



Synchrony LPP Bonds B

ISIN CH0026517331

Class B reserved for BCGE's vested benefits and pension foundations - Fondation de libre passage and Fondation de prévoyance Epargne 3, as well as institutions exempted from occupational benefits

October 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 108.52
Fund assets (m)	CHF 107.87
Volatility (5 years)	4.62%
Average yield	0.98%
Modified duration	6.73 Years
Average coupon	1.26%
Tracking error (5 years)	0.77
Correlation (5 years)	0.99
Beta (5 years)	0.91
Capitalisation Fund	

Performance in CHF

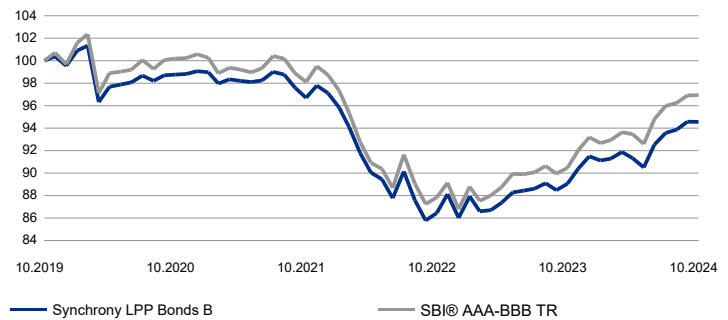
%	2019	2020	2021	2022	2023	5 Years	YTD	Oct 24
Fd NAV	1.32	-0.48	-1.96	-11.43	6.36	-5.45	3.34	-0.02
Index	3.05	0.90	-1.82	-12.10	7.36	-3.06	4.02	0.03

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	07.02.2007
Class base currency	CHF
Class all in fee	0.90%
Class TER as of 15.09.2024	0.90%
Year-end closing date	15 March
Rating average	AA
Liquidity	Daily
Cut-off	16:00

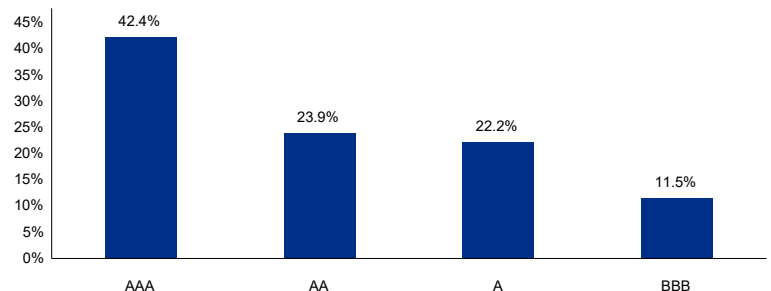
Indexed historical performance



Major Holdings

0.5% Eidgenossenschaft 28.06.2045	2.3%
0.4% KB Luzern 15.03.2038	1.7%
0% Pfandbriefzentrale 15.02.2036	1.7%
2% Pfandbriefbank 04.10.2040	1.6%
2.2% Pfandbriefzentrale 04.10.2034	1.6%
1.85% Pfandbriefzentrale 19.07.2038	1.6%
0.125% Pfandbriefbank 14.10.2033	1.1%
1.4% Pfandbriefzentrale 30.08.2032	1.0%
2.125% KB Baselland 04.10.2052	0.9%
0% Pfandbriefzentrale 21.06.2028	0.9%

Investment Categories





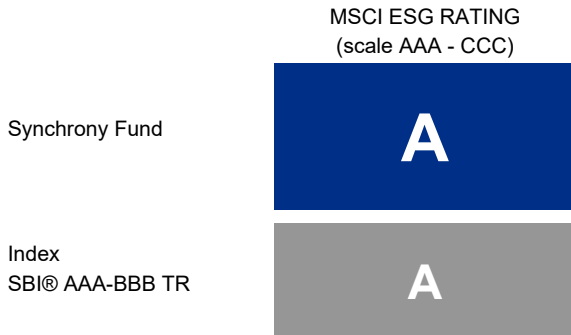
Synchrony LPP Bonds B

ISIN CH0026517331

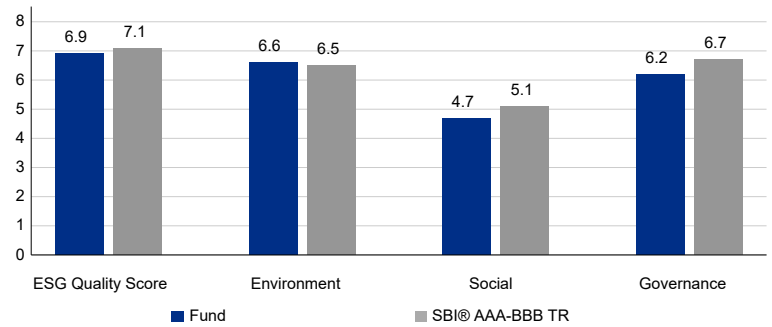
October 2024

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.

