

BNY Mellon Global Multi-Strategy Fund

INVESTMENT MANAGER



Insight are leaders in risk management, fixed income and multi-asset investment solutions.

PERFORMANCE BENCHMARK

The Fund will measure its performance against the UK Investment Association Mixed Investment 20-60% Shares NR Sector average as a comparator benchmark (the "Benchmark"). The Fund will use the Benchmark as an appropriate comparator because it includes a broad representation of funds with levels of equity and bond exposure similar to those of the Fund.

The Fund is actively managed, which means the Investment Manager has discretion over the selection of investments, subject to the investment objective and policies as disclosed in the Prospectus.

INVESTMENT OBJECTIVE

To achieve capital growth.

GENERAL INFORMATION

Total net assets (million)	£ 65.92
Historic yield (%)	0.7
Performance Benchmark	UK Investment Association's Mixed Investment 20-60% Shares NR
IA Sector	Mixed Investment 20-60% Shares sector
Fund type	ICVC
Fund domicile	UK
Fund manager	Steve Waddington
Alternate	Team approach
Base currency	GBP
Currencies available	GBP
Fund launch	09 Feb 2013
Distribution dates	28 Feb, 31 May, 31 Aug, 30 Nov

INSTITUTIONAL SHARES W (INC.) SHARE CLASS

DETAILS

Inception date	11 Feb 2013
Min. initial investment	£ 500,000
Annual mgmt charge	0.53%
ISIN	GB00B8BSRR47
Bloomberg	IGMSIWG
Sedol	B8BSRR4
Registered for sale in:	GB
Ongoing charge*	0.70%

*It should be noted that the ongoing charge figure shown includes ongoing charges in respect of other open-ended investment funds but excludes ongoing charges from closed-ended funds held. The ongoing charges from closed-ended funds held were 0.07% as at 31 December 2023.

For more details please read the KIID document.

DEALING

09:00 to 17:00 each business day
Valuation point: 12:00 London time

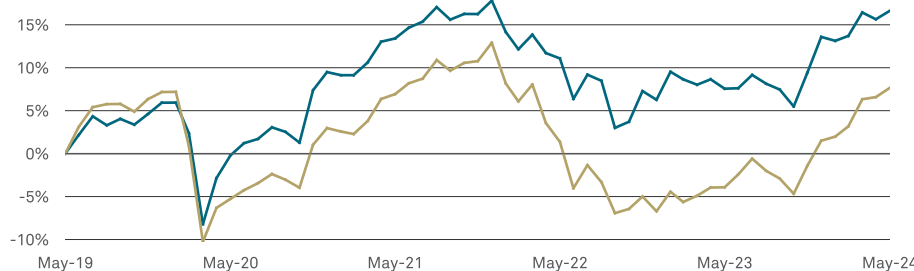
FUND STATISTICS - 3 YEARS

Jensen Alpha	-0.06
Beta	0.99
Correlation	0.91
Annualised Information Ratio	-0.23
Annualised Sharpe Ratio	-0.35
Annualised Tracking Error	3.15
R ²	0.83
Annualised Standard Deviation	7.61
Maximum Drawdown	-19.31
VaR Normal 95%	-3.64

PERFORMANCE DISCLOSURE

Past performance is not a guide to future performance. The value of investments can fall. Investors may not get back the amount invested. Income from investments may vary and is not guaranteed.

5 YEAR CUMULATIVE PERFORMANCE (%)



7.66% Fund 16.63% Performance Benchmark

PERFORMANCE SUMMARY (%)

					Annualised			Annualised since Inception
	1M	3M	YTD	1YR	2YR	3YR	5YR	
Institutional Shares W (Income)	1.01	4.35	6.07	12.05	3.05	0.23	1.49	3.18
B Shares (Income)	1.00	4.29	5.97	11.80	2.82	0.01	1.26	2.95
Sterling Income Shares	0.95	4.15	5.73	11.21	2.28	-0.53	0.72	2.38
Performance Benchmark	0.85	2.57	2.68	8.43	2.46	0.94	3.12	4.01
No. of funds in sector	196	196	196	185	173	166	147	90
Quartile Institutional Shares W (Income)	2	1	1	1	2	3	4	4

