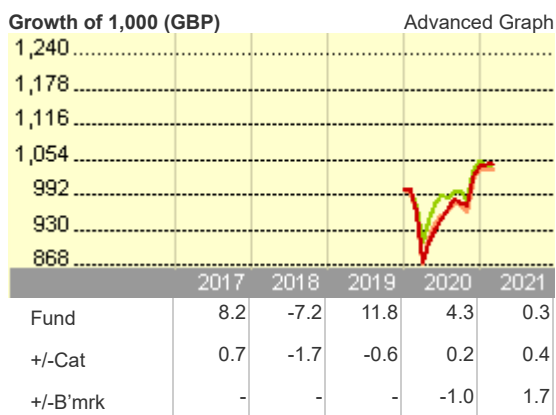


Schroder Dynamic Multi Asset Fund Z Income GBP |

Performance History

28/02/2021



Category: GBP Moderate Allocation

Category Benchmark: Morningstar UK Mod Tgt Allo...

Key Stats

NAV 22/03/2021	GBP 0.77
Day Change	-0.24%
Morningstar Category™	GBP Moderate Allocation
IA (formerly IMA) Sector	Flexible Investment
ISIN	GB00B2Q1N909
Fund Size (Mil) 22/03/2021	GBP 912.30
Share Class Size (Mil) 22/03/2021	GBP 1.96
Max Initial Charge	-
Ongoing Charge 25/02/2021	0.30%

Sustainability Rating ⓘ

Historical Sustainability Score Percent Rank

24

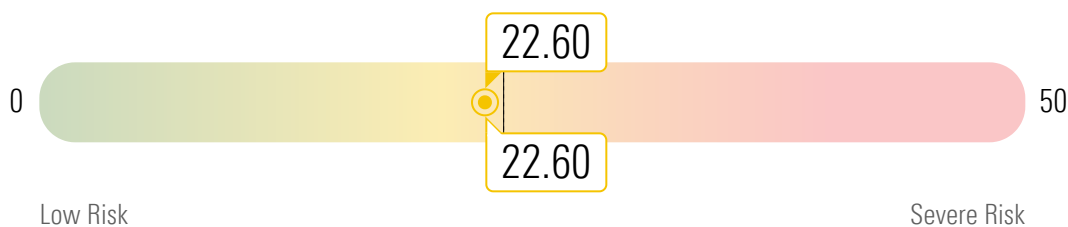
Number of Funds in Global Category

3693

Sustainable Fund by Prospectus

No

Sustainability Score • Historical ○ Current | Global Category Average (Historical)



ESG Breakdown (lower scores = lower risk)

3.77 Environmental
8.88 Social
7.28 Governance

Current Sustainability Score based on 69.31 of AUM | Global Category: Moderate Allocation | Sustainability Score as of 31 Jan 2021. Sustainability Rating as of 31 Jan 2021. Sustainalytics provides company-level ESG Risk analysis used in the calculation of Morningstar’s Sustainability Score.

Sustainability Mandate information is derived from the fund prospectus.

Investment Objective: Schroder Dynamic Multi Asset Fund Z Income GBP

The Fund aims to provide capital growth and income of inflation (as measured by the UK Consumer Price Index) plus 4% (after fees have been deducted) over a five to seven year period by investing in a diversified range of assets and markets worldwide.

Returns

Trailing Returns (GBP)	22/03/2021
YTD	0.66
3 Years Annualised	3.08
5 Years Annualised	4.70
10 Years Annualised	4.39
12 Month Yield	1.34

Management

Manager Name	Start Date
Johanna Kyrklund	02/05/2008
Remi Olu-Pitan	02/05/2008
Click here to see others	
Inception Date	02/05/2008

