Assenagon Funds Value Size Global

Equity – Global

+49 89 519966-400
sales@assenagon.com

Product advertisement

30 September 2025

Past performance does not predict future returns. Where fund units are denominated in a currency that is foreign to the investor, returns may increase or decrease as a result of currency fluctuations.

Morningstar Rating™ Overall as of 31 August 2025

MSCI ESG Research as of August 2025

MSCI ESG Fund Ratings | Global Percentile as of August 2025

Fund performance

The Assenagon Funds Value Size Global ended the month with a performance of 3.00%, while the global stock market returned 2.82%.

The fund has an ESG-Rating of AA, an improvement of 9.3% compared to the global stock market based on the ESG score. The carbon footprint is currently at 67 tonnes of CO_2 emissions per USD 1 million in revenue, 30.0% lower than the global stock market.

The factor profile is focused on earning the pure value & size factor premiums (see factor profile on page 2). Sector risks and country risks are broadly diversified (see sector/country allocation on page 2) and single stock risks are minimised. The fund currently holds 250 equally weighted positions and achieves 250 effective positions (according to the Herfindahl index), while the global stock market comprises 1,320 shares with only 90 effective positions. Since inception, the fund has shown a beta of 0.94 and a tracking error of 4.88%. The dividend yield of the fund is currently 1.75%.

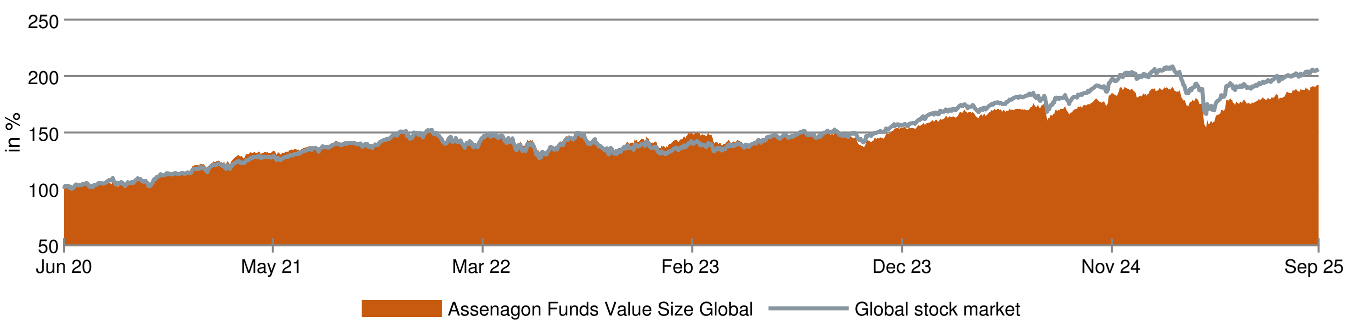
Current fund data

Share class	RS – Private clients
Launch date	15 June 2020
NAV	EUR 88.99
Fund volume	EUR 683.98 mn
Minimum initial investment	EUR 100,000,000
Use of income	Distribution
Management fee	0.45% p.a.
Performance fee	None
Taxe d'abonnement	0.05% p.a.
Total Cost	0.58% p.a. (01.04.24 – 31.03.25)
Front load	None
SRI	4
SFDR classification	Article 8
German securities identification number (WKN)	A2P13Z
ISIN	LU2146179432
VaR*	-15.45%
Volatility p.a.	14.61%

* 99% confidence level, 1 month holding period, 1 year hist.

Performance Assenagon Funds Value Size Global (RS)

All (15.06.20 – 30.09.25)



Performance data*

Timeframe	Month	YTD	1 year	3 years	5 years	10 years	All	2024	2023	2022
Annualised	–	–	10.40%	13.39%	13.17%	–	13.12%	17.63%	12.81%	-9.58%
Absolute	3.00%	5.65%	10.40%	45.85%	85.70%	–	92.13%	17.63%	12.81%	-9.58%

* BVI method

Assenagon Funds Value Size Global

Equity – Global

+49 89 519966-400
sales@assenagon.com

Product advertisement

30 September 2025

Investment objective

The Assenagon Funds Value Size Global aims to generate a performance that is linked to the development of the global equity market. The objective is to participate in the long-term excess return of equities with cheap valuation ("value premium") and low market capitalisation ("size premium").

