ALPHA ASSET MANAGEMENT M.F.M.C.

ALPHA EUROZONE MONEY MARKET STANDARD VARIABLE NAV FUND

31 March 2024

Investment Objective and Policy

The Fund's objective is to achieve a total return in line with Eurozone's money market interest rates, while maintaining an emphasis on preservation of capital and liquidity. It has no currency exposure other than EUR.

In order to achieve its objective, the Fund invests primarily in money market instruments issued by member states of the European Union and supranational entities, as well as deposits with credit institutions and money market instruments.

The Fund may invest in money market instruments with a residual maturity until the legal redemption date of less than or equal to 2 years, provided that the time remaining until the next interest rate reset date is 397 days or less. The Fund's portfolio is to have at all times a weighted average maturity of no more than 6 months and a weighted average life of no more than 12 months.

The Fund may not invest in corporate bonds, securitizations and asset-backed commercial paper (ABCPs).

Fund Information

Domicile	Greece
Fund Type	UCITS Money Market Fund
MMF Category	Standard Variable NAV
SFDR Classification	Article 6
Inception Date	20.03.2023
Base Currency	Euro
Total AUM	0,38 million €
Custodian	Alpha Bank S.A.
Valuation Frequency	Daily
Redemption Settlement	1 business day

Share Classes

	Classic	Institutional
Launch Date	20.03.2023	20.03.2023
ISIN Code	GRF000419009	GRF000420007
Bloomberg Ticker	ALMONCL GA	ALMRINT GA
NAV per share	10,2002 €	10,2341 €

Risk Profile

Lower Risk						Higher Risk
1	2	3	4	5	6	7

Summary Risk Indicator (SRI)

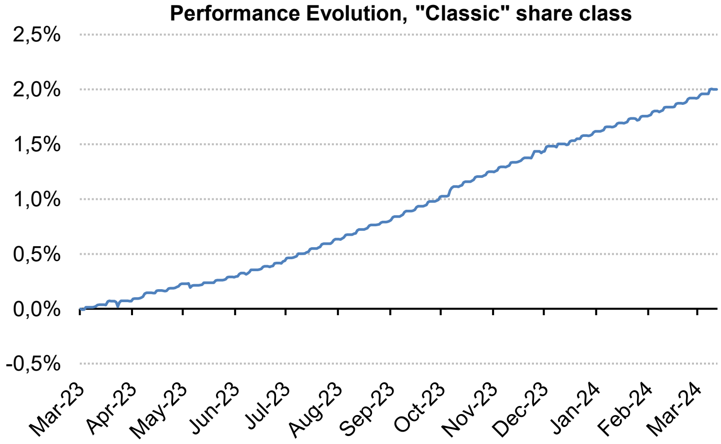
Fees / Charges

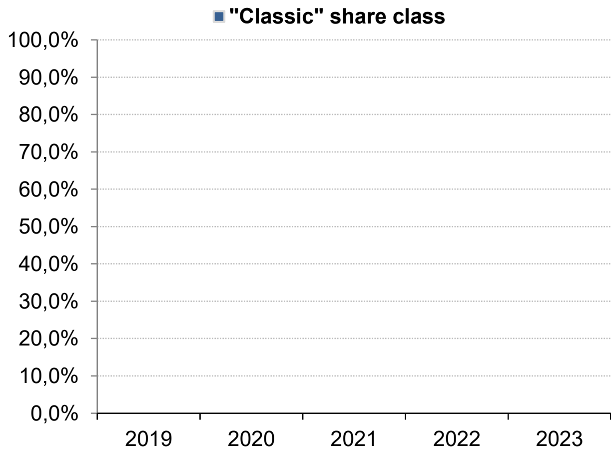
	Classic	Institutional
Management Fee	0,50%	0,25%
Subscription Charge	0,25%	0,00%
Redemption Charge	0,00%	0,00%

Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2019	2020	2021	2022	2023
"Classic" share class	0,49%	1,96%	-	-	-	-	-	-	-
"Institutional" share class	0,63%	2,30%	-	-	-	-	-	-	-
Benchmark	-	-	-	-	-	-	-	-	-

Performance Evolution, "Classic" share class





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

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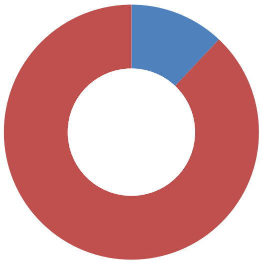
Portfolio Structure



