

## BGF Global Multi-Asset Income Fund Class I2 USD

## MARCH 2022 FACTSHEET

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 31-Mar-2022. All other data as at 10-Apr-2022.

For Investors in the UK. Investors should read the Key Investor Information Document and Prospectus prior to investing.

## FUND OVERVIEW

The Global Multi-Asset Income Fund follows a flexible asset allocation policy that seeks an above average income without sacrificing long term capital growth. The Fund invests globally in the full spectrum of permitted investments including equities, equity-related securities, fixed income transferable securities (which may include some high yield fixed income transferable securities), units of undertakings for collective investment, cash, deposits and money market instruments. This Fund distributes income gross of expenses. Currency exposure is flexibly managed.

## GROWTH OF HYPOTHETICAL 10,000



The figures shown relate to past performance. Past performance is not a reliable indicator of current or future results and should not be the sole factor of consideration when selecting a product or strategy. Share Class performance displayed in Euro. Performance is shown on a net asset value basis, with gross income reinvested.

## 12 MONTH PERFORMANCE PERIODS - TO LAST QUARTER END



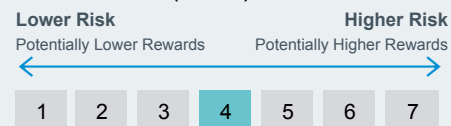
Share Class performance is calculated on a Net Asset Value (NAV) basis, with income reinvested, in U.S. Dollar, net of fees. Benchmark performance displayed in USD.

**Key Risks:** All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed. The fund invests a large portion of assets which are denominated in other currencies; hence changes in the relevant exchange rate will affect the value of the investment.

(Continued on page 2)

**Capital at risk.** All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed.

## SYNTHETIC RISK &amp; REWARD INDICATOR (SRRI)



## KEY FACTS

Asset Class	Multi Asset
Morningstar Category	USD Moderate Allocation
Fund Launch Date	28-Jun-2012
Share Class Launch Date	23-Nov-2016
Fund Base Currency	USD
Share Class Currency	USD
Total Fund Size (M)	6,497.28 USD
Domicile	Luxembourg
Fund Type	UCITS
ISIN	LU1523255922
Bloomberg Ticker	BGMAI2U
Distribution Type	None
Minimum Initial Investment	10,000,000 USD*

\* or currency equivalent

## PORTFOLIO MANAGER(S)

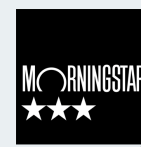
Michael Fredericks  
Justin Christofel  
Alex Shingler

## TOP HOLDINGS (%)

ISHARES \$ HIGH YIELD CRP BND ETF \$	2.20
ISHARES J.P. MORGAN \$ EMER MKTS BD	0.94
BGF USD HIGH YIELD BD X6 USD	0.61
TAIWAN SEMICONDUCTOR	
MANUFACTURING	0.49
MICROSOFT CORP	0.40
GOOGL NOMURA BANK INTERNATIONAL	
PLC 12.425/26/2022	0.35
CITIGROUP INC 5 12/31/2049	0.29
ZURICH INSURANCE GROUP AG	0.29
NOVO NORDISK CLASS B	0.28
ASTRAZENECA PLC	0.27
<b>Total of Portfolio</b>	<b>6.12</b>

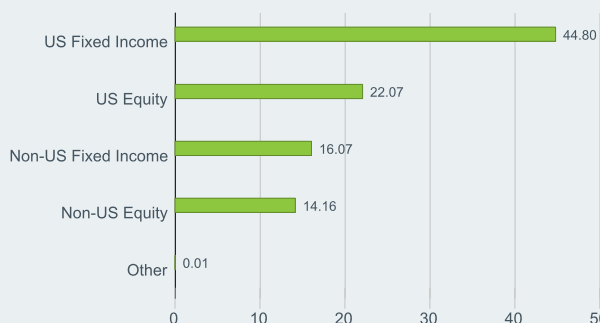
Holdings subject to change

## RATINGS



**Key Risks Continued:** These securities have similar characteristics to corporate bonds but carry greater risk as the details of the underlying loans is unknown, although loans with similar terms are typically packaged together. The stability of returns from ABS are not only dependent on changes in interest-rates but also changes in the repayments of the underlying loans as a result of changes in economic conditions or the circumstances of the holder of the loan. These securities can therefore be more sensitive to economic events, may be subject to severe price movements and can be more difficult and/or more expensive to sell in difficult markets. The fund may make distributions from capital as well as income or pursue certain investment strategies in order to generate income. Whilst this might allow more income to be distributed, it may also have the effect of reducing capital and the potential for long-term capital growth.

### ASSET TYPE BREAKDOWN (%)



Allocations subject to change.

