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**If you are in any doubt about the contents of this Supplement, you should consult your stockbroker, bank manager, solicitor, accountant or other independent financial adviser.**

The Directors of the Manager whose names appear under the heading “Directory” in the prospectus of the Fund dated 19 March 2025 (the “Prospectus”) accept responsibility for the information contained in the Prospectus and in this Supplement. To the best of the knowledge and belief of the Directors (who have taken all reasonable care to ensure that such is the case) the information contained in the Prospectus and in this Supplement is in accordance with the facts and does not omit anything likely to affect the import of the information.

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# **STATE STREET SPECTRUM UNIT TRUST**

## **SUPPLEMENT**

### **STATE STREET SPECTRUM DIVERSIFIED FUND**

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**This Supplement contains information relating to Units of the State Street Spectrum Diversified Fund (the “Sub-Fund”), which is a separate Sub-Fund of the State Street Spectrum Unit Trust (the “Fund”).**

The date of this Supplement is 30 September 2025.

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## DEFINITIONS

Unless otherwise defined herein or unless the context otherwise requires all defined terms used in this Supplement shall bear the same meaning as in the Prospectus.

**“Business Day”**, a day that banks are open in Dublin and/or such other day or days as the Manager may determine and notify in advance to Unitholders.

**“Eurozone”**, those states who are participating states in the European Monetary Union and whose currency is the Euro.

**“Sub-Investment Manager”**, means State Street Global Advisors Limited.

**“Valuation Point”**, the close of business in the relevant markets on the Dealing Day.

## INTRODUCTION

The State Street Spectrum Unit Trust (the “Fund”) is authorised in Ireland by the Central Bank. The Fund is structured as an umbrella fund in that it may be divided into different classes of units (“Units”) with one or more classes representing a separate sub-fund of the Fund.

**This Supplement contains information relating to the Units of the State Street Spectrum Diversified Fund (the “Sub-Fund”) to be issued in accordance with the Prospectus and this Supplement. This Supplement forms part of and should be read in the context of and together with the general description of the Fund contained in the current Prospectus together with the most recent audited annual report and accounts and, if published after such report, a copy of the latest unaudited semi-annual report.**

At the date of this Supplement, separate classes of Units in the Sub-Fund have not been created, but separate classes of Units may be created in the future, in accordance with the requirements of the Central Bank.

## INVESTMENT OBJECTIVES AND POLICIES

The investment objective of the Sub-Fund is primarily to seek to generate capital appreciation.

This is to be achieved primarily by investing the assets of the Sub-Fund into the State Street EUR Liquidity Standard VNAV Fund (the “**EUR VNAV Fund**”). The EUR VNAV Fund is classified as a “VNAV MMF” as defined by the MMF Regulations and is a sub-fund of State Street Liquidity public limited company, a UCITS domiciled in Ireland and authorised by the Central Bank. The investment objective of the EUR VNAV Fund is to provide a return in excess of Euro money market rates, preserve capital and maintain a reasonable level of liquidity.

There is no limit on the amount the Sub-Fund may invest in the EUR VNAV Fund, but it is not currently expected that the investment allocation will exceed 70% of the net assets of the Sub-Fund.

The Sub-Fund may also invest in State Street GRU Euro Index Equity Fund, State Street GRU World ex Euro Index Equity Fund and State Street GRU EMU Bond Index Fund each sub-funds of State Street Global Advisors Gross Roll Up Unit Trust, a UCITS domiciled in Ireland and authorised by the Central Bank (the “**GRU Funds**” and together with the EUR VNAV Fund, the “**Underlying Funds**”). The Investment Manager also acts as investment manager to the Underlying Funds.

It is not currently expected that the allocation of investment in State Street GRU Euro Index Equity Fund will exceed 20% of the net assets of the Sub-Fund. It is not currently expected that the investment allocation in State Street GRU World ex Euro Index Equity Fund will exceed 40% of the net assets of the Sub-Fund. It is not currently expected that the investment allocation in State Street GRU EMU Bond Index Fund will exceed 50% of the net assets of the Sub-Fund.

These sub-funds of the GRU Funds are exposed to Euro denominated money market securities, Eurozone fixed income securities and equity securities (allocated between Global ex-Eurozone and Eurozone portfolios). As the GRU Funds seek to track the performance of the relevant index for such GRU Fund, as closely as reasonably possible, the Investment Manager and / or Sub-Investment Manager will seek to match the performance of Euro denominated money market securities, Eurozone fixed income securities and equity securities (allocated between Global ex Eurozone and Eurozone portfolios), through its investment in such GRU Funds.

The Investment Manager and / or the Sub-Investment Manager will determine the allocation of assets between the Underlying Funds based on its current assessment of the risk and return profile of each such fund.

The Investment Manager and / or the Sub-Investment Manager may use the foreign exchange market to hedge some or all of the non-euro exposure in the Underlying Funds. The Investment Manager and / or the Sub-Investment Manager will use currency forwards to achieve this.

The Sub-Fund may also use for efficient portfolio management purposes only repurchase and reverse repurchase agreements and derivatives including currency forward contracts, options, interest rate swaps, and futures.

The Sub-Fund may hold ancillary liquid assets such as cash or deposits.

While Investments will be made principally on a fund of funds basis in the Underlying Funds, the Sub-Fund may also achieve its investment objective by investing on a fund of funds basis in other Regulated Funds and by investing up to 10% of its Net Asset Value in Unregulated Funds (in each case, where such Regulated Funds and Unregulated Funds are consistent with the investment policies of the Sub-Fund).

Details of the investment objectives and policies of Underlying Funds are contained in Appendix III of the Prospectus and the Appendix to this Supplement.

For the avoidance of doubt, the Sub-Fund is not a feeder fund.

The base currency of the Sub-Fund is Euro.

### **Risk Management and Leverage**

Although the Sub-Fund may be leveraged as a result of its use of financial derivative instruments ("FDI") and efficient portfolio management techniques, the Sub-Fund's resulting global exposure will not exceed its total net assets, i.e., the Sub-Fund may not be leveraged in excess of 100% of its Net Asset Value.

