

ALPHA BANCASSURANCE EE105 STRUCTURED FUND

30 April 2025

Investment Objective and Policy

The Fund's investment objective is to provide for the period until 20.06.2028 (to the Fund unitholders that have subscribed up to 20.06.2023 and retain their units up to 20.06.2028), a return of 12.00%. In addition, if the return of the equity index "iSTOXX Global Transformation Select 30 NR Decrement 4.5%" is higher than 25.00% from the index price at the beginning of the investment period, it intends to achieve an additional return of 20.00%, so that the total return of the Fund on 20.06.2028 may reach up to 32.00%. From 20.06.2028 to 20.06.2033, the Fund's performance will be based on the prevailing yields of money market instruments and/or bonds during the period. If the shares are redeemed before 20.06.2033, the shareholders may incur substantial capital loss.

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, money market instruments and other securities. There is no limitation regarding the credit rating or the

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	28.04.2023
Base Currency	Euro
Total AUM	98,59 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000432002
Bloomberg Ticker	ALBE10S GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,7404 €

Risk Profile



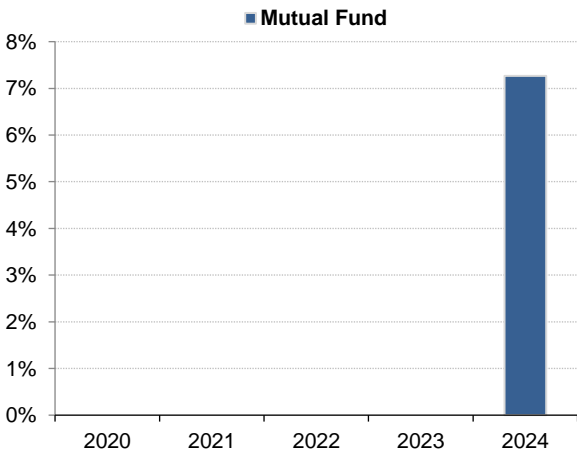
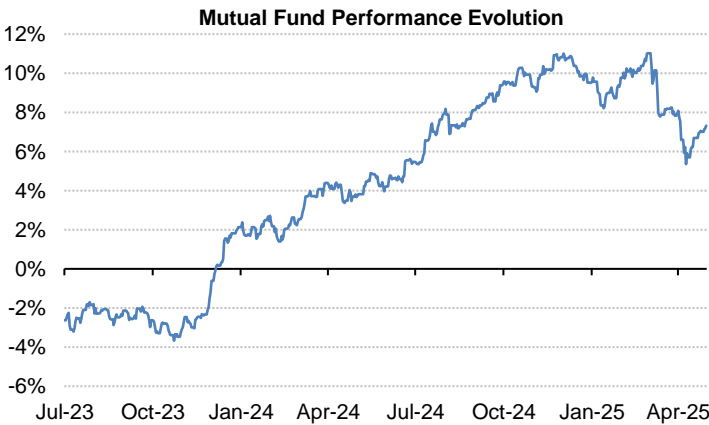
Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 20.6.2023
Redemption Charge	2,00%

Performance (%)

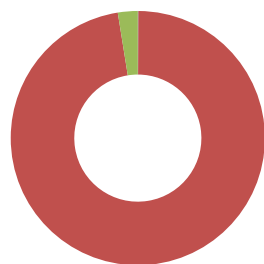
In Euro	Cumulative Returns			
	YTD	1 Year	3 Years	5 Years
Mutual Fund	-2,02%	3,53%	-	-

Annual Returns				
2020	2021	2022	2023	2024
-	-	-	-	7,26%





## Portfolio Structure



■ 0,1% Cash Accounts  
■ 102,6% Bonds  
■ -2,7% Swaps Valuation

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

### Portfolio Characteristics

Maturity (years)	3,7
Modifies Duration (years)	2,7
Yield to Maturity (%)	3,47%

### Allocation by Maturity

	102,6%
< 1 year	0,0%
1-3 years	14,8%
3-5 years	87,8%
5-7 years	0,0%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

### Top 10 Bond Holdings

TPEIR 4 5/8 07/17/29	9,3%
ALPHA 6.875 06/27/29	9,2%
BOCYCY 7.375 07/25/28	9,1%
EUROB 7 01/26/29	9,1%
BBVASM 0.875 01/14/29	4,4%
DB 5.375 01/11/29	4,4%
UBS 0.25 02/24/28	4,4%
PRXNA 1.539 08/03/28	4,4%
MS 4.813 10/25/28	4,4%
BNP 1.125 04/17/29	4,3%

Allocation by Country	102,6%
Greece	38,8%
Cyprus	9,1%
United States	8,3%
Spain	8,1%
Netherlands	7,9%
France	7,1%
United Kingdom	6,9%
Germany	4,4%
Switzerland	4,4%
Other	7,7%

Allocation by Sector	102,6%
Financials	91,3%
Communications	4,4%
Utilities	4,2%
Κρατικά	2,8%

Allocation by Credit Rating	102,6%
AAA	0,0%
AA	0,0%
A	31,0%
BBB	58,2%
BB	13,4%
B	0,0%
CCC	0,0%
NR	0,0%



**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 451/06.04.2023

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