



Julius Bär

Report as of 1.10.2021

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 | 194.7 / 195.7 |
| Currency | USD |
| Issue Date | 11.10.2016 |
| Fees | 0.50% |
| Number of Holdings | 29 |
| Total Net Assets | USD 20.46 m |

Historical Performance Chart



— AMC on the North American Growth Stocks Basket

Performance

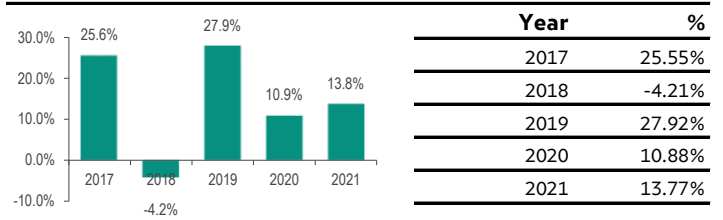
| Time | % | Time | Price |
|--------------|--------|---------------|--------|
| 1 month | -3.03% | 52 week high | 205.65 |
| 3 months | -1.49% | 52 week low | 149.05 |
| 1 year | 24.26% | lifetime high | 205.75 |
| since launch | 98.25% | lifetime low | 96.95 |
| year to date | 13.77% | | |

The content does not constitute a solicitation or offer and is indicative only.
Please find important legal information at the end of this document.

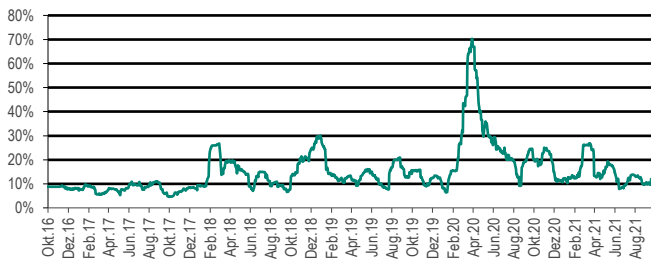
Top 5 - Largest Holdings

| Ticker | % | Last Price | Currency |
|----------|-------|------------|----------|
| ICLR US | 4.82% | 262.02 | USD |
| GOOGL US | 4.53% | 2'673.52 | USD |
| MSFT US | 4.42% | 281.92 | USD |
| MSI US | 4.33% | 232.32 | USD |
| QDEL US | 4.27% | 141.15 | USD |

Calendar Year Performance



Historical Volatility Chart



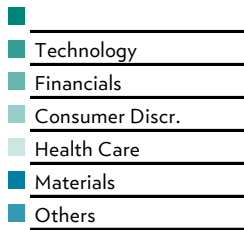
Performance Outlier

| Time | max. loss | Time | max. gain |
|----------|-----------|----------|-----------|
| 1 month | -37.41% | 1 month | 29.41% |
| 3 months | -33.18% | 3 months | 46.71% |
| 1 year | -26.22% | 1 year | 80.28% |

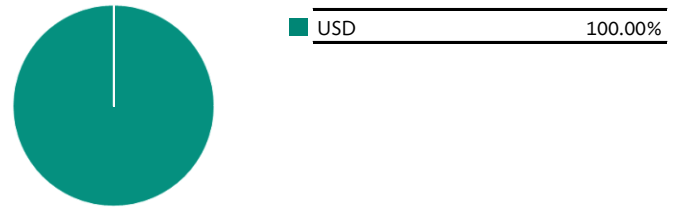
Volatility

| Time | Time |
|--------------|--------|
| 52 week low | 7.80% |
| 52 week high | 26.92% |

Sector



Currency



5 - Best Performing (since inception)

| Ticker | % | Last Price | Currency |
|----------|---------|------------|----------|
| MSFT US | 392.44% | 281.92 | USD |
| GOOGL US | 229.91% | 2673.52 | USD |
| MCO US | 216.22% | 355.11 | USD |
| ICLR US | 75.01% | 262.02 | USD |
| AMZN US | 74.83% | 3285.04 | USD |

5 - Worst Performing (since inception)

| Ticker | % | Last Price | Currency |
|---------|---------|------------|----------|
| TDOC US | -29.57% | 126.81 | USD |
| QDEL US | -27.70% | 141.15 | USD |
| LESL US | -24.56% | 20.54 | USD |
| CTXS US | -22.64% | 107.37 | USD |
| EXEL US | -14.77% | 21.14 | USD |

