

# BSF Style Advantage Screened Fund Class I2 EUR

## MARCH 2022 FACTSHEET

Performance, Portfolio Breakdowns and Net Asset information as at: 31-Mar-2022. All other data as at: 08-Apr-2022.

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

### FUND OVERVIEW

The Fund aims to achieve a positive absolute return through a combination of capital growth and income on your investment regardless of market conditions. The Fund will provide exposure to several investment styles including, (i) Value: focuses on investments that appear relatively cheap with the aim of outperformance relative to expensive assets; (ii) Momentum: focuses on investments with relatively strong medium term performance with the aim of benefitting from an asset's recent relative performance continuing in the short term; (iii) Carry: focuses on higher-yielding investments with the aim of benefitting from the higher returns of these assets relative to lower-yielding assets; and (iv) Defensive: focuses on investments with low-risk characteristics with the aim of benefitting from the tendency for lower risk, higher quality assets to generate higher risk-adjusted returns than higher risk, lower quality assets. The Fund will invest on a global basis in any or all of the following asset classes: equity securities (e.g. shares), other equity-related securities, fixed income (FI) securities (e.g. bonds), other fixed-income related securities, permitted money market instruments (MMIs) (e.g. debt instruments with short-term maturities), permitted deposits, cash and other funds. The Investment Adviser (IA) will select investments which are liquid (i.e. can easily be bought and sold in the market) and will take into account environmental, social and governance ("ESG") characteristics. The IA intends to exclude issuers which (a) have exposure to sectors which include controversial weapons (nuclear, cluster munitions, biological-chemical, landmine, depleted uranium, or incendiary weapons), thermal coal extraction and generation, and tobacco and (b) are deemed to have breached one or more of the ten UN Global Compact Principles (a UN initiative to implement universal sustainability principles). To undertake this analysis and exclusion, the IA may use data provided by external ESG research providers and proprietary models. After screening, the IA may also remove the lowest scoring issuers from the resulting universe of securities.

### GROWTH OF HYPOTHETICAL 10,000



Share Class and Benchmark performance displayed in EUR. Source: BlackRock. Performance is shown on a Net Asset Value (NAV) basis, with gross income reinvested. **Past performance is not a guide to future performance.**

### % CALENDAR YEAR RETURNS



Share Class performance is calculated on a Net Asset Value (NAV) basis, net of fees in the dealing currency specified and do not include sales charge or taxes. Returns assume reinvestment of any distributions. Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product.

**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.

### KEY FACTS

Asset Class	MultiAsset
Morningstar Category	Multistrategy USD
Fund Launch Date	29-Oct-2018
Unit Class Launch Date	12-Dec-2018
Fund Base Currency	USD
Share Class Currency	EUR
Fund Size (AUM)	23.39 USD
Benchmark	3 Month SOFR Compounded in Arrears plus 26.1 basis point spread
Domicile	Luxembourg
Fund Type	UCITS
ISIN	LU1919855160
Bloomberg Ticker	BSSASI2
Distribution Type	
Minimum Initial Investment	10,000,000 USD*

\* or currency equivalent

### PORTFOLIO MANAGEMENT

Philip Hodges  
Kevin Franklin

### RATINGS



**Key Risks Continued:** Emerging markets are generally more sensitive to economic and political conditions than developed markets. Equities and equity-related securities can be affected by daily stock market movements. Fixed Income securities can be affected by changes to interest rates, credit risk and potential or actual credit rating downgrades. Noninvestment grade FI securities can be more sensitive to these events. FDIs are highly sensitive to changes in the value of the asset they are based on. The impact is greater where FDIs are used in an extensive or complex way.

FEES AND EXPENSES		DEALING INFORMATION	
Max Initial Charge	0.00%	Settlement	Trade Date + 3 days
Max Exit Fee		Dealing Frequency	Daily, forward pricing basis
Ongoing Charge	0.67%		
Performance Fee	0.00%		

GLOSSARY

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

**Quartile Rank:** categorizes 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.

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



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