

Investment Objective and Policy

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 11.12.2024 and retain their units up to 11.12.2034 (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 (hereafter "Bond-Linked Swap Contracts"), money market instruments, other securities and in one or more OTC derivative contracts with equity exposure (hereafter "Equity-Linked Swap Contracts").

The Fund seeks to achieve at the end of the "Investment Period" a return calculated as a percentage of 90% on the return of the "Solactive Global Artificial Intelligence Technologies 5% Decrement Index (Bloomberg ticker: SOLAITC5)" (hereafter "Index") if it is positive, and in the event of a negative Index return, it seeks to offer protection on the invested capital.

Fund Information

| | |
|-----------------------|-----------------|
| Domicile | Greece |
| Fund Type | UCITS |
| Category | Structured Fund |
| SFDR Classification | Article 6 |
| Inception Date | 21.10.2024 |
| Base Currency | Euro |
| Total AUM | 033 million € |
| Custodian | Alpha Bank S.A. |
| ISIN Code | GRF000500006 |
| Bloomberg Ticker | ALPBESE GA |
| Valuation Frequency | Daily |
| Redemption Settlement | 3 business days |
| NAV per share | 9,9780 € |

Risk Profile

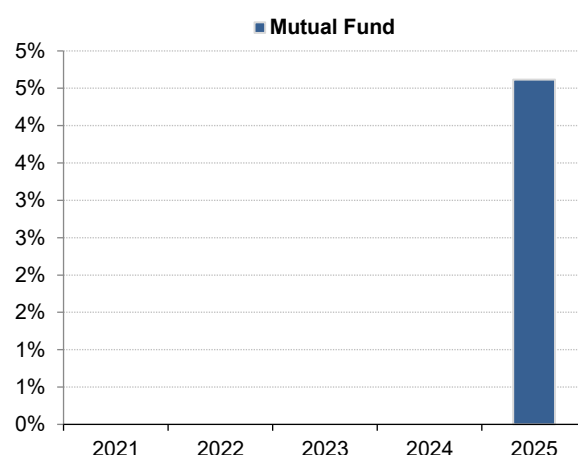
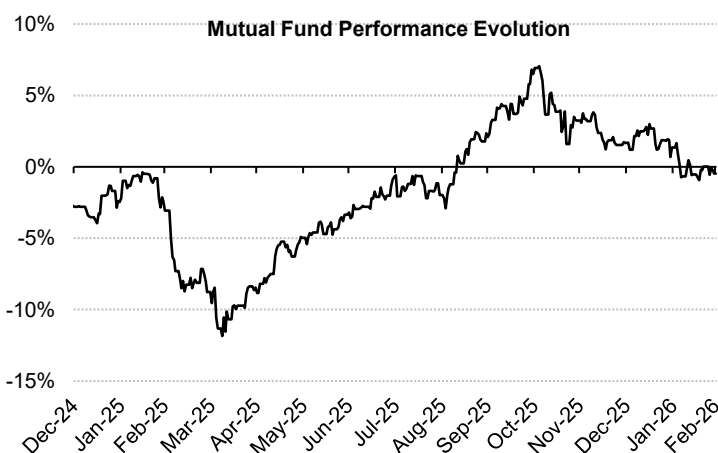

Summary Risk Indicator (SRI)

Fees / Charges

| | |
|---------------------|----------------------------------------------------------|
| Management Fee | 1,00% |
| Subscription Charge | The Fund is closed to new subscriptions after 11.12.2024 |
| Redemption Charge | 0,00% |

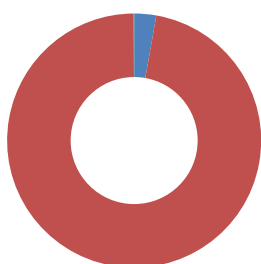
Performance (%)

| In Euro | Cumulative Returns | | | | Annual Returns | | | | |
|-------------|--------------------|--------|---------|---------|----------------|------|------|------|-------|
| | YTD | 1 Year | 3 Years | 5 Years | 2021 | 2022 | 2023 | 2024 | 2025 |
| Mutual Fund | -2,12% | 2,68% | - | - | - | - | - | - | 4,62% |





Portfolio Structure



- 2,8% Cash Accounts
- 97,2% Bonds
- 0,1% Swaps Valuation

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

Portfolio Characteristics

| | |
|---------------------------|-------|
| Maturity (years) | 8,3 |
| Modifies Duration (years) | 6,6 |
| Yield to Maturity (%) | 3,50% |

Allocation by Maturity 97,2%

| | |
|-------------|-------|
| < 1 year | 0,0% |
| 1-3 years | 0,0% |
| 3-5 years | 0,0% |
| 5-7 years | 8,4% |
| 7-10 years | 87,8% |
| 10-15 years | 0,9% |
| > 15 years | 0,0% |

Top 10 Bond Holdings

| | |
|-----------------------|------|
| BACR 4.347 05/08/35 | 6,5% |
| BTPS 3.85 02/01/35 | 6,4% |
| CMZB 3 7/8 10/15/35 | 6,2% |
| MYTIL 3 7/8 05/26/31 | 5,5% |
| HSBC 3.834 09/25/35 | 4,7% |
| AKZANA 3 3/4 09/16/34 | 4,6% |
| ACAFF 3 1/2 09/26/34 | 4,6% |
| BNP 4.095 02/13/34 | 4,4% |
| EDF 4 3/4 10/12/34 | 4,4% |
| DB 4 1/2 07/12/35 | 4,3% |

Allocation by Country 97,2%

| | |
|----------------|-------|
| Italy | 19,5% |
| Germany | 18,5% |
| United Kingdom | 15,7% |
| France | 13,4% |
| Netherlands | 12,1% |
| Greece | 7,4% |
| Poland | 4,2% |
| United States | 4,1% |
| Spain | 2,3% |

Allocation by Sector 97,2%

| | |
|------------------|-------|
| Financials | 49,9% |
| Utilities | 14,6% |
| Sovereigns | 8,6% |
| Consumer Staples | 6,0% |
| Energy | 5,0% |
| Materials | 4,6% |
| Sub-Sovereigns | 4,2% |
| Industrials | 4,1% |



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.

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