

# This is a marketing communication

## AeAM Dutch Mortgage Fund 2

Factsheet as of 31 August 2023

### Fund objective

The Fund invests in Dutch mortgage receivables originated by Aegon Hypotheken B.V and which are secured by private Dutch homes. The Fund acquires mortgage receivables 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 profits, 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
SFDR classification	Article 8
Fund base currency	EUR
Total Fund size	12,354,139,150
Price <sup>1</sup>	8.62
Participations	1,433,650,156
Gross leverage	95.77 %
Leverage commitment	-4.23 %

### Costs<sup>2</sup>

Management fee	0.21 %
Service fee	0.02 %
Servicing fee	0.27 %
OCF	0.52 %

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	7.98
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### Performance

Past performance does not predict future returns.

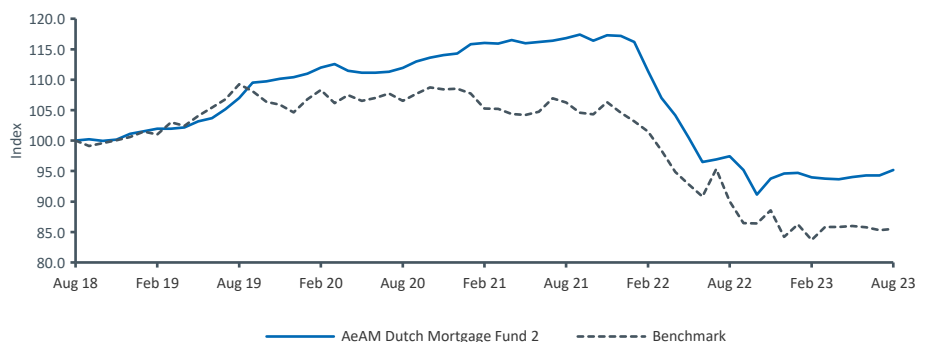
#### Performance

	1m	3m	Ytd	3y	5y	SI
Fund Gross return (%)	1.00	1.24	0.61	-5.25	-0.98	-0.93
Fund Net return (%)	0.95	1.11	0.28	-5.72	-1.46	-1.41
Benchmark (%)	0.25	-0.57	1.58	-7.06	-3.08	-2.71
Tracking error ex post (%)	-	-	-	7.81	6.71	6.60
Information ratio	-	-	-	0.18	0.25	0.20

#### 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.

<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. Ongoing charges based on actual expenses over the year 2022.

## Discrete annual performance

Past performance does not predict future returns.

12 months to	Aug 23	Aug 22	Aug 21	Aug 20	Aug 19	Aug 18	Aug 17	Aug 16	Aug 15	Aug 14
Fund Gross return (%)	-2.30	-16.58	4.35	4.63	6.98	-	-	-	-	-
Fund Net return (%)	-2.78	-16.99	3.85	4.12	6.47	-	-	-	-	-
Benchmark (%)	-5.04	-15.26	-0.24	-2.50	9.25	-	-	-	-	-
Tracking error ex post (%)	9.19	9.53	4.16	5.89	2.99	-	-	-	-	-
Information ratio	0.26	-0.21	0.99	1.15	-0.85	-	-	-	-	-

## Sector allocation (%)

Financials	95.8
Cash	4.2

## Currency allocation (%)

	Pre hedge	Post hedge
EUR	100.0	100.0
Total	100.0	100.0

## Asset allocation (%)

Fixed Income Loans	95.8
Cash	4.2

## Country allocation (%)

Netherlands	95.8
Cash	4.2

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](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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The subject fund of this marketing is a Netherlands domiciled Alternative Investment Fund. The marketing and offer of the fund is restricted to professional investors only. Aegon Investment Management BV is the Alternative Investment Fund Manager.

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