



# Julius Bär

Report as of 1.1.2017

## AMC on the North American Growth Stocks Basket

### Product Description and Investment Process

Julius Baer Actively Managed Certificates are financial instruments which allow the investor to fully participate in the positive performance of the Underlying, but which also reflect the development of the Underlying if its performance is negative. The AMC on the North American Growth Stocks is an actively managed portfolio of equities, which is based on investment advice and recommendation by Belvalor AG. The certificate actively invests in a concentrated portfolio of North American equities consisting of 10 to 30 stocks. The focus is on Growth stocks which are selected by Belvalor's investment criteria Quality, Valuation, Momentum. The stock selection process is supported by fundamental research which is based on analysis of a leading brokerage house with a dedicated focus on Growth stocks as well as numerous other research sources. Investment decisions are in the responsibility of the Advisor. The portfolio is regularly reviewed and rebalanced. For risk management and performance purposes futures as well as structured products may be applied.

### Performance Report Delta One Trading

#### Structured Products

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+41 (0) 58 888 1111

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#### SSPA Swiss Derivative

Map™  
Tracker Certificate (1300)

### Terms

Issuer	Bank Julius Baer & Co. Ltd, Zürich
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	Belvalor AG, Zürich
ISIN / Valor	CH0328363905 / 32836390
Net Proceeds	reinvested

### Facts

Bid / Ask	101.9 / 102.4	
Currency	USD	
Issue Date	11.10.2016	
Fees	0.40%	
Number of Holdings	26	
Total Net Assets	USD	11.51 m

### Historical Performance Chart



### Performance

Time	%	Time	Price
1 month	1.49%	52 week high	104.25
3 months	n.a.	52 week low	96.95
1 year	n.a.	lifetime high	104.25
since launch	2.15%	lifetime low	96.95
year to date	0.00%		

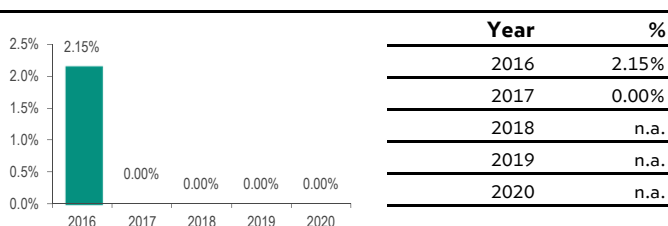
\* performance figures calculated on mid prices

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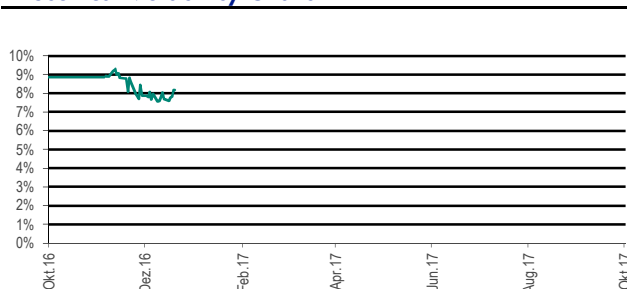
## Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
IBB US	4.96%	265.38	USD
KMX US	4.76%	64.39	USD
GOOGL US	4.70%	792.45	USD
FB US	4.26%	115.05	USD
POOL US	4.25%	104.34	USD

## Calendar Year Performance



## Historical Volatility Chart



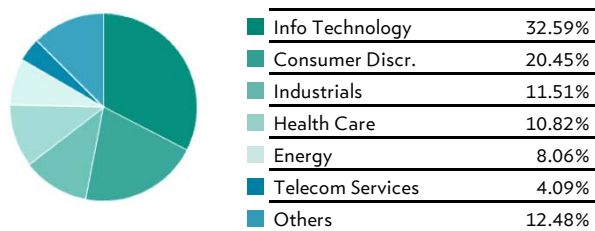
## Performance Outlier

Time	max. loss	Time	max. gain
1 month	-1.20%	1 month	5.01%
3 months	n.a.	3 months	n.a.
1 year	n.a.	1 year	n.a.

