

Semi-Annual
Report

IMPORTANT NOTICE!

This semi-annual report was drawn up in German and translated into English language. Only the German version is legally binding.

Assenagon Funds
Semi-Annual Report for financial
period ended on March 31, 2026

Investment fund under Luxembourg Law
"Fonds Commun de Placement à Compartiments Multiples"

R.C.S. K76

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Important Information

Subscriptions should not be made on the sole basis of this semi-annual report. Subscriptions are only valid if they are made on the basis of the essential investor information and the current detailed sales prospectus, supplemented by the latest available annual report, including audited annual accounts. If the reporting date of the annual report is more than eight months ago, the purchaser must also be provided with a semi-annual report.

The key investors information, detailed prospectus and the annual reports, including audited annual accounts (where applicable) as well unaudited semi-annual accounts are made available free of charge at the registered office of the Management Company, in accordance with Luxembourg Law and the laws of all relevant jurisdictions.

Management and Administration

Management Company

Assenagon Asset Management S.A.
Aerogolf Center
1B Heienhaff
1736 Senningerberg
Luxembourg

Board of Directors of the Management Company

Hans Günther Bonk (Chairman)
KoppaKontor GmbH, vertreten durch Dr. Immo Querner
Vassilios Pappas
Dr. Dr. Heimo Plössnig

Conducting Officers of the Management Company

Dr. Stephan Höcht
Matthias Kunze
Jens Meiser
Dr. Dr. Heimo Plössnig
Thomas Romig
Philip Seegerer

Depository, Principal Agent, Paying Agent in Luxembourg, Germany, Austria and Spain

Brown Brothers Harriman (Luxembourg) S.C.A.
80 route d'Esch, BP.403
1470 Luxembourg
Luxembourg

Register Agent and Transfer Agency

Brown Brothers Harriman (Luxembourg) S.C.A.
80 route d'Esch, BP.403
1470 Luxembourg
Luxembourg

Distribution Agency and Information Agency in Germany and Spain

Assenagon Asset Management S.A.
Munich Branch
Landsberger Straße 346
80687 Munich
Germany

Information Agency for Austria

Assenagon Asset Management S.A.
Munich Branch
Landsberger Straße 346
80687 Munich
Germany

Auditor of the Fund and the Management Company

Deloitte Audit, Société à responsabilité limitée
20 Boulevard de Kockelscheuer
1821 Luxembourg
Luxembourg

Supervisory Authority

Commission de Surveillance du Secteur Financier
(CSSF)
283, Route d'Arlon
2991 Luxemburg
Luxembourg

Contact for Austria, Germany and Spain

Assenagon Asset Management S.A.
Aerogolf Center
1B Heienhaff
1736 Senningerberg
Luxembourg

Financial Statement

ASSENAGON FUNDS VALUE SIZE GLOBAL SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
Australia					
AU000000BHP4	BHP Group Ltd.	85.653	AUD	2.565.583,68	0,35
AU000000FMG4	Fortescue Ltd.	247.558	AUD	2.988.726,24	0,40
AU000000REA9	REA Group Ltd.	30.609	AUD	2.846.037,84	0,39
				8.400.347,76	1,14
Belgium					
BE0003565737	KBC Group NV	27.124	EUR	2.834.458,00	0,38
BE0003739530	UCB S.A.	12.129	EUR	3.135.346,50	0,43
				5.969.804,50	0,81
Denmark					
DK0010244508	AP Moller - Maersk	1.365	DKK	2.932.772,12	0,40
DK0010272202	Genmab	12.286	DKK	2.816.457,69	0,38
DK0060257814	Zealand Pharma	63.350	DKK	2.500.944,15	0,34
				8.250.173,96	1,12
Germany					
DE0005200000	Beiersdorf AG	29.506	EUR	2.259.569,48	0,31
DE0005140008	Deutsche Bank AG	104.997	EUR	2.636.999,66	0,36
DE0005557508	Deutsche Telekom AG	91.110	EUR	2.910.964,50	0,39
DE000PAG9113	Dr ING hc F Porsche AG	76.676	EUR	2.969.661,48	0,40
DE0006048432	Henkel AG & Co. KGaA	38.214	EUR	2.533.588,20	0,34
DE0008430026	Münchener Rückversicherungs AG	5.548	EUR	2.992.591,20	0,41
DE0007164600	SAP SE	18.265	EUR	2.683.128,50	0,36
DE0007236101	Siemens AG	12.899	EUR	2.653.324,30	0,36
				21.639.827,32	2,93
Finland					
FI0009000681	Nokia OYJ	450.067	EUR	3.058.655,33	0,41
FI4000297767	Nordea Bank Abp	191.008	EUR	2.803.042,40	0,38
				5.861.697,73	0,79
France					
FR0000131104	BNP Paribas S.A.	33.441	EUR	2.708.386,59	0,37
FR0000045072	Credit Agricole S.A.	167.498	EUR	2.668.243,14	0,36
FR0000052292	Hermes International SCA	1.551	EUR	2.495.559,00	0,34
FR0000121014	LVMH Moet Hennessy Louis Vuitton SE	5.884	EUR	2.724.880,40	0,37
FR0000130809	Societe Generale S.A.	43.038	EUR	2.658.026,88	0,36
				13.255.096,01	1,80
Great Britain					
GB00B1YW4409	3i Group PLC	82.339	GBP	2.297.509,99	0,31
GB0031348658	Barclays PLC	622.203	GBP	2.773.332,42	0,38
GB00BP0RGD03	Berkeley Group Holdings PLC	62.708	GBP	2.466.006,54	0,33
GB0005405286	HSBC Holdings PLC	201.484	GBP	2.817.005,58	0,38
JE00BYPZJM29	Janus Henderson Group PLC	69.678	USD	3.106.543,01	0,42
IE00BLS09M33	Pentair PLC	36.746	USD	2.778.114,96	0,38

The explanations in the appendix are an integral part of the annual financial statements
The ISIN is not necessarily an indicator of the provenance of the investments.

