

AMC ON REACTIVE PORTFOLIO STRATEGY

PRODUCT STRATEGY

GLOBAL MULTI-ASSET PORTFOLIO (EUR)

All-Weather Portfolio, All In One Solution.

The Active Managed Certificate (AMC) on the Reactive Portfolio Strategy (RPS) is an actively managed portfolio based on the investment advice and recommendation of Fortworth AG, family wealth office.

RPS is a quantitative strategy designed for investors that, in a fluctuating market environment, need a systematic and tactical process that is dynamic enough to “react” to the shifting changes of the overall market and achieving positive total return in the long term. RPS is optimized to be resilient to extreme risks and to minimize drawdowns. The strategy offers a global multi-asset allocation across the main liquid asset classes as:

CASH - MONEY MARKET - BONDS - EQUITIES
- GOLD - COMMODITIES - REAL ESTATE -
CURRENCIES.

The portfolio is mainly composed of ETFs. The risk profile of the strategy is balanced. In particular market conditions, total portfolio exposure could be reduced in favor of cash. The Euro is the base currency of the strategy. The foreign exchange risk is hedged at the sole discretion of the quantitative model. The strategy is long only with financial leverage equal to one (100%).

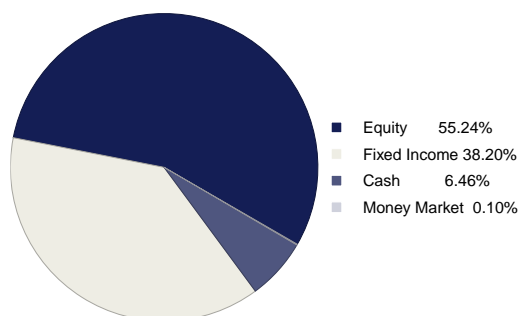
FACTS AND FIGURES

Issuer	Bank Julius Baer
ISIN	CH0446338524
Valor	44633852
Currency	EUR
Issue Date	12.12.2018
NAV Date	27.09.2024
NAV	103.70
Dividend	Reinvested
Maturity Date	Open End
FX Overlay	Enabled
Advisor	Fortworth

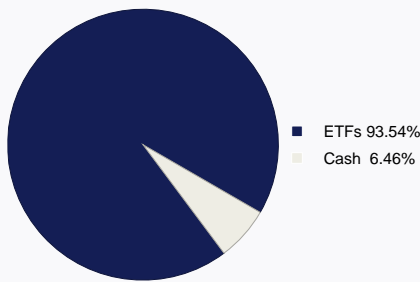
PERFORMANCE

1 month	0.88%	3 months	2.57%
YTD	5.68%	1 year	10.35%

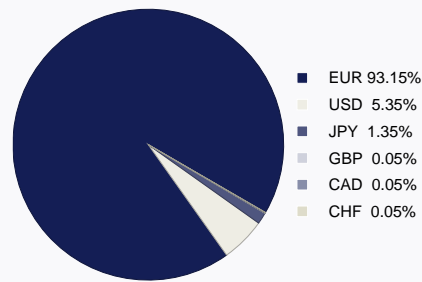
PRODUCT COMPOSITION BY ASSET CLASS



PRODUCT COMPOSITION BY ASSET CLASS



PRODUCT COMPOSITION BY FX EXPOSURE



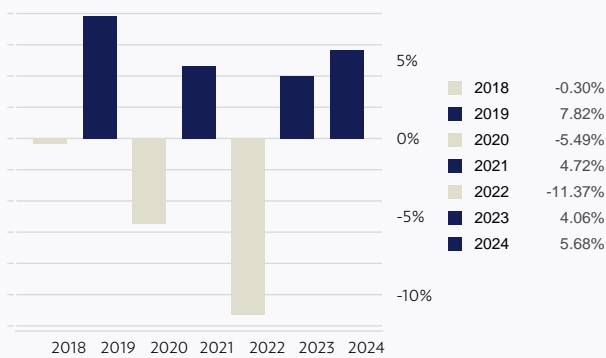
PRICE CHART



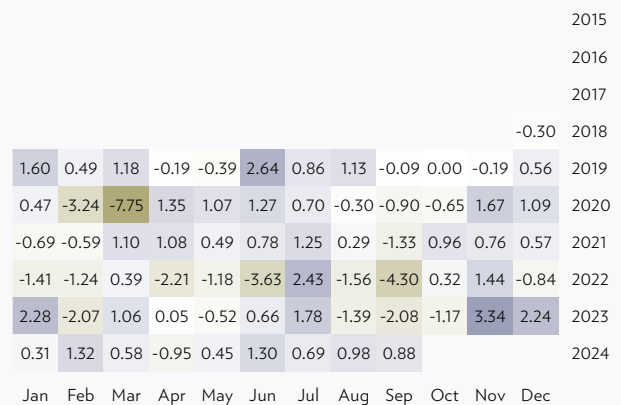
HISTORICAL VOLATILITY



PERFORMANCE ANNUAL

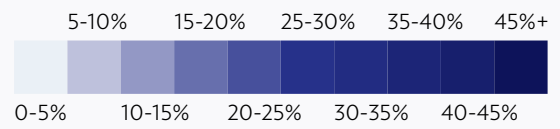


PERFORMANCE HEAT MAP



COUNTRY EXPOSURE MAP

USA	57.62%
Ireland	29.61%
Luxembourg	12.77%



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