

STATE STREET GLOBAL ADVISORS GROSS ROLL UP UNIT TRUST
(the “Fund”)

First Addendum to the prospectus and supplements
in respect of the Fund

Dated 10 February 2022

This Addendum forms part of and should be read in the context of and in conjunction with the Prospectus of the Fund (the “**Prospectus**”) and the supplement for each of the sub-funds of the Fund (each a “**Sub-Fund**”) (the “**Supplements**”) all dated 3 August 2021. All information contained in the Prospectus and Supplements 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 accept responsibility for the information contained in this addendum (the “**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.

1 PROSPECTUS

- 1.1 The Directory is updated so that the paragraph under the heading “**Directors of the Manager**” is deleted and replaced with the following:

“The Directors of the Manager whose business address is 78 Sir John Rogerson’s Quay, Dublin 2, Ireland are as follows:

Ann Prendergast
Eric Linnane
Scott Sanderson
Nigel Wightman
Margaret Cullen
Ulla Pitha
Patrick Mulvihill”

- 1.2 The “**Management and Administration - Manager**” section is updated to include the following biography of Patrick Mulvihill:

“Patrick Mulvihill (Ireland)

Patrick Mulvihill has over 35 years’ experience of international financial services and he has an in-depth knowledge of financial and management reporting, regulatory compliance, operational, risk and credit matters within significant international financial institutions. Throughout his career he has been involved in the development and oversight of major IT infrastructure investment supporting his areas of responsibility.

Mr Mulvihill spent much of his career at Goldman Sachs holding a number of senior management roles based in London and New York. He retired in 2006 as Managing Director: Global Head of Operations, based in London, covering all aspects of Capital Markets Operations, Asset Management Operations and Payment Operations. Prior to this he was Managing Director: Co-Controller based in New York and responsible for all aspects of Accounting and Regulatory reporting.

Mr Mulvihill holds a Bachelor of Commerce Degree from University College Cork

and is a Fellow of Chartered Accountants Ireland. In more recent years he has been a non-executive director of a number of financial services companies in Ireland covering Banking, Brokerage and Fund Management and Administration and has been the chair of Audit and Risk Committees.”

- 1.3 In the fifth paragraph under the heading “**ESG Investing**” the anticipated date of adoption and coming into force of the regulatory technical standards is updated as follows:

“At the level of each Sub-Fund, the Manager does not consider the adverse impacts of investment decisions on sustainability factors, and notes that there are still a number of uncertainties regarding this obligation, in particular because at the date of this Prospectus the relevant regulatory technical standards remain subject to the final stages of the legislative process. These technical standards shall set out detailed requirements in relation to the content, methodologies and presentation of sustainability indicators in relation to adverse impacts on the climate and other environment-related adverse impacts. Following the adoption and coming into force of such regulatory technical standards, currently expected to be from 1 January 2023, the Manager / Investment Manager will reconsider its position in relation to the publication of adverse impacts and, if it determines to provide such information at Sub-Fund level, this Prospectus shall be updated accordingly.”

- 1.4 Appendix II, “**Sub-Custodians List**”, is deleted in its entirety and replaced with the following:

Market	Sub-Custodian	Sub-Custodian Delegate
Argentina	Citibank N.A., Buenos Aires Branch	
Australia	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Australia Limited
Austria	UniCredit Bank Austria AG	
Bangladesh	Standard Chartered Bank	
Belgium	The Northern Trust Company	
Bosnia and Herzegovina (Federation of Bosnia-Herzegovina)	Raiffeisen Bank International AG	Raiffeisen Bank Bosnia DD BiH
Bosnia and Herzegovina (Republic of Srpska)	Raiffeisen Bank International AG	Raiffeisen Bank Bosnia DD BiH

Market	Sub-Custodian	Sub-Custodian Delegate
Botswana	Standard Chartered Bank Botswana Limited	
Brazil	Citibank N.A., Brazilian Branch	Citibank Distribuidora de Titulos e Valores Mobiliarios S.A ("DTVM")
Bulgaria	Citibank Europe plc, Bulgaria Branch	
Canada	The Northern Trust Company, Canada	
Canada*	Royal Bank of Canada	
Chile	Citibank N.A.	Banco de Chile
China B Share	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank (China) Company Limited
Clearstream	Clearstream Banking S.A.,	
Colombia	Cititrust Columbia S.A. Sociedad Fiduciaria	
Costa Rica	Banco Nacional de Costa Rica	
Côte d'Ivoire	Standard Chartered Bank (Mauritius) Limited	Standard Chartered Bank Cote d'Ivoire SA
Croatia	UniCredit Bank Austria AG	Zagrebacka Banka d.d.
Cyprus	Citibank Europe PLC	
Czech Republic	UniCredit Bank Czech Republic and Slovenia, a.s.	