**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
Great Britain					
GB00B0CY5V57	Serica Energy PLC	1.044.890	GBP	3.515.896,02	0,48
GB0007669376	St James's Place PLC	202.964	GBP	2.732.933,50	0,37
LU0075646355	Subsea 7 S.A.	130.527	NOK	3.493.583,19	0,47
				25.980.925,21	3,52
Hong Kong					
KYG248141163	Cowell e Holdings, Inc.	1.044.000	HKD	2.995.576,97	0,41
KYG8187G1055	SITC International Holdings Co. Ltd.	825.000	HKD	3.112.422,32	0,42
				6.107.999,29	0,83
Ireland					
IE00B4BNMY34	Accenture PLC	17.418	USD	2.997.583,08	0,41
IE00BF0L3536	AIB Group PLC	354.542	EUR	3.196.196,13	0,43
IE00B56GVS15	Alkermes PLC	122.127	USD	3.747.969,73	0,51
IE0001827041	CRH PLC	30.804	USD	2.810.377,09	0,38
IE00B8KQN827	Eaton Corp. PLC	9.656	USD	2.997.449,68	0,40
IE000IVNQZ81	TE Connectivity PLC	16.142	USD	2.928.311,79	0,40
				18.677.887,50	2,53
Israel					
IL0006625771	Bank Hapoalim BM	136.496	ILS	2.750.876,82	0,37
IL0006046119	Bank Leumi Le-Israel BM	142.078	ILS	2.725.516,38	0,37
				5.476.393,20	0,74
Italy					
IT0004776628	Banca Mediolanum SpA	172.101	EUR	2.973.905,28	0,40
				2.973.905,28	0,40
Japan					
JP3942400007	Astellas Pharma, Inc.	227.900	JPY	3.131.855,64	0,42
JP3830800003	Bridgestone Corp.	153.100	JPY	2.728.686,03	0,37
JP3294460005	Inpex Corp.	140.400	JPY	3.583.080,52	0,48
JP3304200003	Komatsu Ltd.	74.600	JPY	2.447.142,58	0,33
JP3902400005	Mitsubishi Electric Corp.	94.500	JPY	2.571.505,73	0,35
JP3890310000	MS&AD Insurance Group Holdings, Inc.	131.100	JPY	2.883.715,80	0,39
JP3695200000	NGK Insulators Ltd.	124.600	JPY	2.703.353,73	0,37
JP3738600000	Niterra Co. Ltd.	72.000	JPY	2.838.701,93	0,38
JP3684000007	Nitto Denko Corp.	159.200	JPY	2.661.099,22	0,36
JP3188220002	Otsuka Holdings Co. Ltd.	54.300	JPY	3.261.492,55	0,44
JP3436100006	SoftBank Group Corp.	139.900	JPY	2.713.229,70	0,37
JP3165000005	Sompo Holdings, Inc.	92.800	JPY	3.043.660,38	0,41
JP3890350006	Sumitomo Mitsui Financial Group, Inc.	98.800	JPY	2.698.217,98	0,37
JP3397200001	Suzuki Motor Corp.	249.900	JPY	2.556.893,08	0,35
JP3910660004	Tokio Marine Holdings, Inc.	88.100	JPY	3.512.397,74	0,48
JP3610600003	Toyo Tire Corp.	124.200	JPY	2.435.167,90	0,33
JP3633400001	Toyota Motor Corp.	143.600	JPY	2.477.111,46	0,34
JP3531800005	Tsugami Corp.	138.600	JPY	2.415.813,12	0,33

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**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
Japan					
JP3955000009	Yokogawa Electric Corp.	91.800	JPY	2.375.836,80	0,32
				53.038.961,89	7,19
Canada					
CA11777Q2099	B2Gold Corp.	588.567	CAD	2.313.341,30	0,31
CA1520061021	Centerra Gold, Inc.	173.231	CAD	2.665.336,41	0,36
CA4991131083	K92 Mining, Inc.	152.153	CAD	2.234.103,20	0,30
CA4969024047	Kinross Gold Corp.	96.383	CAD	2.549.309,40	0,35
US5500211090	Lululemon Athletica, Inc.	20.290	USD	2.696.058,84	0,37
CA8910546032	Torex Gold Resources, Inc.	58.884	CAD	2.338.217,62	0,32
CA95083R1001	Wesdome Gold Mines Ltd.	183.653	CAD	2.837.111,10	0,38
				17.633.477,87	2,39
New Zealand					
NZAIAE0002S6	Auckland International Airport Ltd.	660.629	NZD	2.606.787,14	0,35
NZCENE0001S6	Contact Energy Ltd.	657.039	NZD	3.009.002,13	0,41
				5.615.789,27	0,76
Netherlands					
NL0012969182	Adyen NV	3.144	EUR	2.674.286,40	0,36
NL0011821202	ING Groep NV	128.661	EUR	2.844.051,41	0,39
NL0009538784	NXP Semiconductors NV	16.162	USD	2.761.370,70	0,37
NL0013654783	Prosus NV	72.826	EUR	2.838.757,48	0,39
NL0000395903	Wolters Kluwer NV	44.757	EUR	2.892.197,34	0,39
				14.010.663,33	1,90
Norway					
NO0010345853	Aker BP ASA	116.063	NOK	3.734.152,80	0,51
NO0010161896	DNB Bank ASA	114.326	NOK	3.068.108,97	0,41
NO0010096985	Equinor ASA	112.343	NOK	4.208.036,80	0,57
				11.010.298,57	1,49
Portugal					
PTBCP0AM0015	Banco Comercial Portugues S.A.	3.545.009	EUR	2.949.447,49	0,40
				2.949.447,49	0,40
Sweden					
SE0015811963	Investor AB	89.150	SEK	2.877.680,97	0,39
SE0000242455	Swedbank AB	95.700	SEK	2.780.459,68	0,38
				5.658.140,65	0,77
Switzerland					
CH0114405324	Garmin Ltd.	14.379	USD	2.895.392,98	0,39
CH0012005267	Novartis AG	21.486	CHF	2.804.770,80	0,38
CH1499059983	Roche Holding AG	7.699	CHF	2.616.918,99	0,36
CH0011075394	Zurich Insurance Group AG	4.866	CHF	2.950.555,10	0,40
				11.267.637,87	1,53
Spain					
ES0113211835	Banco Bilbao Vizcaya Argentaria S.A.	161.716	EUR	2.951.317,00	0,40
ES0113900J37	Banco Santander S.A.	299.138	EUR	2.838.819,62	0,38
				5.790.136,62	0,78

