



ALPHA BANCASSURANCE EE109 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 11.12.2024 and retain their units up to 11.12.2034 (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 and/or OTC derivatives with bond exposure (hereafter "Bond-Linked Swap Contracts"), money market instruments, other securities and in one or more OTC derivative contracts with equity exposure (hereafter "Equity-Linked Swap Contracts").

The Fund seeks to achieve at the end of the "Investment Period" a return calculated as a percentage of 90% on the return of the "Solactive Global Artificial Intelligence Technologies 5% Decrement Index (Bloomberg ticker: SOLAITC5)" (hereafter "Index") if it is positive, and in the event of a negative Index return, it seeks to offer protection on the invested capital.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	21.10.2024
Base Currency	Euro
Total AUM	30,41 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000500006
Bloomberg Ticker	ALPBESE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,0689 €

Risk Profile



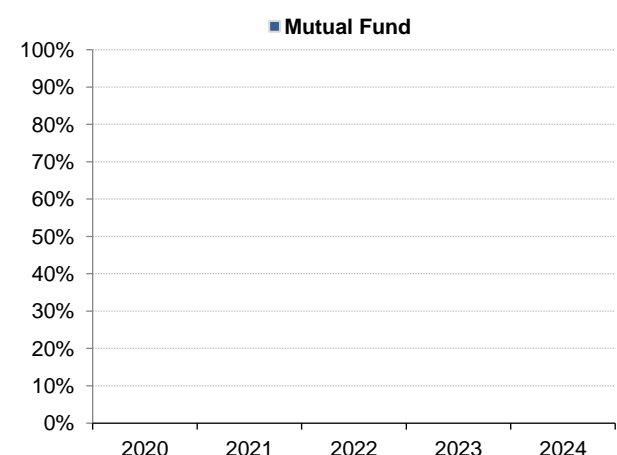
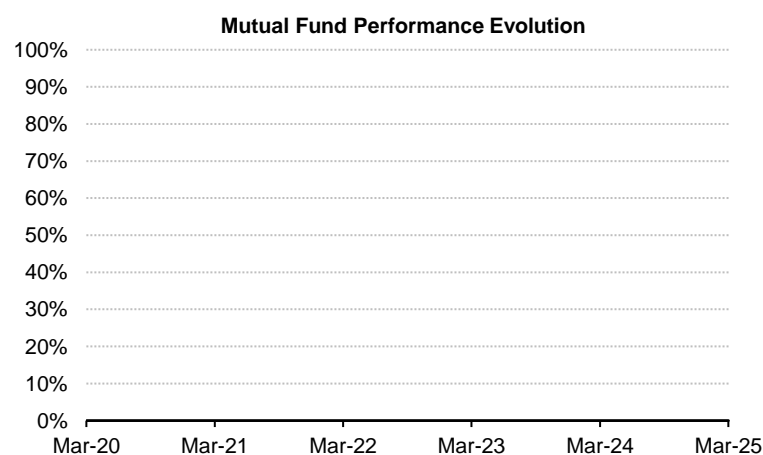
Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 11.12.2024
Redemption Charge	2,00%

Performance (%)

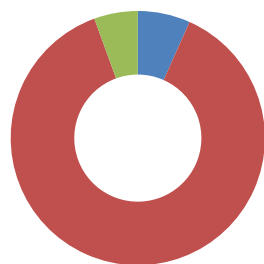
In Euro	Cumulative Returns			
	YTD	1 Year	3 Years	5 Years
Mutual Fund	-6,93%	-	-	-

Annual Returns				
2020	2021	2022	2023	2024
-	-	-	-	-



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

Portfolio Structure



■ 7,5% Cash Accounts

■ 98,8% Bonds

■ -6,3% Swaps Valuation

Allocation by Currency **100,0%**

EUR 100,0%

Portfolio Characteristics

Maturity (years) 9,3

Modifies Duration (years) 7,3

Yield to Maturity (%) 3,96%

Allocation by Maturity **98,8%**

< 1 year 0,0%

1-3 years 0,0%

3-5 years 0,0%

5-7 years 1,0%

7-10 years 74,3%

10-15 years 23,5%

> 15 years 0,0%

Top 10 Bond Holdings

BATSLN 4 1/8 04/12/32 4,1%

PPCGA 4 5/8 10/31/31 1,0%

DB 4 1/2 07/12/35 4,5%

CMZB 3 7/8 10/15/35 5,2%

MS 3.955 03/21/35 3,3%

BACR 4.347 05/08/35 5,2%

INTNED 3 3/4 09/03/35 3,6%

HSBC 3.834 09/25/35 5,0%

ANNGR 4 1/4 04/10/34 4,5%

EDF 4 3/4 10/12/34 3,6%

Allocation by Country **98,8%**

Italy 26,4%

Germany 18,2%

United Kingdom 16,8%

France 13,1%

Netherlands 12,2%

Poland 4,2%

Spain 3,5%

United States 3,3%

Greece 1,0%

Allocation by Sector **98,8%**

Financials 52,4%

Sovereigns 11,3%

Utilities 8,6%

Consumer Staples 8,5%

Energy 5,1%

Industrials 4,3%

Materials 4,3%

Sub-Sovereigns 4,2%

Allocation by Credit Rating **98,8%**

AAA 0,0%

AA 0,0%

A 43,7%

BBB 54,0%

BB 1,0%

B 0,0%

CCC 0,0%

NR 0,0%



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 578/7.10.2024

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