

# Quarterly Report

March 31, 2019

## State Street Institutional Investment Trust

State Street Equity 500 Index Fund  
State Street Equity 500 Index II Portfolio  
State Street Aggregate Bond Index Fund  
State Street Aggregate Bond Index Portfolio  
State Street Global Equity ex-U.S. Index Fund  
State Street Global Equity ex-U.S. Index Portfolio  
State Street Small/Mid Cap Equity Index Fund  
State Street Small/Mid Cap Equity Index Portfolio  
State Street Defensive Global Equity Fund (formerly, State Street Disciplined Global Equity Fund)  
State Street Emerging Markets Equity Index Fund  
State Street Hedged International Developed Equity Index Fund  
State Street Target Retirement Fund  
State Street Target Retirement 2015 Fund  
State Street Target Retirement 2020 Fund  
State Street Target Retirement 2025 Fund  
State Street Target Retirement 2030 Fund  
State Street Target Retirement 2035 Fund  
State Street Target Retirement 2040 Fund  
State Street Target Retirement 2045 Fund  
State Street Target Retirement 2050 Fund  
State Street Target Retirement 2055 Fund  
State Street Target Retirement 2060 Fund  
State Street International Value Spotlight Fund

The information contained in this report is intended for the general information of shareholders of the Trust. This report is not authorized for distribution to prospective investors unless preceded or accompanied by a current Trust prospectus which contains important information concerning the Trust. You may obtain a current prospectus and SAI from the Distributor by calling 1-800-997-7327 or visiting [www.ssgafunds.com](http://www.ssgafunds.com). Please read the prospectus carefully before you invest.

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## TABLE OF CONTENTS (UNAUDITED)

### Schedules of Investments (Unaudited)

State Street Equity 500 Index II Portfolio . . . . .	1
State Street Aggregate Bond Index Portfolio . . . . .	8
State Street Global Equity Ex-U.S. Index Portfolio . . . . .	53
State Street Small/Mid Cap Equity Index Portfolio . . . . .	78
State Street Defensive Global Equity Portfolio (formerly State Street Disciplined Global Equity Portfolio) . . . . .	106
State Street Emerging Markets Equity Index Fund . . . . .	108
State Street Hedged International Developed Equity Index Fund . . . . .	122
State Street International Developed Equity Index Portfolio . . . . .	126
State Street Target Retirement Fund . . . . .	138
State Street Target Retirement 2015 Fund . . . . .	140
State Street Target Retirement 2020 Fund . . . . .	142
State Street Target Retirement 2025 Fund . . . . .	144
State Street Target Retirement 2030 Fund . . . . .	146
State Street Target Retirement 2035 Fund . . . . .	148
State Street Target Retirement 2040 Fund . . . . .	150
State Street Target Retirement 2045 Fund . . . . .	152
State Street Target Retirement 2050 Fund . . . . .	154
State Street Target Retirement 2055 Fund . . . . .	156
State Street Target Retirement 2060 Fund . . . . .	158
State Street International Value Spotlight Fund . . . . .	160
<b>Notes to Schedules of Investments (Unaudited)</b> . . . . .	<b>162</b>

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**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

State Street Equity 500 Index Fund is a feeder fund that invests substantially all of its investable assets in a master fund, the State Street Equity 500 Index II Portfolio. The schedule of investments for the State Street Equity 500 Index II Portfolio follows.

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 98.5%</b>		
<b>COMMUNICATION SERVICES — 10.0%</b>		
Activision Blizzard, Inc. . . . .	101,200	\$ 4,607,636
Alphabet, Inc. Class A (a) . . . . .	38,967	45,859,872
Alphabet, Inc. Class C (a) . . . . .	40,087	47,034,478
AT&T, Inc. . . . .	953,440	29,899,878
Cars.com, Inc. (a) . . . . .	1	23
CBS Corp. Class B . . . . .	44,505	2,115,322
CenturyLink, Inc. . . . .	112,978	1,354,606
Charter Communications, Inc.		
Class A (a) . . . . .	22,800	7,909,548
Comcast Corp. Class A . . . . .	590,266	23,598,835
Discovery, Inc. Class A (a)(b) . . . . .	20,703	559,395
Discovery, Inc. Class C (a) . . . . .	43,704	1,110,956
DISH Network Corp. Class A		
(a) . . . . .	27,400	868,306
Electronic Arts, Inc. (a) . . . . .	37,379	3,798,828
Facebook, Inc. Class A (a) . . . . .	310,693	51,789,416
Fox Corp. Class A (a) . . . . .	45,766	1,680,070
Fox Corp. Class B (a) . . . . .	20,100	721,188
Interpublic Group of Cos., Inc. . . . .	44,966	944,736
Netflix, Inc. (a) . . . . .	57,104	20,361,002
News Corp. Class A . . . . .	50,888	633,047
News Corp. Class B . . . . .	11,400	142,386
Omnicom Group, Inc. (b) . . . . .	27,891	2,035,764
Take-Two Interactive Software, Inc. (a) . . . . .	14,300	1,349,491
TripAdvisor, Inc. (a)(b) . . . . .	13,742	707,026
Twitter, Inc. (a) . . . . .	96,800	3,182,784
Verizon Communications, Inc. . . . .	540,615	31,966,565
Viacom, Inc. Class B . . . . .	41,581	1,167,179
Walt Disney Co. . . . .	227,864	25,299,769
		310,698,106
<b>CONSUMER DISCRETIONARY — 10.0%</b>		
Advance Auto Parts, Inc. . . . .	8,700	1,483,611
Amazon.com, Inc. (a) . . . . .	53,690	95,608,467
Aptiv PLC . . . . .	35,719	2,839,303
AutoZone, Inc. (a) . . . . .	3,276	3,355,017
Best Buy Co., Inc. . . . .	32,306	2,295,664
Booking Holdings, Inc. (a) . . . . .	5,824	10,162,356
BorgWarner, Inc. . . . .	29,377	1,128,371
Capri Holdings, Ltd. (a) . . . . .	17,814	814,990
CarMax, Inc. (a)(b) . . . . .	21,603	1,507,889
Carnival Corp. . . . .	53,901	2,733,859
Chipotle Mexican Grill, Inc. (a) . . . . .	3,386	2,405,110
D.R. Horton, Inc. . . . .	42,897	1,775,078
Darden Restaurants, Inc. . . . .	14,671	1,782,086

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dollar General Corp. . . . .	33,713	\$ 4,021,961
Dollar Tree, Inc. (a) . . . . .	31,926	3,353,507
eBay, Inc. . . . .	111,245	4,131,639
Expedia Group, Inc. . . . .	14,834	1,765,246
Foot Locker, Inc. . . . .	12,900	781,740
Ford Motor Co. . . . .	517,738	4,545,740
Gap, Inc. . . . .	25,934	678,952
Garmin, Ltd. . . . .	14,740	1,272,799
General Motors Co. . . . .	170,723	6,333,823
Genuine Parts Co. . . . .	18,689	2,093,729
H&R Block, Inc. (b) . . . . .	31,164	746,066
Hanesbrands, Inc. (b) . . . . .	46,800	836,784
Harley-Davidson, Inc. (b) . . . . .	21,016	749,431
Hasbro, Inc. . . . .	13,597	1,156,017
Hilton Worldwide Holdings, Inc. . . . .	39,500	3,282,845
Home Depot, Inc. . . . .	146,202	28,054,702
Kohl's Corp. . . . .	19,545	1,344,110
L Brands, Inc. . . . .	27,121	747,997
Leggett & Platt, Inc. . . . .	17,054	720,020
Lennar Corp. Class A . . . . .	35,606	1,747,899
LKQ Corp. (a) . . . . .	36,500	1,035,870
Lowe's Cos., Inc. . . . .	104,250	11,412,247
Macy's, Inc. . . . .	38,862	933,854
Marriott International, Inc.		
Class A . . . . .	36,055	4,510,120
Mattel, Inc. (a)(b) . . . . .	48,733	633,529
McDonald's Corp. . . . .	98,810	18,764,019
MGM Resorts International . . . . .	62,800	1,611,448
Mohawk Industries, Inc. (a) . . . . .	8,231	1,038,341
Newell Brands, Inc. (b) . . . . .	53,741	824,387
NIKE, Inc. Class B . . . . .	163,606	13,777,261
Nordstrom, Inc. (b) . . . . .	15,577	691,307
Norwegian Cruise Line Holdings, Ltd. (a) . . . . .	28,500	1,566,360
O'Reilly Automotive, Inc. (a) . . . . .	9,880	3,836,404
PulteGroup, Inc. . . . .	31,062	868,493
PVH Corp. . . . .	9,249	1,127,916
Ralph Lauren Corp. . . . .	6,279	814,261
Ross Stores, Inc. . . . .	49,356	4,595,044
Royal Caribbean Cruises, Ltd. . . . .	23,300	2,670,646
Starbucks Corp. . . . .	160,930	11,963,536
Tapestry, Inc. . . . .	33,528	1,089,325
Target Corp. . . . .	68,772	5,519,641
Tiffany & Co. . . . .	14,999	1,583,144
TJX Cos., Inc. . . . .	160,274	8,528,179
Tractor Supply Co. . . . .	15,426	1,508,046
Ulta Salon Cosmetics & Fragrance, Inc. (a) . . . . .	7,000	2,441,110
Under Armour, Inc. Class A (a) . . . . .	26,624	562,831
Under Armour, Inc. Class C (a) . . . . .	27,575	520,340
VF Corp. . . . .	44,044	3,827,864
Whirlpool Corp. . . . .	8,402	1,116,542
Wynn Resorts, Ltd. . . . .	12,041	1,436,732
Yum! Brands, Inc. . . . .	38,602	3,852,866
		310,918,471

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>CONSUMER STAPLES —</b>					
<b>7.2%</b>					
Altria Group, Inc. . . . .	241,729	\$ 13,882,496	Kinder Morgan, Inc. . . . .	260,450	\$ 5,211,605
Archer-Daniels-Midland Co. . . . .	69,432	2,994,602	Marathon Oil Corp. . . . .	104,288	1,742,652
Brown-Forman Corp. Class B. . . . .	19,352	1,021,399	Marathon Petroleum Corp. . . . .	90,241	5,400,924
Campbell Soup Co. (b) . . . . .	23,982	914,434	National Oilwell Varco, Inc. . . . .	44,116	1,175,250
Church & Dwight Co., Inc. . . . .	30,700	2,186,761	Noble Energy, Inc. . . . .	65,925	1,630,325
Clorox Co. . . . .	17,264	2,770,181	Occidental Petroleum Corp. . . . .	98,209	6,501,436
Coca-Cola Co. . . . .	497,900	23,331,594	ONEOK, Inc. . . . .	55,796	3,896,793
Colgate-Palmolive Co. . . . .	112,523	7,712,326	Phillips 66 . . . . .	55,473	5,279,365
Conagra Brands, Inc. . . . .	57,224	1,587,394	Pioneer Natural Resources Co. . . . .	21,076	3,209,453
Constellation Brands, Inc.			Schlumberger, Ltd. . . . .	179,350	7,814,280
Class A . . . . .	22,550	3,953,691	TechnipFMC PLC . . . . .	48,991	1,152,268
Costco Wholesale Corp. . . . .	57,855	14,009,010	Valero Energy Corp. . . . .	56,123	4,760,914
Coty, Inc. Class A . . . . .	55,578	639,147	Williams Cos., Inc. . . . .	161,058	4,625,586
Estee Lauder Cos., Inc. Class A . . . . .	29,141	4,824,293			
General Mills, Inc. . . . .	76,842	3,976,573	<b>FINANCIALS — 12.5%</b>		
Hershey Co. . . . .	16,967	1,948,321	Affiliated Managers Group, Inc. . . . .	6,624	709,497
Hormel Foods Corp. (b) . . . . .	31,702	1,418,982	Aflac, Inc. . . . .	100,506	5,025,300
J.M. Smucker Co. . . . .	14,305	1,666,533	Allstate Corp. . . . .	45,839	4,317,117
Kellogg Co. . . . .	30,728	1,763,173	American Express Co. . . . .	91,112	9,958,542
Kimberly-Clark Corp. . . . .	45,327	5,616,015	American International Group,		
Kraft Heinz Co. . . . .	76,918	2,511,373	Inc. . . . .	116,801	5,029,451
Kroger Co. . . . .	98,942	2,433,973	Ameriprise Financial, Inc. . . . .	17,644	2,260,196
Lamb Weston Holdings, Inc. . . . .	16,800	1,258,992	Aon PLC . . . . .	31,465	5,371,076
McCormick & Co., Inc. . . . .	15,392	2,318,497	Arthur J Gallagher & Co. . . . .	23,400	1,827,540
Molson Coors Brewing Co.			Assurant, Inc. . . . .	7,885	748,365
Class B . . . . .	23,553	1,404,936	Bank of America Corp. . . . .	1,175,305	32,426,665
Mondelez International, Inc.			Bank of New York Mellon Corp. . . . .	118,494	5,975,652
Class A . . . . .	188,015	9,385,709	BB&T Corp. . . . .	101,631	4,728,890
Monster Beverage Corp. (a) . . . . .	50,035	2,730,910	Berkshire Hathaway, Inc. Class B		
PepsiCo, Inc. . . . .	183,716	22,514,396	(a) . . . . .	253,384	50,902,312
Philip Morris International, Inc. . . . .	203,512	17,988,426	BlackRock, Inc. . . . .	15,816	6,759,284
Procter & Gamble Co. . . . .	326,326	33,954,220	BrightHouse Financial, Inc. (a) . . . . .	16,579	601,652
Sysco Corp. . . . .	61,074	4,077,300	Capital One Financial Corp. . . . .	62,495	5,105,217
Tyson Foods, Inc. Class A . . . . .	40,644	2,821,913	Cboe Global Markets, Inc. . . . .	14,100	1,345,704
Walmart, Inc. . . . .	186,403	18,179,885	Charles Schwab Corp. . . . .	156,104	6,675,007
Walgreens Boots Alliance, Inc. . . . .	104,505	6,612,031	Chubb, Ltd. . . . .	59,753	8,370,200
			Cincinnati Financial Corp. . . . .	17,809	1,529,793
		224,409,486	Citigroup, Inc. . . . .	304,327	18,935,226
			Citizens Financial Group, Inc. . . . .	58,500	1,901,250
<b>ENERGY — 5.3%</b>			CME Group, Inc. . . . .	46,363	7,630,423
Anadarko Petroleum Corp. . . . .	62,482	2,841,681	Comerica, Inc. . . . .	19,127	1,402,392
Apache Corp. . . . .	47,855	1,658,654	Discover Financial Services . . . . .	42,228	3,004,945
Baker Hughes a GE Co. . . . .	64,179	1,779,042	E*TRADE Financial Corp. . . . .	31,342	1,455,209
Cabot Oil & Gas Corp. . . . .	55,078	1,437,536	Everest Re Group, Ltd. . . . .	5,000	1,079,800
Chevron Corp. . . . .	246,812	30,402,302	Fifth Third Bancorp . . . . .	106,062	2,674,884
Cimarex Energy Co. . . . .	11,458	800,914	First Republic Bank (b) . . . . .	20,800	2,089,568
Concho Resources, Inc. . . . .	25,900	2,873,864	Franklin Resources, Inc. (b) . . . . .	37,989	1,258,956
ConocoPhillips . . . . .	149,627	9,986,106	Goldman Sachs Group, Inc. . . . .	44,746	8,590,785
Devon Energy Corp. . . . .	57,201	1,805,264	Hartford Financial Services		
Diamondback Energy, Inc. . . . .	19,300	1,959,529	Group, Inc. . . . .	43,567	2,166,151
EOG Resources, Inc. . . . .	75,271	7,164,294	Huntington Bancshares, Inc. . . . .	134,391	1,704,078
Exxon Mobil Corp. . . . .	553,675	44,736,940	Intercontinental Exchange, Inc. . . . .	74,385	5,663,674
Halliburton Co. . . . .	112,267	3,289,423	Invesco, Ltd. . . . .	54,211	1,046,814
Helmerich & Payne, Inc. . . . .	13,726	762,617	Jefferies Financial Group, Inc. . . . .	30,827	579,239
Hess Corp. (b) . . . . .	35,657	2,147,621	JPMorgan Chase & Co. . . . .	427,843	43,310,547
HollyFrontier Corp. . . . .	20,000	985,400	KeyCorp . . . . .	128,996	2,031,687

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lincoln National Corp. . . . .	26,882	\$ 1,577,973	Danaher Corp. . . . .	82,794	\$ 10,930,464
Loews Corp. . . . .	37,319	1,788,700	DaVita, Inc. (a) . . . . .	15,028	815,870
M&T Bank Corp. . . . .	17,463	2,742,040	DENTSPLY SIRONA, Inc. . . . .	31,634	1,568,730
Marsh & McLennan Cos., Inc. . . . .	65,619	6,161,624	Edwards Lifesciences Corp. (a) . . . . .	27,610	5,282,621
MetLife, Inc. . . . .	128,770	5,481,739	Eli Lilly & Co. . . . .	111,972	14,529,487
Moody's Corp. . . . .	22,532	4,080,320	Gilead Sciences, Inc. . . . .	168,052	10,925,061
Morgan Stanley . . . . .	169,775	7,164,505	HCA Healthcare, Inc. . . . .	35,500	4,628,490
MSCI, Inc. . . . .	11,000	2,187,240	Henry Schein, Inc. (a)(b) . . . . .	18,700	1,124,057
Nasdaq, Inc. . . . .	14,175	1,240,171	Hologic, Inc. (a) . . . . .	32,800	1,587,520
Northern Trust Corp. . . . .	29,996	2,711,938	Humana, Inc. . . . .	18,090	4,811,940
People's United Financial, Inc. . . . .	46,666	767,189	IDEXX Laboratories, Inc. (a) . . . . .	10,700	2,392,520
PNC Financial Services Group, Inc. . . . .	59,875	7,344,268	Illumina, Inc. (a) . . . . .	19,200	5,965,248
Principal Financial Group, Inc. . . . .	33,065	1,659,532	Incyte Corp. (a) . . . . .	22,200	1,909,422
Progressive Corp. . . . .	76,149	5,489,581	Intuitive Surgical, Inc. (a) . . . . .	14,744	8,412,632
Prudential Financial, Inc. . . . .	54,102	4,970,892	IQVIA Holdings, Inc. (a) . . . . .	19,600	2,819,460
Raymond James Financial, Inc. . . . .	16,300	1,310,683	Johnson & Johnson . . . . .	347,008	48,508,248
Regions Financial Corp. . . . .	126,346	1,787,796	Laboratory Corp. of America Holdings (a) . . . . .	12,675	1,939,022
S&P Global, Inc. . . . .	32,668	6,878,247	McKesson Corp. . . . .	24,224	2,835,661
State Street Corp. (c) . . . . .	46,978	3,091,622	Medtronic PLC . . . . .	176,293	16,056,766
SunTrust Banks, Inc. . . . .	59,836	3,545,283	Merck & Co., Inc. . . . .	337,072	28,034,278
SVB Financial Group (a) . . . . .	6,700	1,489,812	Mettler-Toledo International, Inc. (a) . . . . .	3,100	2,241,300
Synchrony Financial . . . . .	89,376	2,851,094	Mylan NV (a) . . . . .	64,402	1,825,153
T Rowe Price Group, Inc. . . . .	29,855	2,989,083	Nektar Therapeutics (a) . . . . .	21,600	725,760
Torchmark Corp. . . . .	12,412	1,017,163	PerkinElmer, Inc. . . . .	12,986	1,251,331
Travelers Cos., Inc. . . . .	35,006	4,801,423	Perrigo Co. PLC . . . . .	15,586	750,622
Unum Group . . . . .	26,705	903,430	Pfizer, Inc. . . . .	726,533	30,855,857
US Bancorp. . . . .	197,422	9,513,766	Quest Diagnostics, Inc. . . . .	15,842	1,424,513
Wells Fargo & Co. . . . .	529,803	25,600,081	Regeneron Pharmaceuticals, Inc. (a) . . . . .	9,842	4,041,322
Willis Towers Watson PLC. . . . .	17,376	3,052,094	ResMed, Inc. . . . .	17,700	1,840,269
Zions Bancorp NA. . . . .	23,195	1,053,285	Stryker Corp. . . . .	40,294	7,958,871
		<u>391,445,662</u>	Teleflex, Inc. . . . .	5,600	1,692,096
<b>HEALTH CARE — 14.4%</b>			Thermo Fisher Scientific, Inc. . . . .	51,812	14,181,981
Abbott Laboratories . . . . .	229,949	18,382,123	UnitedHealth Group, Inc. . . . .	124,274	30,727,989
AbbVie, Inc. . . . .	193,143	15,565,394	Universal Health Services, Inc. Class B . . . . .	10,500	1,404,585
ABIOMED, Inc. (a) . . . . .	5,500	1,570,745	Varian Medical Systems, Inc. (a) . . . . .	11,029	1,563,030
Agilent Technologies, Inc. . . . .	42,393	3,407,549	Vertex Pharmaceuticals, Inc. (a) . . . . .	33,252	6,116,705
Alexion Pharmaceuticals, Inc. (a) . . . . .	30,173	4,078,786	Waters Corp. (a) . . . . .	9,650	2,429,001
Align Technology, Inc. (a) . . . . .	9,600	2,729,568	WellCare Health Plans, Inc. (a) . . . . .	6,300	1,699,425
Allergan PLC . . . . .	41,406	6,062,252	Zimmer Biomet Holdings, Inc. . . . .	25,325	3,234,002
AmerisourceBergen Corp. . . . .	19,634	1,561,296	Zoetis, Inc. . . . .	62,620	6,303,955
Amgen, Inc. . . . .	81,854	15,550,623			<u>448,175,661</u>
Anthem, Inc. . . . .	33,619	9,647,981	<b>INDUSTRIALS — 9.3%</b>		
Baxter International, Inc. . . . .	65,379	5,315,966	3M Co. . . . .	74,729	15,527,192
Becton Dickinson and Co. . . . .	34,656	8,654,643	Alaska Air Group, Inc. . . . .	15,500	869,860
Biogen, Inc. (a) . . . . .	26,284	6,213,012	Allegion PLC . . . . .	11,996	1,088,157
Boston Scientific Corp. (a) . . . . .	179,657	6,895,236	American Airlines Group, Inc. . . . .	51,300	1,629,288
Bristol-Myers Squibb Co. . . . .	211,804	10,105,169	AMETEK, Inc. . . . .	27,999	2,323,077
Cardinal Health, Inc. . . . .	37,933	1,826,474	AO Smith Corp. . . . .	17,500	933,100
Celgene Corp. (a) . . . . .	91,271	8,610,506	Arconic, Inc. . . . .	50,186	959,054
Centene Corp. (a) . . . . .	56,500	3,000,150	Boeing Co. . . . .	68,264	26,037,255
Cerner Corp. (a) . . . . .	45,037	2,576,567	C.H. Robinson Worldwide, Inc. . . . .	16,479	1,433,508
Cigna Corp. . . . .	49,241	7,918,938	Caterpillar, Inc. . . . .	76,724	10,395,335
Cooper Cos., Inc. . . . .	6,900	2,043,573			
CVS Health Corp. . . . .	168,994	9,113,846			

See accompanying notes to schedule of investments.





**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Juniper Networks, Inc. . . . .	42,349	\$ 1,120,978	Packaging Corp. of America . . .	11,200	\$ 1,113,056
Keysight Technologies, Inc. (a) . .	24,000	2,092,800	PPG Industries, Inc. . . . .	30,854	3,482,491
KLA-Tencor Corp. . . . .	21,732	2,595,018	Sealed Air Corp. . . . .	18,323	843,957
Lam Research Corp. . . . .	19,977	3,576,083	Sherwin-Williams Co. . . . .	10,909	4,698,615
Mastercard, Inc. Class A . . . . .	117,851	27,748,018	Vulcan Materials Co. . . . .	16,571	1,962,006
Maxim Integrated Products, Inc. . .	35,200	1,871,584	Westrock Co. . . . .	32,036	1,228,581
Microchip Technology, Inc. (b) . .	32,083	2,661,606			80,337,813
Micron Technology, Inc. (a) . . . .	146,034	6,035,585			
Microsoft Corp. . . . .	997,858	117,687,373	<b>REAL ESTATE — 3.0%</b>		
Motorola Solutions, Inc. . . . .	21,872	3,071,266	Alexandria Real Estate Equities,		
NetApp, Inc. . . . .	33,214	2,303,059	Inc. REIT . . . . .	15,700	2,238,192
NVIDIA Corp. . . . .	78,544	14,103,361	American Tower Corp. REIT . . .	57,218	11,275,379
Oracle Corp. . . . .	333,735	17,924,907	Apartment Investment &		
Paychex, Inc. . . . .	41,607	3,336,881	Management Co. Class A,		
PayPal Holdings, Inc. (a) . . . . .	151,345	15,715,665	REIT . . . . .	18,795	945,201
Qorvo, Inc. (a) . . . . .	15,400	1,104,642	AvalonBay Communities, Inc.		
QUALCOMM, Inc. . . . .	156,926	8,949,490	REIT . . . . .	18,769	3,767,501
Red Hat, Inc. (a) . . . . .	23,470	4,287,969	Boston Properties, Inc. REIT . . .	21,246	2,844,414
salesforce.com, Inc. (a) . . . . .	100,295	15,883,719	CBRE Group, Inc. Class A (a) . .	39,667	1,961,533
Seagate Technology PLC. . . . .	32,324	1,547,996	Crown Castle International Corp.		
Skyworks Solutions, Inc. . . . .	22,300	1,839,304	REIT . . . . .	53,958	6,906,624
Symantec Corp. . . . .	77,660	1,785,403	Digital Realty Trust, Inc. REIT . .	28,300	3,367,700
Synopsys, Inc. (a) . . . . .	19,900	2,291,485	Duke Realty Corp. REIT. . . . .	45,300	1,385,274
TE Connectivity, Ltd. . . . .	42,451	3,427,918	Equinix, Inc. REIT . . . . .	10,743	4,868,298
Texas Instruments, Inc. . . . .	123,493	13,098,903	Equity Residential REIT . . . . .	50,119	3,774,963
Total System Services, Inc. . . . .	20,976	1,992,930	Essex Property Trust, Inc. REIT . .	9,045	2,616,176
VeriSign, Inc. (a) . . . . .	13,901	2,523,866	Extra Space Storage, Inc. REIT . .	15,100	1,538,841
Visa, Inc. Class A . . . . .	226,860	35,433,263	Federal Realty Investment Trust		
Western Digital Corp. . . . .	38,653	1,857,663	REIT . . . . .	8,600	1,185,510
Western Union Co. . . . .	53,945	996,364	HCP, Inc. REIT. . . . .	64,023	2,003,920
Xerox Corp. . . . .	25,527	816,353	Host Hotels & Resorts, Inc.		
Xilinx, Inc. . . . .	33,360	4,229,714	REIT . . . . .	92,962	1,756,982
		652,712,352	Iron Mountain, Inc. REIT . . . . .	36,181	1,282,978
			Kimco Realty Corp. REIT . . . . .	48,153	890,831
<b>MATERIALS — 2.6%</b>			Macerich Co. REIT . . . . .	13,855	600,614
Air Products & Chemicals, Inc. . .	28,902	5,519,126	Mid-America Apartment		
Albemarle Corp. . . . .	12,200	1,000,156	Communities, Inc. REIT . . . . .	13,800	1,508,754
Alcoa Corp. (a) . . . . .	1	28	Prologis, Inc. REIT . . . . .	82,151	5,910,764
Avery Dennison Corp. . . . .	10,670	1,205,710	Public Storage REIT . . . . .	19,035	4,145,442
Ball Corp. . . . .	41,232	2,385,683	Realty Income Corp. REIT . . . . .	39,900	2,935,044
Celanese Corp. Series A . . . . .	18,000	1,774,980	Regency Centers Corp. REIT . . .	21,200	1,430,788
CF Industries Holdings, Inc. . . . .	28,520	1,165,898	SBA Communications Corp.		
DowDuPont, Inc. . . . .	294,446	15,696,916	REIT (a) . . . . .	14,100	2,815,206
Eastman Chemical Co. . . . .	18,036	1,368,572	Simon Property Group, Inc.		
Ecolab, Inc. . . . .	33,201	5,861,305	REIT . . . . .	40,180	7,321,198
FMC Corp. . . . .	15,978	1,227,430	SL Green Realty Corp. REIT . . .	12,100	1,088,032
Freeport-McMoRan, Inc. . . . .	201,140	2,592,695	UDR, Inc. REIT . . . . .	35,400	1,609,284
International Flavors &			Ventas, Inc. REIT . . . . .	48,097	3,069,070
Fragrances, Inc. (b) . . . . .	12,451	1,603,564	Vornado Realty Trust REIT . . . .	20,468	1,380,362
International Paper Co. . . . .	49,803	2,304,385	Welltower, Inc. REIT . . . . .	52,219	4,052,194
Linde PLC. . . . .	70,963	12,484,521	Weyerhaeuser Co. REIT . . . . .	98,087	2,583,612
LyondellBasell Industries NV					95,060,681
Class A . . . . .	38,948	3,274,748	<b>UTILITIES — 3.3%</b>		
Martin Marietta Materials, Inc. . .	7,845	1,578,257	AES Corp. . . . .	77,836	1,407,275
Mosaic Co. . . . .	40,984	1,119,273	Alliant Energy Corp. . . . .	28,300	1,333,779
Newmont Mining Corp. (b) . . . .	73,733	2,637,429	Ameren Corp. . . . .	33,904	2,493,639
Nucor Corp. . . . .	37,848	2,208,431			

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
American Electric Power Co., Inc. . . . .	64,509	\$ 5,402,629
American Water Works Co., Inc. . . . .	23,900	2,491,814
Atmos Energy Corp. . . . .	14,400	1,482,192
CenterPoint Energy, Inc. . . . .	70,176	2,154,403
CMS Energy Corp. . . . .	39,055	2,169,115
Consolidated Edison, Inc. . . . .	41,552	3,524,025
Dominion Energy, Inc. . . . .	103,466	7,931,703
DTE Energy Co. . . . .	24,345	3,036,795
Duke Energy Corp. . . . .	96,192	8,657,280
Edison International. . . . .	44,214	2,737,731
Entergy Corp. . . . .	24,498	2,342,744
Energy, Inc. . . . .	33,399	1,938,812
Eversource Energy. . . . .	42,917	3,044,961
Exelon Corp. . . . .	126,084	6,320,591
FirstEnergy Corp. . . . .	65,193	2,712,681
NextEra Energy, Inc. . . . .	61,964	11,978,880
NiSource, Inc. . . . .	53,804	1,542,023
NRG Energy, Inc. . . . .	37,102	1,576,093
Pinnacle West Capital Corp. . . . .	14,104	1,348,060
PPL Corp. . . . .	96,219	3,053,991
Public Service Enterprise Group, Inc. . . . .	63,188	3,753,999
Sempra Energy . . . . .	36,262	4,563,935
Southern Co. . . . .	133,759	6,912,665
WEC Energy Group, Inc. . . . .	42,382	3,351,569
Xcel Energy, Inc. . . . .	66,151	3,718,348
		102,981,732
<b>TOTAL COMMON STOCKS</b> (Cost \$2,409,590,809) . . . . .		3,075,401,170

**SHORT-TERM INVESTMENTS — 3.6%**

State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (d) (e) . . . . .	98,150,302	98,150,302
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At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
E-Mini S&P 500 Index (long)	357	06/21/2019	\$50,134,364	\$50,654,730	\$520,366

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (c) (f) . . . . .	13,408,211	\$ 13,408,211
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$111,558,513) . . . . .		111,558,513
<b>TOTAL INVESTMENTS — 102.1%</b> (Cost \$2,521,149,322) . . . . .		3,186,959,683
<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (2.1)%</b> . . . . .		(65,449,108)
<b>NET ASSETS — 100.0%</b> . . . . .		\$ 3,121,510,575

- (a) Non-income producing security.
  - (b) All or a portion of the shares of the security are on loan at March 31, 2019.
  - (c) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
  - (d) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
  - (e) The rate shown is the annualized seven-day yield at March 31, 2019.
  - (f) Investment of cash collateral for securities loaned.
- REIT =Real Estate Investment Trust

See accompanying notes to schedule of investments.



**STATE STREET EQUITY 500 INDEX II PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$3,075,401,170	\$—	\$—	\$3,075,401,170
Short-Term Investments . . . . .	111,558,513	—	—	111,558,513
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$3,186,959,683</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,186,959,683</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(a)</sup> . . . . .	520,366	—	—	520,366
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 520,366</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 520,366</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$3,187,480,049</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,187,480,049</u>

(a) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/18	at 3/31/19						at 3/31/19	at 3/31/19		
State Street Corp. . . . .	44,678		\$ 2,817,841	\$ 146,896	\$ —	\$—	\$126,885	46,978	\$ 3,091,622	\$ 22,080	\$—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	81,722,543		81,722,543	295,420,060	278,992,301	—	—	98,150,302	98,150,302	434,358	—
State Street Navigator Securities Lending Portfolio II . . . . .	4,917,310		4,917,310	45,286,525	36,795,624	—	—	13,408,211	13,408,211	46,183	—
<b>Total</b> . . . . .			<u>\$89,457,694</u>	<u>\$340,853,481</u>	<u>\$315,787,925</u>	<u>\$—</u>	<u>\$126,885</u>	<u>\$114,650,135</u>	<u>\$502,621</u>	<u>\$—</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

State Street Aggregate Bond Index Fund is a feeder fund that invests substantially all of its investable assets in a master fund, the State Street Aggregate Bond Index Portfolio. The schedule of investments for the State Street Aggregate Bond Index Portfolio follows.

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>CORPORATE BONDS &amp; NOTES — 24.9%</b>		
<b>ADVERTISING — 0.0% (a)</b>		
Interpublic Group of Cos., Inc.:		
3.75%, 10/1/2021 . . . . .	\$ 260,000	\$ 264,069
4.20%, 4/15/2024 (b) . . . . .	25,000	25,721
4.65%, 10/1/2028 . . . . .	10,000	10,417
5.40%, 10/1/2048 . . . . .	25,000	25,302
Omnicom Group, Inc./Omnicom Capital, Inc.:		
3.60%, 4/15/2026 . . . . .	100,000	99,175
WPP Finance 2010		
3.63%, 9/7/2022 . . . . .	25,000	25,081
		449,765
<b>AEROSPACE &amp; DEFENSE — 0.5%</b>		
Boeing Co.:		
2.60%, 10/30/2025 . . . . .	35,000	34,042
2.80%, 3/1/2023 . . . . .	25,000	25,047
3.25%, 3/1/2028 . . . . .	25,000	25,077
3.38%, 6/15/2046 . . . . .	25,000	22,874
3.50%, 3/1/2039 . . . . .	250,000	238,732
3.55%, 3/1/2038 . . . . .	165,000	158,676
3.65%, 3/1/2047 . . . . .	100,000	95,510
3.83%, 3/1/2059 . . . . .	250,000	240,327
Embraer Netherlands Finance B.V.:		
5.05%, 6/15/2025 . . . . .	50,000	52,729
General Dynamics Corp.:		
2.25%, 11/15/2022 . . . . .	25,000	24,681
2.38%, 11/15/2024 . . . . .	250,000	244,487
2.88%, 5/11/2020 . . . . .	100,000	100,352
3.75%, 5/15/2028 (b) . . . . .	250,000	263,685
Harris Corp.:		
3.83%, 4/27/2025 . . . . .	50,000	51,222
4.40%, 6/15/2028 . . . . .	100,000	105,146
L3 Technologies, Inc.:		
3.85%, 6/15/2023 . . . . .	70,000	72,132
3.85%, 12/15/2026 . . . . .	50,000	50,818
4.95%, 2/15/2021 . . . . .	25,000	25,841
Lockheed Martin Corp.:		
2.50%, 11/23/2020 . . . . .	300,000	299,106
3.55%, 1/15/2026 . . . . .	100,000	103,291
3.60%, 3/1/2035 (b) . . . . .	50,000	49,228
4.70%, 5/15/2046 . . . . .	110,000	123,268
Northrop Grumman Corp.:		
2.55%, 10/15/2022 . . . . .	150,000	148,470
2.93%, 1/15/2025 . . . . .	150,000	147,949
3.25%, 8/1/2023 . . . . .	200,000	202,522

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.25%, 1/15/2028 . . . . .	\$ 150,000	\$ 147,459
4.03%, 10/15/2047 . . . . .	100,000	98,651
4.75%, 6/1/2043 . . . . .	25,000	27,106
Raytheon Co.:		
3.13%, 10/15/2020 . . . . .	25,000	25,243
4.20%, 12/15/2044 (b) . . . . .	25,000	27,227
Rockwell Collins, Inc.:		
2.80%, 3/15/2022 . . . . .	200,000	199,334
3.50%, 3/15/2027 . . . . .	136,000	134,308
4.35%, 4/15/2047 . . . . .	100,000	98,522
United Technologies Corp.:		
1.95%, 11/1/2021 . . . . .	150,000	147,048
2.65%, 11/1/2026 (b) . . . . .	50,000	47,625
2.80%, 5/4/2024 . . . . .	250,000	246,800
3.13%, 5/4/2027 . . . . .	200,000	195,462
3.35%, 8/16/2021 . . . . .	15,000	15,198
3.65%, 8/16/2023 . . . . .	340,000	348,911
3.95%, 8/16/2025 . . . . .	25,000	25,978
4.13%, 11/16/2028 . . . . .	60,000	62,389
4.45%, 11/16/2038 . . . . .	20,000	20,744
4.50%, 6/1/2042 . . . . .	100,000	103,222
4.63%, 11/16/2048 . . . . .	35,000	37,094
6.13%, 7/15/2038 . . . . .	50,000	60,778
		4,974,311
<b>AGRICULTURE — 0.4%</b>		
Altria Group, Inc.:		
2.85%, 8/9/2022 (b) . . . . .	200,000	199,406
3.49%, 2/14/2022 (b) . . . . .	15,000	15,232
3.80%, 2/14/2024 . . . . .	40,000	40,708
3.88%, 9/16/2046 (b) . . . . .	100,000	82,252
4.00%, 1/31/2024 . . . . .	25,000	25,702
4.40%, 2/14/2026 . . . . .	225,000	231,660
4.50%, 5/2/2043 . . . . .	25,000	22,434
4.80%, 2/14/2029 . . . . .	40,000	41,216
5.80%, 2/14/2039 . . . . .	285,000	302,023
5.95%, 2/14/2049 (b) . . . . .	75,000	80,478
6.20%, 2/14/2059 . . . . .	15,000	16,143
Archer-Daniels-Midland Co.:		
3.38%, 3/15/2022 . . . . .	60,000	61,306
3.75%, 9/15/2047 . . . . .	50,000	48,758
4.02%, 4/16/2043 . . . . .	50,000	50,910
BAT Capital Corp.:		
2.76%, 8/15/2022 . . . . .	300,000	294,936
3.22%, 8/15/2024 . . . . .	50,000	48,839
3.56%, 8/15/2027 . . . . .	100,000	94,682
4.39%, 8/15/2037 . . . . .	285,000	255,340
4.54%, 8/15/2047 . . . . .	105,000	91,839
Bunge, Ltd. Finance Corp.:		
3.75%, 9/25/2027 . . . . .	30,000	27,233
4.35%, 3/15/2024 . . . . .	100,000	101,258
Philip Morris International, Inc.:		
2.13%, 5/10/2023 . . . . .	75,000	72,952
2.50%, 11/2/2022 . . . . .	500,000	495,225
2.63%, 2/18/2022 . . . . .	25,000	24,948
2.75%, 2/25/2026 . . . . .	125,000	121,379

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.13%, 3/2/2028 . . . . . \$	200,000	\$ 194,706	2.34%, 11/2/2020 . . . . . \$	250,000	\$ 244,287
4.13%, 3/4/2043 . . . . .	25,000	23,603	2.98%, 8/3/2022 . . . . .	200,000	190,838
4.25%, 11/10/2044 . . . . .	250,000	242,517	3.10%, 5/4/2023 (b) . . . . .	100,000	93,540
4.50%, 3/20/2042 . . . . .	50,000	49,560	3.34%, 3/18/2021 . . . . .	150,000	147,668
Reynolds American, Inc.:			3.82%, 11/2/2027 . . . . .	250,000	218,642
4.00%, 6/12/2022 . . . . .	50,000	51,097	5.58%, 3/18/2024 . . . . .	500,000	507,385
5.70%, 8/15/2035 . . . . .	25,000	25,947	5.60%, 1/7/2022 (b) . . . . .	250,000	257,677
5.85%, 8/15/2045 . . . . .	175,000	179,573	Series GMTN, 4.39%, 1/8/2026 . . . . .	100,000	92,754
		<u>3,613,862</u>	General Motors Co.:		
<b>AIRLINES — 0.1%</b>			5.15%, 4/1/2038 (b) . . . . .	200,000	184,412
American Airlines 2014-1 Pass Through Trust Series A, Class A, 3.70%, 4/1/2028 . . . . .	19,444	19,487	5.20%, 4/1/2045 . . . . .	200,000	178,158
American Airlines 2017-2 Pass Through Trust Series AA, Class AA, 3.35%, 4/15/2031 . . . . .	97,294	94,937	6.60%, 4/1/2036 . . . . .	100,000	104,256
Delta Air Lines, Inc.:			6.75%, 4/1/2046 . . . . .	25,000	26,029
2.60%, 12/4/2020 . . . . .	250,000	247,980	General Motors Financial Co., Inc.:		
3.63%, 3/15/2022 . . . . .	100,000	100,585	3.15%, 6/30/2022 . . . . .	250,000	247,487
United Airlines 2016-1 Pass Through Trust Series AA, Class AA, 3.10%, 1/7/2030 . . . . .	46,042	44,854	3.20%, 7/13/2020 . . . . .	25,000	25,061
United Airlines 2018-1 Pass Through Trust Series AA, 3.50%, 9/1/2031 . .	112,998	111,455	3.20%, 7/6/2021 (b) . . . . .	100,000	99,695
United Airlines 2019-1 Class AA Pass Through Trust Series AA, 4.15%, 2/25/2033 .	80,000	82,659	3.45%, 1/14/2022 . . . . .	50,000	50,090
		<u>701,957</u>	3.70%, 5/9/2023 . . . . .	100,000	99,532
<b>APPAREL — 0.0% (a)</b>			3.95%, 4/13/2024 . . . . .	150,000	148,748
NIKE, Inc.:			4.00%, 1/15/2025 . . . . .	35,000	34,360
2.38%, 11/1/2026 . . . . .	50,000	48,257	4.15%, 6/19/2023 (b) . . . . .	200,000	202,320
3.88%, 11/1/2045 . . . . .	30,000	30,606	4.20%, 11/6/2021 . . . . .	250,000	254,492
Ralph Lauren Corp.			4.35%, 1/17/2027 . . . . .	185,000	179,565
3.75%, 9/15/2025 . . . . .	25,000	25,679	5.10%, 1/17/2024 . . . . .	500,000	520,580
		<u>104,542</u>	5.25%, 3/1/2026 . . . . .	100,000	103,143
<b>AUTO MANUFACTURERS — 0.6%</b>			PACCAR Financial Corp.:		
American Honda Finance Corp.:			Series MTN, 2.30%, 8/10/2022. . . . .	50,000	49,190
Series MTN, 1.95%, 7/20/2020 . . . . .	25,000	24,767	Series MTN, 3.10%, 5/10/2021. . . . .	40,000	40,316
Series MTN, 2.45%, 9/24/2020 . . . . .	75,000	74,730	Toyota Motor Credit Corp.:		
Series MTN, 2.90%, 2/16/2024. . . . .	50,000	50,070	1.95%, 4/17/2020 . . . . .	100,000	99,358
Series MTN, 3.63%, 10/10/2023 . . . . .	300,000	310,296	Series GMTN, 1.90%, 4/8/2021 (b) . . . . .	275,000	271,543
Ford Motor Co.:			Series GMTN, 2.80%, 7/13/2022. . . . .	25,000	25,164
4.35%, 12/8/2026 (b) . . . . .	100,000	92,664	Series GMTN, 3.05%, 1/11/2028. . . . .	50,000	49,992
4.75%, 1/15/2043 . . . . .	50,000	39,256	Series GMTN, 3.45%, 9/20/2023. . . . .	100,000	102,980
5.29%, 12/8/2046 . . . . .	100,000	83,833	Series MTN, 2.15%, 9/8/2022.	50,000	49,348
Ford Motor Credit Co. LLC:			Series MTN, 2.60%, 1/11/2022 (b) . . . . .	200,000	200,076
			Series MTN, 2.90%, 4/17/2024. . . . .	50,000	50,318
			Series MTN, 2.95%, 4/13/2021. . . . .	50,000	50,394
			Series MTN, 3.40%, 4/14/2025. . . . .	100,000	103,108
					<u>5,978,122</u>
			<b>AUTO PARTS &amp; EQUIPMENT — 0.0% (a)</b>		
			Aptiv PLC:		

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.25%, 1/15/2026 . . . . .	\$ 25,000	\$ 25,734	Series MTN, 4.88%, 4/1/2044. \$	50,000	\$ 55,840
4.40%, 10/1/2046 . . . . .	30,000	26,885	Series MTN, 5.00%, 1/21/2044. . . . .	100,000	112,830
Aptiv PLC			Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (c) . . . . .	200,000	202,334
4.35%, 3/15/2029 . . . . .	45,000	45,777	Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (c) . . . . .	500,000	513,930
Lear Corp.			Series MTN, 3 Month USD LIBOR + 0.97%, 3.46%, 3/15/2025 (c) . . . . .	500,000	505,840
5.25%, 1/15/2025 . . . . .	20,000	20,819	Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (c) . . . . .	250,000	247,387
		119,215	Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (c) . . . . .	200,000	200,510
<b>BANKS — 5.6%</b>			Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (c) . . . . .	150,000	152,912
Australia & New Zealand			Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (c) . . . . .	500,000	520,285
Banking Group, Ltd.:			Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (b) (c) . . . . .	150,000	155,979
2.63%, 5/19/2022 . . . . .	250,000	248,125	Bank of America NA		
Series MTN, 2.30%, 6/1/2021.	100,000	98,952	3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (b) (c) . . . . .	270,000	273,089
Banco Bilbao Vizcaya Argentaria			Bank of Montreal:		
SA			Series D, 3.10%, 4/13/2021 . .	60,000	60,520
3.00%, 10/20/2020. . . . .	25,000	25,022	Series MTN, 1.90%, 8/27/2021. . . . .	300,000	294,579
Banco Santander SA:			Series MTN, 2.55%, 11/6/2022 (b) . . . . .	30,000	29,815
3.13%, 2/23/2023 . . . . .	200,000	197,598	Series MTN, 2.90%, 3/26/2022. . . . .	100,000	100,138
4.38%, 4/12/2028 . . . . .	200,000	202,252	Series MTN, 3.10%, 7/13/2020. . . . .	50,000	50,290
Bank of America Corp.:			Bank of New York Mellon Corp.:		
6.11%, 1/29/2037 . . . . .	75,000	88,979	Series G, 3.00%, 2/24/2025 . .	100,000	100,071
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (c) . . . . .	250,000	253,877	Series MTN, 2.05%, 5/3/2021 (b) . . . . .	50,000	49,357
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (c) . . . . .	96,000	95,566	Series MTN, 2.20%, 8/16/2023. . . . .	200,000	194,540
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (c) . . . . .	250,000	249,917	Series MTN, 2.60%, 2/7/2022.	125,000	124,859
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (c) . . . . .	234,000	232,888	Series MTN, 3.25%, 5/16/2027. . . . .	100,000	100,888
3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (c) . . . . .	360,000	352,346	Series MTN, 3.30%, 8/23/2029. . . . .	250,000	249,412
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (b) (c) . . . . .	100,000	97,497	Bank of Nova Scotia:		
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (c) . . . . .	200,000	204,844	2.35%, 10/21/2020. . . . .	100,000	99,538
Series GMTN, 2.63%, 4/19/2021. . . . .	600,000	598,368	2.70%, 3/7/2022 (b) . . . . .	100,000	100,054
Series GMTN, 3.50%, 4/19/2026 (b) . . . . .	130,000	131,097	3 Month USD LIBOR + 2.65%, 4.65%, 10/12/2022 (c) . . . . .	250,000	230,112
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (c) . . . . .	250,000	249,160			
Series L, 3.95%, 4/21/2025 . .	50,000	50,945			
Series MTN, 2.50%, 10/21/2022 . . . . .	50,000	49,273			
Series MTN, 4.00%, 4/1/2024 (b) . . . . .	50,000	52,063			
Series MTN, 4.13%, 1/22/2024. . . . .	25,000	26,154			
Series MTN, 4.20%, 8/26/2024. . . . .	50,000	51,743			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series BKNT, 2.45%, 3/22/2021 . . . . .	\$ 200,000	\$ 198,976	2.35%, 8/2/2021 . . . . .	\$ 50,000	\$ 49,392
Series BKNT, 2.50%, 1/8/2021 (b) . . . . .	250,000	249,197	2.70%, 3/30/2021 . . . . .	175,000	174,823
Barclays Bank PLC: 2.65%, 1/11/2021 . . . . .	200,000	198,564	2.70%, 10/27/2022 . . . . .	250,000	247,605
5.14%, 10/14/2020 . . . . .	100,000	102,903	2.75%, 4/25/2022 . . . . .	300,000	298,704
Barclays PLC: 3.20%, 8/10/2021 (b) . . . . .	200,000	199,938	2.90%, 12/8/2021 . . . . .	250,000	249,885
3.68%, 1/10/2023 . . . . .	200,000	199,808	3.20%, 10/21/2026 . . . . .	300,000	293,319
4.38%, 1/12/2026 . . . . .	50,000	50,322	3.75%, 6/16/2024 . . . . .	25,000	25,857
5.25%, 8/17/2045 . . . . .	25,000	26,165	4.13%, 7/25/2028 . . . . .	70,000	70,276
3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (c) . . . . .	250,000	252,520	4.30%, 11/20/2026 . . . . .	50,000	50,886
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (c) . . . . .	200,000	206,482	4.40%, 6/10/2025 . . . . .	250,000	258,837
BB&T Corp.: Series MTN, 2.15%, 2/1/2021 . . . . .	275,000	272,247	4.45%, 9/29/2027 . . . . .	150,000	154,088
Series MTN, 2.63%, 6/29/2020 (b) . . . . .	50,000	49,945	4.65%, 7/30/2045 . . . . .	25,000	26,513
Series MTN, 3.05%, 6/20/2022 . . . . .	150,000	151,004	5.30%, 5/6/2044 . . . . .	50,000	54,911
Series MTN, 3.75%, 12/6/2023 . . . . .	50,000	51,843	6.68%, 9/13/2043 . . . . .	175,000	223,704
Series MTN, 3.88%, 3/19/2029 . . . . .	100,000	101,147	3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (b) (c) . . . . .	100,000	99,294
BNP Paribas SA: Series BKNT, 5.00%, 1/15/2021 . . . . .	100,000	103,913	3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (c) . . . . .	250,000	256,340
Series MTN, 4.25%, 10/15/2024 (b) . . . . .	250,000	256,332	3 Month USD LIBOR + 1.34%, 3.98%, 3/20/2030 (c) . . . . .	250,000	254,730
BPCE SA 4.00%, 4/15/2024 . . . . .	250,000	258,275	3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (c) . . . . .	100,000	99,618
Branch Banking & Trust Co. Series BKNT, 3.63%, 9/16/2025 . . . . .	25,000	25,481	3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (c) . . . . .	250,000	253,342
Canadian Imperial Bank of Commerce: 2.55%, 6/16/2022 (b) . . . . .	50,000	49,841	3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (c) . . . . .	150,000	153,218
2.70%, 2/2/2021 . . . . .	85,000	85,060	3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (c) . . . . .	250,000	245,702
3.10%, 4/2/2024 (d) . . . . .	100,000	99,763	Citizens Bank NA/Providence RI Series BKNT, 2.25%, 10/30/2020 . . . . .	250,000	247,817
Capital One Financial Corp.: 3.20%, 1/30/2023 . . . . .	250,000	250,277	Comerica, Inc.: 3.70%, 7/31/2023 (b) . . . . .	50,000	51,345
3.30%, 10/30/2024 . . . . .	100,000	98,950	4.00%, 2/1/2029 . . . . .	50,000	51,895
3.75%, 7/28/2026 (b) . . . . .	125,000	121,841	Commonwealth Bank of Australia Series BKNT, 2.55%, 3/15/2021 . . . . .	100,000	99,728
3.80%, 1/31/2028 . . . . .	250,000	246,647	Cooperatieve Rabobank UA: 2.75%, 1/10/2023 . . . . .	250,000	247,787
Capital One NA Series BKNT, 2.95%, 7/23/2021 . . . . .	75,000	75,230	3.88%, 2/8/2022 . . . . .	50,000	51,441
Citibank NA: Series BKNT, 2.13%, 10/20/2020 . . . . .	275,000	272,665	4.38%, 8/4/2025 . . . . .	250,000	258,585
Series BKNT, 3.65%, 1/23/2024 . . . . .	250,000	257,815	4.50%, 1/11/2021 . . . . .	50,000	51,505
Citigroup, Inc.: Series GMTN, 2.50%, 1/19/2021 . . . . .	300,000	298,536	5.75%, 12/1/2043 . . . . .	50,000	59,748
			Credit Suisse AG Series MTN, 3.63%, 9/9/2024 . . . . .	500,000	507,160
			Credit Suisse Group Funding Guernsey, Ltd.:		

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.13%, 12/10/2020 . . . . . \$	450,000	\$ 450,945	3 Month USD LIBOR +		
3.80%, 6/9/2023 . . . . .	150,000	152,286	1.20%, 3.27%, 9/29/2025		
Deutsche Bank AG:			(b) (c) . . . . . \$	325,000	\$ 320,570
2.70%, 7/13/2020 . . . . .	275,000	272,035	Series MTN, 4.80%, 7/8/2044 .	50,000	52,934
2.95%, 8/20/2020 . . . . .	50,000	49,447	HSBC Holdings PLC:		
3.30%, 11/16/2022 . . . . .	250,000	242,002	2.95%, 5/25/2021 . . . . .	250,000	249,950
3.70%, 5/30/2024 . . . . .	50,000	48,012	3.40%, 3/8/2021 . . . . .	275,000	277,384
4.25%, 10/14/2021 . . . . .	200,000	200,860	3.60%, 5/25/2023 . . . . .	250,000	253,902
Discover Bank:			4.30%, 3/8/2026 . . . . .	250,000	259,362
Series BKNT, 3.35%,			5.10%, 4/5/2021 (b) . . . . .	50,000	52,067
2/6/2023 . . . . .	250,000	251,412	5.25%, 3/14/2044 . . . . .	450,000	494,523
Series BKNT, 3.45%,			6.50%, 9/15/2037 (b) . . . . .	200,000	248,756
7/27/2026 . . . . .	25,000	24,225	3 Month USD LIBOR +		
Fifth Third Bancorp			0.99%, 3.95%, 5/18/2024		
3.95%, 3/14/2028 (b) . . . . .	100,000	103,217	(c) . . . . .	250,000	254,740
Fifth Third Bank:			3 Month USD LIBOR +		
Series BKNT, 2.25%,			1.21%, 3.80%, 3/11/2025		
6/14/2021 . . . . .	50,000	49,461	(c) . . . . .	500,000	507,675
Series BKNT, 3.35%,			3 Month USD LIBOR +		
7/26/2021 . . . . .	200,000	202,856	1.35%, 4.29%, 9/12/2026		
Series BKNT, 3.85%,			(c) . . . . .	200,000	205,980
3/15/2026 . . . . .	225,000	229,001	3 Month USD LIBOR +		
Goldman Sachs Group, Inc.:			1.53%, 4.58%, 6/19/2029		
2.35%, 11/15/2021 . . . . .	175,000	172,244	(c) . . . . .	250,000	262,617
2.60%, 12/27/2020 . . . . .	250,000	248,885	3 Month USD LIBOR +		
2.63%, 4/25/2021 . . . . .	150,000	149,240	1.55%, 4.04%, 3/13/2028		
2.75%, 9/15/2020 . . . . .	250,000	249,622	(c) . . . . .	250,000	252,275
2.88%, 2/25/2021 . . . . .	25,000	25,005	3 Month USD LIBOR +		
3.00%, 4/26/2022 . . . . .	250,000	249,420	0.92%, 3.03%, 11/22/2023		
3.50%, 1/23/2025 . . . . .	50,000	49,801	(c) . . . . .	250,000	248,200
3.50%, 11/16/2026 . . . . .	250,000	246,102	Huntington Bancshares, Inc.:		
3.63%, 1/22/2023 (b) . . . . .	25,000	25,451	2.30%, 1/14/2022 . . . . .	25,000	24,619
3.63%, 2/20/2024 . . . . .	60,000	60,659	4.00%, 5/15/2025 . . . . .	100,000	103,875
3.75%, 2/25/2026 . . . . .	50,000	50,179	Huntington National Bank		
4.00%, 3/3/2024 . . . . .	50,000	51,546	Series BKNT, 3.55%,		
4.75%, 10/21/2045 . . . . .	50,000	52,784	10/6/2023 . . . . .	250,000	256,202
5.15%, 5/22/2045 . . . . .	250,000	262,882	Industrial & Commercial Bank		
5.95%, 1/15/2027 . . . . .	50,000	55,967	of China, Ltd.		
6.25%, 2/1/2041 . . . . .	200,000	247,536	2.45%, 10/20/2021 . . . . .	250,000	245,437
6.75%, 10/1/2037 . . . . .	150,000	183,153	ING Groep NV		
3 Month USD LIBOR +			4.55%, 10/2/2028 (b) . . . . .	200,000	210,252
0.99%, 2.91%, 7/24/2023			Intesa Sanpaolo SpA		
(b) (c) . . . . .	250,000	247,062	5.25%, 1/12/2024 . . . . .	50,000	51,158
3 Month USD LIBOR +			JPMorgan Chase & Co.:		
1.37%, 4.02%, 10/31/2038			2.40%, 6/7/2021 . . . . .	550,000	546,034
(c) . . . . .	200,000	190,468	2.55%, 3/1/2021 (b) . . . . .	250,000	249,327
3 Month USD LIBOR +			2.70%, 5/18/2023 . . . . .	125,000	123,771
1.43%, 4.41%, 4/23/2039			2.95%, 10/1/2026 . . . . .	350,000	341,614
(c) . . . . .	350,000	349,594	2.97%, 1/15/2023 . . . . .	50,000	50,030
3 Month USD LIBOR +			3.38%, 5/1/2023 . . . . .	75,000	75,755
1.51%, 3.69%, 6/5/2028			3.88%, 2/1/2024 . . . . .	50,000	51,980
(c) . . . . .	250,000	247,672	4.13%, 12/15/2026 . . . . .	50,000	51,612
3 Month USD LIBOR +			4.25%, 10/1/2027 . . . . .	80,000	83,142
0.82%, 2.88%, 10/31/2022			4.85%, 2/1/2044 . . . . .	50,000	55,625
(c) . . . . .	275,000	272,902	4.95%, 6/1/2045 . . . . .	50,000	55,287
			5.40%, 1/6/2042 . . . . .	50,000	59,370
			5.50%, 10/15/2040 . . . . .	150,000	179,963

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 0.70%, 3.21%, 4/1/2023 (c) . . . . .	\$ 155,000	\$ 156,043	Series MTN, 2.90%, 9/15/2020. . . . .	\$ 100,000	\$ 100,293
3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (c) . . . . .	75,000	76,240	Series MTN, 4.15%, 10/29/2025 . . . . .	65,000	68,268
3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (c) . . . . .	200,000	205,186	Landwirtschaftliche Rentenbank: 2.00%, 1/13/2025 . . . . .	25,000	24,412
3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (c) . . . . .	338,000	335,877	2.25%, 10/1/2021 . . . . .	50,000	49,875
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (c) . . . . .	185,000	183,226	Series GMTN, 1.75%, 7/27/2026. . . . .	50,000	47,511
3 Month USD LIBOR + 1.00%, 4.02%, 12/5/2024 (c) . . . . .	500,000	518,750	Lloyds Banking Group PLC: 3.00%, 1/11/2022 . . . . .	200,000	198,786
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (c) . . . . .	100,000	99,930	3.75%, 1/11/2027 . . . . .	100,000	98,374
3 Month USD LIBOR + 1.22%, 3.90%, 1/23/2049 (c) . . . . .	450,000	435,519	4.05%, 8/16/2023 . . . . .	300,000	305,925
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (c) . . . . .	200,000	208,882	4.34%, 1/9/2048 . . . . .	200,000	180,066
3 Month USD LIBOR + 1.33%, 4.45%, 12/5/2029 (c) . . . . .	250,000	266,062	4.65%, 3/24/2026 . . . . .	100,000	101,381
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (c) . . . . .	250,000	254,622	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (c) . . . . .	200,000	195,066
3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (c) . . . . .	200,000	195,814	Manufacturers & Traders Trust Co. Series BKNT, 2.63%, 1/25/2021 (b) . . . . .	250,000	249,542
3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (c) . . . . .	200,000	200,272	Mitsubishi UFJ Financial Group, Inc.: 2.19%, 9/13/2021 . . . . .	50,000	49,121
3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (c) . . . . .	100,000	97,482	2.67%, 7/25/2022 . . . . .	300,000	297,198
3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (c) . . . . .	50,000	49,247	2.76%, 9/13/2026 . . . . .	25,000	24,093
3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (c) . . . . .	100,000	102,242	3.00%, 2/22/2022 . . . . .	50,000	50,114
JPMorgan Chase Bank NA Series BKNT, 3 Month USD LIBOR + 0.35%, 3.09%, 4/26/2021 (c) . . . . .	350,000	350,668	3.29%, 7/25/2027 . . . . .	50,000	49,869
KeyBank NA: Series BKNT, 2.30%, 9/14/2022 (b) . . . . .	250,000	246,280	3.41%, 3/7/2024 . . . . .	250,000	253,060
Series MTN, 3.40%, 5/20/2026. . . . .	25,000	24,735	3.46%, 3/2/2023 . . . . .	50,000	50,732
KeyCorp.:			3.54%, 7/26/2021 . . . . .	30,000	30,414
			3.68%, 2/22/2027 (b) . . . . .	50,000	51,285
			3.74%, 3/7/2029 . . . . .	250,000	256,102
			3.76%, 7/26/2023 . . . . .	100,000	102,655
			3.78%, 3/2/2025 . . . . .	50,000	51,589
			3.85%, 3/1/2026 (b) . . . . .	25,000	25,862
			3.96%, 3/2/2028 (b) . . . . .	50,000	52,281
			4.05%, 9/11/2028 . . . . .	100,000	105,900
			4.29%, 7/26/2038 . . . . .	35,000	36,960
			Mizuho Financial Group, Inc.: 2.95%, 2/28/2022 . . . . .	200,000	199,538
			4.02%, 3/5/2028 . . . . .	200,000	210,698
			Morgan Stanley: 2.75%, 5/19/2022 . . . . .	450,000	447,246
			3.63%, 1/20/2027 . . . . .	100,000	100,222
			3.95%, 4/23/2027 . . . . .	25,000	24,980
			4.30%, 1/27/2045 . . . . .	50,000	50,805
			4.38%, 1/22/2047 . . . . .	100,000	103,011
			6.38%, 7/24/2042 . . . . .	65,000	84,102
			3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (c) . . . . .	250,000	254,847
			3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (c) . . . . .	100,000	99,171

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (c) . . . . . \$	100,000	\$ 97,824	Series GMTN, 2.50%, 1/19/2021 (b) . . . . . \$	100,000	\$ 99,935
Series GMTN, 2.50%, 4/21/2021. . . . .	225,000	223,517	Series GMTN, 3.20%, 4/30/2021. . . . .	575,000	581,469
Series GMTN, 3.13%, 1/23/2023 (b) . . . . .	300,000	300,885	Series GMTN, 3.70%, 10/5/2023. . . . .	500,000	516,435
Series GMTN, 3.75%, 2/25/2023. . . . .	50,000	51,269	Series GMTN, 4.65%, 1/27/2026. . . . .	100,000	106,311
Series GMTN, 3.88%, 1/27/2026. . . . .	125,000	127,710	Royal Bank of Scotland Group PLC:		
Series GMTN, 4.00%, 7/23/2025. . . . .	500,000	515,310	3.88%, 9/12/2023 . . . . .	75,000	75,321
Series GMTN, 4.35%, 9/8/2026 . . . . .	50,000	51,255	5.13%, 5/28/2024 . . . . .	100,000	102,656
Series GMTN, 3 Month USD LIBOR + 1.14%, 3.77%, 1/24/2029 (c) . . . . .	250,000	250,790	6.00%, 12/19/2023 . . . . .	95,000	101,328
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (c) . . . . .	250,000	263,525	6.10%, 6/10/2023 . . . . .	45,000	47,800
Series MTN, 2.63%, 11/17/2021 . . . . .	250,000	248,512	6.13%, 12/15/2022. . . . .	105,000	111,912
Series MTN, 3.13%, 7/27/2026. . . . .	225,000	219,089	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (b) (c) . . . . .	250,000	248,240
National Australia Bank, Ltd.: 2.88%, 4/12/2023 . . . . .	250,000	248,805	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (b) (c) . . . . .	250,000	255,650
Series BKNT, 1.88%, 7/12/2021. . . . .	250,000	244,712	Santander Holdings USA, Inc.:		
Series BKNT, 2.50%, 7/12/2026. . . . .	50,000	47,412	3.40%, 1/18/2023 (b) . . . . .	50,000	49,982
Northern Trust Corp.:			3.70%, 3/28/2022 . . . . .	60,000	60,704
3.65%, 8/3/2028 (b) . . . . .	100,000	104,992	4.40%, 7/13/2027 . . . . .	50,000	49,762
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (c) . . . . .	63,000	61,617	4.45%, 12/3/2021 . . . . .	30,000	30,880
PNC Bank NA:			4.50%, 7/17/2025 (b) . . . . .	50,000	51,510
Series BKNT, 2.15%, 4/29/2021. . . . .	250,000	247,710	Santander UK Group Holdings PLC:		
Series BKNT, 2.63%, 2/17/2022. . . . .	250,000	249,965	2.88%, 10/16/2020 . . . . .	100,000	99,799
Series BKNT, 3.25%, 1/22/2028. . . . .	250,000	252,077	3.57%, 1/10/2023 . . . . .	250,000	249,115
PNC Financial Services Group, Inc.:			3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (c) . . . . .	200,000	193,672
3.15%, 5/19/2027 . . . . .	100,000	100,029	Skandinaviska Enskilda Banken AB		
3.30%, 3/8/2022 . . . . .	50,000	50,806	1.88%, 9/13/2021 . . . . .	50,000	48,742
3.50%, 1/23/2024 (b) . . . . .	50,000	51,200	Sumitomo Mitsui Financial Group, Inc.:		
3.90%, 4/29/2024 . . . . .	50,000	51,574	2.44%, 10/19/2021 . . . . .	70,000	69,184
Regions Bank			2.78%, 7/12/2022 (b) . . . . .	350,000	348,320
Series BKNT, 2.75%, 4/1/2021 . . . . .	250,000	249,065	2.78%, 10/18/2022. . . . .	100,000	99,425
Regions Financial Corp.			2.85%, 1/11/2022 . . . . .	250,000	249,682
3.20%, 2/8/2021 . . . . .	25,000	25,185	2.93%, 3/9/2021 . . . . .	100,000	100,133
Royal Bank of Canada:			3.01%, 10/19/2026. . . . .	50,000	49,022
2.30%, 3/22/2021 . . . . .	125,000	124,240	3.10%, 1/17/2023 . . . . .	200,000	200,638
			3.36%, 7/12/2027 . . . . .	50,000	50,165
			3.75%, 7/19/2023 . . . . .	50,000	51,407
			3.78%, 3/9/2026 . . . . .	30,000	31,008
			3.94%, 7/19/2028 (b) . . . . .	50,000	52,402
			4.31%, 10/16/2028 (b) . . . . .	100,000	107,912
			SunTrust Bank:		
			Series BKNT, 2.45%, 8/1/2022 . . . . .	50,000	49,341
			Series BKNT, 3.00%, 2/2/2023 . . . . .	100,000	100,192

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series BKNT, 4.05%, 11/3/2025 . . . . .	\$ 40,000	\$ 42,046	Series MTN, 3.30%, 9/9/2024 (b) . . . . .	\$ 150,000	\$ 150,975
SunTrust Banks, Inc.:			Series MTN, 3.55%, 9/29/2025 . . . . .	50,000	50,832
2.70%, 1/27/2022 . . . . .	50,000	49,821	Series MTN, 3.75%, 1/24/2024 (b) . . . . .	250,000	257,340
4.00%, 5/1/2025 (b) . . . . .	100,000	104,617	Series MTN, 4.15%, 1/24/2029 . . . . .	250,000	261,280
Svenska Handelsbanken AB:			Series MTN, 4.75%, 12/7/2046 . . . . .	450,000	470,403
1.95%, 9/8/2020 . . . . .	168,000	166,192	Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (b) (c) . . . . .	350,000	351,477
Series GMTN, 2.40%, 10/1/2020 . . . . .	75,000	74,549	Wells Fargo Bank NA Series BKNT, 2.60%, 1/15/2021 . . . . .	250,000	249,142
Synchrony Bank			Wells Fargo Capital X 5.95%, 12/1/2086 . . . . .	25,000	28,007
Series BKNT, 3.00%, 6/15/2022 . . . . .	250,000	246,830	Westpac Banking Corp.:		
Synovus Financial Corp.			2.65%, 1/25/2021 . . . . .	100,000	100,103
3.13%, 11/1/2022 . . . . .	15,000	14,782	2.80%, 1/11/2022 . . . . .	100,000	100,072
Toronto-Dominion Bank:			2.85%, 5/13/2026 . . . . .	50,000	48,560
Series GMTN, 2.50%, 12/14/2020 (b) . . . . .	50,000	49,893	3.05%, 5/15/2020 . . . . .	100,000	100,391
Series GMTN, 2.55%, 1/25/2021 . . . . .	100,000	99,775	3.35%, 3/8/2027 . . . . .	150,000	150,609
Series GMTN, 3.15%, 9/17/2020 . . . . .	350,000	352,695	3.40%, 1/25/2028 (b) . . . . .	100,000	101,228
Series GMTN, 3.50%, 7/19/2023 (b) . . . . .	50,000	51,405	3.65%, 5/15/2023 . . . . .	100,000	102,551
Series MTN, 3.25%, 6/11/2021 (b) . . . . .	100,000	101,200			56,033,890
US Bancorp:			<b>BEVERAGES — 0.6%</b>		
Series MTN, 2.35%, 1/29/2021 . . . . .	100,000	99,321	Anheuser-Busch Cos.		
Series MTN, 3.10%, 4/27/2026 . . . . .	50,000	49,970	LLC/Anheuser-Busch InBev Worldwide, Inc.:		
Series MTN, 3.60%, 9/11/2024 . . . . .	25,000	25,751	4.70%, 2/1/2036 (e) . . . . .	125,000	124,779
Series V, 2.63%, 1/24/2022 . . . . .	300,000	300,021	4.90%, 2/1/2046 (e) . . . . .	475,000	477,589
US Bank NA:			Anheuser-Busch InBev Worldwide, Inc.:		
Series BKNT, 3.15%, 4/26/2021 . . . . .	350,000	353,223	3.75%, 7/15/2042 . . . . .	50,000	43,286
Series BKNT, 3.40%, 7/24/2023 . . . . .	250,000	256,067	4.00%, 4/13/2028 . . . . .	80,000	81,154
Wells Fargo & Co.:			4.15%, 1/23/2025 (b) . . . . .	410,000	427,425
2.10%, 7/26/2021 . . . . .	300,000	295,239	4.38%, 4/15/2038 . . . . .	215,000	206,385
2.50%, 3/4/2021 . . . . .	50,000	49,741	4.60%, 4/15/2048 . . . . .	35,000	33,614
3.00%, 4/22/2026 . . . . .	250,000	243,917	4.75%, 1/23/2029 (b) . . . . .	605,000	644,379
3.00%, 10/23/2026 . . . . .	250,000	243,317	4.75%, 4/15/2058 . . . . .	125,000	118,829
3.07%, 1/24/2023 . . . . .	250,000	250,460	4.90%, 1/23/2031 . . . . .	65,000	70,040
4.13%, 8/15/2023 . . . . .	25,000	25,914	4.95%, 1/15/2042 . . . . .	250,000	252,007
4.48%, 1/16/2024 . . . . .	25,000	26,303	5.45%, 1/23/2039 . . . . .	415,000	449,773
5.38%, 11/2/2043 . . . . .	150,000	168,744	5.55%, 1/23/2049 (b) . . . . .	65,000	71,336
5.61%, 1/15/2044 . . . . .	325,000	375,053	5.80%, 1/23/2059 . . . . .	45,000	50,022
Series GMTN, 4.30%, 7/22/2027 . . . . .	50,000	52,022	Brown-Forman Corp.:		
Series GMTN, 4.90%, 11/17/2045 . . . . .	150,000	160,592	3.50%, 4/15/2025 . . . . .	50,000	51,187
Series MTN, 2.63%, 7/22/2022 (b) . . . . .	365,000	362,255	4.00%, 4/15/2038 . . . . .	50,000	51,614
Series MTN, 3.00%, 1/22/2021 (b) . . . . .	50,000	50,207	Coca-Cola Co.:		
			1.55%, 9/1/2021 . . . . .	200,000	195,376
			2.20%, 5/25/2022 (b) . . . . .	200,000	198,802
			2.25%, 9/1/2026 . . . . .	25,000	23,815
			2.88%, 10/27/2025 . . . . .	25,000	25,196
			3.20%, 11/1/2023 . . . . .	25,000	25,700

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Constellation Brands, Inc.:			3.63%, 5/15/2024 . . . . .	\$ 25,000	\$ 25,389
2.25%, 11/6/2020 (b) . . . . .	\$ 250,000	\$ 247,527	3.88%, 8/15/2025 . . . . .	25,000	25,601
2.70%, 5/9/2022 . . . . .	50,000	49,524	3.90%, 2/20/2028 . . . . .	100,000	101,974
3.75%, 5/1/2021 . . . . .	5,000	5,081	4.35%, 11/15/2047 . . . . .	225,000	220,626
4.25%, 5/1/2023 . . . . .	25,000	26,092	4.55%, 2/20/2048 (b) . . . . .	100,000	101,482
4.50%, 5/9/2047 . . . . .	50,000	48,496	4.63%, 5/15/2044 . . . . .	50,000	50,390
4.65%, 11/15/2028 (b) . . . . .	30,000	31,735	Gilead Sciences, Inc.:		
Diageo Capital PLC:			1.95%, 3/1/2022 . . . . .	5,000	4,925
2.63%, 4/29/2023 . . . . .	75,000	74,867	2.55%, 9/1/2020 . . . . .	250,000	249,665
3.88%, 5/18/2028 . . . . .	200,000	211,352	2.95%, 3/1/2027 . . . . .	25,000	24,283
Diageo Investment Corp.			3.25%, 9/1/2022 . . . . .	250,000	254,580
4.25%, 5/11/2042 . . . . .	25,000	26,609	3.65%, 3/1/2026 . . . . .	85,000	86,688
Keurig Dr Pepper, Inc.:			4.15%, 3/1/2047 . . . . .	120,000	115,625
3.13%, 12/15/2023 (b) . . . . .	50,000	49,619	4.40%, 12/1/2021 . . . . .	25,000	26,013
3.55%, 5/25/2021 (e) . . . . .	200,000	202,176	4.50%, 2/1/2045 . . . . .	25,000	25,245
4.06%, 5/25/2023 (e) . . . . .	50,000	51,442	4.60%, 9/1/2035 . . . . .	100,000	104,977
4.42%, 5/25/2025 (e) . . . . .	200,000	207,366	4.75%, 3/1/2046 . . . . .	175,000	182,919
5.09%, 5/25/2048 (b) (e) . . . . .	25,000	25,665	4.80%, 4/1/2044 . . . . .	25,000	26,195
Molson Coors Brewing Co.:					3,538,581
2.10%, 7/15/2021 . . . . .	250,000	245,055	<b>BUILDING MATERIALS —</b>		
3.00%, 7/15/2026 . . . . .	50,000	47,312	<b>0.1%</b>		
4.20%, 7/15/2046 . . . . .	30,000	26,634	Fortune Brands Home &		
PepsiCo, Inc.:			Security, Inc.		
1.70%, 10/6/2021 . . . . .	150,000	147,019	4.00%, 9/21/2023 . . . . .	50,000	51,315
1.85%, 4/30/2020 . . . . .	25,000	24,842	Johnson Controls International		
2.00%, 4/15/2021 . . . . .	250,000	247,810	PLC:		
2.15%, 10/14/2020 . . . . .	50,000	49,763	4.50%, 2/15/2047 . . . . .	320,000	305,747
2.25%, 5/2/2022 . . . . .	300,000	297,708	3.63%, 7/2/2024 (f) . . . . .	25,000	25,294
2.85%, 2/24/2026 . . . . .	85,000	84,452	Martin Marietta Materials, Inc.		
3.45%, 10/6/2046 . . . . .	150,000	144,676	4.25%, 12/15/2047 . . . . .	100,000	87,392
3.60%, 3/1/2024 . . . . .	25,000	26,110	Masco Corp.:		
4.45%, 4/14/2046 . . . . .	75,000	83,507	3.50%, 4/1/2021 . . . . .	30,000	30,201
4.60%, 7/17/2045 (b) . . . . .	25,000	28,421	4.38%, 4/1/2026 . . . . .	170,000	172,742
		6,333,168	Owens Corning		
<b>BIOTECHNOLOGY — 0.4%</b>			4.30%, 7/15/2047 . . . . .	100,000	81,038
Amgen, Inc.:			Vulcan Materials Co.		
1.85%, 8/19/2021 . . . . .	200,000	195,748	4.70%, 3/1/2048 . . . . .	100,000	92,529
2.65%, 5/11/2022 (b) . . . . .	150,000	149,167			846,258
3.20%, 11/2/2027 (b) . . . . .	250,000	245,045	<b>CHEMICALS — 0.4%</b>		
3.63%, 5/22/2024 . . . . .	100,000	102,762	Celanese US Holdings LLC:		
4.40%, 5/1/2045 . . . . .	50,000	48,987	4.63%, 11/15/2022 . . . . .	10,000	10,346
4.56%, 6/15/2048 . . . . .	200,000	199,646	5.88%, 6/15/2021 . . . . .	10,000	10,528
4.66%, 6/15/2051 . . . . .	225,000	226,300	Dow Chemical Co.:		
6.38%, 6/1/2037 . . . . .	50,000	60,866	3.00%, 11/15/2022 . . . . .	275,000	275,346
Baxalta, Inc.:			4.25%, 11/15/2020 . . . . .	25,000	25,491
2.88%, 6/23/2020 . . . . .	8,000	7,991	4.25%, 10/1/2034 . . . . .	50,000	48,884
4.00%, 6/23/2025 . . . . .	8,000	8,191	4.38%, 11/15/2042 . . . . .	50,000	47,699
Biogen, Inc.:			4.80%, 11/30/2028 (e) . . . . .	100,000	107,304
2.90%, 9/15/2020 . . . . .	25,000	25,012	DowDuPont, Inc.:		
4.05%, 9/15/2025 . . . . .	50,000	51,415	4.21%, 11/15/2023 . . . . .	150,000	156,836
5.20%, 9/15/2045 . . . . .	275,000	290,295	4.49%, 11/15/2025 . . . . .	100,000	106,553
Celgene Corp.:			4.73%, 11/15/2028 . . . . .	150,000	161,938
2.88%, 8/15/2020 . . . . .	225,000	225,180	5.42%, 11/15/2048 . . . . .	110,000	124,075
2.88%, 2/19/2021 (b) . . . . .	25,000	24,982	Eastman Chemical Co.:		
3.25%, 2/20/2023 . . . . .	50,000	50,417			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.50%, 12/1/2021 . . . . . \$	45,000	\$ 45,610	George Washington University		
3.80%, 3/15/2025 . . . . .	25,000	25,562	Series 2018, 4.13%,		
4.50%, 12/1/2028 (b) . . . . .	100,000	103,496	9/15/2048 . . . . . \$	100,000	\$ 104,275
EI du Pont de Nemours & Co.			Massachusetts Institute of		
2.20%, 5/1/2020 . . . . .	183,000	182,330	Technology		
Huntsman International LLC			3.96%, 7/1/2038 . . . . .	50,000	53,141
4.50%, 5/1/2029 . . . . .	20,000	19,921	Moody's Corp.:		
International Flavors &			2.63%, 1/15/2023 . . . . .	250,000	246,340
Fragrances, Inc.			2.75%, 12/15/2021 . . . . .	200,000	199,506
4.45%, 9/26/2028 . . . . .	45,000	47,204	Northwestern University		
LYB International Finance B.V.			Series 2017, 3.66%,		
4.88%, 3/15/2044 . . . . .	25,000	24,542	12/1/2057 . . . . .	150,000	152,647
LYB International Finance II B.V.			President and Fellows of Harvard		
3.50%, 3/2/2027 . . . . .	250,000	240,372	College		
LyondellBasell Industries NV:			3.15%, 7/15/2046 . . . . .	225,000	212,618
4.63%, 2/26/2055 . . . . .	25,000	22,469	RELX Capital, Inc.:		
5.75%, 4/15/2024 . . . . .	100,000	109,139	3.50%, 3/16/2023 . . . . .	30,000	30,357
Mosaic Co.:			4.00%, 3/18/2029 . . . . .	100,000	102,115
3.25%, 11/15/2022 . . . . .	250,000	250,632	S&P Global, Inc.:		
4.05%, 11/15/2027 (b) . . . . .	250,000	249,645	3.30%, 8/14/2020 . . . . .	50,000	50,406
5.63%, 11/15/2043 . . . . .	25,000	26,516	4.50%, 5/15/2048 . . . . .	50,000	54,276
Nutrien, Ltd.:			Total System Services, Inc.		
3.00%, 4/1/2025 . . . . .	50,000	48,329	4.45%, 6/1/2028 (b) . . . . .	100,000	102,151
4.00%, 12/15/2026 . . . . .	50,000	50,582	University of Southern California		
4.13%, 3/15/2035 . . . . .	25,000	23,754	3.03%, 10/1/2039 . . . . .	25,000	23,465
4.20%, 4/1/2029 (d) . . . . .	85,000	87,640	Verisk Analytics, Inc.		
5.00%, 4/1/2049 (d) . . . . .	150,000	157,213	4.13%, 3/15/2029 . . . . .	50,000	51,515
Praxair, Inc.:					<u>1,758,459</u>
3.20%, 1/30/2026 (b) . . . . .	275,000	279,889	<b>COMPUTERS — 0.6%</b>		
3.55%, 11/7/2042 . . . . .	25,000	24,130	Apple, Inc.:		
RPM International, Inc.:			1.55%, 8/4/2021 . . . . .	50,000	48,958
3.75%, 3/15/2027 . . . . .	50,000	48,310	2.00%, 11/13/2020 (b) . . . . .	300,000	297,795
4.25%, 1/15/2048 . . . . .	200,000	174,118	2.25%, 2/23/2021 . . . . .	200,000	199,184
5.25%, 6/1/2045 . . . . .	25,000	25,053	2.40%, 1/13/2023 . . . . .	200,000	198,622
SASOL Financing USA LLC			2.40%, 5/3/2023 . . . . .	25,000	24,773
5.88%, 3/27/2024 . . . . .	250,000	265,065	2.45%, 8/4/2026 . . . . .	200,000	193,318
Sherwin-Williams Co.:			2.50%, 2/9/2022 (b) . . . . .	100,000	100,011
2.75%, 6/1/2022 . . . . .	200,000	198,762	2.75%, 1/13/2025 . . . . .	200,000	199,010
3.45%, 6/1/2027 . . . . .	30,000	29,493	2.85%, 5/6/2021 . . . . .	25,000	25,188
4.50%, 6/1/2047 . . . . .	150,000	147,557	2.85%, 2/23/2023 . . . . .	250,000	252,467
Westlake Chemical Corp.:			2.85%, 5/11/2024 . . . . .	200,000	200,984
4.38%, 11/15/2047 . . . . .	150,000	132,492	3.00%, 2/9/2024 . . . . .	100,000	101,285
5.00%, 8/15/2046 . . . . .	100,000	97,332	3.00%, 11/13/2027 . . . . .	100,000	99,384
		<u>4,212,157</u>	3.20%, 5/11/2027 . . . . .	250,000	252,185
<b>COMMERCIAL SERVICES</b>			3.25%, 2/23/2026 . . . . .	150,000	152,797
<b>— 0.2%</b>			3.75%, 11/13/2047 . . . . .	200,000	199,720
Automatic Data Processing, Inc.			3.85%, 5/4/2043 . . . . .	25,000	25,283
2.25%, 9/15/2020 . . . . .	20,000	19,915	3.85%, 8/4/2046 . . . . .	150,000	151,846
Ecolab, Inc.:			4.38%, 5/13/2045 . . . . .	75,000	81,315
2.38%, 8/10/2022 . . . . .	150,000	147,948	4.50%, 2/23/2036 . . . . .	100,000	111,864
2.70%, 11/1/2026 . . . . .	150,000	145,996	4.65%, 2/23/2046 . . . . .	75,000	84,748
4.35%, 12/8/2021 . . . . .	20,000	20,843	Dell International LLC/EMC		
Equifax, Inc.			Corp.:		
3.95%, 6/15/2023 . . . . .	40,000	40,945	4.00%, 7/15/2024 (e) . . . . .	50,000	50,388
			4.42%, 6/15/2021 (e) . . . . .	50,000	51,302

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.90%, 10/1/2026 (e) . . . . . \$	100,000	\$ 101,624	<b>DIVERSIFIED FINANCIAL SERVICES — 0.8%</b>		
5.30%, 10/1/2029 (e) . . . . .	350,000	353,878	AerCap Ireland Capital		
5.45%, 6/15/2023 (b) (e) . . . . .	325,000	346,291	DAC/AerCap Global Aviation Trust:		
6.02%, 6/15/2026 (e) . . . . .	20,000	21,527	3.50%, 5/26/2022 . . . . . \$	150,000	\$ 150,201
8.35%, 7/15/2046 (e) . . . . .	270,000	325,874	3.65%, 7/21/2027 . . . . .	150,000	139,954
Hewlett Packard Enterprise Co.:			3.95%, 2/1/2022 . . . . .	150,000	152,139
3.60%, 10/15/2020 . . . . .	210,000	212,014	4.50%, 5/15/2021 . . . . .	300,000	306,597
4.40%, 10/15/2022 . . . . .	200,000	209,220	Air Lease Corp.:		
4.90%, 10/15/2025 . . . . .	70,000	74,392	2.75%, 1/15/2023 . . . . .	50,000	48,686
6.20%, 10/15/2035 . . . . .	10,000	10,682	3.00%, 9/15/2023 . . . . .	25,000	24,419
6.35%, 10/15/2045 (b) . . . . .	10,000	10,460	3.25%, 3/1/2025 . . . . .	100,000	96,277
HP, Inc.:			3.63%, 4/1/2027 . . . . .	70,000	65,841
4.05%, 9/15/2022 (b) . . . . .	25,000	25,803	3.88%, 7/3/2023 . . . . .	50,000	50,758
6.00%, 9/15/2041 (b) . . . . .	250,000	266,482	4.25%, 9/15/2024 . . . . .	25,000	25,563
IBM Credit LLC			Aircastle, Ltd.:		
2.20%, 9/8/2022 . . . . .	100,000	98,011	4.13%, 5/1/2024 . . . . .	25,000	25,027
International Business Machines Corp.:			5.00%, 4/1/2023 . . . . .	25,000	25,991
2.25%, 2/19/2021 . . . . .	200,000	198,326	5.13%, 3/15/2021 . . . . .	25,000	25,724
2.88%, 11/9/2022 . . . . .	100,000	100,350	5.50%, 2/15/2022 (b) . . . . .	25,000	26,178
3.63%, 2/12/2024 (b) . . . . .	50,000	51,433	7.63%, 4/15/2020 . . . . .	15,000	15,655
4.70%, 2/19/2046 . . . . .	325,000	354,767	American Express Co.:		
5.88%, 11/29/2032 . . . . .	25,000	31,033	2.20%, 10/30/2020 (b) . . . . .	60,000	59,530
Seagate HDD Cayman:			2.50%, 8/1/2022 . . . . .	250,000	247,310
4.25%, 3/1/2022 . . . . .	150,000	150,822	3.00%, 10/30/2024 . . . . .	100,000	99,506
4.75%, 6/1/2023 . . . . .	50,000	50,481	3.40%, 2/27/2023 (b) . . . . .	200,000	202,878
		<u>6,095,897</u>	3.70%, 8/3/2023 . . . . .	50,000	51,244
<b>COSMETICS/PERSONAL CARE — 0.2%</b>			4.20%, 11/6/2025 . . . . .	105,000	110,978
Colgate-Palmolive Co.:			American Express Credit Corp. Series MTN, 2.25%, 5/5/2021 (b) . . . . .	350,000	347,760
Series GMTN, 2.25%, 11/15/2022 . . . . .	30,000	29,767	Ameriprise Financial, Inc.:		
Series MTN, 3.70%, 8/1/2047 (b) . . . . .	55,000	56,651	3.00%, 3/22/2022 . . . . .	35,000	35,216
Procter & Gamble Co.:			3.70%, 10/15/2024 . . . . .	50,000	51,705
1.70%, 11/3/2021 . . . . .	100,000	98,052	BlackRock, Inc.:		
1.85%, 2/2/2021 . . . . .	50,000	49,425	3.20%, 3/15/2027 . . . . .	56,000	56,765
1.90%, 10/23/2020 . . . . .	250,000	248,072	3.50%, 3/18/2024 . . . . .	25,000	25,967
2.15%, 8/11/2022 (b) . . . . .	150,000	148,471	Brookfield Finance, Inc.:		
2.45%, 11/3/2026 . . . . .	150,000	146,144	3.90%, 1/25/2028 . . . . .	50,000	48,334
3.50%, 10/25/2047 . . . . .	100,000	100,192	4.70%, 9/20/2047 . . . . .	50,000	47,937
Unilever Capital Corp.:			4.85%, 3/29/2029 . . . . .	100,000	102,777
1.38%, 7/28/2021 . . . . .	100,000	97,444	Capital One Financial Corp.:		
2.00%, 7/28/2026 . . . . .	100,000	93,035	3.90%, 1/29/2024 . . . . .	200,000	204,036
2.60%, 5/5/2024 . . . . .	250,000	247,087	Charles Schwab Corp.:		
2.90%, 5/5/2027 . . . . .	150,000	147,779	4.00%, 2/1/2029 (b) . . . . .	50,000	53,180
3.10%, 7/30/2025 . . . . .	50,000	50,522	Charles Schwab Corp.:		
		<u>1,512,641</u>	2.65%, 1/25/2023 (b) . . . . .	100,000	99,946
<b>DISTRIBUTION &amp; WHOLESALE — 0.0% (a)</b>			3.20%, 1/25/2028 (b) . . . . .	50,000	49,957
WW Grainger, Inc.:			3.45%, 2/13/2026 . . . . .	50,000	51,068
4.60%, 6/15/2045 . . . . .	50,000	53,357	3.85%, 5/21/2025 . . . . .	250,000	263,025
			CME Group, Inc.:		
			3.75%, 6/15/2028 . . . . .	100,000	105,198
			Credit Suisse USA, Inc.:		
			7.13%, 7/15/2032 . . . . .	50,000	67,119
			Discover Financial Services:		

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.85%, 11/21/2022 . . . . . \$	50,000	\$ 51,073	2.80%, 12/14/2022 . . . . . \$	75,000	\$ 75,728
4.10%, 2/9/2027 . . . . .	75,000	74,873	3.15%, 12/14/2025 . . . . .	250,000	253,767
4.50%, 1/30/2026 . . . . .	50,000	51,395	3.65%, 9/15/2047 . . . . .	100,000	99,868
E*TRADE Financial Corp.			4.15%, 12/14/2035 (b) . . . . .	50,000	54,358
2.95%, 8/24/2022 . . . . .	175,000	173,908	4.30%, 12/14/2045 (b) . . . . .	50,000	55,097
Eaton Vance Corp.			Western Union Co.		
3.50%, 4/6/2027 . . . . .	150,000	150,211	4.25%, 6/9/2023 . . . . .	100,000	103,070
GE Capital International Funding Co.:					<u>7,617,758</u>
2.34%, 11/15/2020 . . . . .	200,000	197,512	<b>ELECTRIC — 1.6%</b>		
3.37%, 11/15/2025 (b) . . . . .	250,000	242,827	AEP Texas, Inc.:		
4.42%, 11/15/2035 . . . . .	550,000	509,432	2.40%, 10/1/2022 . . . . .	150,000	147,352
GLP Capital L.P./GLP Financing II, Inc.:			3.80%, 10/1/2047 . . . . .	25,000	23,848
5.25%, 6/1/2025 . . . . .	20,000	20,956	AEP Transmission Co. LLC:		
5.38%, 11/1/2023 (b) . . . . .	20,000	20,957	3.75%, 12/1/2047 . . . . .	100,000	98,389
5.38%, 4/15/2026 . . . . .	40,000	41,966	4.25%, 9/15/2048 . . . . .	20,000	21,116
5.75%, 6/1/2028 . . . . .	20,000	21,554	Alabama Power Co.:		
Intercontinental Exchange, Inc.:			3.85%, 12/1/2042 . . . . .	75,000	73,534
2.75%, 12/1/2020 . . . . .	50,000	50,057	Series A, 4.30%, 7/15/2048 . . . . .	65,000	68,920
3.10%, 9/15/2027 . . . . .	100,000	99,069	Ameren Corp.		
3.75%, 12/1/2025 . . . . .	180,000	187,385	3.65%, 2/15/2026 . . . . .	50,000	50,536
4.25%, 9/21/2048 . . . . .	150,000	157,464	Ameren Illinois Co.:		
Invesco Finance PLC			3.70%, 12/1/2047 . . . . .	50,000	49,143
3.75%, 1/15/2026 . . . . .	50,000	50,406	3.80%, 5/15/2028 . . . . .	25,000	26,235
Jefferies Group LLC			4.15%, 3/15/2046 . . . . .	50,000	52,560
6.50%, 1/20/2043 . . . . .	50,000	52,121	4.50%, 3/15/2049 . . . . .	50,000	55,765
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:			American Electric Power Co., Inc.:		
4.15%, 1/23/2030 (b) . . . . .	50,000	45,500	Series F, 2.95%, 12/15/2022 . . . . .	50,000	50,004
4.85%, 1/15/2027 (b) . . . . .	90,000	90,393	Series J, 4.30%, 12/1/2028 . . . . .	100,000	106,097
Lazard Group LLC			Appalachian Power Co.:		
4.50%, 9/19/2028 (b) . . . . .	100,000	102,901	4.40%, 5/15/2044 . . . . .	25,000	25,616
Mastercard, Inc.:			7.00%, 4/1/2038 . . . . .	25,000	32,715
3.50%, 2/26/2028 . . . . .	30,000	31,289	Arizona Public Service Co.:		
3.95%, 2/26/2048 . . . . .	30,000	31,770	3.75%, 5/15/2046 . . . . .	25,000	23,901
National Rural Utilities Cooperative Finance Corp.:			4.20%, 8/15/2048 . . . . .	25,000	25,633
2.95%, 2/7/2024 . . . . .	100,000	100,362	4.25%, 3/1/2049 (b) . . . . .	50,000	51,756
3.40%, 2/7/2028 . . . . .	50,000	50,714	4.35%, 11/15/2045 . . . . .	50,000	52,591
3.90%, 11/1/2028 . . . . .	100,000	105,286	Avangrid, Inc.		
4.02%, 11/1/2032 . . . . .	50,000	53,040	3.15%, 12/1/2024 . . . . .	50,000	49,387
3 Month USD LIBOR + 2.91%, 4.75%, 4/30/2043 (c) . . . . .	75,000	72,283	Baltimore Gas & Electric Co.		
Series MTN, 2.90%, 3/15/2021 . . . . .	50,000	50,201	6.35%, 10/1/2036 . . . . .	50,000	64,530
ORIX Corp.:			Berkshire Hathaway Energy Co.:		
2.90%, 7/18/2022 . . . . .	30,000	29,989	2.80%, 1/15/2023 . . . . .	40,000	40,062
3.70%, 7/18/2027 . . . . .	50,000	50,495	3.25%, 4/15/2028 . . . . .	30,000	29,827
Synchrony Financial			3.75%, 11/15/2023 . . . . .	350,000	363,072
4.50%, 7/23/2025 . . . . .	50,000	50,195	4.45%, 1/15/2049 . . . . .	350,000	370,006
TD Ameritrade Holding Corp.			4.50%, 2/1/2045 . . . . .	50,000	53,193
2.95%, 4/1/2022 . . . . .	150,000	151,183	5.15%, 11/15/2043 . . . . .	150,000	173,026
Visa, Inc.:			Black Hills Corp.:		
2.75%, 9/15/2027 (b) . . . . .	250,000	246,657	3.15%, 1/15/2027 . . . . .	25,000	23,947
			4.35%, 5/1/2033 . . . . .	30,000	30,840
			CenterPoint Energy Houston Electric LLC:		
			3.95%, 3/1/2048 . . . . .	50,000	51,413
			Series AA, 3.00%, 2/1/2027 . . . . .	100,000	99,060

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series Z, 2.40%, 9/1/2026 . . . \$	50,000	\$ 47,402	Duke Energy Progress LLC:		
CenterPoint Energy, Inc.:			2.80%, 5/15/2022 . . . . . \$	100,000	\$ 100,382
3.60%, 11/1/2021 . . . . .	10,000	10,154	3.60%, 9/15/2047 . . . . .	50,000	47,773
3.85%, 2/1/2024 . . . . .	25,000	25,527	3.70%, 9/1/2028 (b) . . . . .	50,000	52,108
4.25%, 11/1/2028 . . . . .	25,000	25,880	4.20%, 8/15/2045 . . . . .	150,000	156,847
Cleco Corporate Holdings LLC			Edison International:		
4.97%, 5/1/2046 . . . . .	20,000	20,361	2.95%, 3/15/2023 . . . . .	50,000	46,733
CMS Energy Corp.			4.13%, 3/15/2028 (b) . . . . .	50,000	47,205
3.45%, 8/15/2027 . . . . .	50,000	50,019	Emera US Finance L.P.		
Commonwealth Edison Co.:			4.75%, 6/15/2046 . . . . .	130,000	134,824
4.00%, 8/1/2020 . . . . .	100,000	101,474	Enel Chile SA		
4.00%, 3/1/2048 . . . . .	125,000	128,191	4.88%, 6/12/2028 . . . . .	50,000	52,658
Series 123, 3.75%, 8/15/2047 .	150,000	146,767	Entergy Arkansas LLC		
Connecticut Light & Power Co.:			4.20%, 4/1/2049 . . . . .	25,000	25,895
Series A, 3.20%, 3/15/2027 . .	150,000	150,300	Entergy Corp.:		
Series A, 4.15%, 6/1/2045 . .	100,000	105,755	2.95%, 9/1/2026 . . . . .	50,000	48,026
Consolidated Edison Co. of New York, Inc.:			4.00%, 7/15/2022 . . . . .	50,000	51,137
3.85%, 6/15/2046 . . . . .	50,000	48,426	Entergy Louisiana LLC:		
4.45%, 3/15/2044 . . . . .	75,000	79,051	3.05%, 6/1/2031 . . . . .	25,000	23,841
4.50%, 5/15/2058 . . . . .	100,000	104,378	3.25%, 4/1/2028 . . . . .	200,000	199,380
Series 06-B, 6.20%, 6/15/2036 . . . . .	25,000	31,194	4.20%, 4/1/2050 . . . . .	50,000	52,397
Series D, 4.00%, 12/1/2028 (b) . . . . .	100,000	106,624	Entergy Mississippi LLC		
Consolidated Edison, Inc.			2.85%, 6/1/2028 . . . . .	25,000	24,111
2.00%, 5/15/2021 . . . . .	180,000	177,214	Eversource Energy:		
Consumers Energy Co.:			Series K, 2.75%, 3/15/2022 . .	50,000	49,980
3.25%, 8/15/2046 . . . . .	50,000	45,928	Series L, 2.90%, 10/1/2024 . .	250,000	248,177
4.05%, 5/15/2048 . . . . .	100,000	105,953	Series N, 3.80%, 12/1/2023 . .	15,000	15,517
Dominion Energy, Inc.:			Series O, 4.25%, 4/1/2029 . . .	25,000	26,585
2.58%, 7/1/2020 . . . . .	300,000	298,512	Exelon Corp.:		
4.10%, 4/1/2021 (f) . . . . .	150,000	152,539	3.40%, 4/15/2026 (b) . . . . .	100,000	99,912
4.70%, 12/1/2044 . . . . .	130,000	137,544	3.50%, 6/1/2022 . . . . .	200,000	202,054
Series B, 2.75%, 1/15/2022 . .	150,000	148,761	3.95%, 6/15/2025 . . . . .	50,000	51,783
Series D, 2.85%, 8/15/2026 . .	25,000	24,004	5.10%, 6/15/2045 . . . . .	330,000	366,594
DTE Electric Co.			Exelon Generation Co. LLC		
3.70%, 6/1/2046 . . . . .	75,000	73,793	3.40%, 3/15/2022 . . . . .	250,000	253,242
DTE Energy Co.:			FirstEnergy Corp.:		
Series B, 3.30%, 6/15/2022 . .	175,000	176,473	Series B, 3.90%, 7/15/2027 . .	280,000	283,970
Series D, 3.70%, 8/1/2023 . . .	50,000	51,115	Series B, 4.25%, 3/15/2023 (b) . . . . .	10,000	10,427
Duke Energy Carolinas LLC:			Series C, 4.85%, 7/15/2047 . .	50,000	53,480
3.88%, 3/15/2046 . . . . .	150,000	150,699	Series C, 7.38%, 11/15/2031 .	20,000	26,442
3.95%, 11/15/2028 . . . . .	100,000	106,491	Florida Power & Light Co.:		
4.25%, 12/15/2041 . . . . .	130,000	137,943	3.25%, 6/1/2024 . . . . .	25,000	25,609
Duke Energy Corp.:			3.95%, 3/1/2048 . . . . .	85,000	88,171
2.40%, 8/15/2022 (b) . . . . .	200,000	197,528	3.99%, 3/1/2049 . . . . .	25,000	26,202
2.65%, 9/1/2026 . . . . .	50,000	47,674	4.05%, 10/1/2044 . . . . .	50,000	52,436
3.15%, 8/15/2027 (b) . . . . .	100,000	98,270	4.13%, 6/1/2048 . . . . .	100,000	106,738
3.75%, 9/1/2046 . . . . .	400,000	374,296	Fortis, Inc.		
3.95%, 8/15/2047 . . . . .	150,000	144,303	3.06%, 10/4/2026 . . . . .	50,000	47,782
Duke Energy Florida LLC:			Indiana Michigan Power Co.		
3.20%, 1/15/2027 . . . . .	250,000	251,147	4.25%, 8/15/2048 . . . . .	15,000	15,442
6.40%, 6/15/2038 . . . . .	50,000	66,899	Interstate Power & Light Co.:		
Duke Energy Ohio, Inc.			3.70%, 9/15/2046 . . . . .	50,000	46,377
3.70%, 6/15/2046 . . . . .	28,000	27,142	4.10%, 9/26/2028 . . . . .	50,000	52,250
			ITC Holdings Corp.		
			3.35%, 11/15/2027 . . . . .	50,000	49,377