Dividend Paying Frequency Annually

Category Benchmark

Fund Benchmark

Consumer Price Inflation +4%

Morningstar Benchmark

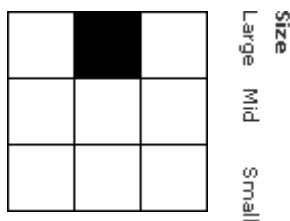
Morningstar UK Mod Tgt Alloc NR GBP

Portfolio Profile for Schroder Dynamic Multi Asset Fund Z Income GBP

30/11/2020

Morningstar Style Box®

Equity Style

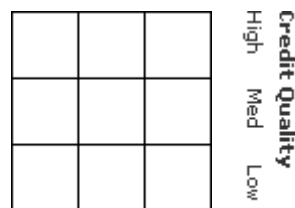


Value Blend Growth

Style

Morningstar Style Box®

Fixed Income Style



Low Med High

Interest Rate Sensitivity

Asset Allocation

	% Long	% Short	% Net Assets
Stock	42.11	0.83	41.28
Bond	50.16	4.92	45.24
Property	0.00	0.00	0.00
Cash	145.61	137.26	8.34
Other	5.16	0.03	5.13

Fixed Income

Effective Maturity	-
Effective Duration	-

Top 5 Regions

	%
United States	49.65
Eurozone	9.26
Asia - Emerging	8.81
Asia - Developed	8.11
Europe - ex Euro	8.03

Top 5 Sectors

	%
Technology	18.80
Financial Services	15.77
Industrials	14.94
Healthcare	14.75
Consumer Cyclical	10.88

Top 5 Holdings

Schroder Isf Gbl Sust Gr I Acc Gbp	
Schroder Sus Multi-Factor Eq Fd ...	
Schroder Isf Gbl Hi Yld I Acc Usd	
⊕ Mini Msci Emerging Markets Index...	
Schroder Isf Alt Rsk Pre I Acc Usd	

Sector

	%
	14.21
	11.79
	9.77
	4.18
	4.13

⊕ Increase ⊖ Decrease ✨ New since last portfolio

Schroder Dynamic Multi Asset Fund Z Income GBP

Growth Of 1000 (GBP)

28/02/2021

Fund: Schroder Dynamic Multi Asset Fund Z Income GBP

Category: GBP Moderate Allocation

Category Index: Morningstar UK Mod Tgt Alloc NR GBP



Annual Returns (GBP)

28/02/2021

	2014	2015	2016	2017	2018	2019	2020	28/02
Price Return	7.13	-0.35	5.84	8.15	-7.20	11.77	4.30	0.31
+/- Category	1.54	-1.92	-4.73	0.71	-1.72	-0.64	0.21	0.40
+/- Category Index	-	-	-	-	-	-	-0.99	1.70
% Rank in Category	23	79	88	37	83	60	49	29

Trailing Returns (GBP)

22/03/2021

	Total Returns	+/- Category	+/- Category Index
1 Day	-0.24	-0.09	-0.22
1 Week	-0.26	-0.33	-0.03
1 Month	-0.76	-0.58	-0.71
3 Months	1.57	0.33	1.49
6 Months	7.69	1.13	2.78
YTD	0.66	-0.16	0.52
1 Year	22.74	-3.90	1.81
3 Years Annualised	3.08	-1.14	-2.75
5 Years Annualised	4.70	-0.90	-2.20
10 Years Annualised	4.39	-0.94	-2.22

Category: GBP Moderate Allocation

Category Index: Morningstar UK Mod Tgt Alloc NR GBP

Quarterly Returns (GBP)

28/02/2021

	Quarter 1	Quarter 2	Quarter 3	Quarter 4
2020	-12.56	8.72	2.67	6.85
2019	4.57	2.78	1.61	2.35
2018	-1.75	0.32	-0.29	-5.57
2017	2.06	1.00	1.53	3.34
2016	-1.17	2.25	2.77	1.92

Morningstar Rating™ (Relative to Category)

28/02/2021

Morningstar Return

Morningstar Risk

Morningstar Rating™

3-Year	Below Average	Below Average	★★
5-Year	Below Average	Below Average	★★★
10-Year	Below Average	Below Average	★★
Overall	Below Average	Below Average	★★

Category : GBP Moderate Allocation

[Click here to see our Methodology](#)

