

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	034 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000500006
Bloomberg Ticker	ALPBESE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,3221 €

Risk Profile

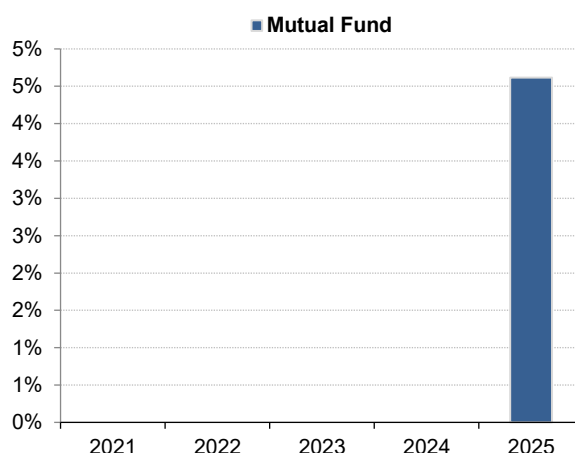
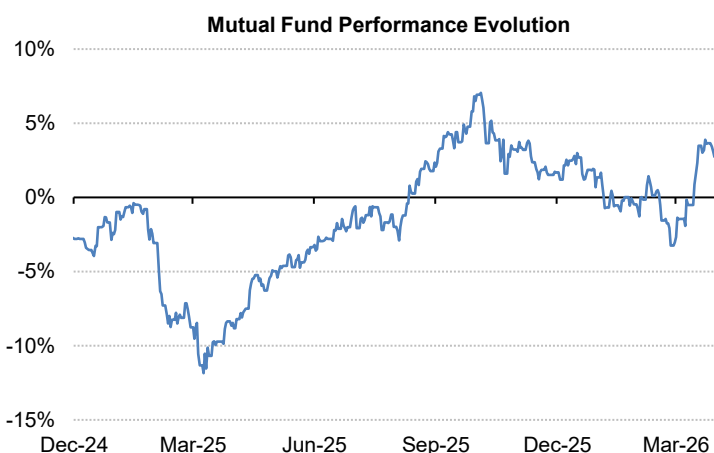

Summary Risk Indicator (SRI)

Fees / Charges

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

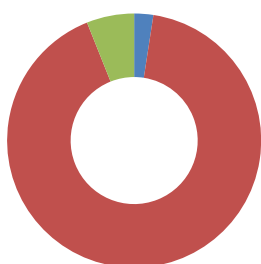
Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	1,25%	12,93%	-	-	-	-	-	-	4,62%





Portfolio Structure



- 2,4% Cash Accounts
- 91,5% Bonds
- 6,1% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	7,7
Modifies Duration (years)	6,1
Yield to Maturity (%)	3,71%

Allocation by Maturity 91,5%

< 1 year	0,0%
1-3 years	0,0%
3-5 years	0,0%
5-7 years	7,7%
7-10 years	82,9%
10-15 years	0,9%
> 15 years	0,0%

Top 10 Bond Holdings

BACR 4.347 05/08/35	6,2%
BTPS 3.85 02/01/35	6,0%
CMZB 3 7/8 10/15/35	5,9%
MYTIL 3 7/8 05/26/31	5,0%
HSBC 3.834 09/25/35	4,5%
ACAFP 3 1/2 09/26/34	4,4%
AKZANA 3 3/4 09/16/34	4,4%
BNP 4.095 02/13/34	4,2%
EDF 4 3/4 10/12/34	4,1%
BPLN 4.323 05/12/35	4,1%

Allocation by Country 91,5%

Italy	18,3%
Netherlands	15,5%
United Kingdom	14,9%
Germany	13,6%
France	12,7%
Greece	6,8%
United States	3,9%
Poland	3,8%
Spain	2,1%

Allocation by Sector 91,5%

Financials	43,3%
Utilities	13,7%
Energy	8,9%
Sovereigns	8,0%
Consumer Staples	5,5%
Materials	4,4%
Industrials	3,9%
Sub-Sovereigns	3,8%



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 578/7.10.2024

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