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Kansas City Power & Light Co.:			San Diego Gas & Electric Co.		
4.20%, 6/15/2047 . . . . . \$	25,000	\$ 26,031	Series RRR, 3.75%, 6/1/2047 . \$	50,000	\$ 47,259
4.20%, 3/15/2048 . . . . .	50,000	51,856	Sempra Energy:		
Series 2019, 4.13%, 4/1/2049 .	100,000	103,913	2.90%, 2/1/2023 . . . . .	15,000	14,760
MidAmerican Energy Co.			3.25%, 6/15/2027 . . . . .	300,000	286,848
3.95%, 8/1/2047 . . . . .	150,000	152,623	3.40%, 2/1/2028 . . . . .	30,000	28,919
NextEra Energy Capital			3.80%, 2/1/2038 . . . . .	300,000	274,593
Holdings, Inc.:			4.00%, 2/1/2048 . . . . .	30,000	27,494
2.80%, 1/15/2023 . . . . .	150,000	148,554	Sierra Pacific Power Co.		
3.15%, 4/1/2024 . . . . .	100,000	100,340	2.60%, 5/1/2026 . . . . .	50,000	48,049
3.50%, 4/1/2029 . . . . .	100,000	99,988	Southern California Edison Co.:		
3.55%, 5/1/2027 . . . . .	100,000	100,169	4.00%, 4/1/2047 . . . . .	191,000	178,064
3 Month USD LIBOR +			4.50%, 9/1/2040 . . . . .	25,000	24,841
2.41%, 4.80%, 12/1/2077			Series 13-A, 3.90%,		
(c) . . . . .	25,000	22,443	3/15/2043. . . . .	50,000	46,176
Series H, 3.34%, 9/1/2020 . . .	25,000	25,198	Series A, 4.20%, 3/1/2029 (b) .	100,000	101,690
Northern States Power Co.			Series B, 3.65%, 3/1/2028 . . .	100,000	98,143
3.60%, 9/15/2047 . . . . .	50,000	48,816	Series C, 3.60%, 2/1/2045 . . .	50,000	43,752
NSTAR Electric Co.			Series D, 3.40%, 6/1/2023 . . .	50,000	49,573
3.20%, 5/15/2027 . . . . .	50,000	50,003	Southern Co.:		
Oglethorpe Power Corp.			2.35%, 7/1/2021 . . . . .	75,000	74,140
5.05%, 10/1/2048 (e) . . . . .	100,000	109,663	3.25%, 7/1/2026 . . . . .	250,000	245,017
Oklahoma Gas & Electric Co.			4.25%, 7/1/2036 . . . . .	250,000	246,607
3.80%, 8/15/2028 . . . . .	50,000	51,207	Series B, 3 Month USD		
Oncor Electric Delivery Co.			LIBOR + 3.63%, 5.50%,		
LLC:			3/15/2057 (c) . . . . .	50,000	50,768
3.70%, 11/15/2028. . . . .	100,000	104,114	Southern Power Co.		
3.80%, 9/30/2047 . . . . .	100,000	100,524	Series F, 4.95%, 12/15/2046 . .	150,000	151,464
7.50%, 9/1/2038 . . . . .	50,000	72,572	Southwestern Electric Power Co.:		
PECO Energy Co.			Series K, 2.75%, 10/1/2026 . .	50,000	47,535
3.90%, 3/1/2048 . . . . .	125,000	126,196	Series M, 4.10%, 9/15/2028 . .	25,000	25,984
PPL Capital Funding, Inc.:			Southwestern Public Service Co.		
3.50%, 12/1/2022 . . . . .	75,000	75,525	3.30%, 6/15/2024 . . . . .	50,000	50,842
4.00%, 9/15/2047 . . . . .	250,000	234,572	Tampa Electric Co.:		
5.00%, 3/15/2044 . . . . .	50,000	53,838	4.30%, 6/15/2048 . . . . .	50,000	50,466
PPL Electric Utilities Corp.			4.45%, 6/15/2049 . . . . .	25,000	25,777
3.95%, 6/1/2047 . . . . .	50,000	50,924	Tucson Electric Power Co.		
PSEG Power LLC			4.85%, 12/1/2048 . . . . .	50,000	55,230
3.85%, 6/1/2023 . . . . .	50,000	51,174	Union Electric Co.:		
Public Service Co. of Colorado:			3.50%, 3/15/2029 . . . . .	250,000	256,677
3.20%, 11/15/2020 (b) . . . . .	25,000	25,141	4.00%, 4/1/2048 . . . . .	50,000	51,763
3.80%, 6/15/2047 . . . . .	150,000	149,883	Virginia Electric & Power Co.:		
Public Service Electric & Gas			3.45%, 2/15/2024 . . . . .	50,000	51,372
Co.:			8.88%, 11/15/2038. . . . .	50,000	79,077
Series MTN, 1.90%,			Series B, 2.95%, 11/15/2026. .	30,000	29,420
3/15/2021. . . . .	50,000	49,398	WEC Energy Group, Inc.:		
Series MTN, 3.60%,			3.38%, 6/15/2021 . . . . .	65,000	65,773
12/1/2047. . . . .	100,000	97,294	3.55%, 6/15/2025 . . . . .	25,000	25,496
Series MTN, 3.65%, 9/1/2042. .	50,000	49,258	Westar Energy, Inc.		
Series MTN, 3.70%, 5/1/2028. .	50,000	51,985	4.13%, 3/1/2042 . . . . .	30,000	30,829
Public Service Enterprise Group,			Wisconsin Electric Power Co.		
Inc.			4.30%, 10/15/2048. . . . .	25,000	26,766
2.65%, 11/15/2022. . . . .	100,000	99,142	Wisconsin Public Service Corp.		
Puget Sound Energy, Inc.:			3.35%, 11/21/2021 (b) . . . . .	70,000	71,085
4.22%, 6/15/2048 . . . . .	65,000	68,876	Xcel Energy, Inc.:		
5.80%, 3/15/2040 . . . . .	50,000	62,087	2.60%, 3/15/2022 . . . . .	200,000	198,788

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 6/15/2028 . . . . . \$	50,000	\$ 52,193	3.90%, 3/1/2035 . . . . . \$	50,000	\$ 50,410
		<u>15,668,206</u>			<u>709,817</u>
<b>ELECTRICAL</b>			<b>FOOD — 0.5%</b>		
<b>COMPONENTS &amp; EQUIPMENT — 0.0% (a)</b>			Campbell Soup Co.:		
Emerson Electric Co.:			3.30%, 3/15/2021 . . . . .	35,000	35,192
2.63%, 12/1/2021 . . . . .	50,000	50,099	3.65%, 3/15/2023 . . . . .	50,000	50,682
2.63%, 2/15/2023 (b) . . . . .	25,000	24,963	3.95%, 3/15/2025 . . . . .	100,000	100,894
Hubbell, Inc.			4.15%, 3/15/2028 (b) . . . . .	50,000	49,800
3.35%, 3/1/2026 . . . . .	50,000	48,717	4.80%, 3/15/2048 . . . . .	20,000	18,598
		<u>123,779</u>	Conagra Brands, Inc.:		
<b>ELECTRONICS — 0.1%</b>			3.80%, 10/22/2021 . . . . .	20,000	20,366
Allegion US Holding Co., Inc.			4.30%, 5/1/2024 . . . . .	515,000	533,164
3.55%, 10/1/2027 . . . . .	50,000	47,161	4.85%, 11/1/2028 . . . . .	295,000	309,862
Amphenol Corp.			5.30%, 11/1/2038 . . . . .	265,000	267,517
4.35%, 6/1/2029 . . . . .	50,000	52,636	5.40%, 11/1/2048 . . . . .	40,000	40,162
Arrow Electronics, Inc.:			General Mills, Inc.:		
3.25%, 9/8/2024 . . . . .	50,000	48,258	3.20%, 4/16/2021 (b) . . . . .	10,000	10,087
3.88%, 1/12/2028 . . . . .	25,000	24,107	3.20%, 2/10/2027 (b) . . . . .	100,000	97,149
Corning, Inc.:			3.65%, 2/15/2024 . . . . .	50,000	50,770
4.38%, 11/15/2057 . . . . .	25,000	23,168	3.70%, 10/17/2023 . . . . .	20,000	20,497
5.35%, 11/15/2048 . . . . .	100,000	113,562	4.20%, 4/17/2028 (b) . . . . .	25,000	25,951
5.75%, 8/15/2040 . . . . .	25,000	28,574	4.55%, 4/17/2038 . . . . .	10,000	9,903
Fortive Corp.			4.70%, 4/17/2048 . . . . .	320,000	319,427
3.15%, 6/15/2026 . . . . .	50,000	48,594	Hershey Co.:		
Honeywell International, Inc.:			3.20%, 8/21/2025 . . . . .	25,000	25,532
2.50%, 11/1/2026 . . . . .	150,000	146,350	3.38%, 5/15/2023 . . . . .	50,000	51,810
3.35%, 12/1/2023 . . . . .	50,000	51,385	JM Smucker Co.:		
Jabil, Inc.			3.38%, 12/15/2027 (b) . . . . .	100,000	97,753
3.95%, 1/12/2028 . . . . .	25,000	23,267	4.25%, 3/15/2035 . . . . .	50,000	47,933
Keysight Technologies, Inc.			Kellogg Co.:		
4.60%, 4/6/2027 . . . . .	30,000	31,006	4.30%, 5/15/2028 . . . . .	100,000	102,714
Trimble, Inc.			4.50%, 4/1/2046 . . . . .	100,000	94,577
4.90%, 6/15/2028 . . . . .	50,000	51,027	Kraft Heinz Foods Co.:		
Tyco Electronics Group SA			2.80%, 7/2/2020 . . . . .	100,000	99,783
3.70%, 2/15/2026 . . . . .	50,000	50,387	3.00%, 6/1/2026 . . . . .	150,000	140,229
		<u>739,482</u>	3.50%, 7/15/2022 . . . . .	50,000	50,506
<b>ENGINEERING &amp; CONSTRUCTION — 0.0% (a)</b>			3.95%, 7/15/2025 . . . . .	50,000	50,361
Fluor Corp.			4.38%, 6/1/2046 (b) . . . . .	50,000	43,263
4.25%, 9/15/2028 . . . . .	100,000	99,896	5.00%, 7/15/2035 (b) . . . . .	250,000	246,060
<b>ENVIRONMENTAL CONTROL — 0.1%</b>			5.20%, 7/15/2045 . . . . .	200,000	192,708
Republic Services, Inc.:			6.88%, 1/26/2039 . . . . .	50,000	56,495
2.90%, 7/1/2026 . . . . .	45,000	44,016	Kroger Co.:		
3.38%, 11/15/2027 . . . . .	60,000	60,346	2.65%, 10/15/2026 (b) . . . . .	50,000	46,051
3.55%, 6/1/2022 . . . . .	25,000	25,545	2.80%, 8/1/2022 . . . . .	200,000	198,688
3.95%, 5/15/2028 . . . . .	150,000	156,975	3.70%, 8/1/2027 (b) . . . . .	35,000	34,409
Waste Management, Inc.:			3.85%, 8/1/2023 . . . . .	75,000	77,273
2.40%, 5/15/2023 . . . . .	150,000	147,502	4.45%, 2/1/2047 . . . . .	100,000	90,732
3.15%, 11/15/2027 . . . . .	200,000	199,402	4.65%, 1/15/2048 (b) . . . . .	100,000	93,085
3.50%, 5/15/2024 . . . . .	25,000	25,621	McCormick & Co., Inc.:		
			2.70%, 8/15/2022 . . . . .	200,000	198,840
			3.40%, 8/15/2027 . . . . .	250,000	245,497
			Mondelez International, Inc.:		
			3.63%, 2/13/2026 . . . . .	50,000	50,712
			4.00%, 2/1/2024 . . . . .	100,000	103,848
			Sysco Corp.:		

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.25%, 7/15/2027 . . . . . \$	50,000	\$ 49,091	Southern Co. Gas Capital Corp.		
3.30%, 7/15/2026 . . . . .	100,000	99,346	4.40%, 5/30/2047 . . . . . \$	150,000	\$ 150,394
3.55%, 3/15/2025 . . . . .	50,000	50,974	Southwest Gas Corp.		
3.75%, 10/1/2025 . . . . .	5,000	5,129	3.70%, 4/1/2028 . . . . .	25,000	25,459
4.45%, 3/15/2048 (b) . . . . .	50,000	50,740			<u>1,170,671</u>
4.85%, 10/1/2045 . . . . .	5,000	5,346	<b>HAND &amp; MACHINE TOOLS</b>		
Tyson Foods, Inc.:			— 0.0% (a)		
3.55%, 6/2/2027 . . . . .	150,000	147,301	Kennametal, Inc.		
4.50%, 6/15/2022 . . . . .	30,000	31,341	4.63%, 6/15/2028 . . . . .	50,000	50,030
4.55%, 6/2/2047 . . . . .	285,000	269,225	Stanley Black & Decker, Inc.:		
		<u>5,107,373</u>	3.40%, 3/1/2026 . . . . .	35,000	35,453
<b>FOREST PRODUCTS &amp; PAPER — 0.1%</b>			4.25%, 11/15/2028 . . . . .	100,000	107,577
Celulosa Arauco y Constitucion SA:					<u>193,060</u>
3.88%, 11/2/2027 . . . . .	200,000	193,640	<b>HEALTH CARE PRODUCTS</b>		
4.50%, 8/1/2024 . . . . .	50,000	51,518	— 0.4%		
Fibria Overseas Finance, Ltd.			Abbott Laboratories:		
5.50%, 1/17/2027 (b) . . . . .	25,000	26,201	2.90%, 11/30/2021 . . . . .	50,000	50,208
Georgia-Pacific LLC			2.95%, 3/15/2025 . . . . .	75,000	74,738
7.75%, 11/15/2029 . . . . .	25,000	33,918	3.40%, 11/30/2023 . . . . .	35,000	35,789
International Paper Co.:			3.75%, 11/30/2026 . . . . .	85,000	88,383
3.00%, 2/15/2027 (b) . . . . .	150,000	144,565	4.75%, 11/30/2036 . . . . .	250,000	280,780
3.65%, 6/15/2024 . . . . .	25,000	25,693	4.75%, 4/15/2043 . . . . .	25,000	27,603
4.35%, 8/15/2048 . . . . .	50,000	46,745	4.90%, 11/30/2046 . . . . .	300,000	346,989
4.40%, 8/15/2047 . . . . .	50,000	46,768	Baxter International, Inc.		
5.00%, 9/15/2035 . . . . .	100,000	103,400	3.50%, 8/15/2046 . . . . .	50,000	43,063
		<u>672,448</u>	Becton Dickinson and Co.:		
<b>GAS — 0.1%</b>			2.40%, 6/5/2020 . . . . .	20,000	19,877
Atmos Energy Corp.:			2.89%, 6/6/2022 . . . . .	235,000	233,578
3.00%, 6/15/2027 (b) . . . . .	150,000	148,549	3.36%, 6/6/2024 . . . . .	50,000	50,018
4.15%, 1/15/2043 . . . . .	25,000	25,820	3.70%, 6/6/2027 . . . . .	250,000	249,032
CenterPoint Energy Resources Corp.			3.73%, 12/15/2024 . . . . .	50,000	50,768
3.55%, 4/1/2023 . . . . .	100,000	101,702	4.67%, 6/6/2047 . . . . .	210,000	219,595
Dominion Energy Gas Holdings LLC:			4.69%, 12/15/2044 . . . . .	25,000	25,741
2.80%, 11/15/2020 . . . . .	50,000	49,968	Boston Scientific Corp.:		
3.60%, 12/15/2024 . . . . .	50,000	50,792	3.38%, 5/15/2022 (b) . . . . .	50,000	50,692
4.80%, 11/1/2043 . . . . .	25,000	26,778	3.45%, 3/1/2024 (b) . . . . .	25,000	25,465
National Fuel Gas Co.			4.00%, 3/1/2028 . . . . .	150,000	154,389
3.95%, 9/15/2027 . . . . .	50,000	47,974	4.00%, 3/1/2029 (b) . . . . .	35,000	36,124
NiSource, Inc.:			4.55%, 3/1/2039 (b) . . . . .	50,000	52,239
3.49%, 5/15/2027 . . . . .	50,000	49,792	4.70%, 3/1/2049 . . . . .	35,000	37,147
3.65%, 6/15/2023 . . . . .	25,000	25,496	Covidien International Finance SA		
4.38%, 5/15/2047 . . . . .	150,000	151,606	3.20%, 6/15/2022 . . . . .	50,000	50,838
4.80%, 2/15/2044 . . . . .	30,000	31,517	Danaher Corp.		
ONE Gas, Inc.			2.40%, 9/15/2020 . . . . .	45,000	44,761
4.50%, 11/1/2048 . . . . .	90,000	99,054	Medtronic, Inc.:		
Southern California Gas Co.:			3.15%, 3/15/2022 . . . . .	150,000	152,421
3.15%, 9/15/2024 . . . . .	25,000	24,963	3.50%, 3/15/2025 . . . . .	150,000	154,548
3.20%, 6/15/2025 . . . . .	50,000	50,012	4.38%, 3/15/2035 . . . . .	75,000	81,843
3.75%, 9/15/2042 . . . . .	30,000	29,043	4.63%, 3/15/2045 . . . . .	425,000	485,261
5.13%, 11/15/2040 . . . . .	25,000	28,560	Stryker Corp.:		
Series VV, 4.30%, 1/15/2049 . . . . .	50,000	53,192	3.38%, 11/1/2025 . . . . .	25,000	25,448
			3.50%, 3/15/2026 . . . . .	25,000	25,327
			3.65%, 3/7/2028 . . . . .	50,000	51,256
			4.63%, 3/15/2046 . . . . .	25,000	26,827

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Thermo Fisher Scientific, Inc.:			Laboratory Corp. of America		
3.00%, 4/15/2023 . . . . . \$	250,000	\$ 250,082	Holdings:		
3.30%, 2/15/2022 . . . . .	50,000	50,657	3.25%, 9/1/2024 . . . . . \$	100,000	\$ 98,873
4.10%, 8/15/2047 . . . . .	350,000	346,741	4.70%, 2/1/2045 . . . . .	25,000	24,413
4.15%, 2/1/2024 . . . . .	25,000	26,121	Memorial Sloan-Kettering		
Zimmer Biomet Holdings, Inc.:			Cancer Center		
2.70%, 4/1/2020 . . . . .	250,000	249,397	4.13%, 7/1/2052 . . . . .	25,000	25,888
3.55%, 4/1/2025 . . . . .	100,000	98,643	Northwell Healthcare, Inc.		
		<u>4,272,389</u>	4.26%, 11/1/2047 . . . . .	50,000	50,386
<b>HEALTH CARE SERVICES</b>			Partners Healthcare System, Inc.		
— 0.5%			Series 2017, 3.77%, 7/1/2048 .	100,000	96,465
Aetna, Inc.:			Quest Diagnostics, Inc.:		
2.80%, 6/15/2023 . . . . .	200,000	196,512	4.20%, 6/30/2029 . . . . .	100,000	102,991
3.88%, 8/15/2047 . . . . .	100,000	86,539	4.70%, 3/30/2045 . . . . .	25,000	24,890
4.13%, 11/15/2042 . . . . .	25,000	22,380	SSM Health Care Corp.		
Anthem, Inc.:			Series 2018, 3.69%, 6/1/2023 .	20,000	20,500
2.50%, 11/21/2020 . . . . .	15,000	14,923	UnitedHealth Group, Inc.:		
2.95%, 12/1/2022 . . . . .	50,000	49,962	1.95%, 10/15/2020 . . . . .	200,000	197,852
3.30%, 1/15/2023 . . . . .	50,000	50,534	2.13%, 3/15/2021 . . . . .	150,000	148,653
3.35%, 12/1/2024 . . . . .	50,000	50,404	2.38%, 10/15/2022 . . . . .	100,000	99,023
3.50%, 8/15/2024 . . . . .	25,000	25,329	2.70%, 7/15/2020 . . . . .	105,000	105,178
3.65%, 12/1/2027 . . . . .	130,000	129,878	2.88%, 3/15/2022 (b) . . . . .	25,000	25,140
4.10%, 3/1/2028 . . . . .	100,000	102,953	3.10%, 3/15/2026 . . . . .	50,000	49,937
4.38%, 12/1/2047 . . . . .	130,000	129,666	3.38%, 4/15/2027 . . . . .	100,000	101,279
4.55%, 3/1/2048 (b) . . . . .	50,000	51,228	3.50%, 2/15/2024 (b) . . . . .	10,000	10,291
4.65%, 1/15/2043 . . . . .	50,000	51,631	3.70%, 12/15/2025 . . . . .	10,000	10,391
Ascension Health			3.75%, 7/15/2025 . . . . .	5,000	5,215
3.95%, 11/15/2046 . . . . .	150,000	153,051	3.75%, 10/15/2047 . . . . .	50,000	48,610
Cigna Corp.:			3.88%, 12/15/2028 (b) . . . . .	15,000	15,701
3.75%, 7/15/2023 (e) . . . . .	330,000	338,039	4.25%, 4/15/2047 . . . . .	100,000	104,662
4.38%, 10/15/2028 (e) . . . . .	60,000	62,220	4.45%, 12/15/2048 . . . . .	10,000	10,843
4.80%, 8/15/2038 (e) . . . . .	60,000	61,724	4.63%, 7/15/2035 . . . . .	200,000	223,870
4.90%, 12/15/2048 (e) . . . . .	145,000	149,699	4.75%, 7/15/2045 . . . . .	230,000	259,037
Cigna Holding Co.			6.88%, 2/15/2038 . . . . .	25,000	34,564
3.05%, 10/15/2027 . . . . .	50,000	47,353			<u>4,637,239</u>
CommonSpirit Health			<b>HOME BUILDERS — 0.0%</b>		
4.35%, 11/1/2042 . . . . .	25,000	23,725	(a)		
Duke University Health System,			DR Horton, Inc.		
Inc.			2.55%, 12/1/2020 . . . . .	25,000	24,817
Series 2017, 3.92%, 6/1/2047 .	50,000	51,080	<b>HOME FURNISHINGS —</b>		
HCA, Inc.:			<b>0.0% (a)</b>		
4.50%, 2/15/2027 (b) . . . . .	50,000	51,429	Leggett & Platt, Inc.		
4.75%, 5/1/2023 . . . . .	55,000	57,697	4.40%, 3/15/2029 . . . . .	100,000	101,138
5.00%, 3/15/2024 . . . . .	85,000	90,067	Whirlpool Corp.:		
5.25%, 4/15/2025 . . . . .	60,000	64,406	4.50%, 6/1/2046 . . . . .	25,000	22,227
5.25%, 6/15/2026 . . . . .	65,000	69,677	4.75%, 2/26/2029 . . . . .	60,000	61,585
5.50%, 6/15/2047 . . . . .	65,000	69,103			<u>184,950</u>
5.88%, 3/15/2022 . . . . .	100,000	107,237	<b>HOUSEHOLD PRODUCTS &amp;</b>		
Humana, Inc.:			<b>WARES — 0.0% (a)</b>		
2.50%, 12/15/2020 . . . . .	25,000	24,805	Clorox Co.:		
2.90%, 12/15/2022 . . . . .	150,000	148,989	3.10%, 10/1/2027 . . . . .	50,000	49,263
4.80%, 3/15/2047 . . . . .	100,000	105,478	3.90%, 5/15/2028 (b) . . . . .	50,000	52,253
4.95%, 10/1/2044 . . . . .	50,000	53,524	Kimberly-Clark Corp.:		
Kaiser Foundation Hospitals			2.75%, 2/15/2026 . . . . .	25,000	24,553
3.50%, 4/1/2022 . . . . .	50,000	51,345			

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.90%, 5/4/2047 . . . . . \$	50,000	\$ 51,094	4.50%, 2/11/2043 . . . . . \$	180,000	\$ 195,835
3.95%, 11/1/2028 . . . . .	55,000	58,743	Brighthouse Financial, Inc.:		
		235,906	3.70%, 6/22/2027 . . . . .	150,000	135,744
			4.70%, 6/22/2047 . . . . .	150,000	119,964
<b>HOUSEWARES — 0.0% (a)</b>			Brown & Brown, Inc.:		
Newell Brands, Inc.:			4.50%, 3/15/2029 . . . . .	50,000	50,651
3.85%, 4/1/2023 . . . . .	50,000	49,428	Chubb INA Holdings, Inc.:		
4.20%, 4/1/2026 (b) . . . . .	50,000	47,691	2.30%, 11/3/2020 . . . . .	200,000	198,924
5.38%, 4/1/2036 . . . . .	116,000	105,693	2.88%, 11/3/2022 . . . . .	50,000	50,381
		202,812	3.35%, 5/3/2026 . . . . .	250,000	254,300
			4.15%, 3/13/2043 (b) . . . . .	25,000	26,330
<b>INSURANCE — 0.8%</b>			4.35%, 11/3/2045 . . . . .	125,000	135,904
Aflac, Inc.:			CNA Financial Corp.:		
3.63%, 6/15/2023 . . . . .	50,000	51,931	3.45%, 8/15/2027 (b) . . . . .	100,000	97,298
4.75%, 1/15/2049 . . . . .	75,000	82,714	4.50%, 3/1/2026 . . . . .	25,000	26,025
Alleghany Corp.:			Fairfax Financial Holdings, Ltd.:		
4.90%, 9/15/2044 . . . . .	50,000	51,071	4.85%, 4/17/2028 . . . . .	100,000	99,712
Allstate Corp.:			Fidelity National Financial, Inc.:		
4.20%, 12/15/2046 . . . . .	50,000	51,633	4.50%, 8/15/2028 (e) . . . . .	50,000	50,533
Series B, 3 Month USD			First American Financial Corp.:		
LIBOR + 2.94%, 5.75%,			4.60%, 11/15/2024 . . . . .	25,000	25,904
8/15/2053 (c) . . . . .	25,000	25,387	Hartford Financial Services		
American Financial Group, Inc.:			Group, Inc.:		
3.50%, 8/15/2026 . . . . .	15,000	14,559	4.40%, 3/15/2048 . . . . .	100,000	100,868
4.50%, 6/15/2047 . . . . .	100,000	93,805	5.13%, 4/15/2022 . . . . .	25,000	26,694
American International Group,			Lincoln National Corp.:		
Inc.:			3.80%, 3/1/2028 (b) . . . . .	35,000	35,463
3.30%, 3/1/2021 . . . . .	300,000	301,905	4.00%, 9/1/2023 . . . . .	15,000	15,663
3.88%, 1/15/2035 . . . . .	200,000	183,098	4.35%, 3/1/2048 . . . . .	50,000	49,535
3.90%, 4/1/2026 . . . . .	30,000	30,134	6.30%, 10/9/2037 . . . . .	50,000	60,943
4.25%, 3/15/2029 . . . . .	100,000	101,499	Loews Corp.:		
4.50%, 7/16/2044 . . . . .	50,000	47,866	3.75%, 4/1/2026 . . . . .	50,000	51,580
4.88%, 6/1/2022 (b) . . . . .	50,000	52,810	Manulife Financial Corp.:		
Series A-9, 3 Month USD			USD 5 Year Swap Rate +		
LIBOR + 2.87%, 5.75%,			1.65%, 4.06%, 2/24/2032 (c) .	50,000	48,614
4/1/2048 (c) . . . . .	100,000	97,204	Markel Corp.:		
Aon PLC:			3.50%, 11/1/2027 (b) . . . . .	50,000	47,633
3.50%, 6/14/2024 . . . . .	50,000	50,694	Marsh & McLennan Cos., Inc.:		
3.88%, 12/15/2025 . . . . .	150,000	154,765	2.75%, 1/30/2022 . . . . .	30,000	29,959
Assurant, Inc.:			3.30%, 3/14/2023 . . . . .	150,000	152,010
4.20%, 9/27/2023 . . . . .	100,000	101,777	3.75%, 3/14/2026 (b) . . . . .	25,000	25,632
4.90%, 3/27/2028 . . . . .	50,000	51,415	3.88%, 3/15/2024 . . . . .	250,000	259,362
Athene Holding, Ltd.:			4.38%, 3/15/2029 (b) . . . . .	250,000	264,652
4.13%, 1/12/2028 . . . . .	100,000	95,990	Mercury General Corp.:		
AXA Equitable Holdings, Inc.:			4.40%, 3/15/2027 . . . . .	50,000	49,443
3.90%, 4/20/2023 . . . . .	150,000	153,471	MetLife, Inc.:		
4.35%, 4/20/2028 . . . . .	150,000	151,941	3.60%, 4/10/2024 . . . . .	300,000	309,909
5.00%, 4/20/2048 . . . . .	100,000	97,774	4.05%, 3/1/2045 . . . . .	150,000	149,488
Berkshire Hathaway Finance			4.88%, 11/13/2043 . . . . .	200,000	222,980
Corp.:			6.40%, 12/15/2066 . . . . .	100,000	107,288
4.20%, 8/15/2048 . . . . .	100,000	104,099	Series D, 4.37%, 9/15/2023 . .	50,000	53,327
4.25%, 1/15/2049 . . . . .	425,000	445,353	Principal Financial Group, Inc.:		
Berkshire Hathaway, Inc.:			3 Month USD LIBOR +		
2.20%, 3/15/2021 . . . . .	155,000	154,253	3.04%, 4.70%, 5/15/2055 (c) .	75,000	73,679
2.75%, 3/15/2023 . . . . .	50,000	50,305	Progressive Corp.:		
3.00%, 2/11/2023 . . . . .	25,000	25,432	3.75%, 8/23/2021 . . . . .	50,000	50,700
3.13%, 3/15/2026 . . . . .	55,000	55,536			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 3/1/2029 (b) . . . . . \$	50,000	\$ 53,327	3.80%, 12/5/2024 . . . . . \$	30,000	\$ 31,627
4.20%, 3/15/2048 . . . . .	100,000	104,574	3.88%, 8/22/2037 . . . . .	125,000	130,066
Prudential Financial, Inc.:			4.05%, 8/22/2047 . . . . .	125,000	132,165
3.94%, 12/7/2049 . . . . .	100,000	96,833	4.25%, 8/22/2057 . . . . .	385,000	413,182
3 Month USD LIBOR +			4.95%, 12/5/2044 . . . . .	125,000	149,141
3.03%, 5.38%, 5/15/2045			5.20%, 12/3/2025 . . . . .	50,000	56,811
(c) . . . . .	200,000	202,128	Baidu, Inc.		
3 Month USD LIBOR +			2.88%, 7/6/2022 . . . . .	250,000	246,672
3.92%, 5.63%, 6/15/2043			Booking Holdings, Inc.		
(c) . . . . .	80,000	83,454	3.60%, 6/1/2026 . . . . .	250,000	253,850
3 Month USD LIBOR +			eBay, Inc.:		
2.38%, 4.50%, 9/15/2047			2.75%, 1/30/2023 . . . . .	150,000	148,142
(b) (c) . . . . .	170,000	163,322	3.45%, 8/1/2024 . . . . .	25,000	25,058
Series MTN, 3.50%,			3.80%, 3/9/2022 . . . . .	50,000	51,065
5/15/2024 (b) . . . . .	50,000	51,706	Expedia Group, Inc.		
Series MTN, 4.60%,			3.80%, 2/15/2028 . . . . .	50,000	48,196
5/15/2044 . . . . .	75,000	80,047			<u>3,167,216</u>
Series MTN, 6.63%,			<b>INVESTMENT COMPANY</b>		
6/21/2040 . . . . .	25,000	32,425	<b>SECURITY — 0.0% (a)</b>		
RenaissanceRe Finance, Inc.			Ares Capital Corp.:		
3.45%, 7/1/2027 . . . . .	30,000	29,602	3.50%, 2/10/2023 . . . . .	50,000	48,389
Torchmark Corp.			4.25%, 3/1/2025 . . . . .	50,000	48,737
4.55%, 9/15/2028 . . . . .	25,000	26,380	Prospect Capital Corp.		
Travelers Cos., Inc.:			5.88%, 3/15/2023 . . . . .	25,000	25,806
3.75%, 5/15/2046 . . . . .	10,000	9,755			<u>122,932</u>
4.00%, 5/30/2047 . . . . .	80,000	81,530	<b>IRON/STEEL — 0.1%</b>		
4.05%, 3/7/2048 . . . . .	100,000	102,486	ArcelorMittal:		
4.10%, 3/4/2049 . . . . .	100,000	103,616	4.55%, 3/11/2026 (b) . . . . .	50,000	51,268
Series MTN, 6.25%,			5.25%, 8/5/2020 . . . . .	40,000	41,111
6/15/2037 . . . . .	25,000	32,853	5.50%, 3/1/2021 (b) . . . . .	30,000	31,356
Trinity Acquisition PLC			6.13%, 6/1/2025 (b) . . . . .	20,000	22,131
4.40%, 3/15/2026 . . . . .	26,000	26,960	6.25%, 2/25/2022 (b) . . . . .	30,000	32,366
Voya Financial, Inc.			7.00%, 10/15/2039 (b) . . . . .	31,000	35,301
3.65%, 6/15/2026 . . . . .	50,000	49,586	Nucor Corp.:		
Willis North America, Inc.:			4.00%, 8/1/2023 . . . . .	25,000	26,094
3.60%, 5/15/2024 . . . . .	50,000	50,278	5.20%, 8/1/2043 . . . . .	50,000	56,715
4.50%, 9/15/2028 . . . . .	50,000	51,944	Vale Overseas, Ltd.:		
XLIT, Ltd.			4.38%, 1/11/2022 (b) . . . . .	8,000	8,146
5.50%, 3/31/2045 . . . . .	125,000	137,834	6.25%, 8/10/2026 (b) . . . . .	150,000	163,774
		<u>8,101,988</u>	6.88%, 11/10/2039 . . . . .	300,000	343,761
<b>INTERNET — 0.3%</b>			8.25%, 1/17/2034 . . . . .	25,000	31,589
Alibaba Group Holding, Ltd.:					<u>843,612</u>
3.13%, 11/28/2021 . . . . .	25,000	25,144	<b>LEISURE TIME — 0.0% (a)</b>		
3.40%, 12/6/2027 (b) . . . . .	200,000	196,550	Royal Caribbean Cruises, Ltd.		
3.60%, 11/28/2024 (b) . . . . .	75,000	76,767	3.70%, 3/15/2028 . . . . .	150,000	144,408
4.20%, 12/6/2047 (b) . . . . .	60,000	58,962	<b>LODGING — 0.1%</b>		
4.40%, 12/6/2057 (b) . . . . .	250,000	249,155	Hyatt Hotels Corp.		
Alphabet, Inc.:			4.38%, 9/15/2028 . . . . .	50,000	51,007
2.00%, 8/15/2026 (b) . . . . .	250,000	236,002	Marriott International, Inc.:		
3.63%, 5/19/2021 (b) . . . . .	50,000	51,270	2.30%, 1/15/2022 (b) . . . . .	150,000	147,409
Amazon.com, Inc.:			2.88%, 3/1/2021 . . . . .	50,000	49,893
1.90%, 8/21/2020 . . . . .	165,000	163,639	3.75%, 3/15/2025 . . . . .	25,000	25,239
2.40%, 2/22/2023 . . . . .	200,000	197,986			
2.50%, 11/29/2022 . . . . .	25,000	24,951			
2.80%, 8/22/2024 . . . . .	100,000	100,193			
3.15%, 8/22/2027 . . . . .	100,000	100,622			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Sands China, Ltd. 5.13%, 8/8/2025 . . . . . \$	250,000	\$ 261,810	2.80%, 12/15/2021 (b) . . . . . \$	50,000	\$ 49,752
		<u>535,358</u>	3.80%, 12/15/2026 . . . . .	30,000	30,282
<b>MACHINERY, CONSTRUCTION &amp; MINING — 0.1%</b>			4.20%, 9/15/2028 . . . . .	65,000	67,470
ABB Finance USA, Inc.:			Wabtec Corp.:		
2.88%, 5/8/2022 . . . . .	50,000	50,347	4.40%, 3/15/2024 . . . . .	50,000	50,858
3.80%, 4/3/2028 . . . . .	100,000	104,988	4.95%, 9/15/2028 . . . . .	50,000	50,596
Caterpillar Financial Services Corp.:					<u>1,666,091</u>
1.70%, 8/9/2021 . . . . .	150,000	147,088	<b>MEDIA — 0.9%</b>		
Series GMTN, 1.85%, 9/4/2020 . . . . .	150,000	148,449	CBS Corp.:		
Series MTN, 2.40%, 6/6/2022 . . . . .	150,000	148,849	2.50%, 2/15/2023 . . . . .	50,000	48,750
Series MTN, 2.95%, 2/26/2022 . . . . .	150,000	151,350	2.90%, 1/15/2027 . . . . .	125,000	116,651
Series MTN, 3.75%, 11/24/2023 . . . . .	25,000	26,081	3.70%, 6/1/2028 . . . . .	50,000	48,744
Caterpillar, Inc.:			4.20%, 6/1/2029 . . . . .	200,000	201,746
3.80%, 8/15/2042 (b) . . . . .	125,000	126,945	Charter Communications Operating LLC/Charter Communications Operating Capital:		
4.75%, 5/15/2064 . . . . .	25,000	28,061	3.58%, 7/23/2020 . . . . .	65,000	65,475
		<u>932,158</u>	4.20%, 3/15/2028 . . . . .	250,000	248,562
<b>MACHINERY-DIVERSIFIED — 0.2%</b>			4.46%, 7/23/2022 . . . . .	150,000	155,223
CNH Industrial Capital LLC:			4.91%, 7/23/2025 . . . . .	50,000	52,769
3.88%, 10/15/2021 . . . . .	10,000	10,129	5.05%, 3/30/2029 . . . . .	100,000	105,384
4.20%, 1/15/2024 . . . . .	100,000	102,569	5.38%, 5/1/2047 . . . . .	150,000	149,454
4.38%, 11/6/2020 (b) . . . . .	15,000	15,262	6.48%, 10/23/2045 . . . . .	185,000	207,527
4.38%, 4/5/2022 . . . . .	15,000	15,420	4.50%, 2/1/2024 . . . . .	100,000	103,987
4.88%, 4/1/2021 . . . . .	15,000	15,428	Comcast Corp.:		
CNH Industrial NV			2.75%, 3/1/2023 . . . . .	175,000	174,659
Series MTN, 3.85%, 11/15/2027 . . . . .	15,000	14,361	3.00%, 2/1/2024 . . . . .	350,000	350,728
Deere & Co.:			3.15%, 3/1/2026 . . . . .	225,000	224,037
2.60%, 6/8/2022 . . . . .	25,000	25,028	3.15%, 2/15/2028 (b) . . . . .	200,000	196,230
3.90%, 6/9/2042 . . . . .	225,000	236,095	3.20%, 7/15/2036 . . . . .	250,000	226,715
John Deere Capital Corp.:			3.30%, 10/1/2020 . . . . .	50,000	50,475
3.65%, 10/12/2023 . . . . .	100,000	103,742	3.30%, 2/1/2027 . . . . .	150,000	149,679
Series GMTN, 3.45%, 6/7/2023 . . . . .	25,000	25,679	3.40%, 7/15/2046 . . . . .	100,000	88,518
Series MTN, 2.15%, 9/8/2022 . . . . .	150,000	147,409	3.45%, 10/1/2021 . . . . .	140,000	142,765
Series MTN, 2.38%, 7/14/2020 (b) . . . . .	25,000	24,948	3.60%, 3/1/2024 . . . . .	25,000	25,715
Series MTN, 2.80%, 3/6/2023 . . . . .	150,000	150,633	3.70%, 4/15/2024 . . . . .	55,000	56,814
Series MTN, 3.40%, 9/11/2025 . . . . .	25,000	25,823	3.90%, 3/1/2038 . . . . .	150,000	147,429
Series MTN, 3.45%, 3/13/2025 . . . . .	100,000	103,054	3.95%, 10/15/2025 . . . . .	350,000	365,781
Nvent Finance Sarl			3.97%, 11/1/2047 . . . . .	250,000	241,755
4.55%, 4/15/2028 . . . . .	50,000	50,299	4.00%, 11/1/2049 . . . . .	69,000	67,158
Rockwell Automation, Inc.:			4.05%, 11/1/2052 . . . . .	150,000	145,216
3.50%, 3/1/2029 . . . . .	85,000	87,412	4.15%, 10/15/2028 . . . . .	95,000	100,019
4.20%, 3/1/2049 . . . . .	250,000	263,842	4.20%, 8/15/2034 . . . . .	100,000	103,823
Roper Technologies, Inc.:			4.25%, 10/15/2030 . . . . .	50,000	53,088
			4.25%, 1/15/2033 . . . . .	50,000	52,773
			4.60%, 10/15/2038 . . . . .	55,000	58,970
			4.65%, 7/15/2042 . . . . .	75,000	80,200
			4.70%, 10/15/2048 . . . . .	305,000	331,105
			4.95%, 10/15/2058 (b) . . . . .	105,000	115,839
			Discovery Communications LLC:		
			3.25%, 4/1/2023 . . . . .	25,000	24,877
			3.80%, 3/13/2024 . . . . .	100,000	101,205
			3.95%, 3/20/2028 (b) . . . . .	30,000	29,170

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.95%, 5/15/2042 . . . . . \$	50,000	\$ 46,923	Timken Co.		
5.00%, 9/20/2037 . . . . .	170,000	165,048	4.50%, 12/15/2028 . . . . . \$	20,000	\$ 20,026
5.20%, 9/20/2047 . . . . .	280,000	272,255			94,712
Fox Corp.:			<b>MINING — 0.1%</b>		
3.67%, 1/25/2022 (b) (e) . . . . .	15,000	15,305	Barrick Gold Corp.		
4.03%, 1/25/2024 (e) . . . . .	25,000	25,935	5.25%, 4/1/2042 . . . . .	25,000	27,128
4.71%, 1/25/2029 (e) . . . . .	40,000	42,780	BHP Billiton Finance USA, Ltd.:		
5.48%, 1/25/2039 (e) . . . . .	25,000	27,649	4.13%, 2/24/2042 . . . . .	125,000	130,900
5.58%, 1/25/2049 (e) . . . . .	25,000	28,218	5.00%, 9/30/2043 . . . . .	50,000	58,759
Grupo Televisa SAB:			Goldcorp, Inc.		
5.00%, 5/13/2045 (b) . . . . .	50,000	48,895	3.70%, 3/15/2023 . . . . .	50,000	50,778
6.13%, 1/31/2046 (b) . . . . .	100,000	113,837	Newmont Mining Corp.:		
NBCUniversal Media LLC			3.50%, 3/15/2022 . . . . .	25,000	25,328
5.15%, 4/30/2020 . . . . .	50,000	51,258	4.88%, 3/15/2042 . . . . .	50,000	52,370
Thomson Reuters Corp.			Rio Tinto Finance USA PLC:		
3.35%, 5/15/2026 . . . . .	50,000	47,817	4.13%, 8/21/2042 (b) . . . . .	25,000	26,192
Time Warner Cable LLC:			4.75%, 3/22/2042 . . . . .	150,000	169,437
4.00%, 9/1/2021 . . . . .	25,000	25,404	Rio Tinto Finance USA, Ltd.		
4.50%, 9/15/2042 . . . . .	100,000	87,694	3.75%, 6/15/2025 . . . . .	250,000	262,367
5.50%, 9/1/2041 . . . . .	175,000	171,993	Southern Copper Corp.		
5.88%, 11/15/2040 . . . . .	50,000	51,820	5.88%, 4/23/2045 . . . . .	357,000	401,072
6.75%, 6/15/2039 (b) . . . . .	50,000	55,448			1,204,331
TWDC Enterprises 18 Corp.:			<b>MISCELLANEOUS</b>		
2.30%, 2/12/2021 . . . . .	200,000	199,100	<b>MANUFACTURER — 0.2%</b>		
3.00%, 2/13/2026 . . . . .	50,000	50,254	3M Co.:		
Series GMTN, 3.15%,			2.88%, 10/15/2027 . . . . .	225,000	223,191
9/17/2025 . . . . .	25,000	25,517	Series MTN, 2.00%, 8/7/2020		
Series MTN, 1.80%, 6/5/2020			(b) . . . . .	100,000	99,287
(b) . . . . .	250,000	247,682	Series MTN, 3.38%, 3/1/2029.	50,000	51,466
Series MTN, 3.00%,			Series MTN, 3.63%,		
7/30/2046 . . . . .	75,000	66,126	10/15/2047 . . . . .	25,000	24,633
Viacom, Inc.:			Series MTN, 4.00%,		
4.25%, 9/1/2023 . . . . .	100,000	103,925	9/14/2048 . . . . .	30,000	31,369
4.38%, 3/15/2043 . . . . .	25,000	22,483	Eaton Corp.:		
5.85%, 9/1/2043 . . . . .	200,000	217,634	3.10%, 9/15/2027 . . . . .	100,000	98,339
Walt Disney Co.:			4.15%, 11/2/2042 . . . . .	25,000	25,106
3.38%, 11/15/2026 (e) . . . . .	100,000	102,077	General Electric Co.:		
3.70%, 10/15/2025 (e) . . . . .	100,000	103,903	2.70%, 10/9/2022 . . . . .	500,000	491,055
4.00%, 10/1/2023 (e) . . . . .	100,000	104,473	4.13%, 10/9/2042 . . . . .	225,000	195,768
5.40%, 10/1/2043 (e) . . . . .	75,000	93,367	4.50%, 3/11/2044 . . . . .	250,000	228,942
6.15%, 2/15/2041 (e) . . . . .	350,000	467,376	5.30%, 2/11/2021 . . . . .	25,000	25,879
Warner Media LLC:			Series GMTN, 3.45%,		
2.95%, 7/15/2026 . . . . .	200,000	189,400	5/15/2024 . . . . .	50,000	49,746
3.55%, 6/1/2024 . . . . .	25,000	25,222	Series MTN, 4.65%,		
3.60%, 7/15/2025 . . . . .	300,000	299,403	10/17/2021 . . . . .	50,000	51,755
3.80%, 2/15/2027 . . . . .	150,000	149,187	Series MTN, 5.88%,		
4.65%, 6/1/2044 . . . . .	25,000	24,178	1/14/2038 . . . . .	50,000	53,652
4.85%, 7/15/2045 . . . . .	50,000	50,287	Illinois Tool Works, Inc.		
6.50%, 11/15/2036 . . . . .	50,000	58,685	3.90%, 9/1/2042 . . . . .	325,000	339,391
		9,087,573	Ingersoll-Rand Global Holding		
<b>METAL FABRICATE &amp;</b>			Co., Ltd.		
<b>HARDWARE — 0.0% (a)</b>			5.75%, 6/15/2043 . . . . .	25,000	29,755
Precision Castparts Corp.			Ingersoll-Rand Luxembourg		
2.50%, 1/15/2023 . . . . .	75,000	74,686	Finance SA		
			3.80%, 3/21/2029 . . . . .	100,000	101,497

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Parker-Hannifin Corp. Series MTN, 3.30%, 11/21/2024 . . . . .	\$ 50,000	\$ 50,847	ConocoPhillips Co.: 4.95%, 3/15/2026 . . . . .	\$ 200,000	\$ 222,778
Textron, Inc. 4.00%, 3/15/2026 . . . . .	50,000	50,710	5.95%, 3/15/2046 . . . . .	200,000	264,754
		2,222,388	6.50%, 2/1/2039 . . . . .	75,000	100,988
<b>OIL &amp; GAS — 1.5%</b>			ConocoPhillips Holding Co. 6.95%, 4/15/2029 . . . . .	50,000	64,699
Anadarko Petroleum Corp.: 6.20%, 3/15/2040 . . . . .	25,000	28,165	Continental Resources, Inc.: 3.80%, 6/1/2024 . . . . .	40,000	40,300
6.60%, 3/15/2046 . . . . .	300,000	363,948	4.38%, 1/15/2028 . . . . .	40,000	41,127
Apache Corp.: 4.75%, 4/15/2043 . . . . .	275,000	258,613	4.50%, 4/15/2023 (b) . . . . .	60,000	62,156
6.00%, 1/15/2037 . . . . .	28,000	30,562	4.90%, 6/1/2044 (b) . . . . .	30,000	30,548
BP Capital Markets America, Inc.: 2.52%, 9/19/2022 . . . . .	250,000	247,577	5.00%, 9/15/2022 . . . . .	64,000	64,532
3.02%, 1/16/2027 . . . . .	200,000	196,312	Devon Energy Corp.: 3.25%, 5/15/2022 . . . . .	50,000	50,418
3.22%, 4/14/2024 . . . . .	200,000	202,522	5.00%, 6/15/2045 (b) . . . . .	25,000	26,127
3.59%, 4/14/2027 . . . . .	250,000	254,317	5.85%, 12/15/2025 . . . . .	50,000	56,727
3.94%, 9/21/2028 . . . . .	100,000	104,779	Ecopetrol SA: 4.13%, 1/16/2025 . . . . .	100,000	101,458
BP Capital Markets PLC: 3.06%, 3/17/2022 . . . . .	200,000	202,018	5.88%, 5/28/2045 . . . . .	225,000	233,230
3.81%, 2/10/2024 . . . . .	150,000	155,928	7.38%, 9/18/2043 . . . . .	50,000	60,122
Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023 (b) . . . . .	250,000	248,162	Encana Corp. 3.90%, 11/15/2021 . . . . .	25,000	25,506
3.45%, 11/15/2021 . . . . .	25,000	25,281	EOG Resources, Inc.: 2.63%, 3/15/2023 . . . . .	100,000	99,274
3.85%, 6/1/2027 (b) . . . . .	50,000	50,100	3.90%, 4/1/2035 . . . . .	25,000	25,448
3.90%, 2/1/2025 . . . . .	25,000	25,504	EQT Corp.: 2.50%, 10/1/2020 . . . . .	250,000	246,940
Series GMTN, 4.95%, 6/1/2047 (b) . . . . .	100,000	108,567	3.00%, 10/1/2022 . . . . .	100,000	98,127
Cenovus Energy, Inc.: 3.00%, 8/15/2022 . . . . .	20,000	19,581	3.90%, 10/1/2027 . . . . .	100,000	93,405
4.25%, 4/15/2027 (b) . . . . .	50,000	49,251	Equinor ASA: 2.65%, 1/15/2024 . . . . .	75,000	74,803
4.45%, 9/15/2042 . . . . .	45,000	39,771	3.63%, 9/10/2028 . . . . .	50,000	51,984
5.25%, 6/15/2037 . . . . .	100,000	99,084	3.70%, 3/1/2024 . . . . .	300,000	313,170
5.40%, 6/15/2047 . . . . .	50,000	49,800	3.95%, 5/15/2043 (b) . . . . .	50,000	51,073
Chevron Corp.: 2.10%, 5/16/2021 . . . . .	250,000	248,182	4.80%, 11/8/2043 . . . . .	30,000	34,743
2.42%, 11/17/2020 . . . . .	75,000	74,845	Exxon Mobil Corp.: 2.22%, 3/1/2021 . . . . .	200,000	199,018
2.90%, 3/3/2024 (b) . . . . .	150,000	151,764	2.73%, 3/1/2023 . . . . .	150,000	151,098
2.95%, 5/16/2026 . . . . .	50,000	50,336	3.04%, 3/1/2026 . . . . .	250,000	253,682
3.19%, 6/24/2023 . . . . .	25,000	25,575	4.11%, 3/1/2046 (b) . . . . .	125,000	135,166
Cimarex Energy Co. 3.90%, 5/15/2027 . . . . .	250,000	248,992	Hess Corp.: 5.60%, 2/15/2041 . . . . .	75,000	75,940
CNOOC Finance 2015 Australia Pty, Ltd. 2.63%, 5/5/2020 . . . . .	50,000	49,831	5.80%, 4/1/2047 . . . . .	250,000	260,137
CNOOC Finance 2015 USA LLC 3.50%, 5/5/2025 . . . . .	300,000	303,513	Husky Energy, Inc. 4.40%, 4/15/2029 (b) . . . . .	100,000	101,444
CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044 . . . . .	100,000	112,723	Marathon Oil Corp.: 2.80%, 11/1/2022 . . . . .	25,000	24,699
Concho Resources, Inc. 3.75%, 10/1/2027 . . . . .	300,000	297,666	4.40%, 7/15/2027 . . . . .	50,000	51,422
			5.20%, 6/1/2045 . . . . .	50,000	53,793
			Marathon Petroleum Corp.: 3.63%, 9/15/2024 . . . . .	50,000	50,430
			3.80%, 4/1/2028 (e) . . . . .	30,000	29,659
			4.50%, 4/1/2048 (e) . . . . .	25,000	23,854
			5.13%, 12/15/2026 (e) . . . . .	150,000	160,859

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Newfield Exploration Co. 5.63%, 7/1/2024 . . . . . \$	250,000	\$ 272,850	6.63%, 6/15/2037 . . . . . \$	250,000	\$ 307,897
Nexen, Inc. 5.88%, 3/10/2035 . . . . .	100,000	120,208			14,507,988
Noble Energy, Inc.: 4.95%, 8/15/2047 . . . . .	250,000	248,275	<b>OIL &amp; GAS SERVICES —</b>		
5.25%, 11/15/2043 . . . . .	50,000	50,970	<b>0.1%</b>		
Occidental Petroleum Corp.: 2.60%, 4/15/2022 . . . . .	100,000	100,076	Baker Hughes a GE Co. LLC 3.20%, 8/15/2021 . . . . .	8,000	8,064
4.20%, 3/15/2048 . . . . .	150,000	157,158	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.: 2.77%, 12/15/2022 . . . . .	100,000	99,315
4.40%, 4/15/2046 . . . . .	125,000	132,234	3.34%, 12/15/2027 . . . . .	50,000	48,573
Series 1, 4.10%, 2/1/2021 . . . . .	25,000	25,584	4.08%, 12/15/2047 . . . . .	150,000	137,579
Petro-Canada 5.35%, 7/15/2033 . . . . .	25,000	28,143	Halliburton Co.: 3.80%, 11/15/2025 . . . . .	350,000	357,675
Petroleos Mexicanos: 2.46%, 12/15/2025 . . . . .	17,500	17,037	4.85%, 11/15/2035 . . . . .	150,000	157,240
3.50%, 7/23/2020 (b) . . . . .	225,000	224,624	5.00%, 11/15/2045 . . . . .	35,000	37,239
3.50%, 1/30/2023 . . . . .	25,000	23,872	7.45%, 9/15/2039 . . . . .	25,000	33,524
4.25%, 1/15/2025 . . . . .	25,000	23,517	National Oilwell Varco, Inc. 2.60%, 12/1/2022 (b) . . . . .	75,000	73,588
4.50%, 1/23/2026 (b) . . . . .	75,000	69,847			952,797
4.63%, 9/21/2023 . . . . .	75,000	73,878	<b>PACKAGING &amp;</b>		
5.38%, 3/13/2022 . . . . .	50,000	51,020	<b>CONTAINERS — 0.0% (a)</b>		
6.35%, 2/12/2048 . . . . .	150,000	132,227	Bemis Co., Inc. 3.10%, 9/15/2026 . . . . .	50,000	47,132
6.38%, 2/4/2021 . . . . .	250,000	258,697	Packaging Corp. of America: 2.45%, 12/15/2020 . . . . .	35,000	34,749
6.38%, 1/23/2045 . . . . .	250,000	221,010	3.40%, 12/15/2027 . . . . .	35,000	34,011
6.50%, 3/13/2027 . . . . .	250,000	251,052	WRKCo, Inc.: 3.38%, 9/15/2027 . . . . .	100,000	96,275
6.50%, 1/23/2029 (b) . . . . .	75,000	74,087	3.75%, 3/15/2025 . . . . .	100,000	100,464
6.75%, 9/21/2047 . . . . .	598,000	548,539			312,631
6.88%, 8/4/2026 . . . . .	250,000	259,682	<b>PHARMACEUTICALS —</b>		
Phillips 66: 3.90%, 3/15/2028 (b) . . . . .	50,000	50,952	<b>1.5%</b>		
4.30%, 4/1/2022 . . . . .	35,000	36,510	AbbVie, Inc.: 2.30%, 5/14/2021 . . . . .	325,000	321,191
4.88%, 11/15/2044 . . . . .	95,000	104,046	2.90%, 11/6/2022 . . . . .	25,000	24,954
Pioneer Natural Resources Co. 4.45%, 1/15/2026 . . . . .	50,000	52,474	3.20%, 5/14/2026 (b) . . . . .	200,000	194,158
Shell International Finance B.V.: 1.88%, 5/10/2021 . . . . .	250,000	246,722	3.38%, 11/14/2021 . . . . .	270,000	273,448
2.13%, 5/11/2020 . . . . .	100,000	99,420	3.75%, 11/14/2023 . . . . .	235,000	241,079
2.25%, 11/10/2020 . . . . .	200,000	199,184	4.25%, 11/14/2028 . . . . .	35,000	35,722
2.50%, 9/12/2026 . . . . .	150,000	144,906	4.30%, 5/14/2036 . . . . .	50,000	47,483
3.25%, 5/11/2025 . . . . .	100,000	101,853	4.40%, 11/6/2042 . . . . .	50,000	46,173
4.00%, 5/10/2046 (b) . . . . .	300,000	312,015	4.45%, 5/14/2046 . . . . .	150,000	139,107
4.13%, 5/11/2035 . . . . .	75,000	79,785	4.50%, 5/14/2035 . . . . .	50,000	48,888
4.38%, 5/11/2045 . . . . .	250,000	273,000	4.88%, 11/14/2048 . . . . .	25,000	24,557
5.50%, 3/25/2040 . . . . .	25,000	30,867	Allergan Funding SCS: 3.45%, 3/15/2022 . . . . .	200,000	201,806
Suncor Energy, Inc.: 3.60%, 12/1/2024 . . . . .	25,000	25,591	3.80%, 3/15/2025 . . . . .	75,000	75,949
4.00%, 11/15/2047 . . . . .	70,000	68,901	3.85%, 6/15/2024 . . . . .	50,000	50,647
6.50%, 6/15/2038 . . . . .	50,000	63,065	4.55%, 3/15/2035 . . . . .	350,000	340,903
Total Capital International SA: 3.46%, 2/19/2029 (b) . . . . .	50,000	51,127	4.75%, 3/15/2045 . . . . .	75,000	74,516
3.75%, 4/10/2024 . . . . .	375,000	390,701	AmerisourceBergen Corp. 3.45%, 12/15/2027 . . . . .	50,000	48,913
Total Capital SA 3.88%, 10/11/2028 (b) . . . . .	25,000	26,500	AstraZeneca PLC:		
Valero Energy Corp.: 3.40%, 9/15/2026 . . . . .	50,000	48,978			

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.38%, 6/12/2022 (b) . . . . . \$	400,000	\$ 394,648	Johnson & Johnson:		
3.38%, 11/16/2025 . . . . .	35,000	35,287	2.45%, 3/1/2026 . . . . . \$	30,000	\$ 29,332
3.50%, 8/17/2023 (b) . . . . .	50,000	51,021	2.90%, 1/15/2028 (b) . . . . .	250,000	248,620
4.00%, 1/17/2029 . . . . .	35,000	36,481	3.38%, 12/5/2023 . . . . .	25,000	26,023
4.00%, 9/18/2042 . . . . .	25,000	24,147	3.40%, 1/15/2038 . . . . .	100,000	98,323
4.38%, 8/17/2048 . . . . .	40,000	41,380	3.55%, 3/1/2036 . . . . .	150,000	150,553
6.45%, 9/15/2037 . . . . .	25,000	31,597	3.63%, 3/3/2037 . . . . .	200,000	202,560
Bristol-Myers Squibb Co.:			3.70%, 3/1/2046 . . . . .	50,000	50,727
3.25%, 2/27/2027 (b) . . . . .	250,000	249,805	3.75%, 3/3/2047 . . . . .	100,000	102,223
3.25%, 8/1/2042 . . . . .	50,000	42,650	4.50%, 12/5/2043 . . . . .	50,000	56,597
Cardinal Health, Inc.:			McKesson Corp.:		
3.08%, 6/15/2024 (b) . . . . .	250,000	244,295	2.85%, 3/15/2023 . . . . .	25,000	24,684
3.41%, 6/15/2027 . . . . .	300,000	282,954	3.65%, 11/30/2020 . . . . .	100,000	101,137
4.90%, 9/15/2045 . . . . .	25,000	23,404	3.95%, 2/16/2028 (b) . . . . .	60,000	60,044
Cigna Corp.			Mead Johnson Nutrition Co.		
3.40%, 9/17/2021 (e) . . . . .	290,000	293,022	4.60%, 6/1/2044 . . . . .	25,000	27,229
CVS Health Corp.:			Merck & Co., Inc.:		
2.13%, 6/1/2021 . . . . .	100,000	98,332	2.35%, 2/10/2022 . . . . .	50,000	49,899
2.80%, 7/20/2020 . . . . .	20,000	19,976	2.40%, 9/15/2022 . . . . .	25,000	24,911
2.88%, 6/1/2026 (b) . . . . .	210,000	198,408	2.75%, 2/10/2025 (b) . . . . .	325,000	325,458
3.35%, 3/9/2021 . . . . .	595,000	599,808	2.90%, 3/7/2024 (b) . . . . .	45,000	45,635
3.38%, 8/12/2024 . . . . .	25,000	24,812	3.40%, 3/7/2029 . . . . .	100,000	102,788
3.50%, 7/20/2022 . . . . .	200,000	202,512	3.60%, 9/15/2042 . . . . .	25,000	24,444
3.70%, 3/9/2023 . . . . .	485,000	492,896	3.70%, 2/10/2045 . . . . .	50,000	49,619
3.88%, 7/20/2025 (b) . . . . .	20,000	20,249	3.90%, 3/7/2039 . . . . .	100,000	103,050
4.00%, 12/5/2023 (b) . . . . .	25,000	25,679	4.00%, 3/7/2049 . . . . .	65,000	67,645
4.10%, 3/25/2025 . . . . .	250,000	256,612	Mylan NV:		
4.30%, 3/25/2028 . . . . .	610,000	618,570	3.15%, 6/15/2021 . . . . .	380,000	378,833
4.78%, 3/25/2038 (b) . . . . .	175,000	173,248	5.25%, 6/15/2046 . . . . .	250,000	226,587
4.88%, 7/20/2035 . . . . .	45,000	45,143	Novartis Capital Corp.:		
5.05%, 3/25/2048 . . . . .	540,000	543,829	2.40%, 5/17/2022 . . . . .	300,000	298,884
5.13%, 7/20/2045 . . . . .	185,000	187,836	3.00%, 11/20/2025 . . . . .	25,000	25,363
Eli Lilly & Co.:			3.10%, 5/17/2027 . . . . .	30,000	30,265
2.35%, 5/15/2022 (b) . . . . .	300,000	298,146	3.40%, 5/6/2024 . . . . .	25,000	25,873
3.10%, 5/15/2027 . . . . .	24,000	24,147	4.00%, 11/20/2045 . . . . .	50,000	52,032
3.95%, 5/15/2047 (b) . . . . .	250,000	258,407	Perrigo Finance Unlimited Co.		
5.55%, 3/15/2037 . . . . .	25,000	30,447	4.38%, 3/15/2026 (b) . . . . .	50,000	48,666
Express Scripts Holding Co.:			Pfizer, Inc.:		
3.00%, 7/15/2023 . . . . .	150,000	149,037	2.20%, 12/15/2021 (b) . . . . .	200,000	198,532
3.30%, 2/25/2021 . . . . .	25,000	25,224	2.95%, 3/15/2024 . . . . .	100,000	101,361
4.50%, 2/25/2026 . . . . .	75,000	78,487	3.00%, 9/15/2021 . . . . .	40,000	40,549
4.80%, 7/15/2046 . . . . .	150,000	152,341	3.00%, 12/15/2026 . . . . .	150,000	150,268
6.13%, 11/15/2041 . . . . .	25,000	29,591	3.20%, 9/15/2023 . . . . .	50,000	51,184
GlaxoSmithKline Capital PLC:			3.40%, 5/15/2024 . . . . .	25,000	25,907
2.88%, 6/1/2022 . . . . .	100,000	100,522	3.45%, 3/15/2029 . . . . .	100,000	102,763
3.00%, 6/1/2024 . . . . .	70,000	70,428	3.60%, 9/15/2028 (b) . . . . .	100,000	104,103
3.13%, 5/14/2021 (b) . . . . .	70,000	70,741	3.90%, 3/15/2039 . . . . .	25,000	25,681
3.38%, 6/1/2029 . . . . .	85,000	85,922	4.00%, 12/15/2036 . . . . .	150,000	155,604
GlaxoSmithKline Capital, Inc.:			4.00%, 3/15/2049 . . . . .	100,000	103,591
2.80%, 3/18/2023 (b) . . . . .	25,000	25,089	4.10%, 9/15/2038 . . . . .	200,000	210,016
3.38%, 5/15/2023 (b) . . . . .	100,000	102,371	4.20%, 9/15/2048 (b) . . . . .	35,000	37,322
3.63%, 5/15/2025 . . . . .	55,000	56,873	7.20%, 3/15/2039 . . . . .	75,000	108,655
3.88%, 5/15/2028 . . . . .	100,000	104,807	Sanofi:		
4.20%, 3/18/2043 . . . . .	25,000	26,450	3.63%, 6/19/2028 (b) . . . . .	100,000	103,702
6.38%, 5/15/2038 . . . . .	50,000	66,025	4.00%, 3/29/2021 . . . . .	25,000	25,671

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Shire Acquisitions Investments			4.90%, 5/15/2046 . . . . .	\$ 50,000	\$ 53,647
Ireland DAC:			5.10%, 2/15/2045 . . . . .	200,000	218,910
2.40%, 9/23/2021 . . . . .	\$ 300,000	\$ 296,226	Series D, 3 Month USD		
2.88%, 9/23/2023 . . . . .	100,000	98,686	LIBOR + 2.99%, 4.88%,		
3.20%, 9/23/2026 . . . . .	30,000	29,010	8/16/2077 (c) . . . . .	250,000	229,805
Takeda Pharmaceutical Co., Ltd.:			Series E, 3 Month USD		
4.40%, 11/26/2023 (e) . . . . .	100,000	104,934	LIBOR + 3.03%, 5.25%,		
5.00%, 11/26/2028 (b) (e) . . . . .	100,000	108,488	8/16/2077 (c) . . . . .	150,000	138,529
Wyeth LLC			EQM Midstream Partners L.P.		
6.00%, 2/15/2036 . . . . .	25,000	31,546	Series 30Y, 6.50%, 7/15/2048 . . . . .	25,000	25,211
Zoetis, Inc.:			EQT Midstream Partners L.P.:		
3.00%, 9/12/2027 . . . . .	50,000	48,037	Series 10Y, 5.50%, 7/15/2028 . . . . .	15,000	15,155
3.90%, 8/20/2028 . . . . .	50,000	51,219	Series 5Y, 4.75%, 7/15/2023 . . . . .	250,000	254,910
4.45%, 8/20/2048 . . . . .	25,000	25,768	Kinder Morgan Energy Partners		
4.70%, 2/1/2043 . . . . .	25,000	26,623	L.P.:		
		14,626,600	3.50%, 3/1/2021 . . . . .	275,000	277,527
<b>PIPELINES — 1.0%</b>			5.40%, 9/1/2044 . . . . .	25,000	26,489
Andeavor Logistics L.P./Tesoro			Kinder Morgan, Inc.:		
Logistics Finance Corp.:			3.15%, 1/15/2023 (b) . . . . .	200,000	200,406
3.50%, 12/1/2022 . . . . .	75,000	75,817	4.30%, 6/1/2025 . . . . .	300,000	313,065
5.20%, 12/1/2047 . . . . .	100,000	99,927	5.05%, 2/15/2046 . . . . .	50,000	51,194
Buckeye Partners L.P.:			5.30%, 12/1/2034 . . . . .	200,000	217,112
4.13%, 12/1/2027 . . . . .	50,000	47,583	5.55%, 6/1/2045 . . . . .	150,000	163,788
4.88%, 2/1/2021 . . . . .	25,000	25,587	Magellan Midstream Partners		
Columbia Pipeline Group, Inc.			L.P.:		
3.30%, 6/1/2020 . . . . .	150,000	150,598	4.20%, 10/3/2047 . . . . .	50,000	48,360
Enable Midstream Partners L.P.:			4.85%, 2/1/2049 . . . . .	275,000	292,589
4.40%, 3/15/2027 . . . . .	50,000	48,792	5.00%, 3/1/2026 . . . . .	50,000	54,281
4.95%, 5/15/2028 . . . . .	30,000	30,389	MPLX L.P.:		
Enbridge Energy Partners L.P.			4.00%, 3/15/2028 . . . . .	35,000	34,781
4.20%, 9/15/2021 . . . . .	25,000	25,640	4.50%, 4/15/2038 . . . . .	180,000	170,986
Enbridge, Inc.:			4.70%, 4/15/2048 . . . . .	25,000	23,876
2.90%, 7/15/2022 . . . . .	50,000	49,794	4.80%, 2/15/2029 . . . . .	105,000	110,496
3.70%, 7/15/2027 (b) . . . . .	50,000	49,987	4.88%, 6/1/2025 . . . . .	50,000	53,251
4.25%, 12/1/2026 . . . . .	50,000	52,060	4.90%, 4/15/2058 . . . . .	25,000	23,506
Energy Transfer Operating L.P.:			5.20%, 3/1/2047 . . . . .	100,000	101,732
4.20%, 4/15/2027 . . . . .	50,000	50,117	ONEOK Partners L.P.		
4.50%, 4/15/2024 (b) . . . . .	20,000	20,913	3.38%, 10/1/2022 . . . . .	25,000	25,223
4.75%, 1/15/2026 . . . . .	225,000	234,909	ONEOK, Inc.:		
5.15%, 2/1/2043 . . . . .	25,000	23,885	4.00%, 7/13/2027 . . . . .	30,000	30,098
5.15%, 3/15/2045 . . . . .	225,000	216,218	4.55%, 7/15/2028 (b) . . . . .	50,000	51,727
5.20%, 2/1/2022 . . . . .	100,000	105,063	4.95%, 7/13/2047 . . . . .	150,000	148,035
5.25%, 4/15/2029 . . . . .	275,000	294,712	5.20%, 7/15/2048 (b) . . . . .	25,000	25,652
5.30%, 4/15/2047 . . . . .	250,000	246,115	Phillips 66 Partners L.P.:		
5.88%, 1/15/2024 . . . . .	250,000	273,350	3.55%, 10/1/2026 . . . . .	10,000	9,819
6.25%, 4/15/2049 (b) . . . . .	275,000	307,840	4.90%, 10/1/2046 . . . . .	10,000	10,170
Enterprise Products			3.75%, 3/1/2028 . . . . .	25,000	24,624
Operating LLC:			Plains All American Pipeline		
2.85%, 4/15/2021 (b) . . . . .	75,000	75,052	L.P./PAA Finance Corp.:		
3.50%, 2/1/2022 . . . . .	25,000	25,472	3.60%, 11/1/2024 . . . . .	25,000	24,916
3.75%, 2/15/2025 . . . . .	75,000	77,418	4.50%, 12/15/2026 . . . . .	50,000	51,287
3.95%, 2/15/2027 (b) . . . . .	200,000	206,658	4.65%, 10/15/2025 . . . . .	400,000	416,888
4.15%, 10/16/2028 (b) . . . . .	25,000	26,263	4.70%, 6/15/2044 . . . . .	25,000	23,216
4.80%, 2/1/2049 . . . . .	25,000	26,569	Sabine Pass Liquefaction LLC:		
4.85%, 3/15/2044 . . . . .	50,000	53,101	4.20%, 3/15/2028 . . . . .	100,000	100,781
			5.63%, 2/1/2021 . . . . .	95,000	98,676

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.63%, 3/1/2025 . . . . . \$	200,000	\$ 219,850	3.38%, 10/15/2026 . . . . . \$	75,000	\$ 73,397
5.75%, 5/15/2024 . . . . .	75,000	82,640	3.50%, 1/31/2023 (b) . . . . .	50,000	50,710
5.88%, 6/30/2026 . . . . .	250,000	278,020	AvalonBay Communities, Inc.:		
Spectra Energy Partners L.P.			Series GMTN, 2.95%,		
4.75%, 3/15/2024 . . . . .	350,000	371,952	9/15/2022 . . . . .	25,000	25,149
Sunoco Logistics Partners			Series GMTN, 2.95%,		
Operations L.P.:			5/11/2026 . . . . .	50,000	49,051
4.00%, 10/1/2027 . . . . .	50,000	49,427	Series MTN, 3.20%,		
5.30%, 4/1/2044 (b) . . . . .	25,000	24,369	1/15/2028 . . . . .	40,000	39,585
5.35%, 5/15/2045 . . . . .	25,000	24,348	Series MTN, 3.90%,		
5.40%, 10/1/2047 . . . . .	150,000	149,782	10/15/2046 . . . . .	50,000	49,368
TransCanada PipeLines, Ltd.:			Boston Properties L.P.:		
2.50%, 8/1/2022 . . . . .	100,000	98,875	2.75%, 10/1/2026 . . . . .	150,000	142,182
4.63%, 3/1/2034 (b) . . . . .	250,000	263,645	3.65%, 2/1/2026 . . . . .	100,000	100,606
4.75%, 5/15/2038 . . . . .	100,000	104,389	3.85%, 2/1/2023 . . . . .	75,000	77,135
4.88%, 5/15/2048 . . . . .	200,000	209,096	Brixmor Operating Partnership		
7.63%, 1/15/2039 . . . . .	25,000	34,028	L.P.:		
Transcontinental Gas Pipe Line			3.65%, 6/15/2024 . . . . .	50,000	49,825
Co. LLC			4.13%, 6/15/2026 . . . . .	50,000	50,100
7.85%, 2/1/2026 . . . . .	200,000	249,822	Camden Property Trust		
Valero Energy Partners L.P.			4.10%, 10/15/2028 . . . . .	20,000	20,975
4.50%, 3/15/2028 . . . . .	50,000	51,851	Crown Castle International		
Western Gas Partners L.P.:			Corp.:		
4.75%, 8/15/2028 . . . . .	60,000	60,889	3.20%, 9/1/2024 . . . . .	250,000	247,960
5.45%, 4/1/2044 . . . . .	25,000	23,814	3.65%, 9/1/2027 . . . . .	150,000	147,655
Western Midstream Operating			3.70%, 6/15/2026 . . . . .	15,000	14,979
L.P.:			4.00%, 3/1/2027 . . . . .	20,000	20,356
4.50%, 3/1/2028 . . . . .	20,000	19,894	4.75%, 5/15/2047 . . . . .	100,000	98,795
5.30%, 3/1/2048 . . . . .	50,000	47,353	5.25%, 1/15/2023 . . . . .	100,000	107,302
Williams Cos., Inc.:			CubeSmart L.P.		
3.60%, 3/15/2022 (b) . . . . .	100,000	101,502	4.38%, 2/15/2029 . . . . .	30,000	30,712
3.70%, 1/15/2023 . . . . .	20,000	20,341	Digital Realty Trust L.P.:		
3.75%, 6/15/2027 . . . . .	200,000	198,592	2.75%, 2/1/2023 . . . . .	125,000	122,197
3.90%, 1/15/2025 . . . . .	50,000	51,037	3.70%, 8/15/2027 . . . . .	150,000	148,242
4.55%, 6/24/2024 . . . . .	65,000	68,405	3.95%, 7/1/2022 (b) . . . . .	25,000	25,645
5.10%, 9/15/2045 . . . . .	125,000	128,449	Duke Realty L.P.		
5.75%, 6/24/2044 . . . . .	25,000	27,409	4.00%, 9/15/2028 . . . . .	100,000	103,282
		10,020,326	EPR Properties:		
<b>REAL ESTATE — 0.0% (a)</b>			4.50%, 6/1/2027 . . . . .	50,000	50,368
CBRE Services, Inc.			4.95%, 4/15/2028 . . . . .	50,000	51,961
4.88%, 3/1/2026 . . . . .	50,000	52,829	ERP Operating L.P.:		
<b>REAL ESTATE</b>			3.50%, 3/1/2028 . . . . .	100,000	101,470
<b>INVESTMENT TRUSTS —</b>			4.00%, 8/1/2047 . . . . .	50,000	49,963
<b>0.7%</b>			4.15%, 12/1/2028 . . . . .	100,000	106,593
Alexandria Real Estate Equities,			Essex Portfolio L.P.:		
Inc.:			3.63%, 5/1/2027 . . . . .	50,000	49,822
3.45%, 4/30/2025 . . . . .	100,000	99,681	4.00%, 3/1/2029 . . . . .	65,000	66,526
4.70%, 7/1/2030 . . . . .	35,000	37,433	4.50%, 3/15/2048 . . . . .	50,000	50,838
American Campus Communities			Federal Realty Investment Trust		
Operating Partnership L.P.			3.25%, 7/15/2027 . . . . .	50,000	49,278
3.63%, 11/15/2027 . . . . .	30,000	29,370	GLP Capital L.P./GLP Financing		
American Tower Corp.:			II, Inc.		
2.25%, 1/15/2022 . . . . .	100,000	98,367	4.88%, 11/1/2020 . . . . .	55,000	56,023
3.00%, 6/15/2023 (b) . . . . .	250,000	249,085	HCP, Inc.:		
3.13%, 1/15/2027 . . . . .	100,000	95,921	3.88%, 8/15/2024 . . . . .	50,000	51,216
			4.00%, 12/1/2022 . . . . .	200,000	205,290

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Healthcare Trust of America Holdings L.P:			STORE Capital Corp.		
2.95%, 7/1/2022 . . . . . \$	175,000	\$ 172,800	4.50%, 3/15/2028 . . . . . \$	50,000	\$ 50,407
3.50%, 8/1/2026 . . . . .	25,000	24,345	Tanger Properties L.P.		
Highwoods Realty L.P.			3.88%, 7/15/2027 (b) . . . . .	50,000	48,149
3.88%, 3/1/2027 . . . . .	50,000	49,783	UDR, Inc.:		
Hospitality Properties Trust:			Series GMTN, 3.50%,		
4.38%, 2/15/2030 . . . . .	50,000	46,105	1/15/2028. . . . .	150,000	147,751
4.50%, 6/15/2023 . . . . .	25,000	25,433	Series MTN, 2.95%, 9/1/2026.	25,000	23,942
4.95%, 2/15/2027 . . . . .	70,000	69,595	Series MTN, 3.50%, 7/1/2027.	50,000	49,315
Host Hotels & Resorts L.P.			Ventas Realty L.P.:		
3.88%, 4/1/2024 . . . . .	50,000	50,206	3.10%, 1/15/2023 . . . . .	50,000	49,964
Hudson Pacific Properties L.P.			3.85%, 4/1/2027 . . . . .	100,000	100,294
4.65%, 4/1/2029 . . . . .	25,000	25,453	4.00%, 3/1/2028 . . . . .	100,000	101,169
Kilroy Realty L.P.:			4.38%, 2/1/2045 . . . . .	75,000	72,239
3.45%, 12/15/2024. . . . .	50,000	49,550	VEREIT Operating Partnership		
4.75%, 12/15/2028. . . . .	25,000	26,589	L.P.:		
Kimco Realty Corp.:			3.95%, 8/15/2027 . . . . .	40,000	39,385
2.80%, 10/1/2026 . . . . .	50,000	47,042	4.13%, 6/1/2021 . . . . .	5,000	5,061
3.30%, 2/1/2025 . . . . .	40,000	39,624	4.60%, 2/6/2024 . . . . .	5,000	5,145
3.80%, 4/1/2027 . . . . .	25,000	25,104	4.63%, 11/1/2025 . . . . .	50,000	51,668
Liberty Property L.P.			4.88%, 6/1/2026 . . . . .	10,000	10,410
4.38%, 2/1/2029 . . . . .	65,000	67,733	Vornado Realty L.P.		
Mid-America Apartments L.P.:			3.50%, 1/15/2025 . . . . .	50,000	49,516
3.60%, 6/1/2027 . . . . .	50,000	49,681	Welltower, Inc.:		
3.95%, 3/15/2029 . . . . .	50,000	50,792	4.00%, 6/1/2025 . . . . .	175,000	179,991
National Retail Properties, Inc.:			4.13%, 3/15/2029 . . . . .	100,000	101,854
3.60%, 12/15/2026. . . . .	50,000	49,665	5.25%, 1/15/2022 . . . . .	50,000	52,783
4.30%, 10/15/2028. . . . .	35,000	36,457	Weyerhaeuser Co.:		
Office Properties Income Trust			4.00%, 11/15/2029. . . . .	200,000	205,834
4.25%, 5/15/2024 . . . . .	50,000	47,664	4.63%, 9/15/2023 . . . . .	25,000	26,378
Omega Healthcare Investors, Inc.					7,480,007
4.38%, 8/1/2023 . . . . .	150,000	153,234	<b>RETAIL — 0.7%</b>		
Physicians Realty L.P.			AutoNation, Inc.		
3.95%, 1/15/2028 . . . . .	100,000	96,264	3.35%, 1/15/2021 . . . . .	25,000	25,005
Prologis L.P.:			AutoZone, Inc.		
3.75%, 11/1/2025 . . . . .	50,000	52,285	3.75%, 6/1/2027 . . . . .	100,000	101,027
4.25%, 8/15/2023 . . . . .	150,000	158,590	Best Buy Co., Inc.		
Public Storage			4.45%, 10/1/2028 . . . . .	50,000	50,483
2.37%, 9/15/2022 . . . . .	125,000	123,612	Costco Wholesale Corp.		
Realty Income Corp.:			2.30%, 5/18/2022 . . . . .	150,000	149,124
3.65%, 1/15/2028 (b) . . . . .	100,000	101,347	Darden Restaurants, Inc.:		
3.88%, 4/15/2025 . . . . .	100,000	103,472	3.85%, 5/1/2027 (b) . . . . .	15,000	14,855
4.13%, 10/15/2026. . . . .	50,000	52,396	4.55%, 2/15/2048 . . . . .	15,000	14,387
Regency Centers L.P.:			Dollar General Corp.:		
4.13%, 3/15/2028 . . . . .	50,000	51,236	4.13%, 5/1/2028 (b) . . . . .	70,000	71,630
4.40%, 2/1/2047 . . . . .	150,000	150,870	4.15%, 11/1/2025 . . . . .	25,000	26,132
Sabra Health Care L.P.			Dollar Tree, Inc.:		
5.13%, 8/15/2026 . . . . .	25,000	24,532	3.70%, 5/15/2023 . . . . .	95,000	96,311
Senior Housing Properties Trust			4.00%, 5/15/2025 . . . . .	100,000	101,174
4.75%, 2/15/2028 . . . . .	100,000	92,691	4.20%, 5/15/2028 . . . . .	45,000	44,788
Simon Property Group L.P.:			Home Depot, Inc.:		
2.50%, 7/15/2021 . . . . .	350,000	348,568	2.00%, 4/1/2021 . . . . .	100,000	98,998
2.63%, 6/15/2022 . . . . .	100,000	99,689	2.13%, 9/15/2026 . . . . .	150,000	141,667
2.75%, 6/1/2023 . . . . .	200,000	199,776	2.63%, 6/1/2022 . . . . .	150,000	150,915
4.25%, 11/30/2046. . . . .	50,000	52,156	2.80%, 9/14/2027 . . . . .	250,000	246,110

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.00%, 4/1/2026 (b) . . . . . \$	350,000	\$ 351,463	3.30%, 11/18/2021 . . . . . \$	200,000	\$ 202,174
3.75%, 2/15/2024 . . . . .	25,000	26,237	3.45%, 6/1/2026 . . . . .	250,000	244,632
3.90%, 6/15/2047 . . . . .	200,000	202,240	4.50%, 11/18/2034 . . . . .	25,000	24,813
4.25%, 4/1/2046 . . . . .	35,000	37,032	4.65%, 6/1/2046 (b) . . . . .	25,000	23,604
5.95%, 4/1/2041 . . . . .	50,000	64,104	Walmart, Inc.:		
Kohl's Corp.			1.90%, 12/15/2020 . . . . .	250,000	247,767
5.55%, 7/17/2045 . . . . .	20,000	19,471	2.35%, 12/15/2022 . . . . .	250,000	248,467
Lowe's Cos., Inc.:			2.65%, 12/15/2024 . . . . .	150,000	149,608
2.50%, 4/15/2026 . . . . .	50,000	47,177	3.13%, 6/23/2021 . . . . .	250,000	253,422
3.10%, 5/3/2027 . . . . .	200,000	194,224	3.30%, 4/22/2024 . . . . .	325,000	334,402
3.38%, 9/15/2025 . . . . .	25,000	25,105	3.63%, 12/15/2047 . . . . .	250,000	247,047
3.70%, 4/15/2046 . . . . .	50,000	44,307	3.70%, 6/26/2028 . . . . .	100,000	105,233
4.05%, 5/3/2047 . . . . .	300,000	282,060	3.95%, 6/28/2038 . . . . .	125,000	131,250
4.25%, 9/15/2044 . . . . .	25,000	23,937	4.05%, 6/29/2048 (b) . . . . .	35,000	37,289
4.38%, 9/15/2045 . . . . .	25,000	24,408			6,816,076
4.65%, 4/15/2042 . . . . .	25,000	25,381	<b>SEMICONDUCTORS — 0.4%</b>		
Macy's Retail Holdings, Inc.:			Analog Devices, Inc.		
3.63%, 6/1/2024 (b) . . . . .	25,000	24,059	2.95%, 1/12/2021 . . . . .	50,000	50,115
4.50%, 12/15/2034 . . . . .	6,000	5,215	Applied Materials, Inc.:		
McDonald's Corp.:			3.90%, 10/1/2025 . . . . .	25,000	26,258
Series MTN, 2.75%,			4.35%, 4/1/2047 (b) . . . . .	100,000	105,012
12/9/2020 (b) . . . . .	25,000	25,043	5.10%, 10/1/2035 . . . . .	50,000	57,002
Series MTN, 3.35%, 4/1/2023			Broadcom Corp./Broadcom		
(b) . . . . .	80,000	81,612	Cayman Finance, Ltd.:		
Series MTN, 3.50%, 3/1/2027.	50,000	50,706	2.65%, 1/15/2023 (b) . . . . .	200,000	194,386
Series MTN, 3.70%,			3.00%, 1/15/2022 (b) . . . . .	350,000	348,614
1/30/2026 . . . . .	75,000	77,438	3.63%, 1/15/2024 . . . . .	350,000	349,121
Series MTN, 3.80%, 4/1/2028			3.88%, 1/15/2027 . . . . .	350,000	334,393
(b) . . . . .	100,000	103,180	Broadcom, Inc.:		
Series MTN, 4.45%, 3/1/2047.	125,000	127,554	3.63%, 10/15/2024 (e) . . . . .	150,000	148,827
Series MTN, 4.45%, 9/1/2048.	20,000	20,532	4.75%, 4/15/2029 (e) . . . . .	150,000	149,288
Series MTN, 4.70%,			Intel Corp.:		
12/9/2035 . . . . .	150,000	160,879	1.85%, 5/11/2020 . . . . .	200,000	198,512
Series MTN, 4.88%,			2.35%, 5/11/2022 (b) . . . . .	50,000	49,784
12/9/2045 . . . . .	100,000	108,050	2.45%, 7/29/2020 . . . . .	100,000	99,910
O'Reilly Automotive, Inc.:			2.88%, 5/11/2024 (b) . . . . .	200,000	201,376
3.60%, 9/1/2027 . . . . .	50,000	49,596	3.15%, 5/11/2027 . . . . .	200,000	202,288
4.35%, 6/1/2028 . . . . .	100,000	104,326	3.30%, 10/1/2021 . . . . .	25,000	25,459
QVC, Inc.			4.10%, 5/19/2046 . . . . .	20,000	21,116
5.45%, 8/15/2034 . . . . .	50,000	48,633	4.10%, 5/11/2047 . . . . .	50,000	52,918
Starbucks Corp.:			KLA-Tencor Corp.		
2.20%, 11/22/2020 . . . . .	200,000	198,718	4.10%, 3/15/2029 . . . . .	65,000	66,492
3.80%, 8/15/2025 . . . . .	50,000	51,520	Lam Research Corp.:		
3.85%, 10/1/2023 . . . . .	25,000	25,969	3.75%, 3/15/2026 . . . . .	50,000	50,901
4.00%, 11/15/2028 (b) . . . . .	50,000	52,229	4.00%, 3/15/2029 . . . . .	280,000	285,642
4.50%, 11/15/2048 (b) . . . . .	30,000	30,614	4.88%, 3/15/2049 . . . . .	25,000	26,401
Target Corp.:			Micron Technology, Inc.		
2.50%, 4/15/2026 . . . . .	50,000	48,656	5.50%, 2/1/2025 . . . . .	25,000	25,765
3.38%, 4/15/2029 . . . . .	100,000	101,557	NVIDIA Corp.		
3.90%, 11/15/2047 . . . . .	250,000	247,517	3.20%, 9/16/2026 . . . . .	50,000	49,768
4.00%, 7/1/2042 . . . . .	50,000	50,500	NXP B.V./NXP Funding LLC		
TJX Cos., Inc.			4.88%, 3/1/2024 (b) (e) . . . . .	100,000	105,420
2.25%, 9/15/2026 . . . . .	50,000	47,394	QUALCOMM, Inc.:		
Walgreen Co.			2.25%, 5/20/2020 . . . . .	150,000	149,357
3.10%, 9/15/2022 . . . . .	25,000	25,119	2.60%, 1/30/2023 (b) . . . . .	200,000	197,488
Walgreens Boots Alliance, Inc.:					

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.90%, 5/20/2024 . . . . .	\$ 200,000	\$ 196,878	2.63%, 2/15/2023 (b) . . . . .	\$ 235,000	\$ 234,582
3.25%, 5/20/2027 (b) . . . . .	50,000	48,841	2.65%, 7/15/2026 . . . . .	45,000	43,535
3.45%, 5/20/2025 . . . . .	50,000	50,361	2.80%, 7/8/2021 (b) . . . . .	250,000	251,052
4.30%, 5/20/2047 . . . . .	50,000	47,632	2.95%, 11/15/2024 . . . . .	200,000	200,530
4.80%, 5/20/2045 . . . . .	25,000	25,425	2.95%, 5/15/2025 (b) . . . . .	10,000	9,972
Texas Instruments, Inc.:			3.25%, 11/15/2027 (b) . . . . .	50,000	50,254
2.90%, 11/3/2027 . . . . .	70,000	69,470	3.80%, 11/15/2037 (b) . . . . .	180,000	180,293
3.88%, 3/15/2039 . . . . .	250,000	260,057	3.85%, 7/15/2036 . . . . .	150,000	151,089
4.15%, 5/15/2048 . . . . .	150,000	161,280	3.90%, 5/15/2035 . . . . .	5,000	5,099
Xilinx, Inc.			4.00%, 7/15/2046 . . . . .	180,000	180,905
2.95%, 6/1/2024 . . . . .	50,000	49,592	4.00%, 11/15/2047 . . . . .	285,000	286,875
		<u>4,481,149</u>	4.30%, 7/8/2034 . . . . .	200,000	214,542
<b>SOFTWARE — 0.7%</b>			4.38%, 5/15/2055 . . . . .	10,000	10,538
Activision Blizzard, Inc.:			salesforce.com, Inc.:		
2.30%, 9/15/2021 . . . . .	250,000	246,567	3.25%, 4/11/2023 . . . . .	275,000	281,581
4.50%, 6/15/2047 . . . . .	150,000	141,372	3.70%, 4/11/2028 . . . . .	25,000	26,187
Adobe, Inc.			VMware, Inc.:		
3.25%, 2/1/2025 . . . . .	25,000	25,569	2.30%, 8/21/2020 . . . . .	150,000	148,609
Autodesk, Inc.			3.90%, 8/21/2027 . . . . .	150,000	144,272
3.50%, 6/15/2027 . . . . .	50,000	48,667			<u>6,879,726</u>
Electronic Arts, Inc.			<b>TELECOMMUNICATIONS</b>		
3.70%, 3/1/2021 . . . . .	25,000	25,403	— 1.1%		
Fidelity National Information Services, Inc.:			America Movil SAB de CV:		
3.00%, 8/15/2026 . . . . .	200,000	191,716	3.13%, 7/16/2022 . . . . .	100,000	100,632
3.63%, 10/15/2020 . . . . .	28,000	28,272	4.38%, 7/16/2042 . . . . .	50,000	52,181
3.88%, 6/5/2024 . . . . .	7,000	7,149	6.13%, 3/30/2040 . . . . .	100,000	124,898
Series 30Y, 4.75%, 5/15/2048 .	50,000	49,249	AT&T, Inc.:		
Fiserv, Inc.:			2.45%, 6/30/2020 . . . . .	500,000	497,995
2.70%, 6/1/2020 . . . . .	100,000	99,857	3.20%, 3/1/2022 . . . . .	250,000	252,042
3.80%, 10/1/2023 . . . . .	150,000	153,738	3.40%, 5/15/2025 . . . . .	250,000	247,975
4.20%, 10/1/2028 . . . . .	65,000	66,836	3.90%, 3/11/2024 . . . . .	25,000	25,672
Microsoft Corp.:			4.10%, 2/15/2028 . . . . .	184,000	185,812
1.55%, 8/8/2021 . . . . .	200,000	195,894	4.13%, 2/17/2026 . . . . .	350,000	357,696
2.00%, 11/3/2020 . . . . .	150,000	148,983	4.30%, 2/15/2030 . . . . .	380,000	384,461
2.00%, 8/8/2023 . . . . .	50,000	48,929	4.35%, 3/1/2029 (b) . . . . .	110,000	112,352
2.40%, 2/6/2022 . . . . .	300,000	299,622	4.45%, 4/1/2024 . . . . .	25,000	26,228
2.40%, 8/8/2026 . . . . .	200,000	194,070	4.50%, 5/15/2035 . . . . .	300,000	294,987
2.88%, 2/6/2024 . . . . .	300,000	303,159	4.55%, 3/9/2049 . . . . .	208,000	196,379
3.13%, 11/3/2025 . . . . .	50,000	51,170	4.75%, 5/15/2046 . . . . .	30,000	29,310
3.30%, 2/6/2027 . . . . .	280,000	287,255	4.80%, 6/15/2044 . . . . .	50,000	48,834
3.45%, 8/8/2036 . . . . .	50,000	50,324	4.85%, 3/1/2039 . . . . .	70,000	70,412
3.63%, 12/15/2023 . . . . .	25,000	26,149	5.15%, 11/15/2046 . . . . .	300,000	306,795
3.95%, 8/8/2056 . . . . .	75,000	78,155	5.15%, 2/15/2050 . . . . .	150,000	153,363
4.00%, 2/12/2055 . . . . .	75,000	78,505	5.25%, 3/1/2037 . . . . .	400,000	420,816
4.10%, 2/6/2037 . . . . .	250,000	271,872	5.45%, 3/1/2047 . . . . .	250,000	266,937
4.20%, 11/3/2035 . . . . .	65,000	71,230	5.65%, 2/15/2047 . . . . .	150,000	164,099
4.45%, 11/3/2045 . . . . .	275,000	311,919	Bell Canada, Inc.		
4.50%, 2/6/2057 . . . . .	250,000	286,450	4.46%, 4/1/2048 . . . . .	30,000	31,182
5.20%, 6/1/2039 . . . . .	50,000	61,305	British Telecommunications PLC		
Series 30Y, 4.25%, 2/6/2047 . .	150,000	167,434	5.13%, 12/4/2028 (b) . . . . .	200,000	213,474
Oracle Corp.:			Cisco Systems, Inc.:		
1.90%, 9/15/2021 . . . . .	200,000	196,716	1.85%, 9/20/2021 . . . . .	200,000	196,594
2.40%, 9/15/2023 . . . . .	200,000	196,486	2.20%, 2/28/2021 . . . . .	100,000	99,221
2.50%, 5/15/2022 . . . . .	50,000	49,789	3.00%, 6/15/2022 . . . . .	25,000	25,389
			3.50%, 6/15/2025 . . . . .	25,000	26,047

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.63%, 3/4/2024 (b) . . . . . \$	25,000	\$ 26,225	<b>TRANSPORTATION — 0.5%</b>		
5.50%, 1/15/2040 . . . . .	300,000	379,740	Burlington Northern Santa		
Motorola Solutions, Inc.:			Fe LLC:		
4.00%, 9/1/2024 . . . . .	25,000	25,467	3.40%, 9/1/2024 (b) . . . . . \$	100,000	\$ 103,087
4.60%, 2/23/2028 . . . . .	125,000	126,079	3.75%, 4/1/2024 . . . . .	25,000	26,072
Orange SA			3.90%, 8/1/2046 . . . . .	100,000	100,700
5.50%, 2/6/2044 (b) . . . . .	50,000	57,825	4.05%, 6/15/2048 . . . . .	155,000	159,459
Rogers Communications, Inc.:			4.13%, 6/15/2047 . . . . .	150,000	156,088
3.00%, 3/15/2023 . . . . .	30,000	30,085	4.15%, 12/15/2048 (b) . . . . .	30,000	31,513
4.30%, 2/15/2048 (b) . . . . .	40,000	40,514	4.45%, 3/15/2043 . . . . .	50,000	54,045
5.00%, 3/15/2044 (b) . . . . .	50,000	55,659	4.55%, 9/1/2044 . . . . .	50,000	54,814
Telefonica Emisiones SA:			4.90%, 4/1/2044 . . . . .	125,000	142,984
4.67%, 3/6/2038 . . . . .	150,000	143,915	Canadian National Railway Co.:		
5.21%, 3/8/2047 . . . . .	300,000	303,600	2.75%, 3/1/2026 . . . . .	100,000	98,335
5.52%, 3/1/2049 . . . . .	150,000	156,909	2.95%, 11/21/2024 . . . . .	50,000	50,376
7.05%, 6/20/2036 . . . . .	25,000	30,465	3.20%, 8/2/2046 . . . . .	25,000	23,257
Telefonica Europe B.V.			3.65%, 2/3/2048 (b) . . . . .	50,000	50,241
8.25%, 9/15/2030 . . . . .	25,000	33,247	Canadian Pacific Railway Co.:		
TELUS Corp.			4.00%, 6/1/2028 . . . . .	100,000	104,868
4.60%, 11/16/2048 . . . . .	150,000	158,151	4.80%, 9/15/2035 . . . . .	30,000	32,933
Verizon Communications, Inc.:			CSX Corp.:		
2.63%, 8/15/2026 . . . . .	50,000	47,850	3.25%, 6/1/2027 . . . . .	50,000	49,331
3.13%, 3/16/2022 (b) . . . . .	250,000	252,972	3.40%, 8/1/2024 . . . . .	25,000	25,463
3.38%, 2/15/2025 . . . . .	250,000	253,400	3.80%, 3/1/2028 . . . . .	50,000	51,283
3.50%, 11/1/2024 . . . . .	50,000	51,160	3.80%, 11/1/2046 . . . . .	100,000	94,026
3.88%, 2/8/2029 (b) . . . . .	10,000	10,260	4.10%, 3/15/2044 . . . . .	75,000	73,876
4.02%, 12/3/2029 (e) . . . . .	500,000	516,300	4.25%, 3/15/2029 . . . . .	95,000	100,907
4.27%, 1/15/2036 (b) . . . . .	28,000	28,326	4.30%, 3/1/2048 (b) . . . . .	50,000	50,787
4.33%, 9/21/2028 . . . . .	285,000	301,539	4.50%, 3/15/2049 (b) . . . . .	125,000	130,979
4.40%, 11/1/2034 . . . . .	250,000	260,432	4.65%, 3/1/2068 . . . . .	50,000	49,626
4.50%, 8/10/2033 . . . . .	250,000	264,010	FedEx Corp.:		
4.52%, 9/15/2048 . . . . .	25,000	25,639	3.40%, 1/14/2022 (b) . . . . .	150,000	151,872
4.81%, 3/15/2039 . . . . .	100,000	107,056	3.40%, 2/15/2028 . . . . .	50,000	49,421
5.01%, 4/15/2049 . . . . .	650,000	708,051	3.90%, 2/1/2035 . . . . .	200,000	188,552
5.01%, 8/21/2054 . . . . .	250,000	267,280	4.00%, 1/15/2024 . . . . .	25,000	26,161
5.15%, 9/15/2023 . . . . .	300,000	330,210	4.05%, 2/15/2048 . . . . .	50,000	44,844
5.25%, 3/16/2037 . . . . .	150,000	168,966	4.55%, 4/1/2046 (b) . . . . .	100,000	96,268
5.50%, 3/16/2047 (b) . . . . .	350,000	407,008	4.75%, 11/15/2045 . . . . .	25,000	24,762
Vodafone Group PLC:			4.95%, 10/17/2048 . . . . .	100,000	102,636
2.50%, 9/26/2022 . . . . .	50,000	49,091	Kansas City Southern		
2.95%, 2/19/2023 . . . . .	125,000	123,803	4.70%, 5/1/2048 . . . . .	50,000	52,281
3.75%, 1/16/2024 . . . . .	170,000	171,596	Norfolk Southern Corp.:		
4.13%, 5/30/2025 . . . . .	50,000	50,997	2.90%, 6/15/2026 . . . . .	150,000	147,040
4.38%, 5/30/2028 (b) . . . . .	305,000	309,965	3.00%, 4/1/2022 . . . . .	25,000	25,113
4.38%, 2/19/2043 . . . . .	75,000	67,341	3.15%, 6/1/2027 . . . . .	50,000	49,401
5.25%, 5/30/2048 . . . . .	225,000	224,561	3.94%, 11/1/2047 . . . . .	100,000	97,495
		11,477,477	4.45%, 6/15/2045 . . . . .	19,000	19,825
<b>TEXTILES — 0.0% (a)</b>			Ryder System, Inc.:		
Cintas Corp. No. 2			Series MTN, 2.80%, 3/1/2022 .	100,000	99,478
3.70%, 4/1/2027 . . . . .	150,000	153,949	Series MTN, 3.45%,		
<b>TOYS/GAMES/HOBBIES —</b>			11/15/2021 . . . . .	100,000	101,104
<b>0.0% (a)</b>			Union Pacific Corp.:		
Hasbro, Inc.			2.75%, 3/1/2026 . . . . .	50,000	48,762
3.50%, 9/15/2027 . . . . .	30,000	28,882	3.20%, 6/8/2021 . . . . .	35,000	35,403
			3.50%, 6/8/2023 . . . . .	50,000	51,183