Holdings

| ISIN | Ticker | Name | Currency | Weight | Shs/Cert | Asset Class |
|--------------|----------|------------------------------|----------|--------|----------|--------------|
| IE0005711209 | ICLR US | ICON PLC | USD | 4.82% | 0.036155 | Equities |
| US02079K3059 | GOOGL US | ALPHABET INC-CL A | USD | 4.53% | 0.003331 | Equities |
| US5949181045 | MSFT US | MICROSOFT CORP | USD | 4.42% | 0.030839 | Equities |
| US6200763075 | MSI US | MOTOROLA SOLUTIONS INC | USD | 4.33% | 0.036645 | Equities |
| US74838J1016 | QDEL US | QUIDEL CORP | USD | 4.27% | 0.059490 | Equities |
| US69753M1053 | PLMR US | PALOMAR HOLDINGS INC | USD | 4.00% | 0.097280 | Equities |
| US5738741041 | MRVL US | MARVELL TECHNOLOGY INC | USD | 3.94% | 0.128311 | Equities |
| US0185811082 | ADS US | ALLIANCE DATA SYSTEMS CORP | USD | 3.93% | 0.076524 | Equities |
| US4364401012 | HOLX US | HOLOGIC INC | USD | 3.90% | 0.103863 | Equities |
| US73278L1052 | POOL US | POOL CORP | USD | 3.86% | 0.017491 | Equities |
| US78409V1044 | SPGI US | S&P GLOBAL INC | USD | 3.84% | 0.017767 | Equities |
| US6153691059 | MCO US | MOODY'S CORP | USD | 3.78% | 0.020926 | Equities |
| US57636Q1040 | MA US | MASTERCARD INC - A | USD | 3.55% | 0.020067 | Equities |
| US0231351067 | AMZN US | AMAZON.COM INC | USD | 3.49% | 0.002088 | Equities |
| US2788651006 | ECL US | ECOLAB INC | USD | 3.46% | 0.032608 | Equities |
| US29275Y1029 | ENS US | ENERSYS | USD | 3.43% | 0.090614 | Equities |
| US30161Q1040 | EXEL US | EXELIXIS INC | USD | 3.38% | 0.314244 | Equities |
| US98138H1014 | WDAY US | WORKDAY INC-CLASS A | USD | 3.36% | 0.026402 | Equities |
| US5270641096 | LESL US | LESLIE'S INC | USD | 3.24% | 0.309845 | Equities |
| US1773761002 | CTXS US | CITRIX SYSTEMS INC | USD | 3.15% | 0.057746 | Equities |
| US33733E2037 | FBT US | FIRST TRUST NYSE ARCA BIOTEC | USD | 3.01% | 0.035666 | Equities |
| US1101221083 | BMJ US | BRISTOL-MYERS SQUIBB CO | USD | 3.01% | 0.099863 | Equities |
| US7475251036 | QCOM US | QUALCOMM INC | USD | 3.00% | 0.045744 | Equities |
| US9898171015 | ZUMZ US | ZUMIEZ INC | USD | 2.99% | 0.148010 | Equities |
| US74164M1080 | PRI US | PRIMERICA INC | USD | 2.97% | 0.038072 | Equities |
| US92826C8394 | V US | VISA INC-CLASS A SHARES | USD | 2.95% | 0.025997 | Equities |
| US17275R1023 | CSCO US | CISCO SYSTEMS INC | USD | 2.52% | 0.090867 | Equities |
| US87918A1051 | TDOC US | TELADOC HEALTH INC | USD | 2.38% | 0.036930 | Equities |
| Cash USD | USD | Cash USD | USD | 0.51% | 0.998156 | Money Market |

The content does not constitute a solicitation or offer and is indicative only.
Please find important legal information at the end of this document.

Important legal information

This statement shall be deemed correct and approved unless the Bank receives written notification of disagreement within four weeks from the date of dispatch.

