



ALPHA BANCASSURANCE EE104 STRUCTURED FUND

31 March 2025

Investment Objective and Policy

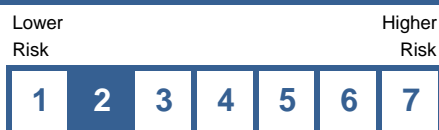
The Fund's investment objective is to provide, on 14.12.2032 (to the Fund unitholders that have subscribed up to 14.12.2022 and retain their units up to 14.12.2032), 100% of "S&P Transatlantic 100 ESG Select Equal Weight 5% Decrement NTR Index" return, if it is positive, while in case that index return 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 14.12.2032, 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	12.10.2022
Base Currency	Euro
Total AUM	32,60 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000392008
Bloomberg Ticker	ALBE1SE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	11,0784 €

Risk Profile



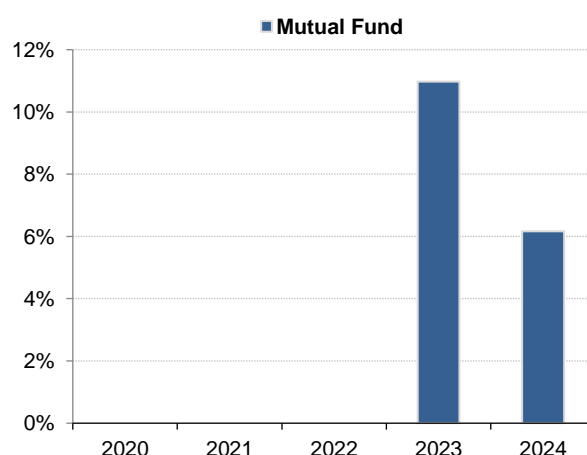
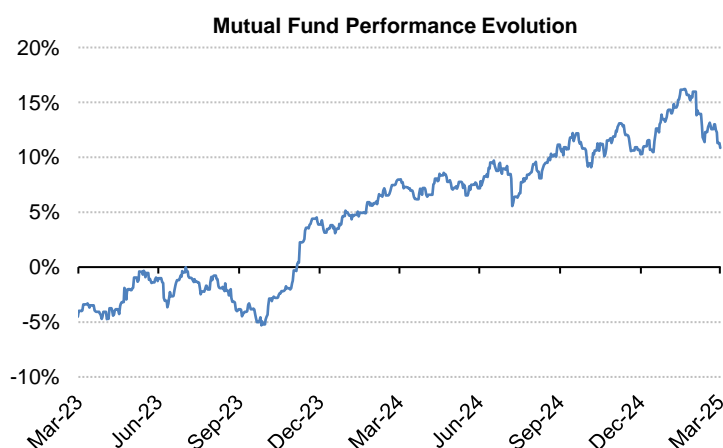
Summary Risk Indicator (SRI)

Fees / Charges

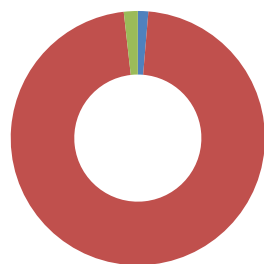
Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 14.12.2022
Redemption Charge	2,00%

Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	0,52%	2,68%	-	-	-	-	-	10,98%	6,17%



Portfolio Structure



■ 1,3% Cash Accounts
■ 96,9% Bonds
■ 1,8% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	6,5
Modifies Duration (years)	5,1
Yield to Maturity (%)	3,55%

Allocation by Maturity

	96,9%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	9,4%
5-7 years	39,8%
7-10 years	47,7%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

GGB 1.75 06/18/32	15,3%
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ETEGA 3 1/2 11/19/30	9,3%
PPCGA 4 5/8 10/31/31	8,9%
ISPIM 3.85 09/16/32	4,7%
UCGIM 1 5/8 01/18/32	4,3%
BNP 2.1 04/07/32	4,2%
UBS 4 1/8 06/09/33	4,2%
CMZB 4 07/16/32	4,1%
NWG 3.575 09/12/32	4,0%

Allocation by Country

	96,9%
Greece	48,6%
Italy	9,0%
Germany	8,1%
United States	6,6%
Cyprus	5,6%
France	4,2%
Switzerland	4,2%
United Kingdom	4,0%
Netherlands	3,4%
Other	3,1%

Allocation by Sector

	96,9%
Financials	60,3%
Sovereigns	26,7%
Utilities	8,9%
Consumer Discretionary	1,0%

Allocation by Credit Rating

	96,9%
AAA	0,0%
AA	0,0%
A	26,4%
BBB	55,9%
BB	13,6%
B	0,0%
CCC	0,0%
NR	1,0%



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 426/4.10.2022

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