

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	0.82
3-Yr Beta	-	3-Yr Std Dev	1.63
R-Squared	-	3-Yr Risk	Low
Information Ratio	-	5-Yr Risk	Low
Tracking Error	-	10-Yr Risk	-

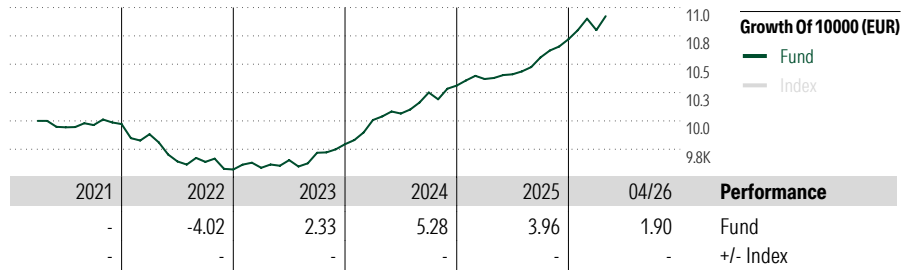
Calculations use Not Benchmarked (where applicable)

Morningstar Rating™

★★★

Morningstar® Category

Alt - Multistrategy



Trailing Returns

(30 Apr 2026)

	Return %	+/-Idx
YTD	1.90	-
3 Months	1.15	-
6 Months	2.85	-
1 Year	5.25	-
3 Years Annualised	4.34	-
5 Years Annualised	1.78	-

Quarterly Returns

	1st qtr	2nd qtr	3rd qtr	4th qtr
2026	0.75	-	-	-
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

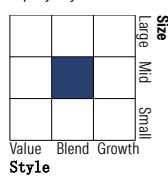
Portfolio 31 Mar 2026

Asset Allocation

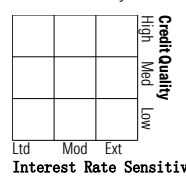
	% Long	% Short	% Net
Stocks	42.41	36.94	5.47
Bonds	51.47	5.46	46.01
Cash	76.21	74.45	1.75
Other	50.17	3.39	46.77

Morningstar Style Box™

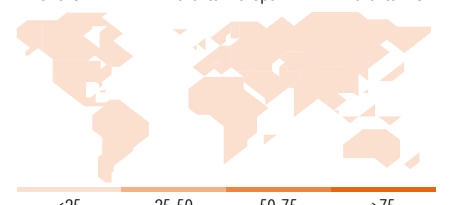
Equity Style



Fixed Income Style



Americas Greater Europe Greater Asia



Top 10 Holdings

	Sector	% Port.
JPM Europe Eq Abs Alp I perf...	—	6.83
Lazard Rathmore Alternative A...	—	6.72
Alma Ellington Struct...	—	6.40
Franklin Cat Bond P2 Acc EUR-H1	—	6.17
Amundi Fds Volatil Wld R EUR H C	—	5.87
AQR Style Premia UCITS IAEFT EUR	—	5.87
Schroder GAIA Contour Tech Eq...	—	5.81
BlueBay Global Sov Opps I EUR...	—	5.78
Graham Macro UCITS L Platform...	—	5.65
Alma Electron Global EO PF...	—	5.61
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		60.69

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	22.64
United States	21.92
Canada	0.66
Latin America	0.06
Greater Europe	27.91
United Kingdom	14.52
Eurozone	10.10
Europe - ex Euro	3.25
Europe - Emerging	0.00
Middle East / Africa	0.04
Greater Asia	49.44
Japan	17.52
Australasia	4.48
Asia - Developed	14.82
Asia - Emerging	12.63

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 (30 Apr 2026)	10.92 EUR	ISIN	LU2279927516
Total Net Assets (mil)	2026-03-31 38.50 EUR		

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