

Fund Objective

The Sub-Fund aims to track the Bloomberg UKTI 0.75% Nov 47 TRI, or its recognised replacement or equivalent (the "Index").

Investment Strategy

The Sub-Fund primarily invests at all times in the British Government security constituting the Index.

Benchmark

Bloomberg UKTI 0.75% Nov 47 TRI

Structure

Limited Company

Domicile

United Kingdom

Fund Facts

NAV	1.37 GBP as of 30 September 2025
Currency	GBP
Net Assets (millions)	105.47 GBP as of 30 September 2025
Inception Date	24 November 2010
Investment Style	Index
Zone	United Kingdom
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 10:00am London time
Valuation	Daily market close
Minimum Initial Investment	N/A
Minimum Subsequent Investment	N/A
Management Fees	Policy charge detailed in Fee & Instruction letter
TER Max	Please refer to Embedded Cost Document
Spreads	
Subscription	0.05%
Redemption	0.05%

Performance

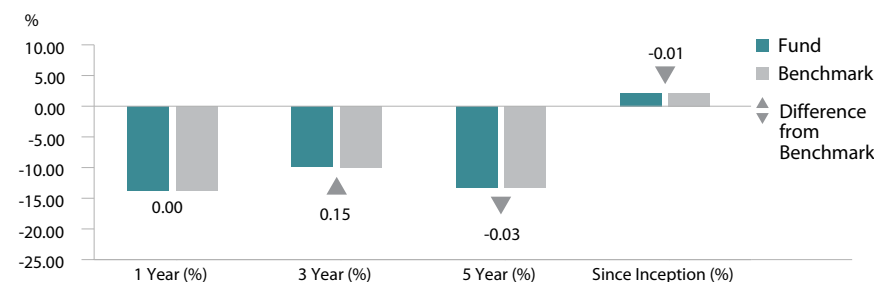
Annualised	Fund	Benchmark	Difference
1 Year (%)	-13.81	-13.82	0.00
3 Year (%)	-9.91	-10.07	0.15
5 Year (%)	-13.30	-13.27	-0.03
Since Inception (%)	2.14	2.15	-0.01
Cumulative			
3 Month (%)	-2.48	-2.52	0.04
1 Year (%)	-13.81	-13.82	0.00
3 Year (%)	-26.90	-27.27	0.37
5 Year (%)	-51.01	-50.91	-0.09
Since Inception (%)	36.89	37.17	-0.28
Calendar			
2025 (year to date)	-5.63	-5.63	0.01
2024	-11.96	-11.94	-0.02
2023	-1.93	-2.15	0.22
2022	-43.44	-43.26	-0.18
2021	3.52	3.65	-0.13

Past performance is not a guarantee of future results. Investing involves risk including the risk of loss of capital.

Performance returns for periods of less than one year are not annualised. Returns are gross of fees (based on unit price) and net of irrecoverable withholding tax. The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Any spreads disclosed are indicative only and are subject to the discretion of the investment manager, based on market conditions at the time of transaction. Previous to 1 December 2021, this Fund's Benchmark was the Bloomberg Barclays UKTI 0.75 Nov 47 TRI.

Source: State Street Investment Management.
All data is as at 30/09/2025

Annualised Performance



Fund Characteristics

	Fund	Benchmark
Average Coupon (%)	0.75	0.75
Average Maturity (Years)	22.14	22.14
Real Yield to Maturity (%)	2.33	2.33
Current Yield (%)	1.03	1.03
Effective Convexity	4.59	4.59
Effective Duration (Years)	20.73	20.75
Option Adjusted Spread (bps)	-14.70	-14.70
Number of Issues	4	1

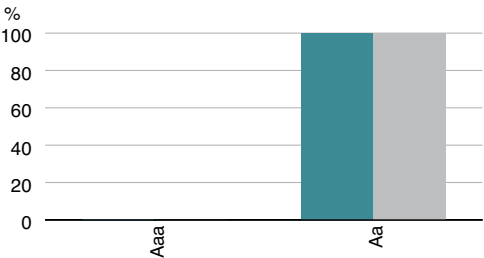
Source: State Street Investment Management.

Sector Allocation	Fund (%)	Benchmark (%)
Treasury	99.93	100.00
Cash	0.07	-
Total	100.00	100.00

Source: State Street Investment Management.

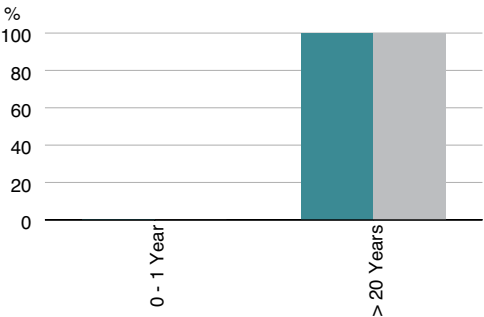
Credit Rating Exposure Allocation	Fund (%)	Benchmark (%)
Aaa	0.07	-
Aa	99.93	100.00
Total	100.00	100.00

Source: State Street Investment Management.
Credit quality rating is based on an average of Moody's, S&P, and Fitch.



Maturity Allocation	Fund (%)	Benchmark (%)
0 - 1 Year	0.07	-
> 20 Years	99.93	100.00

Source: State Street Investment Management.



For More Information

Visit our website at statestreet.com/im or contact your representative State Street Investment Management's office.

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Characteristics, holdings and country allocations shown are as of the date indicated and are subject to change.

Please note that full details of underlying fund holdings can be found on www.statestreet.com/im.
State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to statestreet.com/investment-management for more information.

Marketing Communication

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TER Max represents the fund's aggregate operating and management fees excluding transaction costs. Transaction costs are billed separately to the fund.
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