



08 January 2025

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 20 Angel Place  
123 Pitt Street  
Sydney NSW 2000

P: 1300 070 714  
E: [info.schroders@linkmarketservices.com.au](mailto:info.schroders@linkmarketservices.com.au)  
W: [www.schroders.com.au/GROW](http://www.schroders.com.au/GROW)

## **Schroder Real Return Active ETF (ASX:GROW)**

### **Quarterly Disclosure of Correlation between MPI and Full Portfolio Holdings**

**Period: 01 October 2024 to 31 December 2024**

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 Real Return Active ETF.

SIMAL has used the daily percentage change in the MPI (as derived from the MPI that represents the material portfolio holdings of the fund) and the daily percentage change in NAV of the full portfolio holdings (as represented by the net asset value of the fund) 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 weights of the Top 20 positions held, as disclosed daily. 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: 0.26%

**Schroder Investment Management Australia Limited**  
as responsible entity for the Schroder Real Return Active ETF

For personal use only