Schroders

Schroder Strategic Index Portfolio 3

Marketing material

GBP | Data as at 31.03.2024

Portfolio objectives & investment policy

The Portfolio aims to provide capital growth over the medium to long-term by investing in a diversified range of assets and markets worldwide. The Portfolio uses predominately passively managed (Index Tracking) instruments and 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 Strategic Index Portfolio range, which offers nine model portfolios with different expected combinations of investment risk and return. This portfolio is risk level 3, which aims to be the second lowest risk portfolio in this range with the second lowest equity weighting and higher exposure to lower volatility assets such as cash and fixed income. 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 30% to 45% 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.

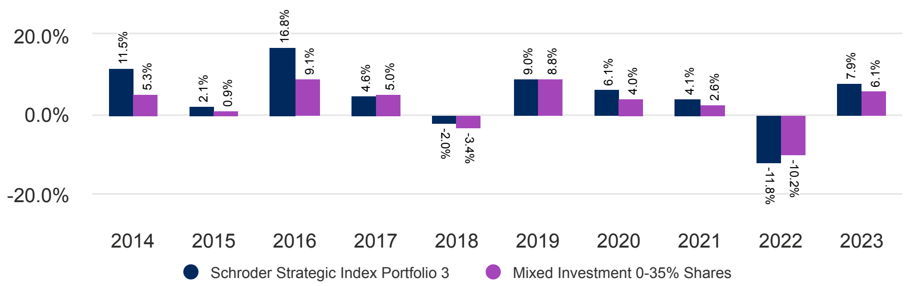
Performance (%)

Cumulative performance	1 month	3 months	6 months	YTD	1 year	3 years	5 years	10 years
Model (Net of fees)	1.5	1.7	7.6	1.7	6.8	1.6	12.2	56.4
Benchmark	2.0	1.4	7.2	1.4	5.8	-0.1	8.1	30.3

Discrete yearly performance (%)	Mar 14 - Mar 15	Mar 15 - Mar 16	Mar 16 - Mar 17	Mar 17 - Mar 18	Mar 18 - Mar 19	Mar 19 - Mar 20	Mar 20 - Mar 21	Mar 21 - Mar 22	Mar 22 - Mar 23	Mar 23 - Mar 24
Model (Net of fees)	14.6	1.3	14.9	0.4	4.1	-0.7	11.1	0.3	-5.2	6.8
Benchmark	7.9	-1.2	9.9	0.4	2.4	-3.5	12.2	0.2	-5.8	5.8

Calendar year performance	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Model (Net of fees)	11.5	2.1	16.8	4.6	-2.0	9.0	6.1	4.1	-11.8	7.9
Benchmark	5.3	0.9	9.1	5.0	-3.4	8.8	4.0	2.6	-10.2	6.1

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

Portfolio manager	Alex Funk Ryan Paterson Rob Starkey
Managed Portfolio Since	05.08.2019 ; 01.03.2024 ; 01.03.2024
Portfolio management company	Schroder Investment Solutions
Domicile	United Kingdom
Launch Date	03.01.2011
Base Currency	GBP
Benchmark	Mixed Investment 0-35% Shares
Dealing frequency	Not Applicable
Distribution frequency	No Distribution

Fees & expenses

OCF (Incl MPS Fee)	0.25%
Model portfolio fee	0.15%

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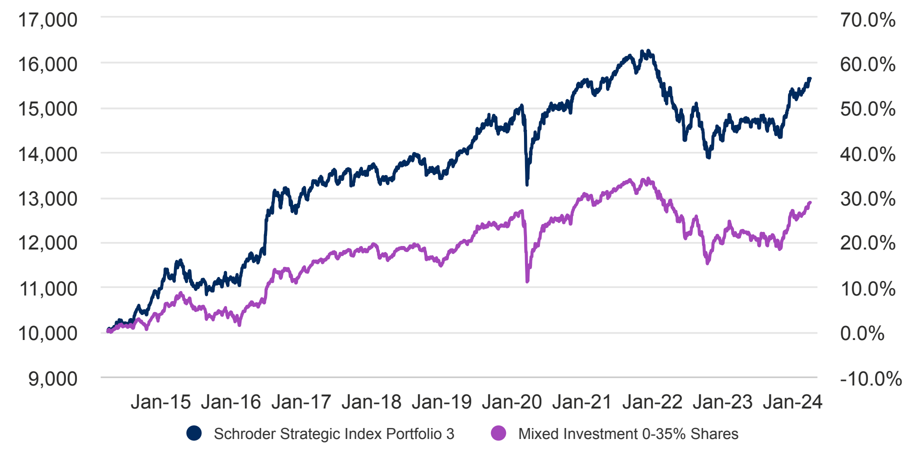
10 year return of GBP 10,000



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

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

1 2 **3** 4 5 6 7 8 9 10

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

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Risk statistics & financial ratios

