

AMC ON REACTIVE PORTFOLIO STRATEGY

PRODUCT STRATEGY

GLOBAL MULTI-ASSET PORTFOLIO (EUR)

“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 (algorithm-based portfolio 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 - BONDS - EQUITIES - GOLD - COMMODITIES - REAL ESTATE - CURRENCIES.

The portfolio is mainly composed of ETFs. The risk profile of the strategy is balanced: about 50% of the portfolio is invested in bonds. The other 50% in other asset classes. In particular market conditions, total portfolio exposure could be reduced in favour 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%).

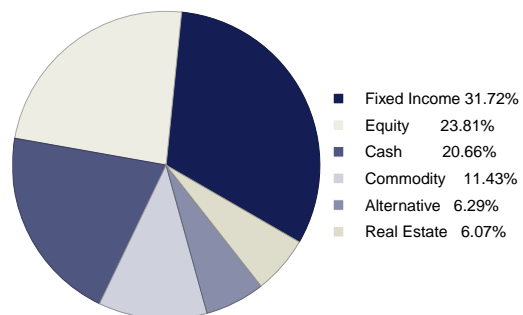
FACTS AND FIGURES

Issuer	Bank Julius Baer
ISIN	CH0446338524
Valor	44633852
Currency	EUR
Issue Date	12.12.2018
NAV Date	11.11.2021
NAV	106.60
Dividend	Reinvested
Maturity Date	Open End

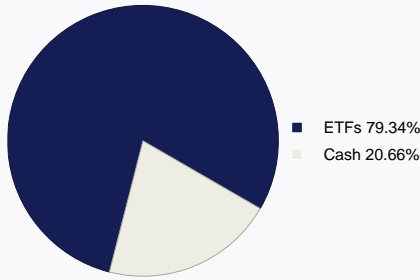
PERFORMANCE

1 month	2.40%	3 months	2.01%
YTD	5.02%	1 year	6.91%

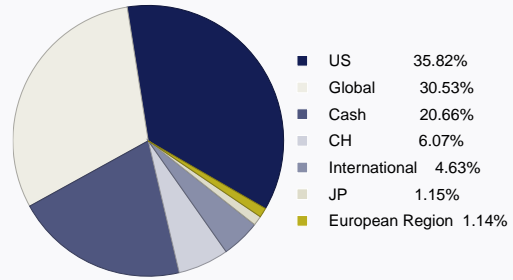
PRODUCT COMPOSITION BY ASSET CLASS



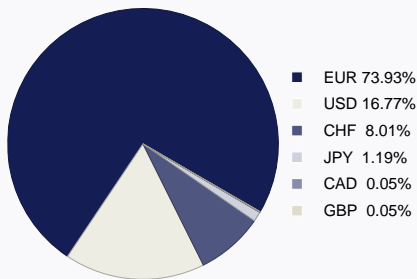
PRODUCT COMPOSITION BY ASSET CLASS



PRODUCT COMPOSITION BY COUNTRY



PRODUCT COMPOSITION BY CURRENCY



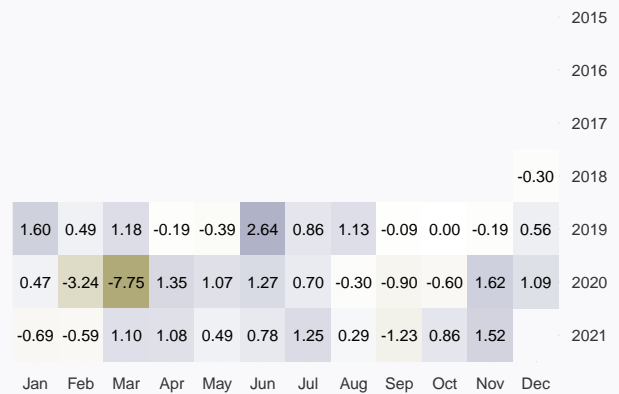
PRICE CHART



HISTORICAL VOLATILITY



MONTHLY RETURNS



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