



Julius Bär

Report as of 28.2.2020

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 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)

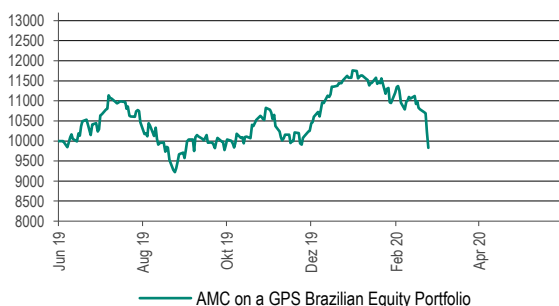
Terms

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	9700 / 9800
Currency	USD
Issue Date	04.06.2019
Fees	1.50%
Number of Holdings	31
Total Net Assets	USD 6.28 m

Historical Performance Chart



Performance

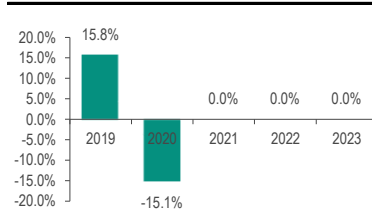
Time	%	Time	Price
1 month	-13.01%	52 week high	11'760.00
3 months	-2.43%	52 week low	9'225.00
1 year	n.a.	lifetime high	11'760.00
since launch	-1.70%	lifetime low	9'225.00
year to date	-15.08%		

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Top 5 - Largest Holdings

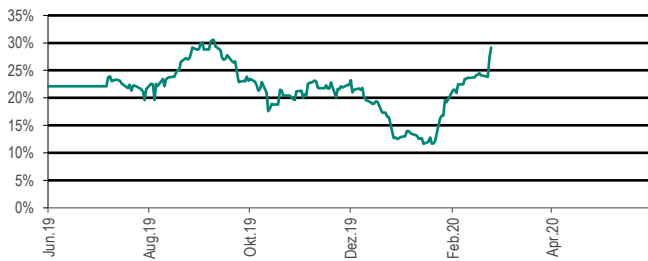
Ticker	%	Last Price	Currency
USD	13.73%	1.00	USD
EQTL3 BZ	7.42%	24.24	BRL
LREN3 BZ	7.10%	51.05	BRL
B3SA3 BZ	6.55%	46.04	BRL
BBAS3 BZ	5.20%	45.79	BRL

Calendar Year Performance



Year	%
2019	15.75%
2020	-15.08%
2021	n.a.
2022	n.a.
2023	n.a.

Historical Volatility Chart



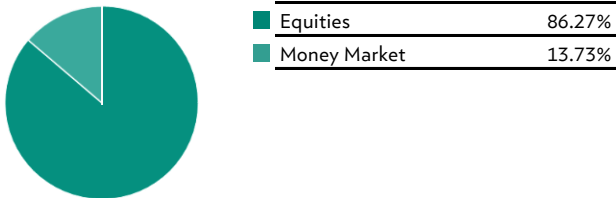
Performance Outlier

Time	max. loss	Time	max. gain
1 month	-14.56%	1 month	17.31%
3 months	-11.67%	3 months	18.41%
1 year	n.a.	1 year	n.a.

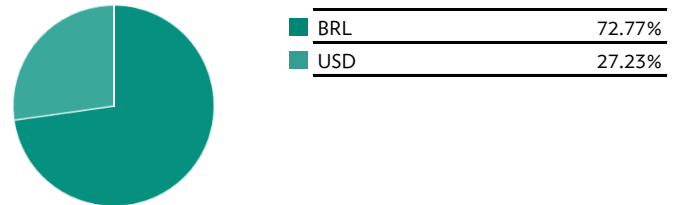
Volatility

Time	Time
52 week low	52 week high
11.65%	30.55%

Asset Class



Currency



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
ENEV3 BZ	58.64%	41.17	BRL
GNDI3 BZ	51.17%	61.9	BRL
CSAN3 BZ	50.58%	72.18	BRL
JPSA3 BZ	46.24%	36.3	BRL
RENT3 BZ	29.79%	49.35	BRL

