

Unitholder Notification

Assenagon Alpha *fonds commun de placement*

Management Company

Assenagon Asset Management S.A.
Aerogolf Center, 1B Heienhaff
1736 Senningerberg
Luxembourg
Commercial registerr: B 129 914

Unitholders of the sub-fund **Assenagon Alpha Volatility** (*fonds commun de placement*) are hereby informed of the following amendments:

- I. The calculation method of the Hurdle Index in the performance fee is revised:

After the end of a financial year, the Hurdle Index is adjusted at the end of the financial year to the highest unit value (high water mark) achieved at the five previous financial year ends, whereby the unit value is adjusted for distributions. If there are fewer than five previous financial year ends, all previous financial year ends shall be taken into account for the adjustment of the Hurdle Index. At the first two financial year-ends, the Hurdle Index shall be adjusted to the higher of a) the Hurdle Index value calculated for the respective financial year-end and b) the unit value of the respective unit class at the respective financial year-end after adjustment for distributions.

- II. Extension of the holiday calendar to include London and New York:

Unit value calculation *On each Banking Day in Frankfurt am Main, Luxembourg, London and New York with the exception of 24 and 31 December of each year.*

Unitholders of the sub-fund **Assenagon Alpha Premium** (*fonds commun de placement*) are hereby informed of the following amendments:

- I. Change of LIBOR interest rates for CHF, GBP, JPY, USD for performance fee calculation to substitute interest rates SARON, SONIA, TONA, SOFR:

The Hurdle Index is based on the initial issue price of the respective unit class at the launch of a unit class and develops during the financial year on the basis of the 1-month Euribor (or on the basis of the 1-month SARON, the SONIA, the 30-day TONA or the 30-day SOFR for all CHF, GBP, JPY or USD unit classes).

Unitholders of the sub-fund **Assenagon Alpha Volatility** and **Assenagon Alpha Premium** are hereby informed of the following amendments:

- I. Amendment of the Country Specific Annex for Germany to insert Assenagon Asset Management S.A., Luxembourg, as Contact Point.
- II. Amendment of the Country Specific Annex for Austria to insert Assenagon Asset Management S.A., Luxembourg as Contact Point, Assenagon Asset Management S.A., Munich Branch as Information Agent and Brown Brothers Harriman (Luxembourg) S.C.A. as Paying Agent.

Unitholders may redeem their units free of charge within one month upon publication of these changes, which enter into effect on 29 November 2021.

The prospectus updated by these amendments, along with the General and Special Fund Rules are available free of charge from the Management Company.

Luxembourg, 28 October 2021

Assenagon Asset Management S.A.