

## **Condensed Interim Report and Unaudited Financial Statements**

For the six months ended 31 May 2021

# **State Street CCF**

An open-ended umbrella common contractual fund with segregated liability between sub-funds authorised and regulated by the Central Bank of Ireland pursuant to the European Communities (Undertaking for Collective Investment in Transferable Securities) Regulations 2011, as amended.

# State Street CCF

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# State Street CCF

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### Organisation

#### Manager

State Street Global Advisors Europe Limited\*  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

\*The Manager changed its name from State Street Global Advisors Funds Management Limited to State Street Global Advisors Europe Limited on 17 May 2021.

#### Board of Directors of the Manager \*

Eric Linnane (Irish)  
Ann Prendergast (Irish)  
Nigel Wightman (British)\*\*  
Bryan Greener (British) (resigned 26 February 2021)  
Scott Sanderson (British)  
Margaret Cullen (Irish)\*\*  
Ulla Pitha (British) (appointed 25 June 2021)

\*All Directors of the Manager serve in a non-executive capacity.

\*\*Independent Directors.

#### Investment Manager & Global Distributor

State Street Global Advisors Ireland Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

#### Sub-Investment Managers

State Street Global Advisors Limited  
20 Churchill Place  
Canary Wharf  
London E14 5HJ  
United Kingdom

#### Depository

State Street Custodial Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

#### Administrator, Transfer Agent & Registrar

State Street Fund Services (Ireland) Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

#### Legal Advisors

Matheson  
70 Sir John Rogerson's Quay  
Dublin D02 R296  
Ireland

#### Secretary of the Manager

##### **From 1 January 2021**

Matsack Trust Limited  
70 Sir John Rogerson's Quay  
Dublin D02 R296  
Ireland

##### **Up to 31 December 2020**

Sanne Corporate Administration Services Ireland Limited  
4th Floor  
76 Lower Baggot Street  
Dublin D02 EK81  
Ireland

#### Independent Auditors

Deloitte Ireland LLP  
Chartered Accounts and Statutory Audit Firm  
Deloitte & Touche House  
Earlsfort Terrace  
Dublin 2  
Ireland

# State Street CCF

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### Background Information

#### Organisation

State Street CCF (the "CCF") is an open-ended umbrella common contractual fund, constituted by a Deed of Constitution governed by the laws of Ireland and authorised under the Regulations by the Central Bank of Ireland (the "Central Bank").

The CCF was constituted on 18 November 2019 by the Deed of Constitution entered into by State Street Global Advisors Europe Limited (the "Manager") and State Street Custodial Services (Ireland) Limited (the "Depositary"). The CCF is not an incorporated entity and neither the CCF nor its Funds have separate legal personality. Unitholders participate in and share in the property of the relevant Fund, including without limitation, income and gains/(losses) arising thereon and profits deriving therefrom as such income, gains and profits arise, as co-owners in accordance with the Deed of Constitution.

The CCF is authorised in Ireland as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations").

As an umbrella CCF with segregated liability between its funds, the Manager may from time to time, with the prior approval of the Central Bank, create different funds. As at 31 May 2021, the CCF has established one Fund namely State Street CCF World ESG Screened Index Equity Fund (the "Fund"), which launched on 12 May 2020. Another fund, the State Street CCF Global Green Real Estate Equity Index, was authorised on 3 June 2020 by the Central Bank but had not yet seeded as at 31 May 2021. The Manager of the CCF, has appointed State Street Global Advisors Ireland Limited as the Investment Manager and Global Distributor (the "Investment Manager and Global Distributor") of the Fund.

The functional and presentation currency of the Fund is US Dollar ("USD").

### Investment Objectives

#### State Street CCF World ESG Screened Index Equity Fund

The objective of the Fund is to track the performance of global developed equity markets. The investment policy of the Fund is to track the performance of the MSCI World ex Select Securities Index (the "Index") as closely as possible, while seeking to minimise 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 excluding securities using 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 Investment Manager, on behalf of the Fund, will invest primarily in the securities of the Index, at all times in accordance with the investment restrictions set forth in the Prospectus. The Investment Manager also may, in exceptional circumstances, invest in securities not included in the Index but that it believes closely reflect the risk and distribution characteristics of securities of the Index.

#### Impact of COVID-19

An outbreak of a respiratory disease caused by a novel coronavirus (known as COVID-19) first detected in China in December 2019 has resulted in a global pandemic and major disruptions to economies and markets around the world. Beginning in January 2020, global financial markets have experienced and may continue to experience significant volatility resulting from the spread of coronavirus COVID-19. Trading in many instruments has been disrupted along with liquidity for many instruments being greatly reduced for periods of time. Interest rates in major currencies are very low and in some cases yields are negative. Governments and central banks have taken extraordinary and unprecedented actions to support local and global economies and the financial markets. The impact of these measures, and whether they will be effective to mitigate the economic and market disruption have yet to be fully determined. The outbreak of coronavirus COVID-19 has also resulted in travel and border restrictions, quarantines, supply chain disruptions, lower consumer demand and general market uncertainty.

As of July 2021 local lockdowns continue to be deployed as necessary and the emergence of further outbreaks are being seen, particularly in relation to variants of the coronavirus. While distribution of a vaccine began in early 2021 the pandemic and the measures taken to tackle COVID-19 and its variants continue to affect economies, equity and debt markets globally, all of which may negatively impact the Fund's performance.

The Directors of the Manager and the CCF's delegates are closely monitoring the developments and the advice relating to the spread of coronavirus COVID-19. State Street Corporation has a robust global business continuity programme that prioritises the health and safety of employees. The continuity programme continues to evolve from supporting staff in work from home arrangements through a comprehensive programme to plan for the return of staff to the office environment.

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### Investment Managers' Report

#### Investment Manager's Report

The report covers the financial period from 1 December 2020 to 31 May 2021.

#### Market Commentary

Over the reporting period (1 December 2020 to 31 May 2021), global equity markets experienced positive returns, as measured by the MSCI AC World Index (16.26%, in USD). Developed market equities, as measured by the MSCI World Index (16.40%, in USD), slightly outperformed emerging market equities, as measured by the MSCI Emerging Markets Index (15.31%, in USD). At the start of the Reporting Period, new COVID-19 infection rates were rising significantly in Europe and the US, topping the previous highs recorded as a new strain of the virus emerged. Limited intensive care unit facilities and outbreaks in nursing homes forced many countries to implement new stringent lockdown measures to slow down the spread of the virus. Approvals to use vaccines manufactured by Pfizer-BioNTech, Moderna and Oxford-AstraZeneca underpinned a significant uplift in market fortunes.

The start of 2021 was driven by optimism that easing of virus-driven restrictions could be nearer as a successful rollout of vaccinations and the promise of a fiscal and monetary stimuli lifted investor sentiment. However, the subsequent slow pace of vaccine distribution and concerns around a longer-than-anticipated timeline for economic recovery led to global markets stumbling for a time. The sell-offs proved to be short-lived as stocks regained some upside momentum on news of strong manufacturing data, firmer oil prices and hopes for additional fiscal stimuli. With a majority of adults in the US receiving at least one vaccine dose and the number of people being hospitalized with COVID-19 being much lower than at the start of the year, the continued equity market rally reflected the optimism of investors looking forward to a sustainable reopening of economies. The Reporting Period ended with the vaccine rollouts in the US and UK continuing to proceed well with a good part of the population receiving at least one dose. Europe also witnessed a significant acceleration in the pace of vaccination, leading to a strengthening of macroeconomic data. However, there remained concerns that persistent inflation could bring an end to the growth rebound.

European equities (excluding the UK) posted strong returns of 18.45% (in USD). During the Reporting Period, the European Union's (EU) compromise with Poland and Hungary paved the way for a €1.8 trillion financial support package. It was agreed that a significant proportion of the budget and recovery package would be spent on sustainable and green projects. The EU also agreed to tougher climate goals for 2030, thereby increasing the reduction targets of carbon emissions. This will lead to significantly higher investments in renewable energy and more regulation. The European Central Bank (ECB) increased the size of its planned asset purchases by €500 billion to €1,850 billion and extended the time horizon over which it will make these purchases by nine months to end-March 2022. The ECB also requested that banks limit dividend payments until September 2021 to support the stability of the financial system. A delay in the rollout of vaccines by different manufacturers following their approval for use led to many countries extending their lockdowns as infections rose once again. The new Italian government announced an effective vaccination plan, new support measures to prevent COVID-19 related layoffs and its intention to efficiently use the resources of the European Recovery Fund. A go-ahead was given to the Recovery and Resiliency Plan by the European Parliament, which is expected to attract investors' attention. Business surveys indicated a strong manufacturing expansion was underway in Europe and the UK. The efforts to control COVID-19 bore fruit as the vaccination rate accelerated and an economic recovery was expected over the next few quarters. Despite a 0.6% contraction in the first quarter, data that showed an improvement in consumer sentiment underpinned optimism that resilient spending would boost retail sales. Inflation remained muted, albeit rising in recent months, in the region. The ECB kept its monetary policy unchanged but emphasized a faster-paced liquidity injection going forward. The period ended with the increasing vaccination rate helping bolster prospects for a strong economic rebound, which further helped European equities in delivering strong returns. Eurozone member states started providing vaccine jabs in line with the pace seen in the UK and everybody above the age of 50 should soon have at least had the opportunity to receive a first dose. The eurozone purchasing managers indices (PMIs) were also positive as vaccination rollouts boosted confidence in the services sector.

UK equities returned 21.61% (in USD) over the Reporting Period. The economic backdrop showed improvement as house prices and November retail spending gained year-on-year, despite severe restrictions on activity. Nevertheless, the GDP level remained substantially lower than in February (pre-COVID), leaving plenty of room for recovery. The Bank of England (BoE) announced that it would expand its asset purchase facility by a further £150 billion to help stimulate growth. Meanwhile, a Brexit deal was finally agreed shortly before the end of 2020. On the vaccine front, Prime Minister Boris Johnson announced a target to vaccinate the country's adult population by July 2021. The vaccination campaign was progressing well with approximately 58% of adults having received at least one dose. The UK services sector witnessed a notable improvement as businesses benefited from improving consumer confidence and signs of pent-up demand. A successful progression of the mass vaccination program and a gradual lifting of COVID-19 restrictions led to strong gains within the regional equity markets. The manufacturing and services PMI surveys were recorded above 60 for April, indicating that the economy was rapidly growing. With 70% of adults estimated to have antibodies against coronavirus, the country was on a sustainable path toward reopening. Retail sales also rose, primarily driven by household savings and fiscal stimulus. However, inflation-led input price pressure on businesses resulted in supply bottlenecks and most businesses struggling to meet rising demand in a timely manner.

Outside Europe, US equities returned 16.95% (in USD) over the Reporting Period. As the US election outcome became clear and with Republicans expected to hold the Senate markets reacted positively to reduced chances of tax hikes and tighter regulation for technology and health care sectors. The last days of 2020 brought long-awaited relief for pandemic-stricken companies and households as US lawmakers finally agreed on a package to extend many of the provisions under the Coronavirus Aid, Relief and Economic Security Act, including renewing direct payments to households and more generous unemployment benefits. The Federal Reserve also explicitly committed to purchasing at least US\$80 billion worth of Treasuries and agency mortgage-backed securities (MBS) every month until substantial progress was deemed to be made toward its inflation and employment goals. The Democratic

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#### Investment Managers' Report (continued)

Party's victory in Georgia at the start of 2021 that gave them an effective majority in the Senate paved the way for further stimulus measures. In addition, the infection rate continued to trend down and the vaccine rollout accelerated, with the vaccination goal being raised from 100 million to 200 million in President Biden's first 100 days in office. Biden also announced a stimulus package worth 9% of US GDP, leading to upgrades in consensus forecasts for US growth this year. The stimulus package, which includes unemployment benefits, is likely to boost consumption. However, there were concerns that the size of the US stimulus, combined with pent-up savings, could lead to a pick-up in inflation, potentially leading the US Federal Reserve (Fed) to tighten policy to an extent that could be damaging for equity markets. US President Joe Biden completed 100 days in the office and proposed two more spending packages – a US\$2.3 trillion American Jobs Plan and a US\$1.8 trillion American Families Plan, with many key tax credits from the Rescue bill being extended or made permanent. The plans are designed to bolster the country's infrastructure and ensure a more equitable recovery. Funding for the packages were being planned via an increase in the corporate, top marginal income and capital gains tax rates. The US economy recorded 6.4% annualized growth in the first quarter, with retail sales being recorded at 17% above the pre-pandemic level. The unemployment rate fell to 6% with the addition of 916,000 jobs in March. An increase in home sales also signalled the better-than-expected recovery. However, a possible rise in corporate and capital gains tax, as well as inflationary concerns, posed potential risks to the recovery in the second half of the year. The Fed indicated that there would be no rate hikes before 2024. Inflation and growth were key areas of focus at the end of the review period as the US PMIs for manufacturing and services rose to record high levels. This flagged rising consumer demand as well as higher costs for businesses. The Fed kept its stance on the economic outlook unchanged and assured its continued support to boost economic activities. The April jobs report recorded an increase in the non-farm payroll of 266,000, but this fell short of expectations of 1 million jobs. This was attributed to upward pressure on wages due to enhanced unemployment benefits, which resulted in smaller businesses struggling to fill jobs. However, looking forward, inflation will be a key factor as it could lead to the central bank bringing a premature end to the growth rebound by tightening monetary policy.

Asia Pacific markets returned 11.58% (in USD) during the Reporting Period. Taiwan was the strongest performer, with the Philippines ranking lowest in the region while still posting a positive return. As countries around the world grappled with surging coronavirus cases, emerging market countries in Asia Pacific became less risky compared with their developed market peers. In China, internal controls that had restricted movement between the country's provinces owing to the pandemic were relaxed. EM equities benefited from renewed hopes of a cyclical recovery, a falling US dollar and increasing global trade activity. Strong demand for medical supplies and tech products lifted Chinese exports. China's success in controlling the virus allowed its economic recovery to gather pace. After a strong rebound over the summer, China proved to be the only major economy to show aggregate positive economic growth for 2020. New cases were registered in the northern provinces of China in 2021, which led to tighter restrictions being extended up to the lunar new year period. Chinese equities sold off amid policy tightening but the Chinese economy continued to stabilize as its GDP recorded 0.6% growth in the first quarter, supported by balanced progress across sectors. Domestic consumption was expected to continue as the major growth driver signalling an upbeat recovery in the economy. China also renewed its pledge to make its economy carbon neutral by 2060, which boosted investor sentiment further. Elsewhere, within the region, India saw a worsening of the pandemic situation, which intensified pressure on its healthcare infrastructure, potentially dampening prospects of an economic turnaround.

In Japan, equities were supported by a strong rebound in global goods demand and fewer COVID-19 cases despite a low vaccination rate. However, tensions between Japan and China amid the US-Japan summit, fear of an emergence of virulent forms of the coronavirus as well as reports of a fourth wave of the pandemic contributed to a sell-off in the Japanese equity market.

The Australian equity market recorded a strong rally at the beginning of the Reporting Period as the S&P/ASX 200 index recorded its best fourth quarter in history, helped largely by a record-breaking run in November. South Korea's stock market saw a 44% rise during the Reporting Period, buoyed by strong buying by individual investors and expectations of a speedy recovery from the pandemic. South Korea also benefitted from an increased technology demand and showed accelerating momentum in its exports.

#### Portfolio Performance

Period	Cumulative – Gross of Fees (EUR)			Cumulative – Net of Fees (EUR)		
	Fund	Benchmark	Difference	Fund	Benchmark	Difference
Since inception	13.68	13.45	0.23	13.66	13.45	0.21
Tracking Error (1 year)		0.05				

During the Reporting Period, the MSCI February Quarterly Index Review and the MSCI May Semi-Annual Index Review were announced on 9 February and 11 May respectively, with changes implemented at the close of the 26 February and at the close of the 27 May.

During the reporting period, the State Street CCF World ESG Screened Index Equity Fund (the "Fund") performance was in line with expectations. The Fund returned 13.68% (gross of fees), and the index return was 13.45%. The tracking difference of 23 basis points (bps) is attributed to withholding tax effect and security mis-weights. The unscreened index (MSCI World Index) returned 13.60% over the reporting period. The underperformance (-15bps) of the screened index compared to the unscreened index was a result of excluded companies. From the list of excluded stocks, the exclusion of companies in the controversial weapons business

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#### **Investment Managers' Report (continued)**

led to a -1bp detraction towards relative performance; the exclusion of tobacco companies had a -4bp detraction to the relative performance; and the exclusion of companies which were UN Global Compact violators had a -10bps detraction to the relative performance of the screened index against its unscreened index.

Even in fully replicated portfolios where we hold all the names in the underlying index, differences in security weights between the fund and the index may exist as replication never perfect because the continuous trading that would be needed to keep the weights aligned isn't possible. The cumulative effect of these misweights can cause performance differences, especially in periods with large positive or negative returns in individual securities. The greater the misweights, potentially greater will be their impact on performance. Portfolios where there is a restricted list or where the index is broad may have greater security misweights. The tracking difference that results can be either positive or negative.

