

GBP | Data as at 30.06.2024

## Portfolio objectives & investment policy

The Portfolio aims to provide capital growth over the long-term by investing in a diversified range of assets and markets worldwide. The Portfolio is actively managed investing in funds across the sustainability spectrum including ESG integrated, screened, sustainability themed and impact strategies. Assets can invest in a range of investment vehicles such as collective investment schemes, closed ended investment schemes, real estate investment trusts and exchange traded funds which themselves invest worldwide in any of the following: 1. equity or equity related securities; 2. fixed income securities (including government bonds and corporate bonds); 3. currencies; and 4. alternative assets. Alternative assets may include funds that use absolute return strategies or funds that invest indirectly in real estate and commodities. The portfolio is part of the Schroder Sustainable Portfolio range, which offers six model portfolios with different expected combinations of investment risk and return. This portfolio is risk level 6, which aims to be the third highest risk portfolio in this range with the third highest equity weighting. Please note, the risk level of this portfolio has a target average annual volatility (a measure of how much the portfolio's returns may vary over a year) over a rolling five year period of between 65% to 80% of that of global stock markets (represented by the MSCI All Country World index). However, it is important to note that volatility is only one measure of risk.

**Past performance is not a guide to future performance and may not be repeated. The value of investments and the income from them may go down as well as up and investors may not get back the amounts originally invested. Exchange rate changes may cause the value of investments to fall as well as rise.**

## Performance (%)

| Cumulative performance     | 1 month | 3 months | 6 months | YTD | 1 year | 3 years | 5 years | Since inception |
|----------------------------|---------|----------|----------|-----|--------|---------|---------|-----------------|
| <b>Model (Net of fees)</b> | -0.1    | -0.3     | 2.6      | 2.6 | 6.5    | 1.5     | -       | 12.0            |
| <b>Benchmark</b>           | 1.4     | 1.7      | 5.9      | 5.9 | 11.8   | 7.2     | -       | 21.3            |

| Discrete yearly performance (%) | Jun 14   | Jun 15   | Jun 16   | Jun 17   | Jun 18   | Jun 19   | Jun 20   | Jun 21   | Jun 22   | Jun 23   |
|---------------------------------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|
|                                 | - Jun 15 | - Jun 16 | - Jun 17 | - Jun 18 | - Jun 19 | - Jun 20 | - Jun 21 | - Jun 22 | - Jun 23 | - Jun 24 |
| <b>Model (Net of fees)</b>      | -        | -        | -        | -        | -        | -        | -        | -8.8     | 4.4      | 6.5      |
| <b>Benchmark</b>                | -        | -        | -        | -        | -        | -        | -        | -7.2     | 3.3      | 11.8     |

| Calendar year performance  | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 |
|----------------------------|------|------|------|------|------|------|------|------|-------|------|
| <b>Model (Net of fees)</b> | -    | -    | -    | -    | -    | -    | 5.4  | 9.1  | -11.2 | 6.9  |
| <b>Benchmark</b>           | -    | -    | -    | -    | -    | -    | -    | 11.2 | -10.2 | 8.1  |

## Performance over 10 years (%)



## Ratings and accreditation



Please refer to the Source and ratings information section for details on the icons shown above.

