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# Key Information Document

**Purpose**

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

**Product**

## Assenagon Funds Value Size Global (RS)

**ISIN: LU2146179432, WKN: A2P13Z**

Unit class (RS) of Assenagon Funds Value Size Global (the "Fund"), sub-fund of the Assenagon Funds umbrella fund.
The Fund, established as a UCITS fund, is managed by **Assenagon Asset Management S.A.** (the "management company") and is authorised and regulated in Luxembourg by the Commission de Surveillance du Secteur Financier (CSSF). Further information is available at www.assenagon.com/en/investor-information or by phone at +49 89 519966-0. This document was created on 06.11.2026.

**What is this product?**

**Type:** It is a UCITS fund established in Luxembourg.

**Term:** The Fund has an indefinite term. With regard to the possibility of redemptions and the frequency of redemptions, please refer to the section "How long should I hold it and can I take my money out early".

**Objectives:** The Fund aims to generate medium-term capital growth by participating in the performance of the global equity market, while tolerating interim fluctuations in value. The integration of ESG criteria and the consideration of sustainability risks are intended to meet the requirements for sustainable investing. The Fund is actively managed without investments being limited to a specific benchmark universe. Fund income may be distributed. The Fund promotes environmental and social characteristics. In order to achieve its investment objective, the Fund invests globally in equities. For this purpose, the Fund selects equity securities based on a combination of quantitative and qualitative analyses, which explicitly include ESG criteria. In the approach pursued by the management company, various criteria such as profitability, valuation, indebtedness and capital structure, dividend yield, market capitalization, or sustainability are applied for the selection and weighting of global equities and are compared to the overall global equity market. The Fund invests continuously and predominantly in global equities and similar equity interests. As further investment instruments, derivatives such as options, forwards, and futures on individual securities, baskets of individual securities, or indices may be acquired. In addition, time deposits, debt securities, currency transactions, units of other UCIs and UCITS, and bonds issued by industrial enterprises, sovereigns, and other debtors may be used. Debt securities must have a minimum rating of BBB- or Baa3. If the currency of a unit class differs from the Fund's currency, the Fund employs foreign exchange derivatives to compensate the exchange rate risk between unit class currency and fund currency. The fund's currency is EUR. The Fund's custodian bank is Brown Brothers Harriman (Luxembourg) S.C.A.. The prospectus and the current annual and semi-annual reports, the current share price and other information on the Fund can be found free of charge at www.assenagon.com/en/funds/Assenagon-Funds-Value-Size-Global_RS.

**Intended retail investor:** The Fund is aimed at all types of investors with basic knowledge and experience in the Fund's underlying asset classes, who pursue the goal of wealth formation.

**Which are the risks and what could I get in return?**

**Risk Indicator**




The risk indicator assumes that you keep the product for 3 years.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this product as 4 out of 7, which is 4 a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you.

Please note the operational risks and risks related to safekeeping: The Fund may be harmed by criminal activity, errors and by external events such as natural disasters.

This product does not include any protection from future market performance so you could lose some or all of your investment.

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**Performance Scenarios**

What you will get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted. The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product and a suitable benchmark over the last 10 years.

| **Recommended holding period:** | **3 years** | | |
|---|---|---|---|
| **Example investment:** | **EUR 10 000** | **If you exit after 1 year** | **If you exit after 3 years** |
| **Scenarios** | | | |
| **Minimum** | **There is no minimum guaranteed return. You could lose some or all of your investment.** | | |
| **Stress** | **What you might get back after costs** | EUR 4 210 | EUR 4 910 |
| | Average return each year | -57.9 % | -21.1 % |
| **Unfavourable** | **What you might get back after costs** | EUR 8 730 | EUR 9 680 |
| | Average return each year | -12.7 % | -1.1 % |
| **Moderate** | **What you might get back after costs** | EUR 10 890 | EUR 13 430 |
| | Average return each year | 8.9 % | 10.3 % |
| **Favourable** | **What you might get back after costs** | EUR 15 180 | EUR 17 580 |
| | Average return each year | 51.8 % | 20.7 % |

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back. The stress scenario shows what you might get back in extreme market circumstances. The unfavourable scenario occurred for an investment between April 2017 and March 2020. The moderate scenario occurred for an investment between January 2021 and December 2023. The favourable scenario occurred for an investment between January 2019 and December 2021. To determine these scenarios, the price history of the fund was extended by a suitable benchmark performance.

**What happens if Assenagon Asset Management S.A. is unable to pay out?**

The insolvency of the management company has no direct impact on your payout, as the legal provision specifies that in the event of the insolvency of the management company, the Fund does not become part of the insolvency estate, but remains independent.

**What are the costs?**

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

**Cost over time**

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- In the first year you would get back the amount that you invested (0 % annual return). For the other holding period we have assumed the product performs as shown in the moderate scenario
- EUR 10 000 is invested

| | **If you exit after 1 year** | **If you exit after 3 years** |
|---|---|---|
| **Total costs** | EUR 84 | EUR 280 |
| **Annual cost impact (*)** | 0.8 % | 0.8 % each year |

(*) This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the recommended holding period your average return per year is projected to be 11.2 % before costs and 10.3 % after costs. We may share part of the costs with the person selling you the product to cover the services they provide to you.

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**Composition of costs**

| One-off costs upon entry or exit | | If you exit after 1 year |
|---|---|---|
| **Entry costs** | We do not charge an entry fee. | EUR 0 |
| **Exit costs** | We do not charge an exit fee for this product. | EUR 0 |
| **Ongoing costs (taken each year)** | | |
| **Management fees and other administrative or operating costs** | 0.53 % of the value of your investment per year. This is an estimate based on actual costs from the period 01.07.2025 - 30.06.2026. | EUR 53 |
| **Transaction costs** | 0.31 % of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell. | EUR 31 |
| **Incidential costs taken under specific conditions** | | |
| **Performance fees** | There is no performance fee for this product. | EUR 0 |

**How long should I hold it and can I take my money out early?**

**Recommended holding period: 3 years**

This product is suitable for long-term investments. Fund units can be redeemed on each valuation date. There are no costs or fees for redemptions. Fund units can be redeemed on each valuation date. The management company can suspend the redemption of units if this is necessary due to exceptional circumstances, taking investor interests into account. To manage liquidity, measures such as anti-dilution levies and extended redemption notice periods may be applied. The anti-dilution levies can be charged on redemptions, subscriptions and conversion transactions. While intended to protect the Fund and its investors, these measures may lead to reduced redemption proceeds, delayed access to capital and differences from the expected redemption price. Further information is available in the prospectus.

**How can I complain?**

Complaints should be directed to Assenagon Asset Management S.A., Aerogolf Center, 1B Heienhaff, 1736 Senningerberg, Luxembourg or sales@assenagon.com. Complaints about the behaviour of the person who advised you on the product or sold it to you, should be addressed directly to that person. Further information can be found on www.assenagon.com/en/contact.

**Other relevant information**

You will find information on past performance from 2021 to 2025 at www.assenagon.com/fonds/Assenagon-Funds-Value-Size-Global_RS. A monthly updated publication of the past performance scenarios can also be accessed there.

The Board of Directors forms the Remuneration Committee of Assenagon Asset Management S.A. This body decides on the principles for the remuneration system and their implementation. The remuneration policy is reviewed at least once a year. Details of the current remuneration policy, including a description of how the remuneration and other benefits are calculated, are available via the website www.assenagon.com/en/investor-information. Investors will be sent a paper version of this remuneration policy free of charge on request.

Luxembourg tax legislation may have an impact on your personal tax position.