

BMO Global Equity Market Neutral V10 Fund

Share Class C Acc

May 2020

Key facts

Fund Objective: The Fund aims to deliver a positive absolute return in the form of capital growth, over the medium term in all market conditions, while targeting a volatility of 10% per annum.

Fund launch date:	13 July 2015
Fund manager(s):	Systematic Factor Team
Fund type:	UK UCITS
Sector:	Targeted Absolute Return
Comparator Benchmark:	3m LIBOR
Fund size:	£3.9m
Share price:	40.74p

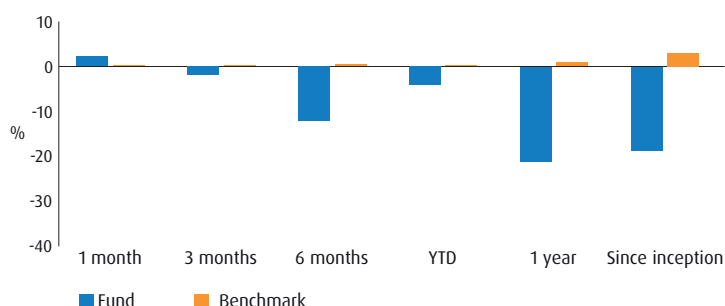
Initial charge:	0.00%
Ongoing charge*:	0.80%
Annual management fee:	0.75%
Annual Return five years:	N/A
Minimum investment:	£1,000,000
Price frequency:	Daily
Fund currency:	GBP
Share class currency:	GBP

ISIN:	GB00BY7S9K74
Sedol:	BY7S9K7
Administrator:	International Financial Data Services
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Key risks

The value of your investments and any income from them can go down as well as up and you may not get back the original amount invested. The income and capital due from bonds is dependent upon the issuing company's ability to pay and any default will adversely affect the value of your investment. Changes in interest rates can affect the value of fixed interest holdings and may adversely affect the value of your investment. The objective of delivering a positive return regardless of market conditions cannot be guaranteed over the time period.

Fund performance in GBP terms



Past performance is not a guide to future performance.

Cumulative performance as at 30.04.2020 (%)

	1 month	3 month	6 month	YTD	1 year	Since inception
Fund	2.11	-1.78	-12.01	-4.03	-21.02	-18.52
Benchmark	0.05	0.16	0.35	0.22	0.75	2.92
Sector	2.56	-5.02	-3.78	-4.83	-2.43	1.63
Quartile	2	2	4	2	4	4

Discrete performance as at 30.04.2020 (%)

	2020/2019	2019/2018	2018/2017	2017/2016	2016/2015
Fund	-21.02	-15.66	6.77	-0.12	-
Benchmark	0.75	0.81	0.45	0.42	0.58
Sector	-2.43	-0.57	1.56	3.68	-0.47
Quartile	4	4	1	4	-

Portfolio statistics as at 30.04.2020 (%)

Number of long positions	432
Number of short positions	433
Long exposure (%)	330.3
Short exposure (%)	-329.8
Net exposure (%)	0.5
Ex-ante volatility (%)	7.7

Top five long holdings (%)

	% holding
Renesas Electronics Corporation	2.55
Lennar Corporation Class A	2.27
Canadian Natural Resources Limited	2.24
Santos Limited	2.08
Fiat Chrysler Automobiles NV	2.03

Top five short holdings (%)

	% holding
Apache Corporation	-2.45
Twilio Inc Class A	-2.29
Exact Sciences Corporation	-2.24
Yaskawa Electric Corporation	-2.23
GoDaddy Inc Class A	-2.13

Top/bottom five net country exposures (%)

	Long	Short	Net
Australia	12.8	-8.5	4.3
Germany	12.7	-9.9	2.8
Japan	74.1	-71.8	2.3
Canada	13.6	-11.7	1.9
Singapore	2.4	-1.3	1.1
Spain	2.5	-3.6	-1.1
Norway	0.5	-2.2	-1.8
Finland	1.0	-2.8	-1.8
Switzerland	6.0	-7.9	-1.9
New Zealand	0.0	-2.8	-2.8

Top/bottom five net sector exposures (%)

	Long	Short	Net
Information Technology	51.6	-48.5	3.1
Industrials	66.5	-64.8	1.7
Telecommunication Services	25.4	-23.7	1.7
Materials	30.8	-30.0	0.8
Consumer Staples	27.3	-26.5	0.8
Real Estate	4.4	-4.5	-0.1
Health Care	42.3	-43.0	-0.7
Utilities	4.1	-4.8	-0.8
Consumer Discretionary	56.8	-58.9	-2.1
Energy	21.2	-25.1	-3.9

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BMO  Global Asset Management



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All data is 30.04.2020

There is no minimum holding period for this Fund. However, this Fund may not be appropriate for investors who plan to withdraw their money in under five years. The Fund is also designed for professional and sophisticated investors. All fund performance data is net of management fees. This financial promotion is issued for marketing and information purposes only by BMO Asset Management Limited in United Kingdom. The Fund is a sub fund of BMO Investment Funds (UK) ICVC VIII, an Open-ended Investment Company (OEIC), registered in United Kingdom and authorised by the Financial Conduct Authority. English language copies of the Fund's Prospectus and English language copies of the key investor information document (KIID) can be obtained from BMO Global Asset Management, Exchange House, Primrose Street, London EC2A 2NY, telephone: Client Services on 0044 (0)20 7011 4444, email: client.service@bmogam.com or electronically at www.bmogam.com. **Please read the Prospectus before taking any investment decision.** The information provided does not constitute, and should not be construed as, investment advice or a recommendation to buy, sell or otherwise transact in the Funds. An investment may not be suitable for all investors and independent professional advice, including tax advice, should be sought where appropriate.

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