	2019	2020	2021	2022	2023
Fund	14.15	-3.92	9.64	-17.36	8.79
Performance Benchmark	12.22	3.36	7.59	-9.79	6.89

ANNUAL PERFORMANCE TO LAST QUARTER END (%)

From	Mar 2019	Mar 2020	Mar 2021	Mar 2022	Mar 2023
To	Mar 2020	Mar 2021	Mar 2022	Mar 2023	Mar 2024
Fund	-9.33	15.65	4.10	-11.98	11.81

Source for all performance: Lipper as at 31 May 2024. Fund Performance for the Institutional Shares W (Income) calculated as total return, including reinvested income net of UK tax and charges, based on net asset value. All figures are in GBP terms. The impact of an initial charge (currently not applied) can be material on the performance of your investment. Further information is available upon request.

	Ongoing charge	ISIN	Sedol	Min. initial investment
B Shares (Income)	0.97%	GB00B8BQGD71	B8BQGD7	£ 1,000
Sterling Income Shares	1.62%	GB00B3Y9D712	B3Y9D71	£ 1,000

TOTAL PORTFOLIO BREAKDOWN (%)

	Performance		
	Net Exposure	Month to Date	Since Inception
Cash	8.24		
Fixed Income	20.87	0.23	9.91
Government Bonds	0.48	-0.01	0.39
AUS	1.60		
China	1.01		
UK	0.00		
Europe	-0.10		
US	-2.03		
Investment Grade	3.32	0.04	6.90
High Yield	11.54	0.12	2.10
Emerging Market Bonds	3.54	0.06	0.34
Convertibles	1.99	0.02	0.19
Equity	56.43	0.78	30.74
UK	25.01	0.21	11.14
US	23.28	0.41	17.50
Europe	5.47	0.15	0.06
Pan Asia	2.67	0.02	1.23
Emerging	0.00	0.00	0.81
Real Assets	8.12	0.04	1.53
Commodities	4.64	-0.01	0.24
Infrastructure	3.48	0.05	1.29

TOTAL PORTFOLIO BREAKDOWN (%)

	Performance		
	Net Exposure	Month to Date	Since Inception
Total Return Strategies	6.34	-0.04	6.21
Relative Value	0.00	0.09	3.40
Dividend Futures	4.57	0.05	0.38
Absolute Return Funds	0.00	0.00	0.68
Range Bound Strategies	0.00	0.00	-1.24
Breakout Strategies: Upside	1.70	-0.04	2.93
Defensive Strategies	0.07	-0.14	0.06

Source: BNY Mellon Investment Management EMEA Limited

IMPORTANT INFORMATION

For Professional Clients only. This is a financial promotion and is not investment advice. For a full list of risks applicable to this fund, please refer to the Prospectus. Before subscribing, investors should read the most recent Prospectus and KIID for each fund in which they want to invest. Go to www.bnymellonim.com. The Prospectus and KIID are available in English and in an official language of the jurisdictions in which the Fund is registered for public sale. Portfolio holdings are subject to change, for information only and are not investment recommendations. Calls may be recorded. For more information visit our Privacy Policy at www.bnymellonim.com. BNY Mellon is the corporate brand of The Bank of New York Mellon Corporation and its subsidiaries. The Fund is a sub-fund of BNY Mellon Investment Funds, an open-ended investment company with variable capital (ICVC) with limited liability between sub-funds. Incorporated in England and Wales: registered number IC27. The Authorised Corporate Director (ACD) is BNY Mellon Fund Managers Limited (BNY MFM), incorporated in England and Wales: No. 1998251. Registered address: BNY Mellon Centre, 160 Queen Victoria Street, London EC4V 4LA. Authorised and regulated by the Financial Conduct Authority. Issued in the UK by BNY Mellon Investment Management EMEA Limited, BNY Mellon Centre, 160 Queen Victoria Street, London EC4V 4LA. Registered in England No. 1118580. Authorised and regulated by the Financial Conduct Authority.