

This is a marketing communication
AeAM Dutch Mortgage Fund 3 non-NHG

Factsheet as of 30 November 2024

Fund objective

The Fund invests in Dutch mortgage receivables originated by ASR Levensverzekering N.V. and which are secured by private Dutch homes. The Fund acquires mortgage receivables by subscribing to ASR Levensverzekering N.V.'s new mortgage production. In principal, a Vertical Slice of ASR Levensverzekering N.V.'s eligible new mortgage production is acquired, unless explicitly otherwise agreed between the Manager and ASR Levensverzekering N.V. In addition, cash may be held to facilitate exit and distribution of profits, for example. The use of other techniques, instruments and/or structures requires prior approval of the Meeting of Participants.



Key facts

Fund launch	17 March 2017
Sector	Mortgages
Investor type	Institutional
Dividend	Monthly
Structure	Open End
Listed	No
ISIN	NL0012375208
SFDR classification	Article 8
Fund base currency	EUR
Total Fund size	6,840,022,414
Price¹	9,264.66
Participations	738,292

Performance

Past performance does not predict future returns.

Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	0.15	2.72	5.92	-3.35	-0.83	1.40
Fund Net return (%)	0.11	2.61	5.48	-3.78	-1.27	0.95
Benchmark (%)	2.38	3.41	4.89	-3.94	-2.46	-0.17
Tracking error ex post (%)	-	-	-	9.20	7.62	6.74
Information ratio	-	-	-	0.02	0.16	0.17

Benchmark

Composed ML SWAP Index

Costs²

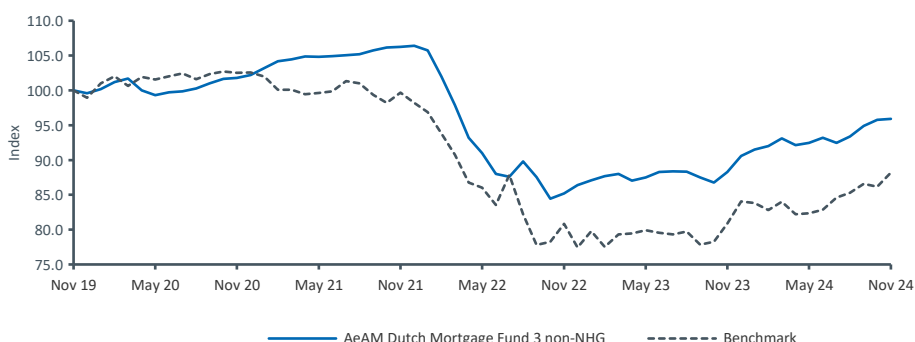
OCF 0.45 %

The cost of investing will impact your investment. The return will be reduced by the fees and expenses that may be incurred in managing the investment. Fees may have a compounding effect.

Risk facts

Duration 7.51

Cumulative performance



The cumulative performance is based on total return data excluding management, service and entry or exit fees.

¹ Look for information on the current price at www.aegonam.com
² Source: Aegon Asset Management.

Discrete annual performance

Past performance does not predict future returns.

12 months to	Nov 24	Nov 23	Nov 22	Nov 21	Nov 20	Nov 19	Nov 18	Nov 17	Nov 16	Nov 15
Fund Gross return (%)	8.69	3.62	-19.82	4.40	1.78	10.45	2.56	-	-	-
Fund Net return (%)	8.20	3.16	-20.18	3.93	1.32	9.95	2.10	-	-	-
Benchmark (%)	9.02	0.06	-18.89	-2.80	2.54	9.78	1.20	-	-	-
Tracking error ex post (%)	4.95	8.35	13.20	4.48	4.25	6.02	3.22	-	-	-
Information ratio	-0.16	0.37	-0.12	1.55	-0.28	0.03	0.28	-	-	-

Sector allocation (%)

Financials	98.6
Cash	1.4

Asset allocation (%)

Fixed Income Loans	98.6
Cash	1.4

Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Country allocation (%)

Netherlands	98.6
Cash	1.4

For Professional Investors only and not to be distributed to or relied upon by retail clients.

This is a marketing communication. Please refer to the Prospectus of the Fund and to the Key Investor Information Document before making any final investment decisions. The relevant documents can be found at aegonam.com. The principal risk of this product is the loss of capital. Please note that the investments underlying this particular fund are illiquid and investors should consider fully the consequences of investing in illiquid assets.

Past performance is not a guide to future performance. Outcomes, including the payment of income, are not guaranteed.

Costs may increase or decrease as a result of currency and exchange rate fluctuations

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