

31 October 2024

## Fund description

The fund invests globally in listed company equities and uses a best in class (ESG) approach by investing in the MM World Equity Index SRI Fund. The American dollar, British pound and Japanese yen exposure in the benchmark is hedged monthly to the euro.

Aegon AM uses a structured multi-manager investment process for asset management. This means that on the basis of an intensive selection process, specialized external managers manage the assets. The investments are passively managed. In principle, one external manager is appointed for cost reasons.

### Benchmark

MSCI World SRI 5% Issuer Capped Index Total Net Return hedged to euro\*

### ISIN

NL0015449646

### Net asset value per participation

€ 224.06

### Net Asset Value

€ 4,530,853

### Inception date

21 October 2020

### Gross leverage Commitment

343.00% 104.88%

### SFDR classification

Article 8

## Responsible investment

The fund has a Socially Responsible Investment Policy. For more information visit the website.

## Description

### Return

|                        | Last mth | Last 3 mths | This year | Last 12 mths | Last 36 mths | Since inception |
|------------------------|----------|-------------|-----------|--------------|--------------|-----------------|
| Fund return            | -2.50%   | 0.42%       | 10.07%    | 25.00%       | 3.49%        | 10.66%          |
| Benchmark return       | -2.62%   | 0.24%       | 9.77%     | 24.81%       | 3.22%        | 10.53%          |
| Relative return        | 0.13%    | 0.18%       | 0.27%     | 0.16%        | 0.26%        | 0.12%           |
| Tracking Error ex-post |          |             |           | 0.55%        | 0.48%        | 0.46%           |

Not all costs are included in the returns shown. Under the heading "Costs" is listed which costs are chargeable to the fund and which costs are not chargeable. Historical return that relates to a period longer than one year is annualized.

### Fund objective

To achieve a return that is close to the benchmark return. The ex-ante tracking error is expected to be within a 0.25-0.5% range with a maximum of 1.5%.

### Currency Risk

The currency risk of the benchmark weight of the investments in United States dollars, British pounds and Japanese yen are hedged to the euro on a monthly basis.

### Dividends

The fund does not distribute dividends.

### Fiscal status

There is tax transparency, which means the fund is not subject to corporate tax and the results on investments are directly attributed to the participants themselves.

### Subscription and redemption

Participations are redeemable on a daily basis.

## Costs

|                  | Basis points |
|------------------|--------------|
| Subscription fee | 6.00         |
| Redemption fee   | 2.00         |
| Service fee      | 0.25         |

The manager reserves the right to charge actual costs. The subscription and redemption fees will be for the benefit of the Fund. The manager employs a swing-pricing methodology (full ADL), this implies that the NAV of the Fund will be adjusted by the swing factor at net inflow or outflow.

### Chargeable costs:

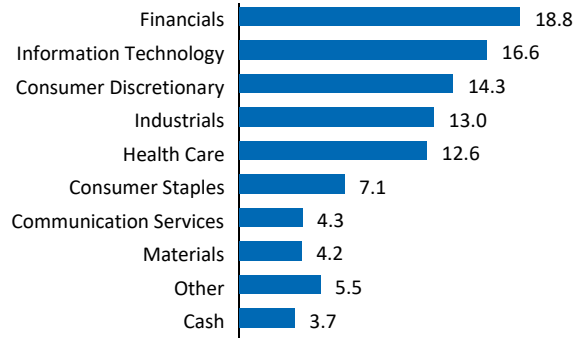
- Investment management fee Aegon Investment Management B.V. and selected asset managers
- Service fee Aegon Investment Management B.V.
- Other general costs not included in the service fee will be charged to the fund and include but are not limited to: brokerage and custody fees, fees for proxy voting services and transaction costs.

### Historical cost ratios (%) (indicative figures)

|                                | 2023 | 2022 |
|--------------------------------|------|------|
| Ongoing Charge Figure (OCF) ** | 0.12 | 0.15 |

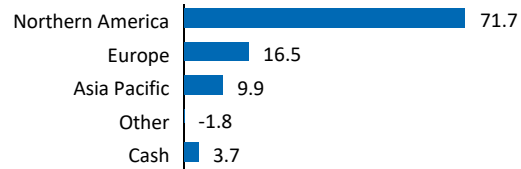
## Sector distribution (%)

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## Region distribution (%)

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## Top 10 (%)

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|                       |     |
|-----------------------|-----|
| NVIDIA Corp           | 5.2 |
| Tesla Inc             | 4.7 |
| Home Depot Inc/The    | 2.6 |
| Novo Nordisk A/S      | 2.4 |
| ASML Holding NV       | 1.8 |
| Coca-Cola Co/The      | 1.8 |
| PepsiCo Inc           | 1.5 |
| Adobe Inc             | 1.4 |
| Texas Instruments Inc | 1.2 |
| Walt Disney Co/The    | 1.2 |

## Contacts

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\* Source: MSCI. The MSCI data is comprised of a custom index calculated by MSCI for, and as requested by, Aegon Investment Management B.V. The MSCI data is for internal use only and may not be redistributed or used in connection with creating or offering any securities, financial products or indices. Neither MSCI nor any other third party involved in or related to compiling, computing or creating the MSCI data (the 'MSCI Parties') makes any express or implied warranties or representations with respect to such data (or the results to be obtained by the use thereof), and the MSCI Parties hereby expressly disclaim all warranties of originality, accuracy, completeness, merchantability or fitness for a particular purpose with respect to such data. Without limiting any of the foregoing, in no event shall any of the MSCI Parties have any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

\*\* The OCF reflects the ratio between the ongoing costs (which are charged to the fund) and the average net asset value of the fund, calculated on a daily basis. If a performance-related fee applies, it is not included here, but is shown separately.

**This information is composed with great care. Although we always strive to ensure accuracy, completeness and correctness of the information, imperfections due to human errors may occur, as a result of which presented data and calculations may differ. Additions in this report can have (optical) rounding differences up to one position after or before the decimal notation. No rights may be derived from the provided data and calculations.**

**The value of the Fund is (among others) subordinated to the developments on financial markets and, if applicable, other markets. (Institutional funds only): Only professional investors within the meaning of the Dutch Financial Supervision Act ("Wft") can participate in the Fund. AIM BV is the management company of the fund and is registered as such with the Netherlands Authority for the Financial Markets. More information can be found in the prospectus, which is on [www.aegonam.com](http://www.aegonam.com).**