Volatility Measurements

28/02/2021

3-Yr Std Dev	8.66 %	3-Yr Sharpe Ratio	0.29
3-Yr Mean Return	3.10 %		

Modern Portfolio Statistics

28/02/2021

28/02/2021

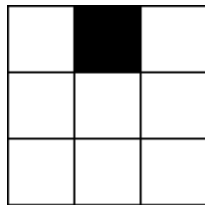
	Standard Index	Best Fit Index
	Morningstar UK Mod Tgt Alloc NR GBP	Red Rocks Gbl Listed Private Eqty TR USD
3-Yr Beta	1.05	0.36
3-Yr Alpha	-2.38	-1.92

Investment Style Details

30/11/2020

Morningstar Style Box®

Equity Style



Value Blend Growth

Style

Size

Average Mkt Cap
(Mil)

GBP 29093

Rel to Cat

-

Market Capitalisation

% of Equity

Giant	39.22
Large	26.07
Medium	21.01
Small	10.28
Micro	3.43

Valuations and Growth Rates

Equity Portfolio

Relative to Category

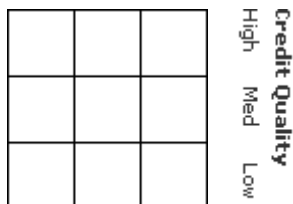
Price/Prospective Earnings	18.37	1.11
Price/Book	2.70	1.46
Price/Sales	1.65	1.11
Price/Cash Flow	10.71	1.01
Dividend-Yield Factor	1.91	0.87
Long-Term Projected Earnings Growth	10.03	0.79
Historical Earnings Growth	2.01	-0.53
Sales Growth	3.96	-0.66
Cash-Flow Growth	8.73	1.64
Book-Value Growth	4.70	4.88

Category: GBP Moderate Allocation

Fixed Income Style

Morningstar Style Box®

Fixed Income Style



Low Med High

Interest Rate Sensitivity

Size
Total Market Value (Mil) **Rel to Cat**
GBP 867

Maturity Distribution	%
1 to 3	9.09
3 to 5	15.04
5 to 7	14.09
7 to 10	15.21
10 to 15	3.60
15 to 20	3.50
20 to 30	8.16
Over 30	0.81

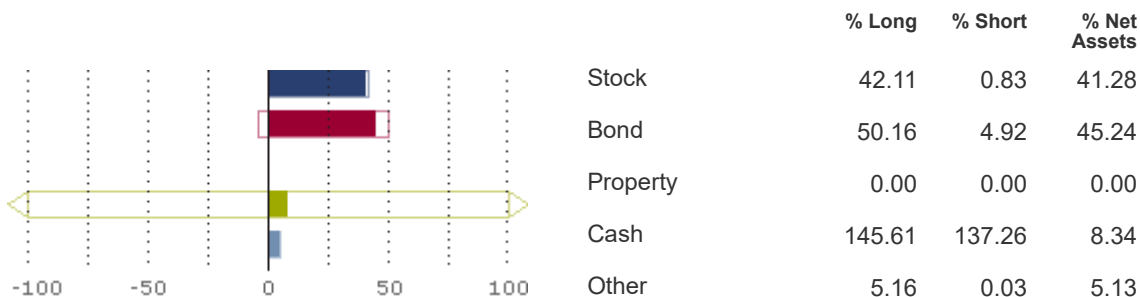
Effective Maturity -
Effective Duration -

Credit Quality Breakdown	%	%	
AAA	-	BB	-
AA	-	B	-
A	-	Below B	-
BBB	-	Not Rated	-

Category: GBP Moderate Allocation

Asset Allocation

30/11/2020



World Regions

30/11/2020








	% of Equity	Relative to Category
United States	49.65	1.43
Canada	0.47	0.32
Latin America	2.42	4.31
United Kingdom	6.17	0.17
Eurozone	9.26	1.17

Europe - ex Euro	8.03	1.92
Europe - Emerging	1.08	4.25
Africa	1.05	2.16
Middle East	0.55	1.86
Japan	3.24	0.57
Australasia	1.15	1.23
Asia - Developed	8.11	2.69
Asia - Emerging	8.81	2.43

