

March International March Alternative Strategies S USD Hedged 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

Growth Of 10000

(USD)

— Fund
— Index

Trailing Returns

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

Quarterly Returns

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

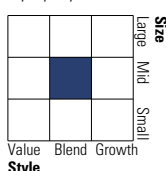
Portfolio 31 Mar 2024

Asset Allocation

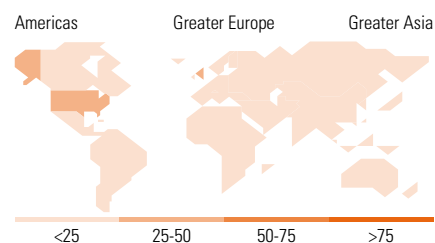
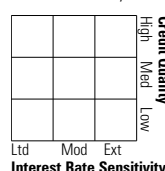
	% Long	% Short	% Net
Stocks	30.85	15.79	15.06
Bonds	19.00	0.03	18.97
Cash	62.64	35.02	27.62
Other	38.35	0.00	38.35

Morningstar Style Box™

Equity Style



Fixed Income Style



Top 10 Holdings

	Sector	% Port.
Man GLG Alpha Select Alt INH EUR	—	12.88
Franklin K2 Cat Bond EB EUR-H1...	—	7.95
Candriam Bds Crdt Opps I EUR Cap	—	7.67
FranklinK2 Bardin Hill Arb...	—	7.49
FranklinK2 EII Mrtg Inc...	—	6.76
Lazard Rathmore Alternative A...	—	6.56
Franklin K2 ActRyPtrs Eur Alp...	—	5.71
Lumyna-MW TOPS Envr Foc (MN)...	—	5.65
Graham Macro UCITS L Platform...	—	4.90
FranklinK2AthenaUnctrltdStrats...	—	4.76
Total Stock Holdings		0
Total Bond Holdings		0
Assets in Top 10 Holdings %		70.33

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	34.28
United States	34.26
Canada	0.01
Latin America	0.00
Greater Europe	59.61
United Kingdom	47.08
Eurozone	8.58
Europe - ex Euro	1.22
Europe - Emerging	0.00
Middle East / Africa	2.72
Greater Asia	6.12
Japan	0.32
Australasia	2.08
Asia - Developed	2.31
Asia - Emerging	1.41

Operations

Fund Company	March Asset Management SGIC	Domicile	Luxembourg
Website	www.march-am.com	Currency	USD
Inception Date	27 Apr 2021	UCITS	Yes
Fund Manager		Inc/Acc	Acc
NAV (-) -	-	ISIN	LU2279928670
Total Net Assets 2024-03-31 (mil)	38.38 EUR		

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