

# State Street EUR Government Liquidity Fund - Premier Shares

Fact Sheet  
Cash Management

31 October 2025

## Fund Objective

The objective of the Fund is to maintain a high level of liquidity, preserve capital and provide a return in line with Euro Government money market rates

## Investment Strategy

The Investment Manager, on behalf of the Fund, combines a relative value approach (i.e. where an asset's value is determined by taking into account the value of similar assets, looking for those that are "mispriced" relative to each other and aiming at exploiting such pricing discrepancies for the benefit of the Fund) to investing with credit quality analysis (as described in the "Credit Quality Assessment" section of the Prospectus) to identify securities that it believes will provide the greatest stability of capital and the highest probability of repayment, consistent with the Fund's investment objective.

Investments will be purchased with the intention that they will be held until maturity although the Investment Manager may, in its sole discretion, not hold investments to maturity.

## IMMFA Member

State Street Investment Management is a member of the Institutional Money Market Funds Association (IMMFA), the trade association for AAA-rated European money market funds.

## Key Facts

ISIN	IE000ANBXXF2
Structure	OEIC - UCITS
Domicile	Ireland
Regulator	CBI
Currency	EUR
Benchmark	BLOOMBERG XESTRON INDEX
Income Treatment	Distribution
Fitch Fund Rating	AAAmf
Moody's Fund Rating	Aaa-mf
Net Assets	€231,906,007
Weighted Average Maturity	20
Weighted Average Life	20
Number of Holdings	22
Share Class Inception Date	23 July 2025
Fund Inception Date	22 January 2024
Net Asset Value	€1.0000
Total Expense Ratio	0.10%
Dealing Frequency	Daily
Trading Deadline	DD 10:30AM Irish Time
Settlement	T+0

Performance of the fund is not shown as the inception date of the fund is less than 12 months.

**Investing involves risk including the risk of loss of capital.**

Fund Composition	Percent
Repurchase Agreement	59.66
Government Bill	27.09
Cash	8.98
Government Commercial Paper	2.15
Supranational	2.12

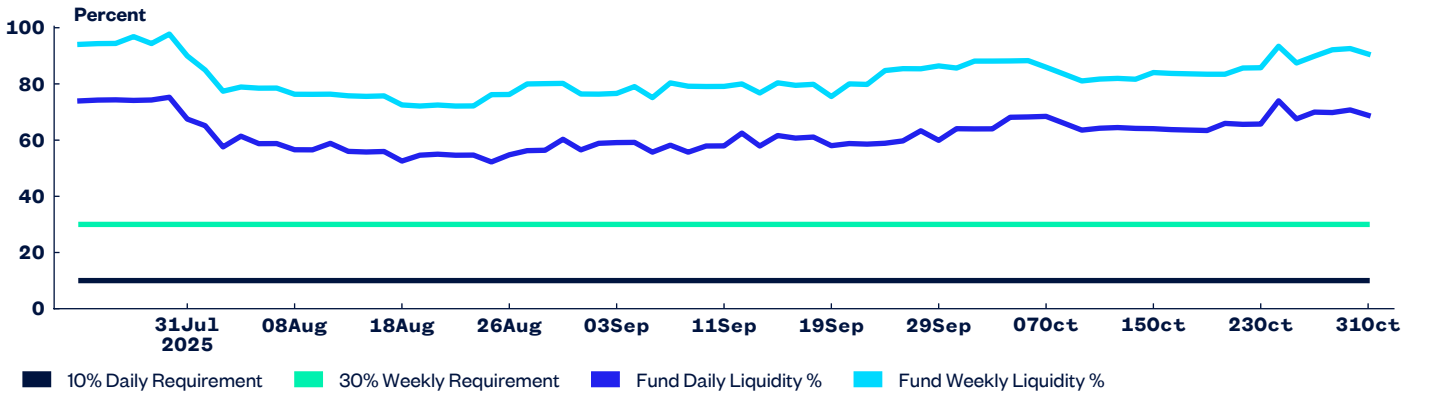
Monthly Net Yield History	Nov 2024	Dec 2024	Jan 2025	Feb 2025	Mar 2025	Apr 2025	May 2025	Jun 2025	Jul 2025	Aug 2025	Sep 2025	Oct 2025
State Street EUR Government Liquidity Fund (%)	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	1.87	1.88	1.98
BLOOMBERG XESTRON INDEX (%)	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	1.94	1.88	1.95

Yield figures are shown annualised and net of fees.

**Past performance is not a guarantee of future results.**

Maturity	Nov 2024	Dec 2024	Jan 2025	Feb 2025	Mar 2025	Apr 2025	May 2025	Jun 2025	Jul 2025	Aug 2025	Sep 2025	Oct 2025
Weighted Average Maturity (Days)	15.00	11.00	11.00	10.00	13.00	11.00	11.00	17.00	24.00	38.00	27.00	20.00
Weighted Average Life (Days)	15.00	11.00	11.00	10.00	13.00	11.00	11.00	17.00	25.00	38.00	27.00	20.00

Liquid Assets



For charts with less than 1 year of data the number of data points will vary to best space out dates from the end date to the start of the available data as callouts on the horizontal axis.

Daily Liquid Assets are defined as cash, direct obligations of the Government, securities that will mature (or are subject to a demand feature that is exercisable and payable) within one business day, or proceeds of pending sales of portfolio securities due within one business day.

Weekly Liquid Assets are defined as cash, direct obligations of the Government, certain securities issued by entities acting as an instrumentality of (and controlled or supervised by) the Government. Securities that will mature (or are subject to a demand feature that is exercisable and payable) within five business days, or proceeds of pending sales of portfolio securities due within five business days.

Credit Profile	Rating %	S&P Adjusted*
A-1+	37.55	78.50
A-1	62.45	21.50

\*Credit Quality Rating is based on S&P. S&P allows a A-1+ equivalent for holdings that are maturing in 5 business days.

Contact Us

Visit our website at [ssga.com/cash](https://ssga.com/cash) or contact your representative State Street Investment Management' office.

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**State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to [statestreet.com/investment-management](http://statestreet.com/investment-management) for more information.**

Rounding differences may occur as asset values are calculated to greater than one decimal place.

Please note that full details of underlying fund holdings can now be found on [www.ssga.com/cash](http://www.ssga.com/cash)

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