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**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
Uruguay					
US58733R1023	MercadoLibre, Inc.	2.094	USD	3.142.308,52	0,43
				3.142.308,52	0,43
United States					
US0044981019	ACI Worldwide, Inc.	89.915	USD	3.200.324,73	0,43
US00508Y1029	Acuity, Inc.	12.196	USD	2.966.119,70	0,40
US00676P1075	Adeia, Inc.	177.080	USD	3.693.136,96	0,50
US00724F1012	Adobe, Inc.	13.847	USD	2.921.305,99	0,40
US0079731008	Advanced Energy Industries, Inc.	10.659	USD	2.985.389,59	0,40
US0079031078	Advanced Micro Devices, Inc.	18.512	USD	3.268.439,65	0,44
US00846U1016	Agilent Technologies, Inc.	30.285	USD	2.995.907,22	0,41
US0200021014	Allstate Corp./The	16.872	USD	3.036.139,98	0,41
US02079K1079	Alphabet, Inc.	11.808	USD	2.939.804,62	0,40
US0231351067	Amazon.com, Inc.	17.369	USD	3.139.595,24	0,43
US0258161092	American Express Co.	11.802	USD	3.098.306,68	0,42
US03076C1062	Ameriprise Financial, Inc.	7.605	USD	2.933.225,13	0,40
US0316521006	Amkor Technology, Inc.	76.398	USD	2.985.768,04	0,40
US0326541051	Analog Devices, Inc.	10.256	USD	2.831.838,08	0,38
US0378331005	Apple, Inc.	13.680	USD	3.013.233,12	0,41
US0382221051	Applied Materials, Inc.	9.698	USD	2.876.826,44	0,39
US0427351004	Arrow Electronics, Inc.	24.017	USD	2.989.305,65	0,41
US04280A1007	Arrowhead Pharmaceuticals, Inc.	57.621	USD	3.135.598,59	0,43
US0495601058	Atmos Energy Corp.	19.290	USD	3.092.561,01	0,42
US0527691069	Autodesk, Inc.	14.707	USD	3.055.767,92	0,41
US0538071038	Avnet, Inc.	55.669	USD	2.977.194,74	0,40
US05722G1004	Baker Hughes Co.	55.184	USD	2.923.956,95	0,40
US0605051046	Bank of America Corp.	72.652	USD	3.073.932,48	0,42
US0640581007	Bank of New York Mellon Corp./The	30.230	USD	3.112.467,37	0,42
US0774541066	Belden, Inc.	25.645	USD	2.555.819,61	0,35
US08160H1014	Benchmark Electronics, Inc.	63.240	USD	3.076.926,23	0,42
US09739D1000	Boise Cascade Co.	44.124	USD	2.904.708,73	0,39
US0997241064	BorgWarner, Inc.	64.304	USD	3.028.237,32	0,41
US1046741062	Brady Corp.	39.442	USD	2.780.999,90	0,38
CA1130041058	Brookfield Asset Management Ltd.	76.874	CAD	2.956.963,12	0,40
US1273871087	Cadence Design Systems, Inc.	12.004	USD	2.894.941,40	0,39
US1280302027	Cal-Maine Foods, Inc.	41.504	USD	2.851.103,63	0,39
US1417881091	Cargurus, Inc.	118.502	USD	3.501.990,19	0,47
US14888U1016	Catalyst Pharmaceuticals, Inc.	160.615	USD	3.451.507,90	0,47
US1667641005	Chevron Corp.	19.015	USD	3.414.514,41	0,46
US1696561059	Chipotle Mexican Grill, Inc.	100.728	USD	2.798.388,54	0,38
US1727551004	Cirrus Logic, Inc.	25.635	USD	3.217.613,00	0,44
US17275R1023	Cisco Systems, Inc.	45.636	USD	3.073.161,99	0,42

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**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
United States					
US1912161007	Coca-Cola Co.	44.336	USD	2.926.360,70	0,40
US1921085049	Coeur Mining, Inc.	135.024	USD	2.199.618,54	0,30
US1924461023	Cognizant Technology Solutions Corp.	56.969	USD	3.033.369,34	0,41
US20030N1019	Comcast Corp.	116.409	USD	2.900.626,97	0,39
US20825C1045	ConocoPhillips	30.571	USD	3.502.319,04	0,47
US2166485019	Cooper Cos, Inc./The	43.436	USD	2.695.429,61	0,37
US22160K1051	Costco Wholesale Corp.	3.565	USD	3.083.035,02	0,42
US2310211063	Cummins, Inc.	6.288	USD	2.936.182,75	0,40
US2358511028	Danaher Corp.	17.326	USD	2.851.075,85	0,39
US2435371073	Deckers Outdoor Corp.	31.506	USD	2.736.882,09	0,37
US2441991054	Deere & Co.	5.723	USD	2.797.922,15	0,38
US25659T1079	Dolby Laboratories, Inc.	55.158	USD	2.875.186,15	0,39
US25754A2015	Domino's Pizza, Inc.	9.068	USD	2.823.735,22	0,38
US26210C1045	Dropbox, Inc.	143.978	USD	2.839.073,22	0,38
US2786421030	eBay, Inc.	39.855	USD	3.148.413,56	0,43
US28176E1082	Edwards Lifesciences Corp.	41.795	USD	2.904.828,68	0,39
US2855121099	Electronic Arts, Inc.	17.931	USD	3.172.706,97	0,43
US0367521038	Elevance Health, Inc.	11.563	USD	2.937.917,25	0,40
US30161Q1040	Exelixis, Inc.	86.745	USD	3.229.034,07	0,44
US30161N1019	Exelon Corp.	72.791	USD	3.096.871,05	0,42
US30231G1022	Exxon Mobil Corp.	23.021	USD	3.389.813,28	0,46
US3156161024	F5, Inc.	13.208	USD	3.316.673,01	0,45
US31428X1063	FedEx Corp.	9.341	USD	2.887.586,69	0,39
US3364331070	First Solar, Inc.	18.291	USD	3.131.472,54	0,42
US35137L1052	Fox Corp.	64.338	USD	3.261.013,02	0,44
US3755581036	Gilead Sciences, Inc.	23.984	USD	2.901.102,31	0,39
US38141G1040	Goldman Sachs Group, Inc./The	4.142	USD	3.041.217,31	0,41
US3841091040	Graco, Inc.	38.592	USD	2.835.282,76	0,38
US4062161017	Halliburton Co.	101.382	USD	3.430.727,46	0,47
US4165151048	Hartford Insurance Group, Inc./The	25.645	USD	3.009.870,99	0,41
US42824C1099	Hewlett Packard Enterprise Co.	168.843	USD	3.489.109,38	0,47
US4523271090	Illumina, Inc.	27.346	USD	2.925.419,16	0,40
US4571871023	Ingredion, Inc.	30.865	USD	3.017.923,02	0,41
US4581401001	Intel Corp.	79.404	USD	3.041.224,20	0,41
US45867G1013	InterDigital, Inc.	9.728	USD	2.549.779,55	0,35
US4592001014	International Business Machines Corp.	15.335	USD	3.226.046,39	0,44
US4612021034	Intuit, Inc.	8.645	USD	3.244.163,43	0,44
US4657411066	Itron, Inc.	38.839	USD	3.021.298,01	0,41
US45073V1089	ITT, Inc.	18.055	USD	2.985.609,40	0,40
US4781601046	Johnson & Johnson	14.363	USD	3.047.120,05	0,41