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.80%, 10/1/2051 . . . . . \$	52,000	\$ 48,794	Carmax Auto Owner Trust		
3.95%, 9/10/2028 . . . . .	280,000	293,412	2016-3		
4.05%, 3/1/2046 . . . . .	175,000	171,775	Series 2016-3, Class A4,		
4.10%, 9/15/2067 . . . . .	15,000	13,876	1.60%, 1/18/2022 . . . . . \$	200,000	\$ 197,159
4.38%, 9/10/2038 . . . . .	110,000	114,519	CarMax Auto Owner Trust		
4.50%, 9/10/2048 . . . . .	130,000	138,048	2017-2		
United Parcel Service, Inc.:			Series 2017-2, Class B,		
2.05%, 4/1/2021 (b) . . . . .	150,000	148,777	2.41%, 12/15/2022 . . . . .	200,000	198,140
2.35%, 5/16/2022 . . . . .	50,000	49,650	Drive Auto Receivables Trust		
2.40%, 11/15/2026 . . . . .	30,000	28,783	Series 2018-4, Class D,		
2.45%, 10/1/2022 . . . . .	125,000	124,815	4.09%, 1/15/2026 . . . . .	100,000	101,719
2.50%, 4/1/2023 . . . . .	150,000	149,397	Ford Credit Auto Owner Trust		
3.05%, 11/15/2027 . . . . .	50,000	49,949	2016-C		
3.75%, 11/15/2047 (b) . . . . .	175,000	167,431	Series 2016-C, Class A4,		
		<u>4,725,877</u>	1.40%, 2/15/2022 . . . . .	200,000	196,722
<b>TRUCKING &amp; LEASING —</b>			GM Financial Automobile		
<b>0.0% (a)</b>			Leasing Trust		
GATX Corp.:			Series 2019-1, Class A3,		
3.85%, 3/30/2027 . . . . .	50,000	49,190	2.98%, 12/20/2021 . . . . .	100,000	100,516
4.55%, 11/7/2028 . . . . .	50,000	51,442	Honda Auto Receivables Owner		
4.70%, 4/1/2029 . . . . .	25,000	26,025	Trust		
		<u>126,657</u>	Series 2018-1I, Class A3,		
			2.60%, 2/15/2022 . . . . .	225,000	225,131
<b>WATER — 0.0% (a)</b>			Nissan Auto Lease Trust 2018-A		
American Water Capital Corp.:			Series 2018-A, Class A4,		
2.95%, 9/1/2027 . . . . .	121,000	118,366	3.35%, 9/15/2023 . . . . .	200,000	202,471
3.40%, 3/1/2025 . . . . .	25,000	25,470	Nissan Auto Receivables 2018-B		
3.75%, 9/1/2028 . . . . .	100,000	103,976	Owner Trust		
3.75%, 9/1/2047 . . . . .	100,000	97,376	Series 2018-B, Class A3,		
4.30%, 12/1/2042 . . . . .	25,000	26,207	3.06%, 3/15/2023 . . . . .	60,000	60,471
		<u>371,395</u>	Nissan Auto Receivables 2019-A		
<b>TOTAL CORPORATE</b>			Owner Trust		
<b>BONDS &amp; NOTES</b>			Series 2019-A, Class A3,		
(Cost \$249,641,628) . . . . .		<u>249,123,918</u>	2.90%, 10/16/2023 . . . . .	100,000	100,742
<b>ASSET-BACKED</b>			Santander Drive Auto		
<b>SECURITIES — 0.5%</b>			Receivables Trust:		
<b>ASSET-BACKED - OTHER —</b>			Series 2018-1, Class D,		
<b>0.0% (a)</b>			3.32%, 3/15/2024 . . . . .	85,000	85,173
Ally Master Owner Trust			Series 2018-4, Class C,		
Series 2018-1, Class A2,			3.56%, 7/15/2024 . . . . .	50,000	50,505
2.70%, 1/17/2023 . . . . .	100,000	99,911	World Omni Automobile Lease		
Ford Credit Floorplan Master			Securitization Trust		
Owner Trust A			Series 2018-B, Class A3,		
Series 2017-2, Class A1,			3.19%, 12/15/2021 . . . . .	50,000	<u>50,413</u>
2.16%, 9/15/2022 . . . . .	150,000	148,891			<u>1,966,659</u>
		<u>248,802</u>	<b>CREDIT CARD — 0.3%</b>		
<b>AUTOMOBILE — 0.2%</b>			American Express Credit		
Ally Auto Receivables Trust			Account Master Trust:		
Series 2017-2, Class A4,			Series 2018-8, Class A,		
2.10%, 3/15/2022 . . . . .	200,000	198,537	3.18%, 4/15/2024 . . . . .	68,000	69,037
AmeriCredit Automobile			Series 2017-7, Class A,		
Receivables Trust 2017-2			2.35%, 5/15/2025 . . . . .	300,000	297,644
Series 2017-2, Class B,			Series 2019-1, Class A,		
2.40%, 5/18/2022 . . . . .	200,000	198,960	2.87%, 10/15/2024 . . . . .	100,000	100,877
			BA Credit Card Trust		
			Series 2018-A2, Class A2,		
			3.00%, 9/15/2023 . . . . .	300,000	302,749

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Capital One Multi-Asset Execution Trust:			Province of Ontario Canada:		
Series 2016-A5, Class A5, 1.66%, 6/17/2024 . . . . . \$	200,000	\$ 195,752	1.88%, 05/21/2020 . . . . . \$	250,000	\$ 248,290
Series 2017-A4, Class A4, 1.99%, 7/17/2023 . . . . .	300,000	297,460	2.20%, 10/03/2022 . . . . .	250,000	247,425
Citibank Credit Card Issuance Trust:			2.40%, 02/08/2022 . . . . .	350,000	349,268
Series 2017-A3, Class A3, 1.92%, 4/7/2022 . . . . .	300,000	297,919	2.50%, 09/10/2021 . . . . .	25,000	25,021
Series 2014-A1, Class A1, 2.88%, 1/23/2023 . . . . .	100,000	100,538	2.50%, 04/27/2026 . . . . .	350,000	345,065
Discover Card Execution Note Trust			2.55%, 02/12/2021 . . . . .	200,000	200,272
Series 2015-A2, Class A, 1.90%, 10/17/2022 . . . . .	300,000	297,815	4.40%, 04/14/2020 . . . . .	50,000	50,955
Synchrony Credit Card Master Note Trust			Province of Quebec Canada:		
Series 2016-2, Class A, 2.21%, 5/15/2024 . . . . .	400,000	396,379	2.38%, 01/31/2022 (b) . . . . .	200,000	199,686
		2,356,170	2.50%, 04/20/2026 . . . . .	250,000	247,152
<b>TOTAL ASSET-BACKED SECURITIES</b>		<b>4,571,631</b>	2.63%, 02/13/2023 . . . . .	250,000	250,955
(Cost \$4,572,642) . . . . .			2.75%, 08/25/2021 . . . . .	50,000	50,365
			2.75%, 04/12/2027 . . . . .	200,000	200,148
			Series QO, 2.88%, 10/16/2024 . . . . .	200,000	202,974
					4,192,281
			<b>CHILE — 0.1%</b>		
			Chile Government International Bond:		
			3.13%, 01/21/2026 (b) . . . . .	50,000	50,753
			3.24%, 02/06/2028 . . . . .	200,000	203,654
			3.86%, 06/21/2047 . . . . .	300,000	305,844
					560,251
			<b>COLOMBIA — 0.1%</b>		
			Colombia Government International Bond:		
			3.88%, 04/25/2027 (b) . . . . .	200,000	203,166
			4.00%, 02/26/2024 . . . . .	275,000	283,486
			4.50%, 01/28/2026 (b) . . . . .	250,000	263,773
			5.00%, 06/15/2045 (b) . . . . .	200,000	210,044
			5.63%, 02/26/2044 . . . . .	200,000	226,100
					1,186,569
			<b>GERMANY — 0.6%</b>		
			FMS Wertmanagement		
			2.75%, 3/6/2023 (b) . . . . .	300,000	304,350
			Kreditanstalt fuer Wiederaufbau:		
			0.00%, 06/29/2037 . . . . .	100,000	58,719
			1.50%, 06/15/2021 . . . . .	700,000	686,994
			1.63%, 05/29/2020 . . . . .	250,000	247,665
			1.88%, 12/15/2020 . . . . .	350,000	346,930
			2.00%, 05/02/2025 . . . . .	100,000	97,709
			2.13%, 03/07/2022 . . . . .	250,000	248,607
			2.13%, 06/15/2022 . . . . .	250,000	248,440
			2.13%, 01/17/2023 . . . . .	100,000	99,230
			2.38%, 12/29/2022 . . . . .	250,000	250,387
			2.50%, 02/15/2022 . . . . .	500,000	502,320
			2.50%, 11/20/2024 . . . . .	300,000	301,725
			2.63%, 04/12/2021 . . . . .	300,000	301,434
			2.63%, 01/25/2022 . . . . .	50,000	50,400
			2.63%, 02/28/2024 . . . . .	500,000	506,175
			2.88%, 04/03/2028 (b) . . . . .	490,000	504,161
			Series GMTN, 3.13%, 12/15/2021 . . . . .	500,000	510,325
<b>CANADA — 0.4%</b>					
Canada Government International Bond					
2.00%, 11/15/2022 . . . . .	275,000	272,228			
Export Development Canada:					
1.38%, 10/21/2021 . . . . .	50,000	48,804			
1.50%, 05/26/2021 . . . . .	50,000	49,081			
2.00%, 05/17/2022 . . . . .	50,000	49,495			
2.50%, 01/24/2023 . . . . .	200,000	201,112			
Province of Alberta Canada:					
2.20%, 07/26/2022 . . . . .	50,000	49,491			
3.30%, 03/15/2028 . . . . .	400,000	415,156			
Province of British Columbia Canada:					
2.25%, 06/02/2026 . . . . .	150,000	146,421			
2.65%, 09/22/2021 . . . . .	50,000	50,296			
Province of Manitoba Canada					
2.13%, 6/22/2026 . . . . .	250,000	239,832			
Province of New Brunswick Canada					
3.63%, 2/24/2028 . . . . .	50,000	52,789			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Landwirtschaftliche Rentenbank:			4.15%, 03/28/2027 (b) . . . . . \$	400,000	\$ 407,092
3.13%, 11/14/2023 . . . . . \$	100,000	\$ 103,283	4.50%, 04/22/2029 . . . . .	250,000	258,512
Series 36, 2.00%, 12/06/2021 . . . . .	150,000	148,625	4.60%, 02/10/2048 . . . . .	400,000	386,496
Series 37, 2.50%, 11/15/2027 . . . . .	50,000	49,822	5.55%, 01/21/2045 . . . . .	450,000	493,506
		<u>5,567,301</u>	6.05%, 01/11/2040 (b) . . . . .	30,000	34,220
<b>HUNGARY — 0.1%</b>			Series GMTN, 3.50%,		
Hungary Government			01/21/2021 . . . . .	200,000	202,372
International Bond:			Series MTN, 4.75%,		
5.38%, 03/25/2024 . . . . .	350,000	384,034	03/08/2044 . . . . .	100,000	98,265
6.38%, 03/29/2021 . . . . .	150,000	159,927			<u>2,290,939</u>
		<u>543,961</u>	<b>PANAMA — 0.1%</b>		
<b>INDONESIA — 0.1%</b>			Panama Government		
Indonesia Government			International Bond:		
International Bond:			3.75%, 03/16/2025 . . . . .	150,000	154,851
2.95%, 01/11/2023 (b) . . . . .	275,000	272,181	3.88%, 03/17/2028 . . . . .	200,000	208,154
4.75%, 02/11/2029 . . . . .	150,000	160,601	4.50%, 05/15/2047 . . . . .	50,000	52,804
5.35%, 02/11/2049 (b) . . . . .	100,000	110,956	4.50%, 04/16/2050 . . . . .	200,000	209,012
		<u>543,738</u>	6.70%, 01/26/2036 . . . . .	50,000	65,244
<b>ISRAEL — 0.0% (a)</b>					<u>690,065</u>
Israel Government International			<b>PERU — 0.0% (a)</b>		
Bond:			Peruvian Government		
2.88%, 03/16/2026 . . . . .	100,000	99,887	International Bond:		
3.25%, 01/17/2028 . . . . .	100,000	101,199	4.13%, 08/25/2027 (b) . . . . .	150,000	163,737
4.00%, 06/30/2022 . . . . .	50,000	52,162	5.63%, 11/18/2050 (b) . . . . .	150,000	193,157
4.13%, 01/17/2048 . . . . .	100,000	103,484	6.55%, 03/14/2037 . . . . .	25,000	33,726
		<u>356,732</u>			<u>390,620</u>
<b>ITALY — 0.0% (a)</b>			<b>PHILIPPINES — 0.1%</b>		
Republic of Italy Government			Philippine Government		
International Bond:			International Bond:		
5.38%, 6/15/2033 (b) . . . . .	50,000	53,479	3.70%, 03/01/2041 . . . . .	200,000	202,938
<b>JAPAN — 0.1%</b>			3.70%, 02/02/2042 (b) . . . . .	100,000	101,517
Japan Bank for International			3.95%, 01/20/2040 (b) . . . . .	200,000	210,350
Cooperation:			4.00%, 01/15/2021 . . . . .	100,000	102,121
1.50%, 07/21/2021 . . . . .	25,000	24,456	4.20%, 01/21/2024 . . . . .	300,000	316,863
2.13%, 07/21/2020 . . . . .	200,000	198,972	5.00%, 01/13/2037 (b) . . . . .	150,000	177,133
2.50%, 06/01/2022 . . . . .	200,000	199,608	7.75%, 01/14/2031 . . . . .	100,000	141,121
2.75%, 11/16/2027 . . . . .	200,000	198,172			<u>1,252,043</u>
2.88%, 07/21/2027 . . . . .	100,000	100,130	<b>POLAND — 0.1%</b>		
3.25%, 07/20/2023 . . . . .	150,000	153,899	Poland Government International		
3.38%, 10/31/2023 . . . . .	200,000	206,486	Bond:		
Series DTC, 1.88%,			3.00%, 03/17/2023 (b) . . . . .	50,000	50,319
04/20/2021 . . . . .	225,000	222,131	3.25%, 04/06/2026 (b) . . . . .	175,000	177,817
Series DTC, 2.38%,			4.00%, 01/22/2024 . . . . .	150,000	156,948
04/20/2026 . . . . .	200,000	195,090	5.00%, 03/23/2022 . . . . .	50,000	53,091
		<u>1,498,944</u>	5.13%, 04/21/2021 . . . . .	250,000	262,250
<b>MEXICO — 0.2%</b>					<u>700,425</u>
Mexico Government			<b>SOUTH KOREA — 0.1%</b>		
International Bond:			Export-Import Bank of Korea:		
3.63%, 03/15/2022 . . . . .	100,000	101,759	2.13%, 02/11/2021 . . . . .	100,000	98,797
3.75%, 01/11/2028 (b) . . . . .	100,000	98,756	2.38%, 04/21/2027 . . . . .	25,000	23,553
4.00%, 10/02/2023 . . . . .	80,000	82,378	3.00%, 11/01/2022 (b) . . . . .	250,000	251,325
4.13%, 01/21/2026 . . . . .	125,000	127,583	3.25%, 11/10/2025 . . . . .	150,000	152,277

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.50%, 11/27/2021 (b) . . . . . \$	250,000	\$ 254,425	European Bank for Reconstruction & Development:		
5.13%, 06/29/2020 . . . . .	100,000	102,961	Series GMTN, 1.13%,		
Korea Development Bank:			08/24/2020 . . . . . \$	100,000	\$ 98,226
2.50%, 01/13/2021 . . . . .	100,000	99,529	Series GMTN, 1.63%,		
2.75%, 03/19/2023 . . . . .	200,000	199,236	05/05/2020 . . . . .	250,000	247,807
3.00%, 01/13/2026 . . . . .	100,000	98,923	Series GMTN, 1.88%,		
Korea International Bank			02/23/2022 . . . . .	75,000	74,034
3.50%, 9/20/2028 . . . . .	200,000	208,462	Series GMTN, 2.00%,		
		<u>1,489,488</u>	02/01/2021 . . . . .	250,000	248,227
<b>SUPRANATIONAL — 1.6%</b>			Series GMTN, 2.75%,		
African Development Bank:			04/26/2021 . . . . .	150,000	151,088
3.00%, 09/20/2023 . . . . .	150,000	153,930	European Investment Bank:		
Series GDIF, 1.25%,			1.63%, 08/14/2020 . . . . .	250,000	247,332
07/26/2021 . . . . .	25,000	24,381	1.63%, 06/15/2021 . . . . .	150,000	147,614
Series GDIF, 2.63%,			1.75%, 05/15/2020 . . . . .	400,000	396,892
03/22/2021 . . . . .	100,000	100,441	1.88%, 02/10/2025 . . . . .	100,000	97,112
Series GMTN, 3.00%,			2.00%, 03/15/2021 . . . . .	225,000	223,389
12/06/2021 . . . . .	30,000	30,517	2.00%, 12/15/2022 . . . . .	250,000	247,093
Asian Development Bank:			2.13%, 10/15/2021 . . . . .	50,000	49,748
2.63%, 01/30/2024 . . . . .	200,000	202,490	2.13%, 04/13/2026 . . . . .	100,000	97,932
2.88%, 11/27/2020 . . . . .	185,000	186,388	2.25%, 03/15/2022 . . . . .	250,000	249,507
Series GMTN, 1.63%,			2.38%, 06/15/2022 (b) . . . . .	350,000	350,633
05/05/2020 . . . . .	250,000	247,740	2.38%, 05/24/2027 . . . . .	100,000	99,158
Series GMTN, 1.63%,			2.50%, 04/15/2021 . . . . .	50,000	50,125
03/16/2021 . . . . .	150,000	147,840	2.50%, 03/15/2023 . . . . .	145,000	145,911
Series GMTN, 1.75%,			2.50%, 10/15/2024 . . . . .	25,000	25,163
06/08/2021 . . . . .	100,000	98,694	2.63%, 05/20/2022 (b) . . . . .	2,000,000	2,018,820
Series GMTN, 1.75%,			Series DIP, 1.38%,		
09/13/2022 . . . . .	250,000	245,263	09/15/2021 . . . . .	200,000	195,454
Series GMTN, 2.00%,			Series GMTN, 2.38%,		
02/16/2022 . . . . .	150,000	148,686	05/13/2021 . . . . .	250,000	249,977
Series GMTN, 2.00%,			Series GMTN, 2.88%,		
04/24/2026 . . . . .	100,000	97,011	08/15/2023 (b) . . . . .	350,000	357,651
Series GMTN, 2.13%,			Series GMTN, 3.13%,		
11/24/2021 . . . . .	75,000	74,622	12/14/2023 . . . . .	350,000	361,917
Series GMTN, 2.25%,			Inter-American Development		
01/20/2021 . . . . .	300,000	299,280	Bank:		
Series GMTN, 2.38%,			1.88%, 03/15/2021 . . . . .	250,000	247,592
08/10/2027 . . . . .	50,000	49,454	2.13%, 11/09/2020 . . . . .	25,000	24,892
Series GMTN, 2.50%,			2.38%, 07/07/2027 . . . . .	100,000	98,966
11/02/2027 . . . . .	100,000	99,788	2.50%, 01/18/2023 . . . . .	100,000	100,606
Series GMTN, 2.63%,			3.00%, 02/21/2024 . . . . .	100,000	102,950
01/12/2027 . . . . .	50,000	50,464	3.13%, 09/18/2028 . . . . .	100,000	104,891
Series GMTN, 2.75%,			4.38%, 01/24/2044 . . . . .	75,000	92,050
03/17/2023 . . . . .	85,000	86,334	Series GMTN, 1.63%,		
Series GMTN, 3.13%,			05/12/2020 . . . . .	200,000	198,228
09/26/2028 . . . . .	50,000	52,419	Series GMTN, 1.75%,		
Corp. Andina de Fomento:			09/14/2022 . . . . .	350,000	343,262
2.13%, 09/27/2021 . . . . .	50,000	48,984	Series GMTN, 1.88%,		
2.20%, 07/18/2020 . . . . .	250,000	247,562	06/16/2020 . . . . .	135,000	134,105
2.75%, 01/06/2023 . . . . .	100,000	98,835	Series GMTN, 2.13%,		
Council Of Europe Development			01/18/2022 . . . . .	350,000	348,145
Bank:			Series GMTN, 2.63%,		
1.63%, 03/16/2021 (b) . . . . .	50,000	49,265	04/19/2021 . . . . .	190,000	190,967
2.50%, 02/27/2024 . . . . .	30,000	30,177			
2.63%, 02/13/2023 (b) . . . . .	60,000	60,566			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series GMTN, 3.00%, 09/26/2022 . . . . .	\$ 100,000	\$ 102,244	5.10%, 06/18/2050 . . . . .	\$ 175,000	\$ 187,009
International Bank for Reconstruction & Development:					<u>717,916</u>
2.00%, 01/26/2022 . . . . .	300,000	297,522	<b>TOTAL FOREIGN GOVERNMENT OBLIGATIONS</b>		
2.13%, 11/01/2020 . . . . .	25,000	24,894	(Cost \$38,921,069) . . . . .		<u>39,087,223</u>
3.00%, 09/27/2023 . . . . .	350,000	359,751	<b>U.S. GOVERNMENT AGENCY OBLIGATIONS</b>		
Series gDIF, 1.88%, 04/21/2020 . . . . .	200,000	198,840	— <b>29.6%</b>		
Series GDIF, 1.38%, 05/24/2021 . . . . .	275,000	269,376	Federal Farm Credit Banks:		
Series GDIF, 1.38%, 09/20/2021 . . . . .	300,000	293,241	2.53%, 2/14/2022 . . . . .	500,000	502,975
Series GDIF, 1.63%, 09/04/2020 . . . . .	250,000	247,295	2.60%, 1/18/2022 . . . . .	150,000	151,098
Series GDIF, 2.13%, 12/13/2021 . . . . .	400,000	397,860	2.88%, 7/17/2023 . . . . .	100,000	101,726
Series GDIF, 2.50%, 11/25/2024 . . . . .	300,000	302,052	3.50%, 12/20/2023 . . . . .	50,000	52,655
Series GDIF, 2.50%, 07/29/2025 . . . . .	200,000	200,818	Federal Home Loan Bank:		
Series GDIF, 2.50%, 11/22/2027 . . . . .	250,000	249,837	1.13%, 7/14/2021 . . . . .	400,000	389,552
Series GDIF, 2.75%, 07/23/2021 . . . . .	450,000	454,216	1.38%, 2/18/2021 . . . . .	100,000	98,283
Series GMTN, 4.75%, 02/15/2035 . . . . .	25,000	30,954	1.88%, 11/29/2021 . . . . .	700,000	692,916
International Finance Corp.:			2.15%, 9/26/2022 . . . . .	50,000	49,376
Series GMTN, 1.13%, 07/20/2021 . . . . .	125,000	121,635	2.50%, 2/13/2024 (b) . . . . .	220,000	221,954
Series GMTN, 2.13%, 04/07/2026 . . . . .	100,000	97,975	2.88%, 7/30/2021 . . . . .	100,000	99,985
Series GMTN, 2.25%, 01/25/2021 . . . . .	300,000	299,274	2.88%, 9/13/2024 . . . . .	50,000	51,162
Series GMTN, 2.88%, 07/31/2023 . . . . .	150,000	153,189	2.90%, 3/28/2022 . . . . .	250,000	250,117
Nordic Investment Bank:			3.25%, 6/9/2028 . . . . .	500,000	522,320
2.13%, 02/01/2022 . . . . .	200,000	198,838	3.25%, 11/16/2028 . . . . .	30,000	31,535
2.25%, 02/01/2021 (b) . . . . .	300,000	299,184	3.38%, 12/8/2023 . . . . .	50,000	52,349
		<u>15,947,590</u>	5.50%, 7/15/2036 . . . . .	135,000	180,434
<b>SWEDEN — 0.1%</b>			1.38%, 9/28/2020 . . . . .	500,000	492,815
Svensk Exportkredit AB:			2.25%, 6/11/2021 . . . . .	75,000	74,798
2.00%, 08/30/2022 . . . . .	200,000	197,130	2.30%, 7/19/2022 . . . . .	100,000	99,202
Series GMTN, 3.13%, 11/08/2021 (b) . . . . .	250,000	254,355	Federal Home Loan Mortgage Corp.:		
Series MTN, 2.75%, 10/07/2020 . . . . .	250,000	251,037	1.63%, 9/29/2020 . . . . .	500,000	494,815
		<u>702,522</u>	2.38%, 2/16/2021 (b) . . . . .	250,000	250,232
<b>URUGUAY — 0.1%</b>			2.38%, 1/13/2022 . . . . .	325,000	325,799
Uruguay Government International Bond:			2.50%, 10/1/2029 . . . . .	46,159	46,015
4.38%, 10/27/2027 . . . . .	225,000	237,078	2.50%, 1/1/2031 . . . . .	92,806	92,467
4.38%, 01/23/2031 (b) . . . . .	280,000	293,829	2.50%, 5/1/2031 . . . . .	151,371	150,541
			2.50%, 6/1/2031 . . . . .	276,593	275,077
			2.50%, 10/1/2031 . . . . .	254,918	253,520
			2.50%, 12/1/2031 . . . . .	297,653	296,204
			2.50%, 12/1/2032 . . . . .	1,323,210	1,315,594
			2.50%, 2/1/2033 . . . . .	1,596,450	1,587,261
			2.75%, 1/30/2023 . . . . .	150,000	149,681
			3.00%, 12/1/2030 . . . . .	117,961	119,318
			3.00%, 5/1/2031 . . . . .	93,265	94,257
			3.00%, 12/1/2031 . . . . .	466,545	471,510
			3.00%, 2/1/2032 . . . . .	727,029	734,766
			3.00%, 5/1/2032 . . . . .	759,663	767,154
			3.00%, 7/1/2032 . . . . .	235,878	238,205
			3.00%, 1/1/2033 . . . . .	988,582	998,331
			3.00%, 5/1/2035 . . . . .	67,696	68,116
			3.00%, 4/1/2036 . . . . .	487,661	490,416
			3.00%, 6/1/2036 . . . . .	298,364	300,049

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 2/1/2038 . . . . .	\$ 1,205,859	\$ 1,212,936	4.00%, 7/1/2046 . . . . .	\$ 1,110,047	\$ 1,148,021
3.00%, 7/1/2043 . . . . .	3,502,934	3,506,269	4.00%, 1/1/2047 . . . . .	739,912	765,223
3.00%, 6/1/2045 . . . . .	104,509	104,393	4.00%, 2/1/2047 . . . . .	367,733	380,313
3.00% 8/1/2045 . . . . .	571,915	572,244	4.00%, 6/1/2047 . . . . .	814,384	842,242
3.00%, 4/1/2046 . . . . .	467,241	465,468	4.00%, 9/1/2047 . . . . .	921,251	952,764
3.00%, 6/1/2046 . . . . .	157,287	156,690	4.00%, 11/1/2047 . . . . .	705,101	729,221
3.00%, 8/1/2046 . . . . .	803,951	800,899	4.00%, 1/1/2048 . . . . .	1,851,479	1,914,813
3.00%, 9/1/2046 . . . . .	263,148	262,149	4.00%, 8/1/2048 . . . . .	1,433,194	1,477,095
3.00%, 10/1/2046 . . . . .	448,694	446,992	4.00%, 10/1/2048 . . . . .	3,869,342	3,987,864
3.00% 11/1/2046 . . . . .	1,433,846	1,428,404	4.50%, 5/1/2042 . . . . .	932,031	988,129
3.00% 12/1/2046 . . . . .	1,252,832	1,248,077	4.50%, 5/1/2044 . . . . .	161,824	170,516
3.00%, 1/1/2047 . . . . .	936,928	933,372	4.50%, 12/1/2045 . . . . .	598,784	630,947
3.00% 2/1/2047 . . . . .	1,769,863	1,763,146	4.50%, 9/1/2046 . . . . .	458,686	481,437
3.00%, 11/1/2047 . . . . .	929,789	925,750	4.50%, 4/1/2047 . . . . .	408,492	427,148
3.00%, 1/1/2048 . . . . .	1,452,497	1,446,187	4.50%, 10/1/2047 . . . . .	567,137	593,045
3.00%, 2/1/2048 . . . . .	1,876,096	1,867,945	4.50%, 12/1/2047 . . . . .	249,807	261,090
3.50%, 4/1/2032 . . . . .	430,441	440,927	4.50%, 7/1/2048 . . . . .	1,925,100	2,009,439
3.50%, 6/1/2033 . . . . .	1,143,155	1,170,475	4.50%, 11/1/2048 . . . . .	1,205,260	1,258,062
3.50%, 9/1/2033 . . . . .	862,498	883,110	4.50%, 4/1/2049 . . . . .	1,500,000	1,568,640
3.50%, 11/1/2034 . . . . .	283,526	290,694	5.00%, 7/1/2041 . . . . .	171,412	185,206
3.50%, 3/1/2037 . . . . .	399,614	409,169	5.50%, 8/1/2038 . . . . .	503,599	548,077
3.50%, 4/1/2042 . . . . .	300,201	307,244	6.00%, 7/1/2040 . . . . .	183,590	205,244
3.50%, 8/1/2043 . . . . .	672,724	687,495	6.25%, 7/15/2032 . . . . .	460,000	635,311
3.50%, 5/1/2044 . . . . .	2,067,550	2,113,132	1.70%, 9/29/2020 . . . . .	100,000	98,959
3.50%, 11/1/2044 . . . . .	56,953	58,083	1.75%, 6/29/2020 . . . . .	50,000	49,546
3.50%, 1/1/2045 . . . . .	74,042	75,510	Series GMTN, 1.88%, 11/17/2020 . . . . .	300,000	297,696
3.50% 7/1/2045 . . . . .	127,532	129,951	Series K025, Class A2, 2.68%, 10/25/2022 . . . . .	125,000	125,446
3.50%, 10/1/2045 . . . . .	75,600	76,922	Series K028, Class A2, 3.11%, 2/25/2023 . . . . .	100,000	101,869
3.50% 12/1/2045 . . . . .	855,962	871,113	Series K039, Class A2, 3.30%, 7/25/2024 . . . . .	400,000	411,905
3.50%, 1/1/2046 . . . . .	110,470	112,403	Series K040, Class A2, 3.24%, 9/25/2024 . . . . .	575,000	590,807
3.50%, 3/1/2046 . . . . .	230,373	234,236	Series K049, Class A2, 3.01%, 7/25/2025 . . . . .	200,000	202,953
3.50%, 4/1/2046 . . . . .	338,976	344,661	Series K054, Class A2, 2.75%, 1/25/2026 . . . . .	500,000	498,735
3.50%, 6/1/2046 . . . . .	386,967	393,456	Series K062, Class A2, 3.41%, 12/25/2026 . . . . .	400,000	414,854
3.50%, 8/1/2046 . . . . .	4,061,794	4,132,854	Series K079, Class A2, 3.93%, 6/25/2028 . . . . .	400,000	430,364
3.50%, 12/1/2046 . . . . .	1,147,187	1,166,426	Series K085, Class A2, 4.06%, 10/25/2028 (c) . . . . .	250,000	271,948
3.50%, 2/1/2047 . . . . .	808,388	821,945	Series K086, Class A2, 3.86%, 11/25/2028 (c) . . . . .	160,001	171,442
3.50%, 3/1/2047 . . . . .	825,696	838,643	Series K716, Class A2, 3.13%, 6/25/2021 . . . . .	250,000	252,332
3.50%, 4/1/2047 . . . . .	543,577	552,100	Series K718, Class A2, 2.79%, 1/25/2022 . . . . .	500,000	502,300
3.50%, 6/1/2047 . . . . .	581,966	591,091	Series K724, Class A2, 3.06%, 11/25/2023 (c) . . . . .	500,000	509,090
3.50% 10/1/2047 . . . . .	887,559	901,476	Series K730, Class A2, 3.59%, 1/25/2025 . . . . .	250,000	260,906
3.50%, 11/1/2047 . . . . .	228,045	231,620			
3.50%, 12/1/2047 . . . . .	459,671	466,879			
3.50%, 1/1/2048 . . . . .	2,325,696	2,362,163			
3.50%, 7/1/2048 . . . . .	1,437,844	1,458,403			
4.00%, 4/1/2025 . . . . .	14,350	14,395			
4.00%, 11/1/2033 . . . . .	952,846	986,440			
4.00%, 4/1/2042 . . . . .	40,764	42,407			
4.00%, 6/1/2042 . . . . .	109,847	114,237			
4.00%, 7/1/2042 . . . . .	2,106,740	2,191,678			
4.00%, 12/1/2044 . . . . .	50,695	52,572			
4.00%, 4/1/2045 . . . . .	41,971	43,404			
4.00%, 10/1/2045 . . . . .	102,721	106,229			
4.00%, 12/1/2045 . . . . .	167,876	173,608			
4.00%, 1/1/2046 . . . . .	703,594	727,616			
4.00%, 2/1/2046 . . . . .	263,293	272,283			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Federal National Mortgage Association:			3.00%, 7/1/2046 . . . . .	\$ 995,486	\$ 991,463
1.25%, 5/6/2021 . . . . .	\$ 275,000	\$ 269,063	3.00%, 10/1/2046 . . . . .	248,770	247,765
1.38%, 10/7/2021 . . . . .	325,000	317,879	3.00%, 11/1/2046 . . . . .	1,246,979	1,241,940
1.50%, 6/22/2020 . . . . .	100,000	98,922	3.00% 12/1/2046 . . . . .	999,503	995,463
1.50%, 7/30/2020 . . . . .	500,000	494,310	3.00% 1/1/2047 . . . . .	2,753,201	2,742,073
1.88%, 4/5/2022 . . . . .	500,000	494,455	3.00%, 2/1/2047 . . . . .	863,452	859,963
1.88%, 9/24/2026 . . . . .	500,000	477,790	3.00%, 5/1/2047 . . . . .	869,369	865,379
2.00%, 1/5/2022 . . . . .	150,000	148,899	3.00%, 11/1/2047 . . . . .	657,840	654,821
2.00%, 10/5/2022 . . . . .	250,000	247,750	3.00%, 2/1/2048 . . . . .	4,896,311	4,873,839
2.00%, 11/1/2031 . . . . .	152,731	148,427	3.50%, 11/1/2025 . . . . .	41,141	42,072
2.13%, 4/24/2026 . . . . .	200,000	195,454	3.50%, 1/1/2027 . . . . .	45,633	46,666
2.50%, 2/5/2024 . . . . .	750,000	756,975	3.50%, 5/1/2029 . . . . .	52,641	53,938
2.50%, 3/1/2029 . . . . .	261,155	260,413	3.50%, 10/1/2029 . . . . .	42,890	43,946
2.50%, 2/1/2031 . . . . .	146,093	145,510	3.50%, 2/1/2031 . . . . .	495,901	507,267
2.50%, 10/1/2031 . . . . .	245,065	243,639	3.50%, 3/1/2032 . . . . .	373,068	381,663
2.50%, 12/1/2031 . . . . .	432,471	429,954	3.50%, 4/1/2032 . . . . .	528,966	541,186
2.50%, 1/1/2032 . . . . .	146,260	145,409	3.50%, 2/1/2033 . . . . .	1,071,477	1,096,427
2.50%, 4/1/2032 . . . . .	1,488,565	1,479,903	3.50%, 12/1/2035 . . . . .	58,549	59,981
2.50%, 10/1/2032 . . . . .	627,246	623,427	3.50%, 1/1/2037 . . . . .	379,608	389,141
2.50%, 12/1/2032 . . . . .	1,288,743	1,280,895	3.50%, 2/1/2037 . . . . .	591,307	606,156
2.50%, 1/1/2033 . . . . .	697,934	693,684	3.50%, 7/1/2037 . . . . .	333,912	341,642
2.63%, 1/11/2022 . . . . .	750,000	757,417	3.50%, 4/1/2038 . . . . .	745,345	761,658
2.63%, 9/6/2024 . . . . .	250,000	253,692	3.50%, 2/1/2041 . . . . .	125,437	128,285
2.88%, 9/12/2023 . . . . .	500,000	511,960	3.50%, 10/1/2044 . . . . .	46,178	47,059
3.00%, 10/1/2028 . . . . .	93,087	94,176	3.50% 1/1/2045 . . . . .	134,862	137,436
3.00%, 8/1/2029 . . . . .	45,983	46,494	3.50% 2/1/2045 . . . . .	6,055,270	6,187,537
3.00%, 5/1/2030 . . . . .	286,289	289,719	3.50%, 5/1/2045 . . . . .	56,704	57,654
3.00%, 6/1/2030 . . . . .	57,521	58,141	3.50% 8/1/2045 . . . . .	183,489	186,631
3.00%, 9/1/2030 . . . . .	50,374	50,916	3.50%, 11/1/2045 . . . . .	75,394	76,657
3.00%, 11/1/2030 . . . . .	102,388	103,491	3.50% 12/1/2045 . . . . .	945,102	960,934
3.00%, 12/1/2030 . . . . .	75,316	76,127	3.50%, 1/1/2046 . . . . .	719,556	731,609
3.00%, 4/1/2031 . . . . .	277,562	280,314	3.50% 2/1/2046 . . . . .	819,604	833,334
3.00%, 12/1/2031 . . . . .	413,661	417,763	3.50% 4/1/2046 . . . . .	542,616	551,312
3.00% 2/1/2032 . . . . .	1,704,946	1,721,855	3.50% 5/1/2046 . . . . .	878,222	892,296
3.00%, 5/1/2032 . . . . .	691,437	697,751	3.50%, 6/1/2046 . . . . .	229,252	232,925
3.00%, 8/1/2032 . . . . .	238,480	240,658	3.50%, 7/1/2046 . . . . .	517,312	525,602
3.00%, 10/1/2032 . . . . .	412,927	416,698	3.50%, 1/1/2047 . . . . .	754,260	766,347
3.00%, 2/1/2033 . . . . .	1,306,484	1,318,415	3.50% 2/1/2047 . . . . .	2,412,724	2,453,313
3.00%, 6/1/2036 . . . . .	90,079	90,566	3.50%, 3/1/2047 . . . . .	817,704	830,808
3.00%, 8/1/2036 . . . . .	448,570	450,993	3.50%, 4/1/2047 . . . . .	1,663,648	1,688,498
3.00%, 9/1/2036 . . . . .	835,365	839,877	3.50% 5/1/2047 . . . . .	4,463,610	4,535,141
3.00%, 10/1/2036 . . . . .	233,496	234,758	3.50%, 6/1/2047 . . . . .	854,960	867,731
3.00%, 12/1/2036 . . . . .	403,594	405,774	3.50%, 7/1/2047 . . . . .	1,300,495	1,328,081
3.00%, 11/1/2037 . . . . .	757,160	758,168	3.50%, 9/1/2047 . . . . .	718,608	729,342
3.00%, 6/1/2042 . . . . .	1,505,702	1,507,708	3.50%, 10/1/2047 . . . . .	850,445	863,148
3.00%, 6/1/2043 . . . . .	299,354	299,752	3.50%, 11/1/2047 . . . . .	181,571	184,283
3.00%, 7/1/2043 . . . . .	88,682	88,744	3.50%, 12/1/2047 . . . . .	1,276,841	1,295,913
3.00%, 2/1/2044 . . . . .	761,109	761,647	3.50%, 1/1/2048 . . . . .	368,593	374,099
3.00%, 1/1/2045 . . . . .	1,268,197	1,269,093	3.50%, 2/1/2048 . . . . .	392,622	399,412
3.00%, 5/1/2045 . . . . .	1,043,296	1,044,034	3.50%, 6/1/2048 . . . . .	1,370,422	1,388,998
3.00%, 9/1/2045 . . . . .	89,246	89,124	4.00%, 9/1/2019 . . . . .	5,386	5,384
3.00% 11/1/2045 . . . . .	688,466	687,532	4.00%, 3/1/2021 . . . . .	14,310	14,407
3.00%, 12/1/2045 . . . . .	123,097	122,930	4.00%, 10/1/2033 . . . . .	176,523	183,971
3.00%, 5/1/2046 . . . . .	864,360	860,867	4.00%, 1/1/2039 . . . . .	337,241	349,378
			4.00%, 2/1/2039 . . . . .	290,194	300,637

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 12/1/2040 . . . . .	\$ 71,854	\$ 74,730	7.25%, 5/15/2030 . . . . .	\$ 75,000	\$ 106,873
4.00%, 2/1/2043 . . . . .	408,030	424,363	Series 2013-M12, Class APT,		
4.00% 10/1/2043 . . . . .	989,873	1,028,819	2.40%, 3/25/2023 (c) . . . . .	31,662	31,514
4.00%, 11/1/2043 . . . . .	328,996	341,949	Series 2013-M3, Class A2,		
4.00%, 12/1/2043 . . . . .	279,176	290,168	2.51%, 11/25/2022 (c) . . . . .	150,000	149,262
4.00% 10/1/2044 . . . . .	69,995	72,526	Series 2014-M13, Class A2,		
4.00%, 1/1/2045 . . . . .	963,770	1,001,715	3.02%, 8/25/2024 (c) . . . . .	750,000	763,075
4.00%, 3/1/2045 . . . . .	58,938	60,898	Series 2014-M3, Class A2,		
4.00%, 5/1/2045 . . . . .	2,137,247	2,217,746	3.48%, 1/25/2024 (c) . . . . .	48,424	50,061
4.00%, 7/1/2045 . . . . .	63,988	66,116	Series 2015-M8, Class A2,		
4.00% 9/1/2045 . . . . .	272,705	281,777	2.90%, 1/25/2025 (c) . . . . .	250,000	252,370
4.00% 12/1/2045 . . . . .	124,508	128,649	Series 2017-M12, Class A2,		
4.00%, 4/1/2046 . . . . .	302,406	312,490	3.08%, 6/25/2027 (c) . . . . .	400,000	404,620
4.00%, 7/1/2046 . . . . .	408,226	421,838	Series 2018-M2, Class A2,		
4.00%, 11/1/2046 . . . . .	685,446	708,302	2.90%, 1/25/2028 (c) . . . . .	250,000	248,863
4.00%, 12/1/2046 . . . . .	722,198	746,281	TBA, 3.00%, 4/1/2034 (d) . . . . .	750,000	756,645
4.00%, 4/1/2047 . . . . .	801,177	827,886	TBA, 3.50%, 4/1/2034 (d) . . . . .	350,000	357,955
4.00%, 7/1/2047 . . . . .	905,091	935,263	TBA, 3.50%, 4/1/2049 (d) . . . . .	3,500,000	3,546,900
4.00%, 8/1/2047 . . . . .	780,271	806,283	TBA, 4.00%, 4/1/2034 (d) . . . . .	1,350,000	1,390,567
4.00%, 9/1/2047 . . . . .	745,132	769,972	TBA, 4.00%, 4/1/2049 (d) . . . . .	6,100,000	6,273,301
4.00%, 12/1/2047 . . . . .	970,398	1,002,748	TBA, 5.00%, 4/1/2049 (d) . . . . .	1,000,000	1,057,250
4.00%, 2/1/2048 . . . . .	2,256,308	2,331,526	Government National Mortgage		
4.00%, 7/1/2048 . . . . .	1,034,240	1,065,036	Association:		
4.00%, 8/1/2048 . . . . .	4,352,820	4,477,319	3.00%, 1/20/2043 . . . . .	633,859	641,011
4.00%, 9/1/2048 . . . . .	2,127,850	2,188,711	3.00%, 5/20/2043 . . . . .	318,725	321,876
4.50%, 5/1/2020 . . . . .	477	478	3.00%, 12/20/2044 . . . . .	69,656	70,226
4.50%, 12/1/2040 . . . . .	146,606	154,710	3.00%, 3/20/2045 . . . . .	38,329	38,578
4.50%, 1/1/2042 . . . . .	77,992	82,506	3.00%, 4/20/2045 . . . . .	112,467	113,196
4.50% 9/1/2043 . . . . .	149,207	157,407	3.00%, 6/20/2045 . . . . .	57,233	57,604
4.50%, 11/1/2043 . . . . .	95,811	100,961	3.00%, 7/20/2045 . . . . .	105,126	105,807
4.50%, 5/1/2044 . . . . .	282,657	297,374	3.00%, 8/20/2045 . . . . .	94,926	95,541
4.50%, 6/1/2044 . . . . .	84,847	89,265	3.00%, 3/20/2046 . . . . .	1,015,845	1,021,389
4.50%, 2/1/2046 . . . . .	299,863	316,438	3.00%, 4/20/2046 . . . . .	97,871	98,405
4.50%, 3/1/2046 . . . . .	1,005,211	1,059,239	3.00%, 5/20/2046 . . . . .	170,820	171,753
4.50%, 7/1/2046 . . . . .	353,762	369,810	3.00%, 7/20/2046 . . . . .	109,073	109,668
4.50%, 11/1/2047 . . . . .	1,199,444	1,251,533	3.00%, 8/20/2046 . . . . .	353,854	355,785
4.50%, 4/1/2048 . . . . .	661,700	689,553	3.00%, 9/20/2046 . . . . .	248,189	249,543
4.50% 8/1/2048 . . . . .	2,622,924	2,738,372	3.00%, 10/20/2046 . . . . .	250,522	251,889
4.50%, 11/1/2048 . . . . .	1,649,996	1,722,620	3.00%, 11/20/2046 . . . . .	448,774	451,222
4.50%, 12/1/2048 . . . . .	1,266,705	1,322,459	3.00%, 12/20/2046 . . . . .	1,759,930	1,769,533
5.00%, 1/1/2039 . . . . .	636,196	686,846	3.00%, 2/20/2047 . . . . .	842,669	847,267
5.00%, 6/1/2040 . . . . .	329,841	353,224	3.00%, 4/20/2047 . . . . .	1,202,579	1,207,638
5.00%, 7/1/2041 . . . . .	50,922	54,531	3.00%, 5/20/2047 . . . . .	878,311	882,006
5.00%, 5/1/2042 . . . . .	60,324	64,601	3.00%, 6/20/2047 . . . . .	418,931	420,693
5.00%, 11/1/2044 . . . . .	788,548	844,490	3.00%, 7/20/2047 . . . . .	839,281	842,811
5.00%, 1/1/2045 . . . . .	65,413	69,838	3.00%, 8/20/2047 . . . . .	417,991	419,750
5.00%, 6/1/2048 . . . . .	1,343,967	1,421,875	3.00%, 10/20/2047 . . . . .	628,697	631,341
5.00%, 9/1/2048 . . . . .	1,287,959	1,362,651	3.00%, 1/20/2048 . . . . .	2,316,910	2,326,656
5.50%, 2/1/2037 . . . . .	32,402	35,150	3.00%, 2/20/2048 . . . . .	1,401,957	1,407,855
5.50%, 4/1/2038 . . . . .	151,792	165,140	3.00%, 3/20/2048 . . . . .	2,443,726	2,454,005
5.50%, 9/1/2040 . . . . .	47,059	51,215	3.50%, 10/20/2042 . . . . .	505,198	520,406
5.50%, 9/1/2041 . . . . .	74,363	80,902	3.50%, 5/20/2043 . . . . .	75,382	77,569
5.50% 5/1/2044 . . . . .	872,896	947,449	3.50%, 9/20/2043 . . . . .	52,063	53,573
5.63%, 7/15/2037 . . . . .	80,000	108,598	3.50%, 11/20/2043 . . . . .	428,334	440,758
6.63%, 11/15/2030 . . . . .	365,000	503,218	3.50%, 10/20/2044 . . . . .	55,219	56,691
			3.50%, 11/20/2044 . . . . .	2,448,826	2,514,098

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 12/20/2044 . . . . .	\$ 37,828	\$ 38,837	4.50%, 4/20/2047 . . . . .	\$ 827,543	\$ 865,044
3.50%, 3/20/2045 . . . . .	34,976	35,852	4.50%, 8/20/2047 . . . . .	263,998	275,197
3.50%, 4/20/2045 . . . . .	106,446	109,111	4.50%, 11/20/2047 . . . . .	2,514,941	2,621,628
3.50%, 6/20/2045 . . . . .	1,545,427	1,584,126	4.50%, 12/20/2047 . . . . .	158,369	165,087
3.50%, 10/20/2045 . . . . .	3,084,198	3,161,428	4.50%, 9/20/2048 . . . . .	2,442,952	2,538,491
3.50%, 1/20/2046 . . . . .	1,165,028	1,194,201	4.50%, 11/20/2048 . . . . .	1,431,563	1,487,549
3.50%, 3/20/2046 . . . . .	253,781	259,784	5.00%, 6/15/2040 . . . . .	49,005	52,600
3.50%, 4/20/2046 . . . . .	135,541	138,747	5.00%, 10/15/2041 . . . . .	92,141	98,477
3.50%, 5/20/2046 . . . . .	141,021	144,356	5.00%, 3/20/2044 . . . . .	68,003	72,334
3.50%, 6/20/2046 . . . . .	2,195,358	2,247,285	5.00%, 12/20/2045 . . . . .	240,132	255,391
3.50%, 7/20/2046 . . . . .	350,832	359,130	5.00%, 1/20/2048 . . . . .	585,667	615,249
3.50%, 10/20/2046 . . . . .	664,578	680,297	5.00%, 5/20/2048 . . . . .	632,098	661,229
3.50%, 11/20/2046 . . . . .	430,136	440,310	5.00%, 9/20/2048 . . . . .	1,269,111	1,327,197
3.50%, 12/20/2046 . . . . .	1,403,442	1,436,638	5.50%, 10/20/2043 . . . . .	58,373	65,000
3.50%, 5/20/2047 . . . . .	1,215,729	1,242,548	5.50%, 5/20/2045 . . . . .	701,665	780,385
3.50%, 6/20/2047 . . . . .	837,971	856,457	TBA, 3.00%, 4/1/2049 (d) . . .	1,250,000	1,254,987
3.50%, 7/20/2047 . . . . .	647,342	661,623	TBA, 3.50%, 4/1/2049 (d) . . .	2,200,000	2,247,366
3.50%, 8/20/2047 . . . . .	1,031,488	1,054,243	TBA, 4.00%, 4/1/2049 (d) . . .	1,750,000	1,806,752
3.50%, 9/20/2047 . . . . .	443,250	453,029	TBA, 4.50%, 4/1/2049 (d) . . .	1,250,000	1,297,912
3.50%, 10/20/2047 . . . . .	427,644	437,078	Iraq Government AID Bond		
3.50%, 1/20/2048 . . . . .	3,881,310	3,966,933	2.15%, 1/18/2022 . . . . .	200,000	198,636
3.50%, 2/20/2048 . . . . .	1,812,003	1,851,977	Tennessee Valley Authority:		
3.50%, 6/20/2048 . . . . .	669,813	684,407	2.88%, 9/15/2024 . . . . .	100,000	102,150
3.50%, 8/20/2048 . . . . .	513,266	524,449	3.50%, 12/15/2042 . . . . .	175,000	178,952
4.00%, 4/15/2040 . . . . .	57,701	60,158	4.25%, 9/15/2065 . . . . .	100,000	118,138
4.00%, 2/20/2042 . . . . .	24,763	25,832	5.25%, 9/15/2039 . . . . .	150,000	192,347
4.00%, 7/20/2042 . . . . .	16,946	17,651	Series A, 2.88%, 2/1/2027 . . .	150,000	151,787
4.00%, 7/15/2044 . . . . .	56,329	58,433	<b>TOTAL U.S. GOVERNMENT</b>		
4.00%, 8/20/2044 . . . . .	34,930	36,292	<b>AGENCY OBLIGATIONS</b>		
4.00%, 10/20/2044 . . . . .	311,347	323,491	(Cost \$296,416,038) . . . . .		295,971,312
4.00%, 5/15/2045 . . . . .	59,794	62,027	<b>U.S. TREASURY</b>		
4.00%, 6/15/2045 . . . . .	126,241	130,956	<b>OBLIGATIONS — 38.2%</b>		
4.00%, 8/20/2045 . . . . .	37,452	38,854	Treasury Bonds:		
4.00%, 11/20/2045 . . . . .	455,895	472,959	2.25%, 8/15/2046 . . . . .	1,425,000	1,271,027
4.00%, 2/20/2046 . . . . .	349,182	362,252	2.50%, 2/15/2045 . . . . .	1,840,000	1,735,922
4.00%, 5/20/2046 . . . . .	378,036	391,224	2.50%, 2/15/2046 . . . . .	1,400,000	1,316,954
4.00%, 6/20/2046 . . . . .	252,670	261,485	2.50%, 5/15/2046 . . . . .	1,100,000	1,034,054
4.00%, 1/20/2047 . . . . .	850,249	879,911	2.75%, 8/15/2042 . . . . .	400,000	398,290
4.00%, 3/20/2047 . . . . .	424,048	438,841	2.75%, 11/15/2042 . . . . .	500,000	497,341
4.00%, 4/20/2047 . . . . .	816,069	843,874	2.75%, 8/15/2047 . . . . .	700,000	690,199
4.00%, 5/20/2047 . . . . .	560,104	579,187	2.75%, 11/15/2047 . . . . .	1,650,000	1,626,649
4.00%, 6/20/2047 . . . . .	3,667,562	3,792,521	2.88%, 5/15/2043 . . . . .	1,850,000	1,878,337
4.00%, 7/20/2047 . . . . .	578,544	598,256	2.88%, 8/15/2045 . . . . .	1,480,000	1,499,765
4.00%, 8/20/2047 . . . . .	239,061	247,206	2.88%, 11/15/2046 (b) . . . . .	1,750,000	1,772,305
4.00%, 1/20/2048 . . . . .	441,859	456,914	3.00%, 5/15/2042 . . . . .	325,000	338,125
4.00%, 6/20/2048 . . . . .	245,604	253,694	3.00%, 11/15/2044 . . . . .	1,925,000	1,996,220
4.00%, 8/20/2048 . . . . .	2,818,662	2,911,514	3.00%, 5/15/2045 . . . . .	1,875,000	1,945,480
4.00%, 9/20/2048 . . . . .	2,448,534	2,529,193	3.00%, 11/15/2045 . . . . .	2,400,000	2,490,956
4.00%, 11/20/2048 . . . . .	989,169	1,021,754	3.00%, 2/15/2047 . . . . .	700,000	726,640
4.50%, 1/20/2044 . . . . .	148,552	156,084	3.00%, 5/15/2047 . . . . .	2,700,000	2,799,028
4.50%, 11/20/2044 . . . . .	45,698	47,756	3.00%, 2/15/2048 . . . . .	1,700,000	1,759,603
4.50%, 12/20/2044 . . . . .	36,939	38,603	3.00%, 8/15/2048 . . . . .	1,950,000	2,019,341
4.50%, 4/20/2046 . . . . .	222,920	232,960	3.00%, 2/15/2049 (b) . . . . .	1,000,000	1,036,112
4.50%, 6/20/2046 . . . . .	160,085	167,296	3.13%, 11/15/2041 . . . . .	2,200,000	2,340,261
4.50%, 7/20/2046 . . . . .	205,128	214,367	3.13%, 2/15/2042 . . . . .	1,725,000	1,833,212

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.13%, 2/15/2043 . . . . .	\$ 1,825,000	\$ 1,933,731	1.75%, 11/15/2020 . . . . .	\$ 1,350,000	\$ 1,337,392
3.13%, 8/15/2044 . . . . .	1,250,000	1,324,587	1.75%, 12/31/2020 . . . . .	5,500,000	5,446,195
3.13%, 5/15/2048 . . . . .	1,375,000	1,458,422	1.75%, 11/30/2021 . . . . .	1,500,000	1,480,695
3.38%, 5/15/2044 . . . . .	1,350,000	1,491,802	1.75%, 2/28/2022 . . . . .	300,000	295,858
3.38%, 11/15/2048 . . . . .	2,100,000	2,337,867	1.75%, 3/31/2022 . . . . .	250,000	246,472
3.50%, 2/15/2039 . . . . .	2,500,000	2,832,638	1.75%, 4/30/2022 . . . . .	300,000	295,623
3.63%, 8/15/2043 . . . . .	1,600,000	1,838,274	1.75%, 5/31/2022 . . . . .	1,000,000	985,224
3.63%, 2/15/2044 . . . . .	2,475,000	2,846,362	1.75%, 6/30/2022 . . . . .	3,750,000	3,694,068
3.75%, 8/15/2041 . . . . .	700,000	818,932	1.75%, 1/31/2023 . . . . .	2,925,000	2,872,726
3.75%, 11/15/2043 . . . . .	1,425,000	1,670,305	1.75%, 5/15/2023 . . . . .	250,000	245,167
3.88%, 8/15/2040 . . . . .	750,000	893,052	1.88%, 12/15/2020 . . . . .	5,000,000	4,962,538
4.25%, 5/15/2039 . . . . .	1,500,000	1,875,367	1.88%, 1/31/2022 . . . . .	1,850,000	1,831,373
4.25%, 11/15/2040 . . . . .	1,000,000	1,252,572	1.88%, 2/28/2022 . . . . .	5,500,000	5,443,501
4.38%, 2/15/2038 . . . . .	775,000	980,414	1.88%, 3/31/2022 . . . . .	5,500,000	5,444,612
4.38%, 11/15/2039 . . . . .	4,100,000	5,209,328	1.88%, 4/30/2022 . . . . .	6,000,000	5,935,499
4.38%, 5/15/2040 . . . . .	575,000	731,458	1.88%, 5/31/2022 . . . . .	100,000	98,906
4.38%, 5/15/2041 . . . . .	300,000	382,590	1.88%, 7/31/2022 . . . . .	1,000,000	988,424
4.50%, 2/15/2036 . . . . .	2,500,000	3,165,648	1.88%, 8/31/2022 . . . . .	150,000	148,224
4.50%, 8/15/2039 . . . . .	650,000	839,262	1.88%, 9/30/2022 . . . . .	500,000	494,078
4.63%, 2/15/2040 . . . . .	1,190,000	1,562,119	1.88%, 8/31/2024 . . . . .	850,000	833,070
4.75%, 2/15/2037 . . . . .	350,000	459,235	2.00%, 2/28/2021 . . . . .	750,000	745,735
4.75%, 2/15/2041 . . . . .	650,000	869,439	2.00%, 5/31/2021 . . . . .	350,000	347,955
5.25%, 11/15/2028 . . . . .	450,000	558,718	2.00%, 8/31/2021 (b) . . . . .	300,000	298,122
Treasury Notes:			2.00%, 10/31/2021 . . . . .	3,500,000	3,477,536
1.13%, 4/30/2020 . . . . .	100,000	98,658	2.00%, 11/15/2021 . . . . .	500,000	496,890
1.13%, 2/28/2021 . . . . .	850,000	831,359	2.00%, 12/31/2021 . . . . .	3,000,000	2,981,689
1.13%, 6/30/2021 . . . . .	2,250,000	2,195,391	2.00%, 7/31/2022 . . . . .	100,000	99,253
1.13%, 7/31/2021 . . . . .	1,175,000	1,144,724	2.00%, 10/31/2022 . . . . .	5,000,000	4,960,223
1.13%, 8/31/2021 (b) . . . . .	2,350,000	2,287,545	2.00%, 11/30/2022 . . . . .	2,000,000	1,983,665
1.13%, 9/30/2021 . . . . .	1,300,000	1,265,286	2.00%, 2/15/2023 . . . . .	500,000	495,604
1.25%, 3/31/2021 . . . . .	200,000	196,054	2.00%, 5/31/2024 . . . . .	1,750,000	1,728,108
1.25%, 10/31/2021 . . . . .	1,400,000	1,364,914	2.00%, 6/30/2024 . . . . .	350,000	345,430
1.25%, 7/31/2023 . . . . .	250,000	239,812	2.00%, 2/15/2025 . . . . .	2,375,000	2,336,264
1.38%, 4/30/2020 . . . . .	350,000	346,219	2.00%, 8/15/2025 . . . . .	1,500,000	1,472,045
1.38%, 5/31/2020 . . . . .	500,000	494,152	2.00%, 11/15/2026 . . . . .	2,250,000	2,195,377
1.38%, 8/31/2020 (b) . . . . .	3,200,000	3,155,630	2.13%, 8/31/2020 . . . . .	1,650,000	1,644,628
1.38%, 9/15/2020 . . . . .	1,500,000	1,479,561	2.13%, 8/15/2021 . . . . .	5,500,000	5,481,266
1.38%, 9/30/2020 . . . . .	550,000	542,037	2.13%, 6/30/2022 . . . . .	4,500,000	4,484,872
1.38%, 10/31/2020 . . . . .	1,100,000	1,083,434	2.13%, 12/31/2022 . . . . .	3,900,000	3,884,000
1.38%, 1/31/2021 . . . . .	5,500,000	5,407,499	2.13%, 11/30/2023 . . . . .	1,000,000	994,575
1.38%, 4/30/2021 . . . . .	525,000	515,432	2.13%, 3/31/2024 (d) . . . . .	5,975,000	5,942,053
1.38%, 5/31/2021 . . . . .	3,775,000	3,703,404	2.13%, 7/31/2024 . . . . .	2,500,000	2,482,144
1.38%, 6/30/2023 . . . . .	2,500,000	2,412,657	2.13%, 9/30/2024 . . . . .	1,500,000	1,488,350
1.38%, 9/30/2023 . . . . .	550,000	529,598	2.13%, 11/30/2024 . . . . .	1,250,000	1,239,520
1.50%, 5/31/2020 . . . . .	300,000	296,913	2.13%, 5/15/2025 . . . . .	2,350,000	2,325,133
1.50%, 1/31/2022 . . . . .	450,000	440,861	2.25%, 12/31/2023 . . . . .	1,750,000	1,750,001
1.50%, 8/15/2026 . . . . .	1,850,000	1,744,849	2.25%, 1/31/2024 . . . . .	1,000,000	999,959
1.63%, 6/30/2020 . . . . .	75,000	74,293	2.25%, 10/31/2024 . . . . .	1,250,000	1,248,097
1.63%, 7/31/2020 . . . . .	5,600,000	5,544,280	2.25%, 11/15/2024 . . . . .	1,675,000	1,671,742
1.63%, 10/15/2020 (b) . . . . .	1,150,000	1,137,470	2.25%, 12/31/2024 . . . . .	1,250,000	1,247,765
1.63%, 11/15/2022 . . . . .	3,000,000	2,936,686	2.25%, 11/15/2025 (b) . . . . .	1,975,000	1,965,815
1.63%, 5/31/2023 . . . . .	1,250,000	1,219,548	2.25%, 3/31/2026 . . . . .	4,500,000	4,478,976
1.63%, 2/15/2026 . . . . .	1,925,000	1,839,418	2.25%, 2/15/2027 . . . . .	2,000,000	1,984,927
1.63%, 5/15/2026 . . . . .	2,350,000	2,241,352	2.25%, 8/15/2027 . . . . .	2,000,000	1,980,970
1.75%, 10/31/2020 . . . . .	650,000	643,941	2.25%, 11/15/2027 . . . . .	2,750,000	2,721,016

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.38%, 3/15/2021 . . . . . \$	1,000,000	\$ 1,001,701	3.63%, 2/15/2021 . . . . . \$	1,600,000	\$ 1,638,291
2.38%, 4/15/2021 . . . . .	750,000	751,392	U.S. Treasury Notes:		
2.38%, 3/15/2022 . . . . .	8,000,000	8,034,541	1.63%, 8/31/2022 . . . . .	1,150,000	1,126,947
2.38%, 1/31/2023 . . . . .	1,500,000	1,507,710	1.63%, 4/30/2023 . . . . .	2,500,000	2,440,079
2.38%, 8/15/2024 . . . . .	1,950,000	1,959,931	2.75%, 2/15/2028 . . . . .	1,750,000	1,800,047
2.38%, 5/15/2027 . . . . .	2,900,000	2,903,011	<b>TOTAL U.S. TREASURY</b>		
2.50%, 5/31/2020 . . . . .	1,650,000	1,652,241	<b>OBLIGATIONS</b>		
2.50%, 6/30/2020 . . . . .	2,500,000	2,503,386	(Cost \$379,278,637) . . . . .		381,297,406
2.50%, 12/31/2020 . . . . .	1,500,000	1,504,545	<b>MUNICIPAL BONDS &amp; NOTES — 0.5%</b>		
2.50%, 2/28/2021 . . . . .	2,000,000	2,007,818	<b>CALIFORNIA — 0.2%</b>		
2.50%, 1/15/2022 . . . . .	6,000,000	6,040,924	Bay Area Toll Authority		
2.50%, 2/15/2022 . . . . .	2,000,000	2,014,679	6.91%, 10/1/2050 . . . . .	25,000	38,230
2.50%, 3/31/2023 . . . . .	1,250,000	1,262,624	California, State General		
2.50%, 1/31/2024 (b) . . . . .	6,000,000	6,069,817	Obligation:		
2.50%, 1/31/2025 . . . . .	1,000,000	1,011,500	3.50%, 4/1/2028 . . . . .	250,000	262,587
2.50%, 2/28/2026 . . . . .	2,500,000	2,528,128	7.30%, 10/1/2039 . . . . .	125,000	180,879
2.63%, 8/15/2020 . . . . .	150,000	150,482	7.50%, 4/1/2034 . . . . .	100,000	144,365
2.63%, 8/31/2020 . . . . .	5,750,000	5,769,839	7.55%, 4/1/2039 . . . . .	100,000	151,872
2.63%, 11/15/2020 . . . . .	250,000	251,086	California, State University		
2.63%, 5/15/2021 . . . . .	1,500,000	1,510,563	Series B, 3.90%, 11/1/2047 . . . . .	100,000	100,142
2.63%, 6/15/2021 . . . . .	1,350,000	1,360,667	Los Angeles Department of Water		
2.63%, 7/15/2021 . . . . .	3,000,000	3,023,745	& Power Power System Revenue		
2.63%, 12/15/2021 . . . . .	2,500,000	2,524,975	5.72%, 7/1/2039 . . . . .	100,000	128,080
2.63%, 2/28/2023 . . . . .	2,000,000	2,029,039	Los Angeles, CA, Unified School		
2.63%, 6/30/2023 . . . . .	3,600,000	3,656,205	District, General Obligation		
2.63%, 12/31/2023 . . . . .	3,000,000	3,051,107	5.75%, 7/1/2034 . . . . .	25,000	30,732
2.63%, 3/31/2025 . . . . .	1,000,000	1,018,346	Regents of the University of		
2.63%, 12/31/2025 . . . . .	3,250,000	3,312,072	California Medical Center		
2.63%, 1/31/2026 . . . . .	2,000,000	2,038,439	Pooled Revenue		
2.63%, 2/15/2029 (b) . . . . .	5,000,000	5,092,233	Series H, 6.55%, 5/15/2048 . . . . .	50,000	69,472
2.75%, 9/30/2020 . . . . .	5,000,000	5,028,676	San Jose Redev. Agency Successor		
2.75%, 11/30/2020 . . . . .	2,500,000	2,516,866	Agency		
2.75%, 8/15/2021 . . . . .	1,000,000	1,011,177	Series A-T, 3.38%, 8/1/2034 . . . . .	275,000	274,763
2.75%, 4/30/2023 . . . . .	3,250,000	3,314,242	State of California		
2.75%, 5/31/2023 . . . . .	1,500,000	1,530,359	7.60%, 11/1/2040 . . . . .	250,000	388,122
2.75%, 7/31/2023 . . . . .	1,000,000	1,020,944	University of California		
2.75%, 8/31/2023 . . . . .	1,250,000	1,276,693	Series AX, 3.06%, 7/1/2025 . . . . .	300,000	305,286
2.75%, 11/15/2023 . . . . .	1,500,000	1,532,725			2,074,530
2.75%, 2/15/2024 . . . . .	100,000	102,293	<b>FLORIDA — 0.1%</b>		
2.75%, 2/28/2025 . . . . .	2,250,000	2,306,757	County of Miami-Dade FL Aviation		
2.75%, 6/30/2025 . . . . .	2,750,000	2,820,787	Revenue		
2.75%, 8/31/2025 . . . . .	2,500,000	2,564,794	Series C, 4.28%, 10/1/2041 . . . . .	125,000	128,981
2.88%, 10/31/2020 . . . . .	3,250,000	3,276,370	State Board of Administration		
2.88%, 9/30/2023 . . . . .	2,000,000	2,053,709	Finance Corp.:		
2.88%, 10/31/2023 . . . . .	2,000,000	2,054,634	Series A, 2.64%, 7/1/2021 . . . . .	150,000	150,374
2.88%, 11/30/2023 . . . . .	3,000,000	3,084,671	Series A, 3.00%, 7/1/2020 . . . . .	100,000	100,528
2.88%, 4/30/2025 . . . . .	1,250,000	1,290,754			379,883
2.88%, 5/31/2025 . . . . .	3,900,000	4,027,045	<b>GEORGIA — 0.0% (a)</b>		
2.88%, 7/31/2025 . . . . .	4,000,000	4,133,086	Georgia, Municipal Electric		
2.88%, 11/30/2025 . . . . .	1,500,000	1,551,249	Authority Revenue		
2.88%, 5/15/2028 . . . . .	2,000,000	2,077,608	6.66%, 4/1/2057 . . . . .	165,000	198,325
2.88%, 8/15/2028 . . . . .	2,750,000	2,857,455	<b>ILLINOIS — 0.1%</b>		
3.00%, 9/30/2025 . . . . .	2,500,000	2,603,083	Chicago O'Hare International		
3.00%, 10/31/2025 . . . . .	2,750,000	2,864,004	Airport:		
3.13%, 11/15/2028 . . . . .	4,750,000	5,039,045			

See accompanying notes to schedule of investments.



**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series C, 4.47%, 1/1/2049 . . . . \$	50,000	\$ 54,925	<b>VIRGINIA — 0.0% (a)</b>		
Series C, 4.57%, 1/1/2054 . . . .	50,000	55,456	University of Virginia		
Sales Tax Securitization Corp.			Series C, 4.18%, 9/1/2117 . . . . \$	50,000	\$ 51,702
3.59%, 1/1/2043 . . . . .	275,000	252,675	<b>TOTAL MUNICIPAL BONDS &amp; NOTES</b>		
State of Illinois:			(Cost \$5,162,786) . . . . .		5,230,843
5.10%, 6/1/2033 . . . . .	50,000	49,131	<b>MORTGAGE-BACKED</b>		
6.63%, 2/1/2035 . . . . .	200,000	217,066	<b>SECURITIES — 1.2%</b>		
7.35%, 7/1/2035 . . . . .	100,000	113,623	Banc of America Commercial		
		742,876	Mortgage Trust 2015-UBS7		
<b>MASSACHUSETTS — 0.0% (a)</b>			Series 2015-UBS7, Class A4,		
Commonwealth of Massachusetts			3.71%, 9/15/2048 . . . . .	100,000	103,568
Series E, 4.20%, 12/1/2021 . . . .	100,000	102,699	BANK 2017-BNK8:		
<b>MISSOURI — 0.0% (a)</b>			Series 2017-BNK8, Class A4,		
Health & Educational Facilities			3.49%, 11/15/2050 . . . . .	90,000	92,058
Authority of the State of			Series 2017-BNK8, Class B,		
Missouri			3.93%, 11/15/2050 (c) . . . .	50,000	51,021
3.65%, 8/15/2057 . . . . .	100,000	98,842	BANK 2018-BNK13 Series		
<b>NEW JERSEY — 0.0% (a)</b>			2018-BN13, Class A5, 4.22%,		
New Jersey Turnpike Authority			8/15/2061 (c) . . . . .	100,000	107,663
Revenue			BANK 2018-BNK14 Series		
Series A, 7.10%, 1/1/2041 . . . .	100,000	145,808	2018-BN14, Class A4, 4.23%,		
<b>NEW YORK — 0.1%</b>			9/15/2060 . . . . .	143,329	154,343
New York City Water & Sewer			BANK 2018-BNK15 Series		
System			2018-BN15, Class A4, 4.41%,		
5.44%, 6/15/2043 . . . . .	25,000	32,254	11/15/2061 . . . . .	100,000	108,985
New York, State Urban			BENCHMARK Mortgage Trust:		
Development Corp.			Series 2018-B2, Class A5,		
Series B, 3.90%, 3/15/2033 . . . .	100,000	104,063	3.88%, 2/15/2051 . . . . .	130,000	136,549
Port Authority of New York & New			Series 2018-B5, Class A4,		
Jersey:			4.21%, 7/15/2051 . . . . .	100,000	107,732
4.03%, 9/1/2048 . . . . .	125,000	134,972	CD Mortgage Trust Series		
4.46%, 10/1/2062 . . . . .	340,000	380,912	2017-CD6, Class A5, 3.46%,		
5.65%, 11/1/2040 . . . . .	100,000	129,405	11/13/2050 . . . . .	100,000	101,684
Series 192, 4.81%, 10/15/2065 . .	25,000	29,410	CFCRE Commercial Mortgage		
		811,016	Trust 2016-C7 Series		
<b>OHIO — 0.0% (a)</b>			2016-C7, Class A3, 3.84%,		
American Municipal Power Inc.			12/10/2054 . . . . .	300,000	312,241
7.83%, 2/15/2041 . . . . .	150,000	226,137	Citigroup Commercial Mortgage		
<b>PENNSYLVANIA — 0.0% (a)</b>			Trust Series 2015-GC33,		
Commonwealth Financing			Class A4, 3.78%, 9/10/2058 . .	600,000	624,578
Authority			Citigroup Commercial Mortgage		
Series A, 4.14%, 6/1/2038 . . . .	125,000	131,189	Trust 2013-GC11 Series		
<b>TEXAS — 0.0% (a)</b>			2013-GC11, Class A4, 3.09%,		
Dallas Area Rapid Transit			4/10/2046 . . . . .	75,000	75,658
5.02%, 12/1/2048 . . . . .	100,000	121,213	Citigroup Commercial Mortgage		
Permanent University Fund -			Trust 2017-C4 Series		
University of Texas System			2017-C4, Class A4, 3.47%,		
3.38%, 7/1/2047 . . . . .	150,000	146,623	10/12/2050 . . . . .	250,000	254,946
		267,836	COMM 2014-CCRE16		
			Mortgage Trust:		
			Series 2014-CR16, Class A4,		
			4.05%, 4/10/2047 . . . . .	100,000	104,900
			Series 2014-CR16, Class B,		
			4.58%, 4/10/2047 . . . . .	400,000	419,314
			COMM 2014-UBS6 Mortgage		
			Trust Series 2014-UBS6,		
			Class A5, 3.64%, 12/10/2047 .	100,000	103,322

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . . . \$	50,000	\$ 51,709	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (c) . . . . . \$	50,000	\$ 52,685
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048 . . . . .	300,000	308,283	JPMBB Commercial Mortgage Securities Trust 2015-C29: Series 2015-C29, Class A2, 2.92%, 5/15/2048 . . . . .	206,609	206,506
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046 . . . . .	41,382	41,994	Series 2015-C29, Class A4, 3.61%, 5/15/2048 . . . . .	100,000	103,362
Series 2018-COR3, Class A3, 4.23%, 5/10/2051 . . . . .	100,000	107,334	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048 . . . . .	100,000	103,859
Commercial Mortgage Pass Through Certificates Series 2014-CR14, Class A3, 3.96%, 2/10/2047 . . . . .	400,000	417,831	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.74%, 3/15/2049 (c) . . . . .	300,000	322,305
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (c) . . . . .	150,000	152,386	JPMBB Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050 . . . . .	500,000	509,511
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (c) . . . . .	250,000	253,065	JPMBB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5, Class A2, 3.33%, 3/15/2050 . . . . .	300,000	303,876
Series 2018-C14, Class A4, 4.42%, 11/15/2051 . . . . .	50,000	54,378	Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048 . . . . .	200,000	202,588
Federal National Mortgage Association Series 2017-M15, Class A2, 2.96%, 9/25/2027 (c) . . . . .	500,000	501,605	Series 2016-C29, Class A2, 2.79%, 5/15/2049 . . . . .	200,000	199,452
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.05%, 7/10/2046 (c) . . . . .	80,000	84,538	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045 . . . . .	173,869	173,645
GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046 . . . . .	93,403	98,686	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046 . . . . .	300,000	300,061
GS Mortgage Securities Trust 2013-GC12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046 . . . . .	150,000	151,281	Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . . . .	220,000	225,249
GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 . . . . .	200,000	196,516	Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051 . . . . .	150,000	160,203
GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . . . .	300,000	302,427	UBS Commercial Mortgage Trust Series 2018-C8, Class A4, 3.98%, 2/15/2051 . . . . .	400,000	422,204
GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050 . . . . .	250,000	254,518	UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046 . . . . .	175,000	177,344
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . . . . .	60,000	63,418	Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047 . . . . .	225,000	227,779

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048. . . . .	\$ 100,000	\$ 101,776	State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (g) (h) . . . . .	20,770,356	\$ 20,770,356
Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048. . . . .	300,000	308,750	State Street Navigator Securities Lending Portfolio II (i) (j) . . . . .	39,495,105	39,495,105
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050 . . . . .	300,000	298,754	<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$60,265,461). . . . .		<u>60,265,461</u>
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050. . . . .	250,000	256,575	<b>TOTAL INVESTMENTS — 104.8%</b> (Cost \$1,046,247,808). . . . .		<u>1,047,510,720</u>
Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061 . . . . .	150,000	164,352	<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (4.8)%</b> . . . . .		<u>(47,815,626)</u>
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046. . . . .	210,000	219,573	<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 999,695,094</u>
WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047. . . . .	66,069	66,861	(a) Amount is less than 0.05% of net assets.		
Series 2014-C19, Class A4, 3.83%, 3/15/2047. . . . .	110,000	114,350	(b) All or a portion of the shares of the security are on loan at March 31, 2019.		
WFRBS Commercial Mortgage Trust 2014-C25 Series 2014-C25, Class A5, 3.63%, 11/15/2047. . . . .	500,000	516,227	(c) Variable Rate Security - Interest rate shown is rate in effect at March 31, 2019. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047 . . . . .	100,000	104,994	(d) When-issued security.		
<b>TOTAL MORTGAGE-BACKED SECURITIES</b> (Cost \$11,768,102) . . . . .		<u>11,741,372</u>	(e) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.6% of net assets as of March 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
<b>COMMERCIAL MORTGAGE BACKED SECURITIES — 0.0% (a)</b>			(f) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of March 31, 2019. Maturity date shown is the final maturity.		
BENCHMARK Mortgage Trust Series 2019-B10, Class A4, 3.72%, 3/15/2062 (d) . . . . .	115,000	119,324	(g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.		
UBS Commercial Mortgage Trust Series 2019-C16, Class A4, 3.60%, 4/15/2052 (d) . . . . .	100,000	102,230	(h) The rate shown is the annualized seven-day yield at March 31, 2019.		
<b>TOTAL COMMERCIAL MORTGAGE BACKED SECURITIES</b> (Cost \$221,445) . . . . .		<u>221,554</u>	(i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.		
			(j) Investment of cash collateral for securities loaned.		
			BKNT = Bank Notes		
			GMTN = Global Medium Term Note		
			LIBOR = London Interbank Offered Rate		
			MTN = Medium Term Note		

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Corporate Bonds & Notes . . . . .	\$ —	\$249,123,918	\$—	\$ 249,123,918
Asset-Backed Securities . . . . .	—	4,571,631	—	4,571,631
Foreign Government Obligations . . . . .	—	39,087,223	—	39,087,223
U.S. Government Agency Obligations . . . . .	—	295,971,312	—	295,971,312
U.S. Treasury Obligations . . . . .	—	381,297,406	—	381,297,406
Municipal Bonds & Notes . . . . .	—	5,230,843	—	5,230,843
Mortgage-Backed Securities . . . . .	—	11,741,372	—	11,741,372
Commercial Mortgage Backed Securities . . . . .	—	221,554	—	221,554
Short-Term Investments . . . . .	<u>60,265,461</u>	<u>—</u>	<u>—</u>	<u>60,265,461</u>
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$60,265,461</u>	<u>\$987,245,259</u>	<u>\$—</u>	<u>\$1,047,510,720</u>

**Affiliate Table**

	Number of Shares Held		Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/18	Value at 12/31/18		from Shares Sold	Realized Gain (Loss)		at 3/31/19	Value at 3/31/19		
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	12,039,221	\$12,039,221	\$ 78,928,419	\$70,197,284	\$—	\$—	20,770,356	\$20,770,356	\$66,836	\$—
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	50,119,178	10,624,073	—	—	39,495,105	39,495,105	4,750	—
Total . . . . .		<u>\$12,039,221</u>	<u>\$129,047,597</u>	<u>\$80,821,357</u>	<u>\$—</u>	<u>\$—</u>	<u>\$60,265,461</u>	<u>\$60,265,461</u>	<u>\$71,586</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

State Street Global Equity ex-U.S. Index Fund is a feeder fund that invests substantially all of its investable assets in a master fund, the State Street Global Equity Ex-U.S. Index Portfolio. The schedule of investments for the State Street Global Equity Ex-U.S. Index Portfolio follows.

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 96.3%</b>		
<b>AUSTRALIA — 4.6%</b>		
AGL Energy, Ltd. . . . .	68,080	\$ 1,052,811
Alumina, Ltd. . . . .	267,843	460,435
Amcor, Ltd. . . . .	123,358	1,348,585
AMP, Ltd. (a) . . . . .	335,655	500,708
APA Group . . . . .	128,919	913,944
Aristocrat Leisure, Ltd. . . . .	59,156	1,029,946
ASX, Ltd. . . . .	20,263	1,005,264
Aurizon Holdings, Ltd. . . . .	210,058	678,927
AusNet Services . . . . .	172,011	216,884
Australia & New Zealand Banking Group, Ltd. . . . .	307,976	5,694,602
Bank of Queensland, Ltd. (a) . . . . .	38,695	250,132
Bendigo & Adelaide Bank, Ltd. (a) . . . . .	50,810	349,379
BHP Group PLC . . . . .	223,763	5,390,046
BHP Group, Ltd. . . . .	315,208	8,618,217
BlueScope Steel, Ltd. . . . .	56,379	558,681
Boral, Ltd. . . . .	120,339	392,366
Brambles, Ltd. . . . .	169,432	1,415,386
Caltex Australia, Ltd. . . . .	27,007	502,824
Challenger, Ltd. . . . .	62,335	366,636
CIMIC Group, Ltd. . . . .	10,985	376,582
Coca-Cola Amatil, Ltd. . . . .	53,493	328,689
Cochlear, Ltd. . . . .	6,382	785,557
Coles Group, Ltd. (a)(b) . . . . .	118,037	993,594
Commonwealth Bank of Australia . . . . .	189,231	9,495,444
Computershare, Ltd. . . . .	46,891	568,918
Crown Resorts, Ltd. . . . .	39,227	320,725
CSL, Ltd. . . . .	48,555	6,723,683
Dexus REIT . . . . .	110,612	1,001,023
Domino's Pizza Enterprises, Ltd. (a) . . . . .	8,153	251,466
Flight Centre Travel Group, Ltd. . . . .	6,470	193,260
Fortescue Metals Group, Ltd. (a) . . . . .	165,499	835,867
Goodman Group REIT . . . . .	172,310	1,634,045
GPT Group REIT . . . . .	198,436	875,355
Harvey Norman Holdings, Ltd. (a) . . . . .	67,556	192,913
Incitec Pivot, Ltd. . . . .	184,139	408,106
Insurance Australia Group, Ltd. . . . .	243,931	1,330,762
LendLease Group . . . . .	61,502	540,857
Macquarie Group, Ltd. . . . .	34,106	3,135,483
Medibank Pvt, Ltd. . . . .	283,639	556,093
Mirvac Group REIT . . . . .	395,098	771,809
National Australia Bank, Ltd. . . . .	293,939	5,276,364
Newcrest Mining, Ltd. . . . .	81,089	1,469,416
Oil Search, Ltd. . . . .	140,197	781,773

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orica, Ltd. . . . .	43,563	\$ 545,560
Origin Energy, Ltd. . . . .	184,656	944,427
QBE Insurance Group, Ltd. . . . .	138,182	1,208,320
Ramsay Health Care, Ltd. (a) . . . . .	15,771	720,908
REA Group, Ltd. . . . .	6,430	341,196
Santos, Ltd. . . . .	189,850	921,093
Scentre Group REIT . . . . .	564,647	1,648,508
SEEK, Ltd. . . . .	36,624	456,318
Sonic Healthcare, Ltd. . . . .	45,254	789,510
South32, Ltd. (c) . . . . .	10,757	28,146
South32, Ltd. (c) . . . . .	514,589	1,363,458
Stockland REIT (a) . . . . .	269,402	736,773
Suncorp Group, Ltd. . . . .	138,202	1,352,807
Sydney Airport . . . . .	115,338	608,742
Tabcorp Holdings, Ltd. . . . .	213,251	699,851
Telstra Corp., Ltd. . . . .	435,178	1,026,307
TPG Telecom, Ltd. . . . .	37,112	183,219
Transurban Group Stapled Security . . . . .	282,270	2,646,738
Treasury Wine Estates, Ltd. . . . .	78,882	836,585
Vicinity Centres REIT . . . . .	329,774	609,063
Washington H Soul Pattinson & Co., Ltd. . . . .	10,211	190,836
Wesfarmers, Ltd. (a) . . . . .	119,668	2,945,463
Westpac Banking Corp. (a) . . . . .	362,543	6,675,239
Woodside Petroleum, Ltd. . . . .	98,912	2,432,475
Woolworths Group, Ltd. (a) . . . . .	139,033	3,002,367
WorleyParsons, Ltd. (a) . . . . .	35,774	359,835
		102,867,301
<b>AUSTRIA — 0.2%</b>		
ANDRITZ AG (a) . . . . .	9,048	388,501
Erste Group Bank AG . . . . .	33,465	1,230,995
OMV AG . . . . .	16,290	884,746
Raiffeisen Bank International AG . . . . .	18,565	417,123
Verbund AG . . . . .	7,955	382,123
Voestalpine AG . . . . .	13,402	407,361
		3,710,849
<b>BELGIUM — 0.7%</b>		
Ageas . . . . .	20,518	990,661
Anheuser-Busch InBev SA . . . . .	80,617	6,767,334
Colruyt SA . . . . .	7,218	534,102
Groupe Bruxelles Lambert SA . . . . .	9,152	890,135
KBC Group NV . . . . .	27,188	1,901,286
Proximus SADP . . . . .	18,436	532,219
Solvay SA . . . . .	8,374	906,237
Telenet Group Holding NV . . . . .	6,740	324,516
UCB SA . . . . .	13,789	1,185,377
Umicore SA (a) . . . . .	23,490	1,044,216
		15,076,083
<b>BRAZIL — 1.9%</b>		
Ambev SA . . . . .	493,667	2,134,907
Atacadao Distribuicao Comercio e Industria Ltda . . . . .	39,400	203,393

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
B2W Cia Digital (b) . . . . .	17,400	\$ 188,768	Suzano Papel e Celulose SA . . .	62,809	\$ 751,288
B3 SA - Brasil Bolsa Balcao . . .	215,501	1,778,629	Telefonica Brasil SA Preference		
Banco Bradesco SA Preference			Shares . . . . .	52,485	640,604
Shares . . . . .	360,756	3,980,487	TIM Participacoes SA . . . . .	97,800	296,288
Banco Bradesco SA . . . . .	105,543	1,026,493	Ultrapar Participacoes SA . . . . .	42,800	516,895
Banco do Brasil SA . . . . .	90,000	1,126,706	Vale SA . . . . .	340,206	4,452,217
Banco Santander Brasil SA . . . . .	44,000	497,130	WEG SA . . . . .	87,870	406,419
BB Seguridade Participacoes SA . . . . .	82,900	564,922			
BR Malls Participacoes SA . . . . .	100,382	324,229			
Braskem SA Class A, Preference					
Shares . . . . .	20,100	262,890	<b>CANADA — 6.6%</b>		
BRF SA (b) . . . . .	63,300	368,411	Agnico Eagle Mines, Ltd. . . . .	25,600	1,113,335
CCR SA . . . . .	132,600	400,011	Alimentation Couche-Tard, Inc.		
Centrais Eletricas Brasileiras SA			Class B . . . . .	47,700	2,810,692
(b) . . . . .	22,800	214,953	AltaGas, Ltd. (a) . . . . .	28,400	373,933
Centrais Eletricas Brasileiras SA			ARC Resources, Ltd. (a) . . . . .	35,900	245,075
Class B, Preference Shares			Atco, Ltd. Class I . . . . .	9,100	306,523
(b) . . . . .	28,700	279,205	Aurora Cannabis, Inc. (a)(b) . . . . .	76,500	692,305
Cia Brasileira de Distribuicao			Bank of Montreal . . . . .	68,400	5,119,440
Preference Shares . . . . .	16,500	387,771	Bank of Nova Scotia . . . . .	130,800	6,965,165
Cia de Saneamento Basico do			Barrick Gold Corp. . . . .	132,100	1,811,499
Estado de Sao Paulo . . . . .	38,300	413,341	Barrick Gold Corp. (d) . . . . .	54,882	752,602
Cia Energetica de Minas Gerais			Bausch Health Cos., Inc. (b) . . . . .	33,800	834,152
Preference Shares . . . . .	96,664	345,255	BCE, Inc. . . . .	16,479	731,961
Cia Siderurgica Nacional SA (b) . . . . .	77,800	324,858	BlackBerry, Ltd. (b) . . . . .	53,900	543,458
Cielo SA . . . . .	152,339	371,482	Bombardier, Inc. Class B (b) . . . . .	231,300	444,957
Cosan SA . . . . .	20,400	223,568	Brookfield Asset Management,		
Embraer SA . . . . .	72,500	343,712	Inc. Class A . . . . .	90,650	4,224,611
Engie Brasil Energia SA . . . . .	24,466	268,506	CAE, Inc. . . . .	28,400	629,458
Equatorial Energia SA . . . . .	17,700	363,851	Cameco Corp. . . . .	45,200	532,879
Gerdau SA Preference Shares . . . . .	125,100	486,680	Canadian Imperial Bank of		
Hypera SA . . . . .	45,600	303,477	Commerce (a) . . . . .	47,400	3,746,727
IRB Brasil Resseguros S/A . . . . .	14,700	344,676	Canadian National Railway Co. . . . .	78,200	7,002,557
Itau Unibanco Holding SA			Canadian Natural Resources,		
Preference Shares . . . . .	519,203	4,593,406	Ltd. . . . .	129,800	3,564,776
Itausa - Investimentos Itau SA			Canadian Pacific Railway, Ltd. . . . .	15,400	3,173,948
Preference Shares . . . . .	462,265	1,423,012	Canadian Tire Corp., Ltd.		
JBS SA . . . . .	123,600	505,618	Class A . . . . .	6,800	732,911
Klabin SA . . . . .	78,628	344,075	Canadian Utilities, Ltd. Class A . . . . .	14,300	390,482
Kroton Educacional SA . . . . .	148,000	403,114	Canopy Growth Corp. (a)(b) . . . . .	22,000	952,161
Localiza Rent a Car SA . . . . .	61,016	518,331	CCL Industries, Inc. Class B . . . . .	16,300	660,077
Lojas Americanas SA Preference			Cenovus Energy, Inc. . . . .	117,800	1,022,853
Shares . . . . .	74,181	319,659	CGI, Inc. (b) . . . . .	27,500	1,891,107
Lojas Renner SA . . . . .	73,610	828,460	CI Financial Corp. . . . .	26,300	359,079
M Dias Branco SA . . . . .	7,900	88,202	Constellation Software, Inc. . . . .	2,200	1,864,965
Magazine Luiza SA . . . . .	8,300	368,645	Cronos Group, Inc. (b) . . . . .	22,700	417,145
Multiplan Empreendimentos			Dollarama, Inc. . . . .	34,700	925,974
Imobiliarios SA . . . . .	36,014	216,452	Emera, Inc. . . . .	5,900	220,684
Natura Cosméticos SA . . . . .	23,500	274,087	Empire Co., Ltd. Class A . . . . .	21,400	463,417
Petrobras Distribuidora SA . . . . .	46,800	278,392	Enbridge, Inc. . . . .	215,300	7,800,082
Petroleo Brasileiro SA			Encana Corp. (c) . . . . .	108,600	786,892
Preference Shares . . . . .	423,400	3,052,806	Encana Corp. (c) . . . . .	50,100	362,724
Petroleo Brasileiro SA . . . . .	324,500	2,597,367	Fairfax Financial Holdings, Ltd. . . . .	3,000	1,390,022
Porto Seguro SA . . . . .	12,800	177,050	Finning International, Inc. . . . .	21,500	382,380
Raia Drogasil SA . . . . .	28,100	471,498	First Capital Realty, Inc. . . . .	20,100	321,973
Rumo SA (b) . . . . .	114,187	561,883	First Quantum Minerals, Ltd. (a) . . . . .	74,800	848,250
Sul America SA . . . . .	17,891	136,997	Fortis, Inc. . . . .	45,300	1,674,739
			Franco-Nevada Corp. . . . .	19,800	1,484,907

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
George Weston, Ltd. . . . .	9,127	\$ 656,472	West Fraser Timber Co., Ltd. . . . .	5,700	\$ 277,331
Gildan Activewear, Inc. . . . .	22,900	823,642	Wheaton Precious Metals Corp. . . . .	46,900	1,116,725
Goldcorp, Inc. . . . .	93,000	1,064,389	WSP Global, Inc. . . . .	11,300	617,717
Great-West Lifeco, Inc. . . . .	32,000	775,119			<u>148,373,294</u>
H&R Real Estate Investment Trust. . . . .	18,600	325,930	<b>CHILE — 0.3%</b>		
Husky Energy, Inc. . . . .	37,355	370,488	Aguas Andinas SA Class A . . . . .	220,856	125,573
Hydro One, Ltd. (e) . . . . .	37,300	579,623	Antofagasta PLC. . . . .	39,186	493,252
iA Financial Corp, Inc. (b) . . . . .	11,900	438,963	Banco de Chile . . . . .	2,221,425	327,072
IGM Financial, Inc. . . . .	8,500	218,743	Banco de Credito e Inversiones SA . . . . .	4,364	278,998
Imperial Oil, Ltd. . . . .	29,800	813,731	Banco Santander Chile . . . . .	6,282,882	472,642
Intact Financial Corp. . . . .	14,800	1,252,729	Cencosud SA . . . . .	153,516	265,781
Inter Pipeline, Ltd. (a) . . . . .	44,800	741,441	Cia Cervecerias Unidas SA . . . . .	13,362	191,299
Keyera Corp. . . . .	22,800	537,766	Colbun SA. . . . .	622,750	140,753
Kinross Gold Corp. (b) . . . . .	151,900	523,029	Embotelladora Andina SA Class B, Preference Shares . . . . .	22,750	83,080
Loblaw Cos., Ltd. . . . .	19,900	981,929	Empresa Nacional de Telecomunicaciones SA . . . . .	21,891	227,958
Lundin Mining Corp. . . . .	83,600	387,979	Empresas CMPC SA . . . . .	127,700	450,391
Magna International, Inc. . . . .	33,500	1,631,682	Empresas COPEC SA . . . . .	37,051	470,432
Manulife Financial Corp. . . . .	213,600	3,613,429	Enel Americas SA . . . . .	2,714,164	482,545
Methanex Corp. . . . .	6,400	363,606	Enel Chile SA . . . . .	2,451,823	256,901
Metro, Inc. . . . .	25,657	944,889	Itau CorpBanca. . . . .	13,434,953	118,461
National Bank of Canada (a) . . . . .	35,600	1,607,123	Latam Airlines Group SA . . . . .	26,499	281,745
Nutrien, Ltd. . . . .	66,618	3,514,530	SACI Falabella . . . . .	73,961	549,973
Onex Corp. . . . .	10,200	575,528	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares . . . . .	12,495	480,152
Open Text Corp. . . . .	29,400	1,129,169			<u>5,697,008</u>
Pembina Pipeline Corp. . . . .	53,536	1,967,201	<b>CHINA — 8.0%</b>		
Power Corp. of Canada . . . . .	38,400	895,650	3SBio, Inc. (a)(e) . . . . .	163,500	321,587
Power Financial Corp. . . . .	27,100	633,304	51job, Inc. ADR (a)(b) . . . . .	3,500	272,580
PrairieSky Royalty, Ltd. (a) . . . . .	26,894	362,358	58.com, Inc. ADR (b) . . . . .	11,000	722,480
Restaurant Brands International, Inc. . . . .	25,346	1,649,449	AAC Technologies Holdings, Inc. . . . .	74,500	440,834
RioCan Real Estate Investment Trust. . . . .	15,400	305,130	Agile Group Holdings, Ltd. . . . .	166,000	268,562
Rogers Communications, Inc. Class B . . . . .	38,500	2,071,182	Agricultural Bank of China, Ltd. Class A . . . . .	105,600	58,609
Royal Bank of Canada . . . . .	153,100	11,553,982	Agricultural Bank of China, Ltd. Class H . . . . .	3,071,000	1,416,190
Saputo, Inc. . . . .	25,300	862,618	Air China, Ltd. Class H . . . . .	186,000	228,888
Seven Generations Energy, Ltd. Class A (b) . . . . .	27,800	200,808	Alibaba Group Holding, Ltd. ADR (b) . . . . .	138,200	25,214,590
Shaw Communications, Inc. Class B . . . . .	49,400	1,028,342	Alibaba Health Information Technology, Ltd. (a)(b) . . . . .	385,500	445,415
Shopify, Inc. Class A (b) . . . . .	9,500	1,961,653	Aluminum Corp. of China, Ltd. Class H (b) . . . . .	462,000	170,088
SmartCentres Real Estate Investment Trust . . . . .	6,700	175,581	Angang Steel Co., Ltd. Class H (a) . . . . .	150,000	109,682
SNC-Lavalin Group, Inc. . . . .	18,500	469,580	Anhui Conch Cement Co., Ltd. Class H . . . . .	129,000	787,973
Stars Group, Inc. (b) . . . . .	22,500	393,428	ANTA Sports Products, Ltd. . . . .	116,000	789,101
Sun Life Financial, Inc. . . . .	63,800	2,451,807	Autohome, Inc. ADR (a)(b) . . . . .	6,900	725,328
Suncor Energy, Inc. . . . .	171,364	5,555,429	AviChina Industry & Technology Co., Ltd. Class H . . . . .	188,000	119,986
Teck Resources, Ltd. Class B . . . . .	54,400	1,259,065			
TELUS Corp. . . . .	21,300	788,576			
Thomson Reuters Corp. . . . .	21,530	1,274,282			
Toronto-Dominion Bank . . . . .	194,700	10,568,991			
Tourmaline Oil Corp. . . . .	31,400	485,120			
TransCanada Corp. (a) . . . . .	97,800	4,393,844			
Turquoise Hill Resources, Ltd. (b) . . . . .	101,600	167,312			
Vermilion Energy, Inc. (a) . . . . .	17,900	442,023			

