

Quarterly Report

September 30, 2018

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 Disciplined U.S. Equity Fund
State Street Disciplined International Equity Fund
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
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State Street Target Retirement 2050 Fund
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State Street Target Retirement 2060 Fund
State Street Asia Pacific Value Spotlight Fund
State Street European Value Spotlight Fund
State Street Global Value Spotlight Fund
State Street International Value Spotlight Fund
State Street U.S. 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. Please read the prospectus carefully before you invest.

STATE STREET
GLOBAL ADVISORS

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State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (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>
COMMON STOCKS — 96.9%		
COMMUNICATION SERVICES — 9.7%		
Activision Blizzard, Inc.	88,500	\$ 7,362,315
Alphabet, Inc. Class A (a)	33,767	40,759,470
Alphabet, Inc. Class C (a)	34,787	41,517,241
AT&T, Inc.	818,840	27,496,647
Cars.com, Inc. (a)	1	28
CBS Corp. Class B	39,405	2,263,817
CenturyLink, Inc.	101,078	2,142,854
Charter Communications, Inc. Class A (a)	19,800	6,452,424
Comcast Corp. Class A	514,266	18,210,159
Discovery, Inc. Class A (a)(b)	14,403	460,896
Discovery, Inc. Class C (a)	43,704	1,292,764
DISH Network Corp. Class A (a)	27,400	979,824
Electronic Arts, Inc. (a)	34,679	4,178,473
Facebook, Inc. Class A (a)	272,493	44,814,199
Interpublic Group of Cos., Inc.	44,966	1,028,372
Netflix, Inc. (a)	49,004	18,333,866
News Corp. Class A	50,888	671,213
News Corp. Class B	11,400	155,040
Omnicom Group, Inc.	25,191	1,713,492
Take-Two Interactive Software, Inc. (a)	12,500	1,724,875
TripAdvisor, Inc. (a)(b)	10,842	553,701
Twenty-First Century Fox, Inc. Class A	116,400	5,392,812
Twenty-First Century Fox, Inc. Class B	56,000	2,565,920
Twitter, Inc. (a)	86,600	2,464,636
Verizon Communications, Inc.	465,615	24,859,185
Viacom, Inc. Class B	41,581	1,403,774
Walt Disney Co.	167,352	19,570,143
		<u>278,368,140</u>
CONSUMER DISCRETIONARY — 10.0%		
Advance Auto Parts, Inc.	8,700	1,464,471
Amazon.com, Inc. (a)	46,390	92,919,170
Aptiv PLC	31,919	2,678,004
AutoZone, Inc. (a)	2,976	2,308,483
Best Buy Co., Inc.	27,806	2,206,684
Booking Holdings, Inc. (a)	5,324	10,562,816
BorgWarner, Inc.	23,177	991,512
CarMax, Inc. (a)	21,603	1,613,096
Carnival Corp.	48,501	3,092,909
Chipotle Mexican Grill, Inc. (a)	2,886	1,311,745
D.R. Horton, Inc.	37,297	1,573,187
Darden Restaurants, Inc.	14,671	1,631,268
Dollar General Corp.	31,513	3,444,371

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dollar Tree, Inc. (a)	28,826	\$ 2,350,760
eBay, Inc. (a)	104,745	3,458,680
Expedia Group, Inc.	13,534	1,765,916
Foot Locker, Inc.	12,900	657,642
Ford Motor Co.	428,538	3,963,976
Gap, Inc.	25,934	748,196
Garmin, Ltd.	14,740	1,032,537
General Motors Co.	153,923	5,182,587
Genuine Parts Co.	16,889	1,678,767
Goodyear Tire & Rubber Co.	23,544	550,694
H&R Block, Inc. (b)	28,964	745,823
Hanesbrands, Inc. (b)	46,800	862,524
Harley-Davidson, Inc.	16,816	761,765
Hasbro, Inc.	13,597	1,429,317
Hilton Worldwide Holdings, Inc.	35,700	2,883,846
Home Depot, Inc.	129,002	26,722,764
Kohl's Corp.	19,545	1,457,080
L Brands, Inc.	27,121	821,766
Leggett & Platt, Inc.	12,654	554,119
Lennar Corp. Class A	31,606	1,475,684
LKQ Corp. (a)	36,500	1,155,955
Lowe's Cos., Inc.	90,650	10,408,433
Macy's, Inc.	33,262	1,155,189
Marriott International, Inc. Class A	33,755	4,456,673
Mattel, Inc. (a)(b)	32,533	510,768
McDonald's Corp.	87,110	14,572,632
MGM Resorts International	55,700	1,554,587
Michael Kors Holdings, Ltd. (a)	17,814	1,221,328
Mohawk Industries, Inc. (a)	6,931	1,215,351
Newell Brands, Inc. (b)	53,741	1,090,942
NIKE, Inc. Class B	143,506	12,157,828
Nordstrom, Inc. (b)	15,577	931,660
Norwegian Cruise Line Holdings, Ltd. (a)	24,700	1,418,521
O'Reilly Automotive, Inc. (a)	9,280	3,223,130
PulteGroup, Inc.	31,062	769,406
PVH Corp.	9,249	1,335,556
Ralph Lauren Corp.	6,279	863,676
Ross Stores, Inc.	43,056	4,266,850
Royal Caribbean Cruises, Ltd.	20,700	2,689,758
Starbucks Corp.	156,130	8,874,429
Tapestry, Inc.	33,528	1,685,453
Target Corp.	61,372	5,413,624
Tiffany & Co.	12,199	1,573,305
TJX Cos., Inc.	69,837	7,823,141
Tractor Supply Co.	15,426	1,401,915
Ulta Salon Cosmetics & Fragrance, Inc. (a)	6,400	1,805,568
Under Armour, Inc. Class A (a)(b)	17,424	369,737
Under Armour, Inc. Class C (a)(b)	17,575	342,010
VF Corp.	37,244	3,480,452
Whirlpool Corp.	8,402	997,738
Wynn Resorts, Ltd.	12,041	1,529,929
Yum! Brands, Inc.	36,502	3,318,397
		<u>288,516,100</u>

See accompanying notes to schedules of investments.

State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CONSUMER STAPLES —			Marathon Petroleum Corp.	52,774	\$ 4,220,337
6.5%			National Oilwell Varco, Inc.	44,116	1,900,517
Altria Group, Inc.	211,329	\$ 12,745,252	Newfield Exploration Co. (a)	24,015	692,352
Archer-Daniels-Midland Co.	63,732	3,203,808	Noble Energy, Inc.	54,325	1,694,397
Brown-Forman Corp. Class B.	19,352	978,244	Occidental Petroleum Corp.	84,909	6,976,973
Campbell Soup Co. (b)	23,982	878,461	ONEOK, Inc.	46,596	3,158,743
Church & Dwight Co., Inc.	27,600	1,638,612	Phillips 66	47,173	5,317,341
Clorox Co.	14,064	2,115,366	Pioneer Natural Resources Co.	19,276	3,357,686
Coca-Cola Co.	430,700	19,894,033	Schlumberger, Ltd.	154,550	9,415,186
Colgate-Palmolive Co.	96,223	6,442,130	TechnipFMC PLC	48,991	1,530,969
Conagra Brands, Inc.	44,824	1,522,671	Valero Energy Corp.	48,723	5,542,241
Constellation Brands, Inc.			Williams Cos., Inc.	131,958	3,587,938
Class A	19,350	4,172,247			
Costco Wholesale Corp.	49,055	11,522,038			166,627,729
Coty, Inc. Class A (b)	55,578	698,060	FINANCIALS — 12.9%		
Estee Lauder Cos., Inc. Class A	25,441	3,697,086	Affiliated Managers Group, Inc.	6,624	905,633
General Mills, Inc.	67,042	2,877,443	Aflac, Inc.	90,206	4,245,996
Hershey Co.	15,467	1,577,634	Allstate Corp.	37,839	3,734,709
Hormel Foods Corp. (b)	31,702	1,249,059	American Express Co.	78,712	8,382,041
J.M. Smucker Co.	12,505	1,283,138	American International Group,		
Kellogg Co.	30,728	2,151,575	Inc.	101,401	5,398,589
Kimberly-Clark Corp.	39,627	4,503,212	Ameriprise Financial, Inc.	16,044	2,369,057
Kraft Heinz Co.	73,418	4,046,066	Aon PLC	26,565	4,085,166
Kroger Co.	92,742	2,699,720	Arthur J Gallagher & Co.	21,200	1,578,128
McCormick & Co., Inc.	14,192	1,869,796	Assurant, Inc.	5,385	581,311
Molson Coors Brewing Co.			Bank of America Corp.	1,048,005	30,874,227
Class B	20,253	1,245,559	Bank of New York Mellon Corp.	105,694	5,389,337
Mondelez International, Inc.			BB&T Corp.	89,531	4,345,835
Class A	163,015	7,003,124	Berkshire Hathaway, Inc. Class B		
Monster Beverage Corp. (a)	42,735	2,490,596	(a)	220,284	47,165,007
PepsiCo, Inc.	159,016	17,777,989	BlackRock, Inc.	13,616	6,417,629
Philip Morris International, Inc.	174,412	14,221,554	BrightHouse Financial, Inc. (a)	16,579	733,455
Procter & Gamble Co.	280,426	23,339,856	Capital One Financial Corp.	54,795	5,201,689
Sysco Corp.	54,374	3,982,895	Cboe Global Markets, Inc.	12,500	1,199,500
Tyson Foods, Inc. Class A	32,344	1,925,438	Charles Schwab Corp.	139,604	6,861,537
Walmart, Inc.	161,203	15,138,574	Chubb, Ltd.	51,453	6,876,179
Walgreens Boots Alliance, Inc.	93,705	6,831,094	Cincinnati Financial Corp.	17,809	1,367,909
		185,722,330	Citigroup, Inc.	283,327	20,325,879
ENERGY — 5.8%			Citizens Financial Group, Inc.	53,600	2,067,352
Anadarko Petroleum Corp.	59,182	3,989,459	CME Group, Inc.	37,763	6,427,640
Andeavor	15,716	2,412,406	Comerica, Inc.	19,127	1,725,255
Apache Corp.	41,755	1,990,461	Discover Financial Services	39,328	3,006,626
Baker Hughes a GE Co.	47,179	1,596,066	E*TRADE Financial Corp. (a)	31,342	1,642,007
Cabot Oil & Gas Corp.	55,078	1,240,357	Everest Re Group, Ltd.	5,000	1,142,350
Chevron Corp.	216,012	26,413,947	Fifth Third Bancorp	76,762	2,143,195
Cimarex Energy Co.	11,458	1,064,907	Franklin Resources, Inc.	37,989	1,155,246
Concho Resources, Inc. (a)	23,800	3,635,450	Goldman Sachs Group, Inc.	39,146	8,778,099
ConocoPhillips	129,927	10,056,350	Hartford Financial Services		
Devon Energy Corp.	57,201	2,284,608	Group, Inc.	43,567	2,176,607
EOG Resources, Inc.	64,571	8,237,322	Huntington Bancshares, Inc.	134,391	2,005,114
EQT Corp.	28,957	1,280,768	Intercontinental Exchange, Inc.	65,685	4,919,150
Exxon Mobil Corp.	478,175	40,654,438	Invesco, Ltd.	44,711	1,022,988
Halliburton Co.	96,267	3,901,701	Jefferies Financial Group, Inc.	30,827	676,961
Helmerich & Payne, Inc.	13,726	943,937	JPMorgan Chase & Co.	379,643	42,838,916
Hess Corp.	29,757	2,130,006	KeyCorp	116,996	2,327,051
HollyFrontier Corp.	20,000	1,398,000	Lincoln National Corp.	23,982	1,622,622
Kinder Morgan, Inc.	215,950	3,828,793	Loews Corp.	32,019	1,608,314
Marathon Oil Corp.	93,388	2,174,073	M&T Bank Corp.	16,363	2,692,368
			Marsh & McLennan Cos., Inc.	55,519	4,592,532

See accompanying notes to schedules of investments.

State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MetLife, Inc.	116,670	\$ 5,450,822	Envision Healthcare Corp. (a)	16,774	\$ 767,075
Moody's Corp.	19,432	3,249,030	Express Scripts Holding Co. (a)	62,267	5,915,988
Morgan Stanley	154,175	7,179,930	Gilead Sciences, Inc.	145,052	11,199,465
MSCI, Inc.	9,900	1,756,359	HCA Healthcare, Inc.	29,600	4,117,952
Nasdaq, Inc.	14,175	1,216,215	Henry Schein, Inc. (a)	18,700	1,590,061
Northern Trust Corp.	26,696	2,726,463	Hologic, Inc.	32,800	1,344,144
People's United Financial, Inc.	46,666	798,922	Humana, Inc.	15,190	5,142,119
PNC Financial Services Group, Inc.	51,575	7,023,999	IDEXX Laboratories, Inc. (a)	9,700	2,421,702
Principal Financial Group, Inc.	29,265	1,714,636	Illumina, Inc. (a)	16,300	5,983,078
Progressive Corp.	64,149	4,557,145	Incyte Corp. (a)	19,200	1,326,336
Prudential Financial, Inc.	47,502	4,812,903	Intuitive Surgical, Inc. (a)	13,144	7,544,656
Raymond James Financial, Inc.	14,200	1,307,110	IQVIA Holdings, Inc. (a)	19,600	2,542,904
Regions Financial Corp.	126,346	2,318,449	Johnson & Johnson	303,008	41,866,615
S&P Global, Inc.	27,868	5,445,129	Laboratory Corp. of America Holdings (a)	11,175	1,940,874
State Street Corp. (c)	41,378	3,466,649	McKesson Corp.	22,524	2,987,809
SunTrust Banks, Inc.	54,836	3,662,497	Medtronic PLC.	151,593	14,912,203
SVB Financial Group (a)	5,800	1,802,814	Merck & Co., Inc.	299,472	21,244,544
Synchrony Financial	79,676	2,476,330	Mettler-Toledo International, Inc. (a)	2,800	1,705,144
T Rowe Price Group, Inc.	27,755	3,030,291	Mylan NV (a)	58,302	2,133,853
Torchmark Corp.	12,412	1,075,996	Nektar Therapeutics (a)	21,600	1,316,736
Torchmark Corp.	31,406	4,073,672	PerkinElmer, Inc.	12,986	1,263,148
Travelers Cos., Inc.	26,705	1,043,364	Perrigo Co. PLC	15,586	1,103,489
Unum Group	176,422	9,316,846	Pfizer, Inc.	661,133	29,136,131
US Bancorp.	488,603	25,680,974	Quest Diagnostics, Inc.	15,842	1,709,510
Wells Fargo & Co.	14,376	2,026,154	Regeneron Pharmaceuticals, Inc. (a)	8,742	3,532,118
Willis Towers Watson PLC.	23,195	1,163,229	ResMed, Inc.	16,500	1,903,110
Zions Bancorp		370,985,134	Stryker Corp.	36,194	6,430,950
HEALTH CARE — 14.6%			Thermo Fisher Scientific, Inc.	45,112	11,010,937
Abbott Laboratories	196,949	14,448,179	UnitedHealth Group, Inc.	108,574	28,885,027
AbbVie, Inc.	170,143	16,092,125	Universal Health Services, Inc. Class B	10,500	1,342,320
ABIOMED, Inc. (a)	5,500	2,473,625	Varian Medical Systems, Inc. (a)	11,029	1,234,476
Aetna, Inc.	37,944	7,696,940	Vertex Pharmaceuticals, Inc. (a)	28,252	5,445,290
Agilent Technologies, Inc.	38,493	2,715,296	Waters Corp. (a)	8,750	1,703,450
Alexion Pharmaceuticals, Inc. (a)	25,373	3,527,101	WellCare Health Plans, Inc. (a)	5,600	1,794,744
Align Technology, Inc. (a)	8,600	3,364,492	Zimmer Biomet Holdings, Inc.	23,225	3,053,391
Allergan PLC	36,706	6,991,759	Zoetis, Inc.	54,920	5,028,475
AmerisourceBergen Corp.	17,734	1,635,429			418,541,527
Amgen, Inc.	72,654	15,060,448	INDUSTRIALS — 9.4%		
Anthem, Inc.	28,919	7,925,252	3M Co.	65,829	13,870,829
Baxter International, Inc.	54,479	4,199,786	Alaska Air Group, Inc.	15,500	1,067,330
Becton Dickinson and Co.	30,956	8,079,516	Allegion PLC.	11,996	1,086,478
Biogen, Inc. (a)	22,484	7,943,822	Altra Industrial Motion Corp.	1,873	77,368
Boston Scientific Corp. (a)	153,057	5,892,694	American Airlines Group, Inc.	46,300	1,913,579
Bristol-Myers Squibb Co.	182,704	11,342,264	AMETEK, Inc.	25,299	2,001,657
Cardinal Health, Inc.	34,333	1,853,982	AO Smith Corp.	17,500	933,975
Celgene Corp. (a)	78,171	6,995,523	Arconic, Inc.	50,186	1,104,594
Centene Corp. (a)	23,300	3,373,374	Boeing Co.	60,164	22,374,992
Cerner Corp. (a)	39,537	2,546,578	C.H. Robinson Worldwide, Inc.	16,479	1,613,624
Cigna Corp.	27,985	5,827,876	Caterpillar, Inc.	66,424	10,128,996
Cooper Cos., Inc.	5,800	1,607,470	Cintas Corp.	10,066	1,991,155
CVS Health Corp.	117,505	9,249,994	Copart, Inc. (a)	22,900	1,180,037
Danaher Corp.	68,494	7,442,558	CSX Corp.	93,755	6,942,558
DaVita, Inc. (a)	15,028	1,076,456	Cummins, Inc.	16,914	2,470,628
DENTSPLY SIRONA, Inc.	25,234	952,331	Deere & Co.	37,283	5,604,753
Edwards Lifesciences Corp. (a)	23,910	4,162,731			
Eli Lilly & Co.	107,018	11,484,102			

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State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Delta Air Lines, Inc.	68,934	\$ 3,986,453	Verisk Analytics, Inc. (a)	19,800	\$ 2,386,890
Dover Corp.	17,050	1,509,437	W.W. Grainger, Inc.	4,757	1,700,199
Eaton Corp. PLC.	49,725	4,312,649	Waste Management, Inc.	45,135	4,078,399
Emerson Electric Co.	71,579	5,481,520	Xylem, Inc.	21,058	1,681,902
Equifax, Inc.	13,888	1,813,356			271,272,013
Expeditors International of Washington, Inc.	21,176	1,557,071	INFORMATION		
Fastenal Co. (b)	31,458	1,825,193	TECHNOLOGY — 20.3%		
FedEx Corp.	26,950	6,489,290	Accenture PLC Class A	71,818	12,223,424
Flowserve Corp.	17,445	954,067	Adobe Systems, Inc. (a)	54,944	14,832,133
Fluor Corp.	17,604	1,022,792	Advanced Micro Devices, Inc. (a)(b)	96,200	2,971,618
Fortive Corp.	35,650	3,001,730	Akamai Technologies, Inc. (a)	20,090	1,469,584
Fortune Brands Home & Security, Inc.	18,000	942,480	Alliance Data Systems Corp.	5,696	1,345,167
General Dynamics Corp.	30,872	6,320,116	Amphenol Corp. Class A.	35,820	3,367,796
General Electric Co.	972,888	10,983,906	Analog Devices, Inc.	41,852	3,869,636
Harris Corp.	13,002	2,200,068	ANSYS, Inc. (a)	9,900	1,848,132
Honeywell International, Inc.	83,278	13,857,459	Apple, Inc.	519,324	117,232,200
Huntington Ingalls Industries, Inc.	5,400	1,382,832	Applied Materials, Inc.	114,454	4,423,647
IHS Markit, Ltd. (a)	39,800	2,147,608	Arista Networks, Inc. (a)	6,400	1,701,504
Illinois Tool Works, Inc.	34,000	4,798,080	Autodesk, Inc. (a)	25,706	4,012,964
Ingersoll-Rand PLC	29,484	3,016,213	Automatic Data Processing, Inc.	48,752	7,344,976
Jacobs Engineering Group, Inc.	14,343	1,097,240	Broadcom, Inc.	48,391	11,939,511
JB Hunt Transport Services, Inc.	10,000	1,189,400	Broadridge Financial Solutions, Inc.	13,400	1,768,130
Johnson Controls International PLC	104,808	3,668,280	CA, Inc.	37,540	1,657,391
Kansas City Southern	12,396	1,404,219	Cadence Design Systems, Inc. (a)	31,200	1,413,984
L3 Technologies, Inc.	8,538	1,815,350	Cisco Systems, Inc.	515,190	25,063,993
Lockheed Martin Corp.	27,671	9,573,059	Citrix Systems, Inc. (a)	14,089	1,566,133
Masco Corp.	34,584	1,265,774	Cognizant Technology Solutions Corp. Class A	66,241	5,110,493
Nielsen Holdings PLC	39,625	1,096,028	Corning, Inc.	94,126	3,322,648
Norfolk Southern Corp.	32,087	5,791,703	DXC Technology Co.	33,338	3,117,770
Northrop Grumman Corp.	19,325	6,133,175	F5 Networks, Inc. (a)	7,741	1,543,710
PACCAR, Inc.	41,939	2,859,820	Fidelity National Information Services, Inc.	38,491	4,198,213
Parker-Hannifin Corp.	15,889	2,922,464	Fiserv, Inc. (a)	44,224	3,643,173
Pentair PLC	19,604	849,833	FleetCor Technologies, Inc. (a)	10,100	2,301,184
Quanta Services, Inc. (a)	14,407	480,906	FLIR Systems, Inc.	17,761	1,091,769
Raytheon Co.	31,646	6,539,962	Gartner, Inc. (a)(b)	10,100	1,600,850
Republic Services, Inc.	24,889	1,808,435	Global Payments, Inc.	17,476	2,226,442
Robert Half International, Inc.	15,966	1,123,687	Hewlett Packard Enterprise Co.	173,353	2,827,387
Rockwell Automation, Inc.	13,926	2,611,404	HP, Inc.	185,953	4,792,009
Rockwell Collins, Inc.	18,731	2,631,144	Intel Corp.	519,536	24,568,857
Rollins, Inc.	11,500	697,935	International Business Machines Corp.	102,495	15,498,269
Roper Technologies, Inc.	11,665	3,455,290	Intuit, Inc.	29,737	6,762,194
Snap-on, Inc.	6,640	1,219,104	IPG Photonics Corp. (a)	4,100	639,887
Southwest Airlines Co.	56,259	3,513,375	Juniper Networks, Inc.	36,149	1,083,386
Stanley Black & Decker, Inc.	18,457	2,702,843	KLA-Tencor Corp.	17,132	1,742,496
Stericycle, Inc. (a)	8,096	475,073	Lam Research Corp.	18,477	2,802,961
Textron, Inc.	28,933	2,067,842	Mastercard, Inc. Class A	102,751	22,873,400
TransDigm Group, Inc. (a)	5,600	2,084,880	Microchip Technology, Inc. (b)	28,583	2,255,485
Union Pacific Corp.	82,998	13,514,564	Micron Technology, Inc. (a)	128,334	5,804,547
United Continental Holdings, Inc. (a)	27,500	2,449,150	Microsoft Corp.	867,758	99,245,482
United Parcel Service, Inc. Class B	77,391	9,035,399	Motorola Solutions, Inc.	19,672	2,560,114
United Rentals, Inc. (a)	9,800	1,603,280	NetApp, Inc.	29,614	2,543,546
United Technologies Corp.	84,251	11,779,132	NVIDIA Corp.	68,344	19,206,031

See accompanying notes to schedules of investments.

State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oracle Corp.	317,635	\$ 16,377,261	AvalonBay Communities, Inc.		
Paychex, Inc.	38,307	2,821,311	REIT	15,769	\$ 2,856,554
PayPal Holdings, Inc. (a)	132,545	11,642,753	Boston Properties, Inc. REIT	18,746	2,307,445
Qorvo, Inc. (a)	15,400	1,184,106	CBRE Group, Inc. Class A (a)	35,167	1,550,865
QUALCOMM, Inc. (b)	157,426	11,339,395	Crown Castle International Corp.		
Red Hat, Inc. (a)	20,170	2,748,768	REIT	47,758	5,316,898
salesforce.com, Inc. (a)	84,895	13,500,852	Digital Realty Trust, Inc. REIT	23,500	2,643,280
Seagate Technology PLC	32,324	1,530,541	Duke Realty Corp. REIT	39,000	1,106,430
Skyworks Solutions, Inc.	20,100	1,823,271	Equinix, Inc. REIT	9,043	3,914,624
Symantec Corp.	67,760	1,441,933	Equity Residential REIT	42,019	2,784,179
Synopsys, Inc. (a)	17,500	1,725,675	Essex Property Trust, Inc. REIT	7,245	1,787,414
TE Connectivity, Ltd.	39,751	3,495,305	Extra Space Storage, Inc. REIT	15,100	1,308,264
Texas Instruments, Inc.	108,893	11,683,130	Federal Realty Investment Trust		
Total System Services, Inc.	18,476	1,824,320	REIT	8,600	1,087,642
VeriSign, Inc. (a)	12,301	1,969,636	HCP, Inc. REIT	56,023	1,474,526
Visa, Inc. Class A	200,460	30,087,041	Host Hotels & Resorts, Inc.		
Western Digital Corp.	33,853	1,981,755	REIT	81,262	1,714,628
Western Union Co.	53,945	1,028,192	Iron Mountain, Inc. REIT	31,281	1,079,820
Xerox Corp.	25,527	688,718	Kimco Realty Corp. REIT	48,153	806,081
Xilinx, Inc.	30,660	2,458,012	Macerich Co. REIT	10,455	578,057
		<u>584,766,201</u>	Mid-America Apartment		
MATERIALS — 2.4%			Communities, Inc. REIT	13,800	1,382,484
Air Products & Chemicals, Inc.	24,002	4,009,534	Prologis, Inc. REIT	69,251	4,694,525
Albemarle Corp. (b)	12,200	1,217,316	Public Storage REIT	16,935	3,414,604
Alcoa Corp. (a)	1	40	Realty Income Corp. REIT	35,400	2,013,906
Avery Dennison Corp.	10,670	1,156,095	Regency Centers Corp. REIT	21,200	1,371,004
Ball Corp.	41,232	1,813,796	SBA Communications Corp.		
CF Industries Holdings, Inc.	28,520	1,552,629	REIT (a)	12,800	2,056,064
DowDuPont, Inc.	259,346	16,678,541	Simon Property Group, Inc.		
Eastman Chemical Co.	15,836	1,515,822	REIT	34,280	6,058,990
Ecolab, Inc.	29,301	4,593,811	SL Green Realty Corp. REIT	9,400	916,782
FMC Corp.	15,978	1,392,962	UDR, Inc. REIT	31,400	1,269,502
Freeport-McMoRan, Inc.	174,540	2,429,597	Ventas, Inc. REIT	43,197	2,349,053
International Flavors &			Vornado Realty Trust REIT	20,468	1,494,164
Fragrances, Inc.	9,451	1,314,823	Welltower, Inc. REIT	42,419	2,728,390
International Paper Co.	49,803	2,447,817	Weyerhaeuser Co. REIT	88,487	2,855,476
LyondellBasell Industries NV					<u>74,307,043</u>
Class A	36,548	3,746,535	UTILITIES — 2.7%		
Martin Marietta Materials, Inc.	6,945	1,263,643	AES Corp.	77,836	1,089,704
Mosaic Co.	40,984	1,331,160	Alliant Energy Corp.	28,300	1,204,731
Newmont Mining Corp.	58,133	1,755,617	Ameren Corp.	26,704	1,688,227
Nucor Corp.	34,648	2,198,416	American Electric Power Co.,		
Packaging Corp. of America	11,200	1,228,528	Inc.	55,609	3,941,566
PPG Industries, Inc.	28,454	3,105,185	American Water Works Co., Inc.	19,500	1,715,415
Praxair, Inc.	31,711	5,096,909	CenterPoint Energy, Inc.	51,176	1,415,016
Sealed Air Corp.	18,323	735,668	CMS Energy Corp.	33,455	1,639,295
Sherwin-Williams Co.	9,409	4,283,071	Consolidated Edison, Inc.	35,452	2,701,088
Vulcan Materials Co.	14,471	1,609,175	Dominion Energy, Inc.	74,994	5,270,578
WestRock Co.	27,936	1,492,900	DTE Energy Co.	21,845	2,383,945
		<u>67,969,590</u>	Duke Energy Corp.	78,992	6,320,940
REAL ESTATE — 2.6%			Edison International	39,314	2,660,772
Alexandria Real Estate Equities,			Entergy Corp.	19,798	1,606,212
Inc. REIT	11,400	1,434,006	Evergy, Inc.	30,499	1,675,005
American Tower Corp. REIT	49,018	7,122,316	Eversource Energy.	38,417	2,360,340
Apartment Investment &			Exelon Corp.	109,884	4,797,535
Management Co. Class A,			FirstEnergy Corp.	59,093	2,196,487
REIT	18,787	829,070	NextEra Energy, Inc.	52,564	8,809,726
			NiSource, Inc.	42,004	1,046,740

See accompanying notes to schedules of investments.

State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NRG Energy, Inc.	33,002	\$ 1,234,275
PG&E Corp. (a)	59,014	2,715,234
Pinnacle West Capital Corp.	12,204	966,313
PPL Corp.	79,919	2,338,430
Public Service Enterprise Group, Inc.	59,788	3,156,209
SCANA Corp.	13,599	528,865
Sempra Energy	29,762	3,385,427
Southern Co.	111,659	4,868,332
WEC Energy Group, Inc.	38,182	2,549,030
Xcel Energy, Inc.	58,051	2,740,588
		79,006,025
TOTAL COMMON STOCKS (Cost \$2,062,649,707)		2,786,081,832

- (a) Non-income producing security.
(b) All or a portion of the shares of the security are on loan at September 30, 2018.
(c) The Fund invested in an affiliated entity, State Street Corp. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
(d) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
(e) The rate shown is the annualized seven-day yield at September 30, 2018.
(f) Investment of cash collateral for securities loaned.
- REIT =Real Estate Investment Trust

SHORT-TERM

INVESTMENTS — 3.0%		
State Street Institutional		
U.S. Government Money		
Market Fund, Class G Shares		
2.01% (d) (e)	86,123,626	86,123,626
State Street Navigator Securities		
Lending Government Money		
Market Portfolio (d) (f)	907,609	907,609

TOTAL SHORT-TERM INVESTMENTS		
(Cost \$87,031,235)		87,031,235

TOTAL INVESTMENTS — 99.9%		
(Cost \$2,149,680,942)		2,873,113,067

OTHER ASSETS IN EXCESS OF LIABILITIES — 0.1%		
		3,509,639

NET ASSETS — 100.0%		
		\$ 2,876,622,706

At September 30, 2018, 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)	604	12/21/2018	\$87,732,892	\$88,153,894	\$421,002

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Communication Services	\$ 278,368,140	\$—	\$—	\$ 278,368,140
Consumer Discretionary	288,516,100	—	—	288,516,100
Consumer Staples	185,722,330	—	—	185,722,330
Energy	166,627,729	—	—	166,627,729

See accompanying notes to schedules of investments.

State Street Equity 500 Index II Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Financials	370,985,134	\$—	\$—	370,985,134
Health Care	418,541,527	—	—	418,541,527
Industrials	271,272,013	—	—	271,272,013
Information Technology	584,766,201	—	—	584,766,201
Materials	67,969,590	—	—	67,969,590
Real Estate	74,307,043	—	—	74,307,043
Utilities	79,006,025	—	—	79,006,025
Short-Term Investments	87,031,235	—	—	87,031,235
TOTAL INVESTMENTS	<u>\$2,873,113,067</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,873,113,067</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	421,002	—	—	421,002
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$2,873,534,069</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,873,534,069</u>

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

Affiliate Table

	Number of Shares Held		Value at 12/31/17	Cost of Purchases	Proceeds from		Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	Value at 12/31/17			Shares Sold	Realized Gain (Loss)			at 9/30/18	Value at 9/30/18		
State Street Corp.	35,378	\$ 3,453,247	\$ 931,748	\$ 326,711	\$5,185	\$(596,820)	41,378	\$ 3,466,649	\$ 55,912	\$—		
State Street Institutional												
U.S. Government Money Market Fund, Class G Shares	69,243,442	69,243,442	657,610,106	640,729,922	—	—	86,123,626	86,123,626	905,559	—		
State Street Navigator Securities												
Lending Government Money Market Portfolio	1,778,697	1,778,697	10,504,731	11,375,819	—	—	907,609	907,609	4,825	—		
Total		<u>\$74,475,386</u>	<u>\$669,046,585</u>	<u>\$652,432,452</u>	<u>\$5,185</u>	<u>\$(596,820)</u>		<u>\$90,497,884</u>	<u>\$966,296</u>	<u>\$—</u>		

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (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>
CORPORATE BONDS & NOTES — 25.0%		
ADVERTISING — 0.1%		
Interpublic Group of Cos., Inc.:		
3.75%, 10/1/2021	\$ 260,000	\$ 260,354
4.20%, 4/15/2024	25,000	25,030
4.65%, 10/1/2028	10,000	10,026
5.40%, 10/1/2048	25,000	24,925
Omnicom Group, Inc./Omnicom Capital, Inc.:		
3.60%, 4/15/2026	100,000	94,910
WPP Finance 2010		
3.63%, 9/7/2022	25,000	24,546
		439,791
AEROSPACE & DEFENSE — 0.5%		
Boeing Co.:		
2.60%, 10/30/2025	35,000	32,848
2.80%, 3/1/2023	25,000	24,487
3.25%, 3/1/2028	25,000	24,264
3.38%, 6/15/2046	25,000	22,194
3.55%, 3/1/2038	165,000	156,093
3.65%, 3/1/2047	100,000	92,718
Embraer Netherlands Finance B.V.:		
5.05%, 6/15/2025	50,000	50,278
General Dynamics Corp.:		
2.25%, 11/15/2022	25,000	23,896
2.38%, 11/15/2024	250,000	234,120
2.88%, 5/11/2020	100,000	99,761
Harris Corp.:		
3.83%, 4/27/2025	50,000	49,006
4.40%, 6/15/2028	100,000	100,540
L3 Technologies, Inc.:		
3.85%, 6/15/2023	70,000	70,134
3.85%, 12/15/2026	50,000	48,239
4.95%, 2/15/2021	25,000	25,725
Lockheed Martin Corp.:		
2.50%, 11/23/2020	300,000	295,803
3.55%, 1/15/2026	100,000	98,867
3.60%, 3/1/2035	50,000	46,705
4.70%, 5/15/2046	110,000	117,232
Northrop Grumman Corp.:		
2.55%, 10/15/2022	150,000	144,574
2.93%, 1/15/2025	150,000	142,281
3.25%, 8/1/2023	200,000	196,530
3.25%, 1/15/2028	150,000	141,004
4.03%, 10/15/2047	200,000	187,300
4.75%, 6/1/2043	25,000	25,900
Raytheon Co.:		
3.13%, 10/15/2020	25,000	24,997
4.20%, 12/15/2044	25,000	25,604

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Rockwell Collins, Inc.:		
2.80%, 3/15/2022	\$ 200,000	\$ 194,928
3.50%, 3/15/2027	136,000	129,358
4.35%, 4/15/2047	100,000	95,941
United Technologies Corp.:		
1.90%, 5/4/2020	300,000	293,742
1.95%, 11/1/2021	150,000	143,445
2.65%, 11/1/2026	50,000	45,206
2.80%, 5/4/2024	250,000	237,047
3.13%, 5/4/2027	200,000	186,558
3.35%, 8/16/2021	15,000	14,985
3.65%, 8/16/2023	340,000	338,915
3.95%, 8/16/2025	25,000	24,901
4.13%, 11/16/2028	60,000	59,689
4.45%, 11/16/2038	20,000	19,857
4.50%, 6/1/2042	250,000	246,892
4.63%, 11/16/2048	35,000	35,178
6.13%, 7/15/2038	50,000	59,064
		4,626,806
AGRICULTURE — 0.3%		
Altria Group, Inc.:		
2.63%, 1/14/2020	150,000	149,161
2.85%, 8/9/2022	200,000	195,504
3.88%, 9/16/2046	100,000	87,475
4.00%, 1/31/2024	25,000	25,353
4.50%, 5/2/2043	25,000	24,135
Archer-Daniels-Midland Co.:		
3.75%, 9/15/2047	50,000	45,758
4.02%, 4/16/2043	50,000	47,847
BAT Capital Corp.:		
2.76%, 8/15/2022 (a)	300,000	289,230
3.22%, 8/15/2024 (a)	50,000	47,633
3.56%, 8/15/2027 (a)	100,000	93,122
4.39%, 8/15/2037 (a)	285,000	264,862
4.54%, 8/15/2047 (a)	105,000	96,774
Bunge, Ltd. Finance Corp.:		
3.75%, 9/25/2027	30,000	27,588
4.35%, 3/15/2024	100,000	99,130
Philip Morris International, Inc.:		
2.00%, 2/21/2020	150,000	147,996
2.13%, 5/10/2023	75,000	70,260
2.63%, 2/18/2022	25,000	24,323
2.75%, 2/25/2026	125,000	116,111
3.13%, 3/2/2028	200,000	189,006
4.13%, 3/4/2043	25,000	23,156
4.50%, 3/26/2020	25,000	25,508
4.50%, 3/20/2042	50,000	48,659
Reynolds American, Inc.:		
4.00%, 6/12/2022	50,000	50,381
5.70%, 8/15/2035	25,000	26,680
5.85%, 8/15/2045	175,000	189,646
		2,405,298
AIRLINES — 0.1%		
American Airlines 2014-1 Pass Through Trust, Class A Series A, 3.70%, 4/1/2028		
	20,100	19,638

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
American Airlines 2017-2 Pass Through Trust, Class AA Series AA, 3.35%, 4/15/2031 . . . \$	100,000	\$ 95,154	4.00%, 1/15/2025 \$	35,000	\$ 33,822
Delta Air Lines, Inc.:			4.15%, 6/19/2023	200,000	199,106
2.60%, 12/4/2020	250,000	244,593	4.35%, 1/17/2027	185,000	177,023
2.88%, 3/13/2020	100,000	99,211	5.25%, 3/1/2026	100,000	102,241
3.63%, 3/15/2022	250,000	246,948	PACCAR Financial Corp.:		
Southwest Airlines Co.			Series MTN, 2.30%, 8/10/2022 .	50,000	47,937
2.75%, 11/6/2019	25,000	24,892	Series MTN, 3.10%, 5/10/2021 .	40,000	39,801
United Airlines 2016-1 Pass Through Trust, Class AA Series AA, 3.10%, 1/7/2030 . . .	47,362	44,769	Toyota Motor Credit Corp.:		
United Airlines 2018-1 Pass Through Trust, Class AA Series AA, 3.50%, 9/1/2031 . . .	115,000	110,524	1.95%, 4/17/2020	100,000	98,457
		885,729	Series GMTN, 1.90%, 4/8/2021 .	275,000	266,533
			Series GMTN, 2.80%, 7/13/2022	25,000	24,510
APPAREL — 0.0% (b)			Series GMTN, 3.05%, 1/11/2028	50,000	47,259
NIKE, Inc.:			Series GMTN, 3.45%, 9/20/2023	250,000	249,502
2.38%, 11/1/2026	50,000	45,369	Series MTN, 2.15%, 9/8/2022 . .	50,000	47,664
3.88%, 11/1/2045	30,000	28,932	Series MTN, 2.60%, 1/11/2022 .	200,000	195,582
Ralph Lauren Corp.			Series MTN, 2.90%, 4/17/2024 .	50,000	48,319
3.75%, 9/15/2025	25,000	24,704	Series MTN, 2.95%, 4/13/2021 .	50,000	49,757
		99,005	Series MTN, 3.40%, 4/14/2025 .	100,000	98,499
AUTO MANUFACTURERS — 0.5%					4,830,717
American Honda Finance Corp.:			AUTO PARTS & EQUIPMENT		
Series MTN, 1.95%, 7/20/2020 .	25,000	24,502	— 0.0% (b)		
Series MTN, 2.00%, 11/13/2019	250,000	247,460	Aptiv PLC:		
Series MTN, 2.45%, 9/24/2020 .	75,000	74,061	4.25%, 1/15/2026	25,000	24,825
Series MTN, 2.90%, 2/16/2024 .	50,000	48,309	4.40%, 10/1/2046	30,000	26,989
Ford Motor Co.:			Lear Corp.		
4.35%, 12/8/2026	100,000	94,198	5.25%, 1/15/2025	20,000	20,651
4.75%, 1/15/2043	50,000	41,548			72,465
5.29%, 12/8/2046	100,000	88,947	BANKS — 5.8%		
Ford Motor Credit Co. LLC:			Australia & New Zealand Banking Group, Ltd.:		
2.34%, 11/2/2020	250,000	242,897	2.63%, 5/19/2022	250,000	241,420
2.68%, 1/9/2020	300,000	296,862	Series MTN, 2.30%, 6/1/2021 . .	100,000	97,005
2.98%, 8/3/2022	200,000	189,646	Banco Bilbao Vizcaya Argentaria SA		
3.10%, 5/4/2023	100,000	93,822	3.00%, 10/20/2020	25,000	24,699
3.34%, 3/18/2021	150,000	147,799	Banco Santander SA:		
3.82%, 11/2/2027	250,000	223,862	3.13%, 2/23/2023	200,000	190,014
Series GMTN, 4.39%, 1/8/2026.	100,000	95,079	4.38%, 4/12/2028	200,000	190,056
General Motors Co.:			Bank of America Corp.:		
5.15%, 4/1/2038	200,000	186,202	6.11%, 1/29/2037	75,000	86,248
5.20%, 4/1/2045	200,000	181,572	3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (c)	250,000	246,987
6.60%, 4/1/2036	100,000	106,863	3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (c)	96,000	93,089
6.75%, 4/1/2046	25,000	27,104	3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (c)	250,000	240,652
General Motors Financial Co., Inc.:			3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (c)	234,000	227,345
3.15%, 1/15/2020	35,000	34,983	3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (c)	360,000	337,658
3.15%, 6/30/2022	250,000	242,488	3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (c)	250,000	229,605
3.20%, 7/13/2020	25,000	24,918	3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (c)	200,000	195,528
3.20%, 7/6/2021	100,000	98,585			
3.45%, 1/14/2022	50,000	49,281			
3.70%, 5/9/2023	100,000	97,688			
3.95%, 4/13/2024	150,000	146,029			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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, 2.63%, 4/19/2021	\$ 600,000	\$ 589,902	Series BKNT, 2.50%, 1/8/2021 . . .	\$ 250,000	\$ 245,737
Series GMTN, 3.50%, 4/19/2026	130,000	125,536	Barclays Bank PLC 5.14%, 10/14/2020	100,000	102,709
Series GMTN, 3 Month USD LIBOR + 0.66%, 2.37%, 7/21/2021 (c)	250,000	245,482	Barclays PLC: 2.65%, 1/11/2021	200,000	196,002
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (c)	250,000	238,097	3.20%, 8/10/2021	200,000	196,330
Series L, 3.95%, 4/21/2025	50,000	48,928	3.68%, 1/10/2023	200,000	194,810
Series MTN, 2.50%, 10/21/2022	50,000	47,843	4.38%, 1/12/2026	50,000	48,416
Series MTN, 3.25%, 10/21/2027	400,000	372,980	5.25%, 8/17/2045	25,000	24,262
Series MTN, 4.00%, 4/1/2024	50,000	50,431	3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (c)	200,000	197,620
Series MTN, 4.13%, 1/22/2024	25,000	25,395	BB&T Corp.: Series MTN, 2.15%, 2/1/2021 . . .	275,000	267,839
Series MTN, 4.20%, 8/26/2024	50,000	50,172	Series MTN, 2.63%, 6/29/2020 . . .	50,000	49,547
Series MTN, 4.88%, 4/1/2044	50,000	52,425	BNP Paribas SA: Series BKNT, 5.00%, 1/15/2021	100,000	103,437
Series MTN, 5.00%, 1/21/2044	100,000	106,899	Series MTN, 4.25%, 10/15/2024	250,000	247,712
Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (c)	200,000	199,868	BPCE SA 4.00%, 4/15/2024	250,000	251,340
Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (c)	250,000	249,802	Branch Banking & Trust Co.: 2.10%, 1/15/2020	250,000	246,917
Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (c)	500,000	476,060	3.63%, 9/16/2025	25,000	24,546
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (c)	200,000	196,384	Canadian Imperial Bank of Commerce: 2.55%, 6/16/2022	50,000	48,307
Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (c)	250,000	249,830	2.70%, 2/2/2021	85,000	83,676
Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (c)	150,000	149,312	Capital One Financial Corp.: 2.50%, 5/12/2020	500,000	493,690
Bank of Montreal: Series D, 3.10%, 4/13/2021	60,000	59,742	3.20%, 1/30/2023	250,000	242,392
Series MTN, 1.90%, 8/27/2021	300,000	288,102	3.30%, 10/30/2024	100,000	95,361
Series MTN, 2.55%, 11/6/2022	30,000	28,898	3.75%, 7/28/2026	125,000	116,498
Series MTN, 3.10%, 7/13/2020	50,000	50,026	3.80%, 1/31/2028	250,000	235,805
Bank of New York Mellon Corp.: Series G, 2.15%, 2/24/2020	325,000	321,389	Capital One NA Series BKNT, 2.95%, 7/23/2021	75,000	73,850
Series G, 3.00%, 2/24/2025	100,000	95,778	Citibank NA: Series BKNT, 2.10%, 6/12/2020	250,000	245,350
Series MTN, 2.05%, 5/3/2021	50,000	48,500	Series BKNT, 2.13%, 10/20/2020	275,000	268,463
Series MTN, 2.20%, 8/16/2023	200,000	187,728	Citigroup, Inc.: 2.35%, 8/2/2021	50,000	48,447
Series MTN, 2.60%, 2/7/2022	275,000	268,075	2.45%, 1/10/2020	300,000	297,351
Series MTN, 3.25%, 5/16/2027	100,000	96,056	2.70%, 3/30/2021	175,000	171,966
Series MTN, 3.30%, 8/23/2029	250,000	233,910	2.70%, 10/27/2022	250,000	240,422
Bank of Nova Scotia: 2.35%, 10/21/2020	100,000	98,384	2.75%, 4/25/2022	300,000	291,237
2.70%, 3/7/2022	100,000	97,513	2.90%, 12/8/2021	250,000	244,775
3 Month USD LIBOR + 1.65%, 4.65%, 12/31/2099 (c)	250,000	234,480	3.20%, 10/21/2026	300,000	280,065
Series BKNT, 2.45%, 3/22/2021	200,000	195,788	3.75%, 6/16/2024	25,000	24,775
			4.13%, 7/25/2028	70,000	67,551
			4.30%, 11/20/2026	50,000	49,230
			4.40%, 6/10/2025	250,000	249,947
			4.45%, 9/29/2027	150,000	148,248
			4.65%, 7/30/2045	25,000	25,198
			5.30%, 5/6/2044	50,000	52,318
			6.68%, 9/13/2043	175,000	215,621

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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 + 0.95%, 2.88%, 7/24/2023 (c)	\$ 100,000	\$ 96,658	3.50%, 1/23/2025	\$ 50,000	\$ 48,408
3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (c)	100,000	95,262	3.50%, 11/16/2026	250,000	237,310
3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (c)	250,000	242,727	3.63%, 1/22/2023	25,000	24,872
3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (c)	150,000	143,661	3.75%, 2/25/2026	50,000	48,618
3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (c)	250,000	234,867	4.00%, 3/3/2024	50,000	50,142
Citizens Bank NA/Providence RI Series BKNT, 2.25%, 10/30/2020	250,000	243,545	4.75%, 10/21/2045	50,000	50,752
Comerica, Inc. 3.70%, 7/31/2023	50,000	49,792	5.15%, 5/22/2045	250,000	255,680
Commonwealth Bank of Australia Series GMTN, 2.55%, 3/15/2021	100,000	97,826	5.95%, 1/15/2027	50,000	54,865
Cooperatieve Rabobank UA: 2.75%, 1/10/2023	250,000	240,377	6.25%, 2/1/2041	200,000	241,856
3.88%, 2/8/2022	50,000	50,405	6.75%, 10/1/2037	150,000	180,539
4.38%, 8/4/2025	250,000	247,225	3 Month USD LIBOR + 0.99%, 2.91%, 7/24/2023 (c)	250,000	241,415
4.50%, 1/11/2021	50,000	51,169	3 Month USD LIBOR + 1.37%, 4.02%, 10/31/2038 (c)	200,000	184,916
5.75%, 12/1/2043	50,000	55,976	3 Month USD LIBOR + 1.43%, 4.41%, 4/23/2039 (c)	350,000	339,258
Series GMTN, 2.50%, 1/19/2021	300,000	294,015	3 Month USD LIBOR + 1.51%, 3.69%, 6/5/2028 (c)	250,000	237,917
Credit Suisse Group Funding Guernsey, Ltd.: 2.75%, 3/26/2020	300,000	297,264	3 Month USD LIBOR + 0.82%, 2.88%, 10/31/2022 (c)	275,000	268,114
3.13%, 12/10/2020	450,000	446,350	3 Month USD LIBOR + 1.20%, 3.27%, 9/29/2025 (c)	325,000	310,836
3.80%, 6/9/2023	150,000	148,205	Series MTN, 4.80%, 7/8/2044	50,000	51,031
Deutsche Bank AG: 2.70%, 7/13/2020	275,000	269,241	HSBC Holdings PLC: 2.65%, 1/5/2022	325,000	315,481
2.95%, 8/20/2020	50,000	49,060	2.95%, 5/25/2021	250,000	246,547
3.30%, 11/16/2022	250,000	237,665	3.40%, 3/8/2021	275,000	274,301
3.70%, 5/30/2024	50,000	46,911	3.60%, 5/25/2023	250,000	247,415
4.25%, 10/14/2021	200,000	198,708	4.30%, 3/8/2026	250,000	248,712
Discover Bank: 3.35%, 2/6/2023	250,000	242,657	5.10%, 4/5/2021	50,000	51,942
3.45%, 7/27/2026	25,000	23,276	5.25%, 3/14/2044	200,000	209,298
Fifth Third Bancorp 3.95%, 3/14/2028	100,000	98,400	6.50%, 9/15/2037	200,000	237,286
Fifth Third Bank: Series BKNT, 2.25%, 6/14/2021	50,000	48,579	3 Month USD LIBOR + 0.99%, 3.95%, 5/18/2024 (c)	250,000	248,355
Series BKNT, 3.35%, 7/26/2021	200,000	199,292	3 Month USD LIBOR + 1.35%, 4.29%, 9/12/2026 (c)	200,000	198,210
Series BKNT, 3.85%, 3/15/2026	225,000	219,292	3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (c)	250,000	241,325
Goldman Sachs Group, Inc.: 2.30%, 12/13/2019	350,000	346,934	3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (c)	250,000	241,355
2.35%, 11/15/2021	175,000	168,543	Huntington Bancshares, Inc.: 2.30%, 1/14/2022	25,000	23,930
2.55%, 10/23/2019	25,000	24,885	4.00%, 5/15/2025	100,000	99,778
2.60%, 12/27/2020	250,000	245,917	Huntington National Bank Series BKNT, 3.55%, 10/6/2023	250,000	247,082
2.63%, 4/25/2021	150,000	146,871	Industrial & Commercial Bank of China, Ltd. Series MTN, 3.23%, 11/13/2019	50,000	49,851
2.75%, 9/15/2020	250,000	247,270	ING Groep NV 4.55%, 10/2/2028	200,000	199,216
2.88%, 2/25/2021	25,000	24,657	Intesa Sanpaolo SpA 5.25%, 1/12/2024	50,000	49,346
3.00%, 4/26/2022	250,000	244,772	JPMorgan Chase & Co.: 2.20%, 10/22/2019	300,000	297,924
			2.25%, 1/23/2020	150,000	148,449
			2.40%, 6/7/2021	550,000	536,178

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.55%, 3/1/2021	\$ 250,000	\$ 245,335	4.05%, 8/16/2023	\$ 500,000	\$ 496,760
2.70%, 5/18/2023	125,000	120,190	4.34%, 1/9/2048	200,000	173,766
2.95%, 10/1/2026	350,000	325,066	4.65%, 3/24/2026	100,000	98,186
2.97%, 1/15/2023	50,000	48,708	3 Month USD LIBOR + 0.81%,		
3.38%, 5/1/2023	75,000	73,542	2.91%, 11/7/2023 (c)	200,000	190,634
3.88%, 2/1/2024	50,000	50,354	Manufacturers & Traders Trust Co.		
4.13%, 12/15/2026	50,000	49,502	Series BKNT, 2.63%,		
4.25%, 10/1/2027	80,000	79,515	1/25/2021	250,000	245,877
4.85%, 2/1/2044	50,000	52,768	Mitsubishi UFJ Financial Group,		
4.95%, 6/1/2045	50,000	52,355	Inc.:		
5.40%, 1/6/2042	50,000	56,276	2.19%, 9/13/2021	50,000	48,116
5.50%, 10/15/2040	150,000	171,443	2.67%, 7/25/2022	300,000	289,167
3 Month USD LIBOR + 0.73%,			2.76%, 9/13/2026	25,000	22,699
3.56%, 4/23/2024 (c)	75,000	74,240	3.00%, 2/22/2022	50,000	48,925
3 Month USD LIBOR + 0.89%,			3.29%, 7/25/2027	50,000	47,027
3.80%, 7/23/2024 (c)	200,000	199,804	3.46%, 3/2/2023	50,000	49,275
3 Month USD LIBOR + 0.94%,			3.54%, 7/26/2021	30,000	29,976
2.78%, 4/25/2023 (c)	338,000	327,955	3.68%, 2/22/2027	50,000	48,399
3 Month USD LIBOR + 0.95%,			3.76%, 7/26/2023	100,000	99,453
3.51%, 1/23/2029 (c)	185,000	175,084	3.78%, 3/2/2025	50,000	49,389
3 Month USD LIBOR + 1.16%,			3.85%, 3/1/2026	25,000	24,546
3.22%, 3/1/2025 (c)	100,000	96,830	3.96%, 3/2/2028	50,000	49,137
3 Month USD LIBOR + 1.22%,			4.05%, 9/11/2028	100,000	99,155
3.90%, 1/23/2049 (c)	200,000	181,758	4.29%, 7/26/2038	35,000	34,744
3 Month USD LIBOR + 1.26%,			Mizuho Financial Group, Inc.:		
4.20%, 7/23/2029 (c)	200,000	199,300	2.95%, 2/28/2022	200,000	194,794
3 Month USD LIBOR + 1.34%,			4.02%, 3/5/2028	200,000	197,606
3.78%, 2/1/2028 (c)	250,000	242,980	Morgan Stanley:		
3 Month USD LIBOR + 1.36%,			2.75%, 5/19/2022	450,000	436,396
3.88%, 7/24/2038 (c)	200,000	186,406	2.80%, 6/16/2020	350,000	347,224
3 Month USD LIBOR + 1.38%,			3.63%, 1/20/2027	100,000	95,892
3.54%, 5/1/2028 (c)	200,000	190,766	3.95%, 4/23/2027	25,000	23,972
3 Month USD LIBOR + 1.38%,			4.30%, 1/27/2045	50,000	48,113
3.96%, 11/15/2048 (c)	100,000	91,759	4.38%, 1/22/2047	100,000	97,256
3 Month USD LIBOR + 1.46%,			6.38%, 7/24/2042	65,000	81,015
4.03%, 7/24/2048 (c)	50,000	46,436	3 Month USD LIBOR + 0.85%,		
3 Month USD LIBOR + 1.58%,			3.74%, 4/24/2024 (c)	250,000	248,130
4.26%, 2/22/2048 (c)	100,000	96,456	3 Month USD LIBOR + 1.34%,		
JPMorgan Chase Bank NA:			3.59%, 7/22/2028 (c)	100,000	94,845
3 Month USD LIBOR + 0.28%,			3 Month USD LIBOR + 1.46%,		
2.60%, 2/1/2021 (c)	250,000	247,872	3.97%, 7/22/2038 (c)	100,000	93,803
Series BKNT, 3 Month USD			Series GMTN, 2.50%,		
LIBOR + 0.35%, 3.09%,			4/21/2021	225,000	219,730
4/26/2021 (c)	350,000	348,922	Series GMTN, 3.13%,		
KeyBank NA:			1/23/2023	300,000	292,548
Series BKNT, 2.30%,			Series GMTN, 3.75%,		
9/14/2022	250,000	238,660	2/25/2023	50,000	49,893
Series MTN, 3.40%, 5/20/2026 .	25,000	23,663	Series GMTN, 3.88%,		
KeyCorp.			1/27/2026	125,000	122,719
Series MTN, 2.90%, 9/15/2020 .	100,000	99,285	Series GMTN, 4.00%,		
Landwirtschaftliche Rentenbank:			7/23/2025	500,000	497,850
2.00%, 1/13/2025	25,000	23,364	Series GMTN, 4.35%, 9/8/2026 .	50,000	49,574
2.25%, 10/1/2021	50,000	48,879	Series GMTN, 3 Month USD		
Series GMTN, 1.75%,			LIBOR + 1.14%, 3.77%,		
7/27/2026	50,000	44,978	1/24/2029 (c)	250,000	240,100
Lloyds Banking Group PLC:			Series MTN, 2.63%,		
3.00%, 1/11/2022	200,000	194,858	11/17/2021	250,000	243,020
3.75%, 1/11/2027	300,000	282,243	Series MTN, 3.13%, 7/27/2026 .	225,000	209,378

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
MUFG Americas Holdings Corp. 2.25%, 2/10/2020	\$ 25,000	\$ 24,674	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (c)	\$ 200,000	\$ 183,896
National Australia Bank, Ltd.: 1.88%, 7/12/2021	250,000	239,287	Skandinaviska Enskilda Banken AB 1.88%, 9/13/2021	50,000	47,747
2.50%, 7/12/2026	50,000	45,038	Sumitomo Mitsui Financial Group, Inc.: 2.44%, 10/19/2021	70,000	67,624
2.88%, 4/12/2023	250,000	241,077	2.78%, 7/12/2022	350,000	338,537
Northern Trust Corp.: 3.65%, 8/3/2028	100,000	98,984	2.78%, 10/18/2022	100,000	96,321
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (c)	63,000	58,828	2.85%, 1/11/2022	250,000	243,525
PNC Bank NA: 3.25%, 1/22/2028	250,000	237,955	2.93%, 3/9/2021	100,000	98,634
Series BKNT, 2.15%, 4/29/2021	250,000	242,617	3.01%, 10/19/2026	50,000	46,224
Series BKNT, 2.40%, 10/18/2019	200,000	199,132	3.10%, 1/17/2023	200,000	194,484
Series BKNT, 2.63%, 2/17/2022	250,000	242,907	3.36%, 7/12/2027	50,000	47,226
PNC Financial Services Group, Inc.: 3.15%, 5/19/2027	100,000	94,841	3.75%, 7/19/2023	50,000	49,814
3.30%, 3/8/2022	50,000	49,718	3.78%, 3/9/2026	30,000	29,385
3.90%, 4/29/2024	50,000	49,724	3.94%, 7/19/2028	50,000	49,204
Regions Bank 2.75%, 4/1/2021	250,000	245,222	SunTrust Bank: Series BKNT, 2.25%, 1/31/2020	50,000	49,412
Regions Financial Corp. 3.20%, 2/8/2021	25,000	24,803	Series BKNT, 2.45%, 8/1/2022	50,000	47,995
Royal Bank of Canada: 1.88%, 2/5/2020	250,000	246,135	Series BKNT, 3.00%, 2/2/2023	100,000	97,471
2.30%, 3/22/2021	125,000	122,204	SunTrust Banks, Inc.: 2.70%, 1/27/2022	50,000	48,548
Series GMTN, 2.13%, 3/2/2020	100,000	98,766	4.00%, 5/1/2025	100,000	100,164
Series GMTN, 2.50%, 1/19/2021	100,000	98,363	Svenska Handelsbanken AB: 1.95%, 9/8/2020	168,000	163,714
Series GMTN, 3.20%, 4/30/2021	75,000	74,847	Series GMTN, 2.40%, 10/1/2020	75,000	73,649
Series GMTN, 4.65%, 1/27/2026	100,000	102,208	Synchrony Bank Series BKNT, 3.00%, 6/15/2022	250,000	239,744
Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023	75,000	72,827	Synovus Financial Corp. 3.13%, 11/1/2022	15,000	14,404
5.13%, 5/28/2024	100,000	100,066	Toronto-Dominion Bank: Series GMTN, 2.50%, 12/14/2020	50,000	49,240
6.00%, 12/19/2023	95,000	98,857	Series GMTN, 2.55%, 1/25/2021	100,000	98,464
6.10%, 6/10/2023	45,000	46,980	Series GMTN, 3.15%, 9/17/2020	350,000	350,441
6.13%, 12/15/2022	105,000	109,702	Series GMTN, 3.50%, 7/19/2023	50,000	49,766
3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (c)	250,000	242,265	Series MTN, 3.25%, 6/11/2021	100,000	99,877
3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (c)	250,000	249,282	UBS AG Series GMTN, 2.35%, 3/26/2020	100,000	98,794
Santander Holdings USA, Inc.: 3.40%, 1/18/2023	50,000	48,226	US Bancorp: Series MTN, 2.35%, 1/29/2021	100,000	98,231
3.70%, 3/28/2022	60,000	59,222	Series MTN, 3.10%, 4/27/2026	50,000	47,174
4.40%, 7/13/2027	50,000	47,784	Series MTN, 3.60%, 9/11/2024	25,000	24,702
4.50%, 7/17/2025	50,000	49,381	Series V, 2.63%, 1/24/2022	300,000	293,106
Santander UK Group Holdings PLC: 2.88%, 10/16/2020	100,000	98,738	US Bank NA Series BKNT, 3.15%, 4/26/2021	350,000	349,027
3.57%, 1/10/2023	250,000	242,862	Wells Fargo & Co.: 2.10%, 7/26/2021	300,000	288,795

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.50%, 3/4/2021	\$ 50,000	\$ 48,948	3.50%, 4/15/2025	\$ 50,000	\$ 49,350
3.00%, 4/22/2026	250,000	232,577	4.00%, 4/15/2038	50,000	49,475
3.00%, 10/23/2026	250,000	231,687	Coca-Cola Co.:		
3.07%, 1/24/2023	250,000	243,810	1.55%, 9/1/2021	200,000	191,544
4.13%, 8/15/2023	25,000	25,294	2.20%, 5/25/2022	200,000	192,948
4.48%, 1/16/2024	25,000	25,718	2.25%, 9/1/2026	25,000	22,686
5.38%, 11/2/2043	150,000	160,799	2.88%, 10/27/2025	25,000	23,896
5.61%, 1/15/2044	325,000	360,184	3.20%, 11/1/2023	25,000	24,790
Series GMTN, 4.30%, 7/22/2027	50,000	49,781	Constellation Brands, Inc.:		
Series GMTN, 4.90%, 11/17/2045	150,000	151,968	2.25%, 11/6/2020	250,000	244,267
Series MTN, 2.63%, 7/22/2022	365,000	352,035	2.70%, 5/9/2022	50,000	48,168
Series MTN, 3.00%, 1/22/2021	50,000	49,589	3.75%, 5/1/2021	5,000	5,025
Series MTN, 3.30%, 9/9/2024	150,000	145,382	3.88%, 11/15/2019	5,000	5,042
Series MTN, 3.55%, 9/29/2025	50,000	48,717	4.25%, 5/1/2023	25,000	25,237
Series MTN, 4.75%, 12/7/2046	450,000	447,615	4.50%, 5/9/2047	50,000	46,567
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (c)	350,000	335,765	Diageo Capital PLC:		
Wells Fargo Bank NA:			2.63%, 4/29/2023	75,000	72,483
Series BKNT, 2.15%, 12/6/2019	300,000	297,069	3.88%, 5/18/2028	200,000	201,196
Series BKNT, 2.60%, 1/15/2021	250,000	245,742	Diageo Investment Corp.		
Wells Fargo Capital			4.25%, 5/11/2042	25,000	25,337
5.95%, 12/1/2086	25,000	26,712	Keurig Dr Pepper, Inc.		
Westpac Banking Corp.:			3.13%, 12/15/2023	50,000	47,661
2.15%, 3/6/2020	200,000	197,366	Maple Escrow Subsidiary, Inc.:		
2.65%, 1/25/2021	100,000	98,369	4.06%, 5/25/2023 (a)	50,000	50,063
2.80%, 1/11/2022	100,000	97,734	4.42%, 5/25/2025 (a)	200,000	200,724
2.85%, 5/13/2026	50,000	46,195	5.09%, 5/25/2048 (a)	25,000	25,414
3.05%, 5/15/2020	100,000	99,760	Molson Coors Brewing Co.:		
3.35%, 3/8/2027	150,000	142,800	2.10%, 7/15/2021	250,000	240,465
3.40%, 1/25/2028	100,000	95,334	2.25%, 3/15/2020	50,000	49,250
3.65%, 5/15/2023	100,000	100,031	3.00%, 7/15/2026	50,000	45,316
			4.20%, 7/15/2046	30,000	26,527
		52,097,035	PepsiCo, Inc.:		
BEVERAGES — 0.7%			1.70%, 10/6/2021	150,000	143,892
Anheuser-Busch InBev Finance, Inc.:			1.85%, 4/30/2020	25,000	24,588
2.65%, 2/1/2021	455,000	448,412	2.00%, 4/15/2021	250,000	243,292
3.30%, 2/1/2023	350,000	345,411	2.15%, 10/14/2020	50,000	49,202
3.65%, 2/1/2026	250,000	242,707	2.25%, 5/2/2022	300,000	290,088
4.70%, 2/1/2036	425,000	425,072	2.85%, 2/24/2026	85,000	80,798
4.90%, 2/1/2046	475,000	478,358	3.45%, 10/6/2046	150,000	135,019
Anheuser-Busch InBev Worldwide, Inc.:			3.60%, 3/1/2024	25,000	25,246
2.50%, 7/15/2022	50,000	48,249	4.45%, 4/14/2046	75,000	78,757
3.50%, 1/12/2024	100,000	98,963	4.60%, 7/17/2045	25,000	26,678
3.75%, 1/15/2022	200,000	201,726			6,183,727
3.75%, 7/15/2042	50,000	43,430	BIOTECHNOLOGY — 0.4%		
4.00%, 4/13/2028	80,000	78,818	Amgen, Inc.:		
4.38%, 4/15/2038	215,000	206,806	1.85%, 8/19/2021	200,000	191,934
4.60%, 4/15/2048	35,000	33,910	2.65%, 5/11/2022	150,000	145,669
4.75%, 4/15/2058	275,000	266,167	3.20%, 11/2/2027	250,000	234,310
4.95%, 1/15/2042	250,000	254,707	3.63%, 5/22/2024	100,000	99,865
Brown-Forman Corp.:			4.40%, 5/1/2045	50,000	48,069
			4.56%, 6/15/2048	200,000	195,850
			4.66%, 6/15/2051	225,000	222,246
			6.38%, 6/1/2037	50,000	59,439
			Baxalta, Inc.:		
			2.88%, 6/23/2020	8,000	7,930
			4.00%, 6/23/2025	8,000	7,924
			Biogen, Inc.:		

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.90%, 9/15/2020	\$ 25,000	\$ 24,874	2.20%, 5/1/2020	\$ 183,000	\$ 180,606
4.05%, 9/15/2025	50,000	50,175	3.63%, 1/15/2021	25,000	25,233
5.20%, 9/15/2045	275,000	291,747	4.63%, 1/15/2020	50,000	51,012
Celgene Corp.:			International Flavors & Fragrances, Inc.		
2.88%, 8/15/2020	225,000	223,461	4.45%, 9/26/2028	45,000	45,498
2.88%, 2/19/2021	25,000	24,684	LYB International Finance B.V.		
3.25%, 2/20/2023	50,000	48,993	4.88%, 3/15/2044	25,000	24,379
3.63%, 5/15/2024	25,000	24,639	LYB International Finance II B.V.		
3.88%, 8/15/2025	25,000	24,602	3.50%, 3/2/2027	250,000	234,160
3.90%, 2/20/2028	100,000	96,306	LyondellBasell Industries NV:		
4.35%, 11/15/2047	225,000	202,923	4.63%, 2/26/2055	25,000	22,464
4.55%, 2/20/2048	100,000	92,927	5.75%, 4/15/2024	100,000	107,876
4.63%, 5/15/2044	50,000	47,008	Mosaic Co.:		
Gilead Sciences, Inc.:			3.25%, 11/15/2022	250,000	244,015
1.95%, 3/1/2022	5,000	4,781	4.05%, 11/15/2027	250,000	241,702
2.55%, 9/1/2020	250,000	247,385	5.63%, 11/15/2043	25,000	25,598
2.95%, 3/1/2027	25,000	23,250	Nutrien, Ltd.:		
3.25%, 9/1/2022	250,000	248,637	3.00%, 4/1/2025	50,000	46,121
3.65%, 3/1/2026	85,000	83,399	4.00%, 12/15/2026	50,000	48,368
4.15%, 3/1/2047	120,000	113,682	4.13%, 3/15/2035	25,000	22,929
4.40%, 12/1/2021	25,000	25,817	PPG Industries, Inc.		
4.50%, 2/1/2045	25,000	24,859	2.30%, 11/15/2019	25,000	24,753
4.60%, 9/1/2035	100,000	103,141	Praxair, Inc.:		
4.75%, 3/1/2046	175,000	180,264	3.20%, 1/30/2026	25,000	24,333
4.80%, 4/1/2044	25,000	25,824	3.55%, 11/7/2042	25,000	23,078
		3,446,614	RPM International, Inc.:		
BUILDING MATERIALS —			3.75%, 3/15/2027	50,000	47,443
0.1%			4.25%, 1/15/2048	200,000	175,168
Fortune Brands Home & Security, Inc.			5.25%, 6/1/2045	25,000	25,562
4.00%, 9/21/2023	50,000	50,258	Sherwin-Williams Co.:		
Johnson Controls International PLC:			2.25%, 5/15/2020	300,000	295,704
4.50%, 2/15/2047	320,000	307,168	2.75%, 6/1/2022	200,000	193,876
3.63%, 7/2/2024 (d)	25,000	24,641	3.45%, 6/1/2027	30,000	28,516
Martin Marietta Materials, Inc.			4.50%, 6/1/2047	150,000	144,190
4.25%, 12/15/2047	100,000	85,732	Westlake Chemical Corp.:		
Masco Corp.:			4.38%, 11/15/2047	150,000	133,884
3.50%, 4/1/2021	30,000	29,770	5.00%, 8/15/2046	100,000	98,237
4.38%, 4/1/2026	170,000	168,333			2,969,112
Owens Corning			COMMERCIAL SERVICES —		
4.30%, 7/15/2047	100,000	81,421	0.2%		
Vulcan Materials Co.			Automatic Data Processing, Inc.		
4.70%, 3/1/2048 (a)	100,000	92,066	2.25%, 9/15/2020	20,000	19,735
		839,389	Ecolab, Inc.:		
CHEMICALS — 0.3%			2.38%, 8/10/2022	150,000	143,931
Celanese US Holdings LLC:			2.70%, 11/1/2026	150,000	139,077
4.63%, 11/15/2022	10,000	10,202	4.35%, 12/8/2021	20,000	20,584
5.88%, 6/15/2021	10,000	10,504	Equifax, Inc.		
Dow Chemical Co.:			3.95%, 6/15/2023	40,000	39,741
3.00%, 11/15/2022	275,000	268,229	George Washington University		
4.25%, 11/15/2020	25,000	25,459	Series 2018, 4.13%, 9/15/2048	100,000	99,454
4.25%, 10/1/2034	50,000	47,858	Massachusetts Institute of Technology		
4.38%, 11/15/2042	50,000	47,458	3.96%, 7/1/2038	50,000	49,783
Eastman Chemical Co.			Moody's Corp.:		
3.80%, 3/15/2025	25,000	24,697	2.63%, 1/15/2023	250,000	239,452

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.75%, 12/15/2021	\$ 200,000	\$ 195,420	IBM Credit LLC		
Northwestern University			2.20%, 9/8/2022	\$ 100,000	\$ 95,640
Series 2017, 3.66%, 12/1/2057	150,000	142,939	International Business Machines Corp.:		
President and Fellows of Harvard College			1.90%, 1/27/2020	500,000	493,655
3.15%, 7/15/2046	225,000	196,261	2.25%, 2/19/2021	200,000	195,930
S&P Global, Inc.:			2.88%, 11/9/2022	100,000	97,871
3.30%, 8/14/2020	50,000	50,013	3.63%, 2/12/2024	50,000	50,248
4.50%, 5/15/2048	50,000	49,938	4.70%, 2/19/2046	25,000	27,055
Total System Services, Inc.			5.88%, 11/29/2032	25,000	29,838
4.45%, 6/1/2028	100,000	100,287	Seagate HDD Cayman:		
University of Southern California			4.25%, 3/1/2022	150,000	149,068
3.03%, 10/1/2039	25,000	22,197	4.75%, 6/1/2023	50,000	49,864
Western Union Co.					<u>5,782,516</u>
4.25%, 6/9/2023	100,000	99,821			
		<u>1,608,633</u>	COSMETICS/PERSONAL		
COMPUTERS — 0.7%			CARE — 0.2%		
Apple, Inc.:			Colgate-Palmolive Co.:		
1.55%, 2/7/2020	25,000	24,582	Series GMTN, 2.25%,		
1.55%, 8/4/2021	50,000	47,941	11/15/2022	30,000	28,925
1.80%, 11/13/2019	250,000	247,337	Series MTN, 3.70%, 8/1/2047	55,000	51,956
2.00%, 11/13/2020	300,000	294,642	Estee Lauder Cos., Inc.		
2.25%, 2/23/2021	200,000	196,418	1.80%, 2/7/2020	100,000	98,422
2.40%, 1/13/2023	200,000	192,982	Procter & Gamble Co.:		
2.40%, 5/3/2023	25,000	24,019	1.70%, 11/3/2021	100,000	95,972
2.45%, 8/4/2026	200,000	184,246	1.85%, 2/2/2021	50,000	48,651
2.50%, 2/9/2022	100,000	97,801	1.90%, 10/23/2020	250,000	244,580
2.75%, 1/13/2025	200,000	191,650	2.15%, 8/11/2022	150,000	144,378
2.85%, 5/6/2021	25,000	24,879	2.45%, 11/3/2026	150,000	138,699
2.85%, 2/23/2023	250,000	245,810	3.50%, 10/25/2047	100,000	92,704
2.85%, 5/11/2024	200,000	193,946	Unilever Capital Corp.:		
3.00%, 2/9/2024	100,000	97,978	1.38%, 7/28/2021	100,000	95,085
3.00%, 11/13/2027	100,000	94,992	2.00%, 7/28/2026	100,000	88,480
3.20%, 5/11/2027	250,000	241,265	2.60%, 5/5/2024	250,000	237,790
3.25%, 2/23/2026	150,000	146,524	2.90%, 5/5/2027	150,000	140,880
3.75%, 9/12/2047	150,000	141,015	3.10%, 7/30/2025	50,000	48,405
3.75%, 11/13/2047	200,000	187,840			<u>1,554,927</u>
3.85%, 5/4/2043	25,000	24,046	DISTRIBUTION &		
3.85%, 8/4/2046	150,000	143,403	WHOLESALE — 0.0% (b)		
4.38%, 5/13/2045	75,000	77,849	WW Grainger, Inc.		
4.50%, 2/23/2036	100,000	107,576	4.60%, 6/15/2045	50,000	52,076
4.65%, 2/23/2046	75,000	81,002	DIVERSIFIED FINANCIAL		
Dell International LLC/EMC Corp.:			SERVICES — 0.7%		
4.42%, 6/15/2021 (a)	50,000	50,742	AerCap Ireland Capital		
5.45%, 6/15/2023 (a)	325,000	341,516	DAC/AerCap Global Aviation Trust:		
6.02%, 6/15/2026 (a)	20,000	21,362	3.50%, 5/26/2022	150,000	147,129
8.35%, 7/15/2046 (a)	270,000	336,196	3.65%, 7/21/2027	150,000	137,427
Hewlett Packard Enterprise Co.:			3.95%, 2/1/2022	150,000	149,610
3.60%, 10/15/2020	210,000	210,900	4.50%, 5/15/2021	300,000	303,980
4.40%, 10/15/2022	200,000	204,966	Air Lease Corp.:		
4.90%, 10/15/2025	70,000	71,990	2.75%, 1/15/2023	50,000	47,445
6.20%, 10/15/2035	10,000	10,333	3.00%, 9/15/2023	25,000	23,670
6.35%, 10/15/2045	10,000	10,308	3.25%, 3/1/2025	100,000	93,411
HP, Inc.			3.63%, 4/1/2027	70,000	64,729
4.05%, 9/15/2022	25,000	25,291	3.88%, 7/3/2023	50,000	49,559
			4.25%, 9/15/2024	25,000	24,820

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State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Aircastle, Ltd.:			Jefferies Group LLC/Jefferies		
4.13%, 5/1/2024	\$ 25,000	\$ 24,581	Group Capital Finance, Inc.:		
5.00%, 4/1/2023	25,000	25,598	4.15%, 1/23/2030	\$ 50,000	\$ 44,879
5.13%, 3/15/2021	25,000	25,571	4.85%, 1/15/2027	90,000	88,420
5.50%, 2/15/2022	25,000	25,978	Lazard Group LLC		
6.25%, 12/1/2019	25,000	25,766	4.50%, 9/19/2028	100,000	98,499
7.63%, 4/15/2020	15,000	15,871	Mastercard, Inc.:		
American Express Co.:			3.50%, 2/26/2028	30,000	29,610
2.20%, 10/30/2020	60,000	58,734	3.95%, 2/26/2048	30,000	29,664
2.50%, 8/1/2022	250,000	239,775	National Rural Utilities		
3.00%, 10/30/2024	100,000	95,417	Cooperative Finance Corp.:		
3.40%, 2/27/2023	200,000	196,932	2.95%, 2/7/2024	100,000	96,794
3.70%, 8/3/2023	50,000	49,751	3.40%, 2/7/2028	50,000	48,491
American Express Credit Corp.			4.02%, 11/1/2032	50,000	49,894
Series MTN, 2.25%, 5/5/2021 . .	350,000	340,851	3 Month USD LIBOR + 2.91%,		
Ameriprise Financial, Inc.			4.75%, 4/30/2043 (c)	75,000	75,457
3.70%, 10/15/2024	50,000	49,682	Series MTN, 2.90%, 3/15/2021 .	50,000	49,627
BlackRock, Inc.:			ORIX Corp.:		
3.20%, 3/15/2027	56,000	53,897	2.90%, 7/18/2022	30,000	28,961
3.50%, 3/18/2024	25,000	25,039	3.70%, 7/18/2027	50,000	47,909
Brookfield Finance, Inc.:			Synchrony Financial		
3.90%, 1/25/2028	50,000	47,419	4.50%, 7/23/2025	50,000	48,349
4.70%, 9/20/2047	50,000	48,111	TD Ameritrade Holding Corp.:		
Charles Schwab Corp.:			2.95%, 4/1/2022	150,000	147,097
2.65%, 1/25/2023	100,000	96,680	5.60%, 12/1/2019	25,000	25,716
3.20%, 1/25/2028	50,000	47,262	Visa, Inc.:		
3.45%, 2/13/2026	50,000	48,943	2.15%, 9/15/2022	250,000	239,592
CME Group, Inc.			2.80%, 12/14/2022	75,000	73,485
3.75%, 6/15/2028	100,000	100,043	3.15%, 12/14/2025	250,000	242,240
Credit Suisse USA, Inc.			3.65%, 9/15/2047	200,000	186,242
7.13%, 7/15/2032	50,000	63,293	4.15%, 12/14/2035	50,000	51,663
Discover Financial Services:			4.30%, 12/14/2045	50,000	51,819
3.85%, 11/21/2022	50,000	49,511			6,232,923
4.10%, 2/9/2027	75,000	71,911	ELECTRIC — 1.6%		
E*TRADE Financial Corp.			AEP Texas, Inc.:		
2.95%, 8/24/2022	175,000	169,251	2.40%, 10/1/2022	150,000	143,335
Eaton Vance Corp.			3.80%, 10/1/2047	25,000	22,562
3.50%, 4/6/2027	150,000	143,776	AEP Transmission Co. LLC:		
GE Capital International Funding			3.75%, 12/1/2047	100,000	91,477
Co.:			4.25%, 9/15/2048	20,000	20,001
2.34%, 11/15/2020	200,000	195,450	Alabama Power Co.:		
4.42%, 11/15/2035	550,000	518,875	3.85%, 12/1/2042	75,000	69,756
GLP Capital L.P./GLP Financing			Series A, 4.30%, 7/15/2048 . . .	65,000	65,086
II, Inc.:			Ameren Corp.		
4.88%, 11/1/2020	55,000	56,039	3.65%, 2/15/2026	50,000	48,562
5.25%, 6/1/2025	20,000	20,324	Ameren Illinois Co.:		
5.38%, 11/1/2023	20,000	20,694	3.70%, 12/1/2047	50,000	46,595
5.38%, 4/15/2026	40,000	40,620	3.80%, 5/15/2028	25,000	25,106
5.75%, 6/1/2028	20,000	20,728	4.15%, 3/15/2046	50,000	49,408
Intercontinental Exchange, Inc.:			American Electric Power Co., Inc.		
2.75%, 12/1/2020	50,000	49,571	Series F, 2.95%, 12/15/2022 . . .	50,000	48,853
3.10%, 9/15/2027	100,000	94,468	Appalachian Power Co.:		
3.75%, 12/1/2025	180,000	179,617	4.40%, 5/15/2044	25,000	24,911
Invesco Finance PLC			7.00%, 4/1/2038	25,000	32,593
3.75%, 1/15/2026	50,000	49,283	Arizona Public Service Co.:		
Jefferies Group LLC			3.75%, 5/15/2046	25,000	22,851
6.50%, 1/20/2043	50,000	51,423	4.20%, 8/15/2048	25,000	24,595

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State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.35%, 11/15/2045	\$ 50,000	\$ 50,237	Duke Energy Corp.:		
Avangrid, Inc.			2.40%, 8/15/2022	\$ 200,000	\$ 191,424
3.15%, 12/1/2024	50,000	47,628	2.65%, 9/1/2026	50,000	45,243
Baltimore Gas & Electric Co.			3.15%, 8/15/2027	100,000	93,285
6.35%, 10/1/2036	50,000	61,694	3.75%, 9/1/2046	150,000	132,163
Berkshire Hathaway Energy Co.:			3.95%, 8/15/2047	150,000	136,129
2.40%, 2/1/2020	230,000	228,068	Duke Energy Florida LLC:		
2.80%, 1/15/2023	40,000	38,871	3.20%, 1/15/2027	250,000	240,197
3.25%, 4/15/2028	30,000	28,368	6.40%, 6/15/2038	50,000	63,763
3.75%, 11/15/2023	350,000	352,681	Duke Energy Ohio, Inc.		
4.45%, 1/15/2049 (a)	350,000	347,833	3.70%, 6/15/2046	28,000	25,532
4.50%, 2/1/2045	50,000	49,956	Duke Energy Progress LLC:		
5.15%, 11/15/2043	150,000	163,290	2.80%, 5/15/2022	100,000	98,052
Black Hills Corp.:			3.60%, 9/15/2047	50,000	44,885
3.15%, 1/15/2027	25,000	22,987	3.70%, 9/1/2028	50,000	49,557
4.35%, 5/1/2033	30,000	29,510	4.20%, 8/15/2045	150,000	147,639
CenterPoint Energy Houston			Edison International:		
Electric LLC:			2.95%, 3/15/2023	50,000	47,889
3.95%, 3/1/2048	50,000	48,380	4.13%, 3/15/2028	50,000	49,494
Series AA, 3.00%, 2/1/2027	100,000	94,304	Emera US Finance L.P.		
Series Z, 2.40%, 9/1/2026	50,000	45,386	4.75%, 6/15/2046	130,000	128,085
Cleco Corporate Holdings LLC			Enel Chile SA		
4.97%, 5/1/2046	20,000	19,599	4.88%, 6/12/2028	50,000	50,295
CMS Energy Corp.			Entergy Corp.:		
3.45%, 8/15/2027	50,000	47,972	2.95%, 9/1/2026	50,000	45,907
Commonwealth Edison Co.:			4.00%, 7/15/2022	50,000	50,591
4.00%, 8/1/2020	100,000	101,295	Entergy Louisiana LLC:		
4.00%, 3/1/2048	125,000	120,522	3.05%, 6/1/2031	25,000	22,783
Series 123, 3.75%, 8/15/2047	150,000	138,513	3.25%, 4/1/2028	200,000	190,102
Connecticut Light & Power Co.:			Entergy Mississippi, Inc.		
Series A, 3.20%, 3/15/2027	150,000	143,809	2.85%, 6/1/2028	25,000	22,882
Series A, 4.15%, 6/1/2045	100,000	100,520	Eversource Energy:		
Consolidated Edison Co. of New			Series K, 2.75%, 3/15/2022	50,000	48,935
York, Inc.:			Series L, 2.90%, 10/1/2024	250,000	238,595
3.85%, 6/15/2046	50,000	46,552	Exelon Corp.:		
4.45%, 3/15/2044	75,000	76,396	3.40%, 4/15/2026	100,000	95,457
4.50%, 5/15/2058	100,000	99,159	3.50%, 6/1/2022	200,000	196,534
Series 06-B, 6.20%, 6/15/2036	25,000	30,469	3.95%, 6/15/2025	50,000	49,761
Consolidated Edison, Inc.			5.10%, 6/15/2045	330,000	348,480
2.00%, 5/15/2021	180,000	173,963	Exelon Generation Co. LLC		
Consumers Energy Co.:			3.40%, 3/15/2022	250,000	247,520
3.25%, 8/15/2046	50,000	42,705	FirstEnergy Corp.:		
4.05%, 5/15/2048	100,000	98,518	Series B, 3.90%, 7/15/2027	280,000	272,532
Dominion Energy, Inc.:			Series B, 4.25%, 3/15/2023	10,000	10,118
2.58%, 7/1/2020	300,000	296,100	Series C, 4.85%, 7/15/2047	50,000	51,237
4.10%, 4/1/2021 (d)	150,000	151,615	Series C, 7.38%, 11/15/2031	20,000	25,838
4.70%, 12/1/2044	130,000	131,270	Florida Power & Light Co.:		
Series B, 2.75%, 1/15/2022	150,000	146,035	3.25%, 6/1/2024	25,000	24,701
Series D, 2.85%, 8/15/2026	25,000	22,767	3.95%, 3/1/2048	85,000	83,212
DTE Electric Co.			4.05%, 10/1/2044	50,000	49,590
3.70%, 6/1/2046	75,000	69,374	4.13%, 6/1/2048	100,000	100,051
DTE Energy Co.:			Fortis, Inc.		
2.40%, 12/1/2019	25,000	24,745	3.06%, 10/4/2026	50,000	45,854
Series B, 3.30%, 6/15/2022	175,000	172,186	Indiana Michigan Power Co.		
Series D, 3.70%, 8/1/2023	50,000	49,915	4.25%, 8/15/2048	15,000	14,818
Duke Energy Carolinas LLC:			Interstate Power & Light Co.:		
3.88%, 3/15/2046	150,000	140,610	3.70%, 9/15/2046	50,000	44,935
4.25%, 12/15/2041	130,000	129,819	4.10%, 9/26/2028	50,000	50,306

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
ITC Holdings Corp. 3.35%, 11/15/2027	\$ 50,000	\$ 46,776	San Diego Gas & Electric Co. Series RRR, 3.75%, 6/1/2047 . . .	\$ 50,000	\$ 45,497
Kansas City Power & Light Co.: 4.20%, 6/15/2047	25,000	23,918	Sempra Energy: 2.40%, 2/1/2020	220,000	217,545
4.20%, 3/15/2048	50,000	48,124	2.90%, 2/1/2023	15,000	14,490
MidAmerican Energy Co. 3.95%, 8/1/2047	150,000	144,736	3.25%, 6/15/2027	50,000	46,436
NextEra Energy Capital Holdings, Inc.: 2.80%, 1/15/2023	150,000	144,981	3.40%, 2/1/2028	30,000	28,034
3.55%, 5/1/2027	100,000	96,113	3.80%, 2/1/2038	50,000	45,009
3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (c)	25,000	23,521	4.00%, 2/1/2048	30,000	26,719
Series H, 3.34%, 9/1/2020	25,000	25,055	Sierra Pacific Power Co. 2.60%, 5/1/2026	50,000	46,019
Northern States Power Co. 3.60%, 9/15/2047	50,000	45,421	South Carolina Electric & Gas Co.: 3.50%, 8/15/2021	55,000	54,790
NSTAR Electric Co. 3.20%, 5/15/2027	50,000	47,819	4.10%, 6/15/2046	50,000	45,711
Oklahoma Gas & Electric Co. 3.80%, 8/15/2028	50,000	49,288	4.50%, 6/1/2064	35,000	32,057
Oncor Electric Delivery Co. LLC: 3.70%, 11/15/2028 (a)	100,000	99,660	Southern California Edison Co.: 4.00%, 4/1/2047	191,000	178,614
3.80%, 9/30/2047	100,000	94,413	4.50%, 9/1/2040	25,000	25,218
7.50%, 9/1/2038	50,000	70,232	Series 13-A, 3.90%, 3/15/2043 . . .	50,000	46,152
Pacific Gas & Electric Co.: 2.95%, 3/1/2026	50,000	45,571	Series B, 3.65%, 3/1/2028	100,000	97,638
3.25%, 6/15/2023	50,000	48,297	Series C, 3.60%, 2/1/2045	50,000	44,219
3.30%, 3/15/2027	150,000	138,289	Series D, 3.40%, 6/1/2023	50,000	49,580
3.95%, 12/1/2047	200,000	174,236	Southern Co.: 2.35%, 7/1/2021	75,000	72,700
4.25%, 8/1/2023 (a)	175,000	175,870	3.25%, 7/1/2026	250,000	233,197
4.65%, 8/1/2028 (a)	100,000	101,005	4.25%, 7/1/2036	250,000	238,197
4.75%, 2/15/2044	50,000	48,843	Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (c)	50,000	50,250
6.05%, 3/1/2034	50,000	56,438	Southern Power Co. Series F, 4.95%, 12/15/2046	150,000	147,679
PECO Energy Co. 3.90%, 3/1/2048	125,000	119,050	Southwestern Electric Power Co.: Series K, 2.75%, 10/1/2026	50,000	45,748
PPL Capital Funding, Inc.: 3.50%, 12/1/2022	75,000	74,204	Series M, 4.10%, 9/15/2028	25,000	25,028
4.00%, 9/15/2047	250,000	224,855	Southwestern Public Service Co. 3.30%, 6/15/2024	50,000	49,022
5.00%, 3/15/2044	50,000	52,236	Tampa Electric Co. 4.30%, 6/15/2048	50,000	49,613
PPL Electric Utilities Corp. 3.95%, 6/1/2047	50,000	47,986	Union Electric Co. 4.00%, 4/1/2048	50,000	48,419
PSEG Power LLC 3.85%, 6/1/2023	50,000	49,724	Virginia Electric & Power Co.: 3.45%, 2/15/2024	50,000	49,413
Public Service Co. of Colorado: 3.20%, 11/15/2020	25,000	25,009	8.88%, 11/15/2038	50,000	77,356
3.80%, 6/15/2047	150,000	141,513	Series B, 2.95%, 11/15/2026	30,000	28,282
Public Service Electric & Gas Co.: Series MTN, 1.90%, 3/15/2021	50,000	48,412	WEC Energy Group, Inc.: 3.38%, 6/15/2021	65,000	64,989
Series MTN, 3.60%, 12/1/2047	100,000	91,470	3.55%, 6/15/2025	25,000	24,560
Series MTN, 3.65%, 9/1/2042	50,000	46,873	Westar Energy, Inc. 4.13%, 3/1/2042	30,000	29,455
Series MTN, 3.70%, 5/1/2028	50,000	49,665	Xcel Energy, Inc.: 2.60%, 3/15/2022	200,000	193,890
Public Service Enterprise Group, Inc. 2.65%, 11/15/2022	100,000	95,999	4.00%, 6/15/2028	50,000	50,053
Puget Sound Energy, Inc.: 4.22%, 6/15/2048	65,000	65,335			<u>14,256,521</u>
5.80%, 3/15/2040	50,000	60,322	ELECTRICAL COMPONENTS & EQUIPMENT — 0.0% (b)		
			Emerson Electric Co.: 2.63%, 12/1/2021	50,000	49,289