In the event that the Sub-Fund uses FDI, the Sub-Fund's global exposure and leverage is calculated using the commitment approach. This approach converts the Sub-Fund's FDI positions into the equivalent positions in the underlying assets, and seeks to ensure that the FDI risk is monitored in terms of any future "commitments" to which it is (or may be) obligated. Investors should refer to the "Derivatives Risk" section in the Prospectus for information in relation to the risks associated with the use of FDI. The Fund does not currently use FDI; however, the Fund may use FDI, as described in this Supplement, in the future and no additional amendment to this Supplement will be made to reflect such use of FDI in the future. In the event that the Sub-Fund uses FDI, the Investment Manager and / or the Sub-Investment Manager will employ a risk management process in respect of the Sub-Fund which enables it to accurately measure, monitor and manage the various risks associated with FDI, the use of efficient portfolio management techniques and the management of collateral. The Investment Manager and / or the Sub-Investment Manager will employ only FDI that are covered by a risk management process that has been cleared by the Central Bank. In the event of the Sub-Fund proposing to use additional types of FDI, the risk management process and this supplement will be amended to reflect this intention.

### **SFDR FUND CLASSIFICATION**

SFDR Fund Classification: Integrates Sustainability Risk / neither Article 8 nor Article 9.

By virtue of the Sub-Fund allocating investment to the Underlying Funds and as further described in the "ESG Integration" subsection of the "ESG Investing" section of the Prospectus, the Investment Manager and / or the Sub-Investment Manager is integrating Sustainability Risk into its investment process.

Integrating Sustainability Risk into the Sub-Fund's investment process does not assure the mitigation of any or all Sustainability Risk. Any deterioration in the financial profile of an underlying investment affected by a Sustainability Risk may have a corresponding negative impact on the Net Asset Value and/or performance of the investing Sub-Fund.

### **INVESTMENT AND BORROWING RESTRICTIONS**

The investment and borrowing restrictions set out in the Prospectus apply in their entirety to the Sub-Fund.

## EXPOSURE TO SECURITIES FINANCING TRANSACTIONS

The Sub-Fund does not currently participate in a securities lending programme, though it is entitled to do so. The Sub-Fund's exposure to total return swaps and repurchase agreements is as set out below (as a percentage of Net Asset Value). **Should the Directors elect to change this policy in the future, due notification will be given to Unitholders and this Supplement will be updated accordingly.**

	Expected	Maximum
Total Return Swaps	0%	25%
Repurchase Agreements	0%	25%

## MANAGEMENT AND ADMINISTRATION

Detailed descriptions of the Manager and other service providers to the Sub-Fund are set out in the Prospectus.

## VALUATION OF ASSETS

The Net Asset Value of the Sub-Fund will be calculated by the Administrator as at each Valuation Point in accordance with the requirements of the Trust Deed and full details are set forth under the headings "Valuation, Subscription and Redemptions" and "Statutory and General Information" in the Prospectus. The Net Asset Value of the Sub-Fund will be expressed in its base currency, which is Euro.

## SUBSCRIPTIONS

### Application Procedure

#### Application Forms

In order to subscribe for Units of the Sub-Fund, all applicants must complete the application form prescribed by the Manager (the "Application Form") which sets out the methods by which and to whom the subscription monies should be sent. Application Forms shall be irrevocable (unless otherwise agreed with the Manager) and may be sent electronically at the risk of the applicant. The Application Form should be received by the Administrator, by 1.00 p.m. (Irish time) on the Business Day immediately preceding the relevant Dealing Day or such other day as the Directors may determine (provided the application is received before the relevant Valuation Point). If an applicant's first Application Form is initially submitted electronically or other copy form, the originally executed Application Form should be received by the Administrator within five Business Days after the time for receipt of such application.

Failure to provide the original Application Form by such time may, at the discretion of the Manager, result in the rejection of the application and any monies received will, subject to any applicable laws, be returned to the applicant (minus any handling charge incurred in any such return) by electronic transfer (but without interest, costs or compensation) or in the compulsory redemption of the Units. In any event, no redemption proceeds will be paid until the original Application Form has been received and all anti-money laundering checks completed.

In addition to the Application Form, applicants may be requested to provide other information (e.g. as to identity and corporate authorisation). Failure to provide such information may delay the processing of the application.

#### Fractions

Fractions of Units will be issued where any part of the subscription monies for Units represents less than the Net Asset Value per Unit, provided however, that fractions shall not be less than .01 of a Unit.

Subscription monies, representing less than .01 of a Unit will not be returned to the applicant but will be retained by the Sub-Fund in order to defray administration costs.

## **Pricing**

All subscriptions will be dealt on a “forward” pricing basis, i.e. by reference to the Net Asset Value per Unit calculated as at the Valuation Point for the relevant Dealing Day. Any Application Forms received after the relevant time for receipt will normally be held over until the next Dealing Day but may be accepted for dealing on the Dealing Day, if received prior to the Valuation Point for that Dealing Day (at the discretion of the Manager, in exceptional circumstances only).

## **Payment of Subscription Monies**

### **Method and Currency of Payment**

Subscription payments net of all bank charges must be made in Euro (unless otherwise agreed with the Manager) and should be paid by electronic transfer to the bank account specified in the Application Form. Other methods of payment are subject to the prior approval of the Manager with the agreement of the Administrator. No interest will be paid in respect of payments received in circumstances where the application is held over to the next Dealing Day. The Fund may accept payment in currencies other than the base currency in which the units are denominated and in such event, the Manager will arrange for conversion of the subscription monies into such other currency. This may delay the processing of any such application. The cost and risk of converting currency will be borne by the applicant.

### **Timing of Payment**

Payment in respect of subscriptions must be received in cleared funds on the second Business Day following the relevant Dealing Day or on such other day as the Directors may determine.

### **Payment**

If payment in cleared funds in respect of a subscription has not been received by the time specified above, any allotment of Units made in respect of such application may be cancelled. In the event of the non-clearance of subscription monies, any allotment in respect of an application may be cancelled. In either event and notwithstanding cancellation of the application, the Manager may charge the applicant for any expense incurred by it or the Fund or for any loss to the Sub-Fund arising out of such non-receipt or non-clearance plus an administration fee may be payable to the Fund. In addition, the Manager will have the right to sell all or part of the applicant's holding of Units in the relevant class or any other Sub-Fund in order to meet those charges.

