

SUTL Cazenove Charity Multi-Asset Fund Product-Level Disclosure

This report is published by Schroder Unit Trusts Limited in compliance with the requirements set out in chapter 2 of the Environmental, Social and Governance sourcebook ("ESG Sourcebook") of the FCA Handbook that require certain UK asset managers and insurers to publish product level disclosures consistent with the Task Force on Climate-Related Financial Disclosures ("TCFD"). Unless otherwise disclosed at the end of this report, as the SUTL Cazenove Charity Multi-Asset Fund approach to the consideration of climate-related risks and opportunities is consistent with Schroder Unit Trusts Limited across Governance, Strategy, Risk management and Targets, please refer to the [Entity Level Report](#) for information in this regard. The following report contains the information otherwise required under ESG Sourcebook 2.3, with the metrics following the calculations as contained in the TCFD annex.

Report Publication Date: 30/06/2023

Reporting Period: 01/01/2022 - 31/12/2022

Calculation Date: 31/12/2022

Fund Information

Fund Information	Value
Link to Entity-Level Report	Entity Level Report
Legal Entity Identifier	549300PZ0NTJW8FFLU06
Fund Name	SUTL Cazenove Charity Multi-Asset Fund
Reporting Currency	GBP
Net Asset Value	£617,915,302.64
Total Public Investments (credit and listed equity) versus the Total NAV	0%

Data Gaps and Assumptions

Schroders use MSCI as its only provider of emissions and climate data to enable consistency and reduce ambiguity in our emissions calculations. We are therefore dependent on MSCI for our emissions data across our public investments.

The coverage of this fund is 0% because we only provide emissions metrics, Implied Temperature Rise (ITR) or climate scenario analysis for our listed corporate exposure (equity and credit).

Please note, further to the foregoing, that that we do not yet have access to MSCI data for certain asset classes, such as for sovereign bonds; however we are engaging with MSCI in this regard and aim to incorporate this data into our systems as soon as it becomes available. As a signatory to the Science Based Target initiative (SBTi), once this data is available, it will in turn enable us to follow the relevant emission and climate data methodologies relating to sovereign bonds approved by the Partnership for Carbon Accounting Financials (PCAF) in our future assessment of relevant holdings and reporting.

Material Deviations from Group Level Approach

None