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**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
United States					
US48020Q1076	Jones Lang LaSalle, Inc.	11.792	USD	3.114.512,62	0,42
US46625H1005	JPMorgan Chase & Co.	12.150	USD	3.101.930,22	0,42
US48666K1097	KB Home	58.002	USD	2.605.106,32	0,35
US49338L1035	Keysight Technologies, Inc.	11.765	USD	2.883.252,08	0,39
US49456B1017	Kinder Morgan, Inc.	106.949	USD	3.112.306,87	0,42
US5128073062	Lam Research Corp.	15.491	USD	2.872.597,69	0,39
US5738741041	Marvell Technology, Inc.	44.523	USD	3.827.463,24	0,52
US5801351017	McDonald's Corp.	10.540	USD	2.843.019,09	0,39
US58933Y1055	Merck & Co., Inc.	29.186	USD	3.047.026,51	0,41
US59001A1025	Meritage Homes Corp.	49.443	USD	2.653.667,00	0,36
US30303M1027	Meta Platforms, Inc.	5.560	USD	2.760.842,56	0,37
US5951121038	Micron Technology, Inc.	8.704	USD	2.552.125,81	0,35
US5949181045	Microsoft Corp.	9.097	USD	2.922.614,55	0,40
US55306N1046	MKS, Inc.	14.780	USD	2.947.918,59	0,40
US61174X1090	Monster Beverage Corp.	42.450	USD	2.669.612,05	0,36
US6174464486	Morgan Stanley	21.523	USD	3.074.153,89	0,42
US6247561029	Mueller Industries, Inc.	30.709	USD	2.953.095,99	0,40
US6247581084	Mueller Water Products, Inc.	122.460	USD	2.921.737,02	0,40
US64110D1046	NetApp, Inc.	36.440	USD	3.238.232,60	0,44
US64110L1061	Netflix, Inc.	37.251	USD	3.108.560,71	0,42
US6501111073	New York Times Co.	44.954	USD	3.266.792,59	0,44
US6516391066	Newmont Corp.	27.384	USD	2.572.746,05	0,35
US65249B1098	News Corp.	150.649	USD	3.259.572,62	0,44
US65290E1010	Nextpower, Inc.	34.961	USD	3.657.827,24	0,50
US6541061031	NIKE, Inc.	59.492	USD	2.727.276,03	0,37
US62955J1034	NOV, Inc.	178.266	USD	2.910.244,28	0,39
US6700024010	Novavax, Inc.	364.770	USD	2.577.007,29	0,35
US6703461052	Nucor Corp.	20.535	USD	3.013.772,35	0,41
US67066G1040	NVIDIA Corp.	20.038	USD	3.033.003,99	0,41
US6866881021	Ormat Technologies, Inc.	33.588	USD	3.262.601,08	0,44
US6710441055	OSI Systems, Inc.	12.682	USD	2.922.407,41	0,40
US70450Y1038	PayPal Holdings, Inc.	80.075	USD	3.143.371,16	0,43
US7055731035	Pegasystems, Inc.	82.655	USD	3.053.113,00	0,41
US7170811035	Pfizer, Inc.	130.717	USD	3.185.673,81	0,43
US7427181091	Procter & Gamble Co.	21.613	USD	2.709.409,58	0,37
US7433151039	Progressive Corp./The	16.847	USD	2.898.584,69	0,39
US74340W1036	Prologis, Inc.	25.470	USD	2.921.909,91	0,40
US69366J2006	PTC Therapeutics, Inc.	54.498	USD	3.222.486,32	0,44
US69370C1009	PTC, Inc.	23.187	USD	2.867.484,49	0,39
US7458671010	PulteGroup, Inc.	26.932	USD	2.749.064,85	0,37

The explanations in the appendix are an integral part of the annual financial statements.
The ISIN is not necessarily an indicator of the provenance of the investments.