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.63%, 2/15/2023 \$	25,000	\$ 24,135	3.20%, 4/16/2021 \$	10,000	\$ 9,940
Hubbell, Inc.			3.20%, 2/10/2027	100,000	91,764
3.35%, 3/1/2026	50,000	47,369	3.65%, 2/15/2024	50,000	49,187
		120,793	3.70%, 10/17/2023	20,000	19,881
ELECTRONICS — 0.1%			4.20%, 4/17/2028	25,000	24,641
Allegion US Holding Co., Inc.			4.55%, 4/17/2038	10,000	9,603
3.55%, 10/1/2027	50,000	45,367	4.70%, 4/17/2048	320,000	307,424
Arrow Electronics, Inc.:			Hershey Co.:		
3.25%, 9/8/2024	50,000	47,225	3.20%, 8/21/2025	25,000	24,249
3.88%, 1/12/2028	25,000	23,321	3.38%, 5/15/2023	50,000	49,965
Corning, Inc.:			JM Smucker Co.:		
4.38%, 11/15/2057	25,000	21,940	2.20%, 12/6/2019	100,000	98,899
5.75%, 8/15/2040	25,000	28,129	2.50%, 3/15/2020	25,000	24,761
Fortive Corp.			3.38%, 12/15/2027	100,000	92,736
3.15%, 6/15/2026	50,000	46,564	4.25%, 3/15/2035	50,000	46,937
Honeywell International, Inc.:			Kellogg Co.:		
1.40%, 10/30/2019	150,000	147,789	4.15%, 11/15/2019	25,000	25,304
2.50%, 11/1/2026	150,000	138,684	4.30%, 5/15/2028	100,000	99,322
3.35%, 12/1/2023	50,000	49,901	4.50%, 4/1/2046	100,000	94,962
Jabil, Inc.			Kraft Heinz Foods Co.:		
3.95%, 1/12/2028	25,000	23,577	2.80%, 7/2/2020	100,000	98,976
Keysight Technologies, Inc.			3.00%, 6/1/2026	150,000	136,564
4.60%, 4/6/2027	30,000	30,013	3.50%, 7/15/2022	50,000	49,688
Trimble, Inc.			3.95%, 7/15/2025	50,000	49,226
4.90%, 6/15/2028	50,000	50,296	4.38%, 6/1/2046	50,000	44,016
Tyco Electronics Group SA			5.00%, 7/15/2035	250,000	246,845
3.70%, 2/15/2026	50,000	48,970	5.20%, 7/15/2045	200,000	195,266
		701,776	6.88%, 1/26/2039	50,000	58,607
ENGINEERING & CONSTRUCTION — 0.0%			Kroger Co.:		
(b)			2.65%, 10/15/2026	50,000	44,624
Fluor Corp.			2.80%, 8/1/2022	200,000	193,478
4.25%, 9/15/2028	100,000	97,867	3.70%, 8/1/2027	35,000	33,496
ENVIRONMENTAL CONTROL — 0.1%			3.85%, 8/1/2023	75,000	75,220
Republic Services, Inc.:			4.45%, 2/1/2047	100,000	91,632
2.90%, 7/1/2026	45,000	41,798	4.65%, 1/15/2048	100,000	94,526
3.38%, 11/15/2027	60,000	57,070	McCormick & Co., Inc.:		
3.55%, 6/1/2022	25,000	24,985	2.70%, 8/15/2022	200,000	193,662
3.95%, 5/15/2028	150,000	148,984	3.40%, 8/15/2027	250,000	237,785
Waste Management, Inc.:			Mondelez International, Inc.		
2.40%, 5/15/2023	150,000	143,069	4.00%, 2/1/2024	100,000	100,655
3.15%, 11/15/2027	200,000	190,464	Sysco Corp.:		
3.50%, 5/15/2024	25,000	24,766	3.25%, 7/15/2027	50,000	46,980
3.90%, 3/1/2035	50,000	48,546	3.30%, 7/15/2026	100,000	95,306
		679,682	3.55%, 3/15/2025	50,000	48,907
FOOD — 0.4%			3.75%, 10/1/2025	5,000	4,932
Campbell Soup Co.:			4.45%, 3/15/2048	50,000	48,923
3.30%, 3/15/2021	35,000	34,759	4.85%, 10/1/2045	5,000	5,159
3.65%, 3/15/2023	50,000	48,981	Tyson Foods, Inc.:		
3.95%, 3/15/2025	100,000	96,674	3.55%, 6/2/2027	150,000	141,501
4.15%, 3/15/2028	50,000	47,668	4.50%, 6/15/2022	30,000	30,891
4.80%, 3/15/2048	20,000	18,211	4.55%, 6/2/2047	285,000	266,401
General Mills, Inc.:					3,973,892
2.20%, 10/21/2019	25,000	24,758	FOREST PRODUCTS & PAPER — 0.1%		
			Celulosa Arauco y Constitucion		
			SA:		
			3.88%, 11/2/2027	200,000	188,914

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.50%, 8/1/2024	\$ 50,000	\$ 50,147	Baxter International, Inc.		
Fibria Overseas Finance, Ltd.			3.50%, 8/15/2046	\$ 50,000	\$ 42,152
5.50%, 1/17/2027	25,000	24,777	Becton Dickinson and Co.:		
Georgia-Pacific LLC			2.40%, 6/5/2020	20,000	19,685
7.75%, 11/15/2029	25,000	32,957	2.68%, 12/15/2019	44,000	43,741
International Paper Co.:			2.89%, 6/6/2022	235,000	226,751
3.00%, 2/15/2027	150,000	137,712	3.36%, 6/6/2024	50,000	48,294
3.65%, 6/15/2024	25,000	24,740	3.70%, 6/6/2027	250,000	238,952
4.35%, 8/15/2048	150,000	137,257	3.73%, 12/15/2024	50,000	48,959
4.40%, 8/15/2047	50,000	46,097	4.67%, 6/6/2047	210,000	208,736
5.00%, 9/15/2035	100,000	101,901	4.69%, 12/15/2044	25,000	24,681
		<u>744,502</u>	Boston Scientific Corp.:		
GAS — 0.1%			3.38%, 5/15/2022	50,000	49,410
Atmos Energy Corp.:			4.00%, 3/1/2028	150,000	148,306
3.00%, 6/15/2027	150,000	141,534	Covidien International Finance SA		
4.15%, 1/15/2043	25,000	24,416	3.20%, 6/15/2022	50,000	49,531
CenterPoint Energy Resources			Danaher Corp.		
Corp.			2.40%, 9/15/2020	45,000	44,336
3.55%, 4/1/2023	100,000	98,708	Medtronic, Inc.:		
Dominion Energy Gas			2.50%, 3/15/2020	250,000	248,277
Holdings LLC:			3.15%, 3/15/2022	150,000	148,942
2.80%, 11/15/2020	50,000	49,286	3.50%, 3/15/2025	150,000	148,693
3.60%, 12/15/2024	50,000	48,914	4.38%, 3/15/2035	75,000	77,488
4.80%, 11/1/2043	25,000	25,255	4.63%, 3/15/2045	175,000	185,155
National Fuel Gas Co.			5.55%, 3/15/2040	25,000	29,020
3.95%, 9/15/2027	50,000	46,122	Stryker Corp.:		
NiSource, Inc.:			3.38%, 11/1/2025	25,000	24,030
3.49%, 5/15/2027	50,000	47,415	3.50%, 3/15/2026	25,000	24,210
3.65%, 6/15/2023 (a)	25,000	24,690	3.65%, 3/7/2028	50,000	48,385
4.38%, 5/15/2047	150,000	143,530	4.63%, 3/15/2046	25,000	25,261
4.80%, 2/15/2044	30,000	30,325	Thermo Fisher Scientific, Inc.:		
Southern California Gas Co.:			3.00%, 4/15/2023	250,000	242,452
3.15%, 9/15/2024	25,000	24,367	3.30%, 2/15/2022	50,000	49,573
3.20%, 6/15/2025	50,000	48,456	4.10%, 8/15/2047	350,000	327,820
3.75%, 9/15/2042	30,000	28,007	4.15%, 2/1/2024	25,000	25,483
5.13%, 11/15/2040	25,000	27,941	Zimmer Biomet Holdings, Inc.:		
Series VV, 4.30%, 1/15/2049	50,000	51,120	2.70%, 4/1/2020	250,000	247,552
Southern Co. Gas Capital Corp.			3.55%, 4/1/2025	100,000	95,876
4.40%, 5/30/2047	150,000	142,537			<u>4,080,301</u>
Southwest Gas Corp.			HEALTH CARE SERVICES —		
3.70%, 4/1/2028	25,000	24,473	0.5%		
		<u>1,027,096</u>	Aetna, Inc.:		
HAND & MACHINE TOOLS —			2.80%, 6/15/2023	200,000	191,556
0.0% (b)			3.88%, 8/15/2047	100,000	88,183
Kennametal, Inc.			4.13%, 11/15/2042	25,000	22,886
4.63%, 6/15/2028	50,000	48,923	Anthem, Inc.:		
HEALTH CARE PRODUCTS —			2.50%, 11/21/2020	15,000	14,768
0.5%			2.95%, 12/1/2022	50,000	48,605
Abbott Laboratories:			3.30%, 1/15/2023	50,000	49,222
2.90%, 11/30/2021	50,000	49,334	3.35%, 12/1/2024	50,000	48,475
2.95%, 3/15/2025	75,000	71,690	3.50%, 8/15/2024	25,000	24,440
3.40%, 11/30/2023	50,000	49,839	3.65%, 12/1/2027	130,000	123,672
3.75%, 11/30/2026	150,000	149,446	4.10%, 3/1/2028	100,000	98,381
4.75%, 11/30/2036	250,000	266,007	4.38%, 12/1/2047	130,000	122,924
4.75%, 4/15/2043	25,000	26,362	4.55%, 3/1/2048	50,000	48,547
4.90%, 11/30/2046	300,000	325,872	4.65%, 1/15/2043	50,000	49,229

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Ascension Health 3.95%, 11/15/2046	\$ 150,000	\$ 145,684	4.00%, 2/15/2020	\$ 15,000	\$ 15,075
Catholic Health Initiatives 4.35%, 11/1/2042	25,000	22,681			39,504
Cigna Corp. 3.05%, 10/15/2027	50,000	45,116	HOME FURNISHINGS — 0.0% (b)		
Duke University Health System, Inc. Series 2017, 3.92%, 6/1/2047 . .	50,000	48,250	Whirlpool Corp. 4.50%, 6/1/2046	25,000	22,088
Halfmoon Parent, Inc.: 3.40%, 9/17/2021 (a)	40,000	39,852	HOUSEHOLD PRODUCTS & WARES — 0.0% (b)		
3.75%, 7/15/2023 (a)	330,000	329,667	Clorox Co.: 3.10%, 10/1/2027	50,000	46,904
4.38%, 10/15/2028 (a)	60,000	59,831	3.90%, 5/15/2028	50,000	49,857
4.80%, 8/15/2038 (a)	60,000	60,210	Kimberly-Clark Corp.: 2.75%, 2/15/2026	25,000	23,468
4.90%, 12/15/2048 (a)	295,000	294,885	3.90%, 5/4/2047	50,000	47,970
Howard Hughes Medical Institute 3.50%, 9/1/2023	25,000	25,160			168,199
Humana, Inc.: 2.50%, 12/15/2020	25,000	24,539	HOUSEWARES — 0.0% (b)		
2.63%, 10/1/2019	50,000	49,803	Newell Brands, Inc.: 3.15%, 4/1/2021	50,000	49,176
2.90%, 12/15/2022	150,000	145,309	3.85%, 4/1/2023	50,000	48,921
4.80%, 3/15/2047	100,000	102,454	4.20%, 4/1/2026	50,000	47,537
4.95%, 10/1/2044	50,000	52,040	5.38%, 4/1/2036	150,000	145,141
Kaiser Foundation Hospitals 3.50%, 4/1/2022	50,000	50,077	5.50%, 4/1/2046	50,000	47,590
Laboratory Corp. of America Holdings: 2.63%, 2/1/2020	25,000	24,814	INSURANCE — 0.7%		
3.25%, 9/1/2024	100,000	95,786	Aflac, Inc. 3.63%, 6/15/2023	50,000	50,117
4.70%, 2/1/2045	25,000	24,335	Alleghany Corp. 4.90%, 9/15/2044	50,000	49,697
Memorial Sloan-Kettering Cancer Center 4.13%, 7/1/2052	25,000	24,498	Allstate Corp.: 4.20%, 12/15/2046	50,000	48,790
Northwell Healthcare, Inc. 4.26%, 11/1/2047	50,000	47,485	Series B, 3 Month USD LIBOR + 2.94%, 5.75%, 8/15/2053 (c)	25,000	25,861
Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048 . .	100,000	90,865	American Financial Group, Inc.: 3.50%, 8/15/2026	15,000	13,979
Quest Diagnostics, Inc. 4.70%, 3/30/2045	25,000	24,504	4.50%, 6/15/2047	100,000	92,605
UnitedHealth Group, Inc.: 1.95%, 10/15/2020	200,000	195,536	American International Group, Inc.: 3.30%, 3/1/2021	300,000	299,208
2.13%, 3/15/2021	150,000	146,389	3.88%, 1/15/2035	200,000	180,748
2.38%, 10/15/2022	100,000	95,941	3.90%, 4/1/2026	30,000	29,339
2.70%, 7/15/2020	105,000	104,335	4.50%, 7/16/2044	50,000	47,480
2.88%, 3/15/2022	25,000	24,626	4.88%, 6/1/2022	50,000	52,077
3.10%, 3/15/2026	50,000	47,934	Series A-9, 3 Month USD LIBOR + 2.87%, 5.75%, 4/1/2048 (c)	100,000	97,276
3.38%, 4/15/2027	100,000	97,071	Aon PLC: 3.50%, 6/14/2024	50,000	48,870
3.75%, 7/15/2025	5,000	5,015	3.88%, 12/15/2025	150,000	148,444
3.75%, 10/15/2047	50,000	46,389	Assurant, Inc.: 4.20%, 9/27/2023	100,000	99,639
4.25%, 4/15/2047	100,000	100,097	4.90%, 3/27/2028	50,000	49,818
4.63%, 7/15/2035	200,000	213,306	Athene Holding, Ltd. 4.13%, 1/12/2028	100,000	93,596
4.75%, 7/15/2045	230,000	246,192	AXA Equitable Holdings, Inc.:		
6.88%, 2/15/2038	25,000	33,365			
		4,114,929			
HOME BUILDERS — 0.0% (b)					
DR Horton, Inc.: 2.55%, 12/1/2020	25,000	24,429			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.90%, 4/20/2023 (a)	\$ 150,000	\$ 148,749	Principal Financial Group, Inc.		
4.35%, 4/20/2028 (a)	150,000	145,201	3 Month USD LIBOR + 3.04%,		
5.00%, 4/20/2048 (a)	100,000	93,675	4.70%, 5/15/2055 (c)	\$ 75,000	\$ 75,427
Berkshire Hathaway Finance Corp.			Progressive Corp.:		
4.20%, 8/15/2048	100,000	99,407	3.75%, 8/23/2021	50,000	50,449
Berkshire Hathaway, Inc.:			4.20%, 3/15/2048	100,000	98,606
2.20%, 3/15/2021	155,000	151,985	Prudential Financial, Inc.:		
2.75%, 3/15/2023	50,000	48,827	3.94%, 12/7/2049	100,000	89,956
3.00%, 2/11/2023	25,000	24,820	3 Month USD LIBOR + 3.03%,		
3.13%, 3/15/2026	55,000	52,966	5.38%, 5/15/2045 (c)	200,000	199,784
4.50%, 2/11/2043	180,000	187,533	3 Month USD LIBOR + 3.92%,		
Brighthouse Financial, Inc.:			5.63%, 6/15/2043 (c)	80,000	83,080
3.70%, 6/22/2027	150,000	133,264	3 Month USD LIBOR + 2.38%,		
4.70%, 6/22/2047	150,000	123,946	4.50%, 9/15/2047 (c)	170,000	157,928
Chubb INA Holdings, Inc.:			Series MTN, 3.50%, 5/15/2024	50,000	49,966
2.30%, 11/3/2020	200,000	196,336	Series MTN, 4.60%, 5/15/2044	75,000	75,652
2.88%, 11/3/2022	50,000	48,888	Series MTN, 6.63%, 6/21/2040	25,000	31,244
3.35%, 5/3/2026	250,000	242,880	RenaissanceRe Finance, Inc.		
4.15%, 3/13/2043	25,000	24,680	3.45%, 7/1/2027	30,000	28,109
4.35%, 11/3/2045	125,000	127,270	Torchmark Corp.		
CNA Financial Corp.:			4.55%, 9/15/2028	25,000	25,115
3.45%, 8/15/2027	100,000	92,557	Travelers Cos., Inc.:		
4.50%, 3/1/2026	25,000	25,265	3.75%, 5/15/2046	10,000	9,193
Fairfax Financial Holdings, Ltd.			4.00%, 5/30/2047	80,000	76,450
4.85%, 4/17/2028 (a)	100,000	98,691	4.05%, 3/7/2048	100,000	96,336
Fidelity National Financial, Inc.			Series MTN, 6.25%, 6/15/2037	25,000	30,878
4.50%, 8/15/2028 (a)	50,000	49,010	Trinity Acquisition PLC		
First American Financial Corp.			4.40%, 3/15/2026	26,000	25,906
4.60%, 11/15/2024	25,000	24,999	Voya Financial, Inc.		
Hartford Financial Services Group, Inc.:			3.65%, 6/15/2026	50,000	47,687
4.40%, 3/15/2048	100,000	96,392	Willis North America, Inc.:		
5.13%, 4/15/2022	25,000	26,234	3.60%, 5/15/2024	50,000	48,577
Lincoln National Corp.:			4.50%, 9/15/2028	50,000	49,990
3.80%, 3/1/2028	35,000	33,759	XLIT, Ltd.		
4.00%, 9/1/2023	15,000	15,157	5.50%, 3/31/2045	125,000	132,035
4.35%, 3/1/2048	50,000	46,519			<u>6,530,215</u>
6.30%, 10/9/2037	50,000	58,802	INTERNET — 0.3%		
Loews Corp.			Alibaba Group Holding, Ltd.:		
3.75%, 4/1/2026	50,000	49,475	2.50%, 11/28/2019	200,000	198,862
Manulife Financial Corp.			3.13%, 11/28/2021	25,000	24,695
USD 5 Year Swap Rate +			3.40%, 12/6/2027	200,000	186,866
1.65%, 4.06%, 2/24/2032 (c)	50,000	47,642	3.60%, 11/28/2024	75,000	73,688
Markel Corp.			4.20%, 12/6/2047	60,000	54,535
3.50%, 11/1/2027	50,000	46,539	Alphabet, Inc.:		
Marsh & McLennan Cos., Inc.:			2.00%, 8/15/2026	250,000	225,157
2.75%, 1/30/2022	30,000	29,222	3.63%, 5/19/2021	50,000	50,764
3.30%, 3/14/2023	150,000	146,836	Amazon.com, Inc.:		
3.75%, 3/14/2026	25,000	24,543	1.90%, 8/21/2020	165,000	161,749
Mercury General Corp.			2.40%, 2/22/2023	200,000	192,116
4.40%, 3/15/2027	50,000	48,142	2.50%, 11/29/2022	25,000	24,226
MetLife, Inc.:			2.60%, 12/5/2019	75,000	74,839
3.60%, 4/10/2024	300,000	301,155	2.80%, 8/22/2024	100,000	96,534
4.05%, 3/1/2045	150,000	140,599	3.15%, 8/22/2027	100,000	95,871
4.88%, 11/13/2043	200,000	210,310	3.30%, 12/5/2021	200,000	201,012
6.40%, 12/15/2036	100,000	106,175	3.80%, 12/5/2024	30,000	30,591
Series D, 4.37%, 9/15/2023	50,000	51,853	3.88%, 8/22/2037	125,000	122,259
			4.05%, 8/22/2047	125,000	122,877

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.25%, 8/22/2057	\$ 135,000	\$ 134,726	Caterpillar Financial Services Corp.:		
4.95%, 12/5/2044	125,000	139,974	1.70%, 8/9/2021	\$ 150,000	\$ 143,943
5.20%, 12/3/2025	50,000	54,906	Series GMTN, 1.85%, 9/4/2020	150,000	146,424
Baidu, Inc.:			Series MTN, 2.10%, 1/10/2020	300,000	296,736
2.88%, 7/6/2022	250,000	240,287	Series MTN, 2.40%, 6/6/2022	150,000	145,179
eBay, Inc.:			Series MTN, 3.75%, 11/24/2023	25,000	25,319
2.75%, 1/30/2023	150,000	144,343	Caterpillar, Inc.:		
3.45%, 8/1/2024	25,000	24,382	3.80%, 8/15/2042	125,000	119,476
3.80%, 3/9/2022	50,000	50,373	4.75%, 5/15/2064	25,000	26,344
Expedia Group, Inc.:					<u>1,052,793</u>
3.80%, 2/15/2028	50,000	46,086			
		<u>2,771,718</u>			
INVESTMENT COMPANY			MACHINERY-DIVERSIFIED		
SECURITY — 0.0% (b)			— 0.1%		
Ares Capital Corp.:			CNH Industrial Capital LLC:		
3.50%, 2/10/2023	50,000	47,793	3.88%, 10/15/2021	10,000	9,900
4.25%, 3/1/2025	50,000	47,813	4.20%, 1/15/2024	100,000	99,669
Prospect Capital Corp.:			4.38%, 11/6/2020	15,000	15,169
5.88%, 3/15/2023	25,000	25,476	4.38%, 4/5/2022	15,000	15,065
		<u>121,082</u>	4.88%, 4/1/2021	15,000	15,375
IRON/STEEL — 0.1%			CNH Industrial NV		
ArcelorMittal:			Series MTN, 3.85%, 11/15/2027	15,000	14,231
5.25%, 8/5/2020	40,000	41,100	Deere & Co.:		
5.50%, 3/1/2021	30,000	30,937	2.60%, 6/8/2022	25,000	24,392
6.13%, 6/1/2025	20,000	21,638	3.90%, 6/9/2042	225,000	221,510
6.25%, 2/25/2022	30,000	32,100	John Deere Capital Corp.:		
7.00%, 10/15/2039	31,000	35,940	Series GMTN, 3.45%, 6/7/2023	25,000	24,979
Nucor Corp.:			Series MTN, 2.15%, 9/8/2022	150,000	143,188
4.00%, 8/1/2023	25,000	25,484	Series MTN, 2.38%, 7/14/2020	25,000	24,680
5.20%, 8/1/2043	50,000	54,528	Series MTN, 2.80%, 3/6/2023	150,000	146,643
Vale Overseas, Ltd.:			Series MTN, 3.40%, 9/11/2025	25,000	24,587
4.38%, 1/11/2022	8,000	8,082	Series MTN, 3.45%, 3/13/2025	100,000	98,870
6.25%, 8/10/2026	150,000	164,028	Nvent Finance Sarl		
6.88%, 11/10/2039	300,000	350,661	4.55%, 4/15/2028 (a)	50,000	48,680
8.25%, 1/17/2034	25,000	31,791	Roper Technologies, Inc.:		
		<u>796,289</u>	2.80%, 12/15/2021	50,000	48,851
LEISURE TIME — 0.0% (b)			3.80%, 12/15/2026	30,000	29,175
Royal Caribbean Cruises, Ltd.:			4.20%, 9/15/2028	65,000	64,524
3.70%, 3/15/2028	150,000	139,317	Wabtec Corp.:		
LODGING — 0.1%			4.15%, 3/15/2024	50,000	49,666
Hyatt Hotels Corp.:			4.70%, 9/15/2028	50,000	49,332
4.38%, 9/15/2028	50,000	49,160			<u>1,168,486</u>
Marriott International, Inc.:			MEDIA — 0.9%		
2.30%, 1/15/2022	150,000	143,833	21st Century Fox America, Inc.:		
2.88%, 3/1/2021	50,000	49,313	3.38%, 11/15/2026	100,000	97,593
3.75%, 3/15/2025	25,000	24,468	3.70%, 10/15/2025	100,000	99,475
Sands China, Ltd.:			4.00%, 10/1/2023	100,000	101,586
5.13%, 8/8/2025 (a)	250,000	250,055	5.40%, 10/1/2043	75,000	87,808
		<u>516,829</u>	6.15%, 2/15/2041	350,000	444,727
MACHINERY, CONSTRUCTION & MINING — 0.1%			CBS Corp.:		
ABB Finance USA, Inc.:			2.50%, 2/15/2023	50,000	47,123
2.88%, 5/8/2022	50,000	49,133	2.90%, 1/15/2027	125,000	111,859
3.80%, 4/3/2028	100,000	100,239	3.70%, 6/1/2028 (a)	50,000	46,897

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Charter Communications			Walt Disney Co.:		
Operating LLC/Charter			2.30%, 2/12/2021	\$ 200,000	\$ 196,246
Communications Operating			3.00%, 2/13/2026	50,000	47,939
Capital:			Series GMTN, 3.15%,		
3.58%, 7/23/2020	\$ 65,000	\$ 64,837	9/17/2025	25,000	24,304
4.20%, 3/15/2028	250,000	238,810	Series MTN, 1.80%, 6/5/2020	250,000	245,235
4.46%, 7/23/2022	150,000	152,455	Series MTN, 3.00%, 7/30/2046	75,000	61,155
4.50%, 2/1/2024	100,000	100,568	Warner Media LLC:		
4.91%, 7/23/2025	50,000	50,833	2.95%, 7/15/2026	200,000	181,336
5.38%, 5/1/2047	150,000	143,043	3.55%, 6/1/2024	25,000	24,305
5.75%, 4/1/2048	250,000	249,697	3.60%, 7/15/2025	300,000	287,607
6.48%, 10/23/2045	185,000	198,923	3.80%, 2/15/2027	150,000	143,241
Comcast Corp.:			4.65%, 6/1/2044	25,000	22,488
2.75%, 3/1/2023	175,000	169,228	4.85%, 7/15/2045	50,000	46,577
3.00%, 2/1/2024	350,000	337,204	6.50%, 11/15/2036	50,000	55,671
3.15%, 3/1/2026	225,000	212,125			<u>7,735,687</u>
3.15%, 2/15/2028	200,000	185,474	METAL FABRICATE &		
3.20%, 7/15/2036	250,000	210,065	HARDWARE — 0.0% (b)		
3.30%, 2/1/2027	150,000	141,645	Precision Castparts Corp.		
3.40%, 7/15/2046	100,000	101,086	2.50%, 1/15/2023	75,000	72,184
3.60%, 3/1/2024	25,000	24,804	Timken Co.		
3.90%, 3/1/2038	150,000	137,493	4.50%, 12/15/2028	20,000	19,687
3.97%, 11/1/2047	250,000	223,035			<u>91,871</u>
4.00%, 11/1/2049	69,000	61,534	MINING — 0.1%		
4.05%, 11/1/2052	150,000	132,477	Barrick Gold Corp.		
4.20%, 8/15/2034	100,000	96,164	5.25%, 4/1/2042	25,000	26,038
4.25%, 1/15/2033	50,000	48,912	BHP Billiton Finance USA, Ltd.:		
4.65%, 7/15/2042	75,000	74,128	4.13%, 2/24/2042	125,000	123,419
Discovery Communications LLC:			5.00%, 9/30/2043	50,000	55,517
2.95%, 3/20/2023	275,000	263,153	Goldcorp, Inc.		
3.25%, 4/1/2023	25,000	24,100	3.70%, 3/15/2023	50,000	49,297
3.80%, 3/13/2024	100,000	98,185	Newmont Mining Corp.:		
3.95%, 3/20/2028	30,000	28,479	3.50%, 3/15/2022	25,000	24,775
4.95%, 5/15/2042	50,000	47,284	4.88%, 3/15/2042	50,000	48,607
5.00%, 9/20/2037	170,000	165,570	Rio Tinto Finance USA PLC:		
5.20%, 9/20/2047	280,000	273,504	4.13%, 8/21/2042	25,000	24,523
Grupo Televisa SAB:			4.75%, 3/22/2042	150,000	159,255
5.00%, 5/13/2045	50,000	46,587	Rio Tinto Finance USA, Ltd.		
6.13%, 1/31/2046	100,000	108,713	3.75%, 6/15/2025	250,000	251,202
NBCUniversal Media LLC			Southern Copper Corp.		
5.15%, 4/30/2020	50,000	51,549	5.88%, 4/23/2045	357,000	391,133
RELX Capital, Inc.					<u>1,153,766</u>
3.50%, 3/16/2023	30,000	29,637	MISCELLANEOUS		
Thomson Reuters Corp.:			MANUFACTURER — 0.2%		
3.35%, 5/15/2026	50,000	46,146	3M Co.:		
3.85%, 9/29/2024	25,000	24,500	2.88%, 10/15/2027	225,000	212,710
Time Warner Cable LLC:			Series MTN, 2.00%, 8/7/2020	100,000	98,331
4.00%, 9/1/2021	25,000	25,131	Series MTN, 3.63%,		
4.50%, 9/15/2042	100,000	85,512	10/15/2047	25,000	23,469
5.00%, 2/1/2020	100,000	102,022	Eaton Corp.:		
5.50%, 9/1/2041	175,000	168,605	3.10%, 9/15/2027	100,000	93,224
5.88%, 11/15/2040	50,000	50,519	4.15%, 11/2/2042	25,000	23,727
6.75%, 6/15/2039	50,000	54,806	General Electric Co.:		
Viacom, Inc.:			2.70%, 10/9/2022	500,000	483,135
4.25%, 9/1/2023	100,000	100,640	4.13%, 10/9/2042	225,000	201,238
4.38%, 3/15/2043	25,000	21,883	4.50%, 3/11/2044	250,000	235,775
5.85%, 9/1/2043	200,000	211,450			

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State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.30%, 2/11/2021	\$ 25,000	\$ 26,049	5.25%, 6/15/2037	\$ 100,000	\$ 99,240
Series GMTN, 2.20%, 1/9/2020	200,000	197,832	5.40%, 6/15/2047	50,000	49,975
Series GMTN, 3.45%, 5/15/2024	50,000	49,189	5.70%, 10/15/2019	30,000	30,588
Series MTN, 4.65%, 10/17/2021	50,000	51,634	Chevron Corp.:		
Series MTN, 5.88%, 1/14/2038	50,000	55,766	1.96%, 3/3/2020	250,000	246,777
Illinois Tool Works, Inc.			1.99%, 3/3/2020	250,000	246,835
3.90%, 9/1/2042	325,000	317,177	2.10%, 5/16/2021	250,000	243,645
Ingersoll-Rand Global Holding Co., Ltd.			2.42%, 11/17/2020	75,000	74,065
5.75%, 6/15/2043	25,000	28,791	2.90%, 3/3/2024	150,000	145,843
Parker-Hannifin Corp.			2.95%, 5/16/2026	50,000	47,723
Series MTN, 3.30%, 11/21/2024	50,000	49,023	3.19%, 6/24/2023	25,000	24,816
Textron, Inc.			Cimarex Energy Co.		
4.00%, 3/15/2026	50,000	49,173	3.90%, 5/15/2027	250,000	238,697
		2,196,243	CNOOC Finance 2015 Australia Pty, Ltd.		
OFFICE & BUSINESS EQUIPMENT — 0.0% (b)			2.63%, 5/5/2020	50,000	49,353
Xerox Corp.:			CNOOC Finance 2015 USA LLC		
3.50%, 8/20/2020	50,000	49,654	3.50%, 5/5/2025	300,000	288,255
3.63%, 3/15/2023	50,000	47,693	CNOOC Nexen Finance 2014 ULC		
		97,347	4.88%, 4/30/2044	100,000	103,571
OIL & GAS — 1.6%			Concho Resources, Inc.		
Anadarko Petroleum Corp.:			3.75%, 10/1/2027	300,000	287,265
3.45%, 7/15/2024	50,000	48,095	ConocoPhillips Co.:		
6.20%, 3/15/2040	25,000	27,797	4.95%, 3/15/2026	200,000	215,004
6.60%, 3/15/2046	300,000	355,326	5.95%, 3/15/2046	200,000	253,682
Andeavor:			6.50%, 2/1/2039	75,000	97,177
3.80%, 4/1/2028	30,000	28,640	ConocoPhillips Holding Co.		
4.50%, 4/1/2048	25,000	23,288	6.95%, 4/15/2029	50,000	62,472
5.13%, 12/15/2026	150,000	157,131	Continental Resources, Inc.:		
Apache Corp.:			3.80%, 6/1/2024	40,000	39,175
4.75%, 4/15/2043	275,000	260,298	4.38%, 1/15/2028	40,000	39,686
6.00%, 1/15/2037	28,000	30,663	4.50%, 4/15/2023	60,000	61,050
BP Capital Markets America, Inc.			4.90%, 6/1/2044	30,000	29,739
3.94%, 9/21/2028	250,000	251,535	5.00%, 9/15/2022	64,000	64,928
BP Capital Markets PLC:			Devon Energy Corp.:		
2.32%, 2/13/2020	50,000	49,553	3.25%, 5/15/2022	50,000	49,079
2.52%, 9/19/2022	250,000	241,195	5.00%, 6/15/2045	25,000	24,911
3.02%, 1/16/2027	200,000	187,964	5.85%, 12/15/2025	50,000	54,564
3.06%, 3/17/2022	200,000	197,574	Ecopetrol SA:		
3.22%, 4/14/2024	200,000	196,216	4.13%, 1/16/2025	100,000	97,456
3.59%, 4/14/2027	250,000	244,812	5.88%, 5/28/2045	225,000	221,924
3.81%, 2/10/2024	150,000	151,611	7.38%, 9/18/2043	50,000	56,614
Canadian Natural Resources, Ltd.:			Encana Corp.		
2.95%, 1/15/2023	250,000	241,275	3.90%, 11/15/2021	25,000	25,094
3.45%, 11/15/2021	25,000	24,878	EOG Resources, Inc.:		
3.85%, 6/1/2027	50,000	48,665	2.63%, 3/15/2023	100,000	96,320
3.90%, 2/1/2025	25,000	24,694	3.90%, 4/1/2035	25,000	24,363
Series GMTN, 4.95%, 6/1/2047	100,000	104,284	EQT Corp.:		
Cenovus Energy, Inc.:			2.50%, 10/1/2020	250,000	244,302
3.00%, 8/15/2022	20,000	19,175	3.00%, 10/1/2022	250,000	242,525
4.25%, 4/15/2027	50,000	48,335	3.90%, 10/1/2027	100,000	93,723
4.45%, 9/15/2042	45,000	39,561	Equinor ASA:		
			2.65%, 1/15/2024	75,000	71,959
			3.63%, 9/10/2028	50,000	49,554
			3.70%, 3/1/2024	300,000	302,427
			3.95%, 5/15/2043	50,000	48,568
			4.80%, 11/8/2043	30,000	32,803
			Exxon Mobil Corp.:		

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.22%, 3/1/2021	\$ 200,000	\$ 196,036	4.00%, 11/15/2047	\$ 70,000	\$ 65,732
2.73%, 3/1/2023	150,000	146,673	6.50%, 6/15/2038	50,000	61,833
3.04%, 3/1/2026	250,000	242,215	Total Capital International SA		
4.11%, 3/1/2046	125,000	126,675	3.75%, 4/10/2024	375,000	379,009
Hess Corp.:			Valero Energy Corp.:		
5.60%, 2/15/2041	75,000	76,249	3.40%, 9/15/2026	50,000	47,519
5.80%, 4/1/2047	250,000	263,082	6.13%, 2/1/2020	25,000	25,937
Marathon Oil Corp.:			6.63%, 6/15/2037	250,000	302,220
2.80%, 11/1/2022	25,000	24,068			<u>14,606,550</u>
4.40%, 7/15/2027	50,000	49,952	OIL & GAS SERVICES — 0.1%		
5.20%, 6/1/2045	50,000	52,227	Baker Hughes a GE Co. LLC		
Marathon Petroleum Corp.			3.20%, 8/15/2021	8,000	7,962
3.63%, 9/15/2024	50,000	49,366	Baker Hughes a GE Co.		
Nexen Energy ULC			LLC/Baker Hughes Co-Obligor,		
5.88%, 3/10/2035	100,000	114,275	Inc.:		
Noble Energy, Inc.:			2.77%, 12/15/2022	200,000	193,852
4.95%, 8/15/2047	250,000	240,420	3.34%, 12/15/2027	50,000	46,975
5.25%, 11/15/2043	50,000	49,622	4.08%, 12/15/2047	150,000	135,516
Occidental Petroleum Corp.:			Halliburton Co.:		
2.60%, 4/15/2022	100,000	97,287	3.80%, 11/15/2025	350,000	346,839
4.20%, 3/15/2048	150,000	147,934	4.85%, 11/15/2035	150,000	156,781
4.40%, 4/15/2046	125,000	126,409	5.00%, 11/15/2045	35,000	37,304
Series 1, 4.10%, 2/1/2021	25,000	25,415	7.45%, 9/15/2039	25,000	33,533
Petro-Canada			National Oilwell Varco, Inc.		
5.35%, 7/15/2033	25,000	26,967	2.60%, 12/1/2022	75,000	71,486
Petroleos Mexicanos:					<u>1,030,248</u>
2.46%, 12/15/2025	18,750	17,722	PACKAGING & CONTAINERS		
3.50%, 7/23/2020	225,000	223,870	— 0.0% (b)		
3.50%, 1/30/2023	25,000	23,719	Bemis Co., Inc.		
4.25%, 1/15/2025	25,000	23,597	3.10%, 9/15/2026	50,000	45,150
4.50%, 1/23/2026	75,000	70,192	Packaging Corp. of America:		
4.63%, 9/21/2023	75,000	74,165	2.45%, 12/15/2020	35,000	34,318
5.38%, 3/13/2022	50,000	51,377	3.40%, 12/15/2027	35,000	32,874
6.35%, 2/12/2048 (a)	150,000	136,930	WestRock Co.:		
6.38%, 2/4/2021	250,000	262,050	3.38%, 9/15/2027 (a)	100,000	93,681
6.38%, 1/23/2045	250,000	230,365	3.75%, 3/15/2025 (a)	100,000	98,374
6.50%, 3/13/2027	250,000	254,947			<u>304,397</u>
6.75%, 9/21/2047	598,000	568,949	PHARMACEUTICALS — 1.4%		
6.88%, 8/4/2026	250,000	263,207	AbbVie, Inc.:		
Phillips 66:			2.30%, 5/14/2021	325,000	316,209
3.90%, 3/15/2028	50,000	49,188	2.50%, 5/14/2020	275,000	271,887
4.30%, 4/1/2022	35,000	35,974	2.90%, 11/6/2022	25,000	24,280
4.88%, 11/15/2044	95,000	98,448	3.20%, 5/14/2026	200,000	186,158
Pioneer Natural Resources Co.			3.38%, 11/14/2021	20,000	19,985
4.45%, 1/15/2026	50,000	51,157	3.75%, 11/14/2023	35,000	34,903
Shell International Finance B.V.:			4.25%, 11/14/2028	35,000	34,596
1.88%, 5/10/2021	250,000	242,032	4.30%, 5/14/2036	50,000	46,906
2.13%, 5/11/2020	100,000	98,663	4.40%, 11/6/2042	50,000	46,244
2.25%, 11/10/2020	200,000	196,860	4.45%, 5/14/2046	150,000	138,196
2.50%, 9/12/2026	150,000	138,375	4.50%, 5/14/2035	50,000	48,092
3.25%, 5/11/2025	100,000	98,054	4.88%, 11/14/2048	25,000	24,639
4.00%, 5/10/2046	300,000	292,686	Allergan Funding SCS:		
4.13%, 5/11/2035	75,000	75,949	3.00%, 3/12/2020	75,000	74,882
4.38%, 5/11/2045	250,000	258,400	3.45%, 3/15/2022	200,000	198,618
5.50%, 3/25/2040	25,000	29,492	3.80%, 3/15/2025	75,000	73,408
Suncor Energy, Inc.:			3.85%, 6/15/2024	50,000	49,469
3.60%, 12/1/2024	25,000	24,748			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.55%, 3/15/2035	\$ 350,000	\$ 339,489	6.38%, 5/15/2038	\$ 50,000	\$ 64,233
4.75%, 3/15/2045	75,000	73,105	Johnson & Johnson:		
AmerisourceBergen Corp.			1.65%, 3/1/2021	50,000	48,419
3.45%, 12/15/2027	50,000	46,719	2.25%, 3/3/2022	250,000	243,457
AstraZeneca PLC:			2.45%, 3/1/2026	30,000	28,022
2.38%, 6/12/2022	400,000	384,400	2.90%, 1/15/2028	250,000	237,612
3.38%, 11/16/2025	35,000	33,811	3.38%, 12/5/2023	25,000	25,273
3.50%, 8/17/2023	50,000	49,581	3.40%, 1/15/2038	250,000	232,835
4.00%, 1/17/2029	35,000	34,473	3.55%, 3/1/2036	150,000	143,205
4.00%, 9/18/2042	25,000	23,219	3.63%, 3/3/2037	200,000	192,356
4.38%, 8/17/2048	40,000	38,797	3.70%, 3/1/2046	50,000	47,605
6.45%, 9/15/2037	25,000	31,313	3.75%, 3/3/2047	100,000	95,881
Bristol-Myers Squibb Co.:			4.50%, 12/5/2043	50,000	53,596
3.25%, 2/27/2027	250,000	243,460	McKesson Corp.:		
3.25%, 8/1/2042	50,000	43,290	2.85%, 3/15/2023	25,000	23,896
Cardinal Health, Inc.:			3.95%, 2/16/2028	60,000	57,890
2.40%, 11/15/2019	50,000	49,631	Mead Johnson Nutrition Co.		
2.62%, 6/15/2022	150,000	143,529	4.60%, 6/1/2044	25,000	25,518
3.08%, 6/15/2024	250,000	236,217	Merck & Co., Inc.:		
3.41%, 6/15/2027	300,000	276,684	2.35%, 2/10/2022	50,000	48,656
4.90%, 9/15/2045	25,000	23,721	2.40%, 9/15/2022	25,000	24,219
CVS Health Corp.:			2.75%, 2/10/2025	325,000	311,997
2.13%, 6/1/2021	100,000	96,507	3.60%, 9/15/2042	25,000	23,559
2.80%, 7/20/2020	20,000	19,819	3.70%, 2/10/2045	50,000	47,794
2.88%, 6/1/2026	210,000	192,398	Mylan NV:		
3.13%, 3/9/2020	220,000	219,883	3.15%, 6/15/2021	380,000	374,213
3.35%, 3/9/2021	95,000	94,783	5.25%, 6/15/2046	250,000	234,125
3.38%, 8/12/2024	25,000	24,155	Novartis Capital Corp.:		
3.50%, 7/20/2022	200,000	198,518	1.80%, 2/14/2020	175,000	172,385
3.70%, 3/9/2023	485,000	482,876	2.40%, 5/17/2022	300,000	291,225
3.88%, 7/20/2025	20,000	19,691	3.00%, 11/20/2025	25,000	24,006
4.00%, 12/5/2023	25,000	25,051	3.10%, 5/17/2027	30,000	28,769
4.10%, 3/25/2025	250,000	249,140	3.40%, 5/6/2024	25,000	25,034
4.30%, 3/25/2028	110,000	109,036	4.00%, 11/20/2045	50,000	50,151
4.78%, 3/25/2038	475,000	473,580	Perrigo Finance Unlimited Co.		
4.88%, 7/20/2035	45,000	45,327	4.38%, 3/15/2026	50,000	49,052
5.05%, 3/25/2048	290,000	296,247	Pfizer, Inc.:		
5.13%, 7/20/2045	185,000	189,608	2.20%, 12/15/2021	200,000	194,694
Eli Lilly & Co.:			3.00%, 9/15/2021	40,000	39,993
2.35%, 5/15/2022	300,000	291,048	3.00%, 12/15/2026	150,000	143,923
3.10%, 5/15/2027	24,000	23,105	3.20%, 9/15/2023	50,000	49,602
3.95%, 5/15/2047	250,000	247,707	3.40%, 5/15/2024	25,000	24,993
5.55%, 3/15/2037	25,000	29,615	3.60%, 9/15/2028	100,000	98,796
Express Scripts Holding Co.:			4.00%, 12/15/2036	150,000	148,458
3.00%, 7/15/2023	150,000	144,538	4.10%, 9/15/2038	200,000	199,406
3.30%, 2/25/2021	25,000	24,854	4.20%, 9/15/2048	35,000	35,184
4.50%, 2/25/2026	75,000	75,583	7.20%, 3/15/2039	75,000	103,391
4.80%, 7/15/2046	150,000	146,305	Sanofi:		
6.13%, 11/15/2041	25,000	28,441	3.63%, 6/19/2028	100,000	99,192
GlaxoSmithKline Capital PLC			4.00%, 3/29/2021	25,000	25,479
3.13%, 5/14/2021	70,000	69,879	Shire Acquisitions Investments		
GlaxoSmithKline Capital, Inc.:			Ireland DAC:		
2.80%, 3/18/2023	25,000	24,365	2.40%, 9/23/2021	300,000	289,697
3.38%, 5/15/2023	100,000	99,577	2.88%, 9/23/2023	100,000	95,252
3.63%, 5/15/2025	55,000	54,827	3.20%, 9/23/2026	30,000	27,667
3.88%, 5/15/2028	100,000	100,775	Wyeth LLC		
4.20%, 3/18/2043	25,000	24,932	6.00%, 2/15/2036	25,000	30,386

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Zoetis, Inc.:			3.15%, 1/15/2023	\$ 200,000	\$ 194,550
3.00%, 9/12/2027	\$ 50,000	\$ 46,267	4.30%, 6/1/2025	300,000	302,802
3.90%, 8/20/2028	50,000	49,376	5.05%, 2/15/2046	50,000	49,805
4.45%, 8/20/2048	25,000	24,797	5.30%, 12/1/2034	200,000	206,342
4.70%, 2/1/2043	25,000	25,617	5.55%, 6/1/2045	150,000	158,860
		12,759,234	Magellan Midstream Partners L.P.:		
PIPELINES — 0.9%			4.20%, 10/3/2047	50,000	45,965
Andeavor Logistics L.P./Tesoro			5.00%, 3/1/2026	50,000	53,107
Logistics Finance Corp.:			MPLX L.P.:		
3.50%, 12/1/2022	75,000	73,828	4.00%, 3/15/2028	35,000	33,670
5.20%, 12/1/2047	100,000	99,107	4.50%, 4/15/2038	180,000	169,387
Buckeye Partners L.P.:			4.70%, 4/15/2048	25,000	23,400
4.13%, 12/1/2027	50,000	46,212	4.88%, 6/1/2025	50,000	51,642
4.88%, 2/1/2021	25,000	25,472	4.90%, 4/15/2058	25,000	22,733
Columbia Pipeline Group, Inc.			5.20%, 3/1/2047	100,000	100,212
3.30%, 6/1/2020	150,000	149,742	ONEOK Partners L.P.		
Enable Midstream Partners L.P.:			3.38%, 10/1/2022	25,000	24,648
4.40%, 3/15/2027	50,000	47,871	ONEOK, Inc.:		
4.95%, 5/15/2028	30,000	29,794	4.00%, 7/13/2027	30,000	29,023
Enbridge Energy Partners L.P.			4.55%, 7/15/2028	50,000	50,207
4.20%, 9/15/2021	25,000	25,346	4.95%, 7/13/2047	150,000	148,614
Enbridge, Inc.:			5.20%, 7/15/2048	25,000	25,540
2.90%, 7/15/2022	50,000	48,510	Phillips 66 Partners L.P.:		
3.70%, 7/15/2027	50,000	48,234	3.55%, 10/1/2026	10,000	9,451
4.25%, 12/1/2026	50,000	50,288	4.90%, 10/1/2046	10,000	9,776
Energy Transfer L.P.			3.75%, 3/1/2028	25,000	23,734
5.15%, 2/1/2043	25,000	23,673	Plains All American Pipeline		
Energy Transfer Partners L.P.:			L.P./PAA Finance Corp.:		
4.20%, 4/15/2027	50,000	48,308	3.60%, 11/1/2024	25,000	24,086
4.75%, 1/15/2026	225,000	226,888	4.50%, 12/15/2026	50,000	49,933
5.15%, 3/15/2045	225,000	213,178	4.65%, 10/15/2025	50,000	50,605
5.20%, 2/1/2022	100,000	103,848	4.70%, 6/15/2044	25,000	22,602
5.30%, 4/15/2047	250,000	242,395	Sabine Pass Liquefaction LLC:		
Enterprise Products			4.20%, 3/15/2028	100,000	96,993
Operating LLC:			5.63%, 2/1/2021	95,000	98,902
2.85%, 4/15/2021	75,000	74,036	5.63%, 3/1/2025	200,000	213,163
3.75%, 2/15/2025	75,000	74,779	5.75%, 5/15/2024	75,000	80,427
3.95%, 2/15/2027	200,000	199,442	5.88%, 6/30/2026	250,000	269,762
4.85%, 3/15/2044	50,000	50,902	Sunoco Logistics Partners		
4.90%, 5/15/2046	50,000	51,618	Operations L.P.:		
5.10%, 2/15/2045	200,000	210,880	4.00%, 10/1/2027	50,000	47,478
Series D, 3 Month USD LIBOR			5.30%, 4/1/2044	25,000	23,994
+ 2.99%, 4.88%, 8/16/2077			5.35%, 5/15/2045	25,000	24,395
(c)	250,000	239,415	5.40%, 10/1/2047	150,000	147,387
Series E, 3 Month USD LIBOR			TransCanada PipeLines, Ltd.:		
+ 3.03%, 5.25%, 8/16/2077			2.50%, 8/1/2022	100,000	96,088
(c)	150,000	140,512	4.63%, 3/1/2034	250,000	251,085
EQT Midstream Partners L.P.:			4.75%, 5/15/2038	100,000	101,460
Series 10Y, 5.50%, 7/15/2028 . .	15,000	15,422	4.88%, 5/15/2048	200,000	204,270
Series 30Y, 6.50%, 7/15/2048 . .	25,000	26,545	7.63%, 1/15/2039	25,000	33,295
Series 5Y, 4.75%, 7/15/2023 . . .	250,000	253,795	Transcontinental Gas Pipe Line		
Kinder Morgan Energy Partners			Co. LLC		
L.P.:			7.85%, 2/1/2026	200,000	243,958
3.50%, 3/1/2021	275,000	275,572	Valero Energy Partners L.P.		
5.40%, 9/1/2044	25,000	25,579	4.50%, 3/15/2028	50,000	49,197
Kinder Morgan, Inc.:			Western Gas Partners L.P.:		
3.05%, 12/1/2019	225,000	224,750	4.50%, 3/1/2028	20,000	19,208

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.75%, 8/15/2028	\$ 60,000	\$ 58,675	4.75%, 5/15/2047	\$ 100,000	\$ 94,982
5.30%, 3/1/2048	50,000	45,999	5.25%, 1/15/2023	100,000	104,878
5.45%, 4/1/2044	25,000	23,547	Digital Realty Trust L.P.:		
Williams Cos., Inc.:			2.75%, 2/1/2023	125,000	119,421
3.60%, 3/15/2022	100,000	99,433	3.70%, 8/15/2027	150,000	142,470
3.70%, 1/15/2023	20,000	19,778	3.95%, 7/1/2022	25,000	25,175
3.75%, 6/15/2027	200,000	190,660	Duke Realty L.P.		
3.90%, 1/15/2025	50,000	48,974	4.00%, 9/15/2028	100,000	98,568
4.55%, 6/24/2024	65,000	66,054	EPR Properties:		
5.10%, 9/15/2045	125,000	125,516	4.50%, 6/1/2027	50,000	47,764
5.25%, 3/15/2020	25,000	25,664	4.95%, 4/15/2028	50,000	49,174
5.75%, 6/24/2044	25,000	26,728	ERP Operating L.P.:		
		7,978,725	3.50%, 3/1/2028	100,000	96,499
REAL ESTATE — 0.0% (b)			4.00%, 8/1/2047	50,000	46,716
CBRE Services, Inc.			Essex Portfolio L.P.:		
4.88%, 3/1/2026	50,000	50,956	3.63%, 5/1/2027	50,000	47,738
Prologis L.P.:			4.50%, 3/15/2048	50,000	48,738
3.75%, 11/1/2025	50,000	49,975	Federal Realty Investment Trust		
4.25%, 8/15/2023	150,000	154,216	3.25%, 7/15/2027	50,000	46,843
		255,147	HCR, Inc.:		
REAL ESTATE INVESTMENT TRUSTS — 0.7%			2.63%, 2/1/2020	25,000	24,786
Alexandria Real Estate Equities, Inc.:			3.88%, 8/15/2024	50,000	48,863
3.45%, 4/30/2025	100,000	95,641	4.00%, 12/1/2022	200,000	200,128
4.70%, 7/1/2030	35,000	35,345	Healthcare Trust of America Holdings L.P.:		
American Campus Communities Operating Partnership L.P.			2.95%, 7/1/2022	175,000	169,108
3.63%, 11/15/2027	30,000	28,045	3.50%, 8/1/2026	25,000	23,299
American Tower Corp.:			Highwoods Realty L.P.		
2.25%, 1/15/2022	100,000	95,456	3.88%, 3/1/2027	50,000	48,022
3.00%, 6/15/2023	250,000	240,567	Hospitality Properties Trust:		
3.13%, 1/15/2027	100,000	90,962	4.38%, 2/15/2030	50,000	45,861
3.38%, 10/15/2026	75,000	69,861	4.50%, 6/15/2023	25,000	25,084
3.50%, 1/31/2023	50,000	49,186	4.95%, 2/15/2027	70,000	68,574
AvalonBay Communities, Inc.:			Host Hotels & Resorts L.P.		
Series GMTN, 2.95%, 9/15/2022	25,000	24,471	3.88%, 4/1/2024	50,000	48,796
Series GMTN, 2.95%, 5/11/2026	50,000	46,979	Kilroy Realty L.P.		
Series MTN, 3.20%, 1/15/2028	40,000	37,774	3.45%, 12/15/2024	50,000	47,727
Series MTN, 3.90%, 10/15/2046	50,000	46,036	Kimco Realty Corp.:		
Boston Properties L.P.:			2.80%, 10/1/2026	50,000	44,589
2.75%, 10/1/2026	150,000	135,820	3.30%, 2/1/2025	40,000	37,792
3.65%, 2/1/2026	100,000	96,872	3.80%, 4/1/2027	25,000	23,883
3.85%, 2/1/2023	75,000	75,231	Mid-America Apartments L.P.		
Brixmor Operating Partnership L.P.:			3.60%, 6/1/2027	50,000	47,706
3.65%, 6/15/2024	50,000	48,156	National Retail Properties, Inc.:		
4.13%, 6/15/2026	50,000	48,426	3.60%, 12/15/2026	50,000	47,585
Crown Castle International Corp.:			4.30%, 10/15/2028	35,000	34,865
3.20%, 9/1/2024	250,000	237,825	Omega Healthcare Investors, Inc.		
3.65%, 9/1/2027	250,000	234,830	4.38%, 8/1/2023	150,000	148,394
3.70%, 6/15/2026	15,000	14,317	Physicians Realty L.P.		
4.00%, 3/1/2027	20,000	19,338	3.95%, 1/15/2028	100,000	93,238
			Public Storage		
			2.37%, 9/15/2022	125,000	119,879
			Realty Income Corp.:		
			3.65%, 1/15/2028	100,000	96,262
			3.88%, 4/15/2025	100,000	99,183
			4.13%, 10/15/2026	50,000	50,026
			Regency Centers L.P.:		
			4.13%, 3/15/2028	50,000	49,112

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.40%, 2/1/2047	\$ 150,000	\$ 141,502	4.00%, 5/15/2025	\$ 100,000	\$ 98,012
Sabra Health Care L.P.			4.20%, 5/15/2028	45,000	43,638
5.13%, 8/15/2026	25,000	24,479	Home Depot, Inc.:		
Select Income REIT			2.00%, 4/1/2021	100,000	97,463
4.25%, 5/15/2024	50,000	47,852	2.13%, 9/15/2026	150,000	134,467
Senior Housing Properties Trust			2.63%, 6/1/2022	150,000	146,946
4.75%, 2/15/2028	100,000	96,715	2.80%, 9/14/2027	250,000	233,727
Simon Property Group L.P.:			3.00%, 4/1/2026	50,000	47,990
2.50%, 7/15/2021	350,000	342,468	3.75%, 2/15/2024	25,000	25,478
2.63%, 6/15/2022	100,000	96,944	3.90%, 6/15/2047	200,000	192,756
2.75%, 6/1/2023	200,000	192,596	4.25%, 4/1/2046	35,000	35,665
4.25%, 11/30/2046	50,000	48,646	5.95%, 4/1/2041	50,000	62,300
STORE Capital Corp.			Kohl's Corp.		
4.50%, 3/15/2028	50,000	48,636	5.55%, 7/17/2045	20,000	19,268
Tanger Properties L.P.			Lowe's Cos., Inc.:		
3.88%, 7/15/2027	50,000	46,842	2.50%, 4/15/2026	50,000	45,982
UDR, Inc.:			3.10%, 5/3/2027	200,000	190,738
Series GMTN, 3.50%,			3.38%, 9/15/2025	25,000	24,508
1/15/2028	150,000	141,219	3.70%, 4/15/2046	50,000	45,638
Series MTN, 2.95%, 9/1/2026 . .	25,000	22,820	4.05%, 5/3/2047	300,000	288,339
Series MTN, 3.50%, 7/1/2027 . .	50,000	47,224	4.25%, 9/15/2044	25,000	24,676
Ventas Realty L.P.:			4.38%, 9/15/2045	25,000	25,149
3.10%, 1/15/2023	50,000	48,478	4.65%, 4/15/2042	25,000	26,139
3.85%, 4/1/2027	100,000	95,877	Macy's Retail Holdings, Inc.:		
4.00%, 3/1/2028	100,000	96,560	3.63%, 6/1/2024	25,000	23,953
4.38%, 2/1/2045	75,000	68,010	4.50%, 12/15/2034	50,000	40,998
VEREIT Operating Partnership			McDonald's Corp.:		
L.P.:			Series MTN, 2.75%, 12/9/2020 . .	25,000	24,824
3.95%, 8/15/2027	40,000	37,633	Series MTN, 3.35%, 4/1/2023 . .	80,000	79,293
4.13%, 6/1/2021	5,000	5,037	Series MTN, 3.50%, 3/1/2027 . .	50,000	48,415
4.60%, 2/6/2024	5,000	5,009	Series MTN, 3.70%, 1/30/2026 . .	75,000	74,206
4.88%, 6/1/2026	10,000	10,068	Series MTN, 3.80%, 4/1/2028 . .	100,000	98,475
Vornado Realty L.P.			Series MTN, 4.45%, 3/1/2047 . .	125,000	122,286
3.50%, 1/15/2025	50,000	47,715	Series MTN, 4.45%, 9/1/2048 . .	20,000	19,655
Welltower, Inc.:			Series MTN, 4.70%, 12/9/2035 . .	150,000	155,265
4.00%, 6/1/2025	175,000	172,550	Series MTN, 4.88%, 12/9/2045 . .	100,000	104,418
5.25%, 1/15/2022	50,000	52,110	O'Reilly Automotive, Inc.:		
Weyerhaeuser Co.			3.60%, 9/1/2027	50,000	47,434
4.63%, 9/15/2023	25,000	25,763	4.35%, 6/1/2028	100,000	100,266
		<u>6,345,619</u>	QVC, Inc.		
RETAIL — 0.8%			5.45%, 8/15/2034	50,000	44,631
AutoNation, Inc.			Starbucks Corp.:		
3.35%, 1/15/2021	25,000	24,791	2.20%, 11/22/2020	200,000	195,982
AutoZone, Inc.			3.80%, 8/15/2025	50,000	49,723
3.75%, 6/1/2027	100,000	96,352	3.85%, 10/1/2023	25,000	25,290
Best Buy Co., Inc.			4.00%, 11/15/2028	50,000	49,827
4.45%, 10/1/2028	50,000	49,852	4.50%, 11/15/2048	30,000	29,403
Costco Wholesale Corp.			Target Corp.:		
2.30%, 5/18/2022	150,000	145,204	2.50%, 4/15/2026	50,000	46,229
Darden Restaurants, Inc.:			3.90%, 11/15/2047	250,000	235,667
3.85%, 5/1/2027	15,000	14,500	4.00%, 7/1/2042	50,000	48,399
4.55%, 2/15/2048	15,000	14,010	TJX Cos., Inc.		
Dollar General Corp.:			2.25%, 9/15/2026	50,000	45,238
4.13%, 5/1/2028	70,000	69,053	Walgreen Co.		
4.15%, 11/1/2025	25,000	25,086	3.10%, 9/15/2022	25,000	24,454
Dollar Tree, Inc.:			Walgreens Boots Alliance, Inc.:		
3.70%, 5/15/2023	245,000	241,778	3.30%, 11/18/2021	200,000	198,968

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.45%, 6/1/2026	\$ 250,000	\$ 237,702	Xilinx, Inc.		
4.50%, 11/18/2034	25,000	24,596	2.95%, 6/1/2024	\$ 50,000	\$ 47,497
4.65%, 6/1/2046	25,000	23,853			3,524,625
Walmart, Inc.:			SOFTWARE — 0.8%		
1.75%, 10/9/2019	250,000	247,680	Activision Blizzard, Inc.:		
1.90%, 12/15/2020	250,000	244,575	2.30%, 9/15/2021	250,000	242,615
2.35%, 12/15/2022	250,000	241,480	4.50%, 6/15/2047	150,000	141,810
2.65%, 12/15/2024	150,000	143,362	Adobe Systems, Inc.		
3.30%, 4/22/2024	325,000	324,213	3.25%, 2/1/2025	25,000	24,562
3.63%, 12/15/2047	250,000	233,850	Autodesk, Inc.		
3.70%, 6/26/2028	100,000	99,970	3.50%, 6/15/2027	50,000	46,498
3.95%, 6/28/2038	425,000	424,214	Electronic Arts, Inc.		
4.05%, 6/29/2048	35,000	35,004	3.70%, 3/1/2021	25,000	25,205
		<u>6,703,303</u>	Fidelity National Information Services, Inc.:		
SEMICONDUCTORS — 0.4%			3.00%, 8/15/2026	200,000	184,784
Analog Devices, Inc.:			3.63%, 10/15/2020	28,000	28,153
2.85%, 3/12/2020	20,000	19,885	3.88%, 6/5/2024	7,000	6,986
2.95%, 1/12/2021	50,000	49,546	Series 30Y, 4.75%, 5/15/2048	50,000	49,536
Applied Materials, Inc.:			Fiserv, Inc.:		
3.90%, 10/1/2025	25,000	25,222	2.70%, 6/1/2020	100,000	99,145
4.35%, 4/1/2047	100,000	99,691	3.80%, 10/1/2023	300,000	300,582
5.10%, 10/1/2035	50,000	54,584	4.20%, 10/1/2028	65,000	65,166
Broadcom Corp./Broadcom			Microsoft Corp.:		
Cayman Finance, Ltd.:			1.55%, 8/8/2021	200,000	192,012
2.38%, 1/15/2020	100,000	98,825	1.85%, 2/6/2020	250,000	246,982
2.65%, 1/15/2023	200,000	188,894	2.00%, 11/3/2020	150,000	147,325
3.00%, 1/15/2022	100,000	97,362	2.00%, 8/8/2023	50,000	47,245
3.63%, 1/15/2024	350,000	340,228	2.40%, 2/6/2022	300,000	293,202
3.88%, 1/15/2027	350,000	329,878	2.40%, 8/8/2026	200,000	184,394
Intel Corp.:			3.13%, 11/3/2025	50,000	48,905
1.85%, 5/11/2020	200,000	196,704	3.30%, 2/6/2027	280,000	274,753
2.35%, 5/11/2022	50,000	48,552	3.45%, 8/8/2036	50,000	47,597
2.45%, 7/29/2020	100,000	99,135	3.63%, 12/15/2023	25,000	25,406
2.60%, 5/19/2026	225,000	210,067	3.70%, 8/8/2046	200,000	191,698
2.88%, 5/11/2024	200,000	193,922	3.95%, 8/8/2056	75,000	73,120
3.15%, 5/11/2027	200,000	193,402	4.00%, 2/12/2055	75,000	73,951
3.30%, 10/1/2021	25,000	25,129	4.10%, 2/6/2037	250,000	258,080
4.10%, 5/19/2046	20,000	19,753	4.20%, 11/3/2035	65,000	67,796
4.10%, 5/11/2047	200,000	198,126	4.45%, 11/3/2045	275,000	295,685
Lam Research Corp.			4.50%, 2/6/2057	250,000	270,067
2.75%, 3/15/2020	25,000	24,800	5.20%, 6/1/2039	50,000	58,438
NVIDIA Corp.			Series 30Y, 4.25%, 2/6/2047	150,000	157,134
3.20%, 9/16/2026	50,000	47,820	Oracle Corp.:		
QUALCOMM, Inc.:			1.90%, 9/15/2021	200,000	193,150
2.25%, 5/20/2020	150,000	148,018	2.25%, 10/8/2019	75,000	74,626
2.60%, 1/30/2023	200,000	192,126	2.40%, 9/15/2023	200,000	190,724
2.90%, 5/20/2024	200,000	191,012	2.50%, 5/15/2022	50,000	48,655
3.25%, 5/20/2027	50,000	46,979	2.63%, 2/15/2023	235,000	228,020
3.45%, 5/20/2025	50,000	48,523	2.65%, 7/15/2026	45,000	41,772
4.30%, 5/20/2047	50,000	47,132	2.80%, 7/8/2021	250,000	247,940
4.80%, 5/20/2045	25,000	25,281	2.95%, 11/15/2024	200,000	193,030
Texas Instruments, Inc.:			2.95%, 5/15/2025	10,000	9,589
2.90%, 11/3/2027	70,000	65,929	3.25%, 11/15/2027	50,000	48,092
4.15%, 5/15/2048	150,000	150,603	3.80%, 11/15/2037	180,000	171,403
			3.85%, 7/15/2036	150,000	144,750
			3.90%, 5/15/2035	5,000	4,865

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State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 7/15/2046	\$ 180,000	\$ 171,491	5.21%, 3/8/2047	\$ 300,000	\$ 293,685
4.00%, 11/15/2047	285,000	271,531	7.05%, 6/20/2036	25,000	30,094
4.30%, 7/8/2034	200,000	204,420	Telefonica Europe B.V.		
4.38%, 5/15/2055	10,000	9,943	8.25%, 9/15/2030	25,000	32,120
salesforce.com, Inc.:			Telefonos de Mexico SAB de CV		
3.25%, 4/11/2023	25,000	24,825	5.50%, 11/15/2019	100,000	102,453
3.70%, 4/11/2028	25,000	24,917	TELUS Corp.		
VMware, Inc.:			4.60%, 11/16/2048	150,000	149,565
2.30%, 8/21/2020	150,000	146,787	Verizon Communications, Inc.:		
3.90%, 8/21/2027	150,000	141,967	2.63%, 8/15/2026	50,000	45,328
		<u>6,761,329</u>	3.13%, 3/16/2022	250,000	247,457
			3.38%, 2/15/2025	250,000	242,910
TELECOMMUNICATIONS —			3.50%, 11/1/2024	50,000	49,264
1.2%			4.27%, 1/15/2036	28,000	26,693
America Movil SAB de CV:			4.33%, 9/21/2028 (a)	835,000	839,217
3.13%, 7/16/2022	100,000	97,961	4.40%, 11/1/2034	250,000	243,585
4.38%, 7/16/2042	50,000	48,789	4.50%, 8/10/2033	250,000	248,007
6.13%, 3/30/2040	100,000	117,606	4.52%, 9/15/2048	25,000	23,751
AT&T, Inc.:			4.81%, 3/15/2039	100,000	100,922
2.45%, 6/30/2020	500,000	493,340	5.01%, 4/15/2049	400,000	407,696
3.20%, 3/1/2022	250,000	246,220	5.01%, 8/21/2054	250,000	250,625
3.40%, 5/15/2025	250,000	237,915	5.25%, 3/16/2037	150,000	159,942
3.90%, 3/11/2024	25,000	24,850	5.50%, 3/16/2047	350,000	381,727
4.10%, 2/15/2028 (a)	584,000	566,737	Vodafone Group PLC:		
4.13%, 2/17/2026	350,000	345,772	2.50%, 9/26/2022	50,000	47,968
4.30%, 2/15/2030 (a)	130,000	125,241	2.95%, 2/19/2023	125,000	120,565
4.45%, 4/1/2024	25,000	25,472	3.75%, 1/16/2024	170,000	168,069
4.50%, 5/15/2035	300,000	280,068	4.13%, 5/30/2025	50,000	49,649
4.55%, 3/9/2049	208,000	182,595	4.38%, 5/30/2028	55,000	54,151
4.75%, 5/15/2046	30,000	27,380	4.38%, 2/19/2043	75,000	67,213
4.80%, 6/15/2044	50,000	46,075	5.00%, 5/30/2038	190,000	188,079
5.15%, 11/15/2046 (a)	50,000	47,844	5.25%, 5/30/2048	225,000	225,544
5.15%, 2/15/2050 (a)	150,000	142,157			<u>10,317,229</u>
5.25%, 3/1/2037	400,000	398,288	TEXTILES — 0.0% (b)		
5.45%, 3/1/2047	250,000	249,907	Cintas Corp. No. 2		
5.65%, 2/15/2047	150,000	154,288	3.70%, 4/1/2027	150,000	146,028
Bell Canada, Inc.			TOYS/GAMES/HOBBIES —		
4.46%, 4/1/2048	30,000	29,434	0.0% (b)		
Cisco Systems, Inc.:			Hasbro, Inc.		
1.85%, 9/20/2021	200,000	192,762	3.50%, 9/15/2027	30,000	27,851
2.20%, 2/28/2021	100,000	97,898	TRANSPORTATION — 0.5%		
2.45%, 6/15/2020	300,000	297,612	Burlington Northern Santa		
3.00%, 6/15/2022	25,000	24,843	Fe LLC:		
3.50%, 6/15/2025	25,000	25,015	3.40%, 9/1/2024	100,000	99,489
3.63%, 3/4/2024	25,000	25,349	3.75%, 4/1/2024	25,000	25,258
5.50%, 1/15/2040	300,000	357,546	3.90%, 8/1/2046	100,000	94,436
Motorola Solutions, Inc.:			4.05%, 6/15/2048	155,000	150,544
4.00%, 9/1/2024	25,000	24,458	4.13%, 6/15/2047	150,000	147,354
4.60%, 2/23/2028	125,000	122,191	4.15%, 12/15/2048	30,000	29,602
Orange SA:			4.45%, 3/15/2043	50,000	51,654
1.63%, 11/3/2019	150,000	147,729	4.55%, 9/1/2044	50,000	52,113
5.50%, 2/6/2044	50,000	56,223	4.90%, 4/1/2044	125,000	135,457
Rogers Communications, Inc.:			Canadian National Railway Co.:		
3.00%, 3/15/2023	30,000	29,118	2.75%, 3/1/2026	100,000	93,835
4.30%, 2/15/2048	40,000	38,476	2.95%, 11/21/2024	50,000	48,165
5.00%, 3/15/2044	50,000	52,335	3.20%, 8/2/2046	25,000	21,396
Telefonica Emisiones SAU:					
4.67%, 3/6/2038	150,000	141,456			

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State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.65%, 2/3/2048	\$ 50,000	\$ 45,932	WATER — 0.0% (b)		
Canadian Pacific Railway Co.:			American Water Capital Corp.:		
4.00%, 6/1/2028	100,000	100,532	2.95%, 9/1/2027	\$ 121,000	\$ 113,095
4.80%, 9/15/2035	30,000	31,778	3.40%, 3/1/2025	25,000	24,533
CSX Corp.:			3.75%, 9/1/2028	100,000	98,891
3.25%, 6/1/2027	50,000	47,321	3.75%, 9/1/2047	100,000	91,721
3.40%, 8/1/2024	25,000	24,669	4.30%, 12/1/2042	25,000	24,750
3.80%, 3/1/2028	50,000	49,311			<u>352,990</u>
3.80%, 11/1/2046	100,000	90,439	TOTAL CORPORATE BONDS		
4.10%, 3/15/2044	75,000	71,105	& NOTES		
4.30%, 3/1/2048	50,000	48,673	(Cost \$232,698,702)		<u>224,255,902</u>
4.65%, 3/1/2068	50,000	48,282	ASSET-BACKED SECURITIES		
FedEx Corp.:			— 0.5%		
3.40%, 2/15/2028	50,000	47,932	AUTOMOBILE — 0.2%		
3.90%, 2/1/2035	200,000	188,162	Ally Master Owner Trust		
4.00%, 1/15/2024	25,000	25,580	Series 2018-1, Class A2, 2.70%,		
4.05%, 2/15/2048	50,000	45,197	1/17/2023	100,000	98,631
4.55%, 4/1/2046	100,000	97,570	AmeriCredit Automobile		
4.75%, 11/15/2045	25,000	24,983	Receivables Trust 2017-2		
Kansas City Southern			Series 2017-2, Class B, 2.40%,		
4.70%, 5/1/2048	50,000	49,749	5/18/2022	200,000	197,125
Norfolk Southern Corp.:			CarMax Auto Owner Trust 2017-2		
2.90%, 6/15/2026	150,000	140,823	Series 2017-2, Class B, 2.41%,		
3.00%, 4/1/2022	25,000	24,608	12/15/2022	200,000	194,453
3.15%, 6/1/2027	50,000	47,321	Drive Auto Receivables Trust		
3.94%, 11/1/2047	265,000	246,225	Series 2018-4, Class D, 4.09%,		
4.45%, 6/15/2045	19,000	19,040	1/15/2026	100,000	100,233
Ryder System, Inc.:			Ford Credit Auto Owner Trust		
Series MTN, 2.80%, 3/1/2022 . .	100,000	97,494	2016-C		
Series MTN, 3.45%,			Series 2016-C, Class A4, 1.40%,		
11/15/2021	100,000	99,598	2/15/2022	200,000	194,823
Union Pacific Corp.:			Ford Credit Floorplan Master		
2.75%, 3/1/2026	50,000	46,595	Owner Trust A		
3.20%, 6/8/2021	35,000	34,922	Series 2017-2, Class A1, 2.16%,		
3.50%, 6/8/2023	50,000	49,869	9/15/2022	150,000	147,154
3.80%, 10/1/2051	52,000	46,203	Honda Auto Receivables Owner		
3.95%, 9/10/2028	30,000	30,098	Trust		
4.05%, 3/1/2046	175,000	165,172	Series 2018-II, Class A3,		
4.10%, 9/15/2067	15,000	13,106	2.60%, 2/15/2022	225,000	223,413
4.38%, 9/10/2038	110,000	111,978	Nissan Auto Lease Trust 2017-B		
4.50%, 9/10/2048	130,000	132,471	Series 2017-B, Class A3, 2.05%,		
United Parcel Service, Inc.:			9/15/2020	300,000	297,400
2.05%, 4/1/2021	150,000	146,049	Nissan Auto Receivables 2018-B		
2.35%, 5/16/2022	50,000	48,304	Owner Trust		
2.40%, 11/15/2026	30,000	27,381	3.06%, 3/15/2023	60,000	59,868
2.45%, 10/1/2022	125,000	120,772	Santander Drive Auto Receivables		
2.50%, 4/1/2023	150,000	144,591	Trust:		
3.05%, 11/15/2027	200,000	190,938	Series 2018-2, Class B, 3.03%,		
3.75%, 11/15/2047	175,000	162,281	9/15/2022	60,000	59,689
		<u>4,132,357</u>	Series 2018-1, Class D, 3.32%,		
TRUCKING & LEASING —			3/15/2024	85,000	83,378
0.0% (b)			Series 2018-4, Class C, 3.56%,		
GATX Corp.:			7/15/2024	50,000	49,875
3.85%, 3/30/2027	50,000	47,594	Toyota Auto Receivables 2016-B		
4.55%, 11/7/2028	50,000	49,832	Owner Trust		
		<u>97,426</u>	Series 2016-B, Class A4, 1.52%,		
			8/16/2021	300,000	296,003

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Toyota Auto Receivables 2017-B Owner Trust Series 2017-B, Class A3, 1.76%, 7/15/2021	\$ 200,000	\$ 197,713	CANADA — 0.5% Canada Government International Bond 2.00%, 11/15/2022	\$ 275,000	\$ 264,360
World Omni Automobile Lease Securitization Trust Series 2018-B, Class A3, 3.19%, 12/15/2021	50,000	49,915	Export Development Canada: 1.38%, 10/21/2021	50,000	47,599
		<u>2,249,673</u>	1.50%, 05/26/2021	50,000	48,098
CREDIT CARD — 0.3%			2.00%, 05/17/2022	50,000	48,183
American Express Credit Account Master Trust: Series 2018-8, Class A, 3.18%, 4/15/2024	68,000	67,902	2.50%, 01/24/2023	200,000	195,290
Series 2017-7, Class A, 2.35%, 5/15/2025	300,000	289,750	Province of Alberta Canada: 1.90%, 12/06/2019	50,000	49,423
BA Credit Card Trust Series 2018-A2, Class A2, 3.00%, 9/15/2023	300,000	299,050	2.20%, 07/26/2022	50,000	48,120
Capital One Multi-Asset Execution Trust: Series 2016-A5, Class A5, 1.66%, 6/17/2024	200,000	191,755	3.30%, 03/15/2028	400,000	392,712
Series 2017-A4, Class A4, 1.99%, 7/17/2023	300,000	293,862	Province of British Columbia Canada: 2.25%, 06/02/2026	150,000	138,957
Citibank Credit Card Issuance Trust: Series 2016-A1, Class A1, 1.75%, 11/19/2021	300,000	296,142	2.65%, 09/22/2021	50,000	49,355
Series 2017-A3, Class A3, 1.92%, 4/7/2022	300,000	295,154	Province of Manitoba Canada 2.13%, 6/22/2026	250,000	226,977
Series 2014-A1, Class A1, 2.88%, 1/23/2023	100,000	99,449	Province of New Brunswick Canada 3.63%, 2/24/2028	50,000	50,137
Discover Card Execution Note Trust Series 2015-A2, Class A, 1.90%, 10/17/2022	300,000	295,061	Province of Ontario Canada: 1.88%, 05/21/2020	250,000	245,445
Synchrony Credit Card Master Note Trust Series 2016-2, Class A, 2.21%, 5/15/2024	400,000	389,175	2.20%, 10/03/2022	250,000	239,855
		<u>2,517,300</u>	2.40%, 02/08/2022	350,000	340,585
TOTAL ASSET-BACKED SECURITIES (Cost \$4,834,690)		<u>4,766,973</u>	2.50%, 09/10/2021	25,000	24,508
FOREIGN GOVERNMENT OBLIGATIONS — 3.7%			2.50%, 04/27/2026	350,000	328,608
AUSTRIA — 0.0% (b)			2.55%, 02/12/2021	200,000	197,350
Oesterreichische Kontrollbank AG: 1.75%, 01/24/2020	200,000	197,162	4.40%, 04/14/2020	50,000	51,053
1.88%, 01/20/2021	100,000	97,474	Province of Quebec Canada: 2.38%, 01/31/2022	200,000	194,884
Series GMTN, 2.88%, 03/13/2023	100,000	98,974	2.50%, 04/20/2026	250,000	235,670
		<u>393,610</u>	2.63%, 02/13/2023	250,000	243,625
			2.75%, 08/25/2021	50,000	49,441
			2.75%, 04/12/2027	200,000	190,392
			Series QO, 2.88%, 10/16/2024	200,000	195,492
					<u>4,096,119</u>
			CHILE — 0.1% Chile Government International Bond: 3.13%, 01/21/2026	50,000	48,070
			3.24%, 02/06/2028	200,000	191,682
			3.86%, 06/21/2047	300,000	285,036
					<u>524,788</u>
			COLOMBIA — 0.1% Colombia Government International Bond: 3.88%, 04/25/2027	200,000	194,024
			4.00%, 02/26/2024	275,000	274,934
			4.50%, 01/28/2026	250,000	254,887
			5.00%, 06/15/2045	200,000	199,962
			5.63%, 02/26/2044	200,000	215,600
					<u>1,139,407</u>

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
GERMANY — 0.5%			2.88%, 07/21/2027 \$ 100,000 \$ 95,612		
FMS Wertmanagement			3.25%, 07/20/2023 150,000 149,406		
2.75%, 3/6/2023 \$	300,000	\$ 295,743	Series DTC, 1.88%, 04/20/2021 225,000 217,642		
FMS Wertmanagement AoeR			Series DTC, 2.38%, 04/20/2026 200,000 185,972		
1.75%, 1/24/2020	200,000	197,184	1,499,747		
Kreditanstalt fuer Wiederaufbau:			MEXICO — 0.2%		
Zero Coupon, 06/29/2037	100,000	53,837	Mexico Government International		
1.50%, 06/15/2021	700,000	672,784	Bond:		
1.63%, 05/29/2020	250,000	244,887	3.63%, 03/15/2022 100,000 100,187		
1.75%, 03/31/2020	500,000	491,870	3.75%, 01/11/2028 100,000 95,215		
1.88%, 12/15/2020	350,000	341,946	4.00%, 10/02/2023 80,000 80,584		
2.00%, 05/02/2025	100,000	93,180	4.13%, 01/21/2026 125,000 123,996		
2.13%, 03/07/2022	250,000	242,543	4.15%, 03/28/2027 400,000 393,324		
2.13%, 06/15/2022	250,000	241,875	4.60%, 02/10/2048 400,000 375,864		
2.13%, 01/17/2023	100,000	96,129	5.55%, 01/21/2045 300,000 319,242		
2.25%, 11/05/2019	500,000	497,200	6.05%, 01/11/2040 30,000 33,315		
2.38%, 12/29/2022	250,000	242,977	Series GMTN, 3.50%,		
2.50%, 11/20/2024	300,000	289,338	01/21/2021 200,000 200,418		
2.63%, 04/12/2021	300,000	297,381	Series MTN, 4.75%,		
2.63%, 01/25/2022	50,000	49,343	03/08/2044 100,000 95,633		
2.88%, 04/03/2028	240,000	234,221	1,817,778		
Landwirtschaftliche Rentenbank:			PANAMA — 0.1%		
Series 36, 2.00%, 12/06/2021 . .	150,000	145,260	Panama Government International		
Series 37, 2.50%, 11/15/2027 . .	50,000	47,187	Bond:		
		4,774,885	3.75%, 03/16/2025 150,000 149,169		
HUNGARY — 0.1%			3.88%, 03/17/2028 200,000 198,196		
Hungary Government International			4.50%, 05/15/2047 50,000 50,064		
Bond:			4.50%, 04/16/2050 200,000 197,658		
5.38%, 03/25/2024	350,000	375,221	6.70%, 01/26/2036 50,000 62,455		
6.38%, 03/29/2021	150,000	160,091	657,542		
		535,312	PERU — 0.0% (b)		
INDONESIA — 0.0% (b)			Peruvian Government International		
Indonesia Government			Bond:		
International Bond			4.13%, 08/25/2027 150,000 154,535		
2.95%, 1/11/2023	275,000	262,796	5.63%, 11/18/2050 150,000 177,850		
ISRAEL — 0.0% (b)			6.55%, 03/14/2037 25,000 31,592		
Israel Government International			363,977		
Bond:			PHILIPPINES — 0.1%		
2.88%, 03/16/2026	100,000	94,606	Philippine Government		
3.25%, 01/17/2028	100,000	96,074	International Bond:		
4.00%, 06/30/2022	50,000	51,102	3.70%, 03/01/2041 200,000 186,442		
4.13%, 01/17/2048	100,000	95,887	3.70%, 02/02/2042 100,000 93,241		
		337,669	3.95%, 01/20/2040 200,000 193,162		
ITALY — 0.0% (b)			4.00%, 01/15/2021 100,000 101,740		
Republic of Italy Government			4.20%, 01/21/2024 300,000 308,574		
International Bond			5.00%, 01/13/2037 150,000 164,013		
5.38%, 6/15/2033	50,000	52,232	7.75%, 01/14/2031 100,000 134,890		
		52,232	1,182,062		
JAPAN — 0.2%			POLAND — 0.1%		
Japan Bank for International			Poland Government International		
Cooperation:			Bond:		
1.50%, 07/21/2021	25,000	23,839	3.00%, 03/17/2023 50,000 49,070		
2.13%, 07/21/2020	200,000	196,560	4.00%, 01/22/2024 150,000 152,936		
2.25%, 02/24/2020	250,000	247,470	5.00%, 03/23/2022 50,000 52,601		
2.50%, 06/01/2022	200,000	194,450			
2.75%, 11/16/2027	200,000	188,796			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Republic of Poland Government International Bond			2.13%, 09/27/2021	\$ 50,000	\$ 47,929
3.25%, 4/6/2026	\$ 175,000	\$ 169,921	2.20%, 07/18/2020	250,000	244,772
		424,528	2.75%, 01/06/2023	100,000	96,040
SOUTH KOREA — 0.1%			Council Of Europe Development Bank:		
Export-Import Bank of Korea:			1.63%, 03/16/2021	50,000	48,367
2.13%, 02/11/2021	100,000	96,889	1.88%, 01/27/2020	100,000	98,720
2.38%, 04/21/2027	25,000	22,018	2.63%, 02/13/2023	60,000	58,822
3.00%, 11/01/2022	250,000	243,685	European Bank for Reconstruction & Development:		
3.25%, 11/10/2025	150,000	143,287	Series GMTN, 1.13%,		
5.13%, 06/29/2020	100,000	103,021	08/24/2020	100,000	96,689
Korea Development Bank:			Series GMTN, 1.63%,		
2.50%, 01/13/2021	100,000	97,962	05/05/2020	250,000	245,085
2.75%, 03/19/2023	200,000	191,546	Series GMTN, 1.88%,		
3.00%, 01/13/2026	100,000	93,705	02/23/2022	75,000	72,143
Korea International Bank			Series GMTN, 2.00%,		
3.50%, 9/20/2028	200,000	198,228	02/01/2021	250,000	244,457
		1,190,341	Series GMTN, 2.75%,		
			04/26/2021	150,000	149,070
SUPRANATIONAL — 1.5%			European Investment Bank:		
African Development Bank:			1.25%, 12/16/2019	375,000	368,167
3.00%, 09/20/2023	150,000	149,235	1.63%, 08/14/2020	250,000	244,232
Series GDIC, 1.88%,			1.63%, 06/15/2021	150,000	144,668
03/16/2020	200,000	197,182	1.75%, 05/15/2020	400,000	392,908
Series GDIF, 1.25%,			1.88%, 02/10/2025	100,000	92,597
07/26/2021	25,000	23,806	2.00%, 03/15/2021	225,000	219,839
Series GDIF, 2.63%,			2.00%, 12/15/2022	250,000	239,472
03/22/2021	100,000	99,108	2.13%, 10/15/2021	50,000	48,707
Asian Development Bank:			2.13%, 04/13/2026	100,000	92,965
Series GMTN, 1.63%,			2.25%, 03/15/2022	250,000	243,437
05/05/2020	250,000	245,137	2.38%, 06/15/2022	350,000	341,600
Series GMTN, 1.63%,			2.38%, 05/24/2027	100,000	93,796
03/16/2021	150,000	145,236	2.50%, 04/15/2021	50,000	49,414
Series GMTN, 1.75%,			2.50%, 03/15/2023	145,000	141,363
01/10/2020	250,000	246,665	2.50%, 10/15/2024	25,000	24,108
Series GMTN, 1.75%,			Series DIP, 1.38%, 09/15/2021 .	200,000	190,784
06/08/2021	100,000	96,788	Series GMTN, 2.38%,		
Series GMTN, 1.75%,			05/13/2021	250,000	246,130
09/13/2022	250,000	237,893	Series GMTN, 2.88%,		
Series GMTN, 2.00%,			08/15/2023	350,000	346,213
02/16/2022	150,000	144,995	Inter-American Development Bank:		
Series GMTN, 2.00%,			1.88%, 03/15/2021	250,000	243,492
04/24/2026	100,000	92,090	2.13%, 11/09/2020	25,000	24,587
Series GMTN, 2.13%,			2.38%, 07/07/2027	100,000	93,749
11/24/2021	75,000	72,963	2.50%, 01/18/2023	100,000	97,716
Series GMTN, 2.25%,			3.00%, 02/21/2024	100,000	99,409
01/20/2021	300,000	295,272	3.13%, 09/18/2028	100,000	99,259
Series GMTN, 2.38%,			4.38%, 01/24/2044	75,000	87,095
08/10/2027	50,000	46,815	Series GDP, 1.25%, 10/15/2019 .	100,000	98,466
Series GMTN, 2.50%,			Series GMTN, 1.63%,		
11/02/2027	100,000	94,456	05/12/2020	200,000	196,096
Series GMTN, 2.63%,			Series GMTN, 1.75%,		
01/12/2027	50,000	47,906	09/14/2022	350,000	332,955
Series GMTN, 2.75%,			Series GMTN, 1.88%,		
03/17/2023	85,000	83,811	06/16/2020	135,000	132,752
Series GMTN, 3.13%,					
09/26/2028	50,000	49,610			
Corp. Andina de Fomento:					