Market	Sub-Custodian	Sub-Custodian Delegate
Denmark	Skandinaviska Enskilda Banken AB (publ)	
Egypt	Citibank N.A., Cairo Branch	
Estonia	Swedbank AS	
Eswatini (formerly Swaziland)	Standard Bank Eswatini Limited	
Finland	Skandinaviska Enskilda Banken AB (publ)	
France	The Northern Trust Company	
Germany	The Northern Trust Company	
Ghana	Standard Chartered Bank Ghana Limited	
Greece	Citibank Europe PLC	
Hong Kong	The Hongkong and Shanghai Banking Corporation Limited	
Hong Kong (Stock and Bond Connect)	The Hongkong and Shanghai Banking Corporation Limited	
Hungary	UniCredit Bank Hungary Zrt.	
Iceland	Landsbankinn hf	
India	Citibank N.A.	

Market	Sub-Custodian	Sub-Custodian Delegate
Indonesia	Standard Chartered Bank	
Ireland	Euroclear Bank S.A./N.V.	
Israel	Bank Leumi Le-Israel B.M.	
Italy	Citibank Europe plc	
Japan	The Hongkong and Shanghai Banking Corporation Limited	
Jordan	Standard Chartered Bank	
Kazakhstan	Citibank Kazakhstan JSC	
Kenya	Standard Chartered Bank Kenya Limited	
Kuwait	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Middle East Limited
Latvia	Swedbank AS	
Lithuania	AB SEB bankas	
Luxembourg	Euroclear Bank S.A./N.V.	
Malaysia	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Malaysia Berhad
Mauritius	The Hongkong and Shanghai Banking Corporation Limited	

Market	Sub-Custodian	Sub-Custodian Delegate
Mexico	Banco Nacional de Mexico S.A. integrante del Grupo Financiero Banamex	
Morocco	Société Générale Marocaine de Banques	
Namibia	Standard Bank Namibia Ltd	
Netherlands	The Northern Trust Company	
New Zealand	The Hongkong and Shanghai Banking Corporation Limited	
Nigeria	Stanbic IBTC Bank Plc	
Norway	Skandinaviska Enskilda Banken AB (publ)	
Oman	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Oman S.A.O.G
Pakistan	Citibank N.A., Karachi Branch	
Panama	Citibank N.A., Panama Branch	
Peru	Citibank del Peru S.A.	
Philippines	The Hongkong and Shanghai Banking Corporation Limited	
Poland	Bank Polska Kasa Opieki Spółka Akcyjna,	
Portugal	BNP Paribas Securities Services	

Market	Sub-Custodian	Sub-Custodian Delegate
Qatar	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Middle East Limited
Romania	Citibank Europe PLC	
Russia	AO Citibank	
Saudi Arabia	The Northern Trust Company of Saudi Arabia	
Senegal	Standard Chartered Bank (Mauritius) Limited	Standard Chartered Bank Cote d'Ivoire SA
Serbia	UniCredit Bank Austria A.G.	UniCredit Bank Serbia JSC
Singapore	The Hongkong and Shanghai Banking Corporation Limited	
Slovakia	Citibank Europe PLC	
Slovenia	UniCredit Banka Slovenija d.d.	
South Africa	The Standard Bank of South Africa Limited	
South Korea	The Hongkong and Shanghai Banking Corporation Limited	
Spain	Citibank Europe plc	
Sri Lanka	Standard Chartered Bank	
Sweden	Nordea Bank Abp	

Market	Sub-Custodian	Sub-Custodian Delegate
Switzerland	Credit Suisse (Switzerland) Ltd	
Taiwan	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank (Taiwan) Limited
Tanzania	Standard Chartered Bank (Mauritius) Limited	Standard Chartered Bank Tanzania Limited
Thailand	Citibank N.A., Bangkok Branch	
Tunisia	Union Internationale De Banques	
Turkey	Citibank A.S.	
Uganda	Standard Chartered Bank Uganda Limited	
United Arab Emirates (ADX)	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Middle East Limited (DIFC) Branch
United Arab Emirates (DFM)	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Middle East Limited (DIFC) Branch
United Arab Emirates (NASDAQ)	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank Middle East Limited (DIFC) Branch
United Kingdom	Euroclear UK & International Limited (Northern Trust self-custody)	
United States	The Northern Trust Company	
Uruguay	Banco Itau Uruguay S.A.	
Vietnam	The Hongkong and Shanghai Banking Corporation Limited	HSBC Bank (Vietnam) Ltd

Market	Sub-Custodian	Sub-Custodian Delegate
Zambia	Standard Chartered Bank Zambia PLC	

*The Royal Bank of Canada serves as Northern Trust's Sub-Custodian for securities not eligible for settlement in Canada's local central securities depository.

2 SUPPLEMENTS

2.1 State Street GRU Euribor Plus Fund Supplement

The Supplement for State Street GRU Euribor Plus Fund shall be amended as follows:

- i) The first paragraph under the heading **"INVESTMENT OBJECTIVES AND POLICIES"** is deleted in its entirety and replaced with the following:

"The Sub-Fund aims to achieve enhanced cash returns in excess of the ICE BofA Euro Currency 3-Month Deposit Bid Rate Constant Maturity Index (the "Index") using a fundamental macro and credit research approach."
- ii) The first paragraph under the heading **"INDEX"** is deleted in its entirety and replaced with the following:

"As of the date of the Supplement, the Sub-Fund uses (within the meaning of the Benchmark Regulation) the following ICE Bank of America benchmark: ICE BofA Euro Currency 3-Month Deposit Bid Rate Constant Maturity Index."