

This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest. Terms not defined herein are as defined in the Prospectus.

# State Street CCF World Screened Index Equity Fund

(the "Fund"), a sub-fund of State Street CCF. This Fund is managed by State Street Global Advisors Europe Limited.

**Share Class: B11 EUR (ISIN IE00BKMDY376)**

## Objectives and Investment Policy

**Investment Objective** The objective of the Fund is to track the performance of global developed equity markets.

**Investment Policy** The Fund is an index tracking fund (also known as a passively managed fund). The investment policy of the Fund is to track the performance of the MSCI World ex Select Securities Index ("Index") (or any other index determined by the Directors from time to time to track substantially the same market as the Index) as closely as possible.

The Investment Manager seeks to minimize as far as possible the tracking difference between the Fund's performance and that of the Index.

The Index measures the performance of global developed equity market securities, while screening out certain securities based on certain

Environmental, Social and Governance ("ESG") criteria. The index excludes securities based on an assessment of their adherence to international norms in relation to certain environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco.

The Fund's units are issued in all class currencies as described in the Prospectus.

Units may be redeemed on any business day in the United States provided that those markets used for valuing any major part of the Fund's assets are also open.

Please refer to the Prospectus for more information.

## Risk and Reward Profile



**Risk Disclaimer** The risk category above is not a measure of capital loss or gains but of how significant the rises and falls in the Fund's return have been historically.

For example a fund whose return has experienced significant rises and falls will be in a higher risk category, whereas a fund whose return has experienced less significant rises and falls will be in a lower risk category.

The lowest category (i.e., category 1) does not mean that a fund is a risk free investment.

As the Fund's risk category has been calculated using historical simulated proxy data, it may not be a reliable indication of the Fund's future risk profile.

The Fund's risk category shown is not guaranteed and may change in the future.

**Why is this Fund in this category?** The Fund is in risk category 6 as its return has experienced very high rises and falls historically.

The following are material risks relevant to the Fund which are not adequately captured by the risk category.

**Index Tracking Risk:** The Fund's return may not match the return of the Index. The Fund's ability to track the Index will be affected by Fund expenses, the amount of cash and cash equivalents held in its portfolio, and the frequency and the timing of purchases and sales of interests in the Fund. The Investment Manager may attempt to replicate the Index return by investing in a sub-set of the securities in the Index, or in some securities not included in the Index, potentially increasing the risk of divergence between the Fund's return and that of the Index.

**Screening Risk:** There is a risk that the screen provider may make errors, such as incorrect assessment of the screen criteria and/or

include incorrect/exclude correct constituents in the screening process or discontinue its screening services. In such circumstances, the Fund may change the Index although there is no guarantee that a replacement Index provided would result in a similar screening process to that intended or would be available at all.

**ESG Risk:** Investing only in securities not excluded as a result of such ESG criteria may adversely impact the Fund's performance. Further, the screen provider may make subjective determinations and/or errors in the screening process or discontinue its screening services.

**Tax Status of the Fund Risk:** Non-Irish tax authorities may not recognise the Fund as being tax transparent, resulting in adverse tax consequences for the investor. The Fund could be liable to taxation on its profits, unable to claim in full any tax relief and/or a Unitholder may be called upon to indemnify the Fund if such Unitholder is not, or ceases to be, an Eligible Investor.

**Unit Class Risk:** there is no segregation of liabilities between Classes of the Fund. While the Investment Manager will seek to ensure that gains/losses on and the costs of the relevant FDI associated with any currency hedging strategy will accrue solely to the Class for which it is intended, the transactions could result in liabilities for other Classes.

**SFDR - Fund Classification Risk:** The SFDR has phased implementation from 10 March 2021 and imposes new disclosure obligations on financial market participants. As at the date of the Prospectus, the implementing Regulatory Technical Standards (Level 2) for SFDR have been released but not adopted by the European Commission and certain concepts newly 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 the Supplement and on the Website are subject to change and may no longer apply.

Please refer to the Prospectus for full details about the risks associated with this Fund.

**Charges**

The charges you pay are used to pay the cost of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

The entry and exit charges shown are maximum figures. In some cases, you might pay less – you can find this out from your financial advisor or distributor.

