



ALPHA MELLON II BALANCED FUND

31 March 2025

Investment Objective and Policy

The Fund's investment objective is to provide capital growth and income over the medium to long-term, through the active management of a diversified asset allocation portfolio, investing in the domestic and international markets.

In order to achieve its objective, the Fund invests in euro-denominated bonds issued by companies, governments or authorities and entities related to governments, large capitalization equities listed on international exchanges, mainly on developed markets, as well as money market instruments and deposits with credit institutions. The Fund invests in investment grade bonds, with the exception of its exposure to Greek debt securities.

The Fund is actively managed. Our investment process is based on quantitative and qualitative assessment of fundamental factors, with the purpose of identifying those asset classes that offer the highest risk-adjusted expected returns, along with selecting individual securities.

**Benchmark:** 35% Hellenic Corporate Bond Index (Total Return), 20% S&P Global 100 Capped Price Return USD Index, 15% Barclays Benchmark Overnight EUR Cash Index, 10% Bloomberg Greece Government Bond Total Return Index, 10% Bloomberg Euro Aggregate Bond Total Return Index, 10% Athex Composite Share Price index.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Balanced Fund
SFDR Classification	Article 6
Inception Date	06.06.2023
Base Currency	Euro
Total AUM	31,60 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000440005
Bloomberg Ticker	ABMLIIB GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	11,7488 €

Risk Profile



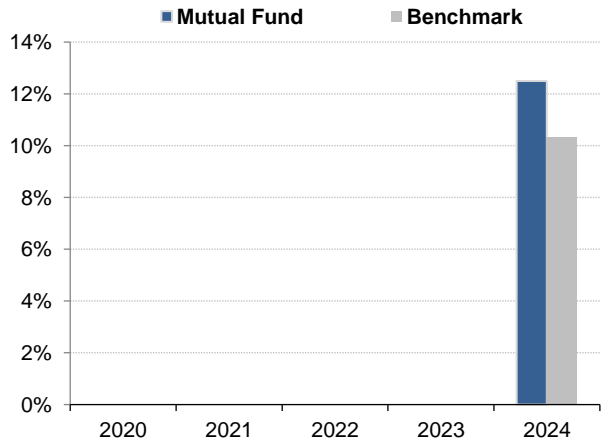
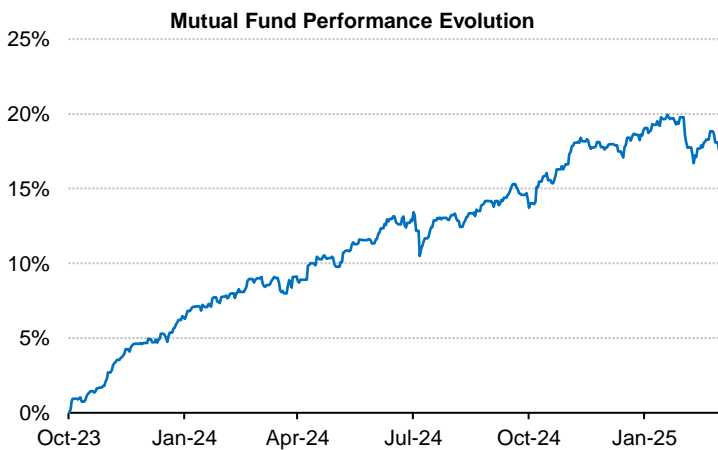
Summary Risk Indicator (SRI)

Fees / Charges

Management Fee	0,20%
Subscription Charge	0,00%
Redemption Charge	0,00%

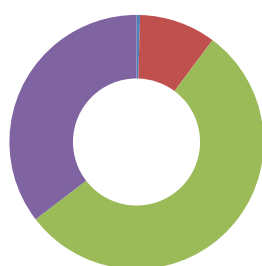
Performance (%)

In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2020	2021	2022	2023	2024
Mutual Fund	-0,12%	7,91%	-	-	-	-	-	-	12,50%
Benchmark	0,35%	6,55%	-	-	-	-	-	-	10,34%





## Portfolio Structure



■ 0,4% Cash Accounts
■ 9,8% Treasury Bills
■ 54,4% Bonds
■ 35,4% Equities

Allocation by Currency	100,0%
EUR	78,8%
USD	19,6%
GBP	0,9%
CHF	0,8%

Equity Allocation by Country	35,4%
United States	17,9%
Greece	8,5%
Switzerland	1,8%
Germany	1,5%
France	1,2%
United Kingdom	1,1%
Netherlands	0,8%
Ireland	0,7%
Belgium	0,7%
Other	1,2%

Bond Allocation by Country	54,4%
Greece	39,7%
Germany	3,8%
Netherlands	3,5%
Austria	2,2%
Italy	2,2%
France	2,0%
Belgium	0,6%
Luxembourg	0,4%

Equity Allocation by Sector	35,4%
Financials	8,3%
Information Technology	7,3%
Consumer Staples	3,9%
Consumer Discretionary	3,8%
Industrials	3,5%
Health Care	2,6%
Communication Services	2,3%
Energy	2,0%
Materials	1,0%
Utilities	0,7%

Bond Allocation by Sector	54,4%
Financials	29,3%
Sovereigns	25,1%

Top 10 Equity Holdings	
MICROSOFT CORP	2,5%
APPLE INC	2,3%
AMAZON.COM INC	1,7%
NATIONAL BANK OF GREECE	1,4%
ALPHABET INC-CL A	1,2%
COCA-COLA HBC AG-DI	1,1%
NVIDIA CORP	0,9%
PIRAEUS FINANCIAL HOLDINGS	0,9%
ALPHA SERVICES AND HOLDINGS	0,8%
METLEN ENERGY & METALS SA	0,8%

Top 10 Bond Holdings	
ALPHA 6 09/13/34	5,9%
TPEIR 5 3/8 09/18/35	5,7%
EUROB 5 7/8 11/28/29	5,6%
ETEGA 4 1/2 01/29/29	3,3%
NETHER 0.5 07/15/32	3,3%
GGB 3.375 06/15/34	2,6%
EUROB 7 01/26/29	2,5%
GGB 3 5/8 06/15/35	2,2%
ETEGA 8 01/03/34	2,2%
TPEIR 7.25 07/13/28	2,2%



ESG Characteristics

SFDR Classification: Article 6

MSCI ESG Fund Rating



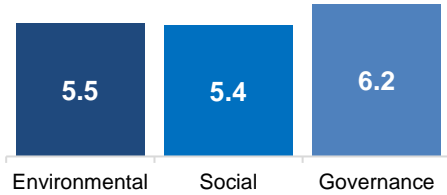
MSCI ESG Quality Score

6,4

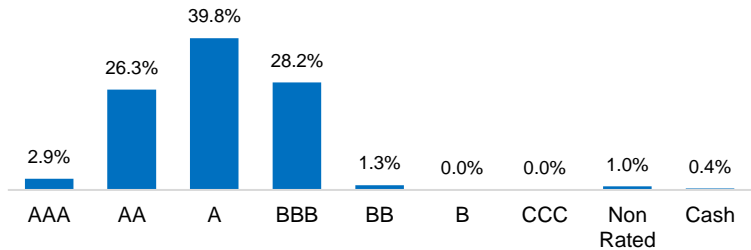
MSCI ESG % Coverage

98,6%

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.

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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.

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