



# Julius Bär ALQUANT

Report as of 4.3.2020

## 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)

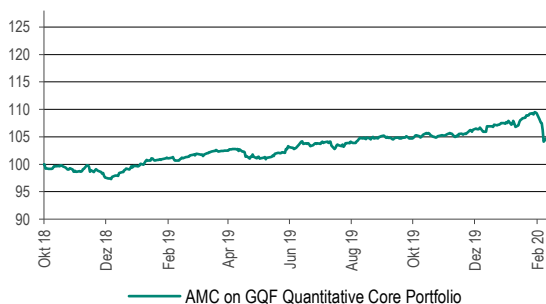
### Terms

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	106.4 / 107.2
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	17
Total Net Assets	CHF 18.22 m

### Historical Performance Chart



### Performance

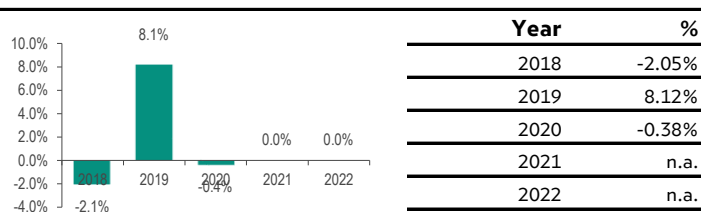
Time	%	Time	Price
1 month	-2.04%	52 week high	109.50
3 months	0.29%	52 week low	100.70
1 year	4.77%	lifetime high	109.50
since launch	5.50%	lifetime low	97.30
year to date	-0.38%		

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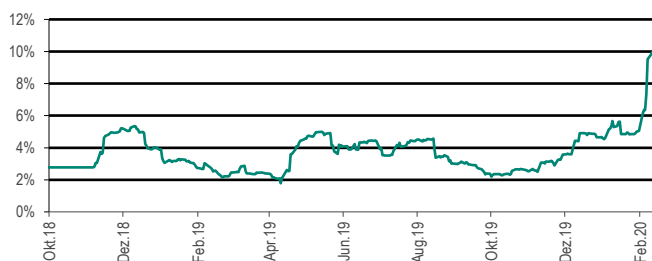
## Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
CSPX LN	19.08%	305.36	USD
IDTL LN	13.30%	5.84	USD
IMEA LN	10.38%	52.32	EUR
EIMI LN	9.86%	28.22	USD
IDTP LN	7.78%	230.43	USD

## Calendar Year Performance



## Historical Volatility Chart



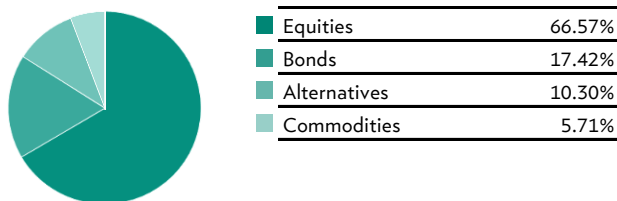
## Performance Outlier

Time	max. loss	Time	max. gain
1 month	-3.52%	1 month	2.91%
3 months	-1.42%	3 months	4.52%
1 year	0.00%	1 year	9.55%

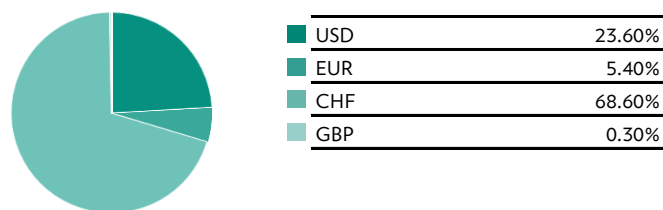
## Volatility

Time	Time
52 week low	52 week high
1.78%	9.97%

## Asset Class



## Currency Exposure



## 5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
AUCHAH SW	27.64%	67.66	CHF
SRECHA SW	22.07%	66.27	CHF
IQQP GY	15.13%	46.305	EUR
CHSPI SW	15.10%	129.34	CHF
IDTP LN	14.74%	230.43	USD

## 5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
IJPA LN	-3.02%	40.08	USD
SMMCHA SW	-2.92%	265.55	CHF
CSBGCO SW	1.32%	122.48	CHF
IBGL NA	7.21%	284.5601	EUR
IBCI NA	8.17%	222.54	EUR

## Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	19.08%	0.068744	Equities
IE00BSKRJZ44	IDTL LN	ISHARES USD TRES 20PLUS YR	USD	13.30%	2.506871	Equities
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	10.38%	0.196349	Equities
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	9.86%	0.384248	Equities
IE00B1FZSC47	IDTP LN	ISHARES USD TIPS	USD	7.78%	0.037130	Bonds
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	5.71%	0.088982	Commodities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	5.37%	0.085379	Alternatives
IE00B1FZS913	IBGL NA	ISHARES EURO GOVT 15-30YR	EUR	4.23%	0.014714	Equities
IE00B1FZSD53	INXG LN	ISHARES GBP INDEX-LNK GILTS	GBP	3.84%	0.167562	Bonds
IE00B0M62X26	IBCI NA	ISHARES EURO INFL-LKD GOVT	EUR	3.77%	0.016768	Bonds
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	3.13%	0.085915	Equities
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	3.03%	0.024717	Equities
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPTY YIELD	EUR	2.55%	0.054542	Alternatives
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	2.38%	0.463565	Alternatives
CH0016999861	CSBGC0 SW	ISHARES SWISS DOM GOVT 7-15	CHF	2.08%	0.017863	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	2.03%	0.120183	Bonds
CH0111762537	SMMCHA SW	UBS ETF SMIM	CHF	1.48%	0.005888	Equities
n.a.	ESHO	S&P500 EMINI FUT Mar20	USD	-15.05%	-0.000108	Derivatives

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