**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
United States					
US74736K1016	Qorvo, Inc.	44.156	USD	2.966.216,28	0,40
US7475251036	QUALCOMM, Inc.	25.974	USD	2.903.082,56	0,39
US7509171069	Rambus, Inc.	36.592	USD	2.732.173,03	0,37
US7547301090	Raymond James Financial, Inc.	23.413	USD	2.942.170,00	0,40
US75886F1075	Regeneron Pharmaceuticals, Inc.	4.570	USD	3.064.541,57	0,42
US7595091023	Reliance, Inc.	11.574	USD	3.052.916,23	0,41
US7611521078	ResMed, Inc.	14.232	USD	2.772.781,95	0,38
US7802871084	Royal Gold, Inc.	11.885	USD	2.625.076,94	0,36
US79466L3024	Salesforce, Inc.	18.610	USD	3.015.039,66	0,41
US81762P1021	ServiceNow, Inc.	33.045	USD	2.998.485,29	0,41
US83088M1027	Skyworks Solutions, Inc.	61.789	USD	2.871.724,48	0,39
AN8068571086	SLB Ltd.	71.211	USD	3.176.126,79	0,43
US8330341012	Snap-on, Inc.	9.369	USD	2.953.487,40	0,40
US8574771031	State Street Corp.	28.110	USD	3.087.659,78	0,42
IE00BFY8C754	STERIS PLC	14.396	USD	2.762.877,52	0,37
US87165B1035	Synchrony Financial	52.830	USD	3.118.813,23	0,42
US8716071076	Synopsys, Inc.	8.771	USD	3.018.161,85	0,41
US87724P1066	Taylor Morrison Home Corp.	55.956	USD	2.828.395,63	0,38
US87162W1009	TD SYNEX Corp.	23.224	USD	3.400.556,36	0,46
US8825081040	Texas Instruments, Inc.	17.237	USD	2.904.349,23	0,39
US8894781033	Toll Brothers, Inc.	23.489	USD	2.782.107,13	0,38
US8962391004	Trimble, Inc.	54.119	USD	3.063.862,50	0,42
US87305R1095	TTM Technologies, Inc.	34.075	USD	2.881.085,32	0,39
US90353T1007	Uber Technologies, Inc.	48.498	USD	3.027.652,44	0,41
US9113121068	United Parcel Service, Inc.	31.446	USD	2.685.000,42	0,36
US91307C1027	United Therapeutics Corp.	6.909	USD	3.555.718,47	0,48
US91347P1057	Universal Display Corp.	34.168	USD	2.718.138,24	0,37
US9170471026	Urban Outfitters, Inc.	55.434	USD	3.047.859,66	0,41
US9120081099	US Foods Holding Corp.	37.724	USD	3.019.033,19	0,41
US91913Y1001	Valero Energy Corp.	17.248	USD	3.698.694,53	0,50
US9224171002	Veeco Instruments, Inc.	114.390	USD	3.361.608,57	0,46
US9224751084	Veeva Systems, Inc.	19.734	USD	3.008.570,07	0,41
US92343V1044	Verizon Communications, Inc.	71.752	USD	3.126.150,32	0,42
US92532F1003	Vertex Pharmaceuticals, Inc.	7.294	USD	2.826.820,66	0,38
US9311421039	Walmart, Inc.	28.149	USD	3.036.241,73	0,41
US2546871060	Walt Disney Co.	34.538	USD	2.889.057,84	0,39
US9427491025	Watts Water Technologies, Inc.	11.100	USD	2.796.579,59	0,38
IE00BLNN3691	Weatherford International PLC	34.677	USD	2.846.511,60	0,39
US9581021055	Western Digital Corp.	12.978	USD	3.046.709,96	0,41
US98419M1009	Xylem, Inc./NY	28.037	USD	2.907.847,16	0,39

The explanations in the appendix are an integral part of the annual financial statements.
The ISIN is not necessarily an indicator of the provenance of the investments.

**ASSENAGON FUNDS VALUE SIZE GLOBAL
SCHEDULE OF INVESTMENTS AS OF MARCH 31, 2026 (CONTINUED)**

ISIN	Equity	Shares	Currency	Market Value (EUR)	Share of Net Assets (%)
Securities that are admitted to trading on an official stock exchange					
United States					
US9858171054	Yelp, Inc.	161.482	USD	3.467.336,12	0,47
US9884981013	Yum! Brands, Inc.	21.689	USD	2.926.753,79	0,40
				481.274.161,28	65,24
Total Equities				733.985.081,12	99,49
Total Securities that are admitted to trading on an official stock exchange				733.985.081,12	99,49
Total Equities (cost EUR 660.580.742,48)				733.985.081,12	99,49
Cash at bank				2.177.428,07	0,30
Other Assets				2.084.988,06	0,28
Liabilities				-518.446,77	-0,07
Total Net Assets				737.729.050,48	100,00

The explanations in the appendix are an integral part of the annual financial statements.
The ISIN is not necessarily an indicator of the provenance of the investments.

ASSENAGON FUNDS VALUE SIZE GLOBAL
STATEMENT OF NET ASSETS AS OF MARCH 31, 2026 IN EUR

Assets	
Investment at market value (note 2)	733.985.081,12
Cash at bank (note 2)	2.177.428,07
Receivables from securities transactions and derivatives	527,87
Unit transactions receivables	742.269,87
Dividend receivables	1.294.886,24
Other receivables	47.304,08
Total Assets	738.247.497,25
Liabilities	
Payable for redemptions	89.843,08
Management fees payable (note 3)	214.564,76
Depositary and administration fees payable (note 3)	108.856,42
Taxe d'Abonnement payable (note 4)	90.303,56
Audit expense payable	14.878,95
Total Liabilities	518.446,77
Total Net Asset	737.729.050,48

Unit classes	I2	P	P2	R	RS
Number of Units at the Beginning of the Financial Period	2.945,00	14.417,80	500,00	17.630,64	7.598.935,29
Subscriptions	3.396,42	13.666,84	30,00	10.449,85	397.319,96
Redemptions	90,00	403,41	0,00	1.213,00	198.100,31
Number of Units at the End of the Reporting Period	6.251,42	27.681,23	530,00	26.867,49	7.798.154,94

The notes to the financial statements are an integral part of the financial statements.

ASSENAGON FUNDS VALUE SIZE GLOBAL

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE FINANCIAL PERIOD FROM OCTOBER 1, 2025 TILL MARCH 31, 2026 IN EUR

Net Assets at the Beginning of the Financial Period	683.980.986,12
Income	
Bank interest (note 2)	21.329,98
Dividend income (note 2)	4.492.885,43
Other income	10.499,29
Total Income	4.524.714,70
Expenses	
Management fees (note 3)	1.224.630,64
Depository and administration fees (note 3)	240.388,12
Audit fee	16.006,90
Taxe d'Abonnement (note 4)	177.637,83
Other expenses (note 3)	183.585,93
Total Expenses	1.842.249,42
Investment Income/(Loss)	
	2.682.465,28
Net Realized gain (note 2)	82.531.527,37
Net Realized loss (note 2)	-22.804.369,68
Net Realized Gain	62.409.622,97
Change in Unrealized Result	
Change in unrealized net profit	-4.672.321,93
Change in unrealized net loss	-15.084.364,05
Net Increase/Decrease in Net Assets as a Result of Operations	42.652.936,99
Change of Capital	
Subscriptions of units	45.507.326,77
Redemptions of units	-18.421.133,29
Dividend Distribution (note 6)	-15.991.066,11
Total Net Assets at the End of the Reporting Period	737.729.050,48

The notes to the financial statements are an integral part of the financial statements.

