

## Schroder International Selection Fund EURO Liquidity

Data as at 26/02/2024

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

Base currency	EUR
Total value of the fund assets	360,473,517 as at 31/01/2023
Weighted average maturity (WAM)	63 Days
Weighted average life (WAL)	72 Days

## 10 Largest Holdings

Holding Name	Country	Maturity	% NAV	Asset type
MUFG BANK LTD EURO	Japan	27/02/2024	8.9	Time Deposit
LANDESBANK BADEN-WUERTEMBERG EURO	Germany	27/02/2024	8.8	Time Deposit
BRED BANQUE POPULAIRE EURO	France	27/02/2024	4.6	Time Deposit
STANDARD CHARTERED BANK	United Kingdom	02/01/2025	4.0	Certificate of Deposit
SVENSKA HANDELSBANKEN AB	Sweden	09/05/2024	4.0	Certificate of Deposit
SWEDBANK AB	Sweden	10/05/2024	4.0	Commercial Paper
DEXIA CREDIT LOCAL SA	France	11/03/2024	4.0	Commercial Paper
GOLDMAN SACHS INTERNATIONAL BANK	United Kingdom	17/05/2024	4.0	Certificate of Deposit
KBC BANK NV	Belgium	22/04/2024	4.0	Certificate of Deposit
SUMITOMO MITSUI BANKING CORP (BRUS)	Belgium	26/04/2024	4.0	Certificate of Deposit

## Maturity breakdown of the portfolio

Maturity profile	Sum of market value %
0-10 days	30.4
10 days - 1 month	10.5
1-2 months	17.9
2-3 months	19.1
3-6 months	18.1
6-12 months	4.0
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	A+
LIBOR OAS	0.02 bp
Spread Duration	0.20 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

---

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.

This document does not constitute an offer to anyone, or a solicitation by anyone, to subscribe for shares of Schroder International Selection Fund (the "Company"). Nothing in this document should be construed as advice and is therefore not a recommendation to buy or sell shares. Subscriptions for shares of the Company can only be made on the basis of its latest Key Investor Information Document and prospectus, together with the latest audited annual report (and subsequent unaudited semi-annual report, if published), copies of which can be obtained, free of charge, from Schroder Investment Management (Europe) S.A.

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.

Schroders will be a data controller in respect of your personal data. For information on how Schroders might process your personal data, please view our Privacy Policy available at [www.schroders.com/en/privacy-policy](http://www.schroders.com/en/privacy-policy) or on request should you not have access to this webpage.

This document is issued by Schroder Investment Management (Europe) S.A., 5, rue Höhenhof, L-1736 Senningerberg, Luxembourg. Registered No. B 37.799.

For your security, communications may be taped or monitored.

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.