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BAIC Motor Corp., Ltd. Class H (e) . . . . .	155,000	\$ 101,294	China Jinmao Holdings Group, Ltd. (a) . . . . .	592,000	\$ 386,122
Baidu, Inc. ADR (b) . . . . .	29,800	4,912,530	China Life Insurance Co., Ltd. Class H . . . . .	785,000	2,110,013
Bank of China, Ltd. Class H . . . . .	8,367,000	3,794,485	China Literature, Ltd. (a)(b)(e) . . . . .	26,200	122,657
Bank of Communications Co., Ltd. Class H . . . . .	969,000	793,721	China Longyuan Power Group Corp., Ltd. Class H . . . . .	379,000	263,612
Baozun, Inc. ADR (a)(b) . . . . .	5,700	236,778	China Medical System Holdings, Ltd. . . . .	144,000	139,598
BBMG Corp. Class H . . . . .	322,000	118,136	China Mengniu Dairy Co., Ltd. . . . .	302,000	1,123,370
BeiGene, Ltd. ADR (a)(b) . . . . .	3,400	448,800	China Merchants Bank Co., Ltd. Class A . . . . .	27,700	139,806
Beijing Capital International Airport Co., Ltd. Class H . . . . .	160,000	151,848	China Merchants Bank Co., Ltd. Class H . . . . .	413,000	2,007,140
Beijing Enterprises Holdings, Ltd. . . . .	58,000	328,792	China Merchants Port Holdings Co., Ltd. . . . .	148,776	316,885
Beijing Enterprises Water Group, Ltd. . . . .	662,000	409,009	China Minsheng Banking Corp., Ltd. Class H . . . . .	680,600	494,197
BOC Hong Kong Holdings, Ltd. . . . .	390,500	1,616,730	China Mobile, Ltd. . . . .	648,500	6,608,959
Brilliance China Automotive Holdings, Ltd. . . . .	360,000	356,792	China Molybdenum Co., Ltd. Class H . . . . .	354,000	147,914
BYD Co., Ltd. Class H (a) . . . . .	65,000	391,659	China National Building Material Co., Ltd. Class H . . . . .	396,000	312,262
BYD Electronic International Co., Ltd. (a) . . . . .	72,000	92,821	China Oilfield Services, Ltd. Class H . . . . .	204,000	220,373
CAR, Inc. (a)(b) . . . . .	71,000	61,232	China Oriental Group Co., Ltd. . . . .	192,000	120,582
CGN Power Co., Ltd. Class H (e) . . . . .	1,191,600	332,436	China Overseas Land & Investment, Ltd. . . . .	408,000	1,548,851
China Agri-Industries Holdings, Ltd. . . . .	190,000	65,109	China Pacific Insurance Group Co., Ltd. Class H . . . . .	275,600	1,081,342
China Cinda Asset Management Co., Ltd. Class H . . . . .	1,059,592	294,258	China Petroleum & Chemical Corp. Class H . . . . .	2,698,000	2,127,481
China CITIC Bank Corp., Ltd. Class H . . . . .	929,000	591,724	China Power International Development, Ltd. . . . .	606,000	155,168
China Coal Energy Co., Ltd. Class H . . . . .	186,000	77,007	China Railway Construction Corp., Ltd. Class H . . . . .	221,000	289,413
China Communications Construction Co., Ltd. Class H . . . . .	482,000	498,582	China Railway Group, Ltd. Class H . . . . .	423,000	385,822
China Communications Services Corp., Ltd. Class H . . . . .	250,000	222,931	China Railway Signal & Communication Corp., Ltd. Class H (e) . . . . .	210,000	166,128
China Conch Venture Holdings, Ltd. . . . .	176,500	631,807	China Reinsurance Group Corp. Class H . . . . .	499,000	105,522
China Construction Bank Corp. Class H . . . . .	10,150,000	8,701,903	China Resources Beer Holdings Co., Ltd. . . . .	164,721	693,511
China Eastern Airlines Corp., Ltd. Class H . . . . .	192,000	136,235	China Resources Gas Group, Ltd. . . . .	102,000	480,767
China Everbright Bank Co., Ltd. Class H . . . . .	267,300	126,330	China Resources Pharmaceutical Group, Ltd. (e) . . . . .	177,000	250,282
China Everbright International, Ltd. . . . .	361,518	367,507	China Resources Power Holdings Co., Ltd. . . . .	222,055	333,792
China Evergrande Group (a) . . . . .	287,000	954,235	China Shenhua Energy Co., Ltd. Class H . . . . .	358,500	817,477
China Galaxy Securities Co., Ltd. Class H . . . . .	366,800	241,108	China Southern Airlines Co., Ltd. Class H . . . . .	192,000	171,700
China Hongqiao Group, Ltd. . . . .	206,000	155,091	China State Construction Engineering Corp., Ltd. Class A . . . . .	120,300	109,548
China Huarong Asset Management Co., Ltd. Class H (e) . . . . .	1,024,000	217,846			
China Huishan Dairy Holdings Co., Ltd. (b)(f) . . . . .	66,000	—			
China International Capital Corp., Ltd. Class H (a)(e) . . . . .	106,000	245,489			

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Taiping Insurance Holdings Co., Ltd. . . . .	168,200	\$ 501,389	Guangdong Investment, Ltd. . . . .	320,000	\$ 617,991
China Telecom Corp., Ltd. Class H . . . . .	1,464,000	813,131	Guangzhou Automobile Group Co., Ltd. Class H . . . . .	302,800	357,576
China Tower Corp., Ltd. Class H (b)(e) . . . . .	4,282,000	992,776	Guangzhou R&F Properties Co., Ltd. Class H . . . . .	98,800	213,711
China Travel International Investment Hong Kong, Ltd. . . . .	206,000	52,484	Guotai Junan Securities Co., Ltd. Class H (e) . . . . .	63,200	140,893
China Unicom Hong Kong, Ltd. . . . .	646,000	818,821	Haitian International Holdings, Ltd. . . . .	76,000	172,720
China Vanke Co., Ltd. Class H . . . . .	127,700	536,831	Haitong Securities Co., Ltd. Class H . . . . .	354,800	459,209
China Zhongwang Holdings, Ltd. (a) . . . . .	231,200	126,056	Hengan International Group Co., Ltd. . . . .	78,500	688,004
Chongqing Rural Commercial Bank Co., Ltd. Class H . . . . .	257,000	148,308	HengTen Networks Group, Ltd. (a)(b) . . . . .	2,024,000	61,365
CIFI Holdings Group Co., Ltd. . . . .	440,000	333,505	Hua Hong Semiconductor, Ltd. (e) . . . . .	47,000	110,166
CITIC Securities Co., Ltd. Class H . . . . .	247,500	576,348	Huadian Power International Corp., Ltd. Class H . . . . .	300,000	123,440
CITIC, Ltd. . . . .	640,000	955,522	Huaneng Power International, Inc. Class H . . . . .	478,000	277,668
CNOOC, Ltd. . . . .	1,883,000	3,526,150	Huaneng Renewables Corp., Ltd. Class H . . . . .	500,629	139,029
COSCO SHIPPING Energy Transportation Co., Ltd. Class H . . . . .	116,000	66,497	Huatai Securities Co., Ltd. Class H (e) . . . . .	181,200	362,402
COSCO SHIPPING Holdings Co., Ltd. Class H (b) . . . . .	227,000	94,271	Huazhu Group, Ltd. ADR (a) . . . . .	15,500	653,170
COSCO SHIPPING Ports, Ltd. . . . .	174,725	188,749	Industrial & Commercial Bank of China, Ltd. Class A . . . . .	76,400	63,319
Country Garden Holdings Co., Ltd. . . . .	806,000	1,258,805	Industrial & Commercial Bank of China, Ltd. Class H . . . . .	7,301,000	5,347,900
Country Garden Services Holdings Co., Ltd. (b) . . . . .	158,000	294,264	Industrial Bank Co., Ltd. Class A . . . . .	54,800	148,158
CRRC Corp., Ltd. Class H . . . . .	430,350	405,683	Inner Mongolia Yitai Coal Co., Ltd. Class B . . . . .	93,400	114,975
CSPC Pharmaceutical Group, Ltd. . . . .	508,000	944,821	iQIYI, Inc. ADR (a)(b) . . . . .	16,100	385,112
Ctrip.com International, Ltd. ADR (b) . . . . .	45,100	1,970,419	JD.com, Inc. ADR (a)(b) . . . . .	79,600	2,399,940
Dali Foods Group Co., Ltd. (e) . . . . .	276,000	206,386	Jiangsu Expressway Co., Ltd. Class H . . . . .	158,000	223,415
Datang International Power Generation Co., Ltd. Class H . . . . .	428,000	114,498	Jiangxi Copper Co., Ltd. Class H . . . . .	121,000	160,615
Dongfeng Motor Group Co., Ltd. Class H . . . . .	308,000	308,394	Kaisa Group Holdings, Ltd. . . . .	292,000	132,424
ENN Energy Holdings, Ltd. . . . .	84,500	817,018	Kingdee International Software Group Co., Ltd. . . . .	244,000	282,234
Far East Horizon, Ltd. . . . .	238,000	252,251	Kingsoft Corp., Ltd. . . . .	118,000	300,038
Fosun International, Ltd. . . . .	260,500	441,360	Kunlun Energy Co., Ltd. . . . .	330,000	344,716
Future Land Development Holdings, Ltd. . . . .	208,000	257,551	Kweichow Moutai Co., Ltd. Class A . . . . .	1,700	216,018
Fuyao Glass Industry Group Co., Ltd. Class H (e) . . . . .	52,800	177,234	KWG Group Holdings, Ltd. (a) . . . . .	134,000	161,655
GDS Holdings, Ltd. ADR (a)(b) . . . . .	8,100	289,089	Legend Holdings Corp. Class H (e) . . . . .	60,300	160,161
Geely Automobile Holdings, Ltd. . . . .	540,000	1,031,854	Lenovo Group, Ltd. . . . .	778,000	699,709
Genscript Biotech Corp. (b) . . . . .	94,000	177,464	Logan Property Holdings Co., Ltd. . . . .	158,000	261,658
GF Securities Co., Ltd. Class H . . . . .	178,200	256,065	Longfor Group Holdings, Ltd. . . . .	162,000	570,615
GOME Retail Holdings, Ltd. (a)(b) . . . . .	972,000	90,390	Luye Pharma Group, Ltd. (a)(e) . . . . .	154,500	135,016
Great Wall Motor Co., Ltd. Class H (a) . . . . .	387,000	290,375	Maanshan Iron & Steel Co., Ltd. Class H . . . . .	284,000	138,926
Greentown China Holdings, Ltd. . . . .	76,000	75,904	Meitu, Inc. (a)(b)(e) . . . . .	176,500	82,967
Greentown Service Group Co., Ltd. . . . .	134,000	118,808			

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Meituan Dianping Class B (b) . . . . .	34,000	\$ 229,123	SOHO China, Ltd. (b) . . . . .	353,000	\$ 148,396
Metallurgical Corp. of China, Ltd. Class H . . . . .	400,000	118,217	Sunac China Holdings, Ltd. . . . .	254,000	1,265,155
Minth Group, Ltd. . . . .	68,000	213,963	Sunny Optical Technology Group Co., Ltd. . . . .	74,800	893,318
MMG, Ltd. (b) . . . . .	212,000	86,151	TAL Education Group ADR (b) . . . . .	39,500	1,425,160
Momo, Inc. ADR (b) . . . . .	17,000	650,080	Tencent Holdings, Ltd. . . . .	602,900	27,725,896
NetEase, Inc. ADR . . . . .	8,500	2,052,325	Tencent Music Entertainment Group ADR (a)(b) . . . . .	13,000	235,300
New China Life Insurance Co., Ltd. Class H . . . . .	95,100	484,589	Tingyi Cayman Islands Holding Corp. . . . .	234,000	385,730
New Oriental Education & Technology Group, Inc. ADR (b) . . . . .	15,900	1,432,431	Tong Ren Tang Technologies Co., Ltd. Class H (a) . . . . .	51,000	68,477
Nexteer Automotive Group, Ltd. . . . .	84,000	103,797	Towngas China Co., Ltd. . . . .	88,000	69,167
Noah Holdings, Ltd. ADR (a)(b) . . . . .	4,400	213,224	TravelSky Technology, Ltd. Class H . . . . .	107,000	282,836
People's Insurance Co. Group of China, Ltd. Class H . . . . .	960,000	410,907	Tsingtao Brewery Co., Ltd. Class H . . . . .	38,000	179,109
PetroChina Co., Ltd. Class H . . . . .	2,242,000	1,453,739	Uni-President China Holdings, Ltd. . . . .	114,000	111,822
PICC Property & Casualty Co., Ltd. Class H . . . . .	727,700	826,895	Vipshop Holdings, Ltd. ADR (b) . . . . .	54,500	437,635
Pinduoduo, Inc. ADR (a)(b) . . . . .	22,700	562,960	Want Want China Holdings, Ltd. . . . .	574,000	476,752
Ping An Insurance Group Co. of China, Ltd. Class A . . . . .	14,510	166,460	Weibo Corp. ADR (a)(b) . . . . .	6,810	422,152
Ping An Insurance Group Co. of China, Ltd. Class H . . . . .	550,500	6,164,237	Weichai Power Co., Ltd. Class H . . . . .	239,000	381,794
Postal Savings Bank of China Co., Ltd. Class H (e) . . . . .	812,000	464,446	Wuxi Biologics Cayman, Inc. (b)(e) . . . . .	56,500	549,529
Semiconductor Manufacturing International Corp. (a)(b) . . . . .	358,300	362,410	Xiaomi Corp. Class B (a)(b)(e) . . . . .	351,600	509,711
Shandong Weigao Group Medical Polymer Co., Ltd. Class H . . . . .	204,000	194,906	Xinjiang Goldwind Science & Technology Co., Ltd. Class H . . . . .	115,200	165,830
Shanghai Electric Group Co., Ltd. Class H . . . . .	358,000	135,904	Xinyi Solar Holdings, Ltd. . . . .	320,000	154,090
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H . . . . .	66,000	238,358	Yangzijiang Shipbuilding Holdings, Ltd. . . . .	225,300	249,502
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B . . . . .	128,920	189,255	Yanzhou Coal Mining Co., Ltd. Class H . . . . .	190,000	186,613
Shanghai Pharmaceuticals Holding Co., Ltd. Class H . . . . .	100,900	219,796	Yihai International Holding, Ltd. (a) . . . . .	45,000	200,352
Shanghai Pudong Development Bank Co., Ltd. Class A . . . . .	41,600	69,822	Yum China Holdings, Inc. . . . .	39,600	1,778,436
Shenzhen Investment, Ltd. . . . .	352,000	134,523	Yuzhou Properties Co., Ltd. . . . .	239,398	144,555
Shenzhou International Group Holdings, Ltd. . . . .	82,300	1,102,932	YY, Inc. ADR (b) . . . . .	5,900	495,659
Shui On Land, Ltd. . . . .	328,000	81,060	Zhaojin Mining Industry Co., Ltd. Class H . . . . .	95,000	95,122
Sihuan Pharmaceutical Holdings Group, Ltd. . . . .	326,000	78,905	Zhejiang Expressway Co., Ltd. Class H . . . . .	172,000	197,199
SINA Corp. (b) . . . . .	7,900	467,996	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(e) . . . . .	23,300	83,702
Sino-Ocean Group Holding, Ltd. . . . .	296,000	129,713	Zhongsheng Group Holdings, Ltd. (a) . . . . .	60,000	148,893
Sinopec Engineering Group Co., Ltd. Class H . . . . .	115,500	112,705	Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	61,000	360,563
Sinopec Shanghai Petrochemical Co., Ltd. Class H . . . . .	322,000	153,412	Zijin Mining Group Co., Ltd. Class H . . . . .	684,000	283,187
Sinopharm Group Co., Ltd. Class H . . . . .	122,000	508,207	ZTE Corp. Class H (b) . . . . .	73,400	220,669
Sinotrans, Ltd. Class H . . . . .	286,000	122,780	ZTO Express Cayman, Inc. ADR . . . . .	37,500	685,500
Sinotruk Hong Kong, Ltd. . . . .	97,000	206,358			<u>180,373,195</u>
			<b>COLOMBIA — 0.1%</b>		
			Bancolumbia SA ADR . . . . .	500	25,530
			Bancolumbia SA . . . . .	25,059	311,519

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bancolumbia SA Preference Shares . . . . .	45,715	\$ 579,782	Nokian Renkaat Oyj . . . . .	14,145	\$ 473,940
Cementos Argos SA . . . . .	35,710	88,337	Nordea Bank Abp (a) . . . . .	328,550	2,506,109
Ecopetrol SA ADR . . . . .	700	15,008	Orion Oyj Class B . . . . .	12,638	474,249
Ecopetrol SA . . . . .	462,200	495,502	Sampo Oyj Class A . . . . .	47,502	2,155,373
Grupo Argos SA . . . . .	22,062	125,357	Stora Enso Oyj Class R . . . . .	62,764	767,820
Grupo Aval Acciones y Valores SA Preference Shares . . . . .	302,656	117,339	UPM-Kymmene Oyj (a) . . . . .	58,311	1,702,337
Grupo de Inversiones Suramericana SA Preference Shares . . . . .	9,428	101,813	Wartsila OYJ Abp (a) . . . . .	50,781	820,225
Grupo de Inversiones Suramericana SA . . . . .	24,789	285,128			17,846,365
Interconexion Electrica SA ESP . . . . .	32,243	161,545			
		2,306,860	<b>FRANCE — 7.1%</b>		
<b>CZECH REPUBLIC — 0.1%</b>			Accor SA . . . . .	20,080	814,166
CEZ A/S . . . . .	19,755	464,145	Aeroports de Paris . . . . .	3,014	583,448
Komerčni banka A/S . . . . .	9,580	391,448	Air Liquide SA . . . . .	45,041	5,732,595
Moneta Money Bank A/S (e) . . . . .	69,836	241,035	Airbus SE . . . . .	61,459	8,136,188
		1,096,628	Alstom SA . . . . .	17,417	755,279
<b>DENMARK — 1.2%</b>			Amundi SA (e) . . . . .	6,238	392,943
AP Moller - Maersk A/S Class A . . . . .	414	501,260	Arkema SA . . . . .	7,265	692,246
AP Moller - Maersk A/S Class B (a) . . . . .	764	970,075	Atos SE . . . . .	10,252	989,985
Carlsberg A/S Class B . . . . .	11,159	1,395,074	AXA SA . . . . .	204,019	5,138,325
Chr. Hansen Holding A/S . . . . .	11,462	1,162,983	BioMerieux . . . . .	4,871	403,095
Coloplast A/S Class B . . . . .	13,581	1,491,558	BNP Paribas SA . . . . .	118,250	5,657,628
Danske Bank A/S . . . . .	80,797	1,419,399	Bolloré SA . . . . .	101,935	461,036
Demant A/S (a)(b) . . . . .	11,191	331,254	Bouygues SA . . . . .	23,569	842,893
DSV A/S . . . . .	19,945	1,651,121	Bureau Veritas SA . . . . .	27,992	656,904
Genmab A/S (b) . . . . .	6,561	1,139,773	Capgemini SE . . . . .	16,928	2,054,722
H Lundbeck A/S (a) . . . . .	7,583	328,473	Carrefour SA . . . . .	63,091	1,179,515
ISS A/S . . . . .	18,308	557,612	Casino Guichard Perrachon SA . . . . .	6,350	275,578
Novo Nordisk A/S Class B . . . . .	190,767	9,996,499	Cie de Saint-Gobain . . . . .	52,707	1,912,172
Novozymes A/S Class B . . . . .	25,468	1,172,149	Cie Generale des Etablissements Michelin SCA . . . . .	18,067	2,138,200
Orsted A/S (e) . . . . .	19,680	1,493,024	CNP Assurances . . . . .	17,239	379,781
Pandora A/S . . . . .	12,113	567,696	Covivio REIT . . . . .	5,039	535,251
Tryg A/S . . . . .	14,303	392,821	Credit Agricole SA . . . . .	121,802	1,472,963
Vestas Wind Systems A/S . . . . .	20,729	1,745,954	Danone SA . . . . .	64,869	5,003,252
		26,316,725	Dassault Aviation SA . . . . .	263	388,332
<b>EGYPT — 0.0% (g)</b>			Dassault Systemes SE . . . . .	13,803	2,057,452
Commercial International Bank Egypt SAE . . . . .	137,796	545,062	Edenred . . . . .	25,255	1,150,467
Eastern Tobacco . . . . .	112,565	119,515	Eiffage SA . . . . .	8,448	812,557
ElSewedy Electric Co. . . . .	69,110	62,131	Electricite de France SA . . . . .	61,138	836,829
		726,708	Engie SA . . . . .	192,757	2,874,286
<b>FINLAND — 0.8%</b>			EssilorLuxottica SA . . . . .	35,343	3,864,514
Elisa Oyj . . . . .	15,948	720,228	Eurazeo SE . . . . .	5,059	380,593
Fortum Oyj (a) . . . . .	49,586	1,015,003	Eutelsat Communications SA . . . . .	20,191	353,561
Kone Oyj Class B . . . . .	36,493	1,842,288	Faurecia SA . . . . .	7,635	321,314
Metso Oyj . . . . .	12,976	446,719	Gecina SA REIT . . . . .	5,102	755,053
Neste Oyj . . . . .	14,114	1,505,551	Getlink SE . . . . .	48,133	730,433
Nokia Oyj (c) . . . . .	525,154	2,991,981	Hermes International . . . . .	3,351	2,213,202
Nokia Oyj (c) . . . . .	74,340	424,542	ICADE REIT . . . . .	3,709	314,015
			Iliad SA . . . . .	2,932	294,651
			Imerys SA . . . . .	4,689	233,978
			Ingenico Group SA . . . . .	6,552	468,047
			Ipsen SA . . . . .	3,981	546,242
			JCDecaux SA . . . . .	6,672	203,174
			Kering SA . . . . .	7,975	4,577,657
			Klepierre SA REIT . . . . .	20,838	729,548
			Legrand SA . . . . .	28,161	1,886,484
			L'Oreal SA . . . . .	26,499	7,135,105

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LVMH Moët Hennessy Louis Vuitton SE . . . . .	29,318	\$ 10,794,374	E.ON SE . . . . .	232,526	\$ 2,587,942
Natixis SA . . . . .	99,754	534,394	Evonik Industries AG . . . . .	16,655	454,062
Orange SA . . . . .	210,404	3,425,656	Fraport AG Frankfurt Airport Services Worldwide . . . . .	4,505	345,188
Pernod Ricard SA . . . . .	22,366	4,018,186	Fresenius Medical Care AG & Co. KGaA . . . . .	22,637	1,827,551
Peugeot SA . . . . .	62,425	1,523,841	Fresenius SE & Co. KGaA . . . . .	44,085	2,463,162
Publicis Groupe SA . . . . .	21,712	1,163,625	Fuchs Petrolub SE Preference Shares . . . . .	7,725	318,336
Remy Cointreau SA . . . . .	2,535	338,440	GEA Group AG . . . . .	17,601	461,473
Renault SA . . . . .	20,016	1,324,000	Hannover Rueck SE . . . . .	6,785	975,173
Rexel SA . . . . .	35,369	399,325	HeidelbergCement AG . . . . .	16,223	1,168,738
Safran SA . . . . .	35,105	4,818,807	Henkel AG & Co. KGaA Preference Shares . . . . .	18,874	1,928,533
Sanofi . . . . .	118,933	10,515,247	Henkel AG & Co. KGaA . . . . .	11,378	1,082,748
Sartorius Stedim Biotech. . . . .	2,621	332,263	HOCHTIEF AG . . . . .	2,491	360,815
Schneider Electric SE . . . . .	57,885	4,545,832	HUGO BOSS AG . . . . .	6,469	442,215
SCOR SE . . . . .	16,986	724,001	Infineon Technologies AG . . . . .	120,057	2,384,044
SEB SA . . . . .	2,488	419,048	Innogy SE (c)(e) . . . . .	3,873	179,257
Societe BIC SA . . . . .	2,422	216,068	Innogy SE (b)(c) . . . . .	11,409	488,724
Societe Generale SA . . . . .	82,072	2,375,283	KION Group AG . . . . .	8,592	449,478
Sodexo SA . . . . .	9,287	1,023,603	Lanxess AG . . . . .	9,138	487,789
Suez . . . . .	38,516	510,755	Merck KGaA . . . . .	14,185	1,619,043
Teleperformance . . . . .	6,168	1,109,503	METRO AG . . . . .	20,150	334,630
Thales SA . . . . .	11,223	1,345,236	MTU Aero Engines AG . . . . .	5,662	1,282,959
TOTAL SA . . . . .	254,881	14,172,282	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen . . . . .	15,755	3,732,696
Ubisoft Entertainment SA (b) . . . . .	8,582	764,737	OSRAM Licht AG . . . . .	10,137	349,210
Unibail-Rodamco-Westfield . . . . .	66,520	546,711	Porsche Automobil Holding SE Preference Shares . . . . .	15,941	1,001,290
Unibail-Rodamco-Westfield REIT (a) . . . . .	11,291	1,852,777	ProSiebenSat.1 Media SE . . . . .	24,389	348,340
Valeo SA . . . . .	25,488	739,806	Puma SE . . . . .	898	521,301
Veolia Environnement SA . . . . .	56,045	1,254,197	QIAGEN NV (b) . . . . .	25,903	1,051,138
Vinci SA . . . . .	53,424	5,202,084	RWE AG . . . . .	56,239	1,509,236
Vivendi SA . . . . .	110,123	3,193,921	SAP SE . . . . .	103,996	12,027,505
Wendel SA . . . . .	2,944	371,227	Sartorius AG Preference Shares . . . . .	3,921	673,172
		<u>158,890,888</u>	Siemens AG . . . . .	81,081	8,734,549
<b>GERMANY — 5.5%</b>			Siemens Healthineers AG (e) . . . . .	17,302	721,733
1&1 Drillisch AG . . . . .	5,551	197,834	Symrise AG . . . . .	12,806	1,154,939
adidas AG . . . . .	19,232	4,677,401	Telefonica Deutschland Holding AG . . . . .	77,839	244,637
Allianz SE . . . . .	44,947	10,006,941	ThyssenKrupp AG . . . . .	45,614	627,160
Axel Springer SE . . . . .	5,438	281,123	TUI AG . . . . .	50,351	482,626
BASF SE . . . . .	96,492	7,099,915	Uniper SE . . . . .	22,637	683,489
Bayer AG . . . . .	97,951	6,335,094	United Internet AG . . . . .	12,875	470,276
Bayerische Motoren Werke AG . . . . .	34,936	2,696,917	Volkswagen AG . . . . .	3,328	542,216
Bayerische Motoren Werke AG Preference Shares . . . . .	6,432	423,219	Volkswagen AG Preference Shares . . . . .	19,563	3,082,313
Beiersdorf AG . . . . .	11,255	1,172,018	Vonovia SE . . . . .	52,000	2,698,702
Brenntag AG . . . . .	16,590	855,029	Wirecard AG . . . . .	12,456	1,562,261
Commerzbank AG (b) . . . . .	113,846	882,041	Zalando SE (b)(e) . . . . .	13,563	529,215
Continental AG . . . . .	11,652	1,755,799			<u>123,828,316</u>
Covestro AG (e) . . . . .	20,967	1,154,068	<b>GREECE — 0.1%</b>		
Daimler AG . . . . .	95,613	5,609,510	Alpha Bank AE (b) . . . . .	126,379	175,110
Delivery Hero SE (b)(e) . . . . .	10,600	383,251	FF Group (b)(f) . . . . .	122	329
Deutsche Bank AG . . . . .	207,993	1,695,536			
Deutsche Boerse AG . . . . .	20,072	2,576,075			
Deutsche Lufthansa AG . . . . .	27,525	604,685			
Deutsche Post AG . . . . .	104,311	3,396,642			
Deutsche Telekom AG . . . . .	350,444	5,821,773			
Deutsche Wohnen SE . . . . .	37,362	1,813,581			

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hellenic Telecommunications Organization SA . . . . .	21,711	\$ 291,076	Jardine Strategic Holdings, Ltd. . . . .	22,700	\$ 849,661
JUMBO SA . . . . .	9,840	164,628	Jiayuan International Group, Ltd. . . . .	87,156	46,076
Motor Oil Hellas Corinth Refineries SA . . . . .	5,457	126,837	Kerry Properties, Ltd. . . . .	75,500	337,107
OPAP SA . . . . .	26,292	271,602	Kingboard Holdings, Ltd. . . . .	88,000	312,206
Titan Cement Co. SA . . . . .	4,041	87,391	Kingboard Laminates Holdings, Ltd. . . . .	114,000	119,810
		1,116,973	Lee & Man Paper Manufacturing, Ltd. . . . .	156,000	132,949
<b>HONG KONG — 2.8%</b>			Link REIT . . . . .	221,000	2,584,450
AIA Group, Ltd. . . . .	1,274,800	12,691,243	Melco Resorts & Entertainment, Ltd. ADR. . . . .	25,230	569,946
Alibaba Pictures Group, Ltd. (a)(b) . . . . .	1,680,000	297,480	MTR Corp., Ltd. . . . .	157,881	977,461
ASM Pacific Technology, Ltd. . . . .	31,000	345,741	New World Development Co., Ltd. . . . .	630,324	1,045,461
Bank of East Asia, Ltd. . . . .	123,013	399,599	Nine Dragons Paper Holdings, Ltd. . . . .	191,000	181,999
China Ding Yi Feng Holdings, Ltd. (a)(b)(d) . . . . .	104,000	306,040	NWS Holdings, Ltd. . . . .	158,968	347,504
China Everbright, Ltd. . . . .	90,000	178,396	PCCW, Ltd. . . . .	512,000	318,290
China First Capital Group, Ltd. (b) . . . . .	390,000	206,180	Power Assets Holdings, Ltd. . . . .	142,500	988,430
China Gas Holdings, Ltd. . . . .	190,400	669,436	Sands China, Ltd. . . . .	256,000	1,286,530
China Resources Cement Holdings, Ltd. . . . .	276,000	284,792	Shanghai Industrial Holdings, Ltd. . . . .	53,000	124,770
China Resources Land, Ltd. . . . .	287,333	1,288,431	Shangri-La Asia, Ltd. . . . .	170,000	241,683
China State Construction International Holdings, Ltd. . . . .	230,750	216,054	Shenzhen International Holdings, Ltd. . . . .	110,000	233,454
China Traditional Chinese Medicine Holdings Co., Ltd. . . . .	238,000	141,588	Shimao Property Holdings, Ltd. . . . .	133,500	417,509
CK Asset Holdings, Ltd. . . . .	270,524	2,405,439	Sino Biopharmaceutical, Ltd. . . . .	771,000	703,235
CK Hutchison Holdings, Ltd. . . . .	282,524	2,967,421	Sino Land Co., Ltd. . . . .	333,748	645,392
CK Infrastructure Holdings, Ltd. . . . .	75,000	615,768	SJM Holdings, Ltd. . . . .	218,000	248,827
CLP Holdings, Ltd. . . . .	172,000	1,993,898	SSY Group, Ltd. . . . .	204,000	189,708
Dairy Farm International Holdings, Ltd. . . . .	37,500	314,625	Sun Art Retail Group, Ltd. . . . .	251,500	245,094
Fullshare Holdings, Ltd. (a) . . . . .	625,000	83,599	Sun Hung Kai Properties, Ltd. . . . .	167,000	2,865,611
Galaxy Entertainment Group, Ltd. . . . .	251,000	1,709,049	Swire Pacific, Ltd. Class A . . . . .	52,500	675,482
Haier Electronics Group Co., Ltd. . . . .	147,000	426,958	Swire Properties, Ltd. . . . .	126,400	543,443
Hanergy Thin Film Power Group, Ltd. (b)(f) . . . . .	68,000	—	Techtronic Industries Co., Ltd. . . . .	149,000	1,001,248
Hang Lung Group, Ltd. . . . .	95,000	304,970	WH Group, Ltd. (e) . . . . .	900,000	963,063
Hang Lung Properties, Ltd. . . . .	195,000	475,952	Wharf Holdings, Ltd. . . . .	130,000	392,487
Hang Seng Bank, Ltd. . . . .	80,000	1,974,025	Wharf Real Estate Investment Co., Ltd. . . . .	128,000	953,076
Henderson Land Development Co., Ltd. . . . .	145,606	925,578	Wheelock & Co., Ltd. . . . .	84,000	615,290
HK Electric Investments & HK Electric Investments, Ltd. . . . .	246,664	252,007	Yue Yuen Industrial Holdings, Ltd. . . . .	89,500	307,836
HKT Trust & HKT, Ltd. . . . .	425,000	683,253	Yuexiu Property Co., Ltd. . . . .	714,000	171,907
Hong Kong & China Gas Co., Ltd. . . . .	966,550	2,317,272			63,360,942
Hong Kong Exchanges & Clearing, Ltd. . . . .	124,332	4,333,433	<b>HUNGARY — 0.1%</b>		
Hongkong Land Holdings, Ltd. . . . .	127,300	905,103	MOL Hungarian Oil & Gas PLC. . . . .	44,467	508,876
Hutchison China MediTech, Ltd. ADR (b) . . . . .	7,900	241,582	OTP Bank Nyrt. . . . .	25,105	1,104,322
Hysan Development Co., Ltd. . . . .	59,000	316,047	Richter Gedeon Nyrt . . . . .	18,210	343,296
Jardine Matheson Holdings, Ltd. . . . .	23,300	1,452,988			1,956,494
			<b>INDIA — 2.2%</b>		
			Adani Ports & Special Economic Zone, Ltd. . . . .	52,116	285,726
			Ambuja Cements, Ltd. . . . .	52,062	176,797
			Ashok Leyland, Ltd. . . . .	96,463	126,853
			Asian Paints, Ltd. . . . .	30,695	660,203

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aurobindo Pharma, Ltd. . . . .	23,836	\$ 270,617	Oil & Natural Gas Corp., Ltd. . .	147,556	\$ 340,801
Avenue Supermarts, Ltd. (b)(e) . .	10,923	231,626	Page Industries, Ltd. . . . .	490	176,824
Axis Bank, Ltd. (b) . . . . .	201,365	2,253,311	Petronet LNG, Ltd. . . . .	45,619	164,959
Bajaj Auto, Ltd. . . . .	8,686	363,238	Pidilite Industries, Ltd. . . . .	10,715	193,110
Bajaj Finance, Ltd. . . . .	16,741	729,934	Piramal Enterprises, Ltd. . . . .	7,347	292,082
Bajaj Finserv, Ltd. . . . .	3,439	349,237	Power Grid Corp. of India, Ltd. . .	200,042	570,888
Bharat Forge, Ltd. . . . .	16,336	120,831	REC, Ltd. . . . .	54,149	119,202
Bharat Petroleum Corp., Ltd. . . .	83,934	481,977	Reliance Industries, Ltd., GDR		
Bharti Airtel, Ltd. . . . .	151,463	724,902	(e) . . . . .	6,884	276,048
Bharti Infratel, Ltd. . . . .	71,218	321,368	Reliance Industries, Ltd. . . . .	286,264	5,632,510
Bosch, Ltd. . . . .	698	183,379	Shree Cement, Ltd. . . . .	1,029	278,510
Britannia Industries, Ltd. . . . .	5,514	245,462	Shriram Transport Finance Co.,		
Cadila Healthcare, Ltd. . . . .	27,349	136,281	Ltd. . . . .	13,935	256,462
Cipla, Ltd. . . . .	30,767	234,256	State Bank of India (b) . . . . .	182,304	843,559
Coal India, Ltd. . . . .	61,898	211,271	State Bank of India GDR (b) . . .	1,020	47,175
Container Corp. Of India, Ltd. . .	18,212	138,282	Sun Pharmaceutical Industries,		
Dabur India, Ltd. . . . .	47,756	281,952	Ltd. . . . .	77,071	531,570
Divi's Laboratories, Ltd. . . . .	7,572	186,800	Tata Consultancy Services, Ltd. .	95,096	2,745,464
Dr Reddy's Laboratories, Ltd. . .	12,175	488,933	Tata Motors, Ltd. ADR (a)(b) . . .	1,078	13,540
Eicher Motors, Ltd. . . . .	1,262	373,745	Tata Motors, Ltd. (b) . . . . .	143,863	361,137
GAIL India, Ltd. . . . .	65,126	329,038	Tata Power Co., Ltd. . . . .	115,538	122,835
GAIL India, Ltd. GDR . . . . .	711	21,757	Tata Steel, Ltd. . . . .	25,361	190,606
Glenmark Pharmaceuticals, Ltd. . .	13,064	121,635	Tata Steel, Ltd. GDR . . . . .	1,300	9,620
Godrej Consumer Products, Ltd. . .	31,261	308,797	Tech Mahindra, Ltd. . . . .	49,927	559,557
Grasim Industries, Ltd. . . . .	33,219	412,390	Titan Co., Ltd. . . . .	34,026	562,442
Havells India, Ltd. . . . .	19,396	216,429	UltraTech Cement, Ltd. . . . .	10,458	603,658
HCL Technologies, Ltd. . . . .	54,123	849,249	United Spirits, Ltd. (b) . . . . .	25,960	209,104
Hero MotoCorp, Ltd. . . . .	4,570	168,359	UPL, Ltd. . . . .	39,083	540,477
Hindalco Industries, Ltd. . . . .	105,540	312,164	Vedanta, Ltd. . . . .	114,419	305,227
Hindustan Petroleum Corp., Ltd. . .	57,590	235,847	Vedanta, Ltd. ADR . . . . .	1,433	15,132
Hindustan Unilever, Ltd. . . . .	68,897	1,697,188	Vodafone Idea, Ltd. (b) . . . . .	210,934	54,656
Housing Development Finance			Wipro, Ltd. ADR . . . . .	7,834	31,179
Corp., Ltd. . . . .	171,893	4,873,300	Wipro, Ltd. . . . .	148,005	544,376
ICICI Bank, Ltd. ADR . . . . .	3,933	45,072	Yes Bank, Ltd. . . . .	163,001	645,886
ICICI Bank, Ltd. . . . .	245,972	1,417,069	Zee Entertainment Enterprises,		
Indiabulls Housing Finance, Ltd. . .	26,026	323,357	Ltd. . . . .	51,854	331,821
Indian Oil Corp., Ltd. . . . .	207,419	487,596			49,504,871
Infosys, Ltd. ADR . . . . .	14,600	159,578	<b>INDONESIA — 0.5%</b>		
Infosys, Ltd. . . . .	353,193	3,783,792	Adaro Energy Tbk PT. . . . .	1,258,000	118,821
InterGlobe Aviation, Ltd. (e) . . .	8,111	167,102	Astra International Tbk PT . . . .	2,015,000	1,036,508
ITC, Ltd. . . . .	343,637	1,471,029	Bank Central Asia Tbk PT . . . . .	1,027,900	2,003,106
JSW Steel, Ltd. . . . .	84,590	357,653	Bank Danamon Indonesia Tbk		
Larsen & Toubro, Ltd., GDR . . .	3,180	63,346	PT . . . . .	361,600	236,157
Larsen & Toubro, Ltd. . . . .	47,915	955,775	Bank Mandiri Persero Tbk PT . . .	1,961,000	1,025,945
LIC Housing Finance, Ltd. . . . .	27,542	211,112	Bank Negara Indonesia Persero		
Lupin, Ltd. . . . .	24,227	258,427	Tbk PT . . . . .	651,900	430,327
Mahindra & Mahindra Financial			Bank Rakyat Indonesia Persero		
Services, Ltd. . . . .	27,266	165,466	Tbk PT . . . . .	5,528,600	1,599,567
Mahindra & Mahindra, Ltd.			Bank Tabungan Negara Persero		
GDR. . . . .	3,302	32,690	Tbk PT . . . . .	370,200	63,433
Mahindra & Mahindra, Ltd. . . . .	70,227	684,276	Bukit Asam Tbk PT . . . . .	469,600	138,506
Marico, Ltd. . . . .	54,288	272,322	Bumi Serpong Damai Tbk PT		
Maruti Suzuki India, Ltd. . . . .	10,676	1,028,225	(b) . . . . .	1,332,000	131,423
Motherson Sumi Systems, Ltd. . . .	82,206	177,762	Charoen Pokphand Indonesia		
Nestle India, Ltd. . . . .	2,089	330,531	Tbk PT . . . . .	817,700	367,506
NTPC, Ltd. . . . .	214,684	419,140	Gudang Garam Tbk PT. . . . .	43,700	255,326

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hanjaya Mandala Sampoerna Tbk PT . . . . .	833,400	\$ 219,470	Wix.com, Ltd. (a)(b) . . . . .	5,200	\$ 628,316
Indah Kiat Pulp & Paper Corp. Tbk PT . . . . .	239,400	144,581			8,273,930
Indocement Tunggal Prakarsa Tbk PT . . . . .	222,400	342,034	<b>ITALY — 1.3%</b>		
Indofood CBP Sukses Makmur Tbk PT . . . . .	220,400	144,328	Assicurazioni Generali SpA . . . . .	124,154	2,300,204
Indofood Sukses Makmur Tbk PT . . . . .	409,500	183,326	Atlantia SpA . . . . .	51,853	1,344,372
Jasa Marga Persero Tbk PT . . . . .	410,075	172,064	Davide Campari-Milano SpA . . . . .	63,379	622,695
Kalbe Farma Tbk PT . . . . .	1,941,600	207,249	Enel SpA . . . . .	855,562	5,479,648
Pabrik Kertas Tjiwi Kimia Tbk PT . . . . .	133,200	103,127	Eni SpA . . . . .	267,736	4,736,083
Pakuwon Jati Tbk PT . . . . .	1,357,000	65,754	Ferrari NV . . . . .	12,704	1,704,630
Perusahaan Gas Negara Persero Tbk . . . . .	1,274,900	210,394	Intesa Sanpaolo SpA . . . . .	1,567,761	3,821,742
Semen Indonesia Persero Tbk PT . . . . .	331,000	324,259	Leonardo SpA . . . . .	40,572	471,963
Surya Citra Media Tbk PT . . . . .	511,200	59,413	Mediobanca Banca di Credito Finanziario SpA . . . . .	67,200	698,869
Telekomunikasi Indonesia Persero Tbk PT . . . . .	5,006,800	1,388,824	Moncler SpA . . . . .	19,250	776,406
Tower Bersama Infrastructure Tbk PT . . . . .	191,400	52,958	Pirelli & C SpA (b)(e) . . . . .	44,955	289,641
Unilever Indonesia Tbk PT . . . . .	144,200	498,472	Poste Italiane SpA (e) . . . . .	58,699	571,573
United Tractors Tbk PT . . . . .	146,700	278,668	Prysmian SpA . . . . .	26,064	493,570
		11,801,546	Recordati SpA . . . . .	11,833	461,181
<b>IRELAND — 0.4%</b>			Snam SpA . . . . .	236,806	1,217,545
AerCap Holdings NV (b) . . . . .	14,123	657,284	Telecom Italia SpA (a)(b) . . . . .	1,229,635	765,458
AIB Group PLC . . . . .	83,592	375,633	Telecom Italia SpA . . . . .	579,163	329,318
Bank of Ireland Group PLC . . . . .	92,401	550,926	Terna Rete Elettrica Nazionale SpA . . . . .	150,890	956,923
CRH PLC . . . . .	79,344	2,463,377	UniCredit SpA . . . . .	211,846	2,718,393
James Hardie Industries PLC . . . . .	49,906	643,076			29,760,214
Kerry Group PLC Class A . . . . .	14,990	1,674,736	<b>JAPAN — 15.5%</b>		
Kingspan Group PLC . . . . .	14,517	672,555	ABC-Mart, Inc. (a) . . . . .	2,900	172,661
Paddy Power Betfair PLC . . . . .	8,664	668,826	Acom Co., Ltd. (a) . . . . .	36,100	128,830
Ryanair Holdings PLC ADR (b) . . . . .	2,363	177,083	Aeon Co., Ltd. (a) . . . . .	64,700	1,354,091
Smurfit Kappa Group PLC . . . . .	23,145	646,590	AEON Financial Service Co., Ltd. (a) . . . . .	10,500	213,728
		8,530,086	Aeon Mall Co., Ltd. . . . .	8,700	143,055
<b>ISRAEL — 0.4%</b>			AGC, Inc. . . . .	19,000	666,034
Azrieli Group, Ltd. . . . .	5,161	305,876	Air Water, Inc. . . . .	17,200	249,255
Bank Hapoalim BM . . . . .	116,227	769,541	Aisin Seiki Co., Ltd. (a) . . . . .	16,600	593,152
Bank Leumi Le-Israel BM . . . . .	160,934	1,051,358	Ajinomoto Co., Inc. . . . .	51,100	816,695
Bezeq The Israeli Telecommunication Corp., Ltd. . . . .	242,358	173,955	Alfresa Holdings Corp. . . . .	20,500	583,412
Check Point Software Technologies, Ltd. (b) . . . . .	13,710	1,734,178	Alps Alpine Co., Ltd. . . . .	20,700	432,010
Elbit Systems, Ltd. . . . .	2,985	385,323	Amada Holdings Co., Ltd. . . . .	40,500	400,664
Israel Chemicals, Ltd. . . . .	87,022	452,691	ANA Holdings, Inc. . . . .	12,400	454,728
Mizrahi Tefahot Bank, Ltd. . . . .	16,345	335,966	Aozora Bank, Ltd. (a) . . . . .	11,600	286,738
Nice, Ltd. (b) . . . . .	7,075	833,947	Asahi Group Holdings, Ltd. . . . .	39,100	1,741,546
Teva Pharmaceutical Industries, Ltd. ADR (b) . . . . .	58,353	914,975	Asahi Intecc Co., Ltd. . . . .	11,100	521,480
Teva Pharmaceutical Industries, Ltd. (b) . . . . .	44,182	687,804	Asahi Kasei Corp. . . . .	136,500	1,408,348
			Asics Corp. (a) . . . . .	18,700	250,888
			Astellas Pharma, Inc. . . . .	198,400	2,972,818
			Bandai Namco Holdings, Inc. . . . .	21,400	1,003,442
			Bank of Kyoto, Ltd. . . . .	5,500	230,067
			Benesse Holdings, Inc. (a) . . . . .	6,600	171,432
			Bridgestone Corp. . . . .	64,300	2,478,238
			Brother Industries, Ltd. . . . .	25,800	477,376
			Calbee, Inc. (a) . . . . .	9,600	258,637
			Canon, Inc. . . . .	105,500	3,062,488
			Casio Computer Co., Ltd. (a) . . . . .	25,500	332,904
			Central Japan Railway Co. . . . .	15,200	3,530,668

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chiba Bank, Ltd. . . . .	76,000	\$ 412,667	Hoshizaki Corp. . . . .	6,800	\$ 421,448
Chubu Electric Power Co., Inc. . . . .	62,400	974,463	Hoya Corp. . . . .	40,300	2,661,180
Chugai Pharmaceutical Co., Ltd. . . . .	23,600	1,622,587	Hulic Co., Ltd. . . . .	34,600	339,482
Chugoku Electric Power Co., Inc. (a) . . . . .	32,000	399,259	Idemitsu Kosan Co., Ltd. (a) . . . . .	13,800	461,933
Coca-Cola Bottlers Japan Holdings, Inc. . . . .	13,200	335,232	IHI Corp. . . . .	15,900	381,968
Concordia Financial Group, Ltd. (a) . . . . .	106,900	412,398	Iida Group Holdings Co., Ltd. (a) . . . . .	19,200	347,798
Credit Saison Co., Ltd. (a) . . . . .	18,700	247,002	Inpex Corp. . . . .	106,900	1,019,406
CyberAgent, Inc. (a) . . . . .	10,600	432,389	Isetan Mitsukoshi Holdings, Ltd. (a) . . . . .	40,400	408,435
Dai Nippon Printing Co., Ltd. (a) . . . . .	26,400	631,348	Isuzu Motors, Ltd. (a) . . . . .	59,300	778,987
Daicel Corp. (a) . . . . .	24,500	266,061	ITOCU Corp. . . . .	145,700	2,635,987
Daifuku Co., Ltd. (a) . . . . .	10,100	525,600	J Front Retailing Co., Ltd. (a) . . . . .	21,300	253,441
Dai-ichi Life Holdings, Inc. . . . .	114,300	1,588,231	Japan Airlines Co., Ltd. . . . .	12,500	440,326
Daiichi Sankyo Co., Ltd. . . . .	60,000	2,764,602	Japan Airport Terminal Co., Ltd. (a) . . . . .	5,500	232,303
Daikin Industries, Ltd. . . . .	26,600	3,116,972	Japan Exchange Group, Inc. . . . .	54,600	973,265
Daito Trust Construction Co., Ltd. . . . .	7,700	1,073,416	Japan Post Bank Co., Ltd. (a) . . . . .	42,700	466,407
Daiwa House Industry Co., Ltd. . . . .	60,900	1,936,189	Japan Post Holdings Co., Ltd. . . . .	169,100	1,979,976
Daiwa House REIT Investment Corp. . . . .	194	430,644	Japan Prime Realty Investment Corp. REIT . . . . .	98	403,740
Daiwa Securities Group, Inc. (a) . . . . .	170,400	829,793	Japan Real Estate Investment Corp. REIT (a) . . . . .	142	837,747
DeNA Co., Ltd. (a) . . . . .	13,800	207,838	Japan Retail Fund Investment Corp. REIT . . . . .	279	561,353
Denso Corp. . . . .	45,900	1,790,218	Japan Tobacco, Inc. . . . .	116,100	2,879,293
Dentsu, Inc. . . . .	23,100	975,674	JFE Holdings, Inc. . . . .	51,300	870,642
Disco Corp. (a) . . . . .	3,000	427,429	JGC Corp. . . . .	20,200	268,457
East Japan Railway Co. . . . .	32,200	3,106,979	JSR Corp. . . . .	18,200	282,163
Eisai Co., Ltd. (a) . . . . .	26,700	1,498,732	JTEKT Corp. (a) . . . . .	23,200	285,480
Electric Power Development Co., Ltd. . . . .	17,100	416,512	JXTG Holdings, Inc. . . . .	339,600	1,554,026
FamilyMart UNY Holdings Co., Ltd. (a) . . . . .	26,800	683,045	Kajima Corp. . . . .	48,500	715,987
FANUC Corp. . . . .	20,500	3,496,770	Kakaku.com, Inc. (a) . . . . .	13,300	255,582
Fast Retailing Co., Ltd. . . . .	6,100	2,867,444	Kamigumi Co., Ltd. . . . .	10,700	247,864
Fuji Electric Co., Ltd. . . . .	12,500	354,610	Kaneka Corp. . . . .	5,200	194,733
FUJIFILM Holdings Corp. . . . .	40,700	1,851,053	Kansai Electric Power Co., Inc. . . . .	75,100	1,107,315
Fujitsu, Ltd. . . . .	20,500	1,479,089	Kansai Paint Co., Ltd. . . . .	20,900	398,608
Fukuoka Financial Group, Inc. (a) . . . . .	15,800	350,588	Kao Corp. . . . .	51,500	4,056,349
Hakuhodo DY Holdings, Inc. . . . .	25,000	401,590	Kawasaki Heavy Industries, Ltd. (a) . . . . .	15,500	382,301
Hamamatsu Photonics KK. . . . .	14,400	556,823	KDDI Corp. . . . .	186,600	4,020,789
Hankyu Hanshin Holdings, Inc. . . . .	24,200	907,350	Keihan Holdings Co., Ltd. . . . .	11,300	475,236
Hikari Tsushin, Inc. . . . .	2,200	416,804	Keikyu Corp. (a) . . . . .	24,400	413,997
Hino Motors, Ltd. . . . .	29,300	246,715	Keio Corp. (a) . . . . .	11,500	742,874
Hirose Electric Co., Ltd. (a) . . . . .	3,300	346,741	Keisei Electric Railway Co., Ltd. . . . .	14,800	537,525
Hisamitsu Pharmaceutical Co., Inc. (a) . . . . .	5,400	248,326	Keyence Corp. . . . .	10,300	6,418,133
Hitachi Chemical Co., Ltd. (a) . . . . .	13,900	307,926	Kikkoman Corp. (a) . . . . .	14,800	726,060
Hitachi Construction Machinery Co., Ltd. (a) . . . . .	13,000	344,952	Kintetsu Group Holdings Co., Ltd. (a) . . . . .	17,800	829,814
Hitachi High-Technologies Corp. . . . .	8,000	327,777	Kirin Holdings Co., Ltd. . . . .	87,100	2,079,430
Hitachi Metals, Ltd. (a) . . . . .	24,700	286,978	Kobayashi Pharmaceutical Co., Ltd. . . . .	5,800	489,425
Hitachi, Ltd. . . . .	102,000	3,303,700	Kobe Steel, Ltd. (a) . . . . .	35,800	268,779
Honda Motor Co., Ltd. . . . .	175,500	4,748,814	Koito Manufacturing Co., Ltd. . . . .	11,700	662,773
			Komatsu, Ltd. (a) . . . . .	97,600	2,266,620
			Konami Holdings Corp. . . . .	10,100	438,456
			Konica Minolta, Inc. (a) . . . . .	50,300	494,888

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kose Corp. . . . .	3,100	\$ 569,391	NGK Spark Plug Co., Ltd. . . . .	20,000	\$ 371,143
Kubota Corp. . . . .	106,900	1,544,803	NH Foods, Ltd. (a). . . . .	10,400	374,432
Kuraray Co., Ltd. . . . .	34,200	435,051	Nidec Corp. . . . .	23,600	2,990,378
Kurita Water Industries, Ltd. . . . .	13,100	334,586	Nikon Corp. (a) . . . . .	33,600	473,864
Kyocera Corp. . . . .	34,000	1,996,657	Nintendo Co., Ltd. . . . .	12,000	3,421,602
Kyowa Hakkō Kirin Co., Ltd. . . . .	26,900	585,707	Nippon Building Fund, Inc. REIT . . . . .	144	975,742
(a) . . . . .	45,300	534,915	Nippon Electric Glass Co., Ltd. . . . .	7,500	198,875
Kyushu Railway Co. (a) . . . . .	16,700	549,198	Nippon Express Co., Ltd. (a) . . . . .	8,100	450,793
Lawson, Inc. . . . .	5,600	310,647	Nippon Paint Holdings Co., Ltd. (a) . . . . .	16,500	648,462
LINE Corp. (a)(b) . . . . .	9,500	335,163	Nippon Prologis REIT, Inc. . . . .	204	434,595
Lion Corp. . . . .	23,500	494,692	Nippon Steel & Sumitomo Metal Corp. . . . .	84,600	1,493,503
LIXIL Group Corp. (a) . . . . .	27,800	371,219	Nippon Telegraph & Telephone Corp. . . . .	69,400	2,948,802
M3, Inc. (a) . . . . .	46,600	781,824	Nippon Yusen KK (a) . . . . .	17,500	256,449
Makita Corp. . . . .	24,600	856,783	Nissan Chemical Corp. (a) . . . . .	14,900	682,504
Marubeni Corp. . . . .	166,800	1,152,839	Nissan Motor Co., Ltd. (a) . . . . .	245,700	2,016,034
Marui Group Co., Ltd. (a) . . . . .	23,400	472,503	Nisshin Seifun Group, Inc. (a) . . . . .	22,000	504,856
Maruichi Steel Tube, Ltd. . . . .	5,100	148,597	Nissin Foods Holdings Co., Ltd. . . . .	6,700	460,044
Mazda Motor Corp. (a) . . . . .	63,500	710,528	Nitori Holdings Co., Ltd. . . . .	8,300	1,072,322
McDonald's Holdings Co. Japan, Ltd. . . . .	6,300	291,422	Nitto Denko Corp. (a) . . . . .	17,300	908,881
Mebuki Financial Group, Inc. (a) . . . . .	86,200	220,397	Nomura Holdings, Inc. (a) . . . . .	366,700	1,325,865
Medipal Holdings Corp. . . . .	18,600	441,957	Nomura Real Estate Holdings, Inc. . . . .	11,300	216,945
MEIJI Holdings Co., Ltd. . . . .	12,600	1,023,391	Nomura Real Estate Master Fund, Inc. REIT . . . . .	407	600,103
MINEBEA MITSUMI, Inc. . . . .	40,600	610,000	Nomura Research Institute, Ltd. . . . .	11,900	540,787
MISUMI Group, Inc. (a) . . . . .	29,700	738,442	NSK, Ltd. (a) . . . . .	38,700	362,578
Mitsubishi Chemical Holdings Corp. (a) . . . . .	144,700	1,018,920	NTT Data Corp. (a) . . . . .	65,900	726,963
Mitsubishi Corp. . . . .	143,600	3,988,132	NTT DOCOMO, Inc. (a) . . . . .	140,700	3,116,285
Mitsubishi Electric Corp. (a) . . . . .	193,400	2,485,536	Obayashi Corp. . . . .	72,500	729,683
Mitsubishi Estate Co., Ltd. . . . .	125,100	2,266,685	Obic Co., Ltd. . . . .	6,600	665,456
Mitsubishi Gas Chemical Co., Inc. (a) . . . . .	16,900	241,091	Odakyu Electric Railway Co., Ltd. (a) . . . . .	31,800	770,831
Mitsubishi Heavy Industries, Ltd. . . . .	33,800	1,404,096	Oji Holdings Corp. . . . .	87,000	539,992
Mitsubishi Materials Corp. (a) . . . . .	11,800	311,511	Olympus Corp. . . . .	123,600	1,342,252
Mitsubishi Motors Corp. (a) . . . . .	64,600	343,179	Omron Corp. (a) . . . . .	20,100	940,669
Mitsubishi Tanabe Pharma Corp. . . . .	25,300	338,065	Ono Pharmaceutical Co., Ltd. . . . .	39,100	766,210
Mitsubishi UFJ Financial Group, Inc. . . . .	1,245,200	6,187,469	Oracle Corp. Japan . . . . .	4,000	268,510
Mitsubishi UFJ Lease & Finance Co., Ltd. . . . .	40,900	208,408	Oriental Land Co., Ltd. (a) . . . . .	21,200	2,407,589
Mitsui & Co., Ltd. . . . .	174,800	2,713,952	ORIX Corp. . . . .	140,200	2,013,352
Mitsui Chemicals, Inc. (a) . . . . .	18,500	446,434	Osaka Gas Co., Ltd. (a) . . . . .	41,500	818,864
Mitsui Fudosan Co., Ltd. . . . .	94,400	2,373,113	Otsuka Corp. . . . .	11,300	422,148
Mitsui OSK Lines, Ltd. (a) . . . . .	10,800	232,324	Otsuka Holdings Co., Ltd. . . . .	40,800	1,603,101
Mizuho Financial Group, Inc. . . . .	2,563,000	3,966,589	Pan Pacific International Holdings Corp. . . . .	13,600	900,646
MonotaRO Co., Ltd. (a) . . . . .	11,900	264,588	Panasonic Corp. (a) . . . . .	236,800	2,041,420
MS&AD Insurance Group Holdings, Inc. . . . .	51,300	1,561,919	Park24 Co., Ltd. . . . .	10,500	227,958
Murata Manufacturing Co., Ltd. . . . .	57,000	2,838,542	Pigeon Corp. . . . .	12,200	498,758
Nabtesco Corp. . . . .	13,500	393,346	Pola Orbis Holdings, Inc. . . . .	9,700	309,355
Nagoya Railroad Co., Ltd. . . . .	21,700	600,899	Rakuten, Inc. . . . .	89,400	846,467
NEC Corp. . . . .	28,400	960,907	Recruit Holdings Co., Ltd. . . . .	116,200	3,318,500
Nexon Co., Ltd. (b) . . . . .	46,700	731,606	Renesas Electronics Corp. (b) . . . . .	87,100	402,902
NGK Insulators, Ltd. (a) . . . . .	28,500	414,040	Resona Holdings, Inc. . . . .	216,200	936,994
			Ricoh Co., Ltd. (a) . . . . .	69,700	728,580

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Rinnai Corp. . . . .	3,900	\$ 275,891	Sumitomo Rubber Industries, Ltd. (a) . . . . .	21,500	\$ 257,957
Rohm Co., Ltd. . . . .	10,200	635,859	Sundrug Co., Ltd. . . . .	8,300	228,712
Ryohin Keikaku Co., Ltd. . . . .	2,700	683,995	Suntory Beverage & Food, Ltd. . . . .	14,400	676,514
Sankyo Co., Ltd. . . . .	3,800	144,880	Suzuken Co., Ltd. . . . .	8,500	492,253
Santen Pharmaceutical Co., Ltd. . . . .	37,600	560,170	Suzuki Motor Corp. . . . .	36,400	1,610,762
SBI Holdings, Inc. (a) . . . . .	27,000	601,545	Sysmex Corp. . . . .	17,900	1,081,908
Secom Co., Ltd. . . . .	22,200	1,901,797	T&D Holdings, Inc. . . . .	61,900	650,961
Sega Sammy Holdings, Inc. (a) . . . . .	18,200	214,746	Taiheiyo Cement Corp. . . . .	12,400	413,389
Seibu Holdings, Inc. . . . .	23,900	418,253	Taisei Corp. . . . .	23,000	1,068,076
Seiko Epson Corp. (a) . . . . .	29,600	453,286	Taisho Pharmaceutical Holdings Co., Ltd. . . . .	3,400	324,073
Sekisui Chemical Co., Ltd. (a) . . . . .	39,000	626,833	Taiyo Nippon Sanso Corp. (a) . . . . .	15,200	231,533
Sekisui House, Ltd. . . . .	66,500	1,100,673	Takashimaya Co., Ltd. . . . .	15,100	201,088
Seven & i Holdings Co., Ltd. (a) . . . . .	79,400	2,995,658	Takeda Pharmaceutical Co., Ltd. . . . .	157,238	6,422,487
Seven Bank, Ltd. (a) . . . . .	72,000	212,712	TDK Corp. . . . .	13,500	1,057,460
SG Holdings Co., Ltd. (a) . . . . .	11,600	337,986	Teijin, Ltd. (a) . . . . .	18,900	311,798
Sharp Corp. (a) . . . . .	24,800	272,904	Temp Holdings Co., Ltd. (a) . . . . .	17,000	275,232
Shimadzu Corp. . . . .	24,100	696,752	Terumo Corp. (a) . . . . .	64,200	1,960,482
Shimamura Co., Ltd. . . . .	2,300	194,706	THK Co., Ltd. . . . .	13,900	343,340
Shimano, Inc. . . . .	8,300	1,349,776	Tobu Railway Co., Ltd. . . . .	19,900	574,427
Shimizu Corp. . . . .	62,900	546,685	Toho Co., Ltd. . . . .	12,900	518,051
Shin-Etsu Chemical Co., Ltd. . . . .	38,400	3,219,515	Toho Gas Co., Ltd. (a) . . . . .	8,500	381,669
Shinsei Bank, Ltd. (a)(b) . . . . .	14,900	212,021	Tohoku Electric Power Co., Inc. . . . .	45,200	576,613
Shionogi & Co., Ltd. . . . .	28,800	1,782,876	Tokio Marine Holdings, Inc. (a) . . . . .	68,300	3,308,710
Shiseido Co., Ltd. . . . .	40,100	2,893,605	Tokyo Century Corp. (a) . . . . .	3,700	160,957
Shizuoka Bank, Ltd. . . . .	53,000	403,659	Tokyo Electric Power Co. Holdings, Inc. (b) . . . . .	163,600	1,034,648
Showa Denko KK (a) . . . . .	15,500	544,744	Tokyo Electron, Ltd. (a) . . . . .	16,600	2,399,603
Showa Shell Sekiyu KK (d) . . . . .	19,700	270,364	Tokyo Gas Co., Ltd. . . . .	41,300	1,116,968
SMC Corp. . . . .	6,100	2,288,774	Tokyu Corp. . . . .	51,000	890,663
Softbank Corp. (a) . . . . .	177,300	1,997,498	Tokyu Fudosan Holdings Corp. (a) . . . . .	67,200	401,919
SoftBank Group Corp. (a) . . . . .	87,500	8,494,263	Toppa Printing Co., Ltd. (a) . . . . .	27,000	407,616
Sohgo Security Services Co., Ltd. (a) . . . . .	9,100	396,278	Toray Industries, Inc. . . . .	142,600	910,728
Sompo Holdings, Inc. . . . .	34,000	1,258,816	Toshiba Corp. (a) . . . . .	69,000	2,197,452
Sony Corp. . . . .	134,600	5,648,615	Tosoh Corp. . . . .	27,200	422,923
Sony Financial Holdings, Inc. (a) . . . . .	18,700	352,763	TOTO, Ltd. (a) . . . . .	15,300	648,990
Stanley Electric Co., Ltd. (a) . . . . .	16,400	440,800	Toyo Seikan Group Holdings, Ltd. . . . .	16,600	339,994
Subaru Corp. . . . .	64,400	1,467,670	Toyo Suisan Kaisha, Ltd. . . . .	10,500	399,851
SUMCO Corp. . . . .	23,600	262,471	Toyoda Gosei Co., Ltd. (a) . . . . .	5,300	112,239
Sumitomo Chemical Co., Ltd. (a) . . . . .	157,300	731,892	Toyota Industries Corp. . . . .	15,300	767,177
Sumitomo Corp. . . . .	121,300	1,677,827	Toyota Motor Corp. . . . .	242,000	14,183,078
Sumitomo Dainippon Pharma Co., Ltd. (a) . . . . .	19,600	484,666	Toyota Tsusho Corp. . . . .	22,200	723,052
Sumitomo Electric Industries, Ltd. . . . .	80,600	1,069,351	Trend Micro, Inc. . . . .	12,500	608,709
Sumitomo Heavy Industries, Ltd. . . . .	12,900	417,821	Tsuruha Holdings, Inc. . . . .	3,600	292,723
Sumitomo Metal Mining Co., Ltd. (a) . . . . .	25,600	756,308	Unicharm Corp. . . . .	42,800	1,416,420
Sumitomo Mitsui Financial Group, Inc. . . . .	143,000	5,007,616	United Urban Investment Corp. REIT . . . . .	312	493,010
Sumitomo Mitsui Trust Holdings, Inc. . . . .	35,400	1,271,630	USS Co., Ltd. . . . .	25,500	473,208
Sumitomo Realty & Development Co., Ltd. . . . .	38,000	1,574,450	Welcia Holdings Co., Ltd. . . . .	4,500	152,663
			West Japan Railway Co. . . . .	17,400	1,310,915
			Yahoo! Japan Corp. (a) . . . . .	308,000	754,104
			Yakult Honsha Co., Ltd. . . . .	12,200	853,124
			Yamada Denki Co., Ltd. (a) . . . . .	59,400	293,015

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yamaguchi Financial Group, Inc. (a) . . . . .	19,000	\$ 161,016	MISC Bhd . . . . .	86,500	\$ 141,748
Yamaha Corp. (a) . . . . .	13,700	684,474	Nestle Malaysia Bhd . . . . .	6,300	226,538
Yamaha Motor Co., Ltd. . . . .	29,200	572,735	Petronas Chemicals Group Bhd. . . . .	247,800	555,995
Yamato Holdings Co., Ltd. . . . .	34,300	885,971	Petronas Dagangan Bhd . . . . .	22,600	138,396
Yamazaki Baking Co., Ltd. . . . .	16,800	272,601	Petronas Gas Bhd . . . . .	77,000	332,331
Yaskawa Electric Corp. (a) . . . . .	26,400	828,839	PPB Group Bhd . . . . .	44,280	198,704
Yokogawa Electric Corp. . . . .	24,800	513,320	Press Metal Aluminium Holdings Bhd . . . . .	136,100	150,352
Yokohama Rubber Co., Ltd. . . . .	10,800	200,613	Public Bank Bhd . . . . .	303,500	1,721,754
ZOZO, Inc. (a) . . . . .	24,900	469,272	QL Resources Bhd. . . . .	61,700	103,979
		348,202,088	RHB Capital Bhd . . . . .	128,959	180,053
<b>LUXEMBOURG — 0.2%</b>			Sime Darby Bhd . . . . .	142,535	77,857
ArcelorMittal . . . . .	68,639	1,391,753	Sime Darby Plantation Bhd . . . . .	208,035	255,808
Aroundtown SA . . . . .	82,021	676,915	Sime Darby Property Bhd . . . . .	142,535	38,754
Eurofins Scientific SE (a) . . . . .	1,283	531,588	SP Setia Bhd Group . . . . .	131,200	72,951
Millicom International Cellular SA SDR . . . . .	7,354	447,569	Telekom Malaysia Bhd . . . . .	91,003	71,331
Reinet Investments SCA . . . . .	15,345	262,598	Tenaga Nasional Bhd . . . . .	313,600	972,486
RTL Group SA . . . . .	4,051	221,520	Top Glove Corp. Bhd . . . . .	123,600	139,873
SES SA . . . . .	39,229	610,729	Westports Holdings Bhd . . . . .	92,500	85,193
Tenaris SA . . . . .	51,067	717,617	YTL Corp. Bhd . . . . .	529,608	137,510
		4,860,289			11,519,012
<b>MACAU — 0.0% (g)</b>			<b>MEXICO — 0.7%</b>		
MGM China Holdings, Ltd. . . . .	85,200	178,215	Alfa SAB de CV Class A . . . . .	337,100	357,650
Wynn Macau, Ltd. . . . .	172,000	405,353	Alsea SAB de CV . . . . .	82,300	172,428
		583,568	America Movil SAB de CV Series L . . . . .	3,648,500	2,608,826
<b>MALAYSIA — 0.5%</b>			Arca Continental SAB de CV . . . . .	54,500	303,441
AirAsia Group Bhd . . . . .	140,400	91,479	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand Class B (a) . . . . .	224,400	306,681
Alliance Bank Malaysia Bhd . . . . .	140,600	140,858	Cemex SAB de CV Series CPO (b) . . . . .	1,742,764	813,994
AMMB Holdings Bhd . . . . .	132,400	147,886	Coca-Cola Femsa SAB de CV Series L . . . . .	62,500	413,262
Axiata Group Bhd . . . . .	281,225	285,875	El Puerto de Liverpool SAB de CV Series C1 (a) . . . . .	24,300	153,486
British American Tobacco Malaysia Bhd . . . . .	23,500	208,032	Fibra Uno Administracion SA de CV REIT . . . . .	384,300	529,967
CIMB Group Holdings Bhd . . . . .	502,410	633,781	Fomento Economico Mexicano SAB de CV . . . . .	212,800	1,962,839
Dialog Group Bhd . . . . .	417,600	324,260	Fresnillo PLC . . . . .	22,113	250,915
DiGi.Com Bhd . . . . .	316,000	352,186	Gruma SAB de CV Class B . . . . .	24,445	250,505
Fraser & Neave Holdings Bhd . . . . .	17,600	150,198	Grupo Aeroportuario del Pacifico SAB de CV Class B . . . . .	45,200	400,980
Gamuda Bhd . . . . .	128,616	90,732	Grupo Aeroportuario del Sureste SAB de CV Class B . . . . .	22,990	371,775
Genting Bhd . . . . .	190,200	309,352	Grupo Bimbo SAB de CV Class A . . . . .	192,600	402,030
Genting Malaysia Bhd . . . . .	259,500	203,405	Grupo Carso SAB de CV Series A1 (a) . . . . .	60,000	235,051
Genting Plantations Bhd . . . . .	900	2,337	Grupo Financiero Banorte SAB de CV Series O . . . . .	286,700	1,558,578
HAP Seng Consolidated Bhd . . . . .	66,200	160,534	Grupo Financiero Inbursa SAB de CV Series O . . . . .	269,400	373,042
Hartalega Holdings Bhd . . . . .	138,200	156,734	Grupo Mexico SAB de CV Class B . . . . .	395,000	1,082,114
Hong Leong Bank Bhd . . . . .	61,432	305,467			
Hong Leong Financial Group Bhd . . . . .	20,700	97,251			
IHH Healthcare Bhd . . . . .	233,600	330,158			
IJM Corp. Bhd . . . . .	331,300	180,156			
IOI Corp. Bhd . . . . .	149,800	163,652			
IOI Properties Group Bhd . . . . .	38,750	12,529			
Kuala Lumpur Kepong Bhd . . . . .	43,300	263,035			
Malayan Banking Bhd . . . . .	396,048	899,293			
Malaysia Airports Holdings Bhd . . . . .	66,124	117,266			
Maxis Bhd . . . . .	221,600	290,943			

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Grupo Televisa SAB Series CPO (a) . . . . .	266,300	\$ 588,956	Orkla ASA . . . . .	93,825	\$ 721,261
Industrias Penoles SAB de CV . .	19,770	246,882	Schibsted ASA Class B . . . . .	11,462	411,277
Infraestructura Energetica Nova SAB de CV . . . . .	67,400	271,025	Telenor ASA . . . . .	80,622	1,616,821
Kimberly-Clark de Mexico SAB de CV Class A (a) . . . . .	173,700	294,253	Yara International ASA . . . . .	20,289	831,200
Megacable Holdings SAB de CV . . . . .	45,900	213,013			10,853,646
Mexichem SAB de CV . . . . .	127,557	305,124	<b>PAKISTAN — 0.0% (g)</b>		
Promotora y Operadora de Infraestructura SAB de CV . .	26,395	261,888	Habib Bank, Ltd. . . . .	53,000	49,890
Wal-Mart de Mexico SAB de CV . . . . .	578,600	1,547,805	MCB Bank, Ltd. . . . .	39,200	54,735
		16,276,510	Oil & Gas Development Co., Ltd. . . . .	90,100	94,453
<b>NETHERLANDS — 3.1%</b>					199,078
ABN AMRO Group NV (e) . . . .	45,202	1,020,177	<b>PERU — 0.1%</b>		
Adyen NV (b)(e) . . . . .	836	655,214	Cia de Minas Buenaventura SAA ADR . . . . .	22,600	390,528
Aegon NV . . . . .	195,284	939,373	Credicorp, Ltd. . . . .	7,500	1,799,625
Akzo Nobel NV . . . . .	24,344	2,159,165	Southern Copper Corp. (a) . . . .	10,700	424,576
ASML Holding NV . . . . .	43,482	8,163,333			2,614,729
EXOR NV . . . . .	11,716	761,692	<b>PHILIPPINES — 0.3%</b>		
Heineken Holding NV . . . . .	12,768	1,280,254	Aboitiz Equity Ventures, Inc. . . .	180,220	202,323
Heineken NV . . . . .	27,890	2,946,236	Aboitiz Power Corp. . . . .	208,000	140,225
ING Groep NV . . . . .	414,832	5,023,123	Alliance Global Group, Inc. . . . .	450,900	138,765
Koninklijke Ahold Delhaize NV .	126,518	3,370,391	Ayala Corp. . . . .	25,640	458,991
Koninklijke DSM NV . . . . .	19,683	2,147,338	Ayala Land, Inc. . . . .	766,400	655,329
Koninklijke KPN NV . . . . .	367,584	1,166,408	Bank of the Philippine Islands . .	68,567	109,947
Koninklijke Philips NV . . . . .	98,409	4,012,754	BDO Unibank, Inc. . . . .	185,783	473,391
Koninklijke Vopak NV . . . . .	8,161	390,918	DMCI Holdings, Inc. . . . .	360,130	82,300
NN Group NV . . . . .	33,254	1,382,672	Globe Telecom, Inc. . . . .	2,995	110,537
NXP Semiconductors NV . . . . .	36,954	3,266,364	GT Capital Holdings, Inc. . . . .	11,674	207,091
Randstad NV (a) . . . . .	13,067	637,804	International Container Terminal Services, Inc. . . . .	76,460	190,313
Royal Dutch Shell PLC Class A .	477,411	15,014,157	JG Summit Holdings, Inc. . . . .	250,410	302,819
Royal Dutch Shell PLC Class B .	396,814	12,554,427	Jollibee Foods Corp. . . . .	33,510	202,298
Wolters Kluwer NV . . . . .	30,399	2,071,904	Manila Electric Co. . . . .	24,040	173,971
		68,963,704	Megaworld Corp. . . . .	1,020,000	112,664
<b>NEW ZEALAND — 0.1%</b>			Metro Pacific Investments Corp. .	974,000	89,962
a2 Milk Co., Ltd. (b) . . . . .	71,421	697,027	Metropolitan Bank & Trust Co. . .	187,829	285,803
Auckland International Airport, Ltd. . . . .	93,526	519,208	PLDT, Inc. . . . .	6,380	139,726
Fisher & Paykel Healthcare Corp., Ltd. . . . .	57,800	618,887	Robinsons Land Corp. . . . .	196,244	91,563
Fletcher Building, Ltd. . . . .	93,438	315,437	Security Bank Corp. . . . .	5,920	19,504
Meridian Energy, Ltd. . . . .	118,222	337,426	SM Investments Corp. . . . .	25,175	447,790
Ryman Healthcare, Ltd. . . . .	36,039	301,088	SM Prime Holdings, Inc. . . . .	1,055,600	802,103
Spark New Zealand, Ltd. . . . .	195,380	506,347	Universal Robina Corp. . . . .	80,890	234,151
		3,295,420			5,671,566
<b>NORWAY — 0.5%</b>			<b>POLAND — 0.3%</b>		
Aker BP ASA . . . . .	13,254	472,500	Alior Bank SA (b) . . . . .	13,668	213,014
DNB ASA . . . . .	104,776	1,932,095	Bank Handlowy w Warszawie SA . . . . .	5,829	102,627
Equinor ASA . . . . .	124,738	2,735,470	Bank Millennium SA (b) . . . . .	64,815	151,139
Gjensidige Forsikring ASA . . . .	24,595	425,549	Bank Polska Kasa Opieki SA . . .	20,293	582,242
Mowi ASA . . . . .	48,793	1,090,698	CCC SA . . . . .	4,227	237,268
Norsk Hydro ASA . . . . .	151,972	616,775	CD Projekt SA (b) . . . . .	6,706	349,831
			Cyfrowy Polsat SA (b) . . . . .	36,562	244,901
			Dino Polska SA (b)(e) . . . . .	7,708	243,272
			Grupa Lotos SA . . . . .	12,650	275,183

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jastrzebska Spolka Weglowa SA (b) . . . . .	9,529	\$ 151,615	Novolipetsk Steel PJSC (b) . . . . .	113,250	\$ 292,427
KGHM Polska Miedz SA (b) . . . . .	14,475	403,987	PhosAgro PJSC GDR . . . . .	11,644	145,899
LPP SA . . . . .	144	312,688	Polymetal International PLC . . . . .	17,213	193,880
mBank SA . . . . .	2,124	235,566	Polyus PJSC (b) . . . . .	2,617	215,562
Orange Polska SA (b) . . . . .	106,622	142,669	Rosneft Oil Co. PJSC . . . . .	120,780	757,891
PGE Polska Grupa Energetyczna SA (b) . . . . .	113,583	294,486	Sberbank of Russia PJSC . . . . .	1,125,000	3,671,886
Polski Koncern Naftowy ORLEN SA . . . . .	30,746	783,035	Severstal PJSC . . . . .	18,520	289,509
Polskie Gornictwo Naftowe i Gazownictwo SA . . . . .	222,495	363,005	Surgutneftegas PJSC Preference Shares . . . . .	802,100	499,408
Powszechna Kasa Oszczednosci Bank Polski SA . . . . .	91,922	925,010	Surgutneftegas PJSC . . . . .	888,900	335,617
Powszechny Zaklad Ubezpieczen SA . . . . .	69,984	739,297	Tatneft PJSC ADR . . . . .	2,143	147,846
Santander Bank Polska SA . . . . .	3,603	358,059	Tatneft PJSC . . . . .	146,100	1,673,431
		<u>7,108,894</u>	Transneft PJSC Preference Shares . . . . .	30	80,368
<b>PORTUGAL — 0.1%</b>			VTB Bank PJSC . . . . .	437,390,000	237,503
EDP - Energias de Portugal SA . . . . .	267,277	1,051,892	X5 Retail Group NV GDR . . . . .	11,583	288,648
Galp Energia SGPS SA . . . . .	52,343	839,283			<u>20,437,727</u>
Jeronimo Martins SGPS SA . . . . .	26,225	387,225	<b>SINGAPORE — 0.9%</b>		
		<u>2,278,400</u>	Ascendas Real Estate Investment Trust . . . . .	275,475	591,829
<b>QATAR — 0.2%</b>			BOC Aviation, Ltd. (e) . . . . .	24,300	198,271
Barwa Real Estate Co. . . . .	23,060	232,136	CapitaLand Commercial Trust REIT . . . . .	290,090	415,485
Commercial Bank PQSC . . . . .	16,545	204,270	CapitaLand Mall Trust REIT . . . . .	254,800	447,711
Ezdan Holding Group QSC (b) . . . . .	93,897	255,327	CapitaLand, Ltd. . . . .	286,300	771,499
Industries Qatar QSC . . . . .	18,513	630,024	City Developments, Ltd. . . . .	39,900	266,589
Masraf Al Rayan QSC . . . . .	32,119	324,212	ComfortDelGro Corp., Ltd. . . . .	237,700	451,007
Ooredoo QSC . . . . .	5,832	106,364	DBS Group Holdings, Ltd. . . . .	190,948	3,556,750
Qatar Electricity & Water Co. QSC . . . . .	4,352	205,948	Genting Singapore, Ltd. . . . .	660,400	507,062
Qatar Insurance Co. SAQ . . . . .	9,737	97,591	Golden Agri-Resources, Ltd. . . . .	606,500	125,375
Qatar Islamic Bank SAQ . . . . .	10,467	435,987	Jardine Cycle & Carriage, Ltd. . . . .	11,711	280,908
Qatar National Bank QPSC . . . . .	47,173	2,338,729	Keppel Corp., Ltd. . . . .	162,300	745,298
		<u>4,830,588</u>	Oversea-Chinese Banking Corp., Ltd. . . . .	332,716	2,714,294
<b>ROMANIA — 0.0% (g)</b>			SATS, Ltd. . . . .	81,900	308,977
NEPI Rockcastle PLC . . . . .	40,925	344,626	Sembcorp Industries, Ltd. . . . .	92,900	174,895
<b>RUSSIA — 0.9%</b>			Singapore Airlines, Ltd. . . . .	58,600	417,922
Alrosa PJSC . . . . .	223,022	314,212	Singapore Exchange, Ltd. . . . .	85,100	459,270
Gazprom PJSC ADR . . . . .	28,845	130,380	Singapore Press Holdings, Ltd. . . . .	178,700	317,953
Gazprom PJSC . . . . .	1,052,680	2,401,387	Singapore Technologies Engineering, Ltd. . . . .	168,400	464,980
Inter RAO UES PJSC . . . . .	2,290,000	129,928	Singapore Telecommunications, Ltd. . . . .	877,700	1,956,924
LUKOIL PJSC ADR (c) . . . . .	3,116	278,602	Suntec Real Estate Investment Trust . . . . .	238,200	342,924
LUKOIL PJSC ADR (c) . . . . .	2,055	184,128	United Overseas Bank, Ltd. . . . .	140,093	2,605,347
LUKOIL PJSC . . . . .	45,641	4,087,700	UOL Group, Ltd. . . . .	49,233	252,617
Magnit PJSC GDR . . . . .	34,998	493,472	Venture Corp., Ltd. . . . .	30,500	403,965
Magnitogorsk Iron & Steel Works PJSC . . . . .	226,900	156,971	Wilmar International, Ltd. . . . .	212,700	519,776
MMC Norilsk Nickel PJSC . . . . .	6,245	1,300,378			<u>19,297,628</u>
Mobile TeleSystems PJSC ADR . . . . .	26,400	199,584	<b>SOUTH AFRICA — 1.5%</b>		
Mobile TeleSystems PJSC . . . . .	31,200	120,008	Absa Group, Ltd. (a) . . . . .	75,245	793,604
Moscow Exchange MICEX-RTS PJSC (b) . . . . .	132,585	183,830	Anglo American Platinum, Ltd. . . . .	5,854	298,824
Novatek PJSC GDR . . . . .	9,494	1,627,272	AngloGold Ashanti, Ltd. . . . .	43,902	583,249
			Aspen Pharmacare Holdings, Ltd. . . . .	37,164	239,612

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bid Corp., Ltd. . . . .	35,180	\$ 726,958	BNK Financial Group, Inc. . . . .	27,622	\$ 162,554
Bidvest Group, Ltd. . . . .	33,867	454,417	Celltrion Healthcare Co., Ltd.		
Capitec Bank Holdings, Ltd. . . . .	4,994	467,494	(a)(b) . . . . .	4,769	280,653
Clicks Group, Ltd. . . . .	26,518	338,728	Celltrion Pharm, Inc. (b) . . . . .	1,347	65,742
Discovery, Ltd. . . . .	38,380	364,073	Celltrion, Inc. (b) . . . . .	8,829	1,407,849
Exxaro Resources, Ltd. . . . .	32,236	367,374	Cheil Worldwide, Inc. . . . .	7,506	160,026
FirstRand, Ltd. (a) . . . . .	351,453	1,534,366	CJ CheilJedang Corp. . . . .	942	268,052
Fortress REIT, Ltd. Class A, . . . . .	115,468	147,005	CJ Corp. . . . .	1,354	148,509
Fortress REIT, Ltd. Class B, . . . . .	96,108	71,841	CJ ENM Co., Ltd. . . . .	1,018	208,963
Foschini Group, Ltd. . . . .	28,884	326,469	CJ Logistics Corp. (b) . . . . .	1,096	159,799
Gold Fields, Ltd. . . . .	103,188	381,233	Coway Co., Ltd. . . . .	5,471	455,475
Growthpoint Properties, Ltd.			Daelim Industrial Co., Ltd. . . . .	2,706	229,811
REIT . . . . .	349,142	591,214	Daewoo Engineering &		
Hyprop Investments, Ltd. REIT . . . . .	24,877	121,580	Construction Co., Ltd. (b) . . . . .	24,328	108,877
Investec PLC . . . . .	69,626	401,282	Daewoo Shipbuilding & Marine		
Investec, Ltd. . . . .	34,578	202,223	Engineering Co., Ltd. (b) . . . . .	3,568	87,856
Kumba Iron Ore, Ltd. (a) . . . . .	6,528	194,782	DB Insurance Co., Ltd. . . . .	5,525	334,391
Liberty Holdings, Ltd. (a) . . . . .	15,761	110,416	DGB Financial Group, Inc. . . . .	13,309	95,793
Life Healthcare Group Holdings,			Doosan Bobcat, Inc. . . . .	4,079	111,040
Ltd. . . . .	124,734	232,148	E-MART, Inc. . . . .	2,133	323,210
MMI Holdings, Ltd. . . . .	83,371	95,909	Fila Korea, Ltd. . . . .	4,634	318,432
Mondi, Ltd. . . . .	15,186	335,685	GS Engineering & Construction		
Mr. Price Group, Ltd. . . . .	31,354	412,045	Corp. . . . .	5,552	208,365
MTN Group, Ltd. (a) . . . . .	188,526	1,158,511	GS Holdings Corp. . . . .	5,913	275,048
MultiChoice Group, Ltd. (b) . . . . .	43,950	367,844	GS Retail Co., Ltd. . . . .	3,570	123,131
Naspers, Ltd. Class N. . . . .	46,451	10,732,858	Hana Financial Group, Inc. . . . .	32,079	1,028,698
Nedbank Group, Ltd. . . . .	41,208	717,906	Hankook Tire Co., Ltd. . . . .	8,351	275,522
Netcare, Ltd. . . . .	112,609	182,330	Hanmi Pharm Co., Ltd. . . . .	604	242,643
Old Mutual, Ltd. (a)(c) . . . . .	49,270	74,719	Hanmi Science Co., Ltd. . . . .	1,171	79,848
Old Mutual, Ltd. (a)(c) . . . . .	450,111	661,005	Hanon Systems. . . . .	16,734	167,325
Pick n Pay Stores, Ltd. . . . .	52,090	239,875	Hanwha Chemical Corp. . . . .	13,246	243,892
PSG Group, Ltd. . . . .	17,508	317,472	Hanwha Corp. . . . .	3,640	97,486
Rand Merchant Investment			Hanwha Life Insurance Co., Ltd. . . . .	31,079	109,520
Holdings, Ltd. . . . .	71,980	167,356	HDC Hyundai Development		
Redefine Properties, Ltd. REIT. . . . .	560,779	377,190	Co-Engineering &		
Remgro, Ltd. . . . .	55,262	709,913	Construction. . . . .	2,174	97,103
Resilient REIT, Ltd. . . . .	26,491	100,481	HLB, Inc. (b) . . . . .	3,398	239,486
RMB Holdings, Ltd. . . . .	75,393	397,217	Hotel Shilla Co., Ltd. . . . .	3,574	300,379
Sanlam, Ltd. . . . .	186,456	953,662	Hyundai Department Store Co.,		
Sappi, Ltd. . . . .	63,744	294,603	Ltd. . . . .	1,309	116,473
Sasol, Ltd. . . . .	58,695	1,831,516	Hyundai Engineering &		
Shoprite Holdings, Ltd. . . . .	46,048	506,452	Construction Co., Ltd. . . . .	7,969	374,896
SPAR Group, Ltd. . . . .	24,778	329,680	Hyundai Glovis Co., Ltd. . . . .	1,744	197,431
Standard Bank Group, Ltd. . . . .	135,160	1,736,027	Hyundai Heavy Industries Co.,		
Telkom SA SOC, Ltd. . . . .	39,144	197,929	Ltd. (b) . . . . .	3,817	400,161
Tiger Brands, Ltd. . . . .	17,906	329,035	Hyundai Heavy Industries		
Truworths International, Ltd. . . . .	58,695	282,420	Holdings Co., Ltd. . . . .	1,006	295,126
Vodacom Group, Ltd. . . . .	75,523	583,550	Hyundai Marine & Fire		
Woolworths Holdings, Ltd. . . . .	96,815	312,037	Insurance Co., Ltd. . . . .	5,728	191,253
		<u>33,354,119</u>	Hyundai Mobis Co., Ltd. . . . .	7,251	1,331,895
			Hyundai Motor Co. . . . .	14,925	1,571,260
<b>SOUTH KOREA — 3.2%</b>			Hyundai Motor Co. Preference		
Amorepacific Corp. . . . .	3,491	579,732	Shares (c) . . . . .	3,845	258,456
Amorepacific Corp. Preference			Hyundai Motor Co. Preference		
Shares. . . . .	740	69,756	Shares (c) . . . . .	2,761	168,321
AMOREPACIFIC Group. . . . .	2,522	154,639	Hyundai Steel Co. . . . .	8,186	323,805
BGF retail Co., Ltd. . . . .	795	153,033	Industrial Bank of Korea . . . . .	28,125	348,125

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kakao Corp. . . . .	5,462	\$ 498,033	Samsung Engineering Co., Ltd.		
Kangwon Land, Inc. . . . .	13,112	369,645	(b) . . . . .	13,722	\$ 194,630
KB Financial Group, Inc. . . . .	40,610	1,497,250	Samsung Fire & Marine		
KCC Corp. . . . .	684	191,925	Insurance Co., Ltd. . . . .	3,306	876,668
Kia Motors Corp. . . . .	28,277	880,620	Samsung Heavy Industries Co.,		
Korea Aerospace Industries, Ltd. . . . .	6,548	203,922	Ltd. (b) . . . . .	48,810	355,185
Korea Electric Power Corp. (b) . . . . .	26,253	691,538	Samsung Life Insurance Co.,		
Korea Gas Corp. . . . .	2,420	96,152	Ltd. . . . .	7,604	563,383
Korea Investment Holdings Co.,			Samsung SDI Co., Ltd. . . . .	5,624	1,062,768
Ltd. . . . .	3,949	216,045	Samsung SDS Co., Ltd. . . . .	3,753	776,984
Korea Zinc Co., Ltd. . . . .	874	358,039	Samsung Securities Co., Ltd. . . . .	7,238	212,338
Korean Air Lines Co., Ltd. . . . .	4,004	112,349	Shinhan Financial Group Co.,		
KT Corp. . . . .	2,300	55,519	Ltd. . . . .	45,267	1,674,931
KT&G Corp. . . . .	12,450	1,135,208	Shinsegae, Inc. . . . .	635	188,805
Kumho Petrochemical Co., Ltd. . . . .	1,926	161,532	SillaJen, Inc. (a)(b) . . . . .	6,523	369,508
LG Chem, Ltd. . . . .	4,869	1,569,953	SK Holdings Co., Ltd. . . . .	3,256	775,921
LG Chem, Ltd. Preference			SK Hynix, Inc. . . . .	61,352	4,010,500
Shares . . . . .	786	144,030	SK Innovation Co., Ltd. . . . .	6,617	1,046,385
LG Corp. . . . .	10,198	696,278	SK Telecom Co., Ltd. . . . .	2,206	488,775
LG Display Co., Ltd. (b) . . . . .	25,728	441,984	S-Oil Corp. . . . .	4,401	347,396
LG Electronics, Inc. . . . .	10,875	719,507	ViroMed Co., Ltd. (b) . . . . .	1,503	370,487
LG Household & Health Care,			Woori Financial Group, Inc. . . . .	47,991	581,338
Ltd. . . . .	958	1,195,918	Yuhan Corp. . . . .	1,030	217,778
LG Household & Health Care,					<u>72,334,583</u>
Ltd. Preference Shares . . . . .	184	135,516	<b>SPAIN — 1.9%</b>		
LG Innotek Co., Ltd. . . . .	1,707	176,700	ACS Actividades de		
LG Uplus Corp. . . . .	19,162	260,817	Construccion y Servicios SA . . . . .	26,156	1,150,100
Lotte Chemical Corp. . . . .	1,752	448,380	Aena SME SA (e) . . . . .	7,067	1,273,596
Lotte Corp. . . . .	2,576	112,109	Amadeus IT Group SA . . . . .	46,255	3,708,332
Lotte Shopping Co., Ltd. . . . .	983	154,149	Banco Bilbao Vizcaya Argentaria		
Medy-Tox, Inc. . . . .	500	257,158	SA . . . . .	702,025	4,014,652
Mirae Asset Daewoo Co., Ltd. . . . .	47,797	308,653	Banco de Sabadell SA . . . . .	599,029	597,152
NAVER Corp. . . . .	14,849	1,622,127	Banco Santander SA . . . . .	1,705,315	7,935,942
NCSOFT Corp. . . . .	1,892	826,740	Bankia SA (a) . . . . .	139,746	362,471
Netmarble Corp. (b)(e) . . . . .	2,574	283,455	Bankinter SA . . . . .	68,461	521,957
NH Investment & Securities Co.,			CaixaBank SA . . . . .	382,003	1,194,147
Ltd. . . . .	11,490	136,147	Enagas SA . . . . .	24,615	716,954
OCI Co., Ltd. . . . .	1,629	133,322	Endesa SA . . . . .	33,501	855,401
Orange Life Insurance, Ltd. (e) . . . . .	3,399	107,800	Ferrovial SA . . . . .	51,549	1,208,572
Orion Corp/Republic of Korea . . . . .	2,349	206,942	Grifols SA . . . . .	31,760	890,116
Ottogi Corp. . . . .	114	77,433	Iberdrola SA . . . . .	653,401	5,741,711
Pan Ocean Co., Ltd. (b) . . . . .	24,680	89,362	Industria de Diseno Textil SA . . . . .	114,971	3,382,294
Pearl Abyss Corp. (b) . . . . .	964	142,676	Mapfre SA . . . . .	127,893	352,693
POSCO . . . . .	8,311	1,852,421	Naturgy Energy Group SA . . . . .	37,025	1,036,428
POSCO Chemtech Co., Ltd. . . . .	2,247	119,170	Red Electrica Corp. SA . . . . .	44,418	947,620
Posco Daewoo Corp. . . . .	6,646	103,926	Repsol SA . . . . .	145,961	2,500,996
S-1 Corp. . . . .	1,546	136,880	Siemens Gamesa Renewable		
Samsung Biologics Co., Ltd.			Energy SA (a)(b) . . . . .	23,620	376,476
(b)(e) . . . . .	1,624	457,112	Telefonica SA . . . . .	492,049	4,126,601
Samsung C&T Corp. . . . .	8,160	769,201			<u>42,894,211</u>
Samsung Card Co., Ltd. . . . .	3,804	115,283	<b>SWEDEN — 1.6%</b>		
Samsung Electro-Mechanics Co.,			Alfa Laval AB . . . . .	31,357	721,441
Ltd. (a) . . . . .	5,729	527,425	Assa Abloy AB Class B . . . . .	109,122	2,361,194
Samsung Electronics Co., Ltd.			Atlas Copco AB Class A . . . . .	73,474	1,977,595
Preference Shares . . . . .	86,863	2,774,014	Atlas Copco AB Class B . . . . .	42,186	1,046,543
Samsung Electronics Co., Ltd. . . . .	500,832	19,700,598			

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Boliden AB . . . . .	31,323	\$ 893,563	Lonza Group AG . . . . .	8,100	\$ 2,511,577
Electrolux AB Class B . . . . .	26,847	691,487	Nestle SA . . . . .	324,508	30,922,592
Epiroc AB Class A (b) . . . . .	70,234	710,722	Novartis AG . . . . .	229,691	22,090,375
Epiroc AB Class B (b) . . . . .	42,866	411,315	Pargesa Holding SA . . . . .	4,579	358,632
Essity AB Class B . . . . .	66,389	1,918,956	Partners Group Holding AG . . . . .	1,839	1,336,917
Hennes & Mauritz AB Class B (a) . . . . .	93,386	1,560,578	Roche Holding AG . . . . .	74,433	20,504,763
Hexagon AB Class B . . . . .	27,676	1,447,162	Schindler Holding AG (c) . . . . .	4,615	956,457
Husqvarna AB Class B (a) . . . . .	45,065	368,962	Schindler Holding AG (c) . . . . .	2,252	465,822
ICA Gruppen AB (a) . . . . .	9,191	369,610	SGS SA . . . . .	591	1,470,527
Industrivarden AB Class C . . . . .	19,084	400,700	Sika AG . . . . .	13,962	1,950,110
Investor AB Class B . . . . .	49,627	2,240,232	Sonova Holding AG . . . . .	6,207	1,227,813
Kinnevik AB Class B . . . . .	28,125	730,165	STMicroelectronics NV . . . . .	70,851	1,047,342
L E Lundbergforetagen AB Class B . . . . .	9,305	294,941	Straumann Holding AG . . . . .	1,098	895,798
Lundin Petroleum AB . . . . .	20,477	694,981	Swatch Group AG (c) . . . . .	3,386	968,983
Sandvik AB . . . . .	123,385	2,008,683	Swatch Group AG (c) . . . . .	6,411	354,700
Securitas AB Class B . . . . .	37,279	603,880	Swiss Life Holding AG . . . . .	3,695	1,626,928
Skandinaviska Enskilda Banken AB Class A . . . . .	178,550	1,549,244	Swiss Prime Site AG . . . . .	8,083	708,145
Skanska AB Class B (a) . . . . .	36,819	670,461	Swiss Re AG . . . . .	32,287	3,153,810
SKF AB Class B (a) . . . . .	42,297	704,091	Swisscom AG (a) . . . . .	2,759	1,349,165
Svenska Handelsbanken AB Class A (a) . . . . .	167,366	1,770,143	Temenos AG . . . . .	6,398	943,093
Swedbank AB Class A (a) . . . . .	99,207	1,404,897	UBS Group AG . . . . .	408,440	4,950,167
Swedish Match AB . . . . .	18,877	964,477	Vifor Pharma AG . . . . .	5,297	716,177
Tele2 AB Class B (a) . . . . .	57,536	768,259	Zurich Insurance Group AG . . . . .	16,034	5,306,563
Telefonaktiebolaget LM Ericsson Class B . . . . .	331,925	3,056,832			
Telia Co. AB . . . . .	300,940	1,361,081			
Volvo AB Class B (a) . . . . .	170,255	2,643,227			
		<u>36,345,422</u>			<u>137,703,385</u>
<b>SWITZERLAND — 6.1%</b>			<b>TAIWAN — 2.8%</b>		
ABB, Ltd. . . . .	195,248	3,668,129	Acer, Inc. . . . .	255,000	163,406
Adecco Group AG . . . . .	16,885	900,624	Advantech Co., Ltd. . . . .	33,199	275,756
Baloise Holding AG . . . . .	5,392	890,636	Airtac International Group . . . . .	12,000	155,351
Barry Callebaut AG . . . . .	250	451,351	ASE Technology Holding Co., Ltd. . . . .	372,325	815,429
Chocoladefabriken Lindt & Spruengli AG (c) . . . . .	114	774,957	Asia Cement Corp. . . . .	198,000	257,614
Chocoladefabriken Lindt & Spruengli AG (c) . . . . .	11	860,428	Asustek Computer, Inc. . . . .	72,000	520,952
Cie Financiere Richemont SA . . . . .	55,303	4,028,195	AU Optronics Corp. . . . .	783,000	288,349
Clariant AG . . . . .	23,031	484,023	Catcher Technology Co., Ltd. . . . .	63,000	484,450
Coca-Cola HBC AG . . . . .	22,046	751,212	Cathay Financial Holding Co., Ltd. . . . .	870,000	1,268,847
Credit Suisse Group AG . . . . .	270,796	3,155,525	Chailease Holding Co., Ltd. . . . .	119,829	489,884
Dufry AG . . . . .	3,818	401,007	Chang Hwa Commercial Bank, Ltd. . . . .	599,821	359,069
EMS-Chemie Holding AG . . . . .	877	475,530	Cheng Shin Rubber Industry Co., Ltd. . . . .	176,000	239,555
Ferguson PLC . . . . .	24,979	1,589,688	Chicony Electronics Co., Ltd. . . . .	46,491	108,155
Geberit AG . . . . .	3,933	1,607,321	China Airlines, Ltd. . . . .	434,000	138,844
Givaudan SA . . . . .	1,002	2,559,582	China Development Financial Holding Corp. . . . .	1,476,000	493,269
Glencore PLC . . . . .	1,193,404	4,944,331	China Life Insurance Co., Ltd. . . . .	246,452	209,105
Julius Baer Group, Ltd. . . . .	23,711	957,821	China Steel Corp. . . . .	1,337,000	1,097,520
Kuehne + Nagel International AG . . . . .	5,721	784,706	Chunghwa Telecom Co., Ltd. . . . .	404,000	1,435,343
LafargeHolcim, Ltd. (c) . . . . .	49,504	2,445,127	Compal Electronics, Inc. . . . .	378,000	234,866
LafargeHolcim, Ltd. (c) . . . . .	3,171	156,736	CTBC Financial Holding Co., Ltd. . . . .	1,870,009	1,240,787
			Delta Electronics, Inc. . . . .	212,630	1,096,938
			E.Sun Financial Holding Co., Ltd. . . . .	1,022,831	788,184
			Eclat Textile Co., Ltd. . . . .	15,182	204,427
			Eva Airways Corp. . . . .	313,760	153,722

See accompanying notes to schedule of investments.