### **Minimum Holdings**

Any Unitholder who redeems or otherwise disposes of part of his holding must maintain a holding in the Sub-Fund of not less than €5,000 or its foreign currency equivalent (or less at the discretion of the Manager). The Manager may compulsorily redeem the remaining holding of any investor who redeems his holding of Units in the Sub-Fund to below €5,000.

## **REDEMPTIONS**

### **Procedure**

#### **Redemption**

Every Unitholder will have the right to require the Manager to redeem his Units in the Sub-Fund on any Dealing Day (save during any period when the calculation of the Net Asset Value is suspended or the redemption of Units is limited in the circumstances set forth in the Prospectus) on furnishing to the Administrator a redemption request. Units may be redeemed only by written application through the Administrator.

All redemption requests are dealt with on a “forward” pricing basis, i.e. by reference to the Net Asset Value per Unit calculated as at the Valuation Point for the relevant Dealing Day.

#### **Redemption Request**

All applicants must deliver in writing to the Administrator a redemption request. A redemption request may be made electronically by a Unitholder, but if the account details for redemption payments are different to those set out in the Application Form, the original will be required by the Administrator and verification of the details may be required.

Redemption requests must be received by 1.00 p.m (Irish time) on the Business Day immediately preceding the relevant Dealing Day.

If the redemption request is received after the relevant time for receipt thereof it shall be treated as a request for redemption on the Dealing Day following such receipt but redemption requests may be accepted for redemption, if received prior to the Valuation Point on the relevant Dealing Day (at the discretion of the Manager, in exceptional circumstances only). Units will be redeemed at the Net Asset Value for the relevant Dealing Day.

A redemption request shall (save as determined by the Manager) be irrevocable and may be sent electronically at the risk of the relevant Unitholder. No redemption proceeds will be paid out unless cleared funds and an original initial Application Form has been received by the Administrator, together with any other documents required by the Administrator (including documents to comply with anti-money laundering procedures).

## **PAYMENT OF REDEMPTION PROCEEDS**

### **Method and Currency of Payment**

Redemption payments will be made in Euro (unless otherwise agreed with the Manager) to the bank account detailed on the original Application Form or otherwise as amended in writing. Payments will only be made to accounts in the name of the investor. No interest will be paid in respect of redemption payments made in circumstances where the redemption request is held over to the next Dealing Day. The Fund may make redemption payments in currencies other than the base currency in which the units are denominated and in such event, the Manager will arrange for conversion of the redemption monies into such other currency. This may delay the processing of any such application. The cost and risk of converting currency will be borne by the applicant.

### **Timing**

Redemption proceeds in respect of Units will normally be paid two Business Days after the relevant Dealing Day provided that all the required documentation has been furnished to and received by the Administrator.



## **Fractions**

Apart from circumstances in which a Unitholder is redeeming his entire holding of Units:-

- (a) fractions of Units will be issued where any part of the redemption monies for Units represents less than the Net Asset Value per Unit, provided however that fractions shall not be less than .01 of a Unit; and
- (b) redemption monies, representing less than .01 of a Unit will not be returned to a Unitholder but will be retained by the Manager in order to defray administration costs.

## **Switching**

Unitholders of other sub-funds of the Fund may switch into the Sub-Fund. Furthermore, Unitholders in the Sub-Fund may switch into other sub-funds. Details concerning the procedures for switching are set forth in detail under the Section headed "Conversion between Sub-Funds" in the Prospectus.

## **FEES AND EXPENSES**

The Manager is entitled to charge a fee of up to 0.1 per cent of the Net Asset Value of the Sub-Fund in respect of Units of the Sub-Fund. The relevant fee will be accrued weekly based on the Net Asset Value of the Units and will be paid monthly in arrears.

### **Trustee Fees**

The Trustee shall be entitled to charge all agreed fees up to 0.10% of the Net Asset Value of the Sub-Fund which shall be accrued weekly and payable monthly in arrears out of the assets of the Sub-Fund. The Trustee shall also be entitled to receive out of the assets of the Sub-Fund transaction charges and sub-custody fees at normal commercial rates, together with all reasonable and properly vouched out-of-pocket expenses (plus any applicable taxes), it incurs on behalf of the Sub-Fund in the performance of its duties under the Trust Deed, which shall be payable monthly in arrears.

### **Administration Fees**

The Administrator shall be entitled to charge all agreed fees up to 0.10% of the Net Asset Value of the Sub-Fund which shall be accrued weekly and payable monthly in arrears out of the assets of the Sub-Fund. The Administrator is also entitled to receive out of the assets of the Sub-Fund all reasonable and properly vouched out-of-pocket expenses (plus any applicable taxes), it incurs on behalf of the Sub-Fund in the performance of its duties under the Administration Agreement, which shall be payable monthly in arrears.

Further details in relation to applicable fees and expenses are set out in the Prospectus.

## **RISK FACTORS**

Potential investors should consider the risk factors set forth in the Prospectus.

## **APPENDIX - EUR VNAV FUND SUPPLEMENT**

# State Street EUR Liquidity Standard VNAV Fund

## Supplement No. 6

(A sub-fund of State Street Liquidity public limited company (the “Company”) an open-ended investment company constituted as an umbrella fund with segregated liability between sub-funds authorised by the Central Bank of Ireland pursuant to the UCITS Regulations and the MMF Regulations).

**This Supplement (the “Supplement”) forms part of the Prospectus dated 30 September 2025, as amended from time to time (the “Prospectus”) in relation to the Company. This Supplement should be read together with the Prospectus and Packaged Retail and Insurance-based Investment Product Document (“PRIIPs KID”) or Key Investor Information Document (“KIID”).** It contains information relating to State Street EUR Liquidity Standard VNAV Fund (the “Fund”).

