

March International March Alternative Strategies C EUR Accumulation

Fund Benchmark

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. At least two thirds of the assets, excluding cash, will be invested at all times in UCITS and/or UCIs having notably (but not limited to) the following alternative investment styles: "Long Short Equity", "Event-Driven", "Macro", "Relative-Value" and "Protection" (as defined below). The Sub-Fund's...

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	-

Morningstar Rating™

2016	2017	2018	2019	2020	08/21
-	-	-	-	-	-

Morningstar® Category

Alt - Multistrategy

Growth Of 10000 (EUR)

— Fund
— Index

10.0
10.0
10.0
10.0
10.0K

Performance

Fund
+/- Index

Trailing Returns

(31 Aug 2021)

	Return %	+/-Idx
YTD	-	-
3 Months	0.40	-
6 Months	-	-
1 Year	-	-
3 Years Annualised	-	-
5 Years Annualised	-	-

Quarterly Returns

1st qtr 2nd qtr 3rd qtr 4th qtr

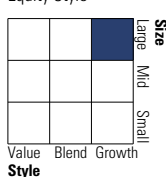
Portfolio 31 Aug 2021

Asset Allocation

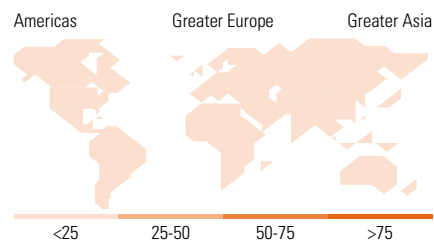
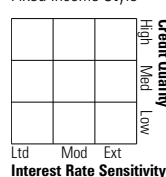
	% Long	% Short	% Net
Stocks	41.94	24.24	17.70
Bonds	29.45	0.28	29.17
Cash	72.06	39.34	32.71
Other	20.73	0.30	20.43

Morningstar Style Box™

Equity Style



Fixed Income Style



Top 10 Holdings

Man GLG Alpha Select Alt INH...	Sector	% Port.
Man GLG Alpha Select Alt INH...	—	13.72
Candriam Bds Crdt Opps I EUR Cap	—	13.68
FranklinK2 Bardin Hill Arb...	—	10.75
Amundi Fds Volatil Wld R EUR H C	—	9.74
JPM Global Macro Opps C (acc)...	—	9.73
Franklin K2 Emso EM UCITS...	—	8.81
Legg Mason BW Glb Inc Opt PR...	—	6.84
Groupama Trésorerie R	—	5.44
FranklinK2 Eil Str Cr...	—	4.87
FranklinK2 Elec Glb EOPFaccEURH1	—	4.85
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		88.44

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	-

Operations

Fund Company	FundRock Management Company S.A.	Domicile	Luxembourg	Minimum Initial Purchase	-
		Currency	EUR	Minimum Additional Purchase	-
		UCITS	Yes	Exit Charge	-
Website	www.fundrock.com	Inc/Acc	Acc	Exit Charge	-
Inception Date	27 Apr 2021	ISIN	LU2279928167	Annual Management Fee	3.00%
Fund Manager				Redemption Fee	-
NAV (31 Aug 2021)	9.99 EUR			Depository Fee	-
Total Net Assets (mil)	2021-08-31 95.16 EUR				

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