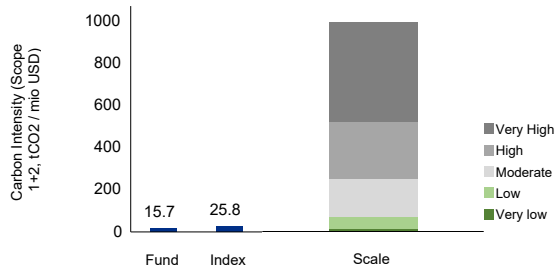
ESG rating of the portfolio



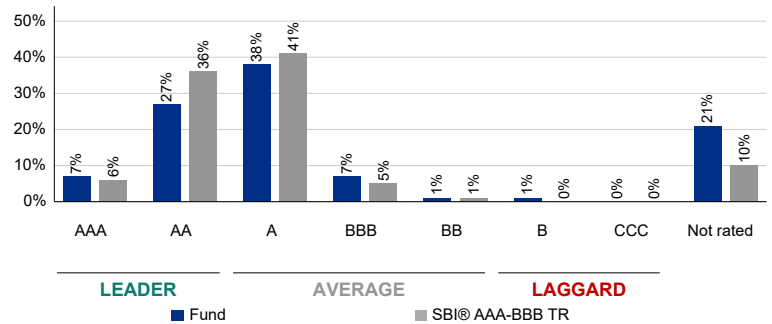
ESG Quality Score and rating by criteria (scale 1 - 10)



Carbon emissions intensity



Distribution of ESG rating versus benchmark



Major Holdings

Name	Weight	ESG Rating	Score - E	Score - S	Score - G	Controversies
0.5% Eidgenossenschaft 28.06.2045	2.3%	AA	6.2	8.4	9	
0.4% KB Luzern 15.03.2038	1.7%	AA	5.2	4	7.9	0
0% Pfandbriefzentrale 15.02.2036	1.7%	A	6.7	4.1	6.8	0
2% Pfandbriefbank 04.10.2040	1.6%	A	6.7	4.1	5	0
2.2% Pfandbriefzentrale 04.10.2034	1.6%	A	6.7	4.1	6.8	0
1.85% Pfandbriefzentrale 19.07.2038	1.6%	A	6.7	4.1	6.8	0
0.125% Pfandbriefbank 14.10.2033	1.1%	A	6.7	4.1	5	0
1.4% Pfandbriefzentrale 30.08.2032	1%	A	6.7	4.1	6.8	0
2.125% KB Baselland 04.10.2052	0.9%	AA	7.5	4.8	5.6	0
0% Pfandbriefzentrale 21.06.2028	0.9%	A	6.7	4.1	6.8	0

© 2020 MSCI ESG Research LLC. Reproduced by permission

Although Banque Cantonale de Genève's information providers, including, without limitation, MSCI ESG Research LLC and its affiliates (the "ESG Parties"), obtain information (the "Information") from sources believed to be reliable, the ESG Parties do not warrant the originality, accuracy and/or completeness of the data presented herein and disclaim all warranties, express or implied, including those of merchantability and fitness for a particular purpose. The Information may only be used for your internal use and may not be reproduced. It may not be reproduced or redistributed in any form and may not be used as the basis for or as a component of any financial instruments or products or indices. Furthermore, none of the Information may in itself be used to determine which securities to buy or sell or when to buy or sell them. The ESG Parties shall not be liable for any errors or omissions in connection with the data presented herein, nor for any direct, indirect, special, punitive, consequential or other damages (including lost profits), even if they have been advised of the possibility of such damages.

This document is a monthly marketing sheet. The information in this document is based on reliable data and statistics. The performances mentioned are provided for information purposes only and are not guaranteed for the future. Past performance should not be taken as an indicator of current or future performance. The performance does not take into account commissions and fees charged upon the issuance and redemption of units. Neither Banque Cantonale de Genève nor the BCGE Group can be held responsible for them. The annual and semi-annual reports, the prospectuses with integrated fund contracts, as well as the key information for investors of the investment funds managed or sold by BCGE can be obtained free of charge from BCGE, Geneva, or from the fund management company GERIFONDS SA (www.gerifonds.ch).