

Objective & Strategy

The active investment strategy aims to implement NextGen's defensive allocation while focusing on an original thematic approach based on long-term trends such as demographic, social, environmental challenges, and technological developments in order to identify investment opportunities throughout the value chain and across all industries. We select investment vehicles or companies that can deliver performance over the long term, based on deep financial analysis that evaluates strategic positioning, management and financial strength. Our approach aims at offering solutions that consider market, environmental, exchange rate, political and reputational risks and that mitigate risks that may depress asset prices in the short-term.

Classification

Asset Type	Mixed Allocation
Region	World
Style	ESG Focus

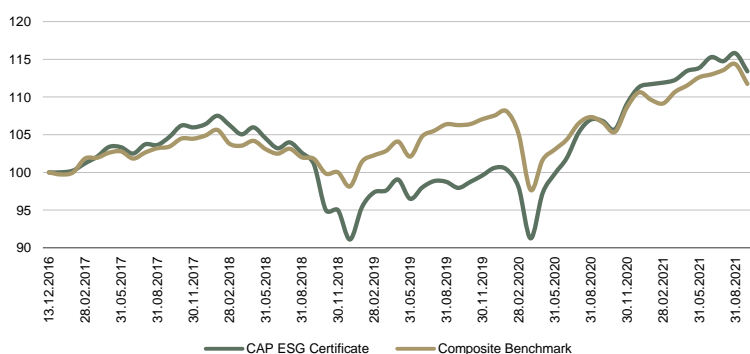
Performance Table (%)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
Cert 2021	0.36	0.18	0.33	1.06	0.35	1.26	-0.47	0.92	-2.08				1.89
Benchmark	-0.89	-0.45	1.41	0.77	0.97	0.34	0.50	0.71	-2.30				1.01
Cert 2020	-0.20	-2.34	-6.94	6.58	2.62	2.10	3.34	1.61	-0.19	-1.03	3.22	2.02	10.64
Benchmark	0.53	-2.77	-7.07	4.06	1.35	1.29	2.07	0.78	-0.68	-1.18	3.09	1.85	2.87
Cert 2019	4.72	2.04	0.26	1.49	-2.57	1.55	0.87	-0.10	-0.81	0.82	0.86	1.00	10.43
Benchmark	3.34	0.84	0.57	1.20	-1.91	2.63	0.71	0.81	-0.10	0.13	0.62	0.44	9.58
Cert 2018	1.05	-1.15	-1.15	0.88	-1.38	-1.25	0.76	-1.33	-1.46	-6.03	0.00	-4.11	-14.38
Benchmark	0.70	-1.73	-0.24	0.61	-1.05	-0.58	0.63	-1.10	-0.20	-1.92	0.16	-1.88	-6.44
Cert 2017	0.23	0.96	0.87	1.27	-0.05	-0.80	1.19	-0.08	1.03	1.44	-0.22	0.40	6.39
Benchmark	0.27	1.84	0.10	0.66	0.16	-0.92	0.79	0.55	0.20	1.03	-0.01	0.40	5.18
Cert 2016												0.01	0.01
Benchmark												-0.27	-0.27

Certificate Facts

Quote	113.40
Share Class Currency	CHF
Issue Date	13 December 2016
Registration	Switzerland
Quotation	Daily
Domicile	Switzerland
ISIN	CH0332709952
Target Clients	Qualified Investors
Subscription/Redemption	Daily / Daily
Subscription Notice	0 Day
Redemption Notice	0 Day
Management Fee	1.25%
TER	1.85%
Minimum Investment	1 Certificates
Number of Positions	21
Legal Status	Open-ended
Dividend Distribution	Capitalised
Benchmark	Composite Benchmark
In Scope	Yes