## State Street CCF

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#### Statement of Comprehensive Income for the period ended 31 May 2021

	State Street CCF World ESG Screened Index Equity Fund USD
<b>Income</b>	
Dividend income from financial assets at fair value	7,126,611
Net gain on financial assets and liabilities at fair value through profit or loss	94,384,878
	<hr/>
<b>Total investment income</b>	<b>101,511,489</b>
<b>Expenses</b>	
Operating expenses	(141,380)
	<hr/>
<b>Total expenses</b>	<b>(141,380)</b>
	<hr/>
<b>Net expense</b>	<b>101,370,109</b>
<b>Finance costs</b>	
Interest expense	(7,448)
	<hr/>
<b>Profit for the period before tax</b>	<b>101,362,661</b>
	<hr/>
<b>Non-reclaimable withholding tax</b>	<b>(197,801)</b>
	<hr/>
<b>Net increase in net assets attributable to equity Unitholders of the CCF at the end of the period</b>	<b>101,164,860</b>
	<hr/> <hr/>

This fund launched on 12 May 2020, therefore there are no comparatives.

There are no recognised gains or losses arising during the financial period other than those dealt with in the Statement of Comprehensive Income. In arriving at the results for the financial period all amounts relate to continuing operations.

The accompanying notes form an integral part of these audited annual financial statements.



## State Street CCF

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#### Statement of Financial Position as at 31 May 2021

	Notes	As at 31 May 2021 State Street CCF World ESG Screened Index Equity Fund USD	As at 30 November 2020 State Street CCF World ESG Screened Index Equity Fund USD
<b>Current Assets</b>			
Financial assets at fair value through profit or loss		680,122,126	651,914,938
Financial derivative instruments		155,641	459,122
Cash and cash equivalents		3,618,027	6,183,514
Cash at broker		85,006	-
Dividends receivable		1,579,672	1,117,570
Receivable for investments sold		3,252,037	4,437,632
Debtors		65,263	4,805,999
<b>Total Current Assets</b>		<b>688,877,772</b>	<b>668,918,775</b>
<b>Equity</b>			
Capital and reserves attributable to equity Unitholders of the CCF		684,170,428	658,706,070
<b>Total Equity</b>		<b>684,170,428</b>	<b>658,706,070</b>
<b>Current Liabilities</b>			
Futures margin cash		-	(4,592)
Payable for investments purchased		(4,460,503)	(9,529,142)
Creditors (amounts falling due within one year)		(246,841)	(678,971)
<b>Total Current Liabilities</b>		<b>(4,707,344)</b>	<b>(10,212,705)</b>
<b>Total Equity and Current Liabilities</b>		<b>688,877,772</b>	<b>668,918,775</b>

The accompanying notes form an integral part of these financial statements.

## State Street CCF

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#### Statement of Changes in Equity for the period ended 31 May 2021

	State Street CCF World ESG Screened Index Equity Fund USD
<b>Net assets attributable to equity Unitholders of the CCF at the beginning of the period</b>	<b>658,706,070</b>
Increase in net assets attributable to equity Unitholders of the CCF	101,164,860
Amounts received on issue of equity Units	65,967,640
Amounts paid on redemption of equity Units	(141,668,142)
Decrease in net assets attributable to equity Unitholders resulting from Unit transactions	(75,700,502)
Net increase in equity Unitholders' funds	25,464,358
<b>Net assets attributable to equity Unitholders of the CCF at the end of the period</b>	<b>684,170,428</b>

This fund launched on 12 May 2020, therefore there are no comparatives.

The accompanying notes form an integral part of these financial statements.

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#### Statement of Cash Flows for the period ended 31 May 2021

	State Street CCF World ESG Screened Index Equity Fund USD
<b>Cash flows from operating activities</b>	
Net increase in net assets attributable to equity Unitholders of the CCF	101,164,860
<b>Adjustments for:</b>	
Net movement in financial assets and financial liabilities at fair value through profit or loss	35,265,191
Net movement in other current assets and receivables	5,379,223
Net movement on other current liabilities and payables	(5,505,361)
<b>Net cash (outflow) operating activities</b>	<b>136,303,913</b>
<b>Cash flows from financing activities</b>	
Proceeds from issue of equity Units	2,798,742
Payments for redemption of equity Units	(141,668,142)
<b>Net cash inflow from financing activities</b>	<b>(138,869,400)</b>
<b>Net increase in cash and cash equivalents</b>	<b>(2,565,487)</b>
<b>Reconciliation of cash movement during the financial period</b>	
Net cash at the beginning of the financial period	6,183,514
<b>Net cash at the end of the financial period</b>	<b>3,618,027</b>
<b>Supplementary information</b>	
Taxation paid	(170,904)
Interest paid	(7,448)
Dividend received	6,665,101

This fund launched on 12 May 2020, therefore there are no comparatives.

There were a number of non-cash subscriptions on State Street CCF World ESG Screened Index Equity Fund during the financial period which are not included in the Statement of Cash Flows. The value of these non-cash subscriptions were USD 63,168,898 in the financial period ended 31 May 2021.

The accompanying notes form an integral part of these financial statements.

# State Street CCF

## Condensed Interim Report and Unaudited Financial Statements

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### Notes to the Financial Statements

#### 1. General Information

The CCF is an open-ended umbrella common contractual fund with segregated liability between sub-funds which was formed on 18 November 2019 by the Deed of Constitution and authorised in Ireland as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended (the "UCITS Regulations") and Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "Central Bank UCITS Regulations"). As at 31 May 2021, the CCF has established one Fund namely State Street CCF World ESG Screened Index Equity Fund (the "Fund"), which launched on 12 May 2020. Another fund, the State Street CCF Global Green Real Estate Equity Index, was authorised on 3 June 2020 by the Central Bank but had not yet seeded as at 31 May 2021.

#### 2. Significant Accounting policies

##### a) Basis of Preparation

The condensed unaudited interim financial statements for the six months ended 31 May 2021 have been prepared in accordance with IAS 34: 'Interim Financial Reporting', the UCITS Regulations and the Central Bank UCITS Regulations. The financial statements of the CCF have been prepared on a going concern basis.

The condensed unaudited interim financial statements should be read in conjunction with the annual report and audited financial statements for the financial period ended 30 November 2020 which were prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union ("EU").

The condensed unaudited interim financial statements are not the statutory financial statements of the CCF and are prepared in order to meet regulatory requirements. The statutory financial statements of the CCF are those for the annual period ending 30 November of each year.

These condensed interim financial statements are unaudited. We note that the statutory auditor's report in the CCF's annual audited financial statements for the period ended 30 November 2020 was unqualified.

The condensed unaudited interim financial statements are prepared under the historical cost convention as modified by the revaluation of financial assets and financial liabilities at fair value through profit or loss.

##### Critical Accounting Estimates and Assumptions

Consistent accounting policies, presentation and methods of computation have been followed in these condensed unaudited interim financial statements as were applied in the preparation of the CCF's annual report and audited financial statements for the period ended 30 November 2020, as described in those financial statements, with the exception of the below.

In preparation of financial statements in conformity with IFRS, the CCF is required to make certain accounting estimates and assumptions. Actual results may differ from these estimates and assumptions. The Directors believe that any estimates used in preparing the condensed unaudited interim financial statements are reasonable and prudent. Critical accounting estimates are those which involve the most complex or subjective judgments or assessments. The areas of the CCF's business that typically require such estimates are the determination of the fair value of financial assets and liabilities and the tax designation of the investors.

##### New standards, amendments and interpretations issued and effective for the financial period beginning on or after 1 December 2020

There are no new standards, amendments or interpretations issued and effective for the financial period beginning 1 December 2020 that have a significant impact on the CCF's financial position, performance or disclosures in its financial statements.

##### New standards, amendments and interpretations issued but not effective for the financial period beginning 1 December 2020 and not early adopted

IFRS 17 Insurance Contracts ("IFRS 17") was issued in May 2017 and will become effective for accounting periods beginning on or after 1 January 2023. The new standard is not expected to have a significant impact on the CCF's financial position, performance or disclosures in its financial statements.

There are no other standards, interpretations or amendments to existing standards that are not yet effective that would be expected to have a significant impact on the CCF's financial statements.

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#### Notes to the Financial Statements (continued)

#### 2. Significant Accounting policies (continued)

##### b) Foreign Currency

##### Functional and presentation currency

Items included in the financial statements of the CCF are measured using the currency of the primary economic environment in which it operates (the "functional currency"). The financial statements of the Fund of the CCF is presented in USD, which is functional and presentation currency of the Fund. Transactions in foreign currencies are translated into USD at exchange rates ruling at the transaction dates. Gains and losses on foreign exchange transactions are recognised in the Statement of Comprehensive Income in determining the result for the financial period.

The USD rates of exchange prevailing at the financial period end were as follows USD 1=

Currency	31 May 2021	30 November 2020
Australian Dollar	1.2919	1.3571
Canadian Dollar	1.2081	1.2959
Swiss Franc	0.8994	0.9053
Danish Krone	6.0830	6.2225
Euro Currency	0.8179	0.8360
Pound Sterling	0.7035	0.7490
Hong Kong Dollar	7.7613	7.7525
New Israeli Shequel	3.2485	3.3050
Japanese Yen	109.3950	104.2750
Norwegian Krone	8.3193	8.8566
New Zealand Dollar	1.3736	1.4229
Swedish Krona	8.2922	8.5498
Singapore Dollar	1.3210	1.3397

#### 3. Units in issue

State Street CCF World ESG Screened Index Equity Fund	31 May 2021 Class B11 EUR Accumulating	30 November 2020 Class B11 EUR Accumulating
Number of Shares		
Opening balance	47,111,657	-
Shares issued	4,297,010	47,111,657
Shares redeemed	(9,287,950)	-
<b>Closing balance</b>	<b>42,120,717</b>	<b>47,111,657</b>

#### 4. Taxation

The CCF is a common contractual fund as defined in Section 739I of the Taxes Consolidation Act, 1997 (as amended) the ("TCA") in which the unitholders, by contractual arrangement, participate and share in the property of the CCF as coowners.

Section 739I of the TCA provides that a common contractual fund shall not be chargeable to tax in respect of its relevant income and relevant gains. Instead, the relevant income and relevant gains of the common contractual fund shall be treated as arising, or as the case may be, accruing to each unitholder of the common contractual fund in proportion to the value of the Units beneficially owned by the unitholder, as if the relevant income and relevant gains had arisen or as the case may be, accrued, to the unitholders in the common contractual fund without passing through the hands of the common contractual fund. This tax treatment is subject to each of the Units of the common contractual fund being an asset of a pension fund or being beneficially owned by a person other than an individual, or being held by a custodian or trustee for the benefit of a person other than an individual.

On the basis that the Units of the CCF are held by persons described above and that the CCF is constituted other than under trust or statute law, the CCF shall not be chargeable in Ireland to tax in respect of its relevant income and relevant gains.

Should the CCF fail to meet the conditions set out above, the general tax regime applicable to Irish investment undertakings, as set out in Irish tax legislation section of the prospectus will apply. In such a scenario, the CCF may be required to operate Irish taxation on certain distributions to Unitholders or on gains realised by Unitholders who are resident or ordinarily resident in Ireland and its Irish tax transparent status may also be affected.

Distributions, interest or gains derived from securities may be subject to taxes, including withholding taxes imposed by the country of source.

# State Street CCF

## Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

### Notes to the Financial Statements (continued)

#### 5. Transactions with Related Parties

Parties are considered to be related if one party has the ability to control the other party or is able to exercise significant influence over the other party, in making financial or operational decisions. The following parties are related to the CCF as at 31 May 2021:

Manager	State Street Global Advisors Europe Limited*
Investment Manager/Distributor	State Street Global Advisors Limited
Administrator/Registrar/Transfer Agent	State Street Fund Services (Ireland) Limited
Depository	State Street Custodial Services (Ireland) Limited
Directors of the Manager	Eric Linnane, Ann Prendergast, Nigel Wightman, Bryan Greener (up to his resignation), Scott Sanderson, Margaret Cullen and Ulla Pitha (appointed 25 June 2021)
Directors of the IM common with the Manager	Eric Linnane, Ann Prendergast, and Scott Sanderson

\*The Manager changed its name from State Street Global Advisors Funds Management Limited to State Street Global Advisors Europe Limited on 17 May 2021.

Bryan Greener, up to his resignation on 26 February 2021, was also a Managing Director and Head of EMEA Funds Management at SSGA.

Ann Prendergast is also a Senior Vice President and Head of State Street Global Advisors Ireland Limited.

Eric Linnane is also a Managing Director and Head of SSGA Ireland Investment Operations.

Ulla Pitha is the Head of Strategy for SSGA EMEA.

The Manager is entitled to charge a fee which will form part of the TER for each Fund. Different rates may be charged in respect of different Classes of the same Fund. The management fee will be accrued daily based on the NAV of each Fund and will be paid monthly in arrears. The Investment Manager and any Sub-Investment Manager is entitled to charge a fee which may be discharged from the fees received by the Manager, or, where appropriate, State Street's transfer pricing policy. There were no management fees paid during the period for the existing unit class.

The Depository and Administrator are entitled to receive fees, as may be agreed from time to time with the Manager. The fees of the Administrator and Depository shall be accrued daily based on the NAV of each Fund and will be paid monthly in arrears. The Depository is entitled to a fee not exceeding 0.004% per annum of the NAV of each fund and the Administrator is entitled to a fee not exceeding 0.0045% per annum of the NAV of each fund.

Administration fees of USD 15,577 were charged during the financial period of which USD 4,716 (30 November 2020: USD 6,869) remained payable at the financial period end. Depository fees of USD 51,767 were charged during the financial period of which USD 19,176 (30 November 2020: USD 21,585) were outstanding at the financial period end..

All Directors of the Manager who are employees of the Investment Manager have received no Directors' fees.

The TER for each Class may be either fixed or capped at a maximum rate as set out in the Relevant Supplement as a portion of the NAV of the Class. The Manager has voluntarily agreed to reimburse such amounts as is necessary to ensure that the TER attributable to each Class does not exceed the maximum TER of 0.04%. There were fees reimbursed for USD 81,492 as at 31 May 2021.

At 31 May 2020 the Fund held shares in State Street Corporation which is ultimate parent company of the Investment Manager:

Fund	Shares	Fair Value
State Street World ESG Screened Index Equity Fund	4,100	356,618

For the State Street CCF World ESG Screened Index Equity Fund, purchases for State Street Corporation shares during the financial period ended 31 May 2021 were USD 33,460 (30 November 2020: USD 281,650). Sales for State Street Corporation shares during the financial period ended 31 May 2021 were USD 112,199 (30 November 2020: USD Nil).

# State Street CCF

## Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

### Notes to the Financial Statements (continued)

#### 5. Transactions with Related Parties (continued)

##### Significant Unitholders

The Fund had a significant unitholder (i.e. with holdings in excess of 20%) as at 30 May 2021 that held 89.80% (30 November 2020: 100%) of the units.

##### Dealings with Connected Persons

Regulation 43(1) of the UCITS Regulations "Restrictions of transactions with connected persons" states that "A responsible person shall ensure that any transaction between a UCITS and a connected person is conducted a) at arm's length; and b) in the best interest of the shareholders of the UCITS".

As required under UCITS Regulation 81.4, the Board of Directors of the Manager as responsible persons, are satisfied that there are in place arrangements, evidenced by written procedures, to ensure that the obligations that are prescribed by Regulation 43(1) are applied to all transactions with a connected persons; and all transactions with connected persons that were entered into during the financial period to which the report relates complied with the obligations that are prescribed by Regulation 43(1).

#### 6. Fair Value Hierarchy

The CCF classifies fair value measurements using a fair value hierarchy that reflects the significance of the inputs used in making the measurements.

The fair value hierarchy has the following levels:

Level 1 - Quoted prices (unadjusted) in active markets for identical assets or liabilities.

Level 2 - Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly (as prices) or indirectly (derived from prices).

Level 3 - Inputs for the asset or liability that are not based on observable market data (unobservable inputs).

Furthermore, for those instruments which have significant unobservable inputs (Level 3), the amendment requires disclosures on the transfers into and out of Level 3, a reconciliation of the opening and closing balances, total gains and losses for the year split between those recognised in the Statement of Comprehensive Income, purchases, sales issues and settlements, and a sensitivity analysis of assumptions used in determining the fair value of Level 3 positions.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a Level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the asset or liability.

The determination of what constitutes 'observable' requires significant judgement by the CCF. The CCF considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

For each class of assets and liabilities not measured at fair value in the Statement of Financial Position but for which fair value is disclosed, IFRS 13 requires the CCF to disclose the level within the fair value hierarchy which the fair value measurement would be categorised and a description of the valuation technique and inputs used in the technique. Assets and liabilities not carried at fair value are carried at amortised cost; their carrying values are a reasonable approximation of fair value.

Cash at bank, bank overdrafts and other short-term investments in an active market are categorised as Level 1.

All receivable and payable balances are categorised as Level 2.

