



Synchrony LPP Bonds J

ISIN CH1139995828

J Class: open to investors within the meaning of Art. 38a al. 1 OIA and authorised to invest under a specific written agreement signed with an entity of the BCGE group.

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 108.72
Fund assets (m)	CHF 107.37
Volatility (5 years)*	4.69%
Average yield	1.15%
Modified duration	6.7 Years
Average coupon	1.27%
Tracking error (5 years)*	0.94
Correlation (5 years)*	0.99
Beta (5 years)*	0.89
Capitalisation Fund	

Performance in CHF*

%	2019	2020	2021	2022	2023	5 Years	YTD	Jul 24
Fd NAV	1.32	-0.48	-1.96	-11.18	7.00	-6.57	2.62	1.16
Index	3.05	0.90	-1.82	-12.10	7.36	-5.15	2.98	1.22

Total Return Performance

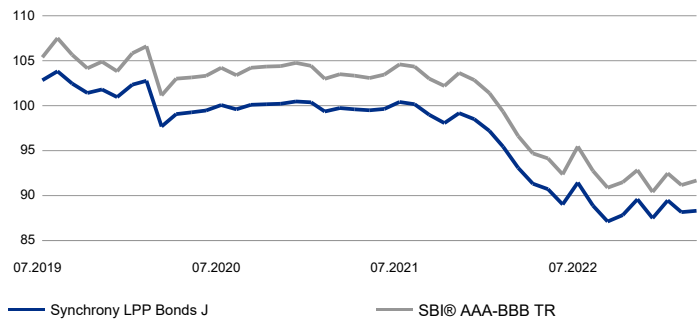
Benchmark: SBI® AAA-BBB TR

*Technische Informationen und Daten über die Wertentwicklung beruhen auf den Nettoinventarwerten der Klasse B bis zum 10.07.2022, die der Klasse J sind mit den Nettoinventarwerten ab dem Datum der Auflegung, dem 11.07.2022, verknüpft. Die Klasse J unterscheidet sich von der Klasse B durch ihre Zugangsbedingungen und den geringeren Satz bei der globalen Pauschalgebühr.

Fund / Class features

Fund domicile	Switzerland
Custodian bank	BCV
Portfolio Manager (BCGE)	Loyal Finance AG
Class launch date	11.07.2022
Class base currency	CHF
Class all in fee	0.30%
Class TER as of 15.09.2023	0.29%
Year-end closing date	15 March
Rating average	AA
Liquidity	Daily
Cut-off	16:00

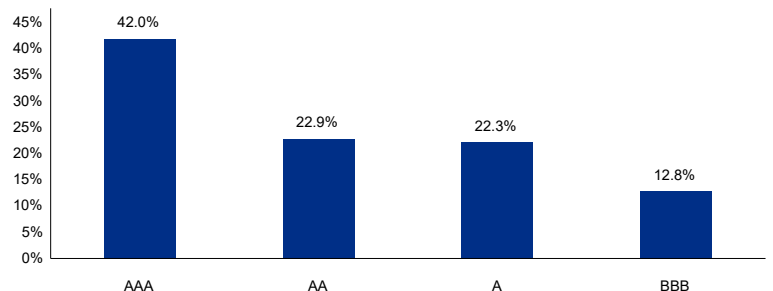
Indexed historical performance*



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



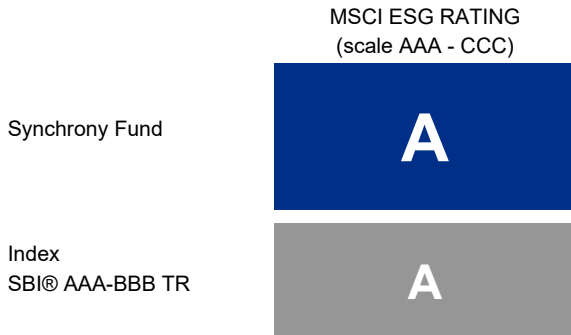
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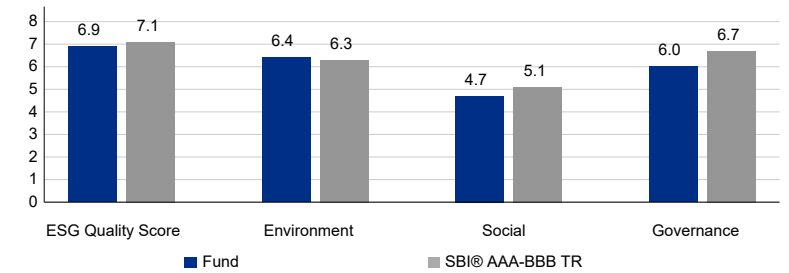
July 2024

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

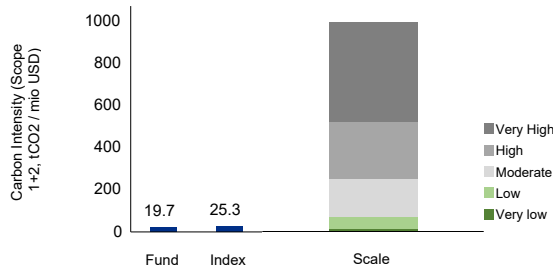


ESG Quality Score and rating by criteria (scale 1 - 10)

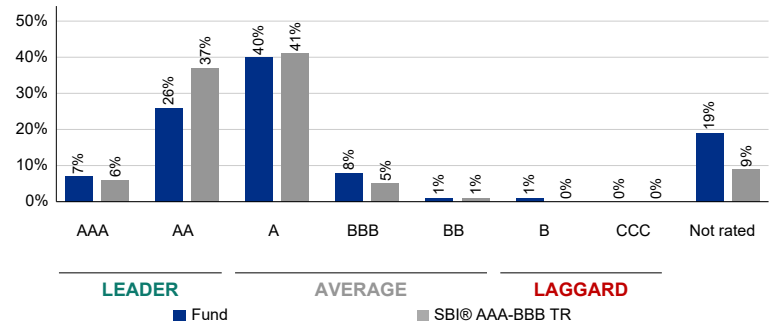


¹ The ESG Quality Score takes into account the ESG orientation of issuers and the exposure to lower rated companies. It does not correspond directly to individual E, S and G ratings.

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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