

# ESG Swiss Equities Certificate

nextgen  
WEALTH MANAGERS

31.05.2021

## Objective & Strategy

ESG Swiss Equities certificate invests in a financial and ESG criteria scored weighted index. The index tracks Swiss financially sound companies that generate investment performance and integrate corporate social responsibility, ethics and sustainability characteristics in order to have a long term positive environmental, social, governance (ESG) impact. It aims to be a reference by providing a specific solution that allows capital markets to redirect investment flows toward a more sustainable economy. Only companies with a financial and ESG score equal or above the median are eligible for inclusion in the ESG Swiss Equities Index. The dynamic strategy is based upon a synthetic notional investment allocation and reallocation in the Index Components following a specific and monitored process of eligibility defined by NextGen Wealth Managers SA.

## Monthly Comment

In May, the ESG Swiss Equities certificate registered a performance of 3.69% compared to April's 0.61%. The certificate's benchmark, the Swiss Performance Index (SPI), performed positively at 3.45% against 1.17% in the previous month. Since the beginning of the year, the two baskets stand at 11.70% for the certificate and 10.06% for the benchmark. Since inception, cumulated performances are respectively at 35.62% and 58.93% (representing annualized performances of 5.98% and 9.23%) for annualized volatilities of 13.85% and 10.28%.

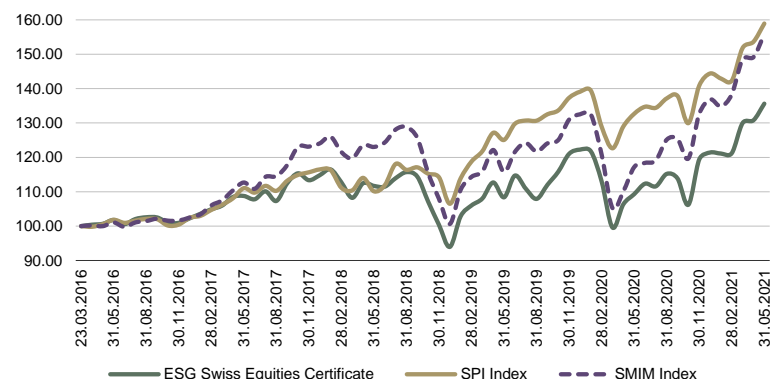
The portfolio's allocation in large capitalization companies remains around 42% against 9% in middle capitalization companies and 48% in small capitalization companies. In terms of sectoral allocation, Industrials represent around 36%, health care account for 22%, followed by materials at 12%.

Best contributors to the performance were Swatch (17.93%, 0.63% contribution), Interroll (17.08%, 0.49% contribution) and Zehnder Group (13.32%, 0.40% contribution). On the other side, Helvetia (-4.14%, -0.11% contribution), Emmi (-3.22%, -0.08% contribution) and Holcim (-1.62%, -0.05% contribution) were the main detractors.

## Performance Table (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
<b>Cert 2021</b>	-0.25	0.09	7.24	0.61	3.69								11.70
SPI	-1.01	-0.44	6.70	1.17	3.45								10.06
<b>Cert 2020</b>	-0.38	-7.22	-11.87	6.79	2.78	2.78	-0.68	3.24	-1.17	-6.69	12.41	1.68	-0.69
SPI	0.26	-7.56	-4.86	5.18	2.86	1.55	-0.23	2.03	0.52	-5.74	8.41	2.50	3.82
<b>Cert 2019</b>	9.51	3.04	1.91	4.32	-3.83	5.83	-3.31	-2.69	3.79	3.41	4.48	1.02	30.12
SPI	6.96	4.28	2.52	4.39	-1.62	3.75	0.73	-0.03	1.43	0.85	2.75	1.27	30.59
<b>Cert 2018</b>	1.48	-3.24	-3.99	3.93	-0.69	-0.20	2.22	1.54	-1.13	-6.35	-6.32	-6.39	-18.16
SPI	-0.13	-4.46	-0.67	3.29	-3.42	1.60	5.53	-1.45	0.63	-1.59	-0.89	-6.74	-8.57
<b>Cert 2017</b>	1.30	1.26	1.03	2.37	0.27	-0.89	2.15	-2.55	4.79	2.59	-1.74	1.28	12.27
SPI	0.54	1.68	1.45	1.76	2.73	-1.18	1.80	-1.29	2.65	1.50	0.67	0.72	13.73
<b>Cert 2016</b>			0.41	0.25	1.13	-1.19	1.45	0.51	-0.05	-1.41	-0.13	1.30	2.25
SPI			-0.19	0.75	1.25	-0.85	0.65	0.50	-0.07	-1.82	0.26	1.98	2.42

## Comparative Performance



### \*Index Composition :

SPI Index

Prior to May 2017, the index has been adjusted to take into account the cash position in the portfolio.

