

State Street GBP Government Liquidity Fund - Investment

Fact Sheet
Cash Management

30 November 2024

Fund Objective

The objective of the Fund is to maintain a high level of liquidity, preserve capital and provide a return in line with UK Government money market rates.

Investment Strategy

The 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.

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

IMMFA Member

State Street Global Advisors is a member of the Institutional Money Market Funds Association (IMMFA), the trade association for AAA-rated European money market funds.

Key Facts

ISIN	IE000198QRF6
Structure	OEIC - UCITS
Domicile	Ireland
Regulator	CBI
Currency	GBP
Benchmark	SONIA COMPOUNDED INDEX
Income Treatment	Distribution
Fitch Rating	AAAmf
Net Assets	£260,587,612
Weighted Average Maturity	22
Weighted Average Life	22
Number of Holdings	26
Share Class Inception Date	10 April 2024
Fund Inception Date	10 April 2024
Net Asset Value	£1.0000
Dealing Frequency	Daily
Trading Deadline	DD 10:30AM Irish Time
Settlement	T+0

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.

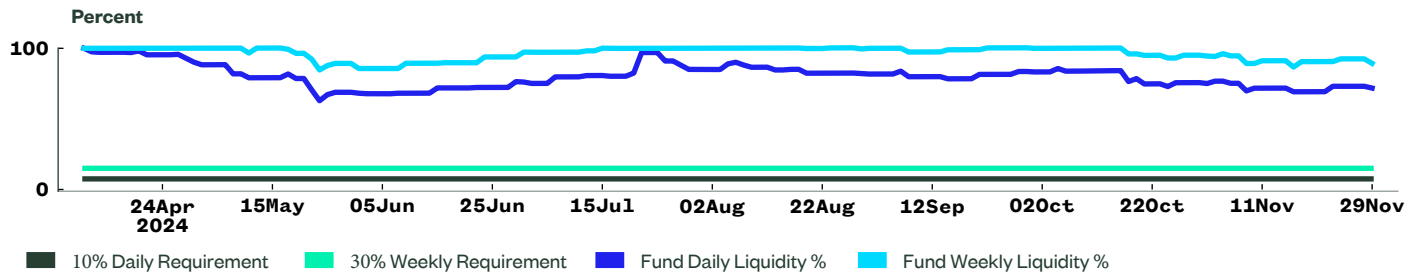
Fund Composition	Percent
Repurchase Agreement	64.07
Government Bill	30.53
Cash	5.40

Credit Profile	Rating %	S&P Adjusted*
A-1+	61.87	100.00
A-1	38.13	-

*Credit Quality Rating is based on S&P. S&P allows a A-1+ equivalent for holdings that are maturing in 5 business days.

Maturity	Dec 2023	Jan 2024	Feb 2024	Mar 2024	Apr 2024	May 2024	Jun 2024	Jul 2024	Aug 2024	Sep 2024	Oct 2024	Nov 2024
Weighted Average Maturity (Days)	N/A	N/A	N/A	N/A	4.00	26.00	18.00	10.00	12.00	7.00	15.00	22.00
Weighted Average Life (Days)	N/A	N/A	N/A	N/A	4.00	26.00	18.00	10.00	12.00	7.00	15.00	22.00

Liquid Assets



For charts with less than 1 year of data the number of data points will vary to best space out dates from the end date to the start of the available data as callouts on the horizontal axis.

Daily Liquid Assets are defined as cash, direct obligations of the Government, securities that will mature (or are subject to a demand feature that is exercisable and payable) within one business day, or proceeds of pending sales of portfolio securities due within one business day.

Weekly Liquid Assets are defined as cash, direct obligations of the Government, certain securities issued by entities acting as an instrumentality of (and controlled or supervised by) the Government. Securities that will mature (or are subject to a demand feature that is exercisable and payable) within five business days, or proceeds of pending sales of portfolio securities due within five business days.

Contact Us

Visit our website at ssga.com/cash or contact your representative State Street Global Advisors' office.

EMEA Cash Client Service

EMEACashClientService@ssga.com

APAC Cash

APACCashClientService@ssga.com

+65 6826 7514

ssga.com

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Rounding differences may occur as asset values are calculated to greater than one decimal place.

Please note that full details of underlying fund holdings can now be found on www.ssga.com/cash

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