

<b>RCube AM - ILO 11</b>	<b>27/03/2020</b>
<b>NET ASSET VALUE - Share C (EUR)</b>	<b>78.69</b>

ISIN Code : FR0013372059 | BLOOMBERG Code : ILOELEC FP

Performance	%
Month to Date (*)	-17.71%
Year to Date	-20.25%
Since Inception (08/02/2019)	-21.31%

Allocation	%AUM
Equity	81.73%
Cash & Short Term Deposit	18.71%
OECD Treasury Bills & Bonds	0.00%
Others	-0.44%
----- Equity Hedging -----	
	0.00%

Currency Exposure	%AUM
EUR	100.00%

Statistics	
Volatility (5 Years) (**)	11.63%
Worst DrawDown since Inception	-29.57%

Top 10 Holdings	%AUM
BIOMERIEUX	5.43%
WOLTERS KLUWER	5.24%
EDENRED	4.77%
ALLIANZ SE-REG	4.64%
EURONEXT NV	4.55%
ASM INTERNATIONAL NV	4.24%
TELEPERFORMANCE	4.03%
VIDRALA SA	3.85%
CELLNEX TELECOM SA	3.78%
RECORDATI SPA	3.65%



### Management Comments

Ce mois de mars aura été marqué par le début de l'épidémie du Coronavirus en Europe et en Amérique, et son passage en pandémie mondiale. La crise sanitaire a eu pour conséquence un arrêt brutal de l'économie dans son ensemble avec près de la moitié de la population mondiale se retrouvant confinée en cette fin de mois.

Les marchés financiers ont baissé de manière très significative, puisque certains indices ont connu des baisses historiques de l'ordre de 20%.

Le fonds ILO Eleven a connu une baisse de 17,71% sur la période.

Nous avons légèrement réduit l'exposition avec la sortie des titres Faes Farma, Hera et Generali du portefeuille.

(\*) Performance since the last validated NAV of the previous month

(\*\*) Volatility of the Benchmark before Inception Date (08/02/2019)

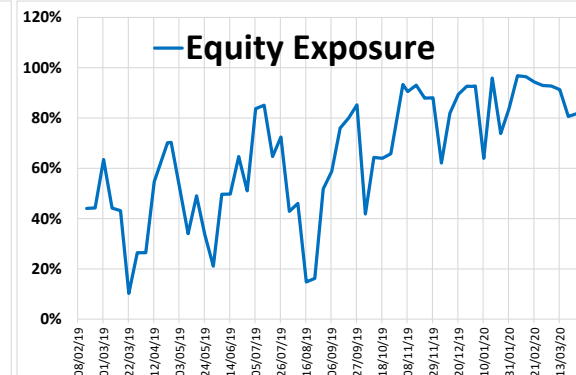
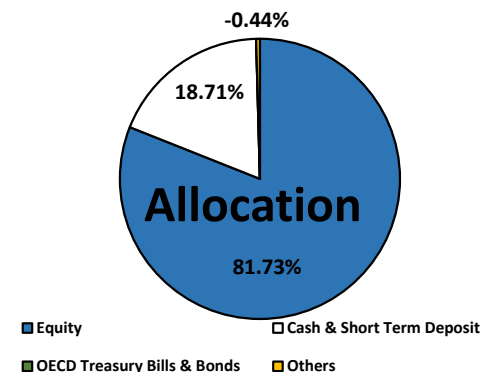
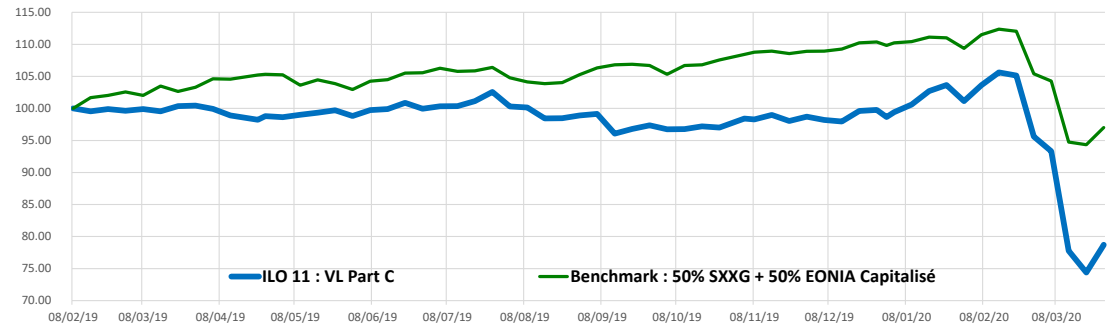
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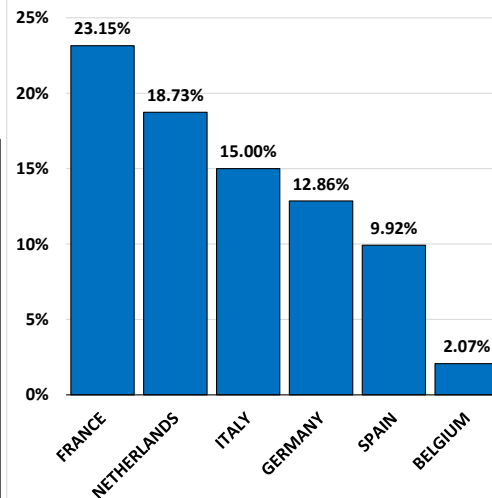
The data used to produce this document come from internal sources at RCube Asset Management and Bloomberg.

Quantitative data provided in this document are adjusted and restated in accordance with RCube Asset Management's methods and may therefore differ from those available from other sources. The list of the main lines of the portfolio is given for information only and is not intended to be exhaustive.

### RCube - ILO 11 - VL Part C vs Benchmark



### Allocation - Geo



### Allocation - Secto

