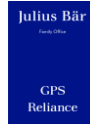




Julius Bär



Report as of 31.12.2020

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 Julius Baer family office 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)

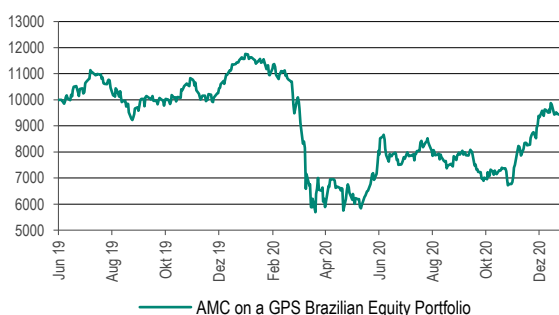
Terms

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	9530 / 9630
Currency	USD
Issue Date	04.06.2019
Fees	1.50%
Number of Holdings	22
Total Net Assets	USD 4.66 m

Historical Performance Chart



Performance

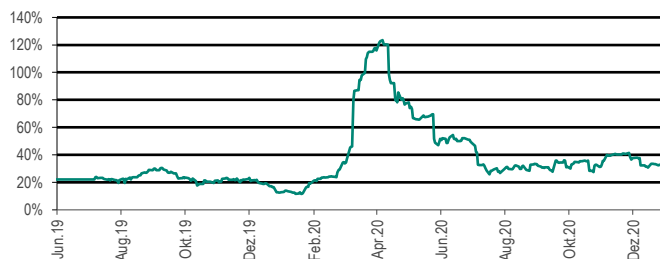
Time	%	Time	Price
1 month	12.79%	52 week high	11'760.00
3 months	38.05%	52 week low	5'690.00
1 year	-16.93%	lifetime high	11'760.00
since launch	-3.85%	lifetime low	5'690.00
year to date	-16.93%		

The content does not constitute a solicitation or offer and is indicative only.
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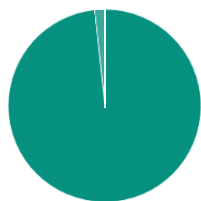
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
VALE US	17.07%	16.82	USD
ITUB US	13.86%	6.12	USD
RAIL3 BZ	9.47%	19.24	BRL
BBD US	5.78%	5.25	USD
PBR US	5.36%	11.18	USD

Historical Volatility Chart

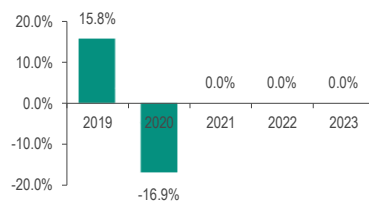


Asset Class



Equities	98.45%
Money Market	1.55%

Calendar Year Performance



Year	%
2019	15.75%
2020	-16.93%
2021	n.a.
2022	n.a.
2023	n.a.

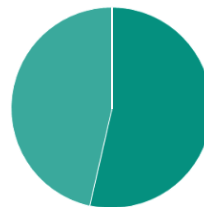
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-48.20%	1 month	44.09%
3 months	-50.22%	3 months	42.05%
1 year	-36.80%	1 year	0.00%

Volatility

Time	Time
52 week low	52 week high
11.65%	123.51%

Currency



BRL	53.56%
USD	46.44%

5 - Best Performing

(since inception)

Ticker	%	Last Price	Currency
GNDI3 BZ	91.31%	78.34	BRL
UGPA3 BZ	88.50%	23.74	BRL
SMLS3 BZ	46.18%	23.45	BRL
OIBR3 BZ	29.20%	2.2	BRL
VALE US	28.08%	16.82	USD

5 - Worst Performing

(since inception)

Ticker	%	Last Price	Currency
BBD US	-44.91%	5.25	USD
BRFS3 BZ	-42.61%	22.04	BRL
BBAS3 BZ	-26.11%	38.8	BRL
PBR US	-25.27%	11.18	USD
PCAR3 BZ	-15.98%	75.05	BRL

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US91912E1055	VALE US	VALE SA-SP ADR	USD	17.07%	98.148149	Equities
US4655621062	ITUB US	ITAU UNIBANCO H-SPON PRF ADR	USD	13.86%	218.930041	Equities
BRRAILACNOR9	RAIL3 BZ	RUMO SA	BRL	9.47%	246.913581	Equities
US0594603039	BBD US	BANCO BRADESCO-ADR	USD	5.78%	106.604939	Equities
US71654V4086	PBR US	PETROLEO BRASILEIRO-SPON ADR	USD	5.36%	46.364109	Equities
BRLRENACNOR1	LREN3 BZ	LOJAS RENNER S.A.	BRL	3.88%	44.667222	Equities
BRPCARACNOR3	PCAR3 BZ	CIA BRASILEIRA DE DISTRIBUIC	BRL	3.84%	25.685500	Equities
BRHYPEACNOR0	HYPE3 BZ	HYPERA SA	BRL	3.58%	52.469134	Equities
BRGNDIACNOR2	GNDI3 BZ	NOTRE DAME INTERMED PAR SA	BRL	3.31%	21.193413	Equities
BRUGPAACNOR8	UGPA3 BZ	ULTRAPAR PARTICIPACOES SA	BRL	3.26%	68.930041	Equities
BRPETZACNOR2	PETZ3 BZ	PET CENTER COMERCIO E PARTIC	BRL	3.21%	84.362140	Equities
BRBBASACNOR3	BBAS3 BZ	BANCO DO BRASIL S.A.	BRL	3.15%	40.777970	Equities
BRSMLSACNOR1	SMLS3 BZ	SMILES FIDELIDADE SA	BRL	3.10%	66.255143	Equities
BRJBSSACNOR8	JBSS3 BZ	JBS SA	BRL	2.91%	61.728394	Equities
BROIBRACNOR1	OIBR3 BZ	OI SA	BRL	2.84%	648.148148	Equities
US10552T1079	BRFS US	BRF SA-ADR	USD	2.82%	64.609053	Equities
BRABEVACNOR1	ABEV3 BZ	AMBEV SA	BRL	2.79%	89.506173	Equities
BRMULTACNOR5	MULT3 BZ	MULTIPLAN EMPREENDIMENTOS	BRL	2.76%	58.847737	Equities
BRSBSPACNOR5	SBSP3 BZ	CIA SANEAMENTO BASICO DE SP	BRL	2.55%	28.806585	Equities
BRVIVTACNOR0	VIVT3 BZ	TELEFONICA BRASIL S.A.	BRL	2.48%	26.748971	Equities
Cash USD	USD	Cash USD	USD	1.55%	149.485761	Money Market
BRBRFSACNOR8	BRFS3 BZ	BRF SA	BRL	0.43%	9.862915	Equities

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