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 2.13%, 01/18/2022	\$ 350,000	\$ 339,958	5.10%, 06/18/2050	\$ 175,000	\$ 178,579
Series GMTN, 2.63%, 04/19/2021	190,000	188,341			407,478
Series GMTN, 3.00%, 09/26/2022	100,000	99,756	TOTAL FOREIGN GOVERNMENT OBLIGATIONS		
International Bank for Reconstruction & Development: 2.00%, 01/26/2022	300,000	290,355	(Cost \$34,519,109)		33,556,662
2.13%, 11/01/2020	25,000	24,601	U.S. GOVERNMENT AGENCY OBLIGATIONS — 30.0%		
Series GDIF, 1.13%, 11/27/2019	50,000	49,071	Federal Farm Credit Banks:		
Series GDIF, 1.38%, 05/24/2021	275,000	263,920	1.55%, 1/10/2020	300,000	295,281
Series GDIF, 1.38%, 09/20/2021	300,000	286,293	2.88%, 7/17/2023	100,000	99,133
Series GDIF, 1.63%, 09/04/2020	250,000	244,050	3.50%, 12/20/2023	50,000	50,902
Series GDIF, 1.88%, 04/21/2020	200,000	197,020	1.50%, 12/19/2019	50,000	49,222
Series GDIF, 2.13%, 12/13/2021	400,000	389,324	Federal Home Loan Bank:		
Series GDIF, 2.50%, 11/25/2024	300,000	289,857	1.13%, 7/14/2021	400,000	381,120
Series GDIF, 2.50%, 07/29/2025	200,000	192,196	1.38%, 11/15/2019	750,000	738,990
Series GDIF, 2.50%, 11/22/2027	250,000	236,350	1.38%, 2/18/2021	100,000	96,566
Series GDIF, 2.75%, 07/23/2021	450,000	447,300	1.50%, 10/21/2019	350,000	345,769
Series GMTN, 4.75%, 02/15/2035	25,000	29,749	1.88%, 11/29/2021	700,000	677,985
International Finance Corp.:			2.15%, 9/26/2022	50,000	48,211
Series GMTN, 1.13%, 07/20/2021	125,000	118,788	2.38%, 3/30/2020	500,000	497,120
Series GMTN, 2.13%, 04/07/2026	100,000	93,248	2.88%, 9/13/2024	50,000	49,312
Series GMTN, 2.25%, 01/25/2021	300,000	295,254	3.42%, 9/28/2023	100,000	99,958
Series GMTN, 2.88%, 07/31/2023	150,000	148,650	5.50%, 7/15/2036	135,000	171,235
Nordic Investment Bank:			1.38%, 9/28/2020	500,000	485,855
2.13%, 02/01/2022	200,000	194,092	2.13%, 2/11/2020	250,000	247,848
2.25%, 02/01/2021	300,000	295,050	2.25%, 6/11/2021	75,000	73,630
		13,510,261	2.30%, 7/19/2022	100,000	97,136
SWEDEN — 0.0% (b)			Federal Home Loan Mortgage Corp.:		
Svensk Exportkredit AB			1.25%, 10/2/2019	75,000	73,962
2.00%, 8/30/2022	200,000	191,570	1.50%, 1/17/2020	325,000	319,875
UNITED STATES — 0.0% (b)			1.63%, 10/25/2019	50,000	49,424
Iraq Government AID Bond			1.63%, 9/29/2020	500,000	488,280
2.15%, 1/18/2022	200,000	194,560	2.38%, 2/16/2021	250,000	247,025
URUGUAY — 0.1%			2.38%, 1/13/2022	325,000	319,277
Uruguay Government International Bond:			2.50%, 10/1/2029	50,014	48,501
4.38%, 10/27/2027	225,000	228,899	2.50%, 1/1/2031	99,815	96,584
			2.50%, 5/1/2031	163,345	157,651
			2.50%, 6/1/2031	296,971	286,618
			2.50%, 10/1/2031	273,482	263,949
			2.50%, 12/1/2031	317,162	306,106
			2.50%, 12/1/2032	1,400,797	1,351,295
			2.50%, 2/1/2033	1,676,051	1,616,823
			2.75%, 1/30/2023	150,000	147,413
			3.00%, 12/1/2030	128,204	126,544
			3.00%, 5/1/2031	101,330	99,926
			3.00%, 12/1/2031	506,419	499,400
			3.00% 2/1/2032	2,034,178	2,006,167
			3.00%, 5/1/2032	815,489	803,874
			3.00%, 7/1/2032	253,579	249,968
			3.00%, 1/1/2033	1,055,395	1,040,364
			3.00%, 5/1/2035	71,293	69,596
			3.00%, 4/1/2036	517,042	503,839
			3.00%, 6/1/2036	313,686	305,676
			3.00%, 2/1/2038	1,250,214	1,213,008

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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%, 6/1/2045	\$ 108,751	\$ 104,406	4.00%, 1/1/2048	\$ 1,940,759	\$ 1,961,803
3.00% 8/1/2045	600,108	578,019	4.00%, 8/1/2048	1,488,865	1,504,228
3.00%, 4/1/2046	487,375	466,929	4.50%, 5/1/2042	992,674	1,034,012
3.00%, 6/1/2046	164,332	157,438	4.50%, 5/1/2044	163,493	169,577
3.00%, 8/1/2046	838,789	803,600	4.50%, 12/1/2045	641,323	665,187
3.00%, 9/1/2046	274,809	263,281	4.50%, 9/1/2046	497,509	514,549
3.00%, 10/1/2046	468,986	449,312	4.50%, 4/1/2047	444,908	459,766
3.00% 11/1/2046	1,495,452	1,432,716	4.50%, 10/1/2047	606,928	627,196
3.00% 12/1/2046	1,302,373	1,247,737	4.50%, 12/1/2047	268,037	276,988
3.00%, 1/1/2047	975,178	934,268	4.50%, 7/1/2048	2,060,621	2,128,626
3.00% 2/1/2047	1,827,441	1,750,777	5.00%, 7/1/2041	185,640	196,907
3.00%, 11/1/2047	954,925	914,149	5.50%, 8/1/2038	546,321	590,093
3.00%, 1/1/2048	1,493,428	1,429,658	6.00%, 7/1/2040	202,896	220,877
3.00%, 2/1/2048	1,925,664	1,843,438	6.25%, 7/15/2032	460,000	604,661
3.50%, 4/1/2032	467,704	470,391	TBA, 3.50%, 10/11/2048 (e) . . .	1,500,000	1,476,326
3.50%, 6/1/2033	1,221,623	1,227,924	TBA, 4.00%, 10/11/2048 (e) . . .	4,000,000	4,039,000
3.50%, 9/1/2033	941,060	945,914	Series GMTN, 1.88%,		
3.50%, 11/1/2034	303,501	303,344	11/17/2020	300,000	293,982
3.50%, 3/1/2037	422,315	420,146	Series K025, Class A2, 2.68%,		
3.50%, 4/1/2042	326,123	324,242	10/25/2022	125,000	122,553
3.50%, 8/1/2043	705,576	699,225	Series K028, Class A2, 3.11%,		
3.50%, 11/1/2044	60,099	59,410	2/25/2023	100,000	99,515
3.50%, 1/1/2045	78,223	77,327	Series K039, Class A2, 3.30%,		
3.50% 7/1/2045	134,371	132,667	7/25/2024	400,000	399,833
3.50%, 10/1/2045	79,742	78,731	Series K040, Class A2, 3.24%,		
3.50% 12/1/2045	904,279	892,809	9/25/2024	575,000	572,338
3.50%, 1/1/2046	116,968	115,484	Series K049, Class A2, 3.01%,		
3.50%, 3/1/2046	244,119	240,892	7/25/2025	200,000	195,559
3.50%, 4/1/2046	358,331	353,595	Series K054, Class A2, 2.75%,		
3.50%, 6/1/2046	410,781	405,352	1/25/2026	500,000	478,273
3.50%, 8/1/2046	4,324,876	4,270,021	Series K062, Class A2, 3.41%,		
3.50%, 12/1/2046	1,220,523	1,204,392	12/25/2026	400,000	397,002
3.50%, 2/1/2047	847,714	836,511	Series K716, Class A2, 3.13%,		
3.50%, 3/1/2047	862,866	849,774	6/25/2021	250,000	249,705
3.50%, 4/1/2047	565,654	557,072	Series K718, Class A2, 2.79%,		
3.50%, 6/1/2047	603,444	594,289	1/25/2022	500,000	493,468
3.50% 10/1/2047	916,435	902,531	Series K724, Class A2, 3.06%,		
3.50%, 11/1/2047	235,486	231,913	11/25/2023 (c)	500,000	494,801
3.50%, 12/1/2047	473,557	466,372	Series K730, Class A2, 3.59%,		
3.50%, 1/1/2048	2,394,851	2,358,516	1/25/2025	250,000	253,129
3.50%, 2/1/2048	3,019,765	2,973,949	Series K079, Class A2, 3.93%,		
4.00%, 4/1/2025	26,452	26,569	6/25/2028	400,000	409,407
4.00%, 4/1/2042	44,060	44,896	TBA, 1.70%, 9/29/2020	100,000	97,715
4.00%, 6/1/2042	114,622	116,692	TBA, 1.75%, 6/29/2020	50,000	49,046
4.00%, 7/1/2042	2,216,844	2,258,883	Federal National Mortgage		
4.00%, 12/1/2044	54,660	55,501	Association:		
4.00%, 4/1/2045	45,954	46,542	1.00%, 10/24/2019	200,000	196,468
4.00%, 10/1/2045	110,087	111,495	1.25%, 5/6/2021	275,000	263,871
4.00%, 12/1/2045	181,083	183,399	1.38%, 10/7/2021	325,000	310,515
4.00%, 1/1/2046	750,077	759,670	1.50%, 6/22/2020	100,000	97,841
4.00%, 2/1/2046	281,718	285,321	1.50%, 7/30/2020	500,000	488,505
4.00%, 7/1/2046	1,193,558	1,207,934	1.88%, 4/5/2022	500,000	482,250
4.00%, 1/1/2047	778,989	788,371	1.88%, 9/24/2026	500,000	453,885
4.00%, 2/1/2047	389,246	393,935	2.00%, 1/5/2022	150,000	145,632
4.00%, 6/1/2047	853,338	862,275	2.00%, 10/5/2022	250,000	240,755
4.00%, 9/1/2047	970,341	980,863	2.00%, 11/1/2031	162,832	152,455
4.00%, 11/1/2047	739,842	747,591	2.13%, 4/24/2026	200,000	186,242
			2.50%, 3/1/2029	286,375	279,362

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.50%, 2/1/2031	\$ 153,997	\$ 149,078	3.50%, 2/1/2037	\$ 625,753	\$ 624,310
2.50%, 10/1/2031	260,787	251,812	3.50%, 7/1/2037	350,777	348,912
2.50%, 12/1/2031	461,787	445,895	3.50%, 4/1/2038	774,610	770,209
2.50%, 1/1/2032	155,668	150,311	3.50%, 2/1/2041	131,404	130,622
2.50%, 4/1/2032	1,585,485	1,530,921	3.50%, 10/1/2044	48,148	47,587
2.50%, 10/1/2032	664,568	641,374	3.50% 1/1/2045	141,351	139,705
2.50%, 12/1/2032	1,363,532	1,315,944	3.50% 2/1/2045	6,420,919	6,370,873
2.50%, 1/1/2033	739,579	713,767	3.50%, 5/1/2045	59,754	58,985
2.63%, 9/6/2024	250,000	243,928	3.50% 8/1/2045	193,745	191,251
2.88%, 9/12/2023	500,000	496,110	3.50%, 11/1/2045	79,398	78,376
3.00%, 10/1/2028	101,185	100,324	3.50% 12/1/2045	993,901	981,107
3.00%, 8/1/2029	50,464	49,996	3.50%, 1/1/2046	749,307	739,662
3.00%, 5/1/2030	319,393	316,954	3.50% 2/1/2046	857,828	846,787
3.00%, 6/1/2030	64,122	63,434	3.50% 4/1/2046	581,125	573,085
3.00%, 9/1/2030	54,848	54,260	3.50% 5/1/2046	913,451	901,203
3.00%, 11/1/2030	111,376	110,181	3.50%, 6/1/2046	243,148	239,888
3.00%, 12/1/2030	84,150	83,247	3.50%, 7/1/2046	547,975	540,627
3.00%, 4/1/2031	306,289	302,727	3.50%, 1/1/2047	796,941	786,256
3.00%, 12/1/2031	445,559	440,379	3.50%, 2/1/2047	804,901	794,109
3.00% 2/1/2032	1,830,596	1,809,465	3.50%, 3/1/2047	858,202	846,695
3.00%, 5/1/2032	742,838	733,917	3.50%, 4/1/2047	1,739,166	1,712,464
3.00%, 8/1/2032	255,853	252,780	3.50%, 5/1/2047	645,313	636,661
3.00%, 10/1/2032	441,474	436,172	3.50%, 6/1/2047	888,153	874,517
3.00%, 2/1/2033	1,390,261	1,373,565	3.50%, 7/1/2047	1,384,230	1,371,518
3.00%, 6/1/2036	95,012	92,591	3.50%, 9/1/2047	743,826	732,405
3.00%, 8/1/2036	475,241	463,132	3.50%, 10/1/2047	883,754	870,185
3.00%, 9/1/2036	880,761	858,308	3.50%, 11/1/2047	188,006	185,119
3.00%, 10/1/2036	245,629	239,371	3.50%, 12/1/2047	1,324,781	1,304,441
3.00%, 12/1/2036	425,763	414,914	3.50%, 1/1/2048	381,483	375,626
3.00%, 6/1/2043	314,517	303,547	3.50% 2/1/2048	4,131,369	4,068,593
3.00%, 7/1/2043	93,641	90,366	3.50%, 6/1/2048	1,403,019	1,381,373
3.00%, 2/1/2044	796,199	768,355	4.00%, 1/1/2019	91	91
3.00%, 1/1/2045	1,330,142	1,283,625	4.00%, 9/1/2019	15,695	15,724
3.00%, 5/1/2045	1,102,029	1,063,489	4.00%, 3/1/2021	22,231	22,664
3.00%, 9/1/2045	92,696	88,999	4.00%, 10/1/2033	190,794	194,988
3.00% 11/1/2045	712,209	683,811	4.00%, 12/1/2040	76,012	77,496
3.00%, 12/1/2045	128,135	123,026	4.00%, 2/1/2043	426,186	434,506
3.00%, 5/1/2046	900,548	862,815	4.00% 10/1/2043	1,039,752	1,059,110
3.00%, 7/1/2046	1,038,307	994,802	4.00%, 11/1/2043	340,786	346,694
3.00%, 10/1/2046	258,802	247,959	4.00%, 12/1/2043	297,463	302,619
3.00%, 11/1/2046	1,298,535	1,244,127	4.00% 10/1/2044	75,735	76,898
3.00% 12/1/2046	1,038,998	995,464	4.00%, 1/1/2045	1,023,506	1,041,249
3.00% 1/1/2047	2,854,150	2,734,562	4.00%, 3/1/2045	63,135	63,941
3.00%, 2/1/2047	894,560	857,078	4.00%, 5/1/2045	2,227,169	2,261,372
3.00%, 5/1/2047	898,900	860,559	4.00%, 7/1/2045	68,614	69,489
3.00%, 11/1/2047	672,365	643,686	4.00% 9/1/2045	291,161	295,213
3.00%, 2/1/2048	5,057,551	4,841,833	4.00% 12/1/2045	134,196	135,909
3.50%, 11/1/2025	46,461	46,796	4.00%, 4/1/2046	328,632	332,557
3.50%, 1/1/2027	51,914	52,289	4.00%, 7/1/2046	432,921	438,124
3.50%, 5/1/2029	58,233	58,695	4.00%, 11/1/2046	738,300	747,174
3.50%, 10/1/2029	46,574	46,944	4.00%, 12/1/2046	761,490	770,642
3.50%, 2/1/2031	560,610	564,424	4.00%, 4/1/2047	850,269	859,154
3.50%, 3/1/2032	407,926	410,374	4.00%, 7/1/2047	948,839	958,754
3.50%, 4/1/2032	584,186	587,700	4.00%, 8/1/2047	819,547	828,111
3.50%, 2/1/2033	1,161,140	1,168,186	4.00%, 9/1/2047	783,576	791,764
3.50%, 12/1/2035	63,120	63,024	4.00%, 12/1/2047	1,021,524	1,032,199
3.50%, 1/1/2037	407,634	406,673	4.00%, 2/1/2048	2,365,310	2,390,027

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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%, 7/1/2048	\$ 1,056,943	\$ 1,068,429	3.00%, 6/20/2045	\$ 61,218	\$ 59,562
4.00%, 8/1/2048	4,527,437	4,574,013	3.00%, 7/20/2045	112,110	109,078
4.50%, 5/1/2020	1,669	1,674	3.00%, 8/20/2045	100,952	98,222
4.50%, 12/1/2040	169,962	177,047	3.00%, 4/20/2046	104,594	101,564
4.50%, 1/1/2042	82,990	86,370	3.00%, 5/20/2046	181,969	176,697
4.50% 9/1/2043	158,932	165,430	3.00%, 7/20/2046	116,102	112,739
4.50%, 11/1/2043	96,886	100,555	3.00%, 8/20/2046	376,470	365,564
4.50%, 5/1/2044	311,686	323,075	3.00%, 9/20/2046	263,789	256,147
4.50%, 6/1/2044	90,933	94,256	3.00%, 10/20/2046	266,765	259,037
4.50%, 2/1/2046	317,636	330,878	3.00%, 11/20/2046	477,086	463,265
4.50%, 3/1/2046	1,076,457	1,117,221	3.00%, 12/20/2046	1,871,207	1,817,001
4.50%, 7/1/2046	393,501	406,178	3.00%, 2/20/2047	892,470	866,616
4.50%, 11/1/2047	1,292,421	1,334,767	3.00%, 4/20/2047	1,276,262	1,236,823
4.50%, 4/1/2048	714,001	737,112	3.00%, 5/20/2047	941,186	912,101
4.50%, 8/1/2048	1,484,109	1,532,479	3.00%, 6/20/2047	442,685	429,005
5.00%, 1/1/2039	676,106	716,158	3.00%, 7/20/2047	885,936	858,558
5.00%, 6/1/2040	343,724	365,335	3.00%, 8/20/2047	438,837	425,276
5.00%, 7/1/2041	55,869	59,381	3.00%, 10/20/2047	660,057	639,660
5.00%, 5/1/2042	64,447	68,499	3.00%, 1/20/2048	2,419,882	2,345,101
5.00%, 11/1/2044	863,534	917,813	3.00%, 2/20/2048	1,462,832	1,417,627
5.00%, 1/1/2045	68,242	71,723	3.00%, 3/20/2048	2,540,764	2,462,248
5.00%, 6/1/2048	1,555,030	1,635,240	3.50%, 10/20/2042	540,910	541,859
5.00%, 9/1/2048	1,391,092	1,462,908	3.50%, 5/20/2043	80,566	80,692
5.50%, 2/1/2037	35,049	37,957	3.50%, 9/20/2043	55,901	55,988
5.50%, 4/1/2038	167,892	182,360	3.50%, 11/20/2043	449,542	450,246
5.50%, 9/1/2040	51,194	55,667	3.50%, 10/20/2044	59,454	59,395
5.50%, 9/1/2041	81,672	88,710	3.50%, 11/20/2044	2,642,817	2,640,156
5.50% 5/1/2044	952,135	1,030,870	3.50%, 12/20/2044	40,836	40,795
5.63%, 7/15/2037	80,000	103,587	3.50%, 3/20/2045	37,960	37,885
6.63%, 11/15/2030	365,000	483,070	3.50%, 4/20/2045	115,383	115,154
7.25%, 5/15/2030	75,000	102,801	3.50%, 6/20/2045	77,048	76,895
TBA, 3.50%, 10/11/2048 (e) . . .	4,000,000	3,936,176	3.50%, 10/20/2045	3,311,252	3,304,681
TBA, 4.00%, 10/11/2048 (e) . . .	1,500,000	1,514,595	3.50%, 1/20/2046	1,250,987	1,248,504
TBA, 4.50%, 10/11/2048 (e) . . .	1,500,000	1,547,190	3.50%, 3/20/2046	274,035	273,141
Series 2011-M5, Class A2, 2.94%, 7/25/2021	118,058	117,199	3.50%, 4/20/2046	146,014	145,538
Series 2013-M12, Class APT, 2.48%, 3/25/2023 (c)	32,447	31,395	3.50%, 5/20/2046	152,094	151,598
Series 2013-M3, Class A2, 2.51%, 11/25/2022 (c)	150,000	145,434	3.50%, 6/20/2046	2,363,032	2,355,321
Series 2014-M13, Class A2, 3.02%, 8/25/2024 (c)	750,000	736,378	3.50%, 7/20/2046	376,693	375,464
Series 2014-M3, Class A2, 3.50%, 1/25/2024 (c)	50,000	50,389	3.50%, 10/20/2046	715,585	713,250
Series 2015-M8, Class A2, 2.90%, 1/25/2025 (c)	250,000	243,473	3.50%, 11/20/2046	462,366	460,857
Series 2017-M12, Class A2, 3.18%, 6/25/2027 (c)	400,000	385,204	3.50%, 1/20/2047	1,099,846	1,096,257
Series 2018-M2, Class A2, 3.00%, 1/25/2028 (c)	250,000	236,430	3.50%, 3/20/2047	1,652,386	1,643,942
TBA, 1.50%, 2/28/2020	500,000	491,355	3.50%, 5/20/2047	1,284,254	1,277,691
Government National Mortgage Association:			3.50%, 6/20/2047	881,592	877,087
3.00%, 1/20/2043	675,999	661,577	3.50%, 7/20/2047	678,566	675,098
3.00%, 5/20/2043	340,412	332,173	3.50%, 8/20/2047	1,080,123	1,074,603
3.00%, 12/20/2044	74,338	72,440	3.50%, 9/20/2047	465,261	462,883
3.00%, 3/20/2045	41,150	40,038	3.50%, 10/20/2047	447,530	445,243
3.00%, 4/20/2045	120,259	117,007	3.50%, 1/20/2048	4,059,794	4,039,047
			3.50%, 2/20/2048	1,895,575	1,885,888
			3.50%, 6/20/2048	704,194	700,518
			3.50%, 8/20/2048	533,336	530,552
			4.00%, 4/15/2040	62,916	64,458
			4.00%, 2/20/2042	26,721	27,408
			4.00%, 7/20/2042	18,179	18,629
			4.00%, 7/15/2044	61,319	62,677
			4.00%, 8/20/2044	37,864	38,710

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 10/20/2044	\$ 337,390	\$ 344,930	2.75%, 11/15/2042	\$ 500,000	\$ 462,731
4.00%, 5/15/2045	65,754	67,193	2.75%, 8/15/2047	700,000	641,188
4.00%, 6/15/2045	136,307	139,291	2.75%, 11/15/2047	2,150,000	1,968,850
4.00%, 8/20/2045	40,904	41,800	2.88%, 5/15/2043	1,850,000	1,749,235
4.00%, 11/20/2045	497,899	508,807	2.88%, 8/15/2045	1,480,000	1,393,525
4.00%, 2/20/2046	383,915	392,325	2.88%, 11/15/2046	1,750,000	1,645,980
4.00%, 5/20/2046	413,104	421,936	3.00%, 5/15/2042	325,000	314,782
4.00%, 6/20/2046	275,737	281,633	3.00%, 11/15/2044	1,175,000	1,134,156
4.00%, 1/20/2047	916,259	935,850	3.00%, 5/15/2045	1,875,000	1,809,202
4.00%, 3/20/2047	456,114	465,867	3.00%, 11/15/2045	2,400,000	2,315,097
4.00%, 4/20/2047	874,130	889,552	3.00%, 2/15/2047	700,000	674,672
4.00%, 5/20/2047	597,722	608,268	3.00%, 5/15/2047	700,000	674,346
4.00%, 6/20/2047	3,901,000	3,969,826	3.00%, 2/15/2048	1,700,000	1,636,573
4.00%, 7/20/2047	616,652	627,532	3.00%, 8/15/2048	950,000	914,441
4.00%, 8/20/2047	255,582	260,092	3.13%, 11/15/2041	800,000	792,044
4.00%, 1/20/2048	473,571	481,926	3.13%, 2/15/2042	1,975,000	1,954,812
4.00%, 8/20/2048	2,893,538	2,944,296	3.13%, 2/15/2043	2,425,000	2,395,873
4.50%, 1/20/2044	162,571	169,188	3.13%, 8/15/2044	1,250,000	1,234,227
4.50%, 11/20/2044	50,199	52,240	3.13%, 5/15/2048	1,375,000	1,357,047
4.50%, 12/20/2044	40,141	41,772	3.38%, 5/15/2044	1,350,000	1,391,996
4.50%, 4/20/2046	247,372	257,425	3.50%, 2/15/2039	2,500,000	2,634,049
4.50%, 6/20/2046	178,099	185,336	3.63%, 8/15/2043	3,600,000	3,862,919
4.50%, 7/20/2046	225,096	234,243	3.63%, 2/15/2044	1,225,000	1,315,881
4.50%, 4/20/2047	903,689	938,365	3.75%, 8/15/2041	700,000	763,998
4.50%, 8/20/2047	288,804	298,829	3.75%, 11/15/2043	1,425,000	1,560,452
4.50%, 11/20/2047	2,790,647	2,887,514	3.88%, 8/15/2040	750,000	832,677
4.50%, 12/20/2047	176,821	182,959	4.25%, 5/15/2039	2,500,000	2,915,738
5.00%, 6/15/2040	49,650	52,491	4.25%, 11/15/2040	1,150,000	1,345,637
5.00%, 10/15/2041	93,295	98,462	4.38%, 2/15/2038	775,000	914,641
5.00%, 3/20/2044	72,793	77,527	4.38%, 11/15/2039	350,000	415,384
5.00%, 12/20/2045	261,112	277,937	4.38%, 5/15/2040	575,000	683,198
5.00%, 1/20/2048	708,458	739,171	4.38%, 5/15/2041	300,000	357,602
5.00%, 5/20/2048	761,286	795,441	4.50%, 2/15/2036	2,500,000	2,966,590
5.50%, 10/20/2043	64,504	69,021	4.50%, 8/15/2039	650,000	783,199
5.50%, 5/20/2045	774,660	828,976	4.63%, 2/15/2040	1,190,000	1,459,350
TBA, 3.50%, 10/18/2048 (e) . . .	1,500,000	1,491,093	4.75%, 2/15/2037	2,600,000	3,193,823
TBA, 4.00%, 10/18/2048 (e) . . .	2,500,000	2,541,650	4.75%, 2/15/2041	650,000	813,321
TBA, 4.50%, 10/18/2048 (e) . . .	2,500,000	2,583,575	5.25%, 11/15/2028	450,000	535,260
Tennessee Valley Authority:			Treasury Notes:		
2.25%, 3/15/2020	200,000	198,394	1.00%, 10/15/2019	1,000,000	983,003
2.88%, 9/15/2024	100,000	98,317	1.13%, 4/30/2020	100,000	97,461
3.50%, 12/15/2042	175,000	169,470	1.13%, 2/28/2021	850,000	815,872
4.25%, 9/15/2065	100,000	108,553	1.13%, 6/30/2021	2,250,000	2,147,001
5.25%, 9/15/2039	150,000	183,228	1.13%, 7/31/2021	1,175,000	1,119,406
Series A, 2.88%, 2/1/2027	150,000	144,453	1.13%, 8/31/2021	2,350,000	2,235,419
			1.13%, 9/30/2021	1,300,000	1,234,707
TOTAL U.S. GOVERNMENT			1.25%, 1/31/2020	5,250,000	5,149,047
AGENCY OBLIGATIONS			1.25%, 3/31/2021	200,000	192,307
(Cost \$276,691,689)		268,743,235	1.25%, 10/31/2021	1,400,000	1,332,708
			1.25%, 7/31/2023	250,000	231,025
U.S. TREASURY			1.38%, 12/15/2019	6,000,000	5,906,467
OBLIGATIONS — 37.5%			1.38%, 2/29/2020	500,000	490,546
Treasury Bonds:			1.38%, 4/30/2020	350,000	342,458
2.25%, 8/15/2046	1,425,000	1,176,709	1.38%, 5/31/2020	500,000	488,557
2.50%, 2/15/2045	840,000	735,695	1.38%, 8/31/2020	3,200,000	3,114,628
2.50%, 2/15/2046	1,400,000	1,222,123	1.38%, 9/15/2020	1,500,000	1,459,152
2.50%, 5/15/2046	1,100,000	959,492	1.38%, 9/30/2020	550,000	534,656
2.75%, 8/15/2042	400,000	370,466			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.38%, 10/31/2020	\$ 1,100,000	\$ 1,067,811	2.00%, 8/15/2025	\$ 1,500,000	\$ 1,405,861
1.38%, 1/31/2021	5,500,000	5,317,638	2.00%, 11/15/2026	2,250,000	2,082,155
1.38%, 4/30/2021	525,000	505,725	2.13%, 8/31/2020	1,650,000	1,628,714
1.38%, 5/31/2021	5,775,000	5,554,954	2.13%, 8/15/2021	5,500,000	5,386,182
1.38%, 6/30/2023	2,500,000	2,327,241	2.13%, 6/30/2022	4,500,000	4,374,106
1.38%, 9/30/2023	550,000	509,932	2.13%, 12/31/2022	3,900,000	3,773,757
1.50%, 10/31/2019	2,250,000	2,221,850	2.13%, 11/30/2023	1,000,000	960,314
1.50%, 5/31/2020	300,000	293,742	2.13%, 3/31/2024	975,000	933,538
1.50%, 1/31/2022	450,000	430,071	2.13%, 9/30/2024	1,500,000	1,429,470
1.50%, 2/28/2023	5,000,000	4,703,568	2.13%, 11/30/2024	1,250,000	1,189,345
1.50%, 8/15/2026	1,850,000	1,652,002	2.13%, 5/15/2025	2,350,000	2,225,730
1.63%, 12/31/2019	750,000	740,034	2.25%, 12/31/2023	1,750,000	1,689,877
1.63%, 3/15/2020	3,500,000	3,444,487	2.25%, 1/31/2024	1,000,000	964,932
1.63%, 6/30/2020	75,000	73,507	2.25%, 10/31/2024	1,250,000	1,198,938
1.63%, 7/31/2020	5,600,000	5,482,073	2.25%, 11/15/2024	1,675,000	1,605,614
1.63%, 10/15/2020	1,150,000	1,122,688	2.25%, 12/31/2024	1,250,000	1,197,350
1.63%, 8/31/2022	1,150,000	1,095,006	2.25%, 11/15/2025	1,975,000	1,877,649
1.63%, 4/30/2023	2,500,000	2,359,669	2.25%, 2/15/2027	2,000,000	1,882,765
1.63%, 5/31/2023	1,250,000	1,178,701	2.25%, 8/15/2027	2,000,000	1,875,620
1.63%, 2/15/2026	1,925,000	1,747,227	2.25%, 11/15/2027	1,750,000	1,638,058
1.63%, 5/15/2026	2,350,000	2,126,141	2.38%, 3/15/2021	1,000,000	988,714
1.75%, 11/30/2019	2,500,000	2,473,087	2.38%, 4/15/2021	750,000	741,092
1.75%, 10/31/2020	650,000	635,851	2.38%, 1/31/2023	1,500,000	1,465,773
1.75%, 11/15/2020	1,350,000	1,319,985	2.38%, 8/15/2024	1,950,000	1,886,102
1.75%, 12/31/2020	5,500,000	5,369,796	2.38%, 5/15/2027	3,900,000	3,703,049
1.75%, 11/30/2021	1,500,000	1,448,309	2.50%, 5/31/2020	1,650,000	1,642,281
1.75%, 2/28/2022	300,000	288,820	2.50%, 6/30/2020	2,500,000	2,487,544
1.75%, 3/31/2022	250,000	240,421	2.50%, 3/31/2023	1,250,000	1,226,862
1.75%, 4/30/2022	300,000	288,209	2.50%, 5/15/2024	5,000,000	4,878,064
1.75%, 5/31/2022	1,000,000	959,682	2.50%, 1/31/2025	1,000,000	971,401
1.75%, 6/30/2022	3,750,000	3,595,770	2.63%, 8/15/2020	150,000	149,483
1.75%, 1/31/2023	2,925,000	2,784,004	2.63%, 8/31/2020	5,750,000	5,730,049
1.75%, 5/15/2023	250,000	237,153	2.63%, 11/15/2020	250,000	248,890
1.88%, 12/31/2019	3,500,000	3,464,471	2.63%, 5/15/2021	1,500,000	1,490,826
1.88%, 12/15/2020	5,000,000	4,897,450	2.63%, 6/15/2021	1,350,000	1,341,258
1.88%, 1/31/2022	1,850,000	1,789,730	2.63%, 7/15/2021	3,000,000	2,979,753
1.88%, 2/28/2022	5,500,000	5,316,764	2.63%, 2/28/2023	2,000,000	1,974,545
1.88%, 3/31/2022	5,500,000	5,311,832	2.63%, 6/30/2023	3,600,000	3,549,360
1.88%, 4/30/2022	6,000,000	5,789,562	2.63%, 3/31/2025	1,000,000	977,740
1.88%, 5/31/2022	100,000	96,406	2.75%, 9/30/2020 (e)	5,000,000	4,993,359
1.88%, 7/31/2022	1,000,000	962,263	2.75%, 8/15/2021	1,000,000	996,346
1.88%, 8/31/2022	150,000	144,193	2.75%, 4/30/2023	3,250,000	3,223,340
1.88%, 9/30/2022	500,000	480,212	2.75%, 5/31/2023	1,500,000	1,487,803
1.88%, 8/31/2024	1,850,000	1,739,786	2.75%, 8/31/2023	5,750,000	5,700,178
2.00%, 2/28/2021	750,000	735,065	2.75%, 11/15/2023	1,500,000	1,485,758
2.00%, 5/31/2021	350,000	342,244	2.75%, 2/15/2024	100,000	98,952
2.00%, 8/31/2021	300,000	292,694	2.75%, 2/28/2025	2,250,000	2,217,873
2.00%, 10/31/2021	6,000,000	5,844,171	2.75%, 6/30/2025	2,750,000	2,706,582
2.00%, 11/15/2021	500,000	486,811	2.75%, 8/31/2025	2,500,000	2,459,070
2.00%, 12/31/2021	3,000,000	2,916,816	2.75%, 2/15/2028	1,750,000	1,706,374
2.00%, 7/31/2022	100,000	96,680	2.88%, 9/30/2023 (e)	4,000,000	3,986,459
2.00%, 10/31/2022	5,000,000	4,821,875	2.88%, 4/30/2025	1,250,000	1,240,352
2.00%, 11/30/2022	2,000,000	1,927,120	2.88%, 5/31/2025	3,900,000	3,868,325
2.00%, 2/15/2023	500,000	480,846	2.88%, 7/31/2025	4,000,000	3,966,359
2.00%, 5/31/2024	1,750,000	1,661,592	2.88%, 5/15/2028	2,000,000	1,969,966
2.00%, 6/30/2024	350,000	332,000	2.88%, 8/15/2028	6,000,000	5,908,387
2.00%, 2/15/2025	2,375,000	2,237,342	3.00%, 9/30/2025	5,000,000	4,994,931

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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%, 2/15/2020	\$ 1,350,000	\$ 1,365,923	MASSACHUSETTS — 0.0% (b)		
3.63%, 2/15/2021	1,600,000	1,627,732	Commonwealth of Massachusetts		
TOTAL U.S. TREASURY OBLIGATIONS			Series E, 4.20%, 12/1/2021 \$	100,000	\$ 102,297
(Cost \$346,582,810)		335,673,310	MISSOURI — 0.0% (b)		
MUNICIPAL BONDS & NOTES — 0.5%			Health & Educational Facilities		
CALIFORNIA — 0.2%			Authority of the State of Missouri		
Bay Area Toll Authority			3.65%, 8/15/2057	100,000	92,288
6.91%, 10/1/2050	25,000	36,233	NEW JERSEY — 0.0% (b)		
California, State General Obligation:			New Jersey Turnpike Authority		
7.30%, 10/1/2039	125,000	174,526	Revenue		
7.50%, 4/1/2034	100,000	138,273	7.10%, 1/1/2041	100,000	137,809
7.55%, 4/1/2039	100,000	145,958	NEW YORK — 0.1%		
California, State University			New York City Water & Sewer		
Series B, 3.90%, 11/1/2047	100,000	94,330	System		
Los Angeles Department of Water & Power Power System Revenue			5.44%, 6/15/2043	25,000	30,042
5.72%, 7/1/2039	100,000	121,926	Port Authority of New York & New Jersey:		
Los Angeles, CA, Unified School District, General Obligation			4.03%, 9/1/2048	125,000	123,204
5.75%, 7/1/2034	25,000	29,571	4.46%, 10/1/2062	250,000	259,068
Regents of the University of California Medical Center Pooled Revenue			5.65%, 11/1/2040	100,000	120,647
Series H, 6.55%, 5/15/2048	50,000	65,477	Series 192, 4.81%, 10/15/2065	25,000	27,286
San Jose Redev. Agency Successor Agency					560,247
Series A-T, 3.38%, 8/1/2034	275,000	254,724	OHIO — 0.0% (b)		
State of California			American Municipal Power Inc.		
7.60%, 11/1/2040	250,000	371,560	7.83%, 2/15/2041	150,000	214,614
University of California			PENNSYLVANIA — 0.0% (b)		
Series AX, 3.06%, 7/1/2025	300,000	291,150	Commonwealth Financing Authority		
		1,723,728	Series A, 4.14%, 6/1/2038	125,000	122,720
FLORIDA — 0.1%			TEXAS — 0.0% (b)		
County of Miami-Dade FL Aviation Revenue			Dallas Area Rapid Transit		
4.28%, 10/1/2041	125,000	123,398	5.02%, 12/1/2048	100,000	115,828
State Board of Administration Finance Corp.:			Permanent University Fund - University of Texas System		
Series A, 2.64%, 7/1/2021	150,000	148,506	3.38%, 7/1/2047	150,000	136,836
Series A, 3.00%, 7/1/2020	100,000	99,940			252,664
		371,844	VIRGINIA — 0.0% (b)		
GEORGIA — 0.0% (b)			University of Virginia		
Georgia, Municipal Electric Authority Revenue			Series C, 4.18%, 9/1/2117	50,000	48,091
6.66%, 4/1/2057	165,000	195,287	TOTAL MUNICIPAL BONDS & NOTES		
ILLINOIS — 0.1%			(Cost \$4,626,698).		4,441,631
Sales Tax Securitization Corp.			MORTGAGE-BACKED SECURITIES — 1.1%		
3.59%, 1/1/2043	275,000	251,047	Banc of America Commercial		
State of Illinois:			Mortgage Trust 2015-UBS7		
5.10%, 6/1/2033	50,000	47,988	Series 2015-UBS7, Class A4,		
6.63%, 2/1/2035	200,000	210,880	3.71%, 9/15/2048.	100,000	100,013
7.35%, 7/1/2035	100,000	110,127	BANK 2017-BNK8:		
		620,042	Series 2017-BNK8, Class A4,		
			3.49%, 11/15/2050	90,000	87,900
			Series 2017-BNK8, Class B,		
			3.93%, 11/15/2050 (c)	50,000	49,521
			BANK 2018-BNK13 Series		
			2018-BN13, Class A5, 4.22%,		
			8/15/2061.	100,000	103,159

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060	\$ 143,329	\$ 148,590	GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.18%, 7/10/2046 (c) . . .	\$ 80,000	\$ 82,562
BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051	130,000	130,913	GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046 . . .	100,000	103,176
Series 2018-B5, Class A4, 4.21%, 7/15/2051	100,000	103,002	GS Mortgage Securities Trust 2013-GC12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046 . . .	150,000	148,141
CD Mortgage Trust Series 2017-CD6, Class A5, 3.46%, 11/13/2050	100,000	97,663	GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 . . .	200,000	187,867
CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054 . . .	300,000	300,127	GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . .	300,000	298,271
Citigroup Commercial Mortgage Trust Series 2015-GC33, Class A4, 3.78%, 9/10/2058 . . .	600,000	605,741	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . . .	60,000	61,735
Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	73,883	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (c)	50,000	51,476
Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050 . . .	250,000	243,368	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	99,708
COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	102,419	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	100,165
Series 2014-CR16, Class B, 4.58%, 4/10/2047	400,000	409,583	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.90%, 3/15/2049 (c)	300,000	312,967
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047 . . .	100,000	99,989	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	490,419
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . . .	50,000	50,219	JPMDB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5, Class A2, 3.33%, 3/15/2050	300,000	299,277
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048 . . .	300,000	301,161	Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	195,427
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046	43,717	43,555	Series 2016-C29, Class A2, 2.79%, 5/15/2049	200,000	197,525
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	102,858	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045	200,000	196,374
Commercial Mortgage Pass Through Certificates Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	408,549	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	293,694
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (c) . . .	150,000	149,587			
CSAIL Commercial Mortgage Trust Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (c)	250,000	242,311			
Federal National Mortgage Association Series 2017-M15, Class A2, 3.06%, 9/25/2027 (c) . . .	500,000	476,290			

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . . \$	220,000	\$ 217,653	SHORT-TERM INVESTMENT — 2.7% State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (f) (g) (Cost \$24,127,230)	24,127,230	\$ 24,127,230
UBS Commercial Mortgage Trust Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	403,165	TOTAL INVESTMENTS — 101.0% (Cost \$934,497,313)		905,561,353
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046 . . .	175,000	172,836	LIABILITIES IN EXCESS OF OTHER ASSETS — (1.0%)		(9,256,477)
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	225,000	223,598	NET ASSETS — 100.0%		\$ 896,304,876
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048	100,000	98,436	(a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.0% of net assets as of September 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048 . .	300,000	297,391	(b) Amount is less than 0.05% of net assets.		
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	285,365	(c) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2018. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	245,183	(d) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of September 30, 2018. Maturity date shown is the final maturity.		
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	214,475	(e) When-issued security.		
WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047	75,000	75,384	(f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.		
Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	111,470	(g) The rate shown is the annualized seven-day yield at September 30, 2018.		
WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	100,000	102,269	BKNT = Bank Notes GMTN = Global Medium Term Note LIBOR = London Interbank Offered Rate MTN = Medium Term Note REIT = Real Estate Investment Trust		
TOTAL MORTGAGE-BACKED SECURITIES (Cost \$10,416,385)		9,996,410			

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes				
Advertising	\$ —	\$ 439,791	\$—	\$ 439,791
Aerospace & Defense	—	4,626,806	—	4,626,806
Agriculture	—	2,405,298	—	2,405,298

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Airlines	\$ —	\$ 885,729	\$—	\$ 885,729
Apparel	—	99,005	—	99,005
Auto Manufacturers	—	4,830,717	—	4,830,717
Auto Parts & Equipment	—	72,465	—	72,465
Banks	—	52,097,035	—	52,097,035
Beverages	—	6,183,727	—	6,183,727
Biotechnology	—	3,446,614	—	3,446,614
Building Materials	—	839,389	—	839,389
Chemicals	—	2,969,112	—	2,969,112
Commercial Services	—	1,608,633	—	1,608,633
Computers	—	5,782,516	—	5,782,516
Cosmetics/Personal Care	—	1,554,927	—	1,554,927
Distribution & Wholesale	—	52,076	—	52,076
Diversified Financial Services	—	6,232,923	—	6,232,923
Electric	—	14,256,521	—	14,256,521
Electrical Components & Equipment	—	120,793	—	120,793
Electronics	—	701,776	—	701,776
Engineering & Construction	—	97,867	—	97,867
Environmental Control	—	679,682	—	679,682
Food	—	3,973,892	—	3,973,892
Forest Products & Paper	—	744,502	—	744,502
Gas	—	1,027,096	—	1,027,096
Hand & Machine Tools	—	48,923	—	48,923
Health Care Products	—	4,080,301	—	4,080,301
Health Care Services	—	4,114,929	—	4,114,929
Home Builders	—	39,504	—	39,504
Home Furnishings	—	22,088	—	22,088
Household Products & Wares	—	168,199	—	168,199
Housewares	—	338,365	—	338,365
Insurance	—	6,530,215	—	6,530,215
Internet	—	2,771,718	—	2,771,718
Investment Company Security	—	121,082	—	121,082
Iron/Steel	—	796,289	—	796,289
Leisure Time	—	139,317	—	139,317
Lodging	—	516,829	—	516,829
Machinery, Construction & Mining	—	1,052,793	—	1,052,793
Machinery-Diversified	—	1,168,486	—	1,168,486
Media	—	7,735,687	—	7,735,687
Metal Fabricate & Hardware	—	91,871	—	91,871
Mining	—	1,153,766	—	1,153,766
Miscellaneous Manufacturer	—	2,196,243	—	2,196,243
Office & Business Equipment	—	97,347	—	97,347
Oil & Gas	—	14,606,550	—	14,606,550
Oil & Gas Services	—	1,030,248	—	1,030,248
Packaging & Containers	—	304,397	—	304,397
Pharmaceuticals	—	12,759,234	—	12,759,234
Pipelines	—	7,978,725	—	7,978,725
Real Estate	—	255,147	—	255,147
Real Estate Investment Trusts	—	6,345,619	—	6,345,619
Retail	—	6,703,303	—	6,703,303
Semiconductors	—	3,524,625	—	3,524,625
Software	—	6,761,329	—	6,761,329
Telecommunications	—	10,317,229	—	10,317,229
Textiles	—	146,028	—	146,028

See accompanying notes to schedules of investments.

State Street Aggregate Bond Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Toys/Games/Hobbies	\$ —	\$ 27,851	\$—	\$ 27,851
Transportation	—	4,132,357	—	4,132,357
Trucking & Leasing	—	97,426	—	97,426
Water	—	352,990	—	352,990
Asset-Backed Securities				
Automobile	—	2,249,673	—	2,249,673
Credit Card	—	2,517,300	—	2,517,300
Foreign Government Obligations.	—	33,556,662	—	33,556,662
U.S. Government Agency Obligations.	—	268,743,235	—	268,743,235
U.S. Treasury Obligations	—	335,673,310	—	335,673,310
Municipal Bonds & Notes	—	4,441,631	—	4,441,631
Mortgage-Backed Securities	—	9,996,410	—	9,996,410
Short-Term Investment	<u>24,127,230</u>	<u>—</u>	<u>—</u>	<u>24,127,230</u>
TOTAL INVESTMENTS	<u>\$24,127,230</u>	<u>\$881,434,123</u>	<u>\$—</u>	<u>\$905,561,353</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 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 9/30/18	Value at 9/30/18		
State Street Institutional										
U.S. Government Money Market										
Fund, Class G Shares	47,567,027	\$47,567,027	\$231,848,191	\$255,287,988	\$—	\$—	24,127,230	\$24,127,230	\$383,498	\$—

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (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>
COMMON STOCKS — 94.1%		
AUSTRALIA — 4.4%		
AGL Energy, Ltd.	60,629	\$ 855,429
Alumina, Ltd.	221,299	443,535
Amcor, Ltd.	104,784	1,037,170
AMP, Ltd.	271,033	625,578
APA Group	115,276	832,412
Aristocrat Leisure, Ltd.	51,132	1,052,183
ASX, Ltd.	18,612	857,291
Aurizon Holdings, Ltd.	198,442	590,125
AusNet Services	166,782	196,097
Australia & New Zealand		
Banking Group, Ltd.	264,667	5,396,467
Bank of Queensland, Ltd.	30,202	240,816
Bendigo & Adelaide Bank, Ltd.	50,810	395,209
BHP Billiton PLC	197,707	4,308,683
BHP Billiton, Ltd.	298,444	7,477,976
BlueScope Steel, Ltd.	45,657	560,937
Boral, Ltd.	94,366	471,805
Brambles, Ltd.	139,052	1,096,661
Caltex Australia, Ltd.	21,064	455,702
Challenger, Ltd.	47,153	382,117
CIMIC Group, Ltd.	8,408	312,454
Coca-Cola Amatil, Ltd.	47,457	335,134
Cochlear, Ltd.	5,154	748,222
Commonwealth Bank of		
Australia	160,926	8,314,841
Computershare, Ltd.	38,022	548,841
Crown Resorts, Ltd.	39,227	388,559
CSL, Ltd.	42,139	6,131,780
Dexus REIT	98,660	753,831
Domino's Pizza Enterprises,		
Ltd.	4,890	188,230
Flight Centre Travel Group, Ltd.		
(a)	4,796	184,473
Fortescue Metals Group, Ltd. (a).	127,518	361,681
Goodman Group REIT	157,383	1,179,740
GPT Group REIT	176,292	664,567
Harvey Norman Holdings, Ltd.		
(a)	67,556	172,058
Healthscope, Ltd.	133,386	202,674
Incitec Pivot, Ltd.	140,506	404,619
Insurance Australia Group, Ltd.	218,612	1,157,854
LendLease Group	55,710	792,475
Macquarie Group, Ltd.	29,849	2,722,118
Medibank Pvt, Ltd.	221,790	466,986
Mirvac Group REIT	359,768	627,348
National Australia Bank, Ltd.	249,772	5,025,895
Newcrest Mining, Ltd.	67,073	941,981
Oil Search, Ltd.	131,880	861,659
Orica, Ltd.	31,202	384,473

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Origin Energy, Ltd. (b)	161,772	\$ 966,834
QBE Insurance Group, Ltd.	127,329	1,024,474
Ramsay Health Care, Ltd.	13,734	545,853
REA Group, Ltd.	4,706	292,594
Santos, Ltd.	150,423	790,168
Scentre Group REIT	480,964	1,381,566
SEEK, Ltd.	31,999	480,654
Sonic Healthcare, Ltd.	36,466	657,250
South32, Ltd. (c)	10,757	30,075
South32, Ltd. (c)	467,268	1,325,320
Stockland REIT	232,182	697,181
Suncorp Group, Ltd.	118,443	1,239,214
Sydney Airport	89,714	447,248
Tabcorp Holdings, Ltd.	183,580	646,879
Telstra Corp., Ltd.	363,806	839,710
TPG Telecom, Ltd. (a)	37,112	229,319
Transurban Group Stapled		
Security	233,242	1,893,513
Treasury Wine Estates, Ltd.	64,368	814,570
Vicinity Centres REIT	329,774	625,153
Wesfarmers, Ltd.	104,290	3,761,634
Westpac Banking Corp.	318,730	6,441,138
Woodside Petroleum, Ltd.	83,583	2,333,183
Woolworths Group, Ltd.	118,731	2,412,292
		91,024,508
AUSTRIA — 0.2%		
ANDRITZ AG	6,363	371,379
Erste Group Bank AG (b)	26,647	1,107,408
OMV AG	14,905	837,735
Raiffeisen Bank International		
AG	12,937	372,653
Voestalpine AG	11,855	542,521
		3,231,696
BELGIUM — 0.7%		
Ageas	16,471	885,959
Anheuser-Busch InBev SA	70,943	6,198,148
Colruyt SA	6,558	371,334
Groupe Bruxelles Lambert SA	7,722	809,910
KBC Group NV	23,945	1,782,756
Proximus SADP	12,663	302,692
Solvay SA	6,969	934,914
Telenet Group Holding NV (b)	3,963	218,275
UCB SA	11,921	1,071,699
Umicore SA	20,371	1,139,746
		13,715,433
BRAZIL — 1.4%		
Ambev SA	454,267	2,086,178
Atacadao Distribuicao Comercio		
e Industria Ltda	39,400	146,114
B3 SA - Brasil Bolsa Balcao	188,601	1,105,098
Banco Bradesco SA Preference		
Shares	311,256	2,234,531
Banco Bradesco SA	97,843	630,882
Banco do Brasil SA	83,400	615,024
Banco Santander Brasil SA	36,000	321,909
BB Seguridade Participacoes SA	57,100	344,583

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BR Malls Participacoes SA (b)	100,382	\$ 241,809	WEG SA	75,970	\$ 375,708
Braskem SA Class A, Preference Shares	12,900	188,773			29,787,274
BRF SA (b)	63,300	348,237	CANADA — 6.3%		
CCR SA	99,100	209,935	Agnico Eagle Mines, Ltd.	21,800	744,094
Centrais Eletricas Brasileiras SA (b)	16,300	63,305	Alimentation Couche-Tard, Inc. Class B	39,100	1,954,395
Centrais Eletricas Brasileiras SA Class B, Preference Shares (b)	28,700	133,814	AltaGas, Ltd.	28,400	451,509
Cia Brasileira de Distribuicao Preference Shares	16,500	361,562	ARC Resources, Ltd. (a)	35,900	399,938
Cia de Saneamento Basico do Estado de Sao Paulo	25,900	152,992	Atco, Ltd. Class I	9,100	265,763
Cia Energetica de Minas Gerais Preference Shares	75,264	134,940	Aurora Cannabis, Inc. (a)(b)	76,500	734,462
Cia Siderurgica Nacional SA (b)	41,500	97,059	Australis Capital, Inc. (b)(d)	2,249	4,019
Cielo SA	117,039	359,011	Bank of Montreal	59,100	4,871,201
Cosan SA	10,500	85,214	Bank of Nova Scotia	111,500	6,641,177
EDP - Energias do Brasil SA	41,174	131,866	Barrick Gold Corp.	105,600	1,167,433
Embraer SA	58,200	288,992	BCE, Inc.	14,979	606,414
Engie Brasil Energia SA	12,853	114,190	BlackBerry, Ltd. (b)	49,800	563,265
Equatorial Energia SA	15,000	215,823	Bombardier, Inc. Class B (b)	183,600	653,381
Fibria Celulose SA	24,300	459,525	Brookfield Asset Management, Inc. Class A	79,450	3,533,638
Gerdau SA Preference Shares	95,600	411,505	CAE, Inc.	28,400	576,085
Hypera SA	30,200	215,674	Cameco Corp.	33,200	378,335
IRB Brasil Resseguros S/A	9,600	159,738	Canadian Imperial Bank of Commerce (a)	41,800	3,913,859
Itau Unibanco Holding SA Preference Shares	297,769	3,290,442	Canadian National Railway Co.	67,500	6,052,336
Itausa - Investimentos Itau SA Preference Shares	431,265	1,090,703	Canadian Natural Resources, Ltd.	111,900	3,653,242
JBS SA	123,600	290,310	Canadian Pacific Railway, Ltd.	12,900	2,726,804
Klabin SA	61,328	305,446	Canadian Tire Corp., Ltd. Class A	6,200	725,907
Kroton Educacional SA	110,800	316,290	Canadian Utilities, Ltd. Class A (a)	14,300	351,360
Localiza Rent a Car SA	56,320	320,837	CCL Industries, Inc. Class B	13,400	603,549
Lojas Americanas SA Preference Shares	74,181	294,788	Cenovus Energy, Inc.	91,300	916,108
Lojas Renner SA	73,610	571,399	CGI Group, Inc. Class A (b)	24,500	1,578,493
M Dias Branco SA	7,900	77,921	CI Financial Corp.	26,300	417,309
Magazine Luiza SA	6,700	205,502	Constellation Software, Inc.	1,800	1,322,734
Multiplan Empreendimentos Imobiliarios SA	15,714	73,621	Crescent Point Energy Corp. (a)	60,100	382,192
Natura Cosmetics SA	13,800	98,069	Dollarama, Inc.	30,600	963,263
Odontoprev SA	29,800	95,589	Emera, Inc.	4,400	136,704
Petrobras Distribuidora SA	30,600	149,416	Empire Co., Ltd. Class A	13,400	244,032
Petroleo Brasileiro SA Preference Shares	352,500	1,861,558	Enbridge, Inc.	159,200	5,133,418
Petroleo Brasileiro SA	271,300	1,646,054	Encana Corp.	89,700	1,174,858
Porto Seguro SA	12,800	190,034	Fairfax Financial Holdings, Ltd.	2,600	1,411,515
Raia Drogasil SA	18,800	340,971	Finning International, Inc.	15,500	378,327
Rumo SA (b)	100,787	378,057	First Capital Realty, Inc.	15,500	233,831
Sul America SA	17,891	116,479	First Quantum Minerals, Ltd.	64,600	735,159
Suzano Papel e Celulose SA	42,900	516,491	Fortis, Inc.	38,100	1,234,433
Telefonica Brasil SA Preference Shares	35,985	353,223	Franco-Nevada Corp.	16,900	1,056,413
TIM Participacoes SA	97,800	287,262	George Weston, Ltd.	5,200	393,319
Ultrapar Participacoes SA	34,800	325,295	Gildan Activewear, Inc.	18,900	574,633
Vale SA	290,906	4,357,526	Goldcorp, Inc.	75,800	771,722
			Great-West Lifeco, Inc.	28,600	693,427
			H&R Real Estate Investment Trust	12,800	196,763
			Husky Energy, Inc.	37,355	655,432
			Hydro One, Ltd. (e)	28,800	437,592
			IGM Financial, Inc. (a)	6,600	181,263
			Imperial Oil, Ltd.	28,100	908,696

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Industrial Alliance Insurance & Financial Services, Inc.	9,800	\$ 391,591	Banco Santander Chile	6,282,882	\$ 501,316
Intact Financial Corp.	12,200	1,013,678	Cencosud SA	153,516	363,960
Inter Pipeline, Ltd.	36,400	630,791	Cia Cervecerias Unidas SA	13,362	185,739
Keyera Corp.	18,300	489,991	Colbun SA.	622,750	134,067
Kinross Gold Corp. (b)	126,800	345,301	Embotelladora Andina SA Class B, Preference Shares	22,750	88,306
Linamar Corp.	3,900	179,552	Empresa Nacional de Telecomunicaciones SA	7,195	60,998
Loblaw Cos., Ltd.	20,200	1,037,035	Empresas CMPC SA	107,700	433,478
Lundin Mining Corp.	55,000	291,041	Empresas COPEC SA	37,051	570,819
Magna International, Inc.	31,500	1,653,470	Enel Americas SA	2,355,987	361,899
Manulife Financial Corp.	183,000	3,268,970	Enel Chile SA	2,451,823	246,223
Methanex Corp.	8,900	702,030	Itau CorpBanca.	13,434,953	137,975
Metro, Inc.	23,057	716,718	Latam Airlines Group SA	26,499	251,327
National Bank of Canada (a)	30,900	1,542,131	SACI Falabella	71,485	580,247
Nutrien, Ltd. (a)	59,518	3,434,050	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares.	9,754	446,561
Onex Corp.	8,400	574,015			5,532,525
Open Text Corp.	25,100	954,406	CHINA — 6.8%		
Pembina Pipeline Corp.	45,336	1,539,376	3SBio, Inc. (e)	100,500	169,022
Power Corp. of Canada	33,600	729,395	51job, Inc. ADR (b)	2,200	169,378
Power Financial Corp.	21,000	480,729	58.com, Inc. ADR (b)	8,900	655,040
PrairieSky Royalty, Ltd.	19,194	336,927	AAC Technologies Holdings, Inc.	68,000	706,514
Restaurant Brands International, Inc.	21,546	1,274,824	Agile Group Holdings, Ltd.	148,000	209,189
RioCan Real Estate Investment Trust.	12,200	232,938	Agricultural Bank of China, Ltd. Class H	2,567,000	1,259,732
Rogers Communications, Inc. Class B	32,600	1,675,397	Air China, Ltd. Class H	148,000	142,990
Royal Bank of Canada	133,900	10,725,674	Alibaba Group Holding, Ltd. ADR (b)	106,600	17,563,416
Saputo, Inc.	20,400	606,350	Alibaba Health Information Technology, Ltd. (b)	341,500	334,740
Seven Generations Energy, Ltd. Class A (b)	27,800	331,208	Aluminum Corp. of China, Ltd. Class H (b)	344,000	152,989
Shaw Communications, Inc. Class B	40,100	780,843	Angang Steel Co., Ltd. Class H	150,000	134,187
Shopify, Inc. Class A (b)	8,500	1,396,062	Anhui Conch Cement Co., Ltd. Class H	125,000	754,802
SmartCentres Real Estate Investment Trust	5,700	134,540	ANTA Sports Products, Ltd.	108,000	518,269
SNC-Lavalin Group, Inc.	15,900	647,883	Autohome, Inc. ADR (a)	5,200	402,532
Sun Life Financial, Inc.	57,600	2,288,225	AviChina Industry & Technology Co., Ltd. Class H	188,000	123,973
Suncor Energy, Inc.	152,364	5,891,345	BAIC Motor Corp., Ltd. Class H (e)	155,000	124,200
Teck Resources, Ltd. Class B	52,000	1,252,329	Baidu, Inc. ADR (b)	25,400	5,808,472
TELUS Corp.	19,100	703,505	Bank of China, Ltd. Class H	7,137,000	3,174,067
Thomson Reuters Corp.	24,900	1,135,391	Bank of Communications Co., Ltd. Class H	708,000	531,120
Toronto-Dominion Bank	170,800	10,371,416	Baozun, Inc. ADR (a)(b)	3,300	160,314
Tourmaline Oil Corp.	22,600	397,589	BBMG Corp. Class H	322,000	110,284
TransCanada Corp. (a)	84,300	3,408,261	Beijing Capital International Airport Co., Ltd. Class H	110,000	133,689
Turquoise Hill Resources, Ltd. (b)	78,900	167,859	Beijing Enterprises Holdings, Ltd.	38,000	213,191
Vermilion Energy, Inc. (a)	12,300	404,988	Beijing Enterprises Water Group, Ltd. (b)	484,000	257,930
West Fraser Timber Co., Ltd.	5,700	324,158	BOC Hong Kong Holdings, Ltd.	333,000	1,583,100
Wheaton Precious Metals Corp.	41,800	730,837			
WSP Global, Inc.	9,000	492,194			
		<u>129,388,815</u>			
CHILE — 0.3%					
Aguas Andinas SA Class A	220,856	121,903			
Antofagasta PLC	39,186	436,909			
Banco de Chile	2,221,425	337,356			
Banco de Credito e Inversiones SA	4,054	273,442			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Brilliance China Automotive Holdings, Ltd.	242,000	\$ 391,535	China Mobile, Ltd.	557,500	\$ 5,496,700
BYD Co., Ltd. Class H (a).	65,000	466,843	China Molybdenum Co., Ltd. Class H (a).	354,000	148,388
BYD Electronic International Co., Ltd. (a)	72,000	106,000	China National Building Material Co., Ltd. Class H	338,000	300,208
CGN Power Co., Ltd. Class H (e)	958,600	227,862	China Oilfield Services, Ltd. Class H	204,000	221,340
China Agri-Industries Holdings, Ltd.	190,000	73,330	China Overseas Land & Investment, Ltd.	346,000	1,083,337
China Cinda Asset Management Co., Ltd. Class H	563,592	142,610	China Pacific Insurance Group Co., Ltd. Class H	230,400	889,223
China CITIC Bank Corp., Ltd. Class H	732,000	468,673	China Petroleum & Chemical Corp. Class H	2,296,000	2,300,431
China Coal Energy Co., Ltd. Class H	186,000	78,442	China Power International Development, Ltd.	606,000	134,754
China Communications Construction Co., Ltd. Class H	369,000	377,257	China Railway Construction Corp., Ltd. Class H	187,000	252,364
China Communications Services Corp., Ltd. Class H	250,000	230,354	China Railway Group, Ltd. Class H	423,000	419,492
China Conch Venture Holdings, Ltd.	161,500	563,451	China Railway Signal & Communication Corp., Ltd. Class H (e)	210,000	148,679
China Construction Bank Corp. Class H	8,931,000	7,806,878	China Reinsurance Group Corp. Class H	499,000	98,845
China Eastern Airlines Corp., Ltd. Class H	192,000	123,176	China Resources Beer Holdings Co., Ltd.	164,721	662,050
China Everbright Bank Co., Ltd. Class H	221,300	98,137	China Resources Gas Group, Ltd.	78,000	317,487
China Everbright International, Ltd.	361,518	312,319	China Resources Land, Ltd.	259,333	908,091
China Everbright, Ltd.	66,000	118,253	China Resources Pharmaceutical Group, Ltd. (e)	177,000	280,942
China Evergrande Group (a)	287,000	805,077	China Resources Power Holdings Co., Ltd.	222,055	392,752
China Galaxy Securities Co., Ltd. Class H	212,300	99,029	China Shenhua Energy Co., Ltd. Class H	307,000	701,499
China Huarong Asset Management Co., Ltd. Class H (e)	841,000	154,767	China Southern Airlines Co., Ltd. Class H	162,000	103,723
China Huishan Dairy Holdings Co., Ltd. (a)(b)(f)	66,000	—	China Taiping Insurance Holdings Co., Ltd.	132,000	463,060
China International Capital Corp., Ltd. Class H (e)	91,200	168,533	China Telecom Corp., Ltd. Class H	1,342,000	667,150
China Jinmao Holdings Group, Ltd.	592,000	269,335	China Tower Corp., Ltd. Class H (b)(e)	3,090,000	454,127
China Life Insurance Co., Ltd. Class H	662,000	1,504,219	China Unicom Hong Kong, Ltd.	554,000	652,773
China Literature, Ltd. (a)(b)(e)	16,000	100,602	China Vanke Co., Ltd. Class H	100,200	331,657
China Longyuan Power Group Corp., Ltd. Class H	379,000	318,703	China Zhongwang Holdings, Ltd.	231,200	113,164
China Medical System Holdings, Ltd.	122,000	169,633	Chong Sing Holdings FinTech Group (b)	1,484,000	79,653
China Mengniu Dairy Co., Ltd.	249,000	828,950	Chongqing Rural Commercial Bank Co., Ltd. Class H	198,000	108,300
China Merchants Bank Co., Ltd. Class A	27,700	123,646	CIFI Holdings Group Co., Ltd.	288,000	132,500
China Merchants Bank Co., Ltd. Class H	355,500	1,444,734	CITIC Securities Co., Ltd. Class H	190,500	338,887
China Merchants Port Holdings Co., Ltd.	92,776	177,611	CITIC, Ltd.	526,000	783,800
China Minsheng Banking Corp., Ltd. Class H	546,600	405,851	CNOOC, Ltd.	1,647,000	3,262,470
			COSCO SHIPPING Holdings Co., Ltd. Class H (b)	227,000	94,282
			COSCO SHIPPING Ports, Ltd.	131,698	144,912

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Country Garden Holdings Co., Ltd.	666,000	\$ 840,064	Inner Mongolia Yitai Coal Co., Ltd. Class B	93,400	\$ 112,080
Country Garden Services Holdings Co., Ltd. (b)	90,000	152,973	JD.com, Inc. ADR (b)	63,500	1,656,715
CRRC Corp., Ltd. Class H	430,350	393,232	Jiangsu Expressway Co., Ltd. Class H	98,000	125,742
CSPC Pharmaceutical Group, Ltd.	410,000	870,835	Jiangxi Copper Co., Ltd. Class H	75,000	87,509
Ctrip.com International, Ltd. ADR (b)	40,100	1,490,517	Kaisa Group Holdings, Ltd. (b)	292,000	93,665
Dali Foods Group Co., Ltd. (e)	180,500	129,869	Kingdee International Software Group Co., Ltd.	174,000	189,457
Datang International Power Generation Co., Ltd. Class H	428,000	108,300	Kingsoft Corp., Ltd.	54,000	102,964
Dongfeng Motor Group Co., Ltd. Class H	186,000	191,588	Kunlun Energy Co., Ltd.	290,000	337,627
ENN Energy Holdings, Ltd.	78,000	677,836	Kweichow Moutai Co., Ltd. Class A	1,700	180,499
Far East Horizon, Ltd.	238,000	226,597	KWG Group Holdings, Ltd.	111,000	101,568
Fosun International, Ltd.	260,500	459,418	Legend Holdings Corp. Class H (e)	60,300	184,948
Future Land Development Holdings, Ltd.	156,000	101,077	Lenovo Group, Ltd.	620,000	453,220
Fuyao Glass Industry Group Co., Ltd. Class H (e)	45,600	165,794	Logan Property Holdings Co., Ltd.	120,000	135,567
GDS Holdings, Ltd. ADR (a)(b)	5,200	182,676	Longfor Group Holdings, Ltd. (b)	128,000	330,432
Geely Automobile Holdings, Ltd.	446,000	889,162	Luye Pharma Group, Ltd. (a)(e)	154,500	138,608
Genscript Biotech Corp. (b)	68,000	114,885	Meitu, Inc. (a)(b)(e)	130,000	91,043
GF Securities Co., Ltd. Class H	93,400	119,840	Metallurgical Corp. of China, Ltd. Class H	400,000	112,462
GOME Retail Holdings, Ltd. (a)(b)	972,000	99,375	Minh Group, Ltd.	68,000	280,694
Great Wall Motor Co., Ltd. Class H (a)	201,000	128,179	MMG, Ltd. (b)	212,000	109,727
Greentown China Holdings, Ltd.	76,000	70,999	Momo, Inc. ADR (b)	13,000	569,400
Greentown Service Group Co., Ltd.	134,000	107,544	NetEase, Inc. ADR	7,000	1,597,750
Guangdong Investment, Ltd.	284,000	504,492	New China Life Insurance Co., Ltd. Class H	72,300	346,952
Guangzhou Automobile Group Co., Ltd. Class H	302,800	335,503	New Oriental Education & Technology Group, Inc. ADR (b)	13,200	976,932
Guangzhou R&F Properties Co., Ltd. Class H	77,600	142,607	Nexteer Automotive Group, Ltd.	84,000	133,114
Guotai Junan Securities Co., Ltd. Class H (e)	52,600	108,226	Noah Holdings, Ltd. ADR (a)(b)	2,500	105,350
Haitian International Holdings, Ltd.	53,000	117,990	People's Insurance Co. Group of China, Ltd. Class H	770,000	346,381
Haitong Securities Co., Ltd. Class H	271,200	246,769	PetroChina Co., Ltd. Class H	1,926,000	1,560,511
Hengan International Group Co., Ltd.	70,000	645,887	PICC Property & Casualty Co., Ltd. Class H	617,700	729,408
HengTen Networks Group, Ltd. (b)	2,024,000	76,305	Ping An Insurance Group Co. of China, Ltd. Class A	14,510	144,564
Hua Hong Semiconductor, Ltd. (e)	37,000	79,722	Ping An Insurance Group Co. of China, Ltd. Class H	478,000	4,856,420
Huaneng Power International, Inc. Class H	388,000	255,364	Postal Savings Bank of China Co., Ltd. Class H (e)	244,000	153,730
Huaneng Renewables Corp., Ltd. Class H	418,629	124,654	Semiconductor Manufacturing International Corp. (b)	249,300	268,897
Huatai Securities Co., Ltd. Class H (b)(e)	115,000	164,897	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	204,000	201,526
Huazhu Group, Ltd. ADR	11,600	374,680	Shanghai Electric Group Co., Ltd. Class H	358,000	127,646
Industrial & Commercial Bank of China, Ltd. Class H	6,356,000	4,646,234	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	33,500	132,075

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	46,620	\$ 63,869	Zhongsheng Group Holdings, Ltd.	50,000	\$ 121,791
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	78,900	197,227	Zhuzhou CRRC Times Electric Co., Ltd. Class H	38,000	217,076
Shenzhen Investment, Ltd.	284,000	90,736	Zijin Mining Group Co., Ltd. Class H	346,000	133,096
Shenzhou International Group Holdings, Ltd.	74,000	949,482	ZTE Corp. Class H (b)	45,800	83,934
Shui On Land, Ltd.	328,000	76,290			140,617,959
Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	66,659	COLOMBIA — 0.1%		
SINA Corp. (b)	5,800	402,984	Bancolumbia SA ADR	500	20,860
Sino-Ocean Group Holding, Ltd.	192,000	84,653	Bancolumbia SA	25,059	269,208
Sinopec Engineering Group Co., Ltd. Class H	115,500	131,960	Bancolumbia SA Preference Shares	45,715	481,877
Sinopec Shanghai Petrochemical Co., Ltd. Class H	210,000	128,283	Cementos Argos SA	35,710	92,600
Sinopharm Group Co., Ltd. Class H	100,000	489,463	Ecopetrol SA ADR	700	18,851
Sinotrans, Ltd. Class H	286,000	116,594	Ecopetrol SA	462,200	627,289
Sinotruk Hong Kong, Ltd. (a)	97,000	211,233	Grupo Argos SA	22,062	121,106
SOHO China, Ltd.	46,000	17,871	Grupo Aval Acciones y Valores SA Preference Shares	302,656	118,743
Sunac China Holdings, Ltd.	223,000	686,820	Grupo de Inversiones Suramericana SA Preference Shares	9,428	107,952
Sunny Optical Technology Group Co., Ltd.	62,300	718,947	Grupo de Inversiones Suramericana SA	24,789	290,183
TAL Education Group ADR (b)	30,600	786,726	Interconexion Electrica SA ESP	32,243	145,286
Tencent Holdings, Ltd.	519,900	21,473,972			2,293,955
Tingyi Cayman Islands Holding Corp.	170,000	312,413	CZECH REPUBLIC — 0.0%		
Tong Ren Tang Technologies Co., Ltd. Class H	51,000	74,692	(g)		
Towngas China Co., Ltd. (b)	88,000	77,036	CEZ A/S	18,134	463,628
TravelSky Technology, Ltd. Class H	107,000	278,272	Komerční banka A/S	6,873	282,082
Tsingtao Brewery Co., Ltd. Class H	38,000	178,712	Moneta Money Bank A/S (e)	43,887	161,536
Uni-President China Holdings, Ltd.	114,000	121,650	O2 Czech Republic A/S	227	2,649
Vipshop Holdings, Ltd. ADR (b)	36,600	228,384			909,895
Want Want China Holdings, Ltd.	450,000	378,982	DENMARK — 1.1%		
Weibo Corp. ADR (a)(b)	4,210	307,877	AP Moller - Maersk A/S Class A	329	431,725
Weichai Power Co., Ltd. Class H	164,000	203,300	AP Moller - Maersk A/S Class B	572	803,607
Wuxi Biologics Cayman, Inc. (b)(e)	43,000	434,951	Carlsberg A/S Class B	10,362	1,243,372
Xinyi Solar Holdings, Ltd. (a)	268,000	82,542	Chr. Hansen Holding A/S	9,405	955,097
Yangzijiang Shipbuilding Holdings, Ltd.	155,200	140,848	Coloplast A/S Class B	11,270	1,152,918
Yanzhou Coal Mining Co., Ltd. Class H	150,000	173,868	Danske Bank A/S	66,114	1,737,200
Yum China Holdings, Inc.	34,900	1,225,339	DSV A/S	17,345	1,577,715
Yuzhou Properties Co., Ltd.	230,000	93,471	Genmab A/S (b)	5,496	864,588
YY, Inc. ADR (b)	4,500	337,140	H Lundbeck A/S	7,583	468,538
Zhaojin Mining Industry Co., Ltd. Class H	95,000	73,573	ISS A/S	14,604	514,069
Zhejiang Expressway Co., Ltd. Class H	114,000	94,843	Novo Nordisk A/S Class B	168,619	7,941,995
ZhongAn Online P&C Insurance Co., Ltd. Class H (b)(e)	23,300	95,137	Novozymes A/S Class B	20,865	1,145,888
			Orsted A/S (e)	18,326	1,245,358
			Pandora A/S	9,949	621,546
			Tryg A/S	8,961	223,175
			Vestas Wind Systems A/S	19,657	1,329,990
			William Demant Holding A/S (b)	9,101	342,190
					22,598,971
			EGYPT — 0.0% (g)		
			Commercial International Bank Egypt SAE	110,237	516,736

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eastern Tobacco	112,565	\$ 117,464	Hermes International	2,867	\$ 1,900,109
ElSewedy Electric Co.	69,110	69,033	ICADE REIT	3,709	342,917
		703,233	Iliad SA	2,145	280,284
FINLAND — 0.7%			Imerys SA	2,719	200,856
Elisa Oyj	14,499	615,186	Ingenico Group SA	4,951	376,318
Fortum Oyj	42,506	1,065,913	Ipsen SA	3,193	537,015
Kone Oyj Class B	30,491	1,629,811	JCDecaux SA	6,672	244,110
Metso Oyj	9,855	349,578	Kering SA	7,127	3,821,956
Neste Oyj	12,340	1,020,503	Klepierre SA REIT	20,838	738,928
Nokia Oyj (c)	441,665	2,450,571	Legrand SA	25,427	1,854,110
Nokia Oyj (e)	74,340	413,079	L'Oreal SA	23,587	5,690,209
Nokian Renkaat Oyj	9,752	399,728	LVMH Moet Hennessy Louis		
Orion Oyj Class B	9,415	356,717	Vuitton SE	25,779	9,120,424
Sampo Oyj Class A	42,050	2,178,311	Natixis SA	91,070	618,165
Stora Enso Oyj Class R	52,686	1,008,184	Orange SA	187,825	2,996,409
UPM-Kymmene Oyj	48,349	1,898,118	Pernod Ricard SA	19,962	3,276,161
Wartsila OYJ Abp	42,147	821,933	Peugeot SA	54,152	1,461,110
		14,207,632	Publicis Groupe SA	19,674	1,176,387
FRANCE — 7.1%			Remy Cointreau SA	2,535	330,362
Accor SA	17,781	913,259	Renault SA	17,274	1,494,749
Aeroports de Paris	3,014	678,797	Rexel SA	24,964	375,059
Air Liquide SA	40,029	5,267,732	Safran SA	31,278	4,384,957
Airbus SE	54,175	6,807,144	Sanofi	104,185	9,264,589
Alstom SA	14,994	670,324	Schneider Electric SE	51,145	4,116,759
Amundi SA (e)	6,238	467,620	SCOR SE	16,986	789,169
Arkema SA	6,889	853,768	SEB SA	1,973	335,954
Atos SE	8,831	1,051,363	Societe BIC SA	1,850	169,431
AXA SA	177,788	4,780,491	Societe Generale SA	72,187	3,099,756
BioMerieux	3,590	299,390	Sodexo SA	8,391	890,213
BNP Paribas SA	104,577	6,402,480	Suez	38,516	547,573
Bollere SA	77,292	333,962	Teleperformance	5,672	1,070,554
Bouygues SA	20,033	866,280	Thales SA	9,869	1,402,478
Bureau Veritas SA	25,576	660,376	TOTAL SA	221,822	14,386,961
Capgemini SE	14,450	1,819,350	Ubisoft Entertainment SA (b)	7,288	790,801
Carrefour SA	52,481	1,005,785	Unibail-Rodamco-Westfield		
Casino Guichard Perrachon SA			(b)(h)	66,520	679,604
(a)	3,845	161,757	Unibail-Rodamco-Westfield (h)	9,828	1,977,344
Cie de Saint-Gobain	47,352	2,042,950	Valeo SA	21,629	939,566
Cie Generale des Etablissements			Veolia Environnement SA	47,054	939,489
Michelin SCA	16,233	1,941,083	Vinci SA	46,532	4,432,927
CNP Assurances	17,239	415,679	Vivendi SA	96,158	2,476,111
Covivio REIT	3,869	403,322	Wendel SA	2,944	438,374
Credit Agricole SA	102,409	1,473,290			146,283,419
Danone SA	57,604	4,462,698	GERMANY — 6.2%		
Dassault Aviation SA	263	486,926	1&1 Drillisch AG	4,635	225,571
Dassault Systemes SE	11,708	1,750,850	adidas AG	17,319	4,242,467
Edenred	21,292	811,907	Allianz SE	40,795	9,097,608
Eiffage SA	7,102	793,221	Axel Springer SE	4,179	281,284
Electricite de France SA	52,931	929,875	BASF SE	85,258	7,580,527
Engie SA	168,856	2,483,938	Bayer AG	86,753	7,709,421
Essilor International Cie			Bayerische Motoren Werke AG	31,206	2,816,658
Generale d'Optique SA	19,216	2,844,604	Bayerische Motoren Werke AG		
Eurazeo SE	5,059	398,688	Preference Shares	4,642	365,017
Eutelsat Communications SA	15,258	360,823	Beiersdorf AG	9,821	1,108,541
Faurecia SA	7,635	459,720	Brenntag AG	14,599	901,420
Gecina SA REIT	4,356	727,555	Commerzbank AG (b)	96,730	1,008,358
Getlink	38,208	488,164	Continental AG	10,488	1,826,662
			Covestro AG (e)	18,777	1,523,610

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Daimler AG	84,868	\$ 5,357,505	Volkswagen AG Preference		
Delivery Hero SE (b)(e)	8,039	386,751	Shares	17,462	\$ 3,074,767
Deutsche Bank AG	179,590	2,050,059	Vonovia SE	44,653	2,182,456
Deutsche Boerse AG	18,248	2,445,908	Wirecard AG	10,791	2,340,050
Deutsche Lufthansa AG	24,117	592,731	Zalando SE (b)(e)	11,226	436,937
Deutsche Post AG	92,760	3,308,717			127,259,281
Deutsche Telekom AG	311,316	5,020,724	GREECE — 0.1%		
Deutsche Wohnen SE	32,939	1,580,847	Alpha Bank AE (b)	126,379	181,872
E.ON SE	208,858	2,129,927	Eurobank Ergasias SA (b)	144,579	108,985
Evonik Industries AG	16,655	596,786	FF Group (b)(d)	122	340
Fraport AG Frankfurt Airport			Hellenic Telecommunications		
Services Worldwide	4,505	398,197	Organization SA	21,711	266,547
Fresenius Medical Care AG &			JUMBO SA	9,840	146,293
Co. KGaA	20,477	2,106,789	Motor Oil Hellas Corinth		
Fresenius SE & Co. KGaA	39,215	2,880,468	Refineries SA	5,457	142,612
Fuchs Petrolub SE Preference			National Bank of Greece SA (b)	41,872	85,110
Shares	6,074	339,484	OPAP SA	26,292	276,065
GEA Group AG	17,601	627,208	Piraeus Bank SA (b)	26,223	57,261
Hannover Rueck SE	5,451	770,523	Titan Cement Co. SA	4,041	100,209
HeidelbergCement AG	13,510	1,056,376			1,365,294
Henkel AG & Co. KGaA			HONG KONG — 2.4%		
Preference Shares	16,945	1,988,827	AIA Group, Ltd.	1,118,800	9,994,265
Henkel AG & Co. KGaA	9,407	999,203	Alibaba Pictures Group, Ltd.		
HOCHTIEF AG	1,698	281,634	(a)(b)	1,680,000	229,728
HUGO BOSS AG	6,469	498,311	ASM Pacific Technology, Ltd.	26,700	271,951
Infineon Technologies AG	105,079	2,388,503	Bank of East Asia, Ltd.	103,299	385,479
Innogy SE (e)	2,772	123,925	China First Capital Group, Ltd.		
Innogy SE (b)	11,409	484,344	(b)	278,000	149,216
KION Group AG	7,102	436,700	China Gas Holdings, Ltd.	163,000	461,405
KS AG	16,198	340,157	China Resources Cement		
Lanxess AG	7,361	539,321	Holdings, Ltd.	172,000	200,248
Linde AG	16,927	4,004,885	China State Construction		
MAN SE	3,080	335,025	International Holdings, Ltd.	184,750	195,259
Merck KGaA	11,996	1,240,068	China Traditional Chinese		
METRO AG	15,737	246,760	Medicine Holdings Co., Ltd.	200,000	135,976
MTU Aero Engines AG	4,909	1,106,720	CK Asset Holdings, Ltd.	230,524	1,730,793
Muenchener			CK Hutchison Holdings, Ltd.	244,024	2,812,939
Rueckversicherungs-Gesellschaft			CK Infrastructure Holdings, Ltd.	54,500	431,827
AG in Muenchen	13,631	3,020,030	CLP Holdings, Ltd.	148,500	1,739,323
OSRAM Licht AG	7,883	313,688	Dairy Farm International		
Porsche Automobil Holding SE			Holdings, Ltd.	29,600	266,400
Preference Shares	14,130	951,895	Fullshare Holdings, Ltd. (a)(b)	625,000	300,323
ProSiebenSat.1 Media SE	22,536	585,547	Galaxy Entertainment Group,		
Puma SE	898	443,286	Ltd.	212,000	1,345,167
QIAGEN NV (b)	21,785	824,887	GCL-Poly Energy Holdings, Ltd.		
RWE AG	48,660	1,201,020	(a)(b)	1,071,000	75,279
SAP SE	91,212	11,229,926	Haier Electronics Group Co.,		
Sartorius AG Preference Shares	3,102	503,695	Ltd. (b)	110,000	298,726
Schaeffler AG Preference Shares	15,093	193,011	Hanergy Thin Film Power Group,		
Siemens AG	70,890	9,085,252	Ltd. (b)(f)	68,000	—
Siemens Healthineers AG (b)(e)	15,157	666,784	Hang Lung Group, Ltd.	95,000	252,527
Symrise AG	11,575	1,056,995	Hang Lung Properties, Ltd.	195,000	381,283
Telefonica Deutschland Holding			Hang Seng Bank, Ltd.	68,800	1,869,274
AG	64,992	274,852	Henderson Land Development		
ThyssenKrupp AG	38,085	961,684	Co., Ltd.	127,606	641,707
TUI AG	41,302	793,356	HK Electric Investments & HK		
Uniper SE	20,158	620,692	Electric Investments, Ltd. (a)	246,664	249,031
United Internet AG	11,995	567,737	HKT Trust & HKT, Ltd.	318,000	437,281
Volkswagen AG	3,328	580,207			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hong Kong & China Gas Co., Ltd.	836,550	\$ 1,661,361	INDIA — 2.0%		
Hong Kong Exchanges & Clearing, Ltd.	108,532	3,106,898	Adani Ports & Special Economic Zone, Ltd.	52,116	\$ 236,495
Hongkong Land Holdings, Ltd.	113,200	749,384	Ambuja Cements, Ltd.	52,062	160,948
Hysan Development Co., Ltd.	48,000	242,610	Ashok Leyland, Ltd.	96,463	158,421
Jardine Matheson Holdings, Ltd.	19,400	1,217,350	Asian Paints, Ltd.	24,080	427,853
Jardine Strategic Holdings, Ltd.	21,200	769,560	Aurobindo Pharma, Ltd.	23,836	244,312
Jiayuan International Group, Ltd.	87,156	149,253	Avenue Supermarts, Ltd. (b)(e)	10,923	210,353
Kerry Properties, Ltd.	75,500	256,173	Axis Bank, Ltd. (b)	162,493	1,381,717
Kingboard Holdings, Ltd.	56,000	182,852	Bajaj Auto, Ltd.	8,686	322,325
Kingboard Laminates Holdings, Ltd.	95,000	84,257	Bajaj Finance, Ltd.	16,741	503,119
Lee & Man Paper Manufacturing, Ltd.	156,000	144,738	Bajaj Finserv, Ltd.	3,439	285,975
Li & Fung, Ltd.	530,000	118,532	Bharat Forge, Ltd.	16,336	135,619
Link REIT.	197,500	1,944,737	Bharat Heavy Electricals, Ltd.	73,012	69,044
Melco Resorts & Entertainment, Ltd. ADR.	23,130	489,200	Bharat Petroleum Corp., Ltd.	61,945	320,407
MTR Corp., Ltd.	143,488	755,499	Bharti Airtel, Ltd.	126,484	593,248
New World Development Co., Ltd.	570,324	778,420	Bharti Infratel, Ltd.	71,218	257,599
Nine Dragons Paper Holdings, Ltd.	143,000	154,606	Bosch, Ltd.	698	190,989
NWS Holdings, Ltd.	140,968	278,877	Britannia Industries, Ltd.	2,757	222,528
PCCW, Ltd.	337,000	196,389	Cadila Healthcare, Ltd.	27,349	146,007
Power Assets Holdings, Ltd.	121,000	842,758	Cipla, Ltd.	30,767	275,880
Sands China, Ltd.	218,400	989,441	Coal India, Ltd.	61,898	228,072
Shanghai Industrial Holdings, Ltd.	53,000	117,448	Container Corp. Of India, Ltd.	14,570	126,626
Shangri-La Asia, Ltd.	100,000	148,756	Dabur India, Ltd.	47,756	282,557
Shenzhen International Holdings, Ltd.	80,500	166,249	Dr Reddy's Laboratories, Ltd.	12,175	424,924
Shimao Property Holdings, Ltd.	90,500	225,761	Eicher Motors, Ltd.	1,089	364,287
Sino Biopharmaceutical, Ltd.	648,000	604,532	GAIL India, Ltd.	65,126	341,397
Sino Land Co., Ltd.	323,273	554,425	GAIL India, Ltd. GDR	711	22,539
SJM Holdings, Ltd.	218,000	201,705	Glenmark Pharmaceuticals, Ltd.	6,301	54,761
SSY Group, Ltd.	132,000	127,531	Godrej Consumer Products, Ltd.	31,261	333,789
Sun Art Retail Group, Ltd.	251,500	327,195	Grasim Industries, Ltd.	33,219	465,153
Sun Hung Kai Properties, Ltd.	147,500	2,148,909	Havells India, Ltd.	19,396	158,588
Swire Pacific, Ltd. Class A	52,500	575,327	HCL Technologies, Ltd.	54,123	810,800
Swire Properties, Ltd.	102,200	387,255	Hero MotoCorp, Ltd.	4,570	183,661
Techtronic Industries Co., Ltd.	123,000	785,953	Hindalco Industries, Ltd.	105,540	332,533
WH Group, Ltd. (e)	829,000	583,751	Hindustan Petroleum Corp., Ltd.	38,951	135,085
Wharf Holdings, Ltd.	130,000	353,870	Hindustan Unilever, Ltd.	59,911	1,327,067
Wharf Real Estate Investment Co., Ltd.	121,000	780,905	Housing Development Finance Corp., Ltd.	150,310	3,628,673
Wheelock & Co., Ltd.	67,000	402,005	ICICI Bank, Ltd. ADR	3,933	33,391
Yue Yuen Industrial Holdings, Ltd.	56,500	157,047	ICICI Bank, Ltd.	212,837	898,443
Yuexiu Property Co., Ltd.	600,000	107,350	Indiabulls Housing Finance, Ltd.	26,026	306,970
		<u>48,724,276</u>	Indian Oil Corp., Ltd.	126,248	268,205
HUNGARY — 0.1%			Infosys, Ltd. ADR	14,600	148,482
MOL Hungarian Oil & Gas PLC.	31,397	338,242	Infosys, Ltd.	309,416	3,123,185
OTP Bank Nyrt.	20,801	770,873	InterGlobe Aviation, Ltd. (e)	8,111	92,198
Richter Gedeon Nyrt	14,827	277,402	ITC, Ltd.	314,781	1,297,728
		<u>1,386,517</u>	JSW Steel, Ltd.	84,590	443,429
			Larsen & Toubro, Ltd., GDR (c)	3,180	55,141
			Larsen & Toubro, Ltd.	41,476	729,678
			LIC Housing Finance, Ltd.	27,542	158,303
			Lupin, Ltd.	24,227	301,960
			Mahindra & Mahindra Financial Services, Ltd.	27,266	150,943
			Mahindra & Mahindra, Ltd. GDR.	3,302	38,633
			Mahindra & Mahindra, Ltd.	70,227	837,512
			Marico, Ltd.	31,723	144,852

