

Quarterly Report

September 30, 2019

State Street Institutional Investment Trust

State Street Equity 500 Index Fund
State Street Equity 500 Index II Portfolio
State Street Aggregate Bond Index Fund
State Street Aggregate Bond Index Portfolio
State Street Global Equity ex-U.S. Index Fund
State Street Global Equity ex-U.S. Index Portfolio
State Street Small/Mid Cap Equity Index Fund
State Street Small/Mid Cap Equity Index Portfolio
State Street Defensive Global Equity Fund
State Street Emerging Markets Equity Index Fund
State Street Hedged International Developed Equity Index Fund
State Street Target Retirement Fund
State Street Target Retirement 2015 Fund
State Street Target Retirement 2020 Fund
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State Street Target Retirement 2030 Fund
State Street Target Retirement 2035 Fund
State Street Target Retirement 2040 Fund
State Street Target Retirement 2045 Fund
State Street Target Retirement 2050 Fund
State Street Target Retirement 2055 Fund
State Street Target Retirement 2060 Fund
State Street International Value Spotlight Fund
State Street China Equity Select 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, 2019 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.1%		
COMMUNICATION SERVICES — 10.0%		
Activision Blizzard, Inc.	101,200	\$ 5,355,504
Alphabet, Inc. Class A (a)	39,967	48,805,302
Alphabet, Inc. Class C (a)	40,287	49,109,853
AT&T, Inc.	975,140	36,899,298
Cars.com, Inc. (a)	1	9
CBS Corp. Class B	44,505	1,796,667
CenturyLink, Inc.	139,578	1,741,933
Charter Communications, Inc.		
Class A (a)	21,600	8,901,792
Comcast Corp. Class A	605,966	27,316,947
Discovery, Inc. Class A (a)(b)	20,703	551,321
Discovery, Inc. Class C (a)	43,704	1,075,992
DISH Network Corp. Class A		
(a)	27,400	933,518
Electronic Arts, Inc. (a)	40,379	3,949,874
Facebook, Inc. Class A (a)	322,293	57,393,937
Fox Corp. Class A	45,766	1,443,231
Fox Corp. Class B	20,100	633,954
Interpublic Group of Cos., Inc.	57,766	1,245,435
Netflix, Inc. (a)	57,804	15,469,507
News Corp. Class A	50,888	708,361
News Corp. Class B	11,400	162,963
Omnicom Group, Inc. (b)	30,491	2,387,445
Take-Two Interactive Software, Inc. (a)	14,300	1,792,362
T-Mobile US, Inc. (a)	42,000	3,308,340
TripAdvisor, Inc. (a)(b)	13,742	531,541
Twitter, Inc. (a)	107,300	4,420,760
Verizon Communications, Inc.	552,915	33,373,949
Viacom, Inc. Class B	51,281	1,232,282
Walt Disney Co.	240,364	31,324,237
		<u>341,866,314</u>
CONSUMER DISCRETIONARY — 9.8%		
Advance Auto Parts, Inc.	8,700	1,438,980
Amazon.com, Inc. (a)	55,490	96,325,646
Aptiv PLC	33,419	2,921,489
AutoZone, Inc. (a)	3,276	3,553,215
Best Buy Co., Inc.	30,106	2,077,013
Booking Holdings, Inc. (a)	5,724	11,233,980
BorgWarner, Inc.	29,377	1,077,548
Capri Holdings, Ltd. (a)	17,814	590,712
CarMax, Inc. (a)	21,603	1,901,064
Carnival Corp.	53,901	2,356,013
Chipotle Mexican Grill, Inc. (a)	3,586	3,013,925
D.R. Horton, Inc.	42,897	2,261,101
Darden Restaurants, Inc.	17,271	2,041,778

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dollar General Corp.	35,313	\$ 5,612,648
Dollar Tree, Inc. (a)	31,926	3,644,672
eBay, Inc.	111,245	4,336,330
Expedia Group, Inc.	18,434	2,477,714
Ford Motor Co.	517,738	4,742,480
Gap, Inc.	25,934	450,214
Garmin, Ltd.	19,240	1,629,436
General Motors Co.	167,623	6,282,510
Genuine Parts Co.	18,689	1,861,237
H&R Block, Inc. (b)	31,164	736,094
Hanesbrands, Inc. (b)	46,800	716,976
Harley-Davidson, Inc. (b)	21,016	755,946
Hasbro, Inc.	16,497	1,958,029
Hilton Worldwide Holdings, Inc.	37,700	3,510,247
Home Depot, Inc.	147,002	34,107,404
Kohl's Corp.	19,545	970,605
L Brands, Inc.	27,121	531,300
Leggett & Platt, Inc. (b)	17,054	698,191
Lennar Corp. Class A	35,606	1,988,595
LKQ Corp. (a)	46,800	1,471,860
Lowe's Cos., Inc.	103,250	11,353,370
Macy's, Inc. (b)	38,862	603,915
Marriott International, Inc.		
Class A	36,155	4,496,597
McDonald's Corp.	101,010	21,687,857
MGM Resorts International	70,200	1,945,944
Mohawk Industries, Inc. (a)	8,231	1,021,220
Newell Brands, Inc.	53,741	1,006,032
NIKE, Inc. Class B	166,006	15,591,283
Nordstrom, Inc. (b)	15,577	524,478
Norwegian Cruise Line Holdings, Ltd. (a)	28,500	1,475,445
NVR, Inc. (a)	460	1,709,981
O'Reilly Automotive, Inc. (a)	10,580	4,216,236
PulteGroup, Inc.	31,062	1,135,316
PVH Corp.	9,249	816,039
Ralph Lauren Corp.	6,279	599,456
Ross Stores, Inc.	49,656	5,454,712
Royal Caribbean Cruises, Ltd.	23,300	2,524,089
Starbucks Corp.	160,030	14,149,853
Tapestry, Inc.	42,528	1,107,854
Target Corp.	68,772	7,352,414
Tiffany & Co. (b)	14,999	1,389,357
TJX Cos., Inc.	159,774	8,905,803
Tractor Supply Co.	15,426	1,395,127
Ulta Salon Cosmetics & Fragrance, Inc. (a)	7,800	1,955,070
Under Armour, Inc. Class A		
(a)(b)	26,624	530,883
Under Armour, Inc. Class C (a)	27,575	499,935
VF Corp.	43,944	3,910,577
Whirlpool Corp.	8,402	1,330,541
Wynn Resorts, Ltd.	12,041	1,309,097
Yum! Brands, Inc.	41,402	4,696,229
		<u>333,969,662</u>

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CONSUMER STAPLES —					
7.4%					
Altria Group, Inc.	246,829	\$ 10,095,306	Marathon Oil Corp.	104,288	\$ 1,279,614
Archer-Daniels-Midland Co.	76,432	3,139,062	Marathon Petroleum Corp.	86,641	5,263,441
Brown-Forman Corp. Class B.	24,652	1,547,653	National Oilwell Varco, Inc.	55,716	1,181,179
Campbell Soup Co. (b)	23,982	1,125,235	Noble Energy, Inc.	65,925	1,480,676
Church & Dwight Co., Inc.	34,400	2,588,256	Occidental Petroleum Corp.	117,773	5,237,365
Clorox Co.	17,264	2,621,884	ONEOK, Inc.	53,896	3,971,596
Coca-Cola Co.	513,600	27,960,384	Phillips 66	59,873	6,130,995
Colgate-Palmolive Co.	113,023	8,308,321	Pioneer Natural Resources Co.	22,976	2,889,692
Conagra Brands, Inc.	68,124	2,090,044	Schlumberger, Ltd.	185,050	6,323,158
Constellation Brands, Inc.			TechnipFMC PLC	61,791	1,491,635
Class A	21,850	4,529,068	Valero Energy Corp.	56,123	4,783,925
Costco Wholesale Corp.	58,155	16,755,037	Williams Cos., Inc.	166,858	4,014,603
Coty, Inc. Class A	39,812	418,424			
Estee Lauder Cos., Inc. Class A	29,241	5,817,497	FINANCIALS — 12.6%		
General Mills, Inc.	78,242	4,312,699	Affiliated Managers Group, Inc.	6,624	552,110
Hershey Co.	19,267	2,986,192	Aflac, Inc.	100,506	5,258,474
Hormel Foods Corp. (b)	39,302	1,718,676	Allstate Corp.	45,839	4,981,782
J.M. Smucker Co.	14,305	1,573,836	American Express Co.	91,412	10,812,211
Kellogg Co.	31,928	2,054,567	American International Group,		
Kimberly-Clark Corp.	45,327	6,438,700	Inc.	117,301	6,533,666
Kraft Heinz Co.	86,418	2,414,087	Ameriprise Financial, Inc.	17,644	2,595,432
Kroger Co.	110,442	2,847,195	Aon PLC.	31,565	6,110,037
Lamb Weston Holdings, Inc.	21,300	1,548,936	Arthur J Gallagher & Co.	23,400	2,095,938
McCormick & Co., Inc.	16,592	2,593,330	Assurant, Inc.	7,885	992,091
Molson Coors Brewing Co.			Bank of America Corp.	1,118,005	32,612,206
Class B	23,553	1,354,297	Bank of New York Mellon Corp.	117,694	5,320,946
Mondelez International, Inc.			BB&T Corp.	102,331	5,461,405
Class A	192,015	10,622,270	Berkshire Hathaway, Inc. Class B		
Monster Beverage Corp. (a)	54,835	3,183,720	(a)	261,684	54,435,506
PepsiCo, Inc.	185,516	25,434,244	BlackRock, Inc.	15,816	7,048,242
Philip Morris International, Inc.	205,712	15,619,712	Capital One Financial Corp.	62,595	5,694,893
Procter & Gamble Co.	334,926	41,658,096	Cboe Global Markets, Inc.	14,100	1,620,231
Sysco Corp.	68,474	5,436,836	Charles Schwab Corp.	159,204	6,659,503
Tyson Foods, Inc. Class A	38,444	3,311,566	Chubb, Ltd.	60,353	9,743,388
Walmart, Inc.	189,803	22,525,820	Cincinnati Financial Corp.	21,209	2,474,454
Walgreens Boots Alliance, Inc.	104,505	5,780,172	Citigroup, Inc.	301,527	20,829,485
			Citizens Financial Group, Inc.	58,500	2,069,145
			CME Group, Inc.	47,863	10,115,366
		250,411,122	Comerica, Inc.	23,127	1,526,151
ENERGY — 4.4%			Discover Financial Services	42,228	3,424,268
Apache Corp.	47,855	1,225,088	E*TRADE Financial Corp.	31,342	1,369,332
Baker Hughes a GE Co.	64,179	1,488,953	Everest Re Group, Ltd.	5,000	1,330,450
Cabot Oil & Gas Corp.	55,078	967,720	Fifth Third Bancorp	99,062	2,712,318
Chevron Corp.	254,712	30,208,843	First Republic Bank	20,800	2,011,360
Cimarex Energy Co.	11,458	549,297	Franklin Resources, Inc.	37,989	1,096,363
Concho Resources, Inc.	25,900	1,758,610	Globe Life, Inc.	12,412	1,188,573
ConocoPhillips	151,227	8,616,914	Goldman Sachs Group, Inc.	43,146	8,941,146
Devon Energy Corp.	57,201	1,376,256	Hartford Financial Services		
Diamondback Energy, Inc.	19,900	1,789,209	Group, Inc.	49,467	2,998,195
EOG Resources, Inc.	78,871	5,853,806	Huntington Bancshares, Inc.	134,391	1,917,760
Exxon Mobil Corp.	565,075	39,899,946	Intercontinental Exchange, Inc.	74,385	6,863,504
Halliburton Co.	112,267	2,116,233	Invesco, Ltd.	54,211	918,334
Helmerich & Payne, Inc.	13,726	550,001	JPMorgan Chase & Co.	426,743	50,223,384
Hess Corp.	32,757	1,981,143	KeyCorp	128,996	2,301,289
HollyFrontier Corp.	20,000	1,072,800	Lincoln National Corp.	26,882	1,621,522
Kinder Morgan, Inc.	260,750	5,374,057	Loews Corp.	37,319	1,921,182

