

ALPHA PROSPERITY I 90-140 STRUCTURED FUND

31 March 2025

Investment Objective and Policy

The Fund's investment objective is to provide, on 7.12.2027 (to the Fund unitholders that have subscribed up to 7.12.2022 and retain their units up to 7.12.2027), 140% of "Euronext Core Euro & Global Climate Change EW Decrement 5% Index" return, if it is positive, with a maximum return of 40.0% (in case index return is greater than 28.57%), while in case that index return is negative, it seeks to offer the index return, with possible losses limited at -10,00%. 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 7.12.2027, 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	31.10.2022
Base Currency	Euro
Total AUM	54,24 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000393006
Bloomberg Ticker	ALPSTE GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	12,0063 €

Risk Profile

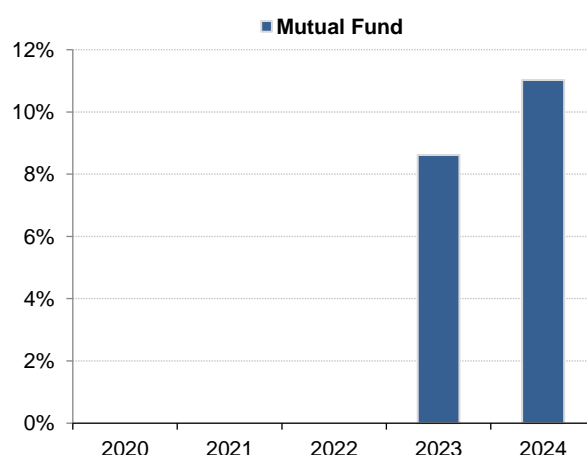
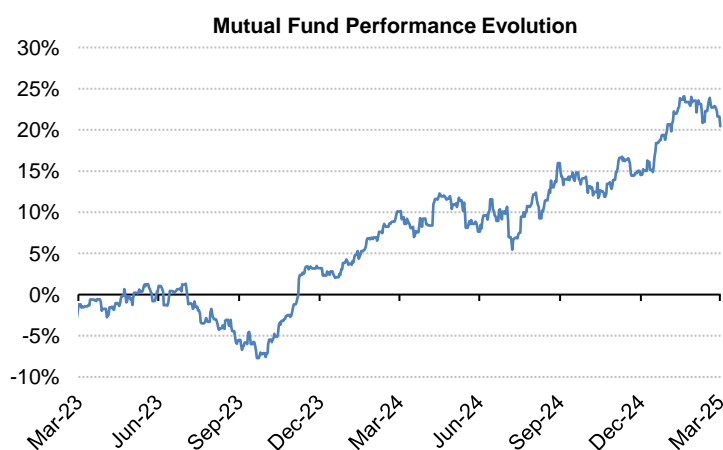

Summary Risk Indicator (SRI)

Fees / Charges

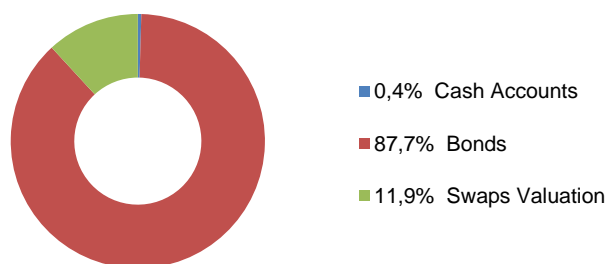
Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 7.12.2022
Redemption Charge	1,00%

Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	5,12%	9,39%	-	-	-	-	-	8,61%	11,02%



Portfolio Structure



Portfolio Characteristics

Maturity (years)	3,1
Modifies Duration (years)	2,3
Yield to Maturity (%)	3,11%

Allocation by Maturity

	87,7%
< 1 year	0,0%
1-3 years	25,0%
3-5 years	62,7%
5-7 years	0,0%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings

ALPHA 6.875 06/27/29	7,9%
TPEIR 7.25 07/13/28	5,7%
EUROB 5 7/8 11/28/29	5,3%
DB 5.375 01/11/29	4,5%
ISPIM 1.75 03/20/28	4,5%
BOCYCY 7.375 07/25/28	4,4%
BNP 1.125 04/17/29	4,4%
BBVASM 0.875 01/14/29	4,4%
UBS 0.25 02/24/28	4,1%
PPCGA 3.375 07/31/28	4,0%

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

Allocation by Country	87,7%
Greece	39,5%
Italy	8,0%
France	7,4%
Switzerland	4,7%
Germany	4,5%
Cyprus	4,4%
Spain	4,4%
United Kingdom	4,0%
United States	3,9%
Other	6,9%

Allocation by Sector	87,7%
Financials	79,4%
Utilities	4,0%
Consumer Discretionary	3,0%
Sovereigns	1,1%
Materials	0,2%

Allocation by Credit Rating	87,7%
AAA	0,0%
AA	0,0%
A	22,5%
BBB	53,6%
BB	8,6%
B	0,0%
CCC	0,0%
NR	3,0%



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 425/4.10.2022

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