



Product advertisement - for professional investors only

31 July 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.



Morningstar Rating™
Overall as of 30 June 2026



MSCI ESG Research as of June 2026



MSCI ESG Fund Ratings |
Peer Percentile as of June 2026

Fund performance

The Assenagon Funds Value Size Global ended the month with a performance of -1.08%, while the global stock market returned -0.12%.

The fund has an ESG-Rating of AA, an improvement of 10.0% compared to the global stock market based on the ESG score. The carbon footprint is currently at 53 tonnes of CO₂ emissions per USD 1 million in revenue, 44.5% lower than the global stock market.

The factor profile is focused on earning the pure value & size factor premiums (see factor profile on page 2). Sector risks and country risks are broadly diversified (see sector/country allocation on page 2) and single stock risks are minimised. The fund currently holds 251 equally weighted positions and achieves 251 effective positions (according to the Herfindahl index), while the global stock market comprises 1,282 shares with only 94 effective positions. Since inception, the fund has shown a beta of 0.95 and a tracking error of 4.89%. The dividend yield of the fund is currently 1.71%.

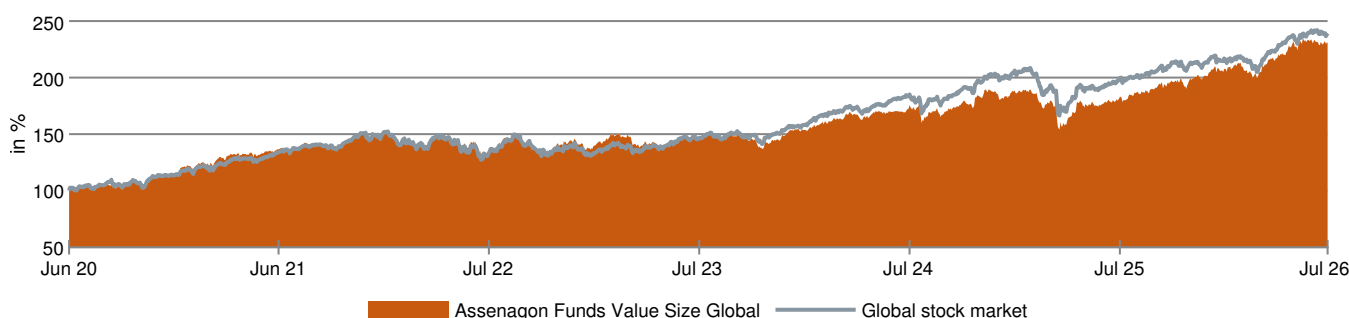
Current fund data

Share class	I2 – Institutional
Launch date	15 June 2020
NAV	EUR 2,309.59
Fund volume	EUR 718.94 mn
Minimum initial investment	None
Use of income	Accumulation
Management fee	0.55% p.a.
Performance fee	None
Taxe d'abonnement	0.01% p.a.
Total Cost	0.72% p.a. (01.01.25 – 31.12.25)
Front load	None
SRI	4
SFDR classification	Article 8
German securities identification number (WKN)	A2P13G
ISIN	LU2146177063
VaR*	-743%
Volatility p.a.	14.33%

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

Performance Assenagon Funds Value Size Global (I2)

All (15.06.20 – 31.07.26)



Performance data*

Timeframe	Month	YTD	1 year	3 years	5 years	10 years	All	2025	2024	2023
Annualised	–	–	26.86%	15.06%	10.80%	–	14.63%	11.05%	17.48%	12.69%
Absolute	-1.08%	14.76%	26.86%	52.38%	67.11%	–	130.96%	11.05%	17.48%	12.69%

* BVI method



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Investment objective

The Assenagon Funds Value Size Global aims to generate a performance that is linked to the development of the global equity market. The objective is to participate in the long-term excess return of equities with cheap valuation ("value premium") and low market capitalisation ("size premium").

