

# State Street Liquidity PLC – January ESG Exposure

As of January 31, 2024

**State Street USD Liquidity LVNAV Fund**  
Sustainable Investment & >B Rating Sovereign/Supranational Exposure

**90.85%**

## 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.

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# Important Disclosures

## Marketing Communication

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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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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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