**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Evergreen Marine Corp. Taiwan, Ltd. . . . . .	351,016	\$ 136,099	Taishin Financial Holding Co., Ltd. . . . . .	972,456	\$ 443,309
Far Eastern New Century Corp. . . . . .	292,620	289,102	Taiwan Business Bank . . . . .	646,923	251,880
Far EastTone Telecommunications Co., Ltd. . . . . .	176,000	424,289	Taiwan Cement Corp. . . . . .	498,300	666,922
Feng TAY Enterprise Co., Ltd. . . . . .	30,273	214,127	Taiwan Cooperative Financial Holding Co., Ltd. . . . . .	935,662	591,989
First Financial Holding Co., Ltd. . . . . .	1,026,256	702,584	Taiwan High Speed Rail Corp. . . . . .	226,000	263,980
Formosa Chemicals & Fibre Corp. . . . . .	375,000	1,362,729	Taiwan Mobile Co., Ltd. . . . . .	166,000	600,542
Formosa Petrochemical Corp. . . . . .	135,000	505,913	Taiwan Semiconductor Manufacturing Co., Ltd. . . . . .	2,583,000	20,574,828
Formosa Plastics Corp. . . . . .	473,000	1,680,489	Tatung Co., Ltd. (b) . . . . .	177,000	139,553
Formosa Taffeta Co., Ltd. . . . . .	76,000	90,745	Uni-President Enterprises Corp. . . . . .	514,880	1,249,591
Foxconn Technology Co., Ltd. . . . . .	84,180	167,975	United Microelectronics Corp. . . . . .	1,225,000	463,044
Fubon Financial Holding Co., Ltd. . . . . .	708,000	1,056,699	Vanguard International Semiconductor Corp. . . . . .	105,000	226,554
Giant Manufacturing Co., Ltd. . . . . .	37,000	264,110	Walsin Technology Corp. . . . . .	28,000	181,697
Globalwafers Co., Ltd. . . . . .	23,000	226,116	Win Semiconductors Corp. . . . . .	30,000	211,710
Highwealth Construction Corp. . . . . .	72,900	120,158	Winbond Electronics Corp. . . . . .	274,000	131,130
Hiwin Technologies Corp. . . . . .	19,614	165,463	Wistron Corp. . . . . .	234,842	180,586
Hon Hai Precision Industry Co., Ltd. . . . . .	1,388,320	3,310,833	WPG Holdings, Ltd. . . . . .	132,480	172,797
Hotai Motor Co., Ltd. . . . . .	33,000	404,195	Yageo Corp. . . . . .	23,962	251,123
Hua Nan Financial Holdings Co., Ltd. . . . . .	759,240	477,905	Yuanta Financial Holding Co., Ltd. . . . . .	1,068,022	608,160
Innolux Corp. . . . . .	942,000	305,641	Zhen Ding Technology Holding, Ltd. . . . . .	40,000	124,203
Inventec Corp. . . . . .	291,000	221,410			62,967,374
Largan Precision Co., Ltd. . . . . .	11,000	1,641,764	<b>THAILAND — 0.6%</b>		
Lite-On Technology Corp. . . . . .	199,419	290,195	Advanced Info Service PCL. . . . .	106,700	618,648
MediaTek, Inc. . . . . .	161,000	1,475,722	Airports of Thailand PCL . . . . .	432,600	926,951
Mega Financial Holding Co., Ltd. . . . . .	1,163,601	1,059,003	Bangkok Bank PCL NVDR . . . . .	30,800	200,901
Micro-Star International Co., Ltd. . . . . .	59,000	165,588	Bangkok Dusit Medical Services PCL . . . . .	357,100	279,064
Nan Ya Plastics Corp. . . . . .	543,000	1,390,072	Bangkok Expressway & Metro PCL . . . . .	649,000	206,551
Nanya Technology Corp. . . . . .	131,000	260,976	Bangkok Expressway & Metro PCL NVDR . . . . .	133,100	42,361
Nien Made Enterprise Co., Ltd. . . . . .	13,000	114,518	Banpu PCL . . . . .	243,400	124,250
Novatek Microelectronics Corp. . . . . .	61,000	391,882	Berli Jucker PCL. . . . .	104,700	163,310
Pegatron Corp. . . . . .	218,000	377,002	BTS Group Holdings PCL. . . . .	619,900	214,870
Phison Electronics Corp. . . . . .	13,000	127,383	Bumrungrad Hospital PCL . . . . .	31,200	176,474
Pou Chen Corp. . . . . .	201,000	244,887	Central Pattana PCL NVDR. . . . .	22,400	51,703
Powertech Technology, Inc. . . . . .	87,000	205,500	Central Pattana PCL. . . . .	118,200	272,827
President Chain Store Corp. . . . . .	58,000	571,146	Charoen Pokphand Foods PCL . . . . .	285,300	229,247
Quanta Computer, Inc. . . . . .	295,000	553,236	Charoen Pokphand Foods PCL NVDR . . . . .	74,400	59,783
Realtek Semiconductor Corp. . . . . .	52,000	307,068	CP ALL PCL NVDR . . . . .	49,000	115,417
Ruentex Development Co., Ltd. . . . . .	77,361	116,968	CP ALL PCL . . . . .	475,300	1,119,542
Ruentex Industries, Ltd. . . . . .	47,400	124,419	Delta Electronics Thailand PCL . . . . .	55,900	125,064
Shanghai Commercial & Savings Bank, Ltd. . . . . .	300,000	474,035	Electricity Generating PCL . . . . .	11,900	109,494
Shin Kong Financial Holding Co., Ltd. . . . . .	1,141,158	336,196	Energy Absolute PCL. . . . .	112,813	170,633
SinoPac Financial Holdings Co., Ltd. . . . . .	1,182,281	437,307	Glow Energy PCL . . . . .	44,700	128,177
Standard Foods Corp. . . . . .	51,417	86,417	Gulf Energy Development PCL . . . . .	40,600	122,177
Synnex Technology International Corp. . . . . .	128,550	154,324	Home Product Center PCL . . . . .	417,200	201,139
TaiMed Biologics, Inc. (b) . . . . .	15,000	81,764	Indorama Ventures PCL . . . . .	143,700	225,274
			Indorama Ventures PCL NVDR . . . . .	32,200	50,479
			IRPC PCL . . . . .	971,500	176,024

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kasikornbank PCL . . . . .	171,100	\$ 1,013,606	DAMAC Properties Dubai Co.		
Krung Thai Bank PCL . . . . .	265,400	160,570	PJSC . . . . .	160,578	\$ 59,018
Krung Thai Bank PCL NVDR . . . . .	99,500	60,199	DP World PLC . . . . .	14,508	232,128
Land & Houses PCL . . . . .	567,800	191,444	Dubai Islamic Bank PJSC . . . . .	195,014	260,153
Minor International PCL . . . . .	196,350	241,300	Emaar Development PJSC . . . . .	109,796	115,981
Minor International PCL NVDR . . . . .	40,000	49,157	Emaar Malls PJSC . . . . .	267,179	126,567
Muangthai Capital PCL . . . . .	60,500	83,882	Emaar Properties PJSC . . . . .	347,458	442,706
PTT Exploration & Production			Emirates Telecommunications		
PCL . . . . .	132,600	524,383	Group Co. PJSC . . . . .	181,292	824,256
PTT Exploration & Production			First Abu Dhabi Bank PJSC . . . . .	275,018	1,142,570
PCL NVDR . . . . .	12,500	49,433	NMC Health PLC (a) . . . . .	12,255	364,729
PTT Global Chemical PCL . . . . .	213,000	451,371			<u>4,390,932</u>
PTT PCL NVDR . . . . .	62,100	93,928	<b>UNITED KINGDOM — 9.9%</b>		
PTT PCL . . . . .	1,041,500	1,575,295	3i Group PLC . . . . .	103,074	1,322,691
Robinson PCL . . . . .	63,300	117,185	Admiral Group PLC . . . . .	20,501	579,690
Siam Cement PCL . . . . .	33,765	512,832	Anglo American PLC . . . . .	111,184	2,975,077
Siam Cement PCL NVDR . . . . .	5,700	86,573	Ashtead Group PLC . . . . .	49,673	1,199,057
Siam Commercial Bank PCL			Associated British Foods PLC . . . . .	36,949	1,174,291
NVDR . . . . .	26,900	111,889	AstraZeneca PLC . . . . .	134,212	10,729,195
Siam Commercial Bank PCL . . . . .	164,200	682,981	Auto Trader Group PLC (e) . . . . .	101,929	692,782
Thai Oil PCL . . . . .	98,100	214,840	Aviva PLC . . . . .	412,423	2,216,271
Thai Oil PCL NVDR . . . . .	19,100	41,829	Babcock International Group		
Thai Union Group PCL Class F . . . . .	244,000	148,391	PLC . . . . .	29,484	189,598
TMB Bank PCL . . . . .	1,483,700	95,376	BAE Systems PLC . . . . .	338,138	2,125,507
True Corp. PCL . . . . .	1,001,312	150,189	Barclays PLC . . . . .	1,804,471	3,637,017
		<u>12,767,013</u>	Barratt Developments PLC . . . . .	110,256	860,865
<b>TURKEY — 0.2%</b>			Berkeley Group Holdings PLC . . . . .	12,975	623,702
Akbank T.A.S. (b) . . . . .	360,549	403,333	BP PLC . . . . .	2,154,379	15,678,572
Anadolu Efes Biracilik Ve Malt			British American Tobacco PLC		
Sanayii A/S . . . . .	23,020	71,347	ADR . . . . .	19,881	829,435
Arcelik A/S (b) . . . . .	21,397	64,006	British American Tobacco PLC . . . . .	223,529	9,303,150
Aselsan Elektronik Sanayi Ve			British Land Co. PLC REIT . . . . .	92,767	711,984
Ticaret A/S . . . . .	44,184	166,425	BT Group PLC . . . . .	891,023	2,588,556
BIM Birlesik Magazalar A/S . . . . .	27,066	365,057	Bunzl PLC . . . . .	35,746	1,179,376
Eregli Demir ve Celik Fabrikalari			Burberry Group PLC . . . . .	43,921	1,118,585
TAS . . . . .	190,021	306,746	Carnival PLC . . . . .	18,117	888,817
Ford Otomotiv Sanayi A/S . . . . .	14,868	128,374	Centrica PLC . . . . .	609,806	907,442
Haci Omer Sabanci Holding A/S . . . . .	140,790	195,375	CNH Industrial NV . . . . .	108,303	1,102,255
KOC Holding A/S . . . . .	101,157	288,094	Coca-Cola European Partners		
Petkim Petrokimya Holding A/S . . . . .	167,129	134,304	PLC (b)(c) . . . . .	9,300	481,182
TAV Havalimanlari Holding A/S . . . . .	32,543	134,444	Coca-Cola European Partners		
Tupras Turkiye Petrol Rafinerileri			PLC (b)(c) . . . . .	14,800	762,774
A/S . . . . .	15,735	347,587	Compass Group PLC . . . . .	167,093	3,928,949
Turk Hava Yollari AO (b) . . . . .	85,741	196,232	ConvaTec Group PLC (e) . . . . .	168,357	310,529
Turkcell Iletisim Hizmetleri A/S . . . . .	144,396	309,004	Croda International PLC . . . . .	13,822	907,382
Turkiye Garanti Bankasi A/S . . . . .	284,548	420,053	DCC PLC . . . . .	10,823	935,728
Turkiye Halk Bankasi A/S . . . . .	65,969	74,498	Diageo PLC . . . . .	257,135	10,514,179
Turkiye Is Bankasi A/S Class C . . . . .	228,823	222,764	Direct Line Insurance Group		
Turkiye Sise ve Cam Fabrikalari			PLC . . . . .	140,443	646,005
A/S . . . . .	118,964	122,763	easyJet PLC . . . . .	19,309	281,170
		<u>3,950,406</u>	Experian PLC . . . . .	96,155	2,604,879
<b>UNITED ARAB EMIRATES</b>			Fiat Chrysler Automobiles NV		
— 0.2%			(b) . . . . .	111,416	1,660,373
Abu Dhabi Commercial Bank			G4S PLC . . . . .	167,066	399,471
PJSC . . . . .	226,966	585,783	GlaxoSmithKline PLC . . . . .	525,612	10,936,466
Aldar Properties PJSC . . . . .	481,035	237,041	GVC Holdings PLC . . . . .	62,422	454,685

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hammerson PLC REIT . . . . .	75,041	\$ 328,353	United Utilities Group PLC . . . . .	75,484	\$ 801,039
Hargreaves Lansdown PLC . . . . .	30,702	745,517	Vodafone Group PLC . . . . .	2,830,795	5,156,759
HSBC Holdings PLC . . . . .	2,122,513	17,238,867	Weir Group PLC . . . . .	26,447	536,914
Imperial Brands PLC . . . . .	100,541	3,438,357	Whitbread PLC . . . . .	19,383	1,282,552
Informa PLC . . . . .	133,376	1,293,387	Wm Morrison Supermarkets PLC . . . . .	235,249	697,535
InterContinental Hotels Group PLC . . . . .	17,669	1,062,539	WPP PLC . . . . .	132,812	1,403,180
Intertek Group PLC . . . . .	16,528	1,046,043			220,922,944
ITV PLC . . . . .	404,975	670,710	<b>TOTAL COMMON STOCKS</b>		
J Sainsbury PLC . . . . .	178,000	546,690	(Cost \$2,080,389,601) . . . . .		2,158,134,214
John Wood Group PLC . . . . .	68,018	449,713			
Johnson Matthey PLC . . . . .	20,781	850,813	<b>PREFERRED STOCKS —</b>		
Kingfisher PLC . . . . .	229,764	702,977	<b>0.0% (g)</b>		
Land Securities Group PLC REIT . . . . .	79,911	951,106	<b>SOUTH KOREA — 0.0% (g)</b>		
Legal & General Group PLC . . . . .	630,063	2,260,224	CJ Corp. (b) (d)		
Lloyds Banking Group PLC . . . . .	7,538,512	6,104,050	(cost \$6,645) . . . . .	203	6,557
London Stock Exchange Group PLC . . . . .	33,167	2,053,300	<b>RIGHTS — 0.0% (g)</b>		
Marks & Spencer Group PLC . . . . .	176,531	641,550	<b>CHINA — 0.0% (g)</b>		
Meggitt PLC . . . . .	87,745	574,882	Xinjiang Goldwind Science & Technology Co., Ltd. (expiring 4/23/19) (b) (d) . . . . .	21,888	8,616
Melrose Industries PLC . . . . .	518,627	1,237,723	<b>INDIA — 0.0% (g)</b>		
Merlin Entertainments PLC (e) . . . . .	85,161	380,957	Vodafone Idea, Ltd. (expiring 4/24/19) (b) (d) . . . . .	482,927	40,084
Micro Focus International PLC . . . . .	17,777	462,476	<b>TOTAL RIGHTS</b>		48,700
Micro Focus International PLC ADR (a) . . . . .	28,000	722,120	(Cost \$117,401) . . . . .		
Mondi PLC . . . . .	39,535	874,743	<b>SHORT-TERM INVESTMENTS — 7.2%</b>		
National Grid PLC . . . . .	357,938	3,968,227	State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (h) (i) . . . . .	68,181,323	68,181,323
Next PLC . . . . .	15,306	1,112,903	State Street Navigator Securities Lending Portfolio II (j) (k) . . . . .	94,313,127	94,313,127
Pearson PLC . . . . .	79,412	865,282	<b>TOTAL SHORT-TERM INVESTMENTS</b>		162,494,450
Persimmon PLC . . . . .	33,475	946,546	(Cost \$162,494,450) . . . . .		
Prudential PLC . . . . .	274,608	5,501,607	<b>TOTAL INVESTMENTS — 103.5%</b>		2,320,683,921
Reckitt Benckiser Group PLC . . . . .	71,194	5,920,541	(Cost \$2,243,008,097) . . . . .		
RELX PLC (c) . . . . .	121,066	2,589,550	<b>LIABILITIES IN EXCESS OF OTHER</b>		
RELX PLC (c) . . . . .	86,182	1,843,458	<b>ASSETS — (3.5)%</b> . . . . .		(79,073,824)
Rio Tinto PLC . . . . .	122,423	7,116,336	<b>NET ASSETS — 100.0%</b> . . . . .		\$ 2,241,610,097
Rio Tinto, Ltd. . . . .	39,199	2,726,304			
Rolls-Royce Holdings PLC . . . . .	179,570	2,113,387			
Royal Bank of Scotland Group PLC . . . . .	510,927	1,644,436			
Royal Mail PLC . . . . .	99,426	308,735			
RSA Insurance Group PLC . . . . .	110,686	732,397			
Sage Group PLC . . . . .	112,022	1,023,544			
Schroders PLC . . . . .	12,534	441,302			
Segro PLC REIT . . . . .	116,078	1,018,555			
Severn Trent PLC . . . . .	24,282	625,220			
Smith & Nephew PLC . . . . .	92,728	1,840,230			
Smiths Group PLC . . . . .	42,581	796,213			
SSE PLC . . . . .	108,756	1,682,152			
St James's Place PLC . . . . .	57,069	764,460			
Standard Chartered PLC . . . . .	300,655	2,316,528			
Standard Life Aberdeen PLC . . . . .	255,821	879,871			
Taylor Wimpey PLC . . . . .	352,156	805,100			
Tesco PLC . . . . .	1,032,977	3,124,115			
Unilever NV . . . . .	163,529	9,507,767			
Unilever PLC . . . . .	117,610	6,735,415			

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

- (a) All or a portion of the shares of the security are on loan at March 31, 2019.
- (b) Non-income producing security.
- (c) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of March 31, 2019, total aggregate fair value of securities is \$1,384,263 representing 0.1% of net assets.
- (e) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.9% of net assets as of March 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (f) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2019, total aggregate fair value of the security is \$329, representing less than 0.05% of the Fund's net assets.
- (g) Amount is less than 0.05% of net assets.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at March 31, 2019.
- (j) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

ADR = American Depositary Receipt  
GDR = Global Depositary Receipt  
NVDR = Non Voting Depositary Receipt  
REIT = Real Estate Investment Trust  
SDR = Swedish Depositary Receipt

At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
S&P/TSX 60 Index Future	25	06/20/2019	\$ 3,562,030	\$ 3,582,095	\$ 20,065
Mini MSCI Emerging Markets (long)	493	06/21/2019	25,969,540	26,064,910	\$ 95,370
Mini MSCI EAFE (long)	556	06/21/2019	51,038,861	51,885,920	<u>\$847,059</u>
Total unrealized appreciation/depreciation on open futures contracts purchased					<u>\$962,494</u>

See accompanying notes to schedule of investments.

**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$2,146,065,124	\$12,068,761	\$329	\$2,158,134,214
Preferred Stocks . . . . .	—	6,557	—	6,557
Rights . . . . .	—	48,700	—	48,700
Short-Term Investments . . . . .	162,494,450	—	—	162,494,450
<b>TOTAL INVESTMENTS.</b> . . . . .	<u>\$2,308,559,574</u>	<u>\$12,124,018</u>	<u>\$329</u>	<u>\$2,320,683,921</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(a)</sup> . . . . .	962,494	—	—	962,494
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 962,494</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 962,494</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$2,309,522,068</u>	<u>\$12,124,018</u>	<u>\$329</u>	<u>\$2,321,646,415</u>

(a) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/18	Value at 12/31/18					at 3/31/19	Value at 3/31/19		
State Street Institutional										
U.S. Government Money Market										
Fund, Class G Shares . . . . .	60,832,438	\$ 60,832,438	\$168,419,132	\$161,070,247	\$—	\$—	68,181,323	\$ 68,181,323	\$510,608	\$—
State Street Navigator Securities										
Lending Portfolio II . . . . .	40,202,405	40,202,405	158,967,638	104,856,916	—	—	94,313,127	94,313,127	110,615	—
Total . . . . .		<u>\$101,034,843</u>	<u>\$327,386,770</u>	<u>\$265,927,163</u>	<u>\$—</u>	<u>\$—</u>	<u>\$162,494,450</u>	<u>\$621,223</u>	<u>\$—</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

State Street Small/Mid Cap Equity Index Fund is a feeder fund that invests substantially all of its investable assets in a master fund, the State Street Small/Mid Cap Equity Index Portfolio. The schedule of investments for the State Street Small/Mid Cap Equity Index Portfolio follows.

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 98.4%</b>		
<b>AEROSPACE &amp; DEFENSE — 1.3%</b>		
AAR Corp. . . . .	4,960	\$ 161,250
Aerojet Rocketdyne Holdings, Inc. (a) . . . . .	11,000	390,830
Aerovironment, Inc. (a) . . . . .	3,200	218,912
Astronics Corp. (a) . . . . .	3,296	107,845
Axon Enterprise, Inc. (a) (b) . . . . .	8,792	478,373
BWX Technologies, Inc. (b) . . . . .	15,190	753,120
Cubic Corp. . . . .	4,800	269,952
Curtiss-Wright Corp. . . . .	6,740	763,912
Ducommun, Inc. (a) . . . . .	1,600	69,632
HEICO Corp. . . . .	5,982	567,512
HEICO Corp. Class A . . . . .	11,578	973,247
Hexcel Corp. . . . .	13,011	899,841
KeyW Holding Corp. (a) (b) . . . . .	7,200	62,064
Kratos Defense & Security Solutions, Inc. (a) (b) . . . . .	13,400	209,442
Maxar Technologies, Inc. (a) (b) . . . . .	8,900	35,778
Mercury Systems, Inc. (a) . . . . .	7,200	461,376
Moog, Inc. Class A . . . . .	4,854	422,055
National Presto Industries, Inc. (b) . . . . .	795	86,297
Spirit AeroSystems Holdings, Inc. Class A . . . . .	16,223	1,484,891
Teledyne Technologies, Inc. (a) . . . . .	5,423	1,285,305
Triumph Group, Inc. . . . .	7,445	141,902
Vectrus, Inc. (a) . . . . .	1,600	42,544
Wesco Aircraft Holdings, Inc. (a) . . . . .	8,600	75,594
		9,961,674
<b>AIR FREIGHT &amp; LOGISTICS — 0.3%</b>		
Air Transport Services Group, Inc. (a) . . . . .	8,900	205,145
Atlas Air Worldwide Holdings, Inc. (a) . . . . .	3,582	181,106
Echo Global Logistics, Inc. (a) . . . . .	4,400	109,032
Forward Air Corp. . . . .	4,400	284,812
Hub Group, Inc. Class A (a) . . . . .	5,017	204,944
Radiant Logistics, Inc. (a) . . . . .	5,800	36,540
XPO Logistics, Inc. (a) (b) . . . . .	19,159	1,029,605
		2,051,184
<b>AIRLINES — 0.4%</b>		
Allegiant Travel Co. . . . .	1,976	255,833
Copa Holdings SA Class A . . . . .	4,746	382,575
Hawaiian Holdings, Inc. (b) . . . . .	7,445	195,431
JetBlue Airways Corp. (a) . . . . .	46,636	762,965
Mesa Air Group, Inc. (a) . . . . .	1,700	14,178
SkyWest, Inc. . . . .	7,800	423,462
Spirit Airlines, Inc. (a) . . . . .	10,490	554,501
		2,588,945

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>AUTO COMPONENTS — 0.9%</b>		
Adient PLC . . . . .	14,300	\$ 185,328
American Axle & Manufacturing Holdings, Inc. (a) . . . . .	16,950	242,554
Cooper Tire & Rubber Co. . . . .	7,700	230,153
Cooper-Standard Holdings, Inc. (a) . . . . .	2,690	126,322
Dana, Inc. . . . .	22,247	394,662
Dorman Products, Inc. (a) . . . . .	4,099	361,081
Fox Factory Holding Corp. (a) . . . . .	5,500	384,395
Garrett Motion, Inc. (a) (b) . . . . .	11,600	170,868
Gentex Corp. . . . .	40,166	830,633
Gentherm, Inc. (a) . . . . .	5,254	193,662
Goodyear Tire & Rubber Co. . . . .	35,700	647,955
LCI Industries . . . . .	3,698	284,080
Lear Corp. . . . .	9,587	1,301,052
Modine Manufacturing Co. (a) . . . . .	7,783	107,950
Motorcar Parts of America, Inc. (a) . . . . .	2,800	52,836
Shiloh Industries, Inc. (a) . . . . .	1,700	9,350
Standard Motor Products, Inc. . . . .	3,208	157,513
Stoneridge, Inc. (a) . . . . .	4,282	123,579
Superior Industries International, Inc. . . . .	2,988	14,223
Tenneco, Inc. Class A . . . . .	7,768	172,139
Tower International, Inc. . . . .	3,161	66,476
Visteon Corp. (a) . . . . .	4,437	298,832
		6,355,643
<b>AUTOMOBILES — 0.9%</b>		
Tesla, Inc. (a) (b) . . . . .	21,014	5,880,978
Thor Industries, Inc. . . . .	7,708	480,748
Winnebago Industries, Inc. (b) . . . . .	4,800	149,520
		6,511,246
<b>BANKS — 6.0%</b>		
1st Constitution Bancorp. . . . .	1,200	21,324
1st Source Corp. . . . .	2,400	107,784
ACNB Corp. . . . .	1,000	37,000
Allegiance Bancshares, Inc. (a) . . . . .	1,800	60,696
Amalgamated Bank Class A . . . . .	1,600	25,040
American National Bankshares, Inc. . . . .	1,200	41,904
Ameris Bancorp . . . . .	6,444	221,351
Ames National Corp. . . . .	1,300	35,633
Arrow Financial Corp. . . . .	1,881	61,866
Associated Banc-Corp. . . . .	25,130	536,526
Atlantic Capital Bancshares, Inc. (a) . . . . .	3,800	67,754
Auburn National Bancorp, Inc. (b) . . . . .	300	11,829
Banc of California, Inc. . . . .	6,800	94,112
BancFirst Corp. . . . .	2,752	143,517
Bancorp, Inc. (a) . . . . .	7,400	59,792
BancorpSouth Bank . . . . .	14,355	405,098
Bank of Commerce Holdings . . . . .	2,400	25,320
Bank of Hawaii Corp. . . . .	6,334	499,563
Bank of Marin Bancorp . . . . .	2,144	87,239
Bank of NT Butterfield & Son, Ltd. . . . .	8,500	304,980
Bank of Princeton (b) . . . . .	900	28,557
Bank OZK . . . . .	18,554	537,695
BankFinancial Corp. . . . .	2,100	31,227
BankUnited, Inc. . . . .	14,927	498,562

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bankwell Financial Group, Inc. . . . .	900	\$ 26,262	Evans Bancorp, Inc. . . . .	600	\$ 21,390
Banner Corp. . . . .	4,900	265,433	Farmers & Merchants Bancorp, Inc. . . . .	1,300	39,130
Bar Harbor Bankshares. . . . .	2,280	58,984	Farmers National Banc Corp. . . . .	3,700	51,023
Baycom Corp. (a) . . . . .	1,600	36,224	FB Financial Corp. . . . .	2,600	82,576
BCB Bancorp, Inc. . . . .	2,000	26,800	Fidelity D&D Bancorp, Inc. . . . .	400	23,648
Berkshire Hills Bancorp, Inc. . . . .	6,200	168,888	Fidelity Southern Corp. . . . .	3,300	90,387
Blue Hills Bancorp, Inc. . . . .	3,726	89,051	Financial Institutions, Inc. . . . .	2,300	62,514
BOK Financial Corp. . . . .	5,008	408,402	First BanCorp. . . . .	32,500	372,450
Boston Private Financial Holdings, Inc. . . . .	12,900	141,384	First Bancorp, Inc. . . . .	1,500	37,380
Bridge Bancorp, Inc. . . . .	2,600	76,180	First Bancorp/Southern Pines . . . . .	4,513	156,872
Brookline Bancorp, Inc. . . . .	12,000	172,800	First Bancshares, Inc. . . . .	1,900	58,710
Bryn Mawr Bank Corp. . . . .	3,100	112,003	First Bank/Hamilton. . . . .	2,500	28,825
Business First Bancshares, Inc. (b) . . . . .	1,700	41,718	First Busey Corp. . . . .	6,649	162,236
Byline Bancorp, Inc. (a) . . . . .	2,400	44,352	First Business Financial Services, Inc. . . . .	1,200	24,024
C&F Financial Corp. . . . .	500	25,300	First Choice Bancorp . . . . .	1,400	30,100
Cadence BanCorp . . . . .	18,300	339,465	First Citizens BancShares, Inc. Class A . . . . .	1,168	475,610
Cambridge Bancorp. . . . .	600	49,710	First Commonwealth Financial Corp. . . . .	14,900	187,740
Camden National Corp. . . . .	2,382	99,377	First Community Bankshares, Inc. . . . .	2,400	79,536
Capital Bancorp, Inc. (a) (b) . . . . .	800	9,296	First Community Corp. . . . .	900	17,163
Capital City Bank Group, Inc. . . . .	1,800	39,204	First Financial Bancorp. . . . .	14,582	350,843
Capstar Financial Holdings, Inc. . . . .	1,000	14,440	First Financial Bankshares, Inc. (b) . . . . .	9,851	569,191
Carolina Financial Corp. . . . .	3,200	110,688	First Financial Corp. . . . .	1,800	75,600
Cathay General Bancorp . . . . .	11,754	398,578	First Financial Northwest, Inc. . . . .	1,000	15,750
CB Financial Services, Inc. . . . .	600	14,238	First Foundation, Inc. . . . .	5,700	77,349
CBTX, Inc. . . . .	2,700	87,669	First Guaranty Bancshares, Inc. . . . .	530	10,865
CenterState Bank Corp. . . . .	14,541	346,221	First Hawaiian, Inc. . . . .	20,200	526,210
Central Pacific Financial Corp. . . . .	4,279	123,406	First Horizon National Corp. . . . .	48,319	675,500
Central Valley Community Bancorp. . . . .	1,800	35,190	First Internet Bancorp. . . . .	1,500	28,995
Century Bancorp, Inc. Class A . . . . .	436	31,828	First Interstate BancSystem, Inc. Class A . . . . .	4,982	198,383
Chemical Financial Corp. . . . .	10,845	446,380	First Merchants Corp. . . . .	8,278	305,044
Chemung Financial Corp. . . . .	500	23,465	First Mid-Illinois Bancshares, Inc. . . . .	1,900	63,308
CIT Group, Inc. . . . .	15,486	742,863	First Midwest Bancorp, Inc. . . . .	16,134	330,102
Citizens & Northern Corp. . . . .	1,700	42,568	First Northwest Bancorp. . . . .	1,200	18,684
City Holding Co. . . . .	2,449	186,589	First of Long Island Corp. . . . .	3,850	84,431
Civista Bancshares, Inc. . . . .	2,000	43,660	First Savings Financial Group, Inc. . . . .	200	10,810
CNB Financial Corp. . . . .	2,100	53,067	First United Corp. . . . .	800	13,808
Coastal Financial Corp. (a) . . . . .	1,100	18,689	Flushing Financial Corp. . . . .	4,100	89,913
Codorus Valley Bancorp, Inc. . . . .	1,403	29,954	FNB Corp. . . . .	49,433	523,990
Columbia Banking System, Inc. . . . .	11,158	364,755	Franklin Financial Network, Inc. . . . .	2,055	59,616
Commerce Bancshares, Inc. . . . .	15,275	886,866	Fulton Financial Corp. . . . .	25,400	393,192
Community Bank System, Inc. . . . .	7,639	456,583	FVCBankcorp, Inc. (a) . . . . .	300	5,073
Community Bankers Trust Corp. . . . .	3,200	23,424	German American Bancorp, Inc. . . . .	3,564	104,782
Community Financial Corp. . . . .	600	17,022	Glacier Bancorp, Inc. . . . .	12,900	516,903
Community Trust Bancorp, Inc. . . . .	2,413	99,078	Great Southern Bancorp, Inc. . . . .	1,668	86,569
ConnectOne Bancorp, Inc. . . . .	4,623	91,073	Great Western Bancorp, Inc. . . . .	8,715	275,307
County Bancorp, Inc. . . . .	800	14,080	Guaranty Bancshares, Inc. . . . .	1,200	35,064
Cullen/Frost Bankers, Inc. . . . .	8,656	840,238	Hancock Whitney Corp. . . . .	12,986	524,634
Customers Bancorp, Inc. (a) . . . . .	4,400	80,564	Hanmi Financial Corp. . . . .	4,600	97,842
CVB Financial Corp. . . . .	17,000	357,850	HarborOne Bancorp, Inc. (a) . . . . .	2,300	39,560
Eagle Bancorp, Inc. (a) . . . . .	4,900	245,980	Heartland Financial USA, Inc. . . . .	4,500	191,925
East West Bancorp, Inc. . . . .	22,071	1,058,746	Heritage Commerce Corp. . . . .	6,300	76,230
Enterprise Bancorp, Inc. . . . .	1,378	39,590	Heritage Financial Corp. . . . .	5,600	168,784
Enterprise Financial Services Corp. . . . .	3,500	142,695	Hilltop Holdings, Inc. . . . .	10,800	197,100
Equity Bancshares, Inc. Class A (a) . . . . .	2,000	57,600			
Esquire Financial Holdings, Inc. (a) . . . . .	1,000	22,760			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Home BancShares, Inc. . . . .	23,914	\$ 420,169	Peoples Bancorp of North Carolina, Inc. . . . .	730	\$ 19,418
HomeTrust Bancshares, Inc. . . . .	2,600	65,520	Peoples Bancorp, Inc. . . . .	2,800	86,716
Hope Bancorp, Inc. . . . .	18,421	240,947	Peoples Financial Services Corp. . . . .	1,039	47,004
Horizon Bancorp, Inc. . . . .	5,600	90,104	People's Utah Bancorp. . . . .	2,300	60,651
Howard Bancorp, Inc. (a) . . . . .	1,900	28,139	Pinnacle Financial Partners, Inc. . . . .	11,439	625,713
IBERIABANK Corp. . . . .	8,492	608,961	Popular, Inc. . . . .	15,110	787,684
Independent Bank Corp. . . . .	4,433	359,117	Preferred Bank . . . . .	2,100	94,437
Independent Bank Corp. . . . .	3,230	69,445	Premier Financial Bancorp, Inc. . . . .	1,812	28,467
Independent Bank Group, Inc. . . . .	4,936	253,167	Prosperity Bancshares, Inc. . . . .	10,222	705,931
International Bancshares Corp. . . . .	8,390	319,072	QCR Holdings, Inc. . . . .	2,000	67,840
Investar Holding Corp. . . . .	1,300	29,523	RBB Bancorp. . . . .	2,200	41,360
Investors Bancorp, Inc. . . . .	36,214	429,136	Reliant Bancorp, Inc. (b) . . . . .	1,500	33,480
Lakeland Bancorp, Inc. . . . .	6,800	101,524	Renasant Corp. . . . .	7,361	249,170
Lakeland Financial Corp. . . . .	3,728	168,580	Republic Bancorp, Inc. Class A. . . . .	1,500	67,080
LCNB Corp. . . . .	1,400	24,010	Republic First Bancorp, Inc. (a) . . . . .	7,000	36,750
LegacyTexas Financial Group, Inc. . . . .	7,248	271,003	S&T Bancorp, Inc. . . . .	5,253	207,651
Level One Bancorp, Inc. (b) . . . . .	700	16,282	Sandy Spring Bancorp, Inc. . . . .	5,297	165,690
Live Oak Bancshares, Inc. (b) . . . . .	3,800	55,518	SB One Bancorp. . . . .	900	19,548
Macatawa Bank Corp. . . . .	3,900	38,766	Seacoast Banking Corp. of Florida (a) . . . . .	7,000	184,450
Malvern Bancorp, Inc. (a) . . . . .	1,100	22,132	Select Bancorp, Inc. (a) . . . . .	2,500	28,425
MBT Financial Corp. . . . .	2,700	27,054	ServisFirst Bancshares, Inc. . . . .	7,100	239,696
Mercantile Bank Corp. . . . .	2,500	81,800	Shore Bancshares, Inc. . . . .	1,900	28,329
Metropolitan Bank Holding Corp. (a) . . . . .	1,000	34,790	Sierra Bancorp . . . . .	2,100	51,030
Mid Penn Bancorp, Inc. . . . .	600	14,700	Signature Bank . . . . .	7,974	1,021,230
Middlefield Banc Corp. . . . .	400	16,484	Simmons First National Corp. Class A . . . . .	13,786	337,481
Midland States Bancorp, Inc. . . . .	3,300	79,398	SmartFinancial, Inc. (a) . . . . .	1,700	32,147
MidSouth Bancorp, Inc. . . . .	2,200	25,102	South State Corp. . . . .	5,445	372,111
MidWestOne Financial Group, Inc. . . . .	1,651	44,990	Southern First Bancshares, Inc. (a) . . . . .	1,000	33,870
MutualFirst Financial, Inc. . . . .	900	26,973	Southern National Bancorp of Virginia, Inc. . . . .	3,000	43,950
MVB Financial Corp. . . . .	1,400	21,350	Southside Bancshares, Inc. . . . .	4,904	162,960
National Bank Holdings Corp. Class A . . . . .	4,400	146,344	Spirit of Texas Bancshares, Inc. (a) (b) . . . . .	1,600	33,920
National Bankshares, Inc. . . . .	1,037	44,435	Sterling Bancorp. . . . .	32,716	609,499
National Commerce Corp. (a) . . . . .	2,963	116,179	Stock Yards Bancorp, Inc. . . . .	3,300	111,573
NBT Bancorp, Inc. . . . .	6,500	234,065	Summit Financial Group, Inc. . . . .	1,600	42,416
Nicolet Bankshares, Inc. (a) . . . . .	1,200	71,520	Synovus Financial Corp. . . . .	24,554	843,675
Northeast Bancorp. . . . .	1,200	24,816	TCF Financial Corp. . . . .	24,600	508,974
Northrim BanCorp, Inc. . . . .	1,000	34,420	Texas Capital Bancshares, Inc. (a) . . . . .	7,648	417,504
Norwood Financial Corp. . . . .	850	26,214	Tompkins Financial Corp. . . . .	2,293	174,429
Oak Valley Bancorp (b) . . . . .	1,100	19,404	Towne Bank . . . . .	9,990	247,253
OFG Bancorp. . . . .	6,600	130,614	TriCo Bancshares . . . . .	3,962	155,667
Ohio Valley Banc Corp. . . . .	700	25,305	TriState Capital Holdings, Inc. (a) . . . . .	3,900	79,677
Old Line Bancshares, Inc. . . . .	2,500	62,325	Triumph Bancorp, Inc. (a) . . . . .	3,800	111,682
Old National Bancorp. . . . .	22,961	376,560	Trustmark Corp. . . . .	9,977	335,527
Old Second Bancorp, Inc. . . . .	4,300	54,137	UMB Financial Corp. . . . .	6,889	441,172
Opus Bank. . . . .	3,000	59,400	Umpqua Holdings Corp. . . . .	33,587	554,186
Origin Bancorp, Inc. (b) . . . . .	2,700	91,935	Union Bankshares Corp. . . . .	11,719	378,875
Orrstown Financial Services, Inc. . . . .	1,200	22,308	Union Bankshares, Inc./Morrisville . . . . .	600	27,138
Pacific City Financial Corp. . . . .	1,900	33,155	United Bankshares, Inc. (b) . . . . .	15,000	543,600
Pacific Mercantile Bancorp (a) . . . . .	2,500	19,050	United Community Banks, Inc. . . . .	11,961	298,188
Pacific Premier Bancorp, Inc. . . . .	6,951	184,410	United Security Bancshares . . . . .	2,100	22,260
PacWest Bancorp . . . . .	18,815	707,632	Unity Bancorp, Inc. . . . .	1,200	22,656
Park National Corp. . . . .	2,099	198,880			
Parke Bancorp, Inc. . . . .	1,120	23,397			
Peapack Gladstone Financial Corp. . . . .	2,800	73,416			
Penns Woods Bancorp, Inc. . . . .	647	26,592			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Univest Financial Corp. . . . .	4,344	\$ 106,254	Apellis Pharmaceuticals, Inc. (a) . . . .	5,500	\$ 107,250
Valley National Bancorp . . . . .	49,100	470,378	Aptinyx, Inc. (a) . . . . .	1,600	6,480
Veritex Holdings, Inc. . . . .	6,686	161,935	Arbutus Biopharma Corp. (a) . . . . .	4,300	15,394
Washington Trust Bancorp, Inc. . . . .	2,313	111,371	Arcus Biosciences, Inc. (a) . . . . .	4,700	58,703
Webster Financial Corp. . . . .	13,957	707,201	Ardelyx, Inc. (a) . . . . .	5,600	15,680
WesBanco, Inc. . . . .	7,941	315,655	Arena Pharmaceuticals, Inc. (a) . . . .	7,530	337,570
West Bancorp, Inc. . . . .	2,300	47,564	ArQule, Inc. (a) (b) . . . . .	17,100	81,909
Westamerica Bancorporation . . . . .	3,885	240,093	Array BioPharma, Inc. (a) (b) . . . . .	32,183	784,622
Western Alliance Bancorp (a) . . . . .	15,065	618,268	Arrowhead Pharmaceuticals, Inc.		
Wintrust Financial Corp. . . . .	8,528	574,190	(a) (b) . . . . .	14,200	260,570
		44,449,588	Assembly Biosciences, Inc. (a) . . . . .	3,100	61,039
<b>BEVERAGES — 0.2%</b>			Atara Biotherapeutics, Inc. (a) (b) . . .	6,400	254,400
Boston Beer Co., Inc. Class A (a) (b) .	1,232	363,107	Athenex, Inc. (a) (b) . . . . .	6,700	82,075
Castle Brands, Inc. (a) (b) . . . . .	10,900	7,592	Athersys, Inc. (a) (b) . . . . .	18,500	27,750
Celsius Holdings, Inc. (a) (b) . . . . .	2,800	11,928	Audentes Therapeutics, Inc. (a) . . . .	5,700	222,414
Coca-Cola Bottling Co. Consolidated.	684	196,876	AVEO Pharmaceuticals, Inc. (a) (b) . .	12,500	10,251
Craft Brew Alliance, Inc. (a) . . . . .	1,900	26,562	Avid Bioservices, Inc. (a) . . . . .	7,700	32,725
Keurig Dr. Pepper, Inc. (b) . . . . .	27,800	777,566	Avrobio, Inc. (a) (b) . . . . .	2,000	44,100
MGP Ingredients, Inc. (b) . . . . .	2,000	154,300	Bellicum Pharmaceuticals, Inc. (a) . .	6,382	21,507
National Beverage Corp. (b) . . . . .	1,800	103,914	BioCryst Pharmaceuticals, Inc.		
Primo Water Corp. (a) . . . . .	5,300	81,938	(a) (b) . . . . .	16,900	137,566
		1,723,783	Biohaven Pharmaceutical Holding		
<b>BIOTECHNOLOGY — 5.1%</b>			Co., Ltd. (a) . . . . .	4,800	247,056
Abeona Therapeutics, Inc. (a) (b) . . .	4,900	36,064	BioMarin Pharmaceutical, Inc. (a) . .	27,011	2,399,387
ACADIA Pharmaceuticals, Inc.			BioSpecifics Technologies Corp. (a) .	926	57,718
(a) (b) . . . . .	17,209	462,062	BioTime, Inc. (a) (b) . . . . .	17,200	22,532
Accelaron Pharma, Inc. (a) (b) . . . . .	6,600	307,362	Bluebird Bio, Inc. (a) (b) . . . . .	8,319	1,308,828
Achaogen, Inc. (a) (b) . . . . .	4,200	1,916	Blueprint Medicines Corp. (a) . . . . .	6,342	507,677
Achillion Pharmaceuticals, Inc. (a) . .	20,300	60,088	Calithera Biosciences, Inc. (a) . . . . .	4,700	31,678
Acorda Therapeutics, Inc. (a) . . . . .	6,800	90,372	Calyxt, Inc. (a) (b) . . . . .	800	14,072
Adamas Pharmaceuticals, Inc. (a) (b) .	3,300	23,463	Cara Therapeutics, Inc. (a) (b) . . . . .	5,100	100,062
ADMA Biologics, Inc. (a) (b) . . . . .	2,300	8,717	CareDx, Inc. (a) . . . . .	5,300	167,056
Aduro Biotech, Inc. (a) . . . . .	9,554	38,025	CASI Pharmaceuticals, Inc. (a) (b) . .	7,500	21,525
Adverum Biotechnologies, Inc. (a) . .	8,200	42,968	Catalyst Biosciences, Inc. (a) . . . . .	1,500	12,165
Aeglea BioTherapeutics, Inc. (a) . . . .	3,000	24,150	Catalyst Pharmaceuticals, Inc. (a) . . .	14,400	73,440
Agenus, Inc. (a) . . . . .	13,000	38,610	Celcuity, Inc. (a) (b) . . . . .	1,000	21,910
AgeX Therapeutics, Inc. (a) (b) . . . . .	1,010	4,090	Cellular Biomedicine Group, Inc.		
Agios Pharmaceuticals, Inc. (a) (b) . .	7,768	523,874	(a) (b) . . . . .	1,700	29,410
Aimmune Therapeutics, Inc. (a) (b) . .	6,700	149,745	ChemoCentryx, Inc. (a) . . . . .	3,500	48,615
Akcea Therapeutics, Inc. (a) . . . . .	2,000	56,660	Chimerix, Inc. (a) . . . . .	5,397	11,334
Akebia Therapeutics, Inc. (a) (b) . . . .	13,104	107,322	Clovis Oncology, Inc. (a) (b) . . . . .	7,380	183,172
Albireo Pharma, Inc. (a) . . . . .	1,400	45,094	Cohbar, Inc. (a) (b) . . . . .	2,700	8,802
Alder Biopharmaceuticals, Inc.			Coherus Biosciences, Inc. (a) (b) . . . .	7,900	107,756
(a) (b) . . . . .	8,852	120,830	Concert Pharmaceuticals, Inc. (a) . . .	3,100	37,417
Aldeyra Therapeutics, Inc. (a) . . . . .	3,500	31,605	Constellation Pharmaceuticals, Inc.		
Alector, Inc. (a) (b) . . . . .	900	16,848	(a) (b) . . . . .	2,500	33,875
Alkermes PLC (a) . . . . .	23,562	859,777	Corbus Pharmaceuticals Holdings,		
Allakos, Inc. (a) (b) . . . . .	2,200	89,100	Inc. (a) (b) . . . . .	8,600	59,770
Allena Pharmaceuticals, Inc. (a) . . . .	1,500	10,530	Corvus Pharmaceuticals, Inc. (a) (b) .	1,600	6,432
Allogene Therapeutics, Inc. (a) (b) . .	3,400	98,294	Crinetics Pharmaceuticals, Inc.		
Alnylam Pharmaceuticals, Inc. (a) . . .	14,469	1,352,128	(a) (b) . . . . .	1,400	31,864
AMAG Pharmaceuticals, Inc. (a) (b) .	5,500	70,840	CTI BioPharma Corp. (a) (b) . . . . .	6,300	6,112
Amicus Therapeutics, Inc. (a) (b) . . .	28,841	392,238	Cue Biopharma, Inc. (a) (b) . . . . .	2,900	22,417
AnaptysBio, Inc. (a) (b) . . . . .	3,200	233,760	Cytokinetics, Inc. (a) . . . . .	6,800	55,012
Anika Therapeutics, Inc. (a) . . . . .	2,047	61,901	CytomX Therapeutics, Inc. (a) . . . . .	7,076	76,067
			Deciphera Pharmaceuticals, Inc.		
			(a) (b) . . . . .	1,300	30,173

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Denali Therapeutics, Inc. (a) (b) . . . . .	7,000	\$ 162,540	Kiniksa Pharmaceuticals Ltd. Class A		
Dicerna Pharmaceuticals, Inc. (a) (b) . . . . .	8,200	120,130	(a) (b) . . . . .	1,900	\$ 34,314
Dynavax Technologies Corp. (a) (b) . . . . .	9,838	71,916	Kodiak Sciences, Inc. (a) . . . . .	1,200	7,836
Eagle Pharmaceuticals, Inc. (a) . . . . .	1,605	81,036	Kura Oncology, Inc. (a) (b) . . . . .	4,500	74,655
Editas Medicine, Inc. (a) (b) . . . . .	7,000	171,150	La Jolla Pharmaceutical Co. (a) (b) . . . . .	2,800	18,004
Eidos Therapeutics, Inc. (a) (b) . . . . .	2,600	60,970	Lexicon Pharmaceuticals, Inc. (a) (b) . . . . .	6,521	36,257
Emergent BioSolutions, Inc. (a) . . . . .	6,900	348,588	Ligand Pharmaceuticals, Inc. (a) (b) . . . . .	3,179	399,632
Enanta Pharmaceuticals, Inc. (a) . . . . .	2,500	238,800	LogicBio Therapeutics, Inc. (a) (b) . . . . .	1,100	10,868
Epizyme, Inc. (a) . . . . .	9,038	111,981	MacroGenics, Inc. (a) . . . . .	5,947	106,927
Equillum, Inc. (a) (b) . . . . .	800	6,400	Madriral Pharmaceuticals, Inc.		
Esperion Therapeutics, Inc. (a) (b) . . . . .	3,500	140,525	(a) (b) . . . . .	1,100	137,786
Evelo Biosciences, Inc. (a) (b) . . . . .	1,800	14,400	Magenta Therapeutics, Inc. (a) (b) . . . . .	2,300	37,881
Exact Sciences Corp. (a) (b) . . . . .	18,322	1,587,052	MannKind Corp. (a) . . . . .	25,800	50,826
Exelixis, Inc. (a) . . . . .	44,885	1,068,263	MediciNova, Inc. (a) (b) . . . . .	5,900	48,852
Fate Therapeutics, Inc. (a) (b) . . . . .	9,400	165,158	MeiraGTx Holdings PLC (a) (b) . . . . .	1,900	32,737
Fennec Pharmaceuticals, Inc. (a) (b) . . . . .	1,400	6,790	Mersana Therapeutics, Inc. (a) (b) . . . . .	1,300	6,838
FibroGen, Inc. (a) . . . . .	11,600	630,460	Minerva Neurosciences, Inc. (a) . . . . .	4,580	35,999
Five Prime Therapeutics, Inc. (a) . . . . .	4,947	66,290	Miragen Therapeutics, Inc. (a) . . . . .	3,000	8,370
Flexion Therapeutics, Inc. (a) (b) . . . . .	4,900	61,152	Mirati Therapeutics, Inc. (a) (b) . . . . .	3,300	241,890
Fortress Biotech, Inc. (a) (b) . . . . .	3,800	6,764	Moderna, Inc. (a) (b) . . . . .	4,200	85,470
Forty Seven, Inc. (a) (b) . . . . .	2,200	35,552	Molecular Templates, Inc. (a) . . . . .	1,100	6,391
G1 Therapeutics, Inc. (a) . . . . .	3,700	61,420	Momenta Pharmaceuticals, Inc. (a) . . . . .	14,787	214,855
Genomic Health, Inc. (a) . . . . .	3,200	224,160	Mustang Bio, Inc. (a) (b) . . . . .	2,000	6,820
Geron Corp. (a) (b) . . . . .	25,283	41,970	Myriad Genetics, Inc. (a) . . . . .	10,451	346,973
Global Blood Therapeutics, Inc.			NantKwest, Inc. (a) (b) . . . . .	3,400	5,372
(a) (b) . . . . .	8,138	430,744	Natera, Inc. (a) . . . . .	5,200	107,224
GlycoMimetics, Inc. (a) (b) . . . . .	5,000	62,300	Neon Therapeutics, Inc. (a) . . . . .	2,300	14,858
Gossamer Bio, Inc. (a) . . . . .	1,700	36,839	Neurocrine Biosciences, Inc. (a) . . . . .	13,771	1,213,225
Gritstone Oncology, Inc. (a) (b) . . . . .	900	11,970	NewLink Genetics Corp. (a) (b) . . . . .	3,458	6,674
GTx, Inc. (a) (b) . . . . .	600	720	Novavax, Inc. (a) (b) . . . . .	59,500	32,779
Halozyyme Therapeutics, Inc. (a) . . . . .	18,952	305,127	Nymox Pharmaceutical Corp. (a) (b) . . . . .	3,700	7,289
Heron Therapeutics, Inc. (a) (b) . . . . .	10,526	257,255	OPKO Health, Inc. (a) (b) . . . . .	49,380	128,882
Homology Medicines, Inc. (a) (b) . . . . .	2,700	74,871	Organovo Holdings, Inc. (a) (b) . . . . .	17,100	16,963
Idera Pharmaceuticals, Inc. (a) (b) . . . . .	2,050	5,227	Ovid therapeutics, Inc. (a) . . . . .	1,500	2,655
Immune Design Corp. (a) . . . . .	5,300	31,005	Palatin Technologies, Inc. (a) (b) . . . . .	30,800	30,190
ImmunoGen, Inc. (a) (b) . . . . .	22,500	60,975	PDL BioPharma, Inc. (a) . . . . .	22,755	84,649
Immunomedics, Inc. (a) (b) . . . . .	22,872	439,371	Pfenex, Inc. (a) . . . . .	3,700	22,866
Inovio Pharmaceuticals, Inc. (a) (b) . . . . .	13,811	51,515	Pieris Pharmaceuticals, Inc. (a) . . . . .	8,200	27,470
Insmed, Inc. (a) (b) . . . . .	11,633	338,171	PolarityTE, Inc. (a) (b) . . . . .	1,500	16,050
Insys Therapeutics, Inc. (a) (b) . . . . .	3,453	15,953	Portola Pharmaceuticals, Inc. (a) (b) . . . . .	9,941	344,953
Intellia Therapeutics, Inc. (a) (b) . . . . .	5,100	87,108	Principia Biopharma, Inc. (a) . . . . .	900	30,600
Intercept Pharmaceuticals, Inc.			Progenics Pharmaceuticals, Inc. (a) . . . . .	13,300	61,712
(a) (b) . . . . .	3,317	371,040	Proteostasis Therapeutics, Inc. (a) (b) . . . . .	5,100	6,426
Intrexon Corp. (a) (b) . . . . .	10,841	57,024	Prothena Corp. PLC (a) . . . . .	6,300	76,419
Invitae Corp. (a) . . . . .	10,800	252,936	PTC Therapeutics, Inc. (a) . . . . .	7,800	293,592
Ionis Pharmaceuticals, Inc. (a) . . . . .	19,073	1,548,155	Puma Biotechnology, Inc. (a) (b) . . . . .	4,507	174,826
Iovance Biotherapeutics, Inc. (a) (b) . . . . .	16,300	155,013	Ra Pharmaceuticals, Inc. (a) . . . . .	3,000	67,200
Ironwood Pharmaceuticals, Inc.			Radius Health, Inc. (a) (b) . . . . .	6,315	125,921
(a) (b) . . . . .	21,400	289,542	Recro Pharma, Inc. (a) . . . . .	2,300	13,478
Jounce Therapeutics, Inc. (a) . . . . .	1,700	10,540	REGENXBIO, Inc. (a) . . . . .	4,900	280,819
Kadmon Holdings, Inc. (a) (b) . . . . .	14,500	38,280	Repligen Corp. (a) (b) . . . . .	5,900	348,572
Karyopharm Therapeutics, Inc.			Replimenu Group, Inc. (a) (b) . . . . .	1,900	28,918
(a) (b) . . . . .	7,100	41,464	Retrophin, Inc. (a) . . . . .	6,400	144,832
Kezar Life Sciences, Inc. (a) (b) . . . . .	2,000	35,480	Rhythm Pharmaceuticals, Inc. (a) (b) . . . . .	2,300	63,043
Kindred Biosciences, Inc. (a) . . . . .	5,600	51,352	Rigel Pharmaceuticals, Inc. (a) (b) . . . . .	26,500	68,105
			Rocket Pharmaceuticals, Inc. (a) . . . . .	3,700	64,898

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Rubius Therapeutics, Inc. (a) (b) . . . . .	5,200	\$ 94,120	Caesarstone, Ltd. (b) . . . . .	3,327	\$ 51,934
Sage Therapeutics, Inc. (a) (b) . . . . .	7,474	1,188,740	Continental Building Products, Inc.		
Sangamo Therapeutics, Inc. (a) (b) . . . . .	15,400	146,916	(a) . . . . .	5,700	141,303
Sarepta Therapeutics, Inc. (a) (b) . . . . .	10,147	1,209,421	CSW Industrials, Inc. (a) . . . . .	2,237	128,158
Savara, Inc. (a) . . . . .	4,500	33,165	Gibraltar Industries, Inc. (a) . . . . .	4,900	198,989
Scholar Rock Holding Corp. (a) (b) . . . . .	2,300	43,217	Griffon Corp. . . . .	5,500	101,640
Seattle Genetics, Inc. (a) (b) . . . . .	16,620	1,217,249	Insteel Industries, Inc. . . . .	2,700	56,484
Selecta Biosciences, Inc. (a) (b) . . . . .	5,400	12,798	JELD-WEN Holding, Inc. (a) . . . . .	10,300	181,898
Seres Therapeutics, Inc. (a) (b) . . . . .	3,246	22,300	Lennox International, Inc. . . . .	5,523	1,460,281
Solid Biosciences, Inc. (a) (b) . . . . .	1,700	15,640	Masonite International Corp. (a) . . . . .	3,993	199,211
Sorrento Therapeutics, Inc. (a) (b) . . . . .	18,100	85,975	NCI Building Systems, Inc. (a) . . . . .	6,228	38,365
Spark Therapeutics, Inc. (a) . . . . .	4,942	562,795	Owens Corning. . . . .	16,616	782,946
Spectrum Pharmaceuticals, Inc. (a) . . . . .	15,562	166,358	Patrick Industries, Inc. (a) . . . . .	3,500	158,620
Spero Therapeutics, Inc. (a) (b) . . . . .	1,100	14,091	PGT Innovations, Inc. (a) . . . . .	8,700	120,495
Spring Bank Pharmaceuticals, Inc.			Quanex Building Products Corp. . . . .	5,068	80,531
(a) . . . . .	1,800	18,882	Resideo Technologies, Inc. (a) . . . . .	18,800	362,652
Stemline Therapeutics, Inc. (a) . . . . .	6,000	77,100	Simpson Manufacturing Co., Inc. . . . .	6,300	373,401
Surface Oncology, Inc. (a) . . . . .	900	4,293	Trex Co., Inc. (a) . . . . .	8,998	553,557
Sutro Biopharma, Inc. (a) (b) . . . . .	800	9,112	Universal Forest Products, Inc. . . . .	9,109	272,268
Syndax Pharmaceuticals, Inc. (a) . . . . .	2,400	12,600	USG Corp. . . . .	12,509	541,640
Synlogic, Inc. (a) (b) . . . . .	1,900	14,421			7,363,956
Synthorx, Inc. (a) (b) . . . . .	1,200	24,444			
Syros Pharmaceuticals, Inc. (a) . . . . .	3,800	34,732	<b>CAPITAL MARKETS — 1.9%</b>		
T2 Biosystems, Inc. (a) (b) . . . . .	4,000	10,520	Artisan Partners Asset Management,		
TG Therapeutics, Inc. (a) (b) . . . . .	9,400	75,576	Inc. Class A . . . . .	7,355	185,125
Tocagen, Inc. (a) . . . . .	3,300	35,871	Ashford, Inc. (a) (b) . . . . .	100	5,553
Translate Bio, Inc. (a) (b) . . . . .	4,700	47,893	Associated Capital Group, Inc.		
Twist Bioscience Corp. (a) (b) . . . . .	700	16,226	Class A (b) . . . . .	300	11,868
Tyme Technologies, Inc. (a) (b) . . . . .	15,500	27,280	B. Riley Financial, Inc. . . . .	3,034	50,638
Ultragenyx Pharmaceutical, Inc.			BGC Partners, Inc. Class A . . . . .	41,800	221,958
(a) (b) . . . . .	7,965	552,452	Blucora, Inc. (a) . . . . .	7,200	240,336
United Therapeutics Corp. (a) . . . . .	6,597	774,290	BrightSphere Investment Group PLC . . . . .	12,400	168,144
UNITY Biotechnology, Inc. (a) . . . . .	3,700	30,007	Cohen & Steers, Inc. . . . .	3,409	144,098
Unum Therapeutics, Inc. (a) . . . . .	2,500	10,975	Cowen, Inc. (a) . . . . .	4,250	61,583
Vanda Pharmaceuticals, Inc. (a) . . . . .	7,800	143,520	Diamond Hill Investment Group, Inc. . . . .	503	70,420
Veracyte, Inc. (a) . . . . .	4,300	107,586	Donnelley Financial Solutions, Inc.		
Verastem, Inc. (a) (b) . . . . .	10,800	31,968	(a) . . . . .	5,312	79,043
Vericel Corp. (a) . . . . .	6,600	115,566	Eaton Vance Corp. . . . .	17,156	691,558
Viking Therapeutics, Inc. (a) (b) . . . . .	9,600	95,424	Evercore, Inc. Class A . . . . .	6,143	559,013
Vital Therapies, Inc. (a) (b) . . . . .	3,700	729	FactSet Research Systems, Inc. . . . .	5,773	1,433,263
Voyager Therapeutics, Inc. (a) . . . . .	3,200	61,248	Federated Investors, Inc. Class B . . . . .	14,700	430,857
X4 Pharmaceuticals, Inc. (b) . . . . .	148	2,577	Focus Financial Partners, Inc. Class A		
Xencor, Inc. (a) (b) . . . . .	7,085	220,060	(a) . . . . .	4,000	142,560
XOMA Corp. (a) (b) . . . . .	780	9,656	GAIN Capital Holdings, Inc. (b) . . . . .	4,000	25,120
Y-mAbs Therapeutics, Inc. (a) (b) . . . . .	900	23,589	GAMCO Investors, Inc. Class A . . . . .	551	11,296
Zafgen, Inc. (a) . . . . .	4,500	12,330	Greenhill & Co., Inc. . . . .	2,817	60,594
ZIOPHARM Oncology, Inc. (a) (b) . . . . .	20,900	80,465	Hamilton Lane, Inc. Class A . . . . .	2,500	108,950
			Houlihan Lokey, Inc. . . . .	5,200	238,420
		37,553,034	Interactive Brokers Group, Inc.		
<b>BUILDING PRODUCTS — 1.0%</b>			Class A . . . . .	11,319	587,230
AAON, Inc. (b) . . . . .	6,300	290,934	INTL. FCStone, Inc. (a) . . . . .	2,400	93,024
Advanced Drainage Systems, Inc. . . . .	5,600	144,312	Ladenburg Thalmann Financial		
American Woodmark Corp. (a) . . . . .	2,159	178,398	Services, Inc. . . . .	15,000	42,450
Apogee Enterprises, Inc. . . . .	4,109	154,046	Lazard, Ltd. Class A . . . . .	17,602	636,136
Armstrong Flooring, Inc. (a) . . . . .	3,077	41,847	Legg Mason, Inc. . . . .	13,000	355,810
Armstrong World Industries, Inc. . . . .	6,555	520,598	LPL Financial Holdings, Inc. . . . .	12,907	898,973
Builders FirstSource, Inc. (a) . . . . .	17,200	229,448	MarketAxess Holdings, Inc. . . . .	5,653	1,391,090

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Moelis & Co. Class A . . . . .	6,800	\$ 282,948	PolyOne Corp. . . . .	12,133	\$ 355,618
Morningstar, Inc. . . . .	2,792	351,764	PQ Group Holdings, Inc. (a) . . . . .	5,800	87,986
Oppenheimer Holdings, Inc. Class A . . . . .	1,400	36,428	Quaker Chemical Corp. . . . .	1,964	393,448
Piper Jaffray Cos. . . . .	2,200	160,226	Rayonier Advanced Materials, Inc. (b) . . . . .	7,700	104,412
PJT Partners, Inc. Class A . . . . .	3,069	128,284	RPM International, Inc. . . . .	19,785	1,148,321
Pzena Investment Management, Inc. Class A . . . . .	2,600	21,034	Scotts Miracle-Gro Co. (b) . . . . .	6,133	481,931
Safeguard Scientifics, Inc. (a) . . . . .	3,000	32,550	Sensient Technologies Corp. . . . .	6,519	441,923
SEI Investments Co. . . . .	19,887	1,039,096	Stepan Co. . . . .	3,082	269,737
Siebert Financial Corp. (a) (b) . . . . .	900	10,629	Trecora Resources (a) . . . . .	3,100	28,179
Silvercrest Asset Management Group, Inc. Class A . . . . .	1,100	15,675	Tredegar Corp. . . . .	3,807	61,445
Stifel Financial Corp. . . . .	10,554	556,829	Trinseo SA . . . . .	6,474	293,272
TD Ameritrade Holding Corp. . . . .	42,684	2,133,773	Tronox Holdings PLC Class A . . . . .	14,569	191,582
Value Line, Inc. . . . .	100	2,469	Valhi, Inc. (b) . . . . .	3,700	8,547
Virtu Financial, Inc. Class A (b) . . . . .	6,300	149,625	Valvoline, Inc. . . . .	28,794	534,417
Virtus Investment Partners, Inc. . . . .	1,046	102,037	Westlake Chemical Corp. . . . .	5,596	379,745
Waddell & Reed Financial, Inc. Class A (b) . . . . .	11,439	197,780	WR Grace & Co. . . . .	10,176	794,135
Westwood Holdings Group, Inc. . . . .	1,205	42,500			
WisdomTree Investments, Inc. (b) . . . . .	18,100	127,786			
		<u>14,336,543</u>			<u>14,608,063</u>
<b>CHEMICALS — 2.0%</b>			<b>COMMERCIAL SERVICES &amp; SUPPLIES —</b> <b>1.3%</b>		
Advanced Emissions Solutions, Inc. . . . .	2,800	32,368	ABM Industries, Inc. . . . .	10,100	367,135
AdvanSix, Inc. (a) . . . . .	4,600	131,422	ACCO Brands Corp. . . . .	15,516	132,817
AgroFresh Solutions, Inc. (a) (b) . . . . .	5,000	16,700	ADT, Inc. (b) . . . . .	16,800	107,352
American Vanguard Corp. . . . .	4,452	76,664	Advanced Disposal Services, Inc. (a) . . . . .	11,000	308,000
Amyris, Inc. (a) (b) . . . . .	3,900	8,151	Brady Corp. Class A . . . . .	7,300	338,793
Ashland Global Holdings, Inc. . . . .	9,531	744,657	BrightView Holdings, Inc. (a) . . . . .	4,700	67,680
Axalta Coating Systems, Ltd. (a) . . . . .	31,702	799,207	Brink's Co. . . . .	7,614	574,172
Balchem Corp. . . . .	4,895	454,256	Casella Waste Systems, Inc. Class A (a) . . . . .	6,600	234,696
Cabot Corp. . . . .	8,898	370,424	CECO Environmental Corp. (a) . . . . .	4,456	32,083
Chase Corp. . . . .	1,133	104,848	Charah Solutions, Inc. (a) . . . . .	900	5,760
Chemours Co. . . . .	26,243	975,190	Clean Harbors, Inc. (a) . . . . .	7,911	565,874
Element Solutions, Inc. (a) . . . . .	34,000	343,400	CompX International, Inc. . . . .	200	2,926
Ferro Corp. (a) . . . . .	12,709	240,581	Covanta Holding Corp. . . . .	17,900	309,849
Flotek Industries, Inc. (a) . . . . .	8,300	26,892	Deluxe Corp. . . . .	7,076	309,363
FutureFuel Corp. . . . .	3,800	50,920	Ennis, Inc. . . . .	3,900	80,964
GCP Applied Technologies, Inc. (a) . . . . .	10,897	322,551	Healthcare Services Group, Inc. (b) . . . . .	11,265	371,632
Hawkins, Inc. . . . .	1,400	51,562	Heritage-Crystal Clean, Inc. (a) . . . . .	2,200	60,390
HB Fuller Co. . . . .	7,699	374,479	Herman Miller, Inc. . . . .	8,900	313,102
Huntsman Corp. . . . .	33,434	751,931	HNI Corp. . . . .	6,589	239,115
Ingevity Corp. (a) . . . . .	6,438	679,917	Interface, Inc. . . . .	9,100	139,412
Innophos Holdings, Inc. . . . .	3,000	90,420	KAR Auction Services, Inc. . . . .	20,565	1,055,190
Innospec, Inc. . . . .	3,717	309,812	Kimball International, Inc. Class B . . . . .	5,400	76,356
Intrepid Potash, Inc. (a) . . . . .	14,000	53,060	Knoll, Inc. . . . .	7,490	141,636
Koppers Holdings, Inc. (a) . . . . .	3,000	77,940	LSC Communications, Inc. . . . .	4,912	32,075
Kraton Corp. (a) . . . . .	4,700	151,246	Matthews International Corp. Class A . . . . .	4,731	174,810
Kronos Worldwide, Inc. . . . .	3,300	46,266	McGrath RentCorp . . . . .	3,700	209,309
Livent Corp. (a) . . . . .	22,700	278,756	Mobile Mini, Inc. . . . .	6,800	230,792
LSB Industries, Inc. (a) . . . . .	2,700	16,848	MSA Safety, Inc. . . . .	5,221	539,851
Marrone Bio Innovations, Inc. (a) . . . . .	6,700	10,251	Multi-Color Corp. . . . .	2,121	105,817
Minerals Technologies, Inc. . . . .	5,343	314,115	NL Industries, Inc. (a) . . . . .	1,000	3,880
NewMarket Corp. . . . .	1,149	498,161	PICO Holdings, Inc. (a) . . . . .	2,700	26,730
Olin Corp. . . . .	25,300	585,442	Pitney Bowes, Inc. . . . .	28,664	196,922
OMNOVA Solutions, Inc. (a) . . . . .	6,400	44,928	Quad/Graphics, Inc. . . . .	4,600	54,740
			RR Donnelley & Sons Co. . . . .	10,333	48,772

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SP Plus Corp. (a) . . . . .	3,400	\$ 116,008	IES Holdings, Inc. (a) . . . . .	1,300	\$ 23,101
Steelcase, Inc. Class A . . . . .	13,100	190,605	Infrastructure and Energy		
Stericycle, Inc. (a) (b) . . . . .	12,700	691,134	Alternatives, Inc. (a) . . . . .	2,100	11,004
Team, Inc. (a) (b) . . . . .	4,700	82,250	KBR, Inc. . . . .	21,488	410,206
Tetra Tech, Inc. . . . .	8,480	505,323	MasTec, Inc. (a) (b) . . . . .	9,676	465,416
UniFirst Corp. . . . .	2,308	354,278	MYR Group, Inc. (a) . . . . .	2,400	83,112
US Ecology, Inc. . . . .	3,296	184,510	Northwest Pipe Co. (a) . . . . .	1,400	33,600
Viad Corp. . . . .	3,154	177,539	NVS Global, Inc. (a) . . . . .	1,400	83,104
VSE Corp. . . . .	1,280	40,422	Orion Group Holdings, Inc. (a) . . . . .	3,200	9,344
		9,800,064	Primoris Services Corp. . . . .	6,486	134,130
<b>COMMUNICATIONS EQUIPMENT — 1.0%</b>			Sterling Construction Co., Inc. (a) . . . . .	3,900	48,828
Acacia Communications, Inc. (a) . . . . .	4,200	240,870	Tutor Perini Corp. (a) (b) . . . . .	5,900	101,008
ADTRAN, Inc. . . . .	7,300	100,010	Valmont Industries, Inc. . . . .	3,270	425,427
Aerohive Networks, Inc. (a) . . . . .	5,200	23,556	Willscot Corp. (a) . . . . .	6,100	67,649
Applied Optoelectronics, Inc. (a) (b) . . . . .	2,700	32,940			4,594,136
ARRIS International PLC (a) . . . . .	24,953	788,764	<b>CONSTRUCTION MATERIALS — 0.1%</b>		
CalAmp Corp. (a) . . . . .	5,000	62,900	Eagle Materials, Inc. . . . .	6,778	571,385
Calix, Inc. (a) . . . . .	6,600	50,820	Forterra, Inc. (a) (b) . . . . .	2,300	9,706
Casa Systems, Inc. (a) . . . . .	3,800	31,540	Summit Materials, Inc. Class A		
Ciena Corp. (a) . . . . .	21,791	813,676	(a) (b) . . . . .	17,112	271,567
Clearfield, Inc. (a) . . . . .	1,800	26,460	United States Lime & Minerals, Inc. . . . .	321	24,756
CommScope Holding Co., Inc. (a) . . . . .	29,034	630,909	US Concrete, Inc. (a) (b) . . . . .	2,440	101,065
Comtech Telecommunications Corp. . . . .	3,500	81,270			978,479
DASAN Zhong Solutions, Inc. (a) . . . . .	700	7,483	<b>CONSUMER FINANCE — 0.8%</b>		
Digi International, Inc. (a) . . . . .	3,970	50,300	Ally Financial, Inc. . . . .	62,175	1,709,191
EchoStar Corp. Class A (a) . . . . .	7,338	267,470	Credit Acceptance Corp. (a) (b) . . . . .	1,673	756,079
Extreme Networks, Inc. (a) . . . . .	17,600	131,824	Curo Group Holdings Corp. (a) . . . . .	1,700	17,051
Finisar Corp. (a) . . . . .	17,900	414,743	Elevate Credit, Inc. (a) . . . . .	2,100	9,114
Harmonic, Inc. (a) . . . . .	13,400	72,628	Encore Capital Group, Inc. (a) (b) . . . . .	3,992	108,702
Infinera Corp. (a) (b) . . . . .	23,000	99,820	Enova International, Inc. (a) . . . . .	5,000	114,100
InterDigital, Inc. . . . .	5,138	339,005	EZCORP, Inc. Class A (a) . . . . .	8,000	74,560
KVH Industries, Inc. (a) . . . . .	2,366	24,110	FirstCash, Inc. . . . .	6,478	560,347
Lumentum Holdings, Inc. (a) . . . . .	11,573	654,337	Green Dot Corp. Class A (a) . . . . .	7,400	448,810
NETGEAR, Inc. (a) . . . . .	4,800	158,976	LendingClub Corp. (a) . . . . .	49,633	153,366
NetScout Systems, Inc. (a) . . . . .	11,407	320,194	Navient Corp. . . . .	37,400	432,718
Plantronics, Inc. . . . .	5,048	232,763	Nelnet, Inc. Class A . . . . .	2,814	154,967
Quantenna Communications, Inc. (a) . . . . .	5,200	126,516	OneMain Holdings, Inc. . . . .	11,662	370,269
Ribbon Communications, Inc. (a) . . . . .	7,900	40,685	PRA Group, Inc. (a) . . . . .	6,814	182,683
Ubiquiti Networks, Inc. (b) . . . . .	2,256	337,746	Regional Management Corp. (a) . . . . .	1,400	34,188
ViaSat, Inc. (a) (b) . . . . .	8,411	651,853	Santander Consumer USA Holdings,		
Viavi Solutions, Inc. (a) . . . . .	34,600	428,348	Inc. . . . .	17,716	374,339
		7,242,516	SLM Corp. . . . .	66,600	660,006
<b>CONSTRUCTION &amp; ENGINEERING — 0.6%</b>			World Acceptance Corp. (a) . . . . .	931	109,048
AECOM (a) . . . . .	23,859	707,896			6,269,538
Aegion Corp. (a) . . . . .	5,000	87,850	<b>CONTAINERS &amp; PACKAGING — 0.9%</b>		
Ameresco, Inc. Class A (a) . . . . .	2,800	45,304	AptarGroup, Inc. . . . .	9,543	1,015,280
Arcosa, Inc. . . . .	7,389	225,734	Ardagh Group SA . . . . .	2,800	36,400
Argan, Inc. . . . .	2,244	112,088	Bemis Co., Inc. . . . .	13,855	768,675
Comfort Systems USA, Inc. . . . .	5,543	290,398	Berry Global Group, Inc. (a) . . . . .	19,986	1,076,646
Dycom Industries, Inc. (a) . . . . .	4,552	209,119	Crown Holdings, Inc. (a) . . . . .	19,779	1,079,340
EMCOR Group, Inc. . . . .	8,753	639,669	Graphic Packaging Holding Co. (b) . . . . .	45,742	577,722
Granite Construction, Inc. . . . .	6,679	288,199	Greif, Inc. Class A . . . . .	3,900	160,875
Great Lakes Dredge & Dock Corp.			Greif, Inc. Class B . . . . .	800	39,112
(a) . . . . .	9,000	80,190	Myers Industries, Inc. . . . .	5,400	92,394
HC2 Holdings, Inc. (a) (b) . . . . .	4,800	11,760			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Owens-Illinois, Inc. . . . .	24,428	\$ 463,643	Intelsat SA (a) (b) . . . . .	8,447	\$ 132,280
Silgan Holdings, Inc. . . . .	11,868	351,649	Iridium Communications, Inc. (a) (b) . . . . .	14,619	386,526
Sonoco Products Co. . . . .	15,091	928,549	Ooma, Inc. (a) . . . . .	2,800	37,072
UFP Technologies, Inc. (a) . . . . .	1,000	37,400	ORBCOMM, Inc. (a) . . . . .	11,600	78,648
		6,627,685	pdvWireless, Inc. (a) . . . . .	1,400	49,224
<b>DISTRIBUTORS — 0.2%</b>			Vonage Holdings Corp. (a) . . . . .	33,700	338,348
Core-Mark Holding Co., Inc. . . . .	6,952	258,128	Zayo Group Holdings, Inc. (a) . . . . .	34,724	986,856
Funko, Inc. Class A (a) (b) . . . . .	1,600	34,752			2,662,576
Pool Corp. . . . .	5,983	987,016	<b>ELECTRIC UTILITIES — 1.0%</b>		
Weyco Group, Inc. . . . .	943	29,195	ALLETE, Inc. . . . .	7,822	643,203
		1,309,091	Avangrid, Inc. (b) . . . . .	8,600	433,010
<b>DIVERSIFIED CONSUMER SERVICES — 1.0%</b>			El Paso Electric Co. . . . .	6,163	362,508
Adtalem Global Education, Inc. (a) . . . . .	8,700	402,984	Hawaiian Electric Industries, Inc. . . . .	16,583	676,089
American Public Education, Inc. (a) . . . . .	2,400	72,288	IDACORP, Inc. . . . .	7,699	766,358
Bright Horizons Family Solutions, Inc. (a) . . . . .	8,754	1,112,721	MGE Energy, Inc. . . . .	5,362	364,455
Career Education Corp. (a) . . . . .	10,500	173,460	OGE Energy Corp. . . . .	30,583	1,318,739
Carriage Services, Inc. . . . .	2,600	50,050	Otter Tail Corp. . . . .	5,976	297,724
Chegg, Inc. (a) (b) . . . . .	16,500	628,980	PG&E Corp. (a) . . . . .	79,200	1,409,760
frontdoor, Inc. (a) . . . . .	13,006	447,667	PNM Resources, Inc. . . . .	12,151	575,228
Graham Holdings Co. Class B . . . . .	657	448,849	Portland General Electric Co. . . . .	13,621	706,113
Grand Canyon Education, Inc. (a) . . . . .	7,269	832,373	Spark Energy, Inc. Class A (b) . . . . .	1,400	12,474
Houghton Mifflin Harcourt Co. (a) . . . . .	15,900	115,593			7,565,661
K12, Inc. (a) . . . . .	5,700	194,541	<b>ELECTRICAL EQUIPMENT — 0.9%</b>		
Laureate Education, Inc. Class A (a) . . . . .	14,400	215,568	Acuity Brands, Inc. . . . .	6,100	732,061
Regis Corp. (a) . . . . .	4,707	92,587	Allied Motion Technologies, Inc. . . . .	1,062	36,512
Service Corp. International . . . . .	26,600	1,067,990	Atkore International Group, Inc. (a) . . . . .	6,100	131,333
ServiceMaster Global Holdings, Inc. (a) . . . . .	20,812	971,920	AZZ, Inc. . . . .	3,940	161,264
Sotheby's (a) (b) . . . . .	5,109	192,865	Babcock & Wilcox Enterprises, Inc. (a) (b) . . . . .	3,910	1,608
Strategic Education, Inc. . . . .	3,139	412,182	Encore Wire Corp. . . . .	3,154	180,472
Weight Watchers International, Inc. (a) . . . . .	5,900	118,885	Energous Corp. (a) (b) . . . . .	3,500	22,190
		7,551,503	EnerSys . . . . .	6,541	426,212
<b>DIVERSIFIED FINANCIAL SERVICES — 0.3%</b>			Enphase Energy, Inc. (a) . . . . .	13,200	121,836
AXA Equitable Holdings, Inc. . . . .	36,400	733,096	FuelCell Energy, Inc. (a) (b) . . . . .	10,000	2,462
Banco Latinoamericano de Comercio Exterior SA Class E . . . . .	4,800	95,616	Generac Holdings, Inc. (a) . . . . .	9,249	473,826
Cannae Holdings, Inc. (a) . . . . .	10,500	254,730	GrafTech International, Ltd. . . . .	9,200	117,668
FGL Holdings . . . . .	22,300	175,501	Hubbell, Inc. . . . .	8,329	982,656
Marlin Business Services Corp. . . . .	1,400	30,100	nVent Electric PLC . . . . .	24,600	663,708
On Deck Capital, Inc. (a) . . . . .	7,500	40,650	Plug Power, Inc. (a) (b) . . . . .	32,000	76,800
Voya Financial, Inc. . . . .	23,150	1,156,574	Powell Industries, Inc. . . . .	1,300	34,515
		2,486,267	Preformed Line Products Co. . . . .	400	21,236
<b>DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%</b>			Regal Beloit Corp. . . . .	6,576	538,377
ATN International, Inc. . . . .	1,599	90,168	Sensata Technologies Holding PLC (a) . . . . .	24,767	1,115,010
Cincinnati Bell, Inc. (a) . . . . .	6,851	65,359	Sunrun, Inc. (a) (b) . . . . .	14,700	206,682
Cogent Communications Holdings, Inc. . . . .	6,396	346,983	Thermon Group Holdings, Inc. (a) . . . . .	4,900	120,099
Consolidated Communications Holdings, Inc. (b) . . . . .	10,849	118,363	TPI Composites, Inc. (a) . . . . .	2,300	65,826
Frontier Communications Corp. (a) (b) . . . . .	16,457	32,749	Vicor Corp. (a) (b) . . . . .	2,770	85,925
			Vivint Solar, Inc. (a) (b) . . . . .	6,300	31,311
					6,349,589
			<b>ELECTRONIC EQUIPMENT, INSTRUMENTS &amp; COMPONENTS — 2.6%</b>		
			Anixter International, Inc. (a) . . . . .	4,486	251,709
			Arlo Technologies, Inc. (a) . . . . .	11,617	47,978

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**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Arrow Electronics, Inc. (a) . . . . .	12,910	\$ 994,845	Bristow Group, Inc. (a) (b) . . . . .	4,000	\$ 4,440
Avnet, Inc. . . . .	16,530	716,906	C&J Energy Services, Inc. (a) . . . . .	9,783	151,832
AVX Corp. . . . .	7,300	126,582	Cactus, Inc. Class A (a) . . . . .	5,800	206,480
Badger Meter, Inc. . . . .	4,376	243,481	CARBO Ceramics, Inc. (a) . . . . .	2,831	9,909
Bel Fuse, Inc. Class B . . . . .	1,400	35,392	Covia Holdings Corp. (a) (b) . . . . .	4,880	27,279
Belden, Inc. (b) . . . . .	6,163	330,953	Dawson Geophysical Co. (a) . . . . .	2,600	7,618
Benchmark Electronics, Inc. . . . .	6,680	175,350	Diamond Offshore Drilling, Inc. (a) (b) . . . . .	10,000	104,900
CDW Corp. . . . .	22,387	2,157,435	DMC Global, Inc. . . . .	2,200	109,208
Cognex Corp. . . . .	25,361	1,289,861	Dril-Quip, Inc. (a) . . . . .	5,475	251,029
Coherent, Inc. (a) (b) . . . . .	3,667	519,687	Era Group, Inc. (a) . . . . .	3,000	34,620
Control4 Corp. (a) . . . . .	4,212	71,309	Exterran Corp. (a) . . . . .	5,100	85,935
CTS Corp. . . . .	5,000	146,850	Forum Energy Technologies, Inc. (a) . . . . .	11,939	61,008
Daktronics, Inc. . . . .	5,245	39,075	Frank's International NV (a) . . . . .	10,900	67,689
Dolby Laboratories, Inc. Class A . . . . .	9,579	603,190	FTS International, Inc. (a) (b) . . . . .	4,700	47,000
ePlus, Inc. (a) . . . . .	2,060	182,392	Helix Energy Solutions Group, Inc. (a) . . . . .	21,809	172,509
Fabrinet (a) . . . . .	5,500	287,980	Independence Contract Drilling, Inc. (a) . . . . .	6,400	17,728
FARO Technologies, Inc. (a) . . . . .	2,600	114,166	ION Geophysical Corp. (a) . . . . .	1,700	24,548
Fitbit, Inc. Class A (a) (b) . . . . .	32,609	193,045	Keane Group, Inc. (a) . . . . .	7,800	84,942
II-VI, Inc. (a) (b) . . . . .	9,584	356,908	Key Energy Services, Inc. (a) . . . . .	1,200	4,872
Insight Enterprises, Inc. (a) . . . . .	5,352	294,681	KLX Energy Services Holdings, Inc. (a) . . . . .	3,197	80,373
Iteris, Inc. (a) (b) . . . . .	3,100	12,927	Liberty Oilfield Services, Inc. Class A (b) . . . . .	6,900	106,191
Itron, Inc. (a) . . . . .	5,199	242,533	Mammoth Energy Services, Inc. (b) . . . . .	1,800	29,970
Jabil, Inc. . . . .	23,200	616,888	Matrix Service Co. (a) . . . . .	4,200	82,236
KEMET Corp. . . . .	8,700	147,639	McDermott International, Inc. (a) (b) . . . . .	27,332	203,350
Kimball Electronics, Inc. (a) . . . . .	3,744	57,995	Nabors Industries, Ltd. . . . .	52,999	182,317
Knowles Corp. (a) . . . . .	13,268	233,915	Natural Gas Services Group, Inc. (a) . . . . .	1,900	32,889
Littelfuse, Inc. . . . .	3,664	668,607	NCS Multistage Holdings, Inc. (a) . . . . .	1,200	6,216
Maxwell Technologies, Inc. (a) (b) . . . . .	6,100	27,267	Newpark Resources, Inc. (a) . . . . .	13,600	124,576
Mesa Laboratories, Inc. . . . .	528	121,704	Nine Energy Service, Inc. (a) . . . . .	2,400	54,360
Methode Electronics, Inc. . . . .	5,549	159,700	Noble Corp. PLC (a) . . . . .	38,700	111,069
MTS Systems Corp. . . . .	2,743	149,384	Nuverra Environmental Solutions, Inc. (a) (b) . . . . .	200	1,780
Napco Security Technologies, Inc. (a) . . . . .	1,800	37,332	Oceaneering International, Inc. (a) . . . . .	15,081	237,827
National Instruments Corp. . . . .	16,893	749,374	Oil States International, Inc. (a) . . . . .	9,167	155,472
nLight, Inc. (a) (b) . . . . .	3,400	75,752	Patterson-UTI Energy, Inc. . . . .	32,800	459,856
Novanta, Inc. (a) . . . . .	5,000	423,650	Pioneer Energy Services Corp. (a) . . . . .	9,400	16,638
OSI Systems, Inc. (a) . . . . .	2,597	227,497	Profire Energy, Inc. (a) . . . . .	2,900	5,191
PAR Technology Corp. (a) . . . . .	1,700	41,582	ProPetro Holding Corp. (a) . . . . .	10,800	243,432
Park Electrochemical Corp. . . . .	2,800	43,960	Quintana Energy Services, Inc. (a) . . . . .	700	3,024
PC Connection, Inc. . . . .	1,700	62,339	RigNet, Inc. (a) . . . . .	2,100	20,517
Plexus Corp. (a) . . . . .	4,700	286,465	Rowan Cos. PLC Class A (a) . . . . .	19,412	209,455
Rogers Corp. (a) . . . . .	2,821	448,201	RPC, Inc. . . . .	8,732	99,632
Sanmina Corp. (a) . . . . .	10,310	297,444	SEACOR Holdings, Inc. (a) . . . . .	2,668	112,803
ScanSource, Inc. (a) . . . . .	3,909	140,020	SEACOR Marine Holdings, Inc. (a) . . . . .	2,473	32,916
SYNNEX Corp. . . . .	6,368	607,444	Select Energy Services, Inc. Class A (a) . . . . .	7,200	86,544
Tech Data Corp. (a) . . . . .	5,639	577,490	Smart Sand, Inc. (a) . . . . .	2,600	11,570
Trimble, Inc. (a) . . . . .	38,181	1,542,512	Solaris Oilfield Infrastructure, Inc. Class A (b) . . . . .	4,100	67,404
TTM Technologies, Inc. (a) . . . . .	14,300	167,739	Superior Energy Services, Inc. (a) . . . . .	23,300	108,811
Vishay Intertechnology, Inc. . . . .	20,145	372,078	TETRA Technologies, Inc. (a) . . . . .	18,118	42,396
Vishay Precision Group, Inc. (a) . . . . .	1,500	51,315	Tidewater, Inc. (a) (b) . . . . .	4,550	105,514
Zebra Technologies Corp. Class A (a) . . . . .	8,108	1,698,869			
		<u>19,469,397</u>			
<b>ENERGY EQUIPMENT &amp; SERVICES — 0.9%</b>					
Apergy Corp. (a) . . . . .	11,900	488,614			
Archrock, Inc. . . . .	19,400	189,732			
Basic Energy Services, Inc. (a) . . . . .	2,000	7,600			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Transocean, Ltd. (a) (b) . . . . .	79,089	\$ 688,865	Brookfield Property REIT, Inc.		
Unit Corp. (a) . . . . .	8,148	116,028	Class A . . . . .	19,200	\$ 393,408
US Silica Holdings, Inc. (b) . . . . .	11,888	206,376	BRT Apartments Corp. REIT . . . . .	1,500	20,820
Weatherford International PLC			Camden Property Trust REIT . . . . .	13,552	1,375,528
(a) (b) . . . . .	152,537	106,471	CareTrust REIT, Inc. . . . .	12,700	297,942
		<u>6,311,561</u>	CatchMark Timber Trust, Inc. Class A		
			REIT . . . . .	7,800	76,596
<b>ENTERTAINMENT — 0.9%</b>			CBL & Associates Properties, Inc.		
AMC Entertainment Holdings, Inc.			REIT (b) . . . . .	24,700	38,285
Class A . . . . .	7,884	117,077	Cedar Realty Trust, Inc. REIT . . . . .	12,953	44,040
Cinemark Holdings, Inc. . . . .	16,416	656,476	Chatham Lodging Trust REIT . . . . .	7,083	136,277
Eros International PLC (a) (b) . . . . .	5,247	47,958	Chesapeake Lodging Trust REIT. . . . .	9,000	250,290
Glu Mobile, Inc. (a) . . . . .	17,200	188,168	City Office REIT, Inc. . . . .	5,900	66,729
IMAX Corp. (a) . . . . .	8,200	185,976	Clipper Realty, Inc. REIT . . . . .	2,300	30,797
Liberty Media Corp.-Liberty Braves			Colony Capital, Inc. REIT (b). . . . .	73,618	391,648
Class A (a) . . . . .	1,494	41,742	Columbia Property Trust, Inc. REIT. . . . .	18,072	406,801
Liberty Media Corp.-Liberty Formula			Community Healthcare Trust, Inc.		
One Class A (a) (b) . . . . .	3,836	130,577	REIT . . . . .	2,800	100,492
Liberty Media Corp.-Liberty Formula			CoreCivic, Inc. REIT . . . . .	18,125	352,531
One Class C (a) . . . . .	30,250	1,060,263	CorEnergy Infrastructure Trust, Inc.		
Lions Gate Entertainment Corp.			REIT (b) . . . . .	1,760	64,680
Class A . . . . .	7,624	119,239	CorePoint Lodging, Inc. REIT . . . . .	6,288	70,237
Lions Gate Entertainment Corp.			CoreSite Realty Corp. REIT. . . . .	5,588	598,028
Class B . . . . .	15,079	227,693	Corporate Office Properties Trust		
Live Nation Entertainment, Inc.			REIT . . . . .	15,800	431,340
(a) (b) . . . . .	21,159	1,344,443	Cousins Properties, Inc. REIT . . . . .	64,065	618,868
Madison Square Garden Co. Class A			CubeSmart REIT. . . . .	28,342	908,078
(a) . . . . .	2,842	833,075	CyrusOne, Inc. REIT . . . . .	16,015	839,827
Marcus Corp. . . . .	3,000	120,150	DiamondRock Hospitality Co. REIT . . . . .	31,600	342,228
Reading International, Inc. Class A			Douglas Emmett, Inc. REIT . . . . .	24,637	995,827
(a) . . . . .	2,500	39,900	Easterly Government Properties, Inc.		
Rosetta Stone, Inc. (a) . . . . .	3,200	69,920	REIT (b) . . . . .	9,200	165,692
World Wrestling Entertainment, Inc.			EastGroup Properties, Inc. REIT. . . . .	5,370	599,507
Class A (b) . . . . .	6,527	566,413	Empire State Realty Trust, Inc.		
Zynga, Inc. Class A (a) . . . . .	117,132	624,314	Class A REIT . . . . .	21,724	343,239
		<u>6,373,384</u>	EPR Properties REIT . . . . .	11,249	865,048
			Equity Commonwealth REIT . . . . .	17,981	587,799
<b>EQUITY REAL ESTATE INVESTMENT</b>			Equity LifeStyle Properties, Inc.		
<b>TRUSTS (REITS) — 8.2%</b>			REIT . . . . .	13,089	1,496,073
Acadia Realty Trust REIT . . . . .	12,247	333,976	Farmland Partners, Inc. REIT (b). . . . .	4,800	30,720
Agree Realty Corp. REIT (b) . . . . .	5,056	350,583	First Industrial Realty Trust, Inc.		
Alexander & Baldwin, Inc. . . . .	10,438	265,543	REIT . . . . .	18,973	670,885
Alexander's, Inc. REIT . . . . .	276	103,823	Four Corners Property Trust, Inc.		
American Assets Trust, Inc. REIT . . . . .	5,842	267,914	REIT . . . . .	10,309	305,146
American Campus Communities, Inc.			Franklin Street Properties Corp.		
REIT . . . . .	20,872	993,090	REIT . . . . .	15,861	114,041
American Homes 4 Rent Class A			Front Yard Residential Corp. REIT . . . . .	7,827	72,556
REIT . . . . .	39,597	899,644	Gaming and Leisure Properties, Inc.		
Americold Realty Trust REIT (b) . . . . .	19,300	588,843	REIT . . . . .	30,833	1,189,229
Apple Hospitality REIT, Inc. . . . .	33,200	541,160	GEO Group, Inc. REIT. . . . .	18,300	351,360
Armada Hoffler Properties, Inc.			Getty Realty Corp. REIT. . . . .	5,005	160,310
REIT . . . . .	7,500	116,925	Gladstone Commercial Corp. REIT . . . . .	4,400	91,388
Ashford Hospitality Trust, Inc. REIT . . . . .	13,851	65,792	Gladstone Land Corp. REIT (b) . . . . .	2,300	29,095
Bluerock Residential Growth REIT,			Global Medical REIT, Inc. . . . .	3,600	35,352
Inc. . . . .	3,700	39,886	Global Net Lease, Inc. REIT . . . . .	11,641	220,015
Braemar Hotels & Resorts, Inc. REIT.	4,323	52,784	Healthcare Realty Trust, Inc. REIT . . . . .	18,882	606,301
Brandywine Realty Trust REIT. . . . .	26,900	426,634			
Brixmor Property Group, Inc. REIT. . . . .	46,239	849,410			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Healthcare Trust of America, Inc. Class A REIT . . . . .	31,566	\$ 902,472	QTS Realty Trust, Inc. Class A REIT (b) . . . . .	7,748	\$ 348,582
Hersha Hospitality Trust REIT (b) . . .	5,600	95,984	Rayonier, Inc. REIT . . . . .	19,709	621,228
Highwoods Properties, Inc. REIT . . .	15,570	728,365	Retail Opportunity Investments Corp. REIT . . . . .	17,100	296,514
Hospitality Properties Trust REIT . . .	24,900	655,119	Retail Properties of America, Inc. Class A REIT . . . . .	32,903	401,088
Hudson Pacific Properties, Inc. REIT .	23,637	813,585	Retail Value, Inc. REIT . . . . .	2,350	73,249
Independence Realty Trust, Inc. REIT . . . . .	13,573	146,453	Rexford Industrial Realty, Inc. REIT .	14,007	501,591
Industrial Logistics Properties Trust REIT . . . . .	9,828	198,231	RLJ Lodging Trust REIT . . . . .	26,468	465,043
InfraREIT, Inc. (a) . . . . .	6,800	142,596	RPT Realty REIT . . . . .	12,200	146,522
Innovative Industrial Properties, Inc. REIT (b) . . . . .	1,400	114,366	Ryman Hospitality Properties, Inc. REIT . . . . .	6,827	561,452
Investors Real Estate Trust REIT . . . .	1,880	112,631	Sabra Health Care REIT, Inc. . . . .	27,040	526,469
Invitation Homes, Inc. REIT . . . . .	52,363	1,273,992	Safehold, Inc. REIT . . . . .	1,200	26,172
iStar, Inc. REIT (b) . . . . .	10,200	85,884	Saul Centers, Inc. REIT . . . . .	1,812	93,082
JBG SMITH Properties REIT . . . . .	16,021	662,468	Senior Housing Properties Trust REIT . . . . .	35,977	423,809
Jernigan Capital, Inc. REIT . . . . .	3,000	63,120	Seritage Growth Properties Class A REIT (b) . . . . .	4,938	219,445
Kilroy Realty Corp. REIT . . . . .	15,140	1,150,034	SITE Centers Corp. REIT . . . . .	23,401	318,722
Kite Realty Group Trust REIT . . . . .	12,583	201,202	Spirit MTA REIT . . . . .	6,787	44,048
Lamar Advertising Co. Class A REIT .	12,967	1,027,764	Spirit Realty Capital, Inc. REIT . . . .	13,075	519,470
Lexington Realty Trust REIT . . . . .	32,300	292,638	STAG Industrial, Inc. REIT . . . . .	14,850	440,302
Liberty Property Trust REIT . . . . .	22,597	1,094,147	STORE Capital Corp. REIT . . . . .	29,295	981,382
Life Storage, Inc. REIT . . . . .	7,065	687,213	Summit Hotel Properties, Inc. REIT . .	15,700	179,137
LTC Properties, Inc. REIT . . . . .	5,954	272,693	Sun Communities, Inc. REIT . . . . .	12,893	1,528,078
Mack-Cali Realty Corp. REIT . . . . .	13,800	306,360	Sunstone Hotel Investors, Inc. REIT . .	34,719	499,954
MedEquities Realty Trust, Inc. REIT .	4,200	46,746	Tanger Factory Outlet Centers, Inc. REIT (b) . . . . .	13,987	293,447
Medical Properties Trust, Inc. REIT . .	56,477	1,045,389	Taubman Centers, Inc. REIT . . . . .	9,095	480,944
Monmouth Real Estate Investment Corp. REIT . . . . .	13,579	178,971	Terreno Realty Corp. REIT . . . . .	9,171	385,549
National Health Investors, Inc. REIT .	6,200	487,010	Tier REIT, Inc. . . . .	8,155	233,722
National Retail Properties, Inc. REIT .	24,300	1,345,977	UMH Properties, Inc. REIT . . . . .	5,100	71,808
National Storage Affiliates Trust REIT . . . . .	8,600	245,186	Uniti Group, Inc. REIT (b) . . . . .	25,670	287,247
New Senior Investment Group, Inc. REIT . . . . .	11,100	60,495	Universal Health Realty Income Trust REIT . . . . .	2,000	151,420
NexPoint Residential Trust, Inc. REIT . . . . .	2,900	111,186	Urban Edge Properties REIT . . . . .	16,700	317,300
NorthStar Realty Europe Corp. REIT .	7,000	121,520	Urstadt Biddle Properties, Inc. Class A REIT . . . . .	4,542	93,747
Office Properties Income Trust . . . . .	7,227	199,754	VEREIT, Inc. . . . .	148,494	1,242,895
Omega Healthcare Investors, Inc. REIT . . . . .	30,332	1,157,166	VICI Properties, Inc. REIT . . . . .	62,100	1,358,748
One Liberty Properties, Inc. REIT . . .	2,400	69,600	Washington Prime Group, Inc. REIT (b) . . . . .	28,800	162,720
Outfront Media, Inc. REIT . . . . .	21,267	497,648	Washington Real Estate Investment Trust . . . . .	12,202	346,293
Paramount Group, Inc. REIT . . . . .	31,300	444,147	Weingarten Realty Investors REIT . . .	18,248	535,944
Park Hotels & Resorts, Inc. REIT . . .	30,806	957,450	Whitestone REIT (b) . . . . .	5,800	69,716
Pebblebrook Hotel Trust REIT . . . . .	19,757	613,652	WP Carey, Inc. REIT . . . . .	24,402	1,911,409
Pennsylvania Real Estate Investment Trust (b) . . . . .	10,092	63,479	Xenia Hotels & Resorts, Inc. REIT . .	17,200	376,852
Physicians Realty Trust REIT . . . . .	27,817	523,238			<u>60,755,587</u>
Piedmont Office Realty Trust, Inc. Class A REIT . . . . .	19,205	400,424	<b>FOOD &amp; STAPLES RETAILING — 0.6%</b>		
PotlatchDeltic Corp. REIT . . . . .	10,128	382,737	Andersons, Inc. . . . .	4,185	134,883
Preferred Apartment Communities, Inc. Class A REIT (b) . . . . .	6,200	91,884	BJ's Wholesale Club Holdings, Inc. (a) . . . . .	19,400	531,560
PS Business Parks, Inc. REIT . . . . .	2,987	468,451	Casey's General Stores, Inc. . . . .	5,548	714,416

