

Fund objective

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



Key facts

Fund launch	31 May 2018
Sector	Mortgages
Investor type	Institutional
Dividend	Yearly
Structure	Open End
Listed	No
ISIN	NL0012731939
Fund base currency	EUR
Total Fund size	7,810,472,395
Price ¹	10.93
Participations	714,871,595
Gross leverage	95.10 %
Leverage commitment	-4.90 %

Costs²

Management fee	0.21 %
Service fee	0.02 %
Servicing fee	0.27 %
OCF	0.46 %

Risk facts

Duration	8.98
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Performance

Performance³

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	1.33	1.95	1.33	-	-	5.75
Fund Net return (%)	1.29	1.83	1.29	-	-	5.24
Benchmark (%)	-0.69	-0.88	-0.69	-	-	3.39
Tracking error ex post (%)	-	-	-	-	-	4.45
Information ratio	-	-	-	-	-	0.40

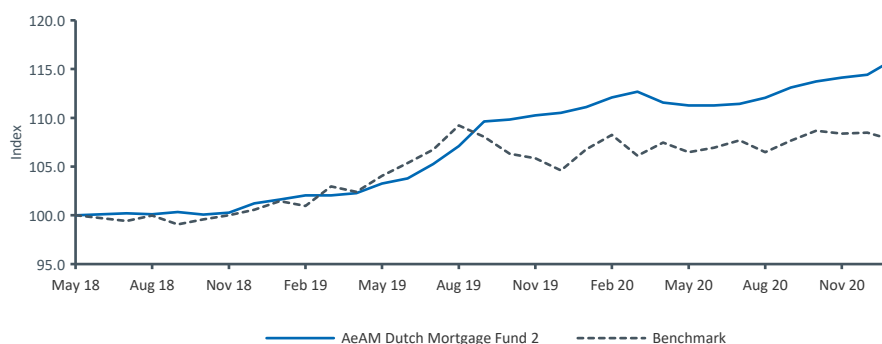
Discrete year performance

	Jan 21	Jan 20	Jan 19	Jan 18	Jan 17
Fund Gross return (%)	4.35	9.34	-	-	-
Fund Net return (%)	3.85	8.82	-	-	-
Benchmark (%)	0.88	5.25	-	-	-
Tracking error ex post (%)	4.61	5.27	-	-	-
Information ratio	0.64	0.64	-	-	-

Benchmark

JP Morgan Government Bond Index Traded Netherlands

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. Ongoing charges based on actual expenses over the year 2019.

³ Annualized (for periods longer than one year).

Sector allocation (%)



Asset allocation (%)



Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

Country allocation (%)



Disclaimer

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This report is based on the so-called "look through" principle. In other words, by looking through the Investment funds insight is provided in the positions of the securities at the lowest level. Via Aegon you also may invest, directly or indirectly, in funds that are not administered by Aegon. We would point out that the funds that are not administered by Aegon, are not included in the look through reports. Therefore we are unable to deliver a complete "look through". Consequently, we may not be able to give you full insight in the risks of your investments based on these reports. Please revert to our website for a glossary and the prospectus.