

**ALPHA BANCASSURANCE EE106 STRUCTURED FUND**

31 March 2025

**Investment Objective and Policy**

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 02.11.2023 and retain their units up to 02.11.2033 (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, money market instruments, other securities and in one or more OTC derivative contracts. The Fund aims to achieve: (I) For the period until 02.11.2028, a return calculated as a percentage of 90% on the return of the "Citi Large Cap 40 Eurozone & Greece 30/10 EW NTR Decrement 4.5% EUR Index" if it is positive, and in the event of a negative index return, it seeks to offer protection on the invested capital. (II) From 02.11.2028 until the end of the "Investment Period" (02.11.2033) the Fund's performance will be based on money market instruments and/or bonds returns of during this period. The "Swap Contracts" of the portfolio will now exclusively concern only the part of the remaining costs' payment from their conclusion. 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	12.09.2023
Base Currency	Euro
Total AUM	32,08 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000453008
Bloomberg Ticker	ALPBNEE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	12,2264 €

**Risk Profile**

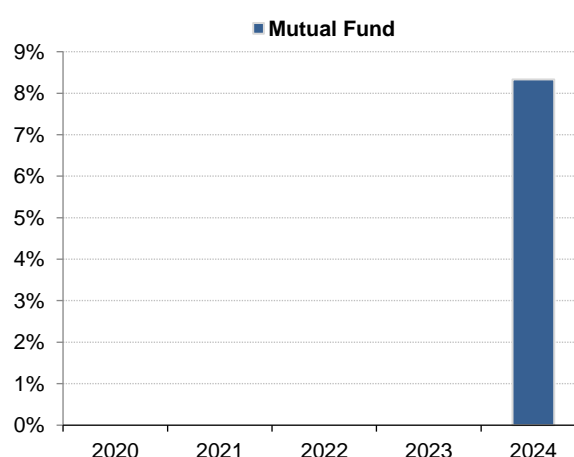
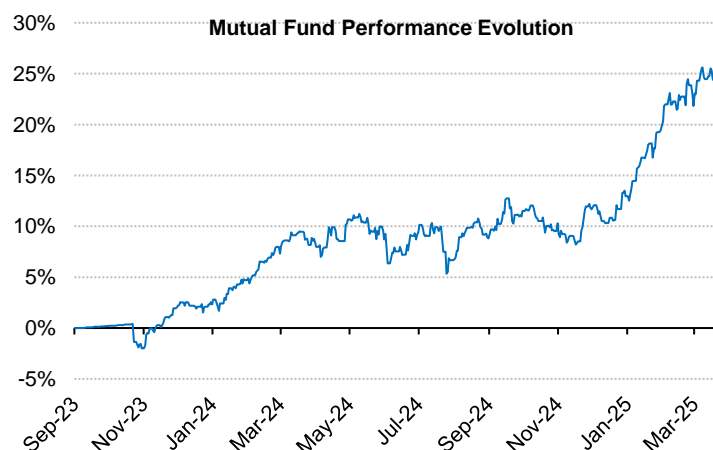

Summary Risk Indicator (SRI)

**Fees / Charges**

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 2.11.2023
Redemption Charge	2,00%

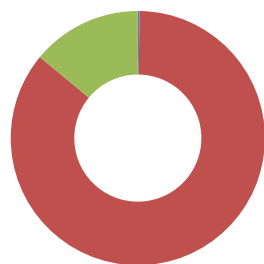
**Performance (%)**

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	10,52%	11,69%	-	-	-	-	-	-	8,33%





## Portfolio Structure



■ -0,2% Cash Accounts  
■ 86,2% Bonds  
■ 14,1% Swaps Valuation

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

### Portfolio Characteristics

Maturity (years)	3,6
Modifies Duration (years)	2,8
Yield to Maturity (%)	3,16%

### Allocation by Maturity

	86,2%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	86,2%
5-7 years	0,0%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

### Top 10 Bond Holdings

ISRAEL 1 1/2 01/16/29	12,5%
ALPHA 6 1/2 11/22/29	8,2%
TPEIR 6 3/4 12/05/29	7,8%
PANGAE 2.3 07/20/28	7,6%
SABSM 5 1/2 09/08/29	6,5%
HSBC 0.641 09/24/29	5,4%
EUROB 5 7/8 11/28/29	4,1%
BOCYCY 5 05/02/29	4,1%
INTNED 4 1/2 05/23/29	4,0%
PPCGA 3.375 07/31/28	4,0%

### Allocation by Country

	86,2%
Greece	34,3%
Israel	12,5%
France	8,2%
Spain	6,5%
Germany	6,5%
United Kingdom	6,1%
Cyprus	4,1%
Netherlands	4,0%
Austria	3,9%

### Allocation by Sector

	86,2%
Financials	65,5%
Sovereigns	12,5%
Utilities	4,0%
Health Care	2,5%
Materials	1,6%

### Allocation by Credit Rating

	86,2%
AAA	0,0%
AA	0,0%
A	26,8%
BBB	42,2%
BB	8,1%
B	0,0%
CCC	0,0%
NR	9,1%



**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 477/10.08.2023

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