



Julius Bär

Report as of 24.3.2021

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)

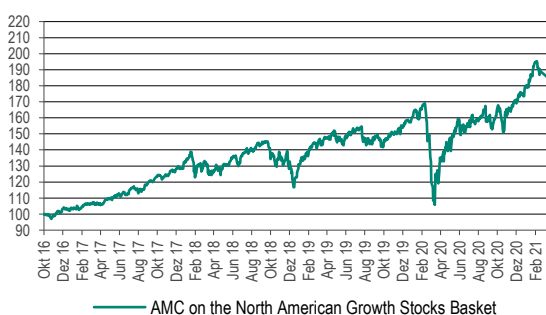
Terms

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	189 / 189.5
Currency	USD
Issue Date	11.10.2016
Fees	0.50%
Number of Holdings	29
Total Net Assets	USD 30.87 m

Historical Performance Chart



Performance

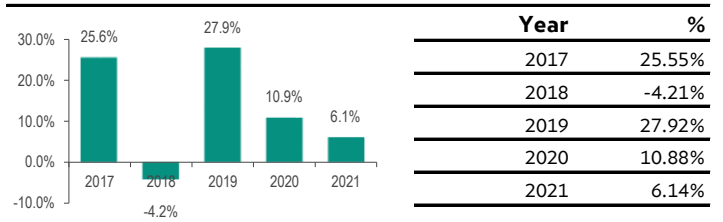
Time	%	Time	Price
1 month	-2.84%	52 week high	196.75
3 months	5.90%	52 week low	105.75
1 year	59.10%	lifetime high	195.25
since launch	84.95%	lifetime low	96.95
year to date	6.14%		

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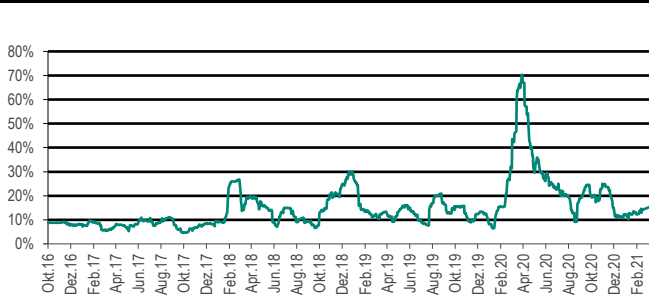
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
MSFT US	4.70%	236.48	USD
ENS US	4.49%	93.97	USD
GPN US	4.24%	203.91	USD
PII US	4.21%	129.25	USD
CTXS US	4.13%	136.09	USD

Calendar Year Performance



Historical Volatility Chart



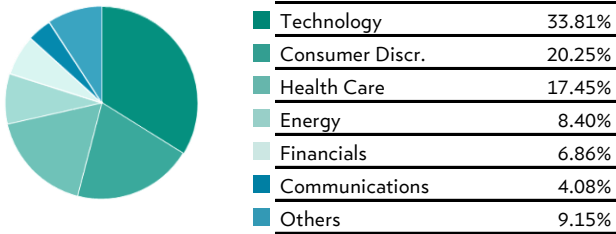
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-19.75%	1 month	17.97%
3 months	-35.34%	3 months	45.39%
1 year	-28.38%	1 year	75.68%

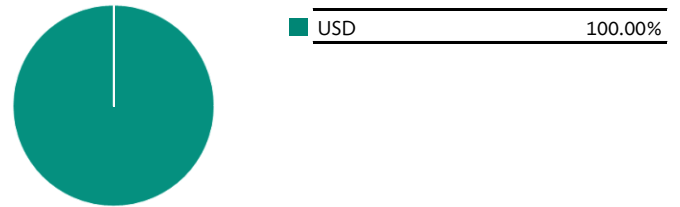
Volatility

Time	Time
52 week low	9.14%
52 week high	70.27%

Sector



Currency



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
MSFT US	313.07%	236.48	USD
MCO US	164.43%	296.96	USD
GOOGL US	153.11%	2051.13	USD
AMZN US	66.80%	3134.16	USD
ADS US	53.48%	109.525	USD

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
QDEL US	-32.70%	131.395	USD
BABA US	-12.60%	231.94	USD
INCY US	-10.90%	78.14	USD
EXEL US	-9.93%	22.34	USD
MRVL US	-7.59%	46.625	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US5949181045	MSFT US	MICROSOFT CORP	USD	4.70%	0.037640	Equities
US29275Y1029	ENS US	ENERSYS	USD	4.49%	0.090363	Equities
US37940X1028	GPN US	GLOBAL PAYMENTS INC	USD	4.24%	0.039307	Equities
US7310681025	PII US	POLARIS INC	USD	4.21%	0.061693	Equities
US1773761002	CTXS US	CITRIX SYSTEMS INC	USD	4.13%	0.057480	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	4.08%	0.003762	Equities
US4364401012	HOLX US	HOLOGIC INC	USD	4.00%	0.103863	Equities
US78468R5569	XOP US	SPDR S&P OIL & GAS EXP & PR	USD	3.92%	0.090837	Equities
US6153691059	MCO US	MOODY'S CORP	USD	3.88%	0.024706	Equities
US57636Q1040	MA US	MASTERCARD INC - A	USD	3.85%	0.020033	Equities
US2786421030	EBAY US	EBAY INC	USD	3.75%	0.120555	Equities
US30161Q1040	EXEL US	EXELIXIS INC	USD	3.71%	0.314244	Equities
US6200763075	MSI US	MOTOROLA SOLUTIONS INC	USD	3.54%	0.036484	Equities
US98138H1014	WDAY US	WORKDAY INC-CLASS A	USD	3.53%	0.026402	Equities
IE0005711209	ICLR US	ICON PLC	USD	3.53%	0.036155	Equities
US0185811082	ADS US	ALLIANCE DATA SYSTEMS CORP	USD	3.48%	0.060044	Equities
US0231351067	AMZN US	AMAZON.COM INC	USD	3.46%	0.002088	Equities
US69753M1053	PLMR US	PALOMAR HOLDINGS INC	USD	3.38%	0.097280	Equities
US2788651006	ECL US	ECOLAB INC	USD	3.31%	0.029729	Equities
US9898171015	ZUMZ US	ZUMIEZ INC	USD	3.30%	0.148010	Equities
US78409V1044	SPGI US	S&P GLOBAL INC	USD	3.29%	0.017720	Equities
US73278L1052	POOL US	POOL CORP	USD	3.18%	0.017449	Equities
US3029411093	FCN US	FTI CONSULTING INC	USD	3.01%	0.041321	Equities
US74838J1016	QDEL US	QUIDEL CORP	USD	2.90%	0.041775	Equities
US45337C1027	INCY US	INCYTE CORP	USD	2.89%	0.070008	Equities
Cash USD	USD	Cash USD	USD	2.83%	5.356717	Money Market
BMG5876H1051	MRVL US	MARVELL TECHNOLOGY GROUP LTD	USD	2.64%	0.107227	Equities
US01609W1027	BABA US	ALIBABA GROUP HOLDING-SP ADR	USD	2.36%	0.019254	Equities
US04744L1061	ATHX US	ATHERSYS INC	USD	0.42%	0.453072	Equities

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