## Classification

Asset Type	Equities
Region	Switzerland
Style	ESG Systematic

## Certificate Facts

Quote	135.62
Share Class Currency	Quanto CHF
Issue Date	24 March 2016
Registration	Switzerland
Quotation	Daily
Domicile	Luxembourg
ISIN	XS1317063169
Target Clients	Qualified Investors
Subscription/Redemption	Daily / Daily
Subscription Notice	0 Day
Redemption Notice	0 Day
Management Fee	0.75%
Index Sponsor Fees	0.35%
Performance Fee	-
Minimum Investment	1 Certificates
Number of Positions	34
Legal Status	Open-ended
Dividend Distribution	Capitalised
Benchmark	SPI Index
In Scope	Yes

## Statistics

	Certificate (%)	Index (%)
Last Month Return	3.69	3.45
Last 3 Months Return	11.88	11.68
YTD Return	11.70	10.06
Since Inception	35.62	58.93
Annualized Return	5.98	9.23
Annualized Volatility	13.85	10.28
Sharpe Ratio	0.40	0.85
% of Positive Months	53.97	60.32
Major Drawdown	-11.87	-7.56
Beta	1.16	
Correlation	0.87	

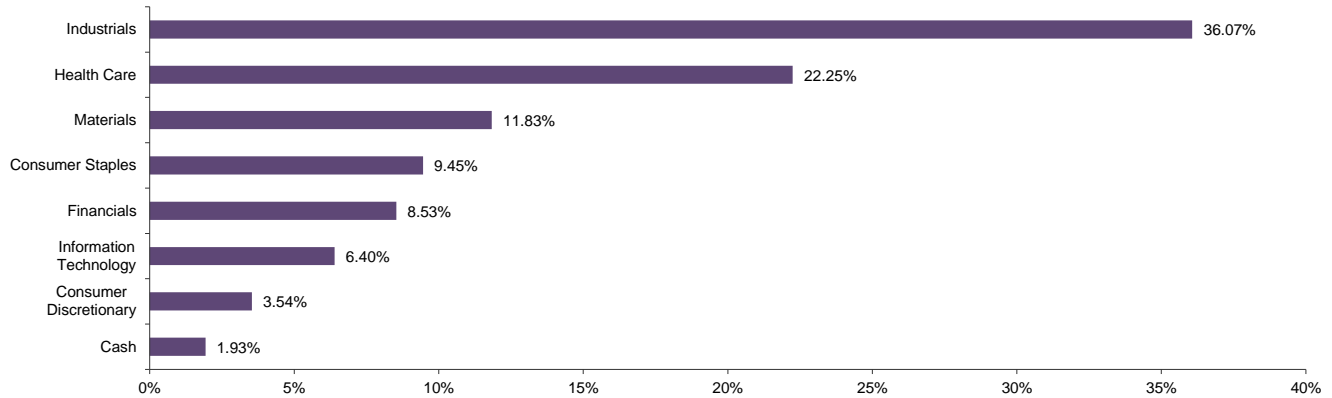
This document does not constitute any recommendation, investment proposal, offer to provide a service, nor solicitation to buy or sell any security or other investment product. This document was issued for information purposes only. It has no contractual value and may contain errors or omissions. Past results are not indicative of future results. NextGen WM will not be liable for any reliance placed upon the content of this document by any person.

# ESG Swiss Equities Certificate

nextgen  
WEALTH MANAGERS

31.05.2021

## Allocation



## Monthly Top Five Position Cont.

Name	Rel. Cont.
SWATCH GROUP AG/THE-BR	0.63%
INTERROLL HOLDING AG-REG	0.49%
ZEHNDER GROUP AG-RG	0.40%
SULZER AG-REG	0.35%
KUEHNE + NAGEL INTL AG-REG	0.33%

## Other Statistics

EV / EBIT	18.47
EBIT Growth	95.85
Beta	1.01
Dividend Yield	2.23
P/E	27.53
P/B	6.18

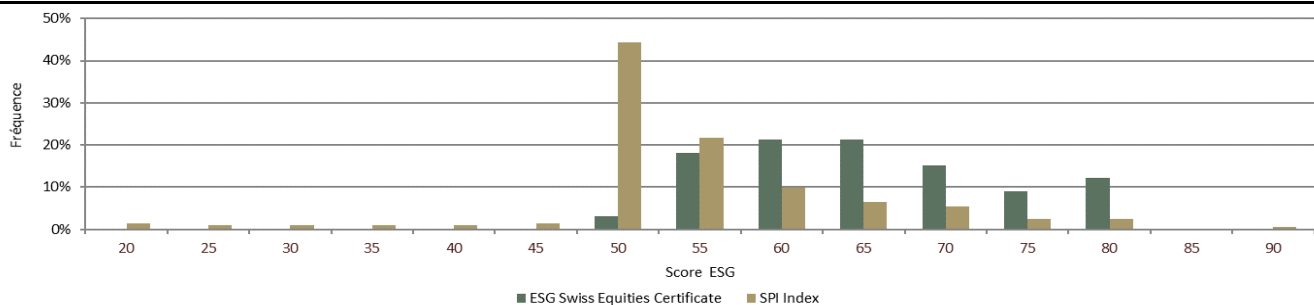
## Top 10 Holdings

Name	Weight (%)
ROCHE HOLDING AG-GENUSSCHEIN	4.80%
ALSO HOLDING AG-REG	4.03%
SFS GROUP AG	3.76%
GEBERIT AG-REG	3.67%
SIKA AG-REG	3.65%
DKSH HOLDING AG	3.63%
NOVARTIS AG-REG	3.61%
STRAUMANN HOLDING AG-REG	3.57%
SWATCH GROUP AG/THE-BR	3.54%
SULZER AG-REG	3.48%
CASH	1.93%

## Market Capitalisation Exposure

Large Cap.	41.61%
Mid Cap.	8.92%
Small Cap.	47.55%
Cash	1.93%

## ESG Ratings Allocation (last rebalancing)



## Fund Information

Custodian & Index Sponsor	Natixis
Advisor	NextGen WM
ESG Rating Provider	Covalence



This document does not constitute any recommendation, investment proposal, offer to provide a service, nor solicitation to buy or sell any security or other investment product. This document was issued for information purposes only. It has no contractual value and may contain errors or omissions. Past results are not indicative of future results. NextGen WM will not be liable for any reliance placed upon the content of this document by any person.