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Maruti Suzuki India, Ltd.	9,608	\$ 970,277	Charoen Pokphand Indonesia		
Motherson Sumi Systems, Ltd. . .	54,804	194,146	Tbk PT	573,000	\$ 195,147
Nestle India, Ltd.	2,089	278,957	Gudang Garam Tbk PT.	43,700	217,158
NTPC, Ltd.	178,903	414,495	Hanjaya Mandala Sampoerna		
Oil & Natural Gas Corp., Ltd. . .	147,556	363,648	Tbk PT	833,400	215,320
Page Industries, Ltd.	490	226,445	Indah Kiat Pulp & Paper Corp.		
Petronet LNG, Ltd.	45,619	141,155	Tbk PT	239,400	278,736
Pidilite Industries, Ltd.	10,715	154,177	Indocement Tunggal Prakarsa		
Piramal Enterprises, Ltd.	7,347	233,008	Tbk PT	115,500	143,392
Power Grid Corp. of India, Ltd. . .	137,352	356,786	Indofood CBP Sukses Makmur		
Reliance Industries, Ltd., GDR			Tbk PT	115,000	68,106
(c)(e)	6,884	236,465	Indofood Sukses Makmur Tbk		
Reliance Industries, Ltd.	247,394	4,280,848	PT	409,500	162,135
Rural Electrification Corp., Ltd. .	54,149	73,578	Jasa Marga Persero Tbk PT	13,875	4,162
Shree Cement, Ltd.	574	134,532	Kalbe Farma Tbk PT	1,941,600	179,808
Shriram Transport Finance Co.,			Matahari Department Store Tbk		
Ltd.	9,802	155,785	PT	247,100	114,832
Siemens, Ltd.	6,013	78,035	Pakuwon Jati Tbk PT	1,357,000	46,898
State Bank of India (b)	155,901	570,999	Perusahaan Gas Negara Persero		
State Bank of India GDR (b) . . .	1,020	37,689	Tbk	1,274,900	192,499
Sun Pharmaceutical Industries,			Semen Indonesia Persero Tbk		
Ltd.	77,071	662,636	PT	331,000	220,459
Tata Consultancy Services, Ltd. .	82,662	2,492,746	Surya Citra Media Tbk PT.	511,200	64,322
Tata Motors, Ltd. ADR (b).	1,078	16,558	Telekomunikasi Indonesia		
Tata Motors, Ltd. (b)	143,863	444,548	Persero Tbk PT	4,572,400	1,116,903
Tata Power Co., Ltd.	115,538	104,955	Tower Bersama Infrastructure		
Tata Steel, Ltd.	25,361	202,846	Tbk PT	16,500	6,228
Tata Steel, Ltd. GDR	1,300	10,296	Unilever Indonesia Tbk PT	125,000	394,465
Tech Mahindra, Ltd.	49,927	514,491	United Tractors Tbk PT.	146,700	324,873
Titan Co., Ltd.	27,157	301,241	Waskita Karya Persero Tbk PT . .	124,000	14,146
UltraTech Cement, Ltd.	8,609	483,239			8,818,257
United Spirits, Ltd. (b)	25,960	184,127	IRELAND — 0.4%		
UPL, Ltd.	31,100	285,151	AerCap Holdings NV (b)	11,123	639,795
Vedanta, Ltd.	114,419	366,744	AIB Group PLC	83,592	428,176
Vedanta, Ltd. ADR	1,433	18,342	Bank of Ireland Group PLC (b). .	92,401	707,800
Vodafone Idea, Ltd. (b).	210,934	113,047	CRH PLC	79,344	2,597,013
Wipro, Ltd. ADR (a)	5,876	30,614	James Hardie Industries PLC . . .	42,756	648,421
Wipro, Ltd.	95,255	424,305	Kerry Group PLC Class A	14,306	1,582,713
Yes Bank, Ltd.	163,001	413,967	Paddy Power Betfair PLC	7,402	631,910
Zee Entertainment Enterprises,			Ryanair Holdings PLC ADR (b) .	2,363	226,943
Ltd.	51,854	314,815	Smurfit Kappa Group PLC	19,652	777,446
		40,678,097			8,240,217
INDONESIA — 0.4%			ISRAEL — 0.4%		
Adaro Energy Tbk PT.	1,258,000	154,913	Azrieli Group, Ltd.	2,906	149,288
Astra International Tbk PT	1,769,100	872,589	Bank Hapoalim BM.	96,523	707,159
Bank Central Asia Tbk PT	896,000	1,452,096	Bank Leumi Le-Israel BM.	145,133	957,522
Bank Danamon Indonesia Tbk			Bezeq The Israeli		
PT	361,600	174,715	Telecommunication Corp.,		
Bank Mandiri Persero Tbk PT . .	1,631,400	736,246	Ltd.	135,675	156,077
Bank Negara Indonesia Persero			Check Point Software		
Tbk PT	651,900	323,730	Technologies, Ltd. (b).	11,810	1,389,683
Bank Rakyat Indonesia Persero			Elbit Systems, Ltd.	2,126	269,653
Tbk PT	5,066,600	1,071,019	Frutarom Industries, Ltd.	3,466	358,877
Bank Tabungan Negara Persero			Israel Chemicals, Ltd.	73,453	448,451
Tbk PT	370,200	65,338	Mizrahi Tefahot Bank, Ltd.	9,263	162,323
Bumi Serpong Damai Tbk PT			Nice, Ltd. (b)	6,158	696,886
(b)	103,500	8,022	Teva Pharmaceutical Industries,		
			Ltd. ADR.	46,753	1,007,059

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Teva Pharmaceutical Industries, Ltd.	44,182	\$ 968,767	Chubu Electric Power Co., Inc.	62,400	\$ 944,089
			Chugai Pharmaceutical Co., Ltd.	20,900	1,343,223
			Chugoku Electric Power Co., Inc. (a)	32,000	411,322
		7,271,745	Coca-Cola Bottlers Japan Holdings, Inc.	13,200	353,286
ITALY — 1.3%			Concordia Financial Group, Ltd.	106,900	524,218
Assicurazioni Generali SpA	111,294	1,923,507	Credit Saison Co., Ltd.	12,000	195,765
Atlantia SpA	46,846	972,335	CyberAgent, Inc.	8,900	474,050
Davide Campari-Milano SpA	50,761	432,463	CYBERDYNE, Inc. (a)(b)	5,300	41,855
Enel SpA	740,899	3,796,764	Dai Nippon Printing Co., Ltd.	21,300	495,440
Eni SpA	237,926	4,499,546	Daicel Corp.	24,500	284,721
Ferrari NV	11,738	1,616,955	Daifuku Co., Ltd. (a)	10,100	514,848
Intesa Sanpaolo SpA	1,394,857	3,565,897	Dai-ichi Life Holdings, Inc.	96,100	2,001,361
Leonardo SpA	40,572	489,151	Daiichi Sankyo Co., Ltd.	51,800	2,246,027
Luxottica Group SpA	15,945	1,083,797	Daikin Industries, Ltd.	23,000	3,062,684
Mediobanca Banca di Credito Finanziario SpA	54,081	540,461	Daito Trust Construction Co., Ltd.	6,300	810,622
Moncler SpA	15,605	672,445	Daiwa House Industry Co., Ltd.	50,500	1,497,416
Pirelli & C SpA (b)(e)	34,961	293,509	Daiwa House REIT Investment Corp.	169	386,698
Poste Italiane SpA (e)	45,660	364,980	Daiwa Securities Group, Inc.	141,000	858,029
Prysmian SpA	20,393	475,150	DeNA Co., Ltd.	7,100	125,454
Recordati SpA	8,823	298,829	Denso Corp.	42,100	2,223,515
Snam SpA	212,451	885,628	Dentsu, Inc.	20,600	955,778
Telecom Italia SpA/Milano (b)	1,076,175	653,738	Disco Corp.	2,300	385,139
Telecom Italia SpA/Milano	579,163	311,728	Don Quijote Holdings Co., Ltd.	11,900	602,412
Terna Rete Elettrica Nazionale SpA	135,410	723,639	East Japan Railway Co.	28,800	2,676,269
UniCredit SpA	188,938	2,844,968	Eisai Co., Ltd.	24,400	2,375,877
		26,445,490	Electric Power Development Co., Ltd.	12,800	354,413
JAPAN — 15.9%			FamilyMart UNY Holdings Co., Ltd.	6,700	697,812
ABC-Mart, Inc. (a)	2,900	161,359	FANUC Corp.	17,800	3,356,746
Acom Co., Ltd. (a)	36,100	145,563	Fast Retailing Co., Ltd.	5,300	2,702,610
Aeon Co., Ltd.	57,400	1,383,391	Fuji Electric Co., Ltd.	10,800	432,628
AEON Financial Service Co., Ltd. (a)	10,500	217,516	FUJIFILM Holdings Corp.	37,300	1,679,707
Aeon Mall Co., Ltd.	8,700	149,513	Fujitsu, Ltd.	18,000	1,282,986
AGC, Inc.	15,900	660,021	Fukuoka Financial Group, Inc.	15,800	434,696
Air Water, Inc.	11,600	212,933	Hakuhodo DY Holdings, Inc.	17,800	312,325
Aisin Seiki Co., Ltd.	16,600	808,188	Hamamatsu Photonics KK.	14,400	573,667
Ajinomoto Co., Inc.	51,100	877,497	Hankyu Hanshin Holdings, Inc.	22,800	808,945
Alfresa Holdings Corp.	16,400	438,931	Hikari Tsushin, Inc.	1,900	375,701
Alps Electric Co., Ltd.	16,900	429,400	Hino Motors, Ltd.	19,900	217,948
Amada Holdings Co., Ltd.	29,700	317,173	Hirose Electric Co., Ltd.	2,800	306,167
ANA Holdings, Inc.	10,100	353,013	Hisamitsu Pharmaceutical Co., Inc.	5,400	414,086
Aozora Bank, Ltd.	11,600	414,632	Hitachi Chemical Co., Ltd.	7,900	160,872
Asahi Group Holdings, Ltd.	34,800	1,508,914	Hitachi Construction Machinery Co., Ltd.	9,300	311,133
Asahi Kasei Corp.	114,500	1,736,880	Hitachi High-Technologies Corp.	5,400	186,125
Asics Corp.	12,400	184,933	Hitachi Metals, Ltd.	16,600	205,627
Astellas Pharma, Inc.	183,300	3,198,491	Hitachi, Ltd.	87,400	2,970,146
Bandai Namco Holdings, Inc.	18,100	703,539	Honda Motor Co., Ltd.	149,700	4,532,450
Bank of Kyoto, Ltd.	4,400	229,713	Hoshizaki Corp.	4,500	465,907
Benesse Holdings, Inc.	6,600	187,974	Hoya Corp.	35,000	2,079,940
Bridgestone Corp.	57,300	2,165,681	Hulic Co., Ltd.	22,800	223,815
Brother Industries, Ltd.	19,300	381,293	Idemitsu Kosan Co., Ltd.	13,800	730,184
Calbee, Inc.	6,100	200,854			
Canon, Inc.	92,800	2,949,404			
Casio Computer Co., Ltd. (a)	17,500	286,107			
Central Japan Railway Co.	13,700	2,853,739			
Chiba Bank, Ltd.	57,000	389,418			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
IHI Corp.	12,900	\$ 488,925	Kyushu Railway Co.	13,300	\$ 405,142
Iida Group Holdings Co., Ltd. (a)	13,400	238,424	Lawson, Inc. (a)	3,700	225,417
Inpex Corp.	101,700	1,268,732	LINE Corp. (a)(b)	6,300	266,232
Isetan Mitsukoshi Holdings, Ltd. (a)	29,400	361,078	Lion Corp.	23,500	522,199
Isuzu Motors, Ltd.	49,400	778,936	LIXIL Group Corp.	21,400	412,230
ITOCHU Corp.	132,300	2,422,714	M3, Inc.	40,000	907,866
J Front Retailing Co., Ltd.	21,300	330,606	Mabuchi Motor Co., Ltd.	4,500	181,648
Japan Airlines Co., Ltd.	10,200	366,746	Makita Corp.	21,300	1,067,016
Japan Airport Terminal Co., Ltd.	5,500	250,341	Marubeni Corp.	153,300	1,403,636
Japan Exchange Group, Inc.	49,600	864,621	Marui Group Co., Ltd.	15,200	375,233
Japan Post Bank Co., Ltd.	33,400	394,913	Maruichi Steel Tube, Ltd.	5,100	166,356
Japan Post Holdings Co., Ltd.	142,100	1,691,413	Mazda Motor Corp. (a)	55,300	664,077
Japan Prime Realty Investment Corp. REIT	75	267,421	McDonald's Holdings Co. Japan, Ltd.	5,000	219,659
Japan Real Estate Investment Corp. REIT	118	619,166	Mebuki Financial Group, Inc.	66,600	230,434
Japan Retail Fund Investment Corp. REIT	222	402,819	Medipal Holdings Corp.	13,000	271,365
Japan Tobacco, Inc.	99,400	2,595,593	MEIJI Holdings Co., Ltd.	11,500	772,505
JFE Holdings, Inc.	48,300	1,108,580	MINEBEA MITSUMI, Inc.	34,700	629,326
JGC Corp.	20,200	463,452	MISUMI Group, Inc.	25,600	662,623
JSR Corp.	14,500	270,762	Mitsubishi Chemical Holdings Corp.	130,100	1,245,620
JTEKT Corp.	23,200	339,672	Mitsubishi Corp.	122,200	3,766,538
JXTG Holdings, Inc.	303,300	2,291,873	Mitsubishi Electric Corp.	169,900	2,328,207
Kajima Corp.	43,000	625,021	Mitsubishi Estate Co., Ltd.	111,800	1,901,638
Kakaku.com, Inc.	13,300	260,180	Mitsubishi Gas Chemical Co., Inc.	13,400	285,377
Kamigumi Co., Ltd.	10,700	235,883	Mitsubishi Heavy Industries, Ltd.	28,000	1,081,446
Kaneka Corp.	5,200	240,349	Mitsubishi Materials Corp.	8,400	251,072
Kansai Electric Power Co., Inc.	67,600	1,019,490	Mitsubishi Motors Corp.	64,600	456,127
Kansai Paint Co., Ltd. (a)	20,900	385,303	Mitsubishi Tanabe Pharma Corp.	25,300	423,207
Kao Corp.	44,800	3,618,393	Mitsubishi UFJ Financial Group, Inc.	1,075,100	6,711,744
Kawasaki Heavy Industries, Ltd.	15,500	437,360	Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	240,895
KDDI Corp.	165,900	4,584,761	Mitsui & Co., Ltd.	150,900	2,684,276
Keihan Holdings Co., Ltd.	11,300	431,765	Mitsui Chemicals, Inc.	18,500	462,724
Keikyu Corp. (a)	19,700	359,191	Mitsui Fudosan Co., Ltd.	80,000	1,893,912
Keio Corp.	9,600	525,703	Mitsui OSK Lines, Ltd. (a)	8,600	250,993
Keisei Electric Railway Co., Ltd.	12,100	426,113	Mizuho Financial Group, Inc.	2,218,200	3,870,645
Keyence Corp.	8,800	5,111,802	MS&AD Insurance Group Holdings, Inc.	43,100	1,439,639
Kikkoman Corp.	14,800	880,821	Murata Manufacturing Co., Ltd.	17,000	2,613,945
Kintetsu Group Holdings Co., Ltd.	17,800	716,168	Nabtesco Corp.	8,500	225,998
Kirin Holdings Co., Ltd.	77,500	1,986,200	Nagoya Railroad Co., Ltd.	15,500	384,003
Kobayashi Pharmaceutical Co., Ltd.	4,300	316,485	NEC Corp.	25,100	693,877
Kobe Steel, Ltd.	23,600	209,852	Nexon Co., Ltd. (b)	39,000	509,882
Koito Manufacturing Co., Ltd.	9,000	591,099	NGK Insulators, Ltd.	21,900	361,321
Komatsu, Ltd. (a)	85,300	2,595,385	NGK Spark Plug Co., Ltd.	14,400	419,633
Konami Holdings Corp.	8,200	321,257	NH Foods, Ltd.	7,500	276,995
Konica Minolta, Inc.	50,300	534,951	Nidec Corp.	20,900	3,007,532
Kose Corp.	3,100	590,879	Nikon Corp.	27,400	515,024
Kubota Corp.	94,500	1,606,546	Nintendo Co., Ltd.	10,700	3,905,639
Kuraray Co., Ltd.	28,700	431,568	Nippon Building Fund, Inc. REIT	121	699,890
Kurita Water Industries, Ltd.	8,800	256,442	Nippon Electric Glass Co., Ltd.	7,500	236,057
Kyocera Corp.	28,700	1,723,238	Nippon Express Co., Ltd.	8,100	531,989
Kyowa Hakko Kirin Co., Ltd.	26,900	504,205	Nippon Paint Holdings Co., Ltd.	13,500	503,940
Kyushu Electric Power Co., Inc.	45,300	546,783	Nippon Prologis REIT, Inc.	152	300,962

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nippon Steel & Sumitomo Metal Corp.	68,300	\$ 1,445,253	Sharp Corp.	15,400	\$ 313,057
Nippon Telegraph & Telephone Corp.	62,500	2,823,876	Shimadzu Corp.	20,800	651,917
Nippon Yusen KK	12,400	233,295	Shimamura Co., Ltd.	1,700	161,342
Nissan Chemical Corp.	12,600	665,581	Shimano, Inc.	7,000	1,128,406
Nissan Motor Co., Ltd.	206,700	1,935,339	Shimizu Corp.	45,000	410,838
Nisshin Seifun Group, Inc.	22,000	482,282	Shin-Etsu Chemical Co., Ltd.	33,800	2,995,087
Nissin Foods Holdings Co., Ltd.	5,100	350,671	Shinsei Bank, Ltd.	14,900	243,600
Nitori Holdings Co., Ltd.	7,400	1,061,610	Shionogi & Co., Ltd.	26,900	1,758,204
Nitto Denko Corp.	15,100	1,132,118	Shiseido Co., Ltd.	34,200	2,649,345
NOK Corp.	8,300	142,565	Shizuoka Bank, Ltd.	53,000	475,943
Nomura Holdings, Inc.	324,500	1,550,435	Showa Denko KK	12,100	667,932
Nomura Real Estate Holdings, Inc.	11,300	228,219	Showa Shell Sekiyu KK	16,500	349,654
Nomura Real Estate Master Fund, Inc. REIT	317	433,142	SMC Corp.	5,100	1,632,575
Nomura Research Institute, Ltd.	10,800	545,776	SoftBank Group Corp.	76,700	7,745,292
NSK, Ltd.	38,700	443,610	Sohgo Security Services Co., Ltd.	6,500	285,843
NTT Data Corp.	61,400	850,308	Sompo Holdings, Inc.	31,400	1,337,717
NTT DOCOMO, Inc.	120,000	3,227,539	Sony Corp.	117,900	7,230,633
Obayashi Corp.	62,900	595,857	Sony Financial Holdings, Inc.	13,400	295,405
Obic Co., Ltd.	6,600	624,642	Stanley Electric Co., Ltd.	12,300	420,703
Odakyu Electric Railway Co., Ltd. (a)	28,400	672,089	Start Today Co., Ltd.	19,400	587,542
Oji Holdings Corp.	87,000	631,906	Subaru Corp.	55,300	1,694,273
Olympus Corp.	27,200	1,062,042	SUMCO Corp.	23,600	342,411
Omron Corp.	17,900	756,438	Sumitomo Chemical Co., Ltd.	147,000	860,633
Ono Pharmaceutical Co., Ltd.	39,100	1,106,717	Sumitomo Corp.	106,500	1,776,328
Oracle Corp. Japan	3,300	266,127	Sumitomo Dainippon Pharma Co., Ltd. (a)	15,000	344,544
Oriental Land Co., Ltd.	19,600	2,049,989	Sumitomo Electric Industries, Ltd.	65,900	1,033,885
ORIX Corp.	118,100	1,915,219	Sumitomo Heavy Industries, Ltd.	10,200	364,141
Osaka Gas Co., Ltd.	36,700	716,003	Sumitomo Metal Mining Co., Ltd.	21,600	758,001
Otsuka Corp.	7,800	291,165	Sumitomo Mitsui Financial Group, Inc.	122,000	4,925,756
Otsuka Holdings Co., Ltd.	35,300	1,779,840	Sumitomo Mitsui Trust Holdings, Inc.	30,700	1,263,839
Panasonic Corp.	204,100	2,378,187	Sumitomo Realty & Development Co., Ltd.	31,000	1,113,527
Park24 Co., Ltd.	10,500	317,538	Sumitomo Rubber Industries, Ltd.	14,000	210,151
Pola Orbis Holdings, Inc.	8,100	295,946	Sundrug Co., Ltd.	5,700	203,491
Rakuten, Inc. (a)	89,400	685,386	Suntory Beverage & Food, Ltd.	11,300	478,523
Recruit Holdings Co., Ltd.	101,500	3,388,546	Suzuken Co., Ltd.	6,500	308,447
Renesas Electronics Corp. (b)	78,800	492,565	Suzuki Motor Corp.	30,800	1,764,726
Resona Holdings, Inc.	193,000	1,084,579	Sysmex Corp.	16,400	1,412,088
Ricoh Co., Ltd.	69,700	748,638	T&D Holdings, Inc.	48,900	807,215
Rinnai Corp.	2,300	175,358	Taiheiyo Cement Corp.	12,400	389,189
Rohm Co., Ltd.	8,900	648,783	Taisei Corp.	19,400	884,729
Ryohin Keikaku Co., Ltd.	2,200	654,664	Taisho Pharmaceutical Holdings Co., Ltd.	2,900	354,633
Sankyo Co., Ltd.	3,800	148,708	Taiyo Nippon Sanso Corp.	9,900	148,171
Santen Pharmaceutical Co., Ltd.	29,700	470,922	Takashimaya Co., Ltd.	11,500	194,291
SBI Holdings, Inc.	20,300	630,884	Takeda Pharmaceutical Co., Ltd.	64,100	2,743,233
Secom Co., Ltd.	19,100	1,557,461	TDK Corp.	12,200	1,330,792
Sega Sammy Holdings, Inc.	18,200	268,389	Teijin, Ltd.	16,100	308,860
Seibu Holdings, Inc.	23,900	429,878	Temp Holdings Co., Ltd. (a)	17,000	398,864
Seiko Epson Corp. (a)	22,600	385,604	Terumo Corp.	29,400	1,741,973
Sekisui Chemical Co., Ltd.	32,100	592,346	THK Co., Ltd.	9,000	229,150
Sekisui House, Ltd.	56,200	857,213			
Seven & i Holdings Co., Ltd.	68,100	3,033,728			
Seven Bank, Ltd.	42,900	135,591			
SG Holdings Co., Ltd.	8,400	220,159			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tobu Railway Co., Ltd.	15,700	\$ 464,428	Wynn Macau, Ltd.	116,000	\$ 266,841
Toho Co., Ltd.	12,900	404,882			401,856
Toho Gas Co., Ltd.	5,800	220,337	MALAYSIA — 0.6%		
Tohoku Electric Power Co., Inc.	37,000	502,302	AirAsia Group Bhd	140,400	107,204
Tokio Marine Holdings, Inc.	62,100	3,081,901	Alliance Bank Malaysia Bhd	140,600	142,010
Tokyo Century Corp.	3,700	229,978	AMMB Holdings Bhd	132,400	132,128
Tokyo Electric Power Co. Holdings, Inc. (b).	118,200	580,672	Astro Malaysia Holdings Bhd.	13,200	4,689
Tokyo Electron, Ltd. (a)	15,100	2,075,195	Axiata Group Bhd	281,225	309,867
Tokyo Gas Co., Ltd.	37,200	914,566	British American Tobacco Malaysia Bhd	23,500	180,118
Tokyo Tatemono Co., Ltd.	18,500	225,743	CIMB Group Holdings Bhd	423,405	614,876
Tokyu Corp.	51,000	933,028	Dialog Group Bhd	282,300	238,064
Tokyu Fudosan Holdings Corp.	46,300	322,838	DiGi.Com Bhd	316,000	368,037
Toppan Printing Co., Ltd.	22,000	353,480	FGV Holdings Bhd	4,700	1,760
Toray Industries, Inc.	130,600	981,354	Fraser & Neave Holdings Bhd	17,600	160,414
Toshiba Corp. (b)	58,900	1,703,451	Gamuda Bhd	128,616	104,422
Tosoh Corp.	23,700	365,145	Genting Bhd	190,200	358,937
TOTO, Ltd. (a)	15,300	635,115	Genting Malaysia Bhd	259,500	312,892
Toyo Seikan Group Holdings, Ltd.	12,700	263,537	Genting Plantations Bhd	900	2,064
Toyo Suisan Kaisha, Ltd.	8,000	310,252	HAP Seng Consolidated Bhd	66,200	158,362
Toyoda Gosei Co., Ltd.	5,300	130,884	Hartalega Holdings Bhd	138,200	221,067
Toyota Industries Corp.	15,300	905,190	Hong Leong Bank Bhd	49,032	243,827
Toyota Motor Corp.	208,500	13,023,793	Hong Leong Financial Group Bhd	20,700	96,535
Toyota Tsusho Corp.	19,200	725,166	IHH Healthcare Bhd	185,200	233,150
Trend Micro, Inc.	10,800	695,057	IJM Corp. Bhd	331,300	144,096
Tsuruha Holdings, Inc.	3,600	443,404	IOI Corp. Bhd	149,800	164,333
Unicharm Corp.	37,900	1,253,935	IOI Properties Group Bhd	38,750	15,637
United Urban Investment Corp. REIT	258	404,995	Kuala Lumpur Kepong Bhd	43,300	261,150
USS Co., Ltd.	19,200	356,498	Malayan Banking Bhd	391,599	926,363
West Japan Railway Co.	14,400	1,004,203	Malaysia Airports Holdings Bhd.	66,124	142,202
Yahoo! Japan Corp.	270,100	972,584	Maxis Bhd.	176,500	249,066
Yakult Honsha Co., Ltd.	10,700	877,026	MISC Bhd.	86,500	126,662
Yamada Denki Co., Ltd. (a)	47,700	241,471	My EG Services Bhd	269,700	114,045
Yamaguchi Financial Group, Inc. (a)	19,000	207,087	Nestle Malaysia Bhd	6,300	222,863
Yamaha Corp.	13,700	726,099	Petronas Chemicals Group Bhd.	247,800	560,446
Yamaha Motor Co., Ltd.	26,700	748,686	Petronas Dagangan Bhd	22,600	143,404
Yamato Holdings Co., Ltd. (a)	34,300	1,053,294	Petronas Gas Bhd	48,700	222,407
Yamazaki Baking Co., Ltd.	10,300	206,209	PPB Group Bhd	44,280	179,538
Yaskawa Electric Corp.	22,100	656,667	Press Metal Aluminium Holdings Bhd	136,100	159,827
Yokogawa Electric Corp.	20,000	423,119	Public Bank Bhd	265,700	1,605,050
Yokohama Rubber Co., Ltd.	10,800	232,858	RHB Capital Bhd	128,959	168,268
		328,110,549	Sime Darby Bhd	142,535	89,892
LUXEMBOURG — 0.2%			Sime Darby Plantation Bhd	208,035	266,421
ArcelorMittal	59,334	1,846,960	Sime Darby Property Bhd	142,535	40,641
Eurofins Scientific SE	1,034	587,284	SP Setia Bhd Group	131,200	85,596
Millicom International Cellular SA SDR	5,780	331,792	Telekom Malaysia Bhd	91,003	70,806
Reinet Investments SCA	12,844	238,805	Tenaga Nasional Bhd	313,600	1,171,501
RTL Group SA	3,498	249,667	Top Glove Corp. Bhd	61,800	159,185
SES SA	31,838	698,918	UMW Holdings Bhd	4,900	5,944
Tenaris SA.	46,006	771,081	Westports Holdings Bhd	92,500	84,934
		4,724,507	YTL Corp. Bhd	529,608	159,964
MACAU — 0.0% (g)					11,530,664
MGM China Holdings, Ltd.	85,200	135,015	MEXICO — 0.8%		
			Alfa SAB de CV Class A	286,700	368,892
			Alsea SAB de CV	44,000	149,559

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
America Movil SAB de CV			Koninklijke Vopak NV	6,356	\$ 313,313
Series L	3,112,100	\$ 2,504,758	NN Group NV	29,632	1,322,667
Arca Continental SAB de CV . . .	39,900	257,717	NXP Semiconductors NV	31,854	2,723,517
Banco Santander Mexico SA			Randstad NV	11,642	621,750
Institucion de Banca Multiple			Royal Dutch Shell PLC Class A . .	426,174	14,652,402
Grupo Financiero Santand			Royal Dutch Shell PLC Class B . .	347,506	12,185,608
Class B	165,200	258,500	Wolters Kluwer NV	27,445	1,711,176
Cemex SAB de CV Series CPO					<u>62,811,166</u>
(b)	1,373,964	967,691	NEW ZEALAND — 0.1%		
Coca-Cola Femsa SAB de CV			a2 Milk Co., Ltd. (b)	64,020	477,898
Series L	62,500	382,469	Auckland International Airport,		
El Puerto de Liverpool SAB de			Ltd.	82,110	397,374
CV Series C1	13,000	97,754	Fisher & Paykel Healthcare		
Fibra Uno Administracion SA de			Corp., Ltd.	57,800	576,694
CV REIT	384,300	508,653	Fletcher Building, Ltd. (b)	93,438	405,118
Fomento Economico Mexicano			Meridian Energy, Ltd.	118,222	257,463
SAB de CV	175,500	1,737,613	Ryman Healthcare, Ltd.	36,039	334,489
Fresnillo PLC	22,113	236,863	Spark New Zealand, Ltd.	154,370	414,475
Gruma SAB de CV Class B	24,445	311,013			<u>2,863,511</u>
Grupo Aeroportuario del			NORWAY — 0.5%		
Pacifico SAB de CV Class B . . .	37,000	405,117	Aker BP ASA	9,455	401,036
Grupo Aeroportuario del Sureste			DNB ASA	88,095	1,852,599
SAB de CV Class B	18,610	380,575	Equinor ASA	107,816	3,038,544
Grupo Bimbo SAB de CV			Gjensidige Forsikring ASA	21,869	368,454
Class A	153,500	326,878	Marine Harvest ASA	40,936	947,832
Grupo Carso SAB de CV			Norsk Hydro ASA	126,562	759,375
Series A1	23,000	76,629	Orkla ASA	78,119	659,617
Grupo Financiero Banorte SAB			Schibsted ASA Class B	9,073	314,195
de CV Series O	246,500	1,784,626	Telenor ASA	68,136	1,331,209
Grupo Financiero Inbursa SAB			Yara International ASA	17,107	839,668
de CV Series O	215,700	339,366			<u>10,512,529</u>
Grupo Mexico SAB de CV			PAKISTAN — 0.0% (g)		
Class B	331,400	954,541	Habib Bank, Ltd.	53,000	64,605
Grupo Televisa SAB Series CPO.	232,800	827,905	Oil & Gas Development Co.,		
Industrias Penoles SAB de CV . .	9,730	167,545	Ltd.	90,100	111,003
Infraestructura Energetica Nova					<u>175,608</u>
SAB de CV	48,600	241,710	PERU — 0.1%		
Kimberly-Clark de Mexico SAB			Cia de Minas Buenaventura SAA		
de CV Class A (b)	103,300	183,406	ADR	12,300	164,943
Mexichem SAB de CV	94,957	325,355	Credicorp, Ltd.	6,200	1,383,096
Promotora y Operadora de			Southern Copper Corp.	7,400	319,236
Infraestructura SAB de CV . . .	18,200	193,872			<u>1,867,275</u>
Wal-Mart de Mexico SAB de			PHILIPPINES — 0.2%		
CV	513,200	1,558,050	Aboitiz Equity Ventures, Inc.	180,220	163,442
		<u>15,547,057</u>	Aboitiz Power Corp.	208,000	128,773
NETHERLANDS — 3.1%			Alliance Global Group, Inc. (b) . .	450,900	104,150
ABN AMRO Group NV (e)	38,236	1,041,440	Ayala Corp.	25,640	440,384
Aegon NV	169,803	1,102,099	Ayala Land, Inc.	596,600	442,233
Akzo Nobel NV	23,064	2,157,572	Bank of the Philippine Islands . . .	68,567	105,712
ASML Holding NV	38,095	7,119,395	BDO Unibank, Inc.	160,333	355,504
EXOR NV	9,998	671,445	DMCI Holdings, Inc.	360,130	75,852
Heineken Holding NV	10,069	912,221	Globe Telecom, Inc.	2,995	121,951
Heineken NV	24,778	2,324,243	GT Capital Holdings, Inc.	5,464	82,926
ING Groep NV	363,619	4,723,488	International Container Terminal		
Koninklijke Ahold Delhaize NV . .	113,184	2,596,397	Services, Inc.	4,320	7,524
Koninklijke DSM NV	16,758	1,775,933			
Koninklijke KPN NV	314,328	829,489			
Koninklijke Philips NV	88,367	4,027,011			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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.	250,410	\$ 250,039	Ooredoo QSC.	5,832	\$ 110,490
Jollibee Foods Corp.	33,510	159,394	Qatar Electricity & Water Co.		
Manila Electric Co.	24,040	151,279	QSC	4,352	228,864
Megaworld Corp.	1,020,000	83,065	Qatar Insurance Co. SAQ	9,737	101,608
Metro Pacific Investments Corp.	974,000	85,628	Qatar Islamic Bank SAQ.	10,467	402,411
Metropolitan Bank & Trust Co.	105,149	130,390	Qatar National Bank QPSC	42,000	2,041,467
PLDT, Inc.	6,380	159,411			<u>4,266,205</u>
Robinsons Land Corp.	40,344	15,158	ROMANIA — 0.0% (g)		
Security Bank Corp.	5,920	16,874	NEPI Rockcastle PLC	40,925	371,734
SM Investments Corp.	25,175	421,214	RUSSIA — 0.8%		
SM Prime Holdings, Inc.	888,700	594,605	Alrosa PJSC.	223,022	361,357
Universal Robina Corp.	80,890	216,335	Gazprom PJSC	946,910	2,356,321
		<u>4,311,843</u>	Inter RAO UES PJSC (b)	2,290,000	142,777
POLAND — 0.3%			LUKOIL PJSC ADR	420	32,214
Alior Bank SA (b)	7,214	123,296	LUKOIL PJSC	39,882	3,054,400
Bank Handlowy w Warszawie			Magnit PJSC GDR	34,998	497,147
SA	5,829	122,080	Magnitogorsk Iron & Steel		
Bank Millennium SA (b)	64,815	162,649	Works PJSC	226,900	180,096
Bank Polska Kasa Opieki SA	15,424	444,380	MMC Norilsk Nickel PJSC	5,532	963,739
CCC SA	2,236	133,453	Mobile TeleSystems PJSC ADR	26,400	225,192
CD Projekt SA (b)	6,706	340,749	Mobile TeleSystems PJSC	31,200	129,883
Cyfrowy Polsat SA (b)	19,389	116,983	Moscow Exchange MICEX-RTS		
Dino Polska SA (b)(e)	7,708	208,273	PJSC (b)	132,585	196,524
Grupa Azoty SA	626	5,367	Novatek PJSC GDR	7,961	1,464,824
Grupa Lotos SA	8,131	165,616	Novolipetsk Steel PJSC (b)	90,720	245,697
Jastrzebska Spolka Weglowa SA			PhosAgro PJSC GDR	11,644	158,125
(b)	3,376	60,631	Polyus PJSC (b)	2,617	164,224
KGHM Polska Miedz SA (b)	14,475	349,888	Rosneft Oil Co. PJSC	120,780	912,557
LPP SA	144	336,941	RushHydro PJSC (b)	8,993,000	85,415
mBank SA	1,215	147,536	Sberbank of Russia PJSC	987,760	3,060,478
Orange Polska SA (b)	106,622	128,429	Severstal PJSC	18,520	307,795
PGE Polska Grupa Energetyczna			Surgutneftegas PJSC Preference		
SA (b)	75,453	194,871	Shares	802,100	467,641
PLAY Communications SA (e)	13,499	73,682	Surgutneftegas PJSC	888,900	373,027
Polski Koncern Naftowy ORLEN			Tatneft PJSC	134,820	1,712,858
SA	26,816	734,765	Transneft PJSC Preference		
Polskie Gornictwo Naftowe i			Shares	30	75,784
Gazownictwo SA (b)	155,896	273,635	VTB Bank PJSC	437,390,000	272,057
Powszechna Kasa Oszczednosci					<u>17,440,132</u>
Bank Polski SA	81,935	953,585	SINGAPORE — 0.8%		
Powszechny Zaklad Ubezpieczen			Ascendas Real Estate Investment		
SA	59,122	636,755	Trust	206,875	399,715
Santander Bank Polska SA	3,603	367,132	BOC Aviation, Ltd. (e)	18,300	141,958
		<u>6,080,696</u>	CapitaLand Commercial Trust		
PORTUGAL — 0.1%			REIT	191,690	249,722
EDP - Energias de Portugal SA.	223,963	826,702	CapitaLand Mall Trust REIT	254,800	413,991
Galp Energia SGPS SA.	47,099	934,917	CapitaLand, Ltd.	253,200	624,499
Jeronimo Martins SGPS SA.	26,225	386,389	City Developments, Ltd.	31,000	206,689
		<u>2,148,008</u>	ComfortDelGro Corp., Ltd.	189,100	336,307
QATAR — 0.2%			DBS Group Holdings, Ltd.	162,248	3,098,072
Barwa Real Estate Co.	8,795	85,450	Genting Singapore, Ltd.	493,100	382,542
Commercial Bank PQSC.	16,545	183,556	Golden Agri-Resources, Ltd.	309,500	56,629
Doha Bank QPSC	21,118	121,784	Jardine Cycle & Carriage, Ltd.	6,211	145,416
Ezdan Holding Group QSC (b)	52,409	152,557	Keppel Corp., Ltd.	140,600	716,197
Industries Qatar QSC	14,813	507,258	Oversea-Chinese Banking Corp.,		
Masraf Al Rayan QSC	32,119	330,760	Ltd.	277,450	2,322,998
			SATS, Ltd.	53,300	203,627

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sembcorp Industries, Ltd.	66,700	\$ 150,842	Rand Merchant Investment Holdings, Ltd.	51,099	\$ 139,418
Singapore Airlines, Ltd.	47,200	336,464	Redefine Properties, Ltd. REIT.	560,779	397,068
Singapore Exchange, Ltd.	85,100	459,024	Remgro, Ltd. (a)	49,948	696,210
Singapore Press Holdings, Ltd. (a)	139,900	293,858	Resilient REIT, Ltd.	26,491	108,819
Singapore Technologies Engineering, Ltd.	136,400	355,388	RMB Holdings, Ltd.	75,393	421,684
Singapore Telecommunications, Ltd.	728,700	1,727,953	Sanlam, Ltd.	175,027	978,457
Suntec Real Estate Investment Trust.	182,700	258,068	Sappi, Ltd.	63,744	399,772
United Overseas Bank, Ltd.	127,493	2,526,813	Sasol, Ltd.	49,815	1,927,406
UOL Group, Ltd.	37,533	189,265	Shoprite Holdings, Ltd.	36,097	488,861
Venture Corp., Ltd.	23,900	308,381	SPAR Group, Ltd.	17,539	228,210
Wilmar International, Ltd.	168,900	398,037	Standard Bank Group, Ltd.	116,009	1,434,614
		<u>16,302,455</u>	Telkom SA SOC, Ltd.	13,170	48,078
			Tiger Brands, Ltd.	13,544	253,648
			Truworths International, Ltd.	40,455	238,706
			Vodacom Group, Ltd.	48,980	435,866
			Woolworths Holdings, Ltd.	85,060	298,135
					<u>29,248,971</u>
SOUTH AFRICA — 1.4%			SOUTH KOREA — 3.4%		
Absa Group, Ltd.	64,498	692,233	Amorepacific Corp.	2,810	661,177
Anglo American Platinum, Ltd.	5,854	191,117	Amorepacific Corp. Preference Shares.	740	91,729
AngloGold Ashanti, Ltd.	43,902	379,726	AMOREPACIFIC Group.	2,522	212,128
Aspen Pharmacare Holdings, Ltd.	37,164	444,826	BGF retail Co., Ltd.	502	93,001
Bid Corp., Ltd.	30,322	631,927	BNK Financial Group, Inc.	27,622	214,153
Bidvest Group, Ltd.	33,867	442,745	Celltrion Healthcare Co., Ltd. (a)(b)	3,133	260,413
Capitec Bank Holdings, Ltd.	2,901	209,969	Celltrion Pharm, Inc. (b)	1,347	97,147
Clicks Group, Ltd.	22,224	274,831	Celltrion, Inc. (a)(b)	7,363	1,971,432
Coronation Fund Managers, Ltd.	32,439	123,532	Cheil Worldwide, Inc.	7,506	146,500
Discovery, Ltd.	31,093	373,522	CJ CheilJedang Corp.	711	213,765
Exxaro Resources, Ltd.	32,236	331,124	CJ Corp.	1,354	164,787
FirstRand, Ltd.	303,595	1,456,055	CJ E&M Co., Ltd.	2,145	479,567
Fortress REIT, Ltd. Class A.	115,468	138,223	CJ Logistics Corp. (b)	1,096	156,113
Fortress REIT, Ltd. Class B	96,108	103,434	Coway Co., Ltd.	5,471	428,112
Foschini Group, Ltd.	20,758	254,311	Daelim Industrial Co., Ltd.	2,118	157,716
Gold Fields, Ltd.	56,782	136,546	Daewoo Engineering & Construction Co., Ltd. (b)	24,328	129,837
Growthpoint Properties, Ltd. REIT	294,489	483,419	DB Insurance Co., Ltd.	4,480	294,022
Hyprop Investments, Ltd. REIT	16,182	105,545	DGB Financial Group, Inc.	13,309	121,782
Imperial Holdings, Ltd.	12,323	152,391	Dongsuh Cos., Inc.	874	16,546
Investec PLC	69,626	489,934	Doosan Bobcat, Inc.	4,079	148,561
Investec, Ltd.	19,854	139,639	Doosan Heavy Industries & Construction Co., Ltd. (b)	5,775	77,573
Kumba Iron Ore, Ltd. (a)	6,528	148,059	E-MART, Inc.	2,133	399,006
Liberty Holdings, Ltd.	15,761	125,609	GS Engineering & Construction Corp.	5,552	261,771
Life Healthcare Group Holdings, Ltd.	124,734	216,480	GS Holdings Corp.	3,356	166,703
Mediclinic International PLC (c)	2,421	13,601	GS Retail Co., Ltd.	3,570	123,908
Mediclinic International PLC (c)	41,772	233,688	Hana Financial Group, Inc.	25,870	1,038,998
MMI Holdings, Ltd. (b)	83,371	102,275	Hankook Tire Co., Ltd.	6,719	303,468
Mondi, Ltd.	10,770	295,673	Hanmi Pharm Co., Ltd.	444	200,135
Mr. Price Group, Ltd.	20,604	332,343	Hanmi Science Co., Ltd.	1,148	90,867
MTN Group, Ltd.	152,685	944,945	Hanon Systems.	16,734	190,836
Naspers, Ltd. Class N.	40,664	8,768,970	Hanssem Co., Ltd.	770	53,173
Nedbank Group, Ltd.	19,590	366,335	Hanwha Chemical Corp.	6,970	121,272
Netcare, Ltd.	112,609	192,652	Hanwha Corp.	3,640	107,633
Old Mutual, Ltd.	450,111	951,943	Hanwha Life Insurance Co., Ltd.	16,650	79,404
Pick n Pay Stores, Ltd.	32,017	155,614			
Pioneer Foods Group, Ltd.	10,377	67,463			
PSG Group, Ltd.	17,508	283,320			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HDC Hyundai Development Co-Engineering & Construction (b)	2,174	\$ 99,758	NAVER Corp.	2,497	\$ 1,611,767
HLB, Inc. (b)	2,711	293,524	NCSOFT Corp.	1,587	633,083
Hotel Shilla Co., Ltd.	2,730	267,032	Netmarble Corp. (e)	2,574	266,856
Hyundai Department Store Co., Ltd.	1,309	117,300	NH Investment & Securities Co., Ltd.	11,490	148,124
Hyundai Engineering & Construction Co., Ltd.	6,813	414,584	OCI Co., Ltd.	1,629	161,542
Hyundai Glovis Co., Ltd.	1,744	204,390	Orange Life Insurance, Ltd. (e)	3,399	104,490
Hyundai Heavy Industries Co., Ltd. (b)	3,817	462,823	Orion Corp/Republic of Korea	2,349	223,412
Hyundai Heavy Industries Holdings Co., Ltd. (b)	1,006	367,302	Ottogi Corp.	17	11,448
Hyundai Marine & Fire Insurance Co., Ltd.	5,728	216,624	Pan Ocean Co., Ltd. (b)	24,680	116,586
Hyundai Mobis Co., Ltd.	6,172	1,268,619	Pearl Abyss Corp. (b)	964	185,804
Hyundai Motor Co.	13,748	1,605,018	POSCO	7,302	1,938,642
Hyundai Motor Co. Preference Shares (c)	3,845	293,596	Posco Daewoo Corp.	6,646	125,521
Hyundai Motor Co. Preference Shares (c)	1,762	124,377	S-1 Corp.	1,546	127,387
Hyundai Steel Co.	6,998	356,445	Samsung Biologics Co., Ltd. (b)(e)	1,624	781,804
Industrial Bank of Korea	22,023	302,773	Samsung C&T Corp.	7,241	845,355
Kakao Corp.	4,524	485,333	Samsung Card Co., Ltd.	3,804	126,200
Kangwon Land, Inc.	10,638	275,241	Samsung Electro-Mechanics Co., Ltd.	5,729	717,900
KB Financial Group, Inc.	35,342	1,726,875	Samsung Electronics Co., Ltd. Preference Shares	76,750	2,618,875
KCC Corp.	458	139,970	Samsung Electronics Co., Ltd.	439,147	18,389,343
KEPCO Plant Service & Engineering Co., Ltd.	3,195	97,931	Samsung Engineering Co., Ltd. (b)	13,722	238,751
Kia Motors Corp.	25,372	802,846	Samsung Fire & Marine Insurance Co., Ltd.	2,784	712,784
Korea Aerospace Industries, Ltd. (b)	6,548	207,198	Samsung Heavy Industries Co., Ltd. (b)	40,454	294,675
Korea Electric Power Corp.	24,440	646,666	Samsung Life Insurance Co., Ltd.	6,820	598,229
Korea Gas Corp. (b)	2,420	132,426	Samsung SDI Co., Ltd.	5,175	1,205,984
Korea Investment Holdings Co., Ltd.	2,958	202,933	Samsung SDS Co., Ltd.	3,359	699,508
Korea Zinc Co., Ltd.	874	343,533	Samsung Securities Co., Ltd.	4,928	145,052
Korean Air Lines Co., Ltd.	4,004	101,431	Shinhan Financial Group Co., Ltd.	38,301	1,553,793
KT Corp.	833	22,641	Shinsegae, Inc.	635	207,516
KT&G Corp.	10,199	956,228	SillaJen, Inc. (b)	5,434	501,638
Kumho Petrochemical Co., Ltd.	1,926	171,026	SK Holdings Co., Ltd.	2,767	715,915
LG Chem, Ltd.	4,147	1,366,445	SK Hynix, Inc.	53,472	3,523,825
LG Chem, Ltd. Preference Shares	491	90,299	SK Innovation Co., Ltd.	5,990	1,161,010
LG Corp.	10,198	667,455	SK Telecom Co., Ltd.	1,684	428,116
LG Display Co., Ltd.	18,859	324,730	S-Oil Corp.	4,401	543,554
LG Electronics, Inc.	9,962	637,640	ViroMed Co., Ltd. (b)	1,187	257,678
LG Household & Health Care, Ltd.	819	942,118	Woori Bank	39,892	607,775
LG Household & Health Care, Ltd. Preference Shares	184	133,366	Yuhan Corp.	685	149,752
LG Innotek Co., Ltd.	1,061	124,824			
LG Upluss Corp.	19,162	316,128	SPAIN — 1.9%		
Lotte Chemical Corp.	1,549	388,210	ACS Actividades de Construccion y Servicios SA	23,777	1,012,991
Lotte Corp. (b)	2,576	132,603	Aena SME SA (e)	6,218	1,079,720
Lotte Shopping Co., Ltd.	983	185,656	Amadeus IT Group SA	41,134	3,823,125
Medy-Tox, Inc.	329	183,593	Banco Bilbao Vizcaya Argentaria SA	611,006	3,896,161
Mirae Asset Daewoo Co., Ltd.	47,797	364,968	Banco de Sabadell SA	500,553	778,484
			Banco Santander SA	1,498,121	7,544,060
			Bankia SA	104,029	408,042
			Bankinter SA	68,461	630,732
					70,517,407

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CaixaBank SA	325,089	\$ 1,486,952	Chocoladefabriken Lindt & Spruengli AG (c)	104	\$ 732,514
Enagas SA	21,503	580,686	Chocoladefabriken Lindt & Spruengli AG (c)	10	824,120
Endesa SA	29,553	638,803	Cie Financiere Richemont SA	47,904	3,923,341
Ferrovial SA	46,695	969,201	Clariant AG (b)	23,031	602,182
Grifols SA	28,519	803,608	Coca-Cola HBC AG (b)	19,565	666,674
Iberdrola SA	543,027	3,997,539	Credit Suisse Group AG (b)	235,166	3,551,084
Industria de Diseno Textil SA	102,614	3,111,950	Dufry AG (a)(b)	2,498	282,969
Mapfre SA	94,201	295,638	EMS-Chemie Holding AG	674	403,655
Naturgy Energy Group SA	33,822	923,572	Ferguson PLC	21,624	1,837,150
Red Electrica Corp. SA	41,004	859,175	Geberit AG	3,362	1,566,731
Repsol SA	123,553	2,463,293	Givaudan SA	826	2,040,477
Siemens Gamesa Renewable Energy SA (a)(b)	23,620	299,037	Glencore PLC (b)	1,056,727	4,570,907
Telefonica SA	429,721	3,403,005	Julius Baer Group, Ltd. (b)	20,699	1,040,671
		<u>39,005,774</u>	Kuehne + Nagel International AG	5,122	815,388
SWEDEN — 1.8%			LafargeHolcim, Ltd. (b)(c)	41,835	2,075,047
Alfa Laval AB	26,545	719,352	LafargeHolcim, Ltd. (b)(c)	3,171	156,606
Assa Abloy AB Class B	95,418	1,916,793	Lonza Group AG (b)	7,045	2,416,129
Atlas Copco AB Class A	63,999	1,843,717	Nestle SA	288,065	24,129,277
Atlas Copco AB Class B	35,597	949,245	Novartis AG	200,862	17,355,398
Boliden AB	25,975	724,059	Pargesa Holding SA	2,959	238,859
Electrolux AB Class B	23,322	514,001	Partners Group Holding AG	1,676	1,335,755
Epiroc AB Class A (b)	59,244	661,509	Roche Holding AG	64,823	15,777,711
Epiroc AB Class B (b)	35,597	366,249	Schindler Holding AG (c)	3,865	967,833
Essity AB Class B	54,801	1,376,619	Schindler Holding AG (c)	1,759	426,424
Hennes & Mauritz AB Class B	85,223	1,573,902	SGS SA	491	1,298,878
Hexagon AB Class B	24,860	1,456,400	Sika AG	11,700	1,711,640
Husqvarna AB Class B	45,065	383,599	Sonova Holding AG	5,048	1,009,290
ICA Gruppen AB	6,173	195,744	STMicroelectronics NV	62,787	1,142,767
Industrivarden AB Class C	14,598	324,192	Straumann Holding AG	933	704,908
Investor AB Class B	40,769	1,882,768	Swatch Group AG (c)	2,777	1,109,606
Kinnevik AB Class B	22,708	687,123	Swatch Group AG (c)	4,879	382,108
L E Lundbergforetagen AB Class B	5,800	195,394	Swiss Life Holding AG (b)	3,094	1,178,305
Lundin Petroleum AB	16,362	625,911	Swiss Prime Site AG (b)	6,748	577,877
Nordea Bank AB	274,601	2,990,808	Swiss Re AG	29,039	2,693,421
Sandvik AB	101,297	1,796,834	Swisscom AG	2,348	1,070,638
Securitas AB Class B	25,819	449,275	Temenos AG (b)	5,252	855,977
Skandinaviska Enskilda Banken AB Class A	154,921	1,728,777	UBS Group AG (b)	359,332	5,701,931
Skanska AB Class B	33,422	655,986	Vifor Pharma AG	4,758	828,802
SKF AB Class B	36,322	716,172	Zurich Insurance Group AG	13,884	4,409,108
Svenska Handelsbanken AB Class A	136,638	1,724,645			<u>118,257,289</u>
Swedbank AB Class A	80,843	2,002,621	TAIWAN — 2.8%		
Swedish Match AB	17,569	898,877	Acer, Inc. (b)	255,000	210,878
Tele2 AB Class B	32,695	393,375	Advantech Co., Ltd.	33,199	247,364
Telefonaktiebolaget LM Ericsson Class B	290,169	2,573,712	Airtac International Group	12,000	117,512
Telia Co. AB	254,449	1,167,927	ASE Technology Holding Co., Ltd.	328,325	801,107
Volvo AB Class B	141,617	2,501,690	Asia Cement Corp.	198,000	269,119
		<u>35,997,276</u>	Asustek Computer, Inc.	57,000	492,844
SWITZERLAND — 5.7%			AU Optronics Corp.	783,000	330,813
ABB, Ltd.	168,340	3,996,524	Catcher Technology Co., Ltd.	63,000	693,283
Adecco Group AG	14,211	749,831	Cathay Financial Holding Co., Ltd.	746,000	1,282,710
Baloise Holding AG	4,784	733,174	Chailease Holding Co., Ltd.	119,829	419,929
Barry Callebaut AG	192	365,602	Chang Hwa Commercial Bank, Ltd.	452,821	280,297

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cheng Shin Rubber Industry Co., Ltd.	176,000	\$ 276,684	Phison Electronics Corp.	13,000	\$ 103,462
Chicony Electronics Co., Ltd.	46,491	94,100	Pou Chen Corp.	201,000	212,303
China Airlines, Ltd.	23,000	6,968	Powertech Technology, Inc.	51,000	139,138
China Development Financial Holding Corp.	1,178,000	439,826	President Chain Store Corp.	47,000	551,846
China Life Insurance Co., Ltd.	186,452	187,472	Quanta Computer, Inc.	222,000	386,808
China Steel Corp.	1,182,000	987,161	Realtek Semiconductor Corp.	34,000	151,443
Chunghwa Telecom Co., Ltd.	337,000	1,214,096	Ruentex Development Co., Ltd. (b)	128,936	150,967
Compal Electronics, Inc.	378,000	234,602	Ruentex Industries, Ltd. (b)	79,000	157,053
CTBC Financial Holding Co., Ltd.	1,534,009	1,155,543	Shin Kong Financial Holding Co., Ltd.	747,158	292,423
Delta Electronics, Inc.	185,630	796,434	SinoPac Financial Holdings Co., Ltd.	936,281	341,910
E.Sun Financial Holding Co., Ltd.	1,022,831	755,407	Standard Foods Corp.	51,417	85,546
Eclat Textile Co., Ltd.	15,182	187,954	Synnex Technology International Corp.	128,550	163,987
Eva Airways Corp.	297,469	144,677	TaiMed Biologics, Inc. (b)	15,000	92,605
Evergreen Marine Corp. Taiwan, Ltd.	27,098	11,360	Taishin Financial Holding Co., Ltd.	972,456	469,778
Far Eastern New Century Corp.	292,620	342,139	Taiwan Business Bank	646,923	235,183
Far EasTone Telecommunications Co., Ltd.	140,000	333,803	Taiwan Cement Corp.	421,300	567,105
Feng TAY Enterprise Co., Ltd.	30,273	186,399	Taiwan Cooperative Financial Holding Co., Ltd.	713,662	434,746
First Financial Holding Co., Ltd.	1,026,256	699,116	Taiwan High Speed Rail Corp.	152,000	148,849
Formosa Chemicals & Fibre Corp.	309,000	1,295,385	Taiwan Mobile Co., Ltd.	132,000	473,389
Formosa Petrochemical Corp.	111,000	538,041	Taiwan Semiconductor Manufacturing Co., Ltd.	2,270,000	19,515,770
Formosa Plastics Corp.	411,000	1,574,919	Teco Electric and Machinery Co., Ltd.	90,000	65,290
Formosa Taffeta Co., Ltd.	76,000	92,719	Uni-President Enterprises Corp.	421,880	1,101,229
Foxconn Technology Co., Ltd.	84,180	205,398	United Microelectronics Corp.	979,000	517,828
Fubon Financial Holding Co., Ltd.	620,000	1,051,846	Vanguard International Semiconductor Corp.	105,000	233,845
General Interface Solution Holding, Ltd.	11,000	46,474	Walsin Technology Corp.	28,000	195,330
Giant Manufacturing Co., Ltd.	23,000	98,680	Win Semiconductors Corp.	30,000	132,152
Globalwafers Co., Ltd.	23,000	253,480	Winbond Electronics Corp.	274,000	130,121
Highwealth Construction Corp.	72,900	115,559	Wistron Corp.	234,842	153,059
Hiwin Technologies Corp.	19,614	162,203	WPG Holdings, Ltd.	144,000	178,744
Hon Hai Precision Industry Co., Ltd.	1,511,650	3,921,091	Yageo Corp.	23,962	360,219
Hotai Motor Co., Ltd.	19,000	162,726	Yuanta Financial Holding Co., Ltd.	1,068,022	563,166
HTC Corp. (b)	57,000	75,793	Zhen Ding Technology Holding, Ltd.	40,000	89,346
Hua Nan Financial Holdings Co., Ltd.	759,240	460,025			57,965,704
Innolux Corp.	942,000	327,030	THAILAND — 0.6%		
Inventec Corp.	197,000	176,786	Advanced Info Service PCL (d)	84,900	527,672
Largan Precision Co., Ltd.	9,000	1,071,464	Airports of Thailand PCL (d)	432,600	876,169
Lite-On Technology Corp.	145,419	182,887	Bangkok Bank PCL NVDR	30,800	200,000
Macronix International	169,320	141,132	Bangkok Dusit Medical Services PCL (d)	357,100	281,572
MediaTek, Inc.	137,000	1,106,033	Bangkok Expressway & Metro PCL (d)	649,000	174,592
Mega Financial Holding Co., Ltd.	1,022,601	921,021	Banpu PCL (d)	243,400	143,752
Micro-Star International Co., Ltd.	59,000	159,418	Berli Jucker PCL (d)	104,700	192,630
Nan Ya Plastics Corp.	492,000	1,366,443	BTS Group Holdings PCL (d)	619,900	178,264
Nanya Technology Corp.	69,000	131,297	Bumrungrad Hospital PCL (d)	31,200	179,443
Nien Made Enterprise Co., Ltd.	13,000	101,759	Central Pattana PCL (d)	118,200	303,358
Novatek Microelectronics Corp.	61,000	301,674			
Pegatron Corp.	165,000	330,184			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Charoen Pokphand Foods PCL			Turkiye Vakiflar Bankasi TAO		
(d)	285,300	\$ 222,753	Class D	68,469	\$ 43,197
CP ALL PCL (d)	445,300	950,083	Ulker Biskuvi Sanayi A/S (b)	1,307	3,683
Delta Electronics Thailand PCL			Yapi ve Kredi Bankasi A/S (b)	14,270	4,466
(d)	55,900	120,564			2,614,313
Electricity Generating PCL (d)	11,900	86,840	UNITED ARAB EMIRATES		
Energy Absolute PCL (d)	112,813	168,312	— 0.2%		
Glow Energy PCL (d)	44,700	121,633	Abu Dhabi Commercial Bank		
Home Product Center PCL (d)	417,200	203,827	PJSC	226,966	490,012
Indorama Ventures PCL (d)	143,700	262,161	Aldar Properties PJSC	245,613	122,370
IRPC PCL (d)	971,500	204,273	DAMAC Properties Dubai Co.		
Kasikornbank PCL	112,400	757,675	PJSC	160,578	89,185
Kasikornbank PCL NVDR	58,700	392,059	DP World, Ltd.	14,508	277,103
Krung Thai Bank PCL (d)	265,400	165,772	Dubai Investments PJSC	282,063	144,370
Land & Houses PCL (d)	567,800	201,908	Dubai Islamic Bank PJSC	113,893	167,132
Minor International PCL (d)	196,350	248,929	Emaar Development PJSC	109,796	156,636
PTT Exploration & Production			Emaar Malls PJSC	267,179	133,115
PCL (d)	132,600	635,529	Emaar Properties PJSC	347,458	468,253
PTT Global Chemical PCL (d)	184,800	464,286	Emirates Telecommunications		
PTT PCL (d)	968,000	1,623,809	Group Co. PJSC	157,245	714,935
Robinson PCL (d)	63,300	137,992	First Abu Dhabi Bank PJSC	115,574	449,955
Siam Cement PCL	33,765	490,710	NMC Health PLC	9,069	401,389
Siam Commercial Bank PCL (d)	164,200	756,518			3,614,455
Thai Oil PCL (d)	98,100	268,455	UNITED KINGDOM —		
Thai Union Group PCL Class F			10.1%		
(d)	244,000	135,053	3i Group PLC	94,472	1,159,522
TMB Bank PCL (d)	1,483,700	105,520	Admiral Group PLC	20,501	556,074
True Corp. PCL (d)	1,001,312	187,320	Anglo American PLC	97,576	2,192,413
		11,969,433	Ashtead Group PLC	46,048	1,463,391
TURKEY — 0.1%			Associated British Foods PLC	33,045	986,814
Akbank T.A.S.	181,543	209,125	AstraZeneca PLC	117,426	9,131,102
Anadolu Efes Biracilik Ve Malt			Auto Trader Group PLC (e)	101,929	593,623
Sanayii A/S	23,020	80,779	Aviva PLC	378,495	2,416,056
Arcelik A/S	4,778	11,016	Babcock International Group		
Aselsan Elektronik Sanayi Ve			PLC	29,484	277,983
Ticaret A/S	44,184	202,852	BAE Systems PLC	304,581	2,501,495
BIM Birlesik Magazalar A/S	27,066	366,524	Barclays PLC	1,567,956	3,512,373
Coca-Cola Icecek A/S	648	3,642	Barratt Developments PLC	96,507	713,569
Emlak Konut Gayrimenkul			Berkeley Group Holdings PLC	12,975	622,488
Yatirim Ortakligi A/S REIT	30,919	9,213	BP PLC	1,849,595	14,213,702
Eregli Demir ve Celik Fabrikalari			British American Tobacco PLC		
TAS	122,357	224,660	ADR	19,881	927,051
Ford Otomotiv Sanayi A/S	1,307	14,316	British American Tobacco PLC	192,933	9,018,394
Haci Omer Sabanci Holding A/S	58,478	74,274	British Land Co. PLC REIT	92,767	746,160
KOC Holding A/S	51,437	146,075	BT Group PLC	780,552	2,293,280
Petkim Petrokimya Holding A/S	12,894	11,483	Bunzl PLC	31,917	1,004,323
TAV Havalimanlari Holding A/S	32,543	169,451	Burberry Group PLC	40,488	1,063,887
Tofas Turk Otomobil Fabrikasi			Carnival PLC	16,166	1,004,311
A/S	2,262	8,051	Centrica PLC	547,047	1,105,020
Tupras Turkiye Petrol Rafinerileri			CNH Industrial NV	92,714	1,114,563
A/S	13,184	294,524	Coca-Cola European Partners		
Turk Hava Yollari AO (b)	53,950	171,442	PLC (c)	6,100	277,367
Turkcell Iletisim Hizmetleri A/S	92,714	178,103	Coca-Cola European Partners		
Turkiye Garanti Bankasi A/S	188,439	241,850	PLC (c)	14,800	670,418
Turkiye Halk Bankasi A/S	29,437	32,782	Compass Group PLC	148,867	3,311,857
Turkiye Is Bankasi A/S Class C	144,348	106,207	ConvaTec Group PLC (e)	119,350	361,703
Turkiye Sise ve Cam Fabrikalari			Croda International PLC	11,791	799,862
A/S	6,787	6,598			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DCC PLC	8,501	\$ 772,121	Severn Trent PLC	24,282	\$ 585,485
Diageo PLC	228,416	8,098,971	Shire PLC	85,352	5,146,105
Direct Line Insurance Group PLC	140,443	593,205	Sky PLC	96,660	2,179,395
easyJet PLC	14,188	243,114	Smith & Nephew PLC	79,791	1,456,200
Experian PLC	83,422	2,143,636	Smiths Group PLC	38,270	746,344
Fiat Chrysler Automobiles NV (b)	96,615	1,699,434	SSE PLC	94,880	1,417,925
G4S PLC	128,363	405,088	St James's Place PLC	50,631	755,330
GlaxoSmithKline PLC	460,812	9,234,965	Standard Chartered PLC	260,149	2,158,969
GVC Holdings PLC	50,400	603,676	Standard Life Aberdeen PLC	243,870	972,819
Hammerson PLC REIT	65,172	388,138	Taylor Wimpey PLC	311,601	698,098
Hargreaves Lansdown PLC	27,383	798,091	Tesco PLC	921,833	2,882,674
HSBC Holdings PLC	1,849,512	16,154,607	Travis Perkins PLC	20,759	288,439
Imperial Brands PLC	88,033	3,066,292	Unilever NV	143,540	7,996,804
Informa PLC	110,482	1,098,132	Unilever PLC	113,742	6,253,391
InterContinental Hotels Group PLC	16,813	1,048,014	United Utilities Group PLC	66,393	609,522
International Consolidated Airlines Group SA	63,121	542,678	Vodafone Group PLC	2,489,961	5,341,369
Intertek Group PLC	15,066	980,769	Weir Group PLC	21,300	489,695
ITV PLC	350,088	720,636	Whitbread PLC	17,340	1,066,618
J Sainsbury PLC	178,000	746,965	Wm Morrison Supermarkets PLC	202,333	684,433
John Wood Group PLC	68,018	684,400	WPP PLC	113,183	1,659,720
Johnson Matthey PLC	18,692	868,248			208,737,287
Kingfisher PLC	205,613	691,774	UNITED STATES — 0.0% (g)		
Land Securities Group PLC REIT	69,898	805,223	Bausch Health Cos., Inc. (b)	27,800	713,389
Legal & General Group PLC	566,967	1,938,584	TOTAL COMMON STOCKS (Cost \$1,802,659,845)		1,938,591,582
Lloyds Banking Group PLC	6,610,728	5,109,499	WARRANTS — 0.0% (g)		
London Stock Exchange Group PLC	28,423	1,699,801	CANADA — 0.0% (g)		
Marks & Spencer Group PLC	141,999	534,782	Australis Capital, Inc. (expiring 9/19/19) (b)	2,249	4,089
Meggitt PLC	64,415	475,778	THAILAND — 0.0% (g)		
Melrose Industries PLC	468,847	1,222,188	BTS Group Holdings PCL (expiring 8/1/19) (b) (d)	68,878	—
Merlin Entertainments PLC (e)	62,376	325,691	TOTAL WARRANTS (Cost \$12,030)		4,089
Micro Focus International PLC	11,785	219,689	RIGHTS — 0.0% (g)		
Micro Focus International PLC ADR (a)	28,000	517,440	AUSTRALIA — 0.0% (g)		
Mondi PLC	34,839	955,885	Harvey Norman Holdings, Ltd. (expiring 10/15/18) (a) (b) (Cost \$0)	1,363	789
National Grid PLC	309,239	3,191,423	SHORT-TERM INVESTMENTS — 6.8%		
Next PLC	14,025	1,004,814	State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (i) (j)	112,199,849	112,199,849
Pearson PLC	79,412	921,659			
Persimmon PLC	28,765	887,135			
Prudential PLC	237,540	5,450,297			
Randgold Resources, Ltd.	8,956	636,509			
Reckitt Benckiser Group PLC	61,350	5,613,042			
RELX PLC (c)	94,709	1,995,845			
RELX PLC (c)	86,182	1,811,316			
Rio Tinto PLC	109,505	5,540,638			
Rio Tinto, Ltd.	37,660	2,146,124			
Rolls-Royce Holdings PLC (b)	159,177	2,049,593			
Royal Bank of Scotland Group PLC	440,015	1,434,503			
Royal Mail PLC	74,250	461,955			
RSA Insurance Group PLC	98,017	734,959			
Sage Group PLC	100,648	769,650			
Schroders PLC	12,534	505,876			
Segro PLC REIT	92,134	766,299			

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities		
Lending Government Money		
Market Portfolio (i) (k)	27,738,270	\$ 27,738,270
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$139,938,119).		<u>139,938,119</u>
TOTAL INVESTMENTS — 100.9%		
(Cost \$1,942,609,994).		<u>2,078,534,579</u>
LIABILITIES IN EXCESS OF OTHER		
ASSETS — (0.9)%		<u>(18,683,141)</u>
NET ASSETS — 100.0%		<u>\$ 2,059,851,438</u>

ADR = American Depositary Receipt
GDR = Global Depositary Receipt
NVDR = Non Voting 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 September 30, 2018.
- (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 September 30, 2018, total aggregate fair value of securities is \$10,133,348 representing 0.5% of net assets.
- (e) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.5% of net assets as of September 30, 2018, 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 September 30, 2018, total aggregate fair value of the security is \$0, representing 0.0% of the Fund's net assets.
- (g) Amount is less than 0.05% of net assets.
- (h) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (i) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (j) The rate shown is the annualized seven-day yield at September 30, 2018.
- (k) Investment of cash collateral for securities loaned.

At September 30, 2018, 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)	809	12/21/2018	\$79,320,526	\$79,908,975	\$ 588,449
S&P/TSX 60 Index Future	30	12/20/2018	4,348,823	4,411,109	\$ 25,278
Mini MSCI Emerging Markets (long)	724	12/21/2018	37,014,176	37,999,140	\$ 984,964
Total unrealized depreciation on open futures contracts purchased					<u>\$1,598,691</u>

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 91,024,508	\$ —	\$ —	\$ 91,024,508
Austria	3,231,696	—	—	3,231,696
Belgium	13,715,433	—	—	13,715,433
Brazil	29,787,274	—	—	29,787,274
Canada	129,388,815	—	—	129,388,815
Chile	5,532,525	—	—	5,532,525
China	140,617,959	—	0(a)	140,617,959
Colombia	2,293,955	—	—	2,293,955
Czech Republic	909,895	—	—	909,895
Denmark	22,598,971	—	—	22,598,971
Egypt	703,233	—	—	703,233
Finland	14,207,632	—	—	14,207,632
France	146,283,419	—	—	146,283,419
Germany	127,259,281	—	—	127,259,281
Greece	1,364,954	340	—	1,365,294
Hong Kong	48,724,276	—	0(a)	48,724,276
Hungary	1,386,517	—	—	1,386,517
India	40,678,097	—	—	40,678,097
Indonesia	8,818,257	—	—	8,818,257
Ireland	8,240,217	—	—	8,240,217
Israel	7,271,745	—	—	7,271,745
Italy	26,445,490	—	—	26,445,490
Japan	328,110,549	—	—	328,110,549
Luxembourg	4,724,507	—	—	4,724,507
Macau	401,856	—	—	401,856
Malaysia	11,530,664	—	—	11,530,664
Mexico	15,547,057	—	—	15,547,057
Netherlands	62,811,166	—	—	62,811,166
New Zealand	2,863,511	—	—	2,863,511
Norway	10,512,529	—	—	10,512,529
Pakistan	175,608	—	—	175,608
Peru	1,867,275	—	—	1,867,275
Philippines	4,311,843	—	—	4,311,843
Poland	6,080,696	—	—	6,080,696
Portugal	2,148,008	—	—	2,148,008
Qatar	4,266,205	—	—	4,266,205
Romania	371,734	—	—	371,734
Russia	17,440,132	—	—	17,440,132
Singapore	16,302,455	—	—	16,302,455
South Africa	29,248,971	—	—	29,248,971
South Korea	70,517,407	—	—	70,517,407
Spain	39,005,774	—	—	39,005,774
Sweden	35,997,276	—	—	35,997,276
Switzerland	118,257,289	—	—	118,257,289
Taiwan	57,786,960	178,744	—	57,965,704
Thailand	1,840,444	10,128,989	—	11,969,433
Turkey	2,614,313	—	—	2,614,313
United Arab Emirates	3,614,455	—	—	3,614,455
United Kingdom	208,737,287	—	—	208,737,287

See accompanying notes to schedules of investments.

State Street Global Equity ex-U.S. Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
United States	\$ 713,389	\$ —	\$ —	\$ 713,389
Warrants				
Canada	4,089	—	—	4,089
Thailand	—	—	0(a)	0
Rights				
Australia	789	—	—	789
Short-Term Investments	<u>139,938,119</u>	<u>—</u>	<u>—</u>	<u>139,938,119</u>
TOTAL INVESTMENTS	<u>\$2,068,226,506</u>	<u>\$10,308,073</u>	<u>\$ 0</u>	<u>\$2,078,534,579</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	<u>1,598,691</u>	<u>—</u>	<u>—</u>	<u>1,598,691</u>
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 1,598,691</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,598,691</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$2,069,825,197</u>	<u>\$10,308,073</u>	<u>\$ —</u>	<u>\$2,080,133,270</u>

(a) Fund held a Level 3 security that was valued at \$0 at September 30, 2018.

(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 12/31/17	Value at 12/31/17				at 9/30/18	Value at 9/30/18			
State Street Institutional										
U.S. Government Money Market Fund, Class G Shares	20,078,160	\$20,078,160	\$499,770,303	\$407,648,614	\$—	\$—	112,199,849	\$112,199,849	\$ 877,011	\$—
State Street Navigator Securities										
Lending Government Money Market Portfolio	10,302,133	<u>10,302,133</u>	<u>341,110,857</u>	<u>323,674,720</u>	<u>—</u>	<u>—</u>	27,738,270	<u>27,738,270</u>	<u>388,854</u>	<u>—</u>
Total		<u>\$30,380,293</u>	<u>\$840,881,160</u>	<u>\$731,323,334</u>	<u>\$—</u>	<u>\$—</u>	<u>\$139,938,119</u>	<u>\$1,265,865</u>	<u>\$—</u>	

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (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>
COMMON STOCKS — 97.8%		
AEROSPACE & DEFENSE — 1.4%		
AAR Corp.	4,260	\$ 204,011
Aerjet Rocketdyne Holdings, Inc. (a)	9,000	305,910
Aerovironment, Inc. (a) (b)	2,700	302,859
Astronics Corp. (a)	2,519	109,576
Axon Enterprise, Inc. (a)	7,292	498,992
BWX Technologies, Inc.	12,590	787,379
Cubic Corp.	3,200	233,760
Curtiss-Wright Corp.	5,540	761,307
Ducommun, Inc. (a)	1,300	53,092
Engility Holdings, Inc. (a)	2,200	79,178
Esterline Technologies Corp. (a)	3,300	300,135
HEICO Corp.	4,882	452,122
HEICO Corp. Class A	9,578	723,139
Hexcel Corp.	10,711	718,173
KeyW Holding Corp. (a) (b)	5,900	51,094
KLX, Inc. (a)	6,243	391,936
Kratos Defense & Security Solutions, Inc. (a) (b)	11,100	164,058
Maxar Technologies, Ltd.	7,300	241,411
Mercury Systems, Inc. (a)	5,900	326,388
Moog, Inc. Class A	3,954	339,925
National Presto Industries, Inc. (b) . . .	595	77,142
Sparton Corp. (a)	1,100	15,873
Spirit AeroSystems Holdings, Inc. Class A	13,123	1,202,985
Teledyne Technologies, Inc. (a)	4,323	1,066,398
Triumph Group, Inc. (b)	5,945	138,518
Vectrus, Inc. (a)	1,300	40,547
Wesco Aircraft Holdings, Inc. (a)	6,800	76,500
		<u>9,662,408</u>
AIR FREIGHT & LOGISTICS — 0.4%		
Air Transport Services Group, Inc. (a)	7,500	161,025
Atlas Air Worldwide Holdings, Inc. (a)	2,882	183,728
Echo Global Logistics, Inc. (a)	3,700	114,515
Forward Air Corp.	3,600	258,120
Hub Group, Inc. Class A (a)	4,017	183,175
Radiant Logistics, Inc. (a)	4,600	27,186
XPO Logistics, Inc. (a)	15,559	1,776,371
		<u>2,704,120</u>
AIRLINES — 0.3%		
Allegiant Travel Co.	1,576	199,837
Copa Holdings SA Class A	3,946	315,049
Hawaiian Holdings, Inc.	6,445	258,444
JetBlue Airways Corp. (a)	38,436	744,121
Mesa Air Group, Inc. (a)	1,700	23,562
SkyWest, Inc.	6,300	371,070

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Spirit Airlines, Inc. (a)	8,490	\$ 398,775
		<u>2,310,858</u>
AUTO COMPONENTS — 0.8%		
Adient PLC (b)	11,900	467,789
American Axle & Manufacturing Holdings, Inc. (a)	14,150	246,776
Cooper Tire & Rubber Co. (b)	6,300	178,290
Cooper-Standard Holdings, Inc. (a) . . .	2,190	262,756
Dana, Inc.	18,747	350,007
Dorman Products, Inc. (a)	3,399	261,451
Fox Factory Holding Corp. (a)	4,600	322,230
Gentex Corp.	33,066	709,596
Gentherm, Inc. (a)	4,554	206,979
LCI Industries	3,098	256,515
Lear Corp.	8,087	1,172,615
Modine Manufacturing Co. (a)	5,983	89,147
Motorcar Parts of America, Inc. (a) (b)	2,300	53,935
Shiloh Industries, Inc. (a)	1,700	18,700
Standard Motor Products, Inc.	2,708	133,288
Stoneridge, Inc. (a)	3,282	97,541
Superior Industries International, Inc..	2,988	50,945
Tenneco, Inc.	6,468	272,562
Tower International, Inc.	2,461	74,445
Visteon Corp. (a)	3,737	347,167
		<u>5,572,734</u>
AUTOMOBILES — 0.8%		
Tesla, Inc. (a)	17,192	4,551,926
Thor Industries, Inc.	6,308	527,979
Winnebago Industries, Inc.	4,100	135,915
		<u>5,215,820</u>
BANKS — 6.7%		
1st Constitution Bancorp (b)	900	18,630
1st Source Corp.	2,000	105,240
Access National Corp.	1,799	48,771
ACNB Corp.	800	29,760
Allegiance Bancshares, Inc. (a)	1,400	58,380
Amalgamated Bank Class A (a)	1,600	30,864
American National Bankshares, Inc. . .	1,000	39,000
Ameris Bancorp	5,444	248,791
Ames National Corp.	1,000	27,250
Arrow Financial Corp.	1,481	54,802
Associated Banc-Corp.	21,430	557,180
Atlantic Capital Bancshares, Inc. (a) . .	3,000	50,250
Auburn National Bancorp, Inc.	300	11,496
Banc of California, Inc.	5,300	100,170
BancFirst Corp.	2,152	129,012
Bancorp, Inc. (a)	6,000	57,540
BancorpSouth Bank	11,855	387,658
Bank of Commerce Holdings	1,900	23,180
Bank of Hawaii Corp.	5,334	420,906
Bank of Marin Bancorp	872	73,161
Bank of NT Butterfield & Son, Ltd. . .	7,000	363,020
Bank of Princeton (a) (b)	700	21,378
Bank OZK	15,354	582,838
BankUnited, Inc.	13,227	468,236

