

State Street Liquidity PLC – April ESG Exposure

As of April 30, 2024

State Street EUR Liquidity Standard VNAV Fund
Sustainable Investment & >B Rating Sovereign/Supranational Exposure

88.55%

What is Article 8 SFDR?

The Sustainable Finance Disclosure Regulation (SFDR) is an EU regulation that aims to deliver greater transparency on the degree of sustainability of financial products and to harmonize sustainability-related disclosures in the financial services sector.

Article 8 is the Sustainable Finance Disclosure Regulation (SFDR) and applies to financial products that promotes, among other characteristics, environmental or social characteristics, or a combination of those characteristics.

SSGA's Approach

The Investment Manager will utilize an exclusion and positive tilt approach for portfolio construction, seeking to invest the majority of the portfolio in issuers categorized as Sustainable Investments (as defined under article 2(17) of SFDR) or sovereign / supranational exposures with an ESG score of "B" as rated by a third party data provider.

The primary objectives of the Funds will continue to be Capital Preservation, Liquidity, and Yield while also promoting environmental and social characteristics.

Important Disclosures

Marketing Communication

For institutional / professional investors use only.

Investing involves risk including the risk of loss of principal.

Past performance is not a reliable indicator of future performance.

Diversification does not ensure a profit or guarantee against loss.

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Germany: State Street Global Advisors GmbH, Brienner Strasse 59, D-80333 Munich. Telephone 49 (0)89-55878-400. Facsimile 49 (0)89-55878-440. **Ireland:** State Street Global Advisors Ireland Limited is regulated by the Central Bank of Ireland. Registered office address 78 Sir John Rogerson's Quay, Dublin 2. Registered number 145221. T: +353 (0)1 776 3000. F: +353 (0)1 776 3300. Web: ssga.com

Netherlands: State Street Global Advisors Netherlands, Adam Smith Building, Thomas Malthusstraat 1-3, 1066 JR Amsterdam, Netherlands. Telephone: 31 20 7181701. SSGA Netherlands is a branch office of State Street Global Advisors Limited. State Street Global Advisors Limited is authorised and regulated by the Financial Conduct Authority in the United Kingdom. **Switzerland:**

State Street Global Advisors AG, Beethovenstr. 19, CH-8027 Zurich. Telephone 41 (0)44 245 70 00. Facsimile Fax: 41 (0)44 245 70 16. **United Kingdom:** State Street Global Advisors Limited. Authorised and regulated by the Financial Conduct Authority. Registered in England. Registered No. 2509928. VAT No. 5776591 81. Registered office: 20 Churchill Place, Canary Wharf, London, E14 5HJ. Telephone: 020 3395 6000. Facsimile: 020 3395 6350. Web: www.ssga.com

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The returns on a portfolio of securities which exclude companies that do not meet the portfolio's specified ESG criteria may trail the returns on a portfolio of securities which include such companies. A portfolio's ESG criteria may result in the portfolio investing in industry sectors or securities which underperform the market as a whole.

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 HYPERLINK "file:///C:/Users/e677807/Downloads/www.ssga.com/www.ssga.com. 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-summary-template-non-etf-Lux.pdf>

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