



Report as of 30.8.2019

## 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)

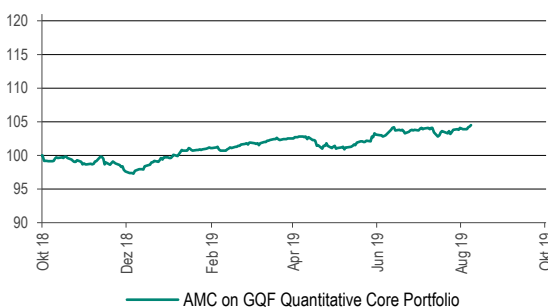
### Terms

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	104.8 / 105.6
Currency	CHF
Issue Date	22.10.2018
Fees	0.70%
Number of Holdings	21
Total Net Assets	CHF 21.14 m

### Historical Performance Chart



### Performance

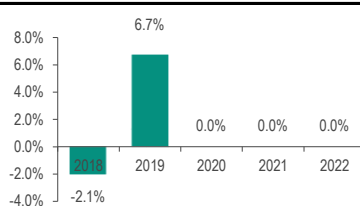
Time	%	Time	Price
1 month	0.58%	52 week high	104.00
3 months	3.26%	52 week low	97.30
1 year	n.a.	lifetime high	104.00
since launch	4.50%	lifetime low	97.30
year to date	6.69%		

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## Top 5 - Largest Holdings

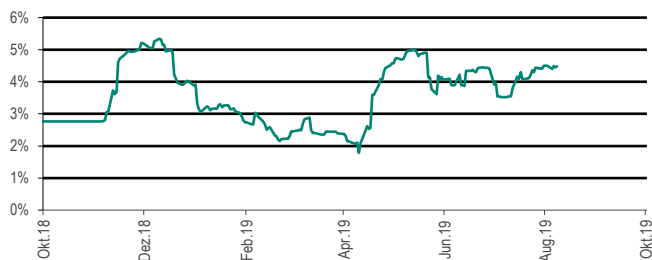
Ticker	%	Last Price	Currency
CSPX LN	17.78%	289.74	USD
AUCHAH SW	10.83%	127.50	CHF
EIMI LN	8.30%	26.35	USD
IDTP LN	7.68%	221.92	USD
AGGU LN	6.37%	5.54	USD

## Calendar Year Performance



Year	%
2018	-2.05%
2019	6.69%
2020	n.a.
2021	n.a.
2022	n.a.

## Historical Volatility Chart



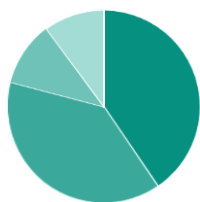
## Performance Outlier

Time	max. loss	Time	max. gain
1 month	-1.90%	1 month	3.27%
3 months	-0.30%	3 months	4.52%
1 year	n.a.	1 year	n.a.

## Volatility

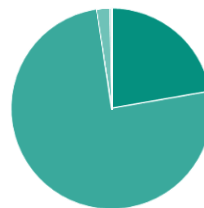
Time	Time
52 week low	52 week high
1.78%	5.34%

## Asset Class



Bonds	40.44%
Equities	38.62%
Commodities	10.83%
Alternatives	10.11%

## Currency Exposure



USD	22.17%
CHF	75.13%
EUR	1.98%
GBP	0.34%

## 5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
AUCHAH SW	20.26%	127.5	CHF
INXG LN	19.33%	20.8475	GBP
SRECHA SW	15.07%	62.47	CHF
JPEA LN	14.12%	5.7	USD
DPYA LN	13.74%	5.627	USD

## 5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
IJPA LN	-3.58%	39.85	USD
MINT LN	0.12%	101.48	USD
EIMI LN	1.18%	26.35	USD
IHYG IM	2.74%	106.08	EUR
CSSMIM SW	4.77%	267.75	CHF

## Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
IE00B5BMR087	CSPX LN	ISHARES CORE S&P 500	USD	17.78%	0.065365	Equities
CH0106027128	AUCHAH SW	UBS ETF GOLD H. CHF	CHF	10.83%	0.089487	Commodities
IE00BKM4GZ66	EIMI LN	ISHARES CORE EM IMI ACC	USD	8.30%	0.335341	Equities
IE00B1FZSC47	IDTP LN	ISHARES USD TIPS	USD	7.68%	0.036845	Bonds
IE00BZ043R46	AGGU LN	ISHARES CORE GLB AGG USD-H A	USD	6.37%	1.225308	Bonds
IE00B4K48X80	IMEA LN	ISHARES CORE MSCI EUROPE ACC	EUR	5.70%	0.107873	Equities
CH0105994401	SRECHA SW	UBS ETF SXI REAL ESTATE FU.	CHF	5.17%	0.087109	Alternatives
IE00B1FZSD53	INXG LN	ISHARES GBP INDEX-LNK GILTS	GBP	3.86%	0.161719	Bonds
IE00B0M62X26	IBCI NA	ISHARES EURO INFL-LKD GOVT	EUR	3.78%	0.016296	Bonds
IE00BYXYK40	JPEA LN	ISHARES JPM USD EM BND USD A	USD	3.36%	0.628106	Bonds
IE00BZ17CN18	SDHA LN	ISH USD SHRT HY CRP USD ACC	USD	3.34%	0.667365	Bonds
IE00B66F4759	IHYG IM	ISHARES EURO HY CORP	EUR	3.25%	0.029552	Bonds
CH0237935652	CHSPI SW	ISHARES CORE SPI CH	CHF	2.94%	0.024761	Equities
IE00BYXYM63	IUAA LN	ISHARES US AGG BND USD ACC	USD	2.55%	0.490942	Bonds
IE00B3DKXQ41	IEAG LN	ISHARES EURO AGGREGATE	EUR	2.50%	0.018579	Bonds
IE00B67B7N93	MINT LN	PIMCO US DOLLAR SHORT MATURI	USD	2.49%	0.026188	Bonds
IE00B0M63284	IQQP GY	ISHARES EUROPE PRPTY YIELD	EUR	2.48%	0.056315	Alternatives
IE00BFM6T921	DPYA LN	ISH DVL MKT PRPTY YLD USD A	USD	2.46%	0.466594	Alternatives
CH0019852802	CSSMIM SW	ISHARES SMIM ETF CH	CHF	1.96%	0.007724	Equities
IE00B4L5YX21	IJPA LN	ISHARES CORE MSCI JAPAN	USD	1.95%	0.051999	Equities
IE00B1FZSB30	IGLT LN	ISHARES CORE UK GILTS	GBP	1.25%	0.075945	Bonds
n.a.	ESU9	S&P500 EMINI FUT Sep19	USD	-17.71%	-0.000127	Derivatives

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