March International March Alternative Strategies A EUR Accumulation

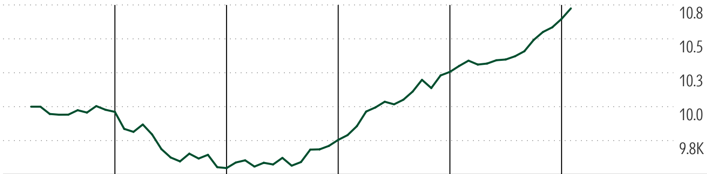
Fund Benchmark
Not Benchmarked
Used throughout report

Morningstar Rating™
★★★

Morningstar® Category
Alt - Multistrategy

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.



2021	2022	2023	2024	2025	01/26	Performance
-	-4.16	2.18	5.14	3.81	0.73	Fund
-	-	-	-	-	-	+/- Index

Risk Measures

3-Yr Alpha	-	3-Yr Sharpe Ratio	0.55
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)

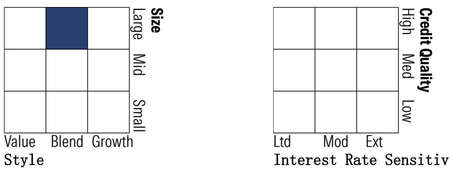
Trailing Returns	Return %	+/-Idx
(31 Jan 2026)		
YTD	0.73	-
3 Months	1.65	-
6 Months	3.40	-
1 Year	4.12	-
3 Years Annualised	3.80	-
5 Years Annualised	-	-

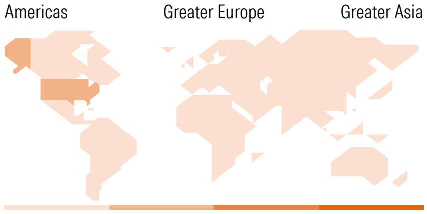
Quarterly Returns	1st qtr	2nd qtr	3rd qtr	4th qtr
2025	0.53	0.36	1.39	1.48
2024	2.14	0.53	1.80	0.57
2023	0.12	0.67	0.63	0.74
2022	-0.93	-2.47	-0.08	-0.73
2021	-	-	0.16	0.05

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™





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 SGIIC
Website	www.march-am.com
Inception Date	27 Apr 2021
Fund Manager	
NAV (31 Jan 2026)	10.72 EUR
Total Net Assets (mil) 2026-01-31	34.73 EUR

Domicile	Luxembourg
Currency	EUR
UCITS	Yes
Inc/Acc	Acc
ISIN	LU2279927862