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STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
M&T Bank Corp.	19,163	\$ 3,027,179	DENTSPLY SIRONA, Inc.	32,234	\$ 1,718,394
MarketAxess Holdings, Inc.	5,000	1,637,500	Edwards Lifesciences Corp. (a)	27,810	6,115,697
Marsh & McLennan Cos., Inc.	69,419	6,945,371	Eli Lilly & Co.	114,072	12,756,672
MetLife, Inc.	106,270	5,011,693	Gilead Sciences, Inc.	167,752	10,632,122
Moody's Corp.	21,632	4,430,883	HCA Healthcare, Inc.	36,700	4,419,414
Morgan Stanley	169,775	7,244,299	Henry Schein, Inc. (a)	18,700	1,187,450
MSCI, Inc.	11,000	2,395,250	Hologic, Inc. (a)	34,300	1,731,807
Nasdaq, Inc.	14,175	1,408,286	Humana, Inc.	18,190	4,650,637
Northern Trust Corp.	28,096	2,621,919	IDEXX Laboratories, Inc. (a)	11,800	3,208,774
People's United Financial, Inc.	46,666	729,623	Illumina, Inc. (a)	19,300	5,871,446
PNC Financial Services Group, Inc.	60,475	8,476,176	Incyte Corp. (a)	22,900	1,699,867
Principal Financial Group, Inc.	33,065	1,889,334	Intuitive Surgical, Inc. (a)	15,344	8,284,686
Progressive Corp.	76,649	5,921,135	IQVIA Holdings, Inc. (a)	24,300	3,629,934
Prudential Financial, Inc.	54,102	4,866,475	Johnson & Johnson	352,208	45,568,671
Raymond James Financial, Inc.	16,300	1,344,098	Laboratory Corp. of America Holdings (a)	12,675	2,129,400
Regions Financial Corp.	126,346	1,998,794	McKesson Corp.	26,324	3,597,438
S&P Global, Inc.	33,268	8,149,995	Medtronic PLC.	179,393	19,485,668
State Street Corp. (c)	51,378	3,041,064	Merck & Co., Inc.	344,372	28,989,235
SunTrust Banks, Inc.	57,836	3,979,117	Mettler-Toledo International, Inc. (a)	3,500	2,465,400
SVB Financial Group (a)	6,700	1,399,965	Mylan NV (a)	64,402	1,273,872
Synchrony Financial	83,976	2,862,742	Nektar Therapeutics (a)(b)	21,600	393,444
T Rowe Price Group, Inc.	32,555	3,719,409	PerkinElmer, Inc.	16,186	1,378,562
Travelers Cos., Inc.	35,306	5,249,649	Perrigo Co. PLC	15,586	871,101
Unum Group	26,705	793,673	Pfizer, Inc.	742,933	26,693,583
US Bancorp.	191,422	10,593,293	Quest Diagnostics, Inc.	18,942	2,027,362
Wells Fargo & Co.	535,103	26,990,595	Regeneron Pharmaceuticals, Inc. (a)	10,742	2,979,831
Willis Towers Watson PLC.	17,376	3,353,047	ResMed, Inc.	20,100	2,715,711
Zions Bancorp NA.	23,195	1,032,641	Stryker Corp.	42,794	9,256,342
		<u>427,494,847</u>	Teleflex, Inc.	6,500	2,208,375
HEALTH CARE — 13.3%			Thermo Fisher Scientific, Inc.	54,112	15,761,202
Abbott Laboratories	238,149	19,925,927	UnitedHealth Group, Inc.	125,874	27,354,938
AbbVie, Inc.	198,643	15,041,248	Universal Health Services, Inc. Class B		1,561,875
ABIOMED, Inc. (a)	6,600	1,174,074	Varian Medical Systems, Inc. (a)	12,629	1,503,988
Agilent Technologies, Inc.	42,393	3,248,576	Vertex Pharmaceuticals, Inc. (a)	34,352	5,819,916
Alexion Pharmaceuticals, Inc. (a)	29,273	2,866,998	Waters Corp. (a)	9,650	2,154,169
Align Technology, Inc. (a)	9,600	1,736,832	WellCare Health Plans, Inc. (a)	6,300	1,632,771
Allergan PLC	43,806	7,372,112	Zimmer Biomet Holdings, Inc.	27,725	3,805,811
AmerisourceBergen Corp.	19,634	1,616,467	Zoetis, Inc.	63,020	7,851,662
Amgen, Inc.	80,654	15,607,355			<u>451,436,275</u>
Anthem, Inc.	33,919	8,143,952	INDUSTRIALS — 9.1%		
Baxter International, Inc.	68,179	5,963,617	3M Co.	76,129	12,515,608
Becton Dickinson and Co.	35,856	9,070,134	Alaska Air Group, Inc.	15,500	1,006,105
Biogen, Inc. (a)	25,484	5,933,185	Allegion PLC.	11,996	1,243,385
Boston Scientific Corp. (a)	184,857	7,521,831	American Airlines Group, Inc.	51,300	1,383,561
Bristol-Myers Squibb Co.	218,004	11,054,983	AMETEK, Inc.	31,199	2,864,692
Cardinal Health, Inc.	37,933	1,790,058	AO Smith Corp.	17,500	834,925
Celgene Corp. (a)	93,471	9,281,670	Arconic, Inc.	50,186	1,304,836
Centene Corp. (a)	53,100	2,297,106	Boeing Co.	71,364	27,151,861
Cerner Corp.	42,237	2,879,296	C.H. Robinson Worldwide, Inc. (b)	19,879	1,685,342
Cigna Corp.	50,641	7,686,797	Caterpillar, Inc.	76,224	9,627,853
Cooper Cos., Inc.	6,300	1,871,100	Cintas Corp.	10,966	2,939,985
CVS Health Corp.	171,294	10,803,513			
Danaher Corp.	85,194	12,304,569			
DaVita, Inc. (a)	15,028	857,648			

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STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Copart, Inc. (a)	26,000	\$ 2,088,580	United Rentals, Inc. (a)	9,800	\$ 1,221,472
CSX Corp.	109,055	7,554,240	United Technologies Corp.	108,379	14,795,901
Cummins, Inc.	22,114	3,597,284	Verisk Analytics, Inc.	21,300	3,368,382
Deere & Co.	41,783	7,047,956	W.W. Grainger, Inc.	6,457	1,918,698
Delta Air Lines, Inc.	79,434	4,575,398	Wabtec Corp.	22,666	1,628,779
Dover Corp.	19,750	1,966,310	Waste Management, Inc.	51,335	5,903,525
Eaton Corp. PLC	56,925	4,733,314	Xylem, Inc.	23,058	1,835,878
Emerson Electric Co.	82,379	5,507,860			
Equifax, Inc.	16,188	2,277,166			307,878,826
Expeditors International of Washington, Inc.	21,176	1,573,165	INFORMATION		
Fastenal Co.	78,716	2,571,652	TECHNOLOGY — 21.3%		
FedEx Corp.	31,650	4,607,290	Accenture PLC Class A	84,318	16,218,567
Flowserve Corp.	17,445	814,856	Adobe, Inc. (a)	64,544	17,830,280
Fortive Corp.	39,449	2,704,623	Advanced Micro Devices, Inc. (a)(b)	144,900	4,200,651
Fortune Brands Home & Security, Inc.	18,000	984,600	Akamai Technologies, Inc. (a)	22,390	2,045,998
General Dynamics Corp.	31,272	5,714,333	Alliance Data Systems Corp.	5,696	729,828
General Electric Co.	1,149,288	10,274,635	Amphenol Corp. Class A.	40,820	3,939,130
Honeywell International, Inc.	96,178	16,273,318	Analog Devices, Inc.	49,752	5,558,791
Huntington Ingalls Industries, Inc.	5,400	1,143,666	ANSYS, Inc. (a)	10,800	2,390,688
IDEX Corp.	10,100	1,655,188	Apple, Inc.	566,924	126,973,968
IHS Markit, Ltd. (a)	53,500	3,578,080	Applied Materials, Inc.	127,254	6,349,975
Illinois Tool Works, Inc.	39,800	6,228,302	Arista Networks, Inc. (a)	7,700	1,839,684
Ingersoll-Rand PLC	31,784	3,916,107	Autodesk, Inc. (a)	30,106	4,446,656
Jacobs Engineering Group, Inc.	18,043	1,650,934	Automatic Data Processing, Inc.	57,952	9,354,612
JB Hunt Transport Services, Inc.	12,900	1,427,385	Broadcom, Inc.	53,791	14,850,081
Johnson Controls International PLC	105,408	4,626,357	Broadridge Financial Solutions, Inc.	15,900	1,978,437
Kansas City Southern	12,396	1,648,792	Cadence Design Systems, Inc. (a)	38,100	2,517,648
L3Harris Technologies, Inc.	29,421	6,138,397	CDW Corp.	19,300	2,378,532
Lockheed Martin Corp.	33,671	13,133,710	Cisco Systems, Inc.	566,690	28,000,153
Masco Corp.	41,584	1,733,221	Citrix Systems, Inc.	15,989	1,543,258
Nielsen Holdings PLC	46,225	982,281	Cognizant Technology Solutions Corp. Class A	75,741	4,564,531
Norfolk Southern Corp.	35,787	6,429,492	Corning, Inc.	108,326	3,089,458
Northrop Grumman Corp.	21,025	7,879,960	DXC Technology Co.	34,538	1,018,871
PACCAR, Inc.	46,639	3,265,196	F5 Networks, Inc. (a)	7,741	1,086,991
Parker-Hannifin Corp.	16,689	3,014,200	Fidelity National Information Services, Inc.	81,491	10,818,745
Pentair PLC	19,604	741,031	Fiserv, Inc. (a)	75,824	7,854,608
Quanta Services, Inc.	20,007	756,265	FleetCor Technologies, Inc. (a)	11,200	3,211,936
Raytheon Co.	37,046	7,268,055	FLIR Systems, Inc.	17,761	934,051
Republic Services, Inc.	29,289	2,534,963	Fortinet, Inc. (a)	18,700	1,435,412
Robert Half International, Inc.	15,966	888,668	Gartner, Inc. (a)	11,400	1,630,086
Rockwell Automation, Inc.	15,026	2,476,285	Global Payments, Inc.	41,068	6,529,812
Rollins, Inc. (b)	17,250	587,707	Hewlett Packard Enterprise Co.	173,353	2,629,765
Roper Technologies, Inc.	13,965	4,979,919	HP, Inc.	197,253	3,732,027
Snap-on, Inc.	6,640	1,039,426	Intel Corp.	591,236	30,466,391
Southwest Airlines Co.	64,959	3,508,436	International Business Machines Corp.	117,195	17,042,497
Stanley Black & Decker, Inc.	20,657	2,983,077	Intuit, Inc.	34,537	9,184,770
Textron, Inc.	28,933	1,416,560	IPG Photonics Corp. (a)	4,100	555,960
TransDigm Group, Inc.	6,600	3,436,422	Jack Henry & Associates, Inc.	10,600	1,547,282
Union Pacific Corp.	93,498	15,144,806	Juniper Networks, Inc.	42,349	1,048,138
United Airlines Holdings, Inc. (a)	28,800	2,546,208	Keysight Technologies, Inc. (a)	24,000	2,334,000
United Parcel Service, Inc. Class B	91,991	11,022,362	KLA Corp.	21,732	3,465,167

