

The aim of this document is to comply with one of the requirements of the opinion of the ESMA on share classes of UCITS of 30 January 2017 (ESMA34-43-296) providing that the list of the Share Classes with a contagion risk should be made available to Investors. Terms not defined in this document have the same meaning as in the prospectus of the Company (the "Prospectus").

According to the Prospectus, Share Classes of the Company may be offered in various currencies at the Directors' discretion and be hedged against the relevant Fund Currency ("Hedged Share Classes").

Investors should note that there is no segregation of liabilities between the individual Shares Classes within a Fund. Hence, where Hedged Share Classes are issued in a particular Fund, there is a risk that under certain exceptional circumstances, hedging transactions in relation to a Hedged Share Class could result in liabilities affecting the Net Asset Value of the other Share Classes (hedged and non-hedged) issued in that Fund. In these exceptional circumstances, assets of other Share Classes (hedged and non-hedged) of such Fund may be used to cover the liabilities incurred by the Hedged Share Class.

The Hedged Share Classes of each specific Fund which create a contagion risk are the following:

Schroder GAIA

Hedged Share Classes as of 30 August 2024

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
Schroder GAIA Asian Equity Long Short	X1 Accumulation	GBP Hedged	LU2715271362			
Schroder GAIA BlueTrend *	N Accumulation	GBP Hedged	LU1293073661			
Schroder GAIA BlueTrend	A Accumulation	EUR Hedged	LU1293073745			
Schroder GAIA BlueTrend	C Accumulation	EUR Hedged	LU1293073828			
Schroder GAIA BlueTrend *	E Accumulation	EUR Hedged	LU1293074040			
Schroder GAIA BlueTrend	C Accumulation	GBP Hedged	LU1293074123			
Schroder GAIA BlueTrend	C Distribution	GBP Hedged	LU1293074396	A		
Schroder GAIA BlueTrend *	E Distribution	GBP Hedged	LU1293074479	A		
Schroder GAIA BlueTrend	A Accumulation	CHF Hedged	LU1293074552			
Schroder GAIA BlueTrend	C Accumulation	CHF Hedged	LU1293074636			
Schroder GAIA BlueTrend *	C Accumulation	USD Hedged	LU2251782590			
Schroder GAIA BlueTrend *	N Accumulation	EUR Hedged	LU2343864927			
Schroder GAIA BlueTrend *	N Accumulation	SEK Hedged	LU2482887101			
Schroder GAIA Cat Bond	F Accumulation	EUR Hedged	LU0951570844			
Schroder GAIA Cat Bond	IF Accumulation	EUR Hedged	LU0951570927			
Schroder GAIA Cat Bond	I Accumulation	EUR Hedged	LU0951571065			
Schroder GAIA Cat Bond	F Accumulation	CHF Hedged	LU0951571149			
Schroder GAIA Cat Bond	IF Accumulation	CHF Hedged	LU0951571222			
Schroder GAIA Cat Bond	I Accumulation	CHF Hedged	LU0951571495			
Schroder GAIA Cat Bond	F Distribution	SGD Hedged	LU1323609013	M		
Schroder GAIA Cat Bond	C Accumulation	CHF Hedged	LU2123042801			
Schroder GAIA Cat Bond	C Accumulation	EUR Hedged	LU2123043015			
Schroder GAIA Cat Bond	C Accumulation	GBP Hedged	LU2197696102			
Schroder GAIA Cat Bond	I Accumulation	JPY Hedged	LU2197696284			
Schroder GAIA Cat Bond	IF Accumulation	SEK Hedged	LU2258453799			
Schroder GAIA Cat Bond	A Accumulation	SEK Hedged	LU2276590846			
Schroder GAIA Cat Bond	A Accumulation	EUR Hedged	LU2399869788			
Schroder GAIA Cat Bond	PI Accumulation	CHF Hedged	LU2480901540			
Schroder GAIA Cat Bond *	Y Accumulation	CHF Hedged	LU2480901623			
Schroder GAIA Cat Bond *	Y1 Accumulation	CHF Hedged	LU2480901896			
Schroder GAIA Cat Bond	PI Accumulation	EUR Hedged	LU2480901979			
Schroder GAIA Cat Bond *	Y Accumulation	EUR Hedged	LU2480902191			
Schroder GAIA Cat Bond *	Y1 Accumulation	EUR Hedged	LU2480902274			
Schroder GAIA Cat Bond	PI Distribution	GBP Hedged	LU2480902357	A	V	
Schroder GAIA Cat Bond *	Y2 Accumulation	CHF Hedged	LU2495522166			
Schroder GAIA Cat Bond *	Y2 Accumulation	EUR Hedged	LU2495522240			
Schroder GAIA Cat Bond *	Y2 Accumulation	GBP Hedged	LU2495522323			
Schroder GAIA Cat Bond	Y3 Accumulation	CHF Hedged	LU2719103041			
Schroder GAIA Cat Bond	Y3 Accumulation	EUR Hedged	LU2719103124			
Schroder GAIA Contour Tech Equity	A Accumulation	EUR Hedged	LU1725200650			
Schroder GAIA Contour Tech Equity	C Accumulation	EUR Hedged	LU1725200817			
Schroder GAIA Contour Tech Equity *	E Accumulation	EUR Hedged	LU1725201203			
Schroder GAIA Contour Tech Equity	C Accumulation	GBP Hedged	LU1725201468			
Schroder GAIA Contour Tech Equity	A Accumulation	CHF Hedged	LU1725202193			
Schroder GAIA Contour Tech Equity	C Accumulation	CHF Hedged	LU1725202359			