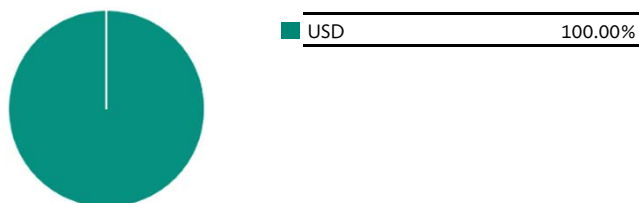
## Volatility

Time	Time
52 week low	52 week high
7.57%	9.29%

## Sector



## Currency



## 5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
KMX US	25.78%	64.39	USD
POOL US	12.24%	104.34	USD
T US	8.66%	42.53	USD
MSFT US	8.55%	62.14	USD
XOP US	7.12%	41.42	USD

## 5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
BABA US	-16.64%	87.81	USD
FB US	-10.82%	115.05	USD
AMZN US	-9.85%	749.87	USD
SBUX US	-5.98%	55.52	USD
IBB US	-4.29%	265.38	USD

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## Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US4642875565	IBB US	ISHARES NASDAQ BIOTECHNOLOGY	USD	4.96%	0.019023	Equities
US1431301027	KMX US	CARMAX INC	USD	4.76%	0.075290	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	4.70%	0.006036	Equities
US30303M1027	FB US	FACEBOOK INC-A	USD	4.26%	0.037707	Equities
US73278L1052	POOL US	POOL CORP	USD	4.25%	0.041497	Equities
US5949181045	MSFT US	MICROSOFT CORP	USD	4.14%	0.067778	Equities
US01609W1027	BABA US	ALIBABA GROUP HOLDING-SP ADR	USD	4.10%	0.047545	Equities
US00206R1023	T US	AT&T INC	USD	4.09%	0.097942	Equities
US45866F1049	ICE US	INTERCONTINENTAL EXCHANGE IN	USD	4.06%	0.073187	Equities
US78464A7303	XOP US	SPDR S&P OIL & GAS EXP & PR	USD	4.05%	0.099539	Equities
US9113121068	UPS US	UNITED PARCEL SERVICE-CL B	USD	4.05%	0.035940	Equities
US8825081040	TXN US	TEXAS INSTRUMENTS INC	USD	4.02%	0.056137	Equities
US81369Y5069	XLE US	ENERGY SELECT SECTOR SPDR	USD	4.01%	0.054167	Equities
US0231351067	AMZN US	AMAZON.COM INC	USD	3.99%	0.005422	Equities
US26138E1091	DPS US	DR PEPPER SNAPPLE GROUP INC	USD	3.99%	0.044833	Equities
US67103H1077	ORLY US	O'REILLY AUTOMOTIVE INC	USD	3.86%	0.014115	Equities
US57636Q1040	MA US	MASTERCARD INC - A	USD	3.86%	0.038016	Equities
IE00B4BNMY34	ACN US	ACCENTURE PLC-CL A	USD	3.81%	0.033150	Equities
US4781601046	JNJ US	JOHNSON & JOHNSON	USD	3.79%	0.033519	Equities
US00508Y1029	AYI US	ACUITY BRANDS INC	USD	3.77%	0.016620	Equities
US0383361039	ATR US	APTARGROUP INC	USD	3.74%	0.051799	Equities
US4581401001	INTC US	INTEL CORP	USD	3.70%	0.103750	Equities
IE00BFRT3W74	ALLE US	ALLEGION PLC	USD	3.69%	0.058753	Equities
US8552441094	SBUX US	STARBUCKS CORP	USD	3.58%	0.065629	Equities
US1510201049	CELG US	CELGENE CORP	USD	2.07%	0.018199	Equities
Cash USD	USD	Cash USD	USD	0.69%	0.706902	Money Market

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