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lam Research Corp.	19,977	\$ 4,616,884	PPG Industries, Inc.	30,854	\$ 3,656,508
Leidos Holdings, Inc.	19,300	1,657,484	Sealed Air Corp.	18,323	760,588
Mastercard, Inc. Class A	120,151	32,629,407	Sherwin-Williams Co.	10,909	5,998,532
Maxim Integrated Products, Inc.	35,200	2,038,432	Vulcan Materials Co.	17,971	2,717,934
Microchip Technology, Inc. (b)	32,083	2,980,832	Westrock Co.	32,036	1,167,712
Micron Technology, Inc. (a)	146,034	6,257,557			<u>89,736,299</u>
Microsoft Corp.	1,020,358	141,860,373	REAL ESTATE — 3.1%		
Motorola Solutions, Inc.	21,872	3,727,208	Alexandria Real Estate Equities, Inc. REIT	14,500	2,233,580
NetApp, Inc.	33,214	1,744,067	American Tower Corp. REIT	58,418	12,917,972
NVIDIA Corp.	80,444	14,002,887	Apartment Investment & Management Co. Class A, REIT	18,795	979,971
Oracle Corp.	293,835	16,169,740	AvalonBay Communities, Inc. REIT	18,169	3,912,331
Paychex, Inc.	41,607	3,443,811	Boston Properties, Inc. REIT	19,846	2,573,232
PayPal Holdings, Inc. (a)	157,145	16,278,651	CBRE Group, Inc. Class A (a)	48,067	2,548,032
Qorvo, Inc. (a)	15,400	1,141,756	Crown Castle International Corp. REIT	54,758	7,611,910
QUALCOMM, Inc.	160,526	12,244,923	Digital Realty Trust, Inc. REIT	27,100	3,517,851
salesforce.com, Inc. (a)	116,995	17,366,738	Duke Realty Corp. REIT	45,300	1,538,841
Seagate Technology PLC	32,324	1,738,708	Equinix, Inc. REIT	11,143	6,427,282
Skyworks Solutions, Inc.	22,300	1,767,275	Equity Residential REIT	48,419	4,176,623
Symantec Corp.	79,260	1,872,914	Essex Property Trust, Inc. REIT	8,445	2,758,559
Synopsys, Inc. (a)	19,900	2,731,275	Extra Space Storage, Inc. REIT	17,900	2,091,078
TE Connectivity, Ltd.	45,651	4,253,760	Federal Realty Investment Trust REIT	10,800	1,470,312
Texas Instruments, Inc.	125,293	16,192,867	HCP, Inc. REIT	64,023	2,281,140
VeriSign, Inc. (a)	13,901	2,622,146	Host Hotels & Resorts, Inc. REIT	92,962	1,607,313
Visa, Inc. Class A	230,460	39,641,425	Iron Mountain, Inc. REIT (b)	36,181	1,171,903
Western Digital Corp.	38,653	2,305,265	Kimco Realty Corp. REIT	63,553	1,326,987
Western Union Co. (b)	53,945	1,249,906	Macerich Co. REIT (b)	13,855	437,679
Xerox Holdings Corp.	25,527	763,513	Mid-America Apartment Communities, Inc. REIT	16,200	2,106,162
Xilinx, Inc.	33,360	3,199,224	Prologis, Inc. REIT	84,551	7,205,436
		<u>723,826,463</u>	Public Storage REIT	20,235	4,963,038
MATERIALS — 2.6%			Realty Income Corp. REIT	42,600	3,266,568
Air Products & Chemicals, Inc.	28,902	6,412,198	Regency Centers Corp. REIT	21,200	1,473,188
Albemarle Corp. (b)	15,100	1,049,752	SBA Communications Corp. REIT	15,400	3,713,710
Alcoa Corp. (a)	1	20	Simon Property Group, Inc. REIT	41,480	6,456,362
Amcor PLC	210,626	2,053,604	SL Green Realty Corp. REIT	12,100	989,175
Avery Dennison Corp.	10,670	1,211,792	UDR, Inc. REIT	42,500	2,060,400
Ball Corp.	45,832	3,337,028	Ventas, Inc. REIT	48,097	3,512,524
Celanese Corp.	16,500	2,017,785	Vornado Realty Trust REIT	24,768	1,576,979
CF Industries Holdings, Inc.	28,520	1,403,184	Welltower, Inc. REIT	53,619	4,860,562
Corteva, Inc.	96,682	2,707,096	Weyerhaeuser Co. REIT	98,087	2,717,010
Dow, Inc.	98,148	4,676,752			<u>106,483,710</u>
DuPont de Nemours, Inc.	100,482	7,165,371	UTILITIES — 3.5%		
Eastman Chemical Co.	18,036	1,331,598	AES Corp.	95,436	1,559,424
Ecolab, Inc.	33,301	6,594,930	Alliant Energy Corp.	34,000	1,833,620
FMC Corp.	16,678	1,462,327	Ameren Corp.	31,504	2,521,895
Freeport-McMoRan, Inc.	186,440	1,784,231	American Electric Power Co., Inc.	64,809	6,071,955
International Flavors & Fragrances, Inc. (b)	14,351	1,760,724			
International Paper Co.	54,703	2,287,679			
Linde PLC	72,663	14,076,276			
LyondellBasell Industries NV Class A	35,558	3,181,374			
Martin Marietta Materials, Inc.	7,845	2,150,315			
Mosaic Co.	52,884	1,084,122			
Newmont Goldcorp Corp.	113,233	4,293,795			
Nucor Corp.	41,848	2,130,482			
Packaging Corp. of America	11,900	1,262,590			

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
American Water Works Co., Inc.	23,900	\$ 2,969,097
Atmos Energy Corp.	14,900	1,696,961
CenterPoint Energy, Inc.	64,476	1,945,886
CMS Energy Corp.	39,055	2,497,567
Consolidated Edison, Inc.	45,152	4,265,510
Dominion Energy, Inc.	111,866	9,065,621
DTE Energy Co.	24,345	3,236,911
Duke Energy Corp.	96,892	9,288,067
Edison International.	46,014	3,470,376
Entergy Corp.	27,998	3,285,845
Evergy, Inc.	33,399	2,223,038
Eversource Energy.	43,417	3,710,851
Exelon Corp.	130,284	6,294,020
FirstEnergy Corp.	72,093	3,477,045
NextEra Energy, Inc.	65,264	15,205,859
NiSource, Inc.	47,904	1,433,288
NRG Energy, Inc.	37,102	1,469,239
Pinnacle West Capital Corp.	14,104	1,369,075
PPL Corp.	96,219	3,029,936
Public Service Enterprise Group, Inc.	68,088	4,226,903
Sempra Energy	36,262	5,352,634
Southern Co.	138,859	8,577,321
WEC Energy Group, Inc.	42,382	4,030,528
Xcel Energy, Inc.	69,351	4,500,187
		<u>118,608,659</u>
TOTAL COMMON STOCKS (Cost \$2,482,458,151)		<u>3,300,588,932</u>

SHORT-TERM

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
INVESTMENTS — 3.7%		
State Street Institutional Liquid Reserves Fund, Premier Class 2.03% (d) (e)	116,462,084	116,473,730

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
E-Mini S&P 500 Index (long)	656	12/20/2019	\$98,482,551	\$97,694,800	\$(787,751)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$3,300,588,932	\$—	\$—	\$3,300,588,932
Short-Term Investments	126,035,085	—	—	126,035,085
TOTAL INVESTMENTS.	<u>\$3,426,624,017</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,426,624,017</u>

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (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>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	\$ (787,751)	\$—	\$—	\$ (787,751)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (787,751)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ (787,751)</u>

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

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	Value at 12/31/18		from Shares Sold	Realized Gain (Loss)		at 9/30/19	Value at 9/30/19	
State Street Corp.	44,678	\$ 2,817,841	\$ 432,950	\$ —	\$ —	\$(209,727)	51,378	\$ 3,041,064	\$ 72,944
State Street Institutional Liquid Reserves Fund, Premier Class	—	—	190,817,356	74,342,521	(1,111)	6	116,462,084	116,473,730	228,473
State Street Institutional U.S. Government Money Market Fund, Class G Shares	81,722,543	81,722,543	484,812,620	566,535,163	—	—	—	—	1,113,819
State Street Navigator Securities Lending Portfolio II	4,917,310	4,917,310	84,811,862	80,167,817	—	—	9,561,355	9,561,355	59,526
Total		<u>\$89,457,694</u>	<u>\$760,874,788</u>	<u>\$721,045,501</u>	<u>\$(1,111)</u>	<u>\$(209,721)</u>		<u>\$129,076,149</u>	<u>\$1,474,762</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

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

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CORPORATE BONDS & NOTES — 25.4%		
ADVERTISING — 0.0% (a)		
Interpublic Group of Cos., Inc.:		
3.75%, 10/1/2021	\$ 260,000	\$ 266,822
4.20%, 4/15/2024	25,000	26,771
4.65%, 10/1/2028	10,000	11,203
5.40%, 10/1/2048	25,000	29,877
Omnicom Group, Inc./Omnicom Capital, Inc.		
3.60%, 4/15/2026 (b)	100,000	105,407
WPP Finance 2010		
3.63%, 9/7/2022	25,000	25,772
		<u>465,852</u>
AEROSPACE & DEFENSE — 0.5%		
Boeing Co.:		
2.30%, 8/1/2021	30,000	30,131
2.60%, 10/30/2025 (b)	35,000	35,575
2.80%, 3/1/2023	25,000	25,513
2.95%, 2/1/2030	50,000	51,527
3.25%, 3/1/2028	25,000	26,299
3.38%, 6/15/2046	25,000	25,115
3.50%, 3/1/2039	250,000	262,397
3.55%, 3/1/2038	165,000	174,575
3.65%, 3/1/2047	100,000	105,534
3.75%, 2/1/2050	50,000	54,092
3.83%, 3/1/2059	250,000	266,570
Embraer Netherlands Finance B.V.		
5.05%, 6/15/2025	50,000	54,782
General Dynamics Corp.:		
2.25%, 11/15/2022	25,000	25,231
2.38%, 11/15/2024	250,000	253,772
3.75%, 5/15/2028	250,000	277,547
L3Harris Technologies, Inc.:		
3.83%, 4/27/2025	50,000	53,441
3.85%, 6/15/2023 (c)	70,000	73,716
3.85%, 12/15/2026 (c)	50,000	53,714
4.40%, 6/15/2028	100,000	112,305
4.95%, 2/15/2021 (c)	25,000	25,726
Lockheed Martin Corp.:		
2.50%, 11/23/2020	300,000	301,278
3.55%, 1/15/2026	100,000	107,281
3.60%, 3/1/2035	50,000	54,062
4.70%, 5/15/2046	110,000	139,308
Northrop Grumman Corp.:		
2.55%, 10/15/2022	150,000	151,954
2.93%, 1/15/2025	150,000	154,579

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.25%, 8/1/2023	\$ 200,000	\$ 208,266
3.25%, 1/15/2028	150,000	157,417
4.03%, 10/15/2047	100,000	113,270
4.75%, 6/1/2043	25,000	30,624
Raytheon Co.:		
3.13%, 10/15/2020	25,000	25,300
4.20%, 12/15/2044	25,000	29,480
Rockwell Collins, Inc.:		
2.80%, 3/15/2022	200,000	203,248
3.50%, 3/15/2027	136,000	145,213
4.35%, 4/15/2047	100,000	116,714
United Technologies Corp.:		
1.95%, 11/1/2021	150,000	149,609
2.65%, 11/1/2026	50,000	51,335
2.80%, 5/4/2024	250,000	257,302
3.13%, 5/4/2027	200,000	210,010
3.35%, 8/16/2021	15,000	15,365
3.65%, 8/16/2023	340,000	359,747
3.95%, 8/16/2025	25,000	27,374
4.13%, 11/16/2028	60,000	67,874
4.45%, 11/16/2038	20,000	23,868
4.50%, 6/1/2042	100,000	119,715
4.63%, 11/16/2048	35,000	43,636
6.13%, 7/15/2038	50,000	69,244
		<u>5,320,635</u>
AGRICULTURE — 0.4%		
Altria Group, Inc.:		
2.85%, 8/9/2022	200,000	202,350
3.49%, 2/14/2022 (b)	15,000	15,378
3.80%, 2/14/2024	40,000	41,822
3.88%, 9/16/2046	100,000	91,754
4.00%, 1/31/2024	25,000	26,345
4.40%, 2/14/2026	225,000	240,530
4.50%, 5/2/2043	25,000	24,934
4.80%, 2/14/2029	40,000	43,715
5.80%, 2/14/2039	285,000	330,115
5.95%, 2/14/2049	75,000	88,133
6.20%, 2/14/2059	15,000	17,553
Archer-Daniels-Midland Co.:		
3.38%, 3/15/2022	60,000	62,014
3.75%, 9/15/2047	50,000	55,324
4.02%, 4/16/2043	50,000	57,574
BAT Capital Corp.:		
2.76%, 8/15/2022	300,000	302,622
2.79%, 9/6/2024 (b)	70,000	69,483
3.22%, 8/15/2024	50,000	50,544
3.22%, 9/6/2026	100,000	99,113
3.46%, 9/6/2029	100,000	98,157
3.56%, 8/15/2027	100,000	100,693
4.39%, 8/15/2037	285,000	276,182
4.54%, 8/15/2047	105,000	100,736
4.76%, 9/6/2049	100,000	98,344
Bunge, Ltd. Finance Corp.:		
3.75%, 9/25/2027	30,000	30,863
4.35%, 3/15/2024	100,000	105,112