Schroder GAIA

Hedged Share Classes as of 30 August 2024

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
Schroder GAIA Contour Tech Equity *	E Accumulation	CHF Hedged	LU1725202789			
Schroder GAIA Contour Tech Equity	A Accumulation	SGD Hedged	LU1725202946			
Schroder GAIA Contour Tech Equity	C Accumulation	SEK Hedged	LU1820063789		V	
Schroder GAIA Contour Tech Equity *	E Accumulation	SEK Hedged	LU1820063862		V	
Schroder GAIA Egerton Equity	A Accumulation	USD Hedged	LU0548376150			
Schroder GAIA Egerton Equity	C Accumulation	USD Hedged	LU0548376580			
Schroder GAIA Egerton Equity	A1 Accumulation	USD Hedged	LU0548376317			
Schroder GAIA Egerton Equity	A Accumulation	GBP Hedged	LU0548375855			
Schroder GAIA Egerton Equity	C Accumulation	GBP Hedged	LU0548376077			
Schroder GAIA Helix	A Accumulation	EUR Hedged	LU1809996470			
Schroder GAIA Helix	C Accumulation	EUR Hedged	LU1809996553			
Schroder GAIA Helix	E Accumulation	EUR Hedged	LU1809996710			
Schroder GAIA Helix	C Accumulation	GBP Hedged	LU1809996801			
Schroder GAIA Helix	E Accumulation	GBP Hedged	LU1809996983			
Schroder GAIA Helix	A Accumulation	CHF Hedged	LU1809997015			
Schroder GAIA Helix	C Accumulation	CHF Hedged	LU1809997106			
Schroder GAIA Helix	E Accumulation	CHF Hedged	LU1809997361			
Schroder GAIA Helix	A Accumulation	SGD Hedged	LU1809997445			
Schroder GAIA Helix	C Accumulation	SGD Hedged	LU1809997528			
Schroder GAIA Helix *	X Accumulation	EUR Hedged	LU2049314532			
Schroder GAIA Helix	I Accumulation	JPY Hedged	LU2066080727			
Schroder GAIA Helix	A Accumulation	SEK Hedged	LU2392591892			
Schroder GAIA Helix	C Accumulation	SEK Hedged	LU2392591975			
Schroder GAIA Helix *	S Distribution	EUR Hedged	LU2436579382	A	V	
Schroder GAIA Helix *	S Distribution	GBP Hedged	LU2436579465	A	V	
Schroder GAIA Helix	IZ Accumulation	GBP Hedged	LU2436579119			
Schroder GAIA Oaktree Credit	A2 Accumulation	CHF Hedged	LU2252519918			
Schroder GAIA Oaktree Credit	C Accumulation	CHF Hedged	LU2252520098			
Schroder GAIA Oaktree Credit	E Accumulation	CHF Hedged	LU2252520171			
Schroder GAIA Oaktree Credit	A2 Accumulation	EUR Hedged	LU2252520254			
Schroder GAIA Oaktree Credit	C Accumulation	EUR Hedged	LU2252520338			
Schroder GAIA Oaktree Credit	E Accumulation	EUR Hedged	LU2252520411			
Schroder GAIA Oaktree Credit	C Accumulation	GBP Hedged	LU2252520502			
Schroder GAIA Oaktree Credit	E Accumulation	GBP Hedged	LU2252520684			
Schroder GAIA Oaktree Credit	A2 Distribution	CHF Hedged	LU2468390005	Q	V	
Schroder GAIA Oaktree Credit	C Distribution	CHF Hedged	LU2468390187	Q	V	
Schroder GAIA Oaktree Credit	E Distribution	CHF Hedged	LU2468390260	Q	V	
Schroder GAIA Oaktree Credit	A2 Distribution	GBP Hedged	LU2468390344	Q	V	
Schroder GAIA Oaktree Credit	C Distribution	GBP Hedged	LU2468390427	Q	V	
Schroder GAIA Oaktree Credit	E Distribution	GBP Hedged	LU2468390773	Q	V	
Schroder GAIA Oaktree Credit	A2 Distribution	EUR Hedged	LU2489135090	Q	V	
Schroder GAIA Oaktree Credit	C Distribution	EUR Hedged	LU2489135173	Q	V	
Schroder GAIA Oaktree Credit	E Distribution	EUR Hedged	LU2489135256	Q	V	
Schroder GAIA SEG US Equity	IZ Accumulation	EUR Hedged	LU2528125557			
Schroder GAIA SEG US Equity *	R4 Accumulation	GBP Hedged	LU2527912997			
Schroder GAIA SEG US Equity	K Accumulation	EUR Hedged	LU2528125631			
Schroder GAIA SEG US Equity	C Accumulation	CHF Hedged	LU2528125045			
Schroder GAIA SEG US Equity *	R1 Accumulation	EUR Hedged	LU2500368845			
Schroder GAIA SEG US Equity	IZ Accumulation	CHF Hedged	LU2528125128			
Schroder GAIA SEG US Equity *	R2 Accumulation	EUR Hedged	LU2500368928			
Schroder GAIA SEG US Equity	K Accumulation	CHF Hedged	LU2528125391			
Schroder GAIA SEG US Equity *	R3 Accumulation	EUR Hedged	LU2500369066			

