



**Synchrony Optimised SPI® I**

**ISIN CH0248680594**

Class I reserved for qualified investors

**November 2024**

**Fund Profile**

- Direct investment in shares of Swiss companies included in the SPI® benchmark index
- Index fund based on a quantitative optimisation method
- Objective: to obtain long-term capital growth by replicating the performance of the SPI® index

**AA**  
MSCI ESG  
RATING

**Technical information**

Net Asset Value	CHF 147.09
Fund assets (m)	CHF 215.12
Volatility (5 years)	12.66%
Gross yield	3.1%
Tracking error (5 years)	0.11
Correlation (5 years)	1.00
Beta (5 years)	0.99
Last distribution (gross)	CHF 4.60

**Performance in CHF**

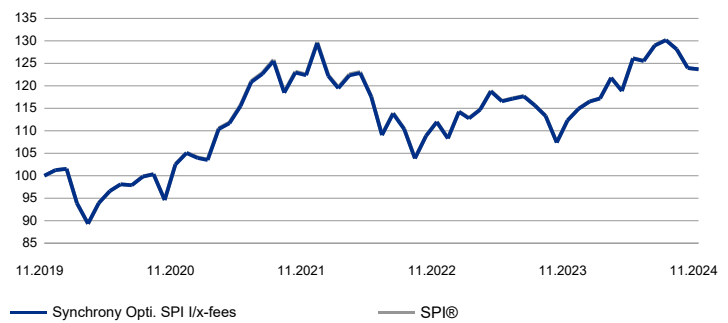
%	2019	2020	2021	2022	2023	5 Years	YTD	Nov 24
Fd NAV	30.47	3.64	23.15	-16.47	5.96	23.00	7.55	-0.22
Fd x-fees	30.59	3.75	23.28	-16.37	6.08	23.69	7.67	-0.22
Index	30.59	3.82	23.38	-16.48	6.09	23.64	7.56	-0.25

Total Return Performance  
Benchmark : SPI®

**Fund / Class features**

Fund domicile	Switzerland
Custodian bank	BCV
Portfolio Manager (BCGE)	Thierry Vessereau
Class launch date	21.08.2014
Class base currency	CHF
Class all in fee	0.08%
Front/back-end load	0.05%
Class TER as of 15.09.2024	0.08%
Year-end closing date	15 March
Distribution	June
Liquidity	Daily
Cut-off	11:00

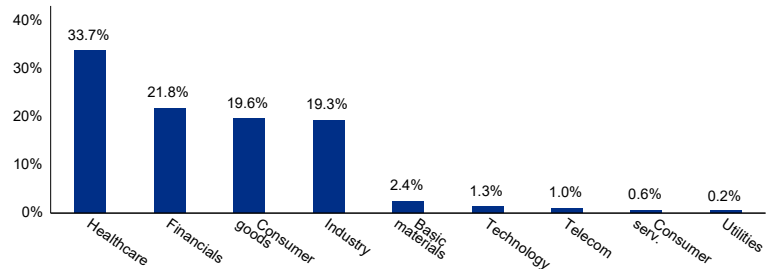
**Indexed historical performance**



**Major Holdings**

Nestlé	12.7%
Novartis	12.1%
Roche	11.4%
UBS Group	5.9%
Zurich Insurance	5.2%
ABB	5.1%
Richemont	4.2%
Holcim	3.1%
Alcon	2.5%
Lonza	2.4%

**Sector breakdown**





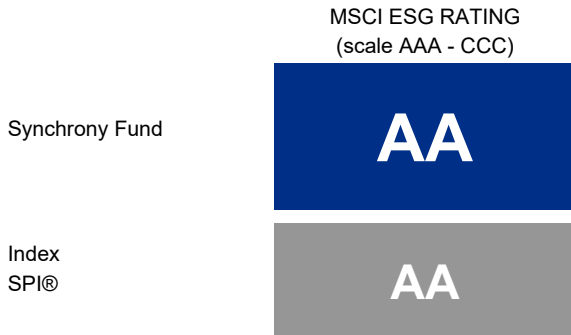
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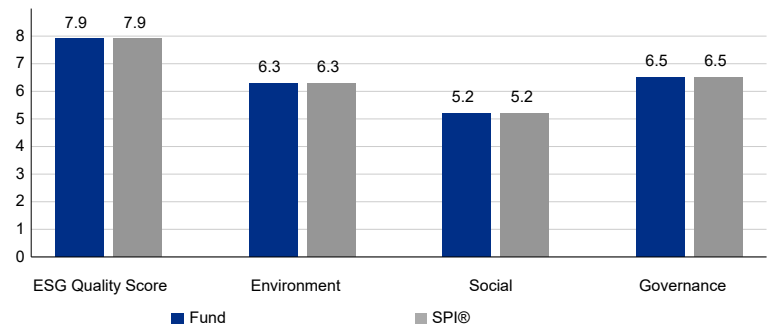
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Banque Cantonale de Genève has opted for an independent external rating policy for its investment products in the area of ESG (Environment, Social and Governance) parameters. The ratings presented are provided by the extra-financial rating agency MSCI ESG Research LCC. For more information, please contact your advisor.

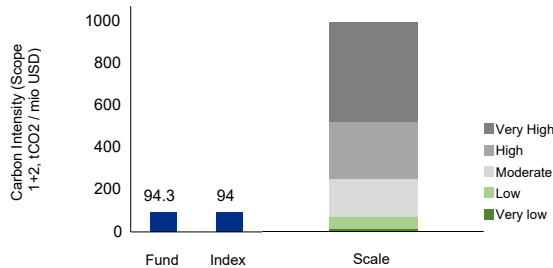
**ESG rating of the portfolio**



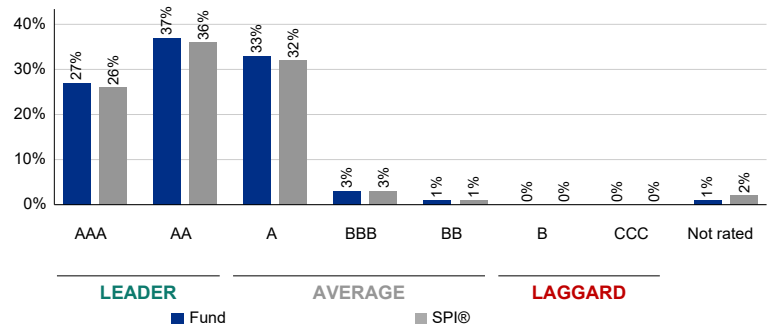
**ESG Quality Score and rating by criteria (scale 1 - 10)**



**Carbon emissions intensity**



**Distribution of ESG rating versus benchmark**



**Major Holdings**

Name	Weight	ESG Rating	Score - E	Score - S	Score - G	Controversies
Nestlé	12.7%	A	4.4	5	5.6	22
Novartis	12.1%	AA	5.9	5.1	6.7	14
Roche	11.4%	A	6.3	3.6	5.6	7
UBS Group	5.9%	AA	10	4.7	5.1	18
Zurich Insurance	5.2%	AAA	8.8	6.6	7.6	3
ABB	5.1%	AAA	8.2	5.6	7	1
Richemont	4.2%	AA	8	4.7	6.2	1
Holcim	3.1%	AA	6	6.5	5.1	3
Alcon	2.5%	AAA	10	8.7	8	
Lonza	2.4%	AAA	10	6	8.4	

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