**A Fund which invests a significant amount of its NAV in money market instruments may be considered by investors as an alternative to investing in a regular deposit account. An investment in the Fund is not in the nature of a deposit in a bank account and is not protected by any government, government agency or other guarantee scheme which may be available to protect the holder of a bank deposit account. The Fund is not a guaranteed investment and the principal invested in the Fund is capable of fluctuation. The risk of loss of the principal invested in the Fund is borne by the investor. The Company may not rely on external support for guaranteeing the liquidity of the Fund. The value of Shares may go down as well as up and investors may not get back any of the amount invested.**

Unless otherwise defined herein or unless the context otherwise requires, all defined terms used in this Supplement shall bear the same meaning as in the Prospectus. Prospective investors should review the entire Supplement, Prospectus and relevant PRIIPS KID/ KIID carefully. If you have any questions, you should consult your stockbroker or financial adviser. Potential investors should consider the risk factors set out in the Prospectus and in this Supplement before investing in this Fund. The Company and the Board listed in the “Management and Administration” section of the Prospectus, accept responsibility for the information contained in this Supplement.

## Fund Characteristics

Base Currency	EUR
Investment Manager	State Street Global Advisors Europe Limited
Sub-Investment Manager	State Street Global Advisors Limited
Fund Type	Standard VNAV MMF
Credit Rating	The Fund is rated by one or more credit rating agencies. Such rating is solicited and financed by the Fund.
Dividend Policy	Accrued daily and paid monthly for all Distributing Share Classes. It is not the intention of the Board to declare dividends in respect of the Accumulating Share Classes.
SFDR Fund Classification	Integrates Sustainability Risk - Article 8.

## Initial Offering of Shares

Initial Offer Period	For all unlaunched Classes of Shares: The period beginning at 9:00 a.m. (Irish time) on 1 October 2025 and ending at 3:00 p.m. (Irish time) on 31 March 2026 or such later date as determined by the Board.
Initial Offer Price	EUR 1000.0000 per Share for all Classes not yet launched.

## Dealing Information

Business Day	Weekdays other than (i) days on which the trans-European automated real-time gross settlement express transfer (" <b>TARGET</b> "), the Eurosystem interbank funds transfer system, is closed for business; and (ii) any other day at the Board's discretion (acting reasonably) provided Shareholders are notified in advance of any such days
Early Closing Day	Business Days on which the Board deems it to be in the interests of the fund to close early to reflect, inter alia, the early closing or limited operation of one or more markets on which the Fund trades, provided Shareholders are notified in advance of any such days
Dealing Day	A Business Day or Business Days (or as the context admits, an Early Closing Day or Early Closing Days) as the Board from time to time may determine in the case of the Fund, provided that there shall be at least two Dealing Days in each month and the Shareholders will be notified in advance and provided that, unless otherwise determined, each Business Day or Early Closing Day shall be a Dealing Day
Dealing Deadline	Subscriptions, redemptions and switches: <ul style="list-style-type: none"> <li>• 2:00 p.m. (Irish time) on the relevant Dealing Day; or</li> <li>• 11:00 a.m. (Irish time) on an Early Closing Day or such other time as the Board may in its absolute discretion determine and notify to Shareholders in advance.</li> </ul>
Settlement Deadline	Close of business on the first Business Day after the relevant Dealing Day
Dealing Price	NAV per Share on the relevant Dealing Day as set out in the " <b>Valuation and Calculation of NAV</b> " section of the Prospectus

## Valuation Information

Valuation Point	2:00 p.m. (Irish time) on the relevant Dealing Day.
NAV Publication	www.SSGA.com

## Share Class Information

Share Class*	Distributor	Global Securities Lending	Institutional	Premier	Select	Standard
Distributing	✓	✓	✓	✓	✓	✓
Accumulating	✓	✓	✓	✓	✓	✓
Fixed TER**	0.20%	0.04%	0.15%	0.10%	0.12%	0.35%

The total annual fees and expenses of the Fund to be borne by the Z Accumulating Shares are capped by the Investment Manager at the following rates:

0.05% of the average daily NAV in the case of the Z Accumulating Shares.

\* At the date of this Supplement, all available Share Classes may not be seeded.

\*\* Fees, expressed as a percentage of NAV, are accrued daily and paid monthly in arrears. Shareholders should refer to the **"Fees and Expenses"** section of the Prospectus for further information.

## Investment Objective and Policy

**Investment Objective:** The objective of the Fund is to provide a return in excess of Euro money market rates, preserve capital and maintain a reasonable level of liquidity.

**Investment Policy:** The Investment Manager and/or Sub-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.

This Fund promotes environmental or social characteristics in accordance with SFDR Article 8. These environmental and social characteristics are detailed in the SFDR Annex to this Supplement and include investment in issuers deemed to perform better in relation to financially material ESG challenges, avoidance of issuers deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons and exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, tobacco, civilian firearms, as well as severe ESG controversies. **More information about the environmental and social characteristics can be found in SFDR Annex appended to this Supplement.**

When selecting investments, the Investment Manager and/or Sub-Investment Manager, will adopt a best in class approach to ESG considerations by seeking to invest the majority of the Fund's portfolio in securities of issuers that are classified as sustainable investments under article 2(17) of SFDR using the Investment Manager's proprietary assessment methodology and, for government and supra-national issuers, classified within the two highest categories of a third party ESG rating.

Additionally, when selecting investments, the Investment Manager and/or Sub-Investment Manager will screen out securities of issuers identified as being non-compliant with UN Global Compact Principles relating to environmental protection, human rights, labour standards and anti-corruption, as well as controversial weapons and the issuers involved in thermal coal, arctic drilling, oil and tar sands, tobacco, civilian firearms as well as severe ESG controversies. The Investment Manager and/or Sub-Investment Manager may use additional ESG screens from

time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria referred to in the previous sentence. The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's and/or Sub-Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. To the extent that any such change results in a change to the way the investment policy is implemented or described in this Supplement, Shareholders will be notified in accordance with the requirements of the Central Bank. For further details of the exclusions applied by the Investment Manager and/or Sub-Investment Manager at any time please refer to Fund Finder (ssga.com) and "State Street Global Advisors' Approach to Negative Sustainable Investing Screening" document available at <https://www.ssga.com/library-content/assets/pdf/global/esg/2024/ssga-approach-to-esg-screening-methodology.pdf>

Please refer to the **"ESG Best in Class Investing"** and **"ESG Screening"** sub-sections of the **"ESG Investing"** section of the Prospectus for further details. The Investment Manager and/or Sub-Investment Manager may need to temporarily deviate from the targeted ESG best in class allocation in exceptional market conditions, if necessary, to ensure that the Investment Objective is met at all times.