* This Share Class is currently closed for subscriptions from new and existing investors.

Schroder GAIA

Hedged Share Classes as of 30 August 2024

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
Schroder GAIA SEG US Equity *	R2 Accumulation	CHF Hedged	LU2500368688			
Schroder GAIA SEG US Equity	C Accumulation	EUR Hedged	LU2528125474			
Schroder GAIA SEG US Equity *	R5 Accumulation	EUR Hedged	LU2527912724			
Schroder GAIA SEG US Equity	C Accumulation	GBP Hedged	LU2528125714			
Schroder GAIA SEG US Equity	IZ Accumulation	GBP Hedged	LU2528125805			
Schroder GAIA SEG US Equity	K Accumulation	GBP Hedged	LU2528125987			
Schroder GAIA SEG US Equity *	R2 Accumulation	GBP Hedged	LU2500369223			
Schroder GAIA SEG US Equity *	R3 Accumulation	GBP Hedged	LU2500369496			
Schroder GAIA Sirios US Equity	A Accumulation	EUR Hedged	LU0885728310			
Schroder GAIA Sirios US Equity	C Accumulation	EUR Hedged	LU0885728401			
Schroder GAIA Sirios US Equity *	E Accumulation	EUR Hedged	LU0885728583			
Schroder GAIA Sirios US Equity	C Accumulation	GBP Hedged	LU0885728666			
Schroder GAIA Sirios US Equity	C Distribution	GBP Hedged	LU0885728823	A		
Schroder GAIA Sirios US Equity	A Accumulation	CHF Hedged	LU0955587471			
Schroder GAIA Sirios US Equity	C Accumulation	CHF Hedged	LU1309082177			
Schroder GAIA Sirios US Equity *	X Accumulation	EUR Hedged	LU2067263181			
Schroder GAIA Two Sigma Diversified	K Accumulation	EUR Hedged	LU1429039388			
Schroder GAIA Two Sigma Diversified	C Accumulation	EUR Hedged	LU1429039461			
Schroder GAIA Two Sigma Diversified	C Accumulation	GBP Hedged	LU1429039545			
Schroder GAIA Two Sigma Diversified	C Accumulation	CHF Hedged	LU1429039891			
Schroder GAIA Two Sigma Diversified	K Accumulation	CHF Hedged	LU1479556000			
Schroder GAIA Wellington Pagosa	C Accumulation	EUR Hedged	LU1732475675			
Schroder GAIA Wellington Pagosa	A Accumulation	EUR Hedged	LU1732475592			
Schroder GAIA Wellington Pagosa	C1 Accumulation	EUR Hedged	LU1732475758			
Schroder GAIA Wellington Pagosa *	E Accumulation	EUR Hedged	LU1732475832			
Schroder GAIA Wellington Pagosa	C Accumulation	GBP Hedged	LU1732475915			
Schroder GAIA Wellington Pagosa *	E Accumulation	GBP Hedged	LU1732476053			
Schroder GAIA Wellington Pagosa	A Accumulation	CHF Hedged	LU1732476137			
Schroder GAIA Wellington Pagosa	C Accumulation	CHF Hedged	LU1732476210			
Schroder GAIA Wellington Pagosa	C1 Accumulation	CHF Hedged	LU1732476301			
Schroder GAIA Wellington Pagosa *	E Accumulation	CHF Hedged	LU1732476483			
Schroder GAIA Wellington Pagosa	A Accumulation	SGD Hedged	LU1732476566			
Schroder GAIA Wellington Pagosa *	C Accumulation	USD Hedged	LU2176713027			

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