



## Alpha (LUX) Global Balanced FoF

30 November 2020

## Investment Objective and Policy

The Sub-Fund's investment objective is to provide capital growth and income over the medium to long-term, by investing primarily in units or shares of UCITS or other UCIs, providing exposure to a moderate global asset allocation portfolio.

In order to achieve its objective, the Sub-Fund invests primarily in a diversified portfolio of mutual funds, managed by leading international asset managers, which mainly invest in: (a) global equities, (b) bonds, (c) commodities through eligible instruments, (d) money market instruments and deposits.

The Fund is actively managed. Our investment process is based on the assessment of quantitative and qualitative criteria, with the purpose of selecting individual funds. These criteria evaluate parameters such as historical returns, volatility, stability of outperformance, behavior in different environments, structure and composition of management team, investment strategy and procedures, risk management policy, etc.

**Benchmark:** 45% MSCI All Country World Price Return USD Index + 32% Bloomberg Barclays Euro Aggregate Bond Total Return Index + 3% Markit iBoxx EUR Liquid High Yield Total Return Index + 3% J.P. Morgan EMBI Global Diversified Total Return EUR Hedged Index + 4% Refinitiv/CoreCommodity CRB Excess Return USD Index + 3% FTSE EPRA/NAREIT Global REITs Net Total Return USD Index + 10% Barclays Benchmark Overnight EUR Cash Index

Overall Morningstar  
Rating™

EUR  
EUR I



## Fund Information

|                       |                                  |
|-----------------------|----------------------------------|
| Domicile              | Luxembourg                       |
| Fund Type             | UCITS (FCP)                      |
| Category              | Balanced Fund of Funds           |
| Inception Date        | 01.06.2017                       |
| Base Currency         | Euro                             |
| Total AUM             | 44.54 million €                  |
| Custodian             | RBC Investor Services Bank       |
| Valuation Frequency   | Daily                            |
| Redemption Settlement | 4 business days                  |
| Distribution Network  | Alpha Bank,<br>Alpha Bank London |

## Share Classes

EUR

EUR I

|                     |              |              |
|---------------------|--------------|--------------|
| Launch Date         | 14.07.2017   | 01.06.2017   |
| ISIN Code           | LU1544317131 | LU1508359095 |
| Bloomberg Ticker    | ALPGLBE LX   | ALGBAEI LX   |
| NAV per share       | 11.4998 €    | 11.6398 €    |
| Management Fee      | 1.25%        | 0.60%        |
| Subscription Charge | 2.50%        | 0.00%        |
| Redemption Charge   | 0.00%        | 0.00%        |

## Management Company

|           |                                    |
|-----------|------------------------------------|
| Name      | Alpha Asset Management M.F.M.C.    |
| Address   | 25-29 Karneadou St., 106 75 Athens |
| Telephone | 210 374 2800                       |
| E-mail    | info@alphaasset.gr                 |
| Website   | www.alphamutual.gr                 |