## Model facts

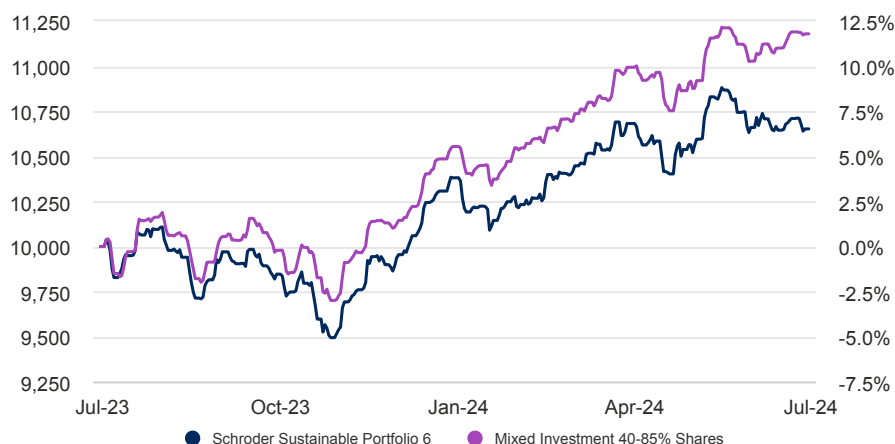
|                                     |                                |
|-------------------------------------|--------------------------------|
| <b>Portfolio manager</b>            | Ryan Paterson<br>Rob Starkey   |
| <b>Managed Portfolio Since</b>      | 19.10.2020 ; 01.05.2021        |
| <b>Portfolio management company</b> | Schroder Investment Solutions  |
| <b>Domicile</b>                     | United Kingdom                 |
| <b>Launch Date</b>                  | 19.10.2020                     |
| <b>Base Currency</b>                | GBP                            |
| <b>Benchmark</b>                    | Mixed Investment 40-85% Shares |
| <b>Dealing frequency</b>            | Not Applicable                 |
| <b>Distribution frequency</b>       | No Distribution                |

## Fees & expenses

|                            |       |
|----------------------------|-------|
| <b>OCF (Incl MPS Fee)</b>  | 0.84% |
| <b>Model portfolio fee</b> | 0.15% |

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## 1 year return of GBP 10,000



The chart is for illustrative purposes only and does not reflect an actual return on any investment.

Returns are calculated bid to bid (which means performance does not include the effect of any initial charges), net income reinvested, net of fees.

## Risk considerations

**Performance risk:** Investment objectives express an intended result but there is no guarantee that such a result will be achieved. Depending on market conditions and the macro economic environment, investment objectives may become more difficult to achieve.

**Derivatives Risk:** Derivatives, which are financial instruments deriving their value from an underlying asset, may be used to manage the portfolio efficiently. The portfolio may also materially invest in derivatives including using short selling and leverage techniques with the aim of making a return. A derivative may not perform as expected, may create losses greater than the cost of the derivative and may result in losses to the fund.

**Currency risk:** The portfolio may lose value as a result of movements in foreign exchange rates, otherwise known as currency rates.

**Interest rate risk:** The portfolios may lose value as a direct result of interest rate changes.

**Negative Yields Risk:** If interest rates are very low or negative, this may have a negative impact on the performance of the portfolios.

**Money Market & Deposits Risk:** A failure of a deposit institution or an issuer of a money market instrument could have a negative impact on the performance of the portfolios.

**Leverage Risk:** The portfolio uses derivatives for leverage, which makes it more sensitive to certain market or interest rate movements and may cause above average volatility and risk of loss.

**Equity Risk:** Equity prices fluctuate daily, based on many factors including general, economic, industry or company news.

**Counterparty Risk:** The portfolios may have contractual agreements with counterparties. If a counterparty is unable to fulfil their obligations, the sum that they owe to the portfolios may be lost in part or in whole.

**Sustainable investing risk:** The portfolio applies sustainability criteria in its selection of investments. This investment focus may limit the portfolio's exposure to companies, industries or sectors and the fund may forego investment opportunities that do not align with its sustainability criteria chosen by the investment manager. As investors may differ in their views of what constitutes sustainability, the fund may invest in companies that do not reflect the beliefs or values of any particular investor.

**Capital Risk:** All capital invested is at risk. You may not get back some or all of your investment.

**High yield bond risk:** High yield bonds (normally lower rated or unrated) generally carry greater market, credit and liquidity risk.

**Credit risk:** A decline in the financial health of an issuer could cause the value of its bonds to fall or become worthless.

**Liquidity risk:** In difficult market conditions, the portfolio may not be able to sell a security for full value or at all. This could affect performance and could cause the portfolio to defer or suspend redemptions of its shares, meaning investors may not be able to have immediate access to their holdings.

## Purchase details

### Providers



### Risk Rating



The portfolio is also risk mapped to the risk tools shown.