The following table analyses within the fair value hierarchy of financial assets (by class) measured at fair value at 31 May 2021 and 30 November 2020 for the Fund:

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Notes to the Financial Statements (continued)

#### 6. Fair Value Hierarchy (continued)

	Level 1	Level 2	Level 3	Total
<b>As at 31 May 2021</b>				
Assets				
Financial Assets at fair value through profit or loss:				
Equities	680,120,314	-	-	680,120,314
Open Futures Contracts	155,641	-	-	155,641
Rights	1,812	-	-	1,812
<b>Total Investments</b>	<b>680,277,767</b>	<b>-</b>	<b>-</b>	<b>680,277,767</b>
<b>As at 30 November 2020</b>				
Assets				
Financial Assets at fair value through profit or loss:				
Equities	651,873,033	-	-	651,873,033
Open Futures Contracts	459,122	-	-	459,122
Rights	39,063	-	-	39,063
Warrants	2,842	-	-	2,842
<b>Total Investments</b>	<b>652,374,060</b>	<b>-</b>	<b>-</b>	<b>652,374,060</b>

#### 7. NAV and published NAV per Unit

State Street CCF World ESG Screened Index Equity Fund —B11	Total Net Asset Value USD	Unswung Net Asset Value per unit USD (base currency)	Unswung Net Asset Value per unit EUR (class currency)	Swung Net Asset Value per unit USD (base currency)	Swung Net Asset Value per unit EUR (class currency)
31 May 2021	684,170,428	16.24	13.29	16.25	13.29
30 November 2020	658,706,070	13.99	11.69	13.98	11.69

#### 8. Distributions

There were no distributions during the financial period ended 31 May 2021 or financial period ended 30 November 2020.

#### 9. Efficient Portfolio Management

The Manager, on behalf of the Fund may employ techniques and instruments as described in the Prospectus or the Supplement of the Fund for efficient portfolio management.

The Fund may use derivative instruments and repurchase agreements for both efficient portfolio management and for investment purposes. A Fund's use of derivative instruments involves risks different from, and possibly greater than, the risks associated with investing directly in securities. The Fund used derivative instruments (future contracts) for efficient portfolio management during the financial period ended 31 May 2021 and financial period ended 30 November 2020.

#### 10. Segment Information

IFRS 8 Operating Segments ("IFRS 8") requires a "management approach", under which segment information is presented on the same basis as that used for internal reporting purposes.

The Directors of the Manager are charged with the overall governance of the CCF in accordance with the Prospectus. The Manager is considered the Chief Operating Decision Maker ("CODM") for the purposes of IFRS 8.

For management purposes, the CCF is organised into one main operating segment, which invests in equity securities. All of the CCF's activities are interrelated, and each activity is dependent on the others. Accordingly, all significant operating decisions are based upon analysis of the CCF as one segment. The financial results from this segment are equivalent to the financial statements of the CCF as a whole.

The CCF has no assets classified as non-current assets.

The Fund has a highly diversified portfolio of equities securities issued or guaranteed by corporations in global developed markets, and no single investment accounts for a significant portion of the CCF's income.

#### Products and services

All of the CCF's revenues are derived from one product grouping, namely the portfolio securities invested in by the Fund.



# State Street CCF

## Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

### Notes to the Financial Statements (continued)

#### 10. Segment Information (continued)

##### *Geographical areas*

The CCF does not separately monitor revenues from different geographical areas. However Fund revenue may be considered as being attributed to the region, as stated in its investment policy.

##### *Major customers*

As the CCF is an investment vehicle, its distinct major customers are the institutional investors who purchase the Fund units.

#### 11. Soft Commission Arrangements and Directed Brokerage

The CCF has not entered into any soft commission arrangements and no direct brokerage services were utilised during the financial period ended 31 May 2021 or financial period ended 30 November 2020.

#### 12. Commitment and Contingent Liabilities

There were no capital commitments and contingent liabilities as at 31 May 2021 or 30 November 2020.

#### 13. Segregated Liabilities

The CCF is an umbrella fund with segregated liability between its funds. As such, as a matter of Irish law the assets of each Fund will not be exposed to the liabilities of the CCF's other Funds. Notwithstanding the foregoing there can be no assurance that, should an action be brought against the CCF in the court of another jurisdiction, the segregated nature of the Funds would necessarily be upheld. As at 31 May 2021 there was one active Fund in the CCF.

#### 14. Significant Events During the financial period

On 1 January 2021, Matsack Trust Limited replaced Sanne Corporate Administration Services Ireland Limited as company secretary for the CCF.

Bryan Greener resigned as Director of the Manager effective 26 February 2021.

The Manager changed its name from State Street Global Advisors Funds Management Limited to State Street Global Advisors Europe Limited on 17 May 2021.

#### Impact of COVID-19

An outbreak of a respiratory disease caused by a novel coronavirus (known as COVID-19) first detected in China in December 2019 has resulted in a global pandemic and major disruptions to economies and markets around the world. Beginning in January 2020, global financial markets have experienced and may continue to experience significant volatility resulting from the spread of coronavirus COVID-19. Trading in many instruments has been disrupted along with liquidity for many instruments being greatly reduced for periods of time. Interest rates in major currencies are very low and in some cases yields are negative. Governments and central banks have taken extraordinary and unprecedented actions to support local and global economies and the financial markets. The impact of these measures, and whether they will be effective to mitigate the economic and market disruption have yet to be fully determined. The outbreak of coronavirus COVID-19 has also resulted in travel and border restrictions, quarantines, supply chain disruptions, lower consumer demand and general market uncertainty.

The Directors of the Manager and the CCF's delegates are closely monitoring the developments and the advice relating to the spread of coronavirus COVID-19. State Street Corporation has a robust global business continuity programme that prioritises the health and safety of employees. The continuity programme continues to evolve from supporting staff in work from home arrangements through a comprehensive programme to plan for the return of staff to the office environment.

#### Implication of Brexit

In December 2020 a trade deal was agreed between the EU and UK which will govern their future trading relationship. The details with regard to how financial services will be governed has yet to be finalised as of July 2021. Regardless the CCF is well positioned to continue to operate the business and service clients as a result of Brexit-related provisions made prior to the launch date.

There were no other significant events affecting the CCF during the financial period ended 31 May 2021.

#### 15. Subsequent Events since the financial period

On 1 August 2021 (the 'merger effective date') State Street Global Advisors Ireland Limited and State Street Global Advisors GmbH and their respective branches will merge into State Advisors Street Global Europe Limited as a merger by acquisition under the EU Cross Border Merger Directive and its implementing regulations in Ireland and Germany. On the merger effective date Street Global Advisors Europe Limited will become the Investment Manager and Global Distributor to the CCF alongside its existing status as Manager and AIFM. The Board approved the merger on 15 February 2021.

## **State Street CCF**

### **Condensed Interim Report and Unaudited Financial Statements**

For the six months ended 31 May 2021

#### **Notes to the Financial Statements (continued)**

##### **15. Subsequent Events since the financial period (continued)**

Ulla Pitha was appointed as a Director on 25 June 2021.

##### **Impact of COVID-19**

As of July 2021 local lockdowns continue to be deployed as necessary and the emergence of further outbreaks are being seen, particularly in relation to variants of the coronavirus. While distribution of a vaccine began in early 2021 the pandemic and the measures taken to tackle COVID-19 and its variants continue to affect economies and equity markets globally, all of which may negatively impact the Fund's performance.

There were no other significant events subsequent to the financial period end.

##### **16. Approval of the Financial Statements**

The Directors of the Manager approved the financial statements on 27 July 2021.

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021

##### State Street CCF World ESG Screened Index Equity Fund

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%)</b>			
<b>Australia (30 November 2020: 2.11%)</b>			
2,465	Afterpay Ltd	177,027	0.03
9,139	AGL Energy Ltd	57,441	0.01
3,548	Ampol Ltd	78,408	0.01
16,768	APA Group - Unit	119,799	0.02
8,167	Aristocrat Leisure Ltd	259,505	0.04
2,751	ASX Ltd	162,389	0.02
27,788	Aurizon Holdings Ltd	77,864	0.01
27,606	Ausnet Services	37,502	0.00
34,715	Australia & New Zealand Banking Group Ltd	771,471	0.11
35,701	BHP Group Ltd	1,322,304	0.19
7,204	Bluescope Steel Ltd	118,384	0.02
22,008	Brambles Ltd	184,322	0.03
913	Cochlear Ltd	160,451	0.02
18,957	Coles Group Ltd	243,143	0.03
21,767	Commonwealth Bank of Australia	1,680,157	0.25
7,704	Computershare Ltd	93,683	0.01
5,293	Crown Resorts Ltd	52,770	0.01
5,463	CSL Ltd	1,227,192	0.18
15,578	Dexus	125,767	0.02
27,783	Evolution Mining Ltd	116,344	0.02
20,017	Fortescue Metals Group Ltd	347,534	0.05
23,405	Goodman Group	352,006	0.05
27,682	GPT Group	98,565	0.01
32,999	Insurance Australia Group	128,225	0.02
9,432	Lendlease Corp Ltd - Unit	89,727	0.01
3,938	Macquarie Group Ltd	463,115	0.07
1,814	Magellan Financial Group Ltd	67,230	0.01
39,138	Medibank Private Ltd	94,823	0.01
55,910	Mirvac Group	120,743	0.02
40,107	National Australia Bank Ltd	836,658	0.12
11,492	Newcrest Mining Ltd	251,917	0.04
11,936	Northern Star Resources Ltd	108,097	0.02
5,745	Orica Ltd	60,300	0.01
25,029	Origin Energy Ltd	76,914	0.01
16,286	Qantas Airways Ltd	59,375	0.01
20,778	QBE Insurance Group Ltd	176,111	0.03
2,546	Ramsay Health Care Ltd	125,142	0.02
748	REA Group Ltd	94,757	0.01
3,989	Rio Tinto Ltd	382,039	0.06
25,290	Santos Ltd	132,528	0.02
74,586	Scentre Group	157,035	0.02
4,753	SEEK Ltd	112,432	0.02
6,415	Sonic Healthcare Ltd	172,751	0.02
70,111	South32 Ltd	161,723	0.02
33,888	Stockland	122,499	0.02
17,942	Suncorp Group Ltd	154,435	0.02
18,782	Sydney Airport - Unit	85,339	0.01
31,408	Tabcorp Holdings Ltd	124,231	0.02
59,156	Telstra Corp Ltd	161,180	0.02
33,248	Transurban Group - Unit	357,210	0.05
10,233	Treasury Wine Estates Ltd	92,199	0.01
1,686	Washington H Soul Pattinson & Co Ltd	38,577	0.01
13,861	Wesfarmers Ltd	594,285	0.09
44,087	Westpac Banking Corp	901,597	0.13
2,039	Wisetech Global Ltd	44,555	0.01

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Australia (30 November 2020: 2.11%) (continued)</b>			
7,940	Woodside Petroleum Ltd	134,043	0.02
14,424	Woolworths Group Ltd	464,683	0.07
<b>Total Australia</b>		<b>15,010,503</b>	<b>2.19</b>
<b>Austria (30 November 2020: 0.05%)</b>			
4,461	Erste Group Bank AG	183,372	0.03
2,197	OMV AG	125,766	0.02
2,207	Raiffeisen Bank International AG	52,538	0.01
1,015	Verbund AG	93,074	0.01
1,731	voestalpine AG	78,222	0.01
<b>Total Austria</b>		<b>532,972</b>	<b>0.08</b>
<b>Belgium (30 November 2020: 0.30%)</b>			
2,659	Ageas SA/NV	173,930	0.02
9,297	Anheuser-Busch InBev SA/NV	699,751	0.10
463	Elia Group Sa/Nv	49,589	0.01
822	Etablissements Franz Colruyt NV	50,030	0.01
693	Groupe Bruxelles Lambert SA	78,612	0.01
3,724	KBC Group NV	304,514	0.04
2,268	Proximus SADP	46,045	0.01
231	Sofina SA	95,970	0.01
1,105	Solvay SA	149,154	0.02
1,885	UCB SA	176,355	0.03
2,939	Umicore SA	176,327	0.03
<b>Total Belgium</b>		<b>2,000,277</b>	<b>0.29</b>
<b>Bermuda (30 November 2020: 0.31%)</b>			
6,100	Arch Capital Group Ltd	243,329	0.04
2,200	Athene Holding Ltd Class 'A'	137,786	0.02
2,100	Bunge Ltd	182,322	0.03
9,539	CK Infrastructure Holdings Ltd	59,424	0.01
600	Everest Re Group Ltd	155,976	0.02
16,580	Hongkong Land Holdings Ltd	80,579	0.01
4,600	IHS Markit Ltd	484,426	0.07
5,800	Invesco Ltd	165,474	0.02
3,146	Jardine Matheson Holdings Ltd	203,892	0.03
700	RenaissanceRe Holdings Ltd	107,884	0.02
<b>Total Bermuda</b>		<b>1,821,092</b>	<b>0.27</b>
<b>Canada (30 November 2020: 3.23%)</b>			
100	3M Co	8,902	0.00
3,648	Agnico Eagle Mines Ltd	258,207	0.04
2,000	Air Canada	45,294	0.01
7,800	Algonquin Power & Utilities	119,573	0.02
9,500	Alimentation Couche-Tard Class 'B'	342,616	0.05
4,100	Altagas Ltd	81,111	0.01
1,100	Atco Ltd Class 'I'	39,726	0.01
19,600	B2Gold Corp	100,263	0.01
8,000	Bank of Montreal	835,626	0.12
15,200	Bank of Nova Scotia	1,021,763	0.15

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Canada (30 November 2020: 3.23%) (continued)</b>			
21,100	Barrick Gold Corp	500,210	0.07
3,900	Bausch Health Cos Inc	123,188	0.02
2,300	BCE Inc	113,886	0.02
7,700	Blackberry Ltd	79,033	0.01
15,800	Brookfield Asset Management Inc Class 'A'	784,965	0.11
1,430	Brookfield Renewable Corp Class 'A'	60,545	0.01
4,100	CAE Inc	126,248	0.02
5,900	Cameco Corp	115,988	0.02
1,200	Canadian Apartment Properties REIT	55,009	0.01
5,700	Canadian Imperial Bank of Commerce	663,891	0.10
8,800	Canadian National Railway Co	979,720	0.14
14,100	Canadian Natural Resources Ltd	494,393	0.07
8,500	Canadian Pacific Railway Ltd	682,899	0.10
900	Canadian Tire Corp Class 'A'	152,242	0.02
2,000	Canadian Utilities Ltd Class 'A'	57,992	0.01
2,300	CCL Industries Inc Class 'B'	128,850	0.02
15,900	Cenovus Energy Inc	132,796	0.02
2,300	CGI Inc	204,317	0.03
200	Constellation Software Inc	284,205	0.04
4,500	Dollarama Inc	195,555	0.03
3,600	Emera Inc	167,738	0.02
2,600	Empire Co Ltd Class 'A'	87,097	0.01
28,700	Enbridge Inc	1,090,415	0.16
400	Fairfax Financial Holdings Ltd	186,687	0.03
4,500	First Quantum Minerals Ltd	110,628	0.02
800	FirstService Corp	129,784	0.02
4,100	Fortis Inc	186,046	0.03
1,900	Franco-Nevada Corp	280,573	0.04
1,200	George Weston Ltd	116,951	0.02
200	GFL Environmental Inc	6,465	0.00
3,000	Gildan Activewear Inc	107,350	0.02
4,100	Great-West Lifeco Inc	126,960	0.02
4,900	Hydro One Ltd	124,477	0.02
1,600	IA Financial Corp Inc	91,675	0.01
1,200	IGM Financial Inc	44,192	0.01
3,900	Imperial Oil Ltd	131,098	0.02
2,100	Intact Financial Corp	283,755	0.04
6,200	Inter Pipeline Ltd	90,067	0.01
3,200	Keyera Corp	80,046	0.01
18,700	Kinross Gold Corp	150,609	0.02
4,000	Kirkland Lake Gold Ltd	171,840	0.02
1,900	Lightspeed Pos Inc	137,974	0.02
2,700	Loblaw Companies Ltd	164,870	0.02
9,900	Lundin Mining Corp	105,138	0.01
3,100	Magna International Inc	305,715	0.04
24,000	Manulife Financial Corp	502,011	0.07
4,800	Medical Properties Trust Inc	83,477	0.01
3,800	Metro Inc	182,184	0.03
3,400	National Bank of Canada	267,390	0.04
2,811	NiSource Inc	94,445	0.01
4,000	Open Text Corp	188,229	0.03
2,200	Parkland Corp	72,605	0.01
8,200	Pembina Pipeline Corp	263,967	0.04
8,400	Power Corp of Canada	273,603	0.04
2,600	Quebecor Inc Class 'B'	70,483	0.01

