

Investment Objective and Policy

The Fund's investment objective is to provide, on 29.7.2032 (to the Fund unitholders that have subscribed up to 29.7.2022 and retain their units up to 29.7.2032), 75% of "S&P Transatlantic 100 ESG Select Equal Weight 5% Decrement NTR Index" return, if it is positive, while in case that index return is negative, it seeks to offer protection of the invested capital. At the same time, it will invest in a diversified portfolio of bonds, money market instruments and other securities. If unitholders redeem their investment before 29.7.2032, they may incur a significant loss of principal.

In order to achieve its objective, the Fund has entered into OTC derivative contracts (swap contracts). At the same time, the Fund's assets are invested in a diversified portfolio of bonds issued by governments, supranational or public entities and/or corporations, as well as in money market instruments and other securities. There is no limitation regarding the credit rating or the maturity of the bonds in which the Fund may invest.

Fund Information

| | |
|-----------------------|-----------------|
| Domicile | Greece |
| Fund Type | UCITS |
| Category | Structured Fund |
| SFDR Classification | Article 6 |
| Inception Date | 01.06.2022 |
| Base Currency | Euro |
| Total AUM | 58,74 million € |
| Custodian | Alpha Bank S.A. |
| ISIN Code | GRF000386000 |
| Bloomberg Ticker | ALCGFFD GA |
| Valuation Frequency | Daily |
| Redemption Settlement | 3 business days |
| NAV per share | 10,3856 € |

Risk Profile

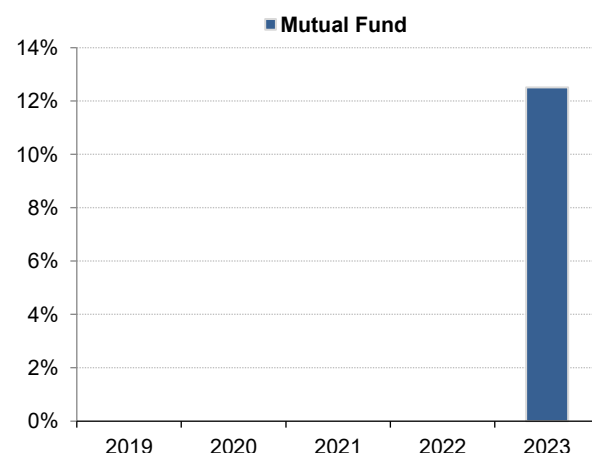
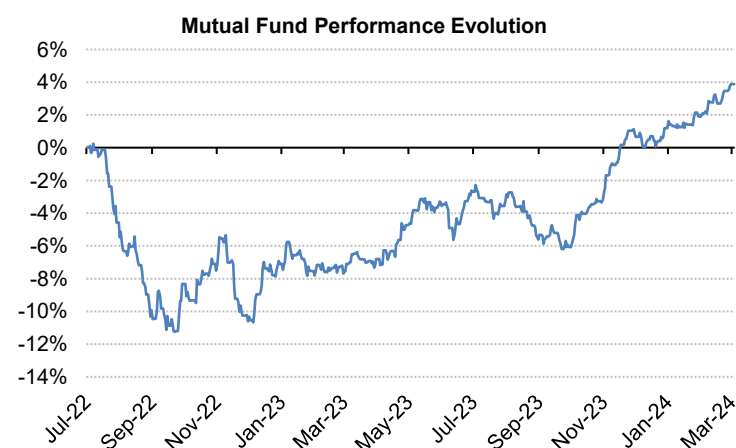

Summary Risk Indicator (SRI)

Fees / Charges

| | |
|---------------------|---|
| Management Fee | 1,00% |
| Subscription Charge | The Fund is closed to new subscriptions after 29.7.2022 |
| Redemption Charge | 2,00% |

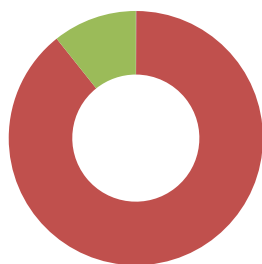
Performance (%)

| In Euro | Cumulative Returns | | | | Annual Returns | | | | |
|-------------|--------------------|--------|---------|---------|----------------|------|------|------|--------|
| | YTD | 1 Year | 3 Years | 5 Years | 2019 | 2020 | 2021 | 2022 | 2023 |
| Mutual Fund | 3,20% | 11,82% | - | - | - | - | - | - | 12,51% |
| Benchmark | - | - | - | - | - | - | - | - | - |





Portfolio Structure



- -0,1% Cash Accounts
- 89,3% Bonds
- 10,7% Swaps Valuation

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

Portfolio Characteristics

| | |
|---------------------------|-------|
| Maturity (years) | 5,5 |
| Modifies Duration (years) | 4,7 |
| Yield to Maturity (%) | 3,48% |

| Allocation by Country | | 89,3% |
|------------------------------|--|--------------|
| Greece | | 86,8% |
| Netherlands | | 2,6% |

Allocation by Maturity **89,3%**

| | |
|-------------|-------|
| < 1 year | 1,5% |
| 1-3 years | 2,0% |
| 3-5 years | 19,5% |
| 5-7 years | 31,4% |
| 7-10 years | 34,9% |
| 10-15 years | 0,0% |
| > 15 years | 0,0% |

Allocation by Sector **89,3%**

| | |
|------------------------|-------|
| Sovereigns | 51,4% |
| Financials | 32,8% |
| Consumer Discretionary | 3,3% |
| Utilities | 2,0% |

Top 10 Bond Holdings

| | |
|-----------------------|-------|
| GGB 1.75 06/18/32 | 27,1% |
| GGB 1.5 06/18/30 | 15,9% |
| GGB 0.75 06/18/31 | 7,9% |
| ALPHA 6.875 06/27/29 | 7,8% |
| ETEGA 4 1/2 01/29/29 | 6,9% |
| EUROB 2.25 03/14/28 | 5,8% |
| TPEIR 6 3/4 12/05/29 | 3,9% |
| PANGAE 2.3 07/20/28 | 2,8% |
| INTNED 3 7/8 08/12/29 | 2,6% |
| TENERG 2.6 10/22/26 | 2,0% |

Allocation by Credit Rating **89,3%**

| | |
|-----|-------|
| AAA | 0,0% |
| AA | 0,0% |
| A | 2,6% |
| BBB | 51,4% |
| BB | 27,5% |
| B | 0,0% |
| CCC | 0,0% |
| NR | 8,0% |



ALPHA ASSET
MANAGEMENT M.F.M.C.

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