



Julius Bär

Report as of 30.8.2019

AMC on a GPS Brazilian Equity Portfolio

Product Description and Investment Process

The Underlying is a basket representing an actively managed portfolio mainly consisting on Brazilian local stocks, which is discretionary managed over the course of the term of the Products by the Advisor. The AMC on the GPS Brazilian Equity Portfolio is an actively managed notional portfolio of selected stocks, which is based on investment advice and recommendation of CFO Administração and has a focus on Brazilian exposure.

Performance Report Delta One Trading

Structured Products

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SSPA Swiss Derivative

Map™
Tracker Certificate (1300)

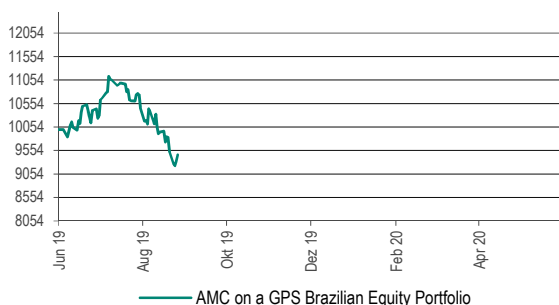
Terms

Issuer	Bank Julius Baer & Co. Ltd., Zurich
Sponsor	Bank Julius Baer & Co. Ltd., Zurich
Advisor	FO Administração (a GPS Inv. Company)
ISIN / Valor	CH0442583941 / 44258394
Net Proceeds	reinvested into Cash

Facts

Bid / Ask	9540 / 9740
Currency	USD
Issue Date	04.06.2019
Fees	1.50%
Number of Holdings	32
Total Net Assets	USD 6.02 m

Historical Performance Chart



Performance

Time	%	Time	Price
1 month	-11.92%	52 week high	11'135.00
3 months	n.a.	52 week low	9'225.00
1 year	n.a.	lifetime high	11'135.00
since launch	-5.40%	lifetime low	9'225.00
year to date	n.a.		

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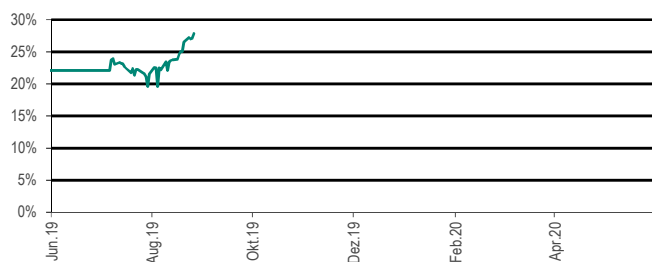
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
PBR US	8.34%	13.40	USD
LREN3 BZ	7.92%	50.18	BRL
B3SA3 BZ	7.16%	44.29	BRL
EQTL3 BZ	6.53%	93.90	BRL
BBD US	6.08%	7.79	USD

Calendar Year Performance



Historical Volatility Chart



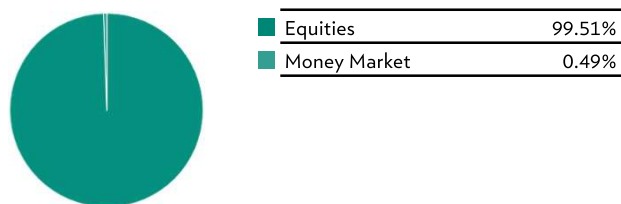
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-14.56%	1 month	12.44%
3 months	n.a.	3 months	n.a.
1 year	n.a.	1 year	n.a.

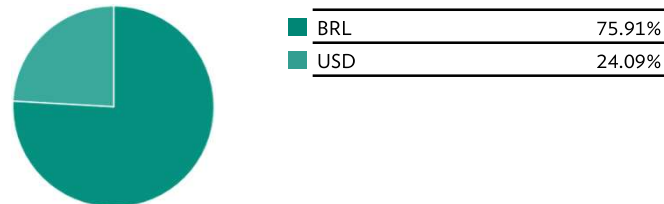
Volatility

Time	Time
52 week low	19.59%
52 week high	27.87%

Asset Class



Currency



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
GNDI3 BZ	31.51%	53.85	BRL
HAPV3 BZ	22.41%	50.5	BRL
JPSA3 BZ	22.07%	30.3	BRL
AZUL4 BZ	21.57%	48.55	BRL
RENT3 BZ	21.50%	46.2	BRL