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Canada (30 November 2020: 3.23%) (continued)</b>			
2,700	Restaurant Brands International Inc	186,146	0.03
200	RingCentral Inc Class 'A'	3,515	0.00
1,700	Ritchie Bros Auctioneers	100,528	0.01
5,300	Rogers Communications Inc-B	271,120	0.04
17,700	Royal Bank of Canada	1,819,814	0.27
3,700	Saputo Inc	126,335	0.02
7,400	Shaw Communications Inc Class 'B'	219,348	0.03
1,400	Shopify Inc Class 'A'	1,715,461	0.25
9,800	Sun Life Financial Inc	524,678	0.08
17,800	Suncor Energy Inc	413,433	0.06
11,500	TC Energy Corp	579,902	0.08
7,300	Teck Resources Ltd Class 'B'	177,409	0.03
5,677	TELUS	127,346	0.02
500	TELUS Corp	11,216	0.00
1,700	Thomson Reuters Corp	164,329	0.02
100	TMX Group Ltd	10,983	0.00
22,634	Toronto-Dominion Bank	1,628,089	0.24
2,900	Waste Connections Inc	352,176	0.05
1,600	Welltower Inc	123,725	0.02
6,637	Wheaton Precious Metals Corp	314,627	0.05
1,600	WSP Global Inc	178,753	0.03
<b>Total Canada</b>		<b>24,314,490</b>	<b>3.55</b>
<b>Cayman Islands (30 November 2020: 0.10%)</b>			
19,273	Budweiser Brewing Co APAC Ltd	65,433	0.01
36,681	CK Asset Holdings Ltd	242,924	0.04
24,604	CK Hutchison Holdings Ltd	192,583	0.03
2,200	ESR Cayman Ltd	6,959	0.00
1,100	Futu Holdings Ltd	156,497	0.02
3,146	Melco Resorts & Entert-Adr	54,080	0.01
34,299	Sands China Ltd	152,684	0.02
135,787	WH Group Ltd	115,994	0.02
8,565	Wharf Real Estate Investment Co Ltd	50,212	0.01
22,114	Wynn Macau Ltd	37,325	0.00
2,000	Xinyi Glass Holdings	7,988	0.00
<b>Total Cayman Islands</b>		<b>1,082,679</b>	<b>0.16</b>
<b>Curacao (30 November 2020: 0.06%)</b>			
16,900	Schlumberger NV	529,477	0.08
<b>Denmark (30 November 2020: 0.76%)</b>			
806	Ambu A/ Class 'B'	30,078	0.01
50	AP Moller - Maersk A/S	138,337	0.02
56	AP Moller - Maersk A/S Class 'A'	148,217	0.02
890	Carlsberg AS Class 'B'	163,283	0.02
1,573	Chr Hansen Holding A/S	141,294	0.02
1,772	Coloplast A/S Class 'B'	279,828	0.04
1,643	Demant A/S	90,105	0.01
2,468	DSV PANALPINA A/S	597,429	0.09
971	Genmab A/S	393,160	0.06
2,132	GN Store Nord AS	181,202	0.03
10	Jpmorgan Chase & Co	4,976	0.00
21,034	Novo Nordisk A/S Class 'B'	1,664,269	0.24

## State Street CCF

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Denmark (30 November 2020: 0.76%) (continued)</b>			
3,178	Novozymes A/S Class 'B'	231,861	0.03
2,147	Orsted AS	325,706	0.05
1,491	Pandora A/S	201,874	0.03
3,984	Tryg A/S	93,854	0.01
11,260	Vestas Wind Systems AS	438,335	0.07
<b>Total Denmark</b>		<b>5,123,808</b>	<b>0.75</b>
<b>Finland (30 November 2020: 0.42%)</b>			
2,121	Elisa Oyj	125,150	0.02
6,624	Fortum Oyj	188,784	0.03
2,143	Kesko Oyj Class 'B'	74,071	0.01
4,084	Kone Oyj Class 'B'	330,257	0.05
4,407	Neste Oyj	290,425	0.04
57,523	Nokia Oyj	298,764	0.04
37,338	Nordea Bank Abp	400,298	0.06
1,565	Orion Oyj Class 'B'	67,353	0.01
6,645	Sampo Oyj Class 'A'	309,543	0.05
8,675	Stora Enso Oyj	151,832	0.02
5,145	UPM-Kymmene Oyj	196,013	0.03
6,618	Wartsila Oyj Abp	89,411	0.01
<b>Total Finland</b>		<b>2,521,901</b>	<b>0.37</b>
<b>France (30 November 2020: 3.18%)</b>			
2,627	Accor SA	105,543	0.01
443	Aeroports de Paris	61,394	0.01
5,791	Air Liquide SA	984,737	0.14
3,963	Alstom SA	222,838	0.03
904	Amundi SA	80,353	0.01
1,028	Arkema SA	135,429	0.02
1,467	Atos SE	98,362	0.01
23,826	AXA SA	657,774	0.10
618	BioMerieux	71,041	0.01
13,886	BNP Paribas SA	948,205	0.14
13,162	Bollere SA	68,747	0.01
3,344	Bouygues SA	136,475	0.02
4,381	Bureau Veritas SA	134,821	0.02
1,742	Capgemini SE	325,122	0.05
4,913	Carrefour SA	100,435	0.01
5,548	Cie de Saint-Gobain	371,858	0.05
1,829	Cie Generale des Etablissements Michelin SCA	281,317	0.04
2,560	CNP Assurances	46,418	0.01
719	Covivio	67,813	0.01
17,207	Credit Agricole SA	256,707	0.04
7,415	Danone SA	528,545	0.08
1,458	Dassault Systemes SE	335,579	0.05
3,702	Edenred	201,282	0.03
1,176	Eiffage SA	129,894	0.02
9,112	Electricite de France SA	127,283	0.02
19,607	Engie SA	291,266	0.04
3,475	EssilorLuxottica SA	602,806	0.09
587	Eurazeo SE	52,428	0.01
1,634	Faurecia SE	88,363	0.01
680	Gecina SA	108,498	0.02

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>France (30 November 2020: 3.18%) (continued)</b>			
6,562	Getlink SE	105,061	0.01
376	Hermes International	529,823	0.08
3	HP Inc	3,767	0.00
220	Iliad SA	36,555	0.00
562	Ipsen SA	56,881	0.01
933	Kering SA	853,610	0.12
2,949	Klepierre SA	85,236	0.01
801	La Francaise des Jeux SAEM	45,588	0.01
2,803	Legrand SA	293,496	0.04
3,132	L'Oreal SA	1,410,345	0.21
3,444	LVMH Moet Hennessy Louis Vuitton SE	2,745,444	0.40
14,107	Natixis SA	69,958	0.01
20,969	Orange SA	266,889	0.04
967	Orpea SA	121,186	0.02
2,505	Pernod Ricard SA	551,752	0.08
3,374	Publicis Groupe SA	228,950	0.03
339	Remy Cointreau SA	70,834	0.01
2,866	Renault SA	118,562	0.02
13,871	Sanofi	1,474,956	0.22
413	Sartorius Stedim Biotech	178,956	0.03
6,672	Schneider Electric SE	1,055,583	0.15
2,364	SCOR SE	76,883	0.01
371	SEB SA	69,084	0.01
7,961	Societe Generale SA	255,067	0.04
1,319	Sodexo SA	127,724	0.02
5,101	Suez SA	124,485	0.02
580	Teleperformance	223,094	0.03
31,297	TOTAL SE	1,450,445	0.21
1,351	Ubisoft Entertainment SA	99,042	0.01
2,064	Unibail-Rodamco-Westfield	179,626	0.03
3,581	Valeo SA	117,120	0.02
8,036	Veolia Environnement SA	252,508	0.04
6,464	Vinci SA	734,366	0.11
9,084	Vivendi SA	330,087	0.05
404	Wendel	56,409	0.01
2,162	Worldline SA	206,923	0.03
	<b>Total France</b>	<b>22,227,628</b>	<b>3.25</b>
<b>Germany (30 November 2020: 2.80%)</b>			
2,330	Adidas AG	849,931	0.12
5,057	Allianz SE	1,332,114	0.19
600	Avantor Inc	213,915	0.03
2,067	Avantor Inc	577,216	0.08
11,372	BASF SE	926,838	0.14
11,985	Bayer AG	754,360	0.11
3,842	Bayerische Motoren Werke AG	407,266	0.06
848	Bayerische Motoren Werke AG - Pref	76,776	0.01
258	Bechtle AG	49,714	0.01
1,503	Beiersdorf AG	177,957	0.03
2,304	Brenntag AG	217,302	0.03
600	Carl Zeiss Meditec AG	111,286	0.02
14,941	Commerzbank AG	120,530	0.02
1,640	Continental AG	242,422	0.04
2,605	Covestro AG	182,501	0.03



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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Germany (30 November 2020: 2.80%) (continued)</b>			
10,997	Daimler AG	1,024,142	0.15
2,122	Delivery Hero SE	291,877	0.04
20,526	Deutsche Bank AG	305,972	0.04
2,181	Deutsche Boerse AG	356,524	0.05
3,638	Deutsche Lufthansa AG	47,496	0.01
11,935	Deutsche Post AG	814,251	0.12
39,811	Deutsche Telekom AG	827,181	0.12
3,073	Deutsche Wohnen SE	196,126	0.03
23,880	E.ON SE	288,669	0.04
3,128	Evonik Industries Ag	111,865	0.02
3,178	Fresenius Medical Care AG & Co KGaA	253,961	0.04
6,233	Fresenius SE & Co KGaA	336,419	0.05
1,037	Fuchs Petrolub SE - Pref	52,465	0.01
2,288	GEA Group AG	100,343	0.01
900	Hannover Rueck SE	157,465	0.02
2,219	HeidelbergCement AG	202,557	0.03
2,473	Hellofresh SE	226,045	0.03
1,550	Henkel AG & Co KGaA	153,030	0.02
1,700	Henkel AG & Co KGaA - Voting Rights	195,005	0.03
16,210	Infineon Technologies AG	659,284	0.10
1,075	KION Group AG	114,900	0.02
1,065	Knorr-Bremse AG	132,426	0.02
1,239	LANXESS AG	92,861	0.01
380	LEG Immobilien AG	55,706	0.01
6	Merck & Co Inc	5,392	0.00
1,298	Merck KGaA	234,162	0.03
779	MTU Aero Engines AG	200,966	0.03
1,683	Muenchener Rueckversicherungs Via Gesellschaft AG in Muenchen	485,930	0.07
1,238	Porsche Automobil Holding SE - Pref	140,012	0.02
1,256	Puma SE	144,074	0.02
6,715	RWE AG	253,281	0.04
12,762	SAP SE	1,771,304	0.26
318	Sartorius AG	157,465	0.02
1,308	Scout24 AG	106,221	0.02
9,451	Siemens AG	1,532,690	0.22
5,724	Siemens Energy AG	181,960	0.03
3,029	Siemens Healthineers AG	170,283	0.02
1,020	Symrise AG	135,311	0.02
3,069	TeamViewer AG	121,462	0.02
13,489	Telefonica Deutschland Holding AG	36,893	0.00
3,001	Uniper SE	108,717	0.02
1,534	United Internet AG	64,031	0.01
6,604	Vonovia SE	412,924	0.06
2,304	Zalando SE	246,261	0.04
	<b>Total Germany</b>	<b>19,746,037</b>	<b>2.89</b>
<b>Hong Kong (30 November 2020: 0.90%)</b>			
148,714	AIA Group Ltd	1,900,768	0.28
18,678	Bank of East Asia Ltd	37,590	0.01
43,412	BOC Hong Kong Holdings Ltd	156,895	0.02
23,347	CLP Holdings Ltd	237,191	0.03
19,463	Galaxy Entertainment Group Ltd	157,734	0.02
28,565	Hang Lung Properties Ltd	72,063	0.01
8,762	Hang Seng Bank Ltd	181,984	0.03

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Hong Kong (30 November 2020: 0.90%) (continued)</b>			
20,975	Henderson Land Development Co Ltd	100,263	0.01
37,630	HK Electric Investments & HK Electric Investments Ltd - Unit	38,157	0.01
54,335	HKT Trust & HKT Ltd - Unit	73,648	0.01
151,470	Hong Kong & China Gas Co Ltd	263,467	0.04
14,860	Hong Kong Exchanges & Clearing Ltd	930,126	0.14
18,208	Link REIT	173,369	0.02
22,443	MTR Corp Ltd	124,920	0.02
21,924	New World Development Co Ltd	118,217	0.02
19,526	Power Assets Holdings Ltd	119,376	0.02
45,602	Sino Land Co Ltd	71,564	0.01
27,616	SJM Holdings Ltd	31,241	0.00
14,873	Sun Hung Kai Properties Ltd	228,423	0.03
7,141	Swire Pacific Ltd Class 'A'	53,641	0.01
16,580	Swire Properties Ltd	48,813	0.01
19,526	Techtronic Industries Co Ltd	360,516	0.05
<b>Total Hong Kong</b>		<b>5,479,966</b>	<b>0.80</b>
<b>Ireland (30 November 2020: 1.87%)</b>			
7,900	Accenture Plc Class 'A'	2,229,064	0.33
1,400	Allegion Plc	196,672	0.03
1,997	Aon Plc Class 'A'	505,980	0.07
9,411	CRH PLC	489,826	0.07
1,467	DCC Plc	124,870	0.02
5,000	Eaton Corp Plc	726,250	0.11
1,865	Flutter Entertainment Plc	347,053	0.05
2,500	Horizon Therapeutics Plc	229,150	0.03
6,292	James Hardie Industries Plc	209,375	0.03
900	Jazz Pharmaceuticals Plc	160,317	0.02
9,400	Johnson Controls Internation	625,476	0.09
2,369	Kerry Group Plc Class 'A'	320,348	0.05
2,293	Kingspan Group Plc	215,480	0.03
6,500	Linde Plc	1,953,900	0.28
16,700	Medtronic Plc	2,114,053	0.31
2,400	Pentair Plc	165,528	0.02
2,100	Seagate Technology Holdings Plc	201,075	0.03
3,394	Smurfit Kappa Group Plc	180,386	0.03
1,300	Steris Plc	248,118	0.04
3,600	Trane Technologies Plc	671,040	0.10
2,590	Willis Towers Watson Plc	676,922	0.10
<b>Total Ireland</b>		<b>12,590,883</b>	<b>1.84</b>
<b>Isle of Man (30 November 2020: 0.02%)</b>			
8,682	GVC Holdings Plc	203,572	0.03
<b>Israel (30 November 2020: 0.18%)</b>			
52	Azrieli Group	3,965	0.00
16,827	Bank Hapoalim BM	142,759	0.02
21,722	Bank Leumi Le-Israel BM	169,844	0.03
1,800	Check Point Software Technologies Ltd	210,564	0.03
200	CyberArk Software Ltd	25,308	0.00
11,416	Israel Discount Bank Ltd	56,720	0.01
859	Neurocrine Biosciences Inc	6,227	0.00
921	Nice Ltd	201,296	0.03

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Israel (30 November 2020: 0.18%) (continued)</b>			
171	Otis Worldwide Corp	5,096	0.00
800	Wix.com Ltd	207,888	0.03
<b>Total Israel</b>		<b>1,029,667</b>	<b>0.15</b>
<b>Italy (30 November 2020: 0.56%)</b>			
802	Amplifon	38,193	0.00
10,429	Assicurazioni Generali	214,408	0.03
510	DiaSorin SpA	90,197	0.01
98,211	Enel SpA	967,345	0.14
28,939	Eni SpA	355,804	0.05
9,081	FinecoBank Banca Fineco SpA	152,498	0.02
410	Infrastrutture Wireless Italiane SPA	4,590	0.00
183,973	Intesa Sanpaolo SpA	543,554	0.08
9,261	Mediobanca Banca di Credito Finanziario SpA	110,512	0.02
2,970	Moncler SpA	211,049	0.03
7,802	Nexi SpA	157,777	0.02
7,791	Poste Italiane SpA	110,164	0.02
3,599	Prysmian SpA	124,221	0.02
1,560	Recordati Industria Chimica e Farmaceutica SpA	86,765	0.01
9,869	Restaurant Brands International Inc	194,207	0.03
30,443	Snam SpA	178,922	0.03
135,105	Telecom Italia SpA	72,451	0.01
89,891	Telecom Italia SpA - Pref	51,502	0.01
20,983	Terna Rete Elettrica Nazionale SpA	160,291	0.02
30,116	UniCredit SpA	386,624	0.06
<b>Total Italy</b>		<b>4,211,074</b>	<b>0.61</b>
<b>Japan (30 November 2020: 7.90%)</b>			
474	Abc-Mart Inc	27,081	0.00
5,718	Acom Co Ltd	25,560	0.00
2,762	Advantest Corp	249,702	0.04
5,839	Aeon Co Ltd	156,497	0.02
2,572	AGC Inc	112,383	0.02
2,287	Aisin Seiki Co Ltd	100,348	0.01
6,293	Ajinomoto Co Inc	144,734	0.02
2,618	ANA Holdings Inc	63,538	0.01
5,544	Asahi Group Holdings Ltd	264,492	0.04
2,762	Asahi Intecc Co Ltd	68,371	0.01
17,819	Asahi Kasei Corp	196,279	0.03
19,973	Astellas Pharma Inc	328,182	0.05
1,300	Azbil Corp	52,109	0.01
2,762	Bandai Namco Holdings Inc	197,969	0.03
5,500	Bridgestone Corp	241,629	0.03
3,241	Brother Industries Ltd	67,756	0.01
9,398	Canon Inc	219,927	0.03
2,762	Casio Computer Co Ltd	48,097	0.01
1,398	Central Japan Railway Co	207,857	0.03
7,716	Chiba Bank Ltd	49,091	0.01
9,149	Chubu Electric Power Co Inc	109,642	0.02
6,923	Chugai Pharmaceutical Co Ltd	265,668	0.04
15,057	Concordia Financial Group Lt	55,193	0.01
100	Cosmos Pharmaceutical Corp	13,922	0.00
5,712	CyberAgent Inc	114,767	0.02

