



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.

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 110.03 |
| Fund assets (m) | CHF 107.87 |
| Volatility (5 years)* | 4.64% |
| 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)* | 0.92 |
| Capitalisation Fund | |

Performance in CHF*

| % | 2019 | 2020 | 2021 | 2022 | 2023 | 5 Years | YTD | Oct 24 |
|--------|------|-------|-------|--------|------|---------|------|--------|
| Fd NAV | 1.32 | -0.48 | -1.96 | -11.18 | 7.00 | -4.13 | 3.86 | 0.03 |
| Index | 3.05 | 0.90 | -1.82 | -12.10 | 7.36 | -3.06 | 4.02 | 0.03 |

Total Return Performance

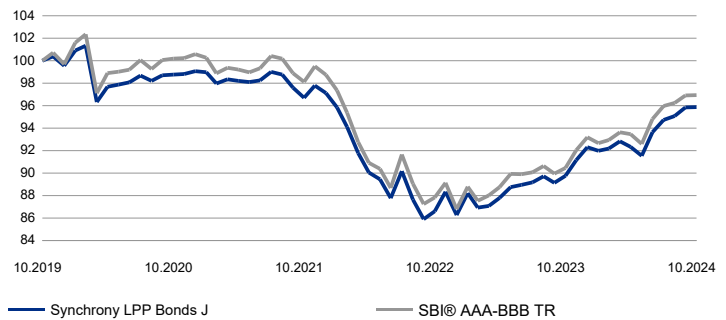
<P contenteditable="false" onmouseup="rdocTagEdit(this)">Benchmark: SBI® AAA-BBB TR

*Technical information and performance data are based on the NAVs of class B until 10.07.2022, to which the NAVs of class J are chained from the date of its launch, 11.07.2022. The J class differs from the B class by its access conditions and by the lower rate of its global flat fee.hu)

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 15.09.2024 | 0.29% |
| Year-end closing date | 15 March |
| Rating average | AA |
| Liquidity | Daily |
| Cut-off | 16:00 |

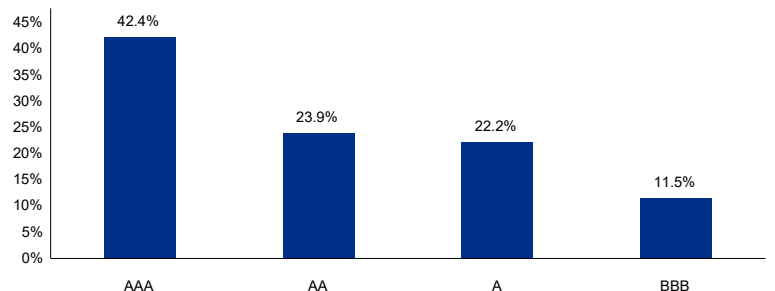
Indexed historical performance*



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



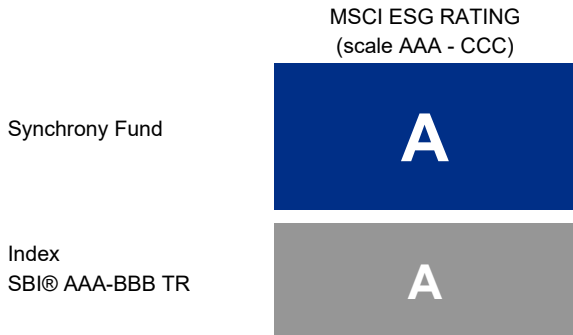
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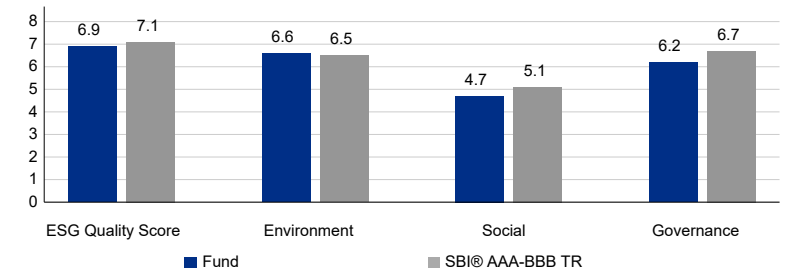
October 2024

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

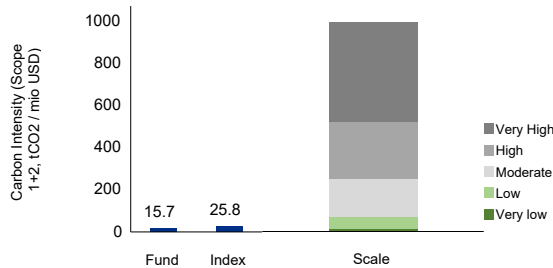


ESG Quality Score and rating by criteria (scale 1 - 10)

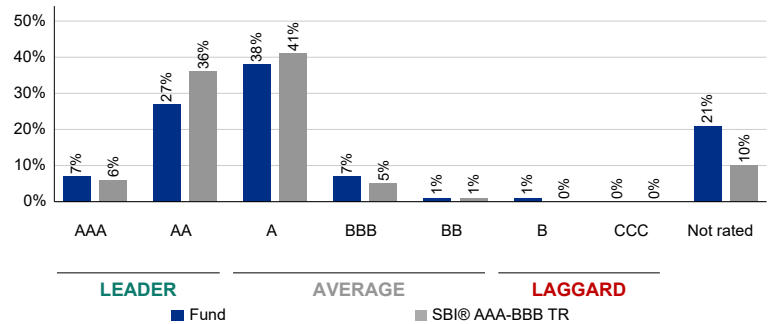


¹ The ESG Quality Score takes into account the ESG orientation of issuers and the exposure to lower rated companies. It does not correspond directly to individual E, S and G ratings.

Carbon emissions intensity



Distribution of ESG rating versus benchmark



Major Holdings

| Name | Weight | ESG Rating | Score - E | Score - S | Score - G | Controversies |
|-------------------------------------|--------|------------|-----------|-----------|-----------|---------------|
| 0.5% 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 |

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