

Investment Objective and Policy

The Fund's investment objective is to provide, on 14.12.2032 (to the Fund unitholders that have subscribed up to 14.12.2022 and retain their units up to 14.12.2032), 100% of "S&P Transatlantic 100 ESG Select Equal Weight 5% Decrement NTR Index" return, if it is positive, while in case that index return is negative, it seeks to offer protection of the invested capital. 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 14.12.2032, 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	12.10.2022
Base Currency	Euro
Total AUM	36,50 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000392008
Bloomberg Ticker	ALBE1SE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	10,7894 €

Risk Profile

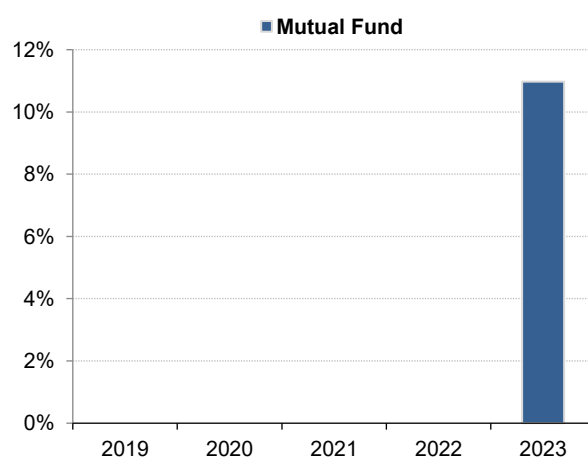
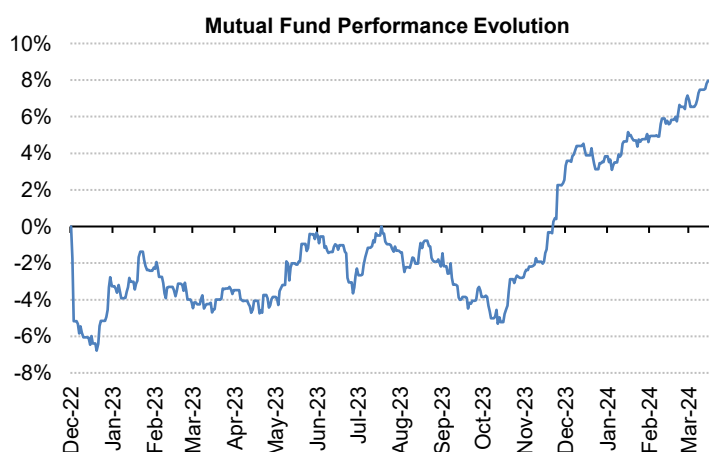

Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 14.12.2022
Redemption Charge	2,00%

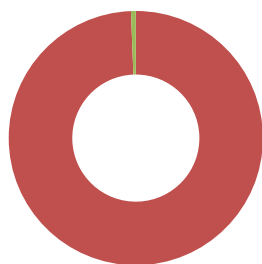
Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2019	2020	2021	2022	2023
Mutual Fund	3,93%	12,45%	-	-	-	-	-	-	10,98%
Benchmark	-	-	-	-	-	-	-	-	-





Portfolio Structure



- 0,0% Cash Accounts
- 99,4% Bonds
- 0,6% Swaps Valuation

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

Portfolio Characteristics

Maturity (years)	6,5
Modifies Duration (years)	5,5
Yield to Maturity (%)	3,90%

Allocation by Country 99,4%

Greece	84,9%
Italy	3,8%
France	3,7%
Germany	3,5%
Netherlands	2,8%
Cyprus	0,8%

Allocation by Maturity 99,4%

< 1 year	3,3%
1-3 years	0,8%
3-5 years	15,7%
5-7 years	19,5%
7-10 years	60,1%
10-15 years	0,0%
> 15 years	0,0%

Allocation by Sector 99,4%

Sovereigns	50,2%
Financials	44,2%
Consumer Discretionary	4,7%
Utilities	0,3%

Top 10 Bond Holdings

GGB 0.75 06/18/31	27,2%
GGB 1.75 06/18/32	20,9%
ETEGA 4 1/2 01/29/29	8,3%
TPEIR 6 3/4 12/05/29	6,0%
EUROB 2.25 03/14/28	4,7%
ALPHA 5 05/12/30	4,3%
UCGIM 1 5/8 01/18/32	3,8%
BNP 2.1 04/07/32	3,7%
DB 1 3/8 02/17/32	3,5%
ATTEN 3.4 07/26/24	3,3%

Allocation by Credit Rating 99,4%

AAA	0,0%
AA	0,0%
A	6,5%
BBB	57,5%
BB	30,2%
B	0,0%
CCC	0,0%
NR	5,3%



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 426/4.10.2022

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