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Japan (30 November 2020: 7.90%) (continued)</b>			
3,431	Dai Nippon Printing Co Ltd	73,986	0.01
1,428	Daifuku Co Ltd	120,093	0.02
15,342	Dai-ichi Life Holdings Inc	313,165	0.05
20,700	Daiichi Sankyo Co Ltd	478,733	0.07
3,026	Daikin Industries Ltd	597,621	0.09
1,049	Daito Trust Construct Co Ltd	110,466	0.02
8,100	Daiwa House Industry Co Ltd	237,384	0.03
28	Daiwa House REIT Investment Corp	78,322	0.01
21,629	Daiwa Securities Group Inc	124,521	0.02
4,498	Denso Corp	308,501	0.04
3,146	Dentsu Group Inc	108,131	0.02
180	Disco Corp	55,286	0.01
3,690	East Japan Railway Co	258,042	0.04
3,921	Eisai Co Ltd	263,730	0.04
43,548	Eneos Holdings Inc	180,131	0.03
2,262	FANUC Corp	543,815	0.08
759	Fast Retailing Co Ltd	618,676	0.09
1,813	Fuji Electric Co Ltd	85,019	0.01
5,049	FUJIFILM Holdings Corp	351,969	0.05
2,062	Fujitsu Ltd	335,232	0.05
39	GLP J-Reit	66,631	0.01
569	GMO Payment Gateway Inc	68,346	0.01
3,336	Hakuhodo DY Holdings Inc	55,287	0.01
2,003	Hamamatsu Photonics KK	121,943	0.02
3,241	Hankyu Hanshin Holdings Inc	101,323	0.01
285	Hikari Tsushin Inc	56,742	0.01
4,100	Hino Motors Ltd	38,153	0.01
380	Hirose Electric Co Ltd	54,154	0.01
764	Hisamitsu Pharmaceutical Co Inc	41,903	0.01
1,523	Hitachi Construction Machinery Co Ltd	50,537	0.01
11,524	Hitachi Ltd	604,248	0.09
3,051	Hitachi Metals Ltd	59,154	0.01
19,557	Honda Motor Co Ltd	599,430	0.09
764	Hoshizaki Corp	67,953	0.01
4,534	Hoya Corp	594,752	0.09
4,385	Hulic Co Ltd	49,343	0.01
1,000	Ibiden Co Ltd	46,437	0.01
2,762	Idemitsu Kosan Co Ltd	65,266	0.01
2,098	Iida Group Holdings Co Ltd	55,924	0.01
14,483	Inpex Corp	99,691	0.01
7,911	Isuzu Motors Ltd	104,352	0.01
400	Ito En Ltd	22,158	0.00
17,057	ITOCHU Corp	506,588	0.07
1,718	Japan Airlines Co Ltd	39,246	0.01
7,241	Japan Exchange Group Inc	167,464	0.02
5,718	Japan Post Bank Co Ltd	48,663	0.01
22,393	Japan Post Holdings Co Ltd	186,439	0.03
3,241	Japan Post Insurance Co Ltd	62,216	0.01
19	Japan Real Estate Investment Corp	114,630	0.02
77	Japan Retail Fund Investment Corp	77,989	0.01
6,957	JFE Holdings Inc	92,722	0.01
2,667	JSR Corp	78,624	0.01
6,382	Kajima Corp	88,384	0.01
2,003	Kakaku.com Inc	61,063	0.01
10,008	Kansai Electric Power Co Inc	94,961	0.01

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#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Japan (30 November 2020: 7.90%) (continued)</b>			
2,477	Kansai Paint Co Ltd	66,909	0.01
5,262	Kao Corp	322,036	0.05
19,460	KDDI Corp	661,208	0.10
1,428	Keio Corp	88,765	0.01
1,908	Keisei Electric Railway Co	58,865	0.01
2,272	Keyence Corp	1,118,814	0.16
2,098	Kikkoman Corp	136,357	0.02
2,382	Kintetsu Group Holdings Co Ltd	84,049	0.01
11,721	Kirin Holdings Co Ltd	236,949	0.03
764	Kobayashi Pharmaceutical Co	67,883	0.01
300	Kobe Bussan Co Ltd	7,580	0.00
130	Koei Tecmo Holdings Co Ltd	6,168	0.00
1,428	Koito Manufacturing Co Ltd	92,811	0.01
9,549	Komatsu Ltd	279,587	0.04
1,333	Konami Holdings Corp	85,540	0.01
474	Kose Corp	74,396	0.01
9,972	Kubota Corp	226,796	0.03
1,428	Kurita Water Industries Ltd	65,660	0.01
2,975	Kyocera Corp	182,805	0.03
3,431	Kyowa Kirin Co Ltd	103,813	0.01
1,200	Lasertec Corp	225,970	0.03
764	Lawson Inc	34,430	0.00
3,241	Lion Corp	56,794	0.01
3,716	LIXIL Group Corp	97,728	0.01
4,593	M3 Inc	310,986	0.04
3,241	Makita Corp	156,428	0.02
22,303	Marubeni Corp	197,209	0.03
8,100	Mazda Motor Corp	69,231	0.01
954	McDonald's Holdings Co Japan Ltd	43,211	0.01
2,572	Medipal Holdings Corp	49,232	0.01
1,618	Meiji Holdings Co Ltd	100,575	0.01
1,049	Mercari Inc	49,767	0.01
5,144	MINEBEA MITSUMI Inc	140,126	0.02
4,000	Misumi Group Inc	128,708	0.02
18,203	Mitsubishi Chemical Holdings Corp	145,697	0.02
15,452	Mitsubishi Corp	421,489	0.06
22,219	Mitsubishi Electric Corp	343,659	0.05
10,770	Mitsubishi Estate Co Ltd	174,602	0.03
2,287	Mitsubishi Gas Chemical Co Inc	53,373	0.01
4,575	Mitsubishi Heavy Industries Ltd	138,636	0.02
151,771	Mitsubishi UFJ Financial Group Inc	860,167	0.13
18,537	Mitsui & Co Ltd	409,053	0.06
2,572	Mitsui Chemicals Inc	86,286	0.01
12,580	Mitsui Fudosan Co Ltd	293,183	0.04
800	Miura Co Ltd	36,784	0.00
27,137	Mizuho Financial Group Inc	415,012	0.06
400	MongoDB Inc	21,573	0.00
3,626	MonotaRO Co Ltd	84,257	0.01
200	Monster Beverage Corp	6,582	0.00
3,367	MS&AD Insurance Group Holdings Inc	102,892	0.01
6,895	Murata Manufacturing Co Ltd	521,813	0.08
1,523	Nabtesco Corp	69,889	0.01
3,526	NEC Corp	164,705	0.02
7,052	Nexon Co Ltd	166,574	0.02
3,716	NGK Insulators Ltd	65,152	0.01

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Japan (30 November 2020: 7.90%) (continued)</b>			
1,144	NH Foods Ltd	45,752	0.01
5,387	Nidec Corp	617,022	0.09
6,000	Nihon M&A Center Inc	143,699	0.02
1,323	Nintendo Co Ltd	818,749	0.12
19	Nippon Building Fund Inc	120,536	0.02
10,490	Nippon Paint Holdings Co Ltd	151,891	0.02
33	Nippon Prologis REIT Inc	102,413	0.01
1,908	Nippon Sanso Holdings Corp	37,673	0.00
669	Nippon Shinyaku Co Ltd	47,945	0.01
11,531	Nippon Steel Corp	216,611	0.03
14,298	Nippon Telegraph & Telephone Corp	383,149	0.06
2,192	Nippon Yusen Kk	90,469	0.01
1,813	Nissan Chemical Corp	93,969	0.01
32,971	Nissan Motor Co Ltd	162,481	0.02
2,762	Nisshin Seifun Group Inc	41,508	0.01
1,144	Nitori Holdings Co Ltd	198,327	0.03
2,287	Nitto Denko Corp	177,491	0.03
30,374	Nomura Holdings Inc	166,870	0.02
1,713	Nomura Real Estate Holdings Inc	43,954	0.01
58	Nomura Real Estate Master Fund Inc	91,935	0.01
3,764	Nomura Research Institute Ltd	120,082	0.02
5,049	NSK Ltd	47,954	0.01
8,959	NTT Data Corp	145,775	0.02
9,244	Obayashi Corp	77,910	0.01
954	Obic Co Ltd	178,949	0.03
4,195	Odakyu Electric Railway Co Ltd	108,408	0.02
12,295	Oji Holdings Corp	72,942	0.01
11,480	Olympus Corp	246,716	0.04
2,572	Omron Corp	202,666	0.03
5,339	Ono Pharmaceutical Co Ltd	120,889	0.02
474	Oracle Corp Japan	43,199	0.01
2,562	Oriental Land Co Ltd	381,976	0.06
12,773	ORIX Corp	225,523	0.03
37	Orix JREIT Inc	68,829	0.01
5,339	Osaka Gas Co Ltd	100,635	0.01
1,428	Otsuka Corp	76,494	0.01
5,528	Otsuka Holdings Co Ltd	228,205	0.03
6,287	Pan Pacific International Holdings Corp	123,907	0.02
22,952	Panasonic Corp	261,631	0.04
1,333	PeptiDream Inc	62,510	0.01
2,477	Persol Holdings Co Ltd	46,984	0.01
1,618	Pigeon Corp	45,628	0.01
1,333	Pola Orbis Holdings Inc	34,703	0.00
12,195	Rakuten Inc	139,903	0.02
16,947	Recruit Holdings Co Ltd	860,557	0.13
10,862	Renesas Electronics Corp	110,611	0.02
29,634	Resona Holdings Inc	126,560	0.02
9,529	Ricoh Co Ltd	113,064	0.02
474	Rinnai Corp	46,189	0.01
1,333	Rohm Co Ltd	126,360	0.02
3,431	Ryohin Keikaku Co Ltd	65,204	0.01
5,049	Santen Pharmaceutical Co Ltd	67,523	0.01
3,336	SBI Holdings Inc	84,258	0.01
500	SCSK Corp	29,023	0.00
1,851	Secom Co Ltd	145,007	0.02

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Japan (30 November 2020: 7.90%) (continued)</b>			
3,905	Seiko Epson Corp	69,072	0.01
5,144	Sekisui Chemical Co Ltd	87,696	0.01
8,864	Sekisui House Ltd	184,581	0.03
8,072	Seven & i Holdings Co Ltd	349,458	0.05
4,196	SG Holdings Co Ltd	93,820	0.01
3,051	Sharp Corp	55,724	0.01
3,146	Shimadzu Corp	110,288	0.02
1,049	Shimano Inc	237,810	0.03
8,385	Shimizu Corp	68,754	0.01
4,354	Shin-Etsu Chemical Co Ltd	750,443	0.11
3,810	Shionogi & Co Ltd	193,539	0.03
4,118	Shiseido Co Ltd	298,475	0.04
6,382	Shizuoka Bank Ltd/The	50,580	0.01
659	SMC Corp	394,695	0.06
34,327	SoftBank Corp	441,345	0.06
15,998	SoftBank Group Corp	1,207,363	0.18
1,049	Sohgo Security Services Co Ltd	48,041	0.01
4,764	Sompo Holdings Inc	191,788	0.03
15,608	Sony Corp	1,538,757	0.22
1,333	Square Enix Holdings Co Ltd	71,283	0.01
1,908	Stanley Electric Co Ltd	56,859	0.01
8,770	Subaru Corp	170,798	0.02
3,526	SUMCO Corp	81,901	0.01
21,155	Sumitomo Chemical Co Ltd	116,029	0.02
17,565	Sumitomo Corp	245,343	0.04
2,287	Sumitomo Dainippon Pharma Co Ltd	43,610	0.01
10,672	Sumitomo Electric Industries Ltd	163,550	0.02
2,536	Sumitomo Metal Mining Co Ltd	113,777	0.02
15,783	Sumitomo Mitsui Financial Group Inc	570,032	0.08
4,575	Sumitomo Mitsui Trust Holdings Inc	157,707	0.02
4,764	Sumitomo Realty & Development Co Ltd	158,473	0.02
2,003	Suntory Beverage & Food Ltd	73,880	0.01
5,144	Suzuki Motor Corp	223,027	0.03
2,382	Systemex Corp	243,001	0.03
7,721	T&D Holdings Inc	105,163	0.01
2,857	Taisei Corp	99,764	0.01
474	Taisho Pharmaceutical Holdings Co Ltd	26,951	0.00
19,250	Takeda Pharmaceutical Co Ltd	654,424	0.10
1,108	TDK Corp	141,190	0.02
6,149	Terumo Corp	237,034	0.03
1,618	THK Co Ltd	52,654	0.01
1,200	TIS Inc	30,879	0.00
2,667	Tobu Railway Co Ltd	67,946	0.01
1,618	Toho Co Ltd	67,075	0.01
1,049	Toho Gas Co Ltd	57,535	0.01
6,098	Tohoku Electric Power Co Inc	49,611	0.01
6,949	Tokio Marine Holdings Inc	328,981	0.05
669	Tokyo Century Corp	39,383	0.01
1,892	Tokyo Electron Ltd	841,581	0.12
5,339	Tokyo Gas Co Ltd	105,736	0.01
7,052	Tokyu Corp	94,504	0.01
3,905	Toppan Printing Co Ltd	68,466	0.01
19,726	Toray Industries Inc	128,135	0.02
3,716	Tosoh Corp	64,982	0.01
2,003	TOTO Ltd	108,028	0.02

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Japan (30 November 2020: 7.90%) (continued)</b>			
1,239	Toyo Suisan Kaisha Ltd	49,721	0.01
2,098	Toyota Industries Corp	179,124	0.03
26,296	Toyota Motor Corp	2,191,033	0.32
3,051	Toyota Tsusho Corp	136,799	0.02
1,813	Trend Micro Inc	91,980	0.01
474	Tsuruha Holdings Inc	57,628	0.01
5,718	Unicharm Corp	225,960	0.03
43	United Urban Investment Corp	61,712	0.01
3,146	USS Co Ltd	55,043	0.01
1,238	Welcia Holdings Co Ltd	37,855	0.01
2,287	West Japan Railway Co	130,244	0.02
2,118	Yakult Honsha Co Ltd	114,424	0.02
9,059	Yamada Holdings Co Ltd	44,055	0.01
2,098	Yamaha Corp	126,001	0.02
3,905	Yamaha Motor Co Ltd	114,050	0.02
4,385	Yamato Holdings Co Ltd	120,653	0.02
3,431	Yaskawa Electric Corp	166,540	0.02
3,241	Yokogawa Electric Corp	51,343	0.01
37,640	Z Holdings Corp	177,061	0.03
1,523	Zozo Inc	51,581	0.01
	<b>Total Japan</b>	<b>48,578,643</b>	<b>7.10</b>
<b>Jersey (30 November 2020: 0.22%)</b>			
14,900	Amcor Plc	175,820	0.02
3,000	Aptiv Plc	451,260	0.07
6,100	Clarivate Plc	183,244	0.03
13,558	Experian Plc	520,941	0.08
2,482	Ferguson Plc	338,139	0.05
120,268	Glencore Plc	549,554	0.08
1,400	Novocure Ltd	285,600	0.04
10,328	WPP Plc	142,996	0.02
	<b>Total Jersey</b>	<b>2,647,554</b>	<b>0.39</b>
<b>Liberia (30 November 2020: 0.03%)</b>			
2,811	Royal Caribbean Cruises Ltd	262,182	0.04
<b>Luxembourg (30 November 2020: 0.08%)</b>			
9,970	ArcelorMittal SA	327,845	0.05
17,923	Aroundtown SA	150,459	0.02
1,743	Eurofins Scientific SE	188,110	0.03
7,042	Tenaris SA	80,330	0.01
	<b>Total Luxembourg</b>	<b>746,744</b>	<b>0.11</b>
<b>Netherlands (30 November 2020: 1.56%)</b>			
6,308	ABN AMRO Bank NV CVA	84,220	0.01
707	Activision Blizzard Inc	222,327	0.03
221	Adyen NV	510,797	0.07
27,312	Aegon NV	128,763	0.02
2,042	Akzo Nobel N.V.	262,897	0.04
661	Argenx SE	182,404	0.03
5,276	ASML Holding NV	3,529,822	0.52



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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Netherlands (30 November 2020: 1.56%) (continued)</b>			
15,126	CNH Industrial NV	261,225	0.04
8,661	Davide Campari-Milano NV	112,088	0.02
1,617	EXOR NV	138,787	0.02
1,275	Ferrari NV	269,608	0.04
1,718	Heineken Holding NV	173,292	0.02
2,815	Heineken NV	335,984	0.05
48,121	ING Groep NV	667,190	0.10
91	JDE Peet's	3,589	0.00
1,972	Just Eat Takeaway.com NV	178,997	0.03
12,517	Koninklijke Ahold Delhaize NV	361,555	0.05
2,069	Koninklijke DSM NV	381,220	0.05
53,274	Koninklijke KPN NV	177,038	0.03
11,037	Koninklijke Philips NV	621,079	0.09
1,047	Koninklijke Vopak NV	49,515	0.01
3,000	LyondellBasell Industries NV Class 'A'	337,860	0.05
2,679	NN Group NV	136,031	0.02
3,500	NXP Semiconductors NV	739,970	0.11
5,867	Prosus NV	609,084	0.09
3,382	QIAGEN NV	166,599	0.02
1,777	Randstad NV	138,485	0.02
25,351	Stellantis NV	503,923	0.07
7,284	STMicroelectronics NV	273,051	0.04
2,802	Wolters Kluwer NV	268,725	0.04
<b>Total Netherlands</b>		<b>11,826,125</b>	<b>1.73</b>
<b>New Zealand (30 November 2020: 0.13%)</b>			
10,467	A2 Milk Co Ltd	44,653	0.01
17,313	Auckland International Airport Ltd	91,882	0.01
8,165	Fisher & Paykel Healthcare Corp Ltd	177,076	0.02
9,680	Mercury NZ Ltd	46,193	0.01
18,211	Meridian Energy Ltd	69,337	0.01
5,684	Ryman Healthcare Ltd	54,249	0.01
27,791	Spark New Zealand Ltd	91,650	0.01
1,171	Xero Ltd	120,236	0.02
<b>Total New Zealand</b>		<b>695,276</b>	<b>0.10</b>
<b>Norway (30 November 2020: 0.18%)</b>			
5,477	Adevinta ASA	106,159	0.02
8,997	DNB ASA	199,531	0.03
9,364	Equinor ASA	202,222	0.03
2,983	Gjensidige Forsikring Asa	66,944	0.01
92	Jpmorgan Chase & Co	4,512	0.00
6,555	Mowi ASA	171,217	0.02
20,056	Norsk Hydro ASA	131,967	0.02
11,201	Orkla ASA	116,840	0.02
1,462	Schibsted ASA Class 'B'	61,227	0.01
4,494	Telenor ASA	78,004	0.01

