



# Julius Bär

Report as of 11.9.2019

## AMC on JB Most Preferred Equities EUR

### Product Description and Investment Process

The AMC on JB Most Preferred Equities EUR is a structured product that invests in a portfolio of equities, which is based on investment advice and recommendation by JB Equity Research to achieve a positive investment return over benchmark. The portfolio includes 20 to 60 stocks which represents JB Equity Research's strongest conviction buys taken from the daily published Buy List. The portfolio is the result of a pure bottom-up investment selection including the JB Houseview Strategy Overlay. The investment universe comprises liquid shares and depository receipts (including ADRs and GDRs) of publicly traded companies listed in North America and Europe.

### Performance Report Delta One Trading

#### Structured Products

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#### SSPA Swiss Derivative

Map™  
Tracker Certificate (1300)

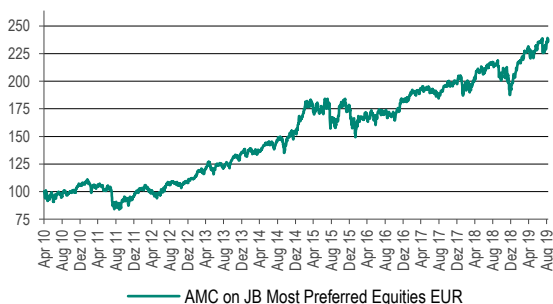
### Terms

Issuer	Bank Julius Baer & Co. Ltd, Zürich
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	Julius Baer Investment Management
ISIN / Valor	CH0111985161 / 11198516
Net Proceeds	reinvested

### Facts

Bid / Ask	238.3 / 239.5
Currency	EUR
Issue Date	30.04.2010
Fees	1.50%
Number of Holdings	55
Total Net Assets	EUR 11.37 m

### Historical Performance Chart



### Performance

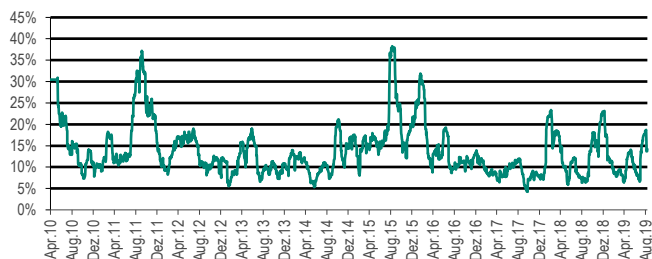
Time	%	Time	Price
1 month	2.88%	52 week high	239.20
3 months	3.78%	52 week low	187.70
1 year	10.03%	lifetime high	239.20
since launch	135.90%	lifetime low	83.70
year to date	22.04%		

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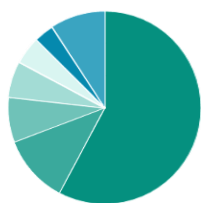
## Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
MSFT US	4.77%	135.49	USD
HELN SW	2.73%	136.00	CHF
EL US	2.73%	199.20	USD
SAMPO FH	2.72%	38.04	EUR
SPGI US	2.69%	250.75	USD

## Historical Volatility Chart

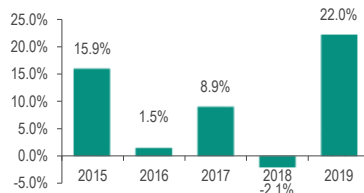


## Country



USA	57.79%
France	11.42%
Switzerland	7.57%
Germany	6.03%
Netherlands	4.74%
United Kingdom	3.30%
Others	9.16%

## Calendar Year Performance



Year	%
2015	15.89%
2016	1.45%
2017	8.94%
2018	-2.13%
2019	22.04%

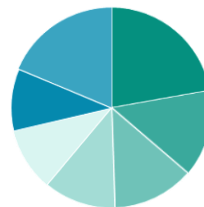
## Performance Outlier

Time	max. loss	Time	max. gain
1 month	-13.35%	1 month	12.94%
3 months	-16.60%	3 months	22.88%
1 year	-10.73%	1 year	36.09%

## Volatility

Time	Time
52 week low	52 week high
6.37%	23.15%

## Sector



Financials	22.24%
Health Care	14.08%
Technology	13.17%
Industrials	11.61%
Communications	10.20%
Consumer Stapl.	10.06%
Others	18.65%

## 5 - Best Performing

(6 months)

Ticker	%	Last Price	Currency
DG US	32.20%	158.315	USD
HD US	27.66%	233.18	USD
SPGI US	27.20%	250.75	USD
EL US	26.40%	199.2	USD
T US	26.26%	38.195	USD

## 5 - Worst Performing

(6 months)

Ticker	%	Last Price	Currency
OXY US	-27.63%	46.26	USD
EDF FP	-14.89%	10.55	EUR
COP US	-13.40%	56.995	USD
UCB BB	-12.91%	65.98	EUR
ABN NA	-10.10%	18.07	EUR

## Manager Comment

Global equities recorded a negative performance in August 2019 as trade war fears re-emerged. The Julius Baer Most Preferred Equities portfolio reported a positive absolute performance, and outperformed global equity indices on a relative basis, driven by stock selection. On the single-stock side, the main positive absolute contributors were Dollar General, Estee Lauder and Home Depot, while Occidental, ConocoPhillips and Ameriprise were the main negative contributors. The following additions and deletions were executed: we added Coca-Cola, Mobimo Holding, Merck & Co, UCB, Eiffage and Medtronic, whilst removing Merck KGaA, Qiagen and Simon Property.

