

This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest.

# Helix

## a sub-fund of Schroder GAIA SICAV

### Class E Accumulation USD (LU1809996041)

This fund is managed by Schroder Investment Management (Europe) S.A., which is a member of the Schroders Group.

## Objectives and investment policy

### Objectives

The fund aims to provide capital growth in excess of the Secured Overnight Financing Rate (SOFR) after fees have been deducted over a three year period by investing in equities worldwide including emerging markets. The Fund may also invest in bonds, commodity markets and currencies worldwide including emerging markets.

### Investment policy

The fund is actively managed and implements a set of diversified strategies across various markets and asset classes. The fund invests in equities, bonds, currencies and commodities as well as investment funds investing in such instruments.

The fund may invest up to 50% of its assets in sub-investment grade bonds (being bonds with a credit rating below investment grade as measured by Standard & Poor's or any equivalent grade of other credit rating agencies).

The fund may invest up to 20% of its assets in mortgage-backed and asset backed securities. The fund may invest in convertible bonds and bonds with warrants and also up to 10% in contingent convertible bonds. Investments in commodity markets will be made indirectly using a combination of commodity indices and other eligible underlying assets.

Investments will be made directly (through physical holdings) and/or indirectly (through derivatives). The fund may use derivatives extensively, long and short, with the aim of achieving investment gains, reducing risk or managing the fund more efficiently. The fund may be net long or net short when long and short positions are combined. The fund may use leverage and may hold cash.

The fund may invest up to 10% of its assets into open ended investment funds and ETFs.

The fund maintains a positive absolute sustainability score, based on the investment manager's rating system.

The fund does not directly or indirectly (via single name derivatives) invest in certain activities, industries or groups of issuers above the limits listed under "Sustainability Information" on the Fund's webpage, accessed via [www.schroders.com/en/lu/private-investor/gfc](http://www.schroders.com/en/lu/private-investor/gfc).

Recommendation: Investors should seek independent advice and satisfy themselves that they have an understanding of the techniques employed by the manager.

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### Benchmark

The fund's performance should be assessed against its target benchmark, being to exceed the Secured Overnight Financing Rate (SOFR) after fees have been deducted over a three year period and compared against the HFRX EH: Equity Market Neutral Index and the MSCI AC World (Net TR) index.

Comparator benchmarks are only included for performance comparison purposes and do not have any bearing on how the Investment Manager invests the fund's assets. In relation to the MSCI AC World (Net TR) index the fund's investment universe is expected to overlap directly or indirectly to a limited extent with the components of the comparator benchmark. The benchmark(s) does/do not take into account the environmental and social characteristics or sustainable objective (as relevant) of the fund. Please see appendix III the fund's prospectus for further details.

### Dealing frequency

You may redeem your investment upon demand. This fund deals daily.

### Distribution policy

This share class accumulates income received from the fund's investments, meaning it is kept in the fund and its value is reflected in the price of the share class.

## Risk and reward profile



### The risk and reward indicator

The risk category is based upon the fund's risk target and there is no guarantee that the fund will achieve it.

The fund's risk category is not guaranteed to remain fixed and may change over time.

A fund in the lowest category does not mean a risk-free investment.

The fund is in this category because it can take higher risks in search of higher rewards and its price may rise and fall accordingly.

### Risk factors

**ABS and MBS risk:** The fund may invest in mortgage or asset-backed securities. The underlying borrowers of these securities may not be able to pay back the full amount that they owe, which may result in losses to the fund.

**Contingent convertible bonds:** The fund may invest in contingent convertible bonds. A reduction in the financial strength of the issuer of such bonds may result in losses to the fund.

**Smaller Companies risk:** Smaller companies generally carry greater liquidity risk than larger companies, and they may also fluctuate in value to a greater extent.

**Sustainability risk:** The fund has environmental and/or social characteristics. This means it may have limited exposure to some companies, industries or sectors and may forego certain investment opportunities, or dispose of certain holdings, that do not align with its sustainability criteria chosen by the investment manager. The fund may invest in companies that do not reflect the beliefs and values of any particular investor.

**Multi-Manager risk:** The fund allocates capital to multiple strategies managed by separate portfolio managers who will not coordinate investment decisions, which may result in either concentrated or offsetting risk exposures.

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

**Currency risk:** The fund may lose value as a result of movements in foreign exchange rates.

**Emerging Markets & Frontier risk:** Emerging markets, and especially frontier markets, generally carry greater political, legal, counterparty, operational and liquidity risk than developed markets.

**Stock Connect risk:** The fund may be investing in China "A" shares via the Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect which may involve clearing and settlement, regulatory, operational and counterparty risks.

**Event risk:** The fund will take significant positions on companies involved in mergers, acquisitions, reorganisations and other corporate events. These may not turn out as expected and may result in losses to the fund.

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

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

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

**Operational risk:** Operational processes, including those related to the safekeeping of assets, may fail. This may result in losses to the fund.

**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.

**IBOR:** The transition of the financial markets away from the use of interbank offered rates (IBORs) to alternative reference rates may impact the valuation of certain holdings and disrupt liquidity in certain instruments. This may impact the investment performance of the fund.