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

Allocation by Maturity	100,0%
1 day	12,0%
2-7 days	15,3%
8-30 days	15,9%
31-60 days	33,7%
61-90 days	0,0%
91-180 days	23,1%
181-397 days	0,0%

Portfolio Characteristics	
Weighted Average Maturity (days)	50
Weighted Average Life (days)	50

Top 10 Holdings	
SGLT 0 05/10/24	18,1%
BTF 0 04/17/24	15,6%
BGTB 0 05/09/24	15,6%
EUB 0 09/06/24	15,4%
BTF 0 04/04/24	7,8%
BUBILL 0 04/17/24	7,8%
BUBILL 0 07/17/24	7,7%
ΕΘΝΙΚΗ ΤΡΑΠΕΖΑ SIGHT DEPOSIT	6,5%
ΤΡΑΠΕΖΑ ΠΕΙΡΑΙΩΣ SIGHT DEPOSIT	2,6%
ALPHA BANK SIGHT DEPOSIT	2,1%

Allocation by Country	100,0%
France	23,4%
Spain	18,1%
Belgium	15,6%
Germany	15,5%
Greece	10,9%
United Kingdom	1,1%
Other	15,4%

The Fund invests in money market instruments for which, according to Article 10 (3) of Regulation (EU) 2017/1131, it is not necessary for the management company to establish and implement an internal credit quality assessment procedure. In particular, the Fund invests in money market instruments only if they are issued or guaranteed by the Union, a central authority or central bank of a Member State, the European Central Bank, the European Investment Bank, the European Stability Mechanism or the European Financial Stability Facility.

The Fund is not a guaranteed investment and the risk of loss of the principal is borne by the investor. An investment in the Fund is different from an investment in deposits and the principal invested in the Fund is capable of fluctuation. The Fund does not rely on external support for guaranteeing its liquidity or stabilizing its NAV per unit.

ESG Characteristics

SFDR Classification: **Article 6**

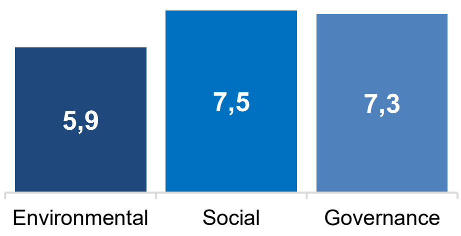
MSCI ESG Fund Rating

AAA	AA	**A**	BBB	BB	B	CCC

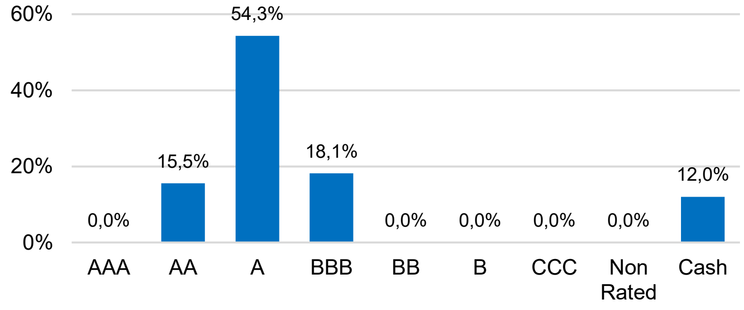
MSCI ESG Quality Score 6,5

MSCI ESG % Coverage 88,0%

ESG Scores per Pillar



ESG Rating Breakdown



ESG Glossary

MSCI ESG Fund Rating: The MSCI ESG Rating for funds is designed to measure the resiliency of portfolios to long-term ESG risks and opportunities. The ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories.

MSCI ESG Quality Score: The MSCI ESG Quality Score (0 - 10) for funds is calculated as the weighted average of the ESG scores of fund holdings.

MSCI ESG % Coverage: Percent by weight of a fund's holdings that have ESG Data.

Environmental Score: A fund's Environmental Score measures holdings' management of and exposure to key environmental risks and opportunities.

Social Score: A fund's Social Score measures holdings' management of and exposure to key social risks and opportunities.

Governance Score: A fund's Governance Score measures holdings' management of and exposure to key governance risks and opportunities.

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 443/6.3.2023

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