State Street GBP Liquidity LVNAV Fund - Distributor Shares

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 Sterling 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	IE00BBT33D01
Structure	OEIC - UCITS
Domicile	Ireland
Regulator	CBI
Currency	GBP
Benchmark	SONIA COMPOUNDED INDEX
Income Treatment	Distribution
Fitch Fund Rating	AAAmmf
S&P Fund Rating	AAAm
Net Assets	£7,331,659,133
Weighted Average Maturity	42
Weighted Average Life	72
Number of Holdings	104
Share Class Inception Date	23 July 2014
Fund Inception Date	27 July 2001
SFDR Fund Classification	SFDR - Article 8
Net Asset Value	£1.0000
Total Expense Ratio	0.20%
Dealing Frequency	Daily
Trading Deadline	DD 01:30PM Irish time
Settlement	T+0

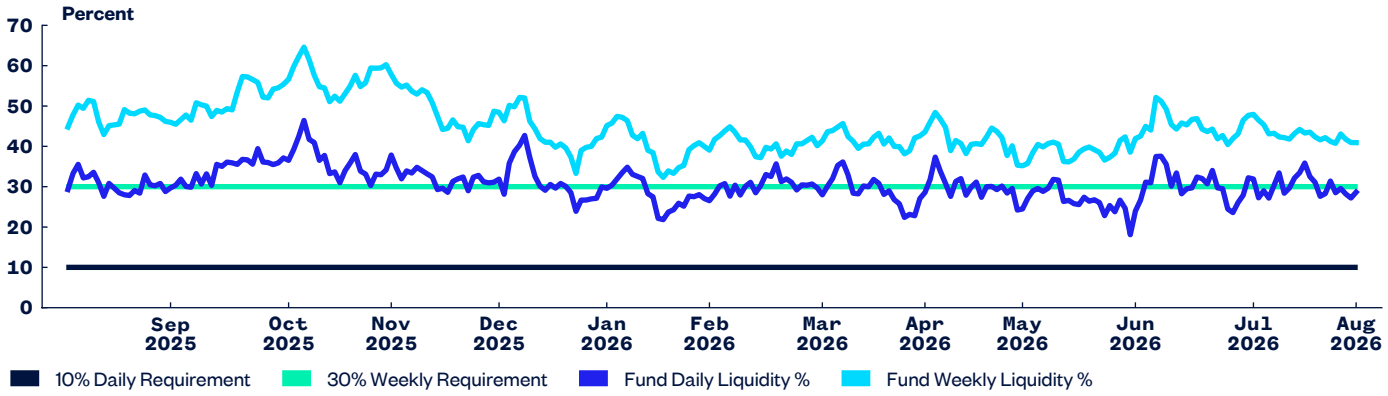
Monthly Net Yield History	Sep 2025	Oct 2025	Nov 2025	Dec 2025	Jan 2026	Feb 2026	Mar 2026	Apr 2026	May 2026	Jun 2026	Jul 2026	Aug 2026
State Street GBP Liquidity LVNAV Fund (%)	3.93	3.91	3.89	3.85	3.74	3.70	3.69	3.70	3.73	3.75	3.75	3.78
SONIA COMPOUNDED INDEX (%)	3.97	3.97	3.97	3.88	3.73	3.73	3.73	3.74	3.73	3.74	3.74	3.37

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)	33.00	25.00	27.00	22.00	38.00	40.00	42.00	38.00	42.00	37.00	44.00	42.00
Weighted Average Life (Days)	57.00	48.00	45.00	61.00	73.00	75.00	74.00	66.00	70.00	64.00	64.00	72.00

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	3.78	3.37
3 Month	3.77	3.71
YTD	3.77	3.73
1 Year	3.85	3.86
2025	4.25	4.32
3 Year	4.56	4.59
5 Year	3.54	3.61
10 Year	1.90	1.91
Since Inception (p.a.)	1.63	1.64

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 GBP.
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 GBP 7 Day Libid.

Fund Composition	Percent
Certificates of Deposit	31.67
Commercial Paper	15.39
Repurchase Agreement	11.33
Time Deposits	11.12
Asset Backed Commercial Paper	10.72
Government Guaranteed	6.51
Corporate and Bank Notes	6.10
Cash	2.01
Government Agency	1.68
Money Market Fund	1.55
Government Commercial Paper	1.09
Government Bill	0.82

Credit Profile	Rating %	S&P Adjusted*
A-1+	37.27	56.19
A-1	61.17	42.25
NR	1.55	1.55

*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 or contact your representative State Street Investment Management' office.

EMEA Cash Client Service
EMEACashClientService@ssga.com

APAC Cash
APACCashClientService@ssga.com
+65 6826 7514

Belgium
+31 7824 335 705

Germany
+49 6966 774 5042

Ireland
+353 1 776 3036

Netherlands
+31 7824 335 705

Singapore
+65 (0) 6826 7500

Switzerland
+49 6966 774 5042

United Kingdom
+44 (0) 20 3395 2333

statestreet.com/im

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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
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