



Julius Bär

ALQUANT

Report as of 5.6.2020

AMC on Alquant 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

Telephone:
+41 (0) 58 888 8181

derivatives@juliusbaer.com
derivatives.juliusbaer.com

Bank Julius Baer & Co. Ltd

Bahnhofstrasse 36
P.O. Box
CH-8010 Zurich
Telephone:
+41 (0) 58 888 1111
Fax:
+41 (0) 58 888 1122

SSPA Swiss Derivative

Map™
Tracker Certificate (1300)

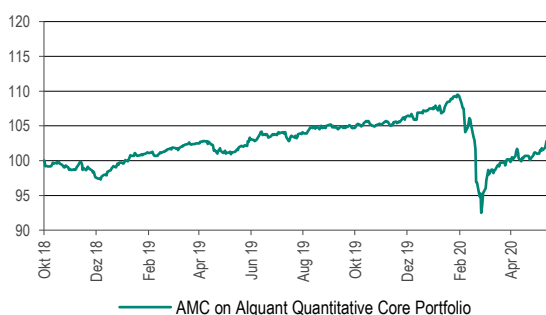
Terms

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

Facts

Bid / Ask	102.7 / 103.5
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	18
Total Net Assets	CHF 17.59 m

Historical Performance Chart



Performance

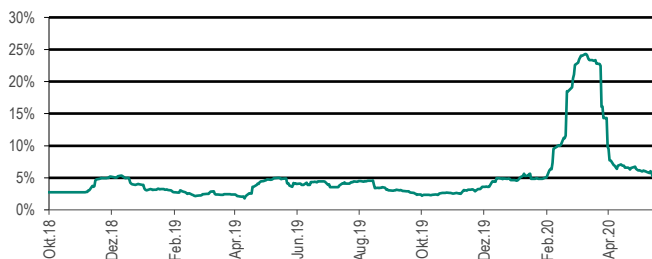
Time	%	Time	Price
1 month	1.99%	52 week high	109.50
3 months	-3.31%	52 week low	92.50
1 year	0.79%	lifetime high	109.50
since launch	2.40%	lifetime low	92.50
year to date	-3.31%		

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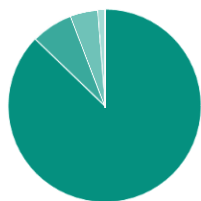
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
CSPX LN	23.79%	315.97	USD
IMEA LN	9.73%	50.68	EUR
EIMI LN	9.21%	27.32	USD
AGGU LN	8.72%	5.65	USD
IDTL LN	6.20%	5.79	USD

Historical Volatility Chart

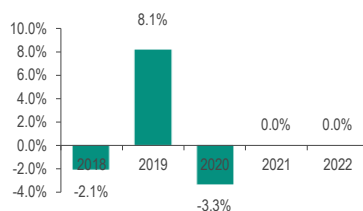


Asset Class



Equities	87.29%
Alternatives	7.00%
Commodities	4.52%
Bonds	1.19%

Calendar Year Performance



Year	%
2018	-2.05%
2019	8.12%
2020	-3.31%
2021	n.a.
2022	n.a.

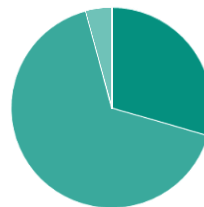
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-15.29%	1 month	8.32%
3 months	-12.90%	3 months	4.52%
1 year	-9.05%	1 year	9.55%

Volatility

Time	Time
52 week low	2.20%
52 week high	24.28%

Currency Exposure



USD	29.30%
CHF	66.00%
EUR	4.10%
GBP	0.00%

5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
WSML LN	45.09%	5.069	USD
AUCHAH SW	29.77%	68.79	CHF
CSPX LN	17.03%	315.97	USD
SRECHA SW	16.32%	63.15	CHF
IGLT LN	13.60%	14.65	GBP

5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
SMMCHA SW	-4.77%	260.5	CHF
CSBGCO SW	-3.00%	117.26	CHF
IDTM LN	-1.40%	218.26	USD
IBGL NA	-1.26%	262.0901	EUR
DPYA LN	-1.25%	4.8855	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	23.79%	0.086549	Equities
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	9.73%	0.195443	Equities
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	9.21%	0.387546	Equities
IE00BZ043R46	AGGU LN	ISHARES CORE GLB AGG USD-H A	USD	8.72%	1.771660	Equities
IE00BSKRJZ44	IDTL LN	ISHARES USD TRES 20PLUS YR	USD	6.20%	1.229940	Equities
CH0016999861	CSBGC0 SW	ISHARES SWISS DOM GOVT 7-15	CHF	5.45%	0.051464	Equities
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	5.27%	0.046131	Equities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	4.71%	0.082532	Alternatives
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	4.52%	0.072728	Commodities
IE00B1FZS913	IBGL NA	ISHARES EURO GOVT 15-30YR	EUR	4.44%	0.017252	Equities
IE00B4WXJJ64	IEGA NA	ISHARES CORE EURO GOVT BOND	EUR	3.36%	0.026298	Equities
IE00B1FZS798	IDTM LN	ISHARES USD TREASURY 7-10Y	USD	3.19%	0.016827	Equities
IE00BF4RFH31	WSML LN	ISHARES MSCI WLD SMALL CAP	USD	3.07%	0.697386	Equities
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	2.75%	0.074453	Equities
CH0111762537	SMMCHA SW	UBS ETF SMIM	CHF	2.10%	0.008929	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.19%	0.073969	Bonds
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	1.16%	0.274119	Alternatives
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPRTY YIELD	EUR	1.13%	0.028218	Alternatives
n.a.	ESMO	S&P500 EMINI FUT Jun20	USD	-30.80%	-0.000222	Derivatives

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