Investments will be purchased with the intention that they will be held until maturity, although the Investment Manager and/or Sub-Investment Manager may, in its sole discretion, not hold investments to maturity.

As at the date of this Supplement the Investment Manager and/or Sub-Investment Manager consider the principal adverse impacts of its investment decisions at the Fund level in order to seek to reduce negative externalities that may be caused by its underlying investments.

## Permitted Investments

In order to achieve its investment objective, the Fund invests in a range of investment grade fixed and adjustable rate money market instruments which are transferable securities and primarily denominated in Euro.

The Fund has sought and received a derogation from the Central Bank in accordance with section 2.9 of the **"Investment Restrictions"** section of the Prospectus and accordingly may invest up to 100% of its NAV in securities issued or guaranteed by the issuers set out in that section.

The Fund may invest in:

- government securities;
- securities issued or guaranteed by Supranational Organisations;
- deposits;
- certificates of deposit;
- commercial paper including green commercial paper;
- notes (including floating rate and medium-term notes) and bonds (fixed or floating rate) issued by corporate issuers;
- asset backed commercial paper;
- when-issued government securities (i.e. securities which are traded on a price or yield basis prior to actual issuance); and
- any other money market instrument which is a transferable security that the Investment Manager and/or Sub-Investment Manager deems to be of comparable credit quality and consistent with the Fund's investment objectives and which falls within the categories specified in article 9 of the MMF Regulations.

The structured notes in which the Fund may invest must be freely transferable and comply with the UCITS Regulations for investment in such securities. The Fund will not invest in leveraged structured notes.

The Fund may also invest up to 10% of its assets in aggregate in UCIs provided that they are Money Market Funds.

## Cross Investments

Subject to the requirements of the Central Bank, a UCI in which the Fund invests may be another sub-fund of the Company (a "Cross Investment Fund"). Investment in a Cross Investment Fund shall only be permitted where the Cross Investment Fund does not invest in other sub-funds of the Company.

Where investment in the shares of a Cross Investment Fund occurs, the rate of any Management Company fee (to the extent applicable) incorporated within the TER which Shareholders are charged in respect of that portion of the Fund's assets invested in a Cross Investment Fund (whether such fee is paid directly at Fund level, indirectly at the level of the Cross Investment Fund or a combination of both) shall not exceed the rate of the maximum Management Company fee incorporated within the TER which Shareholders may be charged in respect of the balance of the Fund's assets, such that there shall be no double charging of the fees to the Fund as a result of its investments in a Cross Investment Fund. This provision is also applicable to any Investment Manager and / or Sub-Investment Manager fees (to the extent applicable) where those fees are paid directly out of the assets of the Fund.

Where the Investment Manager and / or the Sub-investment Manager receives a commission on behalf of the Fund by virtue of the Fund's investment in a Cross Investment Fund, the Management Company shall ensure that the relevant commission is paid into the property of the Fund. Investors should read the "Embedded Costs" section of the Prospectus for further information on the treatment of costs associated with investing in other UCIs.

## Investment Restrictions

The WAM of the investments held by the Fund will be 6 months or less and the WAL of the investments held by the Fund will be 12 months or less. All investments held by the Fund will have a residual maturity of up to and including 2 years. At least 7.5% of the Fund's assets will be daily maturing and at least 15% of the Fund's assets will be weekly maturing (provided that money market instruments or units or shares in Money Market Funds may be included in the weekly maturing assets, up to 7.5%, provided they are able to be redeemed and settled within five Business Days). As such, the Fund is classified as a Standard MMF and its investment objective is designed to comply with that classification. Accordingly, the Fund may hold investments that the Investment Manager and/or Sub-Investment Manager has assessed as having a credit quality consistent with the investment restrictions of a Standard VNAV MMF.

The Fund does not currently use FDIs and will not be leveraged.

All investments will be in accordance with the investment objective and policy of the Fund and the investment and borrowing restrictions set forth in the "Investment Restrictions and Limits" section of the Prospectus.

## Securities Lending, Repurchase Agreements, Reverse Repurchase Agreements and Total Return Swaps

The Fund does not engage in the Securities Lending Programme. The Fund may engage in repurchase agreements and reverse repurchase agreements in accordance with the requirements of the "Financial Derivative Instruments" section of the Prospectus. It does not engage in total return swaps. The Fund's exposure to repurchase and reverse repurchase agreements is as set out below (as a percentage of NAV).

	Expected	Maximum
Repurchase and Reverse Repurchase Agreements	10%	100%

## Investment Risks

Investment in the Fund carries with it a degree of risk. Investors should read the "Risk Information" section of the Prospectus. The following are the principal risks of investing in the Fund:

**Credit Risk:** Credit risk is the risk that an issuer, guarantor or liquidity provider of a fixed-income security held by the Fund may be unable or unwilling, or may be perceived as unable or unwilling, to make timely principal and/or interest payments, or to otherwise honour its obligations. This can result in a decrease in the value of the security held.

**ESG Investing Risk:** The Investment Manager's and/or Sub-Investment Manager's incorporation of ESG considerations in its methodology may cause the Fund to make different investments than funds that do not incorporate such considerations in their strategy or investment processes. Under certain economic conditions, this could cause the Fund's investment performance to be

worse than funds that do not incorporate such considerations. The Investment Manager's and/or Sub-Investment Manager's incorporation of ESG considerations may affect the Fund's exposure to certain sectors and/or types of investments, and may adversely impact the Fund's performance depending on prevailing market conditions. In constructing the Fund's portfolio, the Investment Manager and/or Sub-Investment Manager is dependent upon information and data that may be incomplete, inaccurate or unavailable, which could cause the Investment Manager and/or Sub-Investment Manager's to incorrectly assess an issuer's ESG characteristics.

