

**State Street CCF
(the “Fund”)**

**Addendum dated 13 December 2021 to the prospectus of the Fund dated 3 August 2021 and
the supplement in respect of State Street CCF World ESG Screened Index Equity Fund dated
3 August 2021
(the “Addendum”)**

This Addendum forms part of, and is to be read in conjunction with, the prospectus for the Fund dated 3 August 2021 (the “Prospectus”) and the supplement in respect of State Street CCF World ESG Screened Index Equity Fund dated 3 August 2021 (the “Supplement”). All information contained in the Prospectus and the Supplement is deemed to be incorporated herein.

The directors of State Street Global Advisors Europe Limited, the manager of the Fund (the “**Directors**”) listed in the Prospectus, as updated from time to time, accept responsibility for the information contained in this Addendum. 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 this Addendum is in accordance with the facts and does not omit anything likely to affect the import of such information. The Directors accept responsibility accordingly.

Words and expressions not specifically defined herein shall bear the same meaning as that attributed to them in the Prospectus and the Supplement.

Amendments to the Prospectus

1. The section of the Prospectus entitled “**ESG Investing**” will be amended by the inclusion of the following sub-section at the end of the final paragraph therein:

“Taxonomy Regulation. The Taxonomy Regulation establishes criteria for determining whether an economic activity qualifies as environmentally sustainable in the context of particular environmental objectives. The Taxonomy Regulation also obliges the Manager to disclose how and to what extent the investments of each Fund are in economic activities that qualify as environmentally sustainable pursuant to those criteria.

The Taxonomy Regulation requires the Manager to disclose (i) how and to what extent it has used the Taxonomy Regulation to determine the sustainability of the Funds’ underlying investments; and (ii) to what environmental objective(s), as set out within the Taxonomy Regulation, the underlying investments contribute. The analysis and disclosure requirements introduced by the Taxonomy Regulation are very detailed and compliance with them requires the availability of multiple, specific data points in respect of each investment which a Fund may invest. As at the date hereof, due to the delay to the publication of the final regulatory technical standards supplementing the Taxonomy Regulation and the related absence of sufficient reliable, timely and verifiable data in respect of the underlying investments, it is not currently possible to state accurately that the underlying investments of a relevant Fund contribute to such environmental objectives. Once the regulatory technical standards have been finalised and more reliable data on the underlying investments becomes available, it is possible that this position may change. The Manager is keeping this situation under active review and where adequate, reliable data on the relevant Funds’ investments become available, the Manager may be in a position to provide further details on the extent of which the Fund’s investments are taxonomy aligned, in which case the Prospectus or the Relevant Supplement will be updated.

Unless otherwise stated in the Relevant Supplement, the investments in the Funds do not take into account the EU criteria for environmentally sustainable economic activities.

2. The following definition is to be inserted in the section entitled “**Glossary**”:

**Taxonomy
Regulation**

means Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment, and amending Regulation (EU) 2019/2088, as may be amended from time to time;”

Amendments to the Supplement

1. The section of the Supplement entitled “**Investment Objective and Policy**” will be amended by the inclusion of the following sub-section at the end of the final paragraph therein:

“Taxonomy Regulation. This Fund promotes environmental characteristics. As such, it is required as per Article 6 of the Taxonomy Regulation to state that the “do no significant harm” principle applies only to those investments underlying the Fund that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this Fund do not take into account the EU criteria for environmentally sustainable economic activities.

It should however be noted that notwithstanding the above, this Fund does not take into account the EU criteria for environmentally sustainable economic activities within the meaning of the Taxonomy Regulation and, as such, its portfolio alignment with the Taxonomy Regulation is not calculated.”