

**ALPHA PROSPERITY II 90-130 STRUCTURED FUND**

31 March 2025

**Investment Objective and Policy**

The Fund's investment objective is to provide, on 28.02.2029 (to the Fund unitholders that have subscribed up to 28.02.2025 and retain their units up to 28.02.2029), 120% of "Solactive Global Mid Cap Index NTR Decrement 5%" return, if it is positive, with a maximum return of 30.0, while in case that index return is negative, it seeks to offer protection 90% on the invested capital (potential loss of initial capital 10%). At the same time, it will invest in a diversified portfolio of bonds, money market instruments and other securities. If unitholders redeem their investment before 28.02.2029, they may incur a significant loss of principal.

In order to achieve its objective, the Fund has entered into OTC derivative contracts (swap contracts). At the same time, the Fund's assets are invested in a diversified portfolio of bonds issued by governments, supranational or public entities and/or corporations, as well as in money market instruments and other securities. There is no limitation regarding the credit rating or the maturity of the bonds in which the Fund may invest.

**Fund Information**

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	27.01.2025
Base Currency	Euro
Total AUM	119,52 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000515004
Bloomberg Ticker	ALPISE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,5007 €

**Risk Profile**


Summary Risk Indicator (SRI)

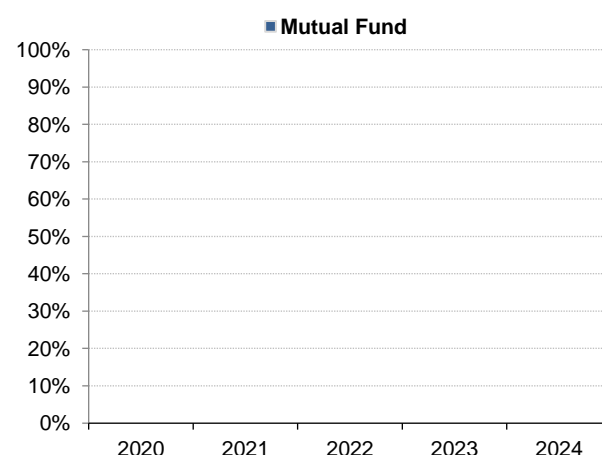
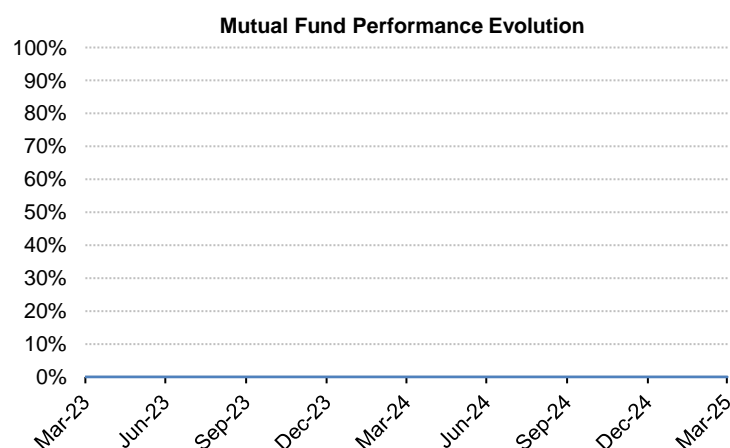
**Fees / Charges**

Management Fee	1,10%
Subscription Charge	The Fund is closed to new subscriptions after 28.2.2025
Redemption Charge	2,00%

**Performance (%)**

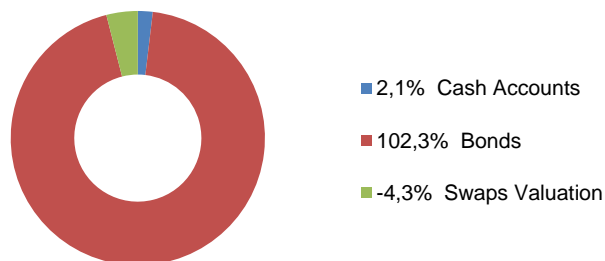
In Euro	Cumulative Returns			
	YTD	1 Year	3 Years	5 Years
Mutual Fund	-	-	-	-

Annual Returns				
2020	2021	2022	2023	2024
-	-	-	-	-



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

## Portfolio Structure



### Portfolio Characteristics

Maturity (years)	4,7
Modifies Duration (years)	3,7
Yield to Maturity (%)	3,61%

### Allocation by Maturity

	102,3%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	74,2%
5-7 years	28,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

### Top 10 Bond Holdings

HSBC 0.641 09/24/29	3,2%
PPCGA 3.375 07/31/28	1,2%
TITKGA 4.25 06/13/29	0,2%
TPEIR 6 3/4 12/05/29	2,5%
ALPHA 5 05/12/30	5,5%
CMZB 5 1/8 01/18/30	2,7%
BACRED 3 7/8 07/04/30	4,4%
BTPS 4.1 02/01/29	7,1%
TPEIR 5 04/16/30	3,2%
BOCYCY 5 05/02/29	4,1%

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

Allocation by Country	102,3%
Greece	21,8%
Israel	15,6%
Italy	14,1%
Germany	9,7%
Netherlands	8,4%
United Kingdom	8,3%
France	7,0%
Cyprus	4,1%
Austria	4,0%
Other	9,3%

Allocation by Sector	102,3%
Financials	68,1%
Sovereigns	22,7%
Communications	4,3%
Industrials	3,8%
Energy	2,0%
Utilities	1,2%
Materials	0,2%

Allocation by Credit Rating	102,3%
AAA	0,0%
AA	0,0%
A	34,0%
BBB	57,1%
BB	9,1%
B	0,0%
CCC	0,0%
NR	2,1%



**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.

Licence Number: HCMC Decision 604/14.01.2025

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