



Julius Bär



Report as of 11.12.2018

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)

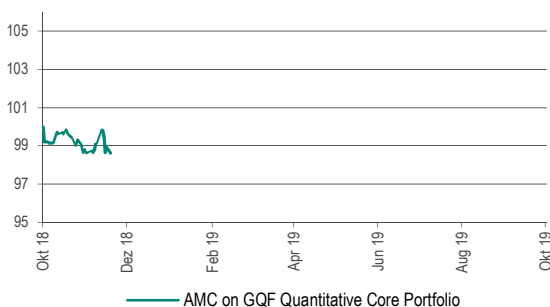
Terms

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	98.95 / 99.75
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	22
Total Net Assets	CHF 19.95 m

Historical Performance Chart



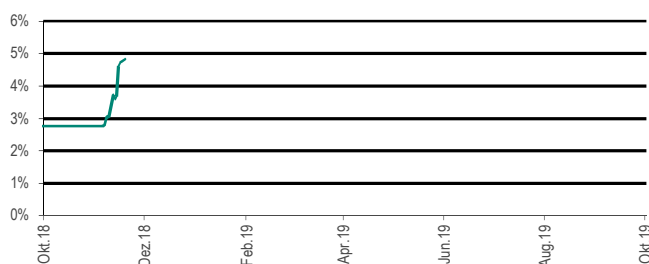
Performance

Time	%	Time	Price
1 month	-1.00%	52 week high	99.50
3 months	n.a.	52 week low	98.60
1 year	n.a.	lifetime high	99.50
since launch	-1.40%	lifetime low	98.60
year to date	n.a.		

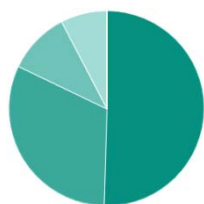
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
CSPX LN	17.38%	260.55	USD
AUCHAH SW	10.28%	107.40	CHF
INXG LN	6.51%	18.34	GBP
IBCI NA	6.32%	206.14	EUR
IDTP LN	6.31%	201.62	USD

Historical Volatility Chart



Asset Class



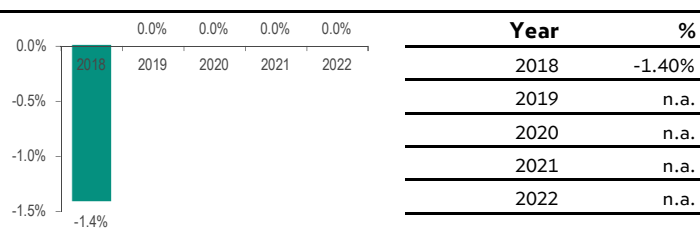
Bonds	50.48%
Equities	31.63%
Commodities	10.28%
Alternatives	7.61%

5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
INXG LN	4.96%	18.336	GBP
DPYA LN	3.09%	5.1	USD
IGLT LN	2.28%	13.19	GBP
AGGU LN	1.74%	5.065	USD
AUCHAH SW	1.30%	107.4	CHF

Calendar Year Performance



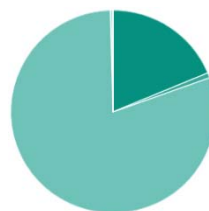
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-1.35%	1 month	0.20%
3 months	n.a.	3 months	n.a.
1 year	n.a.	1 year	n.a.

Volatility

Time	52 week low	Time	52 week high
	2.77%		4.84%

Currency Exposure



USD	18.72%
EUR	0.82%
CHF	80.07%
GBP	0.39%

5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
CSSMIM SW	-9.63%	230.95	CHF
IJPA LN	-6.39%	38.69	USD
IMEA LN	-4.27%	45.585	EUR
CSPX LN	-3.50%	260.55	USD
IHYG IM	-3.46%	99.68	EUR

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	17.38%	0.066406	Equities
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	10.28%	0.094210	Commodities
IE00B1FZSD53	INXG LN	ISHARES GBP INDEX-LNK GILTS	GBP	6.51%	0.280325	Bonds
IE00B0M62X26	IBCI NA	ISHARES EURO INFL-LKD GOVT	EUR	6.32%	0.026829	Bonds
IE00B1FZSC47	IDTP LN	ISHARES USD TIPS	USD	6.31%	0.031168	Bonds
IE00BDQYWQ65	TIP5 LN	ISHARES USD TIPS 0-5	USD	6.27%	1.291940	Bonds
IE00B67B7N93	MINT LN	PIMCO US DOLLAR SHORT MATURI	USD	6.15%	0.060557	Bonds
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	4.93%	0.189935	Equities
IE00BZ043R46	AGGU LN	ISHARES CORE GLB AGG USD-H A	USD	4.44%	0.873664	Bonds
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	3.83%	0.069308	Alternatives
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	3.76%	0.072187	Equities
IE00B3DKXQ41	IEAG LN	ISHARES EURO AGGREGATE	EUR	3.54%	0.025802	Bonds
IE00BYXYK40	JPEA LN	ISHARES JPM USD EM BND USD A	USD	2.50%	0.501764	Bonds
IE00BZ17CN18	SDHA LN	ISH USD SHRT HY CRP USD ACC	USD	2.47%	0.490395	Bonds
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	2.47%	0.063465	Equities
IE00B66F4759	IHYG IM	ISHARES EURO HY CORP	EUR	2.43%	0.021338	Bonds
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	1.91%	0.373403	Alternatives
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPRTY YIELD	EUR	1.86%	0.041605	Alternatives
IE00BYXYM63	IUAA LN	ISHARES US AGG BND USD ACC	USD	1.77%	0.351574	Bonds
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.77%	0.105798	Bonds
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	1.62%	0.014605	Equities
CH0019852802	CSSMIM SW	ISHARES SMIM ETF CH	CHF	1.48%	0.006309	Equities
n.a.	ESZ8	S&P500 EMINI FUT Dec18	USD	-7.77%	-0.000058	Derivatives

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