

ALPHA BANCASSURANCE EE111 STRUCTURED FUND

31 August 2025

Investment Objective and Policy

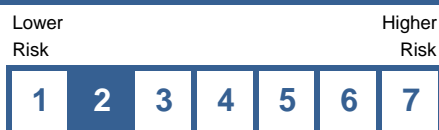
The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 16.07.2025 and retain their units up to 16.07.2035 (hereafter "Investment Period"), a capital preservation while seeking to generate income and capital gains.

In order to achieve its objective, the Fund will invest in a bond portfolio and/or OTC derivatives with bond exposure, money market instruments, other securities and in one or more OTC derivative contracts with equity exposure.

The Fund seeks to achieve at the end of the "Investment Period" a) a return calculated as a rate of 100% on the performance of the equity index "UC Global Quality 5% Decrement Index" (Bloomberg Ticker: QUIXGQD5) (hereafter the "Index"), provided that such performance is positive, while in the event of a negative Index performance, it seeks to offer protection of the invested capital or b) a return calculated as follows: $(75\% \times \text{"Maximum Anniversary Price"} / \text{"Index Price"} \text{ on } 16.07.2025 - 1)$ in case it is higher than the return indicated in (a). The "Maximum Anniversary Price" is equal to the highest value of the "Index" observed during the 10 annual anniversaries from 16.07.2025 to 16.07.2035 (e.g. 16.07.2026, 16.07.2027 etc).

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	15.05.2025
Base Currency	Euro
Total AUM	36,88 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000528007
Bloomberg Ticker	ALPBE1E GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,7874 €

Risk Profile


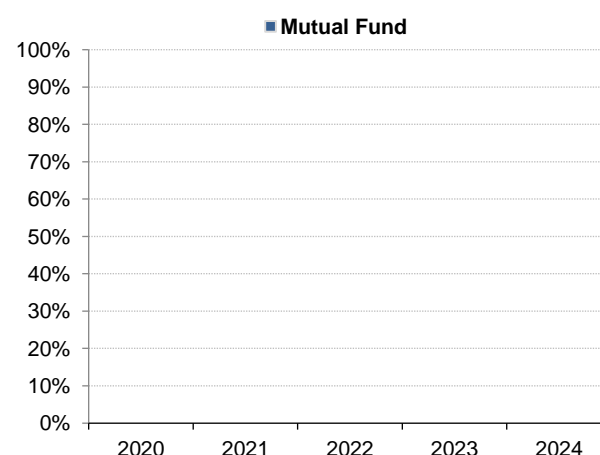
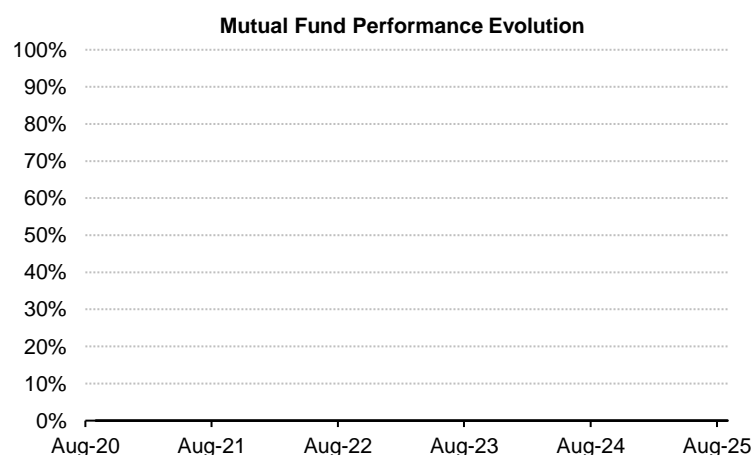
Summary Risk Indicator (SRI)

Fees / Charges

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

Performance (%)

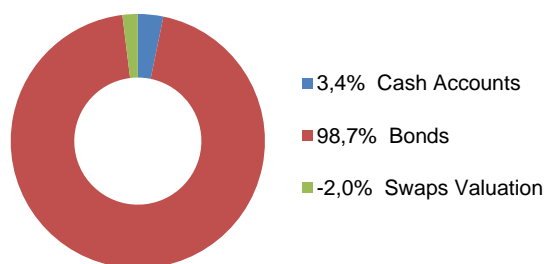
In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	-	-	-	-	-	-	-	-	-



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)	9,9
Modifies Duration (years)	7,6
Yield to Maturity (%)	3,83%

Allocation by Maturity

	98,7%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	0,0%
5-7 years	0,0%
7-10 years	48,5%
10-15 years	50,2%
> 15 years	0,0%

Top 10 Bond Holdings

BTPS 3.85 02/01/35	9,8%
EUROB 4 02/07/36	6,9%
ATOSTR 4 5/8 02/28/36	3,7%
NGGLN 4.061 09/03/36	3,7%
HSBC 3.834 09/25/35	3,7%
BACR 3.941 01/31/36	3,6%
BNP 3.979 05/06/36	3,6%
JPM 3.588 01/23/36	3,6%
BPCEGP 3 7/8 02/26/36	3,5%
WFC 3.866 07/23/36	3,5%

Allocation by Country

	98,7%
United States	18,5%
Italy	16,6%
France	13,4%
United Kingdom	13,1%
Netherlands	12,2%
Germany	9,0%
Spain	9,0%
Greece	6,9%

Allocation by Sector

	98,7%
Financials	63,6%
Sovereigns	9,8%
Utilities	7,0%
Communications	6,0%
Consumer Staples	5,5%
Industrials	3,7%
Materials	3,1%



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