

March International March Alternative Strategies P EUR Accumulation

Fund Benchmark

Not Benchmarked

Used throughout report

Investment Objective

The objective of this Sub-Fund is to provide its investors with capital growth, mainly by investing in units of UCITS and/or UCIs offering different strategies and the philosophy of which is to achieve an absolute performance.

Risk Measures

3-Yr Alpha	-	3-Yr Sharpe Ratio	0.65
3-Yr Beta	-	3-Yr Std Dev	1.42
R-Squared	-	3-Yr Risk	Low
Information Ratio	-	5-Yr Risk	-
Tracking Error	-	10-Yr Risk	-

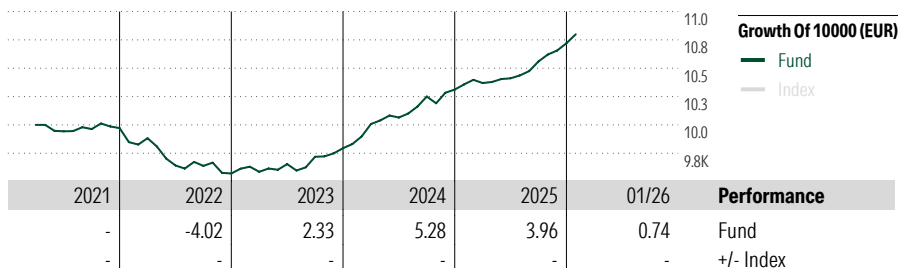
Calculations use Not Benchmarked (where applicable)

Morningstar Rating™

★★★

Morningstar® Category

Alt - Multistrategy



Trailing Returns

(31 Jan 2026)

	Return %	+/-Idx
YTD	0.74	-
3 Months	1.69	-
6 Months	3.48	-
1 Year	4.27	-
3 Years Annualised	3.95	-
5 Years Annualised	-	-

Quarterly Returns

	1st qtr	2nd qtr	3rd qtr	4th qtr
2025	0.56	0.40	1.43	1.52
2024	2.17	0.57	1.84	0.60
2023	0.15	0.71	0.67	0.78
2022	-0.90	-2.43	-0.04	-0.70
2021	-	-	0.20	0.09

Portfolio 31 Jan 2026

Asset Allocation	% Long	% Short	% Net
Stocks	48.72	44.59	4.13
Bonds	46.38	10.63	35.75
Cash	50.06	41.19	8.87
Other	54.44	3.19	51.25

Morningstar Style Box™

Equity Style

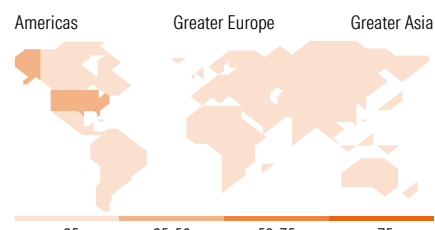
	Value	Blend	Growth
Large			
Mid			
Small			

Style

Fixed Income Style

	Ltd	Mod	Ext
High			
Med			
Low			

Interest Rate Sensitiv



Top 10 Holdings	Sector	% Port.
Alma Ellington Struct...	—	7.08
JPM Europe Eq Abs Alp I perf...	—	6.89
Lazard Rathmore Alternative A...	—	6.86
Franklin Cat Bond P2 Acc EUR-H1	—	6.81
Schroder GAIA Contour Tech Eq...	—	6.41
Alma Electron Global EO PF...	—	6.07
Lumyna-MW TOPS Envr Foc (MN)...	—	5.96
AQR Style Premia UCITS IAEFT EUR	—	5.95
BlueBay Global Sov Opps I EUR...	—	5.82
Graham Macro UCITS L Platform...	—	5.72
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		63.57

Sector Weightings

	% Equity
Cyclical	0.00
Basic Materials	-
Consumer Cyclical	-
Financial Services	-
Real Estate	-
Sensitive	0.00
Communication Services	-
Energy	-
Industrials	-
Technology	-
Defensive	0.00
Consumer Defensive	-
Healthcare	-
Utilities	-

World Regions	% Equity
Americas	28.44
United States	27.76
Canada	0.60
Latin America	0.08
Greater Europe	24.35
United Kingdom	12.58
Eurozone	8.96
Europe - ex Euro	2.77
Europe - Emerging	0.00
Middle East / Africa	0.04
Greater Asia	47.21
Japan	17.59
Australasia	4.91
Asia - Developed	13.54
Asia - Emerging	11.17

Operations

Fund Company	March Asset Management SGIIIC	Domicile	Luxembourg
Website	www.march-am.com	Currency	EUR
Inception Date	27 Apr 2021	UCITS	Yes
Fund Manager		Inc/Acc	Acc
NAV (31 Jan 2026)	10.80 EUR	ISIN	LU2279927516
Total Net Assets (mil)	2026-01-31 34.73 EUR		

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