

## Unitholder Notification

### ASSENAGON CREDIT *fonds commun de placement*

#### Management Company

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

Unitholders of the **Assenagon Credit** (*fonds commun de placement*) umbrella fund are hereby informed of the following amendments:

- I. In the "Sales Prospectus – Special Section", the ESG Template for Article 8 Funds under SFDR EU 2019/2088 pursuant to Annex II Delegated Regulation EU 2022/1288 has been inserted for the sub-funds SubDebt and CoCo and Credit Opportunity Plus as an Annex.
- II. In the "Sales Prospectus – Special Section", the ESG Template for Article 9 Funds under SFDR EU 2019/2088 pursuant to Annex III Delegated Regulation EU 2022/1288 has been inserted for the sub-fund Credit Selection ESG as an Annex. This Sub-Fund has been converted from Article 8 to Article 9 under SFDR EU 2019/2088 and as a result there have been the following changes to the investment policy:

- Insertion in "Investment Objective": In addition, the Sub-Fund aims to achieve a positive environmental impact and thus pursues a sustainable investment objective.
- Deletion in "Investment Objective": ~~The Sub-Fund promotes environmental and social features.~~
- Insertion in "Investment Strategy": The Sub-Fund's sustainable investment objective is to seek to reduce greenhouse gas emissions relative to the baseline universe. The objective of lower greenhouse gas emissions is to contribute to the achievement of the long-term global warming objectives of the Paris Agreement. The Sub-Fund aims to reduce its absolute greenhouse gas emissions by at least 50% compared to the baseline universe and is designed to achieve the 7% annual greenhouse gas reduction target. In addition, the Sub-Fund aims to reduce its greenhouse gas emission intensity by at least 50% compared to the baseline universe.

Companies involved in the cultivation and production of tobacco will also be excluded. Limits also apply to emitter turnover from addictive substances such as alcohol as well as gambling activities. In order to promote the energy transition, the significance of fossil fuels in relation to renewable energies is taken into account in the investment decisions of the companies concerned. Companies that generate 1% or more of their revenues from the exploration, mining, extraction, distribution or refinement of hard coal and lignite, companies that generate 10% or more of their revenues from the exploration, extraction, distribution or refinement of crude oil and companies that generate 5% or more of their revenues from the exploration, extraction, production or distribution of gaseous fuels are excluded. In addition, companies that derive 50% or more of their revenues from electricity generation with a greenhouse gas emission intensity of more than 100 g CO<sub>2</sub> e/kWh are excluded.

- Deletion in "Investment Strategy": ~~Limits also apply to emitter turnover from addictive substances such as tobacco (< 5%) and alcohol as well as gambling activities. In order to promote the energy transition, the significance of fossil fuels in relation to renewable energies is taken into account in the investment decisions of the companies concerned. Energy suppliers with more than 10 % share of turnover from coal-fired power generation and insufficient expansion of renewable energies are excluded.~~



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Unitholders of the sub-fund Assenagon Credit Selection ESG may redeem their units free of charge within one month upon publication of these changes, which enter into effect on 16 December 2022. The prospectus updated by these amendments, along with the General and Special Fund Rules are available free of charge from the Management Company.

Luxembourg, 16 November 2022

Assenagon Asset Management S.A.