



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	012 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000339009
Bloomberg Ticker	ALBAFBF GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	16,7910 €

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	0,00%

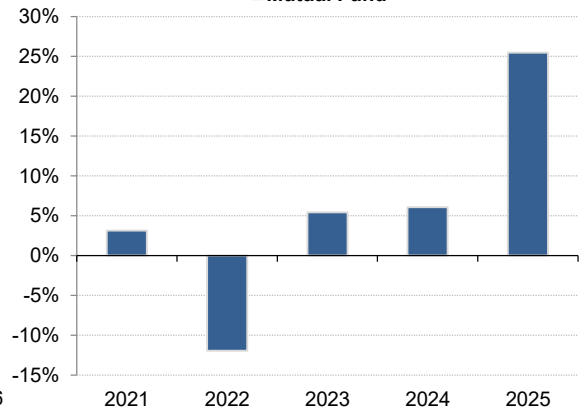
Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	1,18%	17,15%	37,56%	29,98%	3,13%	-11,92%	5,43%	6,07%	25,46%

Mutual Fund Performance Evolution



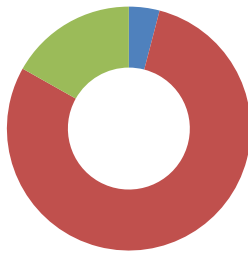
■ Mutual Fund



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



Portfolio Structure



- 4,1% Cash Accounts
- 79,1% Bonds
- 16,8% Swaps Valuation

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

Portfolio Characteristics	
Maturity (years)	3,7
Modifies Duration (years)	2,8
Yield to Maturity (%)	2,62%

Allocation by Country	79,1%
Greece	24,3%
Netherlands	13,4%
Germany	13,1%
France	11,1%
Austria	3,8%
Norway	3,7%
United Kingdom	3,1%
Switzerland	2,8%
Italy	2,1%
Other	1,8%

Allocation by Maturity	79,1%
< 1 year	3,0%
1-3 years	0,0%
3-5 years	46,7%
5-7 years	29,4%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Allocation by Sector	79,1%
Financials	55,4%
Utilities	12,0%
Sovereigns	4,2%
Consumer Staples	3,8%
Energy	3,7%

Top 10 Bond Holdings	
DB 5 09/05/30	9,4%
PPCGA 4 5/8 10/31/31	9,0%
ETEGA 3 1/2 11/19/30	8,0%
INTNED 3 08/17/31	5,3%
GGB 1.5 06/18/30	4,2%
KA 5 1/4 03/28/29	3,8%
BATSLN 5 3/8 02/16/31	3,8%
BFCM 4 3/8 05/02/30	3,8%
BNP 4 1/4 04/13/31	3,8%
CMZB 4 5/8 01/17/31	3,7%

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