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## Risk statistics & financial ratios

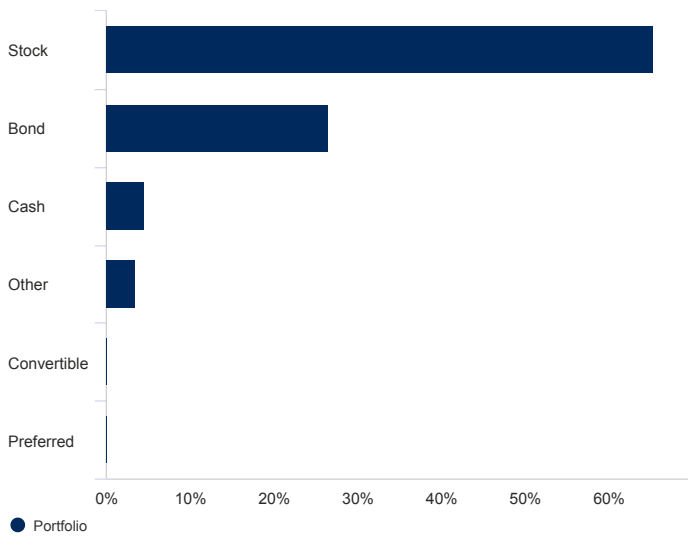
|                            | Portfolio | Benchmark |
|----------------------------|-----------|-----------|
| Annual volatility (%) (3y) | 8.9       | 8.3       |
| Beta (3y)                  | 1.1       | -         |
| Sharpe ratio (3y)          | -0.2      | -0.0      |

Source: Morningstar. The above ratios are based on bid to bid price based performance data.

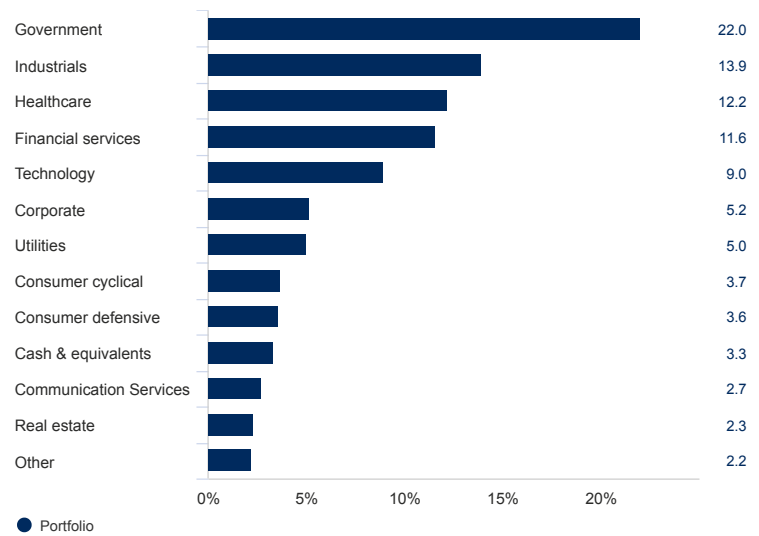
## Asset allocation

Source: Schroders. Top holdings and asset allocation are at Portfolio level.

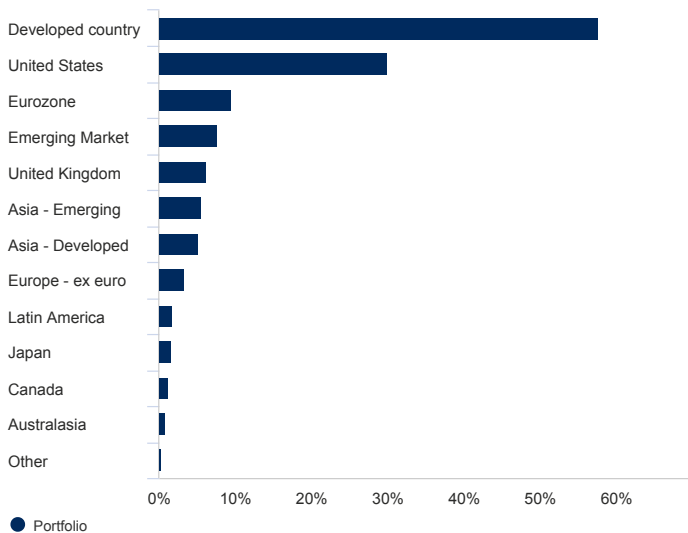
### Asset class (%)



