



Julius Bär

Report as of 2.8.2019

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)

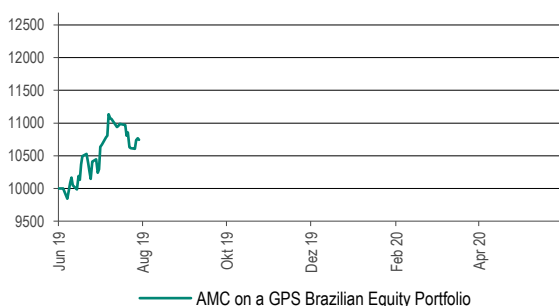
Terms

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	10580 / 10680
Currency	USD
Issue Date	04.06.2019
Fees	1.50%
Number of Holdings	32
Total Net Assets	USD 7.19 m

Historical Performance Chart



Performance

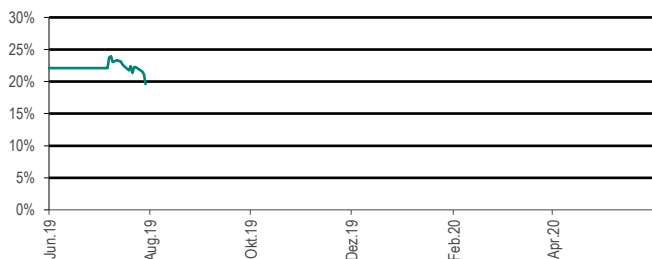
Time	%	Time	Price
1 month	4.93%	52 week high	11'135.00
3 months	n.a.	52 week low	9'845.00
1 year	n.a.	lifetime high	11'135.00
since launch	7.45%	lifetime low	9'845.00
year to date	n.a.		

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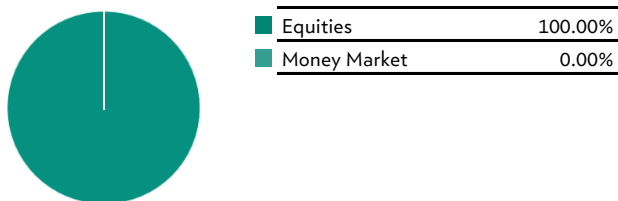
Top 5 - Largest Holdings

Ticker	%	Last Price	Currency
PBR US	9.64%	14.72	USD
LREN3 BZ	7.92%	48.82	BRL
B3SA3 BZ	7.04%	42.85	BRL
BBD US	6.97%	8.88	USD
EQTL3 BZ	6.50%	94.75	BRL

Historical Volatility Chart



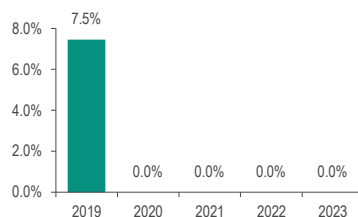
Asset Class



5 - Best Performing (since inception)

Ticker	%	Last Price	Currency
AZUL4 BZ	35.54%	54.13	BRL
ALSC3 BZ	33.09%	28.3	BRL
JPSA3 BZ	28.96%	32.01	BRL
IGTA3 BZ	18.30%	48.39	BRL
ALPA4 BZ	18.23%	21.1	BRL

Calendar Year Performance



Year	%
2019	7.45%
2020	n.a.
2021	n.a.
2022	n.a.
2023	n.a.

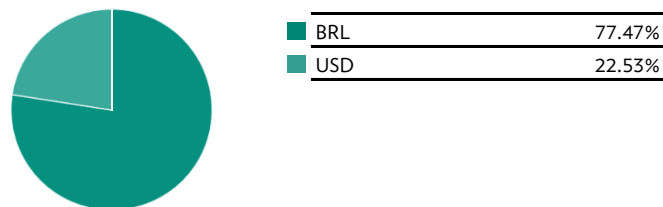
Performance Outlier

Time	max. loss	Time	max. gain
1 month	0.00%	1 month	12.44%
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
	19.62%		23.95%

Currency



5 - Worst Performing (since inception)

Ticker	%	Last Price	Currency
SMLS3 BZ	-19.39%	39.01	BRL
BBAS3 BZ	-7.16%	48.75	BRL
BBD US	-6.82%	8.88	USD
VALE US	-4.66%	12.52	USD
EWZ US	-4.59%	44.13	USD

