

Threadneedle Dynmic RealRtn ZNA £

Fund Information

Sector

IA Targeted Absolute Return

Manager's Name

Toby Nangle

Date Manager Appointed

Jun 2013

Launch Date

Jun 2013

Fund Size(£m)

£2239.23

Yield* (See page2)

1.10 %

XD Dates

May 26, Nov 26

Last Distribution

26/05/20 (XD Date)

24/07/20 (Pay Date)

0.94(Distribution)

OCF

0.91 %

Morningstar Analyst Rating

N/A

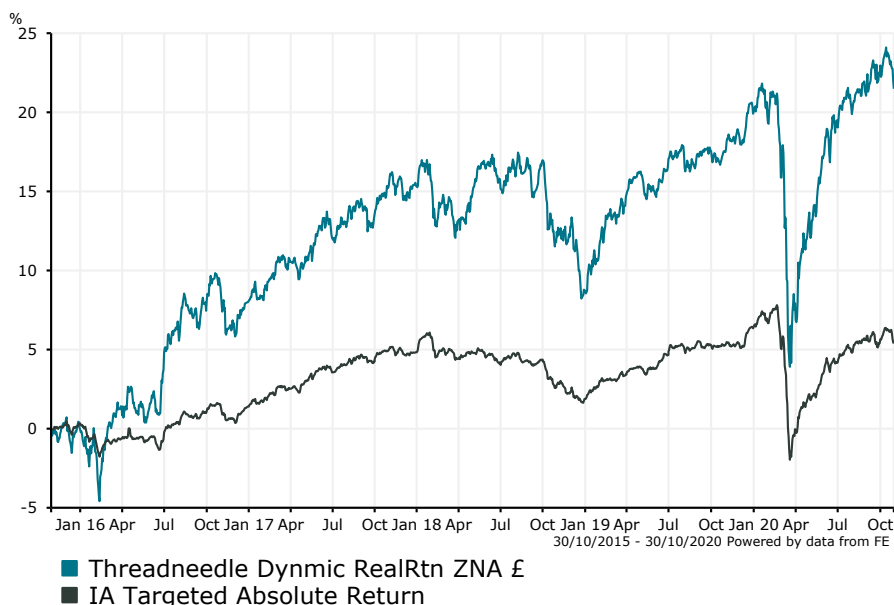
FE Crown Rating


Fund Aim

The Fund aims to provide a rate of return on your investment above inflation (defined as the Consumer Price Index (CPI)), and currently targets an average annual return of CPI +4% when measured over 3 to 5 years, before charges are deducted. Regardless of market conditions, the Fund also seeks to deliver a positive return over any 3-year period. However, positive returns are not guaranteed, and no form of capital protection applies. The Fund actively manages an exposure to bonds, company shares, money market instruments, deposits, cash, currencies, commodities, property and other alternative asset classes on a global basis. The exposure to these asset classes varies over time, as deemed necessary to achieve the investment objective, which may result in the Fund having little or no exposure to certain asset classes. The Fund obtains exposure to different asset classes by investing in other collective investment schemes (including funds managed by Columbia Threadneedle companies) or by using derivatives. The Fund may also invest directly in bonds (including government and corporate bonds), company shares, money market instruments, deposits and cash. The Fund does not invest in physical commodities or directly in property.

Sector: IA Targeted Absolute Return

Performance



Discrete Performance - 12 months to 31/12/19

	2019	2018	2017	2016	2015
Fund	10.25	-5.71	6.81	7.92	2.66
Stock Sector Average	4.38	-2.81	3.39	1.06	2.41

Cumulative Performance to 30/09/20

	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	4.06	4.70	7.99	13.87	25.06
Stock Sector Average	0.10	1.04	1.11	4.36	5.93

Performance Analysis - Annualised 3 years

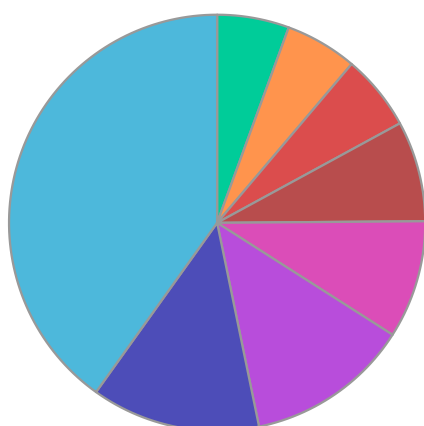
	Growth Rate %	Volatility	Alpha	Beta	Sharpe
Fund	2.60	7.30	2.10	1.69	0.00
Stock Sector Average	0.37	3.83	0.00	1.00	0.00

Threadneedle **Dynmic RealRtn ZNA £**

Fund Composition



	(%)
Global Investment Grade Fixed Interest	21.00
Global Developed Markets Government Fixed Interest	13.20
North American Equities	13.10
Global Emerging Market Equities	10.50
Japanese Equities	8.10
Global Emerging Market Fixed Interest	6.90
Global High Yield Fixed Interest	6.60
Europe ex UK Equities	5.90
Cash & Cash Equivalents	5.70
Others	9.00



	(%)
UK	41.60
International	13.60
North America	13.20
Not Specified	9.50
Japan	8.10
Far East ex Japan	6.10
Europe ex UK	5.80
Others	5.80
Money Market	-3.80

Largest Holdings

Holdings	(%)
THREADNEEDLE STERLING SHORT-DATED CORPORATE BOND FUND	15.20
HM TREASURY UNITED KINGDOM DMO 2% GILT 22/07/20 GBP0.01	8.80
HM TREASURY UNITED KINGDOM DMO 1.5% GILT 22/01/21 GBP0.01	8.50
THREADNEEDLE JAPAN FUND	7.80
S&P500 EMINI FUT JUN20	6.60

Holdings	(%)
THREADNEEDLE STERLING CORPORATE BOND FUND	5.80
THREADNEEDLE ASIA FUND	4.20
THREADNEEDLE (LUX) ENHANCED COMMODITIES AEH EUR	3.10
THREADNEEDLE UK INA GBP	2.70
THREADNEEDLE UK PROPERTY AUTHORISED INVESTMENT FUND	2.70

* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

Important Information

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.