State Street EUR Liquidity LVNAV Fund - Institutional Accumulating

Fact Sheet
Cash Management

31 August 2026

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 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	IE00B1XG4871
Structure	OEIC - UCITS
Domicile	Ireland
Regulator	CBI
Currency	EUR
Benchmark	Bloomberg Xestron Index
Income Treatment	Accumulation
Fitch Fund Rating	AAAmmf
Moody's Fund Rating	Aaa-mf
S&P Fund Rating	AAAm
Net Assets	€11,523,755,991
Weighted Average Maturity	42
Weighted Average Life	67
Number of Holdings	198
Share Class Inception Date	22 February 2007
Fund Inception Date	27 July 2001
SFDR Fund Classification	SFDR - Article 8
Net Asset Value	€1088.8740
Total Expense Ratio	0.15%
Dealing Frequency	Daily
Trading Deadline	DD 01:30PM Irish time
Settlement	T+0

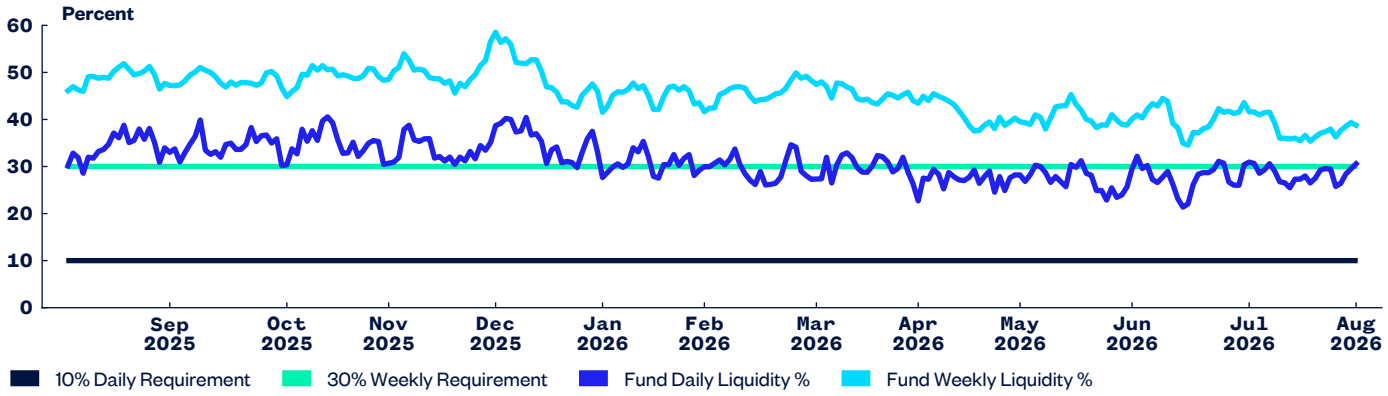
Monthly Net Yield History	Sep 2025	Oct 2025	Nov 2025	Dec 2025	Jan 2026	Feb 2026	Mar 2026	Apr 2026	May 2026	Jun 2026	Jul 2026	Aug 2026
State Street EUR Liquidity LVNAV Fund (%)	1.91	1.92	1.91	1.92	1.93	1.94	1.95	1.98	2.01	2.11	2.22	2.26
Bloomberg Xestron Index (%)	1.88	1.95	1.89	1.95	1.95	1.96	1.95	1.89	1.95	1.99	2.20	2.21

Yield figures are shown annualised and net of fees.

Past performance is not a guarantee of future results.

Maturity	Sep 2025	Oct 2025	Nov 2025	Dec 2025	Jan 2026	Feb 2026	Mar 2026	Apr 2026	May 2026	Jun 2026	Jul 2026	Aug 2026
Weighted Average Maturity (Days)	44.00	44.00	41.00	34.00	51.00	49.00	44.00	43.00	43.00	41.00	45.00	42.00
Weighted Average Life (Days)	66.00	65.00	58.00	55.00	77.00	78.00	68.00	71.00	73.00	75.00	71.00	67.00

Liquid Assets



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.

Net Fund Performance

	Fund (%)	Benchmark (%)
1 Month	2.26	2.21
3 Month	2.20	2.14
YTD	2.07	2.00
1 Year	2.03	1.98
2025	2.21	2.19
3 Year	2.86	2.82
5 Year	2.02	2.02
10 Year	0.74	0.70
Since Inception (p.a.)	0.82	0.74

Source: State Street Investment Management/Bloomberg, 31 August 2026.
Past performance is not a guarantee of future results.
Investing involves risk including the risk of loss of capital.
Yield figures are shown annualised and net of fees.
The performance is calculated in Euro.
Benchmark returns are unmanaged and do not reflect the deduction of any fees or expenses. Benchmark returns reflect all items of income, gain and loss and the reinvestment of dividends and other income as applicable.
A yield of zero may indicate a fee waiver by the investment manager.
Previous to 1 November 2021, this Fund's Benchmark was the EUR 7 Day Libid.

Fund Composition	Percent
Certificates of Deposit	33.07
Commercial Paper	25.13
Repurchase Agreement	13.62
Time Deposits	10.60
Asset Backed Commercial Paper	7.82
Collateralised Commercial Paper	3.46
Government Agency	1.73
Cash	1.44
Corporate and Bank Notes	1.04
Money Market Fund	0.91
Government Guaranteed	0.87
Supranational	0.17
Government Commercial Paper	0.13

Credit Profile	Rating %	S&P Adjusted*
A-1+	33.23	57.33
A-1	65.86	41.76
NR	0.91	0.91

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

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