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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.	700	\$ 21,952	Farmers & Merchants Bancorp, Inc.		
Banner Corp.	4,100	254,897	(b)	1,100	\$ 46,849
Bar Harbor Bankshares.	1,780	51,122	Farmers National Banc Corp.	3,200	48,960
Baycom Corp. (a)	1,300	34,684	FB Financial Corp.	2,200	86,196
BCB Bancorp, Inc.	1,500	20,775	FCB Financial Holdings, Inc. Class A		
Berkshire Hills Bancorp, Inc.	5,000	203,500	(a)	5,482	259,847
Blue Hills Bancorp, Inc.	2,826	68,107	Fidelity D&D Bancorp, Inc. (b)	300	20,694
BOK Financial Corp.	3,209	312,171	Fidelity Southern Corp.	2,800	69,384
Boston Private Financial Holdings, Inc.	11,000	150,150	Financial Institutions, Inc.	1,800	56,520
Bridge Bancorp, Inc.	1,900	63,080	First BanCorp (a)	27,200	247,520
Brookline Bancorp, Inc.	9,800	163,660	First Bancorp, Inc.	1,200	34,764
Bryn Mawr Bank Corp.	2,600	121,940	First Bancorp/Southern Pines	3,513	142,312
Business First Bancshares, Inc. (b)	1,200	31,860	First Bancshares, Inc.	1,500	58,575
Byline Bancorp, Inc. (a)	2,000	45,400	First Bank/Hamilton.	2,500	32,875
C&F Financial Corp.	400	23,500	First Busey Corp.	5,749	178,506
Cadence BanCorp	9,300	242,916	First Business Financial Services, Inc.	1,000	23,180
Cambridge Bancorp.	500	44,995	First Choice Bancorp	1,400	37,926
Camden National Corp.	1,882	81,754	First Citizens BancShares, Inc. Class A	943	426,500
Capital City Bank Group, Inc.	1,300	30,342	First Commonwealth Financial Corp.	12,200	196,908
Capstar Financial Holdings, Inc.	1,000	16,700	First Community Bancshares, Inc.	2,000	67,760
Carolina Financial Corp.	2,800	105,616	First Community Corp.	900	21,780
Cathay General Bancorp	9,754	404,206	First Connecticut Bancorp, Inc.	1,700	50,235
CB Financial Services, Inc. (b)	600	18,510	First Financial Bancorp.	11,782	349,925
CBTX, Inc. (b)	2,200	78,188	First Financial Bankshares, Inc. (b)	8,151	481,724
CenterState Bank Corp.	11,741	329,335	First Financial Corp.	1,400	70,280
Central Pacific Financial Corp.	3,579	94,593	First Financial Northwest, Inc.	1,000	16,570
Central Valley Community Bancorp.	1,200	25,932	First Foundation, Inc. (a)	5,200	81,224
Century Bancorp, Inc. Class A	336	24,276	First Guaranty Bancshares, Inc.	530	13,616
Chemical Financial Corp.	9,045	483,003	First Hawaiian, Inc.	13,300	361,228
Chemung Financial Corp.	400	16,972	First Horizon National Corp.	40,719	702,810
CIT Group, Inc.	13,886	716,656	First Internet Bancorp.	1,000	30,450
Citizens & Northern Corp.	1,400	36,610	First Interstate BancSystem, Inc. Class A	3,982	178,394
City Holding Co.	1,849	142,003	First Merchants Corp.	6,278	282,447
Civista Bancshares, Inc.	2,000	48,180	First Mid-Illinois Bancshares, Inc.	1,600	64,528
CNB Financial Corp.	1,800	51,948	First Midwest Bancorp, Inc.	12,934	343,915
Coastal Financial Corp. (a)	500	8,500	First Northwest Bancorp (a)	1,200	18,480
CoBiz Financial, Inc.	4,700	104,058	First of Long Island Corp.	2,950	64,162
Codorus Valley Bancorp, Inc.	1,051	32,833	First Republic Bank	19,997	1,919,712
Columbia Banking System, Inc.	9,258	358,933	First Savings Financial Group, Inc.	200	13,656
Commerce Bancshares, Inc.	11,658	769,661	First United Corp.	800	15,040
Community Bank System, Inc. (b)	6,339	387,123	Flushing Financial Corp.	3,400	82,960
Community Bankers Trust Corp. (a)	2,500	22,000	FNB Corp.	40,833	519,396
Community Financial Corp.	500	16,715	Franklin Financial Network, Inc. (a)	1,455	56,890
Community Trust Bancorp, Inc.	2,013	93,303	Fulton Financial Corp.	22,100	367,965
ConnectOne Bancorp, Inc.	3,723	88,421	German American Bancorp, Inc.	2,564	90,458
County Bancorp, Inc.	500	12,550	Glacier Bancorp, Inc.	10,700	461,063
Cullen/Frost Bankers, Inc.	7,256	757,817	Great Southern Bancorp, Inc.	1,368	75,719
Customers Bancorp, Inc. (a)	3,500	82,355	Great Western Bancorp, Inc.	7,315	308,620
CVB Financial Corp.	14,400	321,408	Green Bancorp, Inc.	3,000	66,300
Eagle Bancorp, Inc. (a)	4,100	207,460	Guaranty Bancorp	3,000	89,100
East West Bancorp, Inc.	17,871	1,078,872	Guaranty Bancshares, Inc.	1,000	30,230
Enterprise Bancorp, Inc.	1,178	40,511	Hancock Whitney Corp.	10,686	508,119
Enterprise Financial Services Corp.	2,900	153,845	Hanmi Financial Corp.	3,900	97,110
Equity Bancshares, Inc. Class A (a)	1,600	62,816	HarborOne Bancorp, Inc. (a)	1,600	30,592
Esquire Financial Holdings, Inc. (a)	700	17,472	Heartland Financial USA, Inc.	3,600	208,980
Evans Bancorp, Inc.	600	28,170			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Heritage Commerce Corp.	5,000	\$ 74,600	Peapack Gladstone Financial Corp.	2,200	\$ 67,958
Heritage Financial Corp.	4,800	168,720	Penns Woods Bancorp, Inc.	547	23,767
Hilltop Holdings, Inc.	9,100	183,547	Peoples Bancorp of North Carolina, Inc.	530	15,285
Home BancShares, Inc.	20,114	440,497	Peoples Bancorp, Inc.	2,200	77,066
HomeTrust Bancshares, Inc. (a)	2,000	58,300	Peoples Financial Services Corp.	839	35,574
Hope Bancorp, Inc.	14,721	238,039	People's Utah Bancorp	1,900	64,505
Horizon Bancorp, Inc.	4,700	92,825	Pinnacle Financial Partners, Inc.	9,439	567,756
Howard Bancorp, Inc. (a)	1,500	26,550	Popular, Inc.	12,710	651,387
IBERIABANK Corp.	6,992	568,799	Preferred Bank	1,700	99,450
Independent Bank Corp. (c)	3,433	283,566	Premier Financial Bancorp, Inc.	1,412	26,108
Independent Bank Corp. (c)	2,730	64,564	Prosperity Bancshares, Inc.	8,422	584,066
Independent Bank Group, Inc.	2,551	169,131	QCR Holdings, Inc.	1,500	61,275
International Bancshares Corp.	6,990	314,550	RBB Bancorp.	1,900	46,550
Investar Holding Corp.	1,000	26,850	Reliant Bancorp, Inc.	1,200	30,684
Investors Bancorp, Inc.	29,714	364,591	Renasant Corp.	6,261	258,016
KKR Real Estate Finance Trust, Inc.	1,900	38,323	Republic Bancorp, Inc. Class A.	1,200	55,320
Lakeland Bancorp, Inc.	5,500	99,275	Republic First Bancorp, Inc. (a)	6,000	42,900
Lakeland Financial Corp.	3,028	140,741	S&T Bancorp, Inc.	4,253	184,410
LCNB Corp.	1,100	20,515	Sandy Spring Bancorp, Inc.	4,197	164,984
LegacyTexas Financial Group, Inc.	6,148	261,905	SB One Bancorp (b)	900	22,680
Level One Bancorp, Inc. (b)	200	5,560	Seacoast Banking Corp. of Florida (a)	5,800	169,360
Live Oak Bancshares, Inc.	3,000	80,400	Select Bancorp, Inc. (a)	1,300	16,120
Macatawa Bank Corp.	3,200	37,472	ServisFirst Bancshares, Inc.	5,900	230,985
MB Financial, Inc.	10,300	474,933	Shore Bancshares, Inc.	1,500	26,730
MBT Financial Corp.	2,100	23,730	Sierra Bancorp	1,600	46,240
Mercantile Bank Corp.	2,000	66,740	Signature Bank	6,674	766,442
Metropolitan Bank Holding Corp. (a)	800	32,896	Simmons First National Corp. Class A	11,486	338,263
Mid Penn Bancorp, Inc.	600	17,490	SmartFinancial, Inc. (a)	1,300	30,615
Middlefield Banc Corp.	300	14,130	South State Corp.	4,645	380,890
Midland States Bancorp, Inc.	2,500	80,250	Southern First Bancshares, Inc. (a)	800	31,440
MidSouth Bancorp, Inc.	1,700	26,180	Southern National Bancorp of Virginia, Inc.	2,600	42,120
MidWestOne Financial Group, Inc.	1,351	45,002	Southside Bancshares, Inc.	4,404	153,259
MutualFirst Financial, Inc.	700	25,795	Spirit of Texas Bancshares, Inc. (a) (b)	300	6,477
MVB Financial Corp.	1,000	18,020	State Bank Financial Corp.	4,600	138,828
National Bank Holdings Corp. Class A	3,600	135,540	Sterling Bancorp	28,116	618,552
National Bankshares, Inc.	837	38,042	Stock Yards Bancorp, Inc.	2,700	98,010
National Commerce Corp. (a)	2,363	97,592	Summit Financial Group, Inc.	1,300	30,173
NBT Bancorp, Inc.	5,400	207,252	Synovus Financial Corp.	14,171	648,890
Nicolet Bankshares, Inc. (a)	1,100	59,961	TCF Financial Corp.	20,900	497,629
Northeast Bancorp.	900	19,530	Texas Capital Bancshares, Inc. (a)	6,248	516,397
Northrim BanCorp, Inc.	800	33,240	Tompkins Financial Corp.	1,793	145,574
Norwood Financial Corp.	650	25,454	Towne Bank	8,490	261,916
Oak Valley Bancorp (b)	800	15,720	TriCo Bancshares	3,162	122,116
OFG Bancorp.	5,300	85,595	TriState Capital Holdings, Inc. (a)	3,300	91,080
Ohio Valley Banc Corp.	500	18,325	Triumph Bancorp, Inc. (a)	2,900	110,780
Old Line Bancshares, Inc.	1,900	60,116	Trustmark Corp.	8,677	291,981
Old National Bancorp.	19,061	367,877	UMB Financial Corp.	5,689	403,350
Old Second Bancorp, Inc.	3,600	55,620	Umpqua Holdings Corp.	27,687	575,890
Opus Bank.	2,400	65,760	Union Bankshares Corp.	8,320	320,570
Origin Bancorp, Inc.	2,000	75,300	Union Bankshares, Inc./Morrisville	500	26,575
Orrstown Financial Services, Inc.	900	21,420	United Bankshares, Inc.	12,100	439,835
Pacific City Financial Corp. (b)	1,500	29,010	United Community Banks, Inc.	9,961	277,812
Pacific Mercantile Bancorp (a)	1,800	16,830	United Security Bancshares	1,500	16,650
Pacific Premier Bancorp, Inc. (a)	5,851	217,657			
PacWest Bancorp	15,115	720,230			
Park National Corp.	1,799	189,902			
Parke Bancorp, Inc.	820	18,409			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Unity Bancorp, Inc.	900	\$ 20,610	ArQule, Inc. (a)	15,000	\$ 84,900
Univest Corp. of Pennsylvania	3,444	91,094	Array BioPharma, Inc. (a) (b)	26,083	396,462
Valley National Bancorp (b)	40,700	457,875	Arrowhead Pharmaceuticals, Inc.		
Veritex Holdings, Inc. (a)	2,700	76,302	(a) (b)	10,600	203,202
Washington Trust Bancorp, Inc.	1,813	100,259	Arsanis, Inc. (a)	891	1,443
Webster Financial Corp.	11,457	675,505	Atara Biotherapeutics, Inc. (a) (b)	5,400	223,290
WesBanco, Inc.	6,241	278,224	Athenex, Inc. (a) (b)	5,900	91,686
West Bancorp, Inc.	1,900	44,650	Athersys, Inc. (a) (b)	11,900	24,990
Westamerica Bancorporation (b)	3,185	191,610	Audentes Therapeutics, Inc. (a)	4,300	170,237
Western Alliance Bancorp (a)	12,365	703,445	AVEO Pharmaceuticals, Inc. (a) (b)	12,500	41,375
Wintrust Financial Corp.	7,028	596,958	Avid Bioservices, Inc. (a)	6,200	42,532
		44,567,513	AvroBio, Inc. (a)	800	41,496
			Bellicum Pharmaceuticals, Inc.		
BEVERAGES — 0.2%			(a) (b)	4,682	28,841
Boston Beer Co., Inc. Class A (a) (b)	1,032	296,700	BioCryst Pharmaceuticals, Inc.		
Castle Brands, Inc. (a) (b)	10,900	11,663	(a) (b)	14,600	111,398
Celsius Holdings, Inc. (a)	2,800	11,284	Biohaven Pharmaceutical Holding		
Coca-Cola Bottling Co. Consolidated	584	106,452	Co., Ltd. (a) (b)	3,400	127,670
Craft Brew Alliance, Inc. (a)	1,500	24,525	BioMarin Pharmaceutical, Inc. (a)	21,911	2,124,710
Keurig Dr. Pepper, Inc.	22,700	525,959	BioSpecifics Technologies Corp. (a)	726	42,464
MGP Ingredients, Inc.	1,600	126,368	BioTime, Inc. (a) (b)	10,100	23,735
National Beverage Corp. (a) (b)	1,500	174,930	Bluebird Bio, Inc. (a) (b)	6,719	980,974
Primo Water Corp. (a)	4,500	81,225	Blueprint Medicines Corp. (a)	4,942	385,772
		1,359,106	Calithera Biosciences, Inc. (a)	3,600	18,900
			Calyxt, Inc. (a) (b)	800	12,216
BIOTECHNOLOGY — 4.9%			Cara Therapeutics, Inc. (a) (b)	4,400	105,380
Abeona Therapeutics, Inc. (a)	3,500	44,800	CareDx, Inc. (a)	4,200	121,170
ACADIA Pharmaceuticals, Inc.			CASI Pharmaceuticals, Inc. (a) (b)	5,900	27,553
(a) (b)	12,709	263,839	Catalyst Biosciences, Inc. (a)	1,500	16,170
Accelaron Pharma, Inc. (a) (b)	4,900	280,427	Catalyst Pharmaceuticals, Inc. (a)	10,500	39,690
Achaogen, Inc. (a)	4,200	16,758	Celcuity, Inc. (a) (b)	1,000	28,760
Achillion Pharmaceuticals, Inc. (a)	16,200	59,616	Cellular Biomedicine Group, Inc.		
Acorda Therapeutics, Inc. (a)	5,100	100,215	(a) (b)	1,400	25,410
Adamas Pharmaceuticals, Inc. (a) (b)	2,600	52,052	ChemoCentryx, Inc. (a)	2,900	36,656
ADMA Biologics, Inc. (a) (b)	2,300	14,283	Chimerix, Inc. (a)	5,397	20,994
Aduro Biotech, Inc. (a)	7,554	55,522	Clovis Oncology, Inc. (a) (b)	6,080	178,570
Adverum Biotechnologies, Inc. (a)	6,700	40,535	Cohbar, Inc. (a) (b)	2,700	11,637
Aeglea BioTherapeutics, Inc. (a)	2,000	19,140	Coherus Biosciences, Inc. (a) (b)	6,900	113,850
Agenus, Inc. (a) (b)	9,400	20,116	Concert Pharmaceuticals, Inc. (a)	2,500	37,100
Agios Pharmaceuticals, Inc. (a) (b)	6,368	491,100	Corbus Pharmaceuticals Holdings,		
Aimmune Therapeutics, Inc. (a) (b)	5,500	150,040	Inc. (a) (b)	5,700	43,035
Akebia Therapeutics, Inc. (a)	5,500	48,565	Corvus Pharmaceuticals, Inc. (a) (b)	1,600	13,728
Albireo Pharma, Inc. (a)	1,100	36,256	Crinetics Pharmaceuticals, Inc. (a)	1,100	31,515
Alder Biopharmaceuticals, Inc.			CTI BioPharma Corp. (a) (b)	6,300	13,608
(a) (b)	7,352	122,411	Cue Biopharma, Inc. (a) (b)	2,100	19,005
Aldeyra Therapeutics, Inc. (a)	2,000	27,600	Cytokinetics, Inc. (a) (b)	5,800	57,130
Alkermes PLC (a) (b)	18,962	804,747	CytomX Therapeutics, Inc. (a)	5,976	110,556
Allakos, Inc. (a) (b)	1,000	44,990	Deciphera Pharmaceuticals, Inc. (a)	1,000	38,720
Allena Pharmaceuticals, Inc. (a)	1,000	10,740	Denali Therapeutics, Inc. (a) (b)	5,600	121,744
Alnylam Pharmaceuticals, Inc. (a)	11,069	968,759	Dicerna Pharmaceuticals, Inc. (a)	5,400	82,404
AMAG Pharmaceuticals, Inc. (a)	4,300	86,000	Dynavax Technologies Corp. (a) (b)	7,438	92,231
Amicus Therapeutics, Inc. (a) (b)	24,341	294,283	Eagle Pharmaceuticals, Inc. (a)	1,205	83,543
AnaptysBio, Inc. (a) (b)	2,200	219,494	Editas Medicine, Inc. (a) (b)	5,600	178,192
Apellis Pharmaceuticals, Inc. (a)	4,200	74,676	Eidos Therapeutics, Inc. (a)	1,500	14,970
Aptinyx, Inc. (a)	1,600	46,336	Emergent BioSolutions, Inc. (a)	5,700	375,231
Arbutus Biopharma Corp. (a)	4,300	40,635	Enanta Pharmaceuticals, Inc. (a)	2,200	188,012
Arcus Biosciences, Inc. (a) (b)	600	8,364	Epizyme, Inc. (a) (b)	6,038	64,003
Ardelyx, Inc. (a)	3,900	16,965	Esperion Therapeutics, Inc. (a) (b)	2,900	128,673
Arena Pharmaceuticals, Inc. (a)	6,130	282,103			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Evelo Biosciences, Inc. (a) (b)	700	\$ 8,526	Mirati Therapeutics, Inc. (a) (b)	2,700	\$ 127,170
Exact Sciences Corp. (a) (b).	14,822	1,169,752	Molecular Templates, Inc. (a)	1,100	5,929
Exelixis, Inc. (a) (b)	36,885	653,602	Momenta Pharmaceuticals, Inc. (a)	9,487	249,508
Fate Therapeutics, Inc. (a) (b)	6,300	102,627	Mustang Bio, Inc. (a) (b)	2,000	11,900
Fennec Pharmaceuticals, Inc. (a) (b)	1,400	11,480	Myriad Genetics, Inc. (a)	7,951	365,746
FibroGen, Inc. (a)	9,400	571,050	NantKwest, Inc. (a) (b)	3,400	12,580
Five Prime Therapeutics, Inc. (a)	3,947	54,942	Natera, Inc. (a)	3,900	93,366
Flexion Therapeutics, Inc. (a) (b)	4,000	74,840	Neurocrine Biosciences, Inc. (a) (b)	11,071	1,361,179
Fortress Biotech, Inc. (a)	3,800	6,080	NewLink Genetics Corp. (a)	3,458	8,265
Forty Seven, Inc. (a)	1,500	22,380	Novavax, Inc. (a) (b)	44,900	84,412
G1 Therapeutics, Inc. (a) (b)	2,500	130,725	Nymox Pharmaceutical Corp. (a) (b)	3,700	9,102
Genomic Health, Inc. (a)	2,600	182,572	OPKO Health, Inc. (a) (b)	41,380	143,175
Geron Corp. (a) (b)	20,983	36,930	Organovo Holdings, Inc. (a) (b)	11,700	13,455
Global Blood Therapeutics, Inc. (a) (b)	6,138	233,244	Ovid therapeutics, Inc. (a)	1,500	8,505
GlycoMimetics, Inc. (a)	4,100	59,040	Palatin Technologies, Inc. (a)	24,100	24,040
GTx, Inc. (a) (b)	600	942	PDL BioPharma, Inc. (a)	18,655	49,063
Halozyme Therapeutics, Inc. (a)	16,052	291,665	Pfenex, Inc. (a)	2,600	13,286
Heron Therapeutics, Inc. (a) (b)	8,926	282,508	Pieris Pharmaceuticals, Inc. (a)	6,100	34,160
Homology Medicines, Inc. (a) (b)	1,300	29,718	PolarityTE, Inc. (a) (b)	1,100	21,010
Idera Pharmaceuticals, Inc. (a)	2,050	18,265	Portola Pharmaceuticals, Inc. (a) (b)	8,241	219,458
Immune Design Corp. (a)	4,300	14,835	Progenics Pharmaceuticals, Inc. (a) (b)	11,700	73,359
ImmunoGen, Inc. (a)	18,800	178,036	Proteostasis Therapeutics, Inc. (a) (b)	3,100	7,471
Immunomedics, Inc. (a) (b)	18,172	378,523	Prothena Corp. PLC (a) (b)	4,700	61,476
Inovio Pharmaceuticals, Inc. (a) (b)	9,711	53,993	PTC Therapeutics, Inc. (a)	5,600	263,200
Insmed, Inc. (a) (b)	9,833	198,823	Puma Biotechnology, Inc. (a) (b)	3,807	174,551
Insys Therapeutics, Inc. (a) (b)	2,753	27,750	Ra Pharmaceuticals, Inc. (a) (b)	2,000	36,180
Intellia Therapeutics, Inc. (a) (b)	4,200	120,204	Radius Health, Inc. (a)	4,815	85,707
Intercept Pharmaceuticals, Inc. (a)	2,717	343,320	Recro Pharma, Inc. (a)	1,600	11,376
Intrexon Corp. (a) (b)	9,741	167,740	REGENXBIO, Inc. (a)	3,800	286,900
Invitae Corp. (a)	8,700	145,551	Repligen Corp. (a) (b)	5,000	277,300
Ionis Pharmaceuticals, Inc. (a) (b)	15,773	813,571	Replimenu Group, Inc. (a)	1,300	20,930
Iovance Biotherapeutics, Inc. (a) (b)	9,700	109,125	Retrophin, Inc. (a)	5,100	146,523
Ironwood Pharmaceuticals, Inc. (a) (b)	17,500	323,050	Rhythm Pharmaceuticals, Inc. (a)	2,100	61,257
Jounce Therapeutics, Inc. (a)	1,700	11,050	Rigel Pharmaceuticals, Inc. (a) (b)	23,200	74,472
Kadmon Holdings, Inc. (a) (b)	14,500	48,430	Rocket Pharmaceuticals, Inc. (a) (b)	2,500	61,550
Karyopharm Therapeutics, Inc. (a)	5,700	97,071	Rubius Therapeutics, Inc. (a) (b)	1,500	36,000
Keryx Biopharmaceuticals, Inc. (a) (b)	11,003	37,410	Sage Therapeutics, Inc. (a) (b)	5,721	808,091
Kezar Life Sciences, Inc. (a)	400	8,564	Sangamo Therapeutics, Inc. (a) (b)	13,000	220,350
Kindred Biosciences, Inc. (a)	4,400	61,380	Sarepta Therapeutics, Inc. (a) (b)	7,747	1,251,218
Kiniksa Pharmaceuticals Ltd. Class A (a) (b)	1,000	25,500	Savara, Inc. (a)	3,000	33,480
Kura Oncology, Inc. (a)	4,000	70,000	Scholar Rock Holding Corp. (a) (b)	1,100	28,325
La Jolla Pharmaceutical Co. (a) (b)	2,500	50,325	Seattle Genetics, Inc. (a) (b)	13,220	1,019,526
Lexicon Pharmaceuticals, Inc. (a) (b)	5,321	56,775	Selecta Biosciences, Inc. (a)	2,100	32,655
Ligand Pharmaceuticals, Inc. (a) (b)	2,579	707,910	Seres Therapeutics, Inc. (a) (b)	2,346	17,806
Loxo Oncology, Inc. (a) (b)	3,377	576,893	Solid Biosciences, Inc. (a) (b)	1,700	80,206
MacroGenics, Inc. (a)	4,647	99,632	Sorrento Therapeutics, Inc. (a) (b)	15,300	67,320
Madrigal Pharmaceuticals, Inc. (a) (b)	900	192,717	Spark Therapeutics, Inc. (a) (b)	4,042	220,491
MannKind Corp. (a) (b)	17,200	31,476	Spectrum Pharmaceuticals, Inc. (a) (b)	12,962	217,762
MediciNova, Inc. (a) (b)	4,700	58,703	Spero Therapeutics, Inc. (a) (b)	600	6,306
Mersana Therapeutics, Inc. (a) (b)	1,300	13,000	Spring Bank Pharmaceuticals, Inc. (a) (b)	1,300	15,665
MiMedx Group, Inc. (a) (b)	12,693	78,443	Stemline Therapeutics, Inc. (a) (b)	3,200	53,120
Minerva Neurosciences, Inc. (a)	3,680	46,184	Surface Oncology, Inc. (a) (b)	900	9,846
Miragen Therapeutics, Inc. (a)	3,000	16,740	Syndax Pharmaceuticals, Inc. (a) (b)	1,400	11,312
			Synergy Pharmaceuticals, Inc. (a) (b)	30,418	51,711
			Synlogic, Inc. (a) (b)	1,900	26,999

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Syros Pharmaceuticals, Inc. (a)	2,900	\$ 34,539	Ashford, Inc. (a) (b)	100	\$ 7,587
T2 Biosystems, Inc. (a)	3,100	23,095	Associated Capital Group, Inc.		
TESARO, Inc. (a) (b)	4,852	189,277	Class A	500	21,275
TG Therapeutics, Inc. (a) (b)	7,000	39,200	B. Riley Financial, Inc. (b)	2,534	57,395
Tocagen, Inc. (a)	2,100	32,739	BGC Partners, Inc. Class A	32,700	386,514
Translate Bio, Inc. (a) (b)	1,900	19,000	Blucora, Inc. (a)	6,000	241,500
Tyme Technologies, Inc. (a) (b)	5,200	14,456	BrightSphere Investment Group PLC .	9,600	119,040
Ultragenyx Pharmaceutical, Inc.			Cohen & Steers, Inc.	2,809	114,073
(a) (b)	5,965	455,368	Cowen, Inc. (a) (b)	3,050	49,715
United Therapeutics Corp. (a)	5,397	690,168	Diamond Hill Investment Group, Inc..	403	66,652
UNITY Biotechnology, Inc. (a) (b) . .	600	9,774	Donnelley Financial Solutions, Inc.		
Unum Therapeutics, Inc. (a) (b)	400	4,120	(a)	4,412	79,063
Vanda Pharmaceuticals, Inc. (a)	6,500	149,175	Eaton Vance Corp.	14,556	765,063
Veracyte, Inc. (a)	2,900	27,695	Evercore, Inc. Class A	4,943	497,019
Verastem, Inc. (a) (b)	8,700	63,075	FactSet Research Systems, Inc.	4,631	1,036,001
Vericel Corp. (a)	5,900	83,485	Federated Investors, Inc. Class B	12,000	289,440
Viking Therapeutics, Inc. (a)	6,900	120,198	Focus Financial Partners, Inc. Class A		
Vital Therapies, Inc. (a)	3,700	1,019	(a)	2,300	109,158
Voyager Therapeutics, Inc. (a) (b) . . .	2,500	47,300	GAIN Capital Holdings, Inc. (b)	4,000	26,000
Xencor, Inc. (a)	5,685	221,544	GAMCO Investors, Inc. Class A	551	12,904
XOMA Corp. (a) (b)	700	12,299	Greenhill & Co., Inc.	2,517	66,323
Zafgen, Inc. (a)	4,500	52,605	Hamilton Lane, Inc. Class A	1,900	84,132
ZIOPHARM Oncology, Inc. (a) (b) . .	16,100	51,520	Houlihan Lokey, Inc.	4,300	193,199
		<u>32,489,913</u>	Interactive Brokers Group, Inc.		
BUILDING PRODUCTS — 0.9%			Class A	9,419	520,965
AAON, Inc. (b)	5,100	192,780	INTL. FCStone, Inc. (a)	1,900	91,808
Advanced Drainage Systems, Inc.	4,100	126,690	Investment Technology Group, Inc. . .	4,000	86,640
American Woodmark Corp. (a)	1,759	137,993	Ladenburg Thalmann Financial		
Apogee Enterprises, Inc.	3,409	140,860	Services, Inc.	12,600	34,020
Armstrong Flooring, Inc. (a)	2,577	46,644	Lazard, Ltd. Class A	14,602	702,794
Armstrong World Industries, Inc. (a) . .	5,755	400,548	Legg Mason, Inc.	10,700	334,161
Builders FirstSource, Inc. (a)	13,800	202,584	LPL Financial Holdings, Inc.	10,707	690,709
Caesarstone, Ltd. (b)	2,827	52,441	MarketAxess Holdings, Inc.	4,473	798,386
Continental Building Products, Inc.			Moelis & Co. Class A	5,700	312,360
(a)	4,900	183,995	Morningstar, Inc.	2,292	288,563
CSW Industrials, Inc. (a)	1,837	98,647	Oppenheimer Holdings, Inc. Class A . .	1,200	37,920
Gibraltar Industries, Inc. (a)	3,900	177,840	Piper Jaffray Cos.	1,800	137,430
Griffon Corp.	4,700	75,905	PJT Partners, Inc. Class A	2,369	124,017
Insteel Industries, Inc.	2,200	78,936	Pzena Investment Management, Inc.		
JELD-WEN Holding, Inc. (a)	8,700	214,542	Class A	2,000	19,080
Lennox International, Inc.	4,382	957,029	Safeguard Scientifics, Inc. (a)	2,400	22,440
Masonite International Corp. (a)	3,193	204,671	SEI Investments Co.	16,487	1,007,356
NCI Building Systems, Inc. (a)	5,228	79,204	Siebert Financial Corp. (a)	900	13,185
Owens Corning	13,516	733,513	Silvercrest Asset Management Group,		
Patrick Industries, Inc. (a)	3,100	183,520	Inc. Class A	800	11,080
PGT Innovations, Inc. (a)	5,900	127,440	Stifel Financial Corp.	8,754	448,730
Quanex Building Products Corp.	4,268	77,678	TD Ameritrade Holding Corp.	34,984	1,848,205
Simpson Manufacturing Co., Inc.	5,300	384,038	Value Line, Inc.	100	2,490
Trex Co., Inc. (a)	7,398	569,498	Virtu Financial, Inc. Class A (b)	5,500	112,475
Universal Forest Products, Inc.	7,709	272,359	Virtus Investment Partners, Inc.	846	96,232
USG Corp. (a)	10,409	450,814	Waddell & Reed Financial, Inc.		
		<u>6,170,169</u>	Class A	9,939	210,508
CAPITAL MARKETS — 1.9%			Westwood Holdings Group, Inc.	1,005	51,999
Arlington Asset Investment Corp.			WisdomTree Investments, Inc.	14,100	119,568
Class A (b)	3,200	29,888			<u>12,577,724</u>
Artisan Partners Asset Management,			CHEMICALS — 2.3%		
Inc. Class A	6,255	202,662	A Schulman, Inc. (d)	3,090	6,180
			Advanced Emissions Solutions, Inc. . .	2,300	27,508

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State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AdvanSix, Inc. (a)	3,700	\$ 125,615	Brink's Co.	6,114	\$ 426,452
AgroFresh Solutions, Inc. (a)	3,700	23,051	Casella Waste Systems, Inc. Class A		
American Vanguard Corp.	3,552	63,936	(a)	4,800	149,088
Ashland Global Holdings, Inc.	7,831	656,708	CECO Environmental Corp.	3,456	27,233
Axalta Coating Systems, Ltd. (a)	26,002	758,218	Clean Harbors, Inc. (a)	6,511	466,057
Balchem Corp.	3,895	436,590	CompX International, Inc.	200	2,720
Cabot Corp.	7,698	482,819	Covanta Holding Corp.	14,500	235,625
Celanese Corp. Series A	16,867	1,922,838	Deluxe Corp.	5,976	340,274
Chase Corp.	933	112,100	Ennis, Inc.	3,100	63,395
Chemours Co.	21,943	865,432	Essendant, Inc.	4,549	58,318
Ferro Corp. (a)	10,709	248,663	Healthcare Services Group, Inc. (b)	9,165	372,282
Flotek Industries, Inc. (a) (b)	6,500	15,600	Heritage-Crystal Clean, Inc. (a)	1,800	38,430
FutureFuel Corp.	3,100	57,474	Herman Miller, Inc.	7,300	280,320
GCP Applied Technologies, Inc. (a)	9,297	246,835	HNI Corp.	5,389	238,409
Hawkins, Inc.	1,200	49,740	Interface, Inc.	7,600	177,460
HB Fuller Co.	6,499	335,803	KAR Auction Services, Inc.	16,665	994,734
Huntsman Corp.	27,634	752,474	Kimball International, Inc. Class B	4,400	73,700
Ingevity Corp. (a)	5,338	543,835	Knoll, Inc.	5,890	138,121
Innophos Holdings, Inc.	2,400	106,560	LSC Communications, Inc.	4,212	46,585
Innospec, Inc.	3,117	239,230	Matthews International Corp.		
Intrepid Potash, Inc. (a)	11,700	42,003	Class A	4,031	202,155
KMG Chemicals, Inc.	1,900	143,564	McGrath RentCorp	2,900	157,963
Koppers Holdings, Inc. (a)	2,500	77,875	Mobile Mini, Inc.	5,500	241,175
Kraton Corp. (a)	4,000	188,600	MSA Safety, Inc.	4,321	459,927
Kronos Worldwide, Inc.	2,800	45,500	Multi-Color Corp.	1,721	107,132
LSB Industries, Inc. (a)	2,700	26,406	NL Industries, Inc. (a)	1,000	6,000
Marrone Bio Innovations, Inc. (a)	6,700	12,261	PICO Holdings, Inc. (a)	2,700	33,885
Minerals Technologies, Inc.	4,443	300,347	Pitney Bowes, Inc.	24,564	173,913
NewMarket Corp.	949	384,829	Quad/Graphics, Inc.	4,100	85,444
Olin Corp.	21,000	539,280	RR Donnelley & Sons Co.	8,533	46,078
OMNOVA Solutions, Inc. (a)	5,300	52,205	SP Plus Corp. (a)	2,900	105,850
Platform Specialty Products Corp.			Steelcase, Inc. Class A	10,300	190,550
(a)	28,200	351,654	Team, Inc. (a) (b)	3,600	81,000
PolyOne Corp.	10,133	443,015	Tetra Tech, Inc.	6,980	476,734
PQ Group Holdings, Inc. (a)	4,300	75,121	UniFirst Corp.	1,908	331,324
Quaker Chemical Corp.	1,630	329,602	US Ecology, Inc.	2,696	198,830
Rayonier Advanced Materials, Inc.	6,300	116,109	Viad Corp.	2,554	151,325
RPM International, Inc.	16,185	1,051,054	VSE Corp.	1,080	35,780
Scotts Miracle-Gro Co. (b)	5,033	396,248			
Sensient Technologies Corp.	5,319	406,957			8,286,426
Stepan Co.	2,482	215,959			
Trecora Resources (a)	2,300	32,200			
Tredegar Corp.	3,207	69,432			
Trinseo SA	5,174	405,124			
Tronox, Ltd. Class A	11,269	134,664			
Valhi, Inc.	3,700	8,436			
Valvoline, Inc.	23,294	501,054			
Westlake Chemical Corp.	4,596	381,974			
WR Grace & Co.	8,376	598,549			
		<u>15,407,231</u>			
COMMERCIAL SERVICES & SUPPLIES —			COMMUNICATIONS EQUIPMENT — 1.3%		
1.2%			Acacia Communications, Inc. (a)	3,400	140,658
ABM Industries, Inc.	8,100	261,225	ADTRAN, Inc.	5,900	104,135
ACCO Brands Corp.	12,916	145,951	Aerohive Networks, Inc. (a)	3,900	16,068
ADT, Inc. (b)	13,000	122,070	Applied Optoelectronics, Inc. (a) (b)	2,300	56,718
Advanced Disposal Services, Inc. (a)	8,900	241,012	ARRIS International PLC (a)	20,753	539,370
Brady Corp. Class A	5,800	253,750	CalAmp Corp. (a)	4,200	100,632
BrightView Holdings, Inc. (a) (b)	3,000	48,150	Calix, Inc. (a)	5,300	42,930
			Casa Systems, Inc. (a) (b)	3,800	56,050
			Ciena Corp. (a)	17,991	562,039
			Clearfield, Inc. (a) (b)	1,400	18,830
			CommScope Holding Co., Inc. (a)	23,834	733,134
			Comtech Telecommunications Corp.	2,800	101,556
			DASAN Zhone Solutions, Inc. (a)	700	9,933
			Digi International, Inc. (a)	3,270	43,982
			EchoStar Corp. Class A (a)	6,138	284,619
			Extreme Networks, Inc. (a)	14,000	76,720
			Finisar Corp. (a) (b)	15,100	287,655
			Harmonic, Inc. (a)	9,800	53,900

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Infinera Corp. (a)	18,500	\$ 135,050	Enova International, Inc. (a)	4,200	\$ 120,960
InterDigital, Inc.	4,338	347,040	EZCORP, Inc. Class A (a)	6,100	65,270
KVH Industries, Inc. (a)	1,866	24,445	FirstCash, Inc.	5,278	432,796
Lumentum Holdings, Inc. (a) (b)	7,900	473,605	Green Dot Corp. Class A (a)	6,100	541,802
NETGEAR, Inc. (a)	4,000	251,400	LendingClub Corp. (a)	41,633	161,536
NetScout Systems, Inc. (a)	9,107	229,952	Navient Corp.	33,200	447,536
Oclaro, Inc. (a)	21,600	193,104	Nelnet, Inc. Class A	2,214	126,574
Palo Alto Networks, Inc. (a)	11,111	2,502,864	OneMain Holdings, Inc. (a)	9,862	331,462
Plantronics, Inc.	4,248	256,154	PRA Group, Inc. (a) (b)	5,714	205,704
Quantenna Communications, Inc. (a)	3,900	71,955	Regional Management Corp. (a)	1,200	34,596
Ribbon Communications, Inc. (a)	6,200	42,346	Santander Consumer USA Holdings, Inc.	14,716	294,909
Ubiquiti Networks, Inc. (b)	2,456	242,800	SLM Corp. (a)	54,800	611,020
ViaSat, Inc. (a) (b)	6,911	441,958	World Acceptance Corp. (a)	731	83,597
Viavi Solutions, Inc. (a)	28,800	326,592			
		<u>8,768,194</u>			<u>5,625,807</u>
CONSTRUCTION & ENGINEERING — 0.6%			CONTAINERS & PACKAGING — 0.8%		
AECOM (a)	20,059	655,127	AptarGroup, Inc.	7,843	845,005
Aegion Corp. (a)	3,800	96,444	Ardagh Group SA	2,200	36,718
Ameresco, Inc. Class A (a)	2,200	30,030	Bemis Co., Inc.	11,455	556,713
Argan, Inc.	1,744	74,992	Berry Global Group, Inc. (a)	16,686	807,436
Comfort Systems USA, Inc.	4,643	261,865	Crown Holdings, Inc. (a) (b)	16,279	781,392
Dycom Industries, Inc. (a)	3,852	325,879	Graphic Packaging Holding Co.	39,242	549,780
EMCOR Group, Inc.	7,253	544,773	Greif, Inc. Class A	3,300	177,078
Granite Construction, Inc.	5,579	254,960	Greif, Inc. Class B	700	40,355
Great Lakes Dredge & Dock Corp. (a)	6,600	40,920	Myers Industries, Inc.	4,700	109,275
HC2 Holdings, Inc. (a) (b)	4,800	29,376	Owens-Illinois, Inc. (a)	20,128	378,205
IES Holdings, Inc. (a)	1,000	19,500	Silgan Holdings, Inc.	9,568	265,990
Infrastructure and Energy Alternatives, Inc. (a) (b)	2,100	22,050	Sonoco Products Co.	12,391	687,701
KBR, Inc.	17,788	375,861	UFP Technologies, Inc. (a)	800	29,400
MasTec, Inc. (a)	8,176	365,058			<u>5,265,048</u>
MYR Group, Inc. (a)	2,000	65,280	DISTRIBUTORS — 0.2%		
Northwest Pipe Co. (a)	1,100	21,725	Core-Mark Holding Co., Inc.	5,552	188,546
NV5 Global, Inc. (a)	1,000	86,700	Funko, Inc. Class A (a) (b)	1,600	37,904
Orion Group Holdings, Inc. (a)	3,200	24,160	Pool Corp.	4,795	800,189
Primoris Services Corp.	4,986	123,753	Weyco Group, Inc.	743	26,139
Sterling Construction Co., Inc. (a)	3,200	45,824			<u>1,052,778</u>
Tutor Perini Corp. (a)	4,600	86,480	DIVERSIFIED CONSUMER SERVICES — 0.9%		
Valmont Industries, Inc.	2,770	383,645	Adtalem Global Education, Inc. (a)	7,600	366,320
Willscot Corp. (a) (b)	4,500	77,175	American Public Education, Inc. (a)	1,900	62,795
		<u>4,011,577</u>	Bright Horizons Family Solutions, Inc. (a)	7,024	827,708
CONSTRUCTION MATERIALS — 0.1%			Cambium Learning Group, Inc. (a)	1,600	18,944
Eagle Materials, Inc.	5,678	483,993	Career Education Corp. (a)	8,300	123,919
Forterra, Inc. (a) (b)	2,300	17,158	Carriage Services, Inc.	2,200	47,410
Summit Materials, Inc. Class A (a) (b)	14,512	263,828	Chegg, Inc. (a)	13,500	383,805
United States Lime & Minerals, Inc.	221	17,448	Graham Holdings Co. Class B	543	314,560
US Concrete, Inc. (a) (b)	1,940	88,949	Grand Canyon Education, Inc. (a)	5,969	673,303
		<u>871,376</u>	Houghton Mifflin Harcourt Co. (a)	12,600	88,200
CONSUMER FINANCE — 0.8%			K12, Inc. (a)	4,700	83,190
Ally Financial, Inc.	52,475	1,387,964	Laureate Education, Inc. Class A (a)	10,300	159,032
Credit Acceptance Corp. (a)	1,339	586,576	Regis Corp. (a)	4,307	87,992
Curo Group Holdings Corp. (a)	1,700	51,391	Service Corp. International	21,500	950,300
Elevate Credit, Inc. (a)	2,100	16,926	ServiceMaster Global Holdings, Inc. (a)	16,812	1,042,848
Encore Capital Group, Inc. (a) (b)	3,492	125,188	Sotheby's (a)	4,809	236,555
			Strategic Education, Inc.	2,639	361,622

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Weight Watchers International, Inc. (a)	4,900	\$ 352,751	Generac Holdings, Inc. (a)	7,349	\$ 414,557
		6,181,254	GrafTech International, Ltd.	7,300	142,423
DIVERSIFIED FINANCIAL SERVICES — 0.3%			Hubbell, Inc.	6,729	898,793
AXA Equitable Holdings, Inc.	17,600	377,520	nVent Electric PLC	20,300	551,348
Banco Latinoamericano de Comercio Exterior SA Class E	3,700	77,404	Plug Power, Inc. (a) (b)	28,000	53,760
Cannae Holdings, Inc. (a)	9,000	188,550	Powell Industries, Inc.	1,100	39,886
FGL Holdings (a)	17,300	154,835	Preformed Line Products Co.	400	28,112
Marlin Business Services Corp.	1,100	31,735	Regal Beloit Corp.	5,476	451,496
On Deck Capital, Inc. (a)	6,100	46,177	Sensata Technologies Holding PLC (a)	21,167	1,048,825
Voya Financial, Inc.	19,850	985,949	Sunrun, Inc. (a) (b)	12,700	157,988
		1,862,170	Thermon Group Holdings, Inc. (a)	3,900	100,542
DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%			TPI Composites, Inc. (a)	1,700	48,535
ATN International, Inc.	1,299	95,970	Vicor Corp. (a)	2,070	95,220
Cincinnati Bell, Inc. (a)	5,951	94,918	Vivint Solar, Inc. (a) (b)	3,300	17,160
Cogent Communications Holdings, Inc.	5,296	295,517			5,831,734
Consolidated Communications Holdings, Inc. (b)	9,249	120,607	ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 2.6%		
Frontier Communications Corp.	14,157	91,879	Anixter International, Inc. (a)	3,686	259,126
Intelsat SA (a)	6,047	181,410	Arlo Technologies, Inc. (a) (b)	1,900	27,569
Iridium Communications, Inc. (a)	12,219	274,928	Arrow Electronics, Inc. (a)	11,010	811,657
Ooma, Inc. (a)	2,000	33,200	Avnet, Inc.	14,730	659,462
ORBCOMM, Inc. (a)	9,800	106,428	AVX Corp.	5,600	101,080
pdvWireless, Inc. (a) (b)	1,100	37,290	Badger Meter, Inc.	3,476	184,054
Vonage Holdings Corp. (a)	28,100	397,896	Bel Fuse, Inc. Class B	1,100	29,150
Windstream Holdings, Inc. (a) (b)	4,262	20,884	Belden, Inc.	5,063	361,549
Zayo Group Holdings, Inc. (a)	24,524	851,473	Benchmark Electronics, Inc.	5,580	130,572
		2,602,400	CDW Corp.	18,387	1,634,972
ELECTRIC UTILITIES — 0.7%			Cognex Corp.	20,461	1,142,133
ALLETE, Inc.	6,522	489,215	Coherent, Inc. (a) (b)	2,967	510,888
Avangrid, Inc.	7,000	335,510	Control4 Corp. (a)	3,112	106,835
El Paso Electric Co.	5,163	295,324	CTS Corp.	3,900	133,770
Hawaiian Electric Industries, Inc.	13,683	486,978	Daktronics, Inc.	4,345	34,065
IDACORP, Inc.	6,299	625,050	Dolby Laboratories, Inc. Class A	7,579	530,303
MGE Energy, Inc.	4,462	284,899	Electro Scientific Industries, Inc. (a)	3,992	69,660
OGE Energy Corp.	24,583	892,854	ePlus, Inc. (a)	1,660	153,882
Otter Tail Corp.	4,876	233,560	Fabrinet (a)	4,500	208,170
PNM Resources, Inc.	10,151	400,457	FARO Technologies, Inc. (a)	2,100	135,135
Portland General Electric Co.	11,221	511,790	Fitbit, Inc. Class A (a)	27,609	147,708
Spark Energy, Inc. Class A (b)	1,400	11,550	II-VI, Inc. (a)	7,884	372,913
		4,567,187	Insight Enterprises, Inc. (a)	4,452	240,809
ELECTRICAL EQUIPMENT — 0.9%			Iteris, Inc. (a) (b)	3,100	16,678
Acuity Brands, Inc.	4,900	770,280	Itron, Inc. (a)	4,199	269,576
Allied Motion Technologies, Inc.	862	46,919	Jabil, Inc.	20,100	544,308
Atkore International Group, Inc. (a)	4,700	124,691	KEMET Corp. (a)	6,800	126,140
AZZ, Inc.	3,240	163,620	Keysight Technologies, Inc. (a)	23,261	1,541,739
Babcock & Wilcox Enterprises, Inc. (a)	3,910	4,027	Kimball Electronics, Inc. (a)	3,144	61,779
Encore Wire Corp.	2,554	127,955	Knowles Corp. (a)	11,368	188,936
Energous Corp. (a)	2,700	27,324	Littelfuse, Inc.	3,064	606,335
EnerSys	5,241	456,648	Maxwell Technologies, Inc. (a) (b)	4,200	14,658
Enphase Energy, Inc. (a) (b)	10,500	50,925	Mesa Laboratories, Inc.	382	70,907
FuelCell Energy, Inc. (a) (b)	10,000	10,700	Methode Electronics, Inc.	4,449	161,054
			MTS Systems Corp.	2,243	122,804
			Napco Security Technologies, Inc. (a)	1,400	20,930
			National Instruments Corp.	13,893	671,449
			nLight, Inc. (a)	900	19,989
			Novanta, Inc. (a)	4,100	280,440
			OSI Systems, Inc. (a)	2,097	160,022

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PAR Technology Corp. (a) (b)	1,400	\$ 31,108	Oceaneering International, Inc.	12,681	\$ 349,996
Park Electrochemical Corp.	2,400	46,776	Oil States International, Inc. (a)	7,667	254,544
PC Connection, Inc.	1,400	54,446	Patterson-UTI Energy, Inc.	27,700	473,947
Plexus Corp. (a)	4,000	234,040	PHI, Inc. NVDR (a)	1,400	13,076
Rogers Corp. (a)	2,321	341,930	Pioneer Energy Services Corp. (a)	9,400	27,730
Sanmina Corp. (a)	8,810	243,156	Profire Energy, Inc. (a) (b)	2,900	9,251
ScanSource, Inc. (a)	3,109	124,049	ProPetro Holding Corp. (a) (b)	9,300	153,357
SYNNEX Corp.	3,849	326,010	Quintana Energy Services, Inc. (a)	700	5,138
Tech Data Corp. (a)	4,739	339,170	RigNet, Inc. (a)	1,600	32,560
Trimble, Inc. (a)	30,881	1,342,088	Rowan Cos. PLC Class A (a)	16,212	305,272
TTM Technologies, Inc. (a)	12,000	190,920	RPC, Inc.	7,132	110,403
Vishay Intertechnology, Inc. (b)	16,945	344,831	SEACOR Holdings, Inc. (a)	2,068	102,180
Vishay Precision Group, Inc. (a)	1,200	44,880	SEACOR Marine Holdings, Inc. (a)	1,973	44,649
Zebra Technologies Corp. Class A (a)	6,508	1,150,810	Select Energy Services, Inc. Class A		
		<u>17,677,420</u>	(a)	5,500	65,120
ENERGY EQUIPMENT & SERVICES — 1.2%			Smart Sand, Inc. (a) (b)	2,600	10,686
Apergy Corp. (a)	9,800	426,888	Solaris Oilfield Infrastructure, Inc.		
Archrock, Inc.	16,300	198,860	Class A (a) (b)	3,100	58,559
Basic Energy Services, Inc. (a)	2,000	19,980	Superior Energy Services, Inc. (a)	20,000	194,800
Bristow Group, Inc. (a) (b)	4,000	48,520	TETRA Technologies, Inc. (a)	14,118	63,672
C&J Energy Services, Inc. (a) (b)	7,883	163,966	Tidewater, Inc. (a) (b)	2,900	90,451
Cactus, Inc. Class A (a)	5,000	191,400	Transocean, Ltd. (a) (b)	54,000	753,300
CARBO Ceramics, Inc. (a) (b)	2,831	20,525	Unit Corp. (a)	6,348	165,429
Covia Holdings Corp. (a) (b)	3,780	33,907	US Silica Holdings, Inc. (b)	10,088	189,957
Dawson Geophysical Co. (a)	2,600	16,094	Weatherford International PLC		
Diamond Offshore Drilling, Inc.			(a) (b)	128,637	348,606
(a) (b)	8,500	170,000			<u>7,783,444</u>
Dril-Quip, Inc. (a)	4,875	254,719	ENTERTAINMENT — 0.7%		
Era Group, Inc. (a)	2,300	28,405	AMC Entertainment Holdings, Inc.		
Exterran Corp. (a)	3,900	103,467	Class A (b)	6,484	132,922
Forum Energy Technologies, Inc. (a)	9,839	101,834	Cinemark Holdings, Inc. (b)	13,516	543,343
Frank's International NV	9,800	85,064	Glu Mobile, Inc. (a)	14,100	105,045
FTS International, Inc. (a)	4,700	55,413	IMAX Corp. (a)	7,100	183,180
Gulfmark Offshore, Inc. (a) (b)	500	18,650	Liberty Media Corp.-Liberty Braves		
Helix Energy Solutions Group, Inc.			Class A (a)	1,194	32,572
(a)	17,209	170,025	Liberty Media Corp.-Liberty Formula		
Independence Contract Drilling, Inc.			One Class A (a) (b)	3,036	108,021
(a)	4,000	19,760	Lions Gate Entertainment Corp.		
ION Geophysical Corp. (a)	1,300	20,215	Class A	6,124	149,364
Keane Group, Inc. (a)	6,900	85,353	Lions Gate Entertainment Corp.		
Key Energy Services, Inc. (a)	1,200	13,728	Class B (b)	12,779	297,751
KLX Energy Services Holdings, Inc.			Live Nation Entertainment, Inc. (a)	17,059	929,204
(a)	2,497	79,935	Madison Square Garden Co. Class A		
Liberty Oilfield Services, Inc.			(a)	2,306	727,128
Class A (b)	5,500	118,635	Marcus Corp.	2,300	96,715
Mammoth Energy Services, Inc.	1,800	52,380	Pandora Media, Inc. (a) (b)	31,635	300,849
Matrix Service Co. (a)	3,200	78,880	Reading International, Inc. Class A		
McDermott International, Inc. (a) (b)	22,732	418,951	(a)	2,000	31,600
Nabors Industries, Ltd. (b)	44,899	276,578	Rosetta Stone, Inc. (a)	2,400	47,736
Natural Gas Services Group, Inc. (a)	1,500	31,650	World Wrestling Entertainment, Inc.		
NCS Multistage Holdings, Inc.			Class A (b)	5,427	524,954
(a) (b)	1,200	19,812	Zynga, Inc. Class A (a)	98,532	395,113
Newpark Resources, Inc. (a)	11,200	115,920			<u>4,605,497</u>
Nine Energy Service, Inc. (a)	2,100	64,218	EQUITY REAL ESTATE INVESTMENT		
Noble Corp. PLC (a)	31,700	222,851	TRUSTS (REITS) — 7.4%		
Nuverra Environmental Solutions,			Acadia Realty Trust REIT	10,247	287,223
Inc. (a) (b)	200	2,224	Agree Realty Corp. REIT	3,856	204,831
Ocean Rig UDW, Inc. Class A (a)	6,700	231,954			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Alexander & Baldwin, Inc. (a)	8,738	\$ 198,265	First Industrial Realty Trust, Inc.		
Alexander's, Inc. REIT	251	86,168	REIT	15,673	\$ 492,132
American Assets Trust, Inc. REIT	5,042	188,016	Forest City Realty Trust, Inc. Class A		
American Campus Communities, Inc.			REIT	26,801	672,437
REIT	17,172	706,799	Four Corners Property Trust, Inc.		
American Homes 4 Rent Class A			REIT	8,809	226,303
REIT	32,497	711,359	Franklin Street Properties Corp.		
Americold Realty Trust REIT	10,600	265,212	REIT	12,861	102,759
Apple Hospitality REIT, Inc.	27,500	480,975	Front Yard Residential Corp. REIT	6,127	66,478
Armada Hoffler Properties, Inc.			Gaming and Leisure Properties, Inc.		
REIT	6,100	92,171	REIT	24,833	875,363
Ashford Hospitality Trust, Inc. REIT	9,451	60,392	GEO Group, Inc. REIT	15,000	377,400
Bluerock Residential Growth REIT,			Getty Realty Corp. REIT	4,105	117,239
Inc. (b)	2,700	26,460	Gladstone Commercial Corp. REIT	3,400	65,110
Braemar Hotels & Resorts, Inc. REIT	3,123	36,758	Gladstone Land Corp. REIT (b)	1,600	19,744
Brandywine Realty Trust REIT	22,600	355,272	Global Medical REIT, Inc.	2,100	19,782
Brixmor Property Group, Inc. REIT	37,939	664,312	Global Net Lease, Inc. REIT (b)	8,741	182,250
Brookfield Property REIT, Inc.			Government Properties Income Trust		
Class A	19,800	414,414	REIT (b)	12,057	136,124
BRT Apartments Corp. REIT	1,000	12,040	Gramercy Property Trust REIT	20,180	553,739
Camden Property Trust REIT	10,952	1,024,779	Granite Point Mortgage Trust, Inc.		
CareTrust REIT, Inc.	10,500	185,955	REIT	5,282	101,837
CatchMark Timber Trust, Inc. Class A			Healthcare Realty Trust, Inc. REIT	15,582	455,929
REIT	5,800	66,294	Healthcare Trust of America, Inc.		
CBL & Associates Properties, Inc.			Class A REIT	26,166	697,847
REIT (b)	20,600	82,194	Hersha Hospitality Trust REIT	4,200	95,214
Cedar Realty Trust, Inc. REIT	10,853	50,575	Highwoods Properties, Inc. REIT	12,870	608,236
Chatham Lodging Trust REIT	5,483	114,540	Hospitality Properties Trust REIT	20,500	591,220
Chesapeake Lodging Trust REIT	7,500	240,525	Hudson Pacific Properties, Inc. REIT	19,437	635,979
City Office REIT, Inc.	4,200	53,004	Independence Realty Trust, Inc.		
Clipper Realty, Inc. REIT	2,600	35,178	REIT	10,273	108,175
Colony Capital, Inc. REIT (b)	62,718	381,953	Industrial Logistics Properties Trust		
Columbia Property Trust, Inc. REIT	14,972	353,938	REIT	2,400	55,224
Community Healthcare Trust, Inc.			InfraREIT, Inc. (a)	5,200	109,980
REIT	2,100	65,058	Innovative Industrial Properties, Inc.		
CoreCivic, Inc. REIT	15,225	370,424	REIT (b)	800	38,592
CorEnergy Infrastructure Trust, Inc.			Investors Real Estate Trust REIT	15,800	94,484
REIT	1,460	54,867	Invitation Homes, Inc. REIT	37,863	867,441
CorePoint Lodging, Inc. REIT	4,988	97,017	iStar, Inc. REIT (b)	8,000	89,360
CoreSite Realty Corp. REIT	4,588	509,910	JBG SMITH Properties REIT	13,221	486,929
Corporate Office Properties Trust			Jernigan Capital, Inc. REIT (b)	2,600	50,154
REIT	13,100	390,773	Kilroy Realty Corp. REIT	11,940	855,979
Cousins Properties, Inc. REIT	52,965	470,859	Kite Realty Group Trust REIT	10,783	179,537
CubeSmart REIT	22,742	648,829	Lamar Advertising Co. Class A REIT	10,467	814,333
CyrusOne, Inc. REIT	12,315	780,771	LaSalle Hotel Properties REIT	13,937	482,081
DDR Corp. REIT	19,001	254,423	Lexington Realty Trust REIT	27,500	228,250
DiamondRock Hospitality Co. REIT	25,600	298,752	Liberty Property Trust REIT	18,697	789,948
Douglas Emmett, Inc. REIT	20,337	767,112	Life Storage, Inc. REIT	5,565	529,565
Easterly Government Properties, Inc.			LTC Properties, Inc. REIT	5,054	222,932
REIT	8,000	154,960	Mack-Cali Realty Corp. REIT	11,200	238,112
EastGroup Properties, Inc. REIT	4,228	404,281	MedEquities Realty Trust, Inc. REIT	3,500	34,020
Empire State Realty Trust, Inc.			Medical Properties Trust, Inc. REIT	45,677	681,044
Class A REIT	17,424	289,413	Monmouth Real Estate Investment		
EPR Properties REIT	9,249	632,724	Corp. REIT	9,279	155,145
Equity Commonwealth REIT	14,881	477,531	National Health Investors, Inc. REIT	5,200	393,068
Equity LifeStyle Properties, Inc.			National Retail Properties, Inc. REIT	19,200	860,544
REIT	10,489	1,011,664	National Storage Affiliates Trust		
Farmland Partners, Inc. REIT (b)	3,700	24,790	REIT	7,400	188,256

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
New Senior Investment Group, Inc. REIT	10,000	\$ 59,000	Universal Health Realty Income Trust REIT	1,600	\$ 119,056
NexPoint Residential Trust, Inc. REIT	2,100	69,720	Urban Edge Properties REIT	14,100	311,328
NorthStar Realty Europe Corp. REIT	5,500	77,880	Urstadt Biddle Properties, Inc. Class A REIT	3,442	73,280
Omega Healthcare Investors, Inc. REIT	24,632	807,191	VEREIT, Inc.	119,494	867,526
One Liberty Properties, Inc. REIT	1,800	50,004	VICI Properties, Inc. REIT	45,800	990,196
Outfront Media, Inc. REIT.	17,667	352,457	Washington Prime Group, Inc. REIT (b)	24,400	178,120
Paramount Group, Inc. REIT	25,100	378,759	Washington Real Estate Investment Trust.	10,102	309,626
Park Hotels & Resorts, Inc. REIT	24,706	810,851	Weingarten Realty Investors REIT.	15,148	450,804
Pebblebrook Hotel Trust REIT (b)	8,719	317,110	Whitestone REIT (b)	4,600	63,848
Pennsylvania Real Estate Investment Trust.	8,392	79,388	WP Carey, Inc. REIT	13,302	855,452
Physicians Realty Trust REIT.	23,017	388,067	Xenia Hotels & Resorts, Inc. REIT	13,500	319,950
Piedmont Office Realty Trust, Inc. Class A REIT	16,505	312,440			49,703,239
PotlatchDeltic Corp. REIT.	7,895	323,300	FOOD & STAPLES RETAILING — 0.5%		
Preferred Apartment Communities, Inc. Class A REIT	4,700	82,626	Andersons, Inc.	3,285	123,680
PS Business Parks, Inc. REIT.	2,552	324,334	BJ's Wholesale Club Holdings, Inc. (a)	5,400	144,612
QTS Realty Trust, Inc. Class A REIT	6,548	279,403	Casey's General Stores, Inc.	4,618	596,230
Ramco-Gershenson Properties Trust REIT	9,600	130,560	Chefs' Warehouse, Inc. (a).	2,600	94,510
Rayonier, Inc. REIT	16,309	551,407	Ingles Markets, Inc. Class A.	1,700	58,225
Retail Opportunity Investments Corp. REIT	14,300	266,981	Natural Grocers by Vitamin Cottage, Inc. (a)	1,100	18,579
Retail Properties of America, Inc. Class A REIT	28,303	345,014	Performance Food Group Co. (a).	12,889	429,204
Retail Value, Inc. REIT (a).	1,900	62,111	PriceSmart, Inc.	2,691	217,836
Rexford Industrial Realty, Inc. REIT	11,607	370,960	Rite Aid Corp. (a) (b)	137,810	176,397
RLJ Lodging Trust REIT.	21,968	483,955	Smart & Final Stores, Inc. (a).	2,695	15,361
Ryman Hospitality Properties, Inc. REIT	5,627	484,879	SpartanNash Co.	4,500	90,270
Sabra Health Care REIT, Inc.	22,440	518,813	Sprouts Farmers Market, Inc. (a)	15,175	415,947
Safety Income and Growth, Inc. REIT	1,200	22,476	SUPERVALU, Inc. (a)	4,642	149,565
Saul Centers, Inc. REIT	1,412	79,072	United Natural Foods, Inc. (a)	6,448	193,118
Select Income REIT.	8,200	179,908	US Foods Holding Corp. (a).	26,528	817,593
Senior Housing Properties Trust REIT	29,677	521,128	Village Super Market, Inc. Class A	969	26,357
Seritage Growth Properties Class A REIT (b)	4,138	196,514	Weis Markets, Inc.	1,215	52,731
Spirit MTA REIT	5,787	66,666			3,620,215
Spirit Realty Capital, Inc. REIT	54,377	438,279	FOOD PRODUCTS — 1.4%		
STAG Industrial, Inc. REIT	13,450	369,875	Alico, Inc.	400	13,520
Starwood Property Trust, Inc. REIT	31,948	687,521	B&G Foods, Inc. (b)	8,100	222,345
STORE Capital Corp. REIT.	22,695	630,694	Bunge, Ltd.	17,463	1,199,883
Summit Hotel Properties, Inc. REIT.	12,800	173,184	Calavo Growers, Inc. (b)	1,942	187,597
Sun Communities, Inc. REIT	10,293	1,045,151	Cal-Maine Foods, Inc.	3,900	188,370
Sunstone Hotel Investors, Inc. REIT.	28,419	464,935	Darling Ingredients, Inc. (a)	20,800	401,856
Tanger Factory Outlet Centers, Inc. REIT (b)	11,887	271,975	Dean Foods Co.	11,100	78,810
Taubman Centers, Inc. REIT	7,495	448,426	Farmer Brothers Co. (a)	1,050	27,720
Terreno Realty Corp. REIT	7,371	277,887	Flowers Foods, Inc.	22,831	426,027
Tier REIT, Inc.	6,355	153,155	Fresh Del Monte Produce, Inc.	4,034	136,712
UMH Properties, Inc. REIT	3,800	59,432	Freshpet, Inc. (a)	3,500	128,450
Uniti Group, Inc. REIT (a).	20,870	420,530	Hain Celestial Group, Inc. (a).	11,801	320,043
			Hostess Brands, Inc. (a)	12,100	133,947
			Ingredion, Inc.	8,752	918,610
			J&J Snack Foods Corp.	1,883	284,126
			John B Sanfilippo & Son, Inc.	1,078	76,948
			Lamb Weston Holdings, Inc.	18,100	1,205,460
			Lancaster Colony Corp.	2,413	360,044
			Landec Corp. (a)	3,300	47,520

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Limoneira Co.	2,100	\$ 54,831
Pilgrim's Pride Corp. (a)	6,600	119,394
Pinnacle Foods, Inc.	14,610	946,874
Post Holdings, Inc. (a)	8,077	791,869
Sanderson Farms, Inc. (b)	2,573	265,971
Seaboard Corp.	32	118,721
Seneca Foods Corp. Class A (a)	849	28,611
Simply Good Foods Co. (a)	7,400	143,930
Tootsie Roll Industries, Inc. (b)	2,093	61,220
TreeHouse Foods, Inc. (a)	6,981	334,041
		9,223,450
GAS UTILITIES — 0.9%		
Atmos Energy Corp.	13,469	1,264,874
Chesapeake Utilities Corp.	1,938	162,598
National Fuel Gas Co. (b)	10,263	575,344
New Jersey Resources Corp.	11,015	507,792
Northwest Natural Holding Co.	3,560	238,164
ONE Gas, Inc.	6,587	541,978
RGC Resources, Inc.	800	21,368
South Jersey Industries, Inc. (b)	10,962	386,630
Southwest Gas Holdings, Inc.	6,139	485,165
Spire, Inc.	6,239	458,878
UGI Corp.	21,332	1,183,499
		5,826,290
HEALTH CARE EQUIPMENT & SUPPLIES — 3.1%		
Accuray, Inc. (a)	10,200	45,900
AngioDynamics, Inc. (a)	4,500	97,830
Anika Therapeutics, Inc. (a)	1,747	73,689
Antares Pharma, Inc. (a) (b)	17,500	58,800
AtriCure, Inc. (a)	4,400	154,132
Atrion Corp.	186	129,233
Avanos Medical, Inc. (a)	5,600	383,600
AxoGen, Inc. (a)	4,500	165,825
Cantel Medical Corp.	4,689	431,669
Cardiovascular Systems, Inc. (a)	3,950	154,603
Cerus Corp. (a)	16,700	120,407
CONMED Corp.	3,201	253,583
CryoLife, Inc. (a)	4,500	158,400
CryoPort, Inc. (a) (b)	3,000	38,430
Cutera, Inc. (a)	1,600	52,080
CytoSorbents Corp. (a)	3,500	45,150
DexCom, Inc. (a)	10,813	1,546,692
ElectroCore LLC (a) (b)	1,200	16,800
Endologix, Inc. (a) (b)	10,123	19,335
FONAR Corp. (a)	800	19,920
GenMark Diagnostics, Inc. (a) (b)	6,200	45,570
Glaukos Corp. (a)	4,268	276,993
Globus Medical, Inc. Class A (a)	9,051	513,735
Haemonetics Corp. (a)	6,390	732,166
Helius Medical Technologies, Inc. (a) (b)	2,000	19,580
Heska Corp. (a)	802	90,875
Hill-Rom Holdings, Inc.	8,376	790,694
ICU Medical, Inc. (a)	1,961	554,473
Inogen, Inc. (a)	2,192	535,111
Insulet Corp. (a) (b)	7,400	784,030

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Integer Holdings Corp. (a)	3,892	\$ 322,841
Integra LifeSciences Holdings Corp. (a)	8,614	567,404
IntriCon Corp. (a)	800	44,960
Invacare Corp. (b)	4,000	58,200
iRadimed Corp. (a)	400	14,860
iRhythm Technologies, Inc. (a)	3,100	293,446
K2M Group Holdings, Inc. (a)	5,000	136,850
Lantheus Holdings, Inc. (a)	4,400	65,780
LeMaitre Vascular, Inc.	1,900	73,606
LivaNova PLC (a)	5,950	737,622
Masimo Corp. (a)	5,730	713,614
Meridian Bioscience, Inc.	5,100	75,990
Merit Medical Systems, Inc. (a)	6,800	417,860
Natus Medical, Inc. (a)	4,234	150,942
Neogen Corp. (a)	6,310	451,354
Neuronetics, Inc. (a) (b)	1,000	32,060
Nevro Corp. (a)	3,797	216,429
Novocure, Ltd. (a)	9,355	490,202
NuVasive, Inc. (a)	6,380	452,852
Nuvectra Corp. (a)	1,700	37,366
NxStage Medical, Inc. (a)	8,100	225,909
OraSure Technologies, Inc. (a)	8,000	123,600
Orthofix Medical, Inc. (a)	2,186	126,373
OrthoPediatrics Corp. (a)	800	29,312
Oxford Immunotec Global PLC (a)	3,000	48,690
Penumbra, Inc. (a)	3,887	581,884
Pulse Biosciences, Inc. (a) (b)	1,100	15,609
Quidel Corp. (a)	4,400	286,748
Rockwell Medical, Inc. (a) (b)	5,900	24,898
RTI Surgical, Inc. (a)	6,400	28,800
SeaSpine Holdings Corp. (a)	1,400	21,784
Senseonics Holdings, Inc. (a) (b)	12,300	58,671
Sientra, Inc. (a)	2,700	64,476
STAAR Surgical Co. (a)	5,700	273,600
STERIS PLC	10,321	1,180,722
Surmodics, Inc. (a)	1,600	119,440
Tactile Systems Technology, Inc. (a)	2,300	163,415
Tandem Diabetes Care, Inc. (a)	6,600	282,744
Teleflex, Inc.	5,739	1,527,091
TransEnterix, Inc. (a) (b)	19,000	110,200
Utah Medical Products, Inc.	437	41,165
Varex Imaging Corp. (a)	4,700	134,702
ViewRay, Inc. (a)	8,300	77,688
West Pharmaceutical Services, Inc.	9,027	1,114,564
Wright Medical Group NV (a) (b)	15,709	455,875
		20,781,503
HEALTH CARE PROVIDERS & SERVICES — 1.4%		
AAC Holdings, Inc. (a) (b)	1,900	14,497
Acadia Healthcare Co., Inc. (a) (b)	10,982	386,566
Addus HomeCare Corp. (a)	1,267	88,880
Amedisys, Inc. (a)	3,205	400,497
American Renal Associates Holdings, Inc. (a)	1,500	32,475
AMN Healthcare Services, Inc. (a)	5,948	325,356
BioScrip, Inc. (a)	14,200	44,020
BioTelemetry, Inc. (a)	4,200	270,690

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Brookdale Senior Living, Inc. (a)	23,862	\$ 234,563	Vocera Communications, Inc. (a).	3,534	\$ 129,274
Capital Senior Living Corp. (a).	2,900	27,376			5,549,771
Chemed Corp.	1,951	623,501			
Civitas Solutions, Inc. (a)	1,900	28,025	HOTELS, RESTAURANTS & LEISURE — 3.4%		
Community Health Systems, Inc.			Aramark	30,251	1,301,398
(a) (b)	11,667	40,368	BBX Capital Corp.	8,000	59,360
CorVel Corp. (a)	1,094	65,914	Belmond, Ltd. Class A (a)	10,900	198,925
Cross Country Healthcare, Inc. (a)	4,200	36,666	Biglari Holdings, Inc. Class A (a)	12	11,064
Diplomat Pharmacy, Inc. (a) (b)	7,463	144,857	Biglari Holdings, Inc. Class B (a)	126	22,850
Encompass Health Corp.	12,112	944,130	BJ's Restaurants, Inc.	2,506	180,933
Ensign Group, Inc.	6,070	230,174	Bloomin' Brands, Inc.	10,700	211,753
Genesis Healthcare, Inc. (a) (b)	5,300	7,155	Bluegreen Vacations Corp. (b)	900	16,101
HealthEquity, Inc. (a) (b)	6,763	638,495	Bojangles', Inc. (a)	2,200	34,540
LHC Group, Inc. (a)	3,558	366,438	Boyd Gaming Corp. (b)	10,398	351,972
LifePoint Health, Inc. (a)	4,512	290,573	Brinker International, Inc. (b)	5,430	253,744
Magellan Health, Inc. (a)	3,085	222,274	Caesars Entertainment Corp. (a) (b)	74,650	765,163
MEDNAX, Inc. (a)	11,674	544,709	Carrols Restaurant Group, Inc. (a)	4,200	61,320
Molina Healthcare, Inc. (a)	7,641	1,136,217	Century Casinos, Inc. (a)	3,100	23,126
National HealthCare Corp.	1,458	109,889	Cheesecake Factory, Inc. (b)	5,255	281,353
National Research Corp. Class A.	1,300	50,180	Choice Hotels International, Inc.	4,349	362,272
Owens & Minor, Inc. (b)	7,438	122,876	Churchill Downs, Inc.	1,490	413,773
Patterson Cos., Inc. (b)	10,100	246,945	Chuy's Holdings, Inc. (a)	2,000	52,500
PetIQ, Inc. (a)	1,400	55,034	Cracker Barrel Old Country Store, Inc. (b)	2,464	362,528
Premier, Inc. Class A (a)	6,645	304,208	Dave & Buster's Entertainment, Inc. (b)	4,748	314,413
Providence Service Corp. (a)	1,400	94,192	Del Frisco's Restaurant Group, Inc. (a)	4,900	40,670
Quorum Health Corp. (a)	3,500	20,510	Del Taco Restaurants, Inc. (a)	4,100	48,421
R1 RCM, Inc. (a)	12,600	128,016	Denny's Corp. (a)	7,900	116,288
RadNet, Inc. (a)	4,480	67,424	Dine Brands Global, Inc. (b)	2,095	170,344
Select Medical Holdings Corp. (a)	14,000	257,600	Domino's Pizza, Inc.	5,248	1,547,110
Surgery Partners, Inc. (a)	2,200	36,300	Drive Shack, Inc. (a)	7,700	45,892
Tenet Healthcare Corp. (a)	10,669	303,640	Dunkin' Brands Group, Inc.	10,446	770,079
Tivity Health, Inc. (a) (b)	4,800	154,320	El Pollo Loco Holdings, Inc. (a)	2,400	30,120
Triple-S Management Corp. Class B (a)	2,789	52,684	Eldorado Resorts, Inc. (a) (b)	8,400	408,240
US Physical Therapy, Inc.	1,600	189,760	Empire Resorts, Inc. (a) (b)	400	3,720
		9,337,994	Extended Stay America, Inc.	24,000	485,520
HEALTH CARE TECHNOLOGY — 0.8%			Fiesta Restaurant Group, Inc. (a)	2,799	74,873
Allscripts Healthcare Solutions, Inc. (a)	22,445	319,841	Golden Entertainment, Inc. (a)	2,200	52,822
athenahealth, Inc. (a)	4,904	655,175	Habit Restaurants, Inc. Class A (a)	2,400	38,280
Castlight Health, Inc. Class B (a)	9,100	24,570	Hilton Grand Vacations, Inc. (a)	12,041	398,557
Computer Programs & Systems, Inc.	1,423	38,208	Hyatt Hotels Corp. Class A	5,129	408,217
Evolent Health, Inc. Class A (a) (b)	8,600	244,240	International Game Technology PLC (b)	12,801	252,820
HealthStream, Inc.	3,100	96,131	International Speedway Corp. Class A	3,006	131,663
HMS Holdings Corp. (a)	10,441	342,569	J Alexander's Holdings, Inc. (a)	1,569	18,671
Inovalon Holdings, Inc. Class A (a) (b)	8,700	87,435	Jack in the Box, Inc.	3,180	266,579
Inspire Medical Systems, Inc. (a) (b)	1,000	42,080	Las Vegas Sands Corp.	44,517	2,641,194
Medidata Solutions, Inc. (a)	7,269	532,890	Lindblad Expeditions Holdings, Inc. (a)	2,300	34,201
NantHealth, Inc. (a) (b)	2,000	3,140	Marriott Vacations Worldwide Corp.	4,855	542,546
NextGen Healthcare, Inc. (a)	6,500	130,520	Monarch Casino & Resort, Inc. (a)	1,300	59,085
Omnicell, Inc. (a)	4,864	349,722	Nathan's Famous, Inc.	400	32,960
Simulations Plus, Inc.	1,300	26,260	Noodles & Co. (a) (b)	1,400	16,940
Tabula Rasa HealthCare, Inc. (a)	2,200	178,618	Papa John's International, Inc. (b)	2,810	144,097
Teladoc Health, Inc. (a) (b)	8,392	724,649	Penn National Gaming, Inc. (a)	10,600	348,952
Veeva Systems, Inc. Class A (a)	14,921	1,624,449	Pinnacle Entertainment, Inc. (a)	6,700	225,723

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Planet Fitness, Inc. Class A (a)	11,085	\$ 598,923	Sonos, Inc. (a)	2,500	\$ 40,100
PlayAGS, Inc. (a)	3,000	88,410	Taylor Morrison Home Corp. Class A		
Potbelly Corp. (a)	2,700	33,210	(a)	13,900	250,756
RCI Hospitality Holdings, Inc.	1,200	35,532	Tempur Sealy International, Inc. (a) . .	5,949	314,702
Red Lion Hotels Corp. (a)	1,900	23,750	Toll Brothers, Inc.	17,783	587,372
Red Robin Gourmet Burgers, Inc.			TopBuild Corp. (a)	4,552	258,645
(a) (b)	1,536	61,670	TRI Pointe Group, Inc. (a) (b)	18,683	231,669
Red Rock Resorts, Inc. Class A.	8,586	228,817	Tupperware Brands Corp.	6,181	206,754
Ruth's Hospitality Group, Inc.	3,600	113,580	Turtle Beach Corp. (a)	1,000	19,940
Scientific Games Corp. Class A			Universal Electronics, Inc. (a)	1,739	68,430
(a) (b)	7,000	177,800	Vuzix Corp. (a)	2,900	18,995
SeaWorld Entertainment, Inc. (a)	6,790	213,410	William Lyon Homes Class A (a)	3,900	61,971
Shake Shack, Inc. Class A (a) (b)	3,230	203,522	ZAGG, Inc. (a)	3,300	48,675
Six Flags Entertainment Corp. (b)	9,010	629,078			6,296,005
Sonic Corp.	4,370	189,396	HOUSEHOLD PRODUCTS — 0.2%		
Speedway Motorsports, Inc.	1,400	24,990	Central Garden & Pet Co. (a) (b)	1,300	46,852
Texas Roadhouse, Inc.	8,504	589,242	Central Garden & Pet Co. Class A (a) .	5,300	175,642
Town Sports International Holdings,			Energizer Holdings, Inc.	7,512	440,579
Inc. (a)	1,800	15,570	Oil-Dri Corp. of America	648	24,987
Vail Resorts, Inc.	4,987	1,368,533	Spectrum Brands Holdings, Inc.	4,872	364,036
Wendy's Co.	24,058	412,354	WD-40 Co. (b)	1,710	294,291
Wingstop, Inc.	3,570	243,724			1,346,387
Wyndham Destinations, Inc.	12,400	537,664	INDEPENDENT POWER AND RENEWABLE		
Wyndham Hotels & Resorts, Inc.	12,300	683,511	ELECTRICITY PRODUCERS — 0.3%		
Yum China Holdings, Inc.	45,924	1,612,392	Atlantic Power Corp. (a) (b)	13,400	29,480
Zoe's Kitchen, Inc. (a)	2,400	30,528	Clearway Energy, Inc. Class A	4,300	81,872
		22,749,278	Clearway Energy, Inc. Class C	9,100	175,175
HOUSEHOLD DURABLES — 0.9%			Ormat Technologies, Inc.	5,042	272,823
AV Homes, Inc. (a)	1,400	28,000	Pattern Energy Group, Inc. Class A		
Bassett Furniture Industries, Inc.	1,200	25,500	(b)	9,900	196,713
Beazer Homes USA, Inc. (a)	3,800	39,900	TerraForm Power, Inc. Class A	8,959	103,476
Cavco Industries, Inc. (a)	1,095	277,035	Vistra Energy Corp. (a)	50,765	1,263,033
Century Communities, Inc. (a)	3,015	79,144			2,122,572
Ethan Allen Interiors, Inc.	3,000	62,250	INDUSTRIAL CONGLOMERATES — 0.2%		
Flexsteel Industries, Inc.	900	26,766	Carlisle Cos., Inc.	7,181	874,646
GoPro, Inc. Class A (a) (b)	13,400	96,480	Raven Industries, Inc.	4,600	210,450
Green Brick Partners, Inc. (a)	2,900	29,290			1,085,096
Hamilton Beach Brands Holding Co.			INSURANCE — 3.6%		
Class A	782	17,157	Alleghany Corp.	1,769	1,154,326
Helen of Troy, Ltd. (a)	3,344	437,730	Ambac Financial Group, Inc. (a)	5,500	112,310
Hooker Furniture Corp.	1,400	47,320	American Equity Investment Life		
Hovnanian Enterprises, Inc. Class A			Holding Co.	11,372	402,114
(a) (b)	15,200	24,320	American Financial Group, Inc.	8,901	987,744
Installed Building Products, Inc. (a) . .	2,700	105,300	American National Insurance Co.	886	114,551
iRobot Corp. (a) (b)	3,400	373,728	AMERISAFE, Inc.	2,281	141,308
KB Home	10,600	253,446	AmTrust Financial Services, Inc.	14,170	205,748
La-Z-Boy, Inc.	5,933	187,483	Arch Capital Group, Ltd. (a)	48,069	1,432,937
LGI Homes, Inc. (a) (b)	2,300	109,112	Argo Group International Holdings,		
Lifetime Brands, Inc.	1,200	13,080	Ltd.	4,160	262,288
Lovesac Co. (a)	700	17,486	Aspen Insurance Holdings, Ltd.	7,588	317,178
M/I Homes, Inc. (a)	3,200	76,576	Assured Guaranty, Ltd.	13,019	549,792
MDC Holdings, Inc.	5,518	163,222	Athene Holding, Ltd. Class A (a)	19,600	1,012,536
Meritage Homes Corp. (a)	4,758	189,844	Axis Capital Holdings, Ltd.	10,316	595,336
New Home Co., Inc. (a)	1,500	12,090	Brown & Brown, Inc.	28,588	845,347
NVR, Inc. (a)	400	988,320	Citizens, Inc. (a)	5,700	47,880
Purple Innovation, Inc. (a) (b)	500	2,900	CNA Financial Corp.	3,591	163,929
Roku, Inc. (a) (b)	5,500	401,665			
Skyline Champion Corp.	3,600	102,852			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CNO Financial Group, Inc.	19,779	\$ 419,710	White Mountains Insurance Group, Ltd.	382	\$ 357,502
Crawford & Co. Class B	1,391	12,811	WR Berkley Corp.	11,767	940,536
Donegal Group, Inc. Class A	1,000	14,210			23,794,886
eHealth, Inc. (a)	2,200	62,172	INTERNET & CATALOG RETAIL — 0.0% (e)		
EMC Insurance Group, Inc.	1,000	24,720	Duluth Holdings, Inc. Class B (a) (b)	1,099	34,575
Employers Holdings, Inc.	3,900	176,670	Overstock.com, Inc. (a) (b)	2,400	66,480
Enstar Group, Ltd. (a)	1,551	323,384			101,055
Erie Indemnity Co. Class A	3,138	400,189	INTERACTIVE MEDIA & SERVICES — 0.9%		
FBL Financial Group, Inc. Class A	1,226	92,257	Cardlytics, Inc. (a) (b)	700	17,528
FedNat Holding Co.	1,400	35,672	Care.com, Inc. (a)	2,300	50,853
Fidelity National Financial, Inc.	32,722	1,287,611	Cargurus, Inc. (a) (b)	6,400	356,416
First American Financial Corp.	13,648	704,100	Cars.com, Inc. (a)	9,000	248,490
Genworth Financial, Inc. Class A (a)	65,000	271,050	Cimpress NV (a)	2,621	358,055
Global Indemnity, Ltd.	1,054	39,736	Cision, Ltd. (a)	7,200	120,960
Goosehead Insurance, Inc. Class A (a) (b)	1,200	40,644	DocuSign, Inc. (a) (b)	4,300	226,051
Greenlight Capital Re, Ltd. Class A (a)	3,700	45,880	Fusion Connect, Inc. (a) (b)	2,600	6,682
Hallmark Financial Services, Inc. (a)	1,541	16,951	IAC/InterActiveCorp (a)	9,231	2,000,542
Hanover Insurance Group, Inc.	5,154	635,849	Liberty TripAdvisor Holdings, Inc. Class A (a)	8,900	132,165
HCI Group, Inc.	945	41,344	Match Group, Inc. (a) (b)	6,600	382,206
Health Insurance Innovations, Inc. Class A (a)	1,700	104,805	Meet Group, Inc. (a)	7,800	38,610
Heritage Insurance Holdings, Inc. (b)	2,700	40,014	QuinStreet, Inc. (a)	4,600	62,422
Horace Mann Educators Corp.	5,300	237,970	Remark Holdings, Inc. (a) (b)	3,400	10,846
Independence Holding Co.	700	25,130	Travelzoo (a)	600	7,110
Investors Title Co.	142	23,842	TrueCar, Inc. (a)	12,166	171,541
James River Group Holdings, Ltd.	3,100	132,122	Veritone, Inc. (a)	800	8,344
Kemper Corp.	6,668	536,441	XO Group, Inc. (a)	3,011	103,819
Kingstone Cos., Inc.	1,100	20,900	Yelp, Inc. (a)	10,291	506,317
Kinsale Capital Group, Inc.	2,400	153,264	Zillow Group, Inc. Class A (a)	7,083	313,069
Maiden Holdings, Ltd.	8,500	24,225	Zillow Group, Inc. Class C (a) (b)	14,883	658,573
Markel Corp. (a)	1,694	2,013,302			5,780,599
MBIA, Inc. (a) (b)	10,800	115,452	INTERNET & DIRECT MARKETING RETAIL — 1.0%		
Mercury General Corp.	3,437	172,400	1-800-Flowers.com, Inc. Class A (a)	3,300	38,940
National General Holdings Corp.	7,499	201,273	Etsy, Inc. (a)	14,920	766,590
National Western Life Group, Inc. Class A	277	88,418	Gaia, Inc. (a) (b)	1,300	20,020
Navigators Group, Inc.	2,592	179,107	Groupon, Inc. (a) (b)	56,322	212,334
NI Holdings, Inc. (a)	1,200	20,244	GrubHub, Inc. (a)	11,164	1,547,554
Old Republic International Corp.	34,862	780,212	Lands' End, Inc. (a)	1,200	21,060
Primerica, Inc.	5,257	633,731	Leaf Group, Ltd. (a)	1,800	18,000
ProAssurance Corp.	6,731	316,021	Liberty Expedia Holdings, Inc. Class A (a)	6,887	323,964
Protective Insurance Corp. Class B	1,100	25,245	Liquidity Services, Inc. (a)	3,000	19,050
Reinsurance Group of America, Inc.	7,881	1,139,277	Nutrisystem, Inc. (b)	3,651	135,270
RenaissanceRe Holdings, Ltd.	4,988	666,297	PetMed Express, Inc. (b)	2,400	79,224
RLI Corp.	4,918	386,456	Quotient Technology, Inc. (a)	10,300	159,650
Safety Insurance Group, Inc.	1,838	164,685	Qurate Retail, Inc. (a)	52,716	1,170,822
Selective Insurance Group, Inc.	7,300	463,550	Shutterfly, Inc. (a)	3,877	255,456
State Auto Financial Corp.	1,900	58,026	Shutterstock, Inc.	2,250	122,805
Stewart Information Services Corp.	2,949	132,735	Stamps.com, Inc. (a)	2,157	487,913
Third Point Reinsurance, Ltd. (a)	10,000	130,000	Wayfair, Inc. Class A (a)	7,051	1,041,221
Tiptree, Inc.	2,900	18,995			6,419,873
Trupanion, Inc. (a)	3,369	120,374	IT SERVICES — 4.4%		
United Fire Group, Inc.	2,598	131,901	Amdocs, Ltd.	17,683	1,166,724
United Insurance Holdings Corp.	2,500	55,950	Black Knight, Inc. (a)	17,546	911,515
Universal Insurance Holdings, Inc.	4,000	194,200			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Booz Allen Hamilton Holding Corp.	17,200	\$ 853,636	WEX, Inc. (a)	5,123	\$ 1,028,493
Brightcove, Inc. (a)	4,226	35,498	Worldpay, Inc. Class A	37,367	3,784,156
CACI International, Inc. Class A (a)	3,058	563,131			29,631,331
Carbonite, Inc. (a)	4,100	146,165	LEISURE EQUIPMENT & PRODUCTS — 0.4%		
Cardtronics PLC Class A (a)	4,928	155,922	Acushnet Holdings Corp.	4,100	112,463
Cass Information Systems, Inc.	1,450	94,424	American Outdoor Brands Corp. (a)	6,588	102,312
Conduent, Inc. (a)	24,100	542,732	Brunswick Corp.	10,938	733,065
ConvergeOne Holdings, Inc.	3,000	27,930	Callaway Golf Co.	12,112	294,200
Convergys Corp.	11,242	266,885	Clarus Corp.	2,500	27,625
CoreLogic, Inc. (a)	10,300	508,923	Escalade, Inc.	1,200	15,420
CSG Systems International, Inc.	4,300	172,602	Johnson Outdoors, Inc. Class A.	600	55,794
Endurance International Group			Malibu Boats, Inc. Class A (a)	2,500	136,800
Holdings, Inc. (a)	8,235	72,468	Marine Products Corp.	987	22,592
EPAM Systems, Inc. (a)	6,264	862,553	MCBC Holdings, Inc. (a)	2,200	78,936
Euronet Worldwide, Inc. (a)	6,206	621,965	Nautilus, Inc. (a)	3,700	51,615
Everi Holdings, Inc. (a)	8,000	73,360	Polaris Industries, Inc.	7,415	748,544
EVERTEC, Inc.	7,800	187,980	Sturm Ruger & Co., Inc.	2,065	142,588
Evo Payments, Inc. Class A (a) (b)	2,000	47,800	Vista Outdoor, Inc. (a)	7,021	125,606
Exela Technologies, Inc. (a)	5,800	41,354			2,647,560
ExlService Holdings, Inc. (a)	4,137	273,869	LIFE SCIENCES TOOLS & SERVICES — 1.0%		
First Data Corp. Class A (a)	67,505	1,651,847	Accelerate Diagnostics, Inc. (a)	3,200	73,440
Genpact, Ltd.	18,560	568,122	Bio-Rad Laboratories, Inc. Class A		
GoDaddy, Inc. Class A (a)	19,922	1,661,296	(a)	2,623	820,973
GTT Communications, Inc. (a) (b)	5,495	238,483	Bio-Techne Corp.	4,551	928,905
Hackett Group, Inc.	2,890	58,234	Bruker Corp.	12,741	426,186
I3 Verticals, Inc. Class A (a) (b)	1,300	29,874	Cambrex Corp. (a)	4,100	280,440
Information Services Group, Inc. (a)	3,800	18,164	Charles River Laboratories		
Internap Corp. (a) (b)	2,399	30,299	International, Inc. (a)	5,937	798,764
Jack Henry & Associates, Inc.	9,503	1,521,240	ChromaDex Corp. (a) (b)	4,700	20,163
Leidos Holdings, Inc.	17,711	1,224,893	Codexis, Inc. (a) (b)	6,000	102,900
Limelight Networks, Inc. (a)	12,600	63,252	Enzo Biochem, Inc. (a)	5,400	22,248
LiveRamp Holdings, Inc. (a)	9,270	458,031	Fluidigm Corp. (a)	4,544	34,034
ManTech International Corp. Class A	3,458	218,891	Harvard Bioscience, Inc. (a)	4,300	22,575
MAXIMUS, Inc.	7,707	501,417	Luminex Corp.	5,000	151,550
MoneyGram International, Inc. (a)	3,353	17,939	Medpace Holdings, Inc. (a)	2,800	167,748
NIC, Inc.	7,800	115,440	NanoString Technologies, Inc. (a)	3,600	64,188
Okta, Inc. (a)	10,800	759,888	NeoGenomics, Inc. (a) (b)	8,500	130,475
Perficient, Inc. (a)	4,200	111,930	Pacific Biosciences of California, Inc.		
Perspecta, Inc.	18,200	468,104	(a) (b)	14,100	76,281
PFSweb, Inc. (a)	1,900	14,060	PRA Health Sciences, Inc. (a)	7,194	792,707
Presidio, Inc.	3,900	59,475	QIAGEN NV (a)	27,381	1,037,192
PRGX Global, Inc. (a)	2,400	20,880	Quanterix Corp. (a) (b)	1,100	23,562
Sabre Corp.	32,188	839,463	Syneos Health, Inc. (a)	7,694	396,626
Science Applications International					6,370,957
Corp.	5,347	430,968	MACHINERY — 3.8%		
ServiceSource International, Inc. (a)	9,400	26,790	Actuant Corp. Class A	7,900	220,410
Square, Inc. Class A (a)	35,660	3,530,697	AGCO Corp.	8,475	515,195
Switch, Inc. Class A (b)	4,800	51,840	Alamo Group, Inc.	1,192	109,199
Sykes Enterprises, Inc. (a)	4,953	151,017	Albany International Corp. Class A	3,548	282,066
Syntel, Inc. (a)	4,300	176,214	Allison Transmission Holdings, Inc.	14,057	731,105
Teradata Corp. (a)	14,501	546,833	Altra Industrial Motion Corp.	7,574	312,806
Travelport Worldwide, Ltd.	16,200	273,294	American Railcar Industries, Inc.	896	41,306
TTEC Holdings, Inc.	1,700	44,030	Astec Industries, Inc.	2,940	148,205
Tucows, Inc. Class A (a) (b)	1,100	61,325	Barnes Group, Inc.	5,714	405,865
Twilio, Inc. Class A (a)	9,000	776,520	Blue Bird Corp. (a)	1,700	41,650
Unisys Corp. (a) (b)	6,200	126,480	Briggs & Stratton Corp.	5,100	98,073
Virtusa Corp. (a)	3,600	193,356			
Web.com Group, Inc. (a)	5,400	150,660			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chart Industries, Inc. (a)	3,700	\$ 289,821	Spartan Motors, Inc.	4,100	\$ 60,475
CIRCOR International, Inc. (b)	2,047	97,233	SPX Corp. (a)	5,500	183,205
Colfax Corp. (a)	11,027	397,634	SPX FLOW, Inc. (a)	5,200	270,400
Columbus McKinnon Corp.	2,800	110,712	Standex International Corp.	1,615	168,364
Commercial Vehicle Group, Inc. (a)	3,100	28,396	Sun Hydraulics Corp.	3,648	199,837
Crane Co.	6,348	624,326	Tennant Co.	2,176	165,267
DMC Global, Inc.	1,900	77,520	Terex Corp.	8,290	330,854
Donaldson Co., Inc.	16,079	936,763	Timken Co.	8,792	438,281
Douglas Dynamics, Inc.	2,777	121,910	Titan International, Inc.	6,100	45,262
Eastern Co.	700	19,880	Toro Co.	12,693	761,199
Energy Recovery, Inc. (a) (b)	4,500	40,275	TriMas Corp. (a)	5,600	170,240
EnPro Industries, Inc.	2,645	192,900	Trinity Industries, Inc.	17,869	654,720
ESCO Technologies, Inc.	3,143	213,881	Twin Disc, Inc. (a)	1,000	23,040
Evoqua Water Technologies Corp.			Wabash National Corp.	6,700	122,141
(a) (b)	9,900	176,022	WABCO Holdings, Inc. (a)	6,461	762,010
Federal Signal Corp.	7,400	198,172	Wabtec Corp. (b)	10,601	1,111,833
Franklin Electric Co., Inc.	5,949	281,090	Watts Water Technologies, Inc.		
FreightCar America, Inc.	1,400	22,498	Class A	3,483	289,089
Gardner Denver Holdings, Inc. (a)	13,500	382,590	Welbilt, Inc. (a)	16,200	338,256
Gates Industrial Corp. PLC (a) (b)	5,400	105,300	Woodward, Inc.	6,750	545,805
Gencor Industries, Inc. (a)	1,100	13,255			25,549,798
Global Brass & Copper Holdings, Inc.	2,700	99,630	MARINE — 0.1%		
Gorman-Rupp Co.	2,200	80,300	Costamare, Inc.	6,200	40,238
Graco, Inc.	20,413	945,938	Eagle Bulk Shipping, Inc. (a)	5,600	31,472
Graham Corp.	1,100	30,987	Genco Shipping & Trading, Ltd. (a)	900	12,600
Greenbrier Cos., Inc. (b)	4,094	246,049	Kirby Corp. (a)	7,440	611,940
Harsco Corp. (a)	10,391	296,663	Matson, Inc.	5,482	217,306
Hillenbrand, Inc.	7,799	407,888	Safe Bulkers, Inc. (a)	5,800	16,704
Hurco Cos., Inc.	766	34,547	Scorpio Bulkers, Inc.	7,374	53,462
Hyster-Yale Materials Handling, Inc.	1,289	79,312			983,722
IDEX Corp.	9,526	1,435,187	MEDIA — 1.6%		
ITT, Inc.	11,088	679,251	AMC Networks, Inc. Class A (a) (b)	5,286	350,673
John Bean Technologies Corp.	3,790	452,147	Beasley Broadcast Group, Inc.		
Kadant, Inc.	1,400	150,990	Class A	600	4,140
Kennametal, Inc.	10,217	445,053	Boston Omaha Corp. Class A (a) (b)	600	17,940
LB Foster Co. Class A (a)	1,000	20,550	Cable One, Inc.	531	469,197
Lincoln Electric Holdings, Inc.	7,956	743,409	Central European Media Enterprises, Ltd. Class A (a)	9,600	36,000
Lindsay Corp.	1,370	137,329	Clear Channel Outdoor Holdings, Inc.		
Lydall, Inc. (a)	2,100	90,510	Class A	4,300	25,585
Manitex International, Inc. (a)	1,800	18,954	Daily Journal Corp. (a) (b)	159	38,319
Manitowoc Co., Inc (a)	4,175	100,158	Emerald Expositions Events, Inc.	2,900	47,792
Meritor, Inc. (a)	10,700	207,152	Entercom Communications Corp.		
Middleby Corp. (a)	6,770	875,700	Class A (b)	15,500	122,450
Milacron Holdings Corp. (a)	8,400	170,100	Entravision Communications Corp.		
Miller Industries, Inc.	1,300	34,970	Class A	7,700	37,730
Mueller Industries, Inc.	7,284	211,090	Eros International PLC (a) (b)	5,047	60,816
Mueller Water Products, Inc. Class A	19,700	226,747	EW Scripps Co. Class A	5,600	92,400
Navistar International Corp. (a)	6,300	242,550	Fluent, Inc. (a) (b)	2,700	5,805
NN, Inc.	3,316	51,730	Gannett Co., Inc.	13,700	137,137
Nordson Corp.	7,103	986,607	GCI Liberty, Inc. Class A (a)	12,696	647,496
Omega Flex, Inc.	400	28,464	Gray Television, Inc. (a)	9,800	171,500
Oshkosh Corp.	8,908	634,606	Hemisphere Media Group, Inc. (a)	2,100	29,295
Park-Ohio Holdings Corp.	1,046	40,114	John Wiley & Sons, Inc. Class A	5,650	342,390
Proto Labs, Inc. (a)	3,403	550,435	Liberty Broadband Corp. Class A (a)	3,244	273,566
RBC Bearings, Inc. (a)	3,009	452,433	Liberty Broadband Corp. Class C (a)	12,860	1,084,098
REV Group, Inc. (b)	3,800	59,660			
Rexnord Corp. (a)	13,190	406,252			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Liberty Latin America, Ltd. Class A (a)	5,300	\$ 110,452	Southern Copper Corp.	10,469	\$ 451,633
Liberty Latin America, Ltd. Class C (a)	14,400	297,072	Steel Dynamics, Inc.	28,006	1,265,591
Liberty Media Corp.-Liberty Braves Class C (a)	4,210	114,722	SunCoke Energy, Inc. (a)	7,900	91,798
Liberty Media Corp.-Liberty Formula One Class C (a) (b)	24,350	905,576	Synalloy Corp.	1,000	22,850
Liberty Media Corp.-Liberty SiriusXM Class A (a)	10,704	464,982	Tahoe Resources, Inc. (a)	36,384	101,511
Liberty Media Corp.-Liberty SiriusXM Class C (a)	20,659	897,633	TimkenSteel Corp. (a) (b)	4,800	71,376
LiveXLive Media, Inc. (a) (b)	700	2,744	United States Steel Corp. (b)	22,199	676,626
Loral Space & Communications, Inc. (a) (b)	1,600	72,640	Universal Stainless & Alloy Products, Inc. (a)	900	22,959
MDC Partners, Inc. Class A (a)	7,000	29,050	Warrior Met Coal, Inc.	5,700	154,128
Meredith Corp. (b)	5,001	255,301	Worthington Industries, Inc.	4,900	212,464
MSG Networks, Inc. Class A (a)	7,321	188,882			<u>8,397,372</u>
National CineMedia, Inc.	9,100	96,369	MORTGAGE REAL ESTATE INVESTMENT		
New Media Investment Group, Inc.	7,500	117,675	TRUST (REITS) — 1.1%		
New York Times Co. Class A	16,800	388,920	AG Mortgage Investment Trust, Inc. REIT	3,400	61,812
Nexstar Media Group, Inc. Class A	5,611	456,735	AGNC Investment Corp. REIT	58,993	1,099,040
Saga Communications, Inc. Class A	444	16,051	Annaly Capital Management, Inc. REIT	158,052	1,616,872
Scholastic Corp.	3,495	163,182	Anworth Mortgage Asset Corp. REIT. Apollo Commercial Real Estate Finance, Inc. REIT (b)	11,900	55,097
Sinclair Broadcast Group, Inc. Class A	8,862	251,238	Arbor Realty Trust, Inc. REIT (b)	8,800	101,024
Sirius XM Holdings, Inc. (b)	158,902	1,004,261	Ares Commercial Real Estate Corp. REIT	3,300	46,101
TechTarget, Inc. (a)	2,400	46,608	ARMOUR Residential REIT, Inc. (b)	5,100	114,495
TEGNA, Inc.	27,483	328,697	Blackstone Mortgage Trust, Inc. Class A REIT (b)	13,500	452,385
Tribune Media Co. Class A	11,232	431,646	Capstead Mortgage Corp. REIT	11,610	91,835
tronc, Inc. (a)	2,400	39,192	Cherry Hill Mortgage Investment Corp. REIT	2,400	43,440
WideOpenWest, Inc. (a) (b)	3,500	39,235	Chimera Investment Corp. REIT	23,726	430,152
		<u>10,713,192</u>	Colony Credit Real Estate, Inc. REIT (b)	10,600	233,094
METALS & MINING — 1.3%			Dynex Capital, Inc. REIT	6,400	40,832
AK Steel Holding Corp. (a) (b)	38,800	190,120	Exantas Capital Corp. REIT (b)	3,675	40,351
Alcoa Corp. (a)	23,021	930,048	Great Ajax Corp. REIT	1,800	24,498
Allegheny Technologies, Inc. (a) (b)	15,137	447,298	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	6,197	133,050
Carpenter Technology Corp.	5,955	351,047	Invesco Mortgage Capital, Inc. REIT	14,300	226,226
Century Aluminum Co. (a)	6,100	73,017	Ladder Capital Corp. REIT	11,328	191,896
Cleveland-Cliffs, Inc. (a) (b)	37,442	474,016	MFA Financial, Inc. REIT	56,836	417,745
Coeur Mining, Inc. (a)	23,400	124,722	New Residential Investment Corp. REIT	41,500	739,530
Commercial Metals Co.	14,747	302,608	New York Mortgage Trust, Inc. REIT (b)	18,500	112,480
Compass Minerals International, Inc. (b)	4,214	283,181	Orchid Island Capital, Inc. REIT (b)	6,100	44,225
Ferroglobe Representation & Warranty Insurance Trust (a) (f)	2,200	—	PennyMac Mortgage Investment Trust REIT	7,541	152,630
Gold Resource Corp.	6,100	31,354	Ready Capital Corp.	2,200	36,630
Haynes International, Inc.	1,500	53,250	Redwood Trust, Inc. REIT	10,800	175,392
Hecla Mining Co.	60,137	167,782	TPG RE Finance Trust, Inc. REIT	4,800	96,096
Kaiser Aluminum Corp.	2,011	219,320	Two Harbors Investment Corp. REIT	31,157	465,174
Materion Corp.	2,455	148,528	Western Asset Mortgage Capital Corp. REIT	5,000	50,100
Olympic Steel, Inc.	1,100	22,957			<u>7,591,103</u>
Ramaco Resources, Inc. (a)	500	3,730			
Reliance Steel & Aluminum Co.	8,877	757,119			
Royal Gold, Inc.	8,258	636,361			
Ryerson Holding Corp. (a)	1,900	21,470			
Schnitzer Steel Industries, Inc. Class A	3,272	88,508			