The ongoing charges figure is based on expenses for the year ending December 2022. This figure may vary from year to year. It excludes:

- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units in another fund.

For more information about charges please refer to the "Fees and Expenses" section of the Prospectus and the Fund Supplement.

**One-off charges taken before or after you invest**

|              |       |
|--------------|-------|
| Entry charge | none  |
| Exit charge  | 2.00% |

This is the maximum that might be taken out of your money before it is invested (entry charge) or before the proceeds of your investment are paid out (exit charge).

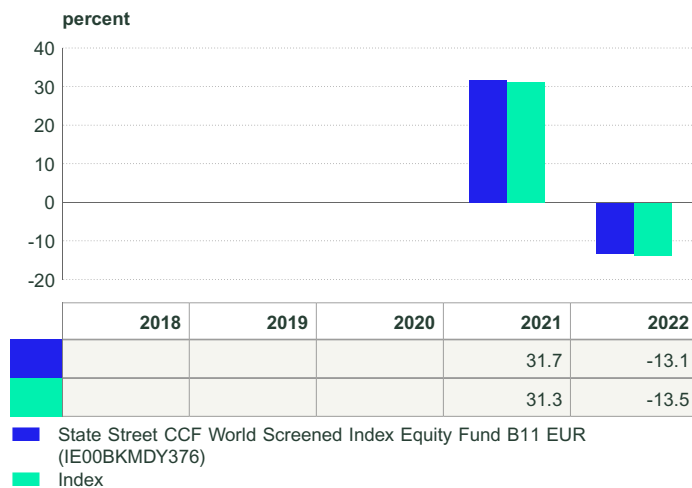
**Charges taken from the Fund over a year**

|                |       |
|----------------|-------|
| Ongoing charge | 0.04% |
|----------------|-------|

**Charges taken from the Fund under certain specific conditions**

|                 |      |
|-----------------|------|
| Performance fee | none |
|-----------------|------|

**Past Performance**



Past performance is not a guide to future results.

The past performance shown here takes account of all charges and costs. The entry/exit charges are excluded from the calculation of past performance.

The Fund was launched in May 2020.

The Class B11 EUR Shares were launched in May 2020.

Past performance has been calculated in Euro and is expressed as a percentage change in the Fund's net asset value at each year end.

**Practical Information**

**Depository** State Street Custodial Services (Ireland) Limited.

**Further Information** Copies of the prospectus, its supplements and the latest annual and semi-annual reports prepared for the State Street CCF may be obtained, free of charge, from the office of the Administrator or online at [www.ssga.com](http://www.ssga.com). These documents are available in English. For information about other share classes, please refer to the website.

**Remuneration Policy** Details of the up to date remuneration policy of State Street CCF are available from [www.ssga.com](http://www.ssga.com). Paper copies are available free of charge on request.

**Net Asset Valuation Publication** The Net Asset Value per share is available at [www.ssga.com](http://www.ssga.com) and from the office of the Administrator.

**Tax Legislation** The Fund is subject to the tax laws and regulations of Ireland. Depending on your own country of residence this might have an impact on your investments. For further details, you should consult a tax advisor.

**Liability Statement** State Street Global Advisors Europe Limited may be held liable for any statement contained in this document that is

misleading, inaccurate or inconsistent with the relevant parts of the Prospectus.

**Switching between Sub-Funds** Unitholders have no specific right to switch units of the Sub-Fund into units of another Sub-Fund of the Fund. Switches can only be effected by the unitholder selling/redeeming the units of the Sub-Fund and buying/subscribing units of another Sub-Fund of the Fund and are subject to applicable investor eligibility requirements. Detailed information on how to switch between Sub-Funds is provided in the "Switching" section of the prospectus.

**Segregation of Assets and Liabilities** State Street CCF has segregated liability between its sub-funds. As a consequence, the assets of the Sub-Fund should not be available to pay the debts of any other sub-fund of State Street CCF. There is no segregation of liabilities between Classes of a Fund.

**Sustainable Finance Disclosure Regulation ("SFDR")** Details of how State Street Global Advisors Europe Limited takes into account sustainability risks in the investment process of managing the Fund can be found in the Prospectus and on our website at [www.ssga.com](http://www.ssga.com).