

## ESG Multi-Asset Fund Class I2 Hedged EUR

## FEBRUARY 2022 FACTSHEET

Unless otherwise stated, Performance, Portfolio Breakdowns and Net Asset information as at: 28-Feb-2022. All other data as at 08-Mar-2022.

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

## FUND OVERVIEW

The ESG Multi-Asset Fund follows an asset allocation policy that seeks to maximize total return in a manner consistent with the principles of environmental, social and governance “ESG”-focused investing. The Fund invests globally in the full spectrum of permitted investments including equities, 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. The IA will take into account certain ESG characteristics when selecting the securities to be held directly by the Fund. In doing so, the IA will apply BlackRock EMEA Baseline Screens, whereby the IA will seek to limit and/or exclude direct investment (as applicable) in issuers which, in the opinion of the IA, have exposure to, or ties with, certain sectors. For further details please refer to the BlackRock website at <https://www.blackrock.com/corporate/literature/publication/blackrock-baselinescreens-in-europe-middleeast-and-africa.pdf>

The BGF Flexible Multi-Asset Fund was repurposed and renamed as the BGF ESG Multi-Asset Fund on the 25 March 2019.

Performance is not shown as the Share Class has a performance history of less than 1 year.

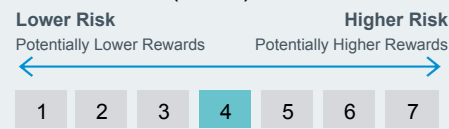
**Key Risks:** All financial investments involve an element of risk. Therefore, the value of your investment and the income from it will vary and your initial investment amount cannot be guaranteed. The fund invests a large portion of assets which are denominated in other currencies; hence changes in the relevant exchange rate will affect the value of the investment. The fund invests in high yielding bonds. Companies who issue higher yield bonds typically have an increased risk of defaulting on repayments. In the event of default, the value of your investment may reduce. Economic conditions and interest rate levels may also impact significantly the values of high yield bonds.

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



## KEY FACTS

Asset Class	Multi Asset
Morningstar Category	-
Fund Launch Date	04-Jan-1999
Share Class Launch Date	07-Apr-2021
Fund Base Currency	EUR
Share Class Currency	EUR
Total Fund Size (M)	5,866.76 EUR
Domicile	Luxembourg
Fund Type	UCITS
ISIN	LU2310090357
Bloomberg Ticker	EGB_AGG
Distribution Type	
Minimum Initial Investment	10,000,000 USD*

\* or currency equivalent

## PORTFOLIO MANAGER(S)

Jason Byrom  
Conan McKenzie

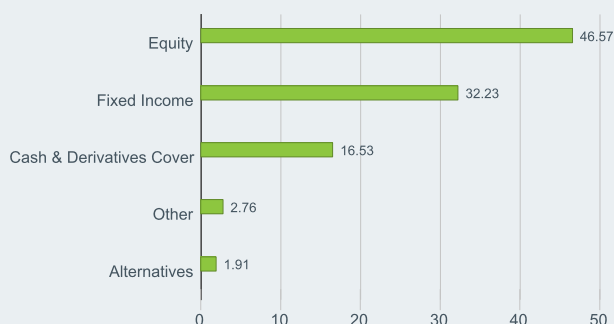
## TOP HOLDINGS (%)

ISH MSCI USA SRI ETF USD ACC	3.36
MICROSOFT CORP	2.77
GREENCOAT UK WIND PLC	2.76
GERMANY (FEDERAL REPUBLIC OF) 0 10/10/2025	2.32
TREASURY NOTE 1.5 02/15/2030	1.49
TREASURY (CPI) NOTE 0.125 04/15/2026	1.32
GERMANY (FEDERAL REPUBLIC OF) 0 12/15/2023	1.12
SDCL ENERGY EFFICIENCY INCOME TRUS	1.02
ALPHABET INC CLASS A	0.99
HOME REIT PLC	0.99
<b>Total of Portfolio</b>	<b>18.14</b>

Holdings subject to change

**Key Risks Continued:** The fund invests in fixed interest securities issued by companies which, compared to bonds issued or guaranteed by governments, are exposed to greater risk of default in the repayment of the capital provided to the company or interest payments due to the fund. The fund invests in fixed interest securities such as corporate or government bonds which pay a fixed or variable rate of interest (also known as the 'coupon') and behave similarly to a loan. These securities are therefore exposed to changes in interest rates which will affect the value of any securities held.

## ASSET TYPE BREAKDOWN (%)



Due to the use of derivatives, reported asset allocation may not be fully reflective of the risk profile of the fund's market exposure. Allocations subject to change.

## DEALING INFORMATION

Settlement

Trade Date + 3 days

Dealing Frequency

Daily, forward pricing basis

## PORTFOLIO CHARACTERISTICS

Modified Duration

2.17

## FEES AND CHARGES

Max Initial Charge	0.00%
Exit Fee	
Estimated Ongoing Charge	0.69%
Annual Management Fee*	0.65%
Performance Fee	0.00%

The ongoing charges figure shown here is an estimate of the annualised charges. An estimate is being used because the Fund (or unit class) was newly launched or it has been launched within the reported period.

## 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.

**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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### 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>	AA	<b>MSCI ESG Quality Score (0-10)</b>	7.66
<b>MSCI ESG Quality Score - Peer Percentile</b>	64.20%	<b>MSCI ESG % Coverage</b>	89.73%
<b>Fund Lipper Global Classification</b>	Mixed Asset EUR Bal - Global	<b>MSCI Weighted Average Carbon Intensity (Tons CO2E/\$M SALES)</b>	67.82
<b>Funds in Peer Group</b>	690		

All data is from MSCI ESG Fund Ratings as of **07-Feb-2022**, based on holdings as of **31-Aug-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.

### IMPORTANT INFORMATION:

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