



## Synchrony LPP Bonds I

ISIN CH0026517240

Class I reserved for qualified investors

July 2024

### Fund Profile

- Direct investments in investment grade (AAA-BBB) CHF-denominated bonds
- Actively managed fund based on quantitative methodology
- Objective: long-term capital preservation with regular returns

**A**

MSCI ESG  
RATING

### Technical information

Net Asset Value	CHF 90.64
Fund assets (m)	CHF 107.37
Volatility (5 years)	4.68%
Average yield	1.15%
Modified duration	6.7 Years
Average coupon	1.27%
Gross yield	0.7%
Tracking error (5 years)	0.94
Correlation (5 years)	0.99
Beta (5 years)	0.89
Last distribution (gross)	CHF 0.60

### Performance in CHF

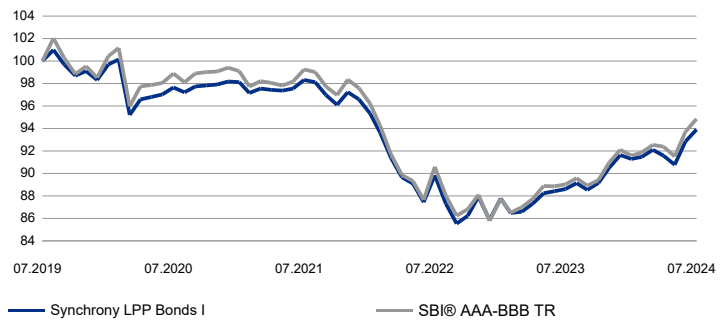
%	2019	2020	2021	2022	2023	5 Years	YTD	Jul 24
Fd NAV	1.68	-0.14	-1.62	-11.12	6.74	-6.09	2.47	1.15
Index	3.05	0.90	-1.82	-12.10	7.36	-5.15	2.98	1.22

Total Return Performance  
Benchmark: SBI Rating AAA-BBB TR

### Fund / Class features

Fund domicile	Switzerland
Custodian bank	BCV
Portfolio Manager (BCGE)	Loyal Finance AG
Class launch date	22.11.2006
Class base currency	CHF
Class all in fee	0.55%
Class TER as of 15.03.2024	0.55%
Year-end closing date	15 March
Distribution	June
Rating average	AA
Liquidity	Daily
Cut-off	16:00

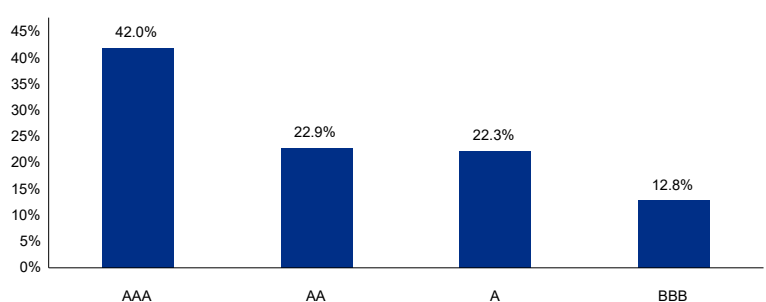
### Indexed historical performance



### Major Holdings

0% Pfandbrief Kntbk 02-36	1.6%
2% Pfandbrief Hypo 23-40	1.6%
2.2% Pfandbrief Kntbk 10-34	1.6%
1.4% Pfandbrief Kntbk 08-32	1.5%
0.125% Pfandbrief Hypo 20-33	1.1%
0.375% Pfandbriefbank Hypo 16-39	1.1%
1.35% Pfandbrief Kntbk 08-32	1.0%
2.125% Basellandsch. Kntb. 10-52	1.0%
0% Pfandbrief Kntbk 20-28	0.9%
2.35% Pfandbrief Kntbk 11-37	0.9%