Statistical Information

Sub-fund Data in EUR

Net assets of Assenagon Funds Value Size Global as of 31.03.2026	737.729.050,48
Net assets of Assenagon Funds Value Size Global as of 30.09.2025	683.980.986,12
Net assets of Assenagon Funds Value Size Global as of 30.09.2024	513.879.381,49

Net Assets Value per Unit

Share class	31.03.2026	30.09.2025	30.09.2024
I2	2.034,03	1.912,45	1.734,83
P	66,13	64,02	59,85
P2*	58,94	55,69	51,02
R	67,98	65,47	60,61
RS	92,50	88,99	82,23

Number of Units

Share class	31.03.2026	30.09.2025	30.09.2024
I2	6.251,42	2.945,00	2.317,00
P	27.681,23	14.417,80	6.271,04
P2*	530,00	500,00	500,00
R	26.867,49	17.630,64	2.363,64
RS	7.798.154,94	7.598.935,29	6.193.532,51

* Share class P2 was launched on May 14, 2024.

Notes to the Semi-Annual Financial Statements

1. The Fund

The Assenagon Funds (the "Fund") was established on April 3, 2013 as a "Fonds Commun de Placement à Compartiments Multiples" pursuant to Part I of the Luxembourg law of December 17, 2010, as amended, and meets the requirements of an undertaking for collective investment in transferable securities (UCITS).

The Fund is managed by the Management Company. Assenagon Asset Management S.A. is a Société Anonyme pursuant to Chapter 15 of the law of December 17, 2010, as amended, of the Grand Duchy of Luxembourg with its registered office at Aerogolf Center, 1B Heienhaff, 1736 Senningerberg, Luxembourg. It was established on July 3, 2007.

The Fund was established as an umbrella fund and the Management Company decides whether one or more sub-funds are established.

Currently, only one sub-fund, Assenagon Funds Value Size Global, is launched.

The Fund's financial year ends on September 30th each year.

The reference currency of the sub-fund Assenagon Funds Value Size Global is EUR.

Shares of the share classes I2, P, P2, R, RS are currently offered for purchase.

2. Significant Accounting Policies

General

The Semi-Annual financial statements are prepared under the supervision of the Board of Directors of the Management Company in accordance with generally accepted accounting principles in Luxembourg relating to undertakings for collective investment in transferable securities (UCITS), assuming the going concern principle.

Valuation of Investments

The respective net sub-fund assets are calculated according to the following principles:

- a) Assets officially listed on a stock exchange are valued at the last available price. If an asset is listed on several stock exchanges, the last available price on the stock exchange that is the principal market for the asset in question is used.
- b) Vermögenswerte, die nicht an einer Börse notiert sind, die aber an einem anderen geregelten, anerkannten, für das Publikum offenen und ordnungsgemäß funktionierenden Markt gehandelt werden, werden zu dem Kurs bewertet, der nicht geringer als der Geldkurs und nicht höher als der Briefkurs zur Zeit der Bewertung sein darf und den die Verwaltungsgesellschaft für den bestmöglichen Kurs hält, zu dem die Vermögenswerte verkauft werden können.
- c) Unlisted derivatives are valued on a day-to-day basis using a verifiable procedure to be determined by the Management Company. Pricing of these derivatives is based on standard criteria verifiable by the auditor.
- d) If the prices referred to under a) and b) above are not in line with the market rates, or if an asset is not listed or traded on a stock exchange or another regulated market, or if, in the case of assets that are listed or traded on a stock exchange or another regulated market, the prices calculated pursuant to the provisions set out under a) or b) do not appropriately reflect the fair value of the respective assets, these assets, as well as all other assets, shall be valued at their market value as determined by the Management Company in good faith and based on valuation rules that are generally accepted and can be verified by auditors.
- e) The pro rata interest accrued on assets shall be included to the extent that it is not expressed in the quoted price.
- f) The liquidation value of futures, forwards or options not traded on stock exchanges or other organised markets will be determined in accordance with the guidelines of the Board of Directors on a basis consistently applied to all different types of contracts. The liquidation value of futures, forwards or options traded on stock exchanges or other organised markets will be calculated on the basis of the last available settlement prices of such contracts on the stock exchanges or organised markets on which such futures, forwards or options are traded by the Sub-Fund; if a future, forward or option cannot be liquidated on a day for which the net asset value is determined, the valuation basis for such contract will be determined by the Board of Directors in an appropriate and reasonable manner.
- g) Swaps are valued at their present value.
- h) Cash and cash equivalents shall be valued at their nominal value plus accrued interest. Time deposits can be valued at the yield price, provided that a corresponding contract between the financial institution responsible for the safe-keeping of the time deposits and the Management Company states that these time deposits can be terminated at any time and that, in the event of termination, the realization value is equal to this yield price.

- i) Shares in investment structures are valued at the net asset value most recently calculated and available. If the redemption of investment units has been suspended, or if no redemption prices are determined, the units, as well as all other assets, shall be valued at the respective realizable value as determined by the Management Company in good faith and based on the realizable value that would most likely be calculated.
- j) All assets not denominated in the fund currency shall be converted into the relevant fund currency at the last available exchange rate. Any gains or losses from foreign exchange transactions shall be added or subtracted.
- k) All other securities or other assets shall be valued at the fair realizable value as determined by the Management Company in good faith and based on a procedure stipulated by the latter.

The Management Company may, at its own discretion, authorise other valuation methods if it deems this to be in the interests of a more appropriate valuation of an asset of the sub-fund.

If the Management Company is of the opinion that the net asset value determined on a particular valuation day does not reflect the actual value of the sub-fund's units or if there have been significant movements on the relevant stock exchanges and/or markets since the net asset value was determined, the Management Company may decide to update the net asset value on the same day. In these circumstances all subscription and redemption requests received for this valuation day will be honoured on the basis of the net asset value that has been updated in good faith.

The respective net sub-fund assets may be reduced by distributions paid to investors in the sub-fund.

For the respective unit classes, the resulting unit value is calculated separately for each unit class in accordance with the criteria listed above. However, the assets are always compiled and allocated for the sub-fund as a whole.

A revenue equalisation can be calculated on the ordinary and extraordinary income.

Income

Dividends are taken into income on the date upon which the relevant securities are first listed as ex-dividend. Interest income on bonds is accrued on a daily basis.

Realised Gains or Losses from the Sale of Securities

The realized gain or loss on sales of investment securities is determined on an average cost basis.

3. Costs

All Sub-Funds

“Ongoing Charges or Management fees and other administrative or operation costs”

The costs of the sub-funds are calculated across the EU and UK in accordance with the provisions of the CESR/10/674 directive and the EU regulation 1286/2014 and shown in the corresponding customer information documents. The ongoing costs are shown, according to Directive CESR/10/674, in the key investor information. The management fees and other administrative or operating costs, in accordance with Regulation EU 1286/2014, are published in the basic information sheets.

