

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

Factsheet as of 31 December 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**

<b>Fund launch</b>	17 March 2017
<b>Sector</b>	Mortgages
<b>Investor type</b>	Institutional
<b>Dividend</b>	Monthly
<b>Structure</b>	Open End
<b>Listed</b>	No
<b>ISIN</b>	NL0012375208
<b>SFDR classification</b>	Article 8
<b>Fund base currency</b>	EUR
<b>Total Fund size</b>	6,827,586,660
<b>Price<sup>1</sup></b>	9,272.80
<b>Participations</b>	736,303

**Performance**

Past performance does not predict future returns.

**Performance**

	1m	3m	Ytd	3y	5y	SI
<b>Fund Gross return (%)</b>	0.30	1.36	6.24	-3.30	-0.69	1.43
<b>Fund Net return (%)</b>	0.27	1.25	5.76	-3.73	-1.13	0.97
<b>Benchmark (%)</b>	-1.33	0.52	3.49	-3.90	-2.50	-0.35
<b>Tracking error ex post (%)</b>	-	-	-	9.21	7.64	6.72
<b>Information ratio</b>	-	-	-	0.02	0.19	0.20

**Benchmark**

Composed ML SWAP Index

**Costs<sup>2</sup>**

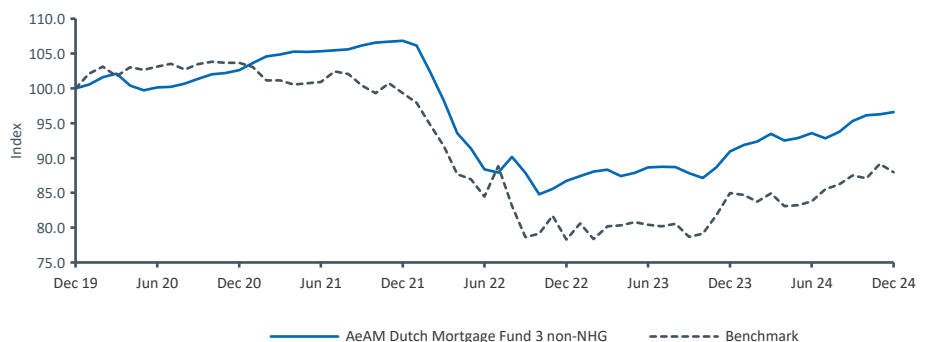
<b>OCF</b>	0.45 %
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The cost of investing will impact your investment. The return will be reduced by the fees and expenses that may be incurred in managing the investment. Fees may have a compounding effect.

**Risk facts**

<b>Duration</b>	7.49
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**Cumulative performance**



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

<sup>1</sup> Look for information on the current price at [www.aegonam.com](http://www.aegonam.com)  
<sup>2</sup> Source: Aegon Asset Management.

## Discrete annual performance

Past performance does not predict future returns.

12 months to	Dec 24	Dec 23	Dec 22	Dec 21	Dec 20	Dec 19	Dec 18	Dec 17	Dec 16	Dec 15
Fund Gross return (%)	6.24	4.87	-18.81	4.11	2.61	9.74	2.26	-	-	-
Fund Net return (%)	5.76	4.40	-19.18	3.64	2.15	9.25	1.80	-	-	-
Benchmark (%)	3.49	8.56	-21.15	-4.23	3.67	7.75	2.38	-	-	-
Tracking error ex post (%)	5.00	5.90	14.39	4.58	4.20	6.01	3.16	-	-	-
Information ratio	0.43	-0.65	0.17	1.80	-0.35	0.23	-0.18	-	-	-

## 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
<b>Total</b>	<b>100.0</b>	<b>100.0</b>

## Country allocation (%)

Netherlands 98.6  
Cash 1.4

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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](http://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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