5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
EQTL3 BZ	-71.90%	24.24	BRL
CVCB3 BZ	-51.31%	26.21	BRL
OIBR3 BZ	-33.59%	0.98	BRL
SMLS3 BZ	-31.29%	33.25	BRL
BBD US	-29.48%	6.72	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
Cash USD	USD	Cash USD	USD	13.73%	1356.182875	Money Market
BREQTLACNOR0	EQTL3 BZ	EQUATORIAL ENERGIA SA - ORD	BRL	7.42%	135.860991	Equities
BRLRENACNOR1	LREN3 BZ	LOJAS RENNER S.A.	BRL	7.10%	61.658805	Equities
BRB3SAACNOR6	B3SA3 BZ	B3 SA-BRASIL BOLSA BALCAO	BRL	6.55%	63.158558	Equities
BRBBASACNOR3	BBAS3 BZ	BANCO DO BRASIL S.A.	BRL	5.20%	50.338653	Equities
BRENEVACNOR8	ENEV3 BZ	ENEVA SA	BRL	5.11%	55.048141	Equities
US0594603039	BBD US	BANCO BRADESCO-ADR	USD	4.98%	73.136647	Equities
BRENGICDAM16	ENGI11 BZ	ENERGISA SA-UNITS	BRL	4.69%	37.862684	Equities
BRRENTACNOR4	RENT3 BZ	LOCALIZA RENT A CAR	BRL	4.33%	38.961314	Equities
US71654V4086	PBR US	PETROLEO BRASILEIRO-SPON ADR	USD	4.28%	34.989063	Equities
US91912E1055	VALE US	VALE SA-SP ADR	USD	4.24%	42.236024	Equities
BRBRMLACNOR9	BRML3 BZ	BR MALLS PARTICIPACOES SA	BRL	3.62%	98.283173	Equities
BRNTCOACNOR5	NTCO3 BZ	NATURA &CO HOLDING SA	BRL	3.59%	35.026277	Equities
BRCSANACNOR6	CSAN3 BZ	COSAN SA	BRL	3.23%	19.855630	Equities
BRHGTXACNOR9	HGTX3 BZ	CIA HERING	BRL	2.44%	49.374166	Equities
BRAZULACNPR4	AZUL4 BZ	AZUL SA	BRL	2.30%	22.623388	Equities
BRGNDIACNOR2	GNDI3 BZ	NOTRE DAME INTERMED PAR SA	BRL	2.23%	15.993787	Equities
BRSUZBACNOR0	SUZB3 BZ	SUZANO SA	BRL	2.09%	24.259807	Equities
BRGGBRACNPR8	GGBR4 BZ	GERDAU SA-PREF	BRL	2.02%	52.482518	Equities
BRCVCBACNOR1	CVCB3 BZ	CVC BRASIL OPERADORA E AGENC	BRL	1.72%	29.152256	Equities
BRHAPVACNOR4	HAPV3 BZ	HAPVIDA PARTICIPACOES E INVE	BRL	1.27%	10.596110	Equities
BRIGTAACNOR5	IGTA3 BZ	IGUATEMI EMP DE SHOPPING	BRL	1.20%	10.556433	Equities
BRRLOGACNOR4	RLOG3 BZ	COSAN LOGISTICA SA	BRL	1.20%	29.503110	Equities
BRSMLSACNOR1	SMLS3 BZ	SMILES FIDELIDADE SA	BRL	1.01%	13.449782	Equities
BRALSOACNOR5	ALSO3 BZ	ALIANSCE SONAE SHOPPING CENT	BRL	0.97%	9.363524	Equities
BRPCARACNPR0	PCAR4 BZ	CIA BRASILEIRA DE DIS-PREF	BRL	0.85%	5.253343	Equities
BRLINXACNOR0	LINX3 BZ	LINX SA	BRL	0.79%	11.239777	Equities
BRFLRYACNOR5	FLRY3 BZ	FLEURY SA	BRL	0.54%	8.423483	Equities
BRBRFSACNOR8	BRFS3 BZ	BRF SA	BRL	0.46%	7.443130	Equities
BRJPSAACNOR6	JPSA3 BZ	JEREISSATI PARTICIPACOES SA	BRL	0.44%	5.432852	Equities
BROI BRACNOR1	OIBR3 BZ	OI SA	BRL	0.38%	174.119874	Equities

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