Julius Bär

Report as of 2.5.2019

TCAM JB Fixed Income Fixed Maturity March 2023

Product Description and Investment Process

JB Fixed Income Fixed Maturity March 2023 Tracker Certificate is an actively managed notional portfolio of bonds, which is based on investment advice and recommendation by the Advisor. The notional portfolio includes 20 to 100 credit bonds aiming to pay a fixed coupon of 4.25% p.a.(max. 1.0625% on quarterly basis). The notional portfolio aims to have a long term average credit rating of BBB- and targets to redeem at par at maturity. The Investment Universe comprises credit bonds with inclusion of high-yield bonds across all sectors denominated in USD.
Other bond-related products such as investment funds and/or fund-like products might be used for diversification or access purposes in situations where onshore dealing requirements are not satisfied. Structured products may be utilized for hedging / efficient portfolio management.

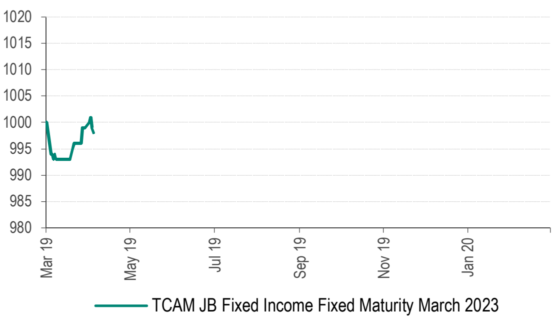
Terms

Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	Bank Julius Baer & Co. Ltd., Singapore (IM)
ISIN / Valor	CH0417961023 / 41796102
Net Proceeds	reinvested into Cash Coupon

Facts

Bid / Ask	998 / 1007
Currency	USD
Issue Date	5 Apr 2019
Fees	0.60%
Number of Holdings	78
Total Net Assets	USD 413.68 m

Historical Performance Chart



Performance

Time	%
1 month	0.40%
3 months	n.a.
1 year	n.a.
since launch	-0.20%
year to date	n.a.

Time	Price
52 week high	1,001.00
52 week low	993.00
lifetime high	1,001.00
lifetime low	993.00

Performance Report
Delta One Trading

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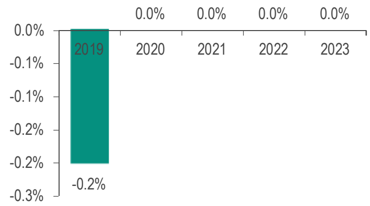
SSPA Swiss Derivative Map™
Tracker Certificate (1300)

Top 5 - Largest Holdings

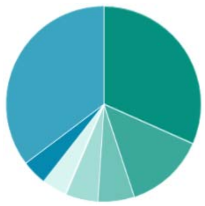
Ticker	%	Last Price	Currency
XS1908898668	4.08%	103.95	USD
US345397ZQ92	3.34%	105.76	USD
USY2124AAA52	2.91%	104.43	USD
XS1917957687	2.88%	101.52	USD
XS1891723030	2.65%	101.37	USD

Calendar Year Performance



Year	%
2019	-0.20%
2020	n.a.
2021	n.a.
2022	n.a.
2023	n.a.

Country



China	31.62%
South Korea	13.29%
Indonesia	6.11%
USA	5.35%
Hong Kong	4.20%
Japan	4.13%
Others	35.30%

Performance Outlier

Time	max. loss
1 month	n.a.
3 months	n.a.
1 year	n.a.

Time	max. gain
1 month	n.a.
3 months	n.a.
1 year	n.a.

Volatility

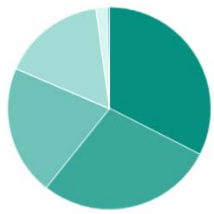
Time	
52 week low	0.00%

Time	
52 week high	0.00%

Collat Typ Bond

SR UNSECURED	42.19%
COMPANY GUARNT	32.61%
SR SECURED	17.12%
GOVT GUARANTEED	4.08%
SUBORDINATED	3.78%
n.a.	0.23%

Rating Band



BB- / BB / BB+	32.51%
BBB- / BBB / BBB+	28.19%
A- / A / A+	20.77%
AA- / AA / AA+	16.41%
B- / B / B+	1.88%
Cash	0.23%

5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
USQ0102FAD70	5.01%	93.6905	USD
US345397ZQ92	4.46%	105.0105	USD
XS0993162683	2.42%	105.207	USD
USG5825AAA00	2.30%	102.405	USD
XS0997544860	1.88%	107.448	USD

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
XS1592506957	-27.94%	65.5	USD
XS1587894343	-25.91%	71.5	USD
XS1529757830	-20.27%	77.5	USD
XS1720887758	-3.71%	94.85	USD
XS1415758991	-3.11%	89.5	USD

Components of Underlying ('Components') - Top 20

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
XS1908898668	XS1908898668	LG DISPLAY CO LTD	USD	4.08%	0.393280	Bonds
US345397ZQ92	US345397ZQ92	FORD MOTOR CREDIT CO LLC	USD	3.34%	0.316809	Bonds
USY2124AAA52	USY2124AAA52	DELTA MERLIN DUNIA TEXTI	USD	2.91%	0.279666	Bonds
XS1917957687	XS1917957687	KOREA MIDLAND POWER CO	USD	2.88%	0.284036	Bonds
XS1891723030	XS1891723030	COMPET TEAM TECH LTD	USD	2.65%	0.262187	Bonds
XS0993162683	XS0993162683	VNESHECONOMBANK(VEB FIN)	USD	2.54%	0.235968	Bonds
XS1952578505	XS1952578505	RHB BANK	USD	2.45%	0.240338	Bonds
USJ4706DKF61	USJ4706DKF61	MITSUBISHI UFJ LEASE&FIN	USD	2.45%	0.240338	Bonds
US00182FBK12	US00182FBK12	ANZ NEW ZEALAND INTL/LDN	USD	2.43%	0.240338	Bonds
USN44525AA67	USN44525AA67	INDO ENERGY FINANCE II	USD	2.21%	0.218489	Bonds
US20259DAA54	US20259DAA54	COMMERZBANK AG	USD	2.21%	0.192270	Bonds
XS1884006559	XS1884006559	NATIONAL BANK OF OMAN	USD	2.04%	0.203195	Bonds
XS1720054383	XS1720054383	EASY TACTIC LTD	USD	2.02%	0.205380	Bonds
XS1956133893	XS1956133893	EASY TACTIC LTD	USD	1.99%	0.194455	Bonds
US961214EA74	US961214EA74	WESTPAC BANKING CORP	USD	1.98%	0.196640	Bonds
XS1902140521	XS1902140521	CHANG DEVELOPMENT INT	USD	1.96%	0.187901	Bonds
XS1933891043	XS1933891043	ENN CLEAN ENERGY	USD	1.96%	0.192270	Bonds
US23636BAK52	US23636BAK52	DANSKE BANK A/S	USD	1.95%	0.196640	Bonds
XS0997544860	XS0997544860	GAZPROM NEFT (GPN CAPITA	USD	1.92%	0.174791	Bonds
XS1839763114	XS1839763114	TRADE HORIZON GLOBAL	USD	1.86%	0.185716	Bonds

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.

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