Alpha Asset Management

ALPHA PROSPERITY III STEP-UP STRUCTURED FUND

31 October 2026

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	235,05 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000534005
Bloomberg Ticker	ALPUSER GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,0451 €
Return since Strategy Inception	0,56%

Risk Profile

Lower Risk — Higher Risk

1	2	**3**	4	5	6	7

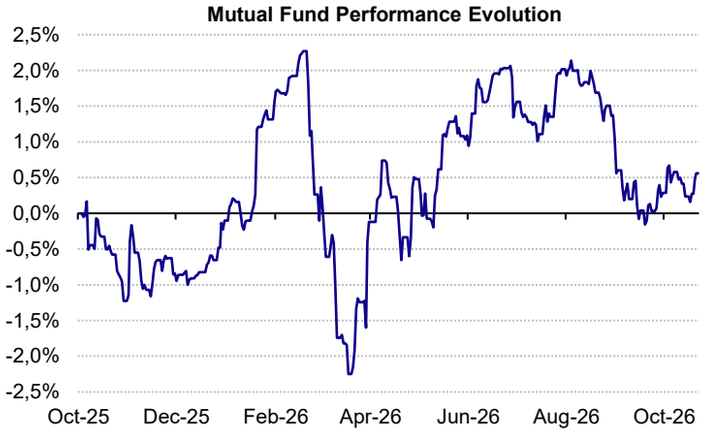
Summary Risk Indicator (SRI)

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	1,16%	1,14%	-	-	-	-	-	-	-

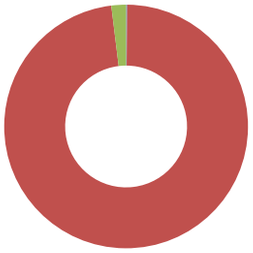




UCITS DO NOT HAVE A GUARANTEED RETURN AND PREVIOUS PERFORMANCE DOES NOT GUARANTEE FUTURE RETURNS

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Portfolio Structure



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

Portfolio Characteristics	
Maturity (years)	4,5
Modifies Duration (years)	3,6
Yield to Maturity (%)	4,45%

Allocation by Country	98,2%
Greece	28,2%
United Kingdom	12,4%
Netherlands	11,2%
Poland	9,2%
Luxembourg	8,5%
France	7,5%
Austria	6,0%
Ireland	3,9%
Germany	2,8%
Other	8,7%

Allocation by Maturity	98,2%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	78,1%
5-7 years	20,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Allocation by Sector	98,2%
Financials	57,6%
Utilities	16,1%
Materials	8,5%
Communications	5,4%
Consumer Staples	4,4%
Sub-Sovereigns	2,7%
Energy	2,6%
Industrials	0,9%

Top 10 Bond Holdings	
MYTIL 3 7/8 05/26/31	8,2%
PPCGA 4 1/4 10/31/30	7,9%
ALPHA 3 1/8 10/30/31	6,5%
DLR 1 1/4 02/01/31	3,2%
RBIAV 3 1/2 02/18/32	3,2%
GLENLN 4.154 04/29/31	3,0%
INVPLN 3 5/8 02/19/31	3,0%
MTNA 3 1/2 12/13/31	3,0%
IMBLN 5 1/4 02/15/31	3,0%
TPEIR 3 3/8 12/02/31	3,0%

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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 658/30.6.2025

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