



Julius Bär

Report as of 5 Jul 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)

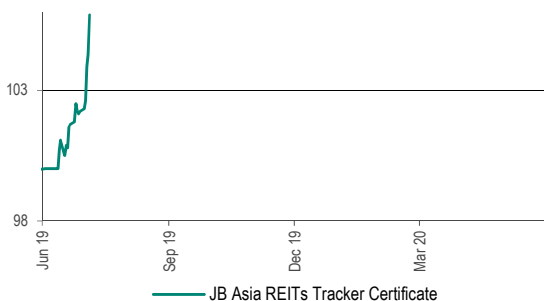
Terms

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	105.3 / 106.5
Currency	USD
Issue Date	1 Jun 2019
Fees	1.00%
Number of Components	26
Total Net Notional Assets	USD 31.43 m

Historical Performance Chart



Performance

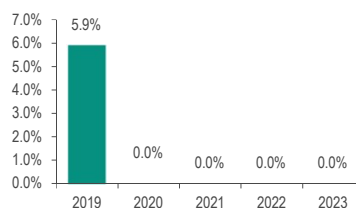
Time	%	Time	Price
1 month	n.a.	52 week high	105.90
3 months	n.a.	52 week low	100.00
1 year	n.a.	lifetime high	105.90
since launch	5.90%	lifetime low	100.00
year to date	n.a.		

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Top 5 - Largest Components

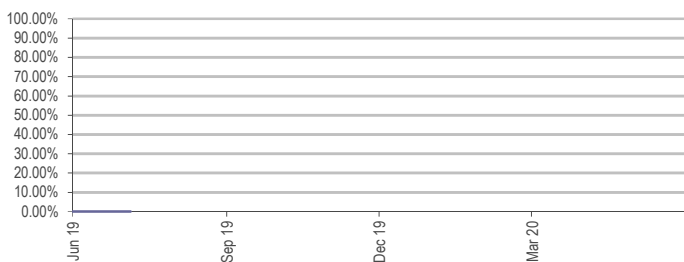
Ticker	%	Last Price	Currency
USD	7.83%	1.00	USD
GMG AU	6.66%	16.06	AUD
8985 JP	5.76%	89,000.00	JPY
CHC AU	5.72%	11.57	AUD
3281 JP	5.04%	125,800.00	JPY

Calendar Year Performance



Year	%
2019	5.90%
2020	n.a.
2021	n.a.
2022	n.a.
2023	n.a.

Historical Volatility Chart



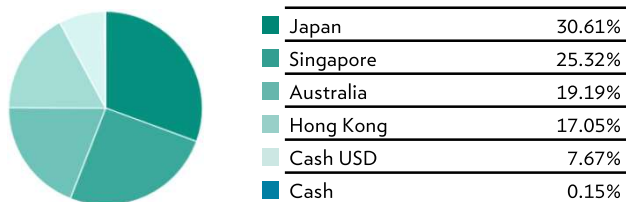
Performance Outlier

Time	max. loss	Time	max. gain
1 month	4.40%	1 month	5.90%
3 months	n.a.	3 months	n.a.
1 year	n.a.	1 year	n.a.

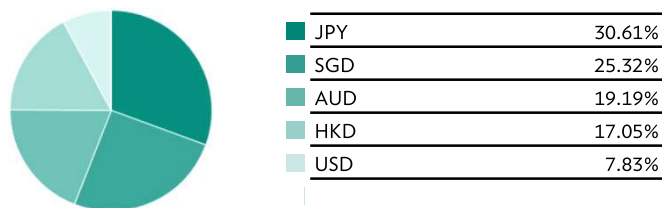
Volatility

Time	52 week low	Time	52 week high
	0.00%		0.00%

Country



Currency



5 - Best Performing Components (since inception)

Ticker	%	Last Price	Currency
GMG AU	17.25%	16.055	AUD
CCT SP	15.28%	2.28	SGD
CT SP	12.29%	2.73	SGD
MLT SP	10.78%	1.64	SGD
CHC AU	9.90%	11.57	AUD

5 - Worst Performing Components (since inception)

Ticker	%	Last Price	Currency
3453 JP	0.93%	271300	JPY
8985 JP	1.34%	89000	JPY
MINT SP	1.51%	2.33	SGD
2778 HK	1.60%	6.73	HKD
8963 JP	1.90%	60200	JPY

Components of Underlying ('Components') - Top 10

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
Cash USD	USD	Cash USD	USD	7.67%	8.101750	Money Market
AU000000GMG2	GMG AU	GOODMAN GROUP	AUD	6.66%	0.623050	Equities
JP3046400002	8985 JP	JAPAN HOTEL REIT INVESTMENT	JPY	5.76%	0.007368	Equities
AU000000CHC0	CHC AU	CHARTER HALL GROUP	AUD	5.72%	0.742829	Equities
JP3047510007	3281 JP	GLP J-REIT	JPY	5.04%	0.004562	Equities
HK0823032773	823 HK	LINK REIT	HKD	4.96%	0.409215	Equities
HK2778034606	2778 HK	CHAMPION REIT	HKD	4.81%	5.888905	Equities
SG1M77906915	AREIT SP	ASCENDAS REAL ESTATE INV TRT	SGD	4.78%	2.151576	Equities
JP3047900000	3453 JP	KENEDIX RETAIL REIT CORP	JPY	4.67%	0.001961	Equities
JP3039710003	8953 JP	JAPAN RETAIL FUND INVESTMENT	JPY	4.65%	0.002409	Equities

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