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chefs' Warehouse, Inc. (a) . . . . .	3,400	\$ 105,570	UGI Corp. . . . .	26,432	\$ 1,464,861
Ingles Markets, Inc. Class A . . . . .	2,200	60,764			5,860,058
Natural Grocers by Vitamin Cottage, Inc. (a) . . . . .	1,100	13,145	<b>HEALTH CARE EQUIPMENT &amp; SUPPLIES —</b>		
Performance Food Group Co. (a) . . . . .	15,489	613,984	<b>2.8%</b>		
PriceSmart, Inc. . . . .	3,391	199,662	Accuray, Inc. (a) . . . . .	13,600	64,872
Rite Aid Corp. (a) (b) . . . . .	161,010	102,241	AngioDynamics, Inc. (a) . . . . .	5,700	130,302
Smart & Final Stores, Inc. (a) . . . . .	3,595	17,759	Antares Pharma, Inc. (a) (b) . . . . .	21,200	64,236
SpartanNash Co. . . . .	5,600	88,872	AtriCure, Inc. (a) . . . . .	5,600	150,024
Sprouts Farmers Market, Inc. (a) . . . . .	19,175	413,030	Atrion Corp. . . . .	225	197,703
United Natural Foods, Inc. (a) . . . . .	7,848	103,751	Avanos Medical, Inc. (a) . . . . .	7,100	303,028
US Foods Holding Corp. (a) . . . . .	33,028	1,153,007	AxoGen, Inc. (a) (b) . . . . .	5,300	111,618
Village Super Market, Inc. Class A . . . . .	1,269	34,682	Axonics Modulation Technologies, Inc. (a) . . . . .	900	21,555
Weis Markets, Inc. . . . .	1,415	57,746	Cantel Medical Corp. . . . .	5,589	373,848
		<u>4,345,072</u>	Cardiovascular Systems, Inc. (a) . . . . .	5,150	199,099
<b>FOOD PRODUCTS — 1.1%</b>			Cerus Corp. (a) . . . . .	20,800	129,584
Alico, Inc. . . . .	400	10,884	CONMED Corp. . . . .	3,801	316,167
B&G Foods, Inc. (b) . . . . .	10,000	244,200	CryoLife, Inc. (a) . . . . .	5,400	157,518
Bunge, Ltd. . . . .	21,563	1,144,348	CryoPort, Inc. (a) (b) . . . . .	4,300	55,556
Calavo Growers, Inc. (b) . . . . .	2,442	204,762	Cutera, Inc. (a) . . . . .	2,000	35,320
Cal-Maine Foods, Inc. (b) . . . . .	4,700	209,761	CytoSorbents Corp. (a) (b) . . . . .	4,400	33,308
Darling Ingredients, Inc. (a) . . . . .	24,900	539,085	DexCom, Inc. (a) . . . . .	13,413	1,597,488
Dean Foods Co. (b) . . . . .	14,700	44,541	ElectroCore LLC (a) (b) . . . . .	1,900	13,300
Farmer Brothers Co. (a) . . . . .	1,450	29,014	Endologix, Inc. (a) . . . . .	1,012	6,689
Flowers Foods, Inc. . . . .	27,431	584,829	FONAR Corp. (a) . . . . .	800	16,376
Fresh Del Monte Produce, Inc. . . . .	4,734	127,960	GenMark Diagnostics, Inc. (a) (b) . . . . .	7,600	53,884
Freshpet, Inc. (a) . . . . .	4,000	169,160	Glaukos Corp. (a) . . . . .	5,168	405,016
Hain Celestial Group, Inc. (a) (b) . . . . .	14,001	323,703	Globus Medical, Inc. Class A (a) . . . . .	11,351	560,853
Hostess Brands, Inc. (a) . . . . .	15,000	187,500	Haemonetics Corp. (a) . . . . .	7,790	681,469
Ingredion, Inc. . . . .	10,152	961,293	Helius Medical Technologies, Inc. (a) (b) . . . . .	2,800	18,648
J&J Snack Foods Corp. . . . .	2,283	362,632	Heska Corp. (a) . . . . .	1,002	85,290
John B Sanfilippo & Son, Inc. . . . .	1,278	91,850	Hill-Rom Holdings, Inc. . . . .	10,076	1,066,646
Lancaster Colony Corp. . . . .	2,913	456,438	ICU Medical, Inc. (a) . . . . .	2,398	573,913
Landec Corp. (a) . . . . .	4,000	49,120	Inogen, Inc. (a) (b) . . . . .	2,692	256,736
Limoneira Co. . . . .	2,300	54,119	Insulet Corp. (a) (b) . . . . .	8,900	846,301
Pilgrim's Pride Corp. (a) . . . . .	8,100	180,549	Integer Holdings Corp. (a) . . . . .	4,692	353,871
Post Holdings, Inc. (a) . . . . .	9,877	1,080,544	Integra LifeSciences Holdings Corp. (a) . . . . .	10,814	602,556
Sanderson Farms, Inc. (b) . . . . .	2,973	391,960	IntriCon Corp. (a) . . . . .	1,100	27,588
Seaboard Corp. . . . .	40	171,388	Invacare Corp. (b) . . . . .	5,000	41,850
Seneca Foods Corp. Class A (a) . . . . .	1,049	25,805	iRadimed Corp. (a) (b) . . . . .	400	11,236
Simply Good Foods Co. (a) . . . . .	9,300	191,487	iRhythm Technologies, Inc. (a) (b) . . . . .	3,700	277,352
Tootsie Roll Industries, Inc. . . . .	2,571	95,736	Lantheus Holdings, Inc. (a) . . . . .	5,700	139,536
TreeHouse Foods, Inc. (a) . . . . .	8,381	540,994	LeMaitre Vascular, Inc. . . . .	2,400	74,400
		<u>8,473,662</u>	LivaNova PLC (a) . . . . .	7,450	724,513
<b>GAS UTILITIES — 0.8%</b>			Masimo Corp. (a) . . . . .	7,030	972,109
Chesapeake Utilities Corp. . . . .	2,438	222,370	Meridian Bioscience, Inc. . . . .	6,500	114,465
National Fuel Gas Co. . . . .	12,463	759,745	Merit Medical Systems, Inc. (a) . . . . .	8,100	500,823
New Jersey Resources Corp. . . . .	13,315	662,954	Natus Medical, Inc. (a) . . . . .	5,034	127,763
Northwest Natural Holding Co. . . . .	4,360	286,147	Neogen Corp. (a) . . . . .	7,610	436,738
ONE Gas, Inc. . . . .	7,887	702,180	Neuronetics, Inc. (a) (b) . . . . .	2,000	30,500
RGC Resources, Inc. . . . .	1,100	29,161	Nevro Corp. (a) (b) . . . . .	4,397	274,857
South Jersey Industries, Inc. (b) . . . . .	14,062	450,968	Novocure, Ltd. (a) (b) . . . . .	11,155	537,336
Southwest Gas Holdings, Inc. . . . .	8,039	661,288	NuVasive, Inc. (a) . . . . .	7,780	441,826
Spire, Inc. . . . .	7,539	620,384	Nuvectra Corp. (a) . . . . .	2,300	25,323

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
OraSure Technologies, Inc. (a) . . . . .	9,200	\$ 102,580	Molina Healthcare, Inc. (a) . . . . .	9,541	\$ 1,354,440
Orthofix Medical, Inc. (a) . . . . .	2,686	151,517	National HealthCare Corp. . . . .	1,858	140,985
OrthoPediatrics Corp. (a) . . . . .	1,200	53,076	National Research Corp. Class A. . . . .	1,700	65,620
Oxford Immunotec Global PLC (a) . . . . .	4,100	70,643	Owens & Minor, Inc. . . . .	9,738	39,926
Penumbra, Inc. (a) (b). . . . .	4,687	689,036	Patterson Cos., Inc. (b) . . . . .	12,500	273,125
Pulse Biosciences, Inc. (a) . . . . .	1,600	28,144	PetIQ, Inc. (a) (b) . . . . .	2,500	78,525
Quidel Corp. (a) . . . . .	5,200	340,444	Premier, Inc. Class A (a) . . . . .	7,945	274,023
Rockwell Medical, Inc. (a) (b) . . . . .	7,200	40,968	Providence Service Corp. (a) . . . . .	1,700	113,254
RTI Surgical Holdings, Inc. (a) . . . . .	8,500	51,085	Quorum Health Corp. (a) . . . . .	3,500	4,900
SeaSpine Holdings Corp. (a) . . . . .	2,300	34,684	R1 RCM, Inc. (a) . . . . .	15,900	153,753
Senseonics Holdings, Inc. (a) (b). . . . .	12,300	30,135	RadNet, Inc. (a) . . . . .	6,380	79,048
SI-BONE, Inc. (a) (b). . . . .	1,100	20,724	Select Medical Holdings Corp. (a) . . . . .	16,500	232,485
Sientra, Inc. (a) (b) . . . . .	3,700	31,746	Surgery Partners, Inc. (a) . . . . .	2,700	30,456
STAAR Surgical Co. (a) . . . . .	6,700	229,073	Tenet Healthcare Corp. (a) . . . . .	12,769	368,258
STERIS PLC . . . . .	12,774	1,635,455	Tivity Health, Inc. (a) (b). . . . .	7,238	127,110
Surmodics, Inc. (a) . . . . .	2,000	86,960	Triple-S Management Corp. Class B (a) . . . . .	3,289	75,055
Tactile Systems Technology, Inc. (a) (b) . . . . .	2,700	142,344	US Physical Therapy, Inc. . . . .	1,900	199,557
Tandem Diabetes Care, Inc. (a) . . . . .	7,800	495,300			9,953,941
TransEnterix, Inc. (a) (b) . . . . .	26,200	62,356			
Utah Medical Products, Inc. . . . .	537	47,390	<b>HEALTH CARE TECHNOLOGY — 0.8%</b>		
Vapotherm, Inc. (a) (b) . . . . .	600	11,790	Allscripts Healthcare Solutions, Inc. (a) . . . . .	26,545	253,239
Varex Imaging Corp. (a) . . . . .	5,800	196,504	Castlight Health, Inc. Class B (a). . . . .	11,500	43,125
ViewRay, Inc. (a) (b) . . . . .	10,000	73,900	Computer Programs & Systems, Inc. . . . .	1,723	51,156
West Pharmaceutical Services, Inc. . . . .	11,227	1,237,216	Evolent Health, Inc. Class A (a) . . . . .	10,400	130,832
Wright Medical Group NV (a) . . . . .	18,909	594,688	HealthStream, Inc. (a) . . . . .	3,900	109,434
		20,698,747	HMS Holdings Corp. (a) . . . . .	12,641	374,300
			Inovalon Holdings, Inc. Class A (a) (b) . . . . .	10,500	130,515
<b>HEALTH CARE PROVIDERS &amp; SERVICES —</b>			Inspire Medical Systems, Inc. (a) . . . . .	2,300	130,594
<b>1.3%</b>			Medidata Solutions, Inc. (a) (b). . . . .	8,769	642,242
AAC Holdings, Inc. (a) (b) . . . . .	1,900	3,496	NantHealth, Inc. (a) (b). . . . .	2,000	1,840
Acadia Healthcare Co., Inc. (a) (b) . . . . .	13,282	389,295	NextGen Healthcare, Inc. (a) . . . . .	8,300	139,689
Addus HomeCare Corp. (a) . . . . .	1,467	93,287	Omnicell, Inc. (a) . . . . .	5,864	474,046
Amedisys, Inc. (a) . . . . .	4,105	505,982	Simulations Plus, Inc. . . . .	1,700	35,887
American Renal Associates Holdings, Inc. (a) . . . . .	2,000	12,280	Tabula Rasa HealthCare, Inc. (a) (b). . . . .	2,700	152,334
AMN Healthcare Services, Inc. (a) . . . . .	7,048	331,890	Teladoc Health, Inc. (a) (b) . . . . .	10,192	566,675
Apollo Medical Holdings, Inc. (a) (b). . . . .	700	12,824	Veeva Systems, Inc. Class A (a) . . . . .	19,121	2,425,690
BioScrip, Inc. (a) . . . . .	18,500	37,000	Vocera Communications, Inc. (a) (b) . . . . .	4,634	146,573
BioTelemetry, Inc. (a) . . . . .	5,000	313,100			5,808,171
Brookdale Senior Living, Inc. (a) . . . . .	28,462	187,280	<b>HOTELS, RESTAURANTS &amp; LEISURE — 3.4%</b>		
Capital Senior Living Corp. (a) . . . . .	3,700	14,763	Aramark . . . . .	37,451	1,106,677
Chemed Corp. . . . .	2,377	760,806	BBX Capital Corp. . . . .	9,600	56,832
Community Health Systems, Inc. (a) (b) . . . . .	12,967	48,367	Belmond, Ltd. Class A (a) . . . . .	13,600	339,048
CorVel Corp. (a) . . . . .	1,394	90,945	Biglari Holdings, Inc. Class A (a) . . . . .	12	8,825
Covetrus, Inc. (a) (b) . . . . .	9,300	296,205	Biglari Holdings, Inc. Class B (a) . . . . .	126	17,811
Cross Country Healthcare, Inc. (a) . . . . .	5,200	36,556	BJ's Restaurants, Inc. (b) . . . . .	3,206	151,580
Diplomat Pharmacy, Inc. (a) (b) . . . . .	8,863	51,494	Bloomin' Brands, Inc. . . . .	12,600	257,670
Encompass Health Corp. . . . .	15,012	876,701	Bluegreen Vacations Corp. (b) . . . . .	900	13,374
Ensign Group, Inc. . . . .	7,570	387,508	Boyd Gaming Corp. . . . .	12,498	341,945
Genesis Healthcare, Inc. (a) (b). . . . .	9,100	13,104	Brinker International, Inc. (b) . . . . .	5,730	254,297
Guardant Health, Inc. (a) (b) . . . . .	2,200	168,740	Caesars Entertainment Corp. (a) (b) . . . . .	87,250	758,202
HealthEquity, Inc. (a) (b) . . . . .	8,263	611,297	Carrols Restaurant Group, Inc. (a) . . . . .	5,100	50,847
LHC Group, Inc. (a) . . . . .	4,458	494,214	Century Casinos, Inc. (a) . . . . .	4,000	36,240
Magellan Health, Inc. (a) . . . . .	3,685	242,915	Cheesecake Factory, Inc. (b) . . . . .	6,455	315,779
MEDNAX, Inc. (a) . . . . .	13,374	363,372			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Choice Hotels International, Inc. (b) . . . . .	5,249	\$ 408,057	Wendy's Co. . . . .	28,458	\$ 509,114
Churchill Downs, Inc. . . . .	5,370	484,696	Wingstop, Inc. . . . .	4,470	339,854
Chuy's Holdings, Inc. (a) . . . . .	2,700	61,479	Wyndham Destinations, Inc. . . . .	14,600	591,154
Cracker Barrel Old Country Store, Inc. (b) . . . . .	2,964	479,012	Wyndham Hotels & Resorts, Inc. . . . .	15,000	749,850
Dave & Buster's Entertainment, Inc. (b) . . . . .	5,948	296,627	Yum China Holdings, Inc. . . . .	55,724	2,502,565
Del Frisco's Restaurant Group, Inc. (a) (b) . . . . .	4,900	31,409			25,251,305
Del Taco Restaurants, Inc. (a) . . . . .	4,800	48,288	<b>HOUSEHOLD DURABLES — 1.0%</b>		
Denny's Corp. (a) . . . . .	9,300	170,655	Bassett Furniture Industries, Inc. . . . .	1,500	24,615
Dine Brands Global, Inc. (b) . . . . .	2,595	236,898	Beazer Homes USA, Inc. (a) . . . . .	4,600	52,946
Domino's Pizza, Inc. . . . .	6,323	1,631,966	Cavco Industries, Inc. (a) . . . . .	1,295	152,201
Drive Shack, Inc. (a) . . . . .	9,000	40,410	Century Communities, Inc. (a) . . . . .	4,115	98,636
Dunkin' Brands Group, Inc. . . . .	12,646	949,715	Ethan Allen Interiors, Inc. . . . .	3,800	72,694
El Pollo Loco Holdings, Inc. (a) . . . . .	3,100	40,331	Flexsteel Industries, Inc. . . . .	1,200	27,828
Eldorado Resorts, Inc. (a) . . . . .	10,000	466,900	GoPro, Inc. Class A (a) (b) . . . . .	17,500	113,750
Empire Resorts, Inc. (a) . . . . .	400	4,020	Green Brick Partners, Inc. (a) . . . . .	3,600	31,500
Extended Stay America, Inc. . . . .	29,000	520,550	Hamilton Beach Brands Holding Co. Class A . . . . .	782	16,782
Fiesta Restaurant Group, Inc. (a) . . . . .	3,499	45,872	Helen of Troy, Ltd. (a) . . . . .	3,944	457,346
Golden Entertainment, Inc. (a) (b) . . . . .	2,700	38,232	Hooker Furniture Corp. . . . .	1,700	49,011
Habit Restaurants, Inc. Class A (a) . . . . .	3,000	32,460	Hovnanian Enterprises, Inc. Class A (a) (b) . . . . .	608	6,670
Hilton Grand Vacations, Inc. (a) . . . . .	14,841	457,845	Installed Building Products, Inc. (a) . . . . .	3,300	160,050
Hyatt Hotels Corp. Class A . . . . .	6,029	437,525	iRobot Corp. (a) (b) . . . . .	4,100	482,529
International Game Technology PLC (b) . . . . .	15,101	196,162	KB Home . . . . .	13,100	316,627
International Speedway Corp. Class A . . . . .	3,606	157,330	La-Z-Boy, Inc. . . . .	7,133	235,318
J Alexander's Holdings, Inc. (a) . . . . .	1,569	15,408	Legacy Housing Corp. (a) (b) . . . . .	700	8,330
Jack in the Box, Inc. . . . .	3,880	314,513	LGI Homes, Inc. (a) (b) . . . . .	2,800	168,672
Las Vegas Sands Corp. . . . .	54,759	3,338,109	Lifetime Brands, Inc. . . . .	1,500	14,175
Lindblad Expeditions Holdings, Inc. (a) . . . . .	3,200	48,800	Lovesac Co. (a) . . . . .	900	25,029
Marriott Vacations Worldwide Corp. . . . .	5,955	556,792	M/I Homes, Inc. (a) . . . . .	4,200	111,804
Monarch Casino & Resort, Inc. (a) . . . . .	1,800	79,056	MDC Holdings, Inc. . . . .	7,471	217,107
Nathan's Famous, Inc. . . . .	400	27,360	Meritage Homes Corp. (a) . . . . .	5,758	257,440
Noodles & Co. (a) . . . . .	1,800	12,240	New Home Co., Inc. (a) (b) . . . . .	1,500	7,140
Papa John's International, Inc. (b) . . . . .	3,410	180,560	NVR, Inc. (a) . . . . .	480	1,328,160
Penn National Gaming, Inc. (a) . . . . .	16,714	335,951	Purple Innovation, Inc. (a) (b) . . . . .	500	2,320
Planet Fitness, Inc. Class A (a) . . . . .	13,485	926,689	Roku, Inc. (a) (b) . . . . .	6,600	425,766
PlayAGS, Inc. (a) . . . . .	3,300	78,969	Skyline Champion Corp. . . . .	5,100	96,900
Potbelly Corp. (a) . . . . .	3,400	28,934	Sonos, Inc. (a) (b) . . . . .	2,500	25,725
RCI Hospitality Holdings, Inc. . . . .	1,400	32,158	Taylor Morrison Home Corp. Class A (a) . . . . .	17,600	312,400
Red Lion Hotels Corp. (a) . . . . .	2,600	21,008	Tempur Sealy International, Inc. (a) . . . . .	7,049	406,516
Red Robin Gourmet Burgers, Inc. (a) . . . . .	1,936	55,776	Toll Brothers, Inc. . . . .	20,683	748,725
Red Rock Resorts, Inc. Class A . . . . .	10,586	273,648	TopBuild Corp. (a) . . . . .	5,352	346,917
Ruth's Hospitality Group, Inc. . . . .	4,500	115,155	TRI Pointe Group, Inc. (a) (b) . . . . .	21,583	272,809
Scientific Games Corp. Class A (a) (b) . . . . .	8,500	173,570	Tupperware Brands Corp. . . . .	7,381	188,806
SeaWorld Entertainment, Inc. (a) . . . . .	8,390	216,126	Turtle Beach Corp. (a) . . . . .	1,000	11,360
Shake Shack, Inc. Class A (a) . . . . .	3,730	220,629	Universal Electronics, Inc. (a) . . . . .	2,139	79,464
Six Flags Entertainment Corp. . . . .	11,010	543,343	Vuzix Corp. (a) (b) . . . . .	2,900	8,874
Speedway Motorsports, Inc. . . . .	1,700	24,599	William Lyon Homes Class A (a) . . . . .	4,900	75,313
Texas Roadhouse, Inc. . . . .	10,304	640,806	ZAGG, Inc. (a) . . . . .	4,000	36,280
Town Sports International Holdings, Inc. (a) . . . . .	1,800	8,568			7,474,535
Vail Resorts, Inc. . . . .	6,187	1,344,435	<b>HOUSEHOLD PRODUCTS — 0.2%</b>		
			Central Garden & Pet Co. (a) (b) . . . . .	1,500	38,340
			Central Garden & Pet Co. Class A (a) . . . . .	6,300	146,475
			Energizer Holdings, Inc. . . . .	9,612	431,867

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oil-Dri Corp. of America . . . . .	648	\$ 20,179	HCI Group, Inc. . . . .	1,045	\$ 44,653
Spectrum Brands Holdings, Inc. (b) . .	6,172	338,102	Health Insurance Innovations, Inc.		
WD-40 Co. (b) . . . . .	2,057	348,538	Class A (a) (b) . . . . .	1,900	50,958
		<u>1,323,501</u>	Heritage Insurance Holdings, Inc. . . .	3,200	46,720
<b>INDEPENDENT POWER AND RENEWABLE</b>			Horace Mann Educators Corp. . . . .	6,300	221,823
<b>ELECTRICITY PRODUCERS — 0.4%</b>			Independence Holding Co. . . . .	700	24,675
Atlantic Power Corp. (a) (b) . . . . .	16,100	40,572	Investors Title Co. . . . .	242	38,212
Clearway Energy, Inc. Class A . . . . .	5,500	79,970	James River Group Holdings, Ltd. . . .	4,000	160,320
Clearway Energy, Inc. Class C . . . . .	11,200	169,232	Kemper Corp. . . . .	8,068	614,298
Ormat Technologies, Inc. . . . .	6,042	333,216	Kingstone Cos., Inc. . . . .	1,500	22,110
Pattern Energy Group, Inc. Class A . .	12,300	270,600	Kinsale Capital Group, Inc. . . . .	3,000	205,710
TerraForm Power, Inc. Class A . . . . .	11,359	156,073	Maiden Holdings, Ltd. . . . .	8,500	6,313
Vistra Energy Corp. . . . .	60,565	1,576,507	Markel Corp. (a) . . . . .	2,081	2,073,175
		<u>2,626,170</u>	MBIA, Inc. (a) . . . . .	13,700	130,424
<b>INDUSTRIAL CONGLOMERATES — 0.2%</b>			Mercury General Corp. . . . .	4,137	207,140
Carlisle Cos., Inc. . . . .	8,981	1,101,250	National General Holdings Corp. . . .	9,799	232,530
Raven Industries, Inc. . . . .	5,500	211,035	National Western Life Group, Inc.		
		<u>1,312,285</u>	Class A . . . . .	396	103,938
<b>INSURANCE — 3.7%</b>			Navigators Group, Inc. . . . .	3,192	223,025
Alleghany Corp. (a) . . . . .	2,226	1,363,202	NI Holdings, Inc. (a) . . . . .	1,500	24,000
Ambac Financial Group, Inc. (a) . . . .	7,000	126,840	Old Republic International Corp. . . .	43,362	907,133
American Equity Investment Life			Primerica, Inc. . . . .	6,557	800,938
Holding Co. . . . .	13,672	369,417	ProAssurance Corp. . . . .	8,131	281,414
American Financial Group, Inc. . . . .	11,001	1,058,406	Protective Insurance Corp. Class B . .	1,400	25,928
American National Insurance Co. . . .	1,086	131,211	Reinsurance Group of America, Inc. . .	9,616	1,365,280
AMERISAFE, Inc. . . . .	2,881	171,131	RenaissanceRe Holdings, Ltd. . . . .	6,088	873,628
Arch Capital Group, Ltd. (a) . . . . .	59,269	1,915,574	RLI Corp. . . . .	6,018	431,792
Argo Group International Holdings,			Safety Insurance Group, Inc. . . . .	2,238	195,019
Ltd. . . . .	4,960	350,474	Selective Insurance Group, Inc. . . . .	8,800	556,864
Assured Guaranty, Ltd. . . . .	15,919	707,281	State Auto Financial Corp. . . . .	2,500	82,300
Athene Holding, Ltd. Class A (a) . . . .	24,300	991,440	Stewart Information Services Corp. . .	3,549	151,507
Axis Capital Holdings, Ltd. . . . .	12,616	691,104	Third Point Reinsurance, Ltd. (a) . . .	11,300	117,294
Brown & Brown, Inc. . . . .	35,588	1,050,202	Tiptree, Inc. . . . .	3,900	24,687
Citizens, Inc. (a) (b) . . . . .	7,300	48,691	Trupanion, Inc. (a) (b) . . . . .	3,869	126,671
CNA Financial Corp. . . . .	4,291	186,015	United Fire Group, Inc. . . . .	3,198	139,785
CNO Financial Group, Inc. . . . .	24,979	404,160	United Insurance Holdings Corp. . . . .	3,000	47,700
Crawford & Co. Class B . . . . .	1,391	12,700	Universal Insurance Holdings, Inc. . .	4,800	148,800
Donegal Group, Inc. Class A . . . . .	1,400	18,830	White Mountains Insurance Group,		
eHealth, Inc. (a) . . . . .	3,300	205,722	Ltd. . . . .	501	463,665
EMC Insurance Group, Inc. . . . .	1,400	44,632	WR Berkley Corp. . . . .	14,567	1,234,116
Employers Holdings, Inc. . . . .	4,900	196,539			<u>27,070,983</u>
Enstar Group, Ltd. (a) . . . . .	1,851	322,074	<b>INTERACTIVE MEDIA &amp; SERVICES — 0.7%</b>		
Erie Indemnity Co. Class A . . . . .	3,738	667,308	Cardlytics, Inc. (a) (b) . . . . .	700	11,578
FBL Financial Group, Inc. Class A . .	1,526	95,711	Care.com, Inc. (a) . . . . .	3,200	63,232
FedNat Holding Co. . . . .	1,700	27,268	Cargurus, Inc. (a) . . . . .	7,600	304,456
Fidelity National Financial, Inc. . . . .	40,422	1,477,424	Cars.com, Inc. (a) (b) . . . . .	10,500	239,400
First American Financial Corp. . . . .	16,648	857,372	Cimpress NV (a) (b) . . . . .	3,361	269,317
Genworth Financial, Inc. Class A (a) .	76,700	293,761	Fusion Connect, Inc. (a) (b) . . . . .	2,600	3,406
Global Indemnity, Ltd. . . . .	1,254	38,097	IAC/InterActiveCorp (a) . . . . .	11,431	2,401,767
Goosehead Insurance, Inc. Class A			Liberty TripAdvisor Holdings, Inc.		
(b) . . . . .	1,400	39,032	Class A (a) . . . . .	11,100	157,509
Greenlight Capital Re, Ltd. Class A			Match Group, Inc. (b) . . . . .	8,000	452,880
(a) (b) . . . . .	4,300	46,741	Meet Group, Inc. (a) . . . . .	11,300	56,839
Hallmark Financial Services, Inc. (a) .	2,041	21,226	QuinStreet, Inc. (a) . . . . .	7,000	93,730
Hanover Insurance Group, Inc. . . . .	6,454	736,853	Remark Holdings, Inc. (a) (b) . . . . .	3,400	6,290
			Travelzoo (a) . . . . .	600	8,040

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
TrueCar, Inc. (a) . . . . .	14,266	\$ 94,726	Information Services Group, Inc. (a) . . . . .	5,100	\$ 19,023
Veritone, Inc. (a) (b) . . . . .	800	4,160	Internap Corp. (a) (b) . . . . .	3,599	17,851
Yelp, Inc. (a) (b) . . . . .	12,391	427,490	Leidos Holdings, Inc. . . . .	21,611	1,385,049
Zillow Group, Inc. Class A (a) (b) . . . . .	8,583	293,539	Limelight Networks, Inc. (a) . . . . .	16,200	52,326
Zillow Group, Inc. Class C (a) (b) . . . . .	18,583	645,573	LiveRamp Holdings, Inc. (a) . . . . .	10,285	561,252
		5,533,932	ManTech International Corp. Class A . . . . .	4,058	219,213
			MAXIMUS, Inc. . . . .	9,707	689,003
<b>INTERNET &amp; DIRECT MARKETING RETAIL</b>			MoneyGram International, Inc. (a) . . . . .	3,353	6,840
— 0.8%			NIC, Inc. . . . .	10,000	170,900
1-800-Flowers.com, Inc. Class A (a) . . . . .	4,200	76,566	Okta, Inc. (a) . . . . .	13,300	1,100,309
Duluth Holdings, Inc. Class B (a) (b) . . . . .	1,099	26,200	Perficient, Inc. (a) . . . . .	4,900	134,211
Etsy, Inc. (a) . . . . .	18,220	1,224,748	Perspecta, Inc. . . . .	21,600	436,752
Gaia, Inc. (a) (b) . . . . .	1,300	11,895	PFSweb, Inc. (a) . . . . .	1,900	9,899
Groupon, Inc. (a) . . . . .	67,822	240,768	Presidio, Inc. . . . .	6,400	94,720
GrubHub, Inc. (a) (b) . . . . .	13,864	963,132	PRGX Global, Inc. (a) . . . . .	3,100	24,552
Lands' End, Inc. (a) . . . . .	1,600	26,576	Sabre Corp. . . . .	42,188	902,401
Leaf Group, Ltd. (a) . . . . .	2,500	20,050	Science Applications International Corp. . . . .	7,682	591,130
Liberty Expedia Holdings, Inc. Class A (a) . . . . .	8,287	354,684	ServiceSource International, Inc. (a) . . . . .	9,400	8,661
Liquidity Services, Inc. (a) . . . . .	3,800	29,298	Square, Inc. Class A (a) . . . . .	44,860	3,360,911
Overstock.com, Inc. (a) (b) . . . . .	3,400	56,508	Switch, Inc. Class A (b) . . . . .	5,600	57,736
PetMed Express, Inc. (b) . . . . .	3,000	68,340	Sykes Enterprises, Inc. (a) . . . . .	6,053	171,179
Quotient Technology, Inc. (a) . . . . .	12,300	121,401	Travelport Worldwide, Ltd. . . . .	19,100	300,443
Qurate Retail, Inc. (a) . . . . .	63,516	1,014,986	TTEC Holdings, Inc. . . . .	2,200	79,706
Shutterfly, Inc. (a) . . . . .	5,077	206,329	Tucows, Inc. Class A (a) . . . . .	1,400	113,652
Shutterstock, Inc. . . . .	2,850	132,896	Twilio, Inc. Class A (a) (b) . . . . .	13,482	1,741,605
Stamps.com, Inc. (a) (b) . . . . .	2,684	218,504	Unisys Corp. (a) (b) . . . . .	7,900	92,193
Wayfair, Inc. Class A (a) (b) . . . . .	8,751	1,299,086	Virtusa Corp. (a) . . . . .	4,300	229,835
		6,091,967	WEX, Inc. (a) . . . . .	6,323	1,213,953
			Worldpay, Inc. Class A (a) . . . . .	45,836	5,202,386
					33,347,299
<b>IT SERVICES — 4.5%</b>			<b>LEISURE EQUIPMENT &amp; PRODUCTS — 0.3%</b>		
Amdocs, Ltd. . . . .	21,183	1,146,212	Acushnet Holdings Corp. . . . .	5,400	124,956
Black Knight, Inc. (a) . . . . .	21,746	1,185,157	American Outdoor Brands Corp. (a) . . . . .	8,388	78,344
Booz Allen Hamilton Holding Corp. . . . .	21,000	1,220,940	Brunswick Corp. . . . .	13,238	666,269
Brightcove, Inc. (a) . . . . .	5,326	44,792	Callaway Golf Co. . . . .	14,312	227,990
CACI International, Inc. Class A (a) . . . . .	3,691	671,836	Clarus Corp. . . . .	3,100	39,711
Carbonite, Inc. (a) . . . . .	5,000	124,050	Escalade, Inc. . . . .	1,700	18,989
Cardtronics PLC Class A (a) . . . . .	6,028	214,476	Johnson Outdoors, Inc. Class A . . . . .	700	49,952
Cass Information Systems, Inc. . . . .	2,160	102,168	Malibu Boats, Inc. Class A (a) . . . . .	3,200	126,656
Conduent, Inc. (a) . . . . .	29,200	403,836	Marine Products Corp. . . . .	987	13,295
CoreLogic, Inc. (a) . . . . .	12,300	458,298	MasterCraft Boat Holdings, Inc. (a) . . . . .	2,800	63,196
CSG Systems International, Inc. . . . .	5,000	211,500	Nautilus, Inc. (a) . . . . .	4,500	25,020
Endurance International Group Holdings, Inc. (a) . . . . .	11,135	80,729	Polaris Industries, Inc. . . . .	9,015	761,136
EPAM Systems, Inc. (a) . . . . .	7,864	1,330,038	Sturm Ruger & Co., Inc. . . . .	2,565	135,996
Euronet Worldwide, Inc. (a) (b) . . . . .	7,563	1,078,408	Vista Outdoor, Inc. (a) . . . . .	8,921	71,457
Everi Holdings, Inc. (a) . . . . .	10,100	106,252	YETI Holdings, Inc. (a) (b) . . . . .	2,700	81,675
EVERTEC, Inc. . . . .	9,300	258,633			2,484,642
Evo Payments, Inc. Class A (a) (b) . . . . .	3,800	110,390	<b>LIFE SCIENCES TOOLS &amp; SERVICES — 1.1%</b>		
Exela Technologies, Inc. (a) . . . . .	7,100	23,714	Accelerate Diagnostics, Inc. (a) (b) . . . . .	4,000	84,080
ExlService Holdings, Inc. (a) . . . . .	5,037	302,321	Bio-Rad Laboratories, Inc. Class A (a) . . . . .	3,264	997,740
First Data Corp. Class A (a) . . . . .	83,305	2,188,422	(a) . . . . .	5,651	1,122,006
Genpact, Ltd. . . . .	23,860	839,395	Bruker Corp. . . . .	15,341	589,708
GoDaddy, Inc. Class A (a) . . . . .	25,822	1,941,556	Cambrex Corp. (a) . . . . .	5,100	198,135
GTT Communications, Inc. (a) (b) . . . . .	6,495	225,377			
Hackett Group, Inc. . . . .	3,790	59,882			
I3 Verticals, Inc. Class A (a) . . . . .	1,300	31,226			

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Charles River Laboratories International, Inc. (a) . . . . .	7,278	\$ 1,057,130	Hillenbrand, Inc. . . . .	9,599	\$ 398,646
ChromaDex Corp. (a) (b) . . . . .	6,100	25,559	Hurco Cos., Inc. . . . .	966	38,959
Codexis, Inc. (a) (b) . . . . .	7,900	162,187	Hyster-Yale Materials Handling, Inc. . . . .	1,589	99,090
Enzo Biochem, Inc. (a) . . . . .	5,400	14,742	IDEX Corp. . . . .	11,726	1,779,303
Fluidigm Corp. (a) . . . . .	5,144	68,364	ITT, Inc. . . . .	13,388	776,504
Harvard Bioscience, Inc. (a) . . . . .	5,800	24,998	John Bean Technologies Corp. . . . .	4,790	440,153
Luminex Corp. . . . .	6,400	147,264	Kadant, Inc. . . . .	1,700	149,532
Medpace Holdings, Inc. (a) . . . . .	3,300	194,601	Kennametal, Inc. . . . .	12,417	456,325
NanoString Technologies, Inc. (a) . . . . .	4,000	95,720	LB Foster Co. Class A (a) . . . . .	1,300	24,466
NeoGenomics, Inc. (a) . . . . .	12,500	255,750	Lincoln Electric Holdings, Inc. . . . .	9,456	793,075
Pacific Biosciences of California, Inc. (a) . . . . .	21,000	151,830	Lindsay Corp. . . . .	1,670	161,639
PRA Health Sciences, Inc. (a) . . . . .	8,894	980,919	Lydall, Inc. (a) . . . . .	2,500	58,650
QIAGEN NV (a) . . . . .	33,981	1,382,347	Manitex International, Inc. (a) . . . . .	1,800	13,770
Quanterix Corp. (a) . . . . .	1,400	36,162	Manitowoc Co., Inc (a) . . . . .	5,575	91,486
Syneos Health, Inc. (a) . . . . .	9,394	486,233	Meritor, Inc. (a) . . . . .	12,200	248,270
		8,075,475	Middleby Corp. (a) (b) . . . . .	8,370	1,088,351
<b>MACHINERY — 3.6%</b>			Milacron Holdings Corp. (a) . . . . .	10,700	121,124
Actuant Corp. Class A . . . . .	9,300	226,641	Miller Industries, Inc. . . . .	1,600	49,360
AGCO Corp. . . . .	10,075	700,716	Mueller Industries, Inc. . . . .	8,584	269,023
Alamo Group, Inc. . . . .	1,492	149,110	Mueller Water Products, Inc. Class A . . . . .	23,500	235,940
Albany International Corp. Class A . . . . .	4,348	311,273	Navistar International Corp. (a) . . . . .	7,500	242,250
Allison Transmission Holdings, Inc. . . . .	17,557	788,660	NN, Inc. (b) . . . . .	6,216	46,558
Altra Industrial Motion Corp. . . . .	9,174	284,853	Nordson Corp. . . . .	8,903	1,179,826
Astec Industries, Inc. . . . .	3,440	129,894	Omega Flex, Inc. . . . .	400	30,320
Barnes Group, Inc. . . . .	7,314	376,013	Oshkosh Corp. . . . .	10,708	804,492
Blue Bird Corp. (a) . . . . .	2,392	40,497	Park-Ohio Holdings Corp. . . . .	1,346	43,583
Briggs & Stratton Corp. . . . .	6,100	72,163	Proto Labs, Inc. (a) . . . . .	4,103	431,389
Chart Industries, Inc. (a) . . . . .	4,700	425,444	RBC Bearings, Inc. (a) . . . . .	3,609	458,957
CIRCOR International, Inc. (a) . . . . .	2,547	83,032	REV Group, Inc. . . . .	4,400	48,180
Colfax Corp. (a) (b) . . . . .	12,927	383,673	Rexnord Corp. (a) . . . . .	15,890	399,475
Columbus McKinnon Corp. . . . .	3,500	120,225	Spartan Motors, Inc. . . . .	5,000	44,150
Commercial Vehicle Group, Inc. (a) . . . . .	4,800	36,816	SPX Corp. (a) . . . . .	6,600	229,614
Crane Co. . . . .	7,648	647,174	SPX FLOW, Inc. (a) . . . . .	6,400	204,160
Donaldson Co., Inc. . . . .	19,679	985,131	Standex International Corp. . . . .	1,915	140,561
Douglas Dynamics, Inc. . . . .	3,377	128,562	Sun Hydraulics Corp. . . . .	4,448	206,876
Eastern Co. . . . .	700	19,264	Tennant Co. . . . .	2,676	166,153
Energy Recovery, Inc. (a) (b) . . . . .	5,300	46,269	Terex Corp. . . . .	10,090	324,192
EnPro Industries, Inc. . . . .	3,145	202,695	Timken Co. . . . .	10,492	457,661
ESCO Technologies, Inc. . . . .	3,843	257,596	Titan International, Inc. . . . .	7,400	44,178
Evoqua Water Technologies Corp. (a) (b) . . . . .	11,800	148,444	Toro Co. . . . .	15,793	1,087,190
Federal Signal Corp. . . . .	9,000	233,910	TriMas Corp. (a) . . . . .	7,000	211,610
Franklin Electric Co., Inc. . . . .	7,049	360,133	Trinity Industries, Inc. . . . .	22,269	483,905
FreightCar America, Inc. (a) . . . . .	1,400	8,624	Twin Disc, Inc. (a) . . . . .	1,400	23,310
Gardner Denver Holdings, Inc. (a) . . . . .	19,400	539,514	Wabash National Corp. . . . .	8,300	112,465
Gates Industrial Corp. PLC (a) . . . . .	6,800	97,512	WABCO Holdings, Inc. (a) . . . . .	7,961	1,049,499
Gencor Industries, Inc. (a) . . . . .	1,100	13,596	Watts Water Technologies, Inc. Class A . . . . .	4,183	338,070
Global Brass & Copper Holdings, Inc. . . . .	3,300	113,652	Welbilt, Inc. (a) . . . . .	19,900	325,962
Gorman-Rupp Co. . . . .	2,700	91,638	Woodward, Inc. . . . .	8,150	773,354
Graco, Inc. . . . .	25,313	1,253,500			26,907,610
Graham Corp. . . . .	1,400	27,482	<b>MARINE — 0.1%</b>		
Greenbrier Cos., Inc. . . . .	4,794	154,511	Costamare, Inc. . . . .	7,300	37,960
Harsco Corp. (a) . . . . .	12,291	247,787	Eagle Bulk Shipping, Inc. (a) . . . . .	7,100	33,015
			Genco Shipping & Trading, Ltd. (a) . . . . .	900	6,714
			Kirby Corp. (a) . . . . .	9,040	678,995
			Matson, Inc. . . . .	6,482	233,935

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Safe Bulkers, Inc. (a) (b) . . . . .	5,800	\$ 8,468	WideOpenWest, Inc. (a) (b) . . . . .	4,400	\$ 40,040
Scorpio Bulkers, Inc. . . . .	8,674	33,308	Tribune Publishing Co. (a) . . . . .	2,400	28,296
		<u>1,032,395</u>			<u>12,509,656</u>
<b>MEDIA — 1.7%</b>			<b>METALS &amp; MINING — 1.1%</b>		
AMC Networks, Inc. Class A (a) (b) . . . . .	6,686	379,497	AK Steel Holding Corp. (a) (b) . . . . .	49,100	135,025
Beasley Broadcast Group, Inc. Class A . . . . .	600	2,388	Alcoa Corp. (a) . . . . .	28,621	805,967
Boston Omaha Corp. Class A (a) . . . . .	600	14,964	Allegheny Technologies, Inc. (a) (b) . . . . .	19,137	489,333
Cable One, Inc. . . . .	678	665,376	Carpenter Technology Corp. . . . .	7,055	323,472
Central European Media Enterprises, Ltd. Class A (a) (b) . . . . .	13,000	51,740	Century Aluminum Co. (a) . . . . .	7,600	67,488
Clear Channel Outdoor Holdings, Inc. Class A (a) . . . . .	5,500	29,425	Cleveland-Cliffs, Inc. (b) . . . . .	44,542	444,975
Daily Journal Corp. (a) (b) . . . . .	159	34,042	Coeur Mining, Inc. (a) . . . . .	28,800	117,504
Emerald Expositions Events, Inc. . . . .	3,600	45,720	Commercial Metals Co. . . . .	17,747	303,119
Entercom Communications Corp. Class A (b) . . . . .	19,900	104,475	Compass Minerals International, Inc. (b) . . . . .	5,214	283,485
Entravision Communications Corp. Class A . . . . .	9,500	30,780	Ferroglobe Representation & Warranty Insurance Trust (a) (c) . . . . .	2,200	—
EW Scripps Co. Class A . . . . .	6,800	142,800	Gold Resource Corp. . . . .	7,700	30,261
Fluent, Inc. (a) . . . . .	5,200	29,224	Haynes International, Inc. . . . .	1,900	62,377
Gannett Co., Inc. . . . .	17,200	181,288	Hecla Mining Co. . . . .	69,737	160,395
GCI Liberty, Inc. Class A (a) . . . . .	15,396	856,172	Kaiser Aluminum Corp. . . . .	2,411	252,504
Gray Television, Inc. (a) . . . . .	12,200	260,592	Materion Corp. . . . .	3,055	174,318
Hemisphere Media Group, Inc. (a) . . . . .	2,700	38,070	Olympic Steel, Inc. . . . .	1,400	22,218
John Wiley & Sons, Inc. Class A . . . . .	6,750	298,485	Ramaco Resources, Inc. (a) . . . . .	500	2,900
Liberty Broadband Corp. Class A (a) . . . . .	3,944	361,428	Reliance Steel & Aluminum Co. . . . .	10,477	945,654
Liberty Broadband Corp. Class C (a) . . . . .	15,960	1,464,170	Royal Gold, Inc. (b) . . . . .	9,958	905,481
Liberty Latin America, Ltd. Class A (a) . . . . .	6,600	127,644	Ryerson Holding Corp. (a) . . . . .	2,500	21,400
Liberty Latin America, Ltd. Class C (a) . . . . .	17,300	336,485	Schnitzer Steel Industries, Inc. Class A . . . . .	3,972	95,328
Liberty Media Corp.-Liberty Braves Class C (a) . . . . .	5,510	153,013	Southern Copper Corp. (b) . . . . .	12,669	502,706
Liberty Media Corp.-Liberty SiriusXM Class A (a) . . . . .	12,904	492,675	Steel Dynamics, Inc. . . . .	33,706	1,188,811
Liberty Media Corp.-Liberty SiriusXM Class C (a) . . . . .	25,259	965,904	SunCoke Energy, Inc. (a) . . . . .	9,900	84,051
LiveXLive Media, Inc. (a) (b) . . . . .	3,800	20,444	Synalloy Corp. . . . .	1,300	19,760
Loral Space & Communications, Inc. (a) . . . . .	2,000	72,100	TimkenSteel Corp. (a) (b) . . . . .	5,900	64,074
MDC Partners, Inc. Class A (a) . . . . .	7,000	15,750	United States Steel Corp. . . . .	26,999	526,210
Meredith Corp. (b) . . . . .	6,001	331,615	Universal Stainless & Alloy Products, Inc. (a) . . . . .	1,300	21,541
MSG Networks, Inc. Class A (a) . . . . .	9,021	196,207	Warrior Met Coal, Inc. . . . .	6,600	200,640
National CineMedia, Inc. . . . .	12,200	86,010	Worthington Industries, Inc. . . . .	6,200	231,384
New Media Investment Group, Inc. . . . .	9,300	97,650			<u>8,482,381</u>
New York Times Co. Class A (b) . . . . .	20,000	657,000	<b>MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 1.5%</b>		
Nexstar Media Group, Inc. Class A . . . . .	6,811	738,108	AG Mortgage Investment Trust, Inc. REIT . . . . .	4,400	74,096
Saga Communications, Inc. Class A . . . . .	644	21,374	AGNC Investment Corp. REIT . . . . .	82,093	1,477,674
Scholastic Corp. . . . .	4,295	170,769	Annaly Capital Management, Inc. REIT . . . . .	211,952	2,117,400
Sinclair Broadcast Group, Inc. Class A . . . . .	10,262	394,882	Anworth Mortgage Asset Corp. REIT. Apollo Commercial Real Estate Finance, Inc. REIT (b) . . . . .	14,800	59,792
Sirius XM Holdings, Inc. (b) . . . . .	253,868	1,439,432	Arbor Realty Trust, Inc. REIT (b) . . . . .	18,740	341,068
TechTarget, Inc. (a) . . . . .	3,000	48,810	Ares Commercial Real Estate Corp. REIT . . . . .	11,187	145,095
TEGNA, Inc. . . . .	32,983	465,060	Arlington Asset Investment Corp. Class A (b) . . . . .	4,200	63,798
Tribune Media Co. Class A . . . . .	13,432	619,752	ARMOUR Residential REIT, Inc. . . . .	4,400	35,024
				7,800	152,334

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Blackstone Mortgage Trust, Inc. Class A REIT (b) . . . . .	17,400	\$ 601,344	Arch Coal, Inc. Class A (b) . . . . .	2,696	\$ 246,064
Capstead Mortgage Corp. REIT . . . . .	12,910	110,897	Ardmore Shipping Corp. (a) . . . . .	5,000	30,800
Cherry Hill Mortgage Investment Corp. REIT (b) . . . . .	2,400	41,328	Berry Petroleum Corp. (b) . . . . .	8,700	100,398
Chimera Investment Corp. REIT (b) . . . . .	28,526	534,577	Bonanza Creek Energy, Inc. (a) . . . . .	2,800	63,532
Colony Credit Real Estate, Inc. REIT . . . . .	12,800	200,448	California Resources Corp. (a) (b) . . . . .	7,002	180,021
Dynex Capital, Inc. REIT . . . . .	10,800	65,772	Callon Petroleum Co. (a) (b) . . . . .	34,804	262,770
Exantas Capital Corp. REIT (b) . . . . .	4,475	47,569	Carrizo Oil & Gas, Inc. (a) (b) . . . . .	13,300	165,851
Granite Point Mortgage Trust, Inc. REIT . . . . .	7,682	142,655	Centennial Resource Development, Inc. Class A (a) (b) . . . . .	28,064	246,683
Great Ajax Corp. REIT . . . . .	2,400	32,976	Cheniere Energy, Inc. (a) . . . . .	35,347	2,416,321
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT . . . . .	9,097	233,247	Chesapeake Energy Corp. (a) (b) . . . . .	159,844	495,516
Invesco Mortgage Capital, Inc. REIT . . . . .	19,600	309,680	Clean Energy Fuels Corp. (a) . . . . .	20,400	63,036
KKR Real Estate Finance Trust, Inc. REIT (b) . . . . .	3,200	64,064	CNX Resources Corp. (a) . . . . .	29,900	322,023
Ladder Capital Corp. REIT . . . . .	14,027	238,740	CONSOL Energy, Inc. (a) . . . . .	4,150	142,013
MFA Financial, Inc. REIT . . . . .	68,436	497,530	Continental Resources, Inc. (a) . . . . .	13,347	597,545
New Residential Investment Corp. REIT . . . . .	61,600	1,041,656	CVR Energy, Inc. . . . .	2,800	115,360
New York Mortgage Trust, Inc. REIT (b) . . . . .	25,900	157,731	Delek US Holdings, Inc. . . . .	12,408	451,899
Orchid Island Capital, Inc. REIT (b) . . . . .	7,700	50,666	Denbury Resources, Inc. (a) (b) . . . . .	70,015	143,531
PennyMac Mortgage Investment Trust REIT . . . . .	9,141	189,310	DHT Holdings, Inc. . . . .	13,996	62,422
Ready Capital Corp. REIT (b) . . . . .	4,700	68,949	Dorian LPG, Ltd. (a) . . . . .	4,358	27,978
Redwood Trust, Inc. REIT . . . . .	14,500	234,175	Earthstone Energy, Inc. Class A (a) . . . . .	2,700	19,116
TPG RE Finance Trust, Inc. REIT . . . . .	5,500	107,800	Energy Fuels, Inc. (a) (b) . . . . .	12,700	42,291
Two Harbors Investment Corp. REIT . . . . .	37,657	509,499	EP Energy Corp. Class A (a) (b) . . . . .	4,500	1,170
Western Asset Mortgage Capital Corp. REIT . . . . .	7,400	75,702	EQT Corp. . . . .	38,900	806,786
Starwood Property Trust, Inc. REIT . . . . .	41,048	917,423	Equitrans Midstream Corp. . . . .	32,440	706,543
		10,940,019	Evolution Petroleum Corp. . . . .	3,800	25,650
<b>MULTI-UTILITIES — 0.3%</b>			Extraction Oil & Gas, Inc. (a) (b) . . . . .	17,600	74,448
Avista Corp. . . . .	10,000	406,200	Frontline, Ltd. (a) (b) . . . . .	11,720	75,711
Black Hills Corp. . . . .	8,193	606,855	GasLog, Ltd. . . . .	6,400	111,744
MDU Resources Group, Inc. . . . .	29,700	767,151	Golar LNG, Ltd. . . . .	14,398	303,654
NorthWestern Corp. . . . .	7,655	538,989	Goodrich Petroleum Corp. (a) . . . . .	1,100	14,960
Unitil Corp. . . . .	2,200	119,174	Green Plains, Inc. . . . .	6,047	100,864
		2,438,369	Gulfport Energy Corp. (a) . . . . .	26,600	213,332
<b>MULTILINE RETAIL — 0.1%</b>			Halcon Resources Corp. (a) (b) . . . . .	21,200	28,620
Big Lots, Inc. (b) . . . . .	6,120	232,682	Hallador Energy Co. . . . .	1,900	9,994
Dillard's, Inc. Class A (b) . . . . .	1,705	122,794	HighPoint Resources Corp. (a) . . . . .	16,300	36,023
JC Penney Co., Inc. (a) (b) . . . . .	47,800	71,222	International Seaways, Inc. (a) . . . . .	3,199	54,831
Ollie's Bargain Outlet Holdings, Inc. (a) . . . . .	7,602	648,679	Isramco, Inc. (a) . . . . .	96	10,848
		1,075,377	Jagged Peak Energy, Inc. (a) (b) . . . . .	9,800	102,606
<b>OIL, GAS &amp; CONSUMABLE FUELS — 2.6%</b>			Kosmos Energy, Ltd. (b) . . . . .	39,000	242,970
Abraxas Petroleum Corp. (a) . . . . .	23,800	29,750	Laredo Petroleum, Inc. (a) . . . . .	24,700	76,323
Adams Resources & Energy, Inc. . . . .	266	10,390	Lilis Energy, Inc. (a) (b) . . . . .	5,200	6,084
Alta Mesa Resources, Inc. Class A (a) (b) . . . . .	11,700	3,105	Matador Resources Co. (a) (b) . . . . .	16,000	309,280
Antero Resources Corp. (a) . . . . .	36,974	326,480	Midstates Petroleum Co., Inc. (a) . . . . .	2,293	22,403
Approach Resources, Inc. (a) (b) . . . . .	5,000	1,769	Montage Resources Corp. (b) . . . . .	680	10,227
			Murphy Oil Corp. . . . .	25,100	735,430
			NACCO Industries, Inc. Class A . . . . .	641	24,499
			NextDecade Corp. (a) . . . . .	900	4,968
			Nordic American Tankers, Ltd. (b) . . . . .	21,040	42,501
			Northern Oil and Gas, Inc. (a) (b) . . . . .	29,000	79,460
			Oasis Petroleum, Inc. (a) . . . . .	41,000	247,640
			Overseas Shipholding Group, Inc. Class A (a) . . . . .	9,000	20,610
			Panhandle Oil and Gas, Inc. Class A . . . . .	2,300	36,110
			Par Pacific Holdings, Inc. (a) . . . . .	4,889	87,073
			Parsley Energy, Inc. Class A (a) . . . . .	40,449	780,666

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PBF Energy, Inc. Class A . . . . .	18,252	\$ 568,367	<b>PHARMACEUTICALS — 1.3%</b>		
PDC Energy, Inc. (a) . . . . .	10,112	411,356	Aclaris Therapeutics, Inc. (a) (b) . . . . .	5,558	\$ 33,292
Peabody Energy Corp. . . . .	11,903	337,212	Aerie Pharmaceuticals, Inc. (a) (b) . . . . .	5,400	256,500
Penn Virginia Corp. (a) . . . . .	1,900	83,790	Akorn, Inc. (a) . . . . .	13,644	48,027
QEP Resources, Inc. (a) . . . . .	36,223	282,177	Amneal Pharmaceuticals, Inc. (a) (b) . . . . .	13,190	186,902
Range Resources Corp. (b) . . . . .	32,300	363,052	Amphastar Pharmaceuticals, Inc. (a) . . . . .	5,400	110,322
Renewable Energy Group, Inc. (a) (b) . . . . .	5,700	125,172	Ampio Pharmaceuticals, Inc. (a) (b) . . . . .	8,400	4,721
REX American Resources Corp. (a) . . . . .	825	66,503	ANI Pharmaceuticals, Inc. (a) . . . . .	1,186	83,661
Ring Energy, Inc. (a) . . . . .	8,500	49,895	Aquestive Therapeutics, Inc. (a) . . . . .	1,100	7,601
Rosehill Resources, Inc. (a) . . . . .	300	1,020	Aratana Therapeutics, Inc. (a) . . . . .	7,300	26,280
SandRidge Energy, Inc. (a) . . . . .	4,500	36,090	Arvinas Holding Co. LLC (a) (b) . . . . .	1,000	14,760
Scorpio Tankers, Inc. (b) . . . . .	7,080	140,467	Assertio Therapeutics, Inc. (a) . . . . .	9,300	47,151
SemGroup Corp. Class A . . . . .	12,029	177,308	Catalent, Inc. (a) . . . . .	22,082	896,308
Ship Finance International, Ltd. (b) . . . . .	12,600	155,484	Clearside Biomedical, Inc. (a) (b) . . . . .	3,300	4,554
SilverBow Resources, Inc. (a) . . . . .	1,100	25,300	Collegium Pharmaceutical, Inc. (a) . . . . .	4,667	70,658
SM Energy Co. . . . .	16,956	296,561	Corcept Therapeutics, Inc. (a) (b) . . . . .	14,900	174,926
Southwestern Energy Co. (a) (b) . . . . .	89,800	421,162	Cymbay Therapeutics, Inc. (a) . . . . .	9,100	120,848
SRC Energy, Inc. (a) (b) . . . . .	36,800	188,416	Dermira, Inc. (a) (b) . . . . .	5,500	74,525
Talos Energy, Inc. (a) . . . . .	3,100	82,336	Dova Pharmaceuticals, Inc. (a) (b) . . . . .	1,400	12,446
Targa Resources Corp. . . . .	34,618	1,438,378	Durect Corp. (a) . . . . .	24,700	15,460
Teekay Corp. (b) . . . . .	10,843	42,505	Elanco Animal Health, Inc. (a) . . . . .	51,000	1,635,570
Teekay Tankers, Ltd. Class A . . . . .	30,100	29,200	Eloxx Pharmaceuticals, Inc. (a) . . . . .	3,400	39,712
Tellurian, Inc. (a) (b) . . . . .	13,000	145,600	Endo International PLC (a) . . . . .	34,100	273,823
Ultra Petroleum Corp. (a) (b) . . . . .	18,622	11,359	Evolus, Inc. (a) (b) . . . . .	1,500	33,855
Uranium Energy Corp. (a) (b) . . . . .	25,600	35,840	Horizon Pharma PLC (a) . . . . .	27,437	725,160
W&T Offshore, Inc. (a) . . . . .	14,200	97,980	Innovate Biopharmaceuticals, Inc.		
Whiting Petroleum Corp. (a) (b) . . . . .	13,700	358,118	(a) (b) . . . . .	2,200	4,246
World Fuel Services Corp. . . . .	10,249	296,094	Innoviva, Inc. (a) . . . . .	10,500	147,315
WPX Energy, Inc. (a) . . . . .	60,800	797,088	Intersect ENT, Inc. (a) . . . . .	4,600	147,890
Zion Oil & Gas, Inc. (a) (b) . . . . .	5,200	3,926	Intra-Cellular Therapies, Inc. (a) . . . . .	7,056	85,942
		<u>19,038,448</u>	Jazz Pharmaceuticals PLC (a) . . . . .	8,977	1,283,262
<b>PAPER &amp; FOREST PRODUCTS — 0.2%</b>			Kala Pharmaceuticals, Inc. (a) (b) . . . . .	2,400	19,848
Boise Cascade Co. . . . .	6,000	160,560	Lannett Co., Inc. (a) (b) . . . . .	4,397	34,604
Clearwater Paper Corp. (a) . . . . .	2,579	50,239	Liquidia Technologies, Inc. (a) . . . . .	900	10,242
Domtar Corp. . . . .	9,513	472,320	Mallinckrodt PLC (a) (b) . . . . .	12,500	271,750
Louisiana-Pacific Corp. . . . .	21,602	526,657	Marinus Pharmaceuticals, Inc. (a) (b) . . . . .	7,500	31,350
Neenah, Inc. . . . .	2,546	163,860	Medicines Co. (a) (b) . . . . .	10,459	292,329
PH Glatfelter Co. . . . .	6,600	93,192	Melinta Therapeutics, Inc. (a) (b) . . . . .	1,168	4,146
Schweitzer-Mauduit International, Inc. . . . .	4,700	181,984	Menlo Therapeutics, Inc. (a) . . . . .	1,500	11,775
Verso Corp. Class A (a) . . . . .	5,359	114,790	MyoKardia, Inc. (a) (b) . . . . .	5,200	270,348
		<u>1,763,602</u>	Neos Therapeutics, Inc. (a) (b) . . . . .	6,900	18,009
<b>PERSONAL PRODUCTS — 0.3%</b>			Ocular Therapeutix, Inc. (a) (b) . . . . .	5,600	22,232
Edgewell Personal Care Co. (a) . . . . .	8,179	358,976	Odonate Therapeutics, Inc. (a) (b) . . . . .	1,100	24,321
elf Beauty, Inc. (a) . . . . .	3,300	34,980	Omeros Corp. (a) (b) . . . . .	7,200	125,064
Herbalife Nutrition, Ltd. (a) . . . . .	16,630	881,224	Optinose, Inc. (a) (b) . . . . .	3,000	30,900
Inter Parfums, Inc. . . . .	2,600	197,262	Osmotica Pharmaceuticals PLC (a) . . . . .	1,300	4,680
Medifast, Inc. (b) . . . . .	1,800	229,590	Pacira Pharmaceuticals, Inc. (a) . . . . .	6,037	229,768
Natural Health Trends Corp. . . . .	851	11,029	Paratek Pharmaceuticals, Inc. (a) (b) . . . . .	4,700	25,192
Nature's Sunshine Products, Inc. (a) . . . . .	1,300	12,077	Phibro Animal Health Corp. Class A . . . . .	3,200	105,600
Nu Skin Enterprises, Inc. Class A . . . . .	8,458	404,800	Prestige Consumer Healthcare, Inc.		
Revlon, Inc. Class A (a) (b) . . . . .	1,200	23,256	(a) (b) . . . . .	7,916	236,768
USANA Health Sciences, Inc. (a) . . . . .	1,945	163,127	Reata Pharmaceuticals, Inc. Class A		
		<u>2,316,321</u>	(a) (b) . . . . .	2,900	247,863
			resTORbio, Inc. (a) (b) . . . . .	800	5,456
			Revance Therapeutics, Inc. (a) . . . . .	6,000	94,560
			scPharmaceuticals, Inc. (a) (b) . . . . .	900	2,700

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sienna Biopharmaceuticals, Inc. (a) . . .	1,800	\$ 4,176	Essential Properties Realty Trust, Inc.		
SIGA Technologies, Inc. (a) (b) . . . . .	7,600	45,676	REIT . . . . .	5,400	\$ 105,408
Supernus Pharmaceuticals, Inc. (a) . . .	7,500	262,800	Forestar Group, Inc. (a) . . . . .	1,551	26,817
Teligent, Inc. (a) (b) . . . . .	4,800	5,568	FRP Holdings, Inc. (a) . . . . .	1,045	49,711
Tetraphase Pharmaceuticals, Inc. (a) . .	6,300	8,442	Griffin Industrial Realty, Inc. . . . .	100	3,485
TherapeuticsMD, Inc. (a) (b) . . . . .	28,600	139,282	HFF, Inc. Class A . . . . .	5,746	274,371
Theravance Biopharma, Inc. (a) (b) . .	6,604	149,713	Howard Hughes Corp. (a) . . . . .	5,941	653,510
Tricida, Inc. (a) (b) . . . . .	2,800	108,136	Jones Lang LaSalle, Inc. . . . .	6,922	1,067,234
Verrica Pharmaceuticals, Inc. (a) (b) . .	1,700	18,377	Kennedy-Wilson Holdings, Inc. . . . .	19,042	407,308
WaVe Life Sciences, Ltd. (a) (b) . . . .	3,110	120,824	Marcus & Millichap, Inc. (a) . . . . .	3,000	122,190
Xeris Pharmaceuticals, Inc. (a) (b) . . .	3,200	32,128	Maui Land & Pineapple Co., Inc. (a) .	700	8,001
Zogenix, Inc. (a) (b) . . . . .	6,369	350,359	Newmark Group, Inc. Class A . . . . .	22,761	189,827
Zomedica Pharmaceuticals Corp.			RE/MAX Holdings, Inc. Class A . . . . .	2,800	107,912
(a) (b) . . . . .	4,700	1,645	Realogy Holdings Corp. (b) . . . . .	17,961	204,755
		<u>9,932,348</u>	Redfin Corp. (a) (b) . . . . .	12,100	245,267
<b>PROFESSIONAL SERVICES — 1.4%</b>			RMR Group, Inc. Class A . . . . .	1,046	63,785
Acacia Research Corp. (a) . . . . .	7,700	25,102	St. Joe Co. (a) (b) . . . . .	5,500	90,695
ASGN, Inc. (a) . . . . .	7,692	488,365	Stratus Properties, Inc. (a) . . . . .	900	23,769
Barrett Business Services, Inc. . . . .	1,039	80,346	Tejon Ranch Co. (a) . . . . .	3,100	54,560
BG Staffing, Inc. . . . .	1,100	24,024	Transcontinental Realty Investors,		
CBIZ, Inc. (a) . . . . .	7,900	159,896	Inc. (a) (b) . . . . .	207	6,467
CoStar Group, Inc. (a) . . . . .	5,514	2,571,840	Trinity Place Holdings, Inc. (a) . . . . .	2,100	8,400
CRA International, Inc. . . . .	1,200	60,648			<u>3,958,517</u>
Exponent, Inc. . . . .	7,850	453,102	<b>ROAD &amp; RAIL — 0.8%</b>		
Forrester Research, Inc. . . . .	1,600	77,360	AMERCO . . . . .	1,113	413,491
Franklin Covey Co. (a) . . . . .	1,483	37,520	ArcBest Corp. . . . .	4,000	123,160
FTI Consulting, Inc. (a) . . . . .	5,800	445,556	Avis Budget Group, Inc. (a) (b) . . . . .	9,902	345,184
GP Strategies Corp. (a) . . . . .	1,900	23,085	Covenant Transportation Group, Inc.		
Heidrick & Struggles International,			Class A (a) . . . . .	1,800	34,164
Inc. . . . .	2,900	111,157	Daseke, Inc. (a) . . . . .	6,100	31,049
Huron Consulting Group, Inc. (a) . . .	3,420	161,492	Genesee & Wyoming, Inc. Class A		
ICF International, Inc. . . . .	2,802	213,176	(a) . . . . .	8,824	768,923
InnerWorkings, Inc. (a) . . . . .	5,600	20,272	Heartland Express, Inc. . . . .	7,200	138,816
Insperty, Inc. . . . .	5,850	723,411	Hertz Global Holdings, Inc. (a) (b) . . .	8,366	145,317
Kelly Services, Inc. Class A . . . . .	4,900	108,094	Knight-Swift Transportation		
Kforce, Inc. . . . .	3,600	126,432	Holdings, Inc. (b) . . . . .	19,359	632,652
Korn/Ferry International . . . . .	8,655	387,571	Landstar System, Inc. . . . .	6,083	665,419
ManpowerGroup, Inc. . . . .	9,416	778,609	Marten Transport, Ltd. . . . .	5,955	106,178
Mistras Group, Inc. (a) . . . . .	2,587	35,727	Old Dominion Freight Line, Inc. . . . .	10,043	1,450,109
Navigant Consulting, Inc. . . . .	6,400	124,608	PAM Transportation Services, Inc.		
Resources Connection, Inc. . . . .	4,500	74,430	(a) . . . . .	300	14,682
TransUnion . . . . .	28,164	1,882,482	Ryder System, Inc. . . . .	7,945	492,511
TriNet Group, Inc. (a) . . . . .	6,600	394,284	Saia, Inc. (a) . . . . .	3,900	238,290
TrueBlue, Inc. (a) . . . . .	6,200	146,568	Schneider National, Inc. Class B . . . .	7,400	155,770
Upwork, Inc. (a) . . . . .	1,900	36,366	Universal Logistics Holdings, Inc. . . . .	1,200	23,616
WageWorks, Inc. (a) . . . . .	6,044	228,221	US Xpress Enterprises, Inc. Class A		
Willdan Group, Inc. (a) . . . . .	1,500	55,605	(a) (b) . . . . .	3,100	20,491
		<u>10,055,349</u>	USA Truck, Inc. (a) . . . . .	1,000	14,440
<b>REAL ESTATE MANAGEMENT &amp;</b>			Werner Enterprises, Inc. . . . .	7,100	242,465
<b>DEVELOPMENT — 0.5%</b>			YRC Worldwide, Inc. (a) . . . . .	4,900	32,781
Altisource Portfolio Solutions SA (a) .	1,600	37,872			<u>6,089,508</u>
American Realty Investors, Inc.			<b>SEMICONDUCTORS &amp; SEMICONDUCTOR</b>		
(a) (b) . . . . .	300	3,630	<b>EQUIPMENT — 3.0%</b>		
Consolidated-Tomoka Land Co. . . . .	523	30,883	ACM Research, Inc. Class A (a) (b) . . .	1,000	15,430
Cushman & Wakefield PLC (a) (b) . .	9,700	172,660	Adesto Technologies Corp. (a) (b) . . .	3,200	19,360

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Advanced Energy Industries, Inc. (a)	5,800	\$ 288,144	8x8, Inc. (a) (b)	14,300	\$ 288,860
Alpha & Omega Semiconductor, Ltd.			A10 Networks, Inc. (a)	7,600	53,884
(a)	3,087	35,531	ACI Worldwide, Inc. (a)	17,466	574,107
Ambarella, Inc. (a) (b)	4,680	202,176	Agilysys, Inc. (a)	2,257	47,781
Amkor Technology, Inc. (a)	15,552	132,814	Alarm.com Holdings, Inc. (a) (b)	4,800	311,520
Aquantia Corp. (a)	3,200	28,992	Altair Engineering, Inc. Class A (a)	3,800	139,878
Axcelis Technologies, Inc. (a)	5,075	102,109	Alteryx, Inc. Class A (a) (b)	4,500	377,415
AXT, Inc. (a)	5,700	25,365	Amber Road, Inc. (a)	3,700	32,079
Brooks Automation, Inc.	10,600	310,898	American Software, Inc. Class A	4,300	51,385
Cabot Microelectronics Corp.	4,312	482,772	Anaplan, Inc. (a) (b)	2,700	106,272
CEVA, Inc. (a)	3,300	88,968	Appfolio, Inc. Class A (a)	2,385	189,369
Cirrus Logic, Inc. (a)	9,040	380,313	Aspen Technology, Inc. (a)	10,655	1,110,890
Cohu, Inc.	6,191	91,317	Asure Software, Inc. (a) (b)	1,200	7,332
Cree, Inc. (a) (b)	15,715	899,212	Atlassian Corp. PLC Class A (a)	15,400	1,730,806
Cypress Semiconductor Corp.	54,833	818,108	Avalara, Inc. (a)	4,200	234,318
Diodes, Inc. (a)	6,092	211,392	Avaya Holdings Corp. (a) (b)	15,900	267,597
Entegris, Inc. (b)	21,598	770,833	Benefitfocus, Inc. (a) (b)	4,241	210,014
First Solar, Inc. (a)	12,565	663,935	Blackbaud, Inc.	7,390	589,205
FormFactor, Inc. (a)	11,265	181,254	Blackline, Inc. (a) (b)	5,600	259,392
Ichor Holdings, Ltd. (a) (b)	3,300	74,514	Bottomline Technologies DE, Inc. (a)	6,400	320,576
Impinj, Inc. (a)	2,600	43,563	Box, Inc. Class A (a)	19,165	370,076
Inphi Corp. (a)	6,649	290,827	Carbon Black, Inc. (a) (b)	6,100	85,095
Integrated Device Technology, Inc.			CDK Global, Inc.	19,062	1,121,227
(a)	20,511	1,004,834	Ceridian HCM Holding, Inc. (a)	7,400	379,620
Kopin Corp. (a)	7,200	9,648	ChannelAdvisor Corp. (a)	3,800	46,284
Lattice Semiconductor Corp. (a)	17,780	212,115	Cision, Ltd. (a)	10,400	143,208
MACOM Technology Solutions			Cloudera, Inc. (a)	30,521	333,900
Holdings, Inc. (a) (b)	7,052	117,839	CommVault Systems, Inc. (a)	6,042	391,159
Marvell Technology Group, Ltd.	84,869	1,688,045	Cornerstone OnDemand, Inc. (a)	8,275	453,305
MaxLinear, Inc. (a) (b)	9,600	245,088	Coupa Software, Inc. (a) (b)	8,500	773,330
MKS Instruments, Inc.	8,149	758,265	Digimarc Corp. (a) (b)	1,640	51,463
Monolithic Power Systems, Inc.	6,223	843,154	DocuSign, Inc. (a)	12,000	622,080
Nanometrics, Inc. (a)	3,500	108,080	Domo, Inc. Class B (a) (b)	2,600	104,858
NeoPhotonics Corp. (a)	5,300	33,337	Ebix, Inc. (b)	3,700	182,669
NVE Corp.	726	71,068	eGain Corp. (a)	2,800	29,260
NXP Semiconductors NV	51,950	4,591,861	Elastic NV (a) (b)	1,200	95,844
ON Semiconductor Corp. (a)	63,821	1,312,798	Ellie Mae, Inc. (a)	5,256	518,715
PDF Solutions, Inc. (a)	4,100	50,635	Envestnet, Inc. (a)	6,752	441,513
Photronics, Inc. (a)	9,900	93,555	Everbridge, Inc. (a) (b)	4,400	330,044
Power Integrations, Inc.	4,400	307,736	Fair Isaac Corp. (a)	4,405	1,196,530
Rambus, Inc. (a)	16,200	169,290	FireEye, Inc. (a) (b)	29,647	497,773
Rudolph Technologies, Inc. (a)	4,953	112,928	Five9, Inc. (a) (b)	8,727	461,047
Semtech Corp. (a)	9,932	505,638	ForeScout Technologies, Inc. (a)	4,700	196,977
Silicon Laboratories, Inc. (a)	6,569	531,169	Guidewire Software, Inc. (a)	12,436	1,208,282
SMART Global Holdings, Inc. (a) (b)	2,100	40,320	HubSpot, Inc. (a)	5,653	939,585
SunPower Corp. (a) (b)	9,155	59,599	Instructure, Inc. (a)	4,800	226,176
Synaptics, Inc. (a) (b)	5,238	208,211	j2 Global, Inc. (b)	7,169	620,835
Teradyne, Inc.	27,423	1,092,532	LivePerson, Inc. (a)	9,000	261,180
Ultra Clean Holdings, Inc. (a) (b)	6,100	63,135	LogMeIn, Inc.	7,683	615,408
Universal Display Corp. (b)	6,492	992,302	Majesco (a)	700	4,935
Veeco Instruments, Inc. (a)	7,208	78,135	Manhattan Associates, Inc. (a)	9,932	547,353
Versum Materials, Inc.	16,593	834,794	MicroStrategy, Inc. Class A (a)	1,321	190,554
Xperi Corp.	7,342	171,803	Mitek Systems, Inc. (a)	5,300	64,872
		<u>22,465,741</u>	MobileIron, Inc. (a)	10,904	59,645
<b>SOFTWARE — 8.6%</b>			Model N, Inc. (a)	4,100	71,914
2U, Inc. (a) (b)	8,405	595,494	Monotype Imaging Holdings, Inc.	6,193	123,179

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
New Relic, Inc. (a) . . . . .	6,831	\$ 674,220	America's Car-Mart, Inc. (a) . . . . .	844	\$ 77,091
Nuance Communications, Inc. (a) . . . . .	43,716	740,112	Asbury Automotive Group, Inc. (a) . . . . .	2,922	202,670
Nutanix, Inc. Class A (a) (b) . . . . .	21,400	807,636	Ascena Retail Group, Inc. (a) (b) . . . . .	27,663	29,876
OneSpan, Inc. (a) . . . . .	4,800	92,256	At Home Group, Inc. (a) (b) . . . . .	6,900	123,234
Palo Alto Networks, Inc. (a) . . . . .	13,959	3,390,362	AutoNation, Inc. (a) . . . . .	8,369	298,941
Park City Group, Inc. (a) (b) . . . . .	1,600	12,784	Barnes & Noble Education, Inc. (a) . . . . .	5,700	23,940
Paycom Software, Inc. (a) (b) . . . . .	7,385	1,396,725	Barnes & Noble, Inc. (b) . . . . .	8,854	48,077
Paylocity Holding Corp. (a) . . . . .	4,374	390,117	Bed Bath & Beyond, Inc. (b) . . . . .	20,058	340,785
Pegasystems, Inc. . . . .	5,761	374,465	Big 5 Sporting Goods Corp. . . . .	2,400	7,632
Pluralsight, Inc. Class A (a) . . . . .	8,300	263,442	Boot Barn Holdings, Inc. (a) . . . . .	4,300	126,592
Progress Software Corp. . . . .	6,800	301,716	Buckle, Inc. (b) . . . . .	4,384	82,068
Proofpoint, Inc. (a) . . . . .	7,691	933,918	Burlington Stores, Inc. (a) . . . . .	10,216	1,600,643
PROS Holdings, Inc. (a) . . . . .	4,900	206,976	Caleres, Inc. . . . .	6,400	158,016
PTC, Inc. (a) . . . . .	17,870	1,647,257	Camping World Holdings, Inc.		
Q2 Holdings, Inc. (a) (b) . . . . .	5,700	394,782	Class A (b) . . . . .	5,100	70,941
QAD, Inc. Class A . . . . .	1,600	68,912	Carvana Co. (a) (b) . . . . .	4,900	284,494
Qualys, Inc. (a) . . . . .	5,173	428,014	Cato Corp. Class A . . . . .	3,300	49,434
Rapid7, Inc. (a) . . . . .	5,600	283,416	Chico's FAS, Inc. (b) . . . . .	19,400	82,838
RealPage, Inc. (a) . . . . .	10,996	667,347	Children's Place, Inc. (b) . . . . .	2,362	229,775
Rimini Street, Inc. (a) (b) . . . . .	1,200	6,000	Citi Trends, Inc. . . . .	1,900	36,689
RingCentral, Inc. Class A (a) . . . . .	10,451	1,126,618	Conn's, Inc. (a) . . . . .	2,943	67,277
SailPoint Technologies Holding, Inc.			Container Store Group, Inc. (a) . . . . .	1,900	16,720
(a) . . . . .	10,600	304,432	Designer Brands, Inc. . . . .	10,500	233,310
SecureWorks Corp. Class A (a) (b) . . . . .	1,300	23,920	Dick's Sporting Goods, Inc. (b) . . . . .	10,944	402,849
ServiceNow, Inc. (a) . . . . .	27,209	6,706,746	Express, Inc. (a) . . . . .	10,649	45,578
ShotSpotter, Inc. (a) (b) . . . . .	1,100	42,460	Five Below, Inc. (a) . . . . .	8,354	1,037,984
SolarWinds Corp. (a) (b) . . . . .	4,000	78,080	Floor & Decor Holdings, Inc. Class A		
Splunk, Inc. (a) . . . . .	22,405	2,791,663	(a) (b) . . . . .	8,900	366,858
SPS Commerce, Inc. (a) . . . . .	2,651	281,165	Francesca's Holdings Corp. (a) (b) . . . . .	4,275	2,892
SS&C Technologies Holdings, Inc. . . . .	32,908	2,095,911	GameStop Corp. Class A (b) . . . . .	15,265	155,092
SVMK, Inc. (a) . . . . .	2,800	50,988	Genesco, Inc. (a) . . . . .	3,005	136,878
Tableau Software, Inc. Class A (a) . . . . .	10,957	1,394,607	GNC Holdings, Inc. Class A (a) (b) . . . . .	12,278	33,519
Telaria, Inc. (a) . . . . .	6,600	41,844	Group 1 Automotive, Inc. . . . .	2,852	184,524
Telenav, Inc. (a) . . . . .	4,652	28,238	Guess?, Inc. . . . .	8,800	172,480
Tenable Holdings, Inc. (a) (b) . . . . .	4,500	142,470	Haverty Furniture Cos., Inc. . . . .	2,900	63,452
Teradata Corp. (a) . . . . .	18,201	794,474	Hibbett Sports, Inc. (a) (b) . . . . .	2,834	64,644
TiVo Corp. . . . .	18,369	171,199	Hudson, Ltd. Class A (a) . . . . .	6,300	86,625
Trade Desk, Inc. Class A (a) (b) . . . . .	5,100	1,009,545	J. Jill, Inc. (b) . . . . .	2,100	11,529
Tyler Technologies, Inc. (a) . . . . .	5,814	1,188,382	Kirkland's, Inc. (a) . . . . .	1,900	13,357
Ultimate Software Group, Inc. (a) . . . . .	4,653	1,536,095	Lithia Motors, Inc. Class A (b) . . . . .	3,414	316,648
Upland Software, Inc. (a) . . . . .	2,400	101,664	Lumber Liquidators Holdings, Inc.		
Varonis Systems, Inc. (a) . . . . .	4,290	255,813	(a) (b) . . . . .	4,176	42,178
Verint Systems, Inc. (a) . . . . .	9,829	588,364	MarineMax, Inc. (a) . . . . .	3,478	66,638
VirnetX Holding Corp. (a) (b) . . . . .	9,300	58,869	Michaels Cos., Inc. (a) (b) . . . . .	14,385	164,277
VMware, Inc. Class A . . . . .	10,999	1,985,429	Monro, Inc. (b) . . . . .	4,798	415,123
Workday, Inc. Class A (a) . . . . .	22,204	4,282,041	Murphy USA, Inc. (a) . . . . .	4,586	392,653
Workiva, Inc. (a) . . . . .	4,400	223,080	National Vision Holdings, Inc. (a) . . . . .	9,600	301,728
Yext, Inc. (a) (b) . . . . .	13,000	284,180	Office Depot, Inc. . . . .	82,898	300,920
Zendesk, Inc. (a) . . . . .	16,087	1,367,395	Party City Holdco, Inc. (a) (b) . . . . .	9,000	71,460
Zix Corp. (a) . . . . .	7,700	52,976	Penske Automotive Group, Inc. (b) . . . . .	5,377	240,083
Zscaler, Inc. (a) (b) . . . . .	9,300	659,649	Pier 1 Imports, Inc. (a) (b) . . . . .	9,300	7,101
		64,006,823	Rent-A-Center, Inc. (a) . . . . .	6,900	144,003
<b>SPECIALTY RETAIL — 1.8%</b>			RH (a) (b) . . . . .	2,929	301,541
Aaron's, Inc. . . . .	10,538	554,299	RTW RetailWinds, Inc. (a) . . . . .	3,600	8,640
Abercrombie & Fitch Co. Class A . . . . .	10,096	276,731	Sally Beauty Holdings, Inc. (a) (b) . . . . .	18,307	337,032
American Eagle Outfitters, Inc. . . . .	24,566	544,628	Shoe Carnival, Inc. (b) . . . . .	1,600	54,448

See accompanying notes to schedule of investments.



**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Signet Jewelers, Ltd. . . . .	7,900	\$ 214,564	Dime Community Bancshares, Inc. . . . .	4,800	\$ 89,904
Sleep Number Corp. (a) . . . . .	4,976	233,872	Entegra Financial Corp. (a) . . . . .	1,100	24,695
Sonic Automotive, Inc. Class A. . . . .	3,600	53,316	ESSA Bancorp, Inc. . . . .	1,400	21,560
Sportsman's Warehouse Holdings, Inc. (a) (b) . . . . .	5,500	26,400	Essent Group, Ltd. (a) . . . . .	14,600	634,370
Tailored Brands, Inc. (b) . . . . .	7,752	60,776	Federal Agricultural Mortgage Corp. Class C . . . . .	1,345	97,418
Tile Shop Holdings, Inc. . . . .	5,919	33,502	First Defiance Financial Corp. . . . .	2,996	86,105
Tilly's, Inc. Class A . . . . .	3,200	35,616	Flagstar Bancorp, Inc. . . . .	4,600	151,432
Urban Outfitters, Inc. (a) . . . . .	11,314	335,347	FS Bancorp, Inc. . . . .	600	30,288
Williams-Sonoma, Inc. (b) . . . . .	12,248	689,195	Greene County Bancorp, Inc. . . . .	400	12,144
Winmark Corp. . . . .	370	69,778	Hingham Institution for Savings . . . . .	197	33,886
Zumiez, Inc. (a) . . . . .	2,900	72,181	Home Bancorp, Inc. . . . .	1,200	39,900
		<u>13,333,982</u>	HomeStreet, Inc. (a) . . . . .	3,774	99,445
<b>TECHNOLOGY HARDWARE, STORAGE &amp; PERIPHERALS — 0.5%</b>			Impac Mortgage Holdings, Inc. (a) (b) . . . . .	1,089	4,269
3D Systems Corp. (a) (b) . . . . .	16,600	178,616	Kearny Financial Corp. . . . .	13,424	172,767
Avid Technology, Inc. (a) . . . . .	4,100	30,545	LendingTree, Inc. (a) (b) . . . . .	1,221	429,255
Cray, Inc. (a) . . . . .	6,266	163,229	Luther Burbank Corp. . . . .	3,200	32,320
Dell Technologies, Inc. Class C (a) . . . . .	22,947	1,346,760	Merchants Bancorp . . . . .	2,400	51,600
Diebold Nixdorf, Inc. . . . .	11,651	128,977	Meridian Bancorp, Inc. . . . .	7,500	117,675
Eastman Kodak Co. (a) (b) . . . . .	1,900	5,624	Meta Financial Group, Inc. . . . .	4,243	83,502
Electronics For Imaging, Inc. (a) . . . . .	6,705	180,365	MGIC Investment Corp. (a) . . . . .	54,000	712,260
Immersion Corp. (a) . . . . .	4,135	34,858	Mr Cooper Group, Inc. (a) . . . . .	11,494	110,228
NCR Corp. (a) (b) . . . . .	18,067	493,048	New York Community Bancorp, Inc. (b) . . . . .	70,423	814,794
Pure Storage, Inc. Class A (a) . . . . .	25,200	549,108	NMI Holdings, Inc. Class A (a) . . . . .	9,600	248,352
Stratasys, Ltd. (a) . . . . .	7,682	182,985	Northfield Bancorp, Inc. . . . .	6,800	94,520
USA Technologies, Inc. (a) (b) . . . . .	7,975	33,096	Northwest Bancshares, Inc. . . . .	14,600	247,762
		<u>3,327,211</u>	OceanFirst Financial Corp. . . . .	7,207	173,400
<b>TEXTILES, APPAREL &amp; LUXURY GOODS — 0.9%</b>			Oconee Federal Financial Corp. . . . .	100	2,601
Carter's, Inc. . . . .	6,877	693,133	Ocwen Financial Corp. (a) . . . . .	17,600	32,032
Columbia Sportswear Co. . . . .	4,665	486,000	OP Bancorp (b) . . . . .	1,500	13,125
Crocs, Inc. (a) . . . . .	10,100	260,075	Oritani Financial Corp. . . . .	5,900	98,117
Culp, Inc. . . . .	1,700	32,691	PCSB Financial Corp. . . . .	2,500	48,925
Deckers Outdoor Corp. (a) . . . . .	4,421	649,843	PennyMac Financial Services, Inc. . . . .	3,100	68,944
Fossil Group, Inc. (a) (b) . . . . .	7,000	96,040	Ponce de Leon Federal Bank (a) (b) . . . . .	1,400	19,530
G-III Apparel Group, Ltd. (a) . . . . .	6,581	262,977	Provident Bancorp, Inc. (a) . . . . .	500	11,325
Lululemon Athletica, Inc. (a) . . . . .	14,660	2,402,334	Provident Financial Services, Inc. . . . .	9,300	240,777
Movado Group, Inc. . . . .	2,400	87,312	Prudential Bancorp, Inc. . . . .	1,100	19,085
Oxford Industries, Inc. . . . .	2,530	190,408	Radian Group, Inc. . . . .	32,900	682,346
Rocky Brands, Inc. . . . .	1,000	23,960	Riverview Bancorp, Inc. . . . .	3,300	24,123
Skechers U.S.A., Inc. Class A (a) . . . . .	20,047	673,779	SI Financial Group, Inc. . . . .	1,700	21,947
Steven Madden, Ltd. . . . .	13,213	447,128	Southern Missouri Bancorp, Inc. . . . .	1,100	33,880
Superior Group of Cos., Inc. . . . .	1,300	21,606	Sterling Bancorp, Inc. . . . .	3,500	35,490
Unifi, Inc. (a) . . . . .	2,300	44,505	Territorial Bancorp, Inc. . . . .	1,155	31,081
Vera Bradley, Inc. (a) . . . . .	3,400	45,050	TFS Financial Corp. (b) . . . . .	7,629	125,650
Wolverine World Wide, Inc. . . . .	14,080	503,078	Timberland Bancorp, Inc. . . . .	1,000	27,980
		<u>6,919,919</u>	TrustCo Bank Corp. NY . . . . .	14,700	114,072
<b>THRIFTS &amp; MORTGAGE FINANCE — 1.1%</b>			United Community Financial Corp. . . . .	7,300	68,255
Axos Financial, Inc. (a) (b) . . . . .	8,800	254,848	United Financial Bancorp, Inc. . . . .	7,900	113,365
Bank7 Corp. (a) . . . . .	500	8,685	Walker & Dunlop, Inc. . . . .	4,200	213,822
Bridgewater Bancshares, Inc. (a) . . . . .	3,500	36,085	Washington Federal, Inc. . . . .	12,317	355,838
Capitol Federal Financial, Inc. . . . .	20,000	267,000	Waterstone Financial, Inc. . . . .	3,800	62,548
Columbia Financial, Inc. (a) . . . . .	7,700	120,659	Western New England Bancorp, Inc. . . . .	3,900	35,997
			WSFS Financial Corp. . . . .	7,763	299,652
					<u>8,101,635</u>

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>TOBACCO — 0.1%</b>			California Water Service Group . . . . .	7,276	\$ 394,941
22nd Century Group, Inc. (a) (b) . . . . .	17,200	\$ 29,412	Connecticut Water Service, Inc. . . . .	1,800	123,570
Pyxus International, Inc. (a) . . . . .	1,300	31,057	Consolidated Water Co., Ltd. . . . .	2,200	28,314
Turning Point Brands, Inc. (b) . . . . .	1,200	55,308	Global Water Resources, Inc. . . . .	1,700	16,677
Universal Corp. . . . .	3,741	215,594	Middlesex Water Co. . . . .	2,400	134,376
Vector Group, Ltd. (b) . . . . .	15,621	168,550	Pure Cycle Corp. (a) . . . . .	2,600	25,636
		499,921	SJW Group . . . . .	3,600	222,264
			York Water Co. . . . .	1,900	65,208
					2,507,653
<b>TRADING COMPANIES &amp; DISTRIBUTORS — 1.0%</b>			<b>WIRELESS TELECOMMUNICATION SERVICES — 0.7%</b>		
Air Lease Corp. . . . .	14,840	509,754	Boingo Wireless, Inc. (a) . . . . .	6,300	146,664
Aircastle, Ltd. . . . .	8,300	167,992	Gogo, Inc. (a) (b) . . . . .	9,110	40,904
Applied Industrial Technologies, Inc. . . . .	5,815	345,818	NII Holdings, Inc. (a) . . . . .	14,200	27,832
Beacon Roofing Supply, Inc. (a) . . . . .	10,349	332,824	Shenandoah Telecommunications Co. . . . .	7,150	317,174
BlueLinx Holdings, Inc. (a) . . . . .	1,300	34,632	Spok Holdings, Inc. . . . .	2,900	39,498
BMC Stock Holdings, Inc. (a) . . . . .	10,225	180,676	Sprint Corp. (a) . . . . .	100,274	566,548
CAI International, Inc. (a) . . . . .	2,700	62,640	Telephone & Data Systems, Inc. . . . .	15,100	464,023
DXP Enterprises, Inc. (a) . . . . .	2,500	97,300	T-Mobile US, Inc. (a) . . . . .	47,095	3,254,265
EVI Industries, Inc. (b) . . . . .	600	22,878	United States Cellular Corp. (a) . . . . .	2,000	91,820
Foundation Building Materials, Inc. (a) . . . . .	2,200	21,648			4,948,728
GATX Corp. (b) . . . . .	5,685	434,163	<b>TOTAL COMMON STOCKS</b>		
General Finance Corp. (a) . . . . .	1,200	11,196	(Cost \$676,717,493) . . . . .		730,310,271
GMS, Inc. (a) . . . . .	5,100	77,112	<b>RIGHTS — 0.0% (d)</b>		
H&E Equipment Services, Inc. . . . .	4,800	120,528	<b>BIOTECHNOLOGY — 0.0% (d)</b>		
HD Supply Holdings, Inc. (a) . . . . .	27,230	1,180,420	Tobira Therapeutics, Inc. (CVR) (expiring 12/31/28) (a) (e) . . . . .	200	2,354
Herc Holdings, Inc. (a) . . . . .	3,738	145,707	<b>CHEMICALS — 0.0% (d)</b>		
Kaman Corp. . . . .	4,199	245,390	A Schulman, Inc. (CVR) (a) (e) . . . . .	3,090	1,616
Lawson Products, Inc. (a) . . . . .	1,000	31,360	<b>DIVERSIFIED FINANCIAL SERVICES — 0.0% (d)</b>		
MRC Global, Inc. (a) . . . . .	12,800	223,744	NewStar Financial, Inc. (CVR) (a) (e) . . . . .	2,400	623
MSC Industrial Direct Co., Inc. Class A . . . . .	6,743	557,714	<b>MEDIA — 0.0% (d)</b>		
NOW, Inc. (a) . . . . .	16,400	228,944	Media General, Inc. (CVR) (a) (e) . . . . .	6,500	650
Rush Enterprises, Inc. Class A . . . . .	4,600	192,326	<b>PHARMACEUTICALS — 0.0% (d)</b>		
Rush Enterprises, Inc. Class B . . . . .	600	24,918	Corium International, Inc. (CVR) (a) (b) (e) . . . . .	3,400	612
SiteOne Landscape Supply, Inc. (a) (b) . . . . .	6,200	354,330	<b>TOTAL RIGHTS</b>		
Systemax, Inc. . . . .	1,800	40,752	(Cost \$2,585) . . . . .		5,855
Textainer Group Holdings, Ltd. (a) . . . . .	4,000	38,600	<b>SHORT-TERM INVESTMENTS — 9.2%</b>		
Titan Machinery, Inc. (a) . . . . .	2,800	43,568	State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (f) (g) . . . . .	13,627,241	13,627,241
Triton International, Ltd. . . . .	7,900	245,690			
Univar, Inc. (a) . . . . .	20,665	457,936			
Veritiv Corp. (a) . . . . .	1,691	44,507			
Watsco, Inc. . . . .	4,870	697,433			
WESCO International, Inc. (a) . . . . .	7,228	383,156			
Willis Lease Finance Corp. (a) . . . . .	400	16,956			
		7,572,612			
<b>TRANSPORTATION INFRASTRUCTURE — 0.1%</b>					
Macquarie Infrastructure Corp. . . . .	12,220	503,708			
<b>WATER UTILITIES — 0.3%</b>					
American States Water Co. . . . .	5,546	395,430			
Aqua America, Inc. . . . .	27,264	993,500			
AquaVenture Holdings, Ltd. (a) . . . . .	1,700	32,895			
Artesian Resources Corp. Class A . . . . .	1,151	42,898			
Cadiz, Inc. (a) (b) . . . . .	3,300	31,944			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities		
Lending Portfolio II (h) (i) . . . .	54,447,336	\$ 54,447,336
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$68,074,576) . . . . .		<u>68,074,577</u>
<b>TOTAL INVESTMENTS — 107.6%</b>		
(Cost \$744,794,654) . . . . .		<u>798,390,703</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS</b>		
— (7.6)% . . . . .		<u>(56,678,656)</u>
<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 741,712,047</u>

CVR = Contingent Value Rights  
REIT = Real Estate Investment Trust

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2019, total aggregate fair value of the security is \$0, representing 0.0% of the Fund's net assets.
- (d) Amount is less than 0.05% of net assets.
- (e) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of March 31, 2019, total aggregate fair value of securities is \$5,855 representing 0.0% of net assets.
- (f) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at March 31, 2019.
- (h) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
E-Mini Russell 2000 Index (long)	77	06/21/2019	\$5,900,548	\$5,943,630	\$ 43,082
E-Mini S&P MidCap 400 Index (long)	39	06/21/2019	7,320,369	7,413,900	\$ 93,531
Total unrealized appreciation/depreciation on open futures contracts purchased					<u>\$136,613</u>

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$730,310,271	\$ —	\$ 0(a)	\$730,310,271
Rights . . . . .	—	5,855	—	5,855
Short-Term Investments . . . . .	<u>68,074,577</u>	<u>—</u>	<u>—</u>	<u>68,074,577</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$798,384,848</u>	<u>\$5,855</u>	<u>\$ 0</u>	<u>\$798,390,703</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(b)</sup> . . . . .	<u>136,613</u>	<u>—</u>	<u>—</u>	<u>136,613</u>
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 136,613</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ 136,613</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$798,521,461</u>	<u>\$5,855</u>	<u>\$—</u>	<u>\$798,527,316</u>

(a) Fund held a Level 3 security that was valued at \$0 at March 31, 2019.

(b) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions	
	at 12/31/18	Value at 12/31/18				at 3/31/19	Value at 3/31/19			
State Street Institutional										
U.S. Government Money Market Fund, Class G Shares . . . . .	16,927,293	\$16,927,293	\$115,876,056	\$119,176,108	\$—	\$—	13,627,241	\$13,627,241	\$ 93,043	\$—
State Street Navigator Securities										
Lending Portfolio II . . . . .	24,606,690	<u>24,606,690</u>	<u>75,501,255</u>	<u>45,660,609</u>	<u>—</u>	<u>—</u>	54,447,336	<u>54,447,336</u>	<u>85,974</u>	<u>—</u>
Total . . . . .		<u>\$41,533,983</u>	<u>\$191,377,311</u>	<u>\$164,836,717</u>	<u>\$—</u>	<u>\$—</u>	<u>\$68,074,577</u>	<u>\$179,017</u>	<u>\$—</u>	

See accompanying notes to schedule of investments.

**STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 98.6%</b>			Mitsubishi Corp. . . . .	700	\$ 19,441
<b>AUSTRALIA — 4.8%</b>			Mitsui & Co., Ltd. . . . .	1,500	23,289
BHP Group, Ltd. . . . .	634	\$ 17,334	Mitsui Chemicals, Inc. . . . .	500	12,066
GPT Group REIT . . . . .	2,646	11,672	Mizuho Financial Group, Inc. . . . .	7,800	12,072
Mirvac Group REIT . . . . .	8,685	16,966	Nippon Telegraph & Telephone Corp. . . . .	500	21,245
Qantas Airways, Ltd. . . . .	2,520	10,132	NTT DOCOMO, Inc. . . . .	300	6,644
Scentre Group REIT . . . . .	5,920	17,284	Sumitomo Mitsui Trust Holdings, Inc. . . . .	300	10,776
Sonic Healthcare, Ltd. . . . .	253	4,414	Taisei Corp. . . . .	400	18,575
Wesfarmers, Ltd. . . . .	858	21,118	Tokio Marine Holdings, Inc. . . . .	200	9,689
Woodside Petroleum, Ltd. . . . .	400	9,837	Tokyo Gas Co., Ltd. . . . .	300	8,114
		<u>108,757</u>	Toyota Motor Corp. . . . .	400	23,443
					<u>261,367</u>
<b>BELGIUM — 0.5%</b>			<b>NETHERLANDS — 1.3%</b>		
Ageas . . . . .	237	11,443	Koninklijke Ahold Delhaize NV. . . . .	1,099	29,277
<b>CANADA — 3.3%</b>			<b>NEW ZEALAND — 0.6%</b>		
Loblaw Cos., Ltd. . . . .	85	4,194	Spark New Zealand, Ltd. . . . .	4,835	12,530
Royal Bank of Canada . . . . .	141	10,641	<b>NORWAY — 0.4%</b>		
Sun Life Financial, Inc. . . . .	341	13,104	DNB ASA . . . . .	501	9,239
TELUS Corp. . . . .	610	22,584	<b>SPAIN — 0.9%</b>		
Toronto-Dominion Bank . . . . .	465	25,242	ACS Actividades de Construcción y Servicios SA . . . . .	325	14,291
		<u>75,765</u>	Enagas SA . . . . .	193	5,621
<b>DENMARK — 1.3%</b>					<u>19,912</u>
Novo Nordisk A/S Class B . . . . .	557	29,188	<b>SWEDEN — 1.3%</b>		
<b>FRANCE — 1.6%</b>			Swedish Match AB . . . . .	554	28,305
Peugeot SA . . . . .	764	18,650	<b>SWITZERLAND — 5.9%</b>		
Sanofi . . . . .	209	18,478	Nestle SA . . . . .	299	28,492
		<u>37,128</u>	Novartis AG . . . . .	306	29,429
<b>GERMANY — 3.2%</b>			Roche Holding AG . . . . .	103	28,374
Allianz SE . . . . .	78	17,366	Swiss Life Holding AG . . . . .	15	6,605
Deutsche Telekom AG . . . . .	1,117	18,556	Swiss Re AG . . . . .	286	27,937
Merck KGaA. . . . .	89	10,158	Swisscom AG . . . . .	28	13,692
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen . . . . .	109	25,825			<u>134,529</u>
		<u>71,905</u>	<b>UNITED KINGDOM — 0.7%</b>		
<b>HONG KONG — 4.5%</b>			Direct Line Insurance Group PLC. . . . .	3,228	14,848
CLP Holdings, Ltd. . . . .	2,500	28,981	<b>UNITED STATES — 55.4%</b>		
Hang Seng Bank, Ltd. . . . .	500	12,338	Aflac, Inc. . . . .	497	24,850
HKT Trust & HKT, Ltd. . . . .	7,000	11,253	AGNC Investment Corp. REIT . . . . .	1,141	20,538
Jardine Matheson Holdings, Ltd. . . . .	100	6,236	Allstate Corp. . . . .	320	30,138
Link REIT . . . . .	3,000	35,083	Ameren Corp. . . . .	435	31,994
Sun Hung Kai Properties, Ltd. . . . .	500	8,580	American Electric Power Co., Inc. . . . .	187	15,661
		<u>102,471</u>	American Express Co. . . . .	254	27,762
<b>ITALY — 1.4%</b>			Annaly Capital Management, Inc. REIT. . . . .	1,995	19,930
Eni SpA . . . . .	1,470	26,004	Anthem, Inc. . . . .	68	19,515
Snam SpA . . . . .	1,138	5,851	Archer-Daniels-Midland Co. . . . .	511	22,039
		<u>31,855</u>	AutoZone, Inc. (a) . . . . .	29	29,699
<b>JAPAN — 11.5%</b>			Baxter International, Inc. . . . .	411	33,418
Astellas Pharma, Inc. . . . .	1,800	26,971	Bristol-Myers Squibb Co. . . . .	6	286
ITOCHU Corp. . . . .	900	16,283	CenterPoint Energy, Inc. . . . .	894	27,446
Japan Airlines Co., Ltd. . . . .	700	24,658	Cigna Corp. . . . .	36	5,790
Japan Post Holdings Co., Ltd. . . . .	2,400	28,101	Cisco Systems, Inc. . . . .	224	12,094
			Coca-Cola Co. . . . .	386	18,088
			DTE Energy Co. . . . .	267	33,306

See accompanying notes to schedule of investments.



**STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Duke Energy Corp. . . . .	121	\$ 10,890	TJX Cos., Inc. . . . .	561	\$ 29,851
Eli Lilly & Co. . . . .	266	34,516	UGI Corp. . . . .	372	20,616
Entergy Corp. . . . .	283	27,063	UnitedHealth Group, Inc. . . . .	91	22,501
Eversource Energy . . . . .	244	17,312	Verizon Communications, Inc. . . . .	491	29,033
Exelon Corp. . . . .	658	32,986	Walmart, Inc. . . . .	267	26,041
HCA Healthcare, Inc. . . . .	227	29,596	Waste Management, Inc. . . . .	437	45,409
Hershey Co. . . . .	135	15,502			<u>1,255,359</u>
Home Depot, Inc. . . . .	105	20,148	<b>TOTAL COMMON STOCKS</b>		
HP, Inc. . . . .	526	10,220	(Cost \$2,011,862) . . . . .		<u>2,233,878</u>
Humana, Inc. . . . .	45	11,970			
Johnson & Johnson . . . . .	199	27,818	<b>SHORT-TERM INVESTMENT — 0.7%</b>		
JPMorgan Chase & Co. . . . .	156	15,792	State Street Institutional U.S. Government		
Kellogg Co. . . . .	356	20,427	Money Market Fund, Class G Shares 2.43%		
Kimberly-Clark Corp. . . . .	91	11,275	(b) (c)		
Lockheed Martin Corp. . . . .	71	21,311	(Cost \$15,296) . . . . .	15,296	<u>15,296</u>
McDonald's Corp. . . . .	167	31,713	<b>TOTAL INVESTMENTS — 99.3%</b>		
Medtronic PLC . . . . .	257	23,408	(Cost \$2,027,158) . . . . .		<u>2,249,174</u>
Merck & Co., Inc. . . . .	456	37,926	<b>OTHER ASSETS IN EXCESS OF LIABILITIES —</b>		
Motorola Solutions, Inc. . . . .	180	25,276	<b>0.7%</b> . . . . .		<u>15,822</u>
Newmont Mining Corp. . . . .	244	8,728	<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 2,264,996</u>
PepsiCo, Inc. . . . .	270	33,088			
Pfizer, Inc. . . . .	656	27,860	(a) Non-income producing security.		
Philip Morris International, Inc. . . . .	128	11,314	(b) The Portfolio invested in certain money market funds managed by		
Pinnacle West Capital Corp. . . . .	286	27,336	SSGA Funds Management, Inc. Amounts related to these		
Procter & Gamble Co. . . . .	271	28,198	transactions during the period ended March 31, 2019 are shown in		
Public Service Enterprise Group, Inc. . . . .	438	26,022	the Affiliate Table below.		
Raytheon Co. . . . .	125	22,760	(c) The rate shown is the annualized seven-day yield at March 31,		
Republic Services, Inc. . . . .	81	6,511	2019.		
Simon Property Group, Inc. REIT . . . . .	143	26,056	REIT = Real Estate Investment Trust		
Starbucks Corp. . . . .	186	13,827			
Sysco Corp. . . . .	415	27,705			
Target Corp. . . . .	309	24,800			

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$2,233,878	\$—	\$—	\$2,233,878
Short-Term Investment . . . . .	<u>15,296</u>	<u>—</u>	<u>—</u>	<u>15,296</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$2,249,174</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,249,174</u>

**Affiliate Table**

	<u>Number of Shares Held</u>		<u>Proceeds</u>			<u>Change in Unrealized</u>	<u>Number of Shares Held</u>		<u>Capital Gains</u>	
	<u>at 6/30/18</u>	<u>Value at 6/30/18</u>	<u>Cost of Purchases</u>	<u>from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Appreciation/ Depreciation</u>	<u>at 3/31/19</u>	<u>Value at 3/31/19</u>	<u>Dividend Income</u>	<u>Distributions</u>
State Street Institutional U.S. Government Money										
Market Fund, Class G Shares . . . . .	33,569	\$33,569	\$841,395	\$859,668	\$—	\$—	15,296	\$15,296	\$653	\$—

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 95.3%</b>					
<b>BRAZIL — 6.9%</b>					
Ambev SA . . . . .	564,485	\$ 2,441,165	Petroleo Brasileiro SA . . . . .	356,114	\$ 2,850,413
Atacadao Distribuicao Comercio e Industria Ltda . . . . .	49,200	253,984	Porto Seguro SA . . . . .	11,000	152,152
B2W Cia Digital (a) . . . . .	20,900	226,738	Raia Drogasil SA . . . . .	27,600	463,109
B3 SA - Brasil Bolsa Balcao . . . . .	246,592	2,035,238	Rumo SA (a) . . . . .	132,022	649,644
Banco Bradesco SA Preference Shares . . . . .	401,447	4,429,461	Sul America SA . . . . .	23,233	177,903
Banco Bradesco SA . . . . .	119,424	1,161,497	Suzano Papel e Celulose SA . . . . .	65,724	786,154
Banco do Brasil SA . . . . .	103,598	1,296,938	Telefonica Brasil SA Preference Shares . . . . .	53,155	648,781
Banco Santander Brasil SA . . . . .	49,000	553,622	TIM Participacoes SA . . . . .	100,400	304,164
BB Seguridade Participacoes SA . . . . .	83,137	566,537	Ultrapar Participacoes SA . . . . .	43,882	529,962
BR Malls Participacoes SA . . . . .	100,103	323,328	Vale SA . . . . .	378,684	4,955,772
Braskem SA Class A, Preference Shares . . . . .	20,500	268,122	WEG SA . . . . .	102,130	472,375
BRF SA (a) . . . . .	64,623	376,111			45,842,385
CCR SA . . . . .	142,369	429,481	<b>CHILE — 1.0%</b>		
Centrais Eletricas Brasileiras SA (a) . . . . .	26,800	252,664	Aguas Andinas SA Class A . . . . .	321,689	182,904
Centrais Eletricas Brasileiras SA Class B, Preference Shares (a) . . . . .	27,900	271,422	Banco de Chile . . . . .	2,969,154	437,165
Cia Brasileira de Distribuicao Preference Shares . . . . .	18,700	439,474	Banco de Credito e Inversiones SA . . . . .	5,812	371,572
Cia de Saneamento Basico do Estado de Sao Paulo . . . . .	41,600	448,955	Banco Santander Chile . . . . .	7,989,783	601,046
Cia Energetica de Minas Gerais Preference Shares . . . . .	106,726	381,194	Cencosud SA . . . . .	172,446	298,554
Cia Siderurgica Nacional SA (a) . . . . .	76,900	321,100	Cia Cervecerias Unidas SA . . . . .	17,663	252,874
Cielo SA . . . . .	143,556	350,065	Colbun SA . . . . .	950,433	214,816
Cosan SA . . . . .	19,700	215,897	Embotelladora Andina SA Class B, Preference Shares . . . . .	43,538	158,995
Embraer SA . . . . .	81,417	385,987	Empresa Nacional de Telecomunicaciones SA . . . . .	17,053	177,578
Engie Brasil Energia SA . . . . .	24,587	269,833	Empresas CMPC SA . . . . .	149,080	525,798
Equatorial Energia SA . . . . .	20,000	411,131	Empresas COPEC SA . . . . .	46,362	588,652
Gerdau SA Preference Shares . . . . .	123,000	478,511	Enel Americas SA . . . . .	3,412,809	606,755
Hypera SA . . . . .	40,100	266,873	Enel Chile SA . . . . .	3,374,031	353,530
IRB Brasil Resseguros S/A . . . . .	16,800	393,915	Itau CorpBanca . . . . .	18,907,140	166,711
Itau Unibanco Holding SA Preference Shares . . . . .	578,761	5,120,318	Latam Airlines Group SA . . . . .	35,831	380,965
Itausa - Investimentos Itau SA Preference Shares . . . . .	529,563	1,630,178	SACI Falabella . . . . .	89,532	665,758
Itausa - Investimentos Itau SA . . . . .	253	953	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares . . . . .	14,596	560,889
JBS SA . . . . .	113,300	463,483			6,544,562
Klabin SA . . . . .	86,407	378,115	<b>CHINA — 29.8%</b>		
Kroton Educacional SA . . . . .	167,121	455,195	3SBio, Inc. (b)(c) . . . . .	156,800	308,409
Localiza Rent a Car SA . . . . .	70,003	594,676	51job, Inc. ADR (a)(c) . . . . .	2,900	225,852
Lojas Americanas SA Preference Shares . . . . .	88,473	381,245	58.com, Inc. ADR (a) . . . . .	11,400	748,752
Lojas Renner SA . . . . .	85,392	961,063	AAC Technologies Holdings, Inc. . . . .	87,000	514,799
M Dias Branco SA . . . . .	11,300	126,162	Agile Group Holdings, Ltd. . . . .	186,000	300,919
Magazine Luiza SA . . . . .	9,200	408,618	Agricultural Bank of China, Ltd. Class A . . . . .	34,800	19,314
Multiplan Empreendimentos Imobiliarios SA . . . . .	32,254	193,854	Agricultural Bank of China, Ltd. Class H . . . . .	3,501,500	1,614,715
Natura Cosméticos SA . . . . .	22,400	261,258	Air China, Ltd. Class H . . . . .	226,000	278,111
Petrobras Distribuidora SA . . . . .	41,600	247,460	Alibaba Group Holding, Ltd. ADR (a) . . . . .	155,082	28,294,711
Petroleo Brasileiro SA Preference Shares . . . . .	468,798	3,380,135	Alibaba Health Information Technology, Ltd. (a)(c) . . . . .	426,500	492,787
			Aluminum Corp. of China, Ltd. Class H (a) . . . . .	456,000	167,879
			Angang Steel Co., Ltd. Class H (c) . . . . .	128,000	93,596

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Anhui Conch Cement Co., Ltd. Class H . . . . .	149,500	\$ 913,194	China Jinmao Holdings Group, Ltd. (c) . . . . .	636,000	\$ 414,820
ANTA Sports Products, Ltd. . . . .	128,000	870,732	China Life Insurance Co., Ltd. Class H . . . . .	891,000	2,394,932
Autohome, Inc. ADR (a)(c) . . . . .	7,100	746,352	China Literature, Ltd. (a)(b)(c) . . . . .	29,600	138,574
AviChina Industry & Technology Co., Ltd. Class H . . . . .	245,000	156,364	China Longyuan Power Group Corp., Ltd. Class H . . . . .	387,000	269,176
BAIC Motor Corp., Ltd. Class H (b) . . . . .	195,500	127,761	China Medical System Holdings, Ltd. . . . .	171,000	165,773
Baidu, Inc. ADR (a) . . . . .	33,100	5,456,535	China Mengniu Dairy Co., Ltd. . . . .	326,000	1,212,645
Bank of China, Ltd. Class H . . . . .	9,491,000	4,304,226	China Merchants Bank Co., Ltd. Class A . . . . .	4,300	21,703
Bank of Communications Co., Ltd. Class H . . . . .	1,055,000	864,165	China Merchants Bank Co., Ltd. Class H . . . . .	467,500	2,272,005
Baozun, Inc. ADR (a)(c) . . . . .	4,600	191,084	China Merchants Port Holdings Co., Ltd. . . . .	156,360	333,039
BBMG Corp. Class H (c) . . . . .	275,000	100,892	China Minsheng Banking Corp., Ltd. Class H . . . . .	743,200	539,652
Beijing Capital International Airport Co., Ltd. Class H . . . . .	196,000	186,014	China Mobile, Ltd. . . . .	735,500	7,495,589
Beijing Enterprises Holdings, Ltd. . . . .	61,000	345,798	China Molybdenum Co., Ltd. Class H (c) . . . . .	465,000	194,294
Beijing Enterprises Water Group, Ltd. . . . .	652,000	402,831	China National Building Material Co., Ltd. Class H . . . . .	474,000	373,768
Brilliance China Automotive Holdings, Ltd. . . . .	370,000	366,703	China Oilfield Services, Ltd. Class H . . . . .	224,000	241,979
BYD Co., Ltd. Class H (c) . . . . .	76,500	460,952	China Oriental Group Co., Ltd. . . . .	122,000	76,620
BYD Electronic International Co., Ltd. (c) . . . . .	76,500	98,622	China Overseas Land & Investment, Ltd. . . . .	460,000	1,746,253
CAR, Inc. (a)(c) . . . . .	89,000	76,756	China Pacific Insurance Group Co., Ltd. Class H . . . . .	317,600	1,246,133
CGN Power Co., Ltd. Class H (b) . . . . .	1,287,700	359,246	China Petroleum & Chemical Corp. Class H . . . . .	3,054,000	2,408,201
China Agri-Industries Holdings, Ltd. . . . .	247,000	84,641	China Power International Development, Ltd. . . . .	523,000	133,915
China Cinda Asset Management Co., Ltd. Class H . . . . .	1,016,481	282,286	China Railway Construction Corp., Ltd. Class H . . . . .	234,000	306,438
China CITIC Bank Corp., Ltd. Class H . . . . .	1,060,000	675,164	China Railway Group, Ltd. Class H . . . . .	462,000	421,394
China Coal Energy Co., Ltd. Class H . . . . .	245,000	101,434	China Railway Signal & Communication Corp., Ltd. Class H (b) . . . . .	174,000	137,649
China Communications Construction Co., Ltd. Class H . . . . .	528,000	546,164	China Reinsurance Group Corp. Class H . . . . .	669,000	141,471
China Communications Services Corp., Ltd. Class H . . . . .	292,000	260,384	China Resources Beer Holdings Co., Ltd. . . . .	173,333	729,770
China Conch Venture Holdings, Ltd. . . . .	193,000	690,871	China Resources Gas Group, Ltd. . . . .	106,000	499,621
China Construction Bank Corp. Class H . . . . .	11,511,500	9,869,158	China Resources Pharmaceutical Group, Ltd. (b) . . . . .	186,500	263,715
China Eastern Airlines Corp., Ltd. Class H . . . . .	164,000	116,368	China Resources Power Holdings Co., Ltd. . . . .	230,000	345,735
China Everbright Bank Co., Ltd. Class H . . . . .	301,000	142,257	China Shenhua Energy Co., Ltd. Class H . . . . .	409,000	932,630
China Everbright International, Ltd. . . . .	399,222	405,836	China Southern Airlines Co., Ltd. Class H . . . . .	206,000	184,220
China Evergrande Group (c) . . . . .	311,000	1,034,032	China Taiping Insurance Holdings Co., Ltd. . . . .	196,600	586,047
China Galaxy Securities Co., Ltd. Class H . . . . .	433,000	284,623	China Telecom Corp., Ltd. Class H . . . . .	1,672,000	928,658
China Hongqiao Group, Ltd. (c) . . . . .	271,000	204,028			
China Huarong Asset Management Co., Ltd. Class H (b) . . . . .	1,217,500	259,011			
China Huishan Dairy Holdings Co., Ltd. (a)(d) . . . . .	406,100	—			
China International Capital Corp., Ltd. Class H (b)(c) . . . . .	123,200	285,324			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Tower Corp., Ltd. Class H (a)(b) . . . . .	4,702,000	\$ 1,090,152	Guotai Junan Securities Co., Ltd. Class H (b) . . . . .	70,200	\$ 156,498
China Travel International Investment Hong Kong, Ltd. . . . .	258,000	65,733	Haitian International Holdings, Ltd. . . . .	72,000	163,629
China Unicom Hong Kong, Ltd. . . . .	726,000	920,222	Haitong Securities Co., Ltd. Class H . . . . .	393,600	509,427
China Vanke Co., Ltd. Class A . . . . .	4,900	22,398	Hangzhou Hikvision Digital Technology Co., Ltd. Class A . . . . .	4,600	24,004
China Vanke Co., Ltd. Class H . . . . .	146,900	617,545	Hengan International Group Co., Ltd. (c) . . . . .	87,500	766,884
China Zhongwang Holdings, Ltd. (c) . . . . .	192,800	105,120	HengTen Networks Group, Ltd. (a)(c). . . . .	2,664,000	80,769
Chongqing Rural Commercial Bank Co., Ltd. Class H . . . . .	310,000	178,893	Hua Hong Semiconductor, Ltd. (b)(c) . . . . .	55,000	128,918
CIFI Holdings Group Co., Ltd. . . . .	430,000	325,926	Huadian Power International Corp., Ltd. Class H . . . . .	194,000	79,825
CITIC Securities Co., Ltd. Class H . . . . .	271,500	632,236	Huaneng Power International, Inc. Class H . . . . .	512,000	297,418
CITIC, Ltd. . . . .	690,000	1,030,172	Huaneng Renewables Corp., Ltd. Class H . . . . .	596,000	165,514
CNOOC, Ltd. . . . .	2,134,000	3,996,178	Huatai Securities Co., Ltd. Class H (b) . . . . .	198,300	396,603
COSCO SHIPPING Energy Transportation Co., Ltd. Class H . . . . .	146,000	83,695	Huazhu Group, Ltd. ADR (c) . . . . .	15,600	657,384
COSCO SHIPPING Holdings Co., Ltd. Class H (a) . . . . .	304,750	126,559	Industrial & Commercial Bank of China, Ltd. Class A . . . . .	27,800	23,040
COSCO SHIPPING Ports, Ltd. . . . .	206,965	223,576	Industrial & Commercial Bank of China, Ltd. Class H . . . . .	8,290,000	6,072,332
Country Garden Holdings Co., Ltd. (c) . . . . .	909,500	1,420,451	Industrial Bank Co., Ltd. Class A . . . . .	7,800	21,088
Country Garden Services Holdings Co., Ltd. (a) . . . . .	139,000	258,878	Inner Mongolia Yitai Coal Co., Ltd. Class B . . . . .	134,300	165,323
CRRC Corp., Ltd. Class H . . . . .	504,000	475,111	iQIYI, Inc. ADR (a)(c) . . . . .	14,600	349,232
CSPC Pharmaceutical Group, Ltd. . . . .	562,000	1,045,255	JD.com, Inc. ADR (a)(c) . . . . .	87,367	2,634,115
Ctrip.com International, Ltd. ADR (a) . . . . .	48,967	2,139,368	Jiangsu Expressway Co., Ltd. Class H . . . . .	148,000	209,275
Dali Foods Group Co., Ltd. (b) . . . . .	252,300	188,664	Jiangsu Hengrui Medicine Co., Ltd. Class A . . . . .	1,900	18,495
Datang International Power Generation Co., Ltd. Class H . . . . .	360,000	96,306	Jiangxi Copper Co., Ltd. Class H . . . . .	155,000	205,747
Dongfeng Motor Group Co., Ltd. Class H . . . . .	332,000	332,425	Kaisa Group Holdings, Ltd. . . . .	250,000	113,377
ENN Energy Holdings, Ltd. . . . .	94,800	916,607	Kingdee International Software Group Co., Ltd. (c) . . . . .	282,000	326,188
Far East Horizon, Ltd. . . . .	260,000	275,569	Kingsoft Corp., Ltd. . . . .	103,000	261,897
Fosun International, Ltd. . . . .	307,000	520,143	Kunlun Energy Co., Ltd. . . . .	386,000	403,213
Future Land Development Holdings, Ltd. . . . .	218,000	269,933	Kweichow Moutai Co., Ltd. Class A . . . . .	400	50,828
Fuyao Glass Industry Group Co., Ltd. Class H (b) . . . . .	62,456	209,647	KWG Group Holdings, Ltd. . . . .	155,250	187,290
GDS Holdings, Ltd. ADR (a)(c) . . . . .	7,200	256,968	Legend Holdings Corp. Class H (b) . . . . .	44,800	118,992
Geely Automobile Holdings, Ltd. . . . .	586,000	1,119,752	Lenovo Group, Ltd. . . . .	856,000	769,860
Genscript Biotech Corp. (a) . . . . .	110,000	207,670	Logan Property Holdings Co., Ltd. . . . .	166,000	274,906
GF Securities Co., Ltd. Class H . . . . .	179,600	258,077	Longfor Group Holdings, Ltd. . . . .	180,000	634,017
GOME Retail Holdings, Ltd. (a)(c). . . . .	1,257,000	116,894	Luye Pharma Group, Ltd. (b)(c) . . . . .	143,500	125,403
Great Wall Motor Co., Ltd. Class H (c) . . . . .	368,500	276,494	Maanshan Iron & Steel Co., Ltd. Class H . . . . .	224,000	109,575
Greentown China Holdings, Ltd. . . . .	102,000	101,871	Meitu, Inc. (a)(b)(c) . . . . .	201,000	94,483
Greentown Service Group Co., Ltd. . . . .	108,000	95,756	Meituan Dianping Class B (a)(c) . . . . .	38,900	262,143
Guangdong Investment, Ltd. . . . .	356,000	687,515	Metallurgical Corp. of China, Ltd. Class H . . . . .	338,000	99,894
Guangzhou Automobile Group Co., Ltd. Class H . . . . .	358,800	423,707	Midea Group Co., Ltd. Class A . . . . .	3,300	23,928
Guangzhou R&F Properties Co., Ltd. Class H . . . . .	119,600	258,703			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MMG, Ltd. (a)(c) . . . . .	294,000	\$ 119,473	Tencent Holdings, Ltd. . . . .	683,300	\$ 31,423,296
Momo, Inc. ADR (a) . . . . .	17,500	669,200	Tencent Music Entertainment Group ADR (a)(c) . . . . .	10,600	191,860
NetEase, Inc. ADR. . . . .	9,273	2,238,966	Tingyi Cayman Islands Holding Corp. . . . .	232,000	382,433
New China Life Insurance Co., Ltd. Class H . . . . .	98,900	503,952	Tong Ren Tang Technologies Co., Ltd. Class H (c) . . . . .	67,500	90,631
New Oriental Education & Technology Group, Inc. ADR (a) . . . . .	17,200	1,549,548	Towngas China Co., Ltd. . . . .	113,815	89,458
Nexteer Automotive Group, Ltd. . .	99,000	122,332	TravelSky Technology, Ltd. Class H . . . . .	113,000	298,696
Noah Holdings, Ltd. ADR (a)(c) . .	3,200	155,072	Tsingtao Brewery Co., Ltd. Class H . . . . .	44,000	207,390
People's Insurance Co. Group of China, Ltd. Class H . . . . .	991,000	424,176	Uni-President China Holdings, Ltd. . . . .	163,000	159,886
PetroChina Co., Ltd. Class H . . . .	2,530,000	1,640,482	Vipshop Holdings, Ltd. ADR (a) . .	51,388	412,646
PICC Property & Casualty Co., Ltd. Class H . . . . .	819,000	930,640	Want Want China Holdings, Ltd. . .	585,000	485,888
Pinduoduo, Inc. ADR (a)(c) . . . . .	23,200	575,360	Weibo Corp. ADR (a)(c) . . . . .	6,560	406,654
Ping An Insurance Group Co. of China, Ltd. Class A. . . . .	2,200	25,239	Weichai Power Co., Ltd. Class H . .	238,000	380,196
Ping An Insurance Group Co. of China, Ltd. Class H (c) . . . . .	622,500	6,970,458	Wuliangye Yibin Co., Ltd. Class A.	1,800	25,444
Postal Savings Bank of China Co., Ltd. Class H (b) . . . . .	963,000	550,815	Wuxi Biologics Cayman, Inc. (a)(b) . . . . .	58,500	568,981
Semiconductor Manufacturing International Corp. (a)(c) . . . . .	357,300	361,399	Xiaomi Corp. Class B (a)(b)(c) . . .	416,900	604,376
Shandong Weigao Group Medical Polymer Co., Ltd. Class H . . . . .	236,000	225,479	Xinjiang Goldwind Science & Technology Co., Ltd. Class H (c) . . . . .	82,600	118,903
Shanghai Electric Group Co., Ltd. Class H . . . . .	318,000	120,719	Xinyi Solar Holdings, Ltd. . . . .	360,000	173,351
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H . . . . .	66,000	238,358	Yanzhou Coal Mining Co., Ltd. Class H . . . . .	230,000	225,900
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B . . . . .	105,660	155,109	Yihai International Holding, Ltd. . .	59,000	262,683
Shanghai Pharmaceuticals Holding Co., Ltd. Class H . . . . .	100,700	219,361	Yum China Holdings, Inc. . . . .	43,100	1,935,621
Shanghai Pudong Development Bank Co., Ltd. Class A . . . . .	14,600	24,505	Yuzhou Properties Co., Ltd. . . . .	177,466	107,158
Shenzhen Investment, Ltd. . . . .	376,000	143,695	YY, Inc. ADR (a) . . . . .	5,800	487,258
Shenzhen International Group Holdings, Ltd. . . . .	90,600	1,214,163	Zhaojin Mining Industry Co., Ltd. Class H . . . . .	125,500	125,661
Shui On Land, Ltd. . . . .	425,800	105,230	Zhejiang Expressway Co., Ltd. Class H . . . . .	162,000	185,734
Sihuan Pharmaceutical Holdings Group, Ltd. . . . .	423,000	102,383	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c) . . . . .	28,700	103,101
SINA Corp. (a) . . . . .	7,800	462,072	Zhongsheng Group Holdings, Ltd. (c) . . . . .	69,500	172,467
Sino-Ocean Group Holding, Ltd. . .	379,500	166,304	Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	66,200	391,299
Sinopec Engineering Group Co., Ltd. Class H . . . . .	163,500	159,544	Zijin Mining Group Co., Ltd. Class H . . . . .	662,000	274,078
Sinopec Shanghai Petrochemical Co., Ltd. Class H . . . . .	380,000	181,046	ZTE Corp. Class H (a) . . . . .	87,800	263,961
Sinopharm Group Co., Ltd. Class H . . . . .	141,600	589,853	ZTO Express Cayman, Inc. ADR. . .	38,600	705,608
Sinotrans, Ltd. Class H . . . . .	239,500	102,818			196,438,972
Sinotruk Hong Kong, Ltd. . . . .	86,500	184,020	<b>COLOMBIA — 0.4%</b>		
SOHO China, Ltd. (a) . . . . .	241,000	101,313	Bancolombia SA . . . . .	28,086	349,148
Sunac China Holdings, Ltd. (c) . . .	291,700	1,452,935	Bancolombia SA Preference Shares . . . . .	53,811	682,461
Sunny Optical Technology Group Co., Ltd. . . . .	84,600	1,010,357	Cementos Argos SA . . . . .	58,844	145,564
TAL Education Group ADR (a) . . .	42,800	1,544,224	Ecopetrol SA . . . . .	587,120	629,423
			Grupo Argos SA . . . . .	35,158	199,769
			Grupo Aval Acciones y Valores SA Preference Shares. . . . .	454,374	176,159

See accompanying notes to schedule of investments.



**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Grupo de Inversiones Suramericana SA Preference Shares . . . . .	13,200	\$ 142,547	Nine Dragons Paper Holdings, Ltd. . . . .	189,000	\$ 180,093
Grupo de Inversiones Suramericana SA . . . . .	28,763	330,837	Shanghai Industrial Holdings, Ltd. . . . .	57,000	134,187
Interconexion Electrica SA ESP . . . . .	51,163	256,339	Shenzhen International Holdings, Ltd. . . . .	113,050	239,927
		2,912,247	Shimao Property Holdings, Ltd. . . . .	136,000	425,328
<b>CZECH REPUBLIC — 0.2%</b>			Sino Biopharmaceutical, Ltd. . . . .	839,000	765,258
CEZ A/S . . . . .	18,944	445,090	SSY Group, Ltd. . . . .	184,000	171,109
Komerčni banka A/S. . . . .	9,286	379,435	Sun Art Retail Group, Ltd. . . . .	290,000	282,613
Moneta Money Bank A/S (b) . . . . .	58,343	201,368	Yuexiu Property Co., Ltd. . . . .	799,000	192,372
		1,025,893			7,803,441
<b>EGYPT — 0.1%</b>			<b>HUNGARY — 0.3%</b>		
Commercial International Bank Egypt SAE. . . . .	155,148	613,699	MOL Hungarian Oil & Gas PLC . . . . .	43,979	503,291
Eastern Tobacco . . . . .	98,885	104,990	OTP Bank Nyrt. . . . .	26,997	1,187,548
ElSewedy Electric Co. . . . .	98,402	88,465	Richter Gedeon Nyrt . . . . .	16,921	318,996
		807,154			2,009,835
<b>GREECE — 0.2%</b>			<b>INDIA — 8.8%</b>		
Alpha Bank AE (a). . . . .	171,194	237,206	Adani Ports & Special Economic Zone, Ltd. . . . .	60,776	333,204
FF Group (a)(d). . . . .	3,869	10,426	Ambuja Cements, Ltd. . . . .	68,834	233,752
Hellenic Telecommunications Organization SA . . . . .	29,018	389,039	Ashok Leyland, Ltd. . . . .	144,420	189,919
JUMBO SA . . . . .	12,620	211,139	Asian Paints, Ltd. . . . .	34,174	735,031
Motor Oil Hellas Corinth Refineries SA . . . . .	7,510	174,555	Aurobindo Pharma, Ltd. . . . .	31,970	362,965
OPAP SA. . . . .	27,639	285,517	Avenue Supermarts, Ltd. (a)(b) . . . . .	14,631	310,255
Titan Cement Co. SA . . . . .	5,183	112,088	Axis Bank, Ltd. (a) . . . . .	227,578	2,546,640
		1,419,970	Bajaj Auto, Ltd. . . . .	10,054	420,447
<b>HONG KONG — 1.2%</b>			Bajaj Finance, Ltd. . . . .	20,896	911,099
Alibaba Pictures Group, Ltd. (a)(c). . . . .	1,725,900	305,607	Bajaj Finserv, Ltd. . . . .	4,579	465,006
China Ding Yi Feng Holdings, Ltd. (a)(c)(e). . . . .	112,000	329,582	Bharat Forge, Ltd. . . . .	25,984	192,193
China Everbright, Ltd. . . . .	114,000	225,968	Bharat Petroleum Corp., Ltd. . . . .	91,293	524,235
China First Capital Group, Ltd. (a). . . . .	382,000	201,950	Bharti Airtel, Ltd. . . . .	168,768	807,723
China Gas Holdings, Ltd. . . . .	214,400	753,819	Bharti Infratel, Ltd. . . . .	40,967	184,862
China Resources Cement Holdings, Ltd. . . . .	299,000	308,524	Bosch, Ltd. . . . .	845	221,999
China Resources Land, Ltd. . . . .	332,000	1,488,723	Britannia Industries, Ltd. . . . .	6,960	309,832
China State Construction International Holdings, Ltd. . . . .	240,000	224,715	Cadila Healthcare, Ltd. . . . .	24,031	119,747
China Traditional Chinese Medicine Holdings Co., Ltd. . . . .	278,000	165,384	Cipla, Ltd. . . . .	40,900	311,407
Fullshare Holdings, Ltd. (c) . . . . .	788,600	105,482	Coal India, Ltd. . . . .	82,509	281,620
Haier Electronics Group Co., Ltd. . . . .	153,000	444,385	Container Corp. Of India, Ltd. . . . .	25,257	191,775
Hutchison China MediTech, Ltd. ADR (a). . . . .	6,600	201,828	Dabur India, Ltd. . . . .	62,533	369,195
Jiayuan International Group, Ltd. . . . .	120,358	63,629	Divi's Laboratories, Ltd. . . . .	9,808	241,961
Kingboard Holdings, Ltd. . . . .	84,500	299,789	Dr Reddy's Laboratories, Ltd. ADR (c). . . . .	1,119	45,320
Kingboard Laminates Holdings, Ltd. . . . .	133,800	140,619	Dr Reddy's Laboratories, Ltd. . . . .	12,520	502,788
Lee & Man Paper Manufacturing, Ltd. . . . .	179,000	152,550	Eicher Motors, Ltd. . . . .	1,593	471,772
			GAIL India, Ltd. . . . .	84,507	426,957
			GAIL India, Ltd. GDR . . . . .	1,904	58,262
			Glenmark Pharmaceuticals, Ltd. . . . .	16,028	149,232
			Godrej Consumer Products, Ltd. . . . .	42,979	424,548
			Grasim Industries, Ltd. . . . .	39,281	487,646
			Havells India, Ltd. . . . .	30,412	339,350
			HCL Technologies, Ltd. . . . .	64,364	1,009,941
			Hero MotoCorp, Ltd. . . . .	5,759	212,162
			Hindalco Industries, Ltd. . . . .	139,756	413,367
			Hindustan Petroleum Corp., Ltd. . . . .	75,023	307,240
			Hindustan Unilever, Ltd. . . . .	77,802	1,916,552

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Housing Development Finance Corp., Ltd. . . . .	195,024	\$ 5,529,082	Yes Bank, Ltd. . . . .	203,435	\$ 806,105
ICICI Bank, Ltd. ADR . . . . .	2,650	30,369	Zee Entertainment Enterprises, Ltd. . . . .	57,992	371,099
ICICI Bank, Ltd. . . . .	280,412	1,615,481			58,024,589
Indiabulls Housing Finance, Ltd. . . . .	32,634	405,458	<b>INDONESIA — 2.1%</b>		
Indian Oil Corp., Ltd. . . . .	228,394	536,903	Adaro Energy Tbk PT . . . . .	1,664,500	157,216
Infosys, Ltd. ADR . . . . .	1,518	16,592	Astra International Tbk PT . . . . .	2,439,400	1,254,818
Infosys, Ltd. . . . .	415,995	4,456,596	Bank Central Asia Tbk PT . . . . .	1,180,600	2,300,677
InterGlobe Aviation, Ltd. (b) . . . . .	11,358	233,997	Bank Danamon Indonesia Tbk PT . . . . .	334,800	218,654
ITC, Ltd. . . . .	410,926	1,759,078	Bank Mandiri Persero Tbk PT . . . . .	2,243,700	1,173,846
JSW Steel, Ltd. . . . .	99,235	419,573	Bank Negara Indonesia Persero Tbk PT . . . . .	878,900	580,173
Larsen & Toubro, Ltd. GDR . . . . .	3,369	67,110	Bank Rakyat Indonesia Persero Tbk PT . . . . .	6,650,200	1,924,075
Larsen & Toubro, Ltd. . . . .	53,142	1,060,040	Bank Tabungan Negara Persero Tbk PT . . . . .	468,600	80,294
LIC Housing Finance, Ltd. . . . .	34,422	263,848	Bukit Asam Tbk PT . . . . .	314,100	92,642
Lupin, Ltd. . . . .	26,873	286,652	Bumi Serpong Damai Tbk PT (a) . . . . .	1,003,000	98,962
Mahindra & Mahindra Financial Services, Ltd. . . . .	35,013	212,479	Charoen Pokphand Indonesia Tbk PT . . . . .	867,000	389,663
Mahindra & Mahindra, Ltd. GDR . . . . .	5,880	58,212	Gudang Garam Tbk PT . . . . .	59,000	344,719
Mahindra & Mahindra, Ltd. . . . .	84,016	818,633	Hanjaya Mandala Sampoerna Tbk PT . . . . .	1,148,100	302,344
Marico, Ltd. . . . .	54,929	275,537	Indah Kiat Pulp & Paper Corp. Tbk PT . . . . .	314,000	189,635
Maruti Suzuki India, Ltd. . . . .	12,743	1,227,301	Indocement Tunggal Prakarsa Tbk PT . . . . .	226,400	348,185
Motherson Sumi Systems, Ltd. . . . .	109,174	236,077	Indofood CBP Sukses Makmur Tbk PT . . . . .	271,800	177,987
Nestle India, Ltd. . . . .	2,768	437,965	Indofood Sukses Makmur Tbk PT . . . . .	507,600	227,244
NTPC, Ltd. . . . .	283,535	553,563	Jasa Marga Persero Tbk PT . . . . .	247,489	103,844
Oil & Natural Gas Corp., Ltd. . . . .	167,051	385,827	Kalbe Farma Tbk PT . . . . .	2,437,100	260,140
Page Industries, Ltd. . . . .	629	226,984	Pabrik Kertas Tjiwi Kimia Tbk PT . . . . .	177,100	137,116
Petronet LNG, Ltd. . . . .	69,333	250,710	Pakuwon Jati Tbk PT . . . . .	1,854,900	89,879
Pidilite Industries, Ltd. . . . .	14,662	264,244	Perusahaan Gas Negara Persero Tbk . . . . .	1,242,400	205,031
Piramal Enterprises, Ltd. . . . .	9,856	391,828	Semen Indonesia Persero Tbk PT . . . . .	364,300	356,881
Power Grid Corp. of India, Ltd. . . . .	221,488	632,092	Surya Citra Media Tbk PT . . . . .	683,500	79,438
REC, Ltd. . . . .	86,724	190,912	Telekomunikasi Indonesia Persero Tbk PT . . . . .	5,887,300	1,633,064
Reliance Industries, Ltd. GDR (b) . . . . .	615	24,662	Tower Bersama Infrastructure Tbk PT . . . . .	224,500	62,116
Reliance Industries, Ltd. . . . .	340,360	6,696,899	Unilever Indonesia Tbk PT . . . . .	181,600	627,757
Shree Cement, Ltd. . . . .	965	261,187	United Tractors Tbk PT . . . . .	205,000	389,413
Shriram Transport Finance Co., Ltd. . . . .	17,900	329,435			13,805,813
State Bank of India (a) . . . . .	195,005	902,329	<b>LUXEMBOURG — 0.0% (f)</b>		
State Bank of India GDR (a) . . . . .	1,998	92,407	Reinet Investments SCA . . . . .	17,237	294,976
Sun Pharmaceutical Industries, Ltd. . . . .	98,969	682,604	<b>MALAYSIA — 2.1%</b>		
Tata Consultancy Services, Ltd. . . . .	107,685	3,108,914	AirAsia Group Bhd . . . . .	175,900	114,610
Tata Motors, Ltd. ADR (a)(c) . . . . .	541	6,795	Alliance Bank Malaysia Bhd . . . . .	115,600	115,812
Tata Motors, Ltd. (a) . . . . .	190,386	477,923	AMMB Holdings Bhd . . . . .	191,900	214,345
Tata Power Co., Ltd. . . . .	138,650	147,406	Axiata Group Bhd . . . . .	330,093	335,551
Tata Steel, Ltd. . . . .	32,077	241,081	British American Tobacco Malaysia Bhd . . . . .	16,200	143,409
Tata Steel, Ltd. GDR . . . . .	10,534	77,952	CIMB Group Holdings Bhd . . . . .	568,409	717,038
Tech Mahindra, Ltd. . . . .	55,819	625,592	Dialog Group Bhd . . . . .	444,400	345,070
Titan Co., Ltd. . . . .	37,057	612,544			
UltraTech Cement, Ltd. . . . .	11,418	659,071			
United Spirits, Ltd. (a) . . . . .	35,264	284,046			
UPL, Ltd. . . . .	42,898	593,234			
Vedanta, Ltd. . . . .	151,502	404,151			
Vedanta, Ltd. ADR . . . . .	366	3,865			
Vodafone Idea, Ltd. (a) . . . . .	270,130	69,994			
Wipro, Ltd. ADR (c) . . . . .	24,721	98,390			
Wipro, Ltd. . . . .	155,993	573,757			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DiGi.Com Bhd . . . . .	372,500	\$ 415,156	Fibra Uno Administracion SA de CV REIT . . . . .	402,958	\$ 555,697
Fraser & Neave Holdings Bhd. . . . .	15,100	128,863	Fomento Economico Mexicano SAB de CV . . . . .	232,880	2,148,055
Gamuda Bhd . . . . .	225,300	158,938	Gruma SAB de CV Class B . . . . .	26,060	267,055
Genting Bhd. . . . .	249,200	405,312	Grupo Aeroportuario del Pacifico SAB de CV Class B . . . . .	43,200	383,238
Genting Malaysia Bhd . . . . .	366,800	287,510	Grupo Aeroportuario del Sureste SAB de CV Class B . . . . .	25,370	410,262
Genting Plantations Bhd . . . . .	28,800	74,778	Grupo Bimbo SAB de CV Class A. Grupo Carso SAB de CV Series A1 (c) . . . . .	198,615	414,585
HAP Seng Consolidated Bhd . . . . .	77,700	188,421	Grupo Financiero Banorte SAB de CV Series O . . . . .	52,900	207,236
Hartalega Holdings Bhd . . . . .	162,500	184,293	Grupo Financiero Inbursa SAB de CV Series O (c) . . . . .	311,103	1,691,239
Hong Leong Bank Bhd . . . . .	78,500	390,337	Grupo Mexico SAB de CV Class B . . . . .	283,526	392,603
Hong Leong Financial Group Bhd . . . . .	26,800	125,909	Grupo Televisa SAB Series CPO (c) . . . . .	295,929	654,484
IHH Healthcare Bhd. . . . .	255,900	361,676	Industrias Penoles SAB de CV . . . . .	17,115	213,727
IJM Corp. Bhd . . . . .	337,500	183,527	Infraestructura Energetica Nova SAB de CV . . . . .	65,700	264,189
IOI Corp. Bhd. . . . .	217,200	237,284	Kimberly-Clark de Mexico SAB de CV Class A (c) . . . . .	185,389	314,055
IOI Properties Group Bhd . . . . .	196,525	63,543	Megacable Holdings SAB de CV. . . . .	37,300	173,102
Kuala Lumpur Kepong Bhd . . . . .	52,600	319,530	Mexichem SAB de CV . . . . .	126,310	302,141
Malayan Banking Bhd . . . . .	458,490	1,041,078	Promotora y Operadora de Infraestructura SAB de CV. . . . .	26,275	260,698
Malaysia Airports Holdings Bhd . . . . .	105,200	186,564	Wal-Mart de Mexico SAB de CV . . . . .	627,994	1,679,939
Maxis Bhd . . . . .	286,700	376,414			16,877,517
MISC Bhd . . . . .	129,400	212,048	<b>PAKISTAN — 0.0% (f)</b>		
Nestle Malaysia Bhd. . . . .	6,800	244,517	Habib Bank, Ltd. . . . .	66,000	62,127
Petronas Chemicals Group Bhd. . . . .	290,300	651,353	MCB Bank, Ltd. . . . .	48,800	68,139
Petronas Dagangan Bhd . . . . .	23,200	142,070	Oil & Gas Development Co., Ltd. . . . .	76,400	80,091
Petronas Gas Bhd . . . . .	81,800	353,047			210,357
PPB Group Bhd . . . . .	68,720	308,377	<b>PERU — 0.4%</b>		
Press Metal Aluminium Holdings Bhd . . . . .	163,300	180,400	Cia de Minas Buenaventura SAA ADR. . . . .	21,500	371,520
Public Bank Bhd . . . . .	348,700	1,978,173	Credicorp, Ltd. . . . .	8,100	1,943,595
QL Resources Bhd. . . . .	81,800	137,853	Southern Copper Corp. (c) . . . . .	10,267	407,395
RHB Capital Bhd. . . . .	116,810	163,091			2,722,510
Sime Darby Bhd . . . . .	295,469	161,395	<b>PHILIPPINES — 1.1%</b>		
Sime Darby Plantation Bhd . . . . .	288,469	354,713	Aboitiz Equity Ventures, Inc. . . . .	227,830	255,772
Sime Darby Property Bhd . . . . .	365,569	99,395	Aboitiz Power Corp. . . . .	164,600	110,966
SP Setia Bhd Group . . . . .	171,547	95,386	Alliance Global Group, Inc. . . . .	457,100	140,673
Telekom Malaysia Bhd . . . . .	127,600	100,017	Ayala Corp. . . . .	30,725	550,019
Tenaga Nasional Bhd . . . . .	370,700	1,149,556	Ayala Land, Inc. . . . .	889,500	760,589
Top Glove Corp. Bhd . . . . .	162,800	184,234	Bank of the Philippine Islands. . . . .	104,979	168,334
Westports Holdings Bhd . . . . .	130,400	120,099	BDO Unibank, Inc. . . . .	233,639	595,332
YTL Corp. Bhd. . . . .	386,796	100,430	DMCI Holdings, Inc. . . . .	443,930	101,450
		13,851,122	Globe Telecom, Inc. . . . .	3,720	137,295
<b>MEXICO — 2.6%</b>			GT Capital Holdings, Inc. . . . .	11,113	197,139
Alfa SAB de CV Class A. . . . .	370,340	392,916	International Container Terminal Services, Inc. . . . .	106,310	264,611
Alsea SAB de CV (c) . . . . .	62,700	131,364			
America Movil SAB de CV Series L . . . . .	4,026,221	2,878,911			
Arca Continental SAB de CV . . . . .	53,600	298,430			
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand Class B (c) . . . . .	220,716	301,646			
Cemex SAB de CV Series CPO (a)(c) . . . . .	1,824,117	851,991			
Coca-Cola Femsa SAB de CV Series L . . . . .	63,400	419,213			
El Puerto de Liverpool SAB de CV Series C1 (c) . . . . .	21,000	132,642			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
JG Summit Holdings, Inc. . . . .	349,560	\$ 422,721	<b>ROMANIA — 0.1%</b>		
Jollibee Foods Corp. . . . .	53,440	322,614	NEPI Rockcastle PLC. . . . .	44,266	\$ 372,760
Manila Electric Co. . . . .	25,860	187,142	<b>RUSSIA — 3.6%</b>		
Megaworld Corp. . . . .	1,275,800	140,919	Alrosa PJSC . . . . .	304,793	429,417
Metro Pacific Investments Corp. . . . .	1,727,000	159,512	Gazprom PJSC . . . . .	1,273,928	2,906,101
Metropolitan Bank & Trust Co. . . . .	192,113	292,322	Inter RAO UES PJSC . . . . .	3,621,928	205,497
PLDT, Inc. . . . .	9,961	218,152	LUKOIL PJSC . . . . .	58,221	5,214,390
Robinsons Land Corp. . . . .	250,186	116,731	Magnit PJSC GDR. . . . .	6,500	91,650
Security Bank Corp. . . . .	25,200	83,024	Magnit PJSC . . . . .	9,091	503,276
SM Investments Corp. . . . .	28,710	510,667	Magnitogorsk Iron & Steel Works PJSC. . . . .	258,500	178,832
SM Prime Holdings, Inc. . . . .	1,217,500	925,124	MMC Norilsk Nickel PJSC . . . . .	7,588	1,580,027
Universal Robina Corp. . . . .	108,760	314,826	Mobile TeleSystems PJSC ADR . . . . .	49,670	375,505
		<u>6,975,934</u>	Mobile TeleSystems PJSC . . . . .	17,901	68,855
<b>POLAND — 1.1%</b>			Moscow Exchange MICEX-RTS PJSC (a) . . . . .	157,411	218,251
Alior Bank SA (a) . . . . .	11,309	176,249	Novatek PJSC GDR . . . . .	1,100	188,540
Bank Handlowy w Warszawie SA . . . . .	3,954	69,615	Novatek PJSC . . . . .	101,850	1,668,729
Bank Millennium SA (a) . . . . .	70,894	165,315	Novolipetsk Steel PJSC (a) . . . . .	146,523	378,343
Bank Polska Kasa Opieki SA . . . . .	20,301	582,472	PhosAgro PJSC GDR . . . . .	14,306	179,254
CCC SA . . . . .	3,605	202,354	Polymetal International PLC. . . . .	20,880	235,183
CD Projekt SA (a) . . . . .	7,952	414,831	Polyus PJSC (a) . . . . .	3,245	267,291
Cyfrowy Polsat SA (a) . . . . .	29,588	198,187	Rosneft Oil Co. PJSC . . . . .	140,461	881,389
Dino Polska SA (a)(b) . . . . .	6,152	194,163	Sberbank of Russia PJSC . . . . .	1,289,524	4,208,876
Grupa Lotos SA . . . . .	10,606	230,719	Severstal PJSC . . . . .	25,560	399,560
Jastrzebska Spolka Weglowa SA (a) . . . . .	5,878	93,524	Surgutneftegas PJSC Preference Shares . . . . .	826,900	514,850
KGHM Polska Miedz SA (a) . . . . .	17,033	475,379	Surgutneftegas PJSC . . . . .	844,500	318,853
LPP SA . . . . .	159	345,260	Tatneft PJSC . . . . .	182,616	2,091,686
mBank SA . . . . .	1,688	187,211	Transneft PJSC Preference Shares . . . . .	52	139,305
Orange Polska SA (a) . . . . .	76,094	101,820	VTB Bank PJSC . . . . .	373,600,000	202,865
PGE Polska Grupa Energetyczna SA (a) . . . . .	104,212	270,190	X5 Retail Group NV GDR. . . . .	14,940	372,305
Polski Koncern Naftowy ORLEN SA . . . . .	36,054	918,219			<u>23,818,830</u>
Polskie Gornictwo Naftowe i Gazownictwo SA . . . . .	213,120	347,709	<b>SINGAPORE — 0.0% (f)</b>		
Powszechna Kasa Oszczednosci Bank Polski SA . . . . .	105,229	1,058,918	BOC Aviation, Ltd. (b) . . . . .	23,700	193,375
Powszechny Zaklad Ubezpieczen SA . . . . .	72,929	770,407	<b>SOUTH AFRICA — 5.6%</b>		
Santander Bank Polska SA . . . . .	4,274	424,741	Absa Group, Ltd. (c) . . . . .	86,797	915,442
		<u>7,227,283</u>	Anglo American Platinum, Ltd. . . . .	6,599	336,854
<b>QATAR — 0.9%</b>			AngloGold Ashanti, Ltd. (c) . . . . .	48,980	650,712
Barwa Real Estate Co. . . . .	23,102	232,559	Aspen Pharmacare Holdings, Ltd. . . . .	46,311	298,587
Commercial Bank PQSC . . . . .	22,868	282,337	Bid Corp., Ltd. . . . .	40,578	838,502
Ezdan Holding Group QSC (a) . . . . .	98,053	266,628	Bidvest Group, Ltd. . . . .	40,167	538,949
Industries Qatar QSC . . . . .	21,919	745,935	Capitec Bank Holdings, Ltd. . . . .	4,927	461,222
Masraf Al Rayan QSC . . . . .	43,799	442,110	Clicks Group, Ltd. . . . .	31,021	396,247
Ooredoo QSC . . . . .	9,694	176,799	Discovery, Ltd. . . . .	43,302	410,763
Qatar Electricity & Water Co. QSC . . . . .	6,012	284,504	Exxaro Resources, Ltd. . . . .	30,772	350,689
Qatar Insurance Co. SAQ. . . . .	18,088	181,290	FirstRand, Ltd. (c) . . . . .	403,449	1,761,369
Qatar Islamic Bank SAQ . . . . .	13,731	571,944	Fortress REIT, Ltd. Class A, . . . . .	132,706	168,951
Qatar National Bank QPSC . . . . .	54,144	2,684,335	Fortress REIT, Ltd. Class B, (c) . . . . .	88,328	66,026
		<u>5,868,441</u>	Foschini Group, Ltd. . . . .	27,295	308,509
			Gold Fields, Ltd. . . . .	97,070	358,630
			Growthpoint Properties, Ltd. REIT. . . . .	353,275	598,213
			Hyprop Investments, Ltd. REIT. . . . .	29,664	144,975
			Investec, Ltd. . . . .	35,166	205,662

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kumba Iron Ore, Ltd. (c) . . . . .	8,059	\$ 240,464	DGB Financial Group, Inc. . . . .	18,791	\$ 135,250
Liberty Holdings, Ltd. . . . .	16,199	113,484	Doosan Bobcat, Inc. . . . .	5,246	142,808
Life Healthcare Group Holdings, Ltd. . . . .	159,244	296,376	E-MART, Inc. . . . .	2,554	387,004
MMI Holdings, Ltd. (c) . . . . .	104,070	119,721	Fila Korea, Ltd. . . . .	5,908	405,977
Mondi, Ltd. . . . .	14,271	315,459	GS Engineering & Construction Corp. . . . .	6,942	260,531
Mr. Price Group, Ltd. . . . .	30,165	396,420	GS Holdings Corp. . . . .	6,047	281,281
MTN Group, Ltd. (c) . . . . .	204,312	1,255,517	GS Retail Co., Ltd. . . . .	3,214	110,852
MultiChoice Group, Ltd. (a) . . . . .	51,399	430,189	Hana Financial Group, Inc. . . . .	35,579	1,140,935
Naspers, Ltd. Class N . . . . .	52,501	12,130,757	Hankook Tire Co., Ltd. . . . .	9,159	302,180
Nedbank Group, Ltd. (c) . . . . .	48,247	840,536	Hanmi Pharm Co., Ltd. . . . .	787	316,159
Netcare, Ltd. . . . .	142,508	230,740	Hanmi Science Co., Ltd. . . . .	1,686	114,965
Old Mutual, Ltd. (c) . . . . .	595,407	902,942	Hanon Systems . . . . .	22,868	228,660
Pick n Pay Stores, Ltd. . . . .	44,061	202,901	Hanwha Chemical Corp. . . . .	12,733	234,446
PSG Group, Ltd. . . . .	18,510	335,641	Hanwha Corp. . . . .	5,038	134,927
Rand Merchant Investment Holdings, Ltd. . . . .	83,859	194,976	Hanwha Life Insurance Co., Ltd. . . . .	34,930	123,090
Redefine Properties, Ltd. REIT . . . . .	643,308	432,701	HDC Hyundai Development Co-Engineering & Construction. . . . .	3,370	150,523
Remgro, Ltd. . . . .	63,818	819,826	HLB, Inc. (a) . . . . .	3,853	271,553
Resilient REIT, Ltd. . . . .	32,226	122,234	Hotel Shilla Co., Ltd. . . . .	3,859	324,331
RMB Holdings, Ltd. (c) . . . . .	86,003	453,116	Hyundai Construction Equipment Co., Ltd. . . . .	4	168
Sanlam, Ltd. (c) . . . . .	214,729	1,098,269	Hyundai Department Store Co., Ltd. . . . .	1,567	139,430
Sappi, Ltd. . . . .	64,084	296,174	Hyundai Engineering & Construction Co., Ltd. . . . .	9,304	437,700
Sasol, Ltd. . . . .	67,314	2,100,463	Hyundai Glovis Co., Ltd. . . . .	2,152	243,619
Shoprite Holdings, Ltd. . . . .	52,632	578,865	Hyundai Heavy Industries Co., Ltd. (a) . . . . .	4,456	467,152
SPAR Group, Ltd. . . . .	23,362	310,840	Hyundai Heavy Industries Holdings Co., Ltd. . . . .	1,151	337,664
Standard Bank Group, Ltd. . . . .	155,050	1,991,499	Hyundai Marine & Fire Insurance Co., Ltd. . . . .	7,213	240,836
Telkom SA SOC, Ltd. . . . .	31,731	160,445	Hyundai Mobis Co., Ltd. . . . .	8,200	1,506,211
Tiger Brands, Ltd. . . . .	19,448	357,370	Hyundai Motor Co. . . . .	16,645	1,752,337
Truworths International, Ltd. . . . .	52,227	251,298	Hyundai Motor Co. Preference Shares (g) . . . . .	4,501	302,552
Vodacom Group, Ltd. . . . .	76,521	591,262	Hyundai Motor Co. Preference Shares (g) . . . . .	2,676	163,139
Woolworths Holdings, Ltd. . . . .	117,374	378,299	Hyundai Steel Co. . . . .	9,783	386,976
		36,759,086	Industrial Bank of Korea . . . . .	30,793	381,148
<b>SOUTH KOREA — 12.5%</b>			Kakao Corp. . . . .	6,086	554,930
Amorepacific Corp. . . . .	3,890	645,992	Kangwon Land, Inc. . . . .	14,360	404,828
Amorepacific Corp. Preference Shares . . . . .	1,001	94,359	KB Financial Group, Inc. . . . .	47,608	1,755,259
AMOREPACIFIC Group. . . . .	3,282	201,240	KCC Corp. . . . .	660	185,191
BGF retail Co., Ltd. . . . .	940	180,944	Kia Motors Corp. . . . .	31,726	988,031
BNK Financial Group, Inc. . . . .	30,109	177,190	Korea Aerospace Industries, Ltd. . . . .	9,041	281,561
Celltrion Healthcare Co., Ltd. (a)(c) . . . . .	6,013	353,862	Korea Electric Power Corp. (a) . . . . .	30,948	815,210
Celltrion Pharm, Inc. (a) . . . . .	1,928	94,098	Korea Gas Corp. . . . .	3,203	127,262
Celltrion, Inc. (a)(c) . . . . .	9,970	1,589,789	Korea Investment Holdings Co., Ltd. . . . .	5,047	276,115
Cheil Worldwide, Inc. . . . .	8,082	172,306	Korea Zinc Co., Ltd. . . . .	1,035	423,993
CJ CheilJedang Corp. . . . .	1,023	291,101	Korean Air Lines Co., Ltd. . . . .	5,857	164,343
CJ Corp. . . . .	1,687	185,033	KT Corp. . . . .	3,959	95,566
CJ ENM Co., Ltd. . . . .	1,247	255,970	KT&G Corp. . . . .	14,056	1,281,646
CJ Logistics Corp. (a) . . . . .	931	135,742	Kumho Petrochemical Co., Ltd. . . . .	2,301	192,983
Coway Co., Ltd. . . . .	6,271	522,077	LG Chem, Ltd. . . . .	5,499	1,773,090
Daelim Industrial Co., Ltd. . . . .	3,213	272,869			
Daewoo Engineering & Construction Co., Ltd. (a) . . . . .	19,772	88,487			
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (a) . . . . .	4,143	102,015			
DB Insurance Co., Ltd. . . . .	6,060	366,771			

See accompanying notes to schedule of investments.



**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LG Chem, Ltd. Preference Shares . . . . .	922	\$ 168,951	Woori Financial Group, Inc. . . . .	55,777	\$ 675,653
LG Corp. . . . .	11,261	768,855	Yuhan Corp. . . . .	1,029	217,567
LG Display Co., Ltd. (a) . . . . .	28,251	485,327			82,556,819
LG Electronics, Inc. . . . .	12,631	835,687			
LG Household & Health Care, Ltd. . . . .	1,128	1,408,137	<b>TAIWAN — 10.9%</b>		
LG Household & Health Care, Ltd. Preference Shares. . . . .	263	193,699	Acer, Inc. . . . .	356,000	228,127
LG Innotek Co., Ltd. . . . .	1,643	170,075	Advantech Co., Ltd. . . . .	42,098	349,673
LG Uplus Corp. . . . .	13,330	181,436	Airtac International Group. . . . .	13,000	168,297
Lotte Chemical Corp. . . . .	2,044	523,110	ASE Technology Holding Co., Ltd. . . . .	416,307	911,754
Lotte Corp. . . . .	3,364	146,403	Asia Cement Corp. . . . .	256,000	333,077
Lotte Shopping Co., Ltd. . . . .	1,298	203,545	Asustek Computer, Inc. . . . .	84,000	607,777
Medy-Tox, Inc. . . . .	508	261,272	AU Optronics Corp. . . . .	1,058,000	389,620
Mirae Asset Daewoo Co., Ltd. . . . .	48,701	314,491	Catcher Technology Co., Ltd. . . . .	78,000	599,796
NAVER Corp. . . . .	16,785	1,833,618	Cathay Financial Holding Co., Ltd. . . . .	983,000	1,433,651
NCSOFT Corp. . . . .	2,115	924,183	Chailease Holding Co., Ltd. . . . .	136,560	558,283
Netmarble Corp. (a)(b) . . . . .	3,142	346,005	Chang Hwa Commercial Bank, Ltd. . . . .	634,075	379,575
NH Investment & Securities Co., Ltd. . . . .	16,025	189,883	Cheng Shin Rubber Industry Co., Ltd. . . . .	240,000	326,666
OCI Co., Ltd. . . . .	2,194	179,564	Chicony Electronics Co., Ltd. . . . .	71,788	167,006
Orange Life Insurance, Ltd. (b) . . . . .	3,722	118,044	China Airlines, Ltd. . . . .	333,000	106,532
Orion Corp/Republic of Korea . . . . .	2,574	226,764	China Development Financial Holding Corp. . . . .	1,603,000	535,712
Otogi Corp. . . . .	142	96,451	China Life Insurance Co., Ltd. . . . .	314,204	266,590
Pan Ocean Co., Ltd. (a) . . . . .	26,543	96,108	China Steel Corp. . . . .	1,517,000	1,245,278
Pearl Abyss Corp. (a) . . . . .	670	99,163	Chunghwa Telecom Co., Ltd. . . . .	457,000	1,623,643
POSCO . . . . .	9,396	2,094,254	Compal Electronics, Inc. . . . .	514,000	319,369
POSCO Chemtech Co., Ltd. . . . .	2,633	139,641	CTBC Financial Holding Co., Ltd. . . . .	2,113,040	1,402,043
Posco Daewoo Corp. . . . .	5,887	92,057	Delta Electronics, Inc. . . . .	250,000	1,289,726
S-1 Corp. . . . .	1,941	171,853	E.Sun Financial Holding Co., Ltd. . . . .	1,174,513	905,069
Samsung Biologics Co., Ltd. (a)(b) . . . . .	1,962	552,250	Eclat Textile Co., Ltd. . . . .	21,550	290,172
Samsung C&T Corp. . . . .	9,146	862,146	Eva Airways Corp. . . . .	257,924	126,366
Samsung Card Co., Ltd. . . . .	3,365	101,979	Evergreen Marine Corp. Taiwan, Ltd. . . . .	265,152	102,807
Samsung Electro-Mechanics Co., Ltd. (c) . . . . .	6,651	612,307	Far Eastern New Century Corp. . . . .	392,000	387,288
Samsung Electronics Co., Ltd. Preference Shares. . . . .	98,390	3,142,135	Far EasTone Telecommunications Co., Ltd. . . . .	191,000	460,450
Samsung Electronics Co., Ltd. . . . .	571,381	22,475,695	Feng TAY Enterprise Co., Ltd. . . . .	40,880	289,153
Samsung Engineering Co., Ltd. (a). . . . .	18,053	256,060	First Financial Holding Co., Ltd. . . . .	1,190,170	814,801
Samsung Fire & Marine Insurance Co., Ltd. . . . .	3,654	968,949	Formosa Chemicals & Fibre Corp. . . . .	422,000	1,533,525
Samsung Heavy Industries Co., Ltd. (a) . . . . .	53,830	391,715	Formosa Petrochemical Corp. . . . .	147,000	550,883
Samsung Life Insurance Co., Ltd. . . . .	8,318	616,284	Formosa Plastics Corp. . . . .	534,000	1,897,211
Samsung SDI Co., Ltd. . . . .	6,630	1,252,872	Formosa Taffeta Co., Ltd. . . . .	98,000	117,013
Samsung SDS Co., Ltd. . . . .	4,198	869,113	Foxconn Technology Co., Ltd. . . . .	105,830	211,176
Samsung Securities Co., Ltd. . . . .	7,444	218,382	Fubon Financial Holding Co., Ltd. . . . .	802,000	1,196,995
Shinhan Financial Group Co., Ltd. . . . .	51,125	1,891,684	Giant Manufacturing Co., Ltd. . . . .	37,000	264,110
Shinsegae, Inc. . . . .	883	262,543	Globalwafers Co., Ltd. . . . .	27,000	265,440
SillaJen, Inc. (a)(c) . . . . .	6,944	393,357	Highwealth Construction Corp. . . . .	93,000	153,288
SK Holdings Co., Ltd. . . . .	3,814	908,895	Hiwin Technologies Corp. . . . .	28,336	239,041
SK Hynix, Inc. . . . .	69,576	4,548,092	Hon Hai Precision Industry Co., Ltd. . . . .	1,573,800	3,753,161
SK Innovation Co., Ltd. . . . .	7,798	1,233,143	Hotai Motor Co., Ltd. . . . .	33,000	404,195
SK Telecom Co., Ltd. . . . .	2,398	531,316	Hua Nan Financial Holdings Co., Ltd. . . . .	912,354	574,282
S-Oil Corp. . . . .	5,367	423,648	Innolux Corp. . . . .	1,097,000	355,932
ViroMed Co., Ltd. (a) . . . . .	1,656	408,201			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Inventec Corp. . . . .	290,000	\$ 220,649	<b>THAILAND — 2.2%</b>		
Largan Precision Co., Ltd. . . . .	12,000	1,791,016	Advanced Info Service PCL . . . . .	120,900	\$ 700,980
Lite-On Technology Corp. . . . .	258,958	376,836	Advanced Info Service PCL		
MediaTek, Inc. . . . .	182,000	1,668,208	NVDR. . . . .	4,800	27,830
Mega Financial Holding Co., Ltd. . . . .	1,312,000	1,194,062	Airports of Thailand PCL . . . . .	499,700	1,070,729
Micro-Star International Co., Ltd. . . . .	84,000	235,752	Airports of Thailand PCL NVDR . . . . .	8,300	17,785
Nan Ya Plastics Corp. . . . .	618,000	1,582,070	Bangkok Bank PCL . . . . .	12,400	84,399
Nanya Technology Corp. . . . .	131,000	260,976	Bangkok Bank PCL NVDR . . . . .	16,800	109,582
Nien Made Enterprise Co., Ltd. . . . .	20,000	176,181	Bangkok Dusit Medical Services		
Novatek Microelectronics Corp. . . . .	70,000	449,701	PCL . . . . .	467,900	365,651
Pegatron Corp. . . . .	235,000	406,402	Bangkok Expressway & Metro		
Phison Electronics Corp. . . . .	17,000	166,577	PCL . . . . .	859,899	273,672
Pou Chen Corp. . . . .	272,000	331,390	Bangkok Expressway & Metro		
Powertech Technology, Inc. . . . .	88,000	207,862	PCL NVDR . . . . .	65,100	20,719
President Chain Store Corp. . . . .	68,000	669,619	Banpu PCL . . . . .	233,700	119,299
Quanta Computer, Inc. . . . .	322,000	603,871	Berli Jucker PCL . . . . .	136,800	213,380
Realtek Semiconductor Corp. . . . .	56,000	330,689	Berli Jucker PCL NVDR . . . . .	12,800	19,965
Ruentex Development Co., Ltd. . . . .	63,840	96,525	BTS Group Holdings PCL . . . . .	664,284	230,254
Ruentex Industries, Ltd. . . . .	42,600	111,820	Bumrungrad Hospital PCL. . . . .	41,200	233,036
Shanghai Commercial & Savings			Central Pattana PCL . . . . .	158,800	366,539
Bank, Ltd. . . . .	373,000	589,384	Charoen Pokphand Foods PCL . . . . .	406,500	326,635
Shin Kong Financial Holding Co.,			CP ALL PCL NVDR . . . . .	18,300	43,105
Ltd. . . . .	1,240,393	365,431	CP ALL PCL . . . . .	587,300	1,383,352
SinoPac Financial Holdings Co.,			Delta Electronics Thailand PCL . . . . .	55,300	123,721
Ltd. . . . .	1,280,457	473,620	Electricity Generating PCL . . . . .	16,000	147,219
Standard Foods Corp. . . . .	48,512	81,534	Energy Absolute PCL . . . . .	149,800	226,576
Synnex Technology International			Glow Energy PCL . . . . .	57,400	164,594
Corp. . . . .	173,700	208,527	Glow Energy PCL NVDR . . . . .	7,100	20,359
TaiMed Biologics, Inc. (a) . . . . .	23,000	125,371	Gulf Energy Development PCL. . . . .	54,400	163,706
Taishin Financial Holding Co.,			Home Product Center PCL. . . . .	469,200	226,210
Ltd. . . . .	1,178,176	537,090	Indorama Ventures PCL . . . . .	197,700	309,928
Taiwan Business Bank . . . . .	447,056	174,062	IRPC PCL . . . . .	1,142,700	207,044
Taiwan Cement Corp. . . . .	555,300	743,211	Kasikornbank PCL. . . . .	124,300	736,361
Taiwan Cooperative Financial			Kasikornbank PCL NVDR. . . . .	85,200	503,387
Holding Co., Ltd. . . . .	1,045,868	661,716	Krung Thai Bank PCL . . . . .	413,900	250,414
Taiwan High Speed Rail Corp. . . . .	228,000	266,316	Land & Houses PCL. . . . .	380,453	128,276
Taiwan Mobile Co., Ltd. . . . .	194,000	701,838	Minor International PCL . . . . .	274,500	337,340
Taiwan Semiconductor			Muangthai Capital PCL. . . . .	69,300	96,083
Manufacturing Co., Ltd. . . . .	2,947,000	23,474,262	PTT Exploration & Production		
Tatung Co., Ltd. (a) . . . . .	226,000	178,187	PCL . . . . .	161,400	638,276
Uni-President Enterprises Corp. . . . .	581,000	1,410,061	PTT Exploration & Production		
United Microelectronics Corp. . . . .	1,390,000	525,413	PCL NVDR . . . . .	6,600	26,101
Vanguard International			PTT Global Chemical PCL . . . . .	256,400	543,340
Semiconductor Corp. . . . .	110,000	237,342	PTT Global Chemical PCL		
Walsin Technology Corp. . . . .	39,000	253,078	NVDR. . . . .	11,400	24,158
Win Semiconductors Corp. . . . .	42,000	296,394	PTT PCL NVDR. . . . .	30,900	46,737
Winbond Electronics Corp. . . . .	358,000	171,331	PTT PCL . . . . .	1,235,200	1,868,272
Wistron Corp. . . . .	352,101	270,755	Robinson PCL . . . . .	56,000	103,671
WPG Holdings, Ltd. . . . .	173,880	226,796	Siam Cement PCL . . . . .	43,779	664,928
Yageo Corp. . . . .	29,556	309,748	Siam Cement PCL NVDR . . . . .	2,100	31,895
Yuanta Financial Holding Co.,			Siam Commercial Bank PCL		
Ltd. . . . .	1,175,000	669,076	NVDR. . . . .	7,300	30,364
Zhen Ding Technology Holding,			Siam Commercial Bank PCL . . . . .	213,500	888,042
Ltd. . . . .	55,000	170,779	Thai Oil PCL . . . . .	129,000	282,511
		<u>72,136,081</u>	Thai Oil PCL NVDR . . . . .	9,400	20,586
			Thai Union Group PCL Class F. . . . .	212,900	129,478
			TMB Bank PCL . . . . .	1,388,800	89,275

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
True Corp. PCL. . . . .	1,201,637	\$ 180,236			
		14,816,000			
<b>TURKEY — 0.5%</b>			<b>WARRANTS — 0.7%</b>		
Akbank T.A.S. (a) . . . . .	343,900	384,708	<b>SWITZERLAND — 0.7%</b>		
Anadolu Efes Biracilik Ve Malt			UBS AG (expiring 5/31/19) (a) . . .	2,012	\$ 1,986,341
Sanayii A/S. . . . .	25,464	78,921	UBS AG (expiring 8/30/19) (a) . . .	2,530	2,497,736
Arcelik A/S (a) . . . . .	22,085	66,064	<b>TOTAL WARRANTS</b>		
Aselsan Elektronik Sanayi Ve			(Cost \$4,106,551) . . . . .		4,484,077
Ticaret A/S. . . . .	39,269	147,912	<b>RIGHTS — 0.0% (f)</b>		
BIM Birlesik Magazalar A/S . . . .	26,058	351,462	<b>CHINA — 0.0%</b>		
Eregli Demir ve Celik Fabrikalari			Xinjiang Goldwind Science &		
TAS . . . . .	161,170	260,173	Technology Co., Ltd. (expiring		
Ford Otomotiv Sanayi A/S . . . . .	8,854	76,448	4/23/19) (a) (e) . . . . .	15,694	6,178
Haci Omer Sabanci Holding A/S . .	110,403	153,207	<b>INDIA — 0.0% (f)</b>		
KOC Holding A/S . . . . .	90,861	258,771	Vodafone Idea, Ltd. (expiring		
Petkim Petrokimya Holding A/S . .	99,159	79,684	4/24/19) (a) (e) . . . . .	618,455	51,333
TAV Havalimanlari Holding A/S . .	21,608	89,268	<b>TOTAL RIGHTS</b>		
Tupras Turkiye Petrol Rafinerileri			(Cost \$130,572) . . . . .		57,511
A/S. . . . .	15,270	337,315	<b>SHORT-TERM INVESTMENTS — 6.0%</b>		
Turk Hava Yollari AO (a) . . . . .	67,519	154,528	State Street Institutional		
Turkcell Iletisim Hizmetleri A/S . .	131,707	281,850	U.S. Government Money Market		
Turkiye Garanti Bankasi A/S . . . .	273,509	403,757	Fund, Class G Shares 2.43% (h)		
Turkiye Halk Bankasi A/S . . . . .	80,077	90,430	(i) . . . . .	22,643,262	22,643,262
Turkiye Is Bankasi A/S Class C. . .	189,873	184,845	State Street Navigator Securities		
Turkiye Sise ve Cam Fabrikalari			Lending Portfolio II (j) (k) . . . .	16,904,605	16,904,605
A/S. . . . .	88,491	91,317	<b>TOTAL SHORT-TERM INVESTMENTS</b>		
		3,490,660	(Cost \$39,547,867) . . . . .		39,547,867
<b>UNITED ARAB EMIRATES —</b>			<b>TOTAL INVESTMENTS — 102.0%</b>		
<b>0.7%</b>			(Cost \$565,684,044) . . . . .		673,490,847
Abu Dhabi Commercial Bank			<b>LIABILITIES IN EXCESS OF OTHER ASSETS</b>		
PJSC. . . . .	247,476	638,717	— (2.0%) . . . . .		(13,475,543)
Aldar Properties PJSC . . . . .	475,067	234,100	<b>NET ASSETS — 100.0%</b>		\$ 660,015,304
DAMAC Properties Dubai Co.					
PJSC. . . . .	235,791	86,662			
DP World PLC . . . . .	20,095	321,520			
Dubai Islamic Bank PJSC . . . . .	189,788	253,182			
Emaar Development PJSC . . . . .	93,955	99,247			
Emaar Malls PJSC . . . . .	228,012	108,013			
Emaar Properties PJSC . . . . .	416,043	530,092			
Emirates Telecommunications					
Group Co. PJSC . . . . .	209,392	952,015			
First Abu Dhabi Bank PJSC . . . . .	328,090	1,363,059			
		4,586,607			
<b>TOTAL COMMON STOCKS</b>					
(Cost \$521,890,773) . . . . .		629,393,219			
<b>PREFERRED STOCKS — 0.0%</b>					
<b>(f)</b>					
<b>SOUTH KOREA — 0.0% (f)</b>					
CJ Corp. (a) (e)					
(cost \$8,281) . . . . .	253	8,173			

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

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- (a) Non-income producing security.
- (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.3% of net assets as of March 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (c) All or a portion of the shares of the security are on loan at March 31, 2019.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2019, total aggregate fair value of the security is \$10,426, representing 0.0% of the Fund's net assets.
- (e) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of March 31, 2019, total aggregate fair value of securities is \$395,266 representing 0.1% of net assets.
- (f) Amount is less than 0.05% of net assets.
- (g) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (h) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at March 31, 2019.
- (j) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

ADR = American Depositary Receipt  
GDR = Global Depositary Receipt  
NVDR = Non Voting Depositary Receipt  
REIT = Real Estate Investment Trust

At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI Emerging Markets (long)	478	06/21/2019	\$25,185,017	\$25,271,860	\$86,843

See accompanying notes to schedule of investments.

**STATE STREET EMERGING MARKETS EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$616,000,544	\$13,382,249	\$10,426	\$629,393,219
Preferred Stocks . . . . .	—	8,173	—	8,173
Rights . . . . .	—	57,511	—	57,511
Warrants . . . . .	4,484,077	—	—	4,484,077
Short-Term Investments . . . . .	39,547,867	—	—	39,547,867
<b>TOTAL INVESTMENTS</b> . . . . .	<b>\$660,032,488</b>	<b>\$13,447,933</b>	<b>\$10,426</b>	<b>\$673,490,847</b>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(a)</sup> . . . . .	86,843	—	—	86,843
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<b>\$ 86,843</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 86,843</b>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<b>\$660,119,331</b>	<b>\$13,447,933</b>	<b>\$10,426</b>	<b>\$673,577,690</b>

(a) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	9,025,892	\$ 9,025,892	\$38,730,378	\$25,113,008	\$—	\$—	22,643,262	\$22,643,262	\$ 96,196	\$—
State Street Navigator Securities Lending Portfolio II. . . . .	5,297,343	5,297,343	23,857,890	12,250,628	—	—	16,904,605	16,904,605	27,927	—
Total . . . . .		<u>\$14,323,235</u>	<u>\$62,588,268</u>	<u>\$37,363,636</u>	<u>\$—</u>	<u>\$—</u>		<u>\$39,547,867</u>	<u>\$124,123</u>	<u>\$—</u>

See accompanying notes to schedule of investments.



**STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

State Street Hedged International Developed Equity Index Fund is a feeder fund that invests substantially all of its investable assets in a master fund, the State Street International Developed Equity Index Portfolio, a separate series of State Street Master Funds.

- (a) Affiliated fund managed by SSGA Funds Management, Inc.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The portfolio of investments for the State Street International Developed Equity Index Portfolio follows the portfolio of investments for the State Street International Developed Equity Index Fund.

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 101.1%</b>		
<b>UNITED STATES — 101.1%</b>		
State Street International Developed Equity Portfolio (a) (cost \$3,181,336,798) . . . . .		
		\$ 3,371,708,681
<b>SHORT-TERM INVESTMENT — 3.5%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$116,234,472). . . . .		
	116,234,473	116,234,473
<b>TOTAL INVESTMENTS — 104.6%</b>		
(Cost \$3,297,571,270). . . . .		3,487,943,154
<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (4.6%)</b> . . . . .		
		(152,333,668)
<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 3,335,609,486</u>

At March 31, 2019, open forward foreign currency exchange contracts were as follows:

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Bank of America	EUR	433,219,657	USD	494,495,112	04/02/2019	\$ 8,054,471
Bank of America	USD	560,480	AUD	795,000	04/02/2019	4,248
Bank of America	JPY	334,663,000	USD	3,008,880	04/02/2019	(14,682)
Bank of America	GBP	1,822,000	USD	2,405,231	04/02/2019	31,073
Bank of Montreal	HKD	4,180,000	USD	532,580	04/02/2019	92
Barclays Capital	EUR	3,406,000	USD	3,872,675	04/02/2019	48,248
BNP Paribas SA	USD	1,989,256	JPY	220,591,000	04/02/2019	3,706
BNP Paribas SA	EUR	3,900,000	USD	4,390,003	04/02/2019	10,888
BNP Paribas SA	USD	56,289,708	DKK	374,250,566	04/02/2019	—
BNP Paribas SA	USD	9,139,150	ILS	33,169,174	04/02/2019	—
BNP Paribas SA	USD	399,897,645	JPY	44,262,670,805	04/02/2019	—
BNP Paribas SA	USD	226,645,727	AUD	319,062,050	04/02/2019	(42)
BNP Paribas SA	ILS	33,169,174	USD	9,157,569	05/03/2019	(297)
BNP Paribas SA	DKK	374,250,566	USD	56,445,921	05/03/2019	(2,163)
BNP Paribas SA	AUD	319,062,050	USD	226,774,947	05/03/2019	(8,730)
BNP Paribas SA	JPY	44,262,670,805	USD	400,973,573	05/07/2019	(140,067)

See accompanying notes to schedule of investments.

**STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Citibank N.A.	HKD	3,651,000	USD	465,239	04/02/2019	\$ 141
Credit Suisse International	SEK	768,024,531	USD	83,391,191	04/02/2019	587,990
Credit Suisse International	EUR	433,219,657	USD	494,494,679	04/02/2019	8,054,037
Credit Suisse International	SGD	58,078,299	USD	42,998,667	04/02/2019	120,631
Credit Suisse International	NZD	10,336,581	USD	7,048,308	04/02/2019	(1,239)
Goldman Sachs Capital Markets L.P.	USD	2,528,301	EUR	2,245,000	04/02/2019	(7,503)
Goldman Sachs Capital Markets L.P.	AUD	1,206,000	USD	856,988	04/02/2019	306
HSBC Bank USA	USD	1,363,930	GBP	1,048,000	04/02/2019	1,667
HSBC Bank USA	CHF	1,241,000	USD	1,248,183	04/02/2019	2,074
HSBC Bank USA	USD	505,837,926	EUR	450,494,657	04/02/2019	(53)
HSBC Bank USA	EUR	450,494,657	USD	507,148,865	05/03/2019	(10,678)
JP Morgan Chase Bank, N.A.	GBP	13,066,000	USD	17,404,644	04/02/2019	378,987
JP Morgan Chase Bank, N.A.	ILS	31,574,174	USD	8,729,744	04/02/2019	30,067
JP Morgan Chase Bank, N.A.	AUD	302,057,050	USD	214,992,126	04/02/2019	425,940
JP Morgan Chase Bank, N.A.	DKK	352,150,566	USD	53,881,903	04/02/2019	916,178
JP Morgan Chase Bank, N.A.	JPY	42,552,426,805	USD	383,130,841	04/02/2019	(1,315,352)
JP Morgan Chase Bank, N.A.	CHF	4,745,000	USD	4,778,271	05/03/2019	(285)
JP Morgan Chase Bank, N.A.	DKK	18,718,000	USD	2,822,955	05/03/2019	(274)
JP Morgan Chase Bank, N.A.	SEK	7,476,000	USD	807,814	05/03/2019	(66)
Morgan Stanley Bank N.A.	USD	710,230	CHF	714,000	04/02/2019	6,710
Morgan Stanley Bank N.A.	CHF	1,084,000	USD	1,086,213	04/02/2019	(2,250)
Morgan Stanley Bank N.A.	AUD	1,381,000	USD	976,878	04/02/2019	(4,115)
Royal Bank of Canada	AUD	15,213,000	USD	10,828,689	04/02/2019	22,137
Royal Bank of Canada	DKK	22,100,000	USD	3,381,332	04/02/2019	57,349
Royal Bank of Canada	HKD	67,255,000	USD	8,576,364	04/02/2019	8,794
Royal Bank of Canada	ILS	1,595,000	USD	441,001	04/02/2019	1,528
Royal Bank of Canada	NZD	759,000	USD	517,564	04/02/2019	(73)
Royal Bank of Canada	CHF	13,286,000	USD	13,372,938	04/02/2019	32,241
Royal Bank of Canada	NOK	9,441,000	USD	1,106,191	04/02/2019	9,879
Royal Bank of Canada	GBP	1,591,000	USD	2,112,305	04/02/2019	39,152
Royal Bank of Canada	SEK	3,510,000	USD	378,661	04/02/2019	237
Royal Bank of Canada	JPY	383,223,000	USD	3,472,361	04/02/2019	10,077
Royal Bank of Canada	USD	505,837,926	EUR	450,494,657	04/02/2019	(53)
Royal Bank of Canada	USD	87,635,282	SEK	812,843,531	04/02/2019	—
Royal Bank of Canada	USD	43,512,956	SGD	58,938,299	04/02/2019	—
Royal Bank of Canada	USD	7,567,186	NZD	11,095,581	04/02/2019	(2)
Royal Bank of Canada	SGD	58,938,299	USD	43,535,777	05/03/2019	(1,789)
Royal Bank of Canada	EUR	450,494,657	USD	507,153,370	05/03/2019	(6,173)
Royal Bank of Canada	NZD	11,095,581	USD	7,571,458	05/03/2019	(198)
Royal Bank of Canada	SEK	812,843,531	USD	87,836,044	05/03/2019	(2,409)
Royal Bank of Canada	EUR	21,762,000	USD	24,498,528	05/03/2019	(777)
Royal Bank of Canada	GBP	12,181,000	USD	15,896,680	05/03/2019	(546)
Societe Generale	GBP	202,740,274	USD	270,066,264	04/02/2019	5,885,461
Societe Generale	HKD	893,131,035	USD	113,889,269	04/02/2019	113,890

See accompanying notes to schedule of investments.

**STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Counterparty</u>	<u>Amount Sold</u>	<u>Amount Bought</u>	<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Societe Generale	JPY 42,552,426,805	USD 383,129,116	04/02/2019	\$ (1,317,077)
Societe Generale	SEK 3,065,000	USD 333,836	04/02/2019	3,389
Societe Generale	USD 274,234,395	GBP 210,455,773	04/02/2019	93
Societe Generale	USD 399,897,645	JPY 44,262,670,805	04/02/2019	—
Societe Generale	USD 123,340,535	HKD 968,217,035	04/02/2019	—
Societe Generale	GBP 210,455,773	USD 274,655,307	05/03/2019	(7,110)
Societe Generale	HKD 968,217,035	USD 123,458,018	05/03/2019	(6,770)
Societe Generale	JPY 44,262,670,805	USD 400,971,757	05/07/2019	(141,883)
Standard Chartered Bank	USD 23,809,109	NOK 205,034,520	04/02/2019	—
Standard Chartered Bank	USD 287,981,294	CHF 286,800,571	04/02/2019	—
Standard Chartered Bank	USD 274,234,396	GBP 210,455,774	04/02/2019	93
Standard Chartered Bank	GBP 210,455,774	USD 274,659,096	05/03/2019	(3,322)
Standard Chartered Bank	NOK 205,034,520	USD 23,837,592	05/03/2019	(405)
Standard Chartered Bank	CHF 286,800,571	USD 288,819,419	05/03/2019	(9,362)
UBS AG	SEK 38,244,000	USD 4,153,017	04/02/2019	29,809
UBS AG	CHF 271,903,571	USD 273,676,998	04/02/2019	654,033
UBS AG	GBP 202,740,273	USD 270,060,181	04/02/2019	5,879,379
UBS AG	NOK 195,593,520	USD 22,915,297	04/02/2019	202,501
Westpac Banking Corp.	EUR 29,489,000	USD 33,661,458	04/02/2019	549,737
Westpac Banking Corp.	JPY 2,923,193,000	USD 26,320,963	04/02/2019	(89,056)
Westpac Banking Corp.	SGD 860,000	USD 636,758	04/02/2019	1,838
Westpac Banking Corp.	AUD 2,392,000	USD 1,700,131	05/03/2019	(61)
Westpac Banking Corp.	NZD 646,000	USD 440,832	05/03/2019	(1)
Westpac Banking Corp.	HKD 2,742,000	USD 349,644	05/03/2019	(9)
Westpac Banking Corp.	JPY 455,793,000	USD 4,128,941	05/07/2019	(1,510)
Total				<u>\$29,082,689</u>

AUD =Australian Dollar  
CHF =Swiss Franc  
DKK =Danish Krone  
EUR =Euro  
GBP =British Pound  
HKD =Hong Kong Dollar  
ILS =Israeli New Shekel  
JPY =Japanese Yen  
NOK =Norwegian Krone  
NZD =New Zealand Dollar  
SEK =Swedish Krona  
SGD =Singapore Dollar

At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI EAFE (long)	1,635	06/21/2019	\$150,665,210	\$152,578,200	\$1,912,990

See accompanying notes to schedule of investments.

**STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Funds's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$3,371,708,681	\$ —	\$—	\$3,371,708,681
Short-Term Investment . . . . .	116,234,473	—	—	116,234,473
<b>TOTAL INVESTMENTS.</b> . . . . .	<u>\$3,487,943,154</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$3,487,943,154</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Foreign Currency Exchange Contracts <sup>(a)</sup> . . . . .	—	32,179,071	—	32,179,071
Futures Contracts <sup>(b)</sup> . . . . .	1,912,990	—	—	1,912,990
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 1,912,990</u>	<u>\$32,179,071</u>	<u>\$—</u>	<u>\$ 34,092,061</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$3,489,856,144</u>	<u>\$29,082,689</u>	<u>\$—</u>	<u>\$3,518,938,833</u>
<b>LIABILITIES:</b>				
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Foreign Currency Exchange Contracts <sup>(a)</sup> . . . . .	—	(3,096,382)	—	(3,096,382)
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ —</u>	<u>\$ (3,096,382)</u>	<u>\$—</u>	<u>\$ (3,096,382)</u>

(a) Foreign Currency Exchange Contracts are valued at unrealized appreciation (depreciation).  
(b) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Cost of Purchases	Proceeds from		Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/18	Value at 12/31/18		Shares Sold	Realized Gain (Loss)		at 3/31/19	Value at 3/31/19		
State Street Institutional										
U.S. Government Money Market										
Fund, Class G Shares . . . . .	166,240,904	\$166,240,904	\$69,154,037	\$119,160,468	\$—	\$—	116,234,473	\$116,234,473	\$731,620	\$—

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 98.6%</b>			Scentre Group REIT . . . . .	1,196,127	\$ 3,492,138
<b>AUSTRALIA — 7.0%</b>			SEEK, Ltd. . . . .	79,431	989,673
AGL Energy, Ltd. . . . .	153,286	\$ 2,370,463	Sonic Healthcare, Ltd. . . . .	100,547	1,754,162
Alumina, Ltd. . . . .	579,490	996,170	South32, Ltd. . . . .	1,148,354	3,042,685
Amcor, Ltd. . . . .	260,454	2,847,357	Stockland REIT . . . . .	562,237	1,537,632
AMP, Ltd. (a) . . . . .	681,231	1,016,216	Suncorp Group, Ltd. . . . .	305,455	2,989,983
APA Group . . . . .	269,832	1,912,918	Sydney Airport . . . . .	259,881	1,371,626
Aristocrat Leisure, Ltd. . . . .	136,175	2,370,899	Tabcorp Holdings, Ltd. . . . .	456,790	1,499,101
ASX, Ltd. . . . .	43,975	2,181,636	Telstra Corp., Ltd. . . . .	989,629	2,333,903
Aurizon Holdings, Ltd. . . . .	459,438	1,484,946	TPG Telecom, Ltd. . . . .	98,984	488,677
AusNet Services . . . . .	359,274	452,998	Transurban Group Stapled Security . . . . .	619,022	5,804,333
Australia & New Zealand			Treasury Wine Estates, Ltd. . . . .	164,102	1,740,388
Banking Group, Ltd. . . . .	654,901	12,109,386	Vicinity Centres REIT . . . . .	761,248	1,405,956
Bank of Queensland, Ltd. (a) . . . . .	98,368	635,869	Washington H Soul Pattinson & Co., Ltd. . . . .	28,102	525,207
Bendigo & Adelaide Bank, Ltd. (a) . . . . .	116,926	804,005	Wesfarmers, Ltd. . . . .	262,114	6,451,575
BHP Group PLC . . . . .	485,027	11,683,423	Westpac Banking Corp. . . . .	790,716	14,558,875
BHP Group, Ltd. . . . .	677,876	18,534,056	Woodside Petroleum, Ltd. . . . .	216,939	5,335,032
BlueScope Steel, Ltd. . . . .	128,543	1,273,782	Woolworths Group, Ltd. . . . .	304,443	6,574,336
Boral, Ltd. . . . .	278,445	907,872	WorleyParsons, Ltd. . . . .	79,653	801,194
Brambles, Ltd. . . . .	357,550	2,986,871			<u>223,204,211</u>
Caltex Australia, Ltd. . . . .	61,250	1,140,369	<b>AUSTRIA — 0.2%</b>		
Challenger, Ltd. . . . .	131,897	775,778	ANDRITZ AG . . . . .	17,424	748,148
CIMIC Group, Ltd. . . . .	24,790	849,838	Erste Group Bank AG. . . . .	67,409	2,479,610
Coca-Cola Amatil, Ltd. . . . .	124,122	762,671	OMV AG . . . . .	34,411	1,868,939
Cochlear, Ltd. . . . .	13,508	1,662,692	Raiffeisen Bank International AG. . . . .	34,387	772,615
Coles Group, Ltd. (a)(b) . . . . .	256,110	2,155,843	Verbund AG. . . . .	15,343	737,009
Commonwealth Bank of Australia . . . . .	407,272	20,436,548	Voestalpine AG. . . . .	26,238	797,518
Computershare, Ltd. . . . .	107,125	1,299,724			<u>7,403,839</u>
Crown Resorts, Ltd. . . . .	91,949	751,787	<b>BELGIUM — 1.0%</b>		
CSL, Ltd. . . . .	104,277	14,439,821	Ageas. . . . .	42,731	2,063,161
Dexus REIT. . . . .	232,052	2,100,038	Anheuser-Busch InBev SA . . . . .	174,657	14,661,452
Domino's Pizza Enterprises, Ltd. (a) . . . . .	14,800	456,482	Colruyt SA . . . . .	13,634	1,008,859
Flight Centre Travel Group, Ltd. . . . .	14,844	443,393	Groupe Bruxelles Lambert SA . . . . .	18,967	1,844,754
Fortescue Metals Group, Ltd. . . . .	374,592	1,891,910	KBC Group NV . . . . .	57,052	3,989,709
Goodman Group REIT . . . . .	378,256	3,587,066	Proximus SADP . . . . .	33,328	962,128
GPT Group REIT . . . . .	429,002	1,892,445	Solvay SA . . . . .	17,373	1,880,111
Harvey Norman Holdings, Ltd. (a) . . . . .	107,605	307,278	Telenet Group Holding NV . . . . .	10,840	521,922
Incitec Pivot, Ltd. . . . .	390,151	864,688	UCB SA . . . . .	29,269	2,516,121
Insurance Australia Group, Ltd. . . . .	539,392	2,942,646	Umicore SA (a) . . . . .	48,894	2,173,516
LendLease Group . . . . .	134,854	1,185,924			<u>31,621,733</u>
Macquarie Group, Ltd. . . . .	74,665	6,864,213	<b>CHILE — 0.0% (c)</b>		
Medibank Pvt, Ltd. . . . .	644,191	1,262,979	Antofagasta PLC. . . . .	94,425	1,188,572
Mirvac Group REIT. . . . .	860,158	1,680,286	<b>CHINA — 0.2%</b>		
National Australia Bank, Ltd. . . . .	623,765	11,196,919	BeiGene, Ltd. ADR (a)(b) . . . . .	7,400	976,800
Newcrest Mining, Ltd. . . . .	177,723	3,220,523	BOC Hong Kong Holdings, Ltd. . . . .	832,500	3,446,678
Oil Search, Ltd. . . . .	314,321	1,752,731	Minth Group, Ltd. . . . .	192,000	604,131
Orica, Ltd. . . . .	89,224	1,117,394	Yangzijiang Shipbuilding Holdings, Ltd. . . . .	576,000	637,874
Origin Energy, Ltd. . . . .	418,601	2,140,943			<u>5,665,483</u>
QBE Insurance Group, Ltd. . . . .	303,936	2,657,740	<b>DENMARK — 1.8%</b>		
Ramsay Health Care, Ltd. (a) . . . . .	34,154	1,561,214	AP Moller - Maersk A/S Class A. . . . .	887	1,073,955
REA Group, Ltd. . . . .	10,695	567,510			
Santos, Ltd. . . . .	405,936	1,969,475			

See accompanying notes to schedule of investments.



