



# Julius Bär



Report as of 28.2.2019

## AMC on GQF Quantitative Core Portfolio

### Product Description and Investment Process

The Underlying is a basket representing an actively managed portfolio consisting of various investment products. The primary objective of the Investment Strategy is to deliver long-term stable returns while reducing risk exposure during market turmoil. The Investment Strategy focuses on minimizing the impact of market drawdowns enhancing capital preservation and decreasing the required time to reach new highs. Thus, the Investment Strategy tends to outperform traditional balanced investment strategies over the long-term. The investment decisions are strictly rule-based, using quantitative approaches designed to recognize changes in market conditions and react accordingly. The Investment Strategy invests primarily in broadly diversified index instruments such as exchange-traded funds (ETFs), index-oriented investment funds, and derivatives. The Investment Strategy is invested worldwide in equities, bonds, currencies, commodities and real estate. The overall foreign currency exposure is predominantly hedged back in Swiss francs.

### Performance Report Delta One Trading

#### Structured Products

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#### SSPA Swiss Derivative

Map™  
Tracker Certificate (1300)

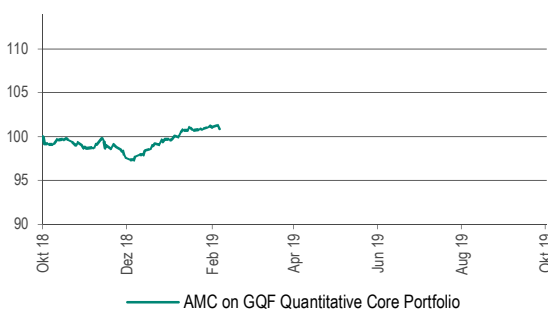
### Terms

Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	GQF AG, Hergiswil
ISIN / Valor	CH0417957443 / 41795744
Net Proceeds	reinvested

### Facts

Bid / Ask	100.8 / 101.6
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	20
Total Net Assets	CHF 20.32 m

### Historical Performance Chart



### Performance

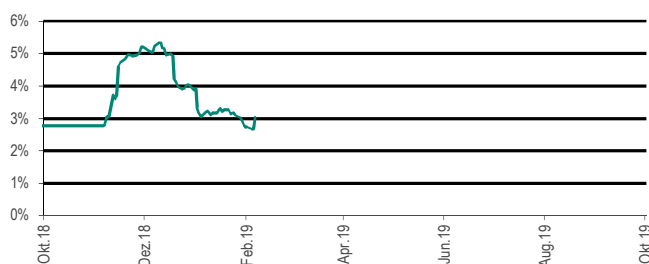
Time	%	Time	Price
1 month	1.00%	52 week high	100.80
3 months	2.18%	52 week low	97.30
1 year	n.a.	lifetime high	100.80
since launch	0.90%	lifetime low	97.30
year to date	3.01%		

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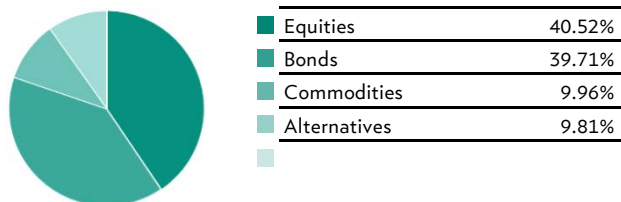
## Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
CSPX LN	20.40%	273.24	USD
AUCHAH SW	9.96%	113.02	CHF
IDTP LN	8.69%	205.54	USD
EIMI LN	7.93%	28.00	USD
AGGU LN	6.20%	5.16	USD

## Historical Volatility Chart



## Asset Class

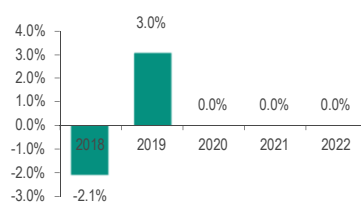


## 5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
DPYA LN	7.66%	5.326	USD
EIMI LN	7.51%	28	USD
AUCHAH SW	6.60%	113.02	CHF
JPEA LN	5.83%	5.286	USD
SRECHA SW	5.12%	57.07	CHF

## Calendar Year Performance



Year	%
2018	-2.05%
2019	3.01%
2020	n.a.
2021	n.a.
2022	n.a.

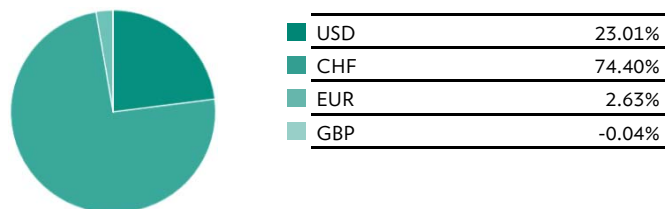
## Performance Outlier

Time	max. loss	Time	max. gain
1 month	-1.90%	1 month	3.27%
3 months	-0.30%	3 months	2.69%
1 year	n.a.	1 year	n.a.

## Volatility

Time	Value	Time	Value
52 week low	2.67%	52 week high	5.34%

## Currency Exposure



## 5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
IJPA LN	-3.46%	39.9	USD
CSSMIM SW	-1.53%	251.65	CHF
IQQP GY	-0.10%	40.18	EUR
IBCI NA	0.11%	205.97	EUR
INXG LN	0.22%	17.508	GBP

## Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	20.40%	0.077393	Equities
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	9.96%	0.091095	Commodities
IE00B1FZSC47	IDTP LN	ISHARES USD TIPS	USD	8.69%	0.043831	Bonds
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	7.93%	0.293517	Equities
IE00BZ043R46	AGGU LN	ISHARES CORE GLB AGG USD-H A	USD	6.20%	1.247262	Bonds
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	6.11%	0.113224	Equities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	4.94%	0.089519	Alternatives
IE00B1FZSD53	INXG LN	ISHARES GBP INDEX-LNK GILTS	GBP	4.36%	0.193392	Bonds
IE00B0M62X26	IBCI NA	ISHARES EURO INFL-LKD GOVT	EUR	4.28%	0.018931	Bonds
IE00B66F4759	IHYG IM	ISHARES EURO HY CORP	EUR	3.33%	0.029124	Bonds
IE00BZ17CN18	SDHA LN	ISH USD SHRT HY CRP USD ACC	USD	3.33%	0.665257	Bonds
IE00BYXYK40	JPEA LN	ISHARES JPM USD EM BND USD A	USD	3.32%	0.651237	Bonds
IE00BYXYM63	IUAA LN	ISHARES US AGG BND USD ACC	USD	2.48%	0.500025	Bonds
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	2.48%	0.483255	Alternatives
IE00B3DKXQ41	IEAG LN	ISHARES EURO AGGREGATE	EUR	2.46%	0.018504	Bonds
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPRTY YIELD	EUR	2.38%	0.054044	Alternatives
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	2.06%	0.018182	Equities
CH0019852802	CSSMIM SW	ISHARES SMIM ETF CH	CHF	2.05%	0.008404	Equities
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	1.98%	0.051572	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.25%	0.074323	Bonds
n.a.	ESH9	S&P500 EMINI FUT Mar19	USD	-29.84%	-0.000220	Derivatives

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