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Philip Morris International, Inc.:			AUTO MANUFACTURERS —		
2.13%, 5/10/2023	\$ 75,000	\$ 74,768	0.6%		
2.50%, 11/2/2022	500,000	504,815	American Honda Finance Corp.:		
2.63%, 2/18/2022	25,000	25,278	Series MTN, 2.15%,		
2.75%, 2/25/2026	125,000	127,080	9/10/2024.	\$ 100,000	\$ 99,697
3.13%, 3/2/2028	200,000	206,104	Series MTN, 2.90%,		
4.13%, 3/4/2043	25,000	26,730	2/16/2024.	50,000	51,458
4.25%, 11/10/2044.	250,000	272,967	Series MTN, 3.63%,		
4.50%, 3/20/2042	50,000	55,978	10/10/2023	300,000	317,520
Reynolds American, Inc.:			Ford Motor Co.:		
4.00%, 6/12/2022	50,000	52,052	4.35%, 12/8/2026	100,000	100,058
5.70%, 8/15/2035	25,000	27,885	4.75%, 1/15/2043	50,000	43,501
5.85%, 8/15/2045	175,000	193,555	5.29%, 12/8/2046	100,000	92,551
		<u>4,196,602</u>	Ford Motor Credit Co. LLC:		
AIRLINES — 0.1%			2.34%, 11/2/2020	250,000	248,510
American Airlines 2014-1 Pass			2.98%, 8/3/2022	200,000	198,360
Through Trust			3.10%, 5/4/2023	100,000	98,158
Series A, Class A, 3.70%,			3.34%, 3/18/2021	150,000	150,681
4/1/2028	18,798	19,770	3.82%, 11/2/2027 (b)	250,000	237,322
American Airlines 2017-2 Pass			5.58%, 3/18/2024	500,000	531,535
Through Trust			5.60%, 1/7/2022	600,000	631,128
Series AA, Class AA, 3.35%,			Series GMTN, 4.39%,		
4/15/2031	94,588	97,433	1/8/2026	100,000	99,513
American Airlines 2019-1 Pass			General Motors Co.:		
Through Trust			5.15%, 4/1/2038	200,000	201,480
Series AA, Class AA, 3.15%,			5.20%, 4/1/2045	200,000	197,310
8/15/2033	75,000	76,961	6.60%, 4/1/2036	100,000	115,117
Delta Air Lines, Inc.:			6.75%, 4/1/2046	25,000	28,750
2.60%, 12/4/2020	250,000	250,487	General Motors Financial Co.,		
3.63%, 3/15/2022	100,000	102,819	Inc.:		
United Airlines 2016-1 Pass			3.15%, 6/30/2022	250,000	252,870
Through Trust			3.20%, 7/6/2021	100,000	101,062
Series AA, Class AA, 3.10%,			3.45%, 1/14/2022	50,000	50,929
1/7/2030	44,723	45,719	3.55%, 7/8/2022	50,000	51,071
United Airlines 2018-1 Pass			3.70%, 5/9/2023	100,000	102,401
Through Trust			3.95%, 4/13/2024	150,000	154,257
Series AA, Class AA, 3.50%,			4.00%, 1/15/2025	35,000	35,929
9/1/2031	110,148	115,421	4.15%, 6/19/2023	200,000	208,026
United Airlines 2019-1 Pass			4.20%, 11/6/2021	250,000	257,820
Through Trust			4.35%, 1/17/2027 (b)	185,000	190,198
Series AA, Class AA, 4.15%,			5.10%, 1/17/2024	500,000	537,615
2/25/2033	80,000	86,899	5.25%, 3/1/2026	100,000	107,942
United Airlines 2019-2 Pass			PACCAR Financial Corp.:		
Through Trust			Series MTN, 2.00%,		
Series AA, Class AA, 2.70%,			9/26/2022 (b)	30,000	30,038
11/1/2033	65,000	65,270	Series MTN, 2.30%,		
		<u>860,779</u>	8/10/2022 (b)	50,000	50,279
APPAREL — 0.0% (a)			Series MTN, 2.65%,		
NIKE, Inc.:			5/10/2022.	50,000	50,831
2.38%, 11/1/2026	50,000	50,918	Series MTN, 3.10%,		
3.88%, 11/1/2045	30,000	34,282	5/10/2021.	40,000	40,669
Ralph Lauren Corp.			Toyota Motor Credit Corp.:		
3.75%, 9/15/2025	25,000	26,804	Series GMTN, 1.90%,		
		<u>112,004</u>	4/8/2021	275,000	275,066
			Series GMTN, 2.80%,		
			7/13/2022.	25,000	25,595

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 3.05%, 1/11/2028.	\$ 50,000	\$ 52,977	3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (d)	\$ 100,000	\$ 111,821
Series GMTN, 3.45%, 9/20/2023.	100,000	105,674	3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d)	200,000	228,762
Series MTN, 2.15%, 9/8/2022.	50,000	50,329	Series GMTN, 2.63%, 4/19/2021.	600,000	605,208
Series MTN, 2.60%, 1/11/2022.	200,000	203,114	Series GMTN, 3.50%, 4/19/2026.	130,000	137,917
Series MTN, 2.90%, 4/17/2024.	50,000	51,772	Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d)	250,000	263,875
Series MTN, 2.95%, 4/13/2021.	50,000	50,805	Series L, 3.95%, 4/21/2025 . .	50,000	52,970
Series MTN, 3.40%, 4/14/2025.	100,000	106,666	Series MTN, 2.50%, 10/21/2022.	50,000	50,342
		<u>6,586,584</u>	Series MTN, 4.00%, 4/1/2024.	50,000	53,593
AUTO PARTS & EQUIPMENT — 0.0% (a)			Series MTN, 4.13%, 1/22/2024.	25,000	26,903
Aptiv PLC:			Series MTN, 4.20%, 8/26/2024.	50,000	53,641
4.25%, 1/15/2026	25,000	26,587	Series MTN, 4.88%, 4/1/2044.	50,000	62,487
4.40%, 10/1/2046	30,000	29,948	Series MTN, 5.00%, 1/21/2044.	100,000	126,599
Aptiv PLC			Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (d)	200,000	203,976
4.35%, 3/15/2029	45,000	48,747	Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (d)	500,000	526,625
Lear Corp.:			Series MTN, 3 Month USD LIBOR + 0.97%, 3.46%, 3/15/2025 (d)	500,000	521,195
4.25%, 5/15/2029	25,000	25,733	Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (d)	250,000	257,187
5.25%, 1/15/2025	20,000	20,664	Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (b) (d)	200,000	203,944
5.25%, 5/15/2049	30,000	30,761	Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (b) (d)	100,000	103,106
		<u>182,440</u>	Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (d)	150,000	163,846
BANKS — 5.4%			Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (d)	500,000	556,075
Australia & New Zealand Banking Group, Ltd.:			Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (d)	150,000	178,317
2.63%, 5/19/2022	250,000	253,965	Bank of America NA 3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (d) .	270,000	276,955
Series MTN, 2.30%, 6/1/2021.	100,000	100,387	Bank of Montreal:		
Banco Bilbao Vizcaya Argentaria SA			Series D, 3.10%, 4/13/2021 . .	60,000	60,998
3.00%, 10/20/2020.	25,000	25,170	Series MTN, 1.90%, 8/27/2021.	300,000	299,520
Banco Santander SA:					
3.13%, 2/23/2023	200,000	203,368			
4.38%, 4/12/2028 (b)	200,000	218,348			
Bank of America Corp.:					
6.11%, 1/29/2037	75,000	98,132			
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (d)	250,000	259,725			
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d)	96,000	97,985			
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d)	250,000	260,027			
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d)	234,000	237,414			
3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (d)	360,000	375,577			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series MTN, 2.50%, 6/28/2024.	\$ 65,000	\$ 65,663	Series BKNT, 5.00%, 1/15/2021.	\$ 100,000	\$ 103,709
Series MTN, 2.55%, 11/6/2022 (b)	30,000	30,475	Series MTN, 4.25%, 10/15/2024	250,000	264,305
Series MTN, 2.90%, 3/26/2022.	100,000	101,867	BPCE SA 4.00%, 4/15/2024	250,000	268,610
Bank of New York Mellon Corp.:			Branch Banking & Trust Co. Series BKNT, 3.63%, 9/16/2025	25,000	26,649
Series G, 3.00%, 2/24/2025 . .	100,000	103,910	Canadian Imperial Bank of Commerce: 2.55%, 6/16/2022 (b)	50,000	50,807
Series MTN, 2.05%, 5/3/2021.	50,000	50,034	2.70%, 2/2/2021	85,000	85,750
Series MTN, 2.20%, 8/16/2023.	200,000	200,670	3.10%, 4/2/2024 (b)	100,000	103,049
Series MTN, 2.60%, 2/7/2022.	125,000	126,721	3 Month USD LIBOR + 0.79%, 2.61%, 7/22/2023 (d)	50,000	50,329
Series MTN, 3.25%, 5/16/2027.	100,000	105,356	Capital One NA: 2.15%, 9/6/2022	250,000	249,942
Series MTN, 3.30%, 8/23/2029.	250,000	261,507	Series BKNT, 2.95%, 7/23/2021.	75,000	75,967
Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (d)	250,000	265,045	Citibank NA: Series BKNT, 2.13%, 10/20/2020	275,000	275,231
Bank of Nova Scotia:			Series BKNT, 3.65%, 1/23/2024.	250,000	264,685
2.35%, 10/21/2020.	100,000	100,309	Citigroup, Inc.:		
2.70%, 3/7/2022	100,000	101,672	2.35%, 8/2/2021 (b)	50,000	50,210
3 Month USD LIBOR + 2.65%, 4.65%, 10/12/2022 (d)	250,000	248,860	2.70%, 3/30/2021	175,000	176,580
Series BKNT, 2.45%, 3/22/2021 (b)	200,000	201,254	2.70%, 10/27/2022.	250,000	253,475
Series BKNT, 2.50%, 1/8/2021	250,000	251,530	2.75%, 4/25/2022	300,000	304,317
Barclays Bank PLC:			2.90%, 12/8/2021	250,000	253,645
2.65%, 1/11/2021	200,000	200,508	3.20%, 10/21/2026.	300,000	310,254
5.14%, 10/14/2020.	100,000	102,274	3.75%, 6/16/2024	25,000	26,513
Barclays PLC:			4.13%, 7/25/2028	70,000	75,055
3.20%, 8/10/2021	200,000	201,980	4.30%, 11/20/2026.	50,000	53,919
3.68%, 1/10/2023	200,000	203,312	4.40%, 6/10/2025	250,000	269,412
4.38%, 1/12/2026	50,000	52,901	4.45%, 9/29/2027	150,000	163,596
5.25%, 8/17/2045	25,000	28,403	4.65%, 7/30/2045	25,000	30,102
3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (d)	250,000	261,170	5.30%, 5/6/2044	50,000	62,226
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (d)	200,000	219,022	6.68%, 9/13/2043	175,000	252,773
BB&T Corp.:			3 Month USD LIBOR + 0.90%, 3.35%, 4/24/2025 (d)	250,000	259,057
Series MTN, 2.15%, 2/1/2021.	275,000	275,346	3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (d)	100,000	101,320
Series MTN, 2.20%, 3/16/2023.	100,000	100,025	3 Month USD LIBOR + 1.02%, 4.04%, 6/1/2024 (d)	500,000	528,290
Series MTN, 2.50%, 8/1/2024.	100,000	100,810	3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (b) (d)	250,000	272,655
Series MTN, 3.05%, 6/20/2022 (b)	150,000	153,495	3 Month USD LIBOR + 1.34%, 3.98%, 3/20/2030 (d)	250,000	271,632
Series MTN, 3.75%, 12/6/2023.	50,000	52,916			
Series MTN, 3.88%, 3/19/2029.	100,000	108,412			
BBVA USA 2.50%, 8/27/2024	250,000	247,967			
BNP Paribas SA:					