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Norway (30 November 2020: 0.18%) (continued)</b>			
2,638	Yara International ASA	141,203	0.02
	<b>Total Norway</b>	<b>1,279,826</b>	<b>0.19</b>
<b>Panama (30 November 2020: 0.02%)</b>			
12,300	Carnival Corp	363,588	0.05
<b>Papua New Guinea (30 November 2020: 0.01%)</b>			
28,042	Oil Search Ltd	79,010	0.01
<b>Portugal (30 November 2020: 0.05%)</b>			
23,538	EDP - Energias de Portugal SA	135,404	0.02
7,475	Galp Energia SGPS SA	93,038	0.01
3,754	Jeronimo Martins SGPS SA	72,657	0.01
	<b>Total Portugal</b>	<b>301,099</b>	<b>0.04</b>
<b>Singapore (30 November 2020: 0.34%)</b>			
42,861	Ascendas Real Estate Investment Trust	95,070	0.01
64,360	CapitaLand Integrated Commercial Trust	101,830	0.01
38,044	CapitaLand Ltd	105,410	0.02
6,482	City Developments Ltd	37,637	0.01
20,742	DBS Group Holdings Ltd	471,541	0.07
85,957	Genting Singapore Ltd	54,986	0.01
20,680	Keppel Corp Ltd	83,443	0.01
30,493	Mapletree Commercial Trust	48,477	0.01
19,904	Mapletree Logistics Trust	29,985	0.00
47,953	Oversea-Chinese Banking Corp Ltd	448,692	0.07
19,152	Singapore Airlines Ltd	72,203	0.01
11,436	Singapore Exchange Ltd	89,431	0.01
22,203	Singapore Technologies Engineering Ltd	65,048	0.01
116,071	Singapore Telecommunications Ltd	211,765	0.03
12,014	United Overseas Bank Ltd	237,106	0.03
6,672	UOL Group Ltd	37,326	0.01
3,905	Venture Corp Ltd	56,227	0.01
33,452	Wilmar International Ltd	120,797	0.02
	<b>Total Singapore</b>	<b>2,366,974</b>	<b>0.35</b>
<b>Spain (30 November 2020: 0.80%)</b>			
4,065	ACS Actividades de Construccion y Servicios SA	126,737	0.02
1,006	Aena SME SA	176,503	0.02
4,910	Amadeus IT Group SA	370,638	0.05
78,723	Banco Bilbao Vizcaya Argentaria SA	494,343	0.07
213,454	Banco Santander SA	893,593	0.13
53,520	CaixaBank SA	183,614	0.03
6,578	Cellnex Telecom SA	394,730	0.06
7,690	EDP Renovaveis SA	181,368	0.03
4,736	Endesa SA	129,127	0.02
7,438	Ferrovial SA	218,530	0.03
4,449	Grifols SA	124,185	0.02
73,854	Iberdrola SA	992,822	0.14
13,014	Industria de Diseno Textil SA	504,237	0.07
4,398	Naturgy Energy Group SA	115,234	0.02

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Spain (30 November 2020: 0.80%) (continued)</b>			
6,455	Red Electrica Corp SA	129,590	0.02
14,347	Repsol SA	191,622	0.03
3,556	Siemens Gamesa Renewable Energy	116,824	0.02
53,727	Telefonica SA	264,071	0.04
	<b>Total Spain</b>	<b>5,607,768</b>	<b>0.82</b>
<b>Sweden (30 November 2020: 1.00%)</b>			
4,692	Alfa Laval AB	177,049	0.03
11,170	Assa Abloy AB Class 'B'	343,363	0.05
7,148	Atlas Copco AB Class 'A'	433,421	0.06
6,291	Atlas Copco AB Class 'B'	324,557	0.05
4,079	Boliden AB	163,559	0.02
3,363	Electrolux AB	95,348	0.01
4,519	Embracer Group AB	134,771	0.02
4,934	Epiroc AB	111,685	0.02
5,816	Epiroc AB	115,974	0.02
1,933	EQT AB	69,956	0.01
7,068	Essity AB	244,118	0.04
2,023	Evolution Gaming Group AB	387,269	0.06
1,375	Fastighets AB Balder Class 'B'	87,419	0.01
11,981	Hennes & Mauritz AB Class 'B'	306,092	0.05
27,615	Hexagon AB	393,634	0.06
6,232	Husqvarna AB Class 'B'	91,351	0.01
1,362	ICA Gruppen AB	65,914	0.01
130	Industrivarden AB	5,286	0.00
2,482	Industrivarden AB Class 'C'	97,488	0.01
181	Investment Latour	6,193	0.00
21,768	Investor AB	502,973	0.07
3,608	Kinnevik AB	137,799	0.02
1,134	L E Lundbergforetagen AB Class 'B'	71,304	0.01
2,772	Lundin Energy AB	95,306	0.01
18,468	Nibe Industrier AB	200,934	0.03
12,841	Sandvik AB	338,516	0.05
4,670	Securitas AB Class 'B'	74,762	0.01
829	Sinch AB	153,209	0.02
15,728	Skandinaviska Enskilda Banken AB Class 'A'	201,147	0.03
5,073	Skanska AB Class 'B'	142,667	0.02
5,676	SKF AB Class 'B'	153,259	0.02
4,841	Svenska Cellulosa AB SCA Class 'B'	80,389	0.01
23,195	Svenska Handelsbanken AB Class 'A'	260,084	0.04
7,449	Tele2 AB Class 'B'	100,252	0.02
35,238	Telefonaktiebolaget LM Ericsson Class 'B'	467,279	0.07
15,964	Telia Co AB	69,711	0.01
17,987	Volvo AB Class 'B'	470,922	0.07
	<b>Total Sweden</b>	<b>7,174,960</b>	<b>1.05</b>
<b>Switzerland (30 November 2020: 3.29%)</b>			
23,095	Abb Ltd	787,595	0.12
2,314	Adecco SA	159,370	0.02
5,809	Alcon Inc	404,082	0.06
725	Baloise Holding AG	119,550	0.02
37	Banque Cantonale Vaudoise	3,435	0.00
45	Barry Callebaut AG	102,974	0.01

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#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>Switzerland (30 November 2020: 3.29%) (continued)</b>			
16	Chocoladefabriken Lindt & Spruengli AG - Non Voting Rights	152,555	0.02
1	Chocoladefabriken Lindt & Spruengli AG - Voting Rights	101,518	0.01
5,600	Chubb Ltd	951,944	0.14
6,454	Cie Financiere Richemont SA	786,881	0.11
2,970	Clariant AG	64,248	0.01
2,980	Coca-Cola HBC AG	108,825	0.02
29,820	Credit Suisse Group AG	324,941	0.05
122	EMS-Chemie Holding AG	114,356	0.02
2,000	Garmin Ltd	284,480	0.04
381	Geberit AG	275,620	0.04
107	Givaudan SA	477,446	0.07
3,338	Julius Baer Group Ltd	228,633	0.03
805	Kuehne & Nagel International AG	271,750	0.04
5,534	LafargeHolcim Ltd Class 'B'	328,957	0.05
1,603	Logitech International	198,559	0.03
886	Lonza Group AG	570,405	0.08
35,368	Nestle SA	4,353,408	0.64
27,295	Novartis AG	2,395,198	0.35
279	Partners Group Holding AG	424,076	0.06
478	Peloton Interactive Inc Class 'A'	179,114	0.03
8,555	Roche Holding Ag-Genusss	2,974,535	0.43
608	Schindler Holding - Non Voting Rights	179,625	0.03
301	Schindler Holding - Voting Rights	87,018	0.01
56	SGS SA	174,535	0.03
1,722	Sika AG	553,927	0.08
822	Sonova Holding AG	292,295	0.04
154	Straumann Holding AG	241,013	0.04
431	Swatch Group AG	156,135	0.02
784	Swatch Group AG	54,353	0.01
269	Swiss Life Holding AG	139,503	0.02
1,133	Swiss Prime Site	115,650	0.02
3,297	Swiss RE AG	316,741	0.05
185	Swisscom AG	104,086	0.02
4,200	TE Connectivity Ltd	569,856	0.08
977	Temenos AG	150,404	0.02
45,533	UBS Group AG	738,421	0.11
678	Vifor Pharma AG	98,946	0.01
1,868	Zurich Insurance Group AG	780,142	0.11
<b>Total Switzerland</b>		<b>21,897,105</b>	<b>3.20</b>
<b>United Kingdom (30 November 2020: 4.02%)</b>			
14,511	3i Group Plc	256,398	0.04
2,849	Admiral Group Plc	119,025	0.02
14,815	Anglo American Plc	660,216	0.10
5,881	Antofagasta Plc	129,118	0.02
4,969	Ashtead Group Plc	363,626	0.05
5,312	Associated British Foods Plc	175,259	0.03
16,091	Astrazeneca Plc	1,840,391	0.27
14,454	Auto Trader Group Plc	115,388	0.02
1,713	Aveva Group Plc	85,202	0.01
38,851	Aviva Plc	227,092	0.03
211,217	Barclays Plc	549,749	0.08
15,185	Barratt Developments Plc	163,273	0.02
1,791	Berkeley Group Holdings PLC	119,123	0.02

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United Kingdom (30 November 2020: 4.02%) (continued)</b>			
25,891	BHP Group Plc	781,350	0.11
249,316	BP Plc	1,085,004	0.16
13,128	British Land Co Plc	95,173	0.01
125,905	BT Group Plc	312,936	0.05
5,023	Bunzl Plc	163,153	0.02
6,089	Burberry Group Plc	184,882	0.03
3,300	Coca-Cola European Partners	199,716	0.03
21,382	Compass Group Plc	488,896	0.07
2,336	Croda International Plc	232,045	0.03
28,630	Diageo Plc	1,385,345	0.20
20,492	Direct Line Insurance Group Plc	86,602	0.01
7,581	Evraz Plc	68,710	0.01
61,084	Glaxosmithkline Plc	1,167,181	0.17
5,662	Halma Plc	209,584	0.03
1,353	Hargreaves Lansdown Plc	31,869	0.00
1,494	Hikma Pharmaceuticals Plc	51,904	0.01
249,666	HSBC Holdings Plc	1,615,861	0.24
22,401	Informa Plc	173,226	0.02
2,580	InterContinental Hotels Group Plc	180,476	0.03
2,407	Intertek Group Plc	185,722	0.03
26,409	J Sainsbury PLC	99,707	0.01
8,942	JD Sports Fashion Plc	120,145	0.02
2,886	Johnson Matthey Plc	124,961	0.02
31,468	Kingfisher Plc	161,169	0.02
10,504	Land Securities Group Plc	104,998	0.02
60,653	Legal & General Group Plc	245,119	0.04
2,400	Liberty Global Plc Class 'A'	65,544	0.01
2,000	Liberty Global Plc Class 'C'	54,440	0.01
857,111	Lloyds Banking Group Plc	607,852	0.09
3,591	London Stock Exchange Group Plc	386,623	0.06
38,772	M&G Plc	134,755	0.02
72,450	Melrose Industries Plc	177,860	0.03
7,241	Mondi Plc	196,238	0.03
43,760	National Grid Plc	584,228	0.09
72,159	Natwest Group Plc	212,328	0.03
990	Next Plc	114,806	0.02
6,809	Ocado Group Plc	182,836	0.03
11,627	Pearson Plc	135,230	0.02
2,153	Persimmon Plc	96,712	0.01
4,617	Phoenix Group Holdings Plc	48,278	0.01
32,142	Prudential Plc	685,805	0.10
8,594	Reckitt Benckiser Group Plc	777,939	0.11
23,848	RELX PLC	623,420	0.09
27,585	Rentokil Initial Plc	185,787	0.03
14,001	Rio Tinto Plc	1,206,883	0.18
64,851	Rolls-Royce Holdings Plc	98,657	0.01
54,115	Royal Dutch Shell Plc Class 'A'	1,035,096	0.15
41,642	Royal Dutch Shell Plc Class 'B'	759,816	0.11
700	Royalty Pharma Plc	28,084	0.00
15,389	RSA Insurance Group Plc	149,672	0.02
16,246	Sage Group Plc	151,633	0.02
1,854	Schroders Plc	93,743	0.01
10,822	Segro Plc	160,527	0.02
2,400	Sensata Technologies Holdings	142,632	0.02
3,549	Severn Trent Plc	123,752	0.02

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For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United Kingdom (30 November 2020: 4.02%) (continued)</b>			
7,269	Smith & Nephew Plc	159,178	0.02
5,908	Smiths Group Plc	130,130	0.02
1,099	Spirax-Sarco Engineering Plc	198,403	0.03
10,009	SSE Plc	219,393	0.03
7,970	St James's Place Plc	158,328	0.02
24,764	Standard Chartered Plc	178,756	0.03
34,847	Standard Life Aberdeen Plc	136,221	0.02
18,126	Taylor Wimpey Plc	44,163	0.01
80,941	Tesco	256,866	0.04
32,346	Unilever Plc (Traded in United Kingdom)	1,943,339	0.28
10,168	United Utilities Group Plc	142,168	0.02
323,245	Vodafone Group Plc	589,529	0.09
2,992	Whitbread Plc	135,335	0.02
35,859	WM Morrison Supermarkets	90,147	0.01
<b>Total United Kingdom</b>		<b>27,962,726</b>	<b>4.09</b>
<b>United States (30 November 2020: 62.48%)</b>			
1,100	10X Genomics Inc Class 'A'	198,000	0.03
7,100	3M Co	1,441,584	0.21
2,100	A O Smith Corp	149,247	0.02
21,900	Abbott Laboratories	2,554,635	0.37
21,600	Abbvie Inc	2,445,120	0.36
700	Abiomed Inc	199,206	0.03
9,400	Activision Blizzard Inc	914,150	0.13
5,900	Adobe Inc	2,977,022	0.44
1,000	Advance Auto Parts Inc	189,730	0.03
13,282	Advanced Micro Devices	1,063,623	0.16
9,900	Aes Corp	251,559	0.04
8,000	Aflac Inc	453,440	0.07
3,700	Agilent Technologies Inc	511,081	0.07
8,100	Agnc Investment Corp	150,174	0.02
2,700	Air Products & Chemicals Inc	809,082	0.12
2,400	Akamai Technologies Inc	274,104	0.04
1,106	Albemarle Corp	184,790	0.03
1,800	Alexandria Real Estate Equities	320,868	0.05
2,600	Alexion Pharmaceuticals Inc	459,030	0.07
900	Align Technology Inc	531,135	0.08
200	Alleghany Corp	143,314	0.02
3,600	Alliant Energy Corp	205,740	0.03
3,700	Allstate Corp	505,457	0.07
5,700	Ally Financial Inc	311,847	0.05
1,600	Alnylam Pharmaceuticals Inc	227,184	0.03
3,760	Alphabet Inc Class 'A'	8,861,756	1.30
3,700	Alphabet Inc Class 'C'	8,922,772	1.30
3,300	Altice USA Inc Class 'A'	118,998	0.02
5,300	Amazon.com Inc	17,082,271	2.50
100	Amerco	57,504	0.01
2,400	Ameren Corporation	202,080	0.03
6,100	American Electric Power	524,600	0.08
8,700	American Express Co	1,393,131	0.20
1,100	American Financial Group Inc	146,366	0.02
10,700	American International Group	565,388	0.08
5,600	American Tower Corp	1,430,576	0.21
2,000	American Water Works Co Inc	310,040	0.05