**Integrating Sustainability Risk:** Integrating Sustainability Risk into the Fund's investment process does not assure the mitigation of any or all Sustainability Risk. Any deterioration in the financial profile of an underlying investment affected by a Sustainability Risk may have a corresponding negative impact on the NAV and/or performance of the investing Fund.

**Interest Rate Risk:** Securities held by the Fund may decline in value because of fluctuations in market interest rates. Debt securities with longer durations tend to be more sensitive to changes in interest rates, usually making them more volatile than debt securities with shorter durations. Changes in governmental policy, including changes in central bank monetary policy, could cause interest rates to rise rapidly, or cause investors to expect a rapid rise in interest rates. This could lead to heightened levels of interest rate volatility and liquidity risks for the fixed income markets generally and could have a substantial and immediate effect on the values of the Fund's investments.

**Liquidity Risk:** Lack of a ready market or restrictions on resale may limit the ability of the Fund to sell a security at an advantageous time or price or at all. Illiquid securities may trade at a discount from comparable, more liquid investments and may be subject to wide fluctuations in market value. Illiquidity of the Fund's holdings may limit the ability of the Fund to obtain cash to meet redemptions on a timely basis.

**Screening Risk:** There is a risk that the screen provider may make errors, such as incorrect assessment of the screen criteria described in the Investment Policy and/or include incorrect/exclude correct securities in the screening process. Any assessment of ESG criteria by a screen provider is based on the data provided by third parties. Such assessments are dependent upon information and data that may be incomplete, inaccurate or unavailable, which could cause incorrect assessment of an issuer's ESG characteristics. In particular there may be potential inconsistencies, inaccuracy or a lack of availability of required ESG data, particularly where this is issued by external data providers. These limitations may include but are not limited to issues relating to: - Missing or incomplete data from issuers (for example, relating to their capacity to manage their Sustainability Risks) which have been used as input for any scoring model; - The quantity and quality of ESG data to be processed; and - The identification of relevant factors for the ESG analysis.

**SFDR - Fund Classification Risk:** The SFDR has phased implementation from 10 March 2021 and imposes certain disclosure obligations on financial market participants. As at the date of this Supplement, the implementing Regulatory Technical Standards (Level 2) for SFDR have been adopted by the European Commission. Certain concepts introduced by SFDR are not currently the subject of centralised implementing standards, local guidance or established market practice. The Fund has been assessed and classified in good faith based on the relevant information currently available. As these standards and guidance develop, the SFDR related disclosures and the Article 8 classification indicated in this Supplement and on the Website are subject to change and may no longer apply.

**VNAV MMF Valuation Risk:** In certain circumstances, a portion of a VNAV MMF's assets may be valued by the Company at fair value using prices provided by a pricing service or, alternatively, broker-dealer(s), other market intermediaries or based on such other information as the Company may in its discretion consider appropriate and not using market quotations. Portfolio holdings that are valued using techniques other than market quotations may be subject to greater fluctuation and there can be no assurance that such prices will accurately reflect the price the Fund would receive upon sale of a security and to the extent a VNAV MMF sells a security at a price lower than the price it has been using to value the security, its NAV will be adversely affected.

## Investor Profile

The typical investors of the Fund are expected to be institutional and intermediary investors with a short or medium term horizon who want to maintain a high level of liquidity, preserve capital and receive a return in line with Euro money market rates and are prepared to accept the risks associated with an investment of this type.

## Subscriptions, Redemptions and Switches

Investors may subscribe for, redeem or switch Shares Classes on each Dealing Day at the relevant Dealing Price. For all subscription, redemption, and switch requests, the relevant form must be received by the Administrator by the Dealing Deadline. Shareholders should refer to the "Shares" section of the Prospectus for further information.

## Redemption limits

The Fund may employ liquidity management procedures in accordance with the conditions set forth in the "Redemption" section of the Prospectus.

## ANNEX

### Template pre-contractual disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

**Sustainable investment** means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

**Product name:** State Street EUR Liquidity Standard VNAV Fund (the "Fund") **Legal entity identifier:** 549300OE0PUIJLGF0Q68

### Environmental and/or social characteristics

#### Does this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> <b>Yes</b>	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> <b>No</b>
<input type="checkbox"/> It will make a minimum of <b>sustainable investments with an environmental objective: ____%</b> <ul style="list-style-type: none"> <li><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> </ul>	<input checked="" type="checkbox"/> <b>It promotes Environmental/ Social (E/S) characteristics</b> and while it does not have as its objective a sustainable investment, it will have a minimum proportion of 51% of sustainable investments <ul style="list-style-type: none"> <li><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</li> <li><input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</li> <li><input type="checkbox"/> with a social objective</li> </ul>
<input type="checkbox"/> It will make a minimum of <b>sustainable investments with a social objective: ____%</b>	<input type="checkbox"/> It promotes E/S characteristics, but <b>will not make any sustainable investments</b>

#### What environmental and/or social characteristics are promoted by this financial product?

The Fund seeks to promote the following environmental and social characteristics:

- Investment of the majority of the Fund's net assets in sustainable investments;
- The Investment Manager seeks to identify the issuers deemed to perform better as it relates to financially material ESG challenges facing the issuer's industry;
- Avoidance of investment in issuers which show an involvement in activities which are deemed non-compliant with the Investment Manager's ESG criteria such as violations of UN Global Compact Principles or involvement in controversial weapons; and
- Exclusion of issuers involved in thermal coal, arctic drilling, oil and tar sands, tobacco, civilian firearms, as well as severe ESG controversies.

For the purposes of attaining the environmental and social characteristics promoted by the Fund, the Investment Manager considers the ESG characteristics of individual issuers using a proprietary ESG score to adopt a best in class approach by seeking to invest the majority of the Fund's portfolio in securities of issuers that are classified as sustainable investments and, for government and supra-national issuers, are within the two highest categories using a third party ESG rating. In addition to this, a negative and norms-based screen is applied to screen out issuers based on an assessment of their adherence to certain ESG criteria listed above. The Fund may use additional ESG screens from time to time in order to exclude issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.





