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Assenagon Alpha Volatility

Report of income for UK tax purposes

Dear Investor,

The class of units listed above are registered with HM Revenue & Customs in the UK as a "reporting fund". As such, the fund is required to make reports of income to the investors. This report comprises the report of income required to be sent to participants under Regulation 90 of the Offshore Funds (Tax) Regulations 2009 for the period ended 31 December 2024.

If you are not subject to UK taxation, you may ignore this notice. If you are subject to UK taxation (unless you are a non-domiciled individual paying tax on the remittance basis), you will be required to pay tax on the share of income reported to you in this notice.

The amounts reported are treated as arising throughout the year and should be shown as such in your tax return. If you held your units for less than the full period, you should pro rate these figures accordingly based on your actual holding period.

As the tax basis for different investors varies, the report is split into those amounts which should be considered by individual investors, fund investors and those amounts which should be considered by corporate investors.

If you are uncertain about any aspect of this report you should seek advice from your tax advisor.

Assenagon Alpha Volatility – Class I2 – LU0575255335
Period from: 01.01.2024 to 31.12.2024

Reportable income per unit – UK corporate investor

Assenagon Alpha Volatility – Class I2	Total EUR	Per Unit EUR
Profit, gains and losses from debt	30,409,132	34.3626
Dividends	0	0.0000
Other income	425	0.0005
Transaction costs	(603,363)	(0.6818)
Management expenses	(9,925,107)	(11.2155)
Profits, gains and losses on derivatives	(64,587,275)	(72.9843)
Excess reportable income	0	0.0000

Reportable income per unit – UK individual & UK fund investor

Assenagon Alpha Volatility – Class I2	Total EUR	Per Unit EUR
Interest income	32,382,718	36.5928
Dividends	0	0.0000
Other income	3,483,387	3.9363
Transaction costs	(603,363)	(0.6818)
Interest expense	(3,318,164)	(3.7496)
Management expenses	(14,116,015)	(15.9512)
Excess reportable income	0	0.0000

The fund remains a reporting fund at the date of this report.

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Assenagon Alpha Volatility – Class I2 GBP – LU1864491771
Period from: 01.01.2024 to 31.12.2024

Reportable income per unit – UK corporate investor

Assenagon Alpha Volatility – Class I2 GBP	Total EUR	Per Unit EUR
Profit, gains and losses from debt	1,387,270	38.2873
Dividends	0	0.0000
Other income	23	0.0006
Transaction costs	(28,523)	(0.7872)
Management expenses	(447,512)	(12.3509)
Profits, gains and losses on derivatives	(2,937,215)	(81.0643)
Excess reportable income	0	0.0000

Reportable income per unit – UK individual & UK fund investor

Assenagon Alpha Volatility – Class I2 GBP	Total EUR	Per Unit EUR
Interest income	1,472,575	40.6416
Dividends	0	0.0000
Other income	157,601	4.3496
Transaction costs	(28,523)	(0.7872)
Interest expense	(147,591)	(4.0734)
Management expenses	(638,237)	(17.6147)
Excess reportable income	0	0.0000

The funds remain reporting funds at the date of this report.

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Assenagon Alpha Volatility – Class I2 USD – Institutional – LU2053564873
Period from: 01.01.2024 to 31.12.2024

Reportable income per unit – UK corporate investor

Assenagon Alpha Volatility – Class I2 USD	Total EUR	Per Unit EUR
Profit, gains and losses from debt	266,007	28.3527
Dividends	0	0.0000
Other income	3	0.0003
Transaction costs	(5,152)	(0.5491)
Management expenses	(87,977)	(9.3772)
Profits, gains and losses on derivatives	(566,371)	(60.3676)
Excess reportable income	0	0.0000

Reportable income per unit – UK individual & UK fund investor

Assenagon Alpha Volatility – Class I2 USD	Total EUR	Per Unit EUR
Interest income	285,427	30.4227
Dividends	0	0.0000
Other income	28,523	3.0402
Transaction costs	(5,152)	(0.5491)
Interest expense	(30,337)	(3.2336)
Management expenses	(122,985)	(13.1085)
Excess reportable income	0	0.0000

The funds remain reporting funds at the date of this report.

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