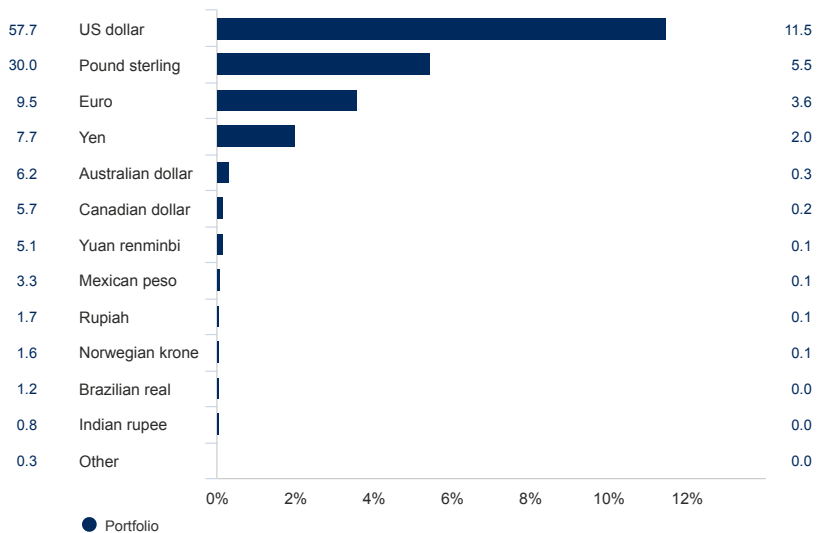
### Sector (%)



### Region (%)



### Currency (%)



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### Top 10 holdings (%)

| Holding name                             | %    |
|--|------|
| Ninety One Global Sust Equity M Acc GBP  | 16.2 |
| BNY Mellon Sust Gbl Eq Inc U1 Acc        | 13.9 |
| Royal London International Govt Bd M Inc | 12.6 |
| Schroder Global Sust Val Eq Q1Cap        | 7.6  |
| Robeco Sustainable Water I GBP Cap       | 4.7  |
| WS Montanaro Better World A GBP Acc      | 4.2  |
| Schroder Gbl Engy Transition Q1 GBP Acc  | 4.0  |
| Robeco Sustainable EM Stars Eqs IL GBP   | 3.8  |
| Trium Climate Impact D GBP               | 3.5  |
| Other                                    | 29.5 |

### Contact information

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Tel: 020 7658 6000  
Fax:

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### Information relating to changes in portfolio manager, investment objective, benchmark and corporate action information

On 01.03.2024 the fund manager changed from Alex Funk to Alex Funk, Robert Starkey and Ryan Paterson (co-managers). From the 01.05.2024 Robert Starkey and Ryan Paterson became co-managers of the portfolio. On 01.05.2024 Robert Starkey and Ryan Paterson (co-managers) replaced Alex Funk, Robert Starkey and Ryan Paterson (co-managers) as fund managers

### Source and ratings information

The Independent Rating Agency identified by the logo has assessed the portfolios and provided them with these ratings and accreditations. These portfolios were managed under a different brand prior to the 5th of May 2021. As of this date they are managed under the Schroders Investment Solutions Brand.

Source of all performance data, unless otherwise stated: Morningstar, bid to bid, net income reinvested, net of fees.

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## Important information

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### Costs:

Certain costs associated with your investment in the fund may be incurred in a different currency to that of your investment. These costs may increase or decrease as a result of currency and exchange rate fluctuations.

If a performance fee is applicable to this fund, details of the performance fee model and its computation methodology can be found in the fund's prospectus. This includes a description of the performance fee calculation methodology, the dates on which the performance fee is paid and details of how the performance fee is calculated in relation to the fund's performance fee benchmark, which may differ from the benchmark in the fund's investment objective or investment policy.

For further information regarding the costs and charges associated with your investment, please consult the funds' offering documents and annual report.

### General:

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