



Julius Bär

Report as of 1.1.2018

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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SSPA Swiss Derivative

Map™
Tracker Certificate (1300)

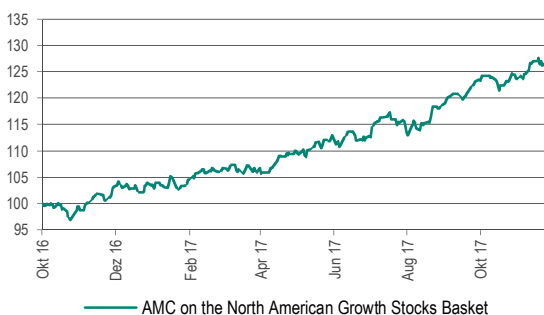
Terms

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

Facts

Bid / Ask	128 / 128.5
Currency	USD
Issue Date	11.10.2016
Fees	0.40%
Number of Holdings	29
Total Net Assets	USD 16.94 m

Historical Performance Chart



Performance

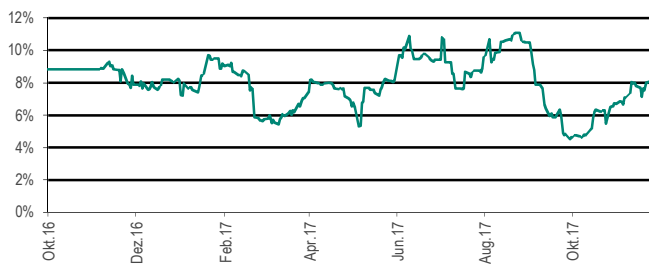
Time	%	Time	Price
1 month	1.58%	52 week high	129.75
3 months	6.12%	52 week low	102.15
1 year	25.55%	lifetime high	129.95
since launch	28.25%	lifetime low	96.95
year to date	0.00%		

* performance figures calculated on mid prices

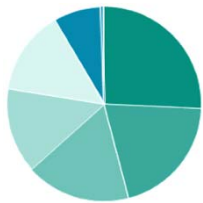
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
BIIB US	5.04%	318.57	USD
IBB US	4.69%	106.77	USD
CELG US	4.56%	104.36	USD
ICE US	4.17%	70.56	USD
BABA US	4.16%	172.43	USD

Historical Volatility Chart



Sector



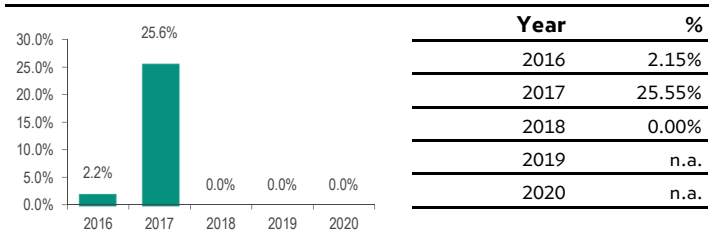
Health Care	25.74%
Financials	20.17%
Technology	17.47%
Consumer Discr.	14.16%
Industrials	14.05%
Communications	7.94%
Cash USD	0.48%

5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
PYPL US	77.61%	73.62	USD
BABA US	63.69%	172.43	USD
VMW US	50.73%	125.32	USD
MSFT US	49.41%	85.54	USD
AMZN US	40.59%	1169.47	USD

Calendar Year Performance



Year	%
2016	2.15%
2017	25.55%
2018	0.00%
2019	n.a.
2020	n.a.

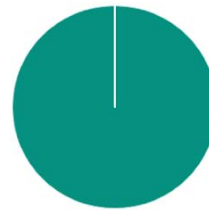
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-2.06%	1 month	6.28%
3 months	1.83%	3 months	10.57%
1 year	21.85%	1 year	28.67%

Volatility

Time	52 week low	Time	52 week high
	4.54%		11.09%

Currency



USD	100.00%
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5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
GILD US	-15.01%	71.64	USD
CELG US	-8.11%	104.36	USD
SBUX US	-2.74%	57.43	USD
BAH US	-2.31%	38.13	USD
ANSS US	-0.12%	147.59	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US09062X1037	BIIB US	BIOGEN INC	USD	5.04%	0.020032	Equities
US4642875565	IBB US	ISHARES NASDAQ BIOTECHNOLOGY	USD	4.69%	0.056919	Equities
US1510201049	CELG US	CELGENE CORP	USD	4.56%	0.056099	Equities
US45866F1049	ICE US	INTERCONTINENTAL EXCHANGE IN	USD	4.17%	0.073378	Equities
US01609W1027	BABA US	ALIBABA GROUP HOLDING-SP ADR	USD	4.16%	0.031002	Equities
US30303M1027	FB US	FACEBOOK INC-A	USD	4.11%	0.030289	Equities
US6153691059	MCO US	MOODY'S CORP	USD	4.10%	0.034088	Equities
US0995021062	BAH US	BOOZ ALLEN HAMILTON HOLDINGS	USD	4.00%	0.130961	Equities
US9285634021	VMW US	VMWARE INC-CLASS A	USD	4.00%	0.043868	Equities
US92826C8394	V US	VISA INC-CLASS A SHARES	USD	3.89%	0.045678	Equities
IE00BFRT3W74	ALLE US	ALLEGION PLC	USD	3.88%	0.058770	Equities
US2788651006	ECL US	ECOLAB INC	USD	3.87%	0.035569	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	3.82%	0.004772	Equities
US9113121068	UPS US	UNITED PARCEL SERVICE-CL B	USD	3.58%	0.036567	Equities
US8962391004	TRMB US	TRIMBLE INC	USD	3.47%	0.105319	Equities
US5949181045	MSFT US	MICROSOFT CORP	USD	3.43%	0.053352	Equities
US3755581036	GILD US	GILEAD SCIENCES INC	USD	3.38%	0.058450	Equities
US6707041058	NUVA US	NUVASIVE INC	USD	3.24%	0.067974	Equities
US0258161092	AXP US	AMERICAN EXPRESS CO	USD	3.17%	0.040586	Equities
US73278L1052	POOL US	POOL CORP	USD	3.11%	0.030206	Equities
US8552441094	SBUX US	STARBUCKS CORP	USD	3.08%	0.066212	Equities
US3390411052	FLT US	FLEETCOR TECHNOLOGIES INC	USD	3.04%	0.020936	Equities
US0231351067	AMZN US	AMAZON.COM INC	USD	3.04%	0.003387	Equities
US03076C1062	AMP US	AMERIPRISE FINANCIAL INC	USD	3.03%	0.023138	Equities
US70450Y1038	PYPL US	PAYPAL HOLDINGS INC	USD	2.86%	0.050881	Equities
US98978V1035	ZTS US	ZOETIS INC	USD	2.43%	0.043277	Equities
US69354M1080	PRAH US	PRA HEALTH SCIENCES INC	USD	2.40%	0.037675	Equities
US03662Q1058	ANSS US	ANSYS INC	USD	1.95%	0.017295	Equities
Cash USD	USD	Cash USD	USD	0.48%	0.602628	Money Market

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