**Derivatives risk:** Derivatives may be used to manage the portfolio efficiently. The fund 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.

## Charges

### One-off charges taken before or after you invest

**Entry charge** 1.00%

**Exit charge** None

This is the maximum that might be taken out of your money before it is invested or before the proceeds of your investment are paid out.

### Charges taken from the fund over a year

**Ongoing charges** 1.00%

### Charges taken from the fund under certain specific conditions

#### Performance fee

Subject to the "high water mark" principle, 15.00% of the share class outperformance in excess of the Secured Overnight Financing Rate. See the prospectus for more details. In the fund's last financial year the performance fee was 1.69% of the fund.

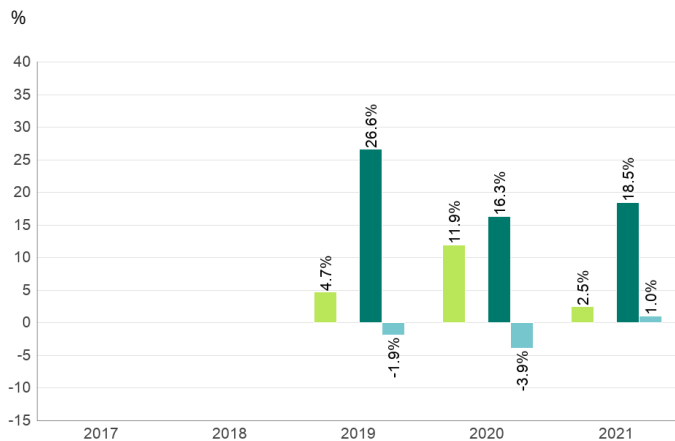
The charges you pay are used to pay the costs of running the fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

The entry and exit charges shown are maximum figures and in some cases you might pay less. You can find out the actual entry and exit charges from your financial advisor.

The ongoing charges figure is based on the last year's expenses for the year ending December 2021 and may vary from year to year.

You can find more information about the charges in Section 3 of the fund's prospectus.

## Past performance



Past performance is not a guide to future performance and may not be repeated. The value of investments may go down as well as up and you may not get back the amount you originally invested.

The fund was launched on 23/05/2018.

The shareclass was launched on 30/11/2018.

Please note that the fund's investment objective, policy and benchmarks were changed on 01 March 2022. The past performance in the above table is based on the fund's investment objective, policy and benchmarks (comparator benchmarks: MSCI AC World (Net TR) Index and HFRX EH: Equity Market Neutral Index) in place prior to this date. Going forward, this table will show past performance from this date based on the new investment objective, policy and benchmarks (target benchmark: Secured Overnight Financing Rate (SOFR)) (comparator benchmarks: MSCI AC World (Net TR) Index and HFRX EH: Equity Market Neutral Index).

- E Accumulation USD (LU1809996041)
- Secured Overnight Financing Rate (SOFR)
- MSCI AC World (Net TR) Index
- HFRX EH: Equity Market Neutral Index

## Practical information

**Depository:** Brown Brothers Harriman (Luxembourg) S.C.A.

**Further information:** You can get further information about this fund, including the prospectus, latest annual report, any subsequent half-yearly report and the latest price of shares from the fund's management company at 5, rue Höhenhof, L-1736 Senningerberg, Luxembourg, and from [www.schroders.lu/kiids](http://www.schroders.lu/kiids). They are available free of charge in English, French, German, Greek, Italian, Flemish, Dutch, Swedish, Finnish, Portuguese and Spanish.

**Tax legislation:** The fund is subject to Luxembourg tax legislation which may have an impact on your personal tax position.

**Liability:** Schroder Investment Management (Europe) S.A. may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the fund's prospectus.

**Umbrella fund:** This fund is a compartment of an umbrella fund, the name of which is at the top of this document. The prospectus and periodic reports are prepared for the entire umbrella fund. To protect investors, the assets and liabilities of each compartment are segregated by law from those of other compartments.

**Switches:** Subject to conditions, you may apply to switch your investment into another share class within this fund or in another Schroder fund. Please see the prospectus for more details.

**Remuneration policy:** A summary of Schroders' remuneration policy and related disclosures is at [www.schroders.com/remuneration-disclosures](http://www.schroders.com/remuneration-disclosures). A paper copy is available free of charge upon request.

The policy includes a description of how remuneration and benefits are calculated & the identities of persons responsible for awarding the remuneration and benefits.

**Glossary:** You can find an explanation of some of the terms used in this document at [www.schroders.lu/kid/glossary](http://www.schroders.lu/kid/glossary).

**Distribution costs:** The level of distribution costs in certain jurisdictions may impact the ability of the investment manager to meet the fund's investment objective across all share classes after fees have been deducted.

**Information for Switzerland:** Representative: Schroder Investment Management (Switzerland) AG, Central 2, CH-8001 Zurich. Paying Agent: Schroder & Co Bank AG, Central 2, CH-8001 Zurich. The prospectus for Switzerland, the key investor information, the articles of incorporation and the annual and semi-annual reports are available free of charge from the Representative.