



ALPHA BANCASSURANCE EE102 STRUCTURED FUND

31 March 2025

Investment Objective and Policy

The Fund's investment objective is to provide, on 4.11.2030 (to the Fund unitholders that have subscribed up to 3.11.2020 and retain their units up to 4.11.2030), 75% of "EURO STOXX® Select Dividend 30 (EUR Price) Index" return, if it is positive, with a maximum return of 37.5% (in case index return is greater than 50%), while in case that index return is negative, it seeks to offer the index return, with possible losses limited at -10,00%. At the same time, it will invest in a diversified portfolio of bonds, money market instruments and other securities. If unitholders redeem their investment before 04.11.2030, they may incur a significant loss of principal.

In order to achieve its objective, the Fund has entered into OTC derivative contracts (swap contracts). At the same time, the Fund's assets are invested in a diversified portfolio of bonds issued by governments, supranational or public entities and/or corporations, as well as in money market instruments and other securities. There is no limitation regarding the credit rating or the maturity of the bonds in which the Fund may invest.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	24.09.2008
Base Currency	Euro
Total AUM	15,25 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000339009
Bloomberg Ticker	ALBAFBF GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	14,6290 €

Risk Profile



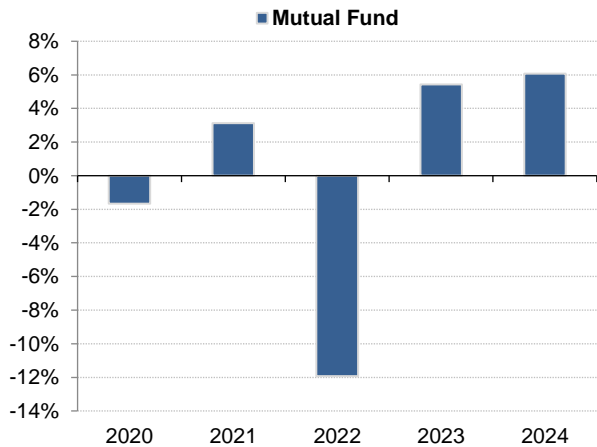
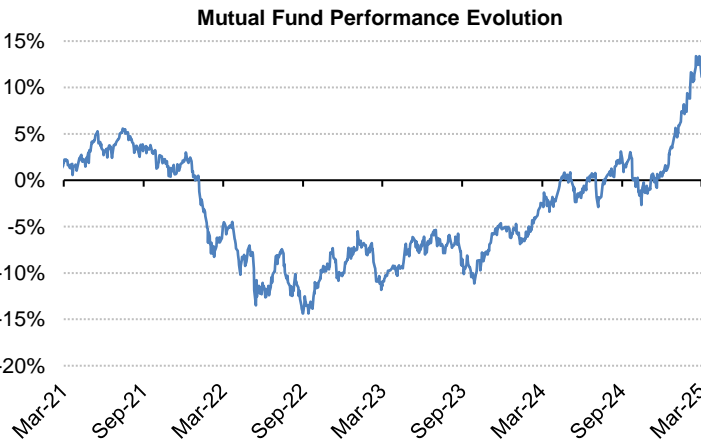
Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	0,55%
Subscription Charge	The Fund is closed to new subscriptions after 3.11.2020
Redemption Charge	2,00%

Performance (%)

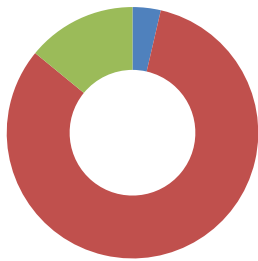
In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	10,60%	13,98%	16,84%	-	-1,66%	3,13%	-11,92%	5,43%	6,07%



Performance prior to 12.10.2020 was achieved under circumstances that no longer apply.



Portfolio Structure



- 3,6% Cash Accounts
- 82,3% Bonds
- 14,1% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	4,4
Modifies Duration (years)	3,3
Yield to Maturity (%)	2,97%

Allocation by Maturity 82,3%

< 1 year	0,0%
1-3 years	2,3%
3-5 years	15,9%
5-7 years	64,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

GGB 1.5 06/18/30	11,8%
PPCGA 4 5/8 10/31/31	9,5%
DB 5 09/05/30	7,1%
ETEGA 3 1/2 11/19/30	6,0%
BFCM 4 3/8 05/02/30	4,9%
BNP 4 1/4 04/13/31	4,2%
CMZB 4 5/8 01/17/31	4,1%
ACAFP 3 3/4 01/23/31	4,0%
HSBC 0.77 11/13/31	4,0%
ALPHA 6.875 06/27/29	3,8%

Allocation by Country 82,3%

Greece	38,9%
France	13,2%
Germany	11,2%
Netherlands	7,0%
Italy	4,5%
United Kingdom	4,0%
Switzerland	3,5%

Allocation by Sector 82,3%

Financials	53,0%
Sovereigns	11,8%
Utilities	11,7%
Consumer Staples	3,6%
Consumer Discretionary	2,2%

Allocation by Credit Rating 82,3%

AAA	0,0%
AA	0,0%
A	24,0%
BBB	44,4%
BB	9,5%
B	0,0%
CCC	0,0%
NR	4,5%

12.10.2020: Change of Fund investment objective and name, from «ALPHA BANCASSURANCE EE101 STRUCTURED FUND» to «ALPHA BANCASSURANCE EE102 STRUCTURED FUND».



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 17/847/07.08.2008

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