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (d)	\$ 100,000	\$ 105,783	Series BKNT, 3.85%, 3/15/2026.	\$ 225,000	\$ 239,863
3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (d)	250,000	267,860	Goldman Sachs Group, Inc.: 2.35%, 11/15/2021	175,000	175,170
3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (d)	150,000	176,164	2.60%, 12/27/2020	250,000	250,327
3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (d)	250,000	261,975	2.63%, 4/25/2021	150,000	150,867
Citizens Bank NA/Providence RI Series BKNT, 2.25%, 10/30/2020.	250,000	250,295	2.88%, 2/25/2021	25,000	25,224
Citizens Financial Group, Inc. 2.85%, 7/27/2026	25,000	25,248	3.00%, 4/26/2022	250,000	252,707
Comerica, Inc.: 3.70%, 7/31/2023	50,000	52,501	3.50%, 1/23/2025	50,000	52,203
4.00%, 2/1/2029	50,000	55,039	3.50%, 11/16/2026	250,000	259,967
Commonwealth Bank of Australia Series BKNT, 2.55%, 3/15/2021	100,000	100,703	3.63%, 1/22/2023	25,000	26,016
Cooperatieve Rabobank UA: 2.75%, 1/10/2023	250,000	255,090	3.63%, 2/20/2024	560,000	586,964
3.88%, 2/8/2022	50,000	52,070	3.75%, 2/25/2026	50,000	52,894
4.38%, 8/4/2025	250,000	269,582	4.00%, 3/3/2024	50,000	53,321
4.50%, 1/11/2021	50,000	51,523	4.75%, 10/21/2045	50,000	59,963
5.75%, 12/1/2043	50,000	66,654	5.15%, 5/22/2045	250,000	296,775
Series GMTN, 2.50%, 1/19/2021	300,000	301,596	5.95%, 1/15/2027	50,000	59,295
Credit Suisse AG Series MTN, 3.63%, 9/9/2024 (b)	500,000	528,830	6.25%, 2/1/2041	200,000	276,680
Credit Suisse Group Funding Guernsey, Ltd.: 3.13%, 12/10/2020.	450,000	454,189	6.75%, 10/1/2037	150,000	202,248
3.80%, 6/9/2023	150,000	156,631	3 Month USD LIBOR + 0.99%, 2.91%, 7/24/2023 (d)	250,000	253,565
Deutsche Bank AG: 3.30%, 11/16/2022.	250,000	248,455	3 Month USD LIBOR + 1.37%, 4.02%, 10/31/2038 (d)	200,000	215,094
3.70%, 5/30/2024	50,000	49,928	3 Month USD LIBOR + 1.43%, 4.41%, 4/23/2039 (d)	350,000	393,862
3.95%, 2/27/2023	250,000	253,762	3 Month USD LIBOR + 1.51%, 3.69%, 6/5/2028 (d)	250,000	262,460
4.25%, 10/14/2021.	200,000	203,290	3 Month USD LIBOR + 0.82%, 2.88%, 10/31/2022 (d)	275,000	278,116
Discover Bank: Series BKNT, 3.35%, 2/6/2023 (b)	250,000	257,772	3 Month USD LIBOR + 1.20%, 3.27%, 9/29/2025 (d)	325,000	335,410
Series BKNT, 3.45%, 7/27/2026.	25,000	25,779	Series MTN, 4.80%, 7/8/2044. 50,000	50,000	59,723
Fifth Third Bancorp 3.95%, 3/14/2028	100,000	109,420	HSBC Holdings PLC: 2.95%, 5/25/2021	250,000	252,495
Fifth Third Bank: Series BKNT, 2.25%, 6/14/2021.	50,000	50,127	3.40%, 3/8/2021	275,000	279,254
Series BKNT, 3.35%, 7/26/2021.	200,000	204,016	3.60%, 5/25/2023	250,000	259,997
			4.30%, 3/8/2026	250,000	270,430
			5.10%, 4/5/2021	50,000	52,104
			5.25%, 3/14/2044	450,000	556,573
			6.50%, 9/15/2037	200,000	268,562
			3 Month USD LIBOR + 0.99%, 3.95%, 5/18/2024 (d)	250,000	261,570
			3 Month USD LIBOR + 1.21%, 3.80%, 3/11/2025 (d)	500,000	520,510
			3 Month USD LIBOR + 1.35%, 4.29%, 9/12/2026 (d)	200,000	214,418

