Alpha Asset Management

ALPHA PROSPERITY V STEP-UP STRUCTURED FUND

31 October 2026

Investment Objective and Policy

The purpose of the Mutual Fund is the preservation of capital until 24.07.2031, 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 indices S&P 500 Futures (Fed Funds) 5% Decrement Index (USD) TR and EURO iSTOXX® 50 Futures Roll TR Decrement 5%. If, on any of the five annual anniversary dates (2027–2031), the performance of each index separately, relative to its level on 24.07.2026, is greater than or equal to 10% (the "Lock-in Threshold"), the Fund "locks in" a predetermined total return, depending on the year in which the threshold is first met:

24.07.2027: 4% per year for 5 years (total 20%)

24.07.2028: 5% per year for 4 years (total 20%)

24.07.2029: 6,667% per year for 3 years (total 20%)

24.07.2030: 10% per year for 2 years (total 20%)

24.07.2031: 20% 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	19.06.2026
Base Currency	Euro
Total AUM	109,12 million €
Custodian	Alpha Bank S.A.
ISIN Code	GRF000573003
Bloomberg Ticker	APEVSUS GA
Valuation Frequency	Daily
Redemption Settlement	3 business days
NAV per share	9,5673 €
Return since Inception (%)	-3,78%

Risk Profile

Lower Risk — Higher Risk

1	2	**3**	4	5	6	7

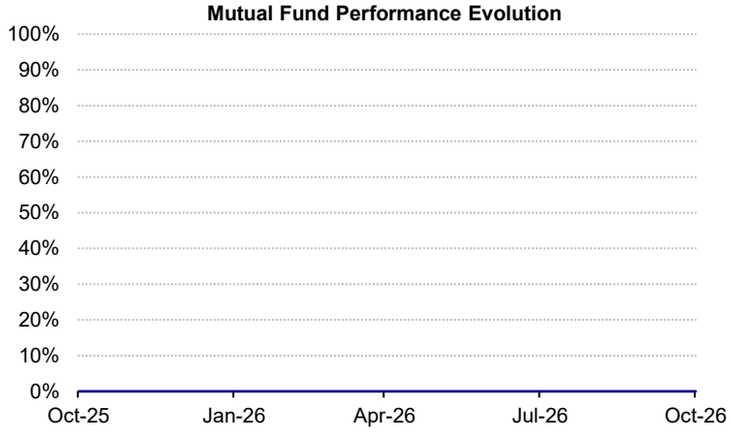
Summary Risk Indicator (SRI)

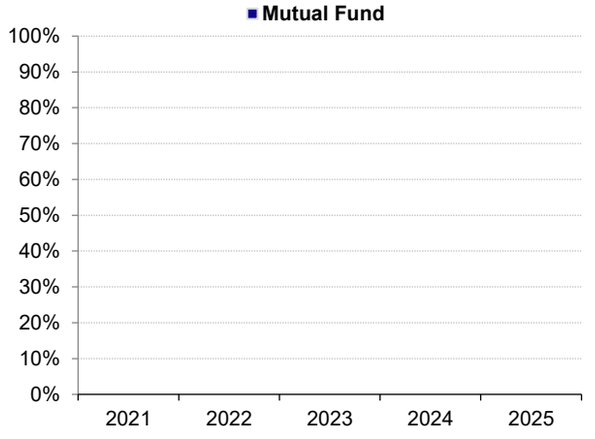
Fees / Charges

Management Fee	1,15%
Subscription Charge	The Fund is closed to new subscriptions after 24.07.2026
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	-	-	-	-	-	-	-	-	-



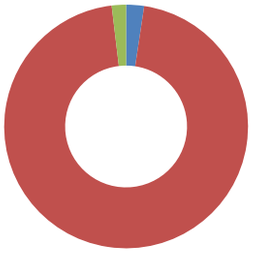


The Fund has not completed twelve months of operation since inception.

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

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Portfolio Structure



2,5% Cash Accounts

99,5% Bonds

-2,0% Swaps Valuation

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

Portfolio Characteristics	
Maturity (years)	5,2
Modifies Duration (years)	4,1
Yield to Maturity (%)	4,37%

Allocation by Maturity	99,5%
< 1 year	0,0%
1-3 years	0,0%
3-5 years	41,3%
5-7 years	58,2%
7-10 years	0,0%
10-15 years	0,0%
> 15 years	0,0%

Top 10 Bond Holdings	
ALPHA 3 3/4 05/06/32	3,6%
BACR 4.506 01/31/33	3,3%
BATSLN 4 1/8 04/12/32	3,2%
AXALEM 3 3/8 05/13/31	3,1%
DB 1 3/8 02/17/32	2,9%
STANLN 3.934 05/28/32	2,8%
UCGIM 3.8 01/16/33	2,8%
EFGBNK 3.925 04/16/31	2,7%
CMZB 4 07/16/32	2,7%
EUROB 3 7/8 05/25/32	2,7%

Allocation by Country	99,5%
United Kingdom	16,7%
Greece	14,5%
Netherlands	11,6%
Luxembourg	10,7%
Italy	10,1%
France	7,7%
Germany	5,6%
United States	4,9%
Poland	4,9%
Other	12,7%

Allocation by Sector	99,5%
Financials	78,0%
Consumer Staples	5,5%
Energy	5,0%
Sovereigns	4,7%
Industrials	3,9%
Materials	2,3%

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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 749/4.6.2026

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