



# Julius Bär

Report as of 1.1.2020

## 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 criterias 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)

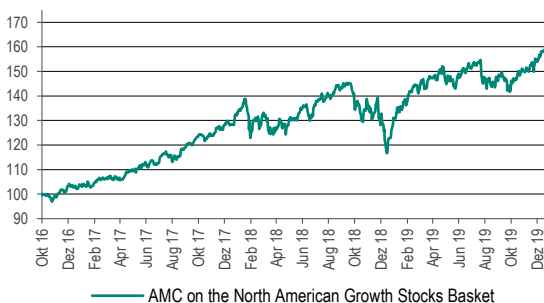
### Terms

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

### Facts

|                    |               |
|--------------------|---------------|
| Bid / Ask          | 156.9 / 157.4 |
| Currency           | USD           |
| Issue Date         | 11.10.2016    |
| Fees               | 0.50%         |
| Number of Holdings | 29            |
| Total Net Assets   | USD 22.34 m   |

### Historical Performance Chart



### Performance

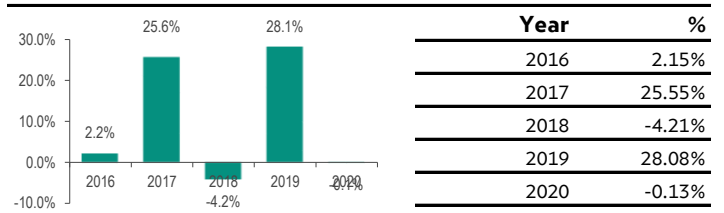
| Time         | %      | Time          | Price  |
|--------------|--------|---------------|--------|
| 1 month      | 2.28%  | 52 week high  | 158.55 |
| 3 months     | 7.67%  | 52 week low   | 122.35 |
| 1 year       | 27.92% | lifetime high | 158.75 |
| since launch | 57.15% | lifetime low  | 96.95  |
| year to date | 0.00%  |               |        |

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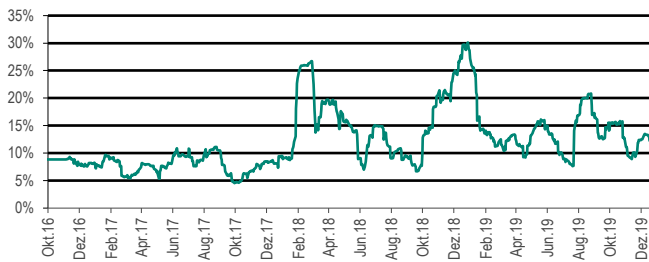
## Top 5 - Largest Holdings

| Ticker   | %     | Last Price | Currency |
|----------|-------|------------|----------|
| GOOGL US | 4.75% | 1'339.39   | USD      |
| BABA US  | 4.73% | 212.10     | USD      |
| FB US    | 4.40% | 205.25     | USD      |
| AXP US   | 4.33% | 124.49     | USD      |
| URI US   | 4.21% | 166.77     | USD      |

## Calendar Year Performance



## Historical Volatility Chart



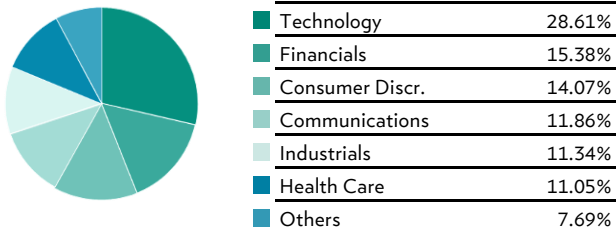
## Performance Outlier

| Time     | max. loss | Time     | max. gain |
|----------|-----------|----------|-----------|
| 1 month  | -12.38%   | 1 month  | 16.36%    |
| 3 months | -19.68%   | 3 months | 23.47%    |
| 1 year   | -9.46%    | 1 year   | 35.97%    |

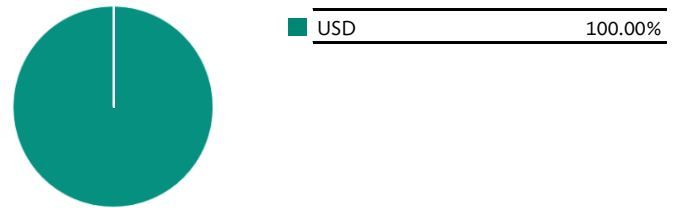
## Volatility

| Time         | Time   |
|--------------|--------|
| 52 week low  | 7.62%  |
| 52 week high | 25.80% |