The specific list of applicable exclusions may evolve and may be amended from time to time at the Investment Manager's absolute discretion. Such change may be implemented without notice to the Shareholders if deemed aligned with the screen criteria described in this section. For further details of the exclusions applied by the Investment Manager at any time please refer to the link included in the last question in this Annex.

No reference benchmark has been designated to attain the environmental and social characteristics promoted by the Fund.

**Sustainability indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

***What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by this financial product?***

The attainment of the environmental and social characteristics is measured through the % allocation of the portfolio of the Fund to sustainable investments (which shall be at least 51%) and securities of issuers that are within the two highest categories of the third party ESG rating.

A further attainment of the environmental and social characteristics promoted by the Fund is measured through the portfolio exclusions of securities of issuers that do not meet certain ESG criteria described under the question above. As such, an additional sustainability indicator is the percentage of the Fund's assets invested in securities of issuers that do not meet the relevant ESG criteria disclosed above.

***What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?***

The objectives of the sustainable investments made by the Fund are to invest in securities of issuers that are classified as: "Leaders" or "Outperformers" according to the ESG score of the Investment Manager's proprietary ESG scoring system.

The ESG scoring system developed by the Investment Manager leverages multiple data sources and aligns them to widely accepted, transparent materiality frameworks to generate a unique ESG score for listed issuers. It measures the performance of an issuer's business operations and governance as it relates to financially material ESG challenges facing the issuer's industry.

The Investment Manager draws on data from multiple ESG data providers and leverages the Sustainable Accounting Standards Board's ("SASB") widely accepted, transparent materiality framework to generate the unique score that measures the performance of an issuer's business operations and governance as it relates to industry-specific ESG factors. The issuer's ESG score allows for a global comparison of issuers' ESG performance within a sector or industry.

In order for the issuer to qualify as a sustainable investment, the issuer must be a "Leader" or "Outperformer" as determined by the Investment Manager using the ESG score generated by its proprietary process. Issuers qualified as "Leaders" or "Outperformers" are deemed to manage and mitigate long-term, financially-material sustainable risks better than its peers and thus operate a more sustainable business model.

***How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?***

The Investment Manager applies a negative and norms-based screen to the Fund to screen out issuers based on an assessment of their adherence to certain ESG criteria including issuers identified as being non-compliant with UNGC Principles (relating to environmental protection, human rights, labour standards, anti-corruption), as well as securities of companies associated with Severe ESG Controversies, thermal coal, arctic drilling, oil and tar sands, civilian firearms, controversial weapons and tobacco. By applying the relevant negative and norms-based screen, the Investment Manager deems the Fund's sustainable investments not to cause significant harm to any environmental or social sustainable investment objective.

***How have the indicators for adverse impacts on sustainability factors been taken into account?***

As described below, the Fund considers principal adverse impacts ("PAI") on sustainability factors as part of the consideration of sustainable investments to be held by the Fund and by applying the negative and norms-based ESG screen prior to the construction of the portfolio.

**Principal adverse impacts** are the most significant negative impacts of

investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

*How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

The Fund excludes issuers that the Investment Manager has deemed to violate United Nations Global Compact ("UNGC") principles as part of the negative screening utilised by the Fund. The OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights are considered as part of the UNGC principles assessment.

*The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.*

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

*Any other sustainable investments must also not significantly harm any environmental or social objectives.*



**Does this financial product consider principal adverse impacts on sustainability factors?**

✓ **Yes**

The Fund pursues a reduction of negative externalities caused by the issuers and in that context considers the PAIs on sustainability factors as part of the consideration of sustainable investments in selecting the securities for the Fund and by applying the negative and norms-based ESG screens prior to the construction of the portfolio. Specifically, the Fund considers issuers':

- Greenhouse Gas emissions
- Carbon footprint
- Greenhouse gas intensity of investee companies
- Exposure to companies active in the fossil fuel sector
- Share of non-renewable energy consumption and production
- Energy consumption intensity per high impact climate sector
- Activities negatively affecting biodiversity-sensitive areas
- Emissions to water
- Hazardous waste and radioactive waste ratio
- Violations of UN Global Compact Principles
- Unadjusted gender pay gap
- Board gender diversity
- Exposure to controversial weapons

Further information on the PAIs will be found in the periodic reports for the Fund.

☐ **No**



**What investment strategy does this financial product follow?**

The Investment Manager, on behalf of the Fund, combines a relative value approach to investing with credit quality analysis to identify securities that it believes will provide the greatest stability of capital and the highest probability of repayment as further described in the Supplement.

In implementing this strategy, the Investment Manager adopts a best in class approach to ESG considerations by seeking to invest the majority of the Fund's portfolio in securities of issuers that are classified as sustainable investments and, for government and supra-national issuers, classified within the two highest categories of a third party ESG rating.

In addition, the Investment Manager applies the negative and norms-based ESG screen prior to the construction of the portfolio of the Fund and on an ongoing basis.

Application of the ESG screens results in the exclusion of any securities of issuers from the portfolio based on an assessment of their adherence to certain ESG criteria defined by the Investment Manager. The Fund will screen out securities of issuers identified as being non-compliant with UN Global Compact Principles (relating to environmental protection, human rights, labour standards and anti-corruption), as well as securities of companies associated with Severe ESG Controversies, thermal coal, arctic drilling, oil and tar sands, civilian firearms,, controversial weapons and tobacco. The Fund may use additional ESG screens from time to time in order to exclude securities of issuers based on their involvement with an activity that is deemed non-compliant with one or more of such ESG criteria.

**The investment strategy** guides investment decisions based on factors such as investment objectives and risk tolerance.

***What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?***

In order to attain the environmental and social characteristics promoted by the Fund, the Investment Manager will invest the majority of the Fund's portfolio in sustainable investments by considering the ESG score during the portfolio construction process. In addition, the Investment Manager applies a negative and norms-based ESG screen prior to the construction of the portfolio and on an ongoing basis.

