

## Schroder International Selection Fund EURO Liquidity

Data as at 19/10/2020

This Fund qualifies as a Standard Variable Net Asset Value Money Market Fund.

Base currency	EUR
Total value of the fund assets	222,346,501 as at 30/09/2020
Weighted average maturity (WAM)	79 Days
Weighted average life (WAL)	80 Days

## 10 Largest Holdings

Holding Name	Country	Maturity	% NAV	Asset type
SVENSKA HANDELSBANKEN AB	Sweden	08/02/2021	4.6	Commercial Paper
NORDEA BANK AB	Sweden	10/12/2020	4.6	Certificate of Deposit
FIRST ABU DHABI BANK PJSC	United Arab Emirates	14/12/2020	4.6	Certificate of Deposit
FMS WERTMANAGEMENT AOER	Germany	12/02/2021	4.6	Commercial Paper
SOCIETE GENERALE SA	France	04/01/2021	4.6	Certificate of Deposit
OP CORPORATE BANK PLC	Finland	22/04/2021	4.6	Commercial Paper
SANTANDER UK PLC	United Kingdom	08/01/2021	4.6	Commercial Paper
BARCLAYS BANK PLC	United Kingdom	27/11/2020	4.6	Commercial Paper
QATAR NATIONAL BANK (QPSC) (LONDON	United Kingdom	05/03/2021	4.6	Certificate of Deposit
CREDIT AGRICOLE SA (LONDON BRANCH)	United Kingdom	12/02/2021	4.6	Commercial Paper

## Maturity breakdown of the portfolio

Maturity profile	Sum of market value %
0-10 days	21.0
10 days - 1 month	1.4
1-2 months	23.5
2-3 months	12.9
3-6 months	32.4
6-12 months	8.8
1yr +	-

## Credit profile

Issuers have received a favourable credit quality assessment in accordance with our internal credit quality assessment procedure.

Credit profile	
Average Credit Rating	AA-
LIBOR OAS	-7.10 bp
Spread Duration	0.22 years

## Net Yield

Share Class	ISIN	Net Yield based on last distribution
Schroder ISF EURO Liquidity A1 Acc EUR	LU0135992385	-
Schroder ISF EURO Liquidity A Acc EUR	LU0136043394	-
Schroder ISF EURO Liquidity B Acc EUR	LU0136043550	-
Schroder ISF EURO Liquidity C Acc EUR	LU0136043634	-
Schroder ISF EURO Liquidity I Acc EUR	LU0136043717	-

## Risk Considerations

- A security issuer may not be able to meet its obligations to make timely payments of interest and principal. This will affect the credit rating of those securities.
- Investment in bonds and other instruments including related derivatives is subject to interest rate risk. The value of the fund may go down if interest rate rise and vice versa.

## Important Information

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Investors' attention is drawn to the fact that:

- a Money Market Fund is not a guaranteed investment;
- an investment in a Money Market Fund is different from an investment in deposits as the principal invested in a Money Market Fund is capable of fluctuation;
- the Money Market Fund does not rely on external support for guaranteeing the liquidity of the fund or stabilising the Net Asset Value per share; and
- the risk of loss of the principal is borne by investors.

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An investment in the Company entails risks, which are fully described in the prospectus.

Past performance is not a reliable indicator of future results, prices of shares and the income from them may fall as well as rise and investors may not get back the amount originally invested.

Schroders has expressed its own views and opinions in this document and these may change.

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The source of data for this report is Schroders Internal Investment records (which is live and not audited) with the exception of the NAV and the yield, which is from Morningstar and is calculated monthly as at month end.

For the net yield, the yield calculation is not applicable to accumulation share classes, accordingly a dash will be shown in such cases.

There could be differences between the data presented in this report and other reports due to the data source used and the periodicity of the reporting.