

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 17 September 2021

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
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	A Accumulation	SGD Hedged	LU1365049243			
Schroder GAIA BlueTrend *	E Accumulation	GBP Hedged	LU1823585507			V
Schroder GAIA BlueTrend *	E Accumulation	CHF Hedged	LU1823585689			V
Schroder GAIA BlueTrend *	C Accumulation	USD Hedged	LU2251782590			
Schroder GAIA BlueTrend *	N Accumulation	EUR Hedged	LU2343864927			
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 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 *	E Accumulation	GBP Hedged	LU1725201898			
Schroder GAIA Contour Tech Equity	A Accumulation	CHF Hedged	LU1725202193			
Schroder GAIA Contour Tech Equity	C Accumulation	CHF Hedged	LU1725202359			
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	SGD Hedged	LU1725203167			
Schroder GAIA Contour Tech Equity *	E Accumulation	SGD Hedged	LU1725203324			
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

## Hedged Share Classes as of 17 September 2021

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
Schroder GAIA Egerton Equity *	I Accumulation	USD Hedged	LU1309082094			
Schroder GAIA Helix	A Accumulation	EUR Hedged	LU1809996470			
Schroder GAIA Helix	C Accumulation	EUR Hedged	LU1809996553			
Schroder GAIA Helix	C1 Accumulation	EUR Hedged	LU1809996637			
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	C1 Accumulation	CHF Hedged	LU1809997288			
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	E Accumulation	SGD Hedged	LU1809997791			
Schroder GAIA Helix *	X Accumulation	EUR Hedged	LU2049314532			
Schroder GAIA Helix	I Accumulation	JPY Hedged	LU2066080727			
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 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 UK Dynamic Absolute Return Fund	K Accumulation	EUR Hedged	LU1861627492			
Schroder GAIA UK Dynamic Absolute Return Fund	C Accumulation	EUR Hedged	LU1861627575			
Schroder GAIA UK Dynamic Absolute Return Fund	R Accumulation	EUR Hedged	LU1861627658			
Schroder GAIA UK Dynamic Absolute Return Fund	K Accumulation	USD Hedged	LU1861627732			
Schroder GAIA UK Dynamic Absolute Return Fund	C Accumulation	USD Hedged	LU1861627815			
Schroder GAIA UK Dynamic Absolute Return Fund	R Accumulation	USD Hedged	LU1861627906			
Schroder GAIA UK Dynamic Absolute Return Fund	C Accumulation	CHF Hedged	LU1861628037			
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			

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

# Schroder GAIA

## Hedged Share Classes as of 17 September 2021

Fund Name	Share Class	Currency	ISIN	Dist. Freq.	Dist. Type	Ccy Carry
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	SGD Hedged	LU1732476640			
Schroder GAIA Wellington Pagosa *	E Accumulation	SGD Hedged	LU1732476723			
Schroder GAIA Wellington Pagosa *	C Accumulation	USD Hedged	LU2176713027			

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