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State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MULTI-UTILITIES — 0.4%			Green Plains, Inc. (b)		
Avista Corp.	7,900	\$ 399,424	Gulfport Energy Corp. (a)	4,747	\$ 81,648
Black Hills Corp. (b)	6,393	371,370	Halcon Resources Corp. (a) (b)	22,300	232,143
MDU Resources Group, Inc.	24,400	626,836	Hallador Energy Co.	16,900	75,543
NorthWestern Corp.	6,255	366,918	HighPoint Resources Corp. (a) (b)	1,900	11,818
Unitil Corp.	1,800	91,620	International Seaways, Inc. (a)	12,900	62,952
Vectren Corp.	10,492	750,073	Isramco, Inc. (a)	2,699	54,034
		2,606,241	Jagged Peak Energy, Inc. (a) (b)	59	7,201
MULTILINE RETAIL — 0.1%			Kosmos Energy, Ltd. (a) (b)	7,600	105,108
Big Lots, Inc.	5,220	218,144	Laredo Petroleum, Inc. (a)	30,100	281,435
Dillard's, Inc. Class A (b)	1,405	107,258	Lilis Energy, Inc. (a)	20,300	165,851
JC Penney Co., Inc. (a) (b)	38,000	63,080	Matador Resources Co. (a) (b)	5,200	25,480
Ollie's Bargain Outlet Holdings, Inc. (a)	6,002	576,792	Matador Resources Co. (a) (b)	12,700	419,735
Sears Holdings Corp. (a) (b)	4,800	4,645	Midstates Petroleum Co., Inc. (a)	1,400	12,474
		969,919	Murphy Oil Corp.	20,700	690,138
OIL, GAS & CONSUMABLE FUELS — 3.4%			NACCO Industries, Inc. Class A	441	14,443
Abraxas Petroleum Corp. (a)	18,700	43,571	NextDecade Corp. (a)	900	5,085
Adams Resources & Energy, Inc.	266	11,294	Nordic American Tankers, Ltd. (b)	16,240	33,942
Alta Mesa Resources, Inc. (a) (b)	11,700	48,906	Northern Oil and Gas, Inc. (a)	26,300	105,200
Amyris, Inc. (a) (b)	3,000	23,820	Oasis Petroleum, Inc. (a)	34,000	482,120
Antero Resources Corp. (a)	30,474	539,695	Overseas Shipholding Group, Inc. Class A (a)	6,800	21,420
Approach Resources, Inc. (a)	5,000	11,150	Panhandle Oil and Gas, Inc. Class A	1,900	35,055
Arch Coal, Inc. Class A	2,296	205,262	Par Pacific Holdings, Inc. (a)	3,889	79,336
Ardmore Shipping Corp. (a)	3,900	25,350	Parsley Energy, Inc. Class A (a)	32,649	954,983
Berry Petroleum Corp. (b)	2,100	37,002	PBF Energy, Inc. Class A	14,652	731,281
Bonanza Creek Energy, Inc. (a)	2,200	65,516	PDC Energy, Inc. (a)	8,412	411,852
California Resources Corp. (a)	5,802	281,571	Peabody Energy Corp.	10,003	356,507
Callon Petroleum Co. (a) (b)	28,404	340,564	Penn Virginia Corp. (a)	1,500	120,810
Carrizo Oil & Gas, Inc. (a)	11,300	284,760	QEP Resources, Inc. (a)	30,123	340,992
Centennial Resource Development, Inc. Class A (a) (b)	23,264	508,318	Range Resources Corp.	26,900	457,031
Cheniere Energy, Inc. (a)	28,747	1,997,629	Renewable Energy Group, Inc. (a) (b)	4,700	135,360
Chesapeake Energy Corp. (a) (b)	113,900	511,411	Resolute Energy Corp. (a) (b)	2,700	102,087
Clean Energy Fuels Corp. (a)	16,800	43,680	REX American Resources Corp. (a)	725	54,774
Cloud Peak Energy, Inc. (a)	8,600	19,780	Ring Energy, Inc. (a)	6,700	66,397
CNX Resources Corp. (a)	25,300	362,043	Rosehill Resources, Inc. (a) (b)	300	1,830
CONSOL Energy, Inc. (a)	3,450	140,795	Sanchez Energy Corp. (a) (b)	8,900	20,470
Continental Resources, Inc. (a) (b)	11,047	754,289	SandRidge Energy, Inc. (a)	3,600	39,132
CVR Energy, Inc.	1,900	76,418	Scorpio Tankers, Inc. (b)	33,000	66,330
Delek US Holdings, Inc.	10,508	445,854	SemGroup Corp. Class A	9,929	218,935
Denbury Resources, Inc. (a)	57,915	359,073	Ship Finance International, Ltd.	10,500	145,950
DHT Holdings, Inc.	9,996	46,981	SilverBow Resources, Inc. (a)	900	24,003
Diamondback Energy, Inc. (b)	12,248	1,655,807	SM Energy Co. (b)	14,156	446,339
Dorian LPG, Ltd. (a)	2,658	21,184	Southwestern Energy Co. (a)	75,400	385,294
Earthstone Energy, Inc. Class A (a)	2,700	25,326	SRC Energy, Inc. (a) (b)	31,200	277,368
Eclipse Resources Corp. (a) (b)	10,200	12,138	Talos Energy, Inc. (a)	2,400	78,768
Energen Corp. (a)	10,812	931,670	Targa Resources Corp.	27,618	1,555,170
Energy Fuels, Inc. (a)	9,000	29,520	Teekay Corp. (b)	7,543	50,840
Energy XXI Gulf Coast, Inc. (a)	3,500	29,260	Teekay Tankers, Ltd. Class A	23,700	23,411
EP Energy Corp. Class A (a) (b)	4,500	10,530	Tellurian, Inc. (a) (b)	11,500	103,155
Evolution Petroleum Corp.	3,000	33,150	Ultra Petroleum Corp. (a) (b)	18,622	20,857
Extraction Oil & Gas, Inc. (a)	14,600	164,834	Uranium Energy Corp. (a)	15,900	27,348
Frontline, Ltd. (a) (b)	9,420	54,730	W&T Offshore, Inc. (a)	11,400	109,896
GasLog, Ltd.	5,300	104,675	Whiting Petroleum Corp. (a)	11,300	599,352
Golar LNG, Ltd. (b)	11,998	333,544	WildHorse Resource Development Corp. (a) (b)	3,300	78,012
Goodrich Petroleum Corp. (a)	1,100	15,444	World Fuel Services Corp.	8,349	231,100
			WPX Energy, Inc. (a)	49,000	985,880

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Zion Oil & Gas, Inc. (a) (b)	5,200	\$ 6,656	Innoviva, Inc. (a)	8,700	\$ 132,588
			Intersect ENT, Inc. (a)	3,500	100,625
		22,836,875	Intra-Cellular Therapies, Inc. (a)	5,956	129,245
PAPER & FOREST PRODUCTS — 0.3%			Jazz Pharmaceuticals PLC (a)	7,239	1,217,093
Boise Cascade Co.	5,100	187,680	Kala Pharmaceuticals, Inc. (a) (b)	1,700	16,779
Clearwater Paper Corp. (a)	1,979	58,776	Lannett Co., Inc. (a) (b)	3,497	16,611
Domtar Corp.	8,013	418,038	Liquidia Technologies, Inc. (a)	900	24,687
KapStone Paper and Packaging Corp.	10,498	355,987	Mallinckrodt PLC (a)	10,600	310,686
Louisiana-Pacific Corp.	17,402	460,979	Marinus Pharmaceuticals, Inc. (a) (b)	4,500	45,000
Neenah, Inc.	2,046	176,570	Medicines Co. (a) (b)	8,859	264,973
PH Glatfelter Co.	5,300	101,283	Melinta Therapeutics, Inc. (a)	5,840	23,068
Schweitzer-Mauduit International, Inc.	3,800	145,578	Menlo Therapeutics, Inc. (a)	800	7,880
Verso Corp. Class A (a)	4,159	140,034	MyoKardia, Inc. (a) (b)	4,400	286,880
		2,044,925	Neos Therapeutics, Inc. (a) (b)	2,900	14,065
			Ocular Therapeutix, Inc. (a) (b)	3,500	24,080
PERSONAL PRODUCTS — 0.4%			Odonate Therapeutics, Inc. (a) (b)	800	15,528
Edgewell Personal Care Co. (a)	6,879	318,016	Omeros Corp. (a) (b)	5,600	136,696
elf Beauty, Inc. (a) (b)	2,600	33,098	Optinose, Inc. (a)	2,000	24,860
Herbalife Nutrition, Ltd. (a)	13,330	727,152	Pacira Pharmaceuticals, Inc. (a)	4,937	242,654
Inter Parfums, Inc.	2,100	135,345	Paratek Pharmaceuticals, Inc. (a) (b)	3,700	35,890
Medifast, Inc.	1,500	332,325	Phibro Animal Health Corp. Class A	2,400	102,960
Natural Health Trends Corp. (b)	851	19,811	Prestige Consumer Healthcare, Inc. (a) (b)	6,416	243,102
Nature's Sunshine Products, Inc. (a)	1,300	11,375	Reata Pharmaceuticals, Inc. Class A (a)	2,400	196,224
Nu Skin Enterprises, Inc. Class A	6,958	573,478	resTORbio, Inc. (a) (b)	800	12,112
Revlon, Inc. Class A (a) (b)	1,400	31,220	Revance Therapeutics, Inc. (a)	3,900	96,915
USANA Health Sciences, Inc. (a)	1,608	193,845	scPharmaceuticals, Inc. (a) (b)	900	5,283
		2,375,665	Sienna Biopharmaceuticals, Inc. (a) (b)	1,800	26,676
PHARMACEUTICALS — 1.3%			SIGA Technologies, Inc. (a)	6,300	43,407
Aclaris Therapeutics, Inc. (a) (b)	3,158	45,854	Supernus Pharmaceuticals, Inc. (a)	6,200	312,170
Aerie Pharmaceuticals, Inc. (a)	4,500	276,975	Teligent, Inc. (a) (b)	4,800	18,960
Akcea Therapeutics, Inc. (a) (b)	1,800	63,036	Tetraphase Pharmaceuticals, Inc. (a)	6,300	17,388
Akorn, Inc. (a)	11,744	152,437	TherapeuticsMD, Inc. (a) (b)	24,000	157,440
Amneal Pharmaceuticals, Inc. (a)	10,990	243,868	Theravance Biopharma, Inc. (a) (b)	5,204	170,015
Amphastar Pharmaceuticals, Inc. (a)	4,400	84,656	Tricida, Inc. (a) (b)	1,400	42,770
Ampio Pharmaceuticals, Inc. (a) (b)	8,400	4,267	Verrica Pharmaceuticals, Inc. (a)	1,100	17,875
ANI Pharmaceuticals, Inc. (a)	986	55,748	WaVe Life Sciences, Ltd. (a) (b)	2,310	115,500
Aquestive Therapeutics, Inc. (a) (b)	1,100	19,261	Xeris Pharmaceuticals, Inc. (a)	1,200	21,096
Aratana Therapeutics, Inc. (a)	4,800	28,032	Zogenix, Inc. (a) (b)	5,269	261,342
Assembly Biosciences, Inc. (a)	2,800	103,992	Zomedica Pharmaceuticals Corp. (a)	4,700	8,789
Assertio Therapeutics, Inc. (a)	6,800	39,984			8,415,625
Catalent, Inc. (a)	17,782	809,970	PROFESSIONAL SERVICES — 1.4%		
Clearside Biomedical, Inc. (a) (b)	3,300	20,295	Acacia Research Corp. (a)	5,800	18,560
Collegium Pharmaceutical, Inc. (a) (b)	3,467	51,104	ASGN, Inc. (a)	6,392	504,521
Corcept Therapeutics, Inc. (a) (b)	12,600	176,652	Barrett Business Services, Inc.	839	56,029
Corium International, Inc. (a) (b)	2,800	26,628	BG Staffing, Inc.	900	24,480
Cymabay Therapeutics, Inc. (a)	7,200	79,776	CBIZ, Inc. (a)	6,400	151,680
Dermira, Inc. (a)	4,700	51,230	CoStar Group, Inc. (a)	4,479	1,884,942
Dova Pharmaceuticals, Inc. (a) (b)	1,400	29,358	CRA International, Inc.	1,000	50,220
Durect Corp. (a)	16,700	18,370	Dun & Bradstreet Corp.	4,700	669,797
Eloxx Pharmaceuticals, Inc. (a)	2,600	44,304	Exponent, Inc.	6,550	351,080
Endo International PLC (a)	28,300	476,289	Forrester Research, Inc.	1,300	59,670
Endocyte, Inc. (a)	7,900	140,304	Franklin Covey Co. (a)	1,183	27,978
Evolus, Inc. (a)	1,500	27,930	FTI Consulting, Inc. (a)	4,500	329,355
Horizon Pharma PLC (a)	19,937	390,367	GP Strategies Corp. (a)	1,500	25,275
Innovate Biopharmaceuticals, Inc. (a) (b)	2,200	15,026			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Heidrick & Struggles International, Inc.	2,300	\$ 77,855	Daseke, Inc. (a)	4,800	\$ 38,496
Huron Consulting Group, Inc. (a)	2,720	134,368	Genesee & Wyoming, Inc. Class A (a)	7,224	657,312
ICF International, Inc.	2,202	166,141	Heartland Express, Inc.	5,800	114,434
InnerWorkings, Inc. (a)	5,600	44,352	Hertz Global Holdings, Inc. (a)	6,666	108,856
Insperty, Inc.	4,850	572,058	Knight-Swift Transportation Holdings, Inc. (b)	16,359	564,058
Kelly Services, Inc. Class A	3,700	88,911	Landstar System, Inc.	5,183	632,326
Kforce, Inc.	2,800	105,280	Marten Transport, Ltd.	4,755	100,093
Korn/Ferry International	7,155	352,312	Old Dominion Freight Line, Inc.	8,143	1,313,140
ManpowerGroup, Inc.	8,216	706,247	PAM Transportation Services, Inc. (a)	300	19,527
Mistras Group, Inc. (a)	2,087	45,225	Ryder System, Inc.	6,645	485,550
Navigant Consulting, Inc.	5,600	129,136	Saia, Inc. (a)	3,200	244,640
Reis, Inc.	1,100	25,300	Schneider National, Inc. Class B	6,300	157,374
Resources Connection, Inc.	3,700	61,420	Universal Logistics Holdings, Inc.	1,000	36,800
TransUnion	22,864	1,682,333	US Xpress Enterprises, Inc. Class A (a)	2,600	35,880
TriNet Group, Inc. (a)	5,500	309,760	USA Truck, Inc. (a)	1,000	20,230
TrueBlue, Inc. (a)	5,000	130,250	Werner Enterprises, Inc.	5,900	208,565
WageWorks, Inc. (a)	5,144	219,906	YRC Worldwide, Inc. (a)	3,900	35,022
Willdan Group, Inc. (a)	900	30,564			
		<u>9,035,005</u>			<u>5,532,959</u>
REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.5%			SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 2.8%		
Altisource Portfolio Solutions SA (a) (b)	1,300	41,899	ACM Research, Inc. Class A (a) (b)	1,000	11,070
American Realty Investors, Inc. (a) (b)	300	5,076	Adesto Technologies Corp. (a) (b)	2,200	13,090
Consolidated-Tomoka Land Co.	523	32,573	Advanced Energy Industries, Inc. (a)	4,600	237,590
Cushman & Wakefield PLC (a)	5,600	95,144	Alpha & Omega Semiconductor, Ltd. (a)	2,487	28,924
Essential Properties Realty Trust, Inc. REIT	4,400	62,436	Ambarella, Inc. (a) (b)	3,980	153,946
Forestar Group, Inc. (a)	1,251	26,521	Amkor Technology, Inc. (a)	12,452	92,020
FRP Holdings, Inc. (a)	845	52,475	Aquantia Corp. (a)	2,500	31,975
Griffin Industrial Realty, Inc.	100	3,900	Axcelis Technologies, Inc. (a)	3,675	72,214
HFF, Inc. Class A	4,746	201,610	AXT, Inc. (a)	4,300	30,745
Howard Hughes Corp. (a)	4,941	613,771	Brooks Automation, Inc.	8,900	311,767
Jones Lang LaSalle, Inc.	5,585	806,027	Cabot Microelectronics Corp.	3,232	333,445
Kennedy-Wilson Holdings, Inc.	15,842	340,603	CEVA, Inc. (a)	2,700	77,625
Marcus & Millichap, Inc. (a)	2,300	79,833	Cirrus Logic, Inc. (a)	7,240	279,464
Maui Land & Pineapple Co., Inc. (a)	700	8,960	Cohu, Inc.	3,400	85,340
Newmark Group, Inc. Class A	2,800	31,332	Cree, Inc. (a) (b)	12,715	481,517
RE/MAX Holdings, Inc. Class A	2,200	97,570	Cypress Semiconductor Corp.	45,033	652,528
Realogy Holdings Corp. (b)	14,761	304,667	Diodes, Inc. (a)	5,092	169,513
Redfin Corp. (a) (b)	10,300	192,610	Entegris, Inc.	17,798	515,252
RMR Group, Inc. Class A	846	78,509	First Solar, Inc. (a)	10,365	501,873
St. Joe Co. (a) (b)	4,600	77,280	FormFactor, Inc. (a)	8,765	120,519
Stratus Properties, Inc. (a)	700	21,420	Ichor Holdings, Ltd. (a) (b)	3,000	61,260
Tejon Ranch Co. (a)	2,500	54,275	Impinj, Inc. (a)	2,200	54,604
Transcontinental Realty Investors, Inc. (a)	207	6,601	Inphi Corp. (a)	5,549	210,751
Trinity Place Holdings, Inc. (a)	2,100	12,789	Integrated Device Technology, Inc. (a)	15,811	743,275
		<u>3,247,881</u>	Kopin Corp. (a) (b)	7,200	17,424
			Lattice Semiconductor Corp. (a)	14,980	119,840
ROAD & RAIL — 0.8%			MACOM Technology Solutions Holdings, Inc. (a) (b)	5,352	110,251
AMERCO	871	310,642	Marvell Technology Group, Ltd.	67,669	1,306,012
ArcBest Corp.	3,200	155,360	Maxim Integrated Products, Inc.	34,605	1,951,376
Avis Budget Group, Inc. (a) (b)	7,902	253,970	MaxLinear, Inc. (a) (b)	7,500	149,100
Covenant Transportation Group, Inc. Class A (a)	1,400	40,684	MKS Instruments, Inc.	6,849	548,947

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State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Monolithic Power Systems, Inc.	5,123	\$ 643,090	Domo, Inc. Class B (a) (b)	1,300	\$ 27,885
Nanometrics, Inc. (a)	2,900	108,808	Ebix, Inc. (b)	3,100	245,365
NeoPhotonics Corp. (a)	3,900	32,370	eGain Corp. (a)	2,200	17,820
NVE Corp.	626	66,281	Ellie Mae, Inc. (a)	4,356	412,818
NXP Semiconductors NV	42,950	3,672,225	Envestnet, Inc. (a)	5,452	332,299
ON Semiconductor Corp. (a)	52,321	964,276	Everbridge, Inc. (a)	3,500	201,740
PDF Solutions, Inc. (a) (b)	3,300	29,799	Fair Isaac Corp. (a)	3,505	801,068
Photronics, Inc. (a)	8,200	80,770	FireEye, Inc. (a) (b)	23,947	407,099
Power Integrations, Inc.	3,700	233,840	Five9, Inc. (a)	7,227	315,748
Rambus, Inc. (a)	14,000	152,740	ForeScout Technologies, Inc. (a)	3,900	147,264
Rudolph Technologies, Inc. (a)	3,853	94,206	Fortinet, Inc. (a)	17,282	1,594,610
Semtech Corp. (a)	8,232	457,699	Guidewire Software, Inc. (a)	9,836	993,534
Silicon Laboratories, Inc. (a)	5,169	474,514	Hortonworks, Inc. (a)	9,178	209,350
SMART Global Holdings, Inc. (a) (b)	1,200	34,488	HubSpot, Inc. (a)	4,575	690,596
SunPower Corp. (a) (b)	7,355	53,692	Imperva, Inc. (a)	4,273	198,481
Synaptics, Inc. (a) (b)	4,438	202,462	Instructure, Inc. (a)	4,200	148,680
Teradyne, Inc.	22,923	847,693	j2 Global, Inc.	5,869	486,247
Ultra Clean Holdings, Inc. (a) (b)	4,600	57,730	LivePerson, Inc. (a)	7,600	197,220
Universal Display Corp. (b)	5,349	630,647	LogMeIn, Inc.	6,483	577,635
Veeco Instruments, Inc. (a)	5,808	59,532	Majesco (a)	600	4,530
Versum Materials, Inc.	13,793	496,686	Manhattan Associates, Inc. (a)	7,932	433,087
Xcerra Corp. (a)	6,600	94,182	MicroStrategy, Inc. Class A (a)	1,221	171,697
Xperi Corp.	5,942	88,239	MINDBODY, Inc. Class A (a) (b)	5,300	215,445
		19,049,226	Mitek Systems, Inc. (a)	4,000	28,200
SOFTWARE — 7.1%			MobileIron, Inc. (a)	8,404	44,541
2U, Inc. (a)	6,905	519,187	Model N, Inc. (a)	2,800	44,380
8x8, Inc. (a)	11,600	246,500	Monotype Imaging Holdings, Inc.	5,093	102,879
A10 Networks, Inc. (a)	6,200	37,696	New Relic, Inc. (a)	5,531	521,186
ACI Worldwide, Inc. (a)	14,666	412,701	Nuance Communications, Inc. (a)	34,916	604,745
Agilysys, Inc. (a)	1,757	28,639	Nutanix, Inc. Class A (a)	13,400	572,448
Alarm.com Holdings, Inc. (a)	3,800	218,120	OneSpan, Inc. (a)	3,700	70,485
Altair Engineering, Inc. Class A (a)	4,000	173,800	Park City Group, Inc. (a) (b)	1,600	16,160
Alteryx, Inc. Class A (a) (b)	3,800	217,398	Paycom Software, Inc. (a) (b)	6,249	971,157
Amber Road, Inc. (a)	2,300	22,126	Paylocity Holding Corp. (a)	3,574	287,064
American Software, Inc. Class A	3,300	40,029	Pegasystems, Inc.	4,861	304,299
Appfolio, Inc. Class A (a)	1,985	155,624	Pluralsight, Inc. Class A (a)	3,000	96,000
Apptio, Inc. Class A (a)	4,500	166,320	Progress Software Corp.	5,600	197,624
Aspen Technology, Inc. (a)	8,855	1,008,673	Proofpoint, Inc. (a)	6,391	679,555
Asure Software, Inc. (a) (b)	1,200	14,904	PROS Holdings, Inc. (a) (b)	4,100	143,582
Atlassian Corp. PLC Class A (a)	11,400	1,095,996	PTC, Inc. (a)	14,470	1,536,569
Avalara, Inc. (a) (b)	1,100	38,423	Q2 Holdings, Inc. (a)	4,700	284,585
Avaya Holdings Corp. (a)	13,500	298,890	QAD, Inc. Class A	1,200	67,980
Benefitfocus, Inc. (a) (b)	2,941	118,964	Qualys, Inc. (a)	4,273	380,724
Blackbaud, Inc.	6,090	618,013	Rapid7, Inc. (a)	4,800	177,216
Blackline, Inc. (a)	4,600	259,762	RealPage, Inc. (a)	8,796	579,656
Bottomline Technologies DE, Inc. (a)	4,800	349,008	Rimini Street, Inc. (a) (b)	1,200	7,572
Box, Inc. Class A (a) (b)	15,465	369,768	RingCentral, Inc. Class A (a)	8,285	770,919
Carbon Black, Inc. (a) (b)	1,000	21,180	SailPoint Technologies Holding, Inc. (a)	6,800	231,336
CDK Global, Inc.	15,962	998,583	SecureWorks Corp. Class A (a)	1,000	14,650
Ceridian HCM Holding, Inc. (a) (b)	2,900	121,887	SendGrid, Inc. (a)	3,600	132,444
ChannelAdvisor Corp. (a)	3,000	37,350	ServiceNow, Inc. (a)	21,831	4,270,799
Cloudera, Inc. (a)	13,400	236,510	ShotSpotter, Inc. (a) (b)	900	55,161
CommVault Systems, Inc. (a)	5,042	352,940	Splunk, Inc. (a)	18,005	2,176,985
Cornerstone OnDemand, Inc. (a)	6,575	373,131	SPS Commerce, Inc. (a)	2,051	203,541
Coupa Software, Inc. (a)	6,700	529,970	SS&C Technologies Holdings, Inc.	25,608	1,455,303
Dell Technologies, Inc. Class V (a)	24,859	2,414,306	Tableau Software, Inc. Class A (a)	8,657	967,333
Digimarc Corp. (a)	1,240	38,998	Telaria, Inc. (a)	5,400	20,466

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Telenav, Inc. (a)	3,352	\$ 16,928	Hudson, Ltd. Class A (a)	4,800	\$ 108,288
Tenable Holdings, Inc. (a)	1,600	62,208	J. Jill, Inc. (a)	1,400	8,652
TiVo Corp.	15,469	192,589	Kirkland's, Inc. (a)	1,900	19,171
Trade Desk, Inc. Class A (a)	4,100	618,731	Lithia Motors, Inc. Class A (b)	2,714	221,625
Tyler Technologies, Inc. (a)	4,614	1,130,707	Lumber Liquidators Holdings, Inc.		
Ultimate Software Group, Inc. (a)	3,759	1,211,112	(a)	3,476	53,843
Upland Software, Inc. (a)	2,100	67,851	MarineMax, Inc. (a)	3,578	76,032
Varonis Systems, Inc. (a)	3,490	255,643	Michaels Cos., Inc. (a) (b)	14,185	230,223
Verint Systems, Inc. (a)	8,129	407,263	Monro, Inc. (b)	3,998	278,261
VirnetX Holding Corp. (a) (b)	6,000	27,900	Murphy USA, Inc. (a)	3,586	306,460
VMware, Inc. Class A (a)	8,635	1,347,578	National Vision Holdings, Inc. (a)	5,800	261,812
Workday, Inc. Class A (a)	18,047	2,634,501	New York & Co., Inc. (a)	3,600	13,896
Workiva, Inc. (a)	3,800	150,100	Office Depot, Inc.	71,898	230,793
Yext, Inc. (a)	10,200	241,740	Party City Holdco, Inc. (a) (b)	7,600	102,980
Zendesk, Inc. (a)	12,887	914,977	Penske Automotive Group, Inc.	4,377	207,426
Zix Corp. (a)	6,700	37,185	Pier 1 Imports, Inc. (b)	9,300	13,950
Zscaler, Inc. (a) (b)	1,700	69,326	Rent-A-Center, Inc. (a)	5,200	74,776
		<u>47,769,497</u>	RH (a) (b)	2,429	318,223
SPECIALTY RETAIL — 1.9%			Sally Beauty Holdings, Inc. (a) (b)	15,107	277,818
Aaron's, Inc.	8,338	454,087	Shoe Carnival, Inc.	1,400	53,900
Abercrombie & Fitch Co. Class A	8,896	187,883	Signet Jewelers, Ltd. (b)	7,400	487,882
American Eagle Outfitters, Inc.	20,366	505,688	Sleep Number Corp. (a)	4,276	157,271
America's Car-Mart, Inc. (a)	844	66,001	Sonic Automotive, Inc. Class A	3,100	59,985
Asbury Automotive Group, Inc. (a)	2,522	173,387	Sportsman's Warehouse Holdings,		
Ascena Retail Group, Inc. (a)	21,063	96,258	Inc. (a)	4,300	25,155
At Home Group, Inc. (a)	5,800	182,874	Tailored Brands, Inc.	6,052	152,450
AutoNation, Inc. (a)	6,569	272,942	Tile Shop Holdings, Inc.	4,919	35,171
Barnes & Noble Education, Inc. (a)	4,700	27,072	Tilly's, Inc. Class A	1,600	30,320
Barnes & Noble, Inc.	6,954	40,333	Urban Outfitters, Inc. (a)	9,414	385,033
Bed Bath & Beyond, Inc. (b)	17,058	255,870	Williams-Sonoma, Inc. (b)	10,448	686,643
Big 5 Sporting Goods Corp. (b)	2,400	12,240	Winmark Corp.	274	45,484
Boot Barn Holdings, Inc. (a)	3,700	105,117	Zumiez, Inc. (a)	2,200	57,970
Buckle, Inc. (b)	3,584	82,611			<u>12,513,439</u>
Burlington Stores, Inc. (a)	8,287	1,350,118	TECHNOLOGY HARDWARE, STORAGE &		
Caleres, Inc.	5,400	193,644	PERIPHERALS — 0.3%		
Camping World Holdings, Inc.			3D Systems Corp. (a) (b)	14,100	266,490
Class A (b)	3,900	83,148	Avid Technology, Inc. (a)	4,100	24,313
Carvana Co. (a) (b)	4,200	248,178	Cray, Inc. (a)	5,066	108,919
Cato Corp. Class A	2,800	58,856	Diebold Nixdorf, Inc. (b)	9,251	41,630
Chico's FAS, Inc.	15,500	134,385	Eastman Kodak Co. (a) (b)	1,900	5,890
Children's Place, Inc. (b)	2,062	263,524	Electronics For Imaging, Inc. (a)	5,705	194,426
Citi Trends, Inc.	1,600	46,032	Immersion Corp. (a)	3,435	36,308
Conn's, Inc. (a)	2,343	82,825	NCR Corp. (a)	14,967	425,212
Container Store Group, Inc. (a)	1,900	21,090	Pure Storage, Inc. Class A (a)	20,800	539,760
Dick's Sporting Goods, Inc.	9,044	320,881	Stratasys, Ltd. (a)	6,382	147,488
DSW, Inc. Class A	8,700	294,756	USA Technologies, Inc. (a)	7,975	57,420
Express, Inc. (a)	9,449	104,506			<u>1,847,856</u>
Five Below, Inc. (a)	6,854	891,431	TEXTILES, APPAREL & LUXURY GOODS —		
Floor & Decor Holdings, Inc. Class A			0.9%		
(a)	6,300	190,071	Carter's, Inc.	5,577	549,892
Francesca's Holdings Corp. (a) (b)	4,275	15,860	Columbia Sportswear Co.	3,665	341,101
GameStop Corp. Class A (b)	12,365	188,814	Crocs, Inc. (a)	8,400	178,836
Genesco, Inc. (a)	2,405	113,275	Culp, Inc.	1,300	31,460
GNC Holdings, Inc. Class A (a) (b)	10,378	42,965	Deckers Outdoor Corp. (a)	3,688	437,323
Group 1 Automotive, Inc.	2,452	159,135	Fossil Group, Inc. (a) (b)	5,600	130,368
Guess?, Inc.	7,500	169,500	G-III Apparel Group, Ltd. (a)	5,581	268,948
Haverty Furniture Cos., Inc.	2,300	50,830	Lululemon Athletica, Inc. (a)	12,232	1,987,578
Hibbett Sports, Inc. (a) (b)	2,434	45,759			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Movado Group, Inc.	1,900	\$ 79,610	Prudential Bancorp, Inc.	900	\$ 15,579
Oxford Industries, Inc.	2,030	183,106	Radian Group, Inc.	27,200	562,224
Perry Ellis International, Inc. (a)	1,600	43,728	Riverview Bancorp, Inc.	2,500	22,100
Rocky Brands, Inc.	800	22,640	SI Financial Group, Inc.	1,300	18,200
Skechers U.S.A., Inc. Class A (a)	16,847	470,537	Southern Missouri Bancorp, Inc.	800	29,816
Steven Madden, Ltd.	7,342	388,392	Sterling Bancorp, Inc.	2,100	23,751
Superior Group of Cos., Inc.	1,000	19,020	Territorial Bancorp, Inc.	955	28,220
Unifi, Inc. (a)	1,900	53,827	TFS Financial Corp.	5,829	87,493
Vera Bradley, Inc. (a)	2,700	41,202	Timberland Bancorp, Inc.	700	21,868
Wolverine World Wide, Inc.	11,680	456,104	TrustCo Bank Corp. NY	11,300	96,050
		5,683,672	United Community Financial Corp.	6,000	58,020
			United Financial Bancorp, Inc.	6,200	104,346
THRIFTS & MORTGAGE FINANCE — 1.0%			Walker & Dunlop, Inc.	3,600	190,368
Axos Financial, Inc. (a) (b)	7,500	257,925	Washington Federal, Inc.	10,617	339,744
BankFinancial Corp.	1,700	27,098	Waterstone Financial, Inc.	3,100	53,165
Beneficial Bancorp, Inc.	8,300	140,270	Western New England Bancorp, Inc.	3,400	36,720
Bridgewater Bancshares, Inc. (a)	600	7,812	WMIH Corp. (a)	38,339	53,291
BSB Bancorp, Inc. (a)	979	31,915	WSFS Financial Corp.	3,900	183,885
Capitol Federal Financial, Inc.	16,500	210,210			6,912,536
Columbia Financial, Inc. (a) (b)	6,100	101,870	TOBACCO — 0.1%		
Dime Community Bancshares, Inc.	4,200	74,970	22nd Century Group, Inc. (a)	14,300	40,183
Entegra Financial Corp. (a)	800	21,240	Pyxus International, Inc. (a) (b)	1,000	23,000
ESSA Bancorp, Inc.	1,000	16,260	Turning Point Brands, Inc.	900	37,314
Essent Group, Ltd. (a)	12,100	535,425	Universal Corp.	3,241	210,665
Federal Agricultural Mortgage Corp.			Vector Group, Ltd. (b)	13,122	180,819
Class C	1,145	82,646			491,981
First Defiance Financial Corp.	2,496	75,155	TRADING COMPANIES & DISTRIBUTORS —		
Flagstar Bancorp, Inc. (a)	3,700	116,439	1.1%		
FS Bancorp, Inc.	400	22,288	Air Lease Corp.	12,340	566,159
Greene County Bancorp, Inc. (b)	400	12,840	Aircastle, Ltd.	7,400	162,134
Hingham Institution for Savings	197	43,303	Applied Industrial Technologies, Inc.	4,815	376,774
Home Bancorp, Inc.	900	39,132	Beacon Roofing Supply, Inc. (a)	8,749	316,626
HomeStreet, Inc. (a)	3,274	86,761	BlueLinx Holdings, Inc. (a) (b)	1,100	34,639
Impac Mortgage Holdings, Inc.			BMC Stock Holdings, Inc. (a)	8,225	153,396
(a) (b)	1,089	8,157	CAI International, Inc. (a)	2,000	45,740
Kearny Financial Corp.	12,724	176,227	DXP Enterprises, Inc. (a)	1,900	76,133
LendingTree, Inc. (a) (b)	1,021	234,932	EnviroStar, Inc. (b)	400	15,580
Luther Burbank Corp.	3,200	34,816	Foundation Building Materials, Inc.		
Malvern Bancorp, Inc. (a)	800	19,160	(a)	1,700	21,199
Merchants Bancorp	2,000	50,840	GATX Corp.	4,685	405,674
Meridian Bancorp, Inc.	5,800	98,600	General Finance Corp. (a) (b)	1,200	19,140
Meta Financial Group, Inc.	1,181	97,610	GMS, Inc. (a)	4,000	92,800
MGIC Investment Corp. (a)	44,000	585,640	H&E Equipment Services, Inc.	3,900	147,342
New York Community Bancorp, Inc.	60,023	622,438	HD Supply Holdings, Inc. (a)	22,930	981,175
NMI Holdings, Inc. Class A (a)	8,100	183,465	Herc Holdings, Inc. (a)	3,038	155,546
Northfield Bancorp, Inc.	5,300	84,376	Kaman Corp.	3,399	226,985
Northwest Bancshares, Inc.	12,200	211,304	Lawson Products, Inc. (a)	800	27,120
OceanFirst Financial Corp.	6,207	168,955	MRC Global, Inc. (a)	10,800	202,716
Oconee Federal Financial Corp.	100	2,693	MSC Industrial Direct Co., Inc.		
Ocwen Financial Corp. (a)	13,000	51,220	Class A	5,643	497,205
OP Bancorp (a) (b)	1,500	17,400	Nexeo Solutions, Inc. (a) (b)	3,900	47,775
Oritani Financial Corp.	4,800	74,640	NOW, Inc. (a) (b)	13,400	221,770
PCSB Financial Corp.	2,200	44,748	Rush Enterprises, Inc. Class A	3,900	153,309
PennyMac Financial Services, Inc.			Rush Enterprises, Inc. Class B	600	23,934
Class A	2,300	48,070	SiteOne Landscape Supply, Inc.		
PHH Corp. (a)	3,900	42,861	(a) (b)	5,100	384,234
Ponce de Leon Federal Bank (a) (b)	1,000	15,110	Systemax, Inc.	1,400	46,116
Provident Bancorp, Inc. (a)	500	14,475			
Provident Financial Services, Inc.	8,000	196,400			

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Textainer Group Holdings, Ltd. (a) . . .	3,300	\$ 42,240
Titan Machinery, Inc. (a)	2,300	35,615
Triton International, Ltd.	6,700	222,909
Univar, Inc. (a)	14,001	429,271
Veritiv Corp. (a)	1,391	50,632
Watsco, Inc.	4,018	715,606
WESCO International, Inc. (a)	6,028	370,421
Willis Lease Finance Corp. (a)	400	13,804
		7,281,719
TRANSPORTATION INFRASTRUCTURE —		
0.1%		
Macquarie Infrastructure Corp.	9,620	443,771
WATER UTILITIES — 0.3%		
American States Water Co.	4,646	284,056
Aqua America, Inc.	22,364	825,232
AquaVenture Holdings, Ltd. (a)	1,400	25,298
Artesian Resources Corp. Class A	951	34,978
Cádiz, Inc. (a) (b)	2,600	28,990
California Water Service Group	6,076	260,660
Connecticut Water Service, Inc.	1,500	104,055
Consolidated Water Co., Ltd.	1,700	23,545
Global Water Resources, Inc.	1,200	12,708
Middlesex Water Co.	2,000	96,840
Pure Cycle Corp. (a)	2,000	23,100
SJW Group	2,300	140,645
York Water Co.	1,600	48,640
		1,908,747
WIRELESS TELECOMMUNICATION		
SERVICES — 0.6%		
Boingo Wireless, Inc. (a)	5,400	188,460
Gogo, Inc. (a) (b)	7,610	39,496
NII Holdings, Inc. (a) (b)	10,900	63,874
Shenandoah Telecommunications Co.	5,750	222,812
Spok Holdings, Inc.	2,400	36,960
Sprint Corp. (a)	83,074	543,304
Telephone & Data Systems, Inc.	12,400	377,332
T-Mobile US, Inc. (a)	38,295	2,687,543
United States Cellular Corp. (a)	1,700	76,126
		4,235,907
TOTAL COMMON STOCKS		
(Cost \$573,546,156)		653,856,602
RIGHTS — 0.0% (e)		
BIOTECHNOLOGY — 0.0% (e)		
Tobira Therapeutics, Inc. (CVR) (expiring 12/31/28) (a) (d)	200	2,354
DIVERSIFIED FINANCIAL		
SERVICES — 0.0% (e)		
NewStar Financial, Inc. (CVR) (a) (d)	2,400	623

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MEDIA — 0.0% (e)		
Media General, Inc. (CVR) (a) (d)	6,500	\$ 650
TOTAL RIGHTS		
(Cost \$635)		3,627
SHORT-TERM INVESTMENTS — 4.6%		
State Street Institutional		
U.S. Government Money Market		
Fund, Class G Shares 2.01%		
(g) (h)	14,680,060	14,680,060
State Street Navigator Securities		
Lending Government Money		
Market Portfolio (g) (i)		
	16,465,902	16,465,902
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$31,145,962)		31,145,962
TOTAL INVESTMENTS — 102.4%		
(Cost \$604,692,753)		685,006,191
LIABILITIES IN EXCESS OF OTHER ASSETS		
— (2.4)%		
		(16,209,639)
NET ASSETS — 100.0%		
		\$ 668,796,552

- (a) Non-income producing security.
 - (b) All or a portion of the shares of the security are on loan at September 30, 2018.
 - (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 September 30, 2018, total aggregate fair value of securities is \$9,807, representing less than 0.05% of net assets.
 - (e) Amount is less than 0.05% of net assets.
 - (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 September 30, 2018, total aggregate fair value of the security is \$0, representing 0.0% of the Fund's net assets.
 - (g) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
 - (h) The rate shown is the annualized seven-day yield at September 30, 2018.
 - (i) Investment of cash collateral for securities loaned.
- CVR = Contingent Value Rights
NVDR = Non Voting Depositary Receipt
REIT = Real Estate Investment Trust

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

At September 30, 2018, 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 MidCap 400 Index (long)	39	12/21/2018	\$7,957,539	\$7,898,280	\$ (59,259)
E-Mini Russell 2000 Index (long)	77	12/21/2018	6,620,358	6,548,080	\$ (72,278)
Total unrealized depreciation on open futures contracts purchased					<u><u>\$(131,537)</u></u>

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Aerospace & Defense	\$ 9,662,410	\$ —	\$ —	\$ 9,662,410
Air Freight & Logistics	2,704,119	—	—	2,704,119
Airlines	2,310,858	—	—	2,310,858
Auto Components	5,572,732	—	—	5,572,732
Automobiles	5,215,821	—	—	5,215,821
Banks	44,567,518	—	—	44,567,518
Beverages	1,359,106	—	—	1,359,106
Biotechnology	32,489,915	—	—	32,489,915
Building Products	6,170,170	—	—	6,170,170
Capital Markets	12,577,725	—	—	12,577,725
Chemicals	15,401,053	6,180	—	15,407,233
Commercial Services & Supplies	8,286,423	—	—	8,286,423
Communications Equipment	8,768,194	—	—	8,768,194
Construction & Engineering	4,011,576	—	—	4,011,576
Construction Materials	871,376	—	—	871,376
Consumer Finance	5,625,807	—	—	5,625,807
Containers & Packaging	5,265,047	—	—	5,265,047
Distributors	1,052,779	—	—	1,052,779
Diversified Consumer Services	6,181,254	—	—	6,181,254
Diversified Financial Services	1,862,170	—	—	1,862,170
Diversified Telecommunication Services	2,602,399	—	—	2,602,399
Electric Utilities	4,567,188	—	—	4,567,188
Electrical Equipment	5,831,734	—	—	5,831,734
Electronic Equipment, Instruments & Components	17,677,421	—	—	17,677,421
Energy Equipment & Services	7,783,444	—	—	7,783,444
Entertainment	4,605,497	—	—	4,605,497
Equity Real Estate Investment Trusts (REITs)	49,703,240	—	—	49,703,240
Food & Staples Retailing	3,620,216	—	—	3,620,216
Food Products	9,223,449	—	—	9,223,449
Gas Utilities	5,826,289	—	—	5,826,289
Health Care Equipment & Supplies	20,781,501	—	—	20,781,501
Health Care Providers & Services	9,337,994	—	—	9,337,994
Health Care Technology	5,549,770	—	—	5,549,770
Hotels, Restaurants & Leisure	22,749,277	—	—	22,749,277
Household Durables	6,296,005	—	—	6,296,005
Household Products	1,346,387	—	—	1,346,387
Independent Power and Renewable Electricity Producers	2,122,572	—	—	2,122,572

See accompanying notes to schedules of investments.

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Industrial Conglomerates	\$ 1,085,096	\$ —	\$ —	\$ 1,085,096
Insurance	23,794,883	—	—	23,794,883
Internet & Catalog Retail	101,055	—	—	101,055
Interactive Media & Services	5,780,599	—	—	5,780,599
Internet & Direct Marketing Retail	6,419,873	—	—	6,419,873
IT Services	29,631,331	—	—	29,631,331
Leisure Equipment & Products	2,647,560	—	—	2,647,560
Life Sciences Tools & Services	6,370,958	—	—	6,370,958
Machinery	25,549,797	—	—	25,549,797
Marine	983,722	—	—	983,722
Media	10,713,195	—	—	10,713,195
Metals & Mining	8,397,372	—	0(a)	8,397,372
Mortgage Real Estate Investment Trust (REITs)	7,591,104	—	—	7,591,104
Multi-Utilities	2,606,240	—	—	2,606,240
Multiline Retail	969,919	—	—	969,919
Oil, Gas & Consumable Fuels	22,836,874	—	—	22,836,874
Paper & Forest Products	2,044,925	—	—	2,044,925
Personal Products	2,375,663	—	—	2,375,663
Pharmaceuticals	8,415,623	—	—	8,415,623
Professional Services	9,035,003	—	—	9,035,003
Real Estate Management & Development	3,247,880	—	—	3,247,880
Road & Rail	5,532,959	—	—	5,532,959
Semiconductors & Semiconductor Equipment	19,049,226	—	—	19,049,226
Software	47,769,495	—	—	47,769,495
Specialty Retail	12,513,442	—	—	12,513,442
Technology Hardware, Storage & Peripherals	1,847,856	—	—	1,847,856
Textiles, Apparel & Luxury Goods	5,683,673	—	—	5,683,673
Thrifts & Mortgage Finance	6,912,537	—	—	6,912,537
Tobacco	491,981	—	—	491,981
Trading Companies & Distributors	7,281,720	—	—	7,281,720
Transportation Infrastructure	443,771	—	—	443,771
Water Utilities	1,908,747	—	—	1,908,747
Wireless Telecommunication Services	4,235,907	—	—	4,235,907
Rights				
Biotechnology	—	2,354	—	2,354
Diversified Financial Services	—	623	—	623
Media	—	650	—	650
Short-Term Investments	31,145,962	—	—	31,145,962
TOTAL INVESTMENTS	<u>\$684,996,384</u>	<u>\$9,807</u>	<u>\$ 0</u>	<u>\$685,006,191</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(131,537)	—	—	(131,537)
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ (131,537)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (131,537)</u>

^(a) Fund held a Level 3 security that was valued at \$0 at September 30, 2018.
^(b) Futures Contracts are valued at unrealized appreciation (depreciation).

State Street Small/Mid Cap Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
State Street Institutional										
U.S. Government Money Market Fund, Class G Shares	8,226,262	\$ 8,226,262	\$226,451,411	\$219,997,613	\$—	\$—	14,680,060	\$14,680,060	\$153,781	\$—
State Street Navigator Securities										
Lending Government Money Market Portfolio	7,878,272	7,878,272	65,084,728	56,497,098	—	—	16,465,902	16,465,902	221,910	—
Total		<u>\$16,104,534</u>	<u>\$291,536,139</u>	<u>\$276,494,711</u>	<u>\$—</u>	<u>\$—</u>		<u>\$31,145,962</u>	<u>\$375,691</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Disciplined U.S. Equity Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 99.8%		
AEROSPACE & DEFENSE — 4.5%		
Harris Corp.	117	\$ 19,797
Lockheed Martin Corp.	157	54,316
Raytheon Co.	251	51,872
United Technologies Corp.	392	54,805
		<u>180,790</u>
BANKS — 5.0%		
Bank of America Corp.	1,243	36,619
JPMorgan Chase & Co.	535	60,369
M&T Bank Corp.	130	21,390
PNC Financial Services Group, Inc.	354	48,211
US Bancorp	685	36,175
		<u>202,764</u>
BEVERAGES — 2.2%		
Coca-Cola Co.	741	34,227
Keurig Dr. Pepper, Inc.	336	7,785
PepsiCo, Inc.	435	48,633
		<u>90,645</u>
CAPITAL MARKETS — 1.0%		
S&P Global, Inc.	208	40,641
COMMERCIAL SERVICES & SUPPLIES — 3.9%		
KAR Auction Services, Inc.	788	47,036
Republic Services, Inc.	665	48,319
Waste Management, Inc.	684	61,806
		<u>157,161</u>
COMMUNICATIONS EQUIPMENT — 3.0%		
Cisco Systems, Inc.	1,260	61,299
Motorola Solutions, Inc.	473	61,556
		<u>122,855</u>
CONSUMER FINANCE — 0.6%		
American Express Co.	229	24,386
DIVERSIFIED CONSUMER SERVICES — 0.5%		
H&R Block, Inc.	721	18,566
DIVERSIFIED TELECOMMUNICATION SERVICES — 0.5%		
AT&T, Inc.	587	19,711
ELECTRIC UTILITIES — 5.0%		
American Electric Power Co., Inc.	597	42,316
Eversource Energy	796	48,906
Exelon Corp.	1,217	53,134
Pinnacle West Capital Corp.	524	41,490
Xcel Energy, Inc.	322	15,202
		<u>201,048</u>
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 1.1%		
TE Connectivity, Ltd.	523	45,987
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS) — 3.6%		
Simon Property Group, Inc. REIT	283	50,020
Spirit Realty Capital, Inc. REIT	5,821	46,917

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Starwood Property Trust, Inc. REIT	2,273	\$ 48,915
		<u>145,852</u>
FOOD & STAPLES RETAILING — 2.8%		
Sysco Corp.	811	59,406
Walmart, Inc.	580	54,468
		<u>113,874</u>
FOOD PRODUCTS — 3.3%		
Archer-Daniels-Midland Co.	989	49,717
Conagra Brands, Inc.	1,009	34,276
Kellogg Co.	691	48,384
		<u>132,377</u>
GAS UTILITIES — 1.1%		
UGI Corp.	842	46,714
HEALTH CARE EQUIPMENT & SUPPLIES — 4.5%		
Abbott Laboratories	468	34,333
Baxter International, Inc.	750	57,818
Medtronic PLC	544	53,513
ResMed, Inc.	80	9,227
STERIS PLC	231	26,426
		<u>181,317</u>
HEALTH CARE PROVIDERS & SERVICES — 13.3%		
Aetna, Inc.	253	51,321
Anthem, Inc.	190	52,069
Centene Corp. (a)	168	24,323
Chemed Corp.	25	7,989
Cigna Corp.	269	56,019
Encompass Health Corp.	622	48,485
Express Scripts Holding Co. (a)	260	24,703
HCA Healthcare, Inc.	497	69,143
Humana, Inc.	151	51,117
Quest Diagnostics, Inc.	368	39,711
UnitedHealth Group, Inc.	220	58,529
WellCare Health Plans, Inc. (a)	178	57,047
		<u>540,456</u>
HOTELS, RESTAURANTS & LEISURE — 3.3%		
Carnival Corp.	209	13,328
Darden Restaurants, Inc.	527	58,597
McDonald's Corp.	217	36,302
Yum! Brands, Inc.	267	24,273
		<u>132,500</u>
HOUSEHOLD PRODUCTS — 0.5%		
Kimberly-Clark Corp.	72	8,182
Procter & Gamble Co.	152	12,651
		<u>20,833</u>
INDUSTRIAL CONGLOMERATES — 1.5%		
Carlisle Cos., Inc.	64	7,795
Honeywell International, Inc.	314	52,250
		<u>60,045</u>
INSURANCE — 5.2%		
Aflac, Inc.	1,076	50,647
Allstate Corp.	551	54,384

See accompanying notes to schedules of investments.

State Street Disciplined U.S. Equity Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fidelity National Financial, Inc.	857	\$ 33,723
Hartford Financial Services Group, Inc.	616	30,775
Marsh & McLennan Cos., Inc.	186	15,386
Travelers Cos., Inc.	214	27,758
		<u>212,673</u>
IT SERVICES — 4.0%		
Accenture PLC Class A	126	21,445
Amdocs, Ltd.	568	37,477
Broadridge Financial Solutions, Inc.	208	27,446
International Business Machines Corp.	297	44,909
Paychex, Inc.	451	33,216
		<u>164,493</u>
MACHINERY — 0.6%		
Cummins, Inc.	165	24,102
MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 2.8%		
AGNC Investment Corp. REIT	2,588	48,214
Annaly Capital Management, Inc. REIT	4,727	48,357
MFA Financial, Inc. REIT	1,466	10,775
New Residential Investment Corp. REIT	441	7,859
		<u>115,205</u>
MULTI-UTILITIES — 4.8%		
Ameren Corp.	787	49,754
CenterPoint Energy, Inc.	1,519	42,000
DTE Energy Co.	448	48,890
MDU Resources Group, Inc.	324	8,324
Public Service Enterprise Group, Inc.	850	44,872
		<u>193,840</u>
OIL, GAS & CONSUMABLE FUELS — 1.1%		
Occidental Petroleum Corp.	284	23,337
Valero Energy Corp.	207	23,546
		<u>46,883</u>
PHARMACEUTICALS — 6.1%		
Bristol-Myers Squibb Co.	472	29,302
Eli Lilly & Co.	483	51,831
Johnson & Johnson.	437	60,380
Merck & Co., Inc.	749	53,134
Pfizer, Inc.	1,204	53,060
		<u>247,707</u>
ROAD & RAIL — 2.1%		
Ryder System, Inc.	433	31,639
Union Pacific Corp.	330	53,734
		<u>85,373</u>
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 3.0%		
Intel Corp.	968	45,777

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Maxim Integrated Products, Inc.	354	\$ 19,962
Texas Instruments, Inc.	520	55,791
		<u>121,530</u>
SPECIALTY RETAIL — 3.6%		
Best Buy Co., Inc.	580	46,029
Home Depot, Inc.	210	43,501
TJX Cos., Inc.	490	54,890
		<u>144,420</u>
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 2.6%		
Apple, Inc.	287	64,787
HP, Inc.	1,613	41,567
		<u>106,354</u>
TEXTILES, APPAREL & LUXURY GOODS — 2.5%		
Carter's, Inc.	330	32,538
PVH Corp.	270	38,988
VF Corp.	327	30,558
		<u>102,084</u>
TRADING COMPANIES & DISTRIBUTORS — 0.2%		
HD Supply Holdings, Inc. (a)	182	7,788
TOTAL COMMON STOCKS		
(Cost \$3,393,781)		<u>4,050,974</u>
SHORT-TERM INVESTMENT — 1.4%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b) (c)	55,094	55,094
(Cost \$55,094)		<u>55,094</u>
TOTAL INVESTMENTS — 101.2%		
(Cost \$3,448,875)		<u>4,106,068</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (1.2%)		
		<u>(49,210)</u>
NET ASSETS — 100.0%		
		<u>\$ 4,056,858</u>

- (a) Non-income producing security.
(b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
(c) The rate shown is the annualized seven-day yield at September 30, 2018.
REIT = Real Estate Investment Trust

See accompanying notes to schedules of investments.

State Street Disciplined U.S. Equity Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Aerospace & Defense	\$ 180,792	\$—	\$—	\$ 180,792
Banks	202,764	—	—	202,764
Beverages	90,645	—	—	90,645
Capital Markets	40,641	—	—	40,641
Commercial Services & Supplies	157,161	—	—	157,161
Communications Equipment	122,855	—	—	122,855
Consumer Finance	24,386	—	—	24,386
Diversified Consumer Services	18,566	—	—	18,566
Diversified Telecommunication Services	19,711	—	—	19,711
Electric Utilities	201,047	—	—	201,047
Electronic Equipment, Instruments & Components	45,987	—	—	45,987
Equity Real Estate Investment Trusts (REITs)	145,852	—	—	145,852
Food & Staples Retailing	113,874	—	—	113,874
Food Products	132,377	—	—	132,377
Gas Utilities	46,714	—	—	46,714
Health Care Equipment & Supplies	181,315	—	—	181,315
Health Care Providers & Services	540,457	—	—	540,457
Hotels, Restaurants & Leisure	132,500	—	—	132,500
Household Products	20,833	—	—	20,833
Industrial Conglomerates	60,045	—	—	60,045
Insurance	212,673	—	—	212,673
IT Services	164,493	—	—	164,493
Machinery	24,102	—	—	24,102
Mortgage Real Estate Investment Trust (REITs)	115,205	—	—	115,205
Multi-Utilities	193,840	—	—	193,840
Oil, Gas & Consumable Fuels	46,882	—	—	46,882
Pharmaceuticals	247,707	—	—	247,707
Road & Rail	85,373	—	—	85,373
Semiconductors & Semiconductor Equipment	121,530	—	—	121,530
Specialty Retail	144,421	—	—	144,421
Technology Hardware, Storage & Peripherals	106,354	—	—	106,354
Textiles, Apparel & Luxury Goods	102,084	—	—	102,084
Trading Companies & Distributors	7,788	—	—	7,788
Short-Term Investment	55,094	—	—	55,094
TOTAL INVESTMENTS	<u>\$4,106,068</u>	<u>\$—</u>	<u>\$—</u>	<u>\$4,106,068</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 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 9/30/18	Value at 9/30/18		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	8,567	\$8,567	\$234,224	\$187,697	\$—	\$—	55,094	\$55,094	\$545	\$—

See accompanying notes to schedules of investments.

State Street Disciplined International Equity Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 99.7%			Bank Leumi Le-Israel BM	4,207	\$ 27,756
AUSTRALIA — 12.8%					35,192
BHP Billiton, Ltd.	745	\$ 18,667	ITALY — 2.0%		
Caltex Australia, Ltd.	848	18,346	Eni SpA	2,466	46,636
Coca-Cola Amatil, Ltd.	6,428	45,394	Poste Italiane SpA (a)	3,003	24,004
Dexus REIT	5,533	42,276			70,640
Macquarie Group, Ltd.	621	56,633	JAPAN — 33.7%		
Mirvac Group REIT	24,763	43,181	AGC, Inc.	1,000	41,511
Qantas Airways, Ltd.	10,558	45,072	Alfresa Holdings Corp.	1,500	40,146
Scentre Group REIT	14,390	41,335	Asahi Kasei Corp.	3,000	45,508
Sonic Healthcare, Ltd.	401	7,227	Astellas Pharma, Inc.	2,800	48,859
South32, Ltd.	8,844	25,084	Canon, Inc.	1,300	41,317
Stockland REIT	13,540	40,657	Central Japan Railway Co.	200	41,660
Suncorp Group, Ltd.	2,202	23,038	FUJIFILM Holdings Corp.	1,100	49,536
Wesfarmers, Ltd.	1,265	45,627	Hitachi, Ltd.	1,400	47,577
		452,537	Honda Motor Co., Ltd. (b)	1,400	42,388
BELGIUM — 2.5%			ITOCHU Corp.	2,200	40,287
Ageas	845	45,451	Japan Airlines Co., Ltd.	1,100	39,551
UCB SA.	482	43,332	Japan Post Holdings Co., Ltd.	4,400	52,373
		88,783	JXTG Holdings, Inc.	2,550	19,269
CHINA — 1.0%			Kyushu Railway Co.	1,400	42,646
BOC Hong Kong Holdings, Ltd.	7,500	35,655	Marubeni Corp.	6,200	56,768
DENMARK — 4.4%			Medipal Holdings Corp.	500	10,437
Danske Bank A/S	1,149	30,191	Mitsubishi Corp.	1,600	49,316
H Lundbeck A/S.	722	44,611	Mitsui & Co., Ltd.	2,500	44,471
Novo Nordisk A/S Class B	954	44,934	Mitsui Chemicals, Inc.	1,600	40,019
Orsted A/S (a)	536	36,424	NEC Corp.	1,600	44,231
		156,160	Nippon Telegraph & Telephone Corp.	900	40,664
FRANCE — 4.5%			NTT DOCOMO, Inc.	1,900	51,103
CNP Assurances.	742	17,892	Obayashi Corp.	2,800	26,525
Eutelsat Communications SA (b)	1,178	27,857	Ono Pharmaceutical Co., Ltd.	1,200	33,966
Gecina SA REIT	232	38,749	Taisei Corp.	800	36,484
Sanofi	282	25,077	Taisho Pharmaceutical Holdings Co., Ltd.	300	36,686
Vinci SA	514	48,967	Tokio Marine Holdings, Inc.	900	44,665
		158,542	Tokyo Gas Co., Ltd.	1,600	39,336
GERMANY — 3.0%			Toyota Motor Corp.	700	43,725
Allianz SE	263	58,651			1,191,024
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	208	46,084	NETHERLANDS — 4.2%		
		104,735	Aegon NV	6,425	41,701
HONG KONG — 7.8%			Koninklijke Ahold Delhaize NV.	1,867	42,828
CLP Holdings, Ltd.	4,000	46,851	NN Group NV	1,114	49,725
Hang Seng Bank, Ltd.	2,100	57,056	Wolters Kluwer NV.	207	12,907
HKT Trust & HKT, Ltd.	35,000	48,128			147,161
Jardine Matheson Holdings, Ltd.	400	25,100	NORWAY — 3.8%		
Kerry Properties, Ltd.	5,000	16,965	DNB ASA	2,111	44,394
Link REIT	5,500	54,157	Equinor ASA.	1,726	48,643
Sun Hung Kai Properties, Ltd.	2,000	29,138	Telenor ASA	2,184	42,670
		277,395			135,707
ISRAEL — 1.0%			SINGAPORE — 1.7%		
Bank Hapoalim BM	1,015	7,436	StarHub, Ltd.	21,700	29,699
			United Overseas Bank, Ltd.	1,526	30,244
					59,943

See accompanying notes to schedules of investments.

State Street Disciplined International Equity Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SPAIN — 2.8%			State Street Navigator Securities Lending		
ACS Actividades de Construccion y Servicios SA	887	\$ 37,790	Government Money Market Portfolio (c) (e)	38,220	\$ 38,220
Enagas SA	803	21,685	TOTAL SHORT-TERM INVESTMENTS		
Endesa SA	1,796	38,821	(Cost \$76,044)		76,044
		<u>98,296</u>	TOTAL INVESTMENTS — 101.8%		
			(Cost \$3,390,949)		<u>3,600,260</u>
SWEDEN — 1.6%			LIABILITIES IN EXCESS OF OTHER ASSETS —		
Swedish Match AB	1,106	56,586	(1.8)%		<u>(63,700)</u>
SWITZERLAND — 8.9%			NET ASSETS — 100.0%		<u>\$ 3,536,560</u>
ABB, Ltd.	456	10,826			
Baloise Holding AG	300	45,977	(a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.7% of net assets as of September 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Nestle SA	519	43,473	(b) All or a portion of the shares of the security are on loan at September 30, 2018.		
Novartis AG	564	48,732	(c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.		
Roche Holding AG	188	45,759	(d) The rate shown is the annualized seven-day yield at September 30, 2018.		
Swiss Re AG	438	40,625	(e) Investment of cash collateral for securities loaned.		
Swisscom AG	94	42,862	REIT = Real Estate Investment Trust		
Zurich Insurance Group AG	119	37,790			
		<u>316,044</u>			
UNITED KINGDOM — 4.0%					
Centrica PLC	5,584	11,280			
Direct Line Insurance Group PLC	7,160	30,242			
International Consolidated Airlines Group SA	3,820	32,842			
Lloyds Banking Group PLC	40,362	31,196			
Smith & Nephew PLC	1,877	34,256			
		<u>139,816</u>			
TOTAL COMMON STOCKS					
(Cost \$3,314,905)		<u>3,524,216</u>			
SHORT-TERM INVESTMENTS — 2.1%					
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c) (d)	37,824	37,824			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 452,537	\$—	\$—	\$ 452,537
Belgium	88,783	—	—	88,783
China	35,655	—	—	35,655
Denmark	156,160	—	—	156,160
France	158,542	—	—	158,542
Germany	104,735	—	—	104,735
Hong Kong	277,395	—	—	277,395
Israel	35,192	—	—	35,192
Italy	70,640	—	—	70,640
Japan	1,191,024	—	—	1,191,024
Netherlands	147,161	—	—	147,161
Norway	135,707	—	—	135,707

See accompanying notes to schedules of investments.

State Street Disciplined International Equity Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Singapore	\$ 59,943	\$—	\$—	\$ 59,943
Spain	98,296	—	—	98,296
Sweden	56,586	—	—	56,586
Switzerland	316,044	—	—	316,044
United Kingdom	139,816	—	—	139,816
Short-Term Investments	76,044	—	—	76,044
TOTAL INVESTMENTS	<u>\$3,600,260</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,600,260</u>

Affiliate Table

	Number of Shares Held		Value at 12/31/17	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 12/31/17	at 9/30/18						at 9/30/18	at 9/30/18		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	7,213		\$7,213	\$ 201,020	\$ 170,409	\$—	\$—	37,824	37,824	\$ 293	\$—
State Street Navigator Securities Lending Government Money Market Portfolio	—		—	939,753	901,533	—	—	38,220	38,220	841	—
Total			<u>\$7,213</u>	<u>\$1,140,773</u>	<u>\$1,071,942</u>	<u>\$—</u>	<u>\$—</u>	<u>\$76,044</u>	<u>\$76,044</u>	<u>\$1,134</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Disciplined Global Equity Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.9%		
AUSTRALIA — 3.0%		
Insurance Australia Group, Ltd.	1,644	\$ 8,707
Macquarie Group, Ltd.	172	15,686
Qantas Airways, Ltd.	6,574	28,064
Scentre Group REIT	4,123	11,843
Sonic Healthcare, Ltd.	661	11,914
South32, Ltd.	8,303	23,550
Wesfarmers, Ltd.	1,042	37,584
Woodside Petroleum, Ltd.	1,043	29,115
		<u>166,463</u>
BELGIUM — 0.4%		
Ageas	462	24,851
CANADA — 2.9%		
BCE, Inc.	618	25,019
Sun Life Financial, Inc.	592	23,518
TELUS Corp.	1,279	47,109
Toronto-Dominion Bank	1,038	63,030
		<u>158,676</u>
CHINA — 0.4%		
BOC Hong Kong Holdings, Ltd.	5,000	23,770
DENMARK — 1.9%		
Danske Bank A/S	1,803	47,375
Novo Nordisk A/S Class B	1,224	57,651
		<u>105,026</u>
FRANCE — 1.8%		
Peugeot SA	1,992	53,747
Sanofi	544	48,375
		<u>102,122</u>
GERMANY — 0.2%		
Allianz SE	44	9,812
HONG KONG — 4.8%		
CLP Holdings, Ltd.	6,500	76,132
Hang Seng Bank, Ltd.	2,100	57,056
Jardine Matheson Holdings, Ltd.	400	25,100
Link REIT	6,500	64,004
Sun Hung Kai Properties, Ltd.	3,000	43,707
		<u>265,999</u>
IRELAND — 0.5%		
Accenture PLC Class A	159	27,062
ITALY — 1.5%		
Enel SpA	5,469	28,026
Eni SpA	2,838	53,671
		<u>81,697</u>
JAPAN — 14.1%		
Astellas Pharma, Inc.	4,100	71,543
Daiwa House Industry Co., Ltd.	800	23,721

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
FUJIFILM Holdings Corp.	900	\$ 40,529
Hitachi, Ltd.	1,800	61,170
ITOCHU Corp.	2,300	42,118
Japan Airlines Co., Ltd.	1,300	46,742
Kajima Corp.	1,000	14,535
Kirin Holdings Co., Ltd.	1,300	33,317
Marubeni Corp.	7,600	69,587
Mitsubishi Corp.	1,500	46,234
Mitsui & Co., Ltd.	3,800	67,596
Mitsui Chemicals, Inc.	1,200	30,015
Nippon Telegraph & Telephone Corp.	1,200	54,218
NTT DOCOMO, Inc.	2,000	53,792
Taisei Corp.	1,200	54,726
Tokyo Gas Co., Ltd.	700	17,210
Toyota Motor Corp.	900	56,218
		<u>783,271</u>
NETHERLANDS — 0.8%		
Koninklijke Ahold Delhaize NV	1,842	42,255
NORWAY — 1.1%		
Equinor ASA	2,169	61,128
SINGAPORE — 0.3%		
Oversea-Chinese Banking Corp., Ltd.	2,000	16,745
SPAIN — 0.6%		
ACS Actividades de Construcción y Servicios SA	837	35,659
SWEDEN — 1.3%		
Swedish Match AB	1,444	73,879
SWITZERLAND — 3.6%		
Roche Holding AG	130	31,642
Swiss Re AG	495	45,912
Swisscom AG	69	31,462
TE Connectivity, Ltd.	663	58,298
Zurich Insurance Group AG	100	31,757
		<u>199,071</u>
UNITED KINGDOM — 0.6%		
Direct Line Insurance Group PLC.	8,421	35,569
UNITED STATES — 59.1%		
Aetna, Inc.	308	62,478
Aflac, Inc.	720	33,890
AGNC Investment Corp. REIT	2,977	55,462
Allstate Corp.	686	67,708
Ameren Corp.	976	61,703
American Express Co.	319	33,970
Annaly Capital Management, Inc. REIT.	5,205	53,247
Anthem, Inc.	235	64,402
Apple, Inc.	200	45,148
Archer-Daniels-Midland Co.	655	32,927
Avery Dennison Corp.	522	56,559
Bank of New York Mellon Corp.	951	48,491
Baxter International, Inc.	1,073	82,718
BB&T Corp.	1,145	55,578
Carnival Corp.	423	26,975
CenterPoint Energy, Inc.	1,662	45,954
Cisco Systems, Inc.	834	40,574
Coca-Cola Co.	1,381	63,788

See accompanying notes to financial statements and financial statements of the corresponding affiliated portfolio.

State Street Disciplined Global Equity Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cognizant Technology Solutions Corp.			Tyson Foods, Inc. Class A	785	\$ 46,731
Class A	598	\$ 46,136	UGI Corp.	809	44,883
DTE Energy Co.	492	53,692	United Parcel Service, Inc. Class B	318	37,127
Eli Lilly & Co.	650	69,751	UnitedHealth Group, Inc.	266	70,767
Exelon Corp.	1,481	64,660	US Bancorp	469	24,768
HCA Healthcare, Inc.	637	88,619	VF Corp.	345	32,240
Home Depot, Inc.	274	56,759	Walmart, Inc.	654	61,417
Honeywell International, Inc.	205	34,112	Waste Management, Inc.	713	64,427
HP, Inc.	2,260	58,240	Yum! Brands, Inc.	638	58,001
Humana, Inc.	205	69,397			<u>3,276,339</u>
IDEXX Laboratories, Inc. (a)	175	43,691	TOTAL COMMON STOCKS		
International Business Machines Corp.	379	57,309	(Cost \$4,754,626)		<u>5,489,394</u>
Johnson & Johnson	458	63,282			
JPMorgan Chase & Co.	642	72,443	SHORT-TERM INVESTMENT — 0.6%		
Kellogg Co.	449	31,439	State Street Institutional U.S. Government		
Lockheed Martin Corp.	184	63,657	Money Market Fund, Class G Shares		
Maxim Integrated Products, Inc.	751	42,349	2.01% (b) (c)		
McDonald's Corp.	373	62,399	(Cost \$31,740)	31,740	<u>31,740</u>
Merck & Co., Inc.	1,011	71,720	TOTAL INVESTMENTS — 99.5%		
Motorola Solutions, Inc.	618	80,427	(Cost \$4,786,366)		<u>5,521,134</u>
PepsiCo, Inc.	561	62,720	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Pfizer, Inc.	1,343	59,186	0.5%		<u>27,254</u>
PNC Financial Services Group, Inc.	476	64,826	NET ASSETS — 100.0%		<u>\$ 5,548,388</u>
Procter & Gamble Co.	421	35,040			
Public Service Enterprise Group, Inc.	846	44,660			
PVH Corp.	265	38,266			
Quest Diagnostics, Inc.	580	62,588			
Raytheon Co.	325	67,165	(a) Non-income producing security.		
Republic Services, Inc.	211	15,331	(b) The Portfolio invested in certain money market funds managed by		
Simon Property Group, Inc. REIT	372	65,751	SSGA Funds Management, Inc. Amounts related to these		
Synopsys, Inc. (a)	404	39,838	transactions during the period ended September 30, 2018 are shown		
Sysco Corp.	916	67,097	in the Affiliate Table below.		
Texas Instruments, Inc.	443	47,529	(c) The rate shown is the annualized seven-day yield at September 30,		
TJX Cos., Inc.	621	69,564	2018.		
Torchmark Corp.	401	34,763	REIT = Real Estate Investment Trust		

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 166,463	\$—	\$—	\$ 166,463
Belgium	24,851	—	—	24,851
Canada	158,676	—	—	158,676
China	23,770	—	—	23,770
Denmark	105,026	—	—	105,026
France	102,122	—	—	102,122
Germany	9,812	—	—	9,812
Hong Kong	265,999	—	—	265,999
Ireland	27,062	—	—	27,062
Italy	81,697	—	—	81,697
Japan	783,271	—	—	783,271
Netherlands	42,255	—	—	42,255
Norway	61,128	—	—	61,128

See accompanying notes to financial statements and financial statements of the corresponding affiliated portfolio.

State Street Disciplined Global Equity Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<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>
Singapore	\$ 16,745	\$—	\$—	\$ 16,745
Spain	35,659	—	—	35,659
Sweden	73,879	—	—	73,879
Switzerland	199,071	—	—	199,071
United Kingdom	35,569	—	—	35,569
United States	3,276,339	—	—	3,276,339
Short-Term Investment	31,740	—	—	31,740
TOTAL INVESTMENTS	<u>\$5,521,134</u>	<u>\$—</u>	<u>\$—</u>	<u>\$5,521,134</u>

Affiliate Table

	<u>Number of Shares Held</u>		<u>Cost of Purchases</u>	<u>Proceeds</u>		<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Number of Shares Held</u>		<u>Dividend Income</u>	<u>Capital Gains Distributions</u>
	<u>at 6/30/18</u>	<u>Value at 6/30/18</u>		<u>from Shares Sold</u>	<u>Value at 9/30/18</u>			<u>at 9/30/18</u>	<u>Value at 9/30/18</u>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	33,569	\$33,569	\$303,249	\$305,078	\$—	\$—	31,740	\$31,740	\$173	\$—	

See accompanying notes to financial statements and financial statements of the corresponding affiliated portfolio.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 95.4%					
BRAZIL — 5.9%					
Ambev SA	538,185	\$ 2,471,564	Petroleo Brasileiro SA Preference Shares	447,498	\$ 2,363,244
Atacadao Distribuicao Comercio e Industria Ltda	45,000	166,882	Petroleo Brasileiro SA	339,814	2,061,748
B3 SA - Brasil Bolsa Balcao.	235,192	1,378,095	Porto Seguro SA	12,500	185,581
Banco Bradesco SA Preference Shares	383,347	2,752,077	Raia Drogasil SA	26,500	480,624
Banco Bradesco SA	115,324	743,597	Rumo SA (a)	126,122	473,090
Banco do Brasil SA	98,398	725,625	Sul America SA	23,033	149,956
Banco Santander Brasil SA	47,300	422,953	Suzano Papel e Celulose SA.	50,700	610,398
BB Seguridade Participacoes SA.	80,237	484,209	Telefonica Brasil SA Preference Shares	51,255	503,110
BR Malls Participacoes SA (a)	93,003	224,034	TIM Participacoes SA.	94,700	278,156
Braskem SA Class A, Preference Shares	19,200	280,965	Ultrapar Participacoes SA	40,582	379,343
BRF SA (a)	60,723	334,060	Vale SA.	361,584	5,416,222
CCR SA	137,569	291,428	WEG SA	97,330	481,343
Centrais Eletricas Brasileiras SA (a)	24,000	93,210			<u>36,597,337</u>
Centrais Eletricas Brasileiras SA Class B, Preference Shares (a)	25,600	119,361	CHILE — 1.1%		
Cia Brasileira de Distribuicao Preference Shares.	17,700	387,857	Aguas Andinas SA Class A	287,699	158,797
Cia de Saneamento Basico do Estado de Sao Paulo	39,000	230,374	Banco de Chile	2,848,039	432,517
Cia Energetica de Minas Gerais Preference Shares.	99,526	178,439	Banco de Credito e Inversiones SA	4,930	332,528
Cia Siderurgica Nacional SA (a)	68,800	160,907	Banco Santander Chile	7,488,603	597,522
Cielo SA	136,656	419,185	Cencosud SA	161,790	383,577
Cosan SA	17,700	143,646	Cia Cervecerias Unidas SA	16,265	226,092
EDP - Energias do Brasil SA	33,550	107,449	Colbun SA.	865,407	186,307
Embraer SA	76,617	380,442	Embotelladora Andina SA Class B, Preference Shares.	33,443	129,812
Engie Brasil Energia SA	17,870	158,763	Empresa Nacional de Telecomunicaciones SA.	16,785	142,301
Equatorial Energia SA	18,700	269,059	Empresas CMPC SA	143,182	576,288
Fibria Celulose SA.	28,335	535,829	Empresas COPEC SA.	44,631	687,599
Gerdau SA Preference Shares	118,200	508,785	Enel Americas SA	3,267,117	501,856
Hypera SA	40,100	286,375	Enel Chile SA.	3,167,582	318,103
IRB Brasil Resseguros S/A	13,500	224,631	Itau CorpBanca	16,977,943	174,361
Itau Unibanco Holding SA Preference Shares.	368,441	4,071,390	Latam Airlines Group SA	33,769	320,278
Itausa - Investimentos Itau SA Preference Shares.	504,963	1,277,091	SACI Falabella	83,345	676,515
Itausa - Investimentos Itau SA.	253	665	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	13,659	625,340
JBS SA	113,300	266,118			<u>6,469,793</u>
Klabin SA	80,907	402,960	CHINA — 28.1%		
Kroton Educacional SA.	159,421	455,084	3SBio, Inc. (b)(c).	142,300	239,322
Localiza Rent a Car SA.	56,085	319,499	51job, Inc. ADR (a)	2,900	223,271
Lojas Americanas SA Preference Shares	84,073	334,098	58.com, Inc. ADR (a)	10,600	780,160
Lojas Renner SA	82,092	637,241	AAC Technologies Holdings, Inc.	84,000	872,752
M Dias Branco SA.	11,300	111,457	Agile Group Holdings, Ltd.	174,000	245,938
Magazine Luiza SA	8,800	269,913	Agricultural Bank of China, Ltd. Class H	3,334,500	1,636,376
Multiplan Empreendimentos Imobiliarios SA	31,254	146,427	Air China, Ltd. Class H.	206,000	199,026
Natura Cosméticos SA	22,400	159,185	Alibaba Group Holding, Ltd. ADR (a)	131,782	21,712,402
Odontoprev SA	29,500	94,626	Alibaba Health Information Technology, Ltd. (a)(c)	400,500	392,572
Petrobras Distribuidora SA.	38,700	188,967	Aluminum Corp. of China, Ltd. Class H (a)	456,000	202,799
			Angang Steel Co., Ltd. Class H.	128,000	114,506
			Anhui Conch Cement Co., Ltd. Class H	141,000	851,417

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ANTA Sports Products, Ltd.	123,000	\$ 590,250	China Jinmao Holdings Group, Ltd.	600,000	\$ 272,975
Autohome, Inc. ADR (c)	6,700	518,647	China Life Insurance Co., Ltd. Class H	849,000	1,929,126
AviChina Industry & Technology Co., Ltd. Class H	245,000	161,561	China Literature, Ltd. (a)(b)(c)	20,000	125,752
BAIC Motor Corp., Ltd. Class H (b)	195,500	156,652	China Longyuan Power Group Corp., Ltd. Class H	364,000	306,090
Baidu, Inc. ADR (a)	31,500	7,203,420	China Medical System Holdings, Ltd.	152,000	211,346
Bank of China, Ltd. Class H	9,060,000	4,029,291	China Mengniu Dairy Co., Ltd.	311,000	1,035,355
Bank of Communications Co., Ltd. Class H	1,002,000	751,670	China Merchants Bank Co., Ltd. Class A	4,300	19,194
Baozun, Inc. ADR (a)(c)	4,000	194,320	China Merchants Bank Co., Ltd. Class H	445,500	1,810,490
BBMG Corp. Class H (c)	275,000	94,187	China Merchants Port Holdings Co., Ltd.	148,360	284,021
Beijing Capital International Airport Co., Ltd. Class H	196,000	238,209	China Minsheng Banking Corp., Ltd. Class H (c)	715,200	531,037
Beijing Enterprises Holdings, Ltd.	58,000	325,397	China Mobile, Ltd.	700,500	6,906,615
Beijing Enterprises Water Group, Ltd. (a)	646,000	344,263	China Molybdenum Co., Ltd. Class H	417,000	174,796
Brilliance China Automotive Holdings, Ltd.	344,000	556,562	China National Building Material Co., Ltd. Class H	444,000	394,356
BYD Co., Ltd. Class H (c)	73,500	527,892	China Oilfield Services, Ltd. Class H	206,000	223,510
BYD Electronic International Co., Ltd. (c)	76,500	112,625	China Overseas Land & Investment, Ltd.	438,000	1,371,391
CAR, Inc. (a)(c)	89,000	70,405	China Pacific Insurance Group Co., Ltd. Class H	301,200	1,162,474
CGN Power Co., Ltd. Class H (b)	1,220,700	290,164	China Petroleum & Chemical Corp. Class H	2,910,000	2,915,616
China Agri-Industries Holdings, Ltd.	247,000	95,329	China Power International Development, Ltd.	523,000	116,298
China Cinda Asset Management Co., Ltd. Class H	1,016,481	257,209	China Railway Construction Corp., Ltd. Class H	220,000	296,898
China CITIC Bank Corp., Ltd. Class H	1,022,000	654,350	China Railway Group, Ltd. Class H	435,000	431,392
China Coal Energy Co., Ltd. Class H	245,000	103,324	China Railway Signal & Communication Corp., Ltd. Class H (b)	174,000	123,191
China Communications Construction Co., Ltd. Class H	508,000	519,368	China Reinsurance Group Corp. Class H	669,000	132,519
China Communications Services Corp., Ltd. Class H	272,000	250,626	China Resources Beer Holdings Co., Ltd.	167,333	672,548
China Conch Venture Holdings, Ltd.	186,000	648,928	China Resources Gas Group, Ltd.	102,000	415,175
China Construction Bank Corp. Class H	10,963,500	9,583,552	China Resources Land, Ltd.	314,000	1,099,516
China Eastern Airlines Corp., Ltd. Class H (c)	164,000	105,213	China Resources Pharmaceutical Group, Ltd. (b)	174,000	276,180
China Everbright Bank Co., Ltd. Class H	301,000	133,480	China Resources Power Holdings Co., Ltd.	220,000	389,117
China Everbright International, Ltd.	378,222	326,749	China Shenhua Energy Co., Ltd. Class H	385,000	879,730
China Everbright, Ltd.	104,000	186,338	China Southern Airlines Co., Ltd. Class H	206,000	131,894
China Evergrande Group (c)	301,000	844,349	China Taiping Insurance Holdings Co., Ltd.	183,600	644,075
China Galaxy Securities Co., Ltd. Class H	388,500	181,220	China Telecom Corp., Ltd. Class H	1,572,000	781,490
China Huarong Asset Management Co., Ltd. Class H (b)	1,117,500	205,651			
China Huishan Dairy Holdings Co., Ltd. (a)(c)(d)	406,100	—			
China International Capital Corp., Ltd. Class H (b)(c)	114,800	212,144			
China International Marine Containers Group Co., Ltd. Class H	42,600	45,187			

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (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)	3,950,000	\$ 580,519	Guangdong Investment, Ltd.	336,000	\$ 596,864
China Travel International Investment Hong Kong, Ltd.	258,000	83,089	Guangzhou Automobile Group Co., Ltd. Class H	338,800	375,391
China Unicom Hong Kong, Ltd.	692,000	815,377	Guangzhou R&F Properties Co., Ltd. Class H	107,200	197,004
China Vanke Co., Ltd. Class H	140,100	463,723	Guotai Junan Securities Co., Ltd. Class H (b)(c)	70,200	144,439
China Zhongwang Holdings, Ltd. (c)	192,800	94,368	Haitian International Holdings, Ltd.	72,000	160,288
Chong Sing Holdings FinTech Group (a)(c)	1,872,000	100,479	Haitong Securities Co., Ltd. Class H	372,400	338,853
Chongqing Changan Automobile Co., Ltd. Class B	85,800	69,299	Hengan International Group Co., Ltd.	82,000	756,610
Chongqing Rural Commercial Bank Co., Ltd. Class H	277,000	151,511	HengTen Networks Group, Ltd. (a)	2,664,000	100,433
CIFI Holdings Group Co., Ltd.	400,000	184,028	Hua Hong Semiconductor, Ltd. (b). Ltd. Class H	46,000	99,114
CITIC Securities Co., Ltd. Class H	259,500	461,634	Huadian Power International Corp., Ltd. Class H	194,000	75,866
CITIC, Ltd.	658,000	980,496	Huaneng Power International, Inc. Class H	484,000	318,547
CNOOC, Ltd.	2,037,000	4,035,004	Huaneng Renewables Corp., Ltd. Class H	532,000	158,412
COSCO SHIPPING Development Co., Ltd. Class H (a)	372,000	50,393	Huatai Securities Co., Ltd. Class H (a)(b)	188,100	269,714
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	146,000	72,581	Huazhu Group, Ltd. ADR	15,000	484,500
COSCO SHIPPING Holdings Co., Ltd. Class H (a)(c)	304,750	126,575	Industrial & Commercial Bank of China, Ltd. Class H	7,917,000	5,787,325
COSCO SHIPPING Ports, Ltd.	184,719	203,253	Inner Mongolia Yitai Coal Co., Ltd. Class B	117,600	141,120
Country Garden Holdings Co., Ltd.	869,500	1,096,751	JD.com, Inc. ADR (a)	82,467	2,151,564
Country Garden Services Holdings Co., Ltd. (a)	110,000	186,967	Jiangsu Expressway Co., Ltd. Class H	134,000	171,933
CRRC Corp., Ltd. Class H	477,000	435,859	Jiangxi Copper Co., Ltd. Class H	141,000	164,517
CSPC Pharmaceutical Group, Ltd.	530,000	1,125,714	Kaisa Group Holdings, Ltd. (a)	250,000	80,193
Ctrip.com International, Ltd. ADR (a)	46,667	1,734,612	Kingdee International Software Group Co., Ltd. (c)	262,000	285,274
Dali Foods Group Co., Ltd. (b)	227,300	163,542	Kingsoft Corp., Ltd.	91,000	173,513
Datang International Power Generation Co., Ltd. Class H	360,000	91,094	Kunlun Energy Co., Ltd.	368,000	428,437
Dongfeng Motor Group Co., Ltd. Class H	310,000	319,314	Kweichow Moutai Co., Ltd. Class A	200	21,235
ENN Energy Holdings, Ltd.	86,900	755,179	KWG Group Holdings, Ltd.	155,250	142,058
Fang Holdings, Ltd. ADR (a)	21,300	55,167	Legend Holdings Corp. Class H (b)	44,800	137,408
Far East Horizon, Ltd.	241,000	229,453	Lenovo Group, Ltd.	818,000	597,958
Fosun International, Ltd.	292,500	515,853	Logan Property Holdings Co., Ltd.	166,000	187,535
Future Land Development Holdings, Ltd.	218,000	141,249	Longfor Group Holdings, Ltd. (a)	168,500	434,983
Fuyao Glass Industry Group Co., Ltd. Class H (b)	57,256	208,173	Luye Pharma Group, Ltd. (b)(c)	143,500	128,739
GDS Holdings, Ltd. ADR (a)(c)	6,500	228,345	Meitu, Inc. (a)(b)	201,000	140,766
Geely Automobile Holdings, Ltd.	564,000	1,124,411	Metallurgical Corp. of China, Ltd. Class H	338,000	95,030
Genscript Biotech Corp. (a)	86,000	145,295	MMG, Ltd. (a)	294,000	152,168
GF Securities Co., Ltd. Class H	160,200	205,550	Momo, Inc. ADR (a)	16,400	718,320
GOME Retail Holdings, Ltd. (a)(c)	1,257,000	128,513	NetEase, Inc. ADR	8,973	2,048,087
Great Wall Motor Co., Ltd. Class H (c)	344,500	219,690	New China Life Insurance Co., Ltd. Class H	94,300	452,525
Greentown China Holdings, Ltd.	102,000	95,288	New Oriental Education & Technology Group, Inc. ADR (a)	16,300	1,206,363
Greentown Service Group Co., Ltd.	108,000	86,677	Nexteer Automotive Group, Ltd.	99,000	156,884

