



Synchrony LPP 40 ESG B

ISIN CH0026517869

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

August 2024

Fund Profile

- Direct investment or via investment funds in equities, investment grade bonds, real estate and money market instruments
- Active management fund reflecting the BCGE Group's asset allocation with a moderate risk profile
- Equity allocation primarily in companies that stand out for their social and environmental commitments
- Foreign currency exposure of a maximum of 30%
- Objective: to obtain a balance between fixed income and capital growth

AA

MSCI ESG
RATING

Technical information

| | |
|--------------------------|------------|
| Net Asset Value | CHF 119.08 |
| Fund assets (m) | CHF 54.16 |
| Volatility (5 years) | 8.25% |
| Tracking error (5 years) | 2.01 |
| Correlation (5 years) | 0.97 |
| Beta (5 years) | 1.06 |
| Capitalisation Fund | |

Performance in CHF

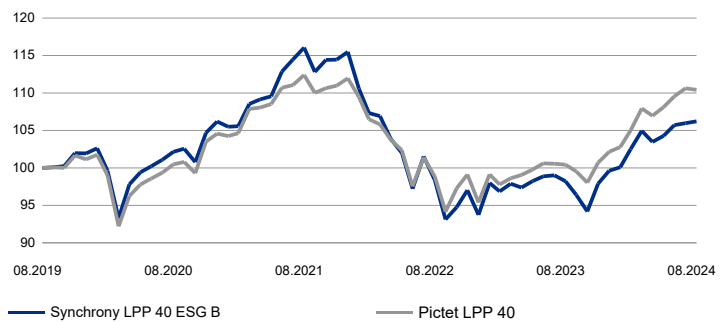
| % | 2019 | 2020 | 2021 | 2022 | 2023 | 5 Years | YTD | Aug 24 |
|--------|-------|------|------|--------|------|---------|------|--------|
| Fd NAV | 14.01 | 4.17 | 8.75 | -18.84 | 6.29 | 6.22 | 6.62 | 0.24 |
| Index | 12.36 | 3.39 | 7.07 | -14.80 | 7.10 | 10.42 | 8.08 | -0.18 |

Total Return Performance
Benchmark: Pictet LPP 2000 - LPP40

Fund / Class features

| | |
|----------------------------|--------------|
| Fund domicile | Switzerland |
| Custodian bank | BCV |
| Portfolio Manager (BCGE) | Jules Munier |
| Class launch date | 07.02.2007 |
| Class base currency | CHF |
| Class all in fee | 1.10% |
| Class TER as of 15.03.2024 | 1.50% |
| Year-end closing date | 15 March |
| Liquidity | Daily |
| Cut-off | 09:30 |

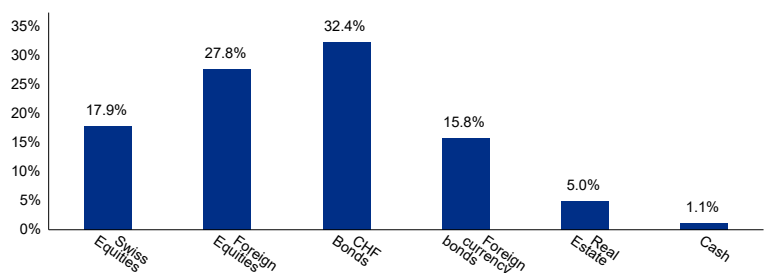
Indexed historical performance



Major Holdings

| Equities | |
|--|-------|
| Brown Advisory US Sustainable Growth | 11.0% |
| Synchrony Optimised SPI ESG Weighted | 5.5% |
| Synchrony All Caps M | 5.4% |
| Synchrony Swiss Equity | 5.2% |
| MTX Sustainable Asian Leaders (ex. Japan) | 4.5% |
| Bonds | |
| SWC (CH) Index Bd TM AAA-BBB REsp FA CHF D | 16.0% |
| SWC (CH) Invnt Fd I Bd Fd SustainGlbAggr GTH CHF C | 15.8% |
| Synchrony LPP Bonds I | 9.9% |
| Synchrony (LU) World Bonds (CHF) I | 6.6% |