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.53%, 4.58%, 6/19/2029 (d)	\$ 250,000	\$ 276,860	3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (d)	\$ 100,000	\$ 103,510
3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (d)	250,000	265,357	3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (d)	125,000	133,906
3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (d)	250,000	253,530	3 Month USD LIBOR + 1.22%, 3.90%, 1/23/2049 (d)	450,000	498,874
Huntington Bancshares, Inc.:			3 Month USD LIBOR + 1.25%, 3.96%, 1/29/2027 (d)	500,000	540,355
2.30%, 1/14/2022	25,000	25,133	3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (d)	200,000	221,542
4.00%, 5/15/2025	100,000	107,075	3 Month USD LIBOR + 1.33%, 4.45%, 12/5/2029 (d)	250,000	282,685
Huntington National Bank Series BKNT, 3.55%, 10/6/2023	250,000	262,182	3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (d)	250,000	267,490
Industrial & Commercial Bank of China, Ltd. 2.45%, 10/20/2021	250,000	249,892	3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (d)	200,000	219,332
ING Groep NV:			3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (d)	200,000	210,782
3.55%, 4/9/2024	200,000	208,862	3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (d)	100,000	111,686
4.55%, 10/2/2028	200,000	227,120	3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (d)	50,000	56,187
Intesa Sanpaolo SpA 5.25%, 1/12/2024 (b)	50,000	54,015	3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (d)	100,000	116,597
JPMorgan Chase & Co.:			KeyBank NA:		
2.40%, 6/7/2021	550,000	552,920	Series BKNT, 2.30%, 9/14/2022.	250,000	251,285
2.55%, 3/1/2021	250,000	251,432	Series MTN, 3.40%, 5/20/2026.	25,000	26,053
2.70%, 5/18/2023	125,000	127,062	KeyCorp.		
2.95%, 10/1/2026	350,000	358,834	Series MTN, 4.15%, 10/29/2025.	65,000	70,966
2.97%, 1/15/2023	50,000	50,819	Landwirtschaftliche Rentenbank:		
3.38%, 5/1/2023	75,000	77,609	2.00%, 1/13/2025	25,000	25,439
3.88%, 2/1/2024	50,000	53,328	2.25%, 10/1/2021	50,000	50,528
4.13%, 12/15/2026.	50,000	54,507	Series GMTN, 1.75%, 7/27/2026.	50,000	50,143
4.25%, 10/1/2027	80,000	88,098	Lloyds Banking Group PLC:		
4.85%, 2/1/2044	50,000	62,664	3.00%, 1/11/2022	200,000	201,974
4.95%, 6/1/2045	50,000	61,909	3.75%, 1/11/2027	100,000	103,795
5.40%, 1/6/2042	50,000	65,754	3.90%, 3/12/2024 (b)	250,000	261,942
5.50%, 10/15/2040.	150,000	198,787	4.05%, 8/16/2023	300,000	314,907
5.63%, 8/16/2043	250,000	329,570	4.34%, 1/9/2048	200,000	204,004
3 Month USD LIBOR + 0.70%, 3.21%, 4/1/2023 (d)	155,000	158,661	4.55%, 8/16/2028	250,000	275,135
3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (d)	75,000	78,173	4.65%, 3/24/2026	100,000	105,381
3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (d)	200,000	210,892			
3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (d)	338,000	342,408			
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (d)	185,000	194,818			
3 Month USD LIBOR + 1.00%, 4.02%, 12/5/2024 (d)	500,000	532,925			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (d)	\$ 200,000	\$ 200,642	Series GMTN, 3.88%, 1/27/2026.	\$ 125,000	\$ 134,096
Manufacturers & Traders Trust Co. Series BKNT, 2.63%, 1/25/2021	250,000	251,600	Series GMTN, 4.00%, 7/23/2025.	500,000	539,405
Mitsubishi UFJ Financial Group, Inc.: 2.19%, 9/13/2021	50,000	49,907	Series GMTN, 4.35%, 9/8/2026	50,000	54,151
2.67%, 7/25/2022	300,000	302,973	Series GMTN, 3 Month USD LIBOR + 1.14%, 3.77%, 1/24/2029 (d)	250,000	266,762
2.76%, 9/13/2026	25,000	25,204	Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d)	250,000	280,830
3.00%, 2/22/2022	50,000	50,845	Series MTN, 2.63%, 11/17/2021	250,000	252,310
3.29%, 7/25/2027	50,000	52,284	Series MTN, 3.13%, 7/27/2026.	225,000	231,903
3.41%, 3/7/2024	250,000	260,572	Series MTN, SOFR + 1.15%, 2.72%, 7/22/2025 (d)	65,000	65,758
3.46%, 3/2/2023	50,000	51,813	National Australia Bank, Ltd.: 2.88%, 4/12/2023	250,000	256,397
3.54%, 7/26/2021	30,000	30,662	Series BKNT, 1.88%, 7/12/2021.	250,000	249,262
3.68%, 2/22/2027	50,000	53,485	Series BKNT, 2.50%, 7/12/2026.	50,000	50,418
3.74%, 3/7/2029	250,000	271,865	Northern Trust Corp.: 3.65%, 8/3/2028 (b)	100,000	109,854
3.76%, 7/26/2023	100,000	105,028	3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (d)	63,000	64,835
3.78%, 3/2/2025	50,000	53,219	PNC Bank NA: Series BKNT, 2.15%, 4/29/2021.	250,000	250,430
3.85%, 3/1/2026	25,000	26,818	Series BKNT, 2.63%, 2/17/2022.	250,000	253,217
3.96%, 3/2/2028	50,000	54,911	Series BKNT, 3.25%, 1/22/2028.	250,000	264,777
4.05%, 9/11/2028	100,000	110,909	PNC Financial Services Group, Inc.: 3.15%, 5/19/2027	100,000	105,306
4.29%, 7/26/2038	35,000	40,424	3.30%, 3/8/2022	50,000	51,403
Mizuho Financial Group, Inc.: 2.95%, 2/28/2022	200,000	202,810	3.45%, 4/23/2029	100,000	106,725
4.02%, 3/5/2028	200,000	220,356	3.50%, 1/23/2024	50,000	52,844
3 Month USD LIBOR + 0.98%, 2.84%, 7/16/2025 (d)	200,000	202,108	3.90%, 4/29/2024	50,000	53,479
3 Month USD LIBOR + 1.31%, 2.87%, 9/13/2030 (d)	200,000	199,910	Regions Bank Series BKNT, 2.75%, 4/1/2021	250,000	251,537
Morgan Stanley: 2.75%, 5/19/2022	450,000	456,655	Regions Financial Corp. 3.20%, 2/8/2021	25,000	25,300
3.63%, 1/20/2027	100,000	105,807	Royal Bank of Canada: 2.30%, 3/22/2021	125,000	125,660
3.95%, 4/23/2027	25,000	26,431	Series GMTN, 2.50%, 1/19/2021.	100,000	100,650
4.30%, 1/27/2045	50,000	57,748	Series GMTN, 3.20%, 4/30/2021.	575,000	585,586
4.38%, 1/22/2047	100,000	117,406	Series GMTN, 3.70%, 10/5/2023.	500,000	529,175
6.38%, 7/24/2042	65,000	94,249			
3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d)	250,000	261,097			
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d)	100,000	105,391			
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d)	100,000	109,432			
Series GMTN, 2.50%, 4/21/2021.	225,000	226,323			
Series GMTN, 3.13%, 1/23/2023.	300,000	307,701			
Series GMTN, 3.75%, 2/25/2023.	50,000	52,306			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series GMTN, 4.65%, 1/27/2026 (b)	\$ 100,000	\$ 110,454	Series BKNT, 2.80%, 5/17/2022.	\$ 100,000	\$ 101,692
Royal Bank of Scotland Group PLC:			Series BKNT, 3.00%, 2/2/2023	100,000	102,395
3.88%, 9/12/2023	75,000	77,418	Series BKNT, 4.05%, 11/3/2025 (b)	40,000	43,642
5.13%, 5/28/2024	100,000	106,541	SunTrust Banks, Inc.:		
6.00%, 12/19/2023.	95,000	104,300	2.70%, 1/27/2022	50,000	50,550
6.10%, 6/10/2023	45,000	49,070	4.00%, 5/1/2025	100,000	108,119
6.13%, 12/15/2022.	105,000	113,605	Svenska Handelsbanken AB		
3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (d)	250,000	253,310	Series GMTN, 2.40%, 10/1/2020	75,000	75,314
3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (d)	250,000	262,777	Synchrony Bank		
3 Month USD LIBOR + 1.76%, 4.27%, 3/22/2025 (d)	300,000	313,941	Series BKNT, 3.00%, 6/15/2022	250,000	253,462
3 Month USD LIBOR + 1.87%, 4.45%, 5/8/2030 (d)	200,000	214,302	Synovus Financial Corp.		
Santander Holdings USA, Inc.:			3.13%, 11/1/2022	15,000	15,107
3.40%, 1/18/2023	50,000	51,105	Toronto-Dominion Bank:		
3.70%, 3/28/2022	60,000	61,617	Series GMTN, 2.50%, 12/14/2020	50,000	50,311
4.40%, 7/13/2027	50,000	53,593	Series GMTN, 2.55%, 1/25/2021.	100,000	100,751
4.45%, 12/3/2021	30,000	31,159	Series GMTN, 3.50%, 7/19/2023.	50,000	52,747
4.50%, 7/17/2025	50,000	53,746	Series MTN, 3.25%, 6/11/2021.	100,000	102,119
3.50%, 6/7/2024 (b)	70,000	71,801	US Bancorp:		
Santander UK Group Holdings PLC:			2.40%, 7/30/2024	100,000	101,273
2.88%, 10/16/2020.	100,000	100,394	Series DMTN, 3.00%, 7/30/2029.	100,000	103,075
3.57%, 1/10/2023	250,000	253,635	Series MTN, 2.35%, 1/29/2021.	100,000	100,481
3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (b) (d)	200,000	205,622	Series MTN, 3.10%, 4/27/2026.	50,000	51,949
Skandinaviska Enskilda Banken AB			Series MTN, 3.60%, 9/11/2024.	25,000	26,585
1.88%, 9/13/2021	50,000	49,733	Series V, 2.63%, 1/24/2022. . .	300,000	304,032
Sumitomo Mitsui Financial Group, Inc.:			US Bank NA:		
2.44%, 10/19/2021.	70,000	70,260	Series BKNT, 3.15%, 4/26/2021.	350,000	355,540
2.45%, 9/27/2024	200,000	200,012	Series BKNT, 3.40%, 7/24/2023.	250,000	261,787
2.78%, 7/12/2022	350,000	354,851	Wells Fargo & Co.:		
2.78%, 10/18/2022.	100,000	101,472	2.10%, 7/26/2021	300,000	299,766
2.85%, 1/11/2022	250,000	253,330	2.50%, 3/4/2021	50,000	50,179
2.93%, 3/9/2021	100,000	100,941	3.00%, 4/22/2026	250,000	256,482
3.01%, 10/19/2026.	50,000	51,293	3.00%, 10/23/2026.	250,000	256,342
3.04%, 7/16/2029	200,000	204,304	3.07%, 1/24/2023	250,000	254,517
3.10%, 1/17/2023	200,000	205,038	4.13%, 8/15/2023 (b)	25,000	26,519
3.36%, 7/12/2027	50,000	52,564	4.48%, 1/16/2024	25,000	26,949
3.75%, 7/19/2023	50,000	52,544	5.38%, 11/2/2043	150,000	188,133
3.78%, 3/9/2026	30,000	32,119	5.61%, 1/15/2044	325,000	420,173
3.94%, 7/19/2028	50,000	54,999	Series GMTN, 4.30%, 7/22/2027.	50,000	54,797
4.31%, 10/16/2028.	100,000	113,031	Series GMTN, 4.90%, 11/17/2045	150,000	178,746
SunTrust Bank:					
Series BKNT, 2.45%, 8/1/2022	50,000	50,440			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 2.63%, 7/22/2022	\$ 365,000	\$ 369,048	5.80%, 1/23/2059	\$ 45,000	\$ 61,308
Series MTN, 3.00%, 1/22/2021	50,000	50,580	Brown-Forman Corp.:		
Series MTN, 3.30%, 9/9/2024.	150,000	156,691	3.50%, 4/15/2025	50,000	53,057
Series MTN, 3.55%, 9/29/2025	50,000	52,874	4.00%, 4/15/2038	50,000	56,852
Series MTN, 3.75%, 1/24/2024	550,000	581,366	Coca-Cola Co.:		
Series MTN, 4.15%, 1/24/2029 (b)	250,000	277,307	1.55%, 9/1/2021	200,000	199,064
Series MTN, 4.75%, 12/7/2046	450,000	530,253	1.75%, 9/6/2024	150,000	148,875
Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (d)	110,000	113,617	2.13%, 9/6/2029	150,000	147,271
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d)	350,000	370,737	2.20%, 5/25/2022 (b)	200,000	201,874
Wells Fargo Bank NA Series BKNT, 2.60%, 1/15/2021	250,000	251,855	2.25%, 9/1/2026	25,000	25,116
Wells Fargo Capital X 5.95%, 12/1/2086	25,000	30,637	2.88%, 10/27/2025	25,000	26,149
Westpac Banking Corp.:			3.20%, 11/1/2023 (b)	25,000	26,292
2.65%, 1/25/2021	100,000	100,800	Constellation Brands, Inc.:		
2.80%, 1/11/2022	100,000	101,745	2.25%, 11/6/2020	250,000	250,097
2.85%, 5/13/2026	50,000	51,661	2.70%, 5/9/2022	50,000	50,554
3.30%, 2/26/2024	300,000	314,430	3.15%, 8/1/2029	100,000	102,210
3.35%, 3/8/2027	150,000	159,999	3.75%, 5/1/2021 (b)	5,000	5,116
3.40%, 1/25/2028 (b)	100,000	108,194	4.25%, 5/1/2023 (b)	25,000	26,677
3.65%, 5/15/2023	100,000	105,361	4.50%, 5/9/2047	50,000	56,441
4.42%, 7/24/2039 (b)	25,000	27,502	4.65%, 11/15/2028	30,000	34,149
5 year CMT + 2.00%, 4.11%, 7/24/2034 (d)	30,000	31,309	Diageo Capital PLC:		
		63,033,823	2.63%, 4/29/2023	75,000	76,373
			3.88%, 5/18/2028	200,000	222,896
			Diageo Investment Corp.		
			4.25%, 5/11/2042	25,000	29,534
			Keurig Dr Pepper, Inc.:		
			3.13%, 12/15/2023	50,000	51,491
			3.55%, 5/25/2021	200,000	204,294
			4.06%, 5/25/2023	50,000	52,882
			4.42%, 5/25/2025	200,000	217,694
			5.09%, 5/25/2048 (b)	25,000	29,783
			Molson Coors Brewing Co.:		
			2.10%, 7/15/2021	250,000	249,315
			3.00%, 7/15/2026	50,000	50,492
			4.20%, 7/15/2046	30,000	30,294
			PepsiCo, Inc.:		
			1.70%, 10/6/2021	150,000	149,511
			2.00%, 4/15/2021	250,000	250,460
			2.15%, 10/14/2020	50,000	50,084
			2.25%, 5/2/2022	300,000	302,796
			2.63%, 7/29/2029	50,000	51,274
			2.85%, 2/24/2026	85,000	88,501
			3.38%, 7/29/2049	35,000	37,289
			3.45%, 10/6/2046	150,000	161,187
			3.60%, 3/1/2024	25,000	26,639
			4.45%, 4/14/2046	75,000	92,812
			4.60%, 7/17/2045	25,000	31,318
					7,937,771
BEVERAGES — 0.7%			BIOTECHNOLOGY — 0.3%		
Anheuser-Busch Cos.			Amgen, Inc.:		
LLC/Anheuser-Busch InBev Worldwide, Inc.:			1.85%, 8/19/2021	200,000	199,070
3.65%, 2/1/2026	250,000	267,965	2.65%, 5/11/2022	150,000	151,882
4.70%, 2/1/2036	125,000	144,127	3.20%, 11/2/2027	250,000	261,197
4.90%, 2/1/2046	475,000	566,727	3.63%, 5/22/2024	100,000	105,878
Anheuser-Busch InBev Worldwide, Inc.:			4.40%, 5/1/2045	50,000	56,246
3.75%, 7/15/2042	50,000	51,583			
4.00%, 4/13/2028	80,000	88,213			
4.15%, 1/23/2025	410,000	447,732			
4.38%, 4/15/2038	215,000	241,765			
4.60%, 4/15/2048	35,000	40,270			
4.75%, 1/23/2029	605,000	703,724			
4.75%, 4/15/2058	125,000	146,349			
4.90%, 1/23/2031	65,000	77,330			
4.95%, 1/15/2042	250,000	296,275			
5.45%, 1/23/2039	415,000	525,780			
5.55%, 1/23/2049	315,000	411,910			

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.56%, 6/15/2048	\$ 200,000	\$ 230,842	4.63%, 11/15/2022	\$ 10,000	\$ 10,620
4.66%, 6/15/2051	225,000	262,062	5.88%, 6/15/2021	10,000	10,567
6.38%, 6/1/2037	50,000	67,437	Dow Chemical Co.:		
Baxalta, Inc.			3.00%, 11/15/2022 (b)	275,000	280,456
4.00%, 6/23/2025	8,000	8,616	3.63%, 5/15/2026 (c)	100,000	104,410
Biogen, Inc.:			4.25%, 10/1/2034	50,000	52,984
4.05%, 9/15/2025	50,000	54,190	4.38%, 11/15/2042	50,000	51,951
5.20%, 9/15/2045	275,000	325,394	4.80%, 11/30/2028 (c)	100,000	112,903
Celgene Corp.:			4.80%, 5/15/2049 (c)	65,000	71,748
2.88%, 8/15/2020	225,000	226,179	DowDuPont, Inc.:		
2.88%, 2/19/2021	25,000	25,216	4.21%, 11/15/2023	150,000	160,759
3.25%, 2/20/2023 (b)	50,000	51,703	4.49%, 11/15/2025	100,000	110,540
3.63%, 5/15/2024	25,000	26,336	4.73%, 11/15/2028	150,000	171,366
3.88%, 8/15/2025	25,000	26,978	5.42%, 11/15/2048	110,000	139,278
3.90%, 2/20/2028	100,000	109,025	Eastman Chemical Co.:		
4.35%, 11/15/2047	225,000	263,198	3.50%, 12/1/2021	45,000	45,997
4.55%, 2/20/2048	100,000	120,328	3.80%, 3/15/2025	25,000	26,198
4.63%, 5/15/2044	50,000	59,466	4.50%, 12/1/2028	100,000	110,081
Gilead Sciences, Inc.:			Ecolab, Inc.:		
1.95%, 3/1/2022	5,000	4,999	2.38%, 8/10/2022 (b)	150,000	151,315
2.95%, 3/1/2027	25,000	25,788	2.70%, 11/1/2026	150,000	153,774
3.25%, 9/1/2022	250,000	258,542	4.35%, 12/8/2021	20,000	20,960
3.65%, 3/1/2026	85,000	91,037	FMC Corp.		
4.15%, 3/1/2047	120,000	133,438	4.50%, 10/1/2049	100,000	104,646
4.40%, 12/1/2021	25,000	26,087	Huntsman International LLC		
4.50%, 2/1/2045	25,000	28,887	4.50%, 5/1/2029	20,000	21,021
4.60%, 9/1/2035	100,000	118,470	International Flavors & Fragrances, Inc.		
4.75%, 3/1/2046	175,000	209,867	4.45%, 9/26/2028	45,000	49,736
4.80%, 4/1/2044	25,000	29,927	LYB International Finance B.V.		
		<u>3,558,285</u>	4.88%, 3/15/2044	25,000	27,300
BUILDING MATERIALS —			LYB International Finance II B.V.		
0.1%			3.50%, 3/2/2027	250,000	257,540
Fortune Brands Home & Security, Inc.			LYB International Finance III LLC		
4.00%, 9/21/2023	50,000	52,867	4.20%, 10/15/2049 (f)	50,000	49,958
Johnson Controls International PLC:			LyondellBasell Industries NV:		
4.50%, 2/15/2047	320,000	351,594	4.63%, 2/26/2055	25,000	25,752
3.63%, 7/2/2024 (b) (e)	23,000	24,047	5.75%, 4/15/2024	100,000	112,660
Martin Marietta Materials, Inc.			Methanex Corp.		
4.25%, 12/15/2047 (b)	100,000	100,969	5.25%, 12/15/2029	100,000	100,723
Masco Corp.:			Mosaic Co.:		
3.50%, 4/1/2021	30,000	30,421	3.25%, 11/15/2022	250,000	255,512
4.38%, 4/1/2026	170,000	182,231	4.05%, 11/15/2027 (b)	250,000	260,015
Owens Corning:			5.63%, 11/15/2043 (b)	25,000	27,570
3.95%, 8/15/2029	70,000	71,321	Nutrien, Ltd.:		
4.30%, 7/15/2047	100,000	90,080	3.00%, 4/1/2025	50,000	50,754
Vulcan Materials Co.			4.00%, 12/15/2026 (b)	50,000	53,474
4.70%, 3/1/2048	100,000	109,518	4.13%, 3/15/2035	25,000	25,961
		<u>1,013,048</u>	4.20%, 4/1/2029	85,000	93,582
CHEMICALS — 0.5%			5.00%, 4/1/2049	150,000	174,985
Cabot Corp.			PPG Industries, Inc.		
4.00%, 7/1/2029	25,000	26,040	2.80%, 8/15/2029	100,000	100,080
Celanese US Holdings LLC:			Praxair, Inc.:		
3.50%, 5/8/2024	30,000	31,125	3.20%, 1/30/2026 (b)	275,000	290,793
			3.55%, 11/7/2042	25,000	26,733