Comparative Performance



Statistics

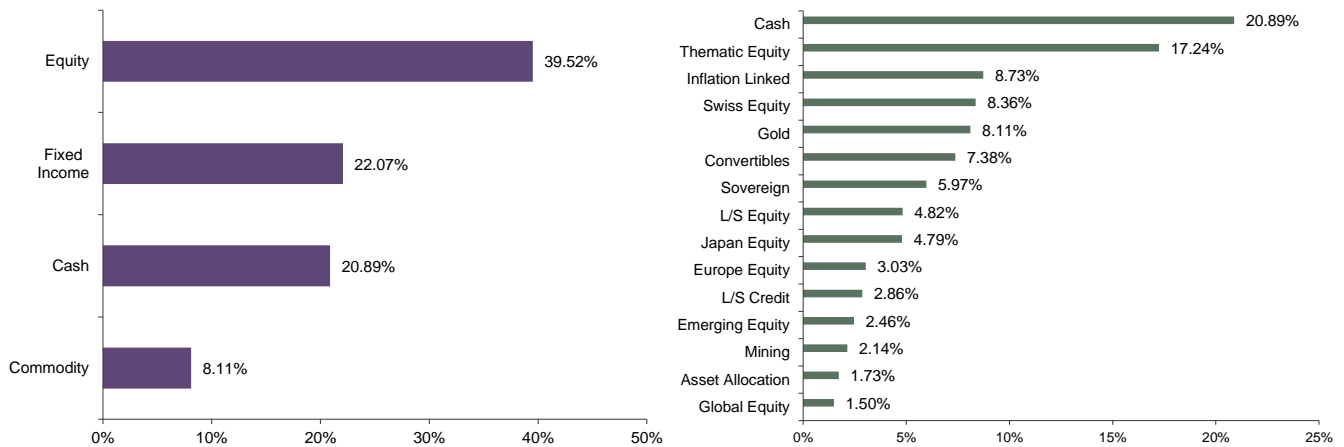
	Certificate (%)	Index (%)
Last Month Return	-2.08	-2.30
Last 3 Months Return	-1.64	-1.11
YTD Return	1.89	1.01
Since Inception	13.40	10.62
Annualized Return	2.64	2.32
Annualized Volatility	7.38	5.68
Sharpe Ratio	0.29	0.32
% of Positive Months	62.07	65.52
Major Drawdown	-6.94	-7.07
Beta	1.15	
Correlation	0.90	

*Index Composition

25% (equally weighted) USD, EUR, CHF Sovereign Bonds + 10% Global Corporate Bonds + 5% Global High Yield + 10% European Equities + 5% Swiss Equities + 10% US Equities + 5% EM Market Equities + 10% Asia Pacific Equities + 10% Long/Short Equities + 10% Gold

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Allocation



Monthly Top Five Position Cont.

Name	Rel. Cont.
YUKI JAPAN REBOUND GROW-USD	0.05%
AXA WLD-GL INF SH DUR-I CHF	0.02%
QUANTEX GLOBAL VALUE-CHF I	0.02%
BUTLER CREDIT OPPO FD-B P C	0.01%
ELEV-ABS LRET EUR FD-RCHF AH	0.00%

Monthly Worst Five Position Cont.

Name	Rel. Cont.
CS ROBOTICS EQUITY FND-B USD	-0.20%
PICTET-GLOBAL ENVIRONMEN-USD	-0.19%
MULTIPARTNER-K GOLD EQTY-BCH	-0.18%
PICTET CH-SWISS EQUITIES-IDY	-0.18%
RS SUS HEALTHY LIVING EQ-D U	-0.18%

Top 10 Holdings

Name	Weight (%)
AXA WLD-GL INF SH DUR-I CHF	8.73%
PICTET CH PRE MET-P G-PDYCHF	8.11%
ROBECO QI GBL DYN DUR DH CHF	5.97%
VONTOBEL CH-ETHOS EQ SW S-A	5.62%
ELEV-ABS LRET EUR FD-RCHF AH	4.82%
YUKI JAPAN REBOUND GROW-USD	4.79%
DYNASTY SICAV-DY GL CON-BCHF	4.53%
NATIX-THMATIC SAFETY-HIA CHF	3.85%
CS ROBOTICS EQUITY FND-B USD	3.67%
PICTET-GLOBAL ENVIRONMEN-USD	3.65%
CASH	20.89%

Funds AUM

>500m	59.34%
100m to 500m	15.82%
<100m	3.96%
Cash	20.89%

Certificate Information

Custodian	Bank Julius Baer & Co. Ltd, Zürich
Advisor	NextGen Wealth Managers

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