



**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	011 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000339009
Bloomberg Ticker	ALBAFBF GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	16,6831 €

**Risk Profile**



Summary Risk Indicator (SRI)

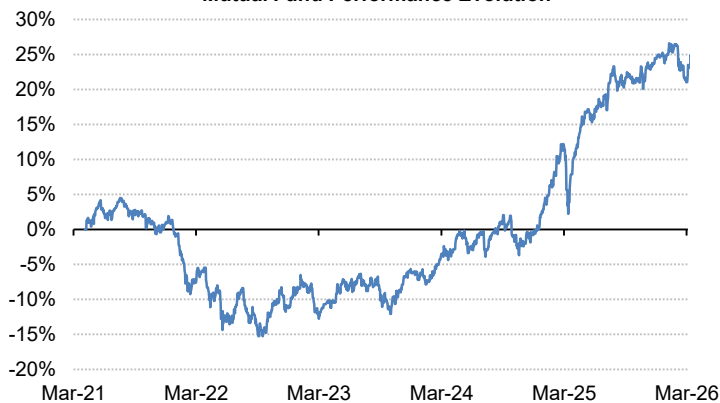
**Fees / Charges**

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

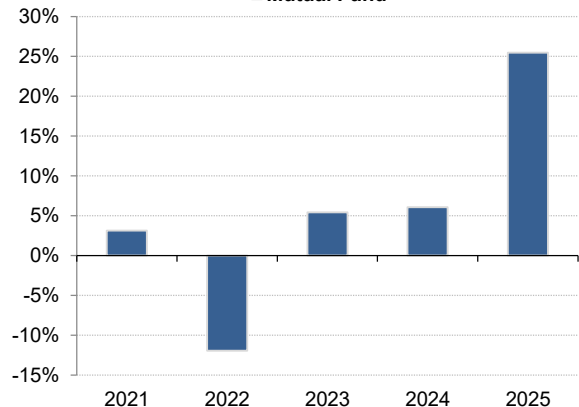
**Performance (%)**

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	0,53%	13,35%	39,61%	25,40%	3,13%	-11,92%	5,43%	6,07%	25,46%

**Mutual Fund Performance Evolution**



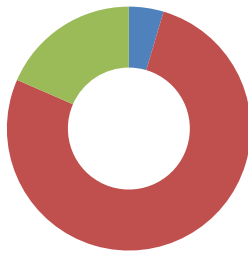
**■ Mutual Fund**



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



**Portfolio Structure**



- 4,6% Cash Accounts
- 76,9% Bonds
- 18,5% Swaps Valuation

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

**Portfolio Characteristics**

Maturity (years)	3,5
Modifies Duration (years)	2,6
Yield to Maturity (%)	2,91%

**Allocation by Country** **76,9%**

Greece	24,5%
Netherlands	14,0%
Germany	10,9%
France	9,7%
Austria	3,9%
Norway	3,7%
United Kingdom	3,3%
Switzerland	2,9%
Italy	2,2%
Other	1,9%

**Allocation by Maturity** **76,9%**

< 1 year	3,2%
1-3 years	3,9%
3-5 years	50,8%
5-7 years	19,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

**Allocation by Sector** **76,9%**

Financials	53,2%
Utilities	11,6%
Sovereigns	4,4%
Consumer Staples	4,0%
Energy	3,7%

**Top 10 Bond Holdings**

ETEGA 3 1/2 11/19/30	8,5%
PPCGA 4 5/8 10/31/31	8,4%
DB 5 09/05/30	7,0%
INTNED 3 08/17/31	5,6%
GGB 1.5 06/18/30	4,4%
BATSLN 5 3/8 02/16/31	4,0%
BFCM 4 3/8 05/02/30	4,0%
CMZB 4 5/8 01/17/31	3,9%
KA 5 1/4 03/28/29	3,9%
BNP 4 1/4 04/13/31	3,8%

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