## Sector



## Currency



## 5 - Best Performing (since inception)

| Ticker   | %       | Last Price | Currency |
|----------|---------|------------|----------|
| MSFT US  | 175.46% | 157.7      | USD      |
| MCO US   | 111.41% | 237.41     | USD      |
| BABA US  | 101.35% | 212.1      | USD      |
| GOOGL US | 65.28%  | 1339.39    | USD      |
| AXP US   | 34.44%  | 124.49     | USD      |

## 5 - Worst Performing (since inception)

| Ticker  | %       | Last Price | Currency |
|---------|---------|------------|----------|
| EXEL US | -28.96% | 17.62      | USD      |
| ANET US | -23.14% | 203.4      | USD      |
| ATHX US | -22.34% | 1.23       | USD      |
| EXPE US | -17.30% | 108.14     | USD      |
| CAKE US | -16.57% | 38.86      | USD      |

## Holdings

| ISIN         | Ticker   | Name                         | Currency | Weight | Shs/Cert | Asset Class  |
|--------------|----------|------------------------------|----------|--------|----------|--------------|
| US02079K3059 | GOOGL US | ALPHABET INC-CL A            | USD      | 4.75%  | 0.005580 | Equities     |
| US01609W1027 | BABA US  | ALIBABA GROUP HOLDING-SP ADR | USD      | 4.73%  | 0.035084 | Equities     |
| US30303M1027 | FB US    | FACEBOOK INC-CLASS A         | USD      | 4.40%  | 0.033737 | Equities     |
| US0258161092 | AXP US   | AMERICAN EXPRESS CO          | USD      | 4.33%  | 0.054719 | Equities     |
| US9113631090 | URI US   | UNITED RENTALS INC           | USD      | 4.21%  | 0.039788 | Equities     |
| US2855121099 | EA US    | ELECTRONIC ARTS INC          | USD      | 4.11%  | 0.060172 | Equities     |
| US9285634021 | VMW US   | VMWARE INC-CLASS A           | USD      | 4.09%  | 0.042456 | Equities     |
| US7433151039 | PGR US   | PROGRESSIVE CORP             | USD      | 4.06%  | 0.088309 | Equities     |
| US2547091080 | DFS US   | DISCOVER FINANCIAL SERVICES  | USD      | 4.01%  | 0.074371 | Equities     |
| US45337C1027 | INCY US  | INCYTE CORP                  | USD      | 3.90%  | 0.070360 | Equities     |
| US5949181045 | MSFT US  | MICROSOFT CORP               | USD      | 3.86%  | 0.038583 | Equities     |
| US9297401088 | WAB US   | WABTEC CORP                  | USD      | 3.62%  | 0.073207 | Equities     |
| US30161Q1040 | EXEL US  | EXELIXIS INC                 | USD      | 3.61%  | 0.322655 | Equities     |
| US0404131064 | ANET US  | ARISTA NETWORKS INC          | USD      | 3.54%  | 0.027383 | Equities     |
| US6153691059 | MCO US   | MOODY'S CORP                 | USD      | 3.52%  | 0.023329 | Equities     |
| IE00BFRT3W74 | ALLE US  | ALLEGION PLC                 | USD      | 3.51%  | 0.044361 | Equities     |
| US9038453031 | ULTA US  | ULTA BEAUTY INC              | USD      | 3.43%  | 0.021307 | Equities     |
| US1630721017 | CAKE US  | CHEESECAKE FACTORY INC/THE   | USD      | 3.40%  | 0.137651 | Equities     |
| US48123V1026 | JCOM US  | J2 GLOBAL INC                | USD      | 3.22%  | 0.054114 | Equities     |
| US6974351057 | PANW US  | PALO ALTO NETWORKS INC       | USD      | 3.22%  | 0.021926 | Equities     |
| IE0005711209 | ICLR US  | ICON PLC                     | USD      | 3.18%  | 0.029058 | Equities     |
| US2788651006 | ECL US   | ECOLAB INC                   | USD      | 3.07%  | 0.025058 | Equities     |
| US00971T1016 | AKAM US  | AKAMAI TECHNOLOGIES INC      | USD      | 3.05%  | 0.055608 | Equities     |
| US03076C1062 | AMP US   | AMERIPRISE FINANCIAL INC     | USD      | 2.99%  | 0.028226 | Equities     |
| US29275Y1029 | ENS US   | ENERSYS                      | USD      | 2.96%  | 0.062209 | Equities     |
| US30212P3038 | EXPE US  | EXPEDIA GROUP INC            | USD      | 2.72%  | 0.039605 | Equities     |
| US71639T1060 | PETQ US  | PETIQ INC                    | USD      | 2.53%  | 0.158782 | Equities     |
| Cash USD     | USD      | Cash USD                     | USD      | 1.66%  | 2.617131 | Money Market |
| US04744L1061 | ATHX US  | ATHERSYS INC                 | USD      | 0.36%  | 0.455349 | Equities     |

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