### Investment Categories



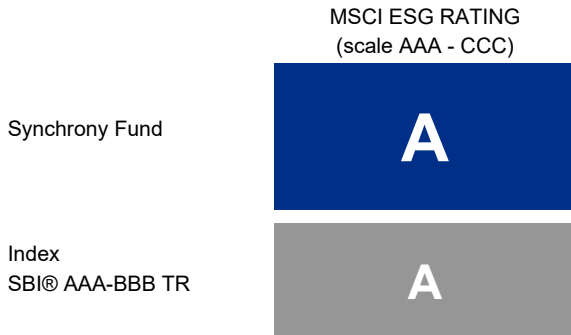
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**ISIN CH0026517240**

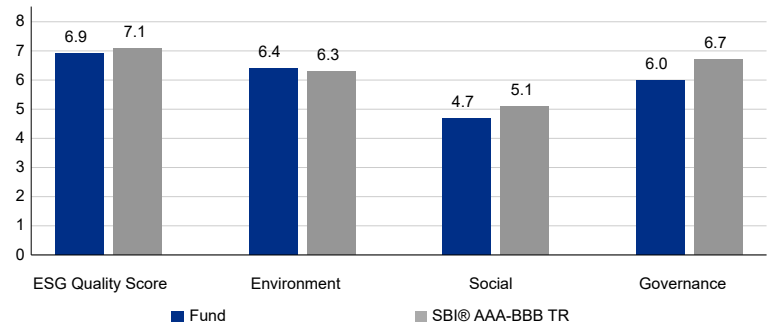
**July 2024**

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.

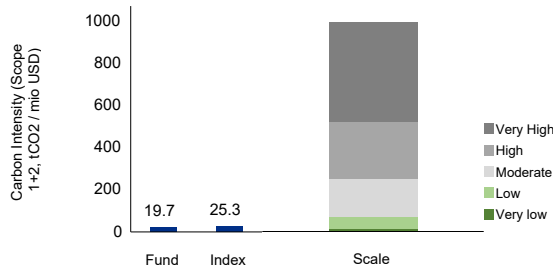
**ESG rating of the portfolio**



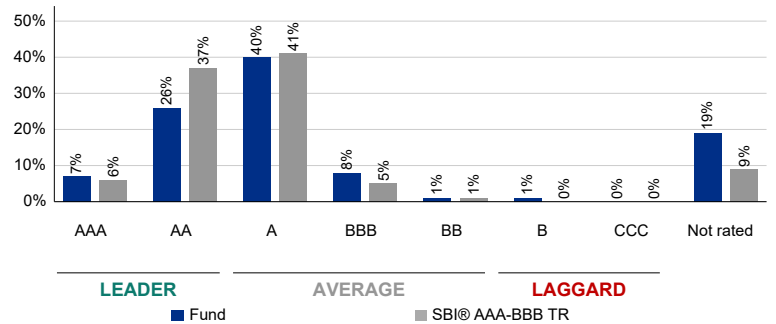
**ESG Quality Score and rating by criteria (scale 1 - 10)**



**Carbon emissions intensity**



**Distribution of ESG rating versus benchmark**



**Major Holdings**

Name	Weight	ESG Rating	Score - E	Score - S	Score - G	Controversies
0% Pfandbrief Kntbk 02-36	1.6%	A	5.7	4.1	6.4	0
2% Pfandbrief Hypo 23-40	1.6%	A	5.7	4.1	5.2	0
2.2% Pfandbrief Kntbk 10-34	1.6%	A	5.7	4.1	6.4	0
1.4% Pfandbrief Kntbk 08-32	1.5%	A	5.7	4.1	6.4	0
0.125% Pfandbrief Hypo 20-33	1.1%	A	5.7	4.1	5.2	0
0.375% Pfandbriefbank Hypo 16-39	1.1%	A	5.7	4.1	5.2	0
1.35% Pfandbrief Kntbk 08-32	1%	A	5.7	4.1	6.4	0
2.125% Basellandsch. Kntb. 10-52	1%	AA	6.9	5.8	5.6	0
0% Pfandbrief Kntbk 20-28	0.9%	A	5.7	4.1	6.4	0
2.35% Pfandbrief Kntbk 11-37	0.9%	A	5.7	4.1	6.4	0

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