

BFI Systematic Flex Equity (CHF)

Share Class R

30.09.2021

Investment strategy

The investment objective of this fund is to exploit the returns potential of global equity markets while reducing the high maximum drawdowns typically seen in such markets by applying a systematic risk model. The fund therefore invests up to 100% of its assets in global equity markets, but in riskier phases switches to safer securities such as cash or bonds with high credit ratings. In phases such as these, the equity allocation can be scaled back as low as 0%.

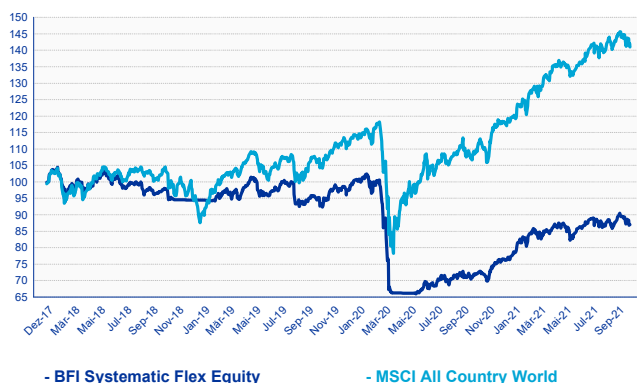
Portfolio Management

Bertan Gueler
Senior Portfolio Manager
BFI Systematic Flex Equity



Performance and risk indicators

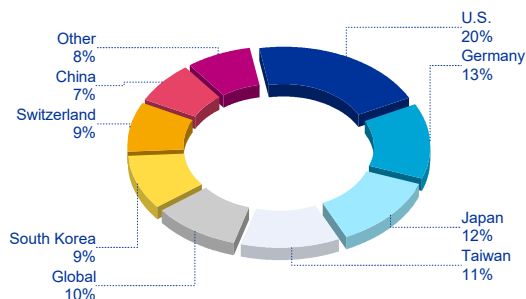
	Fund (incl. costs) BFI Systematic Flex Equity	Reference index (excl. costs) MSCI All Country World
Performance		
Current Year (YTD)	10.97%	17.26%
1 month	-2.10%	-2.23%
3 months	-2.06%	-0.13%
1 year	21.01%	29.19%
Since inception	-13.00%	41.04%
Since inception (ann.)	-3.62%	9.53%
Risk-return indicators		
Maximum Drawdown (since inception)	36.89%	33.74%
Risk-return ratio (since inception)	-0.10	0.28
Volatility (1 year)	12.17%	11.62%
Sharpe Ratio (1 year)	1.76	2.54



Current Valuation

Net asset value per share	CHF	8.70
Assets of the share class	CHF	8'592'880
Total fund assets	CHF	15'723'303

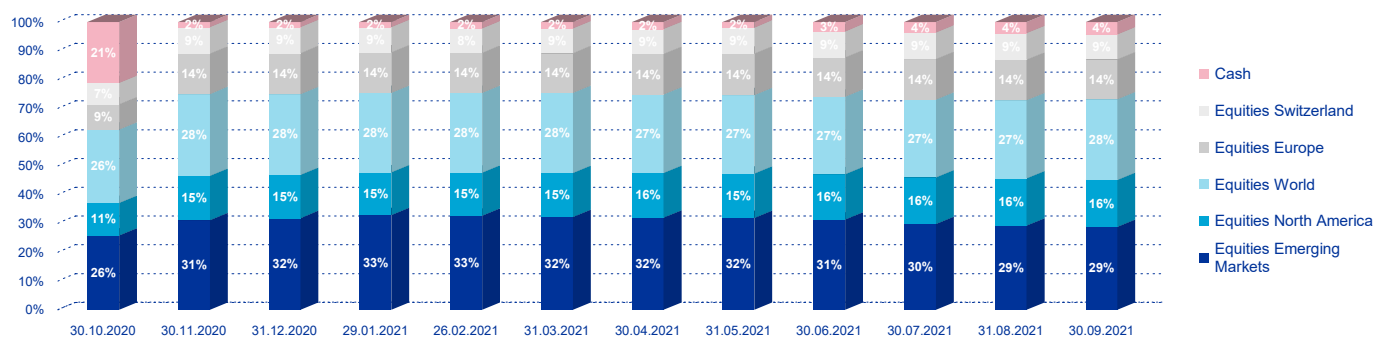
Breakdown by region



Top 10 Positions

Xtrackers Nikkei 225 UCITS ETF	Japan	9%
Lyxor SPI UCITS ETF	Switzerland	9%
Xtrackers MSCI Taiwan UCITS ETF	Taiwan	8%
Lyxor SDAX DR UCITS ETF	Germany	7%
Lyxor Nasdaq-100 UCITS ETF	U.S.	6%
Xtrackers MSCI AC World UCITS ETF	Global	6%
Lyxor German Mid-Cap MDAX UCITS ETF	Germany	5%
Xtrackers MSCI China UCITS ETF	China	5%
iShares Core S&P 500 UCITS ETF	U.S.	5%
SPDR MSCI ACWI ETF	Global	4%

Development of the portfolio structure



Other data

Management Company:	Waystone Management Company (Lux) S.A.
Auditor:	Ernst & Young Luxembourg
Domicile:	Luxembourg
Launch Date:	28.12.2017
Custodian:	BNP Paribas Securities Services, Luxembourg Branch

Income Distribution:	Capital growth
ISIN:	LU1744471522
WKN:	A2JA9K
Management fee:	1.50% p.a.
TER:	-
Trading Deadline	15:00 h

Contact Details

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Important legal advisory

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Definitions

Maximum drawdown: Risk indicator reflecting the maximum loss an investor could have suffered with a certain investment to date. It measures the greatest loss from a previous peak of the equity curve to the lowest subsequent trough.

Risk-return ratio: Indicator of risk-adjusted return, reflecting the profitability of an investment relative to its maximum drawdown. An investment with a higher risk-return ratio will deliver a higher return per unit of risk.

Volatility: Common risk indicator reflecting the degree of variation of the return delivered by a certain investment. It measures how far that return can deviate from its mean value, both positively and negatively.

Sharpe ratio: Indicator of risk-adjusted return, reflecting the profitability of an investment relative to its volatility. An investment with a higher Sharpe ratio will deliver a higher return per unit of risk.

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