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Noah Holdings, Ltd. ADR (a)(c) . . .	3,200	\$ 134,848	Want Want China Holdings, Ltd. . . .	559,000	\$ 470,780
People's Insurance Co. Group of China, Ltd. Class H	828,000	372,472	Weibo Corp. ADR (a)(c)	6,260	457,794
PetroChina Co., Ltd. Class H	2,408,000	1,951,043	Weichai Power Co., Ltd. Class H . . .	224,000	277,678
PICC Property & Casualty Co., Ltd. Class H	781,000	922,241	Wuxi Biologics Cayman, Inc. (a)(b)	56,000	566,448
Ping An Insurance Group Co. of China, Ltd. Class A.	2,200	21,919	Xinjiang Goldwind Science & Technology Co., Ltd. Class H . . .	62,800	67,496
Ping An Insurance Group Co. of China, Ltd. Class H (c)	594,500	6,040,045	Xinyi Solar Holdings, Ltd. (c)	318,000	97,941
Postal Savings Bank of China Co., Ltd. Class H (b)	308,000	194,052	Yanzhou Coal Mining Co., Ltd. Class H	210,000	243,415
Semiconductor Manufacturing International Corp. (a)(c)	337,800	364,354	Yum China Holdings, Inc.	41,900	1,471,109
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	236,000	233,138	Yuzhou Properties Co., Ltd.	170,500	69,290
Shanghai Electric Group Co., Ltd. Class H (c)	318,000	113,384	YY, Inc. ADR (a)	5,500	412,060
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	61,000	240,495	Zhaojin Mining Industry Co., Ltd. Class H	125,500	97,194
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	105,660	144,754	Zhejiang Expressway Co., Ltd. Class H	162,000	134,777
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,700	251,721	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c)	19,400	79,213
Shenzhen Investment, Ltd.	376,000	120,129	Zhongsheng Group Holdings, Ltd. . .	69,500	169,289
Shenzhou International Group Holdings, Ltd.	85,000	1,090,621	Zhuzhou CRRC Times Electric Co., Ltd. Class H	62,500	357,033
Shui On Land, Ltd.	425,800	99,037	Zijin Mining Group Co., Ltd. Class H	662,000	254,651
Sihuan Pharmaceutical Holdings Group, Ltd.	423,000	86,493	ZTE Corp. Class H (a)	87,800	160,903
SINA Corp. (a)	7,400	514,152			172,972,881
Sino-Ocean Group Holding, Ltd. . .	336,500	148,363	COLOMBIA — 0.5%		
Sinopec Engineering Group Co., Ltd. Class H	163,500	186,800	Bancolombia SA	26,334	282,905
Sinopec Shanghai Petrochemical Co., Ltd. Class H	380,000	232,131	Bancolombia SA Preference Shares	51,388	541,675
Sinopharm Group Co., Ltd. Class H	136,400	667,628	Cementos Argos SA	50,813	131,764
Sinotrans, Ltd. Class H	239,500	97,638	Ecopetrol SA	564,545	766,190
Sinotruk Hong Kong, Ltd. (c)	88,500	192,723	Grupo Argos SA	31,797	174,545
SOHO China, Ltd.	241,000	93,629	Grupo Aval Acciones y Valores SA Preference Shares.	454,374	178,267
Sunac China Holdings, Ltd. (c) . . .	273,700	842,972	Grupo de Inversiones Suramericana SA Preference Shares	13,200	151,142
Sunny Optical Technology Group Co., Ltd.	80,700	931,285	Grupo de Inversiones Suramericana SA	26,861	314,438
TAL Education Group ADR (a) . . .	40,200	1,033,542	Interconexion Electrica SA ESP . .	51,163	230,539
Tencent Holdings, Ltd.	649,900	26,843,497			2,771,465
Tingyi Cayman Islands Holding Corp.	220,000	404,299	CZECH REPUBLIC — 0.2%		
Tong Ren Tang Technologies Co., Ltd. Class H	67,500	98,857	CEZ A/S	18,250	466,594
Towngas China Co., Ltd. (a)	113,815	99,635	Komerčni banka A/S.	8,685	356,450
TravelSky Technology, Ltd. Class H	107,000	278,272	Moneta Money Bank A/S (b)	53,364	196,418
Tsingtao Brewery Co., Ltd. Class H	40,000	188,117	O2 Czech Republic A/S.	7,316	85,366
Uni-President China Holdings, Ltd.	143,000	152,596			1,104,828
Vipshop Holdings, Ltd. ADR (a) . .	48,188	300,693	EGYPT — 0.1%		
			Commercial International Bank Egypt SAE	118,799	556,870
			Eastern Tobacco	98,885	103,189
			ElSewedy Electric Co.	77,100	77,014
					737,073
			GREECE — 0.3%		
			Alpha Bank AE (a)	158,159	227,606

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eurobank Ergasias SA (a)	201,024	\$ 151,535	Asian Paints, Ltd.	32,960	\$ 585,632
FF Group (a)(e)	3,869	10,785	Aurobindo Pharma, Ltd.	30,208	309,623
Hellenic Telecommunications Organization SA	27,431	336,772	Avenue Supermarts, Ltd. (a)(b) . . .	14,631	281,761
JUMBO SA	12,620	187,624	Axis Bank, Ltd. (a)	205,187	1,744,755
Motor Oil Hellas Corinth Refineries SA	6,714	175,462	Bajaj Auto, Ltd.	9,521	353,311
National Bank of Greece SA (a) . .	61,372	124,746	Bajaj Finance, Ltd.	19,655	590,694
OPAP SA	25,623	269,040	Bajaj Finserv, Ltd.	4,357	362,312
Piraeus Bank SA (a)	30,958	67,601	Bharat Forge, Ltd.	23,132	192,038
Titan Cement Co. SA	5,183	128,528	Bharat Heavy Electricals, Ltd.	103,396	97,776
		<u>1,679,699</u>	Bharat Petroleum Corp., Ltd.	87,112	450,581
			Bharti Airtel, Ltd.	160,039	750,631
HONG KONG — 0.9%			Bharti Infratel, Ltd.	40,967	148,180
Alibaba Pictures Group, Ltd. (a)(c)	1,555,900	212,758	Bosch, Ltd.	845	231,211
China First Capital Group, Ltd. (a) .	382,000	205,038	Britannia Industries, Ltd.	3,249	262,239
China Gas Holdings, Ltd.	197,400	558,782	Cadila Healthcare, Ltd.	24,031	128,294
China Resources Cement Holdings, Ltd.	279,000	324,821	Cipla, Ltd.	38,783	347,758
China State Construction International Holdings, Ltd.	224,000	236,742	Coal India, Ltd.	76,930	283,460
China Traditional Chinese Medicine Holdings Co., Ltd.	250,000	169,970	Container Corp. Of India, Ltd.	20,206	175,607
Fullshare Holdings, Ltd. (a)(c)	788,600	378,936	Dabur India, Ltd.	59,004	349,108
GCL-Poly Energy Holdings, Ltd. (a)(c)	1,456,000	102,340	Dr Reddy's Laboratories, Ltd. ADR	1,119	38,717
Haier Electronics Group Co., Ltd. (a)	145,000	393,775	Dr Reddy's Laboratories, Ltd.	12,006	419,026
Jiayuan International Group, Ltd. (c)	110,358	188,986	Eicher Motors, Ltd.	1,516	507,125
Kingboard Holdings, Ltd.	78,500	256,320	GAIL India, Ltd.	75,190	394,154
Kingboard Laminates Holdings, Ltd.	133,800	118,669	GAIL India, Ltd. GDR	2,556	81,025
Lee & Man Paper Manufacturing, Ltd.	179,000	166,077	Glenmark Pharmaceuticals, Ltd. . . .	16,028	139,297
Nine Dragons Paper Holdings, Ltd.	189,000	204,340	Godrej Consumer Products, Ltd. . . .	41,039	438,182
Shanghai Industrial Holdings, Ltd. . .	57,000	126,312	Grasim Industries, Ltd.	37,344	522,914
Shenzhen International Holdings, Ltd.	101,550	209,721	Havells India, Ltd.	28,838	235,788
Shimao Property Holdings, Ltd. . . .	136,000	339,266	HCL Technologies, Ltd.	63,003	943,828
Sino Biopharmaceutical, Ltd.	788,000	735,140	Hero MotoCorp, Ltd.	5,759	231,444
Skyworth Digital Holdings, Ltd. . . .	184,000	51,967	Hindalco Industries, Ltd.	132,007	415,925
SSY Group, Ltd.	184,000	177,771	Hindustan Petroleum Corp., Ltd. . . .	67,205	233,071
Sun Art Retail Group, Ltd.	273,000	355,166	Hindustan Unilever, Ltd.	74,138	1,642,204
Yuexiu Property Co., Ltd.	799,000	142,954	Housing Development Finance Corp., Ltd.	181,979	4,393,203
		<u>5,655,851</u>	ICICI Bank, Ltd. ADR	2,650	22,499
			ICICI Bank, Ltd.	266,523	1,125,066
HUNGARY — 0.3%			Indiabulls Housing Finance, Ltd. . .	31,046	366,179
MOL Hungarian Oil & Gas PLC	42,306	455,766	Indian Oil Corp., Ltd.	169,425	359,932
OTP Bank Nyrt	25,343	939,197	Infosys, Ltd. ADR (c)	1,518	15,438
Richter Gedeon Nyrt	15,673	293,230	Infosys, Ltd.	397,038	4,007,625
		<u>1,688,193</u>	InterGlobe Aviation, Ltd. (b)	11,358	129,107
			ITC, Ltd.	390,150	1,608,447
INDIA — 8.2%			JSW Steel, Ltd.	95,802	502,204
Adani Ports & Special Economic Zone, Ltd.	60,776	275,793	Larsen & Toubro, Ltd. GDR	4,523	78,429
Ambuja Cements, Ltd.	68,834	212,798	Larsen & Toubro, Ltd.	49,367	868,502
Ashok Leyland, Ltd.	132,256	217,203	LIC Housing Finance, Ltd.	34,422	197,847
			Lupin, Ltd.	25,353	315,994
			Mahindra & Mahindra Financial Services, Ltd.	35,013	193,830
			Mahindra & Mahindra, Ltd. GDR . .	8,990	105,183
			Mahindra & Mahindra, Ltd.	76,257	909,424
			Marico, Ltd.	51,996	237,421
			Maruti Suzuki India, Ltd.	12,076	1,219,511
			Motherhood Sumi Systems, Ltd.	72,783	257,838
			Nestle India, Ltd.	2,636	352,002
			NTPC, Ltd.	226,781	525,422

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oil & Natural Gas Corp., Ltd.	157,809	\$ 388,917	Indocement Tunggal Prakarsa Tbk		
Page Industries, Ltd.	629	290,681	PT	212,100	\$ 263,319
Petronet LNG, Ltd.	69,333	214,532	Indofood CBP Sukses Makmur		
Pidilite Industries, Ltd.	14,662	210,970	Tbk PT	271,800	160,966
Piramal Enterprises, Ltd.	9,278	294,249	Indofood Sukses Makmur Tbk PT	507,600	200,976
Power Grid Corp. of India, Ltd.	175,999	457,175	Jasa Marga Persero Tbk PT	247,489	74,239
Reliance Industries, Ltd. GDR (b)	2,127	73,062	Kalbe Farma Tbk PT	2,437,100	225,695
Reliance Industries, Ltd.	320,829	5,551,550	Matahari Department Store Tbk		
Rural Electrification Corp., Ltd.	75,115	102,067	PT	281,000	130,586
Shree Cement, Ltd.	965	226,173	Pakuwon Jati Tbk PT	2,464,100	85,160
Shriram Transport Finance Co.,			Perusahaan Gas Negara Persero		
Ltd.	16,746	266,148	Tbk.	1,242,400	187,592
Siemens, Ltd.	8,143	105,677	Semen Indonesia Persero Tbk PT.	342,800	228,319
State Bank of India (a)	177,167	648,887	Surya Citra Media Tbk PT	683,500	86,002
State Bank of India GDR (a).	2,503	92,486	Telekomunikasi Indonesia Persero		
Sun Pharmaceutical Industries,			Tbk PT	5,756,100	1,406,047
Ltd.	96,034	825,675	Tower Bersama Infrastructure Tbk		
Tata Consultancy Services, Ltd.	104,815	3,160,789	PT	224,500	84,744
Tata Motors, Ltd. ADR (a)(c)	541	8,310	Unilever Indonesia Tbk PT.	174,900	551,936
Tata Motors, Ltd. (a).	179,162	553,625	United Tractors Tbk PT.	192,700	426,742
Tata Power Co., Ltd.	123,190	111,906	Waskita Karya Persero Tbk PT	568,400	64,844
Tata Steel, Ltd.	28,751	229,960			11,559,659
Tata Steel, Ltd. GDR	10,534	83,429			
Tech Mahindra, Ltd.	53,432	550,610	LUXEMBOURG — 0.1%		
Titan Co., Ltd.	35,679	395,772	Reinet Investments SCA	17,237	320,482
UltraTech Cement, Ltd.	11,007	617,844			
United Spirits, Ltd. (a)	33,235	235,726	MALAYSIA — 2.3%		
UPL, Ltd.	40,956	375,520	AirAsia Group Bhd	175,900	134,311
Vedanta, Ltd.	144,350	462,681	Alliance Bank Malaysia Bhd	115,600	116,759
Vedanta, Ltd. ADR.	366	4,685	AMMB Holdings Bhd	191,900	191,506
Vodafone Idea, Ltd. (a)	221,163	118,529	Astro Malaysia Holdings Bhd	175,300	62,267
Wipro, Ltd. ADR (c).	18,541	96,599	Axiata Group Bhd	310,393	342,006
Wipro, Ltd.	107,510	478,893	British American Tobacco		
Yes Bank, Ltd.	193,072	490,337	Malaysia Bhd	16,200	124,167
Zee Entertainment Enterprises,			CIMB Group Holdings Bhd	530,376	770,221
Ltd.	55,554	337,279	Dialog Group Bhd	419,000	353,343
		50,445,311	DiGi.Com Bhd	354,100	412,411
			FGV Holdings Bhd	200,100	74,944
INDONESIA — 1.9%			Fraser & Neave Holdings Bhd.	15,100	137,628
Adaro Energy Tbk PT.	1,664,500	204,970	Gamuda Bhd	225,300	182,918
Astra International Tbk PT.	2,312,900	1,140,812	Genting Bhd.	237,800	448,766
Bank Central Asia Tbk PT	1,125,800	1,824,519	Genting Malaysia Bhd	340,800	410,920
Bank Danamon Indonesia Tbk PT	334,800	161,766	Genting Plantations Bhd	28,800	66,041
Bank Mandiri Persero Tbk PT.	2,112,000	953,139	HAP Seng Consolidated Bhd	69,300	165,777
Bank Negara Indonesia Persero			Hartalega Holdings Bhd	149,700	239,462
Tbk PT	834,900	414,607	Hong Leong Bank Bhd	74,300	369,480
Bank Rakyat Indonesia Persero			Hong Leong Financial Group Bhd	26,800	124,983
Tbk PT	6,340,200	1,340,243	IHH Healthcare Bhd.	282,700	355,894
Bank Tabungan Negara Persero			IJM Corp. Bhd	337,500	146,792
Tbk PT	468,600	82,704	IOI Corp. Bhd.	217,200	238,272
Bumi Serpong Damai Tbk PT (a).	811,500	62,899	IOI Properties Group Bhd	196,525	79,303
Charoen Pokphand Indonesia Tbk			Kuala Lumpur Kepong Bhd	49,000	295,527
PT	830,600	282,877	Malayan Banking Bhd	437,716	1,035,457
Gudang Garam Tbk PT	55,200	274,305	Malaysia Airports Holdings Bhd	105,200	226,237
Hanjaya Mandala Sampoerna Tbk			Maxis Bhd	267,700	377,762
PT	1,067,500	275,803	MISC Bhd	129,400	189,480
Indah Kiat Pulp & Paper Corp. Tbk			My EG Services Bhd	232,800	98,441
PT	312,500	363,848	Nestle Malaysia Bhd.	6,800	240,551
			Petronas Chemicals Group Bhd.	272,300	615,858

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Petronas Dagangan Bhd	23,200	\$ 147,211	Kimberly-Clark de Mexico SAB de		
Petronas Gas Bhd	77,900	355,759	CV Class A (a)	174,689	\$ 310,155
PPB Group Bhd	64,320	260,793	Mexichem SAB de CV	119,310	408,797
Press Metal Aluminium Holdings			Promotora y Operadora de		
Bhd	148,700	174,624	Infraestructura SAB de CV.	26,275	279,889
Public Bank Bhd	332,300	2,007,370	Wal-Mart de Mexico SAB de CV	597,994	1,815,480
RHB Capital Bhd.	116,810	152,416			18,716,358
Sime Darby Bhd	262,969	165,845	PAKISTAN — 0.1%		
Sime Darby Plantation Bhd	273,569	350,348	Habib Bank, Ltd.	66,000	80,451
Sime Darby Property Bhd	365,569	104,234	Lucky Cement, Ltd.	12,800	52,872
SP Setia Bhd Group	171,547	111,919	MCB Bank, Ltd.	48,800	79,071
Telekom Malaysia Bhd	127,600	99,280	Oil & Gas Development Co., Ltd.	76,400	94,125
Tenaga Nasional Bhd	356,700	1,332,507	United Bank, Ltd.	55,100	68,332
Top Glove Corp. Bhd	81,400	209,671			374,851
UMW Holdings Bhd	50,300	61,014	PERU — 0.4%		
Westports Holdings Bhd	109,900	100,911	Cia de Minas Buenaventura SAA		
YTL Corp. Bhd.	386,796	116,829	ADR.	20,400	273,564
		14,378,215	Credicorp, Ltd.	7,700	1,717,716
			Southern Copper Corp.	9,767	421,348
					2,412,628
MEXICO — 3.0%			PHILIPPINES — 0.9%		
Alfa SAB de CV Class A.	348,040	447,817	Aboitiz Equity Ventures, Inc.	227,830	206,620
Alsea SAB de CV	55,600	188,988	Aboitiz Power Corp.	164,600	101,904
America Movil SAB de CV			Alliance Global Group, Inc. (a)	457,100	105,582
Series L	3,841,421	3,091,749	Ayala Corp.	28,495	489,420
Arca Continental SAB de CV	50,700	327,475	Ayala Land, Inc.	835,400	619,244
Banco Santander Mexico SA			Bank of the Philippine Islands.	104,979	161,850
Institucion de Banca Multiple			BDO Unibank, Inc.	223,819	496,271
Grupo Financiero Santand			DMCI Holdings, Inc.	443,930	93,502
Class B	206,216	322,680	Globe Telecom, Inc.	3,720	151,471
Cemex SAB de CV Series CPO			GT Capital Holdings, Inc.	10,013	151,965
(a)	1,664,117	1,172,048	International Container Terminal		
Coca-Cola Femsa SAB de CV			Services, Inc.	53,670	93,473
Series L	60,300	369,006	JG Summit Holdings, Inc.	329,380	328,892
El Puerto de Liverpool SAB de CV			Jollibee Foods Corp.	50,130	238,449
Series C1	21,000	157,911	Manila Electric Co.	25,860	162,732
Fibra Uno Administracion SA de			Megaworld Corp.	1,275,800	103,896
CV REIT	386,258	511,244	Metro Pacific Investments Corp.	1,540,300	135,414
Fomento Economico Mexicano			Metropolitan Bank & Trust Co.	94,143	116,742
SAB de CV	221,980	2,197,809	PLDT, Inc.	9,961	248,887
Gruma SAB de CV Class B	24,685	314,067	Robinsons Land Corp.	250,186	93,999
Grupo Aeroportuario del Pacifico			Security Bank Corp.	25,200	71,827
SAB de CV Class B	41,000	448,913	SM Investments Corp.	27,430	458,944
Grupo Aeroportuario del Sureste			SM Prime Holdings, Inc.	1,156,400	773,716
SAB de CV Class B	23,825	487,222	Universal Robina Corp.	101,540	271,563
Grupo Bimbo SAB de CV Class A					5,676,363
(c)	189,015	402,507	POLAND — 1.2%		
Grupo Carso SAB de CV			Alior Bank SA (a)	10,032	171,459
Series A1	52,900	176,246	Bank Handlowy w Warszawie SA	3,954	82,811
Grupo Financiero Banorte SAB de			Bank Millennium SA (a)	70,894	177,903
CV Series O	296,203	2,144,469	Bank Polska Kasa Opieki SA	19,542	563,023
Grupo Financiero Inbursa SAB de			CCC SA	3,225	192,480
CV Series O	266,726	419,647	CD Projekt SA (a)	7,547	383,482
Grupo Mexico SAB de CV			Cyfrowy Polsat SA (a)	29,588	178,518
Class B	400,236	1,152,812	Dino Polska SA (a)(b).	5,424	146,559
Grupo Televisa SAB Series CPO			Grupa Azoty SA	4,738	40,618
(c)	279,429	993,731			
Industrias Penoles SAB de CV	15,670	269,828			
Infraestructura Energetica Nova					
SAB de CV	61,500	305,868			

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Grupa Lotos SA	10,561	\$ 215,111	Sberbank of Russia PJSC	1,231,064	\$ 3,814,331
Jastrzebska Spolka Weglowa SA (a)	5,878	105,565	Severstal PJSC	24,050	399,701
KGHM Polska Miedz SA (a)	16,072	388,491	Surgutneftegas PJSC Preference Shares	795,200	463,618
LPP SA	149	348,641	Surgutneftegas PJSC	798,700	335,174
mBank SA	1,659	201,451	Tatneft PJSC	174,046	2,211,216
Orange Polska SA (a)	76,094	91,657	Transneft PJSC Preference Shares	52	131,360
PGE Polska Grupa Energetyczna SA (a)	96,267	248,626	VTB Bank PJSC	373,600,000	232,379
PLAY Communications SA (b)	13,053	71,248	X5 Retail Group NV GDR	13,973	315,790
Polski Koncern Naftowy ORLEN SA	34,227	937,828			<u>21,836,410</u>
Polskie Gornictwo Naftowe i Gazownictwo SA (a)	199,243	349,720	SINGAPORE — 0.0% (f)		
Powszechna Kasa Oszczednosci Bank Polski SA	99,971	1,163,494	BOC Aviation, Ltd. (b)	26,000	201,689
Powszechny Zaklad Ubezpieczen SA	69,154	744,802	SOUTH AFRICA — 5.7%		
Santander Bank Polska SA	3,990	406,566	Absa Group, Ltd.	81,593	875,707
		<u>7,210,053</u>	Anglo American Platinum, Ltd.	6,209	202,707
QATAR — 0.9%			AngloGold Ashanti, Ltd.	47,220	408,425
Barwa Real Estate Co.	11,610	112,800	Aspen Pharmacare Holdings, Ltd.	44,462	532,177
Commercial Bank QPSC	22,868	253,705	Bid Corp., Ltd. (c)	38,365	799,548
Doha Bank QPSC	17,640	101,727	Bidvest Group, Ltd. (c)	38,666	505,483
Ezdan Holding Group QSC (a)	91,354	265,921	Capitec Bank Holdings, Ltd.	4,639	335,762
Industries Qatar QSC	20,773	711,353	Clicks Group, Ltd.	29,306	362,410
Masraf Al Rayan QSC	42,169	434,255	Coronation Fund Managers, Ltd.	23,914	91,068
Ooredoo QSC	8,725	165,299	Discovery, Ltd.	40,786	489,965
Qatar Electricity & Water Co. QSC	5,673	298,333	Exxaro Resources, Ltd. (c)	28,445	292,184
Qatar Insurance Co. SAQ.	18,088	188,753	FirstRand, Ltd.	384,178	1,842,534
Qatar Islamic Bank SAQ	13,170	506,330	Fortress REIT, Ltd. Class A, (c)	117,705	140,901
Qatar National Bank QPSC	51,640	2,510,032	Fortress REIT, Ltd. Class B	88,328	95,061
		<u>5,548,508</u>	Foschini Group, Ltd.	25,229	309,086
ROMANIA — 0.1%			Gold Fields, Ltd.	91,993	221,219
NEPI Rockcastle PLC.	41,956	381,099	Growthpoint Properties, Ltd. REIT.	340,415	558,809
RUSSIA — 3.5%			Hyprop Investments, Ltd. REIT.	29,664	193,480
Alrosa PJSC	292,654	474,180	Imperial Holdings, Ltd.	18,337	226,763
Gazprom PJSC	1,215,278	3,024,137	Investec, Ltd.	31,713	223,047
Inter RAO UES PJSC (a)	3,621,928	225,820	Kumba Iron Ore, Ltd. (c)	7,058	160,080
LUKOIL PJSC	48,507	3,714,954	Liberty Holdings, Ltd.	16,199	129,100
Magnit PJSC GDR	2,500	35,513	Life Healthcare Group Holdings, Ltd.	148,143	257,107
Magnit PJSC	9,091	531,204	MMI Holdings, Ltd. (a)	104,070	127,667
Magnitogorsk Iron & Steel Works PJSC	258,500	205,178	Mondi, Ltd.	13,315	365,542
MMC Norilsk Nickel PJSC	7,230	1,259,550	Mr. Price Group, Ltd.	28,797	464,496
Mobile TeleSystems PJSC ADR	47,570	405,772	MTN Group, Ltd.	193,781	1,199,282
Mobile TeleSystems PJSC	17,901	74,520	Naspers, Ltd. Class N	50,005	10,783,306
Moscow Exchange MICEX-RTS PJSC (a)	157,411	233,322	Nedbank Group, Ltd. (c)	25,815	482,743
Novatek PJSC GDR	400	73,600	Netcare, Ltd.	132,663	226,960
Novatek PJSC	101,850	1,827,840	Old Mutual, Ltd. (c)	563,562	1,206,275
Novolipetsk Steel PJSC (a)	137,153	371,451	Pick n Pay Stores, Ltd.	40,987	199,211
PhosAgro PJSC GDR	12,938	175,698	Pioneer Foods Group, Ltd.	14,297	92,948
Polyus PJSC (a)	2,986	187,380	PSG Group, Ltd.	17,334	280,504
Rosneft Oil Co. PJSC	131,951	996,960	Rand Merchant Investment Holdings, Ltd.	75,328	205,523
RushHydro PJSC (a)	12,188,000	115,762	Redefine Properties, Ltd. REIT	619,902	438,931
			Remgro, Ltd. (c)	60,523	843,612
			Resilient REIT, Ltd.	32,226	132,377
			RMB Holdings, Ltd.	80,970	452,877
			Sanlam, Ltd.	204,025	1,140,565
			Sappi, Ltd.	61,191	383,761

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sasol, Ltd.	62,679	\$ 2,425,131	Hyundai Department Store Co., Ltd.	1,567	\$ 140,419
Shoprite Holdings, Ltd.	50,766	687,523	Hyundai Engineering & Construction Co., Ltd.	8,859	539,087
SPAR Group, Ltd.	22,175	288,532	Hyundai Glovis Co., Ltd.	2,110	247,284
Standard Bank Group, Ltd.	147,751	1,827,148	Hyundai Heavy Industries Co., Ltd. (a)	4,327	524,662
Telkom SA SOC, Ltd.	36,772	134,238	Hyundai Heavy Industries Holdings Co., Ltd. (a)	1,091	398,337
Tiger Brands, Ltd.	18,163	340,151	Hyundai Marine & Fire Insurance Co., Ltd.	7,213	272,784
Truworths International, Ltd.	49,629	292,838	Hyundai Mobis Co., Ltd.	7,780	1,599,135
Vodacom Group, Ltd.	68,999	614,012	Hyundai Motor Co.	17,598	2,054,488
Woolworths Holdings, Ltd.	111,309	390,137	Hyundai Motor Co. Preference Shares (g)	4,205	321,085
		35,278,913	Hyundai Motor Co. Preference Shares (g)	2,676	188,894
SOUTH KOREA — 14.3%			Hyundai Steel Co.	9,182	467,688
Amorepacific Corp.	3,640	856,471	Industrial Bank of Korea	28,940	397,868
Amorepacific Corp. Preference Shares	1,001	124,082	Kakao Corp.	5,677	609,027
AMOREPACIFIC Group.	3,282	276,052	Kangwon Land, Inc.	13,525	349,937
BGF retail Co., Ltd.	940	174,145	KB Financial Group, Inc.	45,329	2,214,858
BNK Financial Group, Inc.	30,109	233,435	KCC Corp.	649	198,342
Celltrion Healthcare Co., Ltd. (a)(c)	4,014	333,641	KEPCO Plant Service & Engineering Co., Ltd.	2,320	71,111
Celltrion Pharm, Inc. (a)	1,928	139,049	Kia Motors Corp.	30,123	953,182
Celltrion, Inc. (a)(c)	9,300	2,490,061	Korea Aerospace Industries, Ltd. (a)	8,359	264,504
Cheil Worldwide, Inc.	8,082	157,742	Korea Electric Power Corp.	29,378	777,322
CJ CheilJedang Corp.	953	286,523	Korea Gas Corp. (a)	3,203	175,273
CJ Corp.	1,687	205,314	Korea Investment Holdings Co., Ltd.	4,717	323,609
CJ E&M Co., Ltd.	1,247	278,797	Korea Zinc Co., Ltd.	975	383,232
CJ Logistics Corp. (a)	931	132,610	Korean Air Lines Co., Ltd.	5,215	132,109
Coway Co., Ltd.	5,926	463,716	KT Corp.	3,316	90,131
Daelim Industrial Co., Ltd.	3,213	239,255	KT&G Corp.	13,331	1,249,875
Daewoo Engineering & Construction Co., Ltd. (a)	19,772	105,522	Kumho Petrochemical Co., Ltd.	2,053	182,304
DB Insurance Co., Ltd.	5,674	372,384	LG Chem, Ltd.	5,238	1,725,931
DGB Financial Group, Inc.	18,791	171,944	LG Chem, Ltd. Preference Shares	842	154,851
Dongsuh Cos., Inc.	3,931	74,421	LG Corp.	10,861	710,848
Doosan Bobcat, Inc.	5,246	191,065	LG Display Co., Ltd.	26,678	459,364
Doosan Heavy Industries & Construction Co., Ltd. (a)	7,049	94,686	LG Electronics, Inc.	12,170	778,968
E-MART, Inc.	2,400	448,952	LG Household & Health Care, Ltd.	1,071	1,232,000
GS Engineering & Construction Corp.	5,853	275,963	LG Household & Health Care, Ltd. Preference Shares.	234	169,606
GS Holdings Corp.	5,730	284,627	LG Innotek Co., Ltd.	1,643	193,294
GS Retail Co., Ltd.	3,214	111,552	LG Uplus Corp.	24,577	405,462
Hana Financial Group, Inc.	34,292	1,377,245	Lotte Chemical Corp.	1,965	492,468
Hankook Tire Co., Ltd.	8,537	385,579	Lotte Corp. (a)	3,364	173,166
Hanmi Pharm Co., Ltd.	720	324,544	Lotte Shopping Co., Ltd.	1,298	245,148
Hanmi Science Co., Ltd.	1,359	107,568	Medy-Tox, Inc.	494	275,669
Hanon Systems	20,794	237,137	Mirae Asset Daewoo Co., Ltd.	45,148	344,741
Hanssem Co., Ltd.	1,170	80,795	NAVER Corp.	3,198	2,064,249
Hanwha Chemical Corp.	11,601	201,847	NCSOFT Corp.	1,988	793,049
Hanwha Corp.	5,038	148,971	Netmarble Corp. (b)	2,939	304,697
Hanwha Life Insurance Co., Ltd.	34,930	166,581	NH Investment & Securities Co., Ltd.	16,025	206,588
HDC Hyundai Development Co-Engineering & Construction (a)	3,937	180,657	OCI Co., Ltd.	2,194	217,570
HLB, Inc. (a)	3,567	386,204			
Hotel Shilla Co., Ltd.	3,589	351,054			
Hyundai Construction Equipment Co., Ltd. (a)	2	221			

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orange Life Insurance, Ltd. (b)	3,722	\$ 114,420	China Development Financial Holding Corp.	1,544,000	\$ 576,478
Orion Corp/Republic of Korea	2,431	231,211	China Life Insurance Co., Ltd.	293,204	294,808
Ottogi Corp.	142	95,627	China Steel Corp.	1,438,000	1,200,963
Pan Ocean Co., Ltd. (a)	26,543	125,387	Chunghwa Telecom Co., Ltd.	434,000	1,563,554
Pearl Abyss Corp. (a)	670	129,138	Compal Electronics, Inc.	480,000	297,907
POSCO	8,953	2,376,974	CTBC Financial Holding Co., Ltd.	2,004,040	1,509,610
Posco Daewoo Corp.	5,887	111,186	Delta Electronics, Inc.	235,000	1,008,253
S-1 Corp.	1,915	157,792	E.Sun Financial Holding Co., Ltd.	1,101,513	813,517
Samsung Biologics Co., Ltd. (a)(b)	1,891	910,339	Eclat Textile Co., Ltd.	20,550	254,410
Samsung C&T Corp.	8,582	1,001,910	Eva Airways Corp.	244,532	118,930
Samsung Card Co., Ltd.	3,365	111,636	Evergreen Marine Corp. Taiwan, Ltd.	250,862	105,166
Samsung Electro-Mechanics Co., Ltd.	6,407	802,860	Far Eastern New Century Corp.	369,000	431,445
Samsung Electronics Co., Ltd. Preference Shares.	97,918	3,341,173	Far EasTone Telecommunications Co., Ltd.	183,000	436,328
Samsung Electronics Co., Ltd.	548,753	22,979,109	Feng TAY Enterprise Co., Ltd.	37,880	233,238
Samsung Engineering Co., Ltd. (a)	18,053	314,107	First Financial Holding Co., Ltd.	1,118,170	761,731
Samsung Fire & Marine Insurance Co., Ltd.	3,522	901,734	Formosa Chemicals & Fibre Corp.	401,000	1,681,066
Samsung Heavy Industries Co., Ltd. (a)	50,374	366,934	Formosa Petrochemical Corp.	142,000	688,305
Samsung Life Insurance Co., Ltd.	8,012	702,788	Formosa Plastics Corp.	509,000	1,950,447
Samsung SDI Co., Ltd.	6,282	1,463,959	Formosa Taffeta Co., Ltd.	98,000	119,559
Samsung SDS Co., Ltd.	3,983	829,455	Foxconn Technology Co., Ltd.	105,830	258,223
Samsung Securities Co., Ltd.	6,898	203,038	Fubon Financial Holding Co., Ltd.	760,000	1,289,359
Shinhan Financial Group Co., Ltd.	48,712	1,976,146	General Interface Solution Holding, Ltd.	18,000	76,049
Shinsegae, Inc.	819	267,647	Giant Manufacturing Co., Ltd.	37,000	158,746
SillaJen, Inc. (a)	6,698	618,323	Globalwafers Co., Ltd.	25,000	275,522
SK Holdings Co., Ltd.	3,620	936,615	Highwealth Construction Corp.	93,000	147,421
SK Hynix, Inc.	66,416	4,376,840	Hiwin Technologies Corp.	25,336	209,522
SK Innovation Co., Ltd.	7,393	1,432,946	Hon Hai Precision Industry Co., Ltd.	1,877,000	4,868,778
SK Telecom Co., Ltd.	2,313	588,024	Hotai Motor Co., Ltd.	31,000	265,500
S-Oil Corp.	5,157	636,925	HTC Corp. (a)	75,000	99,728
ViroMed Co., Ltd. (a)	1,559	338,433	Hua Nan Financial Holdings Co., Ltd.	853,354	517,049
Woori Bank	54,125	824,622	Innolux Corp.	1,029,000	357,233
Yuhan Corp.	980	214,244	Inventec Corp.	290,000	260,243
		88,026,170	Largan Precision Co., Ltd.	11,000	1,309,567
TAIWAN — 11.8%			Lite-On Technology Corp.	236,958	298,012
Acer, Inc. (a)	326,000	269,594	Macronix International	205,021	170,890
Advantech Co., Ltd.	39,098	291,317	MediaTek, Inc.	171,000	1,380,523
Airtac International Group	13,000	127,305	Mega Financial Holding Co., Ltd.	1,243,000	1,119,526
ASE Technology Holding Co., Ltd.	395,307	964,542	Micro-Star International Co., Ltd.	75,000	202,650
Asia Cement Corp.	256,000	347,951	Nan Ya Plastics Corp.	589,000	1,635,843
Asustek Computer, Inc.	81,000	700,357	Nanya Technology Corp.	121,000	230,246
AU Optronics Corp.	994,000	419,959	Nien Made Enterprise Co., Ltd.	20,000	156,552
Catcher Technology Co., Ltd.	75,000	825,337	Novatek Microelectronics Corp.	66,000	326,401
Cathay Financial Holding Co., Ltd.	932,000	1,602,528	Pegatron Corp.	223,000	446,248
Chailease Holding Co., Ltd.	130,560	457,535	Phison Electronics Corp.	17,000	135,296
Chang Hwa Commercial Bank, Ltd.	608,075	376,400	Pou Chen Corp.	255,000	269,340
Cheng Shin Rubber Industry Co., Ltd.	222,000	349,000	Powertech Technology, Inc.	88,000	240,081
Chicony Electronics Co., Ltd.	62,788	127,085	President Chain Store Corp.	65,000	763,191
China Airlines, Ltd.	279,000	84,523	Quanta Computer, Inc.	307,000	534,910
			Realtek Semiconductor Corp.	52,000	231,618
			Ruentex Development Co., Ltd. (a)	106,400	124,580
			Ruentex Industries, Ltd. (a)	71,000	141,149

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shin Kong Financial Holding Co., Ltd.	1,175,393	\$ 460,025	Glow Energy PCL (e)	57,400	\$ 156,190
SinoPac Financial Holdings Co., Ltd.	1,217,457	444,589	Home Product Center PCL (e)	437,600	213,793
Standard Foods Corp.	48,512	80,713	Indorama Ventures PCL (e)	188,900	344,623
Synnex Technology International Corp.	156,700	199,897	IRPC PCL (e)	1,129,000	237,390
TaiMed Biologics, Inc. (a)	19,000	117,299	Kasikornbank PCL	124,300	837,891
Taishin Financial Holding Co., Ltd.	1,126,176	544,038	Kasikornbank PCL NVDR.	91,200	609,128
Taiwan Business Bank	447,056	162,523	Krung Thai Bank PCL (e)	390,800	244,099
Taiwan Cement Corp.	521,300	701,714	Land & Houses PCL (e)	319,053	113,454
Taiwan Cooperative Financial Holding Co., Ltd.	1,007,868	613,970	Minor International PCL (e)	253,800	321,763
Taiwan High Speed Rail Corp.	228,000	223,273	PTT Exploration & Production PCL (e)	157,400	754,391
Taiwan Mobile Co., Ltd.	182,000	652,704	PTT Global Chemical PCL (e)	252,000	633,117
Taiwan Semiconductor Manufacturing Co., Ltd.	2,808,000	24,141,093	PTT Global Chemical PCL NVDR.	6,100	15,325
Teco Electric and Machinery Co., Ltd.	209,000	151,618	PTT PCL NVDR.	14,400	24,156
Uni-President Enterprises Corp.	552,000	1,440,880	PTT PCL (e)	1,191,800	1,999,232
United Microelectronics Corp.	1,360,000	719,353	Robinson PCL (e)	56,000	122,078
Vanguard International Semiconductor Corp.	100,000	222,710	Siam Cement PCL	42,979	624,617
Walsin Technology Corp.	35,000	244,162	Siam Cement PCL NVDR	1,200	16,549
Win Semiconductors Corp.	42,000	185,013	Siam Commercial Bank PCL NVDR.	5,300	24,419
Winbond Electronics Corp.	326,000	154,816	Siam Commercial Bank PCL (e)	204,300	941,271
Wistron Corp.	323,101	210,582	Thai Oil PCL (e)	124,100	339,606
WPG Holdings, Ltd.	189,000	234,602	Thai Oil PCL NVDR	4,900	13,409
Yageo Corp.	28,556	429,280	Thai Union Group PCL Class F (e)	212,900	117,839
Yuanta Financial Holding Co., Ltd.	1,141,000	601,647	TMB Bank PCL (e)	1,388,800	98,771
Zhen Ding Technology Holding, Ltd.	47,000	104,982	True Corp. PCL (e)	1,106,037	206,912
		<u>72,530,627</u>			<u>14,665,215</u>
THAILAND — 2.4%			TURKEY — 0.6%		
Advanced Info Service PCL (e)	117,900	732,774	Akbank T.A.S.	248,968	286,794
Airports of Thailand PCL (e)	484,700	981,690	Anadolu Efes Biracilik Ve Malt Sanayii A/S.	21,564	75,669
Bangkok Bank PCL	12,400	83,587	Arcelik A/S	27,503	63,409
Bangkok Bank PCL NVDR	16,800	109,091	Aselsan Elektronik Sanayi Ve Ticaret A/S	39,269	180,287
Bangkok Dusit Medical Services PCL (e)	442,500	348,910	BIM Birlesik Magazalar A/S	24,449	331,085
Bangkok Expressway & Metro PCL (e)	831,299	223,633	Coca-Cola Icecek A/S.	8,063	45,313
Banpu PCL (e)	233,700	138,023	Emlak Konut Gayrimenkul Yatirim Ortakligi A/S REIT.	211,953	63,156
Berli Jucker PCL (e)	135,300	248,929	Eregli Demir ve Celik Fabrikalari TAS	161,170	295,924
BTS Group Holdings PCL (e)	664,284	191,028	Ford Otomotiv Sanayi A/S	7,319	80,167
Bumrungrad Hospital PCL (e)	39,000	224,304	Haci Omer Sabanci Holding A/S	99,795	126,752
Bumrungrad Hospital PCL NVDR (e)	2,200	12,653	KOC Holding A/S	83,787	237,945
Central Pattana PCL (e)	150,700	386,769	Petkim Petrokimya Holding A/S	99,159	88,309
Charoen Pokphand Foods PCL (e)	387,700	302,703	TAV Havalimanlari Holding A/S	21,608	112,513
CP ALL PCL NVDR	6,400	13,655	Tofas Turk Otomobil Fabrikasi A/S.	14,483	51,545
CP ALL PCL (e)	568,300	1,212,514	Tupras Turkiye Petrol Rafinerileri A/S.	14,402	321,733
Delta Electronics Thailand PCL (e)	55,300	119,269	Turk Hava Yollari AO (a)	61,347	194,948
Electricity Generating PCL (e)	14,000	102,164	Turkcell Iletisim Hizmetleri A/S	121,177	232,781
Energy Absolute PCL (e)	149,800	223,496	Turkiye Garanti Bankasi A/S	258,051	331,193
			Turkiye Halk Bankasi A/S	67,517	75,190
			Turkiye Is Bankasi A/S Class C	170,790	125,662
			Turkiye Sise ve Cam Fabrikalari A/S.	88,491	86,027

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Türkiye Vakıflar Bankası TAO Class D	82,683	\$ 52,165
Ulker Bisküvi Sanayi A/S (a)	18,155	51,165
Yapı ve Kredi Bankası A/S (a)	188,150	58,882
		<u>3,568,614</u>
UNITED ARAB EMIRATES — 0.6%		
Abu Dhabi Commercial Bank PJSC	238,346	514,582
Aldar Properties PJSC	436,347	217,398
DAMAC Properties Dubai Co. PJSC	197,091	109,464
DP World, Ltd.	19,064	364,122
Dubai Investments PJSC	243,449	124,606
Dubai Islamic Bank PJSC	189,788	278,503
Emaar Development PJSC	93,955	134,037
Emaar Malls PJSC	228,012	113,601
Emaar Properties PJSC	398,881	537,554
Emirates Telecommunications Group Co. PJSC	198,899	904,320
First Abu Dhabi Bank PJSC	162,205	631,500
		<u>3,929,687</u>
TOTAL COMMON STOCKS (Cost \$490,799,580)		<u>586,737,972</u>
WARRANTS — 0.6%		
SWITZERLAND — 0.6%		
UBS AG (expiring 5/31/19) (a)	2,012	1,724,377
UBS AG (expiring 8/30/19) (a)	2,530	2,168,326
		<u>3,892,703</u>
THAILAND — 0.0% (f)		
BTS Group Holdings PCL (expiring 8/1/19) (a)	73,809	—
TOTAL WARRANTS (Cost \$4,106,551)		<u>3,892,703</u>
SHORT-TERM INVESTMENTS — 5.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (h) (i)	25,999,813	25,999,813

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Government Money Market Portfolio (h) (j)	6,244,468	\$ 6,244,468
TOTAL SHORT-TERM INVESTMENTS (Cost \$32,244,281)		<u>32,244,281</u>
TOTAL INVESTMENTS — 101.2% (Cost \$527,150,412)		<u>622,874,956</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (1.2%)		<u>(7,468,121)</u>
NET ASSETS — 100.0%		<u>\$ 615,406,835</u>

- (a) Non-income producing security.
- (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.8% of net assets as of September 30, 2018, 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 September 30, 2018.
- (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 September 30, 2018, total aggregate fair value of the security is \$0, 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 September 30, 2018, total aggregate fair value of securities is \$12,304,173 representing 2.1% 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 September 30, 2018 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at September 30, 2018.
- (j) 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 September 30, 2018, 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)	465	12/21/2018	\$23,778,825	\$24,405,525	\$626,700

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks				
Brazil	\$ 36,597,337	\$ —	\$ —	\$ 36,597,337
Chile	6,469,793	—	—	6,469,793
China	172,972,881	—	0(a)	172,972,881
Colombia	2,771,465	—	—	2,771,465
Czech Republic	1,104,828	—	—	1,104,828
Egypt	737,073	—	—	737,073
Greece	1,668,914	10,785	—	1,679,699
Hong Kong	5,655,851	—	—	5,655,851
Hungary	1,688,193	—	—	1,688,193
India	50,445,311	—	—	50,445,311
Indonesia	11,559,659	—	—	11,559,659
Luxembourg	320,482	—	—	320,482
Malaysia	14,378,215	—	—	14,378,215
Mexico	18,716,358	—	—	18,716,358
Pakistan	374,851	—	—	374,851
Peru	2,412,628	—	—	2,412,628
Philippines	5,676,363	—	—	5,676,363
Poland	7,210,053	—	—	7,210,053
Qatar	5,548,508	—	—	5,548,508
Romania	381,099	—	—	381,099
Russia	21,836,410	—	—	21,836,410
Singapore	201,689	—	—	201,689
South Africa	35,278,913	—	—	35,278,913
South Korea	88,026,170	—	—	88,026,170
Taiwan	72,296,025	234,602	—	72,530,627
Thailand	2,384,480	12,280,735	—	14,665,215
Turkey	3,568,614	—	—	3,568,614
United Arab Emirates	3,929,687	—	—	3,929,687
Warrants				
Switzerland	3,892,703	—	—	3,892,703
Thailand	—	—	0(a)	0
Short-Term Investments	32,244,281	—	—	32,244,281
TOTAL INVESTMENTS	<u>\$610,348,834</u>	<u>\$12,526,122</u>	<u>\$ 0</u>	<u>\$622,874,956</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	626,700	—	—	626,700
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$610,975,534</u>	<u>\$12,526,122</u>	<u>\$ —</u>	<u>\$623,501,656</u>

(a) Fund held Level 3 securities that were valued at \$0 at September 30, 2018.

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

See accompanying notes to schedules of investments.

State Street Emerging Markets Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
State Street Institutional										
U.S. Government Money Market Fund, Class G Shares	16,356,427	\$16,356,427	\$159,383,809	\$149,740,423	\$—	\$—	25,999,813	\$25,999,813	\$222,858	\$—
State Street Navigator Securities										
Lending Government Money Market Portfolio	5,074,039	5,074,039	48,946,258	47,775,829	—	—	6,244,468	6,244,468	63,241	—
Total		<u>\$21,430,466</u>	<u>\$208,330,067</u>	<u>\$197,516,252</u>	<u>\$—</u>	<u>\$—</u>		<u>\$32,244,281</u>	<u>\$286,099</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Hedged International Developed Equity Index Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

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>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 103.6%		
UNITED STATES — 103.6%		
State Street International Developed Equity Index Portfolio (a) (Cost \$3,116,345,503)		3,441,679,813
SHORT-TERM INVESTMENT — 5.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$177,218,942)	177,218,942	\$ 177,218,942
TOTAL INVESTMENTS — 108.9% (Cost \$3,293,564,445)		3,618,898,755
LIABILITIES IN EXCESS OF OTHER ASSETS — (8.9%)		(295,139,231)
NET ASSETS — 100.0%		\$ 3,323,759,524

At September 30, 2018, 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	GBP	1,443,000	USD	1,881,841	10/02/2018	\$ 97
Bank of America	USD	534,166,483	EUR	459,893,657	10/02/2018	(210)
Bank of America	USD	954,974	HKD	7,460,000	10/03/2018	(1,607)
Bank of America	EUR	459,893,657	USD	535,444,987	11/02/2018	(13,586)
Bank of Montreal	DKK	5,709,000	USD	892,911	10/02/2018	3,708
Bank of Montreal	USD	5,989,901	JPY	662,904,000	10/02/2018	(153,708)
Bank of Montreal	NZD	781,000	USD	518,148	10/02/2018	384
Bank of Montreal	USD	7,405,112	GBP	5,691,000	10/02/2018	16,234
Bank of Montreal	ILS	1,804,000	USD	502,249	10/03/2018	6,127
Bank of Montreal	AUD	4,788,000	USD	3,462,600	10/03/2018	(1,758)
Bank of Montreal	SGD	989,000	USD	724,266	11/02/2018	(59)
Bank of Montreal	CHF	2,899,000	USD	2,975,931	11/02/2018	(119)
Barclays Capital	USD	9,497,821	EUR	8,063,000	10/02/2018	(132,651)
Barclays Capital	USD	511,813	DKK	3,241,000	10/02/2018	(7,012)
Barclays Capital	USD	3,493,203	AUD	4,827,000	11/02/2018	68

See accompanying notes to schedules of investments.

State Street Hedged International Developed Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Barclays Capital	USD	638,601	HKD	4,995,000	11/02/2018	\$ 10
BNP Paribas SA	USD	4,675,310	JPY	520,675,000	10/02/2018	(91,298)
BNP Paribas SA	GBP	3,369,000	USD	4,360,838	10/02/2018	(32,505)
BNP Paribas SA	GBP	1,104,000	USD	1,426,930	10/02/2018	(12,741)
BNP Paribas SA	CHF	903,000	USD	924,247	10/02/2018	(200)
BNP Paribas SA	GBP	1,495,000	USD	1,959,656	10/02/2018	10,102
Citibank N.A.	EUR	459,228,657	USD	535,403,211	10/02/2018	2,009,335
Credit Suisse International	USD	534,166,483	EUR	459,893,657	10/02/2018	(211)
Credit Suisse International	USD	89,319,427	SEK	794,335,531	10/02/2018	—
Credit Suisse International	USD	40,945,804	SGD	55,946,299	10/02/2018	—
Credit Suisse International	USD	7,236,484	NZD	10,915,581	10/02/2018	2
Credit Suisse International	SEK	794,335,531	USD	89,539,924	11/02/2018	(4,946)
Credit Suisse International	EUR	459,893,657	USD	535,442,688	11/02/2018	(15,886)
Credit Suisse International	SGD	55,946,299	USD	40,971,592	11/02/2018	(2,401)
Credit Suisse International	NZD	10,915,581	USD	7,237,685	11/02/2018	(220)
Deutsche Bank AG	JPY	675,374,000	USD	6,108,521	10/02/2018	162,543
Deutsche Bank AG	AUD	1,035,000	USD	741,453	10/03/2018	(7,421)
Deutsche Bank AG	USD	1,998,112	AUD	2,752,000	10/03/2018	(6,901)
Goldman Sachs Capital Markets L.P.	EUR	459,228,657	USD	535,407,803	10/02/2018	2,013,928
Goldman Sachs Capital Markets L.P.	SGD	56,441,299	USD	41,207,052	10/02/2018	(101,031)
Goldman Sachs Capital Markets L.P.	NZD	10,134,581	USD	6,723,909	10/02/2018	5,187
Goldman Sachs Capital Markets L.P.	SEK	758,383,531	USD	83,184,364	10/02/2018	(2,092,424)
Goldman Sachs Capital Markets L.P.	USD	1,617,763	CHF	1,569,000	10/02/2018	(11,497)
Goldman Sachs Capital Markets L.P.	CHF	2,035,000	USD	2,108,852	10/02/2018	25,519
Goldman Sachs Capital Markets L.P.	EUR	7,083,000	USD	8,243,217	10/02/2018	16,315
Goldman Sachs Capital Markets L.P.	EUR	3,034,000	USD	3,531,649	10/02/2018	7,659
Goldman Sachs Capital Markets L.P.	CHF	872,000	USD	899,992	10/02/2018	7,281
Goldman Sachs Capital Markets L.P.	USD	801,905	SEK	7,045,000	10/02/2018	(9,727)
Goldman Sachs Capital Markets L.P.	USD	362,649	SGD	495,000	10/02/2018	(369)
Goldman Sachs Capital Markets L.P.	USD	1,339,743	AUD	1,863,000	10/03/2018	8,231
Goldman Sachs Capital Markets L.P.	AUD	792,000	USD	562,464	10/03/2018	(10,588)
Goldman Sachs Capital Markets L.P.	AUD	1,073,000	USD	774,969	10/03/2018	(1,401)
HSBC Bank USA	HKD	6,553,000	USD	835,197	10/03/2018	(2,258)
HSBC Bank USA	HKD	2,807,000	USD	357,767	10/03/2018	(960)
HSBC Bank USA	HKD	2,909,000	USD	372,302	10/03/2018	540
JP Morgan Chase Bank, N.A.	DKK	362,415,566	USD	56,679,684	10/02/2018	231,738
JP Morgan Chase Bank, N.A.	JPY	43,983,846,805	USD	397,425,246	10/02/2018	10,192,365
JP Morgan Chase Bank, N.A.	USD	3,353,904	GBP	2,597,000	10/02/2018	32,713
JP Morgan Chase Bank, N.A.	DKK	2,847,000	USD	444,445	10/02/2018	1,011
JP Morgan Chase Bank, N.A.	JPY	221,460,000	USD	1,997,516	10/02/2018	47,787
JP Morgan Chase Bank, N.A.	CHF	598,000	USD	615,383	10/02/2018	3,180
JP Morgan Chase Bank, N.A.	EUR	2,083,000	USD	2,417,874	10/02/2018	(1,530)
JP Morgan Chase Bank, N.A.	USD	6,832,905	JPY	768,872,000	10/02/2018	(63,772)
JP Morgan Chase Bank, N.A.	USD	2,411,173	CHF	2,317,000	10/02/2018	(39,142)

See accompanying notes to schedules of investments.

State Street Hedged International Developed Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
JP Morgan Chase Bank, N.A.	JPY	299,837,000	USD	2,643,832	10/02/2018	\$ 4,073
JP Morgan Chase Bank, N.A.	USD	56,933,900	DKK	365,535,566	10/02/2018	—
JP Morgan Chase Bank, N.A.	USD	386,053,813	JPY	43,849,922,305	10/02/2018	—
JP Morgan Chase Bank, N.A.	ILS	33,445,174	USD	9,309,592	10/03/2018	111,755
JP Morgan Chase Bank, N.A.	AUD	307,733,050	USD	222,535,616	10/03/2018	(124,711)
JP Morgan Chase Bank, N.A.	USD	9,694,959	ILS	35,249,174	10/03/2018	(1,000)
JP Morgan Chase Bank, N.A.	USD	227,146,982	AUD	313,934,050	10/03/2018	81
JP Morgan Chase Bank, N.A.	JPY	43,849,922,305	USD	386,907,096	11/02/2018	(10,925)
JP Morgan Chase Bank, N.A.	AUD	313,934,050	USD	227,183,084	11/02/2018	(9,136)
JP Morgan Chase Bank, N.A.	DKK	365,535,566	USD	57,076,138	11/02/2018	(6,061)
JP Morgan Chase Bank, N.A.	ILS	35,249,174	USD	9,719,226	11/02/2018	2,586
Morgan Stanley Bank, N.A.	USD	527,211	SEK	4,770,000	10/02/2018	9,154
Morgan Stanley Bank, N.A.	GBP	990,000	USD	1,289,630	10/02/2018	(1,379)
Morgan Stanley Bank, N.A.	USD	5,034,256	GBP	3,835,000	10/02/2018	(33,226)
Royal Bank of Canada	SEK	6,188,000	USD	680,041	10/02/2018	(15,771)
Royal Bank of Canada	EUR	2,322,000	USD	2,686,867	10/02/2018	(10,135)
Royal Bank of Canada	JPY	198,630,000	USD	1,782,279	10/02/2018	33,544
Royal Bank of Canada	JPY	289,301,000	USD	2,602,929	10/02/2018	55,929
Royal Bank of Canada	AUD	2,417,000	USD	1,738,432	10/03/2018	(10,389)
Societe Generale	GBP	220,620,774	USD	287,069,545	10/02/2018	(630,886)
Societe Generale	JPY	43,983,846,805	USD	397,425,246	10/02/2018	10,192,365
Societe Generale	USD	285,273,682	GBP	218,759,773	10/02/2018	(88)
Societe Generale	USD	386,053,813	JPY	43,849,922,305	10/02/2018	—
Societe Generale	HKD	855,584,035	USD	109,052,722	10/03/2018	(288,488)
Societe Generale	USD	108,236,404	HKD	846,939,035	10/03/2018	—
Societe Generale	GBP	218,759,773	USD	285,655,418	11/02/2018	(7,568)
Societe Generale	HKD	846,939,035	USD	108,277,917	11/02/2018	(3,296)
Societe Generale	JPY	43,849,922,305	USD	386,903,682	11/02/2018	(14,338)
Toronto Dominion Bank	CHF	263,192,571	USD	272,786,189	10/02/2018	3,342,524
Toronto Dominion Bank	NOK	192,918,520	USD	23,093,297	10/02/2018	(597,162)
Toronto Dominion Bank	GBP	220,620,773	USD	287,065,131	10/02/2018	(635,299)
Toronto Dominion Bank	USD	643,873	HKD	5,052,000	10/03/2018	1,758
Toronto Dominion Bank	JPY	4,487,420,000	USD	39,592,609	11/02/2018	(2,984)
Toronto Dominion Bank	GBP	7,159,000	USD	9,347,914	11/02/2018	(520)
UBS AG	USD	342,931	DKK	2,195,000	10/02/2018	(1,049)
UBS AG	USD	6,359,475	EUR	5,460,000	10/02/2018	(17,687)
UBS AG	CHF	667,000	USD	689,047	10/02/2018	6,205
UBS AG	EUR	3,144,000	USD	3,672,198	10/02/2018	20,444
UBS AG	USD	270,660,904	CHF	264,381,571	10/02/2018	—
UBS AG	USD	24,905,323	NOK	202,811,520	10/02/2018	—
UBS AG	USD	285,273,683	GBP	218,759,774	10/02/2018	(88)
UBS AG	AUD	711,000	USD	504,946	10/03/2018	(9,498)
UBS AG	SEK	5,846,000	USD	658,958	11/02/2018	(58)
UBS AG	NOK	8,270,000	USD	1,016,737	11/02/2018	(88)

See accompanying notes to schedules of investments.

State Street Hedged International Developed Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
UBS AG	USD	1,254,059	DKK	8,030,000	11/02/2018	\$ (90)
UBS AG	GBP	218,759,774	USD	285,654,544	11/02/2018	(8,443)
UBS AG	NOK	202,811,520	USD	24,935,332	11/02/2018	(1,042)
UBS AG	CHF	264,381,571	USD	271,395,795	11/02/2018	(12,537)
Westpac Banking Corp.	SEK	41,579,000	USD	4,560,361	10/02/2018	(115,009)
Westpac Banking Corp.	NOK	9,893,000	USD	1,184,254	10/02/2018	(30,610)
Westpac Banking Corp.	USD	3,279,775	EUR	2,813,000	10/02/2018	(12,477)
Westpac Banking Corp.	USD	1,071,009	HKD	8,402,000	10/03/2018	2,742
Westpac Banking Corp.	USD	794,044	EUR	682,000	11/02/2018	15
Total						<u>\$23,153,062</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
USD =U.S. Dollar

At September 30, 2018, 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)	2,120	12/21/2018	\$207,536,460	\$209,403,000	\$1,866,540

The following table summarizes the value of the Funds' investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$3,441,679,813	\$ —	\$—	\$3,441,679,813
Short-Term Investment	177,218,942	—	—	177,218,942
TOTAL INVESTMENTS.	<u>\$3,618,898,755</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$3,618,898,755</u>
OTHER FINANCIAL INSTRUMENTS:				
Forward Foreign Currency Exchange Contracts ^(a)	—	28,585,239	—	28,585,239
Futures Contracts ^(b)	1,866,540	—	—	1,866,540
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ 1,866,540</u>	<u>\$28,585,239</u>	<u>\$—</u>	<u>\$ 30,451,779</u>

See accompanying notes to schedules of investments.

State Street Hedged International Developed Equity Index Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<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>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,620,765,295</u>	<u>\$28,585,239</u>	<u>\$—</u>	<u>\$3,649,350,534</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Forward Foreign Currency Exchange Contracts ^(a)	—	(5,432,177)	—	(5,432,177)

(a) Forward 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		Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Value at 9/30/18	Dividend Income	Capital Gains Distributions
	at 12/31/17	at 9/30/18						at 9/30/18	at 9/30/18			
State Street Institutional												
U.S. Government Money Market Fund, Class G Shares	39,174,029	39,174,029	\$39,174,029	\$374,275,433	\$236,230,520	\$—	\$—	177,218,942	177,218,942	\$1,328,785	\$—	\$—

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.4%					
AUSTRALIA — 6.7%					
AGL Energy, Ltd.	135,789	\$ 1,915,878	Sonic Healthcare, Ltd.	88,625	\$ 1,597,345
Alumina, Ltd.	493,347	988,783	South32, Ltd.	1,097,449	3,112,713
Amcor, Ltd.	235,156	2,327,613	Stockland REIT	482,965	1,450,215
AMP, Ltd.	633,428	1,462,031	Suncorp Group, Ltd.	278,629	2,915,166
APA Group	259,043	1,870,558	Sydney Airport	235,304	1,173,052
Aristocrat Leisure, Ltd.	124,013	2,551,911	Tabcorp Holdings, Ltd.	405,077	1,427,366
ASX, Ltd.	42,268	1,946,915	Telstra Corp., Ltd.	868,600	2,004,838
Aurizon Holdings, Ltd.	439,693	1,307,555	TPG Telecom, Ltd. (a)	84,919	524,725
AusNet Services	348,352	409,582	Transurban Group Stapled Security.	549,418	4,460,304
Australia & New Zealand			Treasury Wine Estates, Ltd.	156,940	1,986,059
Banking Group, Ltd.	613,347	12,505,928	Vicinity Centres REIT	721,334	1,367,434
Bank of Queensland, Ltd.	92,969	741,291	Wesfarmers, Ltd.	236,767	8,539,944
Bendigo & Adelaide Bank, Ltd.	96,339	749,341	Westpac Banking Corp.	726,012	14,671,801
BHP Billiton PLC	446,597	9,732,812	Woodside Petroleum, Ltd.	194,155	5,419,753
BHP Billiton, Ltd.	674,094	16,890,467	Woolworths Group, Ltd.	272,591	5,538,311
BlueScope Steel, Ltd.	120,840	1,484,626			209,110,612
Boral, Ltd.	259,376	1,296,811	AUSTRIA — 0.2%		
Brambles, Ltd.	324,120	2,556,237	ANDRITZ AG	14,225	830,247
Caltex Australia, Ltd.	57,359	1,240,913	Erste Group Bank AG (b)	61,851	2,570,432
Challenger, Ltd.	111,547	903,950	OMV AG	32,125	1,805,584
CIMIC Group, Ltd.	18,007	669,168	Raiffeisen Bank International AG.	34,387	990,524
Coca-Cola Amatil, Ltd.	110,525	780,511	Voestalpine AG.	26,238	1,200,732
Cochlear, Ltd.	12,427	1,804,066			7,397,519
Commonwealth Bank of Australia	369,676	19,100,687	BELGIUM — 1.0%		
Computershare, Ltd.	101,328	1,462,652	Ageas.	39,339	2,116,007
Crown Resorts, Ltd.	86,682	858,620	Anheuser-Busch InBev SA	161,587	14,117,532
CSL, Ltd.	94,873	13,805,273	Colruyt SA (a)	13,634	771,999
Dexus REIT.	202,601	1,548,012	Groupe Bruxelles Lambert SA	16,899	1,772,425
Domino's Pizza Enterprises, Ltd.	10,109	389,124	KBC Group NV	53,046	3,949,387
Flight Centre Travel Group, Ltd. (a)	12,119	466,144	Proximus SADP	33,328	796,661
Fortescue Metals Group, Ltd.	316,031	896,364	Solvay SA	15,435	2,070,655
Goodman Group REIT	329,705	2,471,462	Telenet Group Holding NV (b)	10,840	597,049
GPT Group REIT	366,184	1,380,403	UCB SA	26,363	2,370,036
Harvey Norman Holdings, Ltd. (a)	107,605	274,059	Umicore SA.	43,409	2,428,709
Healthscope, Ltd.	380,823	578,644			30,990,460
Incitec Pivot, Ltd.	367,854	1,059,320	CHILE — 0.0% (e)		
Insurance Australia Group, Ltd.	509,589	2,698,981	Antofagasta PLC.	91,169	1,016,500
LendLease Group	115,373	1,641,181	CHINA — 0.2%		
Macquarie Group, Ltd.	67,258	6,133,679	BOC Hong Kong Holdings, Ltd.	781,500	3,715,294
Medibank Pvt, Ltd.	614,019	1,292,836	Minh Group, Ltd.	182,000	751,268
Mirvac Group REIT.	816,858	1,424,401	Yangzijiang Shipbuilding Holdings, Ltd.	386,100	350,396
National Australia Bank, Ltd.	570,131	11,472,138			4,816,958
Newcrest Mining, Ltd.	166,089	2,332,572	DENMARK — 1.7%		
Oil Search, Ltd.	300,012	1,960,176	AP Moller - Maersk A/S Class A.	759	995,985
Orica, Ltd.	81,684	1,006,515	AP Moller - Maersk A/S Class B.	1,323	1,858,693
Origin Energy, Ltd. (b)	379,917	2,270,584	Carlsberg A/S Class B	22,111	2,653,175
QBE Insurance Group, Ltd.	274,653	2,209,825	Chr. Hansen Holding A/S	21,761	2,209,875
Ramsay Health Care, Ltd.	28,714	1,141,227	Coloplast A/S Class B	25,435	2,601,993
REA Group, Ltd.	10,695	664,958	Danske Bank A/S	157,694	4,143,540
Santos, Ltd.	363,770	1,910,875	DSV A/S.	39,087	3,555,384
Scentre Group REIT	1,122,569	3,224,573	Genmab A/S (b)	12,424	1,954,448
SEEK, Ltd.	73,854	1,109,354	H Lundbeck A/S	15,024	928,302

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ISS A/S	33,601	\$ 1,182,774	Essilor International Cie		
Novo Nordisk A/S Class B	387,722	18,261,798	Generale d'Optique SA	43,876	\$ 6,495,101
Novozymes A/S Class B	45,869	2,519,085	Eurazeo SE	10,092	795,328
Orsted A/S (d)	40,555	2,755,947	Eutelsat Communications SA (a).	34,717	820,992
Pandora A/S	22,321	1,394,465	Faurecia SA	16,076	967,970
Tryg A/S	27,932	695,652	Gecina SA REIT	9,737	1,626,309
Vestas Wind Systems A/S	42,940	2,905,315	Getlink	102,452	1,308,978
William Demant Holding A/S			Hermes International	6,659	4,413,263
(b)	25,642	964,119	ICADE REIT	8,071	746,207
		<u>51,580,550</u>	Iliad SA	5,881	768,463
FINLAND — 1.1%			Imerys SA	8,119	599,762
Elisa Oyj	30,461	1,292,447	Ingenico Group SA	13,210	1,004,073
Fortum Oyj	95,709	2,400,073	Ipsen SA	8,146	1,370,036
Kone Oyj Class B	73,111	3,907,944	JCDecaux SA	17,721	648,362
Metso Oyj	21,684	769,179	Kering SA	15,997	8,578,621
Neste Oyj	28,094	2,323,339	Klepierre SA REIT	41,883	1,485,196
Nokia Oyj	1,203,371	6,676,884	Legrand SA	55,929	4,078,284
Nokian Renkaat Oyj	25,302	1,037,112	L'Oreal SA	54,020	13,031,972
Orion Oyj Class B	24,454	926,516	LVMH Moet Hennessy Louis		
Sampo Oyj Class A	93,772	4,857,660	Vuitton SE	58,898	20,837,686
Stora Enso Oyj Class R	114,770	2,196,205	Natixis SA	198,590	1,347,990
UPM-Kymmene Oyj	114,832	4,508,153	Orange SA	418,998	6,684,357
Wartsila OYJ Abp	92,629	1,806,412	Pernod Ricard SA	44,603	7,320,239
		<u>32,701,924</u>	Peugeot SA	125,868	3,396,124
FRANCE — 10.7%			Publicis Groupe SA	45,630	2,728,400
Accor SA	38,877	1,996,781	Remy Cointreau SA	4,081	531,837
Aeroports de Paris	6,138	1,382,368	Renault SA	40,529	3,507,044
Air Liquide SA	91,661	12,062,395	Rexel SA	70,512	1,059,372
Airbus SE	124,250	15,612,139	Safran SA	71,434	10,014,546
Alstom SA	32,665	1,460,325	Sanofi	239,528	21,299,885
Amundi SA (d)	13,383	1,003,232	Schneider Electric SE	117,009	9,418,279
Arkema SA	14,803	1,834,565	SCOR SE	34,029	1,580,987
Atos SE	20,340	2,421,552	SEB SA	4,595	782,418
AXA SA	408,910	10,995,064	Societe BIC SA	6,060	555,001
BioMerieux	9,602	800,765	Societe Generale SA	161,586	6,938,606
BNP Paribas SA	239,903	14,687,495	Sodexo SA	19,735	2,093,713
Bollor SA	179,221	774,374	Suez	81,948	1,165,035
Bouygues SA	47,859	2,069,549	Teleperformance	12,006	2,266,057
Bureau Veritas SA	56,343	1,454,784	Thales SA	22,105	3,141,330
Capgemini SE	33,596	4,229,957	TOTAL SA	509,039	33,015,320
Carrefour SA (a)	124,460	2,385,244	Ubisoft Entertainment SA (b)	16,885	1,832,146
Casino Guichard Perrachon SA			Unibail-Rodamco-Westfield		
(a)	13,941	586,491	(b)(e)	143,220	1,463,211
Cie de Saint-Gobain	104,424	4,505,259	Unibail-Rodamco-Westfield (e)	21,961	4,418,442
Cie Generale des Etablissements			Valeo SA	51,941	2,256,321
Michelin SCA	36,336	4,344,927	Veolia Environnement SA	114,158	2,279,299
CNP Assurances	37,775	910,858	Vinci SA	108,495	10,335,906
Covivio REIT	7,426	774,120	Vivendi SA	220,207	5,670,428
Credit Agricole SA	240,700	3,462,790	Wendel SA	5,866	873,472
Danone SA	131,820	10,212,362			<u>334,298,394</u>
Dassault Aviation SA	579	1,071,978	GERMANY — 9.3%		
Dassault Systemes SE	27,295	4,081,778	1&1 Drillisch AG	12,173	592,421
Edenred	48,847	1,862,635	adidas AG	39,719	9,729,576
Eiffage SA	16,317	1,822,442	Allianz SE	93,804	20,919,034
Electricite de France SA	129,382	2,272,942	Axel Springer SE	10,775	725,253
Engie SA	385,228	5,666,855	BASF SE	195,864	17,414,815
			Bayer AG	198,879	17,673,647
			Bayerische Motoren Werke AG	70,106	6,327,777

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bayerische Motoren Werke AG			Telefonica Deutschland Holding		
Preference Shares	10,566	\$ 830,842	AG.	156,139	\$ 660,315
Beiersdorf AG	21,544	2,431,769	ThyssenKrupp AG	90,990	2,297,588
Brenntag AG	32,359	1,998,017	TUI AG	97,278	1,868,579
Commerzbank AG (b)	203,275	2,119,032	Uniper SE	44,438	1,368,306
Continental AG	23,400	4,075,504	United Internet AG	26,088	1,234,774
Covestro AG (d)	40,615	3,295,597	Volkswagen AG	6,922	1,206,789
Daimler AG	190,569	12,030,145	Volkswagen AG Preference		
Delivery Hero SE (b)(d)	20,117	967,815	Shares	39,011	6,869,187
Deutsche Bank AG	406,948	4,645,400	Vonovia SE	103,296	5,048,685
Deutsche Boerse AG	41,021	5,498,334	Wirecard AG	24,994	5,419,998
Deutsche Lufthansa AG	46,352	1,139,208	Zalando SE (b)(d)	24,542	955,220
Deutsche Post AG	207,351	7,396,138			288,801,145
Deutsche Telekom AG	697,824	11,254,102			
Deutsche Wohnen SE	76,209	3,657,511	HONG KONG — 3.3%		
E.ON SE	468,224	4,774,932	AIA Group, Ltd.	2,581,400	23,059,702
Evonik Industries AG	32,017	1,147,241	ASM Pacific Technology, Ltd.	66,900	681,406
Fraport AG Frankfurt Airport			Bank of East Asia, Ltd.	268,086	1,000,410
Services Worldwide	8,539	754,763	CK Asset Holdings, Ltd.	545,179	4,093,249
Fresenius Medical Care AG &			CK Hutchison Holdings, Ltd.	571,500	6,587,854
Co. KGaA	45,237	4,654,237	CK Infrastructure Holdings, Ltd.	153,000	1,212,284
Fresenius SE & Co. KGaA	87,415	6,420,914	CLP Holdings, Ltd.	347,500	4,070,132
Fuchs Petrolub SE Preference			Dairy Farm International		
Shares	14,455	807,910	Holdings, Ltd.	77,000	693,000
GEA Group AG	34,184	1,218,140	Galaxy Entertainment Group,		
Hannover Rueck SE	13,114	1,853,723	Ltd.	501,000	3,178,910
HeidelbergCement AG	30,954	2,420,360	Hang Lung Group, Ltd.	187,000	497,080
Henkel AG & Co. KGaA			Hang Lung Properties, Ltd.	478,000	934,632
Preference Shares	37,351	4,383,869	Hang Seng Bank, Ltd.	161,400	4,385,186
Henkel AG & Co. KGaA	22,168	2,354,666	Henderson Land Development		
HOCHTIEF AG	4,362	723,491	Co., Ltd.	288,579	1,451,211
HUGO BOSS AG	14,016	1,079,662	HK Electric Investments & HK		
Infineon Technologies AG	240,913	5,476,084	Electric Investments, Ltd. (a)	618,990	624,931
Innogy SE (d)	4,735	211,683	HKT Trust & HKT, Ltd.	821,000	1,128,955
Innogy SE (b)	27,779	1,179,297	Hong Kong & China Gas Co.,		
KION Group AG	15,135	930,648	Ltd.	1,950,350	3,873,333
KS AG	41,885	879,581	Hong Kong Exchanges &		
Lanxess AG	17,179	1,258,661	Clearing, Ltd.	254,005	7,271,290
Linde AG	39,215	9,278,169	Hongkong Land Holdings, Ltd.	254,900	1,687,438
MAN SE	7,275	791,334	Hysan Development Co., Ltd.	131,000	662,124
Merck KGaA	26,937	2,784,571	Jardine Matheson Holdings, Ltd.	46,800	2,936,700
METRO AG	32,391	507,899	Jardine Strategic Holdings, Ltd.	48,100	1,746,030
MTU Aero Engines AG	10,932	2,464,587	Kerry Properties, Ltd.	146,000	495,380
Muenchener			Li & Fung, Ltd.	1,624,000	363,200
Rueckversicherungs-Gesellschaft			Link REIT	457,500	4,504,898
AG in Muenchen	31,147	6,900,806	Melco Resorts & Entertainment,		
OSRAM Licht AG	22,044	877,196	Ltd. ADR.	57,123	1,208,152
Porsche Automobil Holding SE			MTR Corp., Ltd.	314,145	1,654,050
Preference Shares	32,050	2,159,111	New World Development Co.,		
ProSiebenSat.1 Media SE	51,152	1,329,069	Ltd.	1,361,077	1,857,698
Puma SE	1,799	888,054	NWS Holdings, Ltd.	356,810	705,877
QIAGEN NV (b)	48,340	1,830,389	PCCW, Ltd.	1,075,000	626,462
RWE AG	108,169	2,669,813	Power Assets Holdings, Ltd.	308,000	2,145,203
SAP SE	209,239	25,761,286	Sands China, Ltd.	530,800	2,404,741
Sartorius AG Preference Shares	7,616	1,236,668	Shangri-La Asia, Ltd.	272,000	404,616
Schaeffler AG Preference Shares	36,347	464,809	Sino Land Co., Ltd.	689,379	1,182,311
Siemens AG	163,007	20,890,954	SJM Holdings, Ltd.	457,000	422,840
Siemens Healthineers AG (b)(d)	32,376	1,424,278	Sun Hung Kai Properties, Ltd.	338,000	4,924,280
Symrise AG	25,854	2,360,912	Swire Pacific, Ltd. Class A	114,000	1,249,281

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Swire Properties, Ltd.	238,200	\$ 902,584	Snam SpA	491,323	\$ 2,048,140
Techtronic Industries Co., Ltd. . .	288,000	1,840,279	Telecom Italia SpA/Milano		
WH Group, Ltd. (d)	1,834,309	1,291,651	(b)(e)	2,467,700	1,499,039
Wharf Holdings, Ltd.	292,000	794,847	Telecom Italia SpA/Milano (e) . .	1,270,582	683,877
Wharf Real Estate Investment			Terna Rete Elettrica Nazionale		
Co., Ltd.	266,000	1,716,699	SpA	296,222	1,583,028
Wheelock & Co., Ltd.	174,000	1,044,013	UniCredit SpA	419,450	6,315,944
Yue Yuen Industrial Holdings,					
Ltd.	149,500	415,548			60,318,964
		<u>103,930,467</u>	JAPAN — 24.2%		
IRELAND — 0.6%			ABC-Mart, Inc. (a)	5,800	322,719
AerCap Holdings NV (b)	28,614	1,645,877	Acom Co., Ltd. (a)	91,400	368,545
AIB Group PLC	184,615	945,637	Aeon Co., Ltd. (a)	129,600	3,123,476
Bank of Ireland Group PLC (b) . .	193,711	1,483,844	AEON Financial Service Co.,		
CRH PLC	175,847	5,755,658	Ltd. (a)	20,500	424,673
James Hardie Industries PLC . . .	89,624	1,359,203	Aeon Mall Co., Ltd.	24,100	414,167
Kerry Group PLC Class A	33,613	3,718,701	AGC, Inc.	38,500	1,598,164
Paddy Power Betfair PLC	16,919	1,444,379	Air Water, Inc.	34,400	631,457
Ryanair Holdings PLC ADR (b) . . .	5,889	565,580	Aisin Seiki Co., Ltd.	34,700	1,689,404
Smurfit Kappa Group PLC	46,728	1,848,591	Ajinomoto Co., Inc.	101,100	1,736,106
		<u>18,767,470</u>	Alfresa Holdings Corp.	37,400	1,000,977
ISRAEL — 0.6%			Alps Electric Co., Ltd. (a)	42,400	1,077,311
Azrieli Group, Ltd.	10,695	549,427	Amada Holdings Co., Ltd.	73,000	779,584
Bank Hapoalim BM	235,198	1,723,138	ANA Holdings, Inc.	23,600	824,862
Bank Leumi Le-Israel BM.	316,526	2,088,295	Aozora Bank, Ltd.	27,800	993,688
Bezeq The Israeli			Asahi Group Holdings, Ltd.	76,300	3,308,337
Telecommunication Corp.,			Asahi Kasei Corp.	266,600	4,044,124
Ltd.	417,768	480,591	Asics Corp.	36,600	545,850
Check Point Software			Astellas Pharma, Inc.	399,300	6,967,580
Technologies, Ltd. (b)	28,110	3,307,704	Bandai Namco Holdings, Inc.	42,400	1,648,070
Elbit Systems, Ltd.	5,012	635,701	Bank of Kyoto, Ltd. (a)	12,500	652,595
Frutarom Industries, Ltd.	8,120	840,762	Benesse Holdings, Inc.	13,600	387,340
Israel Chemicals, Ltd.	150,124	916,548	Bridgestone Corp.	129,000	4,875,617
Mizrahi Tefahot Bank, Ltd.	33,833	592,882	Brother Industries, Ltd.	44,800	885,075
Nice, Ltd. (b)	13,541	1,532,402	Calbee, Inc.	15,100	497,196
Teva Pharmaceutical Industries,			Canon, Inc.	208,200	6,617,088
Ltd. ADR.	75,028	1,616,103	Casio Computer Co., Ltd. (a) . . .	37,900	619,627
Teva Pharmaceutical Industries,			Central Japan Railway Co.	30,500	6,353,216
Ltd.	129,045	2,829,536	Chiba Bank, Ltd.	134,000	915,473
		<u>17,113,089</u>	Chubu Electric Power Co., Inc. . .	126,300	1,910,873
ITALY — 1.9%			Chugai Pharmaceutical Co., Ltd. .	48,400	3,110,622
Assicurazioni Generali SpA	246,575	4,261,584	Chugoku Electric Power Co., Inc.		
Atlantia SpA	101,235	2,101,233	(a)	57,100	733,953
Davide Campari-Milano SpA	130,799	1,114,355	Coca-Cola Bottlers Japan		
Enel SpA.	1,731,629	8,873,795	Holdings, Inc. (a)	29,100	778,835
Eni SpA	541,047	10,232,030	Concordia Financial Group, Ltd. .	237,100	1,162,695
Ferrari NV.	25,993	3,580,636	Credit Saison Co., Ltd.	39,200	639,500
Intesa Sanpaolo SpA	3,170,169	8,104,412	CyberAgent, Inc.	21,600	1,150,504
Leonardo SpA	85,867	1,035,244	CYBERDYNE, Inc. (a)(b)	22,300	176,107
Luxottica Group SpA	36,429	2,476,114	Dai Nippon Printing Co., Ltd. . . .	50,000	1,163,006
Mediobanca Banca di Credito			Daicel Corp.	51,500	598,495
Finanziario SpA	127,025	1,269,430	Daifuku Co., Ltd.	20,600	1,050,086
Moncler SpA	37,404	1,611,799	Dai-ichi Life Holdings, Inc.	229,400	4,777,442
Pirelli & C SpA (b)(d)	89,601	752,229	Daiichi Sankyo Co., Ltd.	120,100	5,207,488
Poste Italiane SpA (d)	105,767	845,442	Daikin Industries, Ltd.	51,900	6,911,014
Prysmian SpA	49,827	1,160,953	Daito Trust Construction Co.,		
Recordati SpA	22,725	769,680	Ltd.	15,700	2,020,121
			Daiwa House Industry Co., Ltd. .	120,600	3,576,007

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Daiwa House REIT Investment Corp.	371	\$ 848,905	Japan Retail Fund Investment Corp. REIT	542	\$ 983,459
Daiwa Securities Group, Inc.	347,800	2,116,471	Japan Tobacco, Inc.	228,600	5,969,341
DeNA Co., Ltd.	27,200	480,613	JFE Holdings, Inc.	107,100	2,458,156
Denso Corp.	92,100	4,864,268	JGC Corp.	42,000	963,613
Dentsu, Inc.	47,700	2,213,136	JSR Corp.	42,300	789,878
Disco Corp.	6,500	1,088,436	JTEKT Corp.	49,700	727,659
Don Quijote Holdings Co., Ltd.	26,700	1,351,631	JXTG Holdings, Inc.	685,400	5,179,195
East Japan Railway Co.	64,100	5,956,557	Kajima Corp.	100,500	1,460,805
Eisai Co., Ltd.	53,100	5,170,454	Kakaku.com, Inc.	26,600	520,361
Electric Power Development Co., Ltd.	29,400	814,042	Kamigumi Co., Ltd.	20,000	440,903
FamilyMart UNY Holdings Co., Ltd.	13,300	1,385,209	Kaneka Corp.	9,800	452,965
FANUC Corp.	40,500	7,637,540	Kansai Electric Power Co., Inc.	147,800	2,229,004
Fast Retailing Co., Ltd.	12,600	6,425,074	Kansai Paint Co., Ltd. (a)	39,400	726,360
Fuji Electric Co., Ltd.	24,800	993,441	Kao Corp.	106,200	8,577,530
FUJIFILM Holdings Corp.	81,900	3,688,150	Kawasaki Heavy Industries, Ltd.	33,000	931,153
Fujitsu, Ltd.	42,400	3,022,146	KDDI Corp.	374,600	10,352,330
Fukuoka Financial Group, Inc.	33,800	929,920	Keihan Holdings Co., Ltd.	19,500	745,081
Hakuhodo DY Holdings, Inc.	47,300	829,941	Keikyu Corp. (a)	43,500	793,137
Hamamatsu Photonics KK.	31,600	1,258,881	Keio Corp.	23,300	1,275,926
Hankyu Hanshin Holdings, Inc.	45,700	1,621,438	Keisei Electric Railway Co., Ltd.	28,100	989,567
Hikari Tsushin, Inc.	4,900	968,913	Keyence Corp.	20,800	12,082,440
Hino Motors, Ltd.	49,600	543,227	Kikkoman Corp.	29,900	1,779,496
Hirose Electric Co., Ltd. (a)	6,510	711,839	Kintetsu Group Holdings Co., Ltd.	35,300	1,420,267
Hisamitsu Pharmaceutical Co., Inc.	13,200	1,012,211	Kirin Holdings Co., Ltd.	174,300	4,467,027
Hitachi Chemical Co., Ltd.	19,900	405,236	Kobayashi Pharmaceutical Co., Ltd.	10,700	787,534
Hitachi Construction Machinery Co., Ltd. (a)	24,800	829,687	Kobe Steel, Ltd.	62,900	559,308
Hitachi High-Technologies Corp.	15,800	544,588	Koito Manufacturing Co., Ltd.	23,100	1,517,155
Hitachi Metals, Ltd.	40,500	501,682	Komatsu, Ltd.	193,900	5,899,709
Hitachi, Ltd.	207,600	7,054,946	Konami Holdings Corp.	18,400	720,870
Honda Motor Co., Ltd.	344,600	10,433,415	Konica Minolta, Inc.	93,100	990,138
Hoshizaki Corp.	11,800	1,221,711	Kose Corp. (a)	6,500	1,238,940
Hoya Corp.	80,000	4,754,149	Kubota Corp.	208,500	3,544,601
Hulic Co., Ltd.	68,000	667,518	Kuraray Co., Ltd.	66,900	1,005,988
Idemitsu Kosan Co., Ltd.	30,500	1,613,813	Kurita Water Industries, Ltd.	23,800	693,560
IHI Corp.	30,200	1,144,614	Kyocera Corp.	67,600	4,058,916
Iida Group Holdings Co., Ltd. (a)	35,900	638,763	Kyowa Hakko Kirin Co., Ltd.	59,900	1,122,746
Inpex Corp.	222,600	2,776,988	Kyushu Electric Power Co., Inc.	82,000	989,761
Isetan Mitsukoshi Holdings, Ltd. (a)	68,300	838,830	Kyushu Railway Co.	36,500	1,111,855
Isuzu Motors, Ltd.	117,400	1,851,155	Lawson, Inc. (a)	12,000	731,082
ITOCHU Corp.	297,000	5,438,746	LINE Corp. (a)(b)	16,600	701,501
J Front Retailing Co., Ltd.	52,200	810,218	Lion Corp.	51,200	1,137,728
Japan Airlines Co., Ltd.	23,600	848,549	LIXIL Group Corp.	57,100	1,099,923
Japan Airport Terminal Co., Ltd.	8,200	373,236	M3, Inc.	88,400	2,006,385
Japan Exchange Group, Inc.	102,400	1,785,024	Mabuchi Motor Co., Ltd.	9,600	387,516
Japan Post Bank Co., Ltd.	90,900	1,074,778	Makita Corp.	47,100	2,359,458
Japan Post Holdings Co., Ltd.	337,400	4,016,065	Marubeni Corp.	338,600	3,100,268
Japan Prime Realty Investment Corp. REIT	191	681,032	Marui Group Co., Ltd. (a)	39,800	982,517
Japan Real Estate Investment Corp. REIT	292	1,532,174	Maruichi Steel Tube, Ltd.	10,400	339,235
			Mazda Motor Corp. (a)	127,000	1,525,096
			McDonald's Holdings Co. Japan, Ltd.	13,200	579,901
			Mebuki Financial Group, Inc.	181,300	627,291
			Medipal Holdings Corp.	38,600	805,745
			MELJI Holdings Co., Ltd.	26,200	1,759,968
			MINEBEA MITSUMI, Inc.	78,300	1,420,064

