

Julius Bär

AMC on JB Technical Swiss Equity Portfolio

ISIN: CH0350849797	Currency: CHF	Maturity date: 01.01.2099	NAV date: 04.11.2020
Valor: 35084979	Dividend: Reinvested	Issue date: 30.10.2017	NAV: 106.50
M. Fee: 1.10%	Rebalancing: Unlimited	AuM: CHF 30'153'816	

Product strategy

The Underlying is a basket representing an actively-managed notional portfolio consisting of concentrated individual equities using the input of JB Technical Research. The notional portfolio includes up to 25 securities which represents JB Technical Research strongest conviction ideas based on their investment process. The notional portfolio is the result of a top-down analysis irrespective of the current in-house macro scenario and sector allocation using purely Technical Analysis.

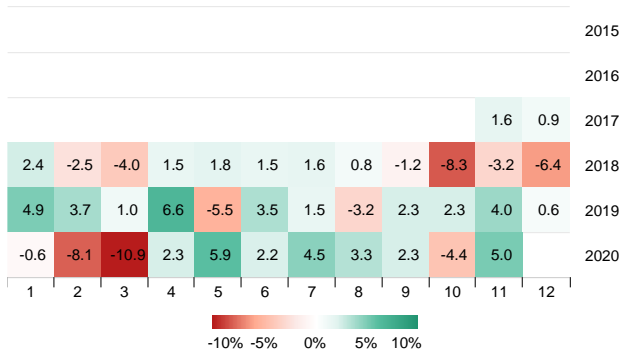
Performance

1 month	-1.02%	52 week high	111.30
3 months	5.24%	52 week low	78.55
1 year	3.20%	All-time high	111.30
Since inception	6.50%	All-time low	78.55
YTD	-0.09%		
Max draw down	-29.42%		

Price chart



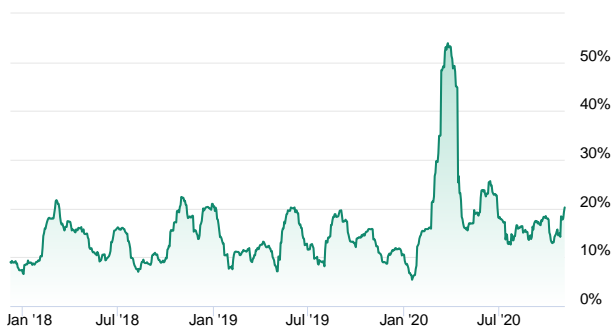
Monthly returns



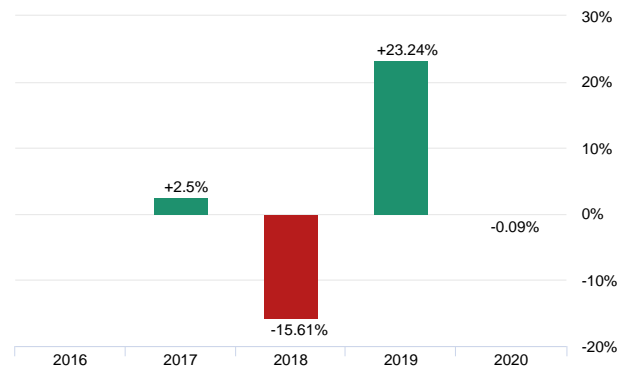
Underwater equity curve



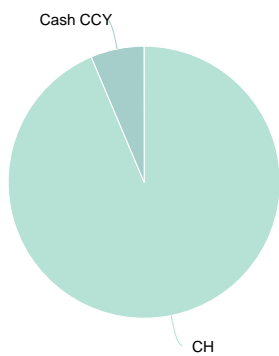
Historical volatility



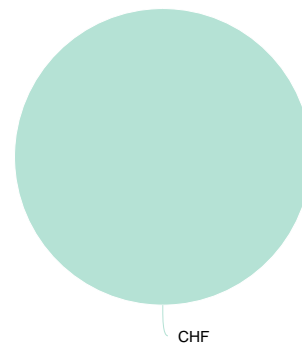
Annual performance



Product composition by country



Product composition by currency



Composition

Stocks

Name	ISIN	Short name	Currency	Shares	per AMC	Weight
SIKA AG-REG	CH0418792922	SIKA SW	CHF	10'906	0.04	8.75%
LONZA GROUP AG-REG	CH0013841017	LONN SW	CHF	4'200	0.02	8.58%
GIVAUDAN-REG	CH0010645932	GIVN SW	CHF	610	0.00	8.01%
LOGITECH INTERNATIONAL-REG	CH0025751329	LOGN SW	CHF	28'422	0.10	7.71%
GEBERIT AG-REG	CH0030170408	GEBN SW	CHF	3'324	0.01	6.13%
KUEHNE + NAGEL INTL AG-REG	CH0025238863	KNIN SW	CHF	8'649	0.03	5.55%
STRAUMANN HOLDING AG-REG	CH0012280076	STMN SW	CHF	1'644	0.01	5.50%
DUFREY AG-REG	CH0023405456	DUFN SW	CHF	43'508	0.16	5.46%
SIG COMBIBLOC GROUP AG	CH0435377954	SIGN SW	CHF	79'493	0.28	5.37%
EMS-CHEMIE HOLDING AG-REG	CH0016440353	EMSN SW	CHF	1'905	0.01	5.30%
ABB LTD-REG	CH0012221716	ABBN SW	CHF	67'431	0.24	5.30%
SIEGFRIED HOLDING AG-REG	CH0014284498	SFZN SW	CHF	2'548	0.01	5.28%
UBS GROUP AG-REG	CH0244767585	UBSG SW	CHF	108'532	0.39	4.20%
SONOVA HOLDING AG-REG	CH0012549785	SOON SW	CHF	4'526	0.02	3.47%
SCHINDLER HOLDING-PART CERT	CH0024638196	SCHP SW	CHF	3'824	0.01	3.12%
PARTNERS GROUP HOLDING AG	CH0024608827	PGHN SW	CHF	968	0.00	2.96%
VONTOBEL HOLDING AG-REG	CH0012335540	VONN SW	CHF	13'981	0.05	2.95%

Cash

Name	ISIN	Short name	Currency	Shares	per AMC	Weight
CHF	-		CHF	1'901'369	6.81	6.36%

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