



Julius Bär

PERFORMANCE REPORT AS OF 30.10.2020

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USD LONG - Leverage Certificate on the Actively Managed Certificate on a Portfolio of Latin American Bonds

Product description

These Certificates with a 4 years maturity track the performance of an AMC on a Portfolio of Latin American Bonds (100%), with a 1.5x target leverage. The leverage facility is designed as static. Due to the non-recourse nature of leverage, the investor's maximum loss is limited to the initial investment.

Terms

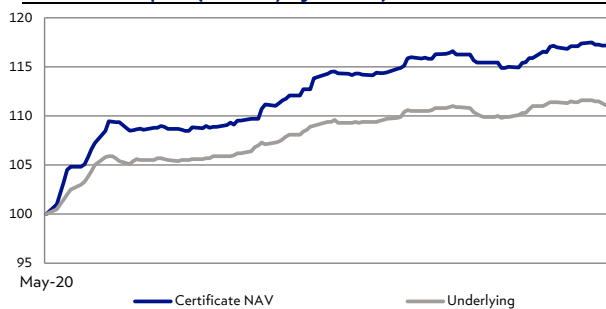
Issuer	Bank Julius Baer & Co. Ltd, Guernsey
Calculation agent	Bank Julius Baer & Co. Ltd, Zurich
ISIN	CH0545165521
Valor	54516552
Issue date	22.05.2020
Maturity date	22.05.2024

Facts

Price	58585
Currency	USD
Initial participation	150%

Historical Performance

Chart Since Inception (vs Underlying Portfolio)

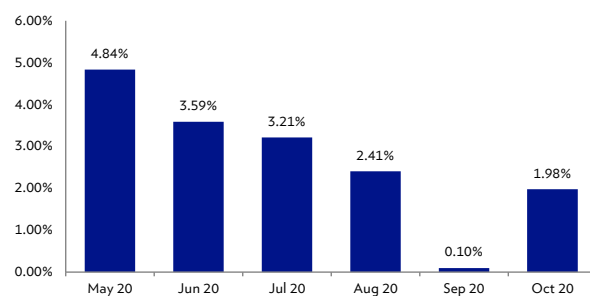


Performance Figures

1 month	1.98%
3 months	4.85%
1 year	n.a.
since launch	17.17%
year to date	n.a.

lifetime high	58746
lifetime low	50000
52 week high	n.a.
52 week low	n.a.

