ALPHA ASSET MANAGEMENT M.F.M.C.

ALPHA BANCASSURANCE EE114 STRUCTURED FUND

31 August 2026

Investment Objective and Policy

The Fund's investment objective is to provide, to the Fund unitholders that have subscribed up to 30.06.2026 and retain their units up to 30.06.2036 (hereafter "Investment Period"), a capital preservation while seeking to generate income and capital gains.

In order to achieve its objective, the Fund will invest in a bond portfolio and/or OTC derivatives with bond exposure, money market instruments, other securities and in one or more OTC derivative contracts with equity exposure.

The Fund seeks to achieve at the end of the Investment Period a return calculated as a percentage of 85% on the return of the "UC Global Analyst Consensus Net Total Return 5% Decrement" (hereafter "Index") if it is positive, and in the event of a negative Index return, it seeks to offer protection on the invested capital. The Fund aims to deliver, at the end of the Investment Period, an additional return of 20%, provided that the performance of the Index on 30.06.2031 exceeds 15% relative to its reference value as of 30.06.2026.

Fund Information

Domicile	Greece
Fund Type	UCITS
Category	Structured Fund
SFDR Classification	Article 6
Inception Date	22.05.2026
Base Currency	Euro
Total AUM	26,31 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000570009
Bloomberg Ticker	ABESDER GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,7365 €

Risk Profile

Lower Risk						Higher Risk
1	**2**	3	4	5	6	7

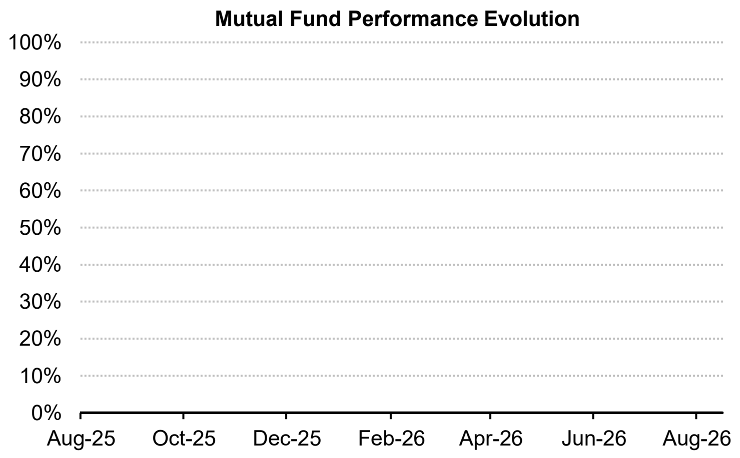
Summary Risk Indicator (SRI)

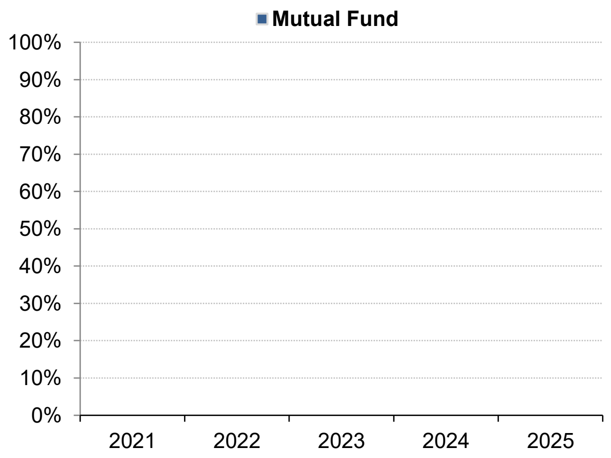
Fees / Charges

Management Fee	1,00%
Subscription Charge	The Fund is closed to new subscriptions after 30.06.2026
Redemption Charge	0,00%

Performance (%)

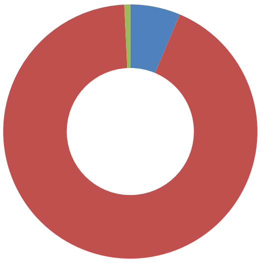
In Euro	Cumulative Returns				Annual Returns				
	YTD	1 Year	3 Years	5 Years	2021	2022	2023	2024	2025
Mutual Fund	-	-	-	-	-	-	-	-	-





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

Portfolio Structure



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

Portfolio Characteristics	
Maturity (years)	9,1
Modified Duration (years)	5,2
Yield to Maturity (%)	3,92%

Allocation by Maturity	92,9%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	2,6%
5-7 years	0,0%
7-10 years	46,7%
10-15 years	43,6%
> 15 years	0,0%

Top 10 Bond Holdings	
BTPS 3.8 07/01/36	11,2%
AKZANA 4 5/8 03/25/36	3,8%
CTPNV 4 1/4 03/10/35	3,8%
PRXNA 4.343 07/15/35	3,7%
SOCGEN 4 02/04/37	3,3%
HTHROW 3 7/8 01/16/36	3,3%
O 3 7/8 06/20/35	3,3%
DLR 3 7/8 03/15/35	3,3%
NGGLN 4.061 09/03/36	3,1%
BACR 4.433 11/12/37	3,1%

Allocation by Country	92,9%
United States	21,2%
Netherlands	17,6%
Italy	13,9%
Germany	13,0%
France	12,2%
Jersey	3,3%
United Kingdom	3,1%
Spain	3,0%
Greece	3,0%
Other	2,7%

Allocation by Sector	92,9%
Financials	35,8%
Utilities	14,9%
Communications	12,5%
Sovereigns	11,2%
Industrials	6,1%
Consumer Staples	6,0%
Materials	3,8%
Health Care	2,6%

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