

**State Street CCF
(the “Fund”)**

**Second Addendum dated 15 June 2022 to the prospectus of the Fund dated 3 August 2021
(the “Addendum”)**

This second Addendum forms part of, and is to be read in conjunction with, the prospectus for the Fund dated 3 August 2021 (the “Prospectus”), the first addendum dated 13 December 2021 (the “First Addendum”) 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, 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 “**Risk Information**” will be amended by the inclusion of the following sub-section directly following the sub-section headed “**Russian Investment Risk**”:

“Russia Sanctions Risk. Sanctions threatened or imposed by a number of jurisdictions, including the United States, the EU and the United Kingdom, and other intergovernmental actions that have been or may be undertaken in the future, against Russia, Russian entities or Russian individuals, may result in the devaluation of Russian currency, a downgrade in the country's credit rating, an immediate freeze of Russian assets, a decline in the value and liquidity of Russian securities, property or interests, and/or other adverse consequences to the Russian economy or a Sub-Fund. The scope and scale of sanctions in place at a particular time may be expanded or otherwise modified in a way that have negative effects on a Sub-Fund. Sanctions, or the threat of new or modified sanctions, could impair the ability of a Sub-Fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments. Sanctions could also result in Russia taking counter measures or other actions in response, which may further impair the value and liquidity of Russian securities. These sanctions, and the resulting disruption of the Russian economy, may cause volatility in other regional and global markets and may negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a Sub-Fund, even if a Sub-Fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain Sub-Funds have used, and may in the future use, fair valuation procedures approved by the Management Company to value certain Russian securities, which could result in such securities being deemed to have a zero value.”