



Julius Bär

Report as of 1.7.2022

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)

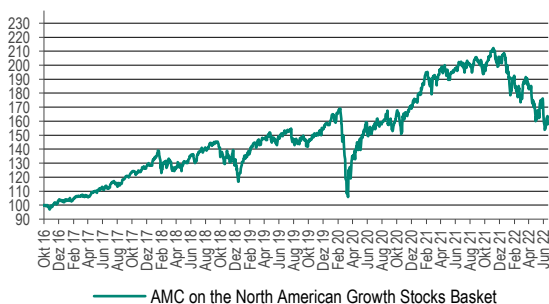
Terms

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	157.6 / 158.1
Currency	USD
Issue Date	11.10.2016
Fees	0.50%
Number of Holdings	29
Total Net Assets	USD 16.04 m

Historical Performance Chart



Performance

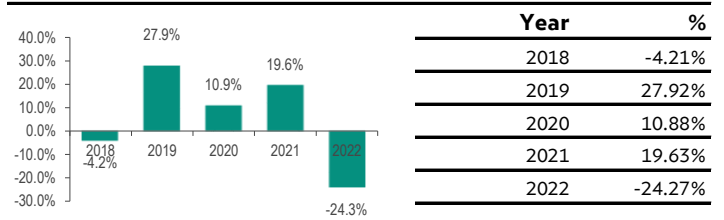
Time	%	Time	Price
1 month	-6.90%	52 week high	212.85
3 months	-16.37%	52 week low	152.35
1 year	-21.57%	lifetime high	212.25
since launch	57.85%	lifetime low	96.95
year to date	-24.27%		

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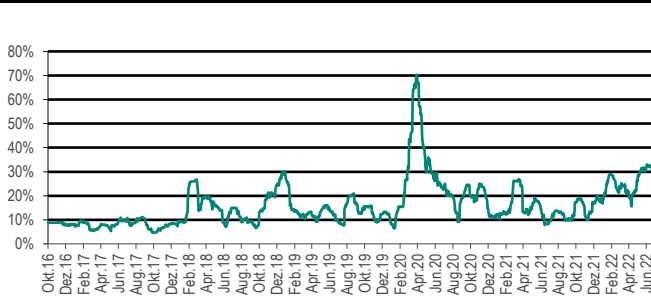
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
FBT US	4.71%	135.56	USD
HOLX US	4.55%	69.30	USD
ECL US	4.23%	153.76	USD
QCOM US	4.22%	127.74	USD
MSI US	4.16%	209.60	USD

Calendar Year Performance



Historical Volatility Chart



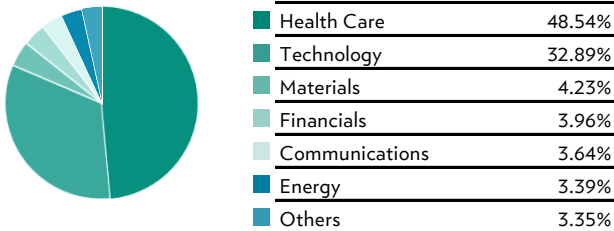
Performance Outlier

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	78.96%

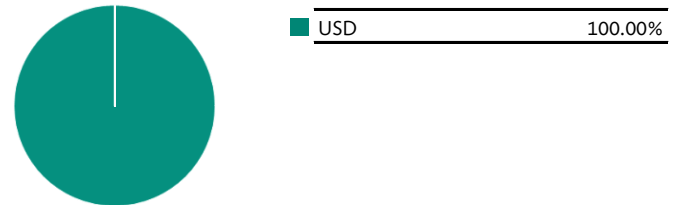
Volatility

Time	Time
52 week low	52 week high
9.55%	33.00%

Sector



Currency



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
MSFT US	348.61%	256.83	USD
GOOGL US	168.92%	2179.26	USD
MCO US	142.18%	271.97	USD
ICLR US	44.74%	216.7	USD
MSI US	20.82%	209.6	USD

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
AMZN US	-94.35%	106.21	USD
QDEL US	-50.22%	97.18	USD
GNRC US	-31.85%	210.58	USD
CSCO US	-23.39%	42.64	USD
ENS US	-23.33%	58.96	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US33733E2037	FBT US	FIRST TRUST NYSE ARCA BIOTEC	USD	4.71%	0.054932	Equities
US4364401012	HOLX US	HOLOGIC INC	USD	4.55%	0.103863	Equities
US2788651006	ECL US	ECOLAB INC	USD	4.23%	0.043485	Equities
US7475251036	QCOM US	QUALCOMM INC	USD	4.22%	0.052250	Equities
US6200763075	MSI US	MOTOROLA SOLUTIONS INC	USD	4.16%	0.031423	Equities
US78468R5569	XOP US	SPDR S&P OIL & GAS EXP & PR	USD	4.08%	0.053990	Equities
US5949181045	MSFT US	MICROSOFT CORP	USD	4.02%	0.024745	Equities
US57636Q1040	MA US	MASTERCARD INC - A	USD	4.01%	0.020124	Equities
US69753M1053	PLMR US	PALOMAR HOLDINGS INC	USD	3.96%	0.097280	Equities
IE0005711209	ICLR US	ICON PLC	USD	3.91%	0.028556	Equities
US81369Y6059	XLF US	FINANCIAL SELECT SECTOR SPDR	USD	3.87%	0.194630	Equities
US78409V1044	SPGI US	S&P GLOBAL INC	USD	3.80%	0.017842	Equities
US2197981051	QDEL US	QUIDELORTHO CORP	USD	3.65%	0.059490	Equities
US02079K3059	GOOGL US	ALPHABET INC-CL A	USD	3.64%	0.002644	Equities
US6153691059	MCO US	MOODY'S CORP	USD	3.61%	0.021019	Equities
US29275Y1029	ENS US	ENERSYS	USD	3.39%	0.091093	Equities
US8552441094	SBUX US	STARBUCKS CORP	USD	3.37%	0.069748	Equities
IE00BZ12WP82	LIN US	LINDE PLC	USD	3.27%	0.017998	Equities
US92826C8394	V US	VISA INC-CLASS A SHARES	USD	3.25%	0.026094	Equities
US68389X1054	ORCL US	ORACLE CORP	USD	3.05%	0.069012	Equities
US17275R1023	CSCO US	CISCO SYSTEMS INC	USD	3.01%	0.111856	Equities
US8085131055	SCHW US	SCHWAB (CHARLES) CORP	USD	3.00%	0.075209	Equities
US78464A8707	XBI US	SPDR S&P BIOTECH ETF	USD	2.92%	0.062256	Equities
US1491231015	CAT US	CATERPILLAR INC	USD	2.83%	0.025067	Equities
US0231351067	AMZN US	AMAZON.COM INC	USD	2.80%	0.041760	Equities
US5738741041	MRVL US	MARVELL TECHNOLOGY INC	USD	2.80%	0.101793	Equities
US6541061031	NKE US	NIKE INC -CL B	USD	2.76%	0.042735	Equities
US3687361044	GNRC US	GENERAC HOLDINGS INC	USD	2.57%	0.019333	Equities
Cash USD	USD	Cash USD	USD	0.54%	0.857447	Money Market

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