

March International March Alternative Strategies I 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	-
3-Yr Beta	-	3-Yr Std Dev	-
R-Squared	-	3-Yr Risk	-
Information Ratio	-	5-Yr Risk	-
Tracking Error	-	10-Yr Risk	-

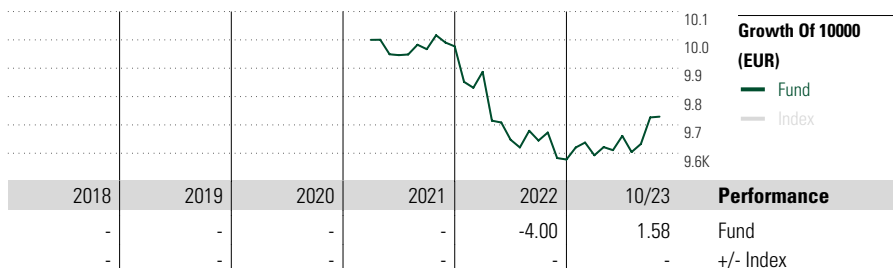
Calculations use Not Benchmarked (where applicable)

Morningstar Rating™

—

Morningstar® Category

Alt - Multistrategy



Growth Of 10000 (EUR)

— Fund
— Index

Performance

Fund
+/- Index

Trailing Returns

(31 Oct 2023)

	Return %	+/-Idx
YTD	1.58	-
3 Months	1.30	-
6 Months	1.12	-
1 Year	0.58	-
3 Years Annualised	-	-
5 Years Annualised	-	-

Quarterly Returns

	1st qtr	2nd qtr	3rd qtr	4th qtr
2023	0.16	0.71	0.67	-
2022	-0.90	-2.42	-0.03	-0.69
2021	-	-	0.21	0.10

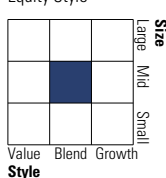
Portfolio 31 Oct 2023

Asset Allocation

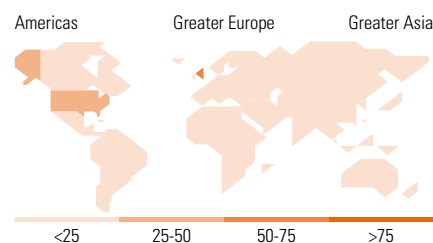
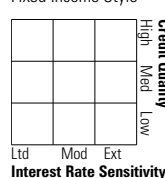
	% Long	% Short	% Net
Stocks	42.53	15.94	26.59
Bonds	23.03	0.22	22.81
Cash	60.83	45.69	15.14
Other	35.46	0.01	35.45

Morningstar Style Box™

Equity Style



Fixed Income Style



Top 10 Holdings

Holder	Sector	% Port.
Man GLG Alpha Select Alt INH EUR	—	13.43
Franklin K2 Cat Bond EB EUR-H1...	—	8.15
Amundi Fds Volatil Wld R EUR H C	—	7.90
Candriam Bds Crdt Opps I EUR Cap	—	7.64
Franklin K2 Athena Risk Pr EO...	—	7.58
FranklinK2 Bardin Hill Arb...	—	7.46
Lazard Rathmore Alternative A...	—	6.83
FranklinK2 Eil Str Cr...	—	6.64
Lumyna-MW TOPS Envr Foc (MN)...	—	6.03
MontLake Crabel Gemini UCITS...	—	5.86
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		77.53

Sector Weightings

Sector	% 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

Region	% Equity
Americas	31.49
United States	31.47
Canada	0.02
Latin America	0.00
Greater Europe	61.97
United Kingdom	50.83
Eurozone	7.44
Europe - ex Euro	0.80
Europe - Emerging	0.00
Middle East / Africa	2.90
Greater Asia	6.55
Japan	0.00
Australasia	5.27
Asia - Developed	0.12
Asia - Emerging	1.15

Operations

Fund Company	March Asset Management SGIIC	Domicile	Luxembourg
Website	www.march-am.com	Currency	EUR
Inception Date	27 Apr 2021	UCITS	Yes
Fund Manager		Inc/Acc	Acc
NAV (31 Oct 2023)	97.29 EUR	ISIN	LU2279927276
Total Net Assets (mil)	87.65 EUR		

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