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For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
1,300	Ameriprise Financial Inc	337,792	0.05
2,300	Amerisourcebergen Corp	263,902	0.04
2,500	Ametek Inc	337,750	0.05
7,100	Amgen Inc	1,689,374	0.25
7,300	Amphenol Corp Class 'A'	490,998	0.07
3,358	Analog Devices Inc	552,727	0.08
9,200	Annaly Capital Management Inc	85,284	0.01
1,000	Ansys Inc	337,940	0.05
3,000	Anthem Inc	1,194,660	0.17
2,400	Apollo Global Management Inc	137,616	0.02
209,500	Apple Inc	26,105,795	3.82
11,400	Applied Materials Inc	1,574,682	0.23
3,700	Aramark	138,195	0.02
6,400	Archer-Daniels-Midland Co	425,792	0.06
800	Arista Networks Inc	271,504	0.04
1,200	Arrow Electronics Inc	144,396	0.02
1,900	Arthur J Gallagher & Co	278,559	0.04
900	Assurant Inc	145,035	0.02
92,900	AT&T Inc	2,734,047	0.40
1,800	Atmos Energy Corp	178,506	0.03
2,700	Autodesk Inc	771,822	0.11
1,200	Autoliv Inc	127,236	0.02
5,300	Automatic Data Processing	1,038,906	0.15
300	Autozone Inc	421,980	0.06
1,100	Avalara Inc	145,387	0.02
1,500	Avalonbay Communities Inc	310,410	0.05
6,700	Avantor Inc	215,405	0.03
14,500	Avantor Inc	200,680	0.03
1,200	Avery Dennison Corp	264,636	0.04
9,700	Baker Hughes Co	236,680	0.03
10,000	Baker Hughes Co	483,000	0.07
3,400	Ball Corp	279,344	0.04
96,500	Bank of America Corp	4,090,635	0.60
9,800	Bank of New York Mellon Corp	510,384	0.07
5,900	Baxter International Inc	484,508	0.07
3,500	Becton Dickinson and Co	846,615	0.12
2,500	Bentley Systems Inc Class 'B'	143,400	0.02
17,000	Berkshire Hathaway Inc Class 'B'	4,920,480	0.72
2,600	Best Buy Co Inc	302,224	0.04
1,800	Biogen Inc	481,464	0.07
800	Biogen Inc	112,320	0.02
2,700	Biomarin Pharmaceutical Inc	208,710	0.03
300	Bio-Rad Laboratories Class 'A'	180,711	0.03
600	Bio-Techne Corp	248,298	0.04
2,200	Black Knight Inc	161,458	0.02
1,900	Blackrock Inc	1,666,376	0.24
8,300	Blackstone Group Inc Class 'A'	769,161	0.11
500	Booking Holdings Inc	1,180,775	0.17
2,100	Booz Allen Hamilton Holdings	178,353	0.03
3,100	Borgwarner Inc	158,999	0.02
100	Boston Beer Co Inc Class 'A'	105,816	0.02
1,300	Boston Properties Inc	152,828	0.02
17,500	Boston Scientific Corp	744,625	0.11
27,800	Bristol-Myers Squibb Co	1,827,016	0.27
5,000	Broadcom Inc	2,361,650	0.35

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
1,700	Broadridge Financial Solutions Inc	271,116	0.04
3,600	Brown & Brown Inc	189,072	0.03
3,000	Brown-Forman Corp Class 'B'	241,080	0.04
600	Burlington Stores Inc	194,022	0.03
2,100	C.H. Robinson Worldwide Inc	203,742	0.03
100	Cable One Inc	181,556	0.03
3,300	Cadence Design Systems Inc	419,067	0.06
2,800	Caesars Entertainment Inc	300,860	0.04
1,400	Camden Property Trust	175,532	0.03
2,500	Campbell Soup Co	121,675	0.02
5,800	Capital One Financial Corp	932,524	0.14
2,600	Cardinal Health Inc	145,782	0.02
200	Carlyle Group Inc	8,728	0.00
1,700	CarMax Inc	195,823	0.03
9,600	Carrier Global Corp	440,928	0.06
600	Carvana Co	159,054	0.02
2,200	Catalent Inc	230,626	0.03
6,700	Caterpillar Inc	1,615,236	0.24
1,600	Cboe Global Markets Inc	178,080	0.03
3,400	CBRE Group Inc Class 'A'	298,452	0.04
2,200	CDW Corp	363,924	0.05
1,100	Celanese Corp	181,995	0.03
7,000	Centene Corp	515,200	0.08
7,600	CenterPoint Energy Inc	192,280	0.03
800	Ceridian HCM Holding Inc	270,392	0.04
1,100	Ceridian HCM Holding Inc	98,406	0.01
3,200	Cerner Corp	250,400	0.04
3,300	CF Industries Holdings Inc	175,461	0.03
18,809	Charles Schwab Corp	1,389,045	0.20
1,700	Charter Communications Inc Class 'A'	1,180,701	0.17
3,400	Cheniere Energy Inc	288,660	0.04
23,900	Chevron Corp	2,480,581	0.36
1,100	Chewy Inc	80,982	0.01
300	Chipotle Mexican Grill Inc	411,594	0.06
2,500	Church & Dwight Co Inc	214,325	0.03
4,400	Cigna Corp	1,138,940	0.17
2,300	Cincinnati Financial Corp	279,933	0.04
1,000	Cintas Corp	353,540	0.05
52,000	Cisco Systems Inc	2,750,800	0.40
25,900	Citigroup Inc	2,038,589	0.30
4,100	Citizens Financial Group Inc	204,590	0.03
1,100	Citrix Systems Inc	126,456	0.02
1,300	Clorox Company	229,749	0.03
2,400	Cloudflare Inc Class 'A'	196,944	0.03
4,400	CME Group Inc	962,544	0.14
2,400	CMS Energy Corp	150,576	0.02
50,800	Coca-Cola Co	2,808,732	0.41
2,500	Cognex Corp	198,475	0.03
6,700	Cognizant Technology Solutions Corp Class 'A'	479,452	0.07
10,000	Colgate-Palmolive Co	837,800	0.12
56,600	Comcast Corp Class 'A'	3,245,444	0.47
7,300	Conagra Brands Inc	278,130	0.04
16,688	ConocoPhillips	930,189	0.14
3,500	Consolidated Edison Inc	270,340	0.04
2,000	Constellation Brands Inc Class 'A'	479,440	0.07



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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
500	Cooper Cos Inc	196,725	0.03
2,200	Copart Inc	283,822	0.04
8,900	Corning Inc	388,307	0.06
8,800	Corteva Inc	400,400	0.06
500	CoStar Group Inc	427,000	0.06
5,800	Costco Wholesale Corp	2,193,966	0.32
1,000	Coupa Software Inc	238,200	0.03
2,400	CrowdStrike Holdings Inc Class 'A'	533,160	0.08
5,400	Crown Castle International Corp	1,023,300	0.15
1,000	Crown Holdings Inc	103,240	0.02
9,700	CSX Corp	971,164	0.14
1,800	Cummins Inc	463,104	0.07
16,000	CVS Health Corp	1,383,040	0.20
7,900	Danaher Corp	2,023,506	0.30
1,300	Darden Restaurants Inc	186,199	0.03
2,100	Datadog Inc Class 'A'	191,205	0.03
1,300	DaVita Inc	156,091	0.02
3,700	Deere & Co	1,336,070	0.20
3,100	Dell Technologies Class 'C'	305,784	0.04
2,400	Delta Air Lines Inc	114,432	0.02
3,300	Dentsply Sirona Inc	220,836	0.03
9,000	Devon Energy Corp	239,040	0.03
1,100	DexCom Inc	406,329	0.06
3,100	Digital Realty Trust Inc	469,836	0.07
3,600	Discover Financial Services	422,136	0.06
2,400	Discovery Inc Class 'A'	77,064	0.01
2,300	Discovery Inc Class 'C'	69,115	0.01
3,800	Dish Network Corp Class 'A'	165,376	0.02
2,200	DocuSign Inc	443,564	0.06
3,100	Dollar General Corp	629,176	0.09
2,600	Dollar Tree Inc	253,500	0.04
10,500	Dominion Energy Inc	799,470	0.12
500	Domino's Pizza Inc	213,435	0.03
1,400	Dover Corp	210,700	0.03
9,300	Dow Inc	636,306	0.09
4,000	DR Horton Inc	381,160	0.06
1,900	DraftKings Inc Class 'A'	94,905	0.01
3,700	Dropbox Inc Class 'A'	101,195	0.01
2,000	DTE Energy Co	275,980	0.04
9,100	Duke Energy Corp	912,002	0.13
3,000	Duke Realty Corp	139,380	0.02
6,647	Dupont De Nemours Inc	562,270	0.08
3,000	Dynatrace Inc	155,220	0.02
1,100	Eastman Chemical Co	137,940	0.02
8,300	eBay Inc	505,304	0.07
3,144	Ecolab Inc	676,212	0.10
5,400	Edison International	301,698	0.04
7,600	Edwards Lifesciences Corp	728,840	0.11
5,900	Elanco Animal Health Inc	212,282	0.03
3,500	Electronic Arts Inc	500,255	0.07
10,600	Eli Lilly & Co	2,117,244	0.31
7,500	Emerson Electric Co	717,675	0.10
1,800	Enphase Energy Inc	257,490	0.04
2,900	Entergy Corp	305,254	0.04
7,200	EOG Resources Inc	578,448	0.08

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
1,700	EPAM Systems Inc	399,568	0.06
600	EPAM Systems Inc	286,560	0.04
1,100	Equinix Inc	810,392	0.12
6,200	Equitable Holdings Inc	196,850	0.03
2,600	Equity LifeStyle Properties Inc	184,236	0.03
4,100	Equity Residential	317,545	0.05
300	Erie Indemnity Co Class 'A'	60,339	0.01
3,300	Essential Utilities Inc	157,740	0.02
600	Essex Property Trust Inc	177,174	0.03
2,800	Estee Lauder Cos Inc Class 'A'	858,256	0.13
1,400	Etsy Inc	230,622	0.03
3,400	Evergy Inc	210,766	0.03
4,200	Eversource Energy	340,998	0.05
2,200	Exact Sciences Corp	243,166	0.04
12,000	Exelon Corp	541,440	0.08
1,500	Expedia Group Inc	265,425	0.04
1,500	Expeditors International of Washington Inc	188,535	0.03
2,000	Extra Space Storage Inc	299,620	0.04
52,400	Exxon Mobil Corp	3,058,588	0.45
900	F5 Networks Inc	166,887	0.02
29,900	Facebook Inc Class 'A'	9,829,027	1.44
500	FactSet Research Systems Inc	167,180	0.02
400	Fair Isaac Corp	202,424	0.03
6,500	Fastenal Co	344,760	0.05
3,100	FedEx Corp	975,911	0.14
4,100	Fidelity National Financial	192,659	0.03
7,700	Fidelity National Information Services Inc	1,147,146	0.17
7,800	Fifth Third Bancorp	328,692	0.05
1,900	First Republic Bank	363,736	0.05
4,900	FirstEnergy Corp	185,759	0.03
6,998	Fiserv Inc	806,170	0.12
900	FleetCor Technologies Inc	246,996	0.04
2,000	FMC Corp	233,380	0.03
49,000	Ford Motor Co	711,970	0.10
1,600	Fortinet Inc	349,664	0.05
4,500	Fortive Corp	326,340	0.05
2,100	Fortune Brands Home & Security Inc	216,636	0.03
2,400	Fox Corp Class 'A'	89,640	0.01
2,600	Fox Corp Class 'B'	94,328	0.01
4,500	Franklin Resources Inc	153,945	0.02
1,300	Gartner Inc	301,392	0.04
800	Generac Holdings Inc	262,976	0.04
108,300	General Electric Co	1,522,698	0.22
7,200	General Mills Inc	452,592	0.07
16,000	General Motors Co	948,960	0.14
2,200	Genuine Parts Co	288,464	0.04
15,200	Gilead Sciences Inc	1,004,872	0.15
3,700	Global Payments Inc	716,727	0.10
1,500	Globe Life Inc	158,130	0.02
2,500	GoDaddy Inc Class 'A'	202,400	0.03
4,100	Goldman Sachs Group Inc	1,525,282	0.22
1,200	Guidewire Software Inc	117,288	0.02
8,100	Halliburton Co	181,845	0.03
3,700	Hartford Financial Services Group Inc	241,795	0.04
900	Hasbro Inc	86,373	0.01

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#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
3,300	HCA Healthcare Inc	708,807	0.10
7,500	Healthpeak Properties Inc	250,350	0.04
700	Heico Corp	98,322	0.01
1,100	Heico Corp Class 'A'	145,706	0.02
2,200	Henry Schein Inc	167,288	0.02
1,500	Hershey Co	259,575	0.04
2,600	Hess Corp	217,932	0.03
12,500	Hewlett Packard Enterprise	199,500	0.03
3,100	Hilton Worldwide Holdings In	388,337	0.06
2,500	Hologic Inc	157,650	0.02
13,400	Home Depot Inc	4,273,394	0.62
4,400	Hormel Foods Corp	213,576	0.03
10,700	Host Hotels & Resorts Inc	183,719	0.03
5,800	Howmet Aerospace Inc	205,784	0.03
17,600	HP Inc	514,448	0.08
500	HubSpot Inc	252,190	0.04
1,600	Humana Inc	700,320	0.10
15,300	Huntington Bancshares Inc	242,658	0.04
1,200	IAC/InterActiveCorp	191,364	0.03
1,100	IDEX Corp	244,926	0.04
1,100	IDEXX Laboratories Inc	613,921	0.09
4,000	Illinois Tool Works Inc	927,040	0.14
1,800	Illumina Inc	730,152	0.11
2,700	Incyte Corp	226,206	0.03
5,200	Ingersoll Rand Inc	258,128	0.04
900	Insulet Corp	242,703	0.04
50,600	Intel Corp	2,890,272	0.42
6,900	Intercontinental Exchange Inc	778,872	0.11
11,100	International Business Machines Corp	1,595,514	0.23
2,704	International Flavors & Fragrances Inc	383,076	0.06
3,600	International Paper Co	227,160	0.03
5,800	Interpublic Group of Cos Inc	195,402	0.03
3,200	Intuit Inc	1,405,088	0.21
1,500	Intuitive Surgical Inc	1,263,270	0.18
8,100	Invitation Homes Inc	293,787	0.04
500	IPG Photonics Corp	104,630	0.02
2,500	Iqvia Holdings Inc	600,400	0.09
4,300	Iron Mountain Inc	187,222	0.03
1,200	Jack Henry & Associates Inc	184,980	0.03
1,300	JB Hunt Transport Services Inc	223,002	0.03
1,700	Jm Smucker Co	226,593	0.03
38,000	Jpmorgan Chase & Co	6,241,120	0.91
5,000	Juniper Networks Inc	131,650	0.02
1,100	Kansas City Southern	327,448	0.05
3,800	Kellogg Co	248,862	0.04
6,600	Keurig Dr Pepper Inc	243,936	0.04
9,300	KeyCorp	214,272	0.03
2,000	Keysight Technologies In	284,760	0.04
4,200	Kimberly-Clark Corp	548,646	0.08
24,000	Kinder Morgan Inc	440,160	0.06
2,900	Kirkland Lake Gold Ltd	202,623	0.03
7,400	KKR & Co Inc	412,106	0.06
1,900	KLA Corp	602,091	0.09
2,000	Knight-Swift Transportation	95,460	0.01
7,300	Kraft Heinz Co	318,207	0.05

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
9,000	Kroger Co	332,820	0.05
2,700	L3Harris Technologies Inc	588,762	0.09
1,400	Laboratory Corp of America Holdings	384,272	0.06
1,800	Lam Research Corp	1,169,730	0.17
2,200	Lamb Weston Holdings Inc	181,478	0.03
3,300	Las Vegas Sands Corp	190,575	0.03
900	Lear Corp	174,024	0.03
2,000	Leidos Holdings Inc	205,500	0.03
3,000	Lennar Corp Class 'A'	297,030	0.04
500	Lennox International Inc	174,965	0.03
2,400	Liberty Broadband Class 'C'	399,096	0.06
1,300	Liberty Media Corp Via Liberty SiriusXM	56,758	0.01
3,000	Liberty Media Via Liberty Formula One Class 'C'	133,950	0.02
2,720	Liberty Media Via Liberty Sirius Class 'C'	118,347	0.02
2,900	Lincoln National Corp	202,391	0.03
2,200	Live Nation Entertainment Inc	198,242	0.03
4,600	LKQ Corp	234,416	0.03
1,900	Loews Corp	110,922	0.02
9,100	Lowe'S Cos Inc	1,772,953	0.26
1,500	Lululemon Athletica Inc	484,695	0.07
3,900	Lyft Inc Class 'A' Com	222,651	0.03
1,200	M & T Bank Corp	192,828	0.03
7,700	Marathon Petroleum Corp	475,860	0.07
120	Markel Corp	147,059	0.02
500	MarketAxess Holdings Inc	233,270	0.03
3,400	Marriott International Inc Class 'A'	488,172	0.07
6,300	Marsh & McLennan Cos Inc	871,605	0.13
700	Martin Marietta Materials Inc	254,555	0.04
2,400	Masco Corp	144,744	0.02
700	Masimo Corp	150,920	0.02
11,000	Mastercard Inc Class 'A'	3,966,380	0.58
2,700	Match Group Inc	387,126	0.06
4,181	Maxim Integrated Products	426,504	0.06
2,500	McCormick & Co Inc	222,650	0.03
9,400	McDonald's Corp	2,198,566	0.32
1,800	McKesson Corp	346,302	0.05
7,800	Medical Properties Trust Inc	165,126	0.02
600	MercadoLibre Inc	815,202	0.12
31,200	Merck & Co Inc	2,367,768	0.35
9,700	Metlife Inc	633,992	0.09
300	Mettler-Toledo International Inc	390,285	0.06
4,400	MGM Resorts International	188,628	0.03
2,900	Microchip Technology Inc	455,155	0.07
13,800	Micron Technology Inc	1,161,132	0.17
89,300	Microsoft Corp	22,296,424	3.26
1,000	Mid-America Apartment Communities Inc	160,700	0.02
4,000	Moderna Inc	740,040	0.11
900	Mohawk Industries Inc	189,612	0.03
900	Molina Healthcare Inc	226,224	0.03
2,800	Molson Coors Beverage Co Class 'B'	163,296	0.02
19,700	Mondelez International Inc Class 'A'	1,251,541	0.18
700	MongoDB Inc	204,358	0.03
500	Monolithic Power Systems Inc	171,560	0.02
4,800	Monster Beverage Corp	452,496	0.07
2,100	Moody'S Corp	704,235	0.10