Investment Categories



Percentage of investment in CHF: 72.08%



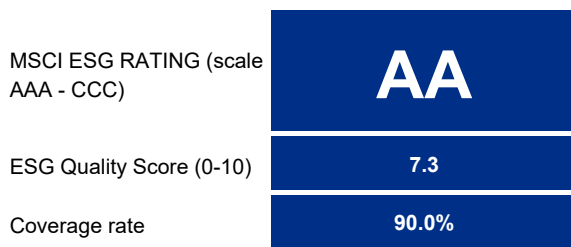
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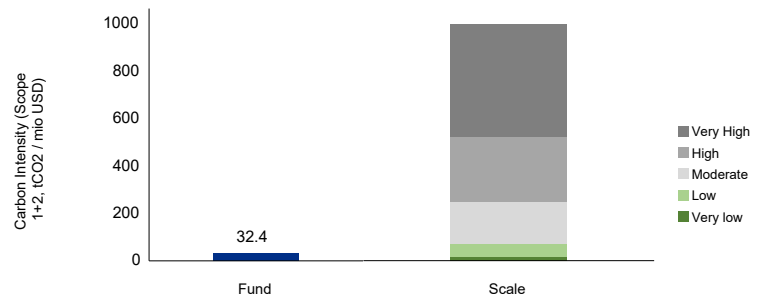
August 2024

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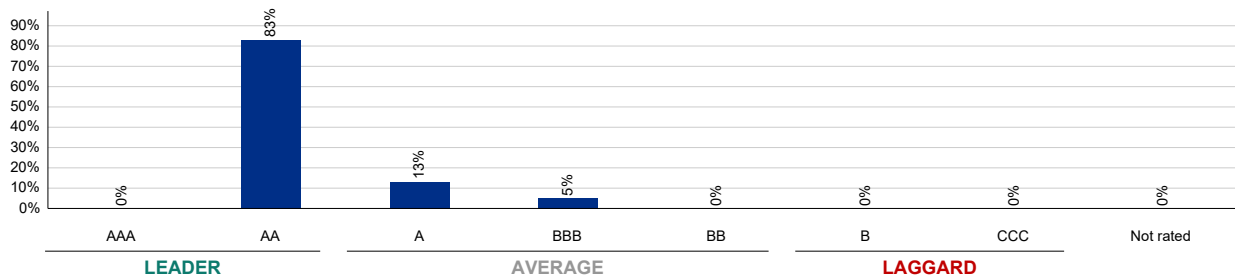
ESG rating of the portfolio



Carbon emissions intensity



Distribution of ESG rating (all positions)



ESG rating of the main positions

| Name | Weight | Coverage rate | ESG Rating | ESG Quality Score | Carbon Intensity |
|--|--------|---------------|------------|-------------------|------------------|
| Equities | | | | | |
| Brown Advisory US Sustainable Growth | 11.0% | 97.9% | AA | 7.4 | 12.3 |
| Synchrony Optimised SPI ESG Weighted | 5.5% | 98.6% | AA | 8 | 86.4 |
| Synchrony All Caps M | 5.4% | 99.3% | AA | 8 | 23.1 |
| Synchrony Swiss Equity | 5.2% | 99.1% | AA | 8 | 19.9 |
| MTX Sustainable Asian Leaders (ex. Japan) | 4.5% | 98.8% | BBB | 5.6 | 66.1 |
| Bonds | | | | | |
| SWC (CH) Index Bd TM AAA-BBB REsp FA CHF D | 16.0% | 88.7% | AA | 7.2 | 14.3 |
| SWC (CH) Invnt Fd I Bd Fd SustainGlbAggr GTH CHF C | 15.8% | 95.6% | AA | 7.2 | 22.8 |
| Synchrony LPP Bonds I | 9.9% | 0.0% | A | 6.9 | 15.5 |
| Synchrony (LU) World Bonds (CHF) I | 6.6% | 82.5% | AA | 7.1 | 34.7 |

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