Category: GBP Moderate Allocation

Sector Weightings

30/11/2020

	% of Equity	Relative to Category
 Basic Materials	3.32	0.47
 Consumer Cyclical	10.88	1.01
 Financial Services	15.77	0.92
 Real Estate	2.37	0.56
 Consumer Defensive	8.85	0.88
 Healthcare	14.75	1.30
 Utilities	1.18	0.43
 Communication Services	7.63	0.93
 Energy	1.52	0.36
 Industrials	14.94	1.34
 Technology	18.80	1.44









Category: GBP Moderate Allocation

Top 10 Holdings

30/11/2020

Portfolio NEW

Total Number of Equity Holdings	0
Total Number of Bond Holdings	263
Assets in Top 10 Holdings	62.75

Name	Sector	Country	% of Assets
Schroder Isf Gbl Sust Gr I Acc Gbp		Luxembourg	14.21
Schroder Sus Multi-Factor Eq Fd X Gbpacc		United Kingdom	11.79
Schroder Isf Gbl Hi Yld I Acc Usd		Luxembourg	9.77
 Mini Msci Emerging Markets Index Futu...		-	4.18
Schroder Isf Alt Rsk Pre I Acc Usd		Luxembourg	4.13
 Schroder Ssf Stlg Liqdy PI I Acc Gbp		Luxembourg	4.03
 Schroder Isf Qep Global Esg I Acc Usd		Luxembourg	4.02

⊖ E-Mini Russell 2000 Index Future Dec 20	■	United States	3.78
Schroder Offshore Cash B	■	Guernsey	3.44
⊖ 10 Year Australian Treasury Bond Futu...	■	-	3.39

⊕ Increase ⊖ Decrease ✨ New since last portfolio

Category: GBP Moderate Allocation

Management

Name of Company	Schroder Unit Trusts Limited	Domicile	United Kingdom
Phone	0800 182 2399	Legal Structure	Unit Trust
Website	-	UCITS	No
Address	1 London Wall Place London EC2Y 5AU United Kingdom	Inception Date	02/05/2008
		Fund Advisor(s)	Schroder Investment Management Limited
Fund Manager	Johanna Kyrklund	Education	
Manager Start Date	02/05/2008		University of Oxford, B.A.

Biography

Johanna Kyrklund is Global Head of Multi-Asset Investments at Schroders, which involves being responsible for investments on behalf of Multi-Asset clients globally and is the lead portfolio manager of the Schroder Diversified Growth Strategy. Johanna leads the Multi-Asset Investments division, is a member of the Group Management Committee (GMC) and Chairs Global Asset Allocation Committee. She joined Schroders in 2007 and is based in London. Johanna was Fund Manager at Insight Investment from 2005 to 2007. She was previously Head of Asset Allocation at Deutsche Asset Management from 1997 to 2005.

Fund Manager	Remi Olu-Pitan	Education	
Manager Start Date	02/05/2008		London School of Economics, M.S. Durham University, B.A.

Biography

Remi Olu-Pitan is a Fund Manager at Schroders, She is responsible for investments on behalf of Multi-Asset clients globally and is a co-portfolio manager of the Schroder Life Diversified Growth Fund. She heads the Equity risk premia research team of the Strategic Investment Group Multi-Asset (SIGMA). She is a member of the Global Asset Allocation Committee. She joined Schroders in 2006 and is based in London. Qualifications: CFA Charterholder; MSc in Statistics from The London School of Economics; BA in Business Finance from Durham University.

Fund Manager	Merrick Styles
Manager Start Date	02/05/2008

Fees and Expenses

Sales Charges (Maximum)	Annual Charges
Max Initial Charge	n/a
	Max Annual Management Charge
	0.25%

Max Exit Charge*	n/a	Ongoing Charge	0.30%
------------------	-----	----------------	-------

Purchase Details**Minimum Investments**

Initial	5000	GBP
---------	------	-----

Additional	1000	GBP
------------	------	-----

Savings	-	
---------	---	--

Tax Free Savings Schemes

ISAs	Yes	
------	-----	--