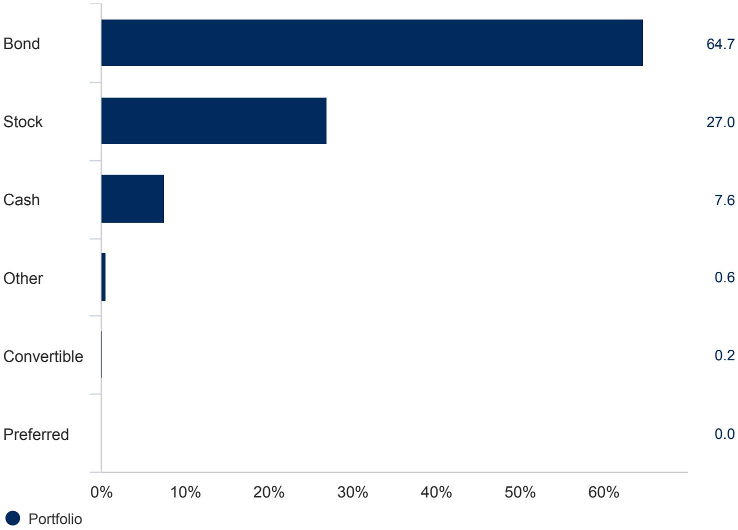
	Portfolio	Benchmark
Annual volatility (%) (3y)	6.5	6.1
Beta (3y)	1.0	-
Sharpe ratio (3y)	-0.3	-0.4

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

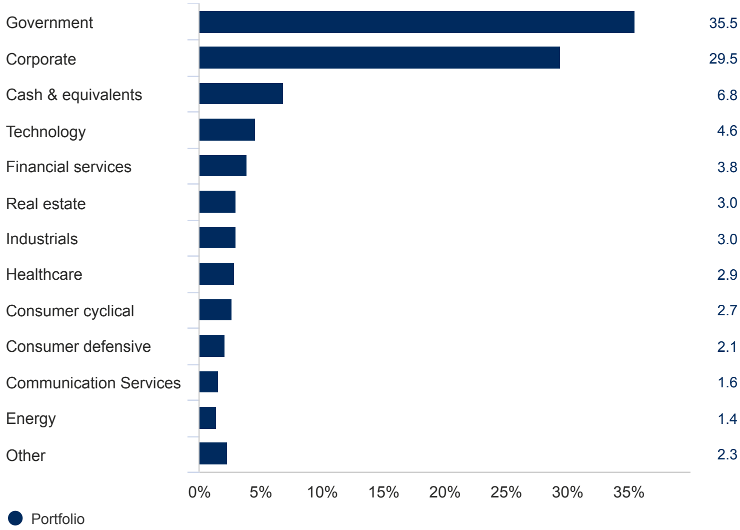
Asset allocation

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

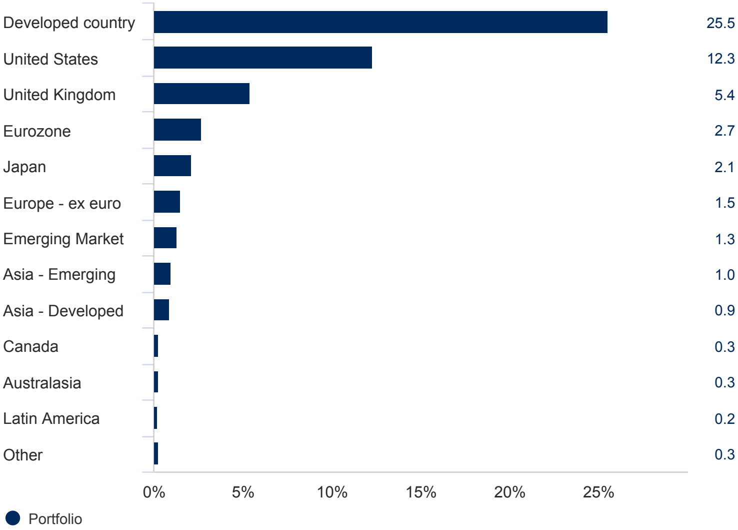
Asset class (%)



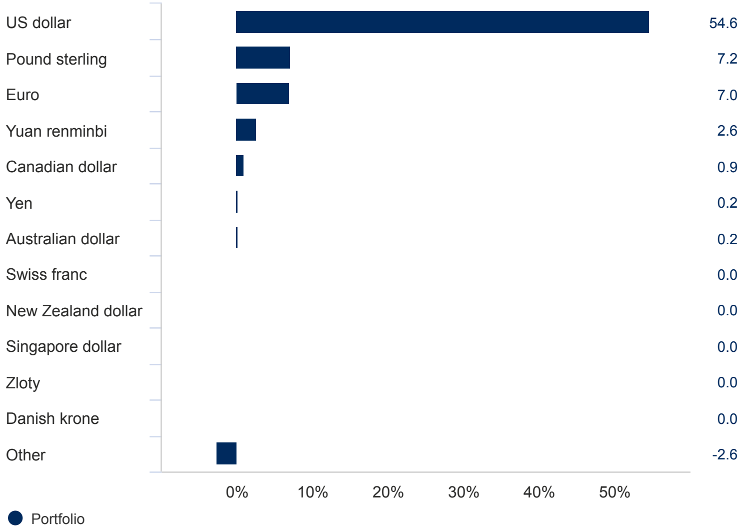
Sector (%)



Region (%)



Currency (%)



Top 10 holdings (%)

Holding name	%
HSBC Global Government Bond ETFS2CHGBP	34.7
Vanguard Glb Corp Bd Idx Ins Pl £ H Acc	29.6
Fidelity Index World P Acc	7.7
Royal London Short Term Money Mkt Y Acc	5.9
HSBC FTSE All Share Index C Acc	5.7
HSBC American Index C Acc	5.4
Fidelity Index Europe ex UK P Acc	2.9
iShares Envir&Lw Carb Tilt REIdx(UK)DAcc	2.5
Cash	2.0
Other	3.4

Contact information

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For your security, communications may be taped or monitored.

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).

Source and ratings information

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

Important information

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:

The timing of the data shown on this page and the frequency of report updates may differ. The data is correct on the publication date shown on all material. Please contact the Portfolio Manager for further explanation.