

March International March Alternative Strategies S 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

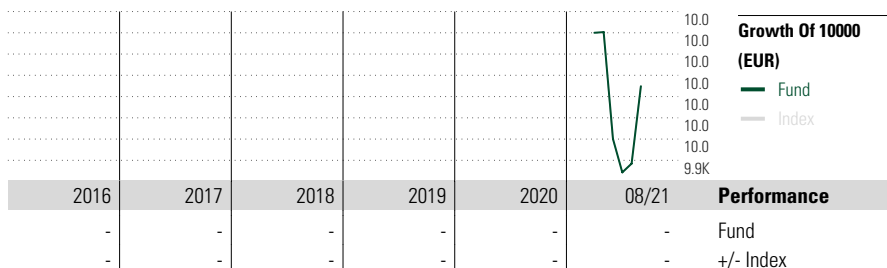
| | | | |
|-------------------|---|-------------------|---|
| 3-Yr Alpha | - | 3-Yr Sharpe Ratio | - |
| 3-Yr Beta | - | 3-Yr Std Dev | - |
| R-Squared | - | 3-Yr Risk | - |
| Information Ratio | - | 5-Yr Risk | - |
| Tracking Error | - | 10-Yr Risk | - |

Morningstar Rating™

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

Morningstar® Category

Alt - Multistrategy



Performance

Fund
+/- Index

Trailing Returns

| | Return % | +/-Idx |
|--------------------|----------|--------|
| (31 Aug 2021) | | |
| YTD | - | - |
| 3 Months | 0.25 | - |
| 6 Months | - | - |
| 1 Year | - | - |
| 3 Years Annualised | - | - |
| 5 Years Annualised | - | - |

Quarterly Returns

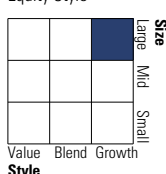
1st qtr 2nd qtr 3rd qtr 4th qtr

Portfolio 31 Aug 2021

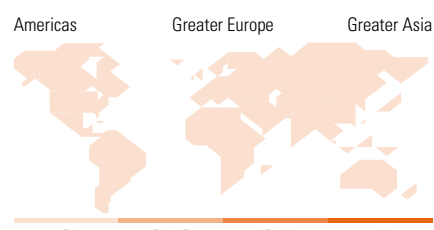
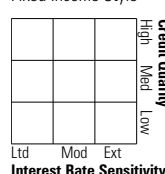
| Asset Allocation | % Long | % Short | % Net |
|------------------|--------|---------|-------|
| Stocks | 41.94 | 24.24 | 17.70 |
| Bonds | 29.45 | 0.28 | 29.17 |
| Cash | 72.06 | 39.34 | 32.71 |
| Other | 20.73 | 0.30 | 20.43 |

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 | - |
|------------------------|----------------------------------|----------|--------------|-----------------------------|-------|
| Website | www.fundrock.com | Currency | EUR | Minimum Additional Purchase | - |
| Inception Date | 27 Apr 2021 | UCITS | Yes | Exit Charge | - |
| Fund Manager | | Inc/Acc | Acc | Exit Charge | - |
| NAV (31 Aug 2021) | 9.97 EUR | ISIN | LU2279928597 | Annual Management Fee | 3.00% |
| Total Net Assets (mil) | 2021-08-31 95.16 EUR | | | Redemption Fee | - |
| | | | | Depository Fee | - |

Este documento no ha sido verificado ni aprobado por la Comisión Nacional del Mercado de Valores. La información que contiene no constituye una oferta de inversión, ni un documento informativo oficial de la institución en él mencionada ni tampoco un extracto del mismo. March Gestión de Fondos, S.G.I.I.C., S.A.U. y Banca March, S.A. no se hacen responsables del uso que haga el receptor de esta información. Téngase también en cuenta que rentabilidades pasadas no garantizan rentabilidades futuras.

© 2021 Morningstar. All Rights Reserved. The information, data, analyses and opinions ("Information") contained herein: (1) include the proprietary information of Morningstar and Morningstar's third party licensors; (2) may not be copied or redistributed except as specifically authorised; (3) do not constitute investment advice; (4) are provided solely for informational purposes; (5) are not warranted to be complete, accurate or timely; and (6) may be drawn from fund data published on various dates. Morningstar is not responsible for any trading decisions, damages or other losses related to the Information or its use. Please verify all of the Information before using it and don't make any investment decision except upon the advice of a professional financial adviser. Past performance is no guarantee of future results. The value and income derived from investments may go down as well as up.