**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AP Moller - Maersk A/S Class B (a) . . . . .	1,483	\$ 1,883,012	CNP Assurances . . . . .	37,775	\$ 832,195
Carlsberg A/S Class B . . . . .	23,912	2,989,427	Covivio REIT . . . . .	10,752	1,142,095
Chr. Hansen Holding A/S . . . . .	23,018	2,335,503	Credit Agricole SA . . . . .	256,882	3,106,498
Coloplast A/S Class B . . . . .	26,623	2,923,919	Danone SA . . . . .	141,639	10,924,412
Danske Bank A/S . . . . .	167,842	2,948,560	Dassault Aviation SA . . . . .	605	893,311
Demant A/S (b) . . . . .	26,000	769,600	Dassault Systemes SE . . . . .	30,250	4,509,014
DSV A/S . . . . .	43,567	3,606,638	Edenred . . . . .	54,221	2,469,985
Genmab A/S (b) . . . . .	13,917	2,417,654	Eiffage SA . . . . .	18,462	1,775,737
H Lundbeck A/S . . . . .	15,024	650,796	Electricite de France SA . . . . .	135,498	1,854,634
ISS A/S . . . . .	38,781	1,181,165	Engie SA . . . . .	422,194	6,295,523
Novo Nordisk A/S Class B . . . . .	417,978	21,902,722	EssilorLuxottica SA . . . . .	66,321	7,251,745
Novozymes A/S Class B . . . . .	49,076	2,258,693	Eurazeo SE . . . . .	10,092	759,231
Orsted A/S (d) . . . . .	43,866	3,327,895	Eutelsat Communications SA . . . . .	41,976	735,035
Pandora A/S . . . . .	25,242	1,183,008	Faurecia SA . . . . .	16,076	676,549
Tryg A/S . . . . .	27,932	767,131	Gecina SA REIT . . . . .	10,710	1,584,990
Vestas Wind Systems A/S . . . . .	45,590	3,839,937	Getlink SE . . . . .	102,452	1,554,742
		56,059,615	Hermes International . . . . .	7,322	4,835,890
<b>FINLAND — 1.2%</b>			ICADE REIT . . . . .	8,381	709,560
Elisa Oyj . . . . .	34,462	1,556,339	Iliad SA . . . . .	5,881	591,012
Fortum Oyj (a) . . . . .	102,743	2,103,103	Imerys SA . . . . .	8,119	405,134
Kone Oyj Class B . . . . .	79,034	3,989,900	Ingenico Group SA . . . . .	13,210	943,666
Metso Oyj . . . . .	26,240	903,353	Ipsen SA . . . . .	8,146	1,117,731
Neste Oyj . . . . .	30,065	3,207,056	JCDecaux SA . . . . .	19,153	583,241
Nokia Oyj . . . . .	1,298,339	7,397,079	Kering SA . . . . .	17,460	10,022,055
Nokian Renkaat Oyj . . . . .	25,302	847,765	Klepierre SA REIT . . . . .	47,094	1,648,783
Nordea Bank Abp (a) . . . . .	702,289	5,356,910	Legrand SA . . . . .	61,761	4,137,321
Orion Oyj Class B . . . . .	24,454	917,652	L'Oreal SA . . . . .	57,788	15,559,962
Sampo Oyj Class A . . . . .	102,883	4,668,251	LVMH Moet Hennessy Louis Vuitton SE . . . . .	63,893	23,524,283
Stora Enso Oyj Class R . . . . .	128,218	1,568,548	Natixis SA . . . . .	222,855	1,193,860
UPM-Kymmene Oyj . . . . .	121,262	3,540,135	Orange SA . . . . .	460,223	7,493,039
Wartsila OYJ Abp . . . . .	104,158	1,682,380	Pernod Ricard SA . . . . .	48,951	8,794,340
		37,738,471	Peugeot SA . . . . .	131,788	3,217,045
<b>FRANCE — 10.8%</b>			Publicis Groupe SA . . . . .	49,076	2,630,161
Accor SA . . . . .	42,977	1,742,550	Remy Cointreau SA . . . . .	5,928	791,429
Aeroports de Paris . . . . .	6,888	1,333,374	Renault SA . . . . .	43,133	2,853,122
Air Liquide SA . . . . .	98,287	12,509,481	Rexel SA . . . . .	74,188	837,602
Airbus SE . . . . .	133,330	17,650,759	Safran SA . . . . .	76,658	10,522,721
Alstom SA . . . . .	35,874	1,555,657	Sanofi . . . . .	259,197	22,916,436
Amundi SA (d) . . . . .	13,383	843,020	Sartorius Stedim Biotech . . . . .	6,864	870,148
Arkema SA . . . . .	16,140	1,537,901	Schneider Electric SE . . . . .	126,427	9,928,580
Atos SE . . . . .	21,912	2,115,934	SCOR SE . . . . .	37,278	1,588,914
AXA SA . . . . .	445,398	11,217,582	SEB SA . . . . .	5,081	855,780
BioMerieux . . . . .	10,343	855,925	Societe BIC SA . . . . .	6,365	567,824
BNP Paribas SA . . . . .	258,007	12,344,250	Societe Generale SA . . . . .	177,749	5,144,315
Bollor SA . . . . .	197,639	893,889	Sodexo SA . . . . .	19,735	2,175,171
Bouygues SA . . . . .	51,415	1,838,743	Suez . . . . .	81,948	1,086,701
Bureau Veritas SA . . . . .	63,247	1,484,253	Teleperformance . . . . .	13,091	2,354,816
Capgemini SE . . . . .	37,106	4,503,929	Thales SA . . . . .	23,829	2,856,245
Carrefour SA . . . . .	133,417	2,494,291	TOTAL SA . . . . .	555,273	30,875,137
Casino Guichard Perrachon SA (a) . . . . .	13,917	603,972	Ubisoft Entertainment SA (b) . . . . .	20,143	1,794,930
Cie de Saint-Gobain . . . . .	115,180	4,178,647	Unibail-Rodamco-Westfield . . . . .	73,380	603,092
Cie Generale des Etablissements Michelin SCA . . . . .	38,717	4,582,094	Unibail-Rodamco-Westfield REIT (a) . . . . .	27,940	4,584,766
			Valeo SA . . . . .	56,255	1,632,839
			Veolia Environnement SA . . . . .	123,512	2,764,001

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vinci SA . . . . .	116,633	\$ 11,356,968	Porsche Automobil Holding SE		
Vivendi SA . . . . .	241,009	6,990,035	Preference Shares . . . . .	35,256	\$ 2,214,508
Wendel SA . . . . .	5,866	739,679	ProSiebenSat.1 Media SE . . . . .	51,152	730,586
			Puma SE . . . . .	1,799	1,044,344
		<u>344,750,281</u>	QIAGEN NV (b) . . . . .	53,683	2,178,445
<b>GERMANY — 8.4%</b>			RWE AG . . . . .	118,817	3,188,586
I&I Drillisch AG . . . . .	12,173	433,837	SAP SE . . . . .	226,040	26,142,326
adidas AG . . . . .	41,565	10,108,994	Sartorius AG Preference Shares . . . . .	8,674	1,489,185
Allianz SE . . . . .	97,645	21,739,553	Siemens AG . . . . .	176,025	18,962,507
Axel Springer SE . . . . .	10,775	557,024	Siemens Healthineers AG (d) . . . . .	36,386	1,517,801
BASF SE . . . . .	211,414	15,555,917	Symrise AG . . . . .	28,316	2,553,744
Bayer AG . . . . .	214,708	13,886,488	Telefonica Deutschland Holding		
Bayerische Motoren Werke AG . . . . .	76,049	5,870,673	AG . . . . .	156,139	490,723
Bayerische Motoren Werke AG			ThyssenKrupp AG . . . . .	100,059	1,375,741
Preference Shares . . . . .	13,069	859,927	TUI AG . . . . .	97,278	932,433
Beiersdorf AG . . . . .	23,118	2,407,349	Uniper SE . . . . .	44,438	1,341,736
Brenntag AG . . . . .	35,735	1,841,739	United Internet AG . . . . .	30,546	1,115,733
Commerzbank AG (b) . . . . .	225,172	1,744,557	Volkswagen AG . . . . .	7,916	1,289,718
Continental AG . . . . .	24,838	3,742,750	Volkswagen AG Preference		
Covestro AG (d) . . . . .	43,724	2,406,661	Shares . . . . .	42,549	6,703,948
Daimler AG . . . . .	208,647	12,241,091	Vonovia SE . . . . .	113,135	5,871,494
Delivery Hero SE (b)(d) . . . . .	20,117	727,346	Wirecard AG . . . . .	27,188	3,409,982
Deutsche Bank AG . . . . .	448,616	3,657,068	Zalando SE (b)(d) . . . . .	24,542	957,605
Deutsche Boerse AG . . . . .	43,682	5,606,224			<u>267,265,390</u>
Deutsche Lufthansa AG . . . . .	54,713	1,201,966			
Deutsche Post AG . . . . .	228,207	7,431,024	<b>HONG KONG — 3.9%</b>		
Deutsche Telekom AG . . . . .	764,642	12,702,664	AIA Group, Ltd. . . . .	2,777,600	27,652,334
Deutsche Wohnen SE . . . . .	82,621	4,010,489	ASM Pacific Technology, Ltd. . . . .	66,900	746,131
E.ON SE . . . . .	498,913	5,552,746	Bank of East Asia, Ltd. . . . .	273,053	886,993
Evonik Industries AG . . . . .	37,770	1,029,716	CK Asset Holdings, Ltd. . . . .	596,179	5,301,090
Fraport AG Frankfurt Airport			CK Hutchison Holdings, Ltd. . . . .	623,000	6,543,526
Services Worldwide . . . . .	10,591	811,517	CK Infrastructure Holdings, Ltd. . . . .	156,000	1,280,798
Fresenius Medical Care AG &			CLP Holdings, Ltd. . . . .	373,500	4,329,773
Co. KGaA . . . . .	49,497	3,996,037	Dairy Farm International		
Fresenius SE & Co. KGaA . . . . .	96,697	5,402,752	Holdings, Ltd. . . . .	77,000	646,030
Fuchs Petrolub SE Preference			Galaxy Entertainment Group,		
Shares . . . . .	14,455	595,670	Ltd. . . . .	543,000	3,697,266
GEA Group AG . . . . .	40,747	1,068,327	Hang Lung Group, Ltd. . . . .	187,000	600,309
Hannover Rueck SE . . . . .	14,360	2,063,888	Hang Lung Properties, Ltd. . . . .	486,000	1,186,219
HeidelbergCement AG . . . . .	34,121	2,458,147	Hang Seng Bank, Ltd. . . . .	177,000	4,367,531
Henkel AG & Co. KGaA			Henderson Land Development		
Preference Shares . . . . .	40,145	4,101,990	Co., Ltd. . . . .	308,579	1,961,553
Henkel AG & Co. KGaA . . . . .	23,861	2,270,649	HK Electric Investments & HK		
HOCHTIEF AG . . . . .	4,362	631,825	Electric Investments, Ltd. . . . .	618,990	632,399
HUGO BOSS AG . . . . .	14,016	958,121	HKT Trust & HKT, Ltd. . . . .	821,000	1,319,883
Infineon Technologies AG . . . . .	257,563	5,114,583	Hong Kong & China Gas Co.,		
Innogy SE (d)(e) . . . . .	4,735	219,154	Ltd. . . . .	2,098,350	5,030,726
Innogy SE (b)(e) . . . . .	27,779	1,189,961	Hong Kong Exchanges &		
KION Group AG . . . . .	15,135	791,766	Clearing, Ltd. . . . .	273,205	9,522,212
Lanxess AG . . . . .	20,021	1,068,727	Hongkong Land Holdings, Ltd. . . . .	277,400	1,972,314
Merck KGaA . . . . .	29,431	3,359,186	Hysan Development Co., Ltd. . . . .	131,000	701,731
METRO AG . . . . .	46,138	766,211	Jardine Matheson Holdings, Ltd. . . . .	51,300	3,199,068
MTU Aero Engines AG . . . . .	11,921	2,701,193	Jardine Strategic Holdings, Ltd. . . . .	52,400	1,961,332
Muenchener			Kerry Properties, Ltd. . . . .	146,000	651,889
Rueckversicherungs-Gesellschaft			Link REIT . . . . .	480,000	5,613,284
AG in Muenchen . . . . .	34,228	8,109,343	Melco Resorts & Entertainment,		
OSRAM Licht AG . . . . .	22,044	759,395	Ltd. ADR. . . . .	58,223	1,315,257

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MTR Corp., Ltd. . . . .	350,101	\$ 2,167,518	Atlantia SpA . . . . .	111,340	\$ 2,886,668
New World Development Co., Ltd. . . . .	1,361,077	2,257,495	Davide Campari-Milano SpA . . . . .	130,799	1,285,092
NWS Holdings, Ltd. . . . .	356,810	779,987	Enel SpA. . . . .	1,867,680	11,961,997
PCCW, Ltd. . . . .	1,072,000	666,419	Eni SpA . . . . .	584,758	10,344,005
Power Assets Holdings, Ltd. . . . .	308,000	2,136,396	Ferrari NV. . . . .	28,636	3,842,395
Sands China, Ltd. . . . .	566,400	2,846,449	Intesa Sanpaolo SpA . . . . .	3,427,421	8,355,048
Shangri-La Asia, Ltd. . . . .	272,000	386,693	Leonardo SpA . . . . .	97,959	1,139,530
Sino Land Co., Ltd. . . . .	795,717	1,538,734	Mediobanca Banca di Credito Finanziario SpA . . . . .	143,505	1,492,428
SJM Holdings, Ltd. . . . .	457,000	521,624	Moncler SpA . . . . .	40,772	1,644,448
Sun Hung Kai Properties, Ltd. . . . .	368,000	6,314,639	Pirelli & C SpA (b)(d) . . . . .	89,601	577,291
Swire Pacific, Ltd. Class A . . . . .	116,500	1,498,927	Poste Italiane SpA (d). . . . .	124,750	1,214,735
Swire Properties, Ltd. . . . .	280,600	1,206,409	Prysmian SpA . . . . .	57,950	1,097,391
Techtronic Industries Co., Ltd. . . . .	316,000	2,123,453	Recordati SpA . . . . .	22,725	885,687
WH Group, Ltd. (d) . . . . .	2,029,809	2,172,039	Snam SpA . . . . .	532,702	2,738,903
Wharf Holdings, Ltd. . . . .	297,000	896,681	Telecom Italia SpA (a)(b)(e) . . . . .	2,671,651	1,663,124
Wharf Real Estate Investment Co., Ltd. . . . .	283,000	2,107,192	Telecom Italia SpA (e) . . . . .	1,270,582	722,467
Wheelock & Co., Ltd. . . . .	199,000	1,457,653	Terna Rete Elettrica Nazionale SpA . . . . .	335,805	2,129,627
Yue Yuen Industrial Holdings, Ltd. . . . .	149,500	514,207	UniCredit SpA . . . . .	464,058	5,954,759
		<u>122,712,163</u>			<u>64,963,107</u>
<b>IRELAND — 0.6%</b>			<b>JAPAN — 23.6%</b>		
AerCap Holdings NV (b) . . . . .	29,414	1,368,928	ABC-Mart, Inc. (a) . . . . .	8,800	523,937
AIB Group PLC . . . . .	205,023	921,301	Acom Co., Ltd. (a). . . . .	91,400	326,178
Bank of Ireland Group PLC . . . . .	229,848	1,370,430	Aeon Co., Ltd. . . . .	140,400	2,938,398
CRH PLC . . . . .	188,409	5,849,496	AEON Financial Service Co., Ltd. (a) . . . . .	30,100	612,687
James Hardie Industries PLC . . . . .	103,561	1,334,461	Aeon Mall Co., Ltd. . . . .	24,100	396,278
Kerry Group PLC Class A . . . . .	36,195	4,043,834	AGC, Inc. . . . .	43,200	1,514,352
Kingspan Group PLC . . . . .	36,131	1,673,905	Air Water, Inc. . . . .	34,400	498,510
Paddy Power Betfair PLC . . . . .	19,452	1,501,615	Aisin Seiki Co., Ltd. (a) . . . . .	38,100	1,361,390
Ryanair Holdings PLC ADR (b) . . . . .	5,889	441,322	Ajinomoto Co., Inc. . . . .	101,100	1,615,810
Smurfit Kappa Group PLC . . . . .	50,213	1,402,776	Alfresa Holdings Corp. . . . .	45,600	1,297,737
		<u>19,908,068</u>	Alps Alpine Co., Ltd. . . . .	51,600	1,076,894
<b>ISRAEL — 0.5%</b>			Amada Holdings Co., Ltd. . . . .	73,000	722,185
Azrieli Group, Ltd. . . . .	10,695	633,859	ANA Holdings, Inc. . . . .	28,500	1,045,142
Bank Hapoalim BM . . . . .	235,198	1,557,251	Aozora Bank, Ltd. (a). . . . .	27,800	687,183
Bank Leumi Le-Israel BM. . . . .	337,591	2,205,432	Asahi Group Holdings, Ltd. . . . .	84,000	3,741,428
Bezeq The Israeli Telecommunication Corp., Ltd. . . . .	417,768	299,857	Asahi Intecc Co., Ltd. . . . .	22,000	1,033,564
Check Point Software Technologies, Ltd. (b) . . . . .	28,110	3,555,634	Asahi Kasei Corp. . . . .	285,200	2,942,570
Elbit Systems, Ltd. . . . .	5,012	646,981	Asics Corp. (a) . . . . .	36,600	491,042
Israel Chemicals, Ltd. . . . .	150,124	780,950	Astellas Pharma, Inc. . . . .	428,900	6,426,622
Mizrahi Tefahot Bank, Ltd. . . . .	33,833	695,425	Bandai Namco Holdings, Inc. . . . .	46,600	2,185,066
Nice, Ltd. (b) . . . . .	13,541	1,596,109	Bank of Kyoto, Ltd. (a) . . . . .	12,500	522,880
Teva Pharmaceutical Industries, Ltd. ADR (b) . . . . .	106,228	1,665,655	Benesse Holdings, Inc. (a) . . . . .	13,600	353,255
Teva Pharmaceutical Industries, Ltd. (b) . . . . .	118,041	1,837,606	Bridgestone Corp. . . . .	141,100	5,438,249
Wix.com, Ltd. (a)(b) . . . . .	9,800	1,184,134	Brother Industries, Ltd. . . . .	53,900	997,309
		<u>16,658,893</u>	Calbee, Inc. (a) . . . . .	20,900	563,074
<b>ITALY — 2.1%</b>			Canon, Inc. . . . .	229,500	6,662,000
Assicurazioni Generali SpA . . . . .	271,361	5,027,512	Casio Computer Co., Ltd. (a) . . . . .	43,400	566,590
			Central Japan Railway Co. . . . .	33,300	7,734,951
			Chiba Bank, Ltd. . . . .	134,000	727,596
			Chubu Electric Power Co., Inc. . . . .	140,600	2,195,664
			Chugai Pharmaceutical Co., Ltd. . . . .	51,900	3,568,315
			Chugoku Electric Power Co., Inc. (a) . . . . .	66,300	827,215

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Coca-Cola Bottlers Japan Holdings, Inc. . . . .	29,100	\$ 739,035	Iida Group Holdings Co., Ltd. (a) . . . . .	35,900	\$ 650,309
Concordia Financial Group, Ltd. (a) . . . . .	237,100	914,683	Inpex Corp. . . . .	239,800	2,286,750
Credit Saison Co., Ltd. (a) . . . . .	39,200	517,779	Isetan Mitsukoshi Holdings, Ltd. (a) . . . . .	80,300	811,815
CyberAgent, Inc. (a) . . . . .	21,600	881,095	Isuzu Motors, Ltd. . . . .	128,900	1,693,279
Dai Nippon Printing Co., Ltd. (a) . . . . .	58,000	1,387,053	ITOCHU Corp. . . . .	311,100	5,628,385
Daicel Corp. (a) . . . . .	63,200	686,330	J Front Retailing Co., Ltd. (a) . . . . .	52,200	621,109
Daifuku Co., Ltd. (a) . . . . .	24,400	1,269,766	Japan Airlines Co., Ltd. . . . .	28,300	996,898
Dai-ichi Life Holdings, Inc. . . . .	245,900	3,416,851	Japan Airport Terminal Co., Ltd. (a) . . . . .	12,400	523,739
Daiichi Sankyo Co., Ltd. . . . .	129,000	5,943,895	Japan Exchange Group, Inc. . . . .	115,300	2,055,264
Daikin Industries, Ltd. . . . .	57,200	6,702,661	Japan Post Bank Co., Ltd. (a) . . . . .	90,900	992,891
Daito Trust Construction Co., Ltd. (a) . . . . .	16,700	2,328,057	Japan Post Holdings Co., Ltd. . . . .	364,400	4,266,724
Daiwa House Industry Co., Ltd. . . . .	131,100	4,168,053	Japan Prime Realty Investment Corp. REIT . . . . .	191	786,882
Daiwa House REIT Investment Corp. . . . .	466	1,034,433	Japan Real Estate Investment Corp. REIT . . . . .	292	1,722,690
Daiwa Securities Group, Inc. . . . .	376,300	1,832,459	Japan Retail Fund Investment Corp. REIT . . . . .	633	1,273,606
DeNA Co., Ltd. (a) . . . . .	27,200	409,653	Japan Tobacco, Inc. . . . .	252,600	6,264,507
Denso Corp. . . . .	99,200	3,869,055	JFE Holdings, Inc. . . . .	114,700	1,946,641
Dentsu, Inc. . . . .	50,400	2,128,744	JGC Corp. . . . .	49,900	663,169
Disco Corp. (a) . . . . .	6,500	926,097	JSR Corp. . . . .	42,300	655,796
East Japan Railway Co. . . . .	70,500	6,802,548	JTEKT Corp. (a) . . . . .	49,700	611,568
Eisai Co., Ltd. (a) . . . . .	58,500	3,283,738	JXTG Holdings, Inc. . . . .	726,800	3,325,872
Electric Power Development Co., Ltd. . . . .	35,600	867,124	Kajima Corp. . . . .	100,500	1,483,643
FamilyMart UNY Holdings Co., Ltd. (a) . . . . .	57,200	1,457,842	Kakaku.com, Inc. (a) . . . . .	33,100	636,073
FANUC Corp. . . . .	44,100	7,522,320	Kamigumi Co., Ltd. . . . .	24,000	555,956
Fast Retailing Co., Ltd. . . . .	13,500	6,345,982	Kaneka Corp. . . . .	9,800	366,996
Fuji Electric Co., Ltd. . . . .	24,800	703,546	Kansai Electric Power Co., Inc. . . . .	162,500	2,395,989
FUJIFILM Holdings Corp. . . . .	87,200	3,965,892	Kansai Paint Co., Ltd. (a) . . . . .	39,400	751,442
Fujitsu, Ltd. . . . .	45,200	3,261,212	Kao Corp. . . . .	112,600	8,868,833
Fukuoka Financial Group, Inc. (a) . . . . .	40,900	907,534	Kawasaki Heavy Industries, Ltd. (a) . . . . .	33,000	813,931
Hakuhodo DY Holdings, Inc. . . . .	55,500	891,530	KDDI Corp. . . . .	407,600	8,782,816
Hamamatsu Photonics KK. . . . .	31,600	1,221,918	Keihan Holdings Co., Ltd. . . . .	23,800	1,000,940
Hankyu Hanshin Holdings, Inc. . . . .	52,000	1,949,677	Keikyu Corp. (a) . . . . .	55,000	933,189
Hikari Tsushin, Inc. . . . .	4,900	928,337	Keio Corp. (a) . . . . .	23,300	1,505,127
Hino Motors, Ltd. . . . .	63,000	530,478	Keisei Electric Railway Co., Ltd. . . . .	28,100	1,020,572
Hirose Electric Co., Ltd. (a) . . . . .	6,510	684,025	Keyence Corp. . . . .	22,300	13,895,568
Hisamitsu Pharmaceutical Co., Inc. (a) . . . . .	13,200	607,020	Kikkoman Corp. (a) . . . . .	33,000	1,618,919
Hitachi Chemical Co., Ltd. (a) . . . . .	25,300	560,470	Kintetsu Group Holdings Co., Ltd. . . . .	40,300	1,878,737
Hitachi Construction Machinery Co., Ltd. (a) . . . . .	24,800	658,062	Kirin Holdings Co., Ltd. . . . .	190,300	4,543,233
Hitachi High-Technologies Corp. . . . .	15,800	647,360	Kobayashi Pharmaceutical Co., Ltd. . . . .	10,700	902,905
Hitachi Metals, Ltd. . . . .	57,400	666,905	Kobe Steel, Ltd. (a) . . . . .	62,900	472,240
Hitachi, Ltd. . . . .	220,400	7,138,582	Koito Manufacturing Co., Ltd. . . . .	23,100	1,308,551
Honda Motor Co., Ltd. . . . .	374,600	10,136,215	Komatsu, Ltd. . . . .	212,700	4,939,652
Hoshizaki Corp. . . . .	11,800	731,337	Konami Holdings Corp. . . . .	23,100	1,002,805
Hoya Corp. . . . .	86,500	5,711,962	Konica Minolta, Inc. (a) . . . . .	111,800	1,099,970
Hulic Co., Ltd. . . . .	68,000	667,191	Kose Corp. . . . .	6,500	1,193,884
Idemitsu Kosan Co., Ltd. (a) . . . . .	30,500	1,020,938	Kubota Corp. . . . .	223,200	3,225,445
IHI Corp. . . . .	34,800	836,005	Kuraray Co., Ltd. . . . .	75,800	964,235
			Kurita Water Industries, Ltd. . . . .	23,800	607,875
			Kyocera Corp. . . . .	74,700	4,386,773

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kyowa Hakko Kirin Co., Ltd. . . . .	59,900	\$ 1,304,233	Nippon Building Fund, Inc.		
Kyushu Electric Power Co., Inc. . . . .	82,000	968,279	REIT . . . . .	296	\$ 2,005,692
Kyushu Railway Co. (a) . . . . .	36,500	1,200,343	Nippon Electric Glass Co., Ltd. . . . .	20,600	546,244
Lawson, Inc. . . . .	12,000	665,673	Nippon Express Co., Ltd. . . . .	15,800	879,324
LINE Corp. (a)(b) . . . . .	16,600	585,653	Nippon Paint Holdings Co., Ltd.		
Lion Corp. . . . .	51,200	1,077,797	(a) . . . . .	31,600	1,241,903
LIXIL Group Corp. (a) . . . . .	57,100	762,468	Nippon Prologis REIT, Inc. . . . .	422	899,016
M3, Inc. . . . .	97,400	1,634,113	Nippon Steel & Sumitomo Metal		
Makita Corp. . . . .	51,400	1,790,188	Corp. . . . .	181,500	3,204,147
Marubeni Corp. . . . .	349,200	2,413,498	Nippon Telegraph & Telephone		
Marui Group Co., Ltd. (a) . . . . .	39,800	803,659	Corp. . . . .	148,600	6,314,006
Maruichi Steel Tube, Ltd. . . . .	10,400	303,022	Nippon Yusen KK (a) . . . . .	36,900	540,740
Mazda Motor Corp. (a) . . . . .	127,000	1,421,055	Nissan Chemical Corp. . . . .	28,300	1,296,300
McDonald's Holdings Co. Japan,			Nissan Motor Co., Ltd. (a) . . . . .	527,900	4,331,561
Ltd. . . . .	16,000	740,118	Nisshin Seifun Group, Inc. (a) . . . . .	46,800	1,073,967
Mebuki Financial Group, Inc. . . . .	181,300	463,549	Nissin Foods Holdings Co., Ltd. . . . .	14,700	1,009,351
Medipal Holdings Corp. . . . .	38,600	917,179	Nitori Holdings Co., Ltd. . . . .	18,600	2,403,036
MEIJI Holdings Co., Ltd. . . . .	27,500	2,233,591	Nitto Denko Corp. . . . .	36,900	1,938,596
MINEBEA MITSUMI, Inc. . . . .	90,300	1,356,723	Nomura Holdings, Inc. . . . .	803,700	2,905,911
MISUMI Group, Inc. (a) . . . . .	67,100	1,668,331	Nomura Real Estate Holdings,		
Mitsubishi Chemical Holdings			Inc. . . . .	31,100	597,077
Corp. (a) . . . . .	292,900	2,062,486	Nomura Real Estate Master		
Mitsubishi Corp. . . . .	311,100	8,640,027	Fund, Inc. REIT . . . . .	955	1,408,104
Mitsubishi Electric Corp. . . . .	423,100	5,437,591	Nomura Research Institute, Ltd. . . . .	25,400	1,154,285
Mitsubishi Estate Co., Ltd. . . . .	273,300	4,951,919	NSK, Ltd. . . . .	73,800	691,427
Mitsubishi Gas Chemical Co.,			NTT Data Corp. . . . .	149,600	1,650,283
Inc. . . . .	35,900	512,139	NTT DOCOMO, Inc. (a) . . . . .	307,800	6,817,290
Mitsubishi Heavy Industries,			Obayashi Corp. . . . .	145,600	1,465,405
Ltd. . . . .	67,900	2,820,655	Obic Co., Ltd. . . . .	15,200	1,532,565
Mitsubishi Materials Corp. (a) . . . . .	21,600	570,224	Odakyu Electric Railway Co.,		
Mitsubishi Motors Corp. (a) . . . . .	149,700	795,262	Ltd. (a) . . . . .	69,000	1,672,557
Mitsubishi Tanabe Pharma Corp. . . . .	61,500	821,778	Oji Holdings Corp. . . . .	194,000	1,204,120
Mitsubishi UFJ Financial Group,			Olympus Corp. . . . .	268,000	2,910,385
Inc. . . . .	2,706,100	13,446,763	Omron Corp. (a) . . . . .	44,700	2,091,937
Mitsubishi UFJ Lease & Finance			Ono Pharmaceutical Co., Ltd. . . . .	87,400	1,712,704
Co., Ltd. . . . .	81,700	416,306	Oracle Corp. Japan . . . . .	9,900	664,562
Mitsui & Co., Ltd. . . . .	380,300	5,904,554	Oriental Land Co., Ltd. . . . .	46,200	5,246,727
Mitsui Chemicals, Inc. (a) . . . . .	42,100	1,015,938	ORIX Corp. . . . .	300,900	4,321,096
Mitsui Fudosan Co., Ltd. . . . .	206,200	5,183,643	Osaka Gas Co., Ltd. (a) . . . . .	85,700	1,691,004
Mitsui OSK Lines, Ltd. . . . .	27,400	589,415	Otsuka Corp. . . . .	22,600	844,297
Mizuho Financial Group, Inc. . . . .	5,552,800	8,593,709	Otsuka Holdings Co., Ltd. . . . .	89,200	3,504,818
MonotaRO Co., Ltd. . . . .	28,200	627,006	Pan Pacific International		
MS&AD Insurance Group			Holdings Corp. . . . .	26,700	1,768,180
Holdings, Inc. . . . .	108,700	3,309,563	Panasonic Corp. . . . .	510,700	4,402,674
Murata Manufacturing Co., Ltd.			Park24 Co., Ltd. . . . .	25,300	549,270
(a) . . . . .	124,200	6,185,033	Pigeon Corp. . . . .	26,000	1,062,926
Nabtesco Corp. . . . .	24,000	699,282	Pola Orbis Holdings, Inc. . . . .	20,800	663,360
Nagoya Railroad Co., Ltd. (a) . . . . .	44,300	1,226,720	Rakuten, Inc. . . . .	205,900	1,949,525
NEC Corp. . . . .	60,700	2,053,770	Recruit Holdings Co., Ltd. . . . .	251,300	7,176,757
Nexon Co., Ltd. (b) . . . . .	103,100	1,615,173	Renesas Electronics Corp. (b) . . . . .	191,400	885,367
NGK Insulators, Ltd. (a) . . . . .	65,800	955,924	Resona Holdings, Inc. . . . .	478,200	2,072,481
NGK Spark Plug Co., Ltd. . . . .	36,100	669,914	Ricoh Co., Ltd. (a) . . . . .	153,100	1,600,368
NH Foods, Ltd. (a) . . . . .	21,000	756,064	Rinnai Corp. . . . .	7,700	544,708
Nidec Corp. . . . .	51,400	6,512,942	Rohm Co., Ltd. . . . .	22,600	1,408,863
Nikon Corp. (a) . . . . .	75,900	1,070,424	Ryohin Keikaku Co., Ltd. . . . .	5,300	1,342,657
Nintendo Co., Ltd. . . . .	25,800	7,356,444	Sankyo Co., Ltd. . . . .	9,200	350,761
			Santen Pharmaceutical Co., Ltd. . . . .	80,200	1,194,830

See accompanying notes to schedule of investments.



**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SBI Holdings, Inc. (a) . . . . .	51,400	\$ 1,145,163	T&D Holdings, Inc. . . . .	122,600	\$ 1,289,302
Secom Co., Ltd. . . . .	48,900	4,189,093	Taiheiyo Cement Corp. . . . .	29,800	993,468
Sega Sammy Holdings, Inc. (a) . . . . .	45,300	534,506	Taisei Corp. . . . .	49,900	2,317,261
Seibu Holdings, Inc. . . . .	48,100	841,755	Taisho Pharmaceutical Holdings		
Seiko Epson Corp. (a) . . . . .	60,800	931,075	Co., Ltd. . . . .	8,100	772,056
Sekisui Chemical Co., Ltd. (a) . . . . .	82,700	1,329,207	Taiyo Nippon Sanso Corp. (a) . . . . .	34,900	531,611
Sekisui House, Ltd. . . . .	144,700	2,394,998	Takashimaya Co., Ltd. . . . .	37,600	500,722
Seven & i Holdings Co., Ltd. . . . .	173,900	6,561,019	Takeda Pharmaceutical Co., Ltd. . . . .	341,617	13,953,566
Seven Bank, Ltd. . . . .	126,400	373,427	TDK Corp. . . . .	29,700	2,326,413
SG Holdings Co., Ltd. (a) . . . . .	22,700	661,404	Teijin, Ltd. . . . .	40,800	673,088
Sharp Corp. (a) . . . . .	55,600	611,834	Temp Holdings Co., Ltd. (a) . . . . .	41,200	667,032
Shimadzu Corp. . . . .	49,500	1,431,088	Terumo Corp. . . . .	140,600	4,293,518
Shimamura Co., Ltd. . . . .	5,100	431,739	THK Co., Ltd. . . . .	26,100	644,689
Shimano, Inc. . . . .	16,600	2,699,553	Tobu Railway Co., Ltd. . . . .	42,600	1,229,679
Shimizu Corp. . . . .	122,200	1,062,081	Toho Co., Ltd. . . . .	25,300	1,016,023
Shin-Etsu Chemical Co., Ltd. . . . .	82,800	6,942,079	Toho Gas Co., Ltd. (a) . . . . .	17,900	803,749
Shinsei Bank, Ltd. (a)(b) . . . . .	30,900	439,694	Tohoku Electric Power Co., Inc. . . . .	100,500	1,282,071
Shionogi & Co., Ltd. . . . .	62,200	3,850,516	Tokio Marine Holdings, Inc. . . . .	151,800	7,353,766
Shiseido Co., Ltd. . . . .	86,300	6,227,385	Tokyo Century Corp. (a) . . . . .	9,800	426,318
Shizuoka Bank, Ltd. . . . .	100,700	766,952	Tokyo Electric Power Co.		
Showa Denko KK (a) . . . . .	31,900	1,121,118	Holdings, Inc. (b) . . . . .	329,900	2,086,371
Showa Shell Sekiyu KK (f) . . . . .	44,000	603,860	Tokyo Electron, Ltd. . . . .	36,300	5,247,323
SMC Corp. . . . .	13,200	4,952,758	Tokyo Gas Co., Ltd. . . . .	88,900	2,404,320
Softbank Corp. (a) . . . . .	380,400	4,285,665	Tokyu Corp. . . . .	116,500	2,034,553
SoftBank Group Corp. . . . .	190,000	18,444,685	Tokyu Fudosan Holdings Corp.		
Sohgo Security Services Co.,			(a) . . . . .	128,600	769,148
Ltd. (a) . . . . .	15,700	683,688	Toppan Printing Co., Ltd. (a) . . . . .	57,000	860,523
Sompo Holdings, Inc. . . . .	73,900	2,736,073	Toray Industries, Inc. . . . .	323,300	2,064,785
Sony Corp. . . . .	292,500	12,275,037	Toshiba Corp. (a) . . . . .	150,800	4,802,548
Sony Financial Holdings, Inc. . . . .	41,600	784,757	Tosoh Corp. . . . .	56,500	878,498
Stanley Electric Co., Ltd. (a) . . . . .	27,300	733,771	TOTO, Ltd. (a) . . . . .	33,300	1,412,508
Subaru Corp. . . . .	138,900	3,165,517	Toyo Seikan Group Holdings,		
SUMCO Corp. . . . .	50,000	556,083	Ltd. . . . .	37,200	761,914
Sumitomo Chemical Co., Ltd.			Toyo Suisan Kaisha, Ltd. . . . .	18,300	696,883
(a) . . . . .	328,000	1,526,133	Toyoda Gosei Co., Ltd. (a) . . . . .	16,800	355,777
Sumitomo Corp. . . . .	261,000	3,610,164	Toyota Industries Corp. . . . .	34,300	1,719,881
Sumitomo Dainippon Pharma			Toyota Motor Corp. . . . .	525,200	30,780,796
Co., Ltd. . . . .	37,000	914,930	Toyota Tsusho Corp. (a) . . . . .	49,700	1,618,724
Sumitomo Electric Industries,			Trend Micro, Inc. . . . .	27,100	1,319,682
Ltd. . . . .	177,300	2,352,307	Tsuruha Holdings, Inc. . . . .	8,000	650,495
Sumitomo Heavy Industries,			Unicharm Corp. . . . .	92,900	3,074,425
Ltd. . . . .	26,400	855,075	United Urban Investment Corp.		
Sumitomo Metal Mining Co.,			REIT . . . . .	684	1,080,829
Ltd. . . . .	52,900	1,562,840	USS Co., Ltd. . . . .	53,400	990,953
Sumitomo Mitsui Financial			Welcia Holdings Co., Ltd. . . . .	10,600	359,606
Group, Inc. . . . .	305,400	10,694,587	West Japan Railway Co. . . . .	36,900	2,780,043
Sumitomo Mitsui Trust			Yahoo! Japan Corp. (a) . . . . .	630,500	1,543,710
Holdings, Inc. . . . .	77,100	2,769,568	Yakult Honsha Co., Ltd. . . . .	28,300	1,978,967
Sumitomo Realty &			Yamada Denki Co., Ltd. (a) . . . . .	150,400	741,911
Development Co., Ltd. . . . .	81,900	3,393,354	Yamaguchi Financial Group,		
Sumitomo Rubber Industries,			Inc. . . . .	39,000	330,505
Ltd. (a) . . . . .	36,000	431,928	Yamaha Corp. . . . .	31,100	1,553,806
Sundrug Co., Ltd. . . . .	16,700	460,180	Yamaha Motor Co., Ltd. . . . .	65,300	1,280,809
Suntory Beverage & Food, Ltd. . . . .	31,000	1,456,385	Yamato Holdings Co., Ltd. . . . .	72,000	1,859,764
Suzuken Co., Ltd. . . . .	17,400	1,007,670	Yamazaki Baking Co., Ltd. . . . .	30,000	486,787
Suzuki Motor Corp. . . . .	79,600	3,522,436	Yaskawa Electric Corp. . . . .	56,100	1,761,282
Sysmex Corp. . . . .	38,100	2,302,832	Yokogawa Electric Corp. . . . .	54,700	1,132,201

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yokohama Rubber Co., Ltd. . . . .	29,200	\$ 542,397	<b>NORWAY — 0.7%</b>		
ZOZO, Inc. (a) . . . . .	43,000	810,390	Aker BP ASA . . . . .	26,570	\$ 947,209
		<u>750,718,432</u>	DNB ASA . . . . .	224,073	4,131,961
<b>LUXEMBOURG — 0.3%</b>			Equinor ASA . . . . .	270,233	5,926,135
ArcelorMittal . . . . .	149,670	3,034,772	Gjensidige Forsikring ASA . . . . .	44,759	774,431
Aroundtown SA . . . . .	174,218	1,437,812	Mowi ASA . . . . .	102,126	2,282,881
Eurofins Scientific SE (a) . . . . .	2,719	1,126,568	Norsk Hydro ASA . . . . .	299,562	1,215,766
Millicom International Cellular			Orkla ASA . . . . .	197,667	1,519,527
SA SDR . . . . .	14,562	886,252	Schibsted ASA Class B . . . . .	24,544	880,684
RTL Group SA . . . . .	8,135	444,844	Telenor ASA . . . . .	165,779	3,324,589
SES SA . . . . .	83,341	1,297,479	Yara International ASA . . . . .	41,484	1,699,516
Tenaris SA . . . . .	110,669	1,555,172			<u>22,702,699</u>
		<u>9,782,899</u>	<b>PORTUGAL — 0.2%</b>		
<b>MACAU — 0.0% (c)</b>			EDP - Energias de Portugal SA . . . . .	595,983	2,345,544
MGM China Holdings, Ltd. . . . .	260,800	545,524	Galp Energia SGPS SA . . . . .	117,125	1,878,017
Wynn Macau, Ltd. . . . .	334,400	788,082	Jeronimo Martins SGPS SA . . . . .	58,599	865,242
		<u>1,333,606</u>			<u>5,088,803</u>
<b>MEXICO — 0.0% (c)</b>			<b>SINGAPORE — 1.3%</b>		
Fresnillo PLC . . . . .	55,287	627,340	Ascendas Real Estate Investment		
<b>NETHERLANDS — 4.7%</b>			Trust . . . . .	621,750	1,335,764
ABN AMRO Group NV (d) . . . . .	97,688	2,204,748	CapitaLand Commercial Trust		
Adyen NV (b)(d) . . . . .	2,479	1,942,914	REIT . . . . .	661,238	947,067
Aegon NV . . . . .	414,162	1,992,239	CapitaLand Mall Trust REIT . . . . .	610,500	1,072,713
Akzo Nobel NV . . . . .	51,934	4,606,230	CapitaLand, Ltd. . . . .	601,400	1,620,605
ASML Holding NV . . . . .	94,326	17,708,810	City Developments, Ltd. . . . .	98,700	659,457
EXOR NV . . . . .	23,718	1,541,979	ComfortDelGro Corp., Ltd. . . . .	544,900	1,033,882
Heineken Holding NV . . . . .	27,075	2,714,824	DBS Group Holdings, Ltd. . . . .	414,013	7,711,737
Heineken NV . . . . .	59,927	6,330,551	Genting Singapore, Ltd. . . . .	1,435,400	1,102,116
ING Groep NV . . . . .	887,723	10,749,272	Golden Agri-Resources, Ltd. . . . .	1,628,800	336,703
Koninklijke Ahold Delhaize NV . . . . .	273,106	7,275,438	Jardine Cycle & Carriage, Ltd. . . . .	24,833	595,662
Koninklijke DSM NV . . . . .	41,963	4,577,999	Keppel Corp., Ltd. . . . .	343,700	1,578,305
Koninklijke KPN NV (a) . . . . .	790,188	2,507,404	Oversea-Chinese Banking Corp.,		
Koninklijke Philips NV . . . . .	213,536	8,707,207	Ltd. . . . .	738,337	6,023,347
Koninklijke Vopak NV . . . . .	17,144	821,211	SATS, Ltd. . . . .	171,200	645,871
NN Group NV . . . . .	68,929	2,866,008	Sembcorp Industries, Ltd. . . . .	242,600	456,722
NXP Semiconductors NV . . . . .	78,872	6,971,496	Singapore Airlines, Ltd. . . . .	112,800	804,465
Randstad NV (a) . . . . .	28,901	1,410,666	Singapore Exchange, Ltd. . . . .	191,600	1,034,032
Royal Dutch Shell PLC Class A . . . . .	1,036,140	32,585,694	Singapore Press Holdings, Ltd. . . . .	397,400	707,076
Royal Dutch Shell PLC Class B . . . . .	861,383	27,252,491	Singapore Technologies		
Wolters Kluwer NV . . . . .	65,126	4,438,792	Engineering, Ltd. . . . .	369,900	1,021,356
		<u>149,205,973</u>	Singapore Telecommunications,		
<b>NEW ZEALAND — 0.3%</b>			Ltd. . . . .	1,859,800	4,146,619
a2 Milk Co., Ltd. (b) . . . . .	171,718	1,675,868	Suntec Real Estate Investment		
Auckland International Airport,			Trust . . . . .	529,400	762,148
Ltd. . . . .	224,110	1,244,142	United Overseas Bank, Ltd. . . . .	311,190	5,787,284
Fisher & Paykel Healthcare			UOL Group, Ltd. . . . .	128,632	660,017
Corp., Ltd. . . . .	128,350	1,374,295	Venture Corp., Ltd. . . . .	67,800	897,993
Fletcher Building, Ltd. . . . .	197,701	667,419	Wilmar International, Ltd. . . . .	456,600	1,115,796
Meridian Energy, Ltd. . . . .	305,752	872,668			<u>42,056,737</u>
Ryman Healthcare, Ltd. . . . .	94,456	789,132	<b>SOUTH AFRICA — 0.0% (c)</b>		
Spark New Zealand, Ltd. . . . .	418,892	1,085,600	Investec PLC . . . . .	145,593	839,110
		<u>7,709,124</u>	<b>SPAIN — 3.0%</b>		
			ACS Actividades de		
			Construccion y Servicios SA . . . . .	58,991	2,593,882

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aena SME SA (d) . . . . .	15,108	\$ 2,722,725	Telia Co. AB . . . . .	662,446	\$ 2,996,087
Amadeus IT Group SA . . . . .	100,493	8,056,673	Volvo AB Class B . . . . .	356,617	5,536,516
Banco Bilbao Vizcaya Argentaria SA . . . . .	1,524,047	8,715,529			76,702,598
Banco de Sabadell SA . . . . .	1,215,062	1,211,254	<b>SWITZERLAND — 9.3%</b>		
Banco Santander SA . . . . .	3,736,586	17,388,768	ABB, Ltd. . . . .	425,035	7,985,144
Bankia SA (a) . . . . .	304,766	790,497	Adecco Group AG . . . . .	35,541	1,895,710
Bankinter SA . . . . .	160,926	1,226,924	Baloise Holding AG . . . . .	11,138	1,839,744
CaixaBank SA . . . . .	822,555	2,571,318	Barry Callebaut AG . . . . .	533	962,279
Enagas SA . . . . .	53,610	1,561,484	Chocoladefabriken Lindt & Spruengli AG (e) . . . . .	251	1,706,266
Endesa SA . . . . .	74,370	1,898,934	Chocoladefabriken Lindt & Spruengli AG (e) . . . . .	24	1,877,297
Ferrovial SA . . . . .	113,504	2,661,113	Cie Financiere Richemont SA . . . . .	120,139	8,750,761
Grifols SA . . . . .	69,681	1,952,903	Clariant AG . . . . .	42,087	884,507
Iberdrola SA . . . . .	1,430,757	12,572,667	Coca-Cola HBC AG . . . . .	45,579	1,553,094
Industria de Diseno Textil SA . . . . .	250,017	7,355,167	Credit Suisse Group AG . . . . .	589,910	6,874,089
Mapfre SA . . . . .	271,207	747,913	Dufry AG . . . . .	6,987	733,849
Naturgy Energy Group SA . . . . .	78,986	2,211,027	EMS-Chemie Holding AG . . . . .	1,763	955,939
Red Electrica Corp. SA . . . . .	102,890	2,195,070	Ferguson PLC . . . . .	52,137	3,318,050
Repsol SA . . . . .	321,043	5,500,972	Geberit AG . . . . .	8,386	3,427,153
Siemens Gamesa Renewable Energy SA (b) . . . . .	53,415	851,374	Givaudan SA . . . . .	2,102	5,369,503
Telefonica SA . . . . .	1,067,993	8,956,794	Glencore PLC . . . . .	2,568,024	10,639,449
		93,742,988	Julius Baer Group, Ltd. . . . .	51,372	2,075,204
<b>SWEDEN — 2.4%</b>			Kuehne + Nagel International AG . . . . .	12,543	1,720,428
Alfa Laval AB . . . . .	64,827	1,491,497	LafargeHolcim, Ltd. . . . .	110,095	5,437,868
Assa Abloy AB Class B . . . . .	229,009	4,955,323	Lonza Group AG . . . . .	17,170	5,323,924
Atlas Copco AB Class A . . . . .	156,340	4,207,980	Nestle SA . . . . .	703,943	67,079,215
Atlas Copco AB Class B . . . . .	90,907	2,255,205	Novartis AG . . . . .	498,359	47,929,335
Boliden AB . . . . .	64,227	1,832,228	Pargesa Holding SA . . . . .	8,029	628,840
Electrolux AB Class B . . . . .	56,183	1,447,082	Partners Group Holding AG . . . . .	3,957	2,876,662
Epiroc AB Class A (b) . . . . .	153,263	1,550,922	Roche Holding AG . . . . .	161,503	44,490,760
Epiroc AB Class B (b) . . . . .	96,382	924,822	Schindler Holding AG (e) . . . . .	9,389	1,945,868
Essity AB Class B . . . . .	138,865	4,013,855	Schindler Holding AG (e) . . . . .	4,729	978,185
Hennes & Mauritz AB Class B . . . . .	203,436	3,399,629	SGS SA . . . . .	1,218	3,030,630
Hexagon AB Class B . . . . .	60,427	3,159,692	Sika AG . . . . .	30,000	4,190,180
Husqvarna AB Class B (a) . . . . .	101,271	829,140	Sonova Holding AG . . . . .	12,443	2,461,363
ICA Gruppen AB . . . . .	18,803	756,150	STMicroelectronics NV . . . . .	155,949	2,305,288
Industrivarden AB Class C . . . . .	37,373	784,707	Straumann Holding AG . . . . .	2,409	1,965,371
Investor AB Class B . . . . .	103,923	4,691,229	Swatch Group AG (e) . . . . .	7,069	2,022,959
Kinnevik AB Class B . . . . .	58,818	1,526,999	Swatch Group AG (e) . . . . .	13,237	732,361
L E Lundbergforetagen AB Class B . . . . .	17,802	564,271	Swiss Life Holding AG . . . . .	7,836	3,450,232
Lundin Petroleum AB . . . . .	44,572	1,512,756	Swiss Prime Site AG . . . . .	17,905	1,568,643
Sandvik AB . . . . .	262,761	4,277,696	Swiss Re AG . . . . .	69,877	6,825,620
Securitas AB Class B . . . . .	67,661	1,096,036	Swisscom AG (a) . . . . .	6,060	2,963,370
Skandinaviska Enskilda Banken AB Class A . . . . .	372,586	3,232,857	Temenos AG . . . . .	13,590	2,003,225
Skanska AB Class B (a) . . . . .	76,035	1,384,571	UBS Group AG . . . . .	879,109	10,654,529
SKF AB Class B (a) . . . . .	89,570	1,491,015	Vifor Pharma AG . . . . .	9,918	1,340,957
Svenska Handelsbanken AB Class A (a) . . . . .	356,023	3,765,469	Zurich Insurance Group AG . . . . .	34,751	11,501,084
Swedbank AB Class A (a) . . . . .	204,057	2,889,706			296,274,935
Swedish Match AB . . . . .	40,921	2,090,764	<b>UNITED ARAB EMIRATES</b>		
Tele2 AB Class B . . . . .	112,491	1,502,055	— 0.0% (e)		
Telefonaktiebolaget LM Ericsson Class B . . . . .	709,746	6,536,339	NMC Health PLC . . . . .	22,393	666,453

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>UNITED KINGDOM —</b>			Land Securities Group PLC		
<b>15.1%</b>			REIT . . . . .	172,937	\$ 2,058,307
3i Group PLC. . . . .	219,786	\$ 2,820,391	Legal & General Group PLC . . .	1,382,227	4,958,460
Admiral Group PLC. . . . .	46,985	1,328,557	Lloyds Banking Group PLC. . . .	16,317,192	13,212,284
Anglo American PLC. . . . .	243,474	6,514,912	London Stock Exchange Group		
Ashtead Group PLC. . . . .	112,013	2,703,883	PLC . . . . .	72,496	4,488,077
Associated British Foods PLC . .	82,418	2,619,359	Marks & Spencer Group PLC. . .	386,425	1,404,349
AstraZeneca PLC . . . . .	291,376	23,293,222	Meggitt PLC . . . . .	167,696	1,098,700
Auto Trader Group PLC (d) . . . .	220,684	1,499,925	Melrose Industries PLC . . . . .	1,097,300	2,618,747
Aviva PLC. . . . .	902,097	4,847,671	Merlin Entertainments PLC (d) . .	175,737	786,137
Babcock International Group			Micro Focus International PLC. . .	46,864	1,219,186
PLC . . . . .	68,406	439,889	Micro Focus International PLC		
BAE Systems PLC . . . . .	739,275	4,647,020	ADR. . . . .	52,641	1,357,611
Barclays PLC. . . . .	3,950,801	7,963,070	Mondi PLC . . . . .	83,830	1,854,806
Barratt Developments PLC . . . .	239,034	1,866,348	National Grid PLC. . . . .	781,985	8,669,362
Berkeley Group Holdings PLC. . .	29,018	1,394,882	Next PLC . . . . .	32,521	2,364,609
BP PLC . . . . .	4,647,280	33,820,751	Pearson PLC . . . . .	182,280	1,986,143
British American Tobacco PLC. . .	527,683	21,961,866	Persimmon PLC . . . . .	74,829	2,115,879
British Land Co. PLC REIT. . . .	214,286	1,644,638	Prudential PLC. . . . .	594,648	11,913,416
BT Group PLC . . . . .	1,953,367	5,674,826	Reckitt Benckiser Group PLC . . .	154,220	12,825,040
Bunzl PLC. . . . .	79,501	2,622,995	RELX PLC (e) . . . . .	271,984	5,817,622
Burberry Group PLC . . . . .	95,764	2,438,929	RELX PLC (e) . . . . .	176,822	3,782,274
Carnival PLC . . . . .	39,049	1,915,738	Rio Tinto PLC . . . . .	265,995	15,462,045
Centrica PLC . . . . .	1,273,265	1,894,725	Rio Tinto, Ltd. . . . .	85,957	5,978,340
CNH Industrial NV . . . . .	234,858	2,390,270	Rolls-Royce Holdings PLC . . . .	386,178	4,544,987
Coca-Cola European Partners			Royal Bank of Scotland Group		
PLC (b)(e) . . . . .	14,500	750,230	PLC . . . . .	1,116,693	3,594,115
Coca-Cola European Partners			Royal Mail PLC . . . . .	191,233	593,811
PLC (b)(e) . . . . .	35,366	1,822,722	RSA Insurance Group PLC . . . .	235,845	1,560,560
Compass Group PLC . . . . .	365,662	8,598,010	Sage Group PLC. . . . .	246,992	2,256,763
ConvaTec Group PLC (d) . . . . .	346,055	638,287	Schroders PLC . . . . .	29,656	1,044,141
Croda International PLC . . . . .	30,721	2,016,762	Segro PLC REIT. . . . .	257,751	2,261,698
DCC PLC . . . . .	22,445	1,940,536	Severn Trent PLC . . . . .	54,977	1,415,563
Diageo PLC. . . . .	558,292	22,828,405	Smith & Nephew PLC . . . . .	202,469	4,018,090
Direct Line Insurance Group			Smiths Group PLC . . . . .	94,229	1,761,967
PLC . . . . .	319,010	1,467,372	SSE PLC. . . . .	232,602	3,597,704
easyJet PLC. . . . .	35,408	515,597	St James's Place PLC. . . . .	127,093	1,702,456
Experian PLC. . . . .	210,249	5,695,733	Standard Chartered PLC . . . . .	649,904	5,007,470
Fiat Chrysler Automobiles NV			Standard Life Aberdeen PLC . . .	598,144	2,057,257
(b) . . . . .	253,552	3,778,549	Taylor Wimpey PLC . . . . .	758,904	1,735,008
G4S PLC. . . . .	337,308	806,536	Tesco PLC. . . . .	2,245,795	6,792,138
GlaxoSmithKline PLC . . . . .	1,141,180	23,744,657	Unilever NV . . . . .	355,047	20,642,847
GVC Holdings PLC. . . . .	121,153	882,485	Unilever PLC. . . . .	255,553	14,635,282
Hammerson PLC REIT. . . . .	169,641	742,289	United Utilities Group PLC . . . .	153,466	1,628,588
Hargreaves Lansdown PLC . . . .	62,731	1,523,256	Vodafone Group PLC. . . . .	6,137,903	11,181,200
HSBC Holdings PLC . . . . .	4,606,022	37,409,712	Weir Group PLC . . . . .	58,734	1,192,390
Imperial Brands PLC . . . . .	218,470	7,471,359	Whitbread PLC. . . . .	41,327	2,734,562
Informa PLC . . . . .	282,662	2,741,059	Wm Morrison Supermarkets		
InterContinental Hotels Group			PLC . . . . .	494,784	1,467,080
PLC . . . . .	38,895	2,338,981	WPP PLC . . . . .	292,826	3,093,746
Intertek Group PLC. . . . .	36,323	2,298,852			
ITV PLC. . . . .	838,733	1,389,090			479,826,427
J Sainsbury PLC . . . . .	389,363	1,195,847			
John Wood Group PLC. . . . .	167,018	1,104,269			
Johnson Matthey PLC . . . . .	44,479	1,821,052			
Kingfisher PLC . . . . .	493,566	1,510,096			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)  
March 31, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>UNITED STATES — 0.0% (c)</b>		
International Flavors & Fragrances, Inc. . . . .	1	\$ 114
<b>TOTAL COMMON STOCKS</b>		
(Cost \$2,946,045,332) . . . . .		<u>3,136,418,064</u>
 <b>SHORT-TERM INVESTMENTS — 3.8%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (g) (h) . . . . .	37,817,895	37,817,895
State Street Navigator Securities Lending Portfolio II (i) (j) . . .	84,913,545	<u>84,913,545</u>
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$122,731,440) . . . . .		<u>122,731,440</u>
<b>TOTAL INVESTMENTS — 102.4%</b>		
(Cost \$3,068,776,772) . . . . .		<u>3,259,149,504</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (2.4)% . . . . .</b>		
		<u>(77,800,728)</u>
<b>NET ASSETS — 100.0% . . . . .</b>		<u>\$ 3,181,348,776</u>

ADR = American Depositary Receipt  
REIT = Real Estate Investment Trust  
SDR = Swedish Depositary Receipt

- (a) All or a portion of the shares of the security are on loan at March 31, 2019.
- (b) Non-income producing security.
- (c) Amount is less than 0.05% of net assets.
- (d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.7% of net assets as of March 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (e) Reflects separate holdings of the issuer’s common stock traded on different securities exchanges.
- (f) Fair valued as determined in good faith by the Trust’s Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of March 31, 2019, total aggregate fair value of securities is \$603,860 representing 0.0% of net assets.
- (g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at March 31, 2019.
- (i) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (j) Investment of cash collateral for securities loaned.

At March 31, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
Mini MSCI EAFE (long)	433	06/21/2019	\$39,803,062	\$40,407,560	\$604,498

See accompanying notes to schedule of investments.



**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$3,135,814,204	\$603,860	\$—	\$3,136,418,064
Short-Term Investments . . . . .	122,731,440	—	—	122,731,440
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$3,258,545,644</u>	<u>\$603,860</u>	<u>\$—</u>	<u>\$3,259,149,504</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(a)</sup> . . . . .	604,498	—	—	604,498
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 604,498</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ 604,498</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$3,259,150,142</u>	<u>\$603,860</u>	<u>\$—</u>	<u>\$3,259,754,002</u>

(a) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/18	at 3/31/19						at 3/31/19	at 3/31/19		
State Street Institutional											
U.S. Government Money Market Fund, Class G Shares . . . . .	—		\$ —	\$208,192,359	\$170,374,464	\$—	\$—	37,817,895	\$ 37,817,895	\$160,003	\$—
State Street Navigator Securities											
Lending Portfolio II . . . . .	28,671,050		28,671,050	138,963,446	82,720,951	—	—	84,913,545	84,913,545	77,714	—
Total . . . . .			<u>\$28,671,050</u>	<u>\$347,155,805</u>	<u>\$253,095,415</u>	<u>\$—</u>	<u>\$—</u>	<u>\$122,731,440</u>	<u>\$237,717</u>	<u>\$—</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)</b>		
<b>DOMESTIC EQUITY — 20.0%</b>		
State Street Equity 500 Index II Portfolio . . . . .	2,778,176	\$ 37,172,000
State Street Small/Mid Cap Equity Index Portfolio . . . . .	588,454	7,032,026
		<u>44,204,026</u>
<b>DOMESTIC FIXED INCOME — 46.7%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	429,373	15,444,547
SPDR Portfolio Short Term Corporate Bond ETF (b) . . . . .	287,461	8,781,934
SPDR Portfolio Short Term Treasury ETF (b) . . . . .	1,168,252	34,767,179
State Street Aggregate Bond Index Portfolio . . . . .	4,422,794	44,006,803
		<u>103,000,463</u>
<b>INFLATION LINKED — 18.0%</b>		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	2,051,449	39,675,024
<b>INTERNATIONAL EQUITY — 10.1%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	2,248,112	22,368,710
<b>REAL ESTATE — 5.0%</b>		
SPDR Dow Jones Global Real Estate ETF (b) . . . . .	219,745	10,993,842
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$219,509,235) . . . . .		<u>220,242,065</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SHORT-TERM INVESTMENTS — 3.9%</b>		
State Street Institutional		
U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	1,124,807	\$ 1,124,807
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	7,354,119	7,354,119
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$8,478,926) . . . . .		<u>\$ 8,478,926</u>
<b>TOTAL INVESTMENTS—103.7%</b>		
(Cost \$227,988,161) . . . . .		<u>228,720,991</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS—(3.7)% . . . . .</b>		
		<u>(8,082,248)</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 220,638,743</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$220,242,065	\$—	\$—	\$220,242,065
Short-Term Investments . . . . .	8,478,926	—	—	8,478,926
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$228,720,991</u>	<u>\$—</u>	<u>\$—</u>	<u>\$228,720,991</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	1,874,241	\$ 35,366,928	\$ 4,132,149	\$ 731,405	\$ (15,857)	\$ 923,209	2,051,449	\$ 39,675,024	\$ —	\$—
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	408,730	13,729,241	3,861,088	3,126,180	(180,005)	1,160,403	429,373	15,444,547	141,496	—
SPDR Dow Jones Global Real Estate ETF . . . . .	222,345	9,840,990	1,108,161	1,242,138	(17,688)	1,304,517	219,745	10,993,842	55,354	—
SPDR Portfolio Short Term Corporate Bond ETF . . . . .	260,343	7,846,738	1,240,802	414,503	(4,031)	112,928	287,461	8,781,934	38,589	—
SPDR Portfolio Short Term Treasury ETF . . . . .	1,046,385	30,952,068	4,378,227	760,076	(8,522)	205,482	1,168,252	34,767,179	126,854	—
State Street Aggregate Bond Index Portfolio . . . . .	4,053,942	39,363,780	4,567,366	934,821	(24,001)	1,034,479	4,422,794	44,006,803	196,473	—
State Street Equity 500 Index II Portfolio . . . . .	2,948,627	34,705,348	2,556,556	4,703,823	(139,067)	4,752,986	2,778,176	37,172,000	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	2,272,730	20,500,023	1,770,197	1,986,003	(183,726)	2,268,219	2,248,112	22,368,710	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	689,450	689,450	17,986,695	17,551,338	—	—	1,124,807	1,124,807	4,053	—
State Street Navigator Securities Lending Portfolio II . . . . .	15,212,002	15,212,002	82,196,352	90,054,235	—	—	7,354,119	7,354,119	42,724	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	638,270	6,580,561	410,001	975,000	(45,013)	1,061,477	588,454	7,032,026	—	—
Total . . . . .		<u>\$214,787,129</u>	<u>\$124,207,594</u>	<u>\$122,479,522</u>	<u>\$(617,910)</u>	<u>\$12,823,700</u>		<u>\$228,720,991</u>	<u>\$605,543</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2015 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.1% (a)</b>		
<b>DOMESTIC EQUITY — 21.1%</b>		
State Street Equity 500 Index II Portfolio . . . . .	3,686,637	\$ 49,327,203
State Street Small/Mid Cap Equity Index Portfolio . . . . .	746,179	8,916,835
		<u>58,244,038</u>
<b>DOMESTIC FIXED INCOME — 43.4%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF (b) . . . . .	535,361	19,256,935
SPDR Portfolio Short Term Corporate Bond ETF (b) . . . . .	291,172	8,895,305
SPDR Portfolio Short Term Treasury ETF . . . . .	1,176,815	35,022,014
State Street Aggregate Bond Index Portfolio . . . . .	5,697,272	56,687,861
		<u>119,862,115</u>
<b>INFLATION LINKED — 18.9%</b>		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	2,707,503	52,363,108
<b>INTERNATIONAL EQUITY — 10.8%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	2,998,545	29,835,524
<b>REAL ESTATE — 4.9%</b>		
SPDR Dow Jones Global Real Estate ETF (b) . . . . .	270,667	13,541,470
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$271,906,874) . . . . .		<u>273,846,255</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SHORT-TERM INVESTMENTS — 4.3%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	474,335	\$ 474,335
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	11,535,559	11,535,559
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$12,009,894) . . . . .		<u>\$ 12,009,894</u>
<b>TOTAL INVESTMENTS—103.4%</b>		
(Cost \$283,916,768) . . . . .		<u>285,856,149</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS—(3.4)% . . . . .</b>		
		<u>(9,501,911)</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 276,354,238</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$273,846,255	\$—	\$—	\$273,846,255
Short-Term Investments . . . . .	12,009,894	—	—	12,009,894
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$285,856,149</u>	<u>\$—</u>	<u>\$—</u>	<u>\$285,856,149</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2015 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	2,595,101	\$ 48,969,556	\$ 4,005,003	\$ 1,853,938	\$(53,204)	\$ 1,295,691	2,707,503	\$ 52,363,108	\$ —	\$—
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	522,395	17,547,248	1,459,663	1,011,702	(46,492)	1,308,218	535,361	19,256,935	180,063	—
SPDR Dow Jones Global Real Estate ETF . . . . .	283,875	12,564,308	940,969	1,624,064	30,448	1,629,809	270,667	13,541,470	68,911	—
SPDR Portfolio Short Term Corporate Bond ETF . . . . .	249,519	7,520,503	1,615,397	344,953	(2,750)	107,108	291,172	8,895,305	36,806	—
SPDR Portfolio Short Term Treasury ETF . . . . .	999,092	29,553,141	6,504,685	1,219,694	(19,723)	203,605	1,176,815	35,022,014	120,458	—
State Street Aggregate Bond Index Portfolio . . . . .	5,441,118	52,833,258	4,182,482	1,670,850	(23,258)	1,366,229	5,697,272	56,687,861	261,948	—
State Street Equity 500 Index II Portfolio . . . . .	4,104,579	48,310,895	2,139,063	7,556,531	729,261	5,704,515	3,686,637	49,327,203	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	3,193,822	28,808,277	1,357,845	3,275,059	287,496	2,656,965	2,998,545	29,835,524	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	1,054,483	1,054,483	17,441,374	18,021,522	—	—	474,335	474,335	3,963	—
State Street Navigator Securities Lending Portfolio II . . . . .	16,185,625	16,185,625	150,327,602	154,977,668	—	—	11,535,559	11,535,559	56,106	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	834,650	8,605,234	299,999	1,330,000	92,844	1,248,758	746,179	8,916,835	—	—
Total . . . . .		<u>\$271,952,528</u>	<u>\$190,274,082</u>	<u>\$192,885,981</u>	<u>\$994,622</u>	<u>\$15,520,898</u>		<u>\$285,856,149</u>	<u>\$728,255</u>	<u>\$—</u>

See accompanying notes to schedule of investments.



**STATE STREET TARGET RETIREMENT 2020 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.5% (a)</b>		
<b>DOMESTIC EQUITY — 28.8%</b>		
State Street Equity 500 Index II Portfolio . . . . .	17,156,662	\$ 229,556,137
State Street Small/Mid Cap Equity Index Portfolio . . . . .	3,902,573	46,635,754
		<u>276,191,891</u>
<b>DOMESTIC FIXED INCOME — 32.6%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF (b) . . . . .	1,759,438	63,286,985
SPDR Portfolio Long Term Treasury ETF . . . . .	143,867	5,235,320
SPDR Portfolio Short Term Corporate Bond ETF . . . . .	38,940	1,189,617
SPDR Portfolio Short Term Treasury ETF . . . . .	159,503	4,746,809
State Street Aggregate Bond Index Portfolio . . . . .	23,882,894	237,634,799
		<u>312,093,530</u>
<b>INFLATION LINKED — 17.5%</b>		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	8,674,559	167,765,971
<b>INTERNATIONAL EQUITY — 16.0%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	15,420,482	153,433,794
<b>REAL ESTATE — 4.6%</b>		
SPDR Dow Jones Global Real Estate ETF (b) . . . . .	880,553	44,054,066
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$932,167,639) . . . . .		<u>953,539,252</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SHORT-TERM INVESTMENTS — 6.6%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	2,748,596	\$ 2,748,596
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	60,475,116	60,475,116
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$63,223,712) . . . . .		<u>\$ 63,223,712</u>
<b>TOTAL INVESTMENTS—106.1%</b>		
(Cost \$995,391,351) . . . . .		<u>1,016,762,964</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS—(6.1)% . . . . .</b>		
		<u>(58,223,810)</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 958,539,154</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$ 953,539,252	\$—	\$—	\$ 953,539,252
Short-Term Investments . . . . .	63,223,712	—	—	63,223,712
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$1,016,762,964</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,016,762,964</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2020 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . . . .	7,629,950	\$143,977,157	\$ 21,333,667	\$ 1,315,074	\$ (54,718)	\$ 3,824,939	8,674,559	\$ 167,765,971	\$ —	\$—
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	1,590,079	53,410,754	6,352,997	390,251	(15,230)	3,928,715	1,759,438	63,286,985	562,021	—
SPDR Dow Jones Global Real Estate ETF . . . . .	837,065	37,048,497	3,392,149	1,393,909	(34,488)	5,041,817	880,553	44,054,066	213,255	—
SPDR Portfolio Long Term Treasury ETF . . . . .	189,337	6,634,368	639,265	2,310,058	(42,080)	313,825	143,867	5,235,320	31,333	—
SPDR Portfolio Short Term Corporate Bond ETF . . . . .	—	—	1,189,804	—	—	(187)	38,940	1,189,617	—	—
SPDR Portfolio Short Term Treasury ETF . . . . .	—	—	4,748,005	—	—	(1,196)	159,503	4,746,809	—	—
State Street Aggregate Bond Index Portfolio . . . . .	21,231,286	206,155,787	28,190,777	2,141,108	(74,112)	5,503,455	23,882,894	237,634,799	1,049,449	—
State Street Equity 500 Index II Portfolio . . . . .	17,924,338	210,969,455	12,215,288	22,251,862	2,511,220	26,112,036	17,156,662	229,556,137	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	15,432,561	139,201,704	8,498,382	8,672,487	878,907	13,527,288	15,420,482	153,433,794	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	3,856,701	3,856,701	55,883,138	56,991,243	—	—	2,748,596	2,748,596	15,198	—
State Street Navigator Securities Lending Portfolio II . . . . .	42,621,043	42,621,043	244,052,606	226,198,533	—	—	60,475,116	60,475,116	117,151	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	4,208,975	43,394,534	2,300,000	5,870,000	448,507	6,362,713	3,902,573	46,635,754	—	—
Total . . . . .		<u>\$887,270,000</u>	<u>\$388,796,078</u>	<u>\$327,534,525</u>	<u>\$3,618,006</u>	<u>\$64,613,405</u>		<u>\$1,016,762,964</u>	<u>\$1,988,407</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2025 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.3% (a)</b>		
<b>DOMESTIC EQUITY — 37.5%</b>		
State Street Equity 500 Index II Portfolio . . . . .	26,810,754	\$ 358,727,891
State Street Small/Mid Cap Equity Index Portfolio . . . . .	7,243,544	86,560,345
		<u>445,288,236</u>
<b>DOMESTIC FIXED INCOME — 28.8%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF (b) . . . . .	1,971,472	70,913,848
SPDR Portfolio Long Term Treasury ETF . . . . .	1,798,613	65,451,527
State Street Aggregate Bond Index Portfolio . . . . .	20,654,528	205,512,555
		<u>341,877,930</u>
<b>INFLATION LINKED — 8.8%</b>		
SPDR Bloomberg Barclays TIPS ETF (b) . . . . .	1,879,222	104,635,081
<b>INTERNATIONAL EQUITY — 22.1%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	26,468,605	263,362,622
<b>REAL ESTATE — 2.1%</b>		
SPDR Dow Jones Global Real Estate ETF . . . . .	500,575	25,043,767
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b> (Cost \$1,149,441,393). . . . .		
		<u>1,180,207,636</u>
<b>SHORT-TERM INVESTMENTS — 5.2%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	2,014,388	2,014,388

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	59,473,116	\$ 59,473,116
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$61,487,504) . . . . .		
		<u>\$ 61,487,504</u>
<b>TOTAL INVESTMENTS—104.5%</b> (Cost \$1,210,928,897) . . . . .		
		<u>1,241,695,140</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS—(4.5)% . . . . .</b>		
		<u>(53,611,598)</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 1,188,083,542</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$1,180,207,636	\$—	\$—	\$1,180,207,636
Short-Term Investments . . . . .	61,487,504	—	—	61,487,504
<b>TOTAL INVESTMENTS.</b> . . . .	<u>\$1,241,695,140</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,241,695,140</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2025 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	1,726,491	\$ 57,992,833	\$ 8,820,053	\$ 200,264	\$ (7,495)	\$ 4,308,721	1,971,472	\$ 70,913,848	\$ —	\$—
SPDR Bloomberg Barclays TIPS ETF . . . . .	1,525,330	82,200,034	19,539,007	60,336	(4,261)	2,960,637	1,879,222	104,635,081	—	—
SPDR Dow Jones Global Real Estate ETF . . . . .	437,542	19,365,609	3,028,122	—	—	2,650,036	500,575	25,043,767	114,841	—
SPDR Portfolio Long Term Treasury ETF . . . . .	1,615,726	56,615,039	6,537,892	199,517	6,744	2,491,369	1,798,613	65,451,527	272,067	—
State Street Aggregate Bond Index Portfolio . . . . .	16,976,734	164,844,088	36,734,633	533,406	(27,862)	4,495,102	20,654,528	205,512,555	851,419	—
State Street Equity 500 Index II Portfolio . . . . .	26,638,196	313,531,564	27,831,390	25,618,497	3,186,513	39,796,921	26,810,754	358,727,891	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	25,109,397	226,486,759	20,637,796	7,424,021	842,344	22,819,744	26,468,605	263,362,622	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	3,371,562	3,371,562	80,986,183	82,343,357	—	—	2,014,388	2,014,388	21,382	—
State Street Navigator Securities Lending Portfolio II . . . . .	37,759,701	37,759,701	252,666,362	230,952,947	—	—	59,473,116	59,473,116	153,100	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	7,387,038	76,160,363	6,687,860	8,300,000	803,044	11,209,078	7,243,543	86,560,345	—	—
Total . . . . .		<u>\$1,038,327,552</u>	<u>\$463,469,298</u>	<u>\$355,632,345</u>	<u>\$4,799,027</u>	<u>\$90,731,608</u>		<u>\$1,241,695,140</u>	<u>\$1,412,809</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2030 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.3% (a)</b>		
<b>DOMESTIC EQUITY — 43.7%</b>		
State Street Equity 500 Index II Portfolio . . . . .	29,341,250	\$ 392,585,931
State Street Small/Mid Cap Equity Index Portfolio . . . . .	9,337,984	111,588,906
		<u>504,174,837</u>
<b>DOMESTIC FIXED INCOME — 26.3%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF (b) . . . . .	1,161,560	41,781,313
SPDR Portfolio Long Term Treasury ETF . . . . .	3,078,504	112,026,760
State Street Aggregate Bond Index Portfolio . . . . .	15,014,278	149,392,069
		<u>303,200,142</u>
<b>INFLATION LINKED — 2.6%</b>		
SPDR Bloomberg Barclays TIPS ETF (b) . . . . .	534,098	29,738,577
<b>INTERNATIONAL EQUITY — 26.7%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	30,896,603	307,421,197
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$1,103,736,564) . . . . .		<u>1,144,534,753</u>
<b>SHORT-TERM INVESTMENTS — 0.4%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	1,638,142	1,638,142

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	3,752,475	\$ 3,752,475
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$5,390,617) . . . . .		<u>\$ 5,390,617</u>
<b>TOTAL INVESTMENTS—99.7%</b>		
(Cost \$1,109,127,181) . . . . .		<u>1,149,925,370</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—0.3% . . . . .</b>		
		<u>2,974,044</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 1,152,899,414</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$1,144,534,753	\$—	\$—	\$1,144,534,753
Short-Term Investments . . . . .	5,390,617	—	—	5,390,617
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$1,149,925,370</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,149,925,370</u>

See accompanying notes to schedule of investments.



**STATE STREET TARGET RETIREMENT 2030 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	956,744	\$ 32,137,031	\$ 7,347,554	\$ 100,343	\$ (2,228)	\$ 2,399,299	1,161,560	\$ 41,781,313	\$ 346,436	\$—
SPDR Bloomberg Barclays TIPS ETF . . . . .	426,260	22,971,151	5,934,670	—	—	832,756	534,098	29,738,577	—	—
SPDR Portfolio Long Term Treasury ETF . . . . .	2,593,665	90,882,022	17,272,555	210,333	(1,097)	4,083,613	3,078,504	112,026,760	441,485	—
State Street Aggregate Bond Index Portfolio . . . . .	12,335,296	119,775,729	26,562,979	230,000	(12,640)	3,296,001	15,014,278	149,392,069	626,001	—
State Street Equity 500 Index II Portfolio . . . . .	28,381,227	334,047,047	31,415,709	19,050,431	2,708,261	43,465,345	29,341,250	392,585,931	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	28,504,335	257,109,098	28,616,728	5,333,301	538,477	26,490,195	30,896,603	307,421,197	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	3,882,987	3,882,987	78,732,556	80,977,401	—	—	1,638,142	1,638,142	22,710	—
State Street Navigator Securities Lending Portfolio II . . . . .	19,640,778	19,640,778	97,946,737	113,835,040	—	—	3,752,475	3,752,475	97,283	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	9,299,159	95,874,330	9,250,000	8,730,000	1,305,008	13,889,568	9,337,984	111,588,906	—	—
Total . . . . .		<u>\$976,320,173</u>	<u>\$303,079,488</u>	<u>\$228,466,849</u>	<u>\$4,535,781</u>	<u>\$94,456,777</u>		<u>\$1,149,925,370</u>	<u>\$1,533,915</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2035 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.1% (a)</b>		
<b>DOMESTIC EQUITY — 48.1%</b>		
State Street Equity 500 Index II Portfolio . . . . .	25,964,787	\$ 347,408,848
State Street Small/Mid Cap Equity Index Portfolio . . . . .	9,472,455	113,195,837
		<u>460,604,685</u>
<b>DOMESTIC FIXED INCOME — 21.2%</b>		
SPDR Bloomberg Barclays High Yield Bond ETF (b) . . . . .	174,721	6,284,714
SPDR Portfolio Long Term Treasury ETF . . . . .	2,545,210	92,620,192
State Street Aggregate Bond Index Portfolio . . . . .	10,411,701	103,596,428
		<u>202,501,334</u>
<b>INFLATION LINKED — 0.2%</b>		
SPDR Bloomberg Barclays TIPS ETF . . . . .	36,164	2,013,612
<b>INTERNATIONAL EQUITY — 29.6%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	28,516,067	283,734,866
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$919,351,213) . . . . .		<u>948,854,497</u>
<b>SHORT-TERM INVESTMENTS — 0.8%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c)(d) . . . . .	2,825,911	2,825,911

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f) . . . . .	4,696,283	\$ 4,696,283
<b>TOTAL SHORT-TERM INVESTMENTS</b>		
(Cost \$7,522,194) . . . . .		<u>\$ 7,522,194</u>
<b>TOTAL INVESTMENTS—99.9%</b>		
(Cost \$926,873,407) . . . . .		<u>956,376,691</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—0.1% . . . . .</b>		
		<u>678,484</u>
<b>NET ASSETS—100.0% . . . . .</b>		
		<u>\$ 957,055,175</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$948,854,497	\$—	\$—	\$948,854,497
Short-Term Investments . . . . .	7,522,194	—	—	7,522,194
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$956,376,691</u>	<u>\$—</u>	<u>\$—</u>	<u>\$956,376,691</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2035 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF . . . . .	113,039	\$ 3,796,980	\$ 2,206,774	\$ —	\$ —	\$ 280,960	174,721	\$ 6,284,714	\$ 40,710	\$—
SPDR Bloomberg Barclays TIPS ETF . . . . .	—	—	2,012,795	—	—	817	36,164	2,013,612	—	—
SPDR Portfolio Long Term Treasury ETF . . . . .	2,142,736	75,081,469	14,257,346	79,707	(979)	3,362,063	2,545,210	92,620,192	364,429	—
State Street Aggregate Bond Index Portfolio . . . . .	8,623,437	83,733,570	17,795,630	220,000	(2,134)	2,289,362	10,411,701	103,596,428	437,273	—
State Street Equity 500 Index II Portfolio . . . . .	25,094,581	295,363,217	25,305,380	13,954,282	1,956,677	38,737,856	25,964,787	347,408,848	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	26,185,518	236,193,372	25,065,112	2,293,460	195,294	24,574,548	28,516,067	283,734,866	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	3,267,995	3,267,995	65,748,232	66,190,316	—	—	2,825,911	2,825,911	16,513	—
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	17,144,169	12,447,886	—	—	4,696,283	4,696,283	3,443	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	9,409,735	97,014,373	8,520,000	7,700,000	1,155,409	14,206,055	9,472,455	113,195,837	—	—
<b>Total . . . . .</b>		<u>\$794,450,976</u>	<u>\$178,055,438</u>	<u>\$102,885,651</u>	<u>\$3,304,267</u>	<u>\$83,451,661</u>		<u>\$956,376,691</u>	<u>\$862,368</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2040 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.1% (a)</b>		
<b>DOMESTIC EQUITY — 51.5%</b>		
State Street Equity 500 Index II Portfolio . . . . .	21,628,769	\$ 289,392,926
State Street Small/Mid Cap Equity Index Portfolio . . . . .	9,076,192	<u>108,460,501</u>
		<u>397,853,427</u>
<b>DOMESTIC FIXED INCOME — 15.8%</b>		
SPDR Portfolio Long Term Treasury ETF . . . . .	2,055,031	74,782,578
State Street Aggregate Bond Index Portfolio . . . . .	4,775,239	<u>47,513,626</u>
		<u>122,296,204</u>
<b>INTERNATIONAL EQUITY — 31.8%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	24,666,713	<u>245,433,791</u>
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$737,049,379) . . . . .		<u>765,583,422</u>
<b>SHORT-TERM INVESTMENT — 0.3%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$2,102,128) . . . . .	2,102,128	<u>2,102,128</u>
<b>TOTAL INVESTMENTS—99.4%</b>		
(Cost \$739,151,507) . . . . .		<u>767,685,550</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—0.6% . . . . .</b>		
		<u>5,009,017</u>
<b>NET ASSETS—100.0% . . . . .</b>		<u>\$ 772,694,567</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$765,583,422	\$—	\$—	\$765,583,422
Short-Term Investment . . . . .	<u>2,102,128</u>	<u>—</u>	<u>—</u>	<u>2,102,128</u>
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$767,685,550</u>	<u>\$—</u>	<u>\$—</u>	<u>\$767,685,550</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2040 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF . . . . .	1,703,593	\$ 59,693,899	\$ 12,553,932	\$ 160,304	\$ (1,174)	\$ 2,696,225	2,055,031	\$ 74,782,578	\$292,643	\$—
State Street Aggregate Bond Index Portfolio . . . . .	3,740,116	36,316,524	10,198,484	—	—	998,618	4,775,239	47,513,626	191,287	—
State Street Equity 500 Index II Portfolio . . . . .	20,572,466	242,137,916	22,502,221	8,848,895	1,214,549	32,387,135	21,628,769	289,392,926	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	22,354,298	201,635,770	22,654,243	190,000	14,538	21,319,240	24,666,713	245,433,791	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	2,484,650	2,484,650	52,296,486	52,679,008	—	—	2,102,128	2,102,128	13,924	—
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	224,000	224,000	—	—	—	—	65	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	8,860,607	91,352,859	8,680,000	6,133,304	915,250	13,645,696	9,076,192	108,460,501	—	—
Total . . . . .		<u>\$633,621,618</u>	<u>\$129,109,366</u>	<u>\$68,235,511</u>	<u>\$2,143,163</u>	<u>\$71,046,914</u>		<u>\$767,685,550</u>	<u>\$497,919</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2045 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 98.9% (a)</b>		
<b>DOMESTIC EQUITY — 54.2%</b>		
State Street Equity 500 Index II Portfolio . . . . .	16,393,737	\$ 219,348,209
State Street Small/Mid Cap Equity Index Portfolio . . . . .	7,929,082	94,752,526
		<u>314,100,735</u>
<b>DOMESTIC FIXED INCOME — 10.9%</b>		
SPDR Portfolio Long Term Treasury ETF . . . . .	1,532,582	55,770,659
State Street Aggregate Bond Index Portfolio . . . . .	712,435	7,088,732
		<u>62,859,391</u>
<b>INTERNATIONAL EQUITY — 33.8%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	19,663,632	195,653,132
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$556,977,223) . . . . .		<u>572,613,258</u>
<b>SHORT-TERM INVESTMENT — 0.5%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$3,134,904) . . . . .	3,134,904	3,134,904
<b>TOTAL INVESTMENTS—99.4%</b>		
(Cost \$560,112,127) . . . . .		<u>575,748,162</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—0.6% . . .</b>		
		<u>3,388,791</u>
<b>NET ASSETS—100.0% . . . . .</b>		<u>\$ 579,136,953</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$572,613,258	\$—	\$—	\$572,613,258
Short-Term Investment . . . . .	3,134,904	—	—	3,134,904
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$575,748,162</u>	<u>\$—</u>	<u>\$—</u>	<u>\$575,748,162</u>

See accompanying notes to schedule of investments.



**STATE STREET TARGET RETIREMENT 2045 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF . . . . .	1,242,947	\$ 43,552,863	\$ 10,205,368	\$ —	\$ —	\$ 2,012,428	1,532,582	\$ 55,770,659	\$215,383	\$—
State Street Aggregate Bond Index Portfolio . . . . .	454,389	4,412,120	2,553,372	—	—	123,240	712,435	7,088,732	23,372	—
State Street Equity 500 Index II Portfolio . . . . .	15,289,570	179,958,234	19,013,987	4,705,747	667,757	24,413,978	16,393,737	219,348,209	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	17,325,315	156,274,342	23,188,699	420,603	51,354	16,559,340	19,663,632	195,653,132	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	2,500,610	2,500,610	45,508,524	44,874,230	—	—	3,134,904	3,134,904	10,852	—
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	112,075	112,075	—	—	—	—	8	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	7,565,066	77,995,834	8,650,000	4,370,000	654,531	11,822,161	7,929,082	94,752,526	—	—
Total . . . . .		<u>\$464,694,003</u>	<u>\$109,232,025</u>	<u>\$54,482,655</u>	<u>\$1,373,642</u>	<u>\$54,931,147</u>		<u>\$575,748,162</u>	<u>\$249,615</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2050 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 98.2% (a)</b>		
<b>DOMESTIC EQUITY — 54.7%</b>		
State Street Equity 500 Index II Portfolio . . . . .	10,681,758	\$ 142,921,925
State Street Small/Mid Cap Equity Index Portfolio . . . . .	5,335,368	<u>63,757,647</u>
		<u>206,679,572</u>
<b>DOMESTIC FIXED INCOME — 9.6%</b>		
SPDR Portfolio Long Term Treasury ETF . . . . .	995,816	<u>36,237,744</u>
<b>INTERNATIONAL EQUITY — 33.9%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	12,882,861	<u>128,184,469</u>
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$357,846,517) . . . . .		<u>371,101,785</u>
<b>SHORT-TERM INVESTMENT — 0.2%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$749,625) . . . . .	749,625	<u>749,625</u>
<b>TOTAL INVESTMENTS—98.4%</b>		
(Cost \$358,596,142) . . . . .		<u>371,851,410</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—1.6% . . .</b>		
		<u>5,937,256</u>
<b>NET ASSETS—100.0%. . . . .</b>		<u>\$ 377,788,666</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$371,101,785	\$—	\$—	\$371,101,785
Short-Term Investment . . . . .	<u>749,625</u>	<u>—</u>	<u>—</u>	<u>749,625</u>
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$371,851,410</u>	<u>\$—</u>	<u>\$—</u>	<u>\$371,851,410</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2050 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF . . . . .	798,634	\$ 27,984,136	\$ 6,950,028	\$ —	\$ —	\$ 1,303,580	995,816	\$ 36,237,744	\$139,985	\$—
State Street Equity 500 Index II Portfolio . . . . .	9,869,800	116,167,543	13,191,845	2,695,118	380,986	15,876,669	10,681,758	142,921,925	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	11,275,750	101,707,269	15,879,010	263,678	13,125	10,848,743	12,882,861	128,184,469	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	1,877,322	1,877,322	30,469,248	31,596,945	—	—	749,625	749,625	7,113	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	5,027,392	51,832,413	6,169,999	2,559,793	390,818	7,924,210	5,335,368	63,757,647	—	—
Total . . . . .		<u>\$299,568,683</u>	<u>\$72,660,130</u>	<u>\$37,115,534</u>	<u>\$784,929</u>	<u>\$35,953,202</u>		<u>\$371,851,410</u>	<u>\$147,098</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2055 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 96.5% (a)</b>		
<b>DOMESTIC EQUITY — 53.7%</b>		
State Street Equity 500 Index II Portfolio . . . . .	5,046,151	\$ 67,517,505
State Street Small/Mid Cap Equity Index Portfolio . . . . .	2,526,925	<u>30,196,756</u>
		<u>97,714,261</u>
<b>DOMESTIC FIXED INCOME — 9.4%</b>		
SPDR Portfolio Long Term Treasury ETF . . . . .	470,504	<u>17,121,640</u>
<b>INTERNATIONAL EQUITY — 33.4%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	6,099,843	<u>60,693,437</u>
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$172,389,751) . . . . .		<u>175,529,338</u>
<b>SHORT-TERM INVESTMENT — 0.3%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$598,349) . . . . .	598,349	<u>598,349</u>
<b>TOTAL INVESTMENTS—96.8%</b>		
(Cost \$172,988,100) . . . . .		<u>176,127,687</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—3.2% . . . . .</b>		
		<u>5,758,244</u>
<b>NET ASSETS—100.0% . . . . .</b>		<u>\$ 181,885,931</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$175,529,338	\$—	\$—	\$175,529,338
Short-Term Investment . . . . .	<u>598,349</u>	<u>—</u>	<u>—</u>	<u>598,349</u>
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$176,127,687</u>	<u>\$—</u>	<u>\$—</u>	<u>\$176,127,687</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2055 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF . . . . .	352,151	\$ 12,339,371	\$ 4,161,529	\$ —	\$ —	\$ 620,740	470,504	\$ 17,121,640	\$62,554	\$—
State Street Equity 500 Index II Portfolio . . . . .	4,350,416	51,204,388	10,195,073	1,158,227	147,847	7,128,424	5,046,151	67,517,505	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	4,970,244	44,831,602	11,105,964	80,000	8,021	4,827,850	6,099,843	60,693,437	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	991,215	991,215	21,253,456	21,646,322	—	—	598,349	598,349	4,205	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	2,215,930	22,846,240	4,755,001	1,080,000	127,458	3,548,057	2,526,925	30,196,756	—	—
Total . . . . .		<u>\$132,212,816</u>	<u>\$51,471,023</u>	<u>\$23,964,549</u>	<u>\$283,326</u>	<u>\$16,125,071</u>		<u>\$176,127,687</u>	<u>\$66,759</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET TARGET RETIREMENT 2060 FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.3% (a)</b>		
<b>DOMESTIC EQUITY — 55.3%</b>		
State Street Equity 500 Index II Portfolio . . . . .	1,194,968	\$ 15,988,666
State Street Small/Mid Cap Equity Index Portfolio . . . . .	598,212	7,148,634
		<u>23,137,300</u>
<b>DOMESTIC FIXED INCOME — 9.7%</b>		
SPDR Portfolio Long Term Treasury ETF . . . . .	111,399	4,053,809
<b>INTERNATIONAL EQUITY — 34.3%</b>		
State Street Global Equity ex-U.S. Index Portfolio . . . . .	1,442,789	14,355,753
<b>TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS</b>		
(Cost \$41,419,283) . . . . .		<u>41,546,862</u>
<b>SHORT-TERM INVESTMENT — 0.4%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (b)(c) (Cost \$156,384) . . . . .	156,384	156,384
<b>TOTAL INVESTMENTS—99.7%</b>		
(Cost \$41,575,667) . . . . .		<u>41,703,246</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES—0.3% . . . . .</b>		
		<u>113,012</u>
<b>NET ASSETS—100.0% . . . . .</b>		<u>\$ 41,816,258</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Mutual Funds and Exchange Traded Products . . . . .	\$41,546,862	\$—	\$—	\$41,546,862
Short-Term Investment . . . . .	156,384	—	—	156,384
<b>TOTAL INVESTMENTS . . . . .</b>	<u>\$41,703,246</u>	<u>\$—</u>	<u>\$—</u>	<u>\$41,703,246</u>

See accompanying notes to schedule of investments.



**STATE STREET TARGET RETIREMENT 2060 FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Affiliate Table**

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/19	Value at 3/31/19	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF . . . . .	69,105	\$ 2,421,439	\$ 3,225,261	\$ 1,738,213	\$ 42,438	\$ 102,884	111,399	\$ 4,053,809	\$12,918	\$—
State Street Equity 500 Index II Portfolio . . . . .	852,220	10,030,631	5,287,298	844,026	39,037	1,475,726	1,194,968	15,988,666	—	—
State Street Global Equity ex-U.S. Index Portfolio . . . . .	974,192	8,787,215	5,165,667	592,452	11,207	984,116	1,442,789	14,355,753	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	355,295	355,295	11,792,419	11,991,330	—	—	156,384	156,384	1,781	—
State Street Small/Mid Cap Equity Index Portfolio . . . . .	434,259	4,477,205	2,435,500	503,000	21,815	717,114	598,212	7,148,634	—	—
Total . . . . .		<u>\$26,071,785</u>	<u>\$27,906,145</u>	<u>\$15,669,021</u>	<u>\$114,497</u>	<u>\$3,279,840</u>		<u>\$41,703,246</u>	<u>\$14,699</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND**  
**SCHEDULE OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 95.3%</b>			<b>HYUNDAI MOTOR CO. — 0.2%</b>		
<b>AUSTRALIA — 2.9%</b>			<b>SAMSUNG ELECTRONICS CO., LTD. PREFERENCE SHARES — 1.7%</b>		
Woodside Petroleum, Ltd. . . . .	2,077	\$ 51,078	Hyundai Motor Co. . . . .	451	\$ 47,480
<b>CANADA — 3.5%</b>			<b>SAMSUNG FIRE &amp; MARINE INSURANCE CO., LTD. — 0.2%</b>		
Goldcorp, Inc. . . . .	5,384	61,620	Samsung Electronics Co., Ltd. Preference Shares . . . . .	1,724	55,057
<b>CHINA — 11.8%</b>			<b>SPAIN — 6.3%</b>		
China Construction Bank Corp. Class H. . .	60,000	51,440	Banco Bilbao Vizcaya Argentaria SA. . . . .	9,247	52,881
CITIC Securities Co., Ltd. Class H. . . . .	21,500	50,067	Siemens Gamesa Renewable Energy SA (b). . . . .	3,631	57,874
PetroChina Co., Ltd. Class H. . . . .	74,000	47,982			110,755
Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	9,600	56,744	<b>SWITZERLAND — 5.6%</b>		
		206,233	ABB, Ltd. . . . .	2,399	45,070
<b>FRANCE — 14.8%</b>			Credit Suisse Group AG . . . . .	4,495	52,379
BNP Paribas SA. . . . .	1,096	52,438			97,449
Nexans SA . . . . .	1,691	50,373	<b>TAIWAN — 3.1%</b>		
Publicis Groupe SA. . . . .	946	50,700	Catcher Technology Co., Ltd. . . . .	7,000	53,828
Sanofi . . . . .	635	56,142	<b>TOTAL COMMON STOCKS</b>		
Societe Generale SA . . . . .	1,724	49,895	(Cost \$1,718,944) . . . . .		1,670,232
		259,548	<b>SHORT-TERM INVESTMENT — 5.3%</b>		
<b>GERMANY — 3.3%</b>			State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.43% (c) (d)		
HeidelbergCement AG . . . . .	807	58,138	(Cost \$92,739) . . . . .	92,739	92,739
<b>HONG KONG — 6.2%</b>			<b>TOTAL INVESTMENTS — 100.6%</b>		
Shanghai Industrial Holdings, Ltd. . . . .	24,000	56,500	(Cost \$1,811,683) . . . . .		1,762,971
WH Group, Ltd. (a) . . . . .	49,500	52,968	<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (0.6)%</b>		
		109,468	(10,875)		
<b>HUNGARY — 2.7%</b>			<b>NET ASSETS — 100.0%</b>		
Richter Gedeon Nyrt . . . . .	2,552	48,111	\$ 1,752,096		
<b>ISRAEL — 2.7%</b>					
Teva Pharmaceutical Industries, Ltd. ADR (b) . . . . .	3,033	47,557			
<b>ITALY — 3.2%</b>					
Assicurazioni Generali SpA . . . . .	2,992	55,433			
<b>JAPAN — 14.6%</b>					
Hitachi High-Technologies Corp. . . . .	1,400	57,361			
KDDI Corp. . . . .	2,000	43,095			
Ono Pharmaceutical Co., Ltd. . . . .	2,700	52,910			
Sumitomo Mitsui Financial Group, Inc. . . .	1,500	52,527			
Sumitomo Mitsui Trust Holdings, Inc. . . . .	1,400	50,291			
		256,184			
<b>NETHERLANDS — 2.7%</b>					
Boskalis Westminster . . . . .	1,811	46,872			
<b>SOUTH KOREA — 11.9%</b>					
Hankook Tire Co., Ltd. . . . .	1,411	46,552			

- (a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 3.0% of net assets as of March 31, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (b) Non-income producing security.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2019.

ADR = American Depositary Receipt

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND**  
**SCHEDULE OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$1,670,232	\$—	\$—	\$1,670,232
Short-Term Investment . . . . .	<u>92,739</u>	<u>—</u>	<u>—</u>	<u>92,739</u>
<b>TOTAL INVESTMENTS . . . . .</b>	<u><u>\$1,762,971</u></u>	<u><u>\$—</u></u>	<u><u>\$—</u></u>	<u><u>\$1,762,971</u></u>

**Affiliate Table**

	Number of Shares Held		Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions	
	at 12/31/18	Value at 12/31/18				Cost of Purchases	at 3/31/19			Value at 3/31/19
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	—	\$—	\$147,897	\$55,158	\$—	\$—	92,739	\$92,739	\$394	\$—

See accompanying notes to schedule of investments.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO SCHEDULES OF INVESTMENTS**  
*March 31, 2019 (Unaudited)*

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**Security Valuation**

Each Portfolio's or Fund's investments are valued at fair value each day that the New York Stock Exchange ("NYSE") is open and, for financial reporting purposes, as of the report date should the reporting period end on a day that the NYSE is not open. Fair value is generally defined as the price a fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. By its nature, a fair value price is a good faith estimate of the valuation in a current sale and may not reflect an actual market price. The investments of each Portfolio or Fund are valued pursuant to the policy and procedures developed by the Oversight Committee (the "Committee") and approved by the Board of Trustees of the Trust (the "Board"). The Committee provides oversight of the valuation of investments for the Portfolios or Funds. The Board has responsibility for overseeing the determination of the fair value of investments.

State Street Equity 500 Index Fund, State Street Aggregate Bond Index Fund, State Street Global Equity ex-U.S. Index Fund, State Street Small/Mid Cap Equity Index Fund, State Street Defensive Global Equity Fund and the State Street Hedged International Developed Equity Index Fund invest as part of a master-feeder structure and record their investments in their corresponding Portfolio, State Street Equity 500 Index II Portfolio, State Street Aggregate Bond Index Portfolio, State Street Global Equity ex-U.S. Index Portfolio, State Street Small/Mid Cap Equity Index Portfolio, State Street Defensive Global Equity Portfolio and the State Street International Developed Equity Index Portfolio at fair value (net asset value) each business day.

Valuation techniques used to value each Portfolio's or Fund's investments by major category are as follows:

- Equity investments (including preferred stocks and registered investment companies that are exchange-traded funds) traded on a recognized securities exchange for which market quotations are readily available are valued at the last sale price or official closing price, as applicable, on the primary market or exchange on which they trade. Equity investments traded on a recognized exchange for which there were no sales on that day are valued at the last published sale price or at fair value.
- Rights and warrants are valued at the last reported sale price obtained from independent pricing services or brokers on the valuation date. If no price is obtained from pricing services or brokers, valuation will be based upon the intrinsic value, pursuant to the valuation policy and procedures approved by the Board.
- Investments in registered investment companies (including money market funds) or other unitized pooled investment vehicles that are not traded on an exchange are valued at that day's published net asset value ("NAV") per share or unit.
- Government and municipal fixed income securities are generally valued using quotations from independent pricing services or brokers. Certain government inflation-indexed securities may require a calculated fair valuation as the cumulative inflation is contained within the price provided by the pricing service or broker. For these securities, the inflation component of the price is "cleaned" from the pricing service or broker price utilizing the published inflation factors in order to ensure proper accrual of income.
- Debt obligations (including short term investments) are valued using quotations from independent pricing services or brokers or are generally valued at the last reported evaluated prices.
- Exchange-traded futures contracts are valued at the closing settlement price on the primary market on which they are traded most extensively. Exchange-traded futures contracts traded on a recognized exchange for which there were no sales on that day are valued at the last reported sale price obtained from independent pricing services or brokers or at fair value.
- Forward foreign currency exchange contracts are valued based on that day's prevailing forward exchange rate for the underlying currencies. The rates are obtained from independent pricing services in accordance with the valuation policy and procedures approved by the Board.

In the event prices or quotations are not readily available or that the application of these valuation methods results in a price for an investment that is deemed to be not representative of the fair value of such investment, fair value will be determined in good faith by the Committee, in accordance with the valuation policy and procedures approved by the Board.

Various inputs are used in determining the value of the Portfolio's or Fund's investments.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO SCHEDULES OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

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The Portfolios or Funds value their assets and liabilities at fair value using a fair value hierarchy consisting of three broad levels that prioritize the inputs to valuation techniques giving the highest priority to readily available unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements) when market prices are not readily available or reliable. The categorization of a value determined for an investment within the hierarchy is based upon the pricing transparency of the investment and is not necessarily an indication of the risk associated with investing in it.

The three levels of the fair value hierarchy are as follows:

- Level 1 – Unadjusted quoted prices in active markets for an identical asset or liability;
- Level 2 – Inputs other than quoted prices included within Level 1 that are observable for the asset or liability either directly or indirectly, including quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not considered to be active, inputs other than quoted prices that are observable for the asset or liability (such as exchange rates, financing terms, interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs; and
- Level 3 – Unobservable inputs for the asset or liability, including the Committee's assumptions used in determining the fair value of investments.

The value of the Portfolio's or Fund's investments according to the fair value hierarchy as of March 31, 2019 is disclosed in the Portfolio's or Fund's Schedule of Investments.

#### **Futures Contracts**

Certain Portfolios or Funds may enter into futures contracts to meet the Portfolios' or Funds' objectives. A futures contract is a standardized, exchange-traded agreement to buy or sell a financial instrument at a set price on a future date. Upon entering into a futures contract, the Portfolio or Fund is required to deposit with the broker, cash or securities in an amount equal to the minimum initial margin requirements of the clearing house. Subsequent payments are made or received by the Portfolio or Fund equal to the daily change in the contract value, accumulated, exchange rates, and or other transactional fees. The accumulation of those payments are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses. The Portfolios or Funds recognize a realized gain or loss when the contract is closed.

Losses may arise if the value of a futures contract decreases due to unfavorable changes in the market rates or values of the underlying instrument during the term of the contract or if the counterparty does not perform under the contract. The use of futures contracts also involves the risk that the movements in the price of the futures contracts do not correlate the movement of the assets underlying such contracts.

#### **Forward Foreign Currency Exchange Contracts**

Certain Portfolios or Funds may engage in forward foreign currency exchange contracts to acquire exposure to foreign currencies or to hedge the Portfolios' or Funds' investments against currency fluctuations. A forward foreign currency exchange contract is a commitment to purchase or sell a foreign currency at the settlement date at a negotiated rate. Non-deliverable forward foreign currency exchange contracts are settled with the counterparty in cash without the delivery of foreign currency. The contract is marked-to-market daily and the change in market value is recorded by the Portfolio or Fund as an unrealized gain or loss. When the contract is closed, the Portfolio or Fund recognizes a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Certain risks may arise upon entering into forward foreign currency exchange contracts from the potential inability of counterparties to meet the terms of their contracts and are generally limited to the amount of unrealized gains on appreciated contracts, if any. Additionally, when utilizing forward foreign currency exchange contracts to hedge, the Portfolio or Fund gives up the opportunity to profit from favorable exchange rate movements during the term of the contract.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO SCHEDULES OF INVESTMENTS (continued)**  
*March 31, 2019 (Unaudited)*

**Other Transactions with Affiliates**

The Portfolios or Funds may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios or Funds owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended March 31, 2019, are disclosed in the Funds' Schedules of Investments.

**Aggregate Unrealized Appreciation and Depreciation**

As of March 31, 2019, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	<u>Tax Cost</u>	<u>Gross Unrealized Appreciation</u>	<u>Gross Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
State Street Equity 500 Index II Portfolio . . . . .	\$2,538,151,620	\$711,955,000	\$ 62,626,571	\$649,328,429
State Street Aggregate Bond Index Portfolio . . . . .	1,046,372,755	9,615,974	8,478,009	1,137,965
State Street Global Equity ex-U.S. Index Portfolio . . . . .	2,248,831,917	223,460,411	150,645,913	72,814,498
State Street Small/Mid Cap Equity Index Portfolio . . . . .	747,286,589	101,150,974	49,910,247	51,240,727
State Street Defensive Global Equity Fund . . . . .	2,027,158	257,220	35,204	222,016
State Street Emerging Markets Equity Index Fund . . . . .	569,946,935	136,448,358	32,817,603	103,630,755
State Street Hedged International Developed Equity Index Fund . . . . .	158,747,101	(40,599,638)	—	(40,599,638)
State Street Target Retirement Fund . . . . .	229,258,520	620,638	1,158,167	(537,529)
State Street Target Retirement 2015 Fund . . . . .	285,567,972	1,366,469	1,078,292	288,177
State Street Target Retirement 2020 Fund . . . . .	999,125,695	18,354,067	716,798	17,637,269
State Street Target Retirement 2025 Fund . . . . .	1,214,854,576	27,819,443	978,879	26,840,564
State Street Target Retirement 2030 Fund . . . . .	1,112,258,163	38,132,814	465,607	37,667,207
State Street Target Retirement 2035 Fund . . . . .	929,317,780	27,058,911	—	27,058,911
State Street Target Retirement 2040 Fund . . . . .	740,674,790	27,010,760	—	27,010,760
State Street Target Retirement 2045 Fund . . . . .	561,076,845	15,750,925	1,079,608	14,671,317
State Street Target Retirement 2050 Fund . . . . .	359,154,218	12,697,192	—	12,697,192
State Street Target Retirement 2055 Fund . . . . .	173,204,184	3,794,426	870,923	2,923,503
State Street Target Retirement 2060 Fund . . . . .	41,671,976	387,727	356,457	31,270
State Street International Value Spotlight Fund . . . . .	1,830,648	86,512	154,189	(67,677)

**Subsequent Events**

Management has evaluated the impact of all subsequent events on the Funds through the date on which the FORM N-PORT filings were issued and has determined that there were no subsequent events requiring adjustment or disclosure in the FORM N-PORT filings.