

ALPHA BANCASSURANCE EE111 STRUCTURED FUND
31 December 2025
Investment Objective and Policy

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 03.12.2025 and retain their units up to 03.12.2035 (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% up to 120% 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: $(75\% \times \text{Maximum Anniversary Price}) / (\text{Index Price} \text{ on 03.12.2025} - 1)$ 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 03.12.2025 to 03.12.2035 (e.g. 03.12.2026, 03.12.2027 etc).

Risk Profile

Summary Risk Indicator (SRI)
Fund Information

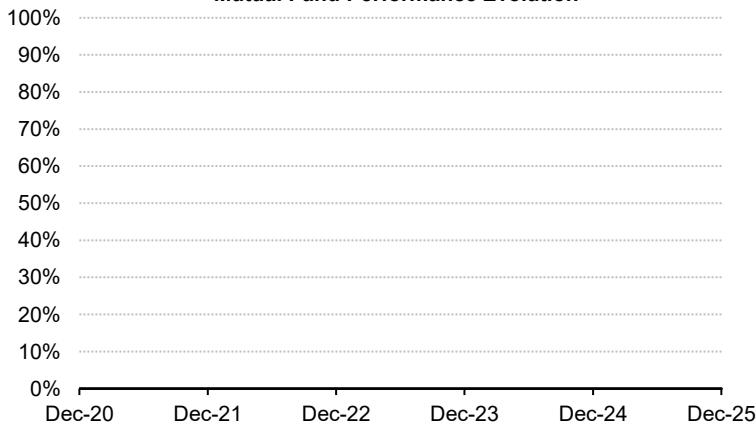
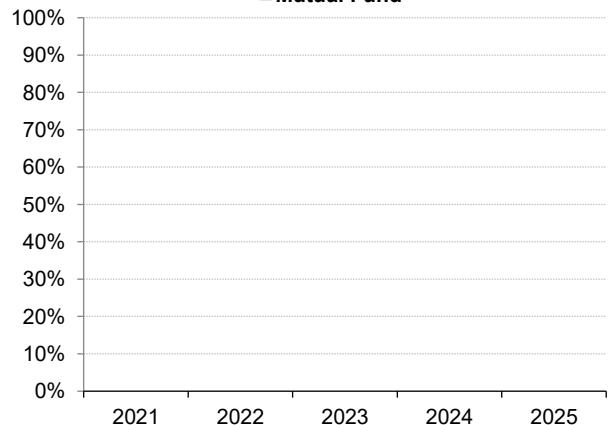
Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	29.09.25
Base Currency	Euro
Total AUM	58,79 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000539004
Bloomberg Ticker	ABE112E GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,1885 €

Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 28.11.2025
Redemption Charge	0,00%

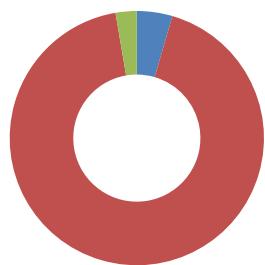
Performance (%)

In Euro	YTD	Cumulative Returns			Annual Returns				
		1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	-	-	-	-	-	-	-	-	-

Mutual Fund Performance Evolution

Mutual Fund


The Fund has not completed twelve months of operation since inception.

Portfolio Structure



- 4,5% Cash Accounts
- 92,8% Bonds
- 2,7% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	9,2
Modifies Duration (years)	7,1
Yield to Maturity (%)	3,70%

Allocation by Country

Allocation by Country	92,8%
France	22,8%
United States	20,0%
Netherlands	18,3%
Germany	9,0%
Greece	7,0%
Spain	5,2%
Italy	3,6%
Jersey	3,5%
United Kingdom	3,4%

Allocation by Maturity

Allocation by Maturity	92,8%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	0,0%
5-7 years	2,6%
7-10 years	25,5%
10-15 years	64,7%
> 15 years	0,0%

Allocation by Sector

Allocation by Sector	92,8%
Financials	42,2%
Utilities	13,1%
Communications	12,0%
Industrials	9,7%
Consumer Staples	6,3%
Materials	3,5%
Sovereigns	3,4%
Health Care	2,6%

Top 10 Bond Holdings

EUROB 4 02/07/36	7,0%
ATOSTR 4 5/8 02/28/36	3,6%
EDF 4 3/8 06/17/36	3,6%
SOCGEN 4 1/8 05/14/36	3,5%
BNP 3.979 05/06/36	3,5%
ENGIFP 3 7/8 03/06/36	3,5%
CTPNV 4 1/4 03/10/35	3,5%
AKZANA 4 03/31/35	3,5%
JAPTOB 4 1/8 06/17/35	3,5%
HTHROW 3 7/8 01/16/36	3,5%

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