Holdings

ISIN	Ticker	Name	Currency	Weight	Shs/Cert	Asset Class
US71654V4086	PBR US	PETROLEO BRASILEIRO-SPON ADR	USD	9.64%	69.871237	Equities
BRLRENACNOR1	LREN3 BZ	LOJAS RENNER S.A.	BRL	7.92%	66.436435	Equities
BRB3SAACNOR6	B3SA3 BZ	B3 SA-BRASIL BOLSA BALCAO	BRL	7.04%	67.271233	Equities
US0594603039	BBD US	BANCO BRADESCO-ADR	USD	6.97%	83.727811	Equities
BREQTLACNOR0	EQTL3 BZ	EQUATORIAL ENERGIA SA - ORD	BRL	6.50%	28.106508	Equities
BRBBASACNOR3	BBAS3 BZ	BANCO DO BRASIL S.A.	BRL	5.96%	50.030439	Equities
US91912E1055	VALE US	VALE SA-SP ADR	USD	5.61%	47.781065	Equities
BRENGICDAM16	ENGI11 BZ	ENERGISA SA-UNITS	BRL	5.58%	45.537824	Equities
BRHGTACNOR9	HGTX3 BZ	CIA HERING	BRL	4.50%	55.177514	Equities
BRALPAACNPR7	ALPA4 BZ	ALPARGATAS SA - PREF	BRL	4.37%	84.862625	Equities
BRRENTACNOR4	RENT3 BZ	LOCALIZA RENT A CAR	BRL	4.33%	39.497041	Equities
BRBRMLACNOR9	BRML3 BZ	BR MALLS PARTICIPACOES SA	BRL	3.87%	106.061037	Equities
BRALUPCDAM15	ALUP11 BZ	ALUPAR INVESTIMENTO SA-UNIT	BRL	3.48%	52.932302	Equities
BRAZULACNPR4	AZUL4 BZ	AZUL SA	BRL	3.45%	26.138868	Equities
BRSUZBACNOR0	SUZB3 BZ	SUZANO SA	BRL	2.32%	30.951651	Equities
BRNATUACNOR6	NATU3 BZ	NATURA COSMETICOS SA	BRL	2.30%	14.916521	Equities
BRGNDIACNOR2	GNDI3 BZ	NOTRE DAME INTERMED PAR SA	BRL	2.06%	19.674555	Equities
BRGGBRACNPR8	GGBR4 BZ	GERDAU SA-PREF	BRL	1.99%	60.353170	Equities
BRRLOGACNOR4	RLOG3 BZ	COSAN LOGISTICA SA	BRL	1.63%	36.094676	Equities
BRIGTAACNOR5	IGTA3 BZ	IGUATEMI EMP DE SHOPPING	BRL	1.50%	12.721892	Equities
BRSMLSACNOR1	SMLS3 BZ	SMILES FIDELIDADE SA	BRL	1.38%	14.440323	Equities
BRPCARACNPR0	PCAR4 BZ	CIA BRASILEIRA DE DIS-PREF	BRL	1.31%	5.744922	Equities
BRLINXACNOR0	LINX3 BZ	LINX SA	BRL	1.19%	14.997660	Equities
BRHAPVACNOR4	HAPV3 BZ	HAPVIDA PARTICIPACOES E INVE	BRL	0.93%	9.208171	Equities
BRCRFBACNOR2	CRFB3 BZ	ATACADAO SA	BRL	0.88%	15.603497	Equities
BRALSCACNOR0	ALSC3 BZ	ALIANSCE SHOPPING CENTERS SA	BRL	0.85%	12.261902	Equities
BRCSANACNOR6	CSAN3 BZ	COSAN SA	BRL	0.63%	5.029586	Equities
BROIBRACNOR1	OIBR3 BZ	OI SA	BRL	0.54%	146.153848	Equities
BRFLRYACNOR5	FLRY3 BZ	FLEURY SA	BRL	0.53%	9.208171	Equities
BRJPSAACNOR6	JPSA3 BZ	JEREISSATI PARTICIPACOES SA	BRL	0.42%	5.325443	Equities
US4642864007	EWZ US	ISHARES MSCI BRAZIL ETF	USD	0.31%	0.739646	Equities
Cash USD	USD	Cash USD	USD	0.00%	0.011893	Money Market

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