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## Holdings - Top 50

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US5949181045	MSFT US	MICROSOFT CORP	USD	4.77%	0.093053	Equities
CH0466642201	HELN SW	HELVETIA HOLDING AG-REG	CHF	2.73%	0.052761	Equities
US5184391044	EL US	ESTEE LAUDER COMPANIES-CL A	USD	2.73%	0.036211	Equities
FI0009003305	SAMPO FH	SAMPO OYJ-A SHS	EUR	2.72%	0.171662	Equities
US78409V1044	SPGI US	S&P GLOBAL INC	USD	2.69%	0.028281	Equities
US4385161066	HON US	HONEYWELL INTERNATIONAL INC	USD	2.52%	0.039277	Equities
FR0000120578	SAN FP	SANOFI	EUR	2.51%	0.076209	Equities
US92826C8394	V US	VISA INC-CLASS A SHARES	USD	2.49%	0.037547	Equities
NL0000009827	DSM NA	KONINKLIJKE DSM NV	EUR	2.45%	0.052069	Equities
CH0038863350	NESN SW	NESTLE SA-REG	CHF	2.33%	0.055930	Equities
US20030N1019	CMCSA US	COMCAST CORP-CLASS A	USD	2.29%	0.131228	Equities
FR0000121972	SU FP	SCHNEIDER ELECTRIC SE	EUR	2.28%	0.068663	Equities
US8835561023	TMO US	THERMO FISHER SCIENTIFIC INC	USD	2.28%	0.020521	Equities
US4370761029	HD US	HOME DEPOT INC	USD	2.22%	0.025252	Equities
US00724F1012	ADBE US	ADOBE INC	USD	2.22%	0.021038	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	2.17%	0.004696	Equities
IE00B6330302	IR US	INGERSOLL-RAND PLC	USD	2.15%	0.046899	Equities
FR0000121014	MC FP	LVMH MOET HENNESSY LOUIS VUI	EUR	2.10%	0.013371	Equities
US79466L3024	CRM US	SALESFORCE.COM INC	USD	2.02%	0.034817	Equities
IE00BTN1Y115	MDT US	MEDTRONIC PLC	USD	2.02%	0.048937	Equities
US1912161007	KO US	COCA-COLA CO/THE	USD	1.99%	0.096170	Equities
US0028241000	ABT US	ABBOTT LABORATORIES	USD	1.98%	0.062471	Equities
US6935061076	PPG US	PPG INDUSTRIES INC	USD	1.97%	0.044501	Equities
SE0007100581	ASSAB SS	ASSA ABLOY AB-B	SEK	1.96%	0.235321	Equities
US1667641005	CVX US	CHEVRON CORP	USD	1.95%	0.042784	Equities
US1011371077	BSX US	BOSTON SCIENTIFIC CORP	USD	1.93%	0.121689	Equities
US30303M1027	FB US	FACEBOOK INC-CLASS A	USD	1.93%	0.026985	Equities
US0846707026	BRK/B US	BERKSHIRE HATHAWAY INC-CL B	USD	1.92%	0.024269	Equities
DE0007037129	RWE GY	RWE AG	EUR	1.86%	0.170771	Equities
US2566771059	DG US	DOLLAR GENERAL CORP	USD	1.81%	0.030210	Equities
US6745991058	OXY US	OCCIDENTAL PETROLEUM CORP	USD	1.70%	0.097068	Equities
US6558441084	NSC US	NORFOLK SOUTHERN CORP	USD	1.70%	0.025504	Equities
US00206R1023	T US	AT&T INC	USD	1.69%	0.117341	Equities
CH0024608827	PGHN SW	PARTNERS GROUP HOLDING AG	CHF	1.53%	0.005236	Equities
US58933Y1055	MRK US	MERCK & CO. INC.	USD	1.52%	0.048633	Equities
NL0011540547	ABN NA	ABN AMRO BANK NV-CVA	EUR	1.50%	0.198916	Equities
US0605051046	BAC US	BANK OF AMERICA CORP	USD	1.49%	0.134510	Equities
DE0007164600	SAP GY	SAP SE	EUR	1.47%	0.032348	Equities
US03076C1062	AMP US	AMERIPRISE FINANCIAL INC	USD	1.44%	0.026643	Equities
FR0000120628	CS FP	AXA SA	EUR	1.42%	0.151883	Equities
DE0008402215	HNR1 GY	HANNOVER RUECK SE	EUR	1.35%	0.021297	Equities
DE0008404005	ALV GY	ALLIANZ SE-REG	EUR	1.34%	0.015475	Equities
US33616C1009	FRC US	FIRST REPUBLIC BANK/CA	USD	1.33%	0.037960	Equities
GB0002374006	DGE LN	DIAGEO PLC	GBP	1.21%	0.076970	Equities
GB00BH4HK539	VOD LN	VODAFONE GROUP PLC	GBP	1.16%	1.563277	Equities
FR0010242511	EDF FP	EDF	EUR	1.15%	0.261522	Equities
FR0000130452	FGR FP	EIFFAGE	EUR	1.00%	0.025268	Equities
CH0011108872	MOBN SW	MOBIMO HOLDING AG-REG	CHF	0.98%	0.009249	Equities
FR0000133308	ORA FP	ORANGE	EUR	0.96%	0.169547	Equities
GB0009895292	AZN LN	ASTRAZENECA PLC	GBP	0.94%	0.029079	Equities

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