

# Assenagon Balanced EquiVol

Equity – Global



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sales@assenagon.com

Product advertisement

27 February 2026

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.



Best Absolute Return EUR  
Medium | Fund Over 3 Years  
| Anteilsklasse P

## Fund performance

The Assenagon Balanced EquiVol ended the month with a performance of 2.65%. The equity portfolio contributed 0.47% (in EUR) and the volatility strategy contributed 2.17%.

The equity portfolio has an average ESG-Rating of A, an improvement of 4.8% compared to the global stock market based on the ESG score. The carbon footprint is currently at 67 tonnes of CO<sub>2</sub> emissions per USD 1 million in revenue, 33.3% lower than the global stock market.

The equity portfolio currently consists of 644 positions and the dividend yield is 1.59%. The equity portfolio is allocated in the following regions: 73% in the US, 17% in Europe, 5% in Japan and 5% in other developed countries.

Last month, the volatility strategy had an average investment ratio of approximately 276%. At the end of the month, the investment ratio stood at 264%. If the long volatilities rise by 1 volatility percentage point relatively to the corresponding short index volatilities, this results in a performance contribution of approx. 2.64%.

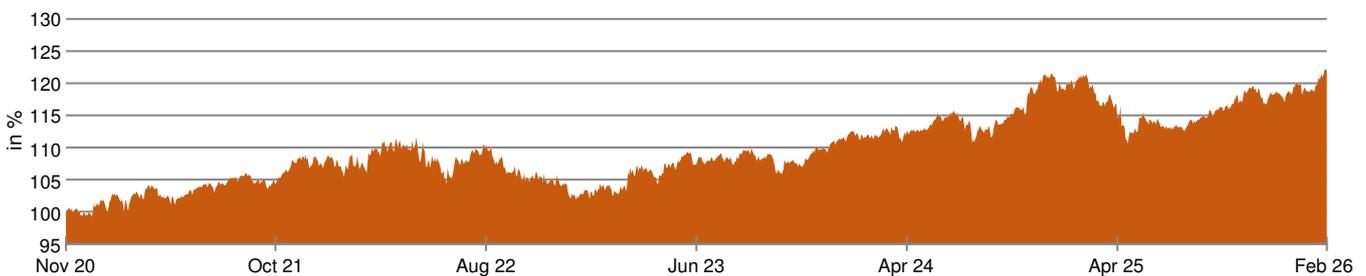
## Current fund data

Share class	P – Private clients
Launch date	24 November 2020
NAV	EUR 56.95
Fund volume	EUR 39.47 mn
Minimum initial investment	None
Use of income	Distribution
Management fee	1.25% p.a.
Performance fee	None
Taxe d'abonnement	0.05% p.a.
Total Cost	1.66% p.a. (01.01.25 – 31.12.25)
Front load	Up to 3.00%
SRI	3
SFDR classification	Article 8
German securities identification number (WKN)	A2QF53
ISIN	LU2249891487
VaR*	-10.47%
Volatility p.a.	7.79%

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

## Performance Assenagon Balanced EquiVol (P)

All (24.11.20 – 27.02.26)



## Performance data\*

Timeframe	Month	YTD	1 year	3 years	5 years	10 years	All	2025	2024	2023
Annualised	–	–	2.26%	5.85%	4.05%	–	3.85%	-0.56%	8.23%	7.75%
Absolute	2.65%	3.00%	2.26%	18.60%	22.00%	–	22.00%	-0.56%	8.23%	7.75%

\* BVI method

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## Investment objective

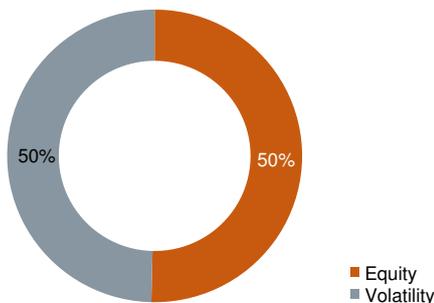
The Assenagon Balanced EquiVol aims to generate a positive return in the medium term by investing in equity and volatility markets.

## Investment strategy

In order to achieve the investment objective, the fund combines an equity strategy, as well as a volatility strategy. In the medium term, a balanced weighting between both strategies is targeted. The equity strategy invests systematically in global equity markets based on market capitalisation. ESG criteria are actively taken into account in the investment process, particularly with regard to improving the ESG scores and significantly reducing the carbon footprint compared to the overall market. The volatility strategy uses volatility as a source of return and aims to achieve positive returns particularly in market phases with increased volatility. The fund is actively managed and is not linked to a benchmark.

## Portfolio overview

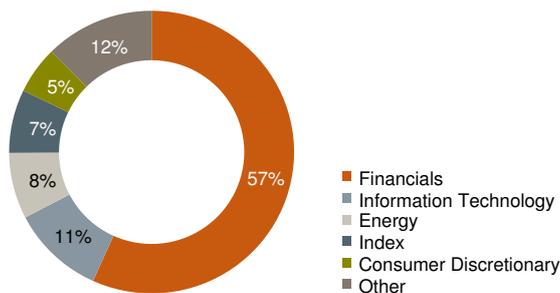
### Current allocation in the fund



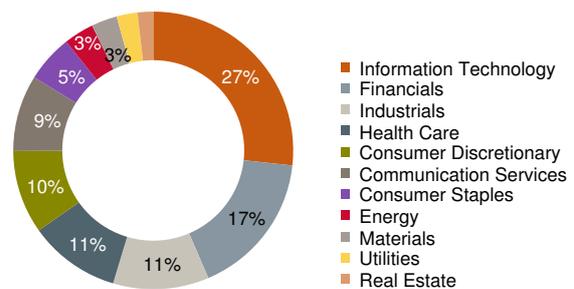
### Shares TOP 10 – Current month

Name	Weight	Country	Sector
NVIDIA Corp	5.41%	United States	Information Technology
Apple Inc	4.90%	United States	Information Technology
Alphabet Inc	4.17%	United States	Communication Services
Microsoft Corp	3.48%	United States	Information Technology
Amazon.com Inc	2.52%	United States	Consumer Discretionary
Broadcom Inc	1.81%	United States	Information Technology
Meta Platforms Inc	1.73%	United States	Communication Services
Tesla Inc	1.44%	United States	Consumer Discretionary
Eli Lilly & Co	1.06%	United States	Health Care
JPMorgan Chase & Co	1.04%	United States	Financials

### Current sector allocation – Volatility



### Current sector allocation – Equity portfolio



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### Assenagon Balanced EquiVol

Rewards	Risks
<ul style="list-style-type: none"> <li>• Possibility of additional return through individual value analysis and active fund management.</li> <li>• Diversification across numerous individual securities.</li> </ul>	<ul style="list-style-type: none"> <li>• No guarantee of success for individual security analysis and active fund management.</li> <li>• Possibly less participation in the development of individual securities.</li> </ul>
<ul style="list-style-type: none"> <li>• High long-term return potential of stocks.</li> <li>• Possible additional return through the use of a volatility strategy.</li> </ul>	<ul style="list-style-type: none"> <li>• High volatility of individual stocks, possible price losses. The volatility (fluctuation in value) of the fund unit value may increase.</li> <li>• Risk of losses due to the volatility strategy.</li> </ul>

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](http://www.assenagon.com)

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