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
RPM International, Inc.:			Verisk Analytics, Inc.		
3.75%, 3/15/2027 (b)	\$ 50,000	\$ 51,924	4.13%, 3/15/2029	\$ 120,000	\$ 132,191
4.25%, 1/15/2048	200,000	195,760			<u>1,990,960</u>
5.25%, 6/1/2045	25,000	27,608	COMPUTERS — 0.7%		
SASOL Financing USA LLC			Apple, Inc.:		
5.88%, 3/27/2024	250,000	269,545	1.55%, 8/4/2021	50,000	49,744
Sherwin-Williams Co.:			2.00%, 11/13/2020	300,000	300,633
2.75%, 6/1/2022	90,000	91,237	2.25%, 2/23/2021	200,000	200,972
2.95%, 8/15/2029	50,000	50,234	2.40%, 1/13/2023	200,000	203,240
3.45%, 6/1/2027	30,000	31,342	2.40%, 5/3/2023	25,000	25,427
3.80%, 8/15/2049	50,000	50,730	2.45%, 8/4/2026	200,000	202,640
4.50%, 6/1/2047	150,000	168,178	2.50%, 2/9/2022	100,000	101,494
Westlake Chemical Corp.:			2.70%, 5/13/2022	250,000	255,580
4.38%, 11/15/2047	150,000	147,247	2.75%, 1/13/2025	200,000	206,824
5.00%, 8/15/2046	100,000	107,338	2.85%, 5/6/2021	25,000	25,403
		<u>5,143,010</u>	2.85%, 2/23/2023	250,000	257,333
COMMERCIAL SERVICES			2.85%, 5/11/2024	200,000	207,444
— 0.2%			3.00%, 2/9/2024	100,000	104,190
Cintas Corp. No. 2			3.00%, 11/13/2027 (b)	100,000	104,996
3.70%, 4/1/2027	150,000	163,531	3.20%, 5/11/2027	250,000	265,050
Equifax, Inc.			3.25%, 2/23/2026	150,000	158,925
3.95%, 6/15/2023	40,000	41,988	3.45%, 5/6/2024	250,000	266,217
George Washington University			3.75%, 11/13/2047	200,000	223,722
Series 2018, 4.13%,			3.85%, 5/4/2043	25,000	28,029
9/15/2048	100,000	118,720	3.85%, 8/4/2046	150,000	169,278
IHS Markit, Ltd.			4.38%, 5/13/2045	75,000	90,746
4.25%, 5/1/2029	125,000	134,439	4.50%, 2/23/2036	350,000	426,818
Massachusetts Institute of			4.65%, 2/23/2046	75,000	94,284
Technology			Dell International LLC/EMC		
3.96%, 7/1/2038	50,000	58,296	Corp.:		
Moody's Corp.:			4.00%, 7/15/2024 (c)	50,000	52,314
2.63%, 1/15/2023	250,000	252,712	4.42%, 6/15/2021 (c)	50,000	51,577
2.75%, 12/15/2021	200,000	202,556	4.90%, 10/1/2026 (c)	100,000	107,163
Northwestern University			5.30%, 10/1/2029 (b) (c)	350,000	381,608
Series 2017, 3.66%,			5.45%, 6/15/2023 (c)	325,000	353,733
12/1/2057	150,000	173,779	6.02%, 6/15/2026 (c)	20,000	22,504
PayPal Holdings, Inc.:			8.35%, 7/15/2046 (c)	270,000	356,451
2.20%, 9/26/2022	20,000	20,078	Hewlett Packard Enterprise Co.:		
2.40%, 10/1/2024	35,000	35,207	3.60%, 10/15/2020	210,000	212,682
2.65%, 10/1/2026	20,000	20,152	4.40%, 10/15/2022	200,000	211,904
2.85%, 10/1/2029	30,000	30,224	4.90%, 10/15/2025	70,000	77,522
President and Fellows of Harvard			6.20%, 10/15/2035	10,000	11,853
College			6.35%, 10/15/2045	10,000	11,678
3.15%, 7/15/2046	225,000	240,473	HP, Inc.:		
RELX Capital, Inc.:			4.05%, 9/15/2022	25,000	26,373
3.50%, 3/16/2023	30,000	31,070	6.00%, 9/15/2041	250,000	284,837
4.00%, 3/18/2029	100,000	109,088	IBM Credit LLC		
S&P Global, Inc.			2.20%, 9/8/2022	100,000	100,409
4.50%, 5/15/2048	50,000	62,984	International Business Machines		
Total System Services, Inc.			Corp.:		
4.45%, 6/1/2028 (b)	100,000	110,261	2.25%, 2/19/2021	200,000	201,006
Trustees of the University of			2.80%, 5/13/2021	100,000	101,329
Pennsylvania			2.85%, 5/13/2022	375,000	383,092
3.61%, 2/15/2119	25,000	27,544	2.88%, 11/9/2022	100,000	102,504
University of Southern California			3.00%, 5/15/2024	200,000	207,056
3.03%, 10/1/2039	25,000	25,667			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.30%, 5/15/2026	\$ 100,000	\$ 105,479	Aircastle, Ltd.:		
3.50%, 5/15/2029	215,000	230,910	4.13%, 5/1/2024	\$ 25,000	\$ 26,031
3.63%, 2/12/2024	50,000	52,979	4.25%, 6/15/2026 (b)	65,000	66,700
4.15%, 5/15/2039	100,000	114,210	5.00%, 4/1/2023	25,000	26,934
4.25%, 5/15/2049	150,000	173,021	5.13%, 3/15/2021 (b)	25,000	25,894
4.70%, 2/19/2046 (b)	325,000	394,488	5.50%, 2/15/2022 (b)	25,000	26,589
5.88%, 11/29/2032	25,000	33,153	American Express Co.:		
Seagate HDD Cayman:			2.20%, 10/30/2020	60,000	60,076
4.25%, 3/1/2022	53,000	54,544	2.50%, 8/1/2022	250,000	252,480
4.75%, 6/1/2023 (b)	17,000	17,750	2.50%, 7/30/2024	165,000	166,414
		<u>8,403,118</u>	3.00%, 10/30/2024	100,000	103,266
			3.40%, 2/27/2023	200,000	207,722
COSMETICS/PERSONAL			3.70%, 8/3/2023	50,000	52,667
CARE — 0.1%			4.20%, 11/6/2025	105,000	115,546
Colgate-Palmolive Co.:			American Express Credit Corp.		
Series GMTN, 2.25%,			Series MTN, 2.25%, 5/5/2021	350,000	351,022
11/15/2022	30,000	30,387	Ameriprise Financial, Inc.:		
Series MTN, 3.70%, 8/1/2047			3.00%, 3/22/2022	35,000	35,673
(b)	55,000	63,809	3.70%, 10/15/2024	50,000	53,424
Procter & Gamble Co.:			BlackRock, Inc.:		
1.70%, 11/3/2021	100,000	99,859	3.20%, 3/15/2027	56,000	59,270
1.85%, 2/2/2021	50,000	49,980	3.25%, 4/30/2029	60,000	64,232
1.90%, 10/23/2020	250,000	250,037	3.50%, 3/18/2024	25,000	26,673
2.15%, 8/11/2022	150,000	151,765	Brookfield Finance, Inc.:		
2.45%, 11/3/2026 (b)	150,000	154,059	3.90%, 1/25/2028	50,000	52,423
3.50%, 10/25/2047	100,000	113,247	4.70%, 9/20/2047	50,000	54,909
Unilever Capital Corp.:			4.85%, 3/29/2029	100,000	112,511
1.38%, 7/28/2021 (b)	100,000	98,919	Capital One Financial Corp.:		
2.00%, 7/28/2026	100,000	99,035	3.20%, 1/30/2023	250,000	256,650
2.60%, 5/5/2024	250,000	256,380	3.30%, 10/30/2024	100,000	103,459
2.90%, 5/5/2027	150,000	157,032	3.75%, 7/28/2026	125,000	129,844
3.10%, 7/30/2025	50,000	52,370	3.80%, 1/31/2028	250,000	263,507
		<u>1,576,879</u>	3.90%, 1/29/2024	200,000	211,214
			Charles Schwab Corp.:		
DISTRIBUTION &			2.65%, 1/25/2023 (b)	100,000	101,818
WHOLESALE — 0.0% (a)			3.20%, 1/25/2028	50,000	52,404
WW Grainger, Inc.			3.45%, 2/13/2026	50,000	52,957
4.60%, 6/15/2045	50,000	58,620	3.85%, 5/21/2025	250,000	269,335
DIVERSIFIED FINANCIAL			4.00%, 2/1/2029	50,000	55,587
SERVICES — 0.8%			CME Group, Inc.		
AerCap Ireland Capital			3.75%, 6/15/2028 (b)	100,000	111,698
DAC/AerCap Global Aviation			Credit Suisse USA, Inc.		
Trust:			7.13%, 7/15/2032	50,000	72,712
3.50%, 5/26/2022	150,000	153,742	Discover Financial Services:		
3.65%, 7/21/2027 (b)	150,000	152,322	3.85%, 11/21/2022	50,000	52,173
3.95%, 2/1/2022	150,000	154,831	4.10%, 2/9/2027	75,000	79,828
4.50%, 5/15/2021	300,000	309,831	4.50%, 1/30/2026	50,000	54,343
Air Lease Corp.:			E*TRADE Financial Corp.		
2.75%, 1/15/2023	50,000	50,374	2.95%, 8/24/2022	175,000	177,875
3.00%, 9/15/2023	25,000	25,380	Eaton Vance Corp.		
3.25%, 3/1/2025 (b)	100,000	101,714	3.50%, 4/6/2027	150,000	158,029
3.63%, 4/1/2027	70,000	72,212	GE Capital International Funding		
3.88%, 7/3/2023	50,000	52,204	Co.:		
4.25%, 9/15/2024	25,000	26,637	2.34%, 11/15/2020	200,000	199,502
Series GMTN, 3.75%,			4.42%, 11/15/2035	550,000	576,939
6/1/2026	150,000	156,130			

See accompanying notes to schedule of investments.

