



Investment Objective and Policy

The purpose of the Mutual Fund is the preservation of capital until 10.10.2030, while simultaneously offering income and capital appreciation. To achieve this objective, it invests in bonds, money market instruments, and derivatives with bond or equity exposure.

The fund's performance is linked to the EURO iSTOXX® 50 Futures Roll TR Decrement 5% index. If, on any of the five annual anniversary dates (2026–2030), the index performance relative to its level on 10.10.2025 is ≥5% ("Lock-in Threshold"), the capital "locks in" a predetermined total return, depending on the year in which the threshold is first met:

10.10.2026: 2% per year for 5 years (total 10%)

10.10.2027: 3.125% per year for 4 years (total 12.5%)

10.10.2028: 5% per year for 3 years (total 15%)

10.10.2029: 8.75% per year for 2 years (total 17.5%)

10.10.2030: 20% total at maturity

If the Lock-in Threshold is not reached by 2030, the return will be 0%.

The bond portfolio and derivatives help hedge interest rate, credit, and currency risks, as well as facilitate the reinvestment of bonds.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	30.07.2025
Base Currency	Euro
Total AUM	258,08 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000534005
Bloomberg Ticker	ALPUSER GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,2159 €

Risk Profile



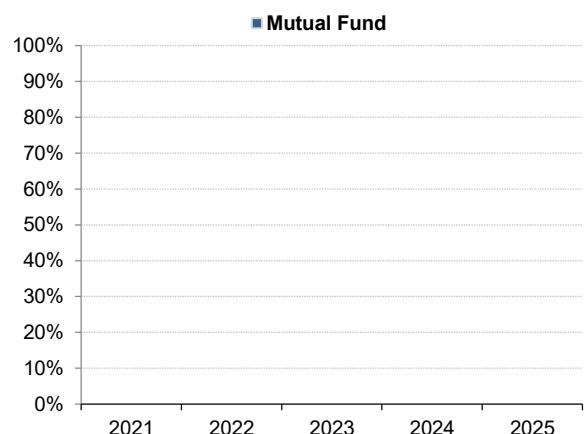
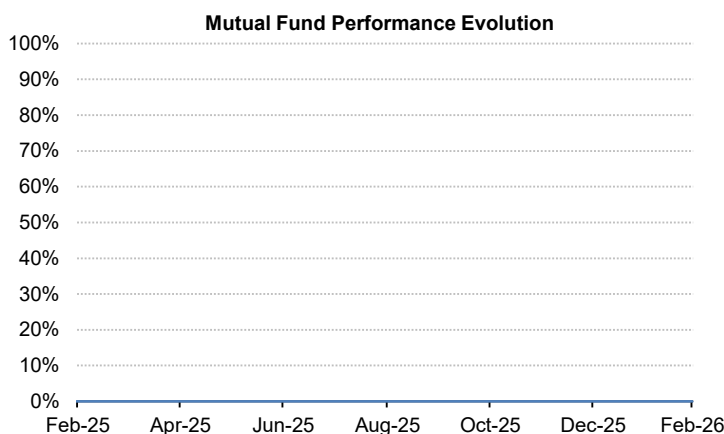
Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	1,10%
Subscription Charge	The Fund is closed to new subscriptions after 10.10.2025
Redemption Charge	2,00%

Performance (%)

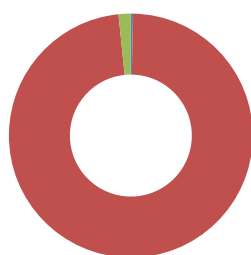
In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	2,88%	-	-	-	-	-	-	-	-



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



Portfolio Structure



- 0,3% Cash Accounts
- 98,1% Bonds
- 1,6% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	5,1
Modifies Duration (years)	4,1
Yield to Maturity (%)	3,35%

Allocation by Maturity 98,1%

< 1 year	0,0%
1-3 years	0,0%
3-5 years	33,8%
5-7 years	64,3%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

MYTIL 3 7/8 05/26/31	7,8%
PPCGA 4 1/4 10/31/30	7,6%
ALPHA 3 1/8 10/30/31	6,3%
DLR 1 1/4 02/01/31	3,0%
RBIIV 3 1/2 02/18/32	3,0%
GLENLN 4.154 04/29/31	2,9%
CTPNV 3 5/8 03/10/31	2,8%
MTNA 3 1/2 12/13/31	2,8%
BZWPW 3 1/2 10/07/31	2,8%
INVPLN 3 5/8 02/19/31	2,8%

Allocation by Country 98,1%

Greece	26,9%
Netherlands	12,4%
United Kingdom	9,0%
Poland	8,8%
Luxembourg	8,7%
France	7,3%
Austria	5,6%
Ireland	5,1%
Germany	4,7%
Other	9,7%

Allocation by Sector 98,1%

Financials	57,3%
Utilities	15,4%
Materials	8,1%
Communications	5,1%
Consumer Staples	3,6%
Sub-Sovereigns	2,6%
Sovereigns	2,2%
Energy	1,6%
Health Care	1,4%
Industrials	0,8%



ALPHA ASSET
MANAGEMENT MFMC.

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

ALPHA ASSET MANAGEMENT M.F.M.C. | 45 Panepistimiou Street (3rd floor), Athens, GR-10564
Tel.: +30 210 326 6505 | E-mail: info@alphaasset.gr | General Commercial Registry (GEMI) No.: 920101000

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