Investment strategy

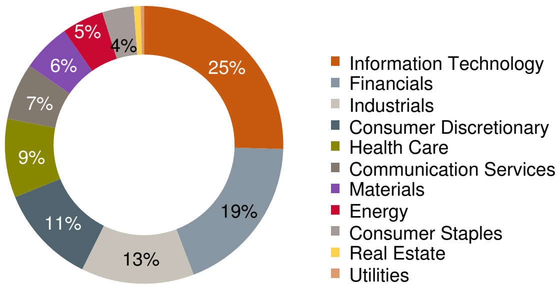
In order to achieve the investment objective, the fund invests in equities globally. The selection of equity securities is based on a quantitative approach that takes into account various equity parameters. The portfolio shows a cheaper valuation and a lower market capitalisation (i.e. higher allocation to small caps) than the global stock market. The investment process is subject to strict risk management, which is specifically adapted to value & size strategies, with focus on the factors leverage, profitability, momentum and single stock risk. ESG criteria are actively taken into account in the investment process, particularly with regard to improving the ESG score and significantly reducing the carbon footprint compared to the overall market. The fund is actively managed and is not linked to a benchmark.

Portfolio overview

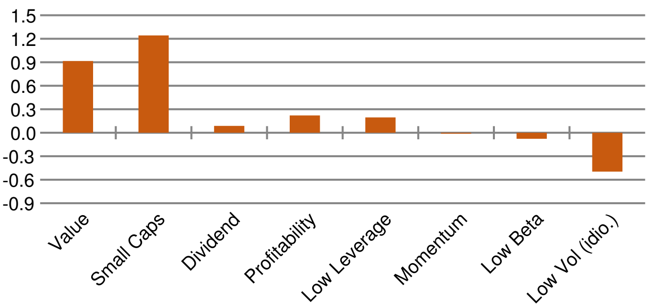
Shares TOP 10 – Current month

Name	Weight	Country	Sector
Ciena Corp	0.63%	United States	Information Technology
Western Digital Corp	0.60%	United States	Information Technology
Micron Technology Inc	0.55%	United States	Information Technology
Rambus Inc	0.55%	United States	Information Technology
Emerald Resources NL	0.53%	Australia	Materials
Torex Gold Resources Inc	0.52%	Canada	Materials
Intel Corp	0.52%	United States	Information Technology
Lam Research Corp	0.52%	United States	Information Technology
Tesla Inc	0.51%	United States	Consumer Discretionary
Tokyo Electron Ltd	0.51%	Japan	Information Technology

Current sector allocation in the fund

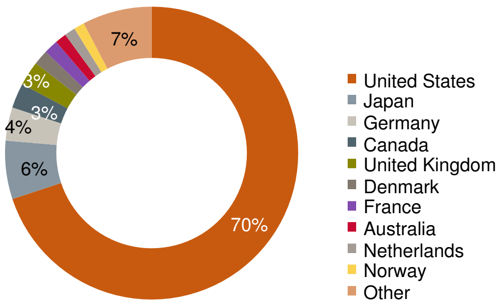


Current factor profile in the fund*



* Relative to the global stock market

Current country profile in the fund



assenagon

Assenagon Funds Value Size Global

Equity – Global

+49 89 519966-400
sales@assenagon.com

Product advertisement

30 September 2025

Assenagon Funds Value Size Global	
Rewards	Risks
• Possibility of additional return through individual value analysis and active fund management.	• No guarantee of success for individual security analysis and active fund management.
• Diversification across numerous individual securities.	• Possibly less participation in the development of individual securities.
• High long-term return potential of stocks.	• High volatility of individual stocks, possible price losses. The volatility (fluctuation in value) of the fund unit value may increase.
• Value and Size factors may outperform at times.	• Value and Size factors may as well underperform at times.

For explanations of the technical terms used, please visit our glossary at https://www.assenagon.com/en/glossary.

Management Company: Assenagon Asset Management S.A., Aerogolf Center, 1B Heienhaff, 1736 Senningerberg, Luxembourg, www.assenagon.com