Investment strategy

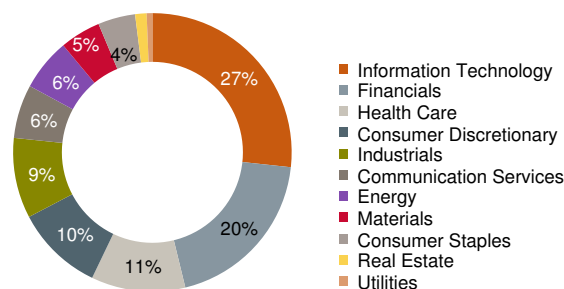
In order to achieve the investment objective, the fund invests in equities globally. The selection of equity securities is based on a quantitative approach that takes into account various equity parameters. The portfolio shows a cheaper valuation and a lower market capitalisation (i.e. higher allocation to small caps) than the global stock market. The investment process is subject to strict risk management, which is specifically adapted to value & size strategies, with focus on the factors leverage, profitability, momentum and single stock risk. ESG criteria are actively taken into account in the investment process, particularly with regard to improving the ESG score and significantly reducing the carbon footprint compared to the overall market. The fund is actively managed and is not linked to a benchmark.

Portfolio overview

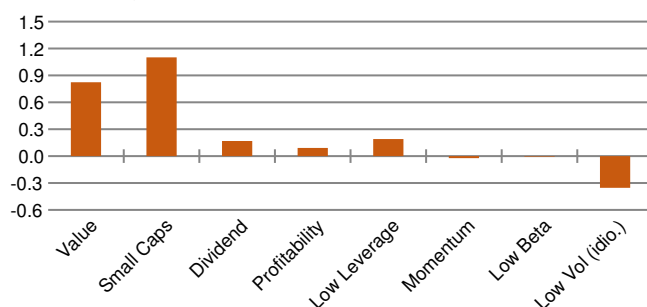
Shares TOP 10 – Current month

Name	Weight	Country	Sector
ACI Worldwide Inc	0.52%	United States	Information Technology
Travelers Cos Inc/The	0.51%	United States	Financials
Allstate Corp/The	0.51%	United States	Financials
HF Sinclair Corp	0.51%	United States	Energy
Illumina Inc	0.50%	United States	Health Care
Jones Lang LaSalle Inc	0.50%	United States	Real Estate
Garmin Ltd	0.50%	United States	Consumer Discretionary
PayPal Holdings Inc	0.50%	United States	Financials
Regeneron Pharmaceuticals Inc	0.50%	United States	Health Care
Cargurus Inc	0.49%	United States	Communication Services

Current sector allocation in the fund

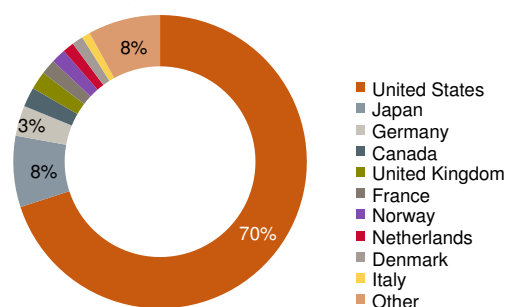


Current factor profile in the fund*



* Relative to the global stock market

Current country profile in the fund



Assenagon Funds Value Size Global

Equity – Global



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Assenagon Funds Value Size Global

Rewards	Risks
• Possibility of additional return through individual value analysis and active fund management. • Diversification across numerous individual securities. • High long-term return potential of stocks. • Value and Size factors may outperform at times.	• No guarantee of success for individual security analysis and active fund management. • Possibly less participation in the development of individual securities. • High volatility of individual stocks, possible price losses. The volatility (fluctuation in value) of the fund unit value may increase. • Value and Size factors may as well underperform at times.

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

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Additional information for investors in Switzerland

The investment fund described in this document is a Luxembourg investment fund with various sub-funds which has been approved by FINMA for marketing in Switzerland to qualified and non-qualified investors. Representative and paying agent in Switzerland is REYL & CIE S.A., 4, rue du Rh ne, 1204 Geneva, Switzerland. The fund's brochure, key information document or key investor information document and management regulations including special regulations as well as its annual report and semi-annual report are available free of charge in German from the representative. For shares distributed in Switzerland or from Switzerland, the place of performance and place of jurisdiction is the registered office of the representative.

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The LSEG Lipper Fund Awards, granted annually, highlight funds and fund companies that have excelled in delivering consistently strong risk-adjusted performance relative to their peers.

The LSEG Lipper Fund Awards are based on the Lipper Leader for Consistent Return rating, which is an objective, quantitative, risk-adjusted performance measure calculated over 36, 60 and 120 months. The fund with the highest Lipper Leader for Consistent Return (Effective Return) value in each eligible classification wins the LSEG Lipper Fund Award. For more information, see lipperfundawards.com. Although LSEG Lipper makes reasonable efforts to ensure the accuracy and reliability of the data used to calculate the awards, their accuracy is not guaranteed.