Alpha Asset Management

ALPHA PROSPERITY IV STEP-UP STRUCTURED FUND

31 October 2026

Investment Objective and Policy

The purpose of the Mutual Fund is the preservation of capital until 13.02.2031, while simultaneously offering income and capital appreciation. To achieve this objective, it invests in bonds, money market instruments, and derivatives with bond or equity exposure.

The fund's performance is linked to the EURO iSTOXX® 50 Futures Roll TR Decrement 5% index. If, on any of the five annual anniversary dates (2027–2031), the index performance relative to its level on 13.02.2026 is ≥7,5% ("Lock-in Threshold"), the capital "locks in" a predetermined total return, depending on the year in which the threshold is first met:

13.02.2027: 2,50% per year for 5 years (total 12,5%)

13.02.2028: 3,4375% per year for 4 years (total 13,75%)

13.02.2029: 5% per year for 3 years (total 15%)

13.02.2030: 8,125% per year for 2 years (total 16,25%)

13.02.2031: 17,5% total at maturity

If the Lock-in Threshold is not reached by 2031, the return will be 0%.

The bond portfolio and derivatives help hedge interest rate, credit, and currency risks, as well as facilitate the reinvestment of bonds.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	02.01.2026
Base Currency	Euro
Total AUM	165,12 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000534005
Bloomberg Ticker	APSUSEU GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,7157 €

Risk Profile

Lower Risk — Higher Risk

1	2	**3**	4	5	6	7

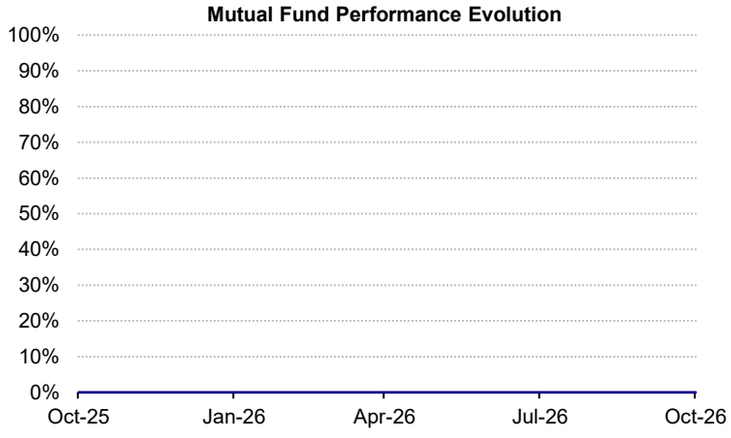
Summary Risk Indicator (SRI)

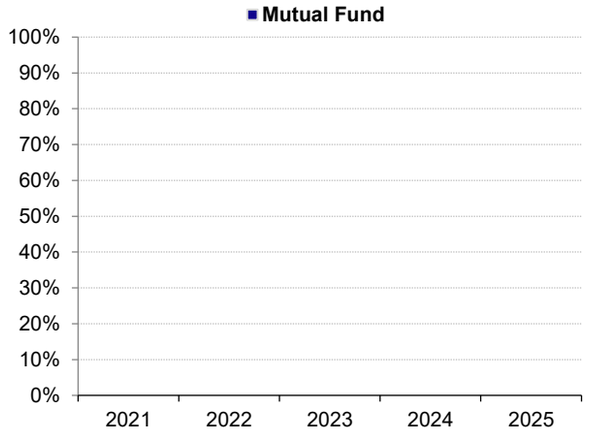
Fees / Charges

Management Fee	1,15%
Subscription Charge	The Fund is closed to new subscriptions after 13.02.2026
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	-	-	-	-	-	-	-	-	-



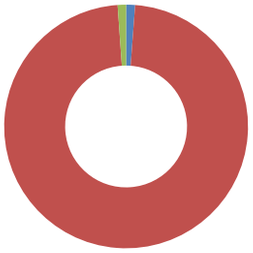


The Fund has not completed twelve months of operation since inception.

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%

Portfolio Characteristics	
Maturity (years)	4,8
Modifies Duration (years)	3,9
Yield to Maturity (%)	4,51%

Allocation by Country	100,1%
Greece	21,3%
United Kingdom	21,2%
Luxembourg	11,2%
Netherlands	10,6%
France	7,3%
Germany	6,4%
Ireland	6,0%
Norway	3,1%
Austria	3,1%
Other	10,0%

Allocation by Maturity	100,1%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	68,0%
5-7 years	32,1%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Allocation by Sector	100,1%
Financials	63,9%
Materials	12,3%
Utilities	10,6%
Consumer Staples	3,3%
Health Care	3,1%
Energy	3,1%
Sovereigns	2,1%
Communications	1,8%

Top 10 Bond Holdings	
TITKGA 3 1/2 02/04/31	8,4%
MYTIL 3 7/8 05/26/31	8,2%
ALPHA 3 1/2 02/10/33	5,9%
HSBC 4.787 03/10/32	3,8%
BNP 4.042 01/10/32	3,7%
SOCGEN 3 1/2 03/01/32	3,6%
GLJGR 3 7/8 01/09/31	3,6%
DB 1 3/8 02/17/32	3,3%
BACR 1.106 05/12/32	3,2%
BAYNGR 0 5/8 07/12/31	3,1%

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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.

Licence Number: HCMC Decision 694/2.12.2025

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