

Key Information Document

Purpose

This document aims at providing you (the “Investor”) with key information about P shares issued by DIAS II - Quant Alpha Generation Sub-Fund (the “Product”). It is not marketing material. The information is required by law for the purpose of helping the Investor understand the nature, risks, costs, potential gains and losses associated to the Product and to allow the Investor to compare it with other products.

Product

DIAS II – Quant Alpha Generation Sub-Fund

A Luxembourg société d'investissement à capital variable-fonds d'investissement
spécialisé in the form of a société anonyme

PRIIP Manufacturer: Eurobank Asset Management MFMC
ISIN: LU2116708863 share class: P - (USD)

Website for PRIIPS Manufacturer : www.eurobankam.gr
Call number : 0030 – 210 – 33 52 800
Address: 10 Stadiou Street, Athens 105 64, Greece

Competent Authority of PRIIP Manufacturer: Hellenic Capital Market Commission
This document was last updated on 01/04/2022

You are about to purchase a product that is not simple and may be difficult to understand.

What is this product?

Type:
The Product was incorporated as an investment company with variable share capital (société d'investissement à capital variable - SICAV) organised as an umbrella specialised investment fund (fonds d'investissement spécialisé - FIS) in the form of a public limited liability company (société anonyme –S.A.) in accordance with the provisions of the Luxembourg amended law of 13 February 2007 relating to specialized investment funds. The Product also qualifies as an alternative investment fund (“AIF”) in accordance with article 1(39) of the Luxembourg amended law of 12 July 2013 on alternative investment fund managers (“AIFM”).

Objectives:

The Product objective is to achieve total return by using a systematic quantitative model-driven investment process and attempts to identify return factors.

The Product will invest mainly in long positions on liquid ETFs across asset classes, i.e. equity, fixed income, commodities and currencies, including ETFs that provide leveraged and/or short exposure to the market.

The attention of the investors is drawn to the fact that the use of a systematic, quantitatively-based, trading strategy offers a number of distinct advantages as follows: methodological rules and offers some degree of protection from speculative allocations that could have been made based on personal judgements; based on the ability of such strategies to be back-tested on different time periods and under different assumptions and, also, to provide a measure of risk associated with the systematic strategies and; composition and potential performance and thus are more transparent than subjective decisions that are based solely on past experience which cannot be as easily validated by the investor.

Intended retail investors: Well-informed.

What are the risks and what could I get in return?

Summary Risk indicator

1	2	3	4	5	6	7
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Lower risk

Higher risk



The summary risk indicator (SRI) is a guide to the level of risk of this Product compared to other products. It shows how likely it is that the Product will lose money because of movements in the markets or because we are not able to pay you. We have classified this Product as 2 out of 7, which is a lower risk class.

This classification rates the potential losses from future performance at a medium level, and poor market conditions could affect the value of your investment. This classification is not guaranteed and may change over time and may not be a reliable indication of the future risk profile of this Product. The lowest category does not mean risk free.

Performance Scenarios

Investment	€ 10 000	1 year	3 years	5 years
Stress scenario	What the Investor might get back after costs	7 727.00 €	8 276.00 €	7 919.00 €
	Average return each year (%)	-22.73%	-6.11%	-4.56%
Unfavorable scenario	What the Investor might get back after costs	9 161.35 €	8 764.00 €	8 444.00 €
	Average return each year (%)	-8.39%	-4.30%	-3.33%
Moderate scenario	What the Investor might get back after costs	9 866.86 €	9 731.00 €	9 597.00 €
	Average return each year (%)	-1.33%	-0.90%	-0.82%
Favorable scenario	What the Investor might get back after costs	10 610.72 €	10 788.00 €	10 892.00 €
	Average return each year (%)	6.11%	2.56%	1.72%

This table shows the money you could get back at maturity, under different scenarios, assuming that you invest EUR 10,000.00. The scenarios shown illustrate how your investment could perform. You can compare them with scenarios of other products. The scenarios presented are an estimate of future performance based on evidence from the past on how the value of this investment varies, and are not an exact indicator. What you get will vary depending on how the market performs and how long you keep the Product.

The stress scenario shows what you might get back in extreme market circumstances, and it does not take into account the situation where we are not able to pay you. The figures shown include all the costs of the Product itself, but may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

What happens if the Issuer is unable to pay out?

Losses are not covered by an investor compensation or guarantee scheme. If Eurobank Asset Management MFMC is unable to pay out, the Investor may not recover the sums invested and the Investor may therefore face a financial loss, and will not be able to make a claim to the CSSF.

What are the costs?

The Reduction in Yield (RIY) shows what impact the total costs borne by the Investor will have on his investment return. The total costs take into account one-off, ongoing and incidental costs. The amounts shown hereinafter are the cumulative costs of the Product itself. The figures assume the Investor invests €10,000 and are estimates subject to change in the future.

COSTS OVER TIME

Investment EUR 10 000	1 year	3 years	5 years
Total costs	513.10	653.02	1442.15
Impact on return (RIY) per year	5.13%	2.13%	2.73%

The costs shown in the table above represent how much the expected costs of the product would effect your return, assuming the Product performs in line with the moderate performance scenario. The person selling you or advising you about this product may charge you other costs. If so, this person will provide you with information about these costs, and show you the impact that all costs will have on your investment over time.

COMPOSITION OF COSTS

The table below shows:

- ◆ the impact of the different types of costs on the investment return you might get at the end of the recommended holding period;
- ◆ the meaning of the different cost categories

This table shows the impact on return per year.			
One-off costs	Entry costs	3.00%	Costs the Investor pays when making its investments. This is the most the Investor will pay, and the Investor could pay less.
	Exit costs	0.00%	The impact of the costs of exiting the investment when it matures.
Ongoing costs	Portfolio transaction costs	0.12%	The impact of the costs of us buying and selling underlying investments for the product.
	Other ongoing costs	1.99%	The impact of the costs that the Manager retains each year for managing your investments.
Incidental costs	Performance fees	0.02%	The impact of performance fees.
	Carried interests	0.00%	The impact of carried interests retained when the investment has performed better than the preferred return.

How long should I hold it and can I take my money out early?

REQUIRED MINIMUM HOLDING PERIOD: 5 YEARS

Information on whether one can disinvest before the maturity, the conditions on this, and applicable fees and penalties if any. Information on the consequences of cashing in before the end of the term or before the end of RHP.

How can I complain?

Shareholders have the right to complain free of charge and have the possibility to lodge their complaints at the registered office of the Company: Eurobank Private Bank Luxembourg S.A., 534, Rue de Neudorf, L-2220 Luxembourg.

Other relevant information

The information contained in this KID is supplemented by the private placement memorandum (“PPM”) and the articles of association, which will be provided to the Investor before subscription.

Further information and documentation may be obtained free of charge, in English from the PRIIP Manufacturer. A paper copy of the KID is available upon request and free of charge from the PRIIP Manufacturer. The KID is available on the PRIIP Manufacturer’s website at www.eurobankam.gr