

ALPHA BANCASSURANCE EE110 STRUCTURED FUND

31 May 2025

Investment Objective and Policy

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 16.04.2025 and retain their units up to 16.04.2035 (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 Aerospace and Defense 5% Decrement NTR EUR Index" (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	28.02.2025
Base Currency	Euro
Total AUM	43,71 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000522000
Bloomberg Ticker	ALPBESF GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,5986 €

Risk Profile

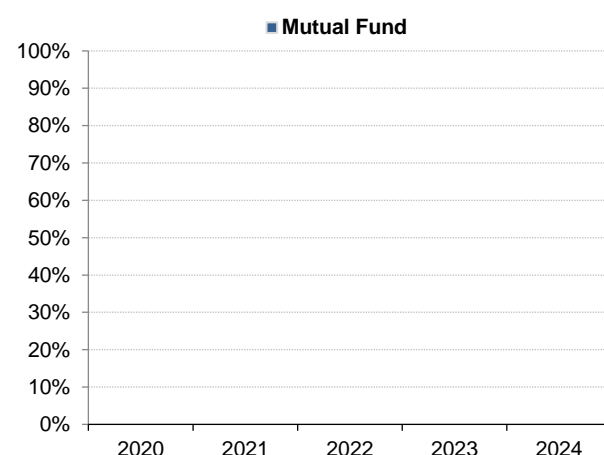
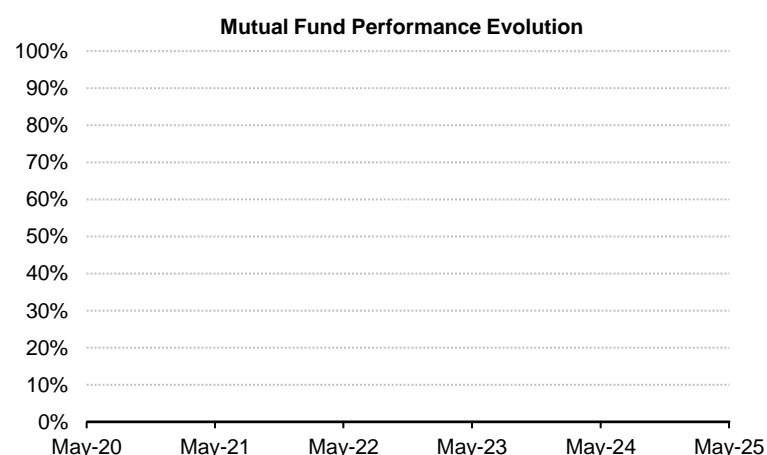

Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 16.4.2025
Redemption Charge	2,00%

Performance (%)

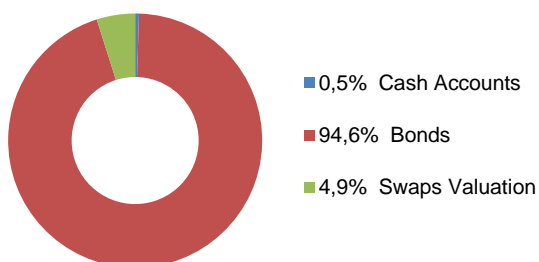
In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	-	-	-	-	-	-	-	-	-



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



Portfolio Structure



Allocation by Currency	100,0%
EUR	100,0%

Portfolio Characteristics

Maturity (years)	9,1
Modifies Duration (years)	7,2
Yield to Maturity (%)	3,39%

Allocation by Maturity 91,9%

< 1 year	0,0%
1-3 years	0,0%
3-5 years	0,0%
5-7 years	0,0%
7-10 years	60,4%
10-15 years	31,4%
> 15 years	0,0%

Top 10 Bond Holdings

DB 4 1/2 07/12/35	4,2%
CMZB 3 7/8 10/15/35	2,8%
MS 3.955 03/21/35	2,8%
BACR 4.347 05/08/35	1,2%
HSBC 3.834 09/25/35	2,8%
EDF 4 3/4 10/12/34	3,1%
ACAFP 3 1/2 09/26/34	2,8%
UCGIM 4.2 06/11/34	2,9%
BTPS 3.85 02/01/35	14,4%
ENIIM 1 10/11/34	1,8%

Allocation by Country 94,6%

Italy	19,2%
Germany	15,9%
United Kingdom	14,1%
United States	13,5%
France	11,1%
Greece	8,0%
Spain	5,5%
Poland	2,8%
Ireland	2,0%
Other	2,8%

Allocation by Sector 94,6%

Financials	51,2%
Sovereigns	14,4%
Utilities	10,8%
Materials	7,6%
Energy	4,1%
Sub-Sovereigns	2,8%
Industrials	2,4%
Communications	1,4%

Allocation by Credit Rating 91,9%

AAA	0,0%
AA	2,4%
A	40,0%
BBB	49,5%
BB	0,0%
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 613/19.2.2025

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