A redundant disclosure of the calculation of the TER ("Total Expense Ratio") in the Semi-Annual report is therefore no longer necessary.

Sub-fund Assenagon Funds Value Size Global

Share classes P,P2

The Management Company receives a fee of 1.5% p.a. from the sub-fund. This fee is calculated and accrued daily and paid out at the end of the month based on the average monthly net sub-fund assets. The fee is exclusive of any applicable VAT.

Share classes I2, R

The Management Company receives a fee of 0.55% p.a. from the sub-fund. This fee is calculated and accrued daily and paid out at the end of the month based on the average monthly net sub-fund assets. The fee is exclusive of any applicable VAT.

Share class RS

The Management Company receives a fee of 0.45%* per annum from the sub-fund. This fee is calculated and accrued daily and paid out at the end of the month based on the average monthly net sub-fund assets. The fee is exclusive of any VAT.

Costs on Sub-fund level

Depending on the countries in which the securities are held, the depositary charges between 0.007% and 0.05% p.a., but at least EUR 12,000 p.a. There is also a depositary fee of 0.008% p.a.

Fixed and transaction-dependent fees are charged for the registrar and transfer agent depending on the number of share classes, investors and transactions.

Fund accounting and administration charges a further 0.03% p.a., but at least EUR 28,020 p.a.

Additional fees for share class-specific statements and other reporting such as tax figures and transaction-dependent fees are charged according to the services provided. These fees are accrued daily and calculated and paid out at the end of the month based on the average sub-fund assets. These fees are exclusive of any VAT. In addition, other costs may be charged to the sub-fund in accordance with Article 13 of the Management Regulations.

Anti Dilution Levy

Under certain circumstances, expenditures, redemptions, and exchanges in a sub-fund or share class can have a negative impact on the net asset value per share. When expenditures, redemptions, and exchanges in a sub-fund cause the management company to buy and/or sell underlying investments of that sub-fund, the value of those investments can be affected by implicit transaction costs, such as bid/ask spreads and market price effects, or explicit transaction costs, such as trading costs and related expenses, including transaction fees, brokerage fees, and taxes. This investment activity can negatively affect the net asset value per share, a phenomenon known as "dilution." However, it is not possible to predict with certainty whether dilution will occur at any given time. To protect existing or remaining shareholders from the potential effects of dilution, the management company may apply an anti-dilution fee.

The need to levy the anti-dilution charge depends on the volume of net issuance, redemption, or exchange of units and is determined by the management company.

The management company may levy an anti-dilution charge upon the issuance, redemption, or exchange of units if existing unit holders (in the case of issuance and exchange) or remaining unit holders (in the case of redemptions and exchange) are adversely affected. The maximum amount is shown as a percentage of the net asset value of the units in question in the overview of the respective sub-fund.

If levied, the anti-dilution charge is shown in addition to (but not as part of) the unit price at issuance or as a deduction upon redemption. The anti-dilution charge is either paid in upon issuance or conversion of units into the respective sub-fund/share class or withheld upon redemption or conversion of units into the respective sub-fund/share class.

The anti-dilution charge is levied at the discretion of the management company without liability, but in the best interests of the shareholders and with the aim of equal treatment.

The percentage of the anti-dilution charge (if levied) is the same for all investors who buy, sell, or convert units of a sub-fund/share class on the same valuation date.

Since exchanging units from one sub-fund for units of another is effectively a redemption of the original sub-fund and an issuance of units of the new sub-fund, the exchange is included in the aforementioned net issuances and net redemptions. Therefore, it is possible that an anti-dilution charge may be levied on both the redemption of the original sub-fund and the investment in the new sub-fund. The percentage of the anti-dilution charge is the same for all shareholders who exchange units of a sub-fund on the same valuation date.

Currently, an anti-dilution fee of up to 1% can be levied in favor of the fund.

No anti-dilution fee was levied in the last financial year.

4. Taxation

Taxe d'Abonnement

The fund is subject to a subscription tax (Taxe d'Abonnement) of 0.01% p.a. for share classes I2 and 0,05 % p. a. for share classes P, P2, R, RS, which is payable quarterly and calculated on the net assets of the respective sub-fund at the end of each quarter.

5. Purchase and sales

The list of all purchases and sales during the financial year is available free of charge at the registered office of the Management Company and at the Paying and Information Agent in Germany upon request.

6. Accumulation/Distribution

Sub-fund Assenagon Funds Value Size Global

Distributing (share classes P, R, RS) and accumulating (share classes I2, P2) shares are issued.

By resolution of the Management Company's Board of Directors dated October 28, 2025, distributions from the Assenagon Funds Value Size Global for the fiscal year from October 1, 2024, to September 30, 2025, were determined. The distributions were made as follows, with an ex-date of November 17, 2025, and a value date of November 19, 2025:

Unit class P:	EUR 1,54 per unit
Unit class R:	EUR 1,56 per unit
Unit class RS:	EUR 2,12 per unit

7. Exchange rates

The following exchange rates have been used to translate assets and liabilities of the sub-fund as of March 31, 2026:

Australian Dollar	1,682290	= 1 Euro
British Pound	0,873739	= 1 Euro
Danish Kroner	7,472478	= 1 Euro
Hong Kong Dollar	9,033478	= 1 Euro
Israeli Shekel	3,638072	= 1 Euro
Japanese Yen	183,303500	= 1 Euro
Canadian Dollar	1,607953	= 1 Euro
New Zealand Dollar	2,019809	= 1 Euro
Norwegian Kroner	11,223523	= 1 Euro
Swedish Krona	10,976146	= 1 Euro
Swiss Franc	0,925850	= 1 Euro
Singapore Dollar	1,486511	= 1 Euro
US Dollar	1,152200	= 1 Euro

8. Transaction Cost

The transaction cost resulting from purchase and sales of securities and derivatives for the period end March 31, 2026 is presented in the following table:

Sub-fund	Transaction Cost (EUR)
Assenagon Funds Value Size Global	167.712,56

The transaction costs presented in the statement of operations and changes in net assets are included in the above amount. The above transaction costs are directly related to the purchases and sales of securities. In addition, the above transaction costs also include the acquisition costs of securities which, due to various accounting restrictions, were included in the unrealized and realized gains and losses.

9. Collateral

Sub-fund Assenagon Funds Value Size Global

As of the reporting date, the sub-fund had neither received nor provided collateral for the derivatives reported at the end of the financial year to reduce counterparty risk.

