

ALPHA BANCASSURANCE EE108 STRUCTURED FUND

31 March 2025

Investment Objective and Policy

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 24.07.2024 and retain their units up to 24.07.2024 (hereafter "Investment Period"), a capital preservation while seeking to generate income and capital gains. In order to achieve its objective, the Fund will invest in a bond portfolio, money market instruments, other securities and in one or more OTC derivative contracts. The Fund aims to achieve:

(I) For the period until 24.07.2029, a return calculated as a percentage of 80% on the return of the "iSTOXX Global Healthcare ESG Exclusions Select 30 Net Return Decrement 5% EUR" (Bloomberg Ticker: ISHESD5) (hereafter "Index") if it is positive, and in the event of a negative index return, it seeks to offer protection on the invested capital.

(II) From 24.07.2029 until the end of the "Investment Period" the Fund's performance will be based on money market instruments and/or bonds returns of during this period.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	30.05.2024
Base Currency	Euro
Total AUM	39,22 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000489002
Bloomberg Ticker	ALPSTRE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,8857 €

Risk Profile

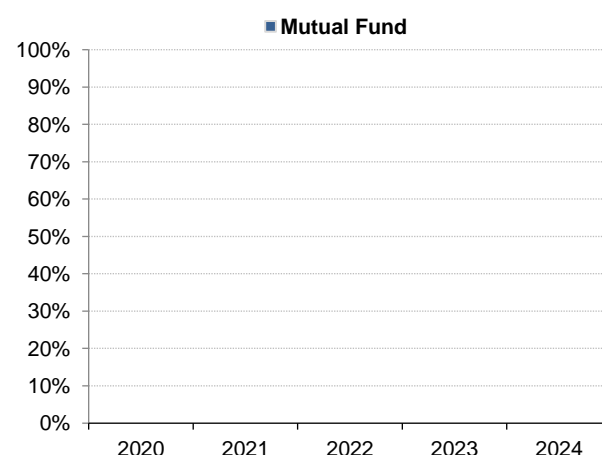
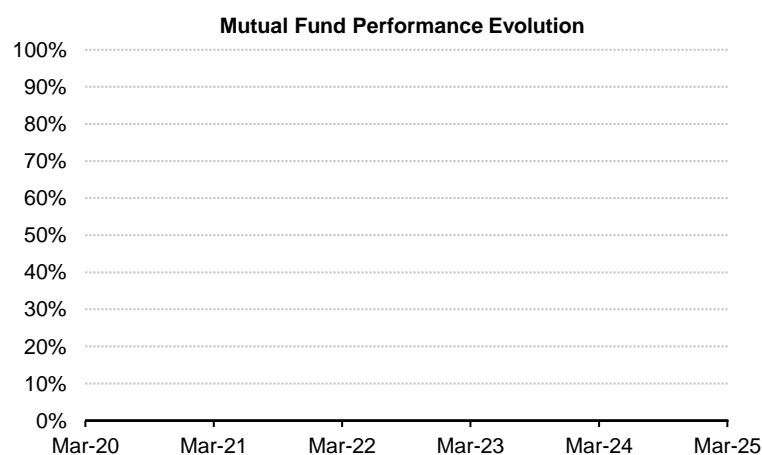

Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 24.7.2024
Redemption Charge	2,00%

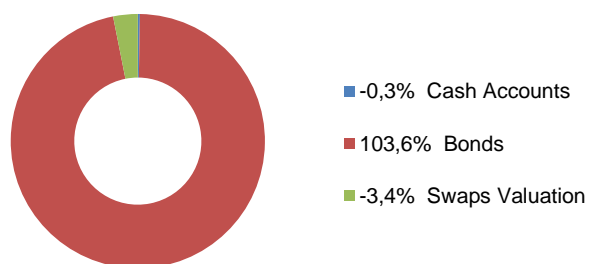
Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	1,11%	-	-	-	-	-	-	-	-



The Fund has not completed twelve months of operation since inception.

Portfolio Structure



Portfolio Characteristics

Maturity (years)	4,8
Modifies Duration (years)	3,7
Yield to Maturity (%)	3,62%

Allocation by Maturity 103,6%

< 1 year	0,0%
1-3 years	0,0%
3-5 years	74,5%
5-7 years	29,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

EUROB 5 7/8 11/28/29	8,7%
HSBC 0.641 09/24/29	3,5%
PPCGA 3.375 07/31/28	0,5%
ETEGA 4 1/2 01/29/29	4,0%
ALPHA 5 05/12/30	8,7%
SOCGEN 0 1/2 06/12/29	3,5%
DB 5 09/05/30	3,9%
NWG 0.78 02/26/30	3,5%
BACR 0.577 08/09/29	3,5%
CABKSM 5 07/19/29	4,2%

Allocation by Currency 100,0%

EUR	100,0%
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Allocation by Country 103,6%

Greece	35,1%
United Kingdom	14,1%
Italy	13,4%
France	11,6%
Cyprus	8,3%
Netherlands	6,1%
Spain	4,2%
United States	3,9%
Germany	3,9%
Other	3,2%

Allocation by Sector 103,6%

Financials	85,5%
Sovereigns	9,8%
Industrials	4,2%
Energy	3,6%
Utilities	0,5%

Allocation by Credit Rating 103,6%

AAA	0,0%
AA	0,0%
A	27,8%
BBB	59,3%
BB	13,0%
B	0,0%
CCC	0,0%
NR	3,6%



ALPHA ASSET
MANAGEMENT M.F.M.C.

This is a marketing material. Please refer to the Fund's Prospectus and Key Information Document before making any final investment decision.

Licence Number: HCMC Decision 544/10.05.2024

ALPHA ASSET MANAGEMENT M.F.M.C. | 45 Panepistimiou Street (3rd floor), Athens, GR-10564
Tel.: +30 210 326 6505 | E-mail: info@alphaasset.gr | General Commercial Registry (GEMI) No.: 920101000

UCITS DO NOT HAVE A GUARANTEED RETURN AND PREVIOUS PERFORMANCE DOES NOT GUARANTEE FUTURE RETURNS