



02 July 2026

Company Announcement Office
Australian Securities Exchange Limited
Level 6, Exchange Centre
20 Bridge Street
Sydney NSW 2000

Schroder Investment Management Australia Limited

ABN: 22 000 443 274
Australian Financial Services License: 226473

Level 17
39 Martin Place
Sydney
NSW 2000

P: 1300 070 714
E: info.schroders@cm.mpms.mufg.com
W: www.schroders.com.au/ALPH

Schroder Global Equity Alpha Fund - Active ETF (ASX:ALPH)

Quarterly Disclosure of Correlation between MPI and Full Portfolio Holdings

Period: 01 April 2026 to 30 June 2026

In accordance with Rule 10A.3.1(e) of Schedule 10A of the Operating Rules of ASX, Schroder Investment Management Australia Limited (**SIMAL**) is required to disclose the correlation of the Material Portfolio Information (**MPI**) and the full portfolio holdings for the Schroder Global Equity Alpha Fund - Active ETF.

SIMAL has used the daily percentage change in the MPI and the daily percentage change in NAV of the full portfolio holdings to calculate the daily tracking error between MPI and NAV of the portfolio for the period covered by this notice.

The daily percentage change in the MPI is calculated using the actual position weight and the appropriate regional industry group proxies for each disclosed position. The daily percentage change in NAV of the full portfolio holdings are calculated using the daily NAV per unit of the Fund.

The tracking error for the period covered by this announcement is: 0.39%

Schroder Investment Management Australia Limited
as responsible entity for the **Schroder Global Equity Alpha Fund - Active ETF**