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
17,533	Morgan Stanley	1,594,626	0.23
5,300	Mosaic Co	191,542	0.03
1,000	MSCI Inc	468,130	0.07
1,700	Nasdaq Inc	284,682	0.04
1,900	NetApp Inc	147,003	0.02
5,400	Netflix Inc	2,715,174	0.40
1,300	Neurocrine Biosciences Inc	125,086	0.02
6,000	Newell Brands Inc	172,140	0.03
9,700	Newmont Corp	712,756	0.10
5,800	News Corp Class 'A'	156,542	0.02
24,300	Nextera Energy Inc	1,779,246	0.26
15,600	NIKE Inc Class 'B'	2,128,776	0.31
5,600	NiSource Inc	142,800	0.02
900	NiSource Inc	132,858	0.02
800	Nordson Corp	177,352	0.03
3,200	Norfolk Southern Corp	898,880	0.13
2,000	Northern Trust Corp	242,380	0.04
4,200	NortonLifeLock Inc	116,172	0.02
3,700	NRG Energy Inc	118,955	0.02
3,200	Nucor Corp	328,128	0.05
7,700	NVIDIA Corp	5,003,306	0.73
50	NVR Inc	244,361	0.04
9,400	Occidental Petroleum Corp	244,024	0.04
1,600	Okta Inc	355,904	0.05
900	Old Dominion Freight Line Inc	238,905	0.03
3,300	Omega Healthcare Investors Inc	120,846	0.02
1,900	Omnicom Group Inc	156,256	0.02
6,100	On Semiconductor Corp	244,244	0.04
6,200	ONEOK Inc	326,988	0.05
24,100	Oracle Corp	1,897,634	0.28
900	O'Reilly Automotive Inc	481,608	0.07
4,500	Otis Worldwide Corp	352,485	0.05
1,600	Owens Corning	170,640	0.02
3,900	PACCAR Inc	357,084	0.05
1,400	Packaging Corp Of America	208,110	0.03
6,400	Palantir Technologies Inc Class 'A'	146,880	0.02
1,400	Palo Alto Networks Inc	508,550	0.07
1,600	Parker Hannifin Corp	493,040	0.07
3,700	Paychex Inc	374,218	0.05
500	Paycom Software Inc	164,800	0.02
13,700	Paypal Holdings Inc	3,562,274	0.52
3,000	Peloton Interactive Inc Class 'A'	330,930	0.05
17,200	Pepsico Inc	2,544,568	0.37
1,600	PerkinElmer Inc	232,112	0.03
68,600	Pfizer Inc	2,656,878	0.39
5,300	Phillips 66	446,366	0.07
1,600	Pinnacle West Capital Corp	135,328	0.02
5,700	Pinterest Inc Class 'A'	372,210	0.05
2,500	Pioneer Natural Resources Co	380,475	0.06
7,000	Plug Power Inc	214,900	0.03
5,300	PNC Financial Services Group Inc	1,031,804	0.15
400	Pool Corp	174,620	0.03
100	PPD Inc	4,612	0.00
2,800	PPG Industries Inc	503,216	0.07
10,800	PPL Corp	314,388	0.05

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
4,100	Principal Financial Group Inc	268,099	0.04
30,800	Procter & Gamble Co	4,153,380	0.61
7,100	Progressive Corp	703,468	0.10
9,400	Prologis Inc	1,107,696	0.16
4,800	Prudential Financial Inc	513,456	0.07
1,600	PTC Inc	214,624	0.03
5,700	Public Service Enterprise Group Inc	354,084	0.05
2,400	Public Storage	677,952	0.10
3,800	PulteGroup Inc	219,602	0.03
1,100	Qorvo Inc	200,992	0.03
14,000	QUALCOMM Inc	1,883,560	0.28
2,000	Quest Diagnostics Inc	263,340	0.04
1,900	Raymond James Financial Inc	251,921	0.04
4,900	Realty Income Corp	335,160	0.05
2,500	Regency Centers Corp	161,500	0.02
1,208	Regeneron Pharmaceuticals Inc	606,935	0.09
9,200	Regions Financial Corp	215,372	0.03
1,000	Reinsurance Group of America Inc	126,030	0.02
3,800	Republic Services Inc	414,884	0.06
1,600	ResMed Inc	329,360	0.05
1,100	RingCentral Inc Class 'A'	288,717	0.04
1,700	Robert Half International Inc	150,943	0.02
1,300	Rockwell Automation Inc	342,836	0.05
1,325	Roku Inc	459,391	0.07
3,300	Rollins Inc	112,497	0.02
1,200	Roper Technologies Inc	540,012	0.08
4,500	Ross Stores Inc	568,755	0.08
900	RPM International Inc	84,177	0.01
3,000	S&P Global Inc	1,138,410	0.17
10,761	salesforce.com Inc	2,562,194	0.37
1,200	SBA Communications Corp	357,744	0.05
1,800	Seagen Inc	279,630	0.04
2,300	Sealed Air Corp	130,778	0.02
1,900	SEI Investments Co	120,536	0.02
3,500	Sempra Energy	474,215	0.07
2,400	ServiceNow Inc	1,137,312	0.17
3,000	Sherwin-Williams Co	850,590	0.12
3,800	Simon Property Group Inc	488,262	0.07
5,100	Sirius XM Holdings Inc	31,875	0.00
1,900	Skyworks Solutions Inc	323,000	0.05
10,386	Slack Technologies Inc Class 'A'	457,399	0.07
11,500	Snap Inc Class 'A'	714,380	0.10
400	Snap-on Inc	101,848	0.01
100	Snowflake Inc Class 'A'	23,803	0.00
800	Solaredge Technologies Inc	206,408	0.03
13,200	Southern Co	843,744	0.12
2,200	Southwest Airlines Co	135,212	0.02
2,300	Splunk Inc	278,760	0.04
4,800	Square Inc Class 'A'	1,068,096	0.16
3,400	SS&C Technologies Holdings Inc	251,158	0.04
1,800	Stanley Black & Decker Inc	390,240	0.06
14,800	Starbucks Corp	1,685,424	0.25
4,100	State Street Corporation	356,618	0.05
3,300	Steel Dynamics Inc	206,019	0.03
4,200	Stryker Corp	1,072,134	0.16

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
1,400	Sun Communities Inc	234,388	0.03
1,700	Sunrun Inc	76,024	0.01
800	SVB Financial Group	466,312	0.07
6,000	Synchrony Financial	284,460	0.04
1,800	Synopsys Inc	457,812	0.07
5,900	Sysco Corp	477,900	0.07
2,800	T Rowe Price Group Inc	535,780	0.08
1,700	Take-Two Interactive Software Inc	315,452	0.05
6,200	Target Corp	1,406,904	0.21
1,700	Teladoc Health Inc	255,986	0.04
500	Teledyne Technologies Inc	209,735	0.03
850	Teleflex Inc	341,861	0.05
1,600	Teradyne Inc	211,760	0.03
9,600	Tesla Inc	6,002,112	0.88
11,500	Texas Instruments Inc	2,182,930	0.32
4,900	Thermo Fisher Scientific Inc	2,300,550	0.34
15,100	TJX Cos Inc	1,019,854	0.15
8,695	T-Mobile US Inc	1,229,908	0.18
1,100	Tractor Supply Co	199,870	0.03
600	Trade Desk Inc Class 'A'	352,884	0.05
1,700	Tradeweb Markets Inc Class 'A'	142,426	0.02
600	TransDigm Group Inc	389,304	0.06
2,800	TransUnion	299,600	0.04
3,100	Travelers Cos Inc	495,070	0.07
3,700	Trimble Inc	287,823	0.04
16,800	Truist Financial Corp	1,037,904	0.15
1,900	Twilio Inc Class 'A'	638,400	0.09
9,300	Twitter Inc	539,400	0.08
500	Tyler Technologies Inc	201,580	0.03
3,000	Tyson Foods Inc Class 'A'	238,500	0.03
16,100	Uber Technologies Inc	818,363	0.12
4,400	UDR Inc	209,572	0.03
3,200	UGI Corp	147,360	0.02
500	Ulta Salon Cosmetics & Fragrance	172,680	0.03
8,400	Union Pacific Corp	1,887,732	0.28
8,800	United Parcel Service Inc Class 'B'	1,888,480	0.28
1,100	United Rentals Inc	367,356	0.05
12,100	UnitedHealth Group Inc	4,984,232	0.73
1,200	Universal Health Services Class 'B'	191,556	0.03
16,900	US Bancorp	1,027,182	0.15
600	Vail Resorts Inc	196,128	0.03
4,600	Valero Energy Corp	369,840	0.05
1,600	Veeva Systems Inc Class 'A'	466,144	0.07
3,600	Ventas Inc	199,620	0.03
3,220	VEREIT Inc	153,175	0.02
1,500	VeriSign Inc	329,880	0.05
1,700	Verisk Analytics Inc	293,811	0.04
51,400	Verizon Communications Inc	2,903,586	0.42
3,100	Vertex Pharmaceuticals Inc	646,753	0.09
3,600	VF Corp	286,992	0.04
6,591	ViacomCBS Inc Class 'B'	279,590	0.04
17,980	Viatis Inc	274,015	0.04
7,000	Vici Properties Inc	217,910	0.03
21,000	Visa Inc Class 'A'	4,773,300	0.70
5,500	Vistra Energy Corp	88,935	0.01

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
<b>Equities (30 November 2020: 98.96%) (continued)</b>			
<b>United States (30 November 2020: 62.48%) (continued)</b>			
1,200	VMware Inc Class 'A'	189,468	0.03
2,600	Vornado Realty Trust	122,928	0.02
2,000	Voya Financial Inc	131,040	0.02
1,400	Vulcan Materials Co	256,648	0.04
9,000	Walgreens Boots Alliance Inc	473,940	0.07
22,400	Walt Disney Co	4,001,760	0.58
5,400	Waste Management Inc	759,672	0.11
600	Waters Corp	193,350	0.03
1,000	Wayfair Inc Class 'A'	306,540	0.04
3,500	WEC Energy Group Inc	328,685	0.05
5,400	Welltower Inc	403,758	0.06
1,100	West Pharmaceutical Services Inc	382,261	0.06
2,900	Western Digital Corp	218,167	0.03
6,200	Western Union Co	151,714	0.02
2,700	Westinghouse Air Brake Technologies Corp	223,452	0.03
3,800	Westrock Co	221,616	0.03
8,000	Weyerhaeuser Co	303,680	0.04
500	Whirlpool Corp	118,545	0.02
13,700	Williams Cos Inc	360,858	0.05
2,200	Workday Inc Class 'A'	503,184	0.07
2,600	WP Carey Inc	196,170	0.03
2,200	WR Berkley Corp	171,578	0.03
400	WW Grainger Inc	184,864	0.03
803	Wynn Resorts Ltd	105,892	0.02
6,200	Xcel Energy Inc	439,456	0.06
3,808	Xilinx Inc	483,616	0.07
1,400	XPO Logistics Inc	205,702	0.03
1,700	Xylem Inc	200,804	0.03
3,500	Yum! Brands Inc	419,895	0.06
800	Zebra Technologies Corp Class 'A'	397,640	0.06
1,200	Zendesk Inc	163,992	0.02
600	Zillow Group Inc Class 'A'	70,974	0.01
2,000	Zillow Group Inc Class 'C'	234,640	0.03
2,400	Zimmer Biomet Holdings Inc	403,992	0.06
5,800	Zoetis Inc	1,024,744	0.15
2,700	Zoom Video Communications Class 'A'	895,131	0.13
1,100	Zscaler Inc	213,620	0.03
<b>Total United States</b>		<b>429,904,708</b>	<b>62.83</b>
<b>Total Equities</b>		<b>680,120,314</b>	<b>99.41</b>
<b>Rights (30 November 2020: 0.01%)</b>			
<b>Germany (30 November 2020: 0.00%)</b>			
<b>Singapore (30 November 2020: 0.00%)</b>			
<b>Spain (30 November 2020: 0.01%)</b>			
7,438	Ferrovial SA	1,812	0.00
<b>United Kingdom (30 November 2020: 0.00%)</b>			
<b>Total Rights</b>		<b>1,812</b>	<b>0.00</b>



## State Street CCF

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For the six months ended 31 May 2021

#### Schedule of Investments as at 31 May 2021 (continued)

#### State Street CCF World ESG Screened Index Equity Fund (continued)

Holdings	Financial assets at fair value through profit or loss	Fair Value USD	% of Net Assets
	Warrants (30 November 2020: 0.00%)		
	Switzerland (30 November 2020: 0.00%)		
	Futures Contracts (30 November 2020: 0.07%)		
No. of Contracts	Futures Contracts	Unrealised Gains/(Losses) USD	% of Net Assets
3	FTSE 100 Index Futures Long Futures Contracts	1,742	0.00
16	S&P 500 Emini Index Long Futures Contracts	141,795	0.02
10	Euro STOXX 50 Index Futures Long Futures Contracts	12,104	0.00
	Unrealised Futures	155,641	0.02
		Fair Value USD	% of Net Assets
	<b>Total Value of Investments</b>	<b>680,277,767</b>	<b>99.43</b>
	<b>Cash</b>	<b>3,618,027</b>	<b>0.53</b>
	<b>Other Net Assets</b>	<b>274,634</b>	<b>0.04</b>
	<b>Net assets attributable to equity Unitholders at fair value</b>	<b>684,170,428</b>	<b>100.00</b>

All cash holdings are held with State Street Custodial Services (Ireland) Limited, except for the margin cash of USD 85,006 which is held with Goldman Sachs.

The counterparty for the open futures contracts is Goldman Sachs.

## State Street CCF

### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Significant Portfolio Changes

##### State Street CCF World ESG Screened Index Equity Fund

Listed below are the largest cumulative investment purchases and sales during the financial period ended 31 May 2021 in excess of 1% of total purchases and in excess of 1% of total sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20.

Portfolio Purchases	Cost USD
Tesla Inc	328,278
Slack Technologies Inc Class 'A'	294,897
EPAM Systems Inc	275,200
Caesars Entertainment Inc	226,758
T-Mobile US Inc	226,133
Lyft Inc Class 'A' Com	216,276
Uber Technologies Inc	203,093
Ceridian HCM Holding Inc	199,727
Datadog Inc Class 'A'	190,825
Restaurant Brands International Inc	186,012
EDP Renovaveis SA	184,600
Plug Power Inc	183,854
Clarivate Plc	180,925
Baker Hughes Co	180,850
Cable One Inc	179,000
Bio Techne Corp	164,352
Pioneer Natural Resources Co	163,430
Keurig Dr Pepper Inc	155,665
Amazon.com Inc	154,647
Kirkland Lake Gold Ltd	152,883
Devon Energy Corp	152,077
Peloton Interactive Inc Class 'A'	147,349
MongoDB Inc	146,087
Palantir Technologies Inc Class 'A'	144,858
Airbnb Inc Class 'A'	144,447
Moderna Inc	143,328
Bentley Systems Inc Class 'B'	143,317
Sinch AB	142,730
Alphabet Inc Class 'A'	141,210
Broadcom Inc	140,962
Amplifon	140,362
Royalty Pharma Plc	139,718
La Francaise des Jeux SAEM	136,588
Cloudflare Inc Class 'A'	133,150
Xilinx Inc	132,112
FirstService Corp	130,995
Embracer Group AB	130,338
Welltower Inc	128,947
Eisai Co Ltd	128,398
Shaw Communications Inc Class 'B'	126,027
Sun Life Financial Inc	123,375
Peloton Interactive Inc Class 'A'	120,472
Lasertec Corp	118,602
Sumitomo Corp	115,547
Square Inc Class 'A'	115,016
Liberty Broadband Class 'C'	108,201
NiSource Inc	105,318
Chewy Inc	105,082
Boston Beer Co Inc Class 'A'	104,665

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### Condensed Interim Report and Unaudited Financial Statements

For the six months ended 31 May 2021

#### Schedule of Significant Portfolio Changes (continued)

##### State Street CCF World ESG Screened Index Equity Fund (continued)

<b>Portfolio Purchases</b>	<b>Cost USD</b>
Enbridge Inc	104,330
Avantor Inc	102,530
NiSource Inc	101,708
Fast Retailing Co Ltd	98,574
<b>Portfolio Sales</b>	<b>Proceeds USD</b>
Microsoft Corp	2,810,645
Apple Inc	2,768,249
Alphabet Inc Class 'C'	1,644,422
Alphabet Inc Class 'A'	1,637,166
Tesla Inc	1,334,790
Jpmorgan Chase & Co	1,266,709
Amazon.Com Inc	2,810,645
Nestle SA	1,015,446
Home Depot Inc	944,929
Visa Inc Class 'A'	911,155
Roche Holding Ag-Genusss	734,389
SoftBank Group Corp	693,000
Procter & Gamble Co	690,781
ASML Holding NV	648,956
Pepsico Inc	631,000
LVMH Moet Hennessy Louis Vuitton SE	619,987
Exxon Mobil Corp	606,553
Broadcom Inc	593,002
Thermo Fisher Scientific Inc	586,905
Facebook Inc Class 'A'	575,992

A copy of the list of changes in the portfolio during the financial period may be obtained free of charge from the Administrator.