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MISUMI Group, Inc.	57,500	\$ 1,488,313	Nomura Real Estate Master		
Mitsubishi Chemical Holdings			Fund, Inc. REIT	818	\$ 1,117,697
Corp.	271,900	2,603,260	Nomura Research Institute, Ltd.	25,400	1,283,585
Mitsubishi Corp.	288,000	8,876,947	NSK, Ltd.	73,800	845,953
Mitsubishi Electric Corp.	386,400	5,294,991	NTT Data Corp.	134,900	1,868,184
Mitsubishi Estate Co., Ltd.	251,700	4,281,238	NTT DOCOMO, Inc.	280,700	7,549,751
Mitsubishi Gas Chemical Co.,			Obayashi Corp.	145,600	1,379,281
Inc.	35,900	764,556	Obic Co., Ltd.	13,100	1,239,820
Mitsubishi Heavy Industries,			Odakyu Electric Railway Co.,		
Ltd.	63,000	2,433,253	Ltd. (a)	63,400	1,500,367
Mitsubishi Materials Corp.	21,600	645,613	Oji Holdings Corp.	194,000	1,409,077
Mitsubishi Motors Corp.	136,100	960,974	Olympus Corp.	61,000	2,381,785
Mitsubishi Tanabe Pharma Corp.	49,200	822,996	Omron Corp.	40,500	1,711,494
Mitsubishi UFJ Financial Group,			Ono Pharmaceutical Co., Ltd.	79,400	2,247,401
Inc.	2,521,300	15,740,228	Oracle Corp. Japan	7,400	596,769
Mitsubishi UFJ Lease & Finance			Oriental Land Co., Ltd.	42,400	4,434,670
Co., Ltd.	81,700	481,202	ORIX Corp.	280,700	4,552,092
Mitsui & Co., Ltd.	352,200	6,265,089	Osaka Gas Co., Ltd.	76,100	1,484,682
Mitsui Chemicals, Inc.	42,100	1,053,010	Otsuka Corp.	22,600	843,633
Mitsui Fudosan Co., Ltd.	189,100	4,476,735	Otsuka Holdings Co., Ltd.	82,100	4,139,514
Mitsui OSK Lines, Ltd. (a)	27,400	799,674	Panasonic Corp.	462,800	5,392,576
Mizuho Financial Group, Inc.	5,169,900	9,021,210	Park24 Co., Ltd.	25,300	765,114
MS&AD Insurance Group			Pola Orbis Holdings, Inc.	20,800	759,959
Holdings, Inc.	100,400	3,353,591	Rakuten, Inc. (a)	182,000	1,395,304
Murata Manufacturing Co., Ltd.	37,400	5,750,680	Recruit Holdings Co., Ltd.	236,600	7,898,818
Nabtesco Corp.	24,000	638,112	Renesas Electronics Corp. (b).	191,400	1,196,408
Nagoya Railroad Co., Ltd.	36,000	891,878	Resona Holdings, Inc.	443,700	2,493,408
NEC Corp.	57,100	1,578,501	Ricoh Co., Ltd. (a).	135,700	1,457,534
Nexon Co., Ltd. (b)	87,800	1,147,889	Rinnai Corp.	7,700	587,067
NGK Insulators, Ltd.	53,200	877,729	Rohm Co., Ltd.	20,000	1,457,939
NGK Spark Plug Co., Ltd.	36,100	1,051,996	Ryohin Keikaku Co., Ltd.	5,000	1,487,873
NH Foods, Ltd.	21,000	775,587	Sankyo Co., Ltd.	9,200	360,030
Nidec Corp.	46,600	6,705,789	Santen Pharmaceutical Co., Ltd.	80,200	1,271,649
Nikon Corp.	67,200	1,263,125	SBI Holdings, Inc.	44,400	1,379,865
Nintendo Co., Ltd.	23,700	8,650,808	Secom Co., Ltd.	44,300	3,612,331
Nippon Building Fund, Inc.			Sega Sammy Holdings, Inc.	32,200	474,843
REIT	296	1,712,127	Seibu Holdings, Inc.	48,100	865,152
Nippon Electric Glass Co., Ltd.			Seiko Epson Corp. (a)	60,800	1,037,376
(a)	20,600	648,369	Sekisui Chemical Co., Ltd.	82,700	1,526,075
Nippon Express Co., Ltd.	15,800	1,037,707	Sekisui House, Ltd.	137,500	2,097,273
Nippon Paint Holdings Co., Ltd.			Seven & i Holdings Co., Ltd.	157,000	6,994,057
(a)	31,600	1,179,592	Seven Bank, Ltd. (a)	126,400	399,503
Nippon Prologis REIT, Inc.	331	655,385	SG Holdings Co., Ltd.	22,700	594,954
Nippon Steel & Sumitomo Metal			Sharp Corp.	34,800	707,428
Corp.	156,100	3,303,133	Shimadzu Corp.	49,500	1,551,437
Nippon Telegraph & Telephone			Shimamura Co., Ltd.	5,100	484,025
Corp.	144,000	6,506,211	Shimano, Inc.	15,400	2,482,493
Nippon Yusen KK	36,900	694,240	Shimizu Corp.	122,200	1,115,653
Nissan Chemical Corp.	28,300	1,494,916	Shin-Etsu Chemical Co., Ltd.	76,500	6,778,822
Nissan Motor Co., Ltd.	492,100	4,607,548	Shinsei Bank, Ltd.	30,900	505,184
Nisshin Seifun Group, Inc.	40,900	896,606	Shionogi & Co., Ltd.	58,300	3,810,531
Nissin Foods Holdings Co., Ltd.	14,700	1,010,758	Shiseido Co., Ltd.	78,900	6,112,084
Nitori Holdings Co., Ltd.	17,400	2,496,219	Shizuoka Bank, Ltd.	100,700	904,292
Nitto Denko Corp.	34,400	2,579,129	Showa Denko KK	28,300	1,562,187
NOK Corp.	19,900	341,814	Showa Shell Sekiyu KK	44,000	932,412
Nomura Holdings, Inc.	711,900	3,401,401	SMC Corp.	12,200	3,905,375
Nomura Real Estate Holdings,			SoftBank Group Corp.	176,100	17,782,867
Inc.	31,100	628,106			

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sohgo Security Services Co., Ltd.	15,700	\$ 690,421	Toppan Printing Co., Ltd.	57,000	\$ 915,834
Sompo Holdings, Inc.	69,500	2,960,871	Toray Industries, Inc.	302,600	2,273,796
Sony Corp.	270,600	16,595,498	Toshiba Corp. (b)	141,200	4,083,655
Sony Financial Holdings, Inc.	33,200	731,899	Tosoh Corp.	56,500	870,493
Stanley Electric Co., Ltd.	27,300	933,754	TOTO, Ltd. (a)	30,300	1,257,776
Start Today Co., Ltd.	43,000	1,302,285	Toyo Seikan Group Holdings, Ltd.	28,500	591,403
Subaru Corp.	131,600	4,031,941	Toyo Suisan Kaisha, Ltd.	18,300	709,702
SUMCO Corp. (a)	50,000	725,448	Toyoda Gosei Co., Ltd.	16,800	414,879
Sumitomo Chemical Co., Ltd.	328,000	1,920,324	Toyota Industries Corp.	31,900	1,887,291
Sumitomo Corp.	235,400	3,926,269	Toyota Motor Corp.	486,100	30,363,864
Sumitomo Dainippon Pharma Co., Ltd. (a)	37,000	849,875	Toyota Tsusho Corp.	46,300	1,748,708
Sumitomo Electric Industries, Ltd.	163,800	2,569,808	Trend Micro, Inc.	24,200	1,557,442
Sumitomo Heavy Industries, Ltd.	22,800	813,963	Tsuruha Holdings, Inc.	8,000	985,341
Sumitomo Metal Mining Co., Ltd.	46,500	1,631,809	Unicharm Corp.	86,000	2,845,340
Sumitomo Mitsui Financial Group, Inc.	287,400	11,603,789	United Urban Investment Corp. REIT	568	891,618
Sumitomo Mitsui Trust Holdings, Inc.	68,900	2,836,434	USS Co., Ltd.	43,500	807,690
Sumitomo Realty & Development Co., Ltd.	77,000	2,765,858	West Japan Railway Co.	35,800	2,496,560
Sumitomo Rubber Industries, Ltd. (a)	36,000	540,388	Yahoo! Japan Corp.	630,500	2,270,322
Sundrug Co., Ltd.	16,700	596,192	Yakult Honsha Co., Ltd.	22,700	1,860,607
Suntory Beverage & Food, Ltd.	28,800	1,219,598	Yamada Denki Co., Ltd. (a)	127,900	647,467
Suzuken Co., Ltd.	17,400	825,690	Yamaguchi Financial Group, Inc. (a)	39,000	425,074
Suzuki Motor Corp.	73,200	4,194,089	Yamaha Corp.	31,100	1,648,299
System Corp.	35,300	3,039,433	Yamaha Motor Co., Ltd.	57,100	1,601,122
T&D Holdings, Inc.	122,600	2,023,815	Yamato Holdings Co., Ltd. (a)	67,200	2,063,596
Taiheiyo Cement Corp.	23,800	746,991	Yamazaki Baking Co., Ltd.	30,000	600,607
Taisei Corp.	46,100	2,102,373	Yaskawa Electric Corp. (a)	49,200	1,461,901
Taisho Pharmaceutical Holdings Co., Ltd.	8,100	990,527	Yokogawa Electric Corp.	46,400	981,637
Taiyo Nippon Sanso Corp.	23,300	348,726	Yokohama Rubber Co., Ltd.	29,200	629,580
Takashimaya Co., Ltd.	26,500	447,713			753,817,414
Takeda Pharmaceutical Co., Ltd. (a)	150,600	6,445,099	LUXEMBOURG — 0.3%		
TDK Corp.	27,900	3,043,368	ArcelorMittal	141,650	4,409,308
Teijin, Ltd.	40,800	782,702	Eurofins Scientific SE	2,590	1,471,051
Temp Holdings Co., Ltd.	41,200	966,659	Millicom International Cellular SA SDR	14,562	835,909
Terumo Corp.	64,200	3,803,900	RTL Group SA	8,135	580,629
THK Co., Ltd.	26,100	664,535	SES SA	77,250	1,695,818
Tobu Railway Co., Ltd.	42,600	1,260,166	Tenaris SA	99,459	1,666,976
Toho Co., Ltd.	22,700	712,466			10,659,691
Toho Gas Co., Ltd.	17,900	680,006	MACAU — 0.0% (c)		
Tohoku Electric Power Co., Inc.	90,200	1,224,531	MGM China Holdings, Ltd.	260,800	413,286
Tokio Marine Holdings, Inc.	140,200	6,957,850	Wynn Macau, Ltd.	334,400	769,236
Tokyo Century Corp.	9,800	609,130			1,182,522
Tokyo Electric Power Co. Holdings, Inc. (b)	293,600	1,442,345	MEXICO — 0.0% (c)		
Tokyo Electron, Ltd.	33,100	4,548,937	Fresnillo PLC.	54,123	579,737
Tokyo Gas Co., Ltd.	81,600	2,006,145	NETHERLANDS — 4.6%		
Tokyo Tatemono Co., Ltd.	36,300	442,944	ABN AMRO Group NV (d)	90,456	2,463,765
Tokyu Corp.	104,500	1,911,793	Aegon NV	400,475	2,599,267
Tokyu Fudosan Holdings Corp.	98,200	684,724	Akzo Nobel NV	52,982	4,956,316
			ASML Holding NV	87,468	16,346,481
			EXOR NV	23,718	1,592,851
			Heineken Holding NV	24,623	2,230,769
			Heineken NV	54,202	5,084,294
			ING Groep NV	827,074	10,743,866

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Koninklijke Ahold Delhaize NV	260,134	\$ 5,967,374	SATS, Ltd.	163,600	\$ 625,017
Koninklijke DSM NV	38,519	4,082,059	Sembcorp Industries, Ltd.	177,900	402,321
Koninklijke KPN NV	723,653	1,909,667	Singapore Airlines, Ltd.	112,800	804,093
Koninklijke Philips NV	200,341	9,129,827	Singapore Exchange, Ltd.	152,600	823,114
Koninklijke Vopak NV	15,913	784,416	Singapore Press Holdings, Ltd. (a)	306,400	643,589
NN Group NV	68,204	3,044,383	Singapore Technologies Engineering, Ltd.	304,700	793,890
NXP Semiconductors NV	71,572	6,119,406	Singapore Telecommunications, Ltd.	1,726,300	4,093,543
Randstad NV	25,095	1,340,217	Suntec Real Estate Investment Trust	564,700	797,651
Royal Dutch Shell PLC Class A	977,976	33,624,055	United Overseas Bank, Ltd.	280,790	5,565,041
Royal Dutch Shell PLC Class B	797,255	27,956,459	UOL Group, Ltd.	89,832	452,990
Wolters Kluwer NV	61,305	3,822,324	Venture Corp., Ltd.	59,700	770,308
		<u>143,797,796</u>	Wilmar International, Ltd.	436,500	1,028,675
NEW ZEALAND — 0.2%					<u>38,159,270</u>
a2 Milk Co., Ltd. (b)	156,772	1,170,275	SOUTH AFRICA — 0.1%		
Auckland International Airport, Ltd.	220,061	1,064,993	Investec PLC	145,593	1,024,487
Fisher & Paykel Healthcare Corp., Ltd.	128,350	1,280,599	Mediclinic International PLC	74,531	416,954
Fletcher Building, Ltd. (b)	197,701	857,171			<u>1,441,441</u>
Meridian Energy, Ltd.	262,247	571,119	SPAIN — 2.8%		
Ryman Healthcare, Ltd.	94,456	876,675	ACS Actividades de Construccion y Servicios SA	52,416	2,233,121
Spark New Zealand, Ltd.	418,892	1,124,703	Aena SME SA (d)	13,724	2,383,093
		<u>6,945,535</u>	Amadeus IT Group SA	91,656	8,518,801
NORWAY — 0.8%			Banco Bilbao Vizcaya Argentaria SA (a)	1,410,793	8,996,109
Aker BP ASA	23,820	1,010,331	Banco de Sabadell SA	1,215,062	1,889,723
DNB ASA	207,246	4,358,292	Banco Santander SA	3,388,563	17,063,723
Equinor ASA	244,541	6,891,820	Bankia SA	238,631	936,002
Gjensidige Forsikring ASA	44,759	754,109	Bankinter SA	132,602	1,221,664
Marine Harvest ASA	91,941	2,128,802	CaixaBank SA	761,638	3,483,721
Norsk Hydro ASA	299,562	1,797,379	Enagas SA	44,589	1,204,120
Orkla ASA	171,196	1,445,537	Endesa SA	62,824	1,357,973
Schibsted ASA Class B	19,596	678,604	Ferrovial SA	103,505	2,148,349
Telenor ASA	154,143	3,011,574	Grifols SA	64,388	1,814,324
Yara International ASA	37,661	1,848,526	Iberdrola SA	1,260,354	9,278,202
		<u>23,924,974</u>	Industria de Diseno Textil SA (a).	227,638	6,903,521
PORTUGAL — 0.2%			Mapfre SA	197,962	621,278
EDP - Energias de Portugal SA	556,669	2,054,802	Naturgy Energy Group SA	70,605	1,928,000
Galp Energia SGPS SA	108,999	2,163,633	Red Electrica Corp. SA	93,526	1,959,693
Jeronimo Martins SGPS SA	58,599	863,376	Repsol SA	285,615	5,694,346
		<u>5,081,811</u>	Siemens Gamesa Renewable Energy SA (a)(b)	43,464	550,269
SINGAPORE — 1.2%			Telefonica SA	989,942	7,839,454
Ascendas Real Estate Investment Trust	512,350	989,940			<u>88,025,486</u>
CapitaLand Commercial Trust REIT	620,838	808,791	SWEDEN — 2.7%		
CapitaLand Mall Trust REIT	528,100	858,039	Alfa Laval AB	64,827	1,756,770
CapitaLand, Ltd.	544,400	1,342,722	Assa Abloy AB Class B	211,013	4,238,910
City Developments, Ltd.	90,700	604,733	Atlas Copco AB Class A	141,606	4,079,460
ComfortDelGro Corp., Ltd.	469,500	834,987	Atlas Copco AB Class B	85,079	2,268,754
DBS Group Holdings, Ltd.	375,413	7,168,387	Boliden AB	56,888	1,585,766
Genting Singapore, Ltd.	1,313,300	1,018,844	Electrolux AB Class B	46,560	1,026,150
Golden Agri-Resources, Ltd.	1,326,600	242,727	Epiroc AB Class A (b)	133,225	1,487,568
Jardine Cycle & Carriage, Ltd.	17,233	403,472	Epiroc AB Class B (b)	77,417	796,525
Keppel Corp., Ltd.	305,800	1,557,703			
Oversea-Chinese Banking Corp., Ltd.	660,326	5,528,693			

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Essity AB Class B	128,689	\$ 3,232,708	Schindler Holding AG (e)	8,500	\$ 2,128,481
Hennes & Mauritz AB Class B (a)	181,379	3,349,715	Schindler Holding AG (e)	3,865	936,970
Hexagon AB Class B	52,932	3,100,973	SGS SA	1,133	2,997,207
Husqvarna AB Class B	80,679	686,749	Sika AG	27,205	3,979,929
ICA Gruppen AB (a)	18,803	596,236	Sonova Holding AG	11,265	2,252,308
Industrivarden AB Class C	37,373	829,979	STMicroelectronics NV	144,177	2,624,122
Investor AB Class B	96,180	4,441,722	Straumann Holding AG	2,242	1,693,894
Kinnevik AB Class B	50,950	1,541,700	Swatch Group AG (e)	6,532	2,609,991
L E Lundbergforetagen AB Class B	17,802	599,726	Swatch Group AG (e)	10,619	831,648
Lundin Petroleum AB	39,977	1,529,278	Swiss Life Holding AG (b)	7,413	2,823,133
Nordea Bank AB	635,956	6,926,494	Swiss Prime Site AG (b)	15,174	1,299,452
Sandvik AB	238,179	4,224,884	Swiss Re AG	66,849	6,200,368
Securitas AB Class B	67,661	1,177,365	Swisscom AG	5,624	2,564,424
Skandinaviska Enskilda Banken AB Class A	349,102	3,895,660	Temenos AG (b)	12,192	1,987,066
Skanska AB Class B	76,035	1,492,366	UBS Group AG (b)	823,376	13,065,446
SKF AB Class B	79,713	1,571,726	Vifor Pharma AG	9,918	1,727,629
Svenska Handelsbanken AB Class A	323,167	4,079,015	Zurich Insurance Group AG	31,656	10,052,919
Swedbank AB Class A	191,023	4,731,971			271,118,815
Swedish Match AB	37,972	1,942,750	UNITED ARAB EMIRATES		
Tele2 AB Class B	82,824	996,511	— 0.0% (c)		
Telefonaktiebolaget LM Ericsson Class B	645,564	5,725,958	NMC Health PLC	22,393	991,102
Telia Co. AB	599,675	2,752,523	UNITED KINGDOM —		
Volvo AB Class B	328,771	5,807,800	15.3%		
		82,473,712	3i Group PLC	199,746	2,451,625
SWITZERLAND — 8.7%			Admiral Group PLC	40,811	1,106,967
ABB, Ltd.	389,794	9,254,016	Anglo American PLC	220,704	4,958,948
Adecco Group AG	35,541	1,875,290	Ashtead Group PLC	105,546	3,354,219
Baloise Holding AG	9,710	1,488,111	Associated British Foods PLC	77,607	2,317,557
Barry Callebaut AG	416	792,138	AstraZeneca PLC	269,928	20,989,730
Chocoladefabriken Lindt & Spruengli AG (e)	230	1,619,984	Auto Trader Group PLC (d)	214,519	1,249,334
Chocoladefabriken Lindt & Spruengli AG (e)	22	1,813,063	Aviva PLC	842,575	5,378,428
Cie Financiere Richemont SA	109,080	8,933,661	Babcock International Group PLC	62,625	590,446
Clariant AG (b)	42,087	1,100,432	BAE Systems PLC	668,868	5,493,349
Coca-Cola HBC AG (b)	42,516	1,448,725	Barclays PLC	3,621,393	8,112,269
Credit Suisse Group AG (b)	541,199	8,172,282	Barratt Developments PLC	214,149	1,583,409
Dufry AG (a)(b)	6,987	791,474	Berkeley Group Holdings PLC	27,055	1,297,990
EMS-Chemie Holding AG	1,763	1,055,851	BP PLC	4,244,463	32,617,698
Ferguson PLC	49,757	4,227,296	British American Tobacco PLC	488,592	22,838,577
Geberit AG	7,824	3,646,074	British Land Co. PLC REIT	206,542	1,661,295
Givaudan SA	1,939	4,789,933	BT Group PLC	1,797,641	5,281,512
Glencore PLC (b)	2,438,914	10,549,602	Bunzl PLC	73,223	2,304,087
Julius Baer Group, Ltd. (b)	47,546	2,390,442	Burberry Group PLC	90,835	2,386,835
Kuehne + Nagel International AG	11,324	1,802,705	Carnival PLC	37,646	2,338,755
LafargeHolcim, Ltd. (b)	100,537	4,986,709	Centrica PLC	1,222,570	2,469,558
Lonza Group AG (b)	15,642	5,364,527	CNH Industrial NV	222,232	2,671,567
Nestle SA	661,369	55,398,456	Coca-Cola European Partners PLC (e)	7,000	318,290
Novartis AG	461,031	39,835,193	Coca-Cola European Partners PLC (e)	38,766	1,756,041
Pargesa Holding SA	8,029	648,123	Compass Group PLC	340,191	7,568,259
Partners Group Holding AG	3,750	2,988,713	ConvaTec Group PLC (d)	276,322	837,425
Roche Holding AG	149,431	36,371,028	Croda International PLC	28,934	1,962,786
			DCC PLC	18,891	1,715,814
			Diageo PLC	524,689	18,603,955
			Direct Line Insurance Group PLC	308,744	1,304,078

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
easyJet PLC	35,408	\$ 606,724	Sky PLC	220,447	\$ 4,970,422
Experian PLC.	193,408	4,969,870	Smith & Nephew PLC	185,599	3,387,214
Fiat Chrysler Automobiles NV			Smiths Group PLC	83,413	1,626,726
(b)	227,174	3,995,934	SSE PLC.	208,013	3,108,631
G4S PLC.	337,308	1,064,477	St James's Place PLC.	111,941	1,669,973
GlaxoSmithKline PLC	1,056,716	21,177,259	Standard Chartered PLC	581,781	4,828,184
GVC Holdings PLC.	121,153	1,451,134	Standard Life Aberdeen PLC	550,222	2,194,884
Hammerson PLC REIT.	169,641	1,010,313	Taylor Wimpey PLC	727,290	1,629,389
Hargreaves Lansdown PLC	62,731	1,828,327	Tesco PLC.	2,035,138	6,364,102
HSBC Holdings PLC	4,263,958	37,243,644	Travis Perkins PLC	54,867	762,358
Imperial Brands PLC	198,644	6,919,002	Unilever NV	329,321	18,346,909
Informa PLC	265,450	2,638,431	Unilever PLC.	260,743	14,335,319
InterContinental Hotels Group			United Utilities Group PLC	143,593	1,318,257
PLC	37,260	2,322,549	Vodafone Group PLC.	5,701,682	12,231,029
International Consolidated			Weir Group PLC	50,739	1,166,510
Airlines Group SA.	119,045	1,023,480	Whitbread PLC.	39,901	2,454,391
Intertek Group PLC.	34,378	2,237,944	Wm Morrison Supermarkets		
ITV PLC.	758,375	1,561,071	PLC	494,784	1,673,708
J Sainsbury PLC	389,363	1,633,935	WPP PLC	270,506	3,966,710
John Wood Group PLC.	144,076	1,449,699			<u>476,929,294</u>
Johnson Matthey PLC	40,228	1,868,601	TOTAL COMMON STOCKS		
Kingfisher PLC	474,487	1,596,387	(Cost \$2,740,510,777)		<u>3,065,972,652</u>
Land Securities Group PLC					
REIT	162,814	1,875,613	RIGHTS — 0.0% (c)		
Legal & General Group PLC	1,274,997	4,359,493	AUSTRALIA — 0.0% (c)		
Lloyds Banking Group PLC.	15,412,787	11,912,700	Harvey Norman Holdings, Ltd.		
London Stock Exchange Group			(expiring 10/15/18) (a) (b)		
PLC	67,062	4,010,557	(Cost \$0)	6,329	3,663
Marks & Spencer Group PLC.	337,505	1,271,076			
Meggitt PLC	167,696	1,238,626	SHORT-TERM INVESTMENTS — 1.6%		
Melrose Industries PLC	1,026,167	2,675,007	State Street Institutional		
Merlin Entertainments PLC (d).	167,876	876,550	U.S. Government Money		
Micro Focus International PLC.	25,294	471,515	Market Fund, Class G Shares		
Micro Focus International PLC			2.01% (f) (g).	28,677,805	28,677,805
ADR (a)	63,206	1,168,047	State Street Navigator Securities		
Mondi PLC	75,935	2,083,444	Lending Government Money		
National Grid PLC.	699,398	7,217,961	Market Portfolio (f) (h)	21,174,822	21,174,822
Next PLC	30,741	2,202,423			
Pearson PLC	171,114	1,985,956	TOTAL SHORT-TERM INVESTMENTS		
Persimmon PLC	68,081	2,099,671	(Cost \$49,852,627).		<u>49,852,627</u>
Prudential PLC.	553,758	12,705,840	TOTAL INVESTMENTS — 100.0%		
Randgold Resources, Ltd.	21,146	1,502,861	(Cost \$2,790,363,404).		<u>3,115,828,942</u>
Reckitt Benckiser Group PLC	140,257	12,832,410	OTHER ASSETS IN EXCESS OF		
RELX PLC (e)	222,852	4,696,259	LIABILITIES — 0.0%		<u>529,714</u>
RELX PLC (e)	189,870	3,990,561	NET ASSETS — 100.0%		<u>\$ 3,116,358,656</u>
Rio Tinto PLC	253,775	12,840,285			
Rio Tinto, Ltd.	85,450	4,869,524			
Rolls-Royce Holdings PLC (b)	350,875	4,517,932			
Royal Bank of Scotland Group					
PLC	1,010,414	3,294,075			
Royal Mail PLC	191,233	1,189,779			
RSA Insurance Group PLC	212,803	1,595,658			
Sage Group PLC.	224,651	1,717,894			
Schroders PLC	25,234	1,018,453			
Segro PLC REIT.	208,711	1,735,897			
Severn Trent PLC	53,107	1,280,509			
Shire PLC ADR	3,274	593,478			
Shire PLC	181,530	10,944,940			

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

- (a) All or a portion of the shares of the security are on loan at September 30, 2018. ADR = American Depositary Receipt
REIT = Real Estate Investment Trust
SDR = Swedish Depositary Receipt
- (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 0.6% of net assets as of September 30, 2018, 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) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at September 30, 2018.
- (h) Investment of cash collateral for securities loaned.

At September 30, 2018, 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)	507	12/21/2018	\$49,585,016	\$50,078,925	\$493,909

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 209,110,612	\$—	\$—	\$ 209,110,612
Austria	7,397,519	—	—	7,397,519
Belgium	30,990,460	—	—	30,990,460
Chile	1,016,500	—	—	1,016,500
China	4,816,958	—	—	4,816,958
Denmark	51,580,550	—	—	51,580,550
Finland	32,701,924	—	—	32,701,924
France	334,298,394	—	—	334,298,394
Germany	288,801,145	—	—	288,801,145
Hong Kong	103,930,467	—	—	103,930,467
Ireland	18,767,470	—	—	18,767,470
Israel	17,113,089	—	—	17,113,089
Italy	60,318,964	—	—	60,318,964
Japan	753,817,414	—	—	753,817,414
Luxembourg	10,659,691	—	—	10,659,691
Macau	1,182,522	—	—	1,182,522
Mexico	579,737	—	—	579,737
Netherlands	143,797,796	—	—	143,797,796
New Zealand	6,945,535	—	—	6,945,535
Norway	23,924,974	—	—	23,924,974
Portugal	5,081,811	—	—	5,081,811
Singapore	38,159,270	—	—	38,159,270
South Africa	1,441,441	—	—	1,441,441

See accompanying notes to schedules of investments.

State Street International Developed Equity Index Portfolio
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Spain	\$ 88,025,486	\$—	\$—	\$ 88,025,486
Sweden	82,473,712	—	—	82,473,712
Switzerland	271,118,815	—	—	271,118,815
United Arab Emirates	991,102	—	—	991,102
United Kingdom	476,929,294	—	—	476,929,294
Rights				
Australia	3,663	—	—	3,663
Short-Term Investments	49,852,627	—	—	49,852,627
TOTAL INVESTMENTS	<u>\$3,115,828,942</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,115,828,942</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	493,909	—	—	493,909
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,116,322,851</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,116,322,851</u>

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

Affiliate Table

	Number of Shares Held		Value at 12/31/17	Cost of Purchases	Proceeds from		Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Value at 9/30/18	Dividend Income	Capital Gains Distributions
	at 12/31/17	at 9/30/18			Shares Sold	Shares Sold			at 9/30/18	at 9/30/18			
State Street Institutional													
U.S. Government Money													
Market Fund, Class G Shares	18,151,852		\$18,151,852	\$ 491,898,097	\$ 481,372,144	\$—	\$—	28,677,805	\$28,677,805	\$ 395,864	\$—	\$—	\$—
State Street Navigator Securities													
Lending Government Money													
Market Portfolio	15,887,666		15,887,666	575,241,889	569,954,733	—	—	21,174,822	21,174,822	640,783	—	—	—
Total			<u>\$34,039,518</u>	<u>\$1,067,139,986</u>	<u>\$1,051,326,877</u>	<u>\$—</u>	<u>\$—</u>	<u>\$49,852,627</u>	<u>\$49,852,627</u>	<u>\$1,036,647</u>	<u>\$—</u>	<u>\$—</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 19.9%		
State Street Equity 500 Index II Portfolio	3,174,680	\$ 45,874,127
State Street Small/Mid Cap Equity Index Portfolio	647,013	8,663,510
		<u>54,537,637</u>
DOMESTIC FIXED INCOME — 46.8%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	532,198	19,185,738
SPDR Portfolio Short Term Corporate Bond ETF	362,791	10,949,032
SPDR Portfolio Short Term Treasury ETF (b)	1,470,075	43,286,358
State Street Aggregate Bond Index Portfolio	5,676,239	54,775,706
		<u>128,196,834</u>
INFLATION LINKED — 18.0%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,595,892	49,295,989
INTERNATIONAL EQUITY — 10.1%		
State Street Global Equity ex-U.S. Index Portfolio	2,619,288	27,502,522
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	290,095	13,799,819
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS (Cost \$272,026,691)		
		<u>273,332,801</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 7.7%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c)(d)	1,275,038	\$ 1,275,038
State Street Navigator Securities Lending Government Money Market Portfolio (c)(e)	19,901,459	19,901,459
TOTAL SHORT-TERM INVESTMENTS (Cost \$21,176,497)		
		<u>\$ 21,176,497</u>
TOTAL INVESTMENTS—107.5% (Cost \$293,203,188)		
		<u>294,509,298</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(7.5)%		
		<u>(20,489,036)</u>
NET ASSETS—100.0%		
		<u>\$ 274,020,262</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2018.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- (e) 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 September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$ 54,537,637	\$—	\$—	\$ 54,537,637
Domestic Fixed Income	128,196,834	—	—	128,196,834
Inflation Linked	49,295,989	—	—	49,295,989
International Equity	27,502,522	—	—	27,502,522
Real Estate	13,799,819	—	—	13,799,819
Short-Term Investments	21,176,497	—	—	21,176,497
TOTAL INVESTMENTS	<u>\$294,509,298</u>	<u>\$—</u>	<u>\$—</u>	<u>\$294,509,298</u>

See accompanying notes to schedules of investments.

State Street Target Retirement Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	1,261,325	\$ 24,330,959	\$ 29,821,915	\$ 4,311,555	\$ (175,139)	\$ (370,191)	2,595,892	\$ 49,295,989	\$ 430,967	\$—
SPDR Bloomberg Barclays High Yield Bond ETF	257,521	9,456,171	13,143,114	3,169,618	(6,051)	(237,878)	532,198	19,185,738	491,672	—
SPDR Dow Jones Global Real Estate ETF	138,619	6,775,697	8,681,216	1,347,219	(89,722)	(220,153)	290,095	13,799,819	293,595	—
SPDR Portfolio Short Term Corporate Bond ETF	177,386	5,396,082	7,219,081	1,604,466	(20,560)	(41,105)	362,791	10,949,032	111,321	—
SPDR Portfolio Short Term Treasury ETF	714,687	21,351,060	26,198,404	3,828,979	(127,047)	(307,080)	1,470,075	43,286,358	380,546	—
State Street Aggregate Bond Index Portfolio	2,706,569	27,065,687	33,213,641	4,211,846	(235,675)	(1,056,101)	5,676,239	54,775,706	702,868	—
State Street Equity 500 Index II Portfolio	1,722,843	22,517,564	27,319,414	7,023,239	1,369,338	1,691,050	3,174,680	45,874,127	—	—
State Street Global Equity ex-U.S. Index Portfolio	1,271,615	13,746,163	16,551,907	2,068,528	399,175	(1,126,195)	2,619,288	27,502,522	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	1,512,269	1,512,269	144,959,402	145,196,633	—	—	1,275,038	1,275,038	23,119	—
State Street Navigator Securities Lending Government Money Market Portfolio	—	—	213,456,813	193,555,354	—	—	19,901,459	19,901,459	133,177	—
State Street Small/Mid Cap Equity Index Portfolio	350,686	4,243,297	4,950,100	1,115,021	254,030	331,104	647,013	8,663,510	—	—
Total		<u>\$136,394,949</u>	<u>\$525,515,007</u>	<u>\$367,432,458</u>	<u>\$1,368,349</u>	<u>\$(1,336,549)</u>		<u>\$294,509,298</u>	<u>\$2,567,265</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2015 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 21.8%		
State Street Equity 500 Index II Portfolio	3,484,546	\$ 50,351,691
State Street Small/Mid Cap Equity Index Portfolio	652,919	8,742,585
		<u>59,094,276</u>
DOMESTIC FIXED INCOME — 41.8%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	527,440	19,014,212
SPDR Portfolio Short Term Corporate Bond ETF	246,860	7,450,235
SPDR Portfolio Short Term Treasury ETF (b)	993,918	29,265,916
State Street Aggregate Bond Index Portfolio	5,970,629	57,616,567
		<u>113,346,930</u>
INFLATION LINKED — 19.9%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,835,238	53,841,170
INTERNATIONAL EQUITY — 11.3%		
State Street Global Equity ex-U.S. Index Portfolio	2,905,319	30,505,851
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	286,837	13,644,836
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS (Cost \$266,761,365)		
		<u>270,433,063</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 7.1%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c)(d)	530,395	\$ 530,395
State Street Navigator Securities Lending Government Money Market Portfolio (c)(e)	18,739,676	18,739,676
TOTAL SHORT-TERM INVESTMENTS (Cost \$19,270,071)		
		<u>\$ 19,270,071</u>
TOTAL INVESTMENTS—106.9% (Cost \$286,031,436)		
		<u>289,703,134</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(6.9)%		
		<u>(18,583,134)</u>
NET ASSETS—100.0%		
		<u>\$ 271,120,000</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2018.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- (e) 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 September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$ 59,094,276	\$—	\$—	\$ 59,094,276
Domestic Fixed Income	113,346,930	—	—	113,346,930
Inflation Linked	53,841,170	—	—	53,841,170
International Equity	30,505,851	—	—	30,505,851
Real Estate	13,644,836	—	—	13,644,836
Short-Term Investments	19,270,071	—	—	19,270,071
TOTAL INVESTMENTS	<u>\$289,703,134</u>	<u>\$—</u>	<u>\$—</u>	<u>\$289,703,134</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2015 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,695,928	\$ 52,004,451	\$ 13,605,109	\$ 10,871,465	\$ (381,280)	\$ (515,645)	2,835,238	\$ 53,841,170	\$ 700,461	\$—
SPDR Bloomberg Barclays High Yield Bond ETF	471,983	17,331,216	12,031,578	9,976,821	(214,819)	(156,942)	527,440	19,014,212	711,372	—
SPDR Dow Jones Global Real Estate ETF	253,572	12,394,599	4,533,529	2,921,216	(95,493)	(266,583)	286,837	13,644,836	364,230	—
SPDR Portfolio Short Term Corporate Bond ETF	162,611	4,946,627	5,233,699	2,681,394	(34,156)	(14,541)	246,860	7,450,235	93,278	—
SPDR Portfolio Short Term Treasury ETF	645,897	19,295,979	13,844,910	3,517,828	(79,449)	(277,696)	993,918	29,265,916	315,792	—
State Street Aggregate Bond Index Portfolio	5,447,111	54,471,108	15,330,127	10,015,197	(485,018)	(1,684,453)	5,970,629	57,616,567	1,109,916	—
State Street Equity 500 Index II Portfolio	3,712,837	48,526,773	12,237,032	15,799,173	2,689,911	2,697,148	3,484,546	50,351,691	—	—
State Street Global Equity ex-U.S. Index Portfolio	2,782,326	30,076,951	8,067,300	6,630,844	1,141,251	(2,148,807)	2,905,319	30,505,851	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	959,567	959,567	57,170,653	57,599,825	—	—	530,395	530,395	7,169	—
State Street Navigator Securities Lending Government Money Market Portfolio	—	—	180,614,432	161,874,756	—	—	18,739,676	18,739,676	141,051	—
State Street Small/Mid Cap Equity Index Portfolio	648,841	7,850,978	1,770,000	1,800,000	322,311	599,296	652,919	8,742,585	—	—
Total		<u>\$247,858,249</u>	<u>\$324,438,369</u>	<u>\$283,688,519</u>	<u>\$2,863,258</u>	<u>\$(1,768,223)</u>		<u>\$289,703,134</u>	<u>\$3,443,269</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2020 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 29.6%		
State Street Equity 500 Index II Portfolio	15,197,818	\$ 219,608,474
State Street Small/Mid Cap Equity Index Portfolio	3,401,867	45,551,000
		<u>265,159,474</u>
DOMESTIC FIXED INCOME — 32.4%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	1,585,155	57,144,838
SPDR Portfolio Long Term Treasury ETF (b)	277,858	9,391,600
State Street Aggregate Bond Index Portfolio	23,200,729	223,887,035
		<u>290,423,473</u>
INFLATION LINKED — 16.8%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	7,545,908	143,296,793
SPDR Bloomberg Barclays TIPS ETF	123,259	6,713,918
		<u>150,010,711</u>
INTERNATIONAL EQUITY — 16.5%		
State Street Global Equity ex-U.S. Index Portfolio	14,104,281	148,094,950
REAL ESTATE — 4.4%		
SPDR Dow Jones Global Real Estate ETF	829,634	39,465,689
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$860,648,145)		<u>893,154,297</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 6.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c)(d)	1,422,844	\$ 1,422,844
State Street Navigator Securities Lending Government Money Market Portfolio (c)(e)	53,963,468	53,963,468
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$55,386,311)		<u>\$ 55,386,312</u>
TOTAL INVESTMENTS—105.9%		
(Cost \$916,034,456)		<u>948,540,609</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(5.9)%		
		<u>(52,775,416)</u>
NET ASSETS—100.0%		
		<u>\$ 895,765,193</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2018.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- (e) 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 September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$265,159,474	\$—	\$—	\$265,159,474
Domestic Fixed Income	290,423,473	—	—	290,423,473
Inflation Linked	150,010,711	—	—	150,010,711
International Equity	148,094,950	—	—	148,094,950
Real Estate	39,465,689	—	—	39,465,689
Short-Term Investments	55,386,312	—	—	55,386,312
TOTAL INVESTMENTS	<u>\$948,540,609</u>	<u>\$—</u>	<u>\$—</u>	<u>\$948,540,609</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2020 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	4,622,893	\$ 89,175,606	\$ 63,316,820	\$ 7,244,555	\$ (312,131)	\$ (1,638,947)	7,545,908	\$143,296,793	\$1,538,332	\$—
SPDR Bloomberg Barclays High Yield Bond ETF	1,266,946	46,522,257	21,163,775	9,615,046	39,639	(965,787)	1,585,155	57,144,838	1,939,681	—
SPDR Bloomberg Barclays TIPS ETF	413,971	23,285,869	4,411,005	20,417,737	(473,532)	(91,687)	123,259	6,713,918	374,126	—
SPDR Dow Jones Global Real Estate ETF	636,734	31,123,558	13,588,616	4,394,805	(246,370)	(605,310)	829,634	39,465,689	948,385	—
SPDR Portfolio Long Term Treasury ETF	382,227	13,985,686	3,731,777	7,292,708	(162,627)	(870,528)	277,858	9,391,600	228,876	—
State Street Aggregate Bond Index Portfolio	19,384,934	193,849,339	54,887,218	17,237,833	(810,335)	(6,801,354)	23,200,729	223,887,035	3,950,240	—
State Street Equity 500 Index II Portfolio	15,046,398	196,656,415	43,812,075	43,145,944	8,467,700	13,818,228	15,197,818	219,608,474	—	—
State Street Global Equity ex-U.S. Index Portfolio	12,706,587	137,358,201	34,661,990	19,500,421	3,796,608	(8,221,428)	14,104,281	148,094,950	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	5,094,506	5,094,506	145,242,525	148,914,187	—	—	1,422,844	1,422,844	24,290	—
State Street Navigator Securities Lending Government Money Market Portfolio	—	—	487,535,525	433,572,057	—	—	53,963,468	53,963,468	257,808	—
State Street Small/Mid Cap Equity Index Portfolio	3,453,558	41,788,055	8,574,981	9,516,989	2,105,831	2,599,122	3,401,867	45,551,000	—	—
Total		<u>\$778,839,492</u>	<u>\$880,926,307</u>	<u>\$720,852,282</u>	<u>\$12,404,783</u>	<u>\$(2,777,691)</u>		<u>\$948,540,609</u>	<u>\$9,261,738</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2025 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 38.4%		
State Street Equity 500 Index II Portfolio	22,855,445	\$ 330,261,172
State Street Small/Mid Cap Equity Index Portfolio	6,015,343	80,545,439
		<u>410,806,611</u>
DOMESTIC FIXED INCOME — 28.5%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	1,782,066	64,243,479
SPDR Portfolio Long Term Treasury ETF (b)	1,908,957	64,522,747
State Street Aggregate Bond Index Portfolio	18,291,271	176,510,766
		<u>305,276,992</u>
INFLATION LINKED — 8.1%		
SPDR Bloomberg Barclays TIPS ETF (b)	1,593,152	86,778,990
INTERNATIONAL EQUITY — 22.7%		
State Street Global Equity ex-U.S. Index Portfolio	23,195,519	243,552,950
REAL ESTATE — 1.9%		
SPDR Dow Jones Global Real Estate ETF	424,372	20,187,376
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$1,011,074,192)		<u>1,066,602,919</u>
SHORT-TERM INVESTMENTS — 5.9%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c)(d)	2,558,345	2,558,345

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Government Money Market Portfolio (c)(e)	60,277,978	\$ 60,277,978
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$62,836,323)		<u>\$ 62,836,323</u>
TOTAL INVESTMENTS—105.5%		
(Cost \$1,073,910,515)		<u>1,129,439,242</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(5.5)%		
		<u>(59,066,646)</u>
NET ASSETS—100.0%		
		<u><u>\$ 1,070,372,596</u></u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2018.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- (e) 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 September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$ 410,806,611	\$—	\$—	\$ 410,806,611
Domestic Fixed Income	305,276,992	—	—	305,276,992
Inflation Linked	86,778,990	—	—	86,778,990
International Equity	243,552,950	—	—	243,552,950
Real Estate	20,187,376	—	—	20,187,376
Short-Term Investments	62,836,323	—	—	62,836,323
TOTAL INVESTMENTS	<u><u>\$1,129,439,242</u></u>	<u><u>\$—</u></u>	<u><u>\$—</u></u>	<u><u>\$1,129,439,242</u></u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2025 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF	1,359,223	\$ 49,910,669	\$ 25,625,859	\$ 10,300,668	\$ (27,615)	\$ (964,766)	1,782,066	\$ 64,243,479	\$2,129,337	\$—
SPDR Bloomberg Barclays TIPS ETF.	1,036,247	58,288,894	33,491,838	2,705,701	(97,092)	(2,198,949)	1,593,152	86,778,990	1,674,085	—
SPDR Dow Jones Global Real Estate ETF.	256,072	12,516,799	8,982,932	1,000,063	(61,335)	(250,957)	424,372	20,187,376	432,732	—
SPDR Portfolio Long Term Treasury ETF	1,548,775	56,669,677	20,873,774	8,289,413	(1,131,611)	(3,599,680)	1,908,957	64,522,747	1,109,570	—
State Street Aggregate Bond Index Portfolio	12,478,413	124,784,128	63,380,421	6,596,861	(226,485)	(4,830,437)	18,291,271	176,510,766	2,768,623	—
State Street Equity 500 Index II Portfolio	20,090,344	262,580,800	80,506,909	44,375,843	8,708,311	22,840,995	22,855,445	330,261,172	—	—
State Street Global Equity ex-U.S. Index Portfolio	18,474,392	199,708,175	68,082,857	17,084,097	3,472,556	(10,626,541)	23,195,519	243,552,950	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,186,781	2,186,781	177,122,561	176,750,997	—	—	2,558,345	2,558,345	39,944	—
State Street Navigator Securities Lending Government Money Market Portfolio	—	—	463,101,189	402,823,211	—	—	60,277,978	60,277,978	277,993	—
State Street Small/Mid Cap Equity Index Portfolio	5,428,619	<u>65,686,288</u>	<u>19,309,567</u>	<u>12,234,820</u>	<u>2,673,241</u>	<u>5,111,163</u>	6,015,343	<u>80,545,439</u>	—	—
Total		<u>\$832,332,211</u>	<u>\$960,477,907</u>	<u>\$682,161,674</u>	<u>\$13,309,970</u>	<u>\$ 5,480,828</u>		<u>\$1,129,439,242</u>	<u>\$8,432,284</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2030 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 44.3%		
State Street Equity 500 Index II Portfolio	24,384,133	\$ 352,350,728
State Street Small/Mid Cap Equity Index Portfolio	7,575,584	101,437,063
		<u>453,787,791</u>
DOMESTIC FIXED INCOME — 26.0%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	952,626	34,342,167
SPDR Portfolio Long Term Treasury ETF	2,962,976	100,148,589
State Street Aggregate Bond Index Portfolio	13,668,789	131,903,811
		<u>266,394,567</u>
INFLATION LINKED — 2.4%		
SPDR Bloomberg Barclays TIPS ETF (b)	451,776	24,608,239
INTERNATIONAL EQUITY — 27.0%		
State Street Global Equity ex-U.S. Index Portfolio	26,279,362	275,933,303
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$951,217,814)		<u>1,020,723,900</u>
SHORT-TERM INVESTMENTS — 2.9%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (c)(d)	1,759,517	1,759,517

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Government Money Market Portfolio (c)(e)	27,711,632	\$ 27,711,632
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$29,471,149)		<u>\$ 29,471,149</u>
TOTAL INVESTMENTS—102.6%		
(Cost \$980,688,963)		<u>1,050,195,049</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(2.6)%		
		<u>(26,757,469)</u>
NET ASSETS—100.0%		
		<u>\$ 1,023,437,580</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2018.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- (e) 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 September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$ 453,787,791	\$—	\$—	\$ 453,787,791
Domestic Fixed Income	266,394,567	—	—	266,394,567
Inflation Linked	24,608,239	—	—	24,608,239
International Equity	275,933,303	—	—	275,933,303
Short-Term Investments	29,471,149	—	—	29,471,149
TOTAL INVESTMENTS	<u>\$1,050,195,049</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,050,195,049</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2030 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF	616,596	\$ 22,641,405	\$ 13,543,833	\$ 1,404,483	\$ 69,925	\$ (508,513)	952,626	\$ 34,342,167	\$1,059,555	\$—
SPDR Bloomberg Barclays TIPS ETF	291,802	16,413,862	9,460,885	599,161	(11,872)	(655,475)	451,776	24,608,239	482,672	—
SPDR Portfolio Long Term Treasury ETF	2,094,654	76,643,390	37,235,500	6,799,003	(757,059)	(6,174,239)	2,962,976	100,148,589	1,625,083	—
State Street Aggregate Bond Index Portfolio	9,758,539	97,585,390	43,195,494	4,809,866	(92,932)	(3,974,275)	13,668,789	131,903,811	2,182,183	—
State Street Equity 500 Index II Portfolio	20,629,499	269,627,548	87,170,826	38,480,263	7,987,318	26,045,299	24,384,133	352,350,728	—	—
State Street Global Equity ex-U.S. Index Portfolio	20,041,728	216,651,082	82,711,783	15,627,060	3,171,978	(10,974,480)	26,279,362	275,933,303	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	1,259,043	1,259,043	124,116,016	123,615,542	—	—	1,759,517	1,759,517	32,050	—
State Street Navigator Securities Lending Government Money Market Portfolio	—	—	293,948,585	266,236,953	—	—	27,711,632	27,711,632	144,463	—
State Street Small/Mid Cap Equity Index Portfolio	6,549,784	79,252,393	25,360,051	12,979,877	2,977,851	6,826,645	7,575,584	101,437,063	—	—
Total		<u>\$780,074,113</u>	<u>\$716,742,973</u>	<u>\$470,552,208</u>	<u>\$13,345,209</u>	<u>\$ 10,584,962</u>		<u>\$1,050,195,049</u>	<u>\$5,526,006</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2035 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 48.8%		
State Street Equity 500 Index II Portfolio	21,846,059	\$ 315,675,549
State Street Small/Mid Cap Equity Index Portfolio	7,778,093	104,148,674
		<u>419,824,223</u>
DOMESTIC FIXED INCOME — 20.9%		
SPDR Bloomberg Barclays High Yield Bond ETF	89,823	3,238,119
SPDR Portfolio Long Term Treasury ETF	2,491,177	84,201,783
State Street Aggregate Bond Index Portfolio	9,594,709	92,588,938
		<u>180,028,840</u>
INTERNATIONAL EQUITY — 30.0%		
State Street Global Equity ex-U.S. Index Portfolio	24,522,226	257,483,370
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$796,728,873)		<u>857,336,433</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENT — 0.1%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$999,760)	999,760	\$ 999,760
TOTAL INVESTMENTS—99.8%		
(Cost \$797,728,633)		<u>858,336,193</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.2%		
		<u>1,718,431</u>
NET ASSETS—100.0%		
		<u>\$ 860,054,624</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$419,824,223	\$—	\$—	\$419,824,223
Domestic Fixed Income	180,028,840	—	—	180,028,840
International Equity	257,483,370	—	—	257,483,370
Short-Term Investment	999,760	—	—	999,760
TOTAL INVESTMENTS	<u>\$858,336,193</u>	<u>\$—</u>	<u>\$—</u>	<u>\$858,336,193</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2035 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Bloomberg Barclays High Yield Bond ETF	—	\$ —	\$ 3,581,404	\$ 361,952	\$ (511)	\$ 19,178	89,823	\$ 3,238,119	\$ 40,841	\$—
SPDR Portfolio Long Term Treasury ETF	1,570,857	57,477,658	39,660,514	7,459,882	(1,057,333)	(4,419,174)	2,491,177	84,201,783	1,325,472	—
State Street Aggregate Bond Index Portfolio	5,850,989	58,509,891	39,859,903	3,169,983	(87,274)	(2,523,599)	9,594,709	92,588,938	1,448,886	—
State Street Equity 500 Index II Portfolio	16,467,535	215,230,681	105,052,952	33,967,372	6,720,021	22,639,267	21,846,059	315,675,549	—	—
State Street Global Equity ex-U.S. Index Portfolio	16,628,131	179,750,100	96,498,857	11,232,463	2,296,660	(9,829,784)	24,522,226	257,483,370	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	1,564,695	1,564,695	154,538,176	155,103,111	—	—	999,760	999,760	31,192	—
State Street Small/Mid Cap Equity Index Portfolio	5,944,860	71,932,805	34,725,023	12,180,004	2,639,697	7,031,153	7,778,093	104,148,674	—	—
Total		<u>\$584,465,830</u>	<u>\$473,916,829</u>	<u>\$223,474,767</u>	<u>\$10,511,260</u>	<u>\$12,917,041</u>		<u>\$858,336,193</u>	<u>\$2,846,391</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2040 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 52.1%		
State Street Equity 500 Index II Portfolio	18,008,793	\$ 260,227,060
State Street Small/Mid Cap Equity Index Portfolio	7,374,317	98,742,111
		<u>358,969,171</u>
DOMESTIC FIXED INCOME — 15.5%		
SPDR Portfolio Long Term Treasury ETF	1,994,586	67,417,007
State Street Aggregate Bond Index Portfolio	4,108,654	39,648,509
		<u>107,065,516</u>
INTERNATIONAL EQUITY — 32.1%		
State Street Global Equity ex-U.S. Index Portfolio	21,045,116	220,973,716
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$631,171,499)		<u>687,008,403</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$2,098,758)	2,098,758	2,098,758
TOTAL INVESTMENTS—100.0%		
(Cost \$633,270,257)		<u>689,107,161</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.0%(d)		
		<u>69,047</u>
NET ASSETS—100.0%		
		<u>\$ 689,176,208</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.
- (d) Amount shown represents less than 0.05% of net assets.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$358,969,171	\$—	\$—	\$358,969,171
Domestic Fixed Income	107,065,516	—	—	107,065,516
International Equity	220,973,716	—	—	220,973,716
Short-Term Investment	2,098,758	—	—	2,098,758
TOTAL INVESTMENTS	<u>\$689,107,161</u>	<u>\$—</u>	<u>\$—</u>	<u>\$689,107,161</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2040 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF	1,230,947	\$ 45,040,351	\$ 30,541,180	\$ 3,668,575	\$ (215,331)	\$ (4,280,618)	1,994,586	\$ 67,417,007	\$1,077,140	\$—
State Street Aggregate Bond Index Portfolio	2,291,585	22,915,850	18,805,444	980,000	(17,220)	(1,075,565)	4,108,654	39,648,509	605,403	—
State Street Equity 500 Index II Portfolio	13,164,131	172,055,194	87,830,784	24,116,227	5,416,192	19,041,117	18,008,793	260,227,060	—	—
State Street Global Equity ex-U.S. Index Portfolio	13,911,675	150,385,201	86,820,143	9,891,676	2,357,812	(8,697,764)	21,045,116	220,973,716	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	977,747	977,747	101,038,347	99,917,336	—	—	2,098,758	2,098,758	21,200	—
State Street Small/Mid Cap Equity Index Portfolio	5,537,195	67,000,062	33,422,754	10,979,992	2,704,879	6,594,408	7,374,317	98,742,111	—	—
Total		<u>\$458,374,405</u>	<u>\$358,458,652</u>	<u>\$149,553,806</u>	<u>\$10,246,332</u>	<u>\$11,581,578</u>		<u>\$689,107,161</u>	<u>\$1,703,743</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2045 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 55.1%		
State Street Equity 500 Index II Portfolio	13,360,431	\$ 193,058,226
State Street Small/Mid Cap Equity Index Portfolio	6,288,996	84,209,657
		<u>277,267,883</u>
DOMESTIC FIXED INCOME — 10.5%		
SPDR Portfolio Long Term Treasury ETF	1,456,502	49,229,768
State Street Aggregate Bond Index Portfolio	391,589	3,778,835
		<u>53,008,603</u>
INTERNATIONAL EQUITY — 34.1%		
State Street Global Equity ex-U.S. Index Portfolio	16,319,920	171,359,158
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$463,044,209)		<u>501,635,644</u>
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$1,037,925)	1,037,925	1,037,925
TOTAL INVESTMENTS—99.9%		
(Cost \$464,082,134)		<u>502,673,569</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.1% . . .		
		<u>671,293</u>
NET ASSETS—100.0%		
		<u>\$ 503,344,862</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$277,267,883	\$—	\$—	\$277,267,883
Domestic Fixed Income	53,008,603	—	—	53,008,603
International Equity	171,359,158	—	—	171,359,158
Short-Term Investment	1,037,925	—	—	1,037,925
TOTAL INVESTMENTS	<u>\$502,673,569</u>	<u>\$—</u>	<u>\$—</u>	<u>\$502,673,569</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2045 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF	806,650	\$ 29,515,324	\$ 26,282,176	\$ 3,516,229	\$ (455,873)	\$ (2,595,630)	1,456,502	\$ 49,229,768	\$749,654	\$—
State Street Aggregate Bond Index Portfolio	—	—	3,813,667	10,000	(145)	(24,687)	391,589	3,778,835	23,667	—
State Street Equity 500 Index II Portfolio	8,771,581	114,644,564	78,892,467	17,897,731	3,711,312	13,707,614	13,360,431	193,058,226	—	—
State Street Global Equity ex-U.S. Index Portfolio	9,683,484	104,678,466	78,627,279	7,138,079	1,488,714	(6,297,222)	16,319,920	171,359,158	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	581,194	581,194	108,343,945	107,887,214	—	—	1,037,925	1,037,925	18,709	—
State Street Small/Mid Cap Equity Index Portfolio	4,225,019	51,122,726	34,731,761	9,203,941	2,136,023	5,423,088	6,288,996	84,209,657	—	—
Total		<u>\$300,542,274</u>	<u>\$330,691,295</u>	<u>\$145,653,194</u>	<u>\$6,880,031</u>	<u>\$10,213,163</u>		<u>\$502,673,569</u>	<u>\$792,030</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2050 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 55.5%		
State Street Equity 500 Index II Portfolio	8,582,047	\$ 124,010,575
State Street Small/Mid Cap Equity Index Portfolio	4,128,106	55,275,337
		<u>179,285,912</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	933,981	31,568,558
INTERNATIONAL EQUITY — 34.4%		
State Street Global Equity ex-U.S. Index Portfolio	10,564,235	110,924,467
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$293,764,535)		<u>321,778,937</u>
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$775,681)	775,681	775,681
TOTAL INVESTMENTS—99.9%		
(Cost \$294,540,216)		<u>322,554,618</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.1%		
		<u>218,088</u>
NET ASSETS—100.0%.		<u>\$ 322,772,706</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$179,285,912	\$—	\$—	\$179,285,912
Domestic Fixed Income	31,568,558	—	—	31,568,558
International Equity	110,924,467	—	—	110,924,467
Short-Term Investment	775,681	—	—	775,681
TOTAL INVESTMENTS	<u>\$322,554,618</u>	<u>\$—</u>	<u>\$—</u>	<u>\$322,554,618</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2050 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF	569,877	\$ 20,851,799	\$ 14,134,488	\$ 1,381,690	\$ (135,381)	\$(1,900,658)	933,981	\$ 31,568,558	\$486,211	\$—
State Street Equity 500 Index II Portfolio	6,186,960	80,863,563	43,035,293	11,373,956	2,404,454	9,081,221	8,582,047	124,010,575	—	—
State Street Global Equity ex-U.S. Index Portfolio	6,823,378	73,760,721	44,552,126	4,418,449	944,280	(3,914,211)	10,564,235	110,924,467	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	573,931	573,931	63,390,785	63,189,035	—	—	775,681	775,681	10,750	—
State Street Small/Mid Cap Equity Index Portfolio	2,977,585	36,028,778	19,055,382	4,810,000	1,134,395	3,866,782	4,128,106	55,275,337	—	—
Total		<u>\$212,078,792</u>	<u>\$184,168,074</u>	<u>\$85,173,130</u>	<u>\$4,347,748</u>	<u>\$ 7,133,134</u>		<u>\$322,554,618</u>	<u>\$496,961</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2055 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.5% (a)		
DOMESTIC EQUITY — 55.4%		
State Street Equity 500 Index II Portfolio	3,639,298	\$ 52,587,864
State Street Small/Mid Cap Equity Index Portfolio	1,750,315	23,436,713
		<u>76,024,577</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	396,095	13,388,011
INTERNATIONAL EQUITY — 34.3%		
State Street Global Equity ex-U.S. Index Portfolio	4,489,196	47,136,556
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$127,428,430)		<u>136,549,144</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b)(c) (Cost \$437,314)	437,314	437,314
TOTAL INVESTMENTS—99.8%		
(Cost \$127,865,744)		<u>136,986,458</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.2%		
		<u>213,150</u>
NET ASSETS—100.0%		
		<u>\$ 137,199,608</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 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 September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$ 76,024,577	\$—	\$—	\$ 76,024,577
Domestic Fixed Income	13,388,011	—	—	13,388,011
International Equity	47,136,556	—	—	47,136,556
Short-Term Investment	437,314	—	—	437,314
TOTAL INVESTMENTS	<u>\$136,986,458</u>	<u>\$—</u>	<u>\$—</u>	<u>\$136,986,458</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2055 Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
SPDR Portfolio Long Term Treasury ETF	218,345	\$ 7,989,244	\$ 8,167,037	\$ 1,999,283	\$ (161,347)	\$ (607,640)	396,095	\$ 13,388,011	\$191,317	\$—
State Street Equity 500 Index II Portfolio	2,371,392	30,994,088	23,188,744	6,266,452	1,249,455	3,422,029	3,639,298	52,587,864	—	—
State Street Global Equity ex-U.S. Index Portfolio	2,616,740	28,286,957	23,443,116	3,399,092	728,803	(1,923,228)	4,489,196	47,136,556	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	184,759	184,759	40,862,500	40,609,945	—	—	437,314	437,314	6,161	—
State Street Small/Mid Cap Equity Index Portfolio	1,141,704	13,814,619	10,180,504	2,577,135	580,468	1,438,257	1,750,315	23,436,713	—	—
Total		<u>\$81,269,667</u>	<u>\$105,841,901</u>	<u>\$54,851,907</u>	<u>\$2,397,379</u>	<u>\$ 2,329,418</u>		<u>\$136,986,458</u>	<u>\$197,478</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Target Retirement 2060 Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 55.4%		
State Street Equity 500 Index II Portfolio	625,210	\$ 9,034,283
State Street Small/Mid Cap Equity Index Portfolio	301,468	4,036,663
		<u>13,070,946</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	68,235	2,306,343
INTERNATIONAL EQUITY — 34.4%		
State Street Global Equity ex-U.S. Index Portfolio	772,669	8,113,024
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$22,638,412)		<u>23,490,313</u>
TOTAL INVESTMENTS—99.6%		
(Cost \$22,638,412)		<u>23,490,313</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.4%		
		<u>100,072</u>
NET ASSETS—100.0%		<u>\$ 23,590,385</u>

(a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products				
Domestic Equity	\$13,070,946	\$—	\$—	\$13,070,946
Domestic Fixed Income	2,306,343	—	—	2,306,343
International Equity	8,113,024	—	—	8,113,024
TOTAL INVESTMENTS	<u>\$23,490,313</u>	<u>\$—</u>	<u>\$—</u>	<u>\$23,490,313</u>

Affiliate Table

	Number of Shares Held at 12/31/17	Value at 12/31/17	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/Depreciation	Number of Shares Held at 9/30/18	Value at 9/30/18	Dividend Income	Capital Gains Distributions
				from Shares Sold	Realized Gain (Loss)					
SPDR Portfolio Long Term Treasury ETF	33,036	\$ 1,208,787	\$ 3,275,505	\$ 2,058,844	\$ (56,130)	\$ (62,975)	68,235	\$ 2,306,343	\$30,367	\$—
State Street Equity 500 Index II Portfolio	357,976	4,678,748	5,904,595	2,292,157	343,049	400,048	625,210	9,034,283	—	—
State Street Global Equity ex-U.S. Index Portfolio	394,362	4,263,053	5,593,955	1,544,491	291,578	(491,071)	772,669	8,113,024	—	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	130,547	130,547	9,338,047	9,468,594	—	—	—	—	1,202	—
State Street Small/Mid Cap Equity Index Portfolio	172,166	2,083,218	2,579,232	938,232	159,229	153,216	301,469	4,036,663	—	—
Total		<u>\$12,364,353</u>	<u>\$26,691,334</u>	<u>\$16,302,318</u>	<u>\$737,726</u>	<u>\$ (782)</u>		<u>\$23,490,313</u>	<u>\$31,569</u>	<u>\$—</u>

See accompanying notes to schedules of investments.

State Street Asia Pacific Value Spotlight Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 96.5%		
AUSTRALIA — 5.8%		
Incitec Pivot, Ltd.	17,888	\$ 51,513
Woodside Petroleum, Ltd.	3,068	85,642
		<u>137,155</u>
CHINA — 18.4%		
China Construction Bank Corp.		
Class H	51,000	44,581
CITIC Securities Co., Ltd. Class H	25,500	45,363
Dali Foods Group Co., Ltd. (a)	102,500	73,748
Haitian International Holdings, Ltd.	31,000	69,013
Industrial & Commercial Bank of China, Ltd. Class H	63,000	46,053
PetroChina Co., Ltd. Class H	100,000	81,023
Zhuzhou CRRC Times Electric Co., Ltd. Class H	14,100	80,547
		<u>440,328</u>
HONG KONG — 3.2%		
WH Group, Ltd. (a)	109,500	77,106
JAPAN — 43.7%		
Alfresa Holdings Corp.	3,700	99,027
Hitachi High-Technologies Corp.	2,100	72,382
ITOCHU Corp.	3,900	71,418
Japan Tobacco, Inc.	2,600	67,893
JGC Corp.	2,200	50,475
KDDI Corp.	2,700	74,616
Kinden Corp.	4,700	75,268
Komatsu, Ltd.	2,300	69,981
Kurita Water Industries, Ltd.	1,700	49,540
Mitsubishi UFJ Financial Group, Inc.	7,600	47,446
Ono Pharmaceutical Co., Ltd.	3,000	84,914
SMC Corp.	200	64,022
SoftBank Group Corp.	800	80,785
Sumitomo Mitsui Financial Group, Inc.	1,700	68,638
Toyota Motor Corp.	1,100	68,711
		<u>1,045,116</u>
SOUTH KOREA — 15.2%		
Hankook Tire Co., Ltd.	1,917	86,583
KT&G Corp.	745	69,849
Samsung Electronics Co., Ltd. Preference Shares	2,650	90,424

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Samsung Fire & Marine Insurance Co., Ltd.	192	\$ 49,157
Shinhan Financial Group Co., Ltd.	1,659	67,302
		<u>363,315</u>
TAIWAN — 7.2%		
Catcher Technology Co., Ltd.	6,000	66,027
Taiwan Semiconductor Manufacturing Co., Ltd. ADR	2,373	104,792
		<u>170,819</u>
THAILAND — 3.0%		
Bangkok Bank PCL NVDR	11,000	71,429
TOTAL COMMON STOCKS (Cost \$2,153,769)		
		<u>2,305,268</u>
SHORT-TERM INVESTMENT — 5.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b) (c) (Cost \$132,610)	132,610	132,610
TOTAL INVESTMENTS — 102.0% (Cost \$2,286,379)		
		<u>2,437,878</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (2.0%)		
		<u>(47,909)</u>
NET ASSETS — 100.0%		
		<u>\$ 2,389,969</u>

- (a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 6.3% of net assets as of September 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

ADR = American Depositary Receipt
NVDR = Non Voting Depositary Receipt

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 137,155	\$—	\$—	\$ 137,155
China	440,328	—	—	440,328
Hong Kong	77,106	—	—	77,106
Japan	1,045,116	—	—	1,045,116

See accompanying notes to schedules of investments.

State Street Asia Pacific Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<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>
South Korea	\$ 363,315	\$—	\$—	\$ 363,315
Taiwan	170,819	—	—	170,819
Thailand	71,429	—	—	71,429
Short-Term Investment	132,610	—	—	132,610
TOTAL INVESTMENTS	<u>\$2,437,878</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,437,878</u>

Affiliate Table

	<u>Number of Shares Held</u>		<u>Cost of Purchases</u>	<u>Proceeds</u>		<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Number of Shares Held</u>		<u>Dividend Income</u>	<u>Capital Gains Distributions</u>
	<u>at 12/31/17</u>	<u>Value at 12/31/17</u>		<u>from Shares Sold</u>	<u>Realized Gain (Loss)</u>		<u>at 9/30/18</u>	<u>Value at 9/30/18</u>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	96,815	\$96,815	\$566,484	\$530,689	\$—	\$—	132,610	\$132,610	\$1,084	\$—

See accompanying notes to schedules of investments.

State Street European Value Spotlight Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.8%			Banco Bilbao Vizcaya Argentaria SA.	5,636	\$ 35,939
AUSTRIA — 3.0%			Siemens Gamesa Renewable Energy SA		
ANDRITZ AG.	567	\$ 33,093	(a).	2,520	31,904
FRANCE — 28.3%					103,758
Alstom SA	268	11,981	SWEDEN — 3.0%		
AXA SA	1,366	36,730	Electrolux AB Class B.	1,531	33,742
BNP Paribas SA.	595	36,427	SWITZERLAND — 9.2%		
Imerys SA	135	9,973	ABB, Ltd.	1,525	36,205
Nexans SA	1,188	37,367	Credit Suisse Group AG (a).	2,344	35,395
Publicis Groupe SA.	542	32,408	Novartis AG	369	31,883
Sanofi	421	37,437			103,483
Societe Generale SA	831	35,684	UNITED KINGDOM — 11.8%		
TOTAL SA	640	41,509	Barclays PLC	15,961	35,754
Vallourec SA (a).	6,410	37,673	British American Tobacco PLC	693	32,393
		317,189	CNH Industrial NV.	2,116	25,438
GERMANY — 11.4%			TechnipFMC PLC	1,220	38,402
Continental AG	193	33,614			131,987
Deutsche Bank AG	3,033	34,622	TOTAL COMMON STOCKS		
Duerr AG	522	23,507	(Cost \$1,135,416)		1,097,375
HeidelbergCement AG.	463	36,203	SHORT-TERM INVESTMENT — 0.7%		
		127,946	State Street Institutional U.S. Government		
HUNGARY — 3.4%			Money Market Fund, Class G Shares		
Richter Gedeon Nyrt	2,043	38,223	2.01% (b) (c)		
IRELAND — 6.2%			(Cost \$8,477).	8,477	8,477
Bank of Ireland Group PLC (a)	4,332	33,184	TOTAL INVESTMENTS — 98.5%		
CRH PLC.	1,100	36,004	(Cost \$1,143,893).		1,105,852
		69,188	OTHER ASSETS IN EXCESS OF LIABILITIES —		
ITALY — 3.3%			1.5%		16,384
Assicurazioni Generali SpA	2,127	36,761	NET ASSETS — 100.0%		
NETHERLANDS — 6.2%					\$ 1,122,236
Akzo Nobel NV	334	31,245	(a) Non-income producing security.		
Boskalis Westminster	1,234	38,856	(b) The Fund invested in certain money market funds managed by SSGA		
		70,101	Funds Management, Inc. Amounts related to these transactions		
NORWAY — 2.8%			during the period ended September 30, 2018 are shown in the		
Yara International ASA	650	31,904	Affiliate Table below.		
SPAIN — 9.2%			(c) The rate shown is the annualized seven-day yield at September 30,		
ACS Actividades de Construccion y			2018.		
Servicios SA	843	35,915			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Austria	\$ 33,093	\$—	\$—	\$ 33,093
France	317,189	—	—	317,189
Germany.	127,946	—	—	127,946
Hungary	38,223	—	—	38,223
Ireland	69,188	—	—	69,188
Italy.	36,761	—	—	36,761

See accompanying notes to schedules of investments.

State Street European Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<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>
Netherlands	\$ 70,101	\$—	\$—	\$ 70,101
Norway	31,904	—	—	31,904
Spain	103,758	—	—	103,758
Sweden	33,742	—	—	33,742
Switzerland	103,483	—	—	103,483
United Kingdom	131,987	—	—	131,987
Short-Term Investment	8,477	—	—	8,477
TOTAL INVESTMENTS	<u>\$1,105,852</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,105,852</u>

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds		Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	Value at 12/31/17		from Shares Sold	at 9/30/18			Value at 9/30/18			
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	\$—	\$329,163	\$320,686	\$—	\$—	8,477	\$8,477	\$147	\$—	

See accompanying notes to schedules of investments.

State Street Global Value Spotlight Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 95.3%			SWITZERLAND — 5.3%		
AUSTRALIA — 2.6%			ABB, Ltd.		
Woodside Petroleum, Ltd.	2,237	\$ 62,445	Credit Suisse Group AG (a).	2,996	\$ 71,127
CANADA — 2.8%					54,905
Goldcorp, Inc.	6,405	65,210			126,032
CHINA — 8.8%			UNITED KINGDOM — 2.2%		
China Mobile, Ltd.	8,000	78,877	Barclays PLC	23,255	52,093
CITIC Securities Co., Ltd. Class H	35,500	63,152	UNITED STATES — 30.2%		
Zhuzhou CRRC Times Electric Co., Ltd. Class H	11,800	67,408	Affiliated Managers Group, Inc.	419	57,286
		209,437	Arconic, Inc.	3,200	70,432
FRANCE — 5.2%			EQT Corp.	1,505	66,566
Publicis Groupe SA.	928	55,489	Hanesbrands, Inc.	3,304	60,893
Vallourec SA (a).	11,676	68,622	McKesson Corp.	469	62,213
		124,111	MetLife, Inc.	1,115	52,093
GERMANY — 2.7%			Mosaic Co.	2,156	70,027
Deutsche Bank AG	5,505	62,841	NCR Corp. (a).	2,531	71,906
HONG KONG — 2.6%			Oracle Corp.	1,376	70,946
WH Group, Ltd. (b)	87,500	61,614	Owens-Illinois, Inc. (a)	3,613	67,888
HUNGARY — 3.0%			Skechers U.S.A., Inc. Class A (a)	2,410	67,311
Richter Gedeon Nyrt	3,824	71,544			717,561
JAPAN — 8.0%			TOTAL COMMON STOCKS		
Alfresa Holdings Corp.	2,600	69,587	(Cost \$2,259,129)		2,263,327
KDDI Corp.	2,300	63,562	SHORT-TERM INVESTMENT — 5.5%		
Sumitomo Mitsui Trust Holdings, Inc.	1,400	57,634	State Street Institutional		
		190,783	U.S. Government Money Market		
NETHERLANDS — 2.9%			Fund, Class G Shares 2.01% (c) (d)		
Boskalis Westminster	2,188	68,896	(Cost \$130,754)	130,754	130,754
PANAMA — 2.7%			TOTAL INVESTMENTS — 100.8%		
Copa Holdings SA Class A	792	63,233	(Cost \$2,389,883)		2,394,081
SOUTH KOREA — 11.3%			LIABILITIES IN EXCESS OF OTHER ASSETS —		
Hankook Tire Co., Ltd.	1,571	70,955	(0.8)%		(18,763)
KT&G Corp.	763	71,537	NET ASSETS — 100.0%		
Samsung Fire & Marine Insurance Co., Ltd.	247	63,239			\$ 2,375,318
Samsung Life Insurance Co., Ltd.	726	63,683			
		269,414			
SPAIN — 5.0%					
ACS Actividades de Construccion y Servicios SA	1,406	59,901			
Siemens Gamesa Renewable Energy SA (a)	4,598	58,212			
		118,113			

- (a) Non-income producing security.
- (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.6% of net assets as of September 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2018.

At September 30, 2018, 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>
JP Morgan Chase Bank, N.A.	EUR 83,000	USD 96,878	11/09/2018	\$ 187
JP Morgan Chase Bank, N.A.	CHF 47,500	USD 48,153	11/09/2018	(640)

See accompanying notes to schedules of investments.

State Street Global Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
JP Morgan Chase Bank, N.A.	JPY	5,330,000	USD	48,174	11/09/2018	\$ 1,120
Standard Chartered Bank	KRW	270,049,000	USD	239,533	11/09/2018	(3,939)
Total						<u><u>\$(3,272)</u></u>

CHF =Swiss Franc
EUR =Euro
JPY =Japanese Yen
KRW =South Korean Won
USD =U.S. Dollar

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 62,445	\$ —	\$—	\$ 62,445
Canada	65,210	—	—	65,210
China	209,437	—	—	209,437
France	124,111	—	—	124,111
Germany	62,841	—	—	62,841
Hong Kong	61,614	—	—	61,614
Hungary	71,544	—	—	71,544
Japan	190,783	—	—	190,783
Netherlands	68,896	—	—	68,896
Panama	63,233	—	—	63,233
South Korea	269,414	—	—	269,414
Spain	118,113	—	—	118,113
Switzerland	126,032	—	—	126,032
United Kingdom	52,093	—	—	52,093
United States	717,561	—	—	717,561
Short-Term Investment	130,754	—	—	130,754
TOTAL INVESTMENTS	<u><u>\$2,394,081</u></u>	<u><u>\$ —</u></u>	<u><u>\$—</u></u>	<u><u>\$2,394,081</u></u>
OTHER FINANCIAL INSTRUMENTS:				
Forward Foreign Currency Exchange Contracts ^(a)	—	1,307	—	1,307
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u><u>\$ —</u></u>	<u><u>\$ 1,307</u></u>	<u><u>\$—</u></u>	<u><u>\$ 1,307</u></u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u><u>\$2,394,081</u></u>	<u><u>\$ 1,307</u></u>	<u><u>\$—</u></u>	<u><u>\$2,395,388</u></u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Forward Foreign Currency Exchange Contracts ^(a)	—	(4,579)	—	(4,579)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u><u>\$ —</u></u>	<u><u>\$(4,579)</u></u>	<u><u>\$—</u></u>	<u><u>\$(4,579)</u></u>

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

See accompanying notes to schedules of investments.

State Street Global Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

Affiliate Table

	<u>Number of Shares Held at 12/31/17</u>	<u>Value at 12/31/17</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Number of Shares Held at 9/30/18</u>	<u>Value at 9/30/18</u>	<u>Dividend Income</u>	<u>Capital Gains Distributions</u>
State Street Institutional U.S. Government Money Market Fund, Class G Shares	54,742	\$54,742	\$662,051	\$586,039	\$—	\$—	130,754	\$130,754	\$1,415	\$—

See accompanying notes to schedules of investments.

State Street International Value Spotlight Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 95.8%			SOUTH KOREA — 12.0%		
AUSTRALIA — 3.0%			Hankook Tire Co., Ltd.		
Woodside Petroleum, Ltd.	2,606	\$ 72,745	Hyundai Motor Co.	1,769	\$ 79,898
CANADA — 2.9%			Samsung Electronics Co., Ltd.	550	64,210
Goldcorp, Inc.	6,837	69,608	Preference Shares	2,157	73,602
CHINA — 11.4%			Samsung Fire & Marine Insurance Co., Ltd.	278	71,176
China Construction Bank Corp. Class H	75,000	65,560			288,886
CITIC Securities Co., Ltd. Class H	35,500	63,152	SPAIN — 2.8%		
PetroChina Co., Ltd. Class H.	94,000	76,162	Siemens Gamesa Renewable Energy SA (a)		
Zhuzhou CRRC Times Electric Co., Ltd. Class H	12,100	69,122		5,318	67,328
		273,996	SWITZERLAND — 8.7%		
FRANCE — 14.5%			ABB, Ltd.		
Nexans SA	2,119	66,650	Aryzta AG (a)	3,007	71,388
Publicis Groupe SA.	1,016	60,751	Credit Suisse Group AG (a).	7,134	68,214
Sanofi	930	82,700		4,594	69,371
Societe Generale SA	1,737	74,588			208,973
Vallourec SA (a).	10,996	64,625	TAIWAN — 2.7%		
		349,314	Catcher Technology Co., Ltd.		
GERMANY — 5.5%				6,000	66,027
Deutsche Bank AG	5,671	64,736	TOTAL COMMON STOCKS		
HeidelbergCement AG	859	67,167	(Cost \$2,300,715)		
		131,903	2,304,125		
HONG KONG — 5.9%			SHORT-TERM INVESTMENT — 4.9%		
Shanghai Industrial Holdings, Ltd.	30,000	66,480	State Street Institutional		
WH Group, Ltd. (b)	106,000	74,641	U.S. Government Money Market		
		141,121	Fund, Class G Shares 2.01% (c) (d)		
HUNGARY — 2.9%			(Cost \$118,479)		
Richter Gedeon Nyrt	3,724	69,673	118,479	118,479	
ISRAEL — 2.7%			TOTAL INVESTMENTS — 100.7%		
Teva Pharmaceutical Industries, Ltd. ADR	3,014	64,921	(Cost \$2,419,194)		
ITALY — 2.7%			2,422,604		
Assicurazioni Generali SpA	3,751	64,829	LIABILITIES IN EXCESS OF OTHER ASSETS — (0.7)%		
JAPAN — 15.1%			(17,798)		
Alfresa Holdings Corp.	3,000	80,292	NET ASSETS — 100.0%		
Hitachi High-Technologies Corp.	2,100	72,382	\$ 2,404,806		
KDDI Corp.	2,600	71,853			
Sumitomo Mitsui Financial Group, Inc.	1,600	64,600			
Sumitomo Mitsui Trust Holdings, Inc.	1,800	74,101			
		363,228			
NETHERLANDS — 3.0%					
Boskalis Westminster	2,273	71,573			

- (a) Non-income producing security.
 - (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 3.1% of net assets as of September 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
 - (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
 - (d) The rate shown is the annualized seven-day yield at September 30, 2018.
- ADR = American Depositary Receipt

See accompanying notes to schedules of investments.

State Street International Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 72,745	\$—	\$—	\$ 72,745
Canada	69,608	—	—	69,608
China	273,996	—	—	273,996
France	349,314	—	—	349,314
Germany	131,903	—	—	131,903
Hong Kong	141,121	—	—	141,121
Hungary	69,673	—	—	69,673
Israel	64,921	—	—	64,921
Italy	64,829	—	—	64,829
Japan	363,228	—	—	363,228
Netherlands	71,573	—	—	71,573
South Korea	288,886	—	—	288,886
Spain	67,328	—	—	67,328
Switzerland	208,973	—	—	208,973
Taiwan	66,027	—	—	66,027
Short-Term Investment	<u>118,479</u>	<u>—</u>	<u>—</u>	<u>118,479</u>
TOTAL INVESTMENTS	<u><u>\$2,422,604</u></u>	<u><u>\$—</u></u>	<u><u>\$—</u></u>	<u><u>\$2,422,604</u></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 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 9/30/18	Value at 9/30/18		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	19,189	\$19,189	\$937,631	\$838,341	\$—	\$—	118,479	\$118,479	\$1,326	\$—

See accompanying notes to schedules of investments.

State Street U.S. Value Spotlight Fund
SCHEDULE OF INVESTMENTS
September 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 92.1%		
AEROSPACE & DEFENSE — 3.1%		
Arconic, Inc.	1,655	\$ 36,426
AIRLINES — 2.9%		
Copa Holdings SA Class A.	431	34,411
BANKS — 5.4%		
Citigroup, Inc.	481	34,507
Wells Fargo & Co.	561	29,486
		<u>63,993</u>
CAPITAL MARKETS — 2.7%		
Affiliated Managers Group, Inc.	234	31,992
CHEMICALS — 6.5%		
HB Fuller Co.	674	34,826
Mosaic Co.	1,305	42,386
		<u>77,212</u>
COMMUNICATIONS EQUIPMENT — 2.2%		
Cisco Systems, Inc.	526	25,590
CONTAINERS & PACKAGING — 3.3%		
Owens-Illinois, Inc. (a)	2,064	38,782
ELECTRIC UTILITIES — 2.5%		
Edison International	445	30,118
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 2.4%		
Avnet, Inc.	641	28,698
ENERGY EQUIPMENT & SERVICES — 4.6%		
McDermott International, Inc. (a)	1,366	25,175
TechnipFMC PLC	942	29,438
		<u>54,613</u>
FOOD PRODUCTS — 3.1%		
Sanderson Farms, Inc.	353	36,490
HEALTH CARE PROVIDERS & SERVICES — 5.9%		
Cigna Corp.	168	34,986
McKesson Corp.	264	35,020
		<u>70,006</u>
INSURANCE — 5.4%		
Hartford Financial Services Group, Inc.	567	28,327
MetLife, Inc.	757	35,367
		<u>63,694</u>
LEISURE EQUIPMENT & PRODUCTS — 2.6%		
Polaris Industries, Inc.	305	30,790
MACHINERY — 5.5%		
AGCO Corp.	577	35,076
Oshkosh Corp.	425	30,277
		<u>65,353</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
METALS & MINING — 2.9%		
Goldcorp, Inc.	3,404	\$ 34,656
MULTILINE RETAIL — 2.7%		
Nordstrom, Inc.	538	32,178
OIL, GAS & CONSUMABLE FUELS — 6.0%		
EQT Corp.	803	35,517
Exxon Mobil Corp.	419	35,623
		<u>71,140</u>
PHARMACEUTICALS — 8.1%		
Eli Lilly & Co.	337	36,163
Johnson & Johnson.	198	27,358
Merck & Co., Inc.	448	31,781
		<u>95,302</u>
SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 1.7%		
Intel Corp.	414	19,578
SOFTWARE — 3.5%		
Oracle Corp.	807	41,609
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 3.0%		
NCR Corp. (a)	1,265	35,939
TEXTILES, APPAREL & LUXURY GOODS — 6.1%		
Hanesbrands, Inc.	2,008	37,007
Skechers U.S.A., Inc. Class A (a)	1,259	35,164
		<u>72,171</u>
TOTAL COMMON STOCKS		
(Cost \$1,021,734)		<u>1,090,741</u>
SHORT-TERM INVESTMENT — 10.1%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.01% (b) (c) (Cost \$119,335)	119,335	119,335
TOTAL INVESTMENTS — 102.2%		
(Cost \$1,141,069)		<u>1,210,076</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (2.2)%		
		<u>(26,390)</u>
NET ASSETS — 100.0%		
		<u>\$ 1,183,686</u>

- (a) Non-income producing security.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2018 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2018.

See accompanying notes to schedules of investments.

State Street U.S. Value Spotlight Fund
SCHEDULE OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Aerospace & Defense	\$ 36,426	\$—	\$—	\$ 36,426
Airlines	34,411	—	—	34,411
Banks	63,993	—	—	63,993
Capital Markets	31,992	—	—	31,992
Chemicals	77,212	—	—	77,212
Communications Equipment	25,590	—	—	25,590
Containers & Packaging	38,782	—	—	38,782
Electric Utilities	30,118	—	—	30,118
Electronic Equipment, Instruments & Components	28,698	—	—	28,698
Energy Equipment & Services	54,613	—	—	54,613
Food Products	36,490	—	—	36,490
Health Care Providers & Services	70,006	—	—	70,006
Insurance	63,694	—	—	63,694
Leisure Equipment & Products	30,790	—	—	30,790
Machinery	65,353	—	—	65,353
Metals & Mining	34,656	—	—	34,656
Multiline Retail	32,178	—	—	32,178
Oil, Gas & Consumable Fuels	71,140	—	—	71,140
Pharmaceuticals	95,302	—	—	95,302
Semiconductors & Semiconductor Equipment	19,578	—	—	19,578
Software	41,609	—	—	41,609
Technology Hardware, Storage & Peripherals	35,939	—	—	35,939
Textiles, Apparel & Luxury Goods	72,171	—	—	72,171
Short-Term Investment	119,335	—	—	119,335
TOTAL INVESTMENTS	<u>\$1,210,076</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,210,076</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 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 9/30/18	Value at 9/30/18		
State Street Institutional U.S. Government Money										
Market Fund, Class G Shares	70,581	\$70,581	\$253,113	\$204,359	\$—	\$—	119,335	\$119,335	\$1,265	\$—

See accompanying notes to schedules of investments.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS
September 30, 2018 (Unaudited)

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. The Committee provides oversight of the valuation of investments for the Portfolios or Funds. The Board has responsibility for determining 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 Disciplined 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 Disciplined 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 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)
September 30, 2018 (Unaudited)

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 September 30, 2018 is disclosed in the Portfolio's or Fund's Schedule of Investments.

Changes in valuation techniques may result in transfers in or out of an assigned level within the fair value hierarchy. Transfers between different levels of the fair value hierarchy are recognized at the end of the reporting period.

The Portfolios and Funds presented herein had no material transfers between levels for the period ended September 30, 2018.

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 and are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses. The Portfolio or Fund 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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
September 30, 2018 (Unaudited)

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.

Other Transactions with Affiliates

The Portfolios or Funds may invest in affiliated entities, including securities issued by State Street, 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 September 30, 2018, are disclosed in the Funds' Schedules of Investments.

Aggregate Unrealized Appreciation and Depreciation

As of September 30, 2018, 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	\$2,164,037,826	\$699,645,871	\$35,850,591	\$663,795,280
State Street Aggregate Bond Index Portfolio	934,614,360	253,706	29,306,713	(29,053,007)
State Street Global Equity ex-U.S. Index Portfolio	1,951,212,185	222,650,874	93,729,789	128,921,085
State Street Small/Mid Cap Equity Index Portfolio	606,211,291	107,140,232	28,476,869	78,663,363
State Street Disciplined U.S. Equity Fund	3,448,923	695,916	38,771	657,145
State Street Disciplined International Equity Fund	3,406,087	315,491	121,318	194,173
State Street Disciplined Global Equity Portfolio	4,787,473	844,440	110,779	733,661
State Street Emerging Markets Equity Index Fund	532,624,540	122,533,288	31,656,172	90,877,116
State Street Hedged International Developed Equity Index Fund	3,310,662,290	338,688,244	5,432,177	333,256,067
State Street Target Retirement Fund	293,532,781	4,403,768	3,427,251	976,517
State Street Target Retirement 2015 Fund	286,703,387	7,539,031	4,539,284	2,999,747
State Street Target Retirement 2020 Fund	917,486,782	45,205,342	14,151,515	31,053,827
State Street Target Retirement 2025 Fund	1,074,676,278	68,165,657	13,402,693	54,762,964
State Street Target Retirement 2030 Fund	981,279,215	81,421,701	12,505,867	68,915,834
State Street Target Retirement 2035 Fund	798,014,355	67,925,136	7,603,298	60,321,838
State Street Target Retirement 2040 Fund	633,937,923	61,249,186	6,079,948	55,169,238
State Street Target Retirement 2045 Fund	464,272,497	41,122,388	2,721,316	38,401,072
State Street Target Retirement 2050 Fund	294,647,291	29,735,307	1,827,980	27,907,327
State Street Target Retirement 2055 Fund	127,918,137	9,674,028	605,707	9,068,321
State Street Target Retirement 2060 Fund	22,671,819	987,621	169,127	818,494
State Street Asia Pacific Value Spotlight Fund	2,301,381	238,354	101,857	136,497
State Street European Value Spotlight Fund	1,146,898	52,689	93,735	(41,046)
State Street Global Value Spotlight Fund	2,387,362	143,651	140,204	3,447
State Street International Value Spotlight Fund	2,419,526	182,667	179,589	3,078
State Street U.S. Value Spotlight Fund	1,144,432	110,870	45,226	65,644

Subsequent Events

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