10. Counterparties

Teilfonds Assenagon Funds Value Size Global

The sub-fund did not conduct any derivatives transactions during the financial period.

11. Significant events during the reporting period

There were no significant events during financial period.

12. Significant events after March 31, 2026

There were no significant events after financial period

Additional Information for investors in Switzerland

General

Assenagon Funds is an investment fund under Luxembourg law, established as a “Fonds Commun de Placement à Compartiments Multiples”.

Representative and Paying Agent in Switzerland:

REYL & Cie AG
4, rue du Rhône
1204 Genf
Schweiz

Reference location for relevant documents

The sales prospectus, the key information documents, the management regulations including special regulations, and the annual and semi-annual reports of the fund can be obtained free of charge from the representative.

Total Expense Ratio

The total expense ratio (TER) expresses the ratio of costs and fees (excluding transaction costs) as a percentage of the average fund assets within a 12-month period.

	Unit class	Total Expense Ratio
Assenagon Funds Value Size Global	I2	0,69 %
	P	1,69 %
	P2	1,67 %
	R	0,73 %
	RS	0,51 %

Note: The cost statements determined according to the Asset Management Association Switzerland (AMAS) may differ from statements in other reports in terms of methodological details and periods under review.

The total expense ratio (TER) was calculated in accordance with the guidelines of the Asset Management Association Switzerland (AMAS) in their current version. According to section 8 of these guidelines, operating expenses for newly established collective investment schemes are annualized to obtain comparable results.

Risk Management

Sub-fund Assenagon Funds Value Size Global

The Management Company determines the overall risk based on the method of absolute Value-at-Risk (VaR).

The reference portfolio consists of a 100% broadly diversified index whose aim is to reflect the EUR performance of the global equity market of all industrialized countries. Further information on the current composition of the reference portfolio can be obtained free of charge from the Management Company.

Due to the investment strategy of the sub-fund, it is expected that the leverage from the use of derivatives will not exceed 1 time the sub-fund's assets based on the sum of the notional amounts.

Utilization of the VaR Limit of 100 % of Benchmark VaR*	
Maximum	50,11 % ⁽¹⁾
Minimum	45,40 % ⁽¹⁾
Average	46,90 % ⁽¹⁾
Leverage – Sum of nominal values	0,00 % ⁽²⁾

* The VaR Limit is defined according the riskprofile in the prospectus and the Assenagon Risk Management Policy.

⁽¹⁾ The Value at Risk shows, with a probability of 99%, which loss in value of the portfolio with a 20 day holding period is not being exceeded.

⁽²⁾ Average of daily leverage values of the financial year.

The VaR is calculated on basis of the historical simulation with a reference period of one year, a confidence level of 99% and a holding period of 20 workdays.

Information on Employee Remuneration

The Board of Directors comprises of the Remuneration Committee of Assenagon Asset Management S.A. This body decides the principles and implementation of the remuneration system.

The remuneration system used at Assenagon Asset Management S.A. is based on the corporate strategy and contributes to achieving business objectives, rewarding correct behavior, creating added value for shareholders and investors, and meeting the applicable supervisory recommendations. Taking excessive risk is not rewarded, but rather strongly discouraged.

The objectives of the remuneration structure are based on the following principles:

- emphasizing the long-term and strategic corporate objectives
- maximizing the performance of staff and the company
- gaining and maintaining the best employee potential
- a simple and transparent remuneration structure
- remuneration based on the individual performance of staff members, the contributions of the business areas to earnings and the performance of the company as a whole
- different areas of activity and responsibility considered
- possibility of using variable components of remuneration in the event of a company profit
- explicit consideration and evaluation of performance related to sustainability and ESG

The principles of the remuneration ensure that:

- where bonus payments are made, the employee's total remuneration maintains a balanced ratio of variable and fixed payments, with the components and their amounts varying in accordance with the employee and their position
- only in exceptional cases may guaranteed bonuses be paid for the appointment of new staff with existing employment contracts
- variable remuneration for employees is an effective incentive to conduct business in the interests of the company without creating a significant dependence on variable remuneration

Total Remuneration for 2025

Assenagon Asset Management S.A.	Data in Euro
Number of employees annual average	91
Total remuneration	16,591 Mio.
– thereof fixed remuneration	11,0 – 11,5 Mio.
– thereof variable remuneration	5,0 – 5,5 Mio.
Total remuneration to the managing directors	2,5 – 3,0 Mio.
Total remuneration to the other risk takers	7,0 – 7,5 Mio.

The principles of the remuneration system are reviewed at least once a year. Details of the current remuneration policy, including an explanation of how remuneration and the other inducements are calculated, are available via the website www.assenagon.com/anlegerinformationen. A hard copy of this remuneration policy will be provided to the investor free of charge upon request.

Other Information

Obligations with Regard to Securities Financing Transactions - Regulation on the Securities Financing Transactions Regulation ("SFTR")

On December 23, 2015, the Regulation (EU) 2015/2365 about the transparency of securities financing transactions and the further use as well as the amendment of Regulation (EU) No 648/2012 ("SFTR") was published in the Official Journal of the European Union.

The SFTR essentially regulates obligations with regard to the so-called "securities financing transactions" ("SFT"). The SFTR provides additional reporting obligations for the conclusion, amendment or termination of SFT in addition to the reporting obligations already in place based on EMIR (which, however, are not applicable to SFT in principle).

The Assenagon Funds was not engaged in any securities financing transactions or total return swaps in the financial period October 1, 2025 until March 31, 2026. The reporting requirements from the aforementioned regulation do not apply.

Obligations with Regard to the Sustainable Finance Disclosure - Regulation on the Sustainable Finance Disclosure Regulation ("SFDR")

Assenagon Funds Value Size Global

Sustainability-related Disclosures

The fund meets the requirements of Article 8 of Regulation (EU) 2019/2088 (the Disclosure Regulation), which came into force on March 10, 2021. At the portfolio level, a significant improvement in the ESG score and a significant reduction in the carbon footprint were achieved compared to the base universe. The base universe is the global equity market. Furthermore, companies with particularly serious controversies (including violations of the principles of the UN Global Compact) and with significant revenue shares in controversial business areas (including a zero-tolerance threshold for issuers related to banned weapons) were excluded from the portfolio.

A comprehensive report on the achievement of the ESG objectives is included in the fund's annual report.

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