

State Street AUT 1-10 Year U.S. TIPS Index Fund

State Street Authorised
Unit Trusts

Fact Sheet
Fixed Income

31 January 2026

Fund Objective

The objective of the Fund is to track the performance of the Index.

Investment Strategy

The Fund seeks to build a representative portfolio that matches the risk and return characteristics of the Index in the most efficient way, including, but not limited to, risks related to currencies, countries, sectors, quality, maturity duration and issuers.

The Fund may also invest in transferable securities, money market instruments, warrants, units in collective investment schemes, deposits and derivatives.

The Fund may invest in collective investment schemes managed or operated by companies in the same group as the Manager or the Investment Adviser.

Fund Information

Bloomberg	-
Share Class	Institutional Investors
Benchmark	Bloomberg US TIPS 1-10Y GBP Hedged Index
Structure	Trust
UCITS Compliant	Yes
Domicile	United Kingdom

Fund Facts

ISIN	GB00BVZM7P17
NAV	10.07 GBP as of 30/01/2026
Currency	GBP
Net Assets(millions)	548.77 GBP as of 30/01/2026
Inception Date	06 October 2025
Investment Style	Index
Zone	United States
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD 11.00am (London Time)
Valuation	Daily 12pm London Time
Minimum Initial Investment	GBP 1,000,000.00
Minimum Subsequent Investment	GBP 100,000.00
Management Fees	0.0075%
Actual TER	0.01%
Charge Due to the Fund	Subscription: N/A Redemption: N/A
Charge Paid to the Fund	Subscription: N/A Redemption: Up to N/A

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.

Characteristics		
	Fund	Benchmark
Number of Issues*	32	31
Average Yield To Worst (%)	3.90	3.90
Yield to Maturity (%)	3.90	3.90
Current Yield (%)	1.17	1.24
Average Coupon (%)	1.18	1.25
Option Adjusted Spread (bps)	7.45	7.37
Effective Duration (Years)	4.64	4.64
Average Maturity (Years)	4.90	4.90
Effective Convexity	0.30	0.30
Average Credit Rating Quality	AA1	AA1

Ratios	3 Years
Standard Deviation (%)	-
Tracking Error (%)	-
Beta	-

Top 10 Holdings	Weight (%)
US/T	99.90

Country Allocation		
	Fund (%)	Benchmark (%)
United States	100.00	100.00
United Kingdom	0.00	-
Total	100.00	100.00

Sector Allocation		
	Fund (%)	Benchmark (%)
Treasury	99.90	100.00
Cash	0.10	-
Total	100.00	100.00

Maturity Allocation		
	Fund (%)	Benchmark (%)
0 - 1 Year	0.10	-
1 - 3 Years	30.64	29.96
3 - 5 Years	29.54	30.16
5 - 7 Years	15.09	15.79
7 - 10 Years	24.64	24.10

Within Country Allocation, 'Other' denotes the consolidation of any countries which are not already included in the Fund's top 10.

Please note that full details of underlying fund holdings can be found on www.statestreet.com/im.

This is a marketing document for informational purposes only. We recommend you read the Prospectus and Key Investor Information Document for full details about the Fund, including fees and risks. Our Client Relationship team will also be pleased to provide you with further information about this Fund.

Contact Us

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

Anna Hayes
Client Relationship Manager
+44 (0) 20 3395 6022

statestreet.com/im

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Please refer to the Fund's latest Key Information Document (KID)/Key Investor Information Document (KIID) and Prospectus before making any final investment decision. The latest English version of the prospectus and the KID/KIID can be found at www.statestreet.com/im. A summary of investor rights can be found here: <https://www.ssga.com/library-content/products/fund-docs/summary-of-investor-rights/ssga-investors-rights>

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