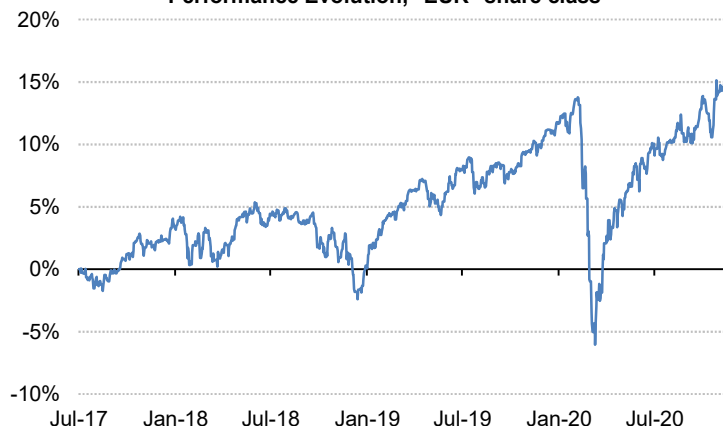
## Risk and Reward Profile



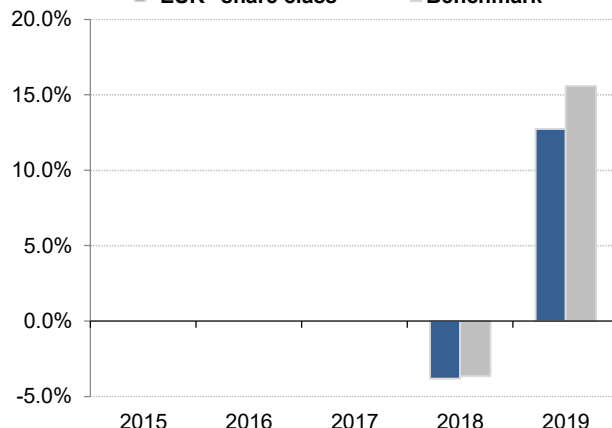
## Performance (%)

| In Euro             | Cumulative Returns |        |         |         | Annual Returns |      |      |        |        |
|---------------------|--------------------|--------|---------|---------|----------------|------|------|--------|--------|
|                     | YTD                | 1 Year | 3 Years | 5 Years | 2015           | 2016 | 2017 | 2018   | 2019   |
| "EUR" share class   | 3.73%              | 4.42%  | 13.04%  | -       | -              | -    | -    | -3.82% | 12.73% |
| "EUR I" share class | 4.38%              | 5.14%  | 15.32%  | -       | -              | -    | -    | -3.17% | 13.50% |
| Benchmark           | 2.14%              | 2.79%  | 14.03%  | -       | -              | -    | -    | -3.65% | 15.57% |

Performance Evolution, "EUR" share class

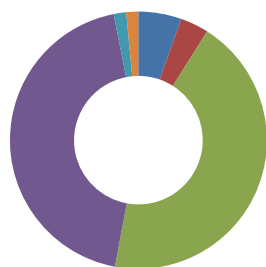


■ "EUR" share class ■ Benchmark





## Portfolio Structure



|       |                   |
|-------|-------------------|
| 5.4%  | Cash              |
| 3.6%  | Treasury Bills    |
| 44.0% | Bond Funds        |
| 44.0% | Equity Funds      |
| 1.6%  | Real Estate Funds |
| 1.5%  | Commodity Funds   |

### Allocation by Geographic Region

|                           |              |
|---------------------------|--------------|
| North America             | 22.6%        |
| Europe                    | 10.6%        |
| Emerging Markets          | 5.4%         |
| Japan                     | 4.9%         |
| Developed Asia ex Japan   | 0.4%         |
| <b>Total Equity Funds</b> | <b>44.0%</b> |

### Top 5 Holdings

|                                                     |      |
|-----------------------------------------------------|------|
| PIMCO GIS Euro Income Bond Fund                     | 8.0% |
| BNP Paribas Funds - Sustainable Enhanced Bond 12M   | 7.5% |
| DWS Floating Rate Notes                             | 6.9% |
| Schroder ISF US Large Cap                           | 6.8% |
| Amundi Funds - Pioneer US Equity Fundamental Growth | 6.8% |

### Allocation by Bond Sector

|                         |              |
|-------------------------|--------------|
| Investment Grade, EUR   | 35.6%        |
| High Yield, EUR         | 0.0%         |
| Emerging Markets        | 3.1%         |
| Convertibles            | 0.0%         |
| Other                   | 5.2%         |
| <b>Total Bond Funds</b> | <b>44.0%</b> |

The present document is for informational purposes only and under no circumstances should this information constitute an investment advice, recommendation or offer for anyone with respect to the Mutual Fund, or any securities or other financial instrument that may be mentioned.

Further information with regard to this Mutual Fund can be found on the fund's Prospectus, Key Investor Information Document (KIID) and articles of incorporation, as well as its annual and semi-annual reports. The aforementioned documents are available free of charge in electronic form at the Management Company's website or in printed form from the Management Company's offices or any branch of Alpha Bank and AXA Insurance.

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