



Julius Bär

Report as of 13 Aug 2019

JB Asia REITs Tracker Certificate

Product Description and Investment Process

JB Asia REITs Tracker Certificate is an actively managed notional basket comprising of securities of companies operating in the Asia region. Structured products may be utilized for hedging / efficient portfolio management. The key investment theme is to build a portfolio of REITs that return capital regularly through dividends. The process is built on both quantitative screens for sound fundamentals and a conviction view of the Advisor. The quantitative screening addresses gearing, dividends, pay-out ratio, market cap and liquidity amongst other variables. The portfolio will aim to have an edge over market in terms of addressing the companies that have efficient capital management.

Performance Report Delta One Trading

Structured Products

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SSPA Swiss Derivative Map™

Tracker Certificate (1300)

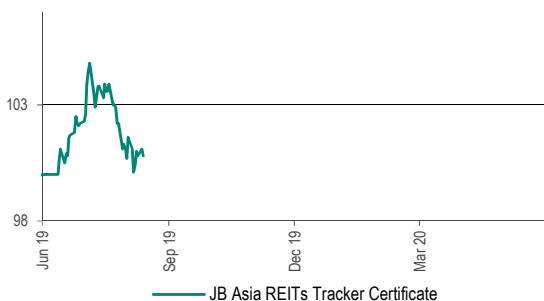
Terms

Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Sponsor	Bank Julius Baer & Co. Ltd, Zürich
Advisor	Bank Julius Baer Co. Ltd., Singapore (IM)
ISIN / Valor	CH0479223577 / 47922357
Net Proceeds (Notional)	reinvested

Facts

Bid / Ask	100.2 / 101.4
Currency	USD
Issue Date	1 Jun 2019
Fees	1.00%
Number of Components	26
Total Net Notional Assets	USD 33.74 m

Historical Performance Chart



Performance

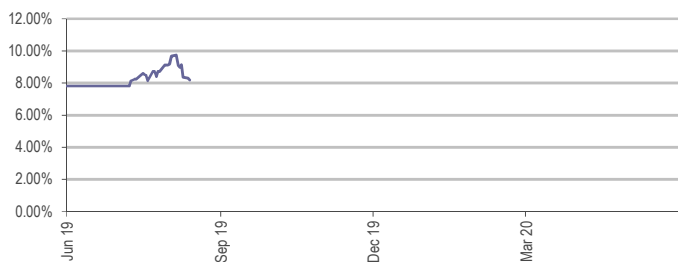
Time	%	Time	Price
1 month	-2.89%	52 week high	104.80
3 months	n.a.	52 week low	100.00
1 year	n.a.	lifetime high	104.80
since launch	0.80%	lifetime low	100.00
year to date	n.a.		

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Please find important legal information at the end of this document.

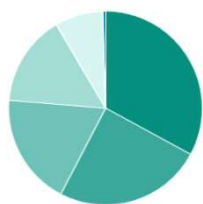
Top 5 - Largest Components

Ticker	%	Last Price	Currency
USD	8.48%	1.00	USD
GMG AU	6.25%	14.95	AUD
8985 JP	6.07%	87,400.00	JPY
CHC AU	5.90%	11.83	AUD
3281 JP	5.55%	129,100.00	JPY

Historical Volatility Chart



Country

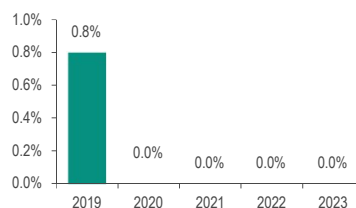


Japan	32.93%
Singapore	24.73%
Australia	18.64%
Hong Kong	15.21%
Cash USD	8.05%
Cash	0.43%

5 - Best Performing Components (since inception)

Ticker	%	Last Price	Currency
3283 JP	17.26%	271700	JPY
CHC AU	12.32%	11.825	AUD
GMG AU	9.15%	14.945	AUD
3281 JP	8.99%	129100	JPY
CT SP	7.35%	2.61	SGD

Calendar Year Performance



Year	%
2019	0.80%
2020	n.a.
2021	n.a.
2022	n.a.
2023	n.a.

Performance Outlier

Time	max. loss	Time	max. gain
1 month	-4.48%	1 month	4.80%
3 months	n.a.	3 months	n.a.
1 year	n.a.	1 year	n.a.

Volatility

Time	Time
52 week low	7.81%
52 week high	9.74%

Currency



JPY	32.93%
SGD	24.73%
AUD	18.64%
HKD	15.21%
USD	8.48%

5 - Worst Performing Components (since inception)

Ticker	%	Last Price	Currency
2778 HK	-19.99%	5.3	HKD
778 HK	-13.81%	9.3	HKD
823 HK	-8.82%	86.85	HKD
CDREIT SP	-4.41%	1.54	SGD
405 HK	-3.51%	5.14	HKD

Components of Underlying ('Components') - Top 10

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
Cash USD	USD	Cash USD	USD	8.05%	8.101750	Money Market
AU000000GMG2	GMG AU	GOODMAN GROUP	AUD	6.25%	0.623050	Equities
JP3046400002	8985 JP	JAPAN HOTEL REIT INVESTMENT	JPY	6.07%	0.007368	Equities
AU000000CHC0	CHC AU	CHARTER HALL GROUP	AUD	5.90%	0.742829	Equities
JP3047510007	3281 JP	GLP J-REIT	JPY	5.55%	0.004562	Equities
JP3039710003	8953 JP	JAPAN RETAIL FUND INVESTMENT	JPY	5.02%	0.002409	Equities
JP3046270009	8972 JP	KENEDIX OFFICE INVESTMENT CO	JPY	4.92%	0.000677	Equities
JP3047900000	3453 JP	KENEDIX RETAIL REIT CORP	JPY	4.85%	0.001961	Equities
SG1M77906915	AREIT SP	ASCENDAS REAL ESTATE INV TRT	SGD	4.73%	2.151576	Equities
HK0823032773	823 HK	LINK REIT	HKD	4.50%	0.409215	Equities

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