Monthly Performance Chart



Certificate Volatility

1 month	3.39%
3 months	3.91%
1 year	n.a.
since launch	5.43%

Underlying AMC Bond Portfolio - Top 50 Holdings

ISIN	YTM	Name	Currency	Weight	Shs/Cert	Asset Class
US71647NBE85	4.41	PETROBRAS GLOBAL FINANCE	USD	3.59%	1.874413	Bonds
USA9890AAA81	2.92	SUZANO AUSTRIA GMBH	USD	3.36%	1.606642	Bonds
US84265VAA35	3.39	SOUTHERN COPPER CORP	USD	3.23%	1.204981	Bonds
USP13435AA33	4.75	BANCO INTERNAC DEL PERU	USD	3.21%	1.606642	Bonds
USP09252AM29	3.41	BANCO DE BOGOTA SA	USD	3.08%	1.606642	Bonds
USP2253TJE03	5.03	CEMEX SAB DE CV	USD	3.01%	1.606641	Bonds
US279158AL39	3.32	ECOPETROL SA	USD	3.00%	1.486141	Bonds
US05971V2C81	3.06	BANCO DE CREDITO DEL PER	USD	2.96%	1.606641	Bonds
USA35155AB50	5.83	KLABIN AUSTRIA GMBH	USD	2.81%	1.338868	Bonds
USP9406GAA69	2.98	TRUST F/1401	USD	2.66%	1.338867	Bonds
USU63768AA01	5.59	NBM US HOLDINGS INC	USD	2.64%	1.338868	Bonds
USP8674JAE93	2.33	SIGMA ALIMENTOS SA	USD	2.63%	1.338867	Bonds
USP16259AH99	2.48	BBVA BANCOMER SA TEXAS	USD	2.61%	1.338867	Bonds
USP0156PAB50	3.17	ALFA S.A.	USD	2.58%	1.338869	Bonds
USP19189AE26	4.96	CAMPOSOL SA	USD	2.57%	1.338868	Bonds
USP9379RBA43	3.9	EMPRESAS PUBLIC MEDELLIN	USD	2.50%	1.338866	Bonds
USP49548AF33	5.7	GRUPO KUO SAB DE CV	USD	2.46%	1.338869	Bonds
USP47777AB69	4.92	GLOBO COMUNICACOES PART	USD	2.31%	1.271925	Bonds
USG371E2AA61	1.75	FRESNILLO PLC	USD	2.19%	1.071089	Bonds
USP59699AB77	4.32	ITAU UNIBANCO HLDG SA/KY	USD	2.12%	1.338868	Bonds
USP73699BH55	10.54	OP SERVICIOS MEGA	USD	1.81%	1.071093	Bonds
USP14008AE91	6.62	BANCO MERCANTIL DE NORTE	USD	1.72%	0.937206	Bonds
USP37110AJ50	2.2	EMPRESA NACIONAL DEL PET	USD	1.56%	0.803327	Bonds
US29246RAA14	2.28	ENEL GENERACION CHILE SA	USD	1.54%	0.803325	Bonds
USP57908AD01	1.72	ORBITA ADVANCE CORP SAB	USD	1.54%	0.803327	Bonds
USP8718AAL00	2.35	SOCIEDAD QUIMICA Y MINER	USD	1.40%	0.669433	Bonds
USP31005AC81	3.63	CONTROLADORA MABE SA CV	USD	1.37%	0.669435	Bonds
US86964WAH51	3.69	SUZANO AUSTRIA GMBH	USD	1.34%	0.669434	Bonds
USP57908AG32	2.8	ORBITA ADVANCE CORP SAB	USD	1.30%	0.669435	Bonds
USP90475AB31	4.69	TELFON CELUAR DEL PARAGU	USD	1.28%	0.669433	Bonds
USP47718AE43	4.19	GLOBAL BANK CORPORATION	USD	1.28%	0.669433	Bonds
USG77265AA73	2.21	RUTAS 2 AND 7 FINANCE	USD	1.27%	1.004148	Bonds
US46556MAF95	2.38	ITAU UNIBANCO HLDG SA/KY	USD	1.26%	0.669435	Bonds
USL6401PAF01	5.67	MINERVA LUXEMBOURG SA	USD	1.26%	0.669433	Bonds
USP07790AE14	6.17	BANCO BTG PACTUAL/CAYMAN	USD	1.26%	0.669433	Bonds
USN01766AA73	6.84	AJECORP BV	USD	1.23%	0.669434	Bonds
USG30376AB69	4.73	EMBRAER OVERSEAS LTD	USD	1.23%	0.669434	Bonds
US71645WAR25	0.85	PETROBRAS GLOBAL FINANCE	USD	1.23%	0.669435	Bonds
US29082HAA05	5.61	EMBRAER NETHERLANDS FINA	USD	1.20%	0.669434	Bonds
US91911TAP84	2.59	VALE OVERSEAS LIMITED	USD	1.16%	0.535552	Bonds
USU1714UAA35	2.83	CIELO USA INC	USD	1.15%	0.619701	Bonds
USP3713CAB48	5.32	EMPRESA ELECTRICA COCHRA	USD	1.10%	0.615878	Bonds
USP16259AN67	5.18	BBVA BANCOMER SA TEXAS	USD	1.09%	0.582403	Bonds
US71654QBW15	7	PETROLEOS MEXICANOS	USD	1.09%	0.669439	Bonds
USP78625DY68	9.42	PETROLEOS MEXICANOS	USD	1.05%	0.684161	Bonds
USP1507SAC19	1.35	BANCO SANTANDER MEXICO	USD	1.03%	0.535551	Bonds
USP94461AE36	12.68	UNIFIN FINANCIERA SA DE	USD	0.98%	0.669433	Bonds
USP7721BAE13	9.11	PERU LNG SRL	USD	0.93%	0.669433	Bonds
USP94461AB96	12.51	UNIFIN FINANCIERA SA DE	USD	0.85%	0.535548	Bonds
Cash USD	0	Cash USD	USD	0.83%	46.056620	Money Market

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