ALPHA ASSET MANAGEMENT M.F.M.C.

ALPHA MULTI-ASSET PROTECT 85 STRUCTURED FUND

31 August 2026

Investment Objective and Policy

The Fund's objective is to provide total return from income and capital growth over the medium to long term. In order to achieve its objective, the Fund has entered into an OTC derivative ("Swap"), with the aim of providing exposure to a global balanced portfolio ("Investment Portfolio"), while protecting 85% of the Fund's highest net asset value achieved since launch of the Fund. The "Investment Portfolio" is actively managed and does not track a benchmark. The counterparty of the "Swap", through an algorithm, allocates the assets between the "Investment Portfolio" and cash ("Protection Portfolio"), in order to achieve the aforementioned "Protection Level". In certain, less favourable, market conditions where the "Investment Portfolio" is experiencing a negative performance, the Fund's exposure to the "Investment Portfolio" can be reduced to zero, thus ensuring that the "Protection Level" will not be violated. In these circumstances, the "Swap" will be terminated, and the Fund will not be able to benefit from a future market recovery.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	15.07.2021
Base Currency	Euro
Total AUM	41,34 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000350006
Bloomberg Ticker	ALP8SSE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,1063 €

Risk Profile

Lower Risk — Higher Risk

1	2	**3**	4	5	6	7

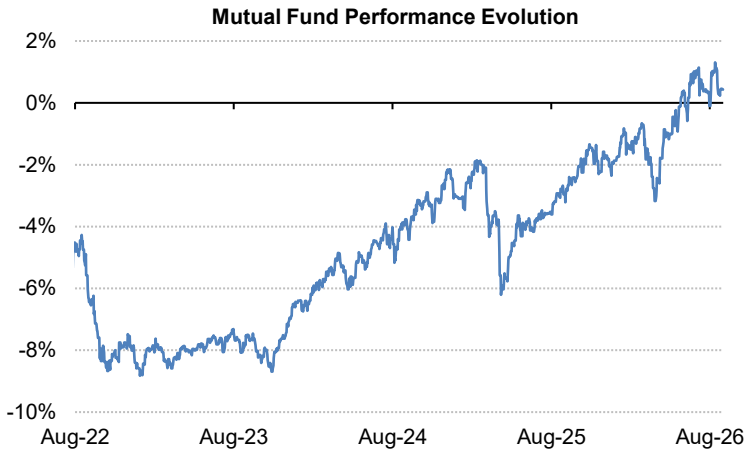
Summary Risk Indicator (SRI)

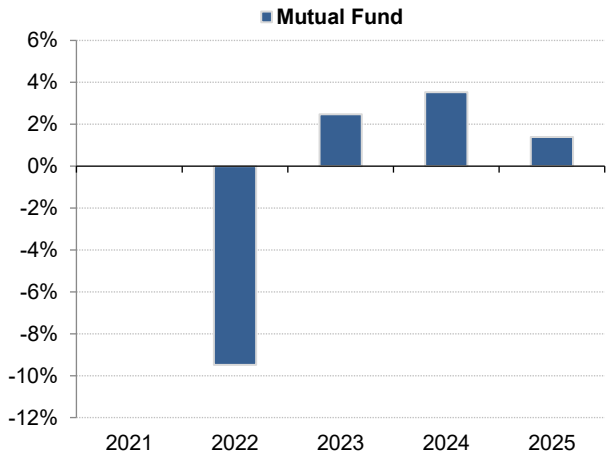
Fees / Charges

Management Fee	1,00%
Subscription Charge	3,00%
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	2,22%	3,49%	8,58%	0,43%	-	-9,49%	2,48%	3,53%	1,39%
Benchmark	-	-	-	-	-	-	-	-	-





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

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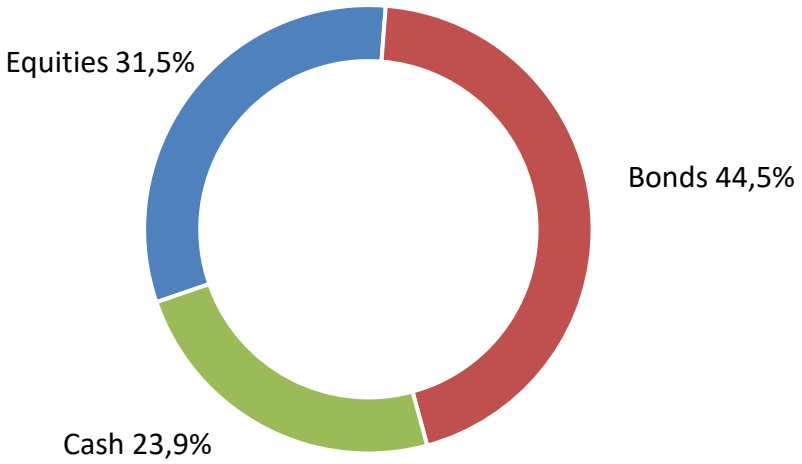
Investment Portfolio Allocation

Description	Region / Country	Weight
MSCI World Index Futures	Developed Markets	10,3%
MSCI EAFE Index Futures	Developed Markets (ex USA, Canada)	0,0%
S&P 500 Index Futures	U.S.A. (Large Cap)	8,7%
RUSSELL 2000 Index Futures	U.S.A. (Small Cap)	2,0%
Euro Stoxx 50 Index Futures	Eurozone	6,8%
FTSE 100 Index Futures	United Kingdom	0,0%
NIKKEI 225 Index Futures	Japan	3,7%
MSCI EM Index Futures	Emerging Markets	0,0%
Equities		**31,5%**
2-Year US Treasury Futures	U.S.A.	9,9%
5-Year US Treasury Futures	U.S.A.	9,9%
10-Year US Treasury Futures	U.S.A.	9,9%
30-Year US Treasury Futures	U.S.A.	0,0%
2-Year German Bond Futures	Germany	0,0%
5-Year German Bond Futures	Germany	5,0%
10-Year German Bond Futures	Germany	9,9%
10-Year UK Gilt Futures	United Kingdom	0,0%
10-Year Japanese Bond Futures	Japan	0,0%
Bonds		**44,5%**
Cash O/N Index of EONIA	Cash in Euro	23,9%
Cash		**23,9%**



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 378/24.06.2021

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