### FIXED INCOME CREDIT RATINGS (%)



### PORTFOLIO CHARACTERISTICS

Weighted Average Market Capitalisation (millions)	252,443 USD
Price to Book Ratio	1.71x
Price to Earnings (TTM) Ratio	12.40x
Nominal Weighted Average Life (WAL)	4.49 yrs
Standard Deviation (3yrs)	2.42
Standard Deviation (3yr - Annualised)	8.38

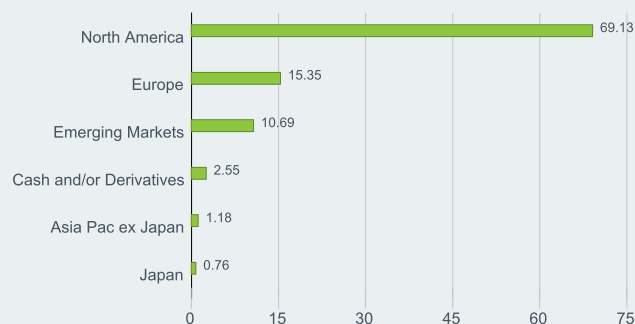
### FEES AND CHARGES

Max Initial Charge	0.00%
Exit Fee	0.00%
Ongoing Charge	0.65%
Performance Fee	0.00%

### DEALING INFORMATION

Settlement	Trade Date + 3 days
Dealing Frequency	Daily, forward pricing basis

### REGIONAL EXPOSURE (%)



### GLOSSARY

**Ongoing Charge:** is a figure representing all annual charges and other payments taken from the fund.

**Quartile Rank:** categorises a fund into four equal bands based on their performance over a specified period within the relevant Morningstar's sector. The top or first quartile contains the top 25% of funds, through to the bottom or 4th quartile which contains the bottom 25% of funds.

**SRRI:** is a value based on the volatility of the fund, which gives an indication of the overall risk and reward profile of the Fund.

**Nominal Weighted Average Life (WAL):** A bond's maturity is the length of time until the principal amount of the bond is to be repaid. WAL of the fund is calculated as the average of the underlying bonds' maturities, adjusted to take account of their relative weight (size) within the fund.

**Yield To Worst:** The lowest potential yield that can be received on a bond without the issuer actually defaulting. The yield to worst is calculated by making worst-case scenario assumptions on the issue by calculating the returns that would be received if provisions are used by the issuer.

**Standard Deviation:** Standard deviation is applied to the annual rate of return of an investment to measure the investment's volatility. Standard deviation is also known as historical volatility and is used by investors as a gauge for the amount of expected volatility.

**Performance Fee:** is charged on any returns that, subject to a High Water Mark, the Fund achieves above its performance fee benchmark. Please refer to the Prospectus for further information.

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## MARCH 2022 FACTSHEET

## SUSTAINABILITY CHARACTERISTICS

Sustainability Characteristics can help investors integrate non-financial, sustainability considerations into their investment process. These metrics enable investors to evaluate funds based on their environmental, social, and governance (ESG) risks and opportunities. This analysis can provide insight into the effective management and long-term financial prospects of a fund.

The metrics below have been provided for transparency and informational purposes only. The existence of an ESG rating is not indicative of how or whether ESG factors will be integrated into a fund. The metrics are based on MSCI ESG Fund Ratings and, unless otherwise stated in fund documentation and included within a fund's investment objective, do not change a fund's investment objective or constrain the fund's investable universe, and there is no indication that an ESG or Impact focused investment strategy or exclusionary screens will be adopted by a fund. For more information regarding a fund's investment strategy, please see the fund's prospectus.

<b>MSCI ESG Fund Rating (AAA-CCC)</b>	A	<b>MSCI ESG Quality Score (0-10)</b>	6.28
<b>MSCI ESG Quality Score - Peer Percentile</b>	36.78%	<b>MSCI ESG % Coverage</b>	66.49%
<b>Fund Lipper Global Classification</b>	Mixed Asset USD Flex - Global	<b>MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)</b>	230.79
<b>Funds in Peer Group</b>	174		

All data is from MSCI ESG Fund Ratings as of **07-Dec-2021**, based on holdings as of **30-Jun-2021**. As such, the fund's sustainable characteristics may differ from MSCI ESG Fund Ratings from time to time.

To be included in MSCI ESG Fund Ratings, 65% of the fund's gross weight must come from securities covered by MSCI ESG Research (certain cash positions and other asset types deemed not relevant for ESG analysis by MSCI are removed prior to calculating a fund's gross weight; the absolute values of short positions are included but treated as uncovered), the fund's holdings date must be less than one year old, and the fund must have at least ten securities. For newly launched funds, sustainability characteristics are typically available 6 months after launch.

## ESG GLOSSARY:

**MSCI ESG Fund Rating (AAA-CCC):** The MSCI ESG Rating is calculated as a direct mapping of ESG Quality Scores to letter rating categories (e.g. AAA = 8.6-10). The ESG Ratings range from leader (AAA, AA), average (A, BBB, BB) to laggard (B, CCC).

**MSCI ESG Quality Score - Peer Percentile:** The fund's ESG Percentile compared to its Lipper peer group.

**Fund Lipper Global Classification:** The fund peer group as defined by the Lipper Global Classification.

**Funds in Peer Group:** The number of funds from the relevant Lipper Global Classification peer group that are also in ESG coverage.

**MSCI ESG Quality Score (0-10):** The MSCI ESG Quality Score (0 - 10) for funds is calculated using the weighted average of the ESG scores of fund holdings. The Score also considers ESG Rating trend of holdings and the fund exposure to holdings in the laggard category. MSCI rates underlying holdings according to their exposure to industry specific ESG risks and their ability to manage those risks relative to peers.

**MSCI ESG % Coverage:** Percentage of a fund's holdings that have MSCI ESG ratings data.

**MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES):** Measures a fund's exposure to carbon intensive companies. This figure represents the estimated greenhouse gas emissions per \$1 million in sales across the fund's holdings. This allows for comparisons between funds of different sizes.

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