



Julius Bär

Report as of 1.1.2021

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

Telephone:
+41 (0) 58 888 8181

derivatives@juliusbaer.com
derivatives.juliusbaer.com

Bank Julius Baer & Co. Ltd

Bahnhofstrasse 36
P.O. Box
CH-8010 Zurich
Telephone:
+41 (0) 58 888 1111
Fax:
+41 (0) 58 888 1122

SSPA Swiss Derivative Map™

Tracker Certificate (1300)

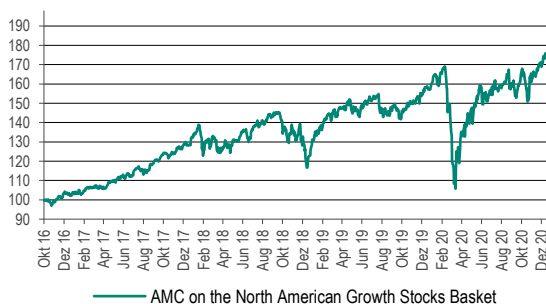
Terms

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	174 / 174.5
Currency	USD
Issue Date	11.10.2016
Fees	0.50%
Number of Holdings	30
Total Net Assets	USD 28.36 m

Historical Performance Chart



Performance

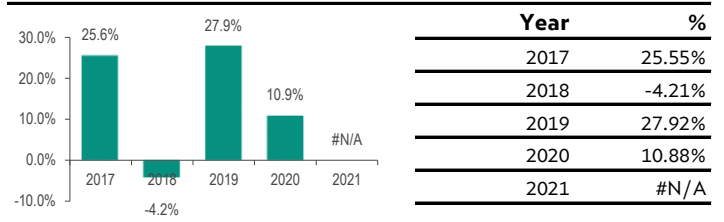
Time	%	Time	Price
1 month	3.02%	52 week high	175.75
3 months	9.21%	52 week low	105.75
1 year	10.88%	lifetime high	175.95
since launch	74.25%	lifetime low	96.95
year to date	0.00%		

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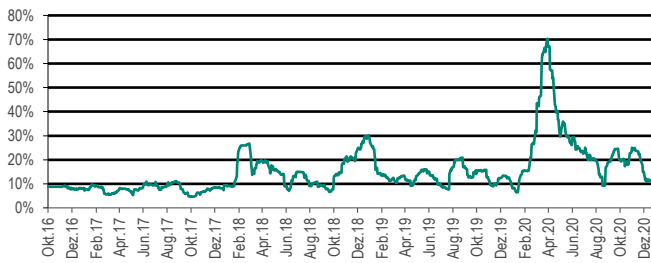
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
USD	5.70%	1.00	USD
MSFT US	4.77%	222.42	USD
PGR US	4.28%	98.88	USD
ENS US	4.28%	83.06	USD
MCO US	4.08%	290.24	USD

Calendar Year Performance



Historical Volatility Chart



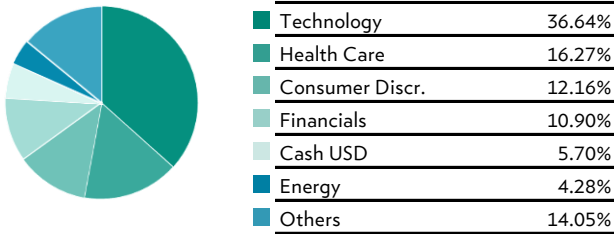
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-37.44%	1 month	31.87%
3 months	-33.18%	3 months	46.05%
1 year	-27.29%	1 year	35.97%

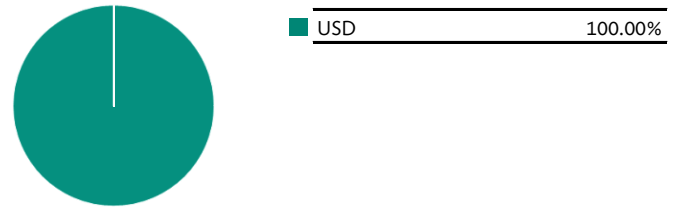
Volatility

Time	Time
52 week low	52 week high
6.34%	70.27%

Sector



Currency



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
MSFT US	288.51%	222.42	USD
MCO US	158.45%	290.24	USD
GOOGL US	116.27%	1752.64	USD
AMZN US	73.33%	3256.93	USD
CYBR US	65.02%	161.59	USD

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
EXEL US	-19.08%	20.07	USD
BABA US	-12.30%	232.73	USD
PII US	-10.76%	95.28	USD
EBAY US	-8.54%	50.25	USD
QDEL US	-7.98%	179.65	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
Cash USD	USD	Cash USD	USD	5.70%	10.001086	Money Market
US5949181045	MSFT US	MICROSOFT CORP	USD	4.77%	0.037579	Equities
US7433151039	PGR US	PROGRESSIVE CORP	USD	4.28%	0.075828	Equities
US29275Y1029	ENS US	ENERSYS	USD	4.28%	0.090249	Equities
US6153691059	MCO US	MOODY'S CORP	USD	4.08%	0.024667	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	3.76%	0.003762	Equities
US69753M1053	PLMR US	PALOMAR HOLDINGS INC	USD	3.71%	0.073298	Equities
US6350171061	FIZZ US	NATIONAL BEVERAGE CORP	USD	3.65%	0.075286	Equities
US1773761002	CTXS US	CITRIX SYSTEMS INC	USD	3.65%	0.049126	Equities
US98138H1014	WDAY US	WORKDAY INC-CLASS A	USD	3.61%	0.026402	Equities
US3029411093	FCN US	FTI CONSULTING INC	USD	3.54%	0.055579	Equities
US45337C1027	INCY US	INCYTE CORP	USD	3.47%	0.070008	Equities
US2786421030	EBAY US	EBAY INC	USD	3.45%	0.120291	Equities
US9285634021	VMW US	VMWARE INC-CLASS A	USD	3.38%	0.042244	Equities
US7310681025	PII US	POLARIS INC	USD	3.34%	0.061468	Equities
US00971T1016	AKAM US	AKAMAI TECHNOLOGIES INC	USD	3.31%	0.055330	Equities
IE0005711209	ICLR US	ICON PLC	USD	3.22%	0.028913	Equities
US37940X1028	GPN US	GLOBAL PAYMENTS INC	USD	3.18%	0.025841	Equities
US74838J1016	QDEL US	QUIDEL CORP	USD	3.15%	0.030753	Equities
US30161Q1040	EXEL US	EXELIXIS INC	USD	3.11%	0.271899	Equities
US2788651006	ECL US	ECOLAB INC	USD	3.10%	0.025102	Equities
US57636Q1040	MA US	MASTERCARD INC - A	USD	3.09%	0.015158	Equities
US0258161092	AXP US	AMERICAN EXPRESS CO	USD	2.91%	0.042177	Equities
US4364401012	HOLX US	HOLOGIC INC	USD	2.87%	0.069020	Equities
US0231351067	AMZN US	AMAZON.COM INC	USD	2.82%	0.001517	Equities
US4581401001	INTC US	INTEL CORP	USD	2.59%	0.091237	Equities
US01609W1027	BABA US	ALIBABA GROUP HOLDING-SP ADR	USD	2.56%	0.019254	Equities
IL0011334468	CYBR US	CYBERARK SOFTWARE LTD/ISRAEL	USD	2.49%	0.027067	Equities
US0404131064	ANET US	ARISTA NETWORKS INC	USD	2.49%	0.015019	Equities
US04744L1061	ATHX US	ATHERSYS INC	USD	0.45%	0.453072	Equities

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