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
OIBR3 BZ	-33.59%	0.98	BRL
SMLS3 BZ	-22.20%	37.65	BRL
VALE US	-18.37%	10.72	USD
BBD US	-18.25%	7.79	USD
BBAS3 BZ	-14.15%	45.08	BRL

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US71654V4086	PBR US	PETROLEO BRASILEIRO-SPON ADR	USD	8.23%	60.148969	Equities
BRLRENACNOR1	LREN3 BZ	LOJAS RENNER S.A.	BRL	7.74%	63.635048	Equities
BRB3SAACNOR6	B3SA3 BZ	B3 SA-BRASIL BOLSA BALCAO	BRL	7.19%	65.182871	Equities
BREQTLACNOR0	EQTL3 BZ	EQUATORIAL ENERGIA SA - ORD	BRL	6.64%	28.043101	Equities
US0594603039	BBD US	BANCO BRADESCO-ADR	USD	6.13%	75.480769	Equities
BRBBASACNOR3	BBAS3 BZ	BANCO DO BRASIL S.A.	BRL	5.91%	51.952071	Equities
US91912E1055	VALE US	VALE SA-SP ADR	USD	4.77%	43.589742	Equities
BRENGICDAM16	ENGI11 BZ	ENERGISA SA-UNITS	BRL	4.68%	39.076233	Equities
BRRENTACNOR4	RENT3 BZ	LOCALIZA RENT A CAR	BRL	4.39%	38.295308	Equities
US4642864007	EWZ US	ISHARES MSCI BRAZIL ETF	USD	4.31%	10.416666	Equities
BRHGTACNOR9	HGTX3 BZ	CIA HERING	BRL	4.12%	50.956670	Equities
BRCVCBACNOR1	CVCB3 BZ	CVC BRASIL OPERADORA E AGENC	BRL	4.00%	30.086623	Equities
BRENEVACNOR8	ENEV3 BZ	ENEVA SA	BRL	3.72%	56.812505	Equities
BRBRMLACNOR9	BRML3 BZ	BR MALLS PARTICIPACOES SA	BRL	3.55%	101.433274	Equities
BRNATUACNOR6	NATU3 BZ	NATURA COSMETICOS SA	BRL	2.92%	18.074457	Equities
BRAZULACNPR4	AZUL4 BZ	AZUL SA	BRL	2.75%	23.348495	Equities
BRCSANACNOR6	CSAN3 BZ	COSAN SA	BRL	2.48%	20.492029	Equities
BRGNDIACNOR2	GNDI3 BZ	NOTRE DAME INTERMED PAR SA	BRL	2.13%	16.506408	Equities
BRSUZBACNOR0	SUZB3 BZ	SUZANO SA	BRL	1.83%	25.037364	Equities
BRGGBRACNPR8	GGBR4 BZ	GERDAU SA-PREF	BRL	1.63%	54.164651	Equities
BRRLOGACNOR4	RLOG3 BZ	COSAN LOGISTICA SA	BRL	1.44%	30.448720	Equities
BRHAPVACNOR4	HAPV3 BZ	HAPVIDA PARTICIPACOES E INVE	BRL	1.37%	10.935729	Equities
BRSMLSACNOR1	SMLS3 BZ	SMILES FIDELIDADE SA	BRL	1.32%	13.880863	Equities
BRIGTAACNOR5	IGTA3 BZ	IGUATEMI EMP DE SHOPPING	BRL	1.26%	10.894779	Equities
BRPCARACNPR0	PCAR4 BZ	CIA BRASILEIRA DE DIS-PREF	BRL	1.19%	5.421719	Equities
BRALSOACNOR5	ALSO3 BZ	ALIANSCE SONAE SHOPPING CENT	BRL	0.89%	9.663638	Equities
BRLINXACNOR0	LINX3 BZ	LINX SA	BRL	0.83%	11.600029	Equities
BRBRFSACNOR8	BRFS3 BZ	BRF SA	BRL	0.75%	7.681691	Equities
BRFLRYACNOR5	FLRY3 BZ	FLEURY SA	BRL	0.52%	8.693467	Equities
Cash USD	USD	Cash USD	USD	0.50%	47.420522	Money Market
BRJPSAACNOR6	JPSA3 BZ	JEREISSATI PARTICIPACOES SA	BRL	0.44%	5.606982	Equities
BROI BRACNOR1	OIBR3 BZ	OI SA	BRL	0.35%	179.700641	Equities

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