This publication constitutes marketing material and is not the result of independent financial research. Therefore the legal requirements regarding the independence of financial research do not apply. The information and opinions expressed in this publication were produced by Bank Julius Baer & Co. Ltd., Zurich, as of the date of writing and are subject to change without notice. This publication is intended for information purposes only and does not constitute an offer, a recommendation or an invitation by, or on behalf of, Julius Baer to make any investments. Opinions and comments of the authors reflect their current views, but not necessarily of other Julius Baer entities or any other third party. Entities within the Julius Baer Group provide advice which is not considered 'independent' within the meaning given to that term by EU Directive 2014 / 65 / EU on markets in financial instruments (known as MiFID II). Services and/or products mentioned in this publication may not be suitable for all recipients (i.e. retail clients) and may not be available in all countries. Clients of Julius Baer are kindly requested to get in touch with the local Julius Baer entity in order to be informed about the services and/or products available in such country. This publication has been prepared without taking account of the objectives, financial situation or needs of any particular investor. Before entering into any transaction, investors should consider the suitability of the transaction to individual circumstances and objectives. Any investment or trading or other decision should only be made by the client after a thorough reading of the relevant product term sheet, subscription agreement, information memorandum, prospectus or other offering document relating to the issue of the securities or other financial instruments. Nothing in this publication constitutes investment, legal, accounting or tax advice, or a representation that any investment or strategy is suitable or appropriate for individual circumstances, or otherwise constitutes a personal recommendation for any specific investor. Julius Baer recommends that investors independently assess, with a professional advisor, the specific financial risks as well as legal, regulatory, credit, tax and accounting consequences. Past performance is not a reliable indicator of future results. Performance forecasts are not a reliable indicator of future performance. The investor may not get back the amount invested. Although the information and data herein are obtained from sources believed to be reliable, no representation is made that the information is accurate or complete. Bank Julius Baer & Co. Ltd., Zurich, its subsidiaries and affiliated companies do not accept liability for any loss arising from the use of this publication. This publication may only be distributed in countries where its distribution is legally permitted. This publication is not directed to any person in any jurisdiction where (by reason of that person's nationality, residence or otherwise) such publications are prohibited.

Bank Julius Baer & Co. Ltd., Zurich is authorised and regulated by the Swiss Financial Market Supervisory Authority FINMA, its subsidiaries and affiliated companies are duly licenced and regulated by the local authorities. This publication has not been reviewed or approved by any regulatory authority. Further information can be obtained from the local entity or be found at www.juliusbaer.com.

Actively Managed Certificates (AMCs) are complex financial products which involve a high degree of risk. They are intended exclusively for investors who have the knowledge and experience necessary to understand all risks and merits involved. AMCs are not comparable with conventional debts or equity securities and will not be covered by any financial compensation or insurance scheme. In particular, the AMC does not constitute a participation in a collective investment scheme. It constitutes a direct, unconditional, unsecured and unsubordinated obligation of the issuer. The product's value is not only dependent on the development of the underlying(s), but also on the credit-worthiness of the issuer. As AMCs may be denominated in another currency than the one of the investor's home member state, fluctuations in exchange rates may adversely affect the market value of the product. AMCs were not registered with the local regulator and are not publicly distributable outside of Switzerland. Not all the risks and merits associated with an AMC can be disclosed in this publication. Therefore, potential investors should consult the entire product documentation related to the specific issuance before making any investment decision. The documentation can be obtained free of charge from your relationship manager or be requested at derivatives@juliusbaer.com. Bank Julius Baer & Co. Ltd. makes no representation as to the suitability or appropriateness of the product for any particular investor.

United States: NEITHER THIS PUBLICATION NOR ANY COPY THEREOF MAY BE SENT, TAKEN INTO OR DISTRIBUTED IN THE UNITED STATES OR TO ANY US PERSON.

This publication may contain information obtained from third parties, including ratings from rating agencies such as Standard & Poor's, Moody's, Fitch and other similar rating agencies. Reproduction and distribution of third-party content in any form is prohibited except with the prior written permission of the related third-party. Third-party content providers do not guarantee the accuracy, completeness, timeliness or availability of any information, including ratings, and are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, or for the results obtained from the use of such content. Third-party content providers give no express or implied warranties, including, but not limited to, any warranties of merchantability or fitness for a particular purpose or use. Third-party content providers shall not be liable for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including lost income or profits and opportunity costs) in connection with any use of their content, including ratings. Credit ratings are statements of opinions and are not statements of fact or recommendations to purchase, hold or sell securities. They do not address the market value of securities or the suitability of securities for investment purposes, and should not be relied on as investment advice.