***What is the committed minimum rate to reduce the scope of the investments considered prior to the application of that investment strategy?***

N/A

**Good governance practices** include sound management structures, employee relations, remuneration of staff and tax compliance.

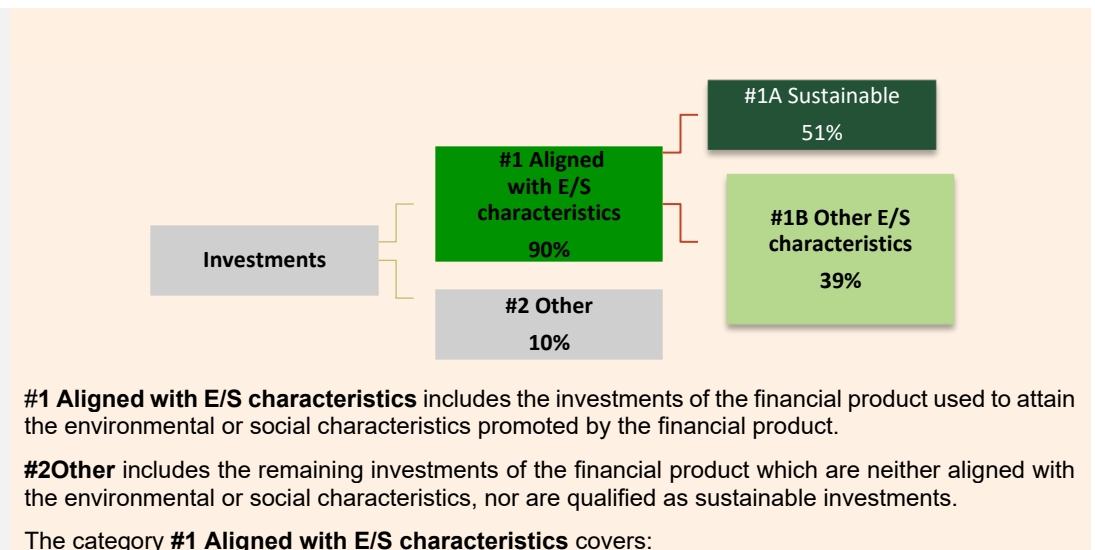
***What is the policy to assess good governance practices of the investee companies?***

The assessment of good governance practices is implemented through the negative screening utilised by the Fund. Issuers deemed by the Investment Manager to not violate UNGC principles are considered to exhibit good governance.



***What is the asset allocation planned for this financial product?***

**Asset allocation** describes the share of investments in specific assets.



- The sub-category **#1A Sustainable** covers sustainable investments with environmental or social objectives.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments..

Taxonomy-aligned activities are expressed as a share of:

**turnover** reflecting the share of revenue from green activities of investee companies

**capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.

**operational expenditure** (OpEx) reflecting green operational activities of investee companies.

***How does the use of derivatives attain the environmental or social characteristics promoted by the financial product?***

N/A

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



**To what minimum extent are sustainable investments with an environmental objective aligned with the EU Taxonomy?**

The Fund does not currently commit to investing in any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation. However, the position will be kept under periodic review giving due consideration to market developments as the availability of reliable data increases over time.

**Does the financial product invest in fossil gas and/or nuclear energy related activities Taxonomy<sup>1</sup>**

**Yes:**

<sup>1</sup> Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulations (EU) 2022/1214.

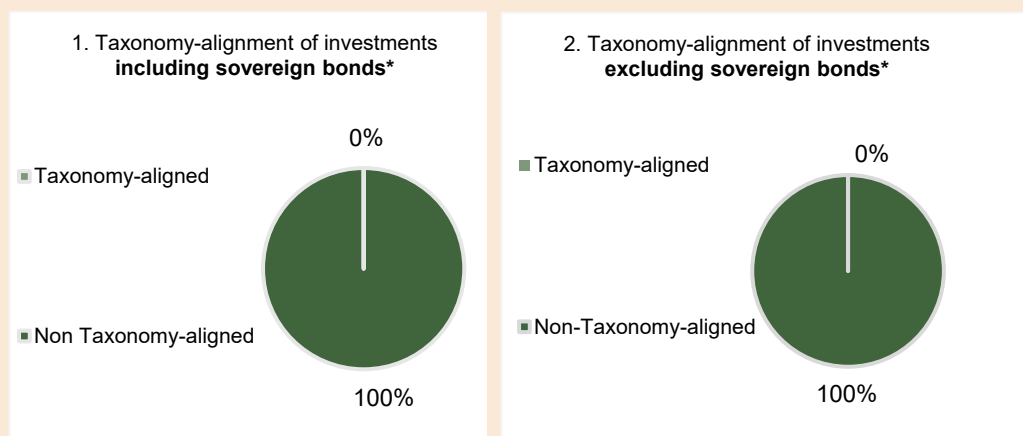
**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

☐ In fossil gas ☐ In nuclear energy  
☒ **No**

*The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

### What is the minimum share of investments in transitional and enabling activities?

As the Fund does not commit to invest in any "environmentally sustainable investment" within the meaning of the Taxonomy Regulation, the minimum share of investments in transitional and enabling activities within the meaning of the Taxonomy Regulation is therefore also set at 0%.



### What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



### What is the minimum share of socially sustainable investments?

The Fund intends to invest a minimum of 51% of the Fund's securities in sustainable investments with an environmental and / or social objective, or a combination thereof, that are not aligned with the EU Taxonomy.



### What investments are included under "#2 Other", what is their purpose and are there any minimum environmental or social safeguards?

The Fund may hold a portion of its assets in cash or cash equivalents at the Investment Manager's discretion, which are classified under #2 Other in the above table. Given the nature of cash or cash equivalents, such assets will not be aligned with environmental and social characteristics nor will there be any environmental or social safeguards in place.



### **Where can I find more product specific information online?**

More product-specific information can be found on the website:

[Fund Finder \(ssga.com\)](https://www.ssga.com)

Please search for State Street EUR Liquidity Standard VNAV Fund under the “Fund Groups” heading.