



ALPHA BANCASSURANCE EE103 STRUCTURED FUND

31 March 2025

Investment Objective and Policy

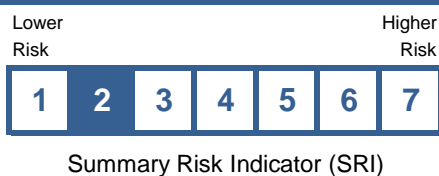
The Fund's investment objective is to provide, on 29.7.2032 (to the Fund unitholders that have subscribed up to 29.7.2022 and retain their units up to 29.7.2032), 75% of "S&P Transatlantic 100 ESG Select Equal Weight 5% Decrement NTR Index" return, if it is positive, while in case that index return is negative, it seeks to offer protection of the invested capital. 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 29.7.2032, 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	01.06.2022
Base Currency	Euro
Total AUM	53,91 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000386000
Bloomberg Ticker	ALCGFFD GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,7414 €

Risk Profile

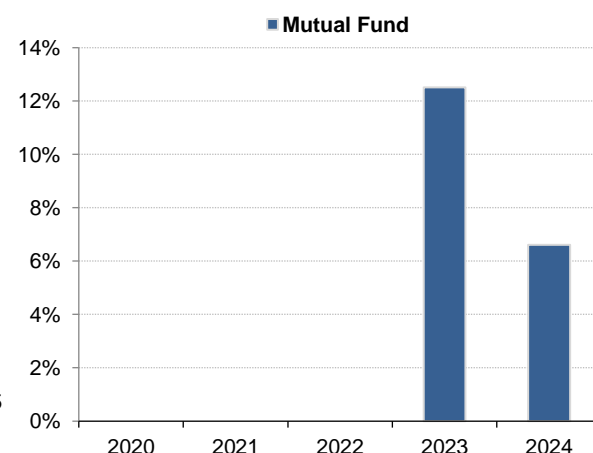
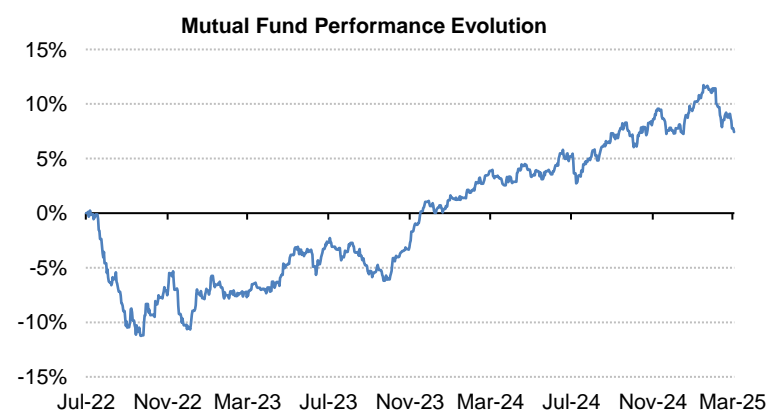


Fees / Charges

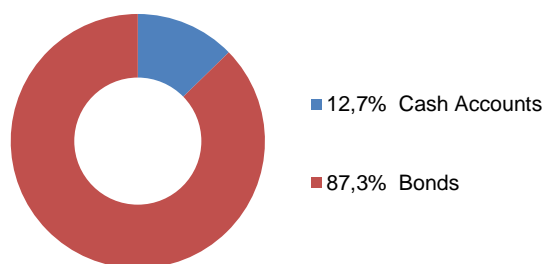
Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 29.7.2022
Redemption Charge	2,00%

Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	0,12%	3,43%	-	-	-	-	-	12,51%	6,61%



Portfolio Structure



Portfolio Characteristics

Maturity (years)	5,7
Modifies Duration (years)	4,4
Yield to Maturity (%)	3,22%

Allocation by Maturity 87,3%

< 1 year	0,0%
1-3 years	0,0%
3-5 years	15,5%
5-7 years	26,4%
7-10 years	45,4%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

GGB 1.75 06/18/32	22,3%
ALPHA 6.875 06/27/29	8,7%
PPCGA 4 5/8 10/31/31	8,2%
ETEGA 3 1/2 11/19/30	7,5%
UBS 4 1/8 06/09/33	3,9%
DB 1 3/8 02/17/32	3,9%
ISPIM 3.85 09/16/32	3,8%
MS 1.102 04/29/33	3,5%
C 3 3/4 05/14/32	2,9%
CMZB 4 07/16/32	2,9%

Allocation by Currency 100,0%

EUR	100,0%
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Allocation by Country 87,3%

Greece	53,2%
Germany	6,8%
United States	6,4%
United Kingdom	4,7%
Cyprus	4,1%
Switzerland	3,9%
Italy	3,8%
Belgium	2,8%
Netherlands	1,5%
Other	0,2%

Allocation by Sector 87,3%

Financials	53,2%
Sovereigns	24,1%
Utilities	8,2%
Consumer Discretionary	1,9%

Allocation by Credit Rating 87,3%

AAA	0,0%
AA	0,0%
A	19,4%
BBB	53,7%
BB	12,3%
B	0,0%
CCC	0,0%
NR	1,9%



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 414/24.05.2022

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