



Julius Bär

PERFORMANCE REPORT AS OF 31.12.2019

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Long Leveraged Certificate (200%) linked to an AMC on the GQF Quantitative Core Portfolio

Product description

This is a leveraged certificate with 200% participation to the AMC on the GQF Quantitative Core Portfolio. 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.

Terms

Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Calculation agent	Bank Julius Baer & Co. Ltd, Zurich
ISIN	CH0438565084
Valor	43856508
Issue date	29.10.2018
Tenor	10 years

Facts

Price	11324
Currency	CHF
Initial participation	200%
Current participation	190%

Historical Performance

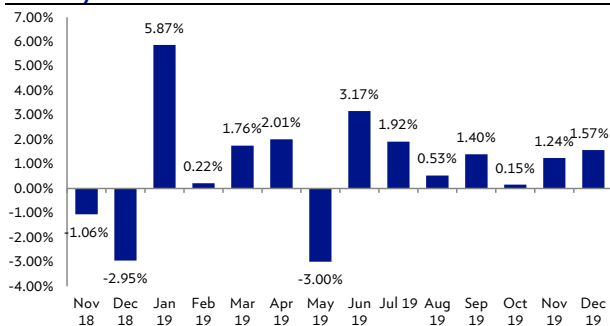
Chart Since Inception (vs Underlying Portfolio)



Performance Figures

1 month	3.28%
3 months	3.42%
1 year	17.93%
since launch	13.24%
year to date	17.93%
maximum drawdown	5.50%
lifetime high	11334
lifetime low	9515
52 week high	11334
52 week low	9602

Monthly Performance Chart



Certificate Volatility

1 month	7.29%
3 months	6.28%
1 year	7.27%
since launch	7.66%

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	20.12%	0.068744	Equities
IE00BSKRJZ44	IDTL LN	ISHARES USD TRES 20PLUS YR	USD	11.65%	2.506871	Equities
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	11.25%	0.196349	Equities
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	10.59%	0.384248	Equities
IE00B1FZSC47	IDTP LN	ISHARES USD TIPS	USD	7.45%	0.037130	Bonds
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	5.26%	0.088982	Commodities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	5.14%	0.085379	Alternatives
IE00B1FZS913	IBGL NA	ISHARES EURO GOVT 15-30YR	EUR	3.96%	0.014714	Equities
IE00B0M62X26	IBCI NA	ISHARES EURO INFL-LKD GOVT	EUR	3.78%	0.016768	Bonds
IE00B1FZSD53	INXG LN	ISHARES GBP INDEX-LNK GILTS	GBP	3.68%	0.167562	Bonds
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	3.48%	0.085915	Equities
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	3.09%	0.024632	Equities
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPRTY YIELD	EUR	2.57%	0.054542	Alternatives
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	2.46%	0.463565	Alternatives
CH0016999861	CSBGC0 SW	ISHARES SWISS DOM GOVT 7-15	CHF	2.00%	0.017765	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.98%	0.120183	Bonds
CH0111762537	SMMCHA SW	UBS ETF SMIM	CHF	1.55%	0.005888	Equities
n.a.	ESH0	S&P500 EMINI FUT Mar20	USD	-14.23%	-0.000096	Derivatives

CONTACTS

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