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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>
GE Capital International Funding Co. Unlimited Co. 3.37%, 11/15/2025	\$ 250,000	\$ 255,105	Ameren Corp. 3.65%, 2/15/2026	\$ 50,000	\$ 52,588
Intercontinental Exchange, Inc.: 2.75%, 12/1/2020	50,000	50,387	Ameren Illinois Co.: 3.70%, 12/1/2047 (b)	50,000	54,192
3.10%, 9/15/2027	100,000	104,504	3.80%, 5/15/2028 (b)	25,000	27,858
3.75%, 12/1/2025	180,000	194,098	4.15%, 3/15/2046	50,000	57,728
4.25%, 9/21/2048	150,000	178,683	4.50%, 3/15/2049	50,000	61,505
Invesco Finance PLC 3.75%, 1/15/2026	50,000	53,363	American Electric Power Co., Inc.: Series F, 2.95%, 12/15/2022	50,000	51,003
Jefferies Group LLC 6.50%, 1/20/2043	50,000	57,547	Series J, 4.30%, 12/1/2028 (b).	100,000	112,161
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.: 4.15%, 1/23/2030	50,000	49,953	Appalachian Power Co.: 4.40%, 5/15/2044	25,000	28,883
4.85%, 1/15/2027	90,000	95,276	7.00%, 4/1/2038	25,000	35,891
Lazard Group LLC 4.50%, 9/19/2028	100,000	108,861	Arizona Public Service Co.: 3.75%, 5/15/2046	25,000	26,745
Mastercard, Inc.: 2.95%, 6/1/2029	100,000	104,993	4.20%, 8/15/2048	25,000	28,638
3.50%, 2/26/2028	30,000	32,756	4.25%, 3/1/2049	50,000	57,940
3.65%, 6/1/2049	100,000	113,344	4.35%, 11/15/2045	50,000	58,178
3.95%, 2/26/2048	30,000	35,359	Avangrid, Inc. 3.15%, 12/1/2024	50,000	51,608
National Rural Utilities Cooperative Finance Corp. 4.02%, 11/1/2032	50,000	57,407	Baltimore Gas & Electric Co. 6.35%, 10/1/2036	50,000	70,645
ORIX Corp.: 2.90%, 7/18/2022	30,000	30,459	Berkshire Hathaway Energy Co.: 2.80%, 1/15/2023	40,000	40,916
3.70%, 7/18/2027	50,000	53,307	3.25%, 4/15/2028	30,000	31,566
Synchrony Financial: 2.85%, 7/25/2022	30,000	30,263	3.75%, 11/15/2023	350,000	370,874
4.50%, 7/23/2025	50,000	53,334	4.45%, 1/15/2049 (b)	350,000	417,095
TD Ameritrade Holding Corp. 2.95%, 4/1/2022	150,000	153,588	4.50%, 2/1/2045 (b)	50,000	59,229
Visa, Inc.: 2.75%, 9/15/2027 (b)	250,000	262,305	5.15%, 11/15/2043	150,000	189,541
2.80%, 12/14/2022	75,000	77,190	Black Hills Corp.: 3.15%, 1/15/2027	25,000	25,327
3.15%, 12/14/2025	250,000	266,490	3.88%, 10/15/2049 (f)	100,000	101,463
3.65%, 9/15/2047	100,000	113,358	4.35%, 5/1/2033	30,000	33,932
4.15%, 12/14/2035	50,000	60,164	CenterPoint Energy Houston Electric LLC: 3.95%, 3/1/2048	50,000	56,976
4.30%, 12/14/2045	50,000	61,912	Series AA, 3.00%, 2/1/2027	100,000	103,598
Western Union Co. 4.25%, 6/9/2023	100,000	105,287	Series AC, 4.25%, 2/1/2049	200,000	239,458
		8,935,000	Series Z, 2.40%, 9/1/2026	50,000	50,029
			CenterPoint Energy, Inc.: 3.60%, 11/1/2021	10,000	10,262
ELECTRIC — 1.7%			3.85%, 2/1/2024	25,000	26,371
AEP Texas, Inc.: 2.40%, 10/1/2022	150,000	150,883	4.25%, 11/1/2028	25,000	27,455
3.80%, 10/1/2047	25,000	27,294	Cleco Corporate Holdings LLC: 3.38%, 9/15/2029 (c)	25,000	25,154
AEP Transmission Co. LLC: 3.75%, 12/1/2047	100,000	108,950	4.97%, 5/1/2046	20,000	22,772
3.80%, 6/15/2049	50,000	55,111	CMS Energy Corp. 3.45%, 8/15/2027	50,000	52,628
4.25%, 9/15/2048	20,000	23,419	Commonwealth Edison Co.: 4.00%, 3/1/2048	125,000	142,745
Alabama Power Co.: 3.85%, 12/1/2042	75,000	81,379	Series 123, 3.75%, 8/15/2047	150,000	164,418
Series A, 4.30%, 7/15/2048	65,000	76,238	Connecticut Light & Power Co.: Series A, 3.20%, 3/15/2027	150,000	158,524
			Series A, 4.15%, 6/1/2045	100,000	116,529

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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>
Consolidated Edison Co. of New York, Inc.:			Emera US Finance L.P.		
3.85%, 6/15/2046	\$ 50,000	\$ 54,294	4.75%, 6/15/2046	\$ 130,000	\$ 150,403
4.45%, 3/15/2044	75,000	87,517	Enel Chile SA		
4.50%, 5/15/2058	100,000	117,864	4.88%, 6/12/2028	50,000	55,790
Series 06-B, 6.20%, 6/15/2036.	25,000	33,901	Entergy Arkansas LLC		
Series A, 4.13%, 5/15/2049 . .	100,000	114,031	4.20%, 4/1/2049	25,000	29,366
Series D, 4.00%, 12/1/2028 (b)	100,000	112,340	Entergy Corp.:		
Consolidated Edison, Inc.			2.95%, 9/1/2026	50,000	50,674
2.00%, 5/15/2021	180,000	179,667	4.00%, 7/15/2022	50,000	52,169
Consumers Energy Co.:			Entergy Louisiana LLC:		
3.25%, 8/15/2046	50,000	51,216	3.05%, 6/1/2031	25,000	25,894
3.75%, 2/15/2050	50,000	55,742	3.25%, 4/1/2028	200,000	211,364
4.05%, 5/15/2048	100,000	116,429	4.20%, 4/1/2050	50,000	58,818
Dayton Power & Light Co.			Entergy Mississippi LLC:		
3.95%, 6/15/2049 (c)	30,000	33,217	2.85%, 6/1/2028	25,000	25,662
Dominion Energy, Inc.:			3.85%, 6/1/2049	25,000	27,805
4.10%, 4/1/2021 (e)	150,000	153,766	Entergy Texas, Inc.		
4.70%, 12/1/2044	130,000	151,705	3.55%, 9/30/2049	25,000	26,103
Series B, 2.75%, 1/15/2022 . .	150,000	151,549	Eversource Energy:		
Series D, 2.85%, 8/15/2026 . .	25,000	25,195	Series K, 2.75%, 3/15/2022 . .	50,000	50,660
DPL, Inc.			Series L, 2.90%, 10/1/2024 . .	250,000	255,850
4.35%, 4/15/2029 (c)	45,000	44,320	Series N, 3.80%, 12/1/2023 . .	15,000	15,885
DTE Electric Co.			Series O, 4.25%, 4/1/2029 . . .	25,000	27,981
3.70%, 6/1/2046 (b)	75,000	82,032	Exelon Corp.:		
DTE Energy Co.:			3.40%, 4/15/2026	100,000	104,543
Series B, 3.30%, 6/15/2022 . .	175,000	179,347	3.50%, 6/1/2022	200,000	205,206
Series C, 3.40%, 6/15/2029 . .	175,000	183,001	3.95%, 6/15/2025	50,000	53,496
Series D, 3.70%, 8/1/2023 . . .	50,000	52,456	5.10%, 6/15/2045	330,000	405,204
Duke Energy Carolinas LLC:			Exelon Generation Co. LLC		
2.45%, 8/15/2029 (b)	150,000	149,895	3.40%, 3/15/2022	250,000	256,255
3.88%, 3/15/2046	150,000	165,852	FirstEnergy Corp.:		
3.95%, 11/15/2028.	100,000	111,726	Series B, 3.90%, 7/15/2027 . .	280,000	298,600
4.25%, 12/15/2041.	130,000	149,809	Series B, 4.25%, 3/15/2023 . .	10,000	10,568
Duke Energy Corp.:			Series C, 4.85%, 7/15/2047 . .	50,000	59,607
2.40%, 8/15/2022	200,000	201,604	Series C, 7.38%, 11/15/2031 .	20,000	28,249
2.65%, 9/1/2026	50,000	50,269	Florida Power & Light Co.:		
3.15%, 8/15/2027 (b)	100,000	103,840	3.15%, 10/1/2049	30,000	30,588
3.75%, 9/1/2046	400,000	413,952	3.25%, 6/1/2024	25,000	26,257
3.95%, 8/15/2047 (b)	150,000	160,483	3.95%, 3/1/2048	85,000	97,868
Duke Energy Florida LLC:			3.99%, 3/1/2049	25,000	29,201
3.20%, 1/15/2027	250,000	262,517	4.05%, 10/1/2044	50,000	57,763
6.40%, 6/15/2038	50,000	73,046	4.13%, 6/1/2048	100,000	118,296
Duke Energy Ohio, Inc.			Fortis, Inc.		
3.70%, 6/15/2046	28,000	30,170	3.06%, 10/4/2026	50,000	51,007
Duke Energy Progress LLC:			Georgia Power Co.		
2.80%, 5/15/2022	100,000	101,863	Series A, 2.20%, 9/15/2024 . .	100,000	99,154
3.60%, 9/15/2047	50,000	52,798	Indiana Michigan Power Co.		
3.70%, 9/1/2028	50,000	54,886	4.25%, 8/15/2048	15,000	17,626
4.20%, 8/15/2045	150,000	173,028	Interstate Power & Light Co.:		
Edison International:			3.50%, 9/30/2049	50,000	50,805
2.95%, 3/15/2023	50,000	49,957	3.70%, 9/15/2046	50,000	52,370
4.13%, 3/15/2028	50,000	51,199	4.10%, 9/26/2028	50,000	55,144
			ITC Holdings Corp.		
			3.35%, 11/15/2027.	50,000	52,614
			Kansas City Power & Light Co.:		
			4.20%, 6/15/2047	25,000	29,033

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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>
4.20%, 3/15/2048	\$ 50,000	\$ 58,554	Series 34, 3.20%, 3/1/2050		
Series 2019, 4.13%, 4/1/2049	100,000	115,453	(b)	\$ 30,000	\$ 30,558
MidAmerican Energy Co.:			Public Service Electric & Gas		
3.95%, 8/1/2047	150,000	170,788	Co.:		
4.25%, 7/15/2049	250,000	300,550	Series MTN, 1.90%,		
National Rural Utilities			3/15/2021.	50,000	49,991
Cooperative Finance Corp.:			Series MTN, 3.20%,		
2.95%, 2/7/2024	100,000	103,246	5/15/2029.	50,000	53,138
3.40%, 2/7/2028 (b)	50,000	53,681	Series MTN, 3.20%, 8/1/2049.	30,000	30,642
3.90%, 11/1/2028 (b)	100,000	110,785	Series MTN, 3.60%,		
3 Month USD LIBOR +			12/1/2047.	100,000	107,981
2.91%, 4.75%, 4/30/2043			Series MTN, 3.65%, 9/1/2042.	50,000	54,023
(d)	75,000	76,108	Series MTN, 3.70%, 5/1/2028.	50,000	54,815
Series MTN, 2.90%,			Public Service Enterprise Group,		
3/15/2021 (b)	50,000	50,636	Inc.:		
NextEra Energy Capital			2.65%, 11/15/2022.	100,000	101,362
Holdings, Inc.:			2.88%, 6/15/2024	70,000	71,817
2.40%, 9/1/2021	200,000	201,132	Puget Sound Energy, Inc.:		
2.80%, 1/15/2023	150,000	152,689	3.25%, 9/15/2049	65,000	65,029
3.15%, 4/1/2024	100,000	103,322	4.22%, 6/15/2048	65,000	75,809
3.50%, 4/1/2029	100,000	105,900	5.80%, 3/15/2040	50,000	67,374
3.55%, 5/1/2027	100,000	105,916	San Diego Gas & Electric Co.		
3 Month USD LIBOR +			Series RRR, 3.75%, 6/1/2047		
2.41%, 4.80%, 12/1/2077			(b)	50,000	53,489
(d)	25,000	25,418	Sempra Energy:		
Northern States Power Co.:			2.90%, 2/1/2023	15,000	15,274
2.90%, 3/1/2050	30,000	29,155	3.25%, 6/15/2027	300,000	307,710
3.60%, 9/15/2047	50,000	54,286	3.40%, 2/1/2028	30,000	30,982
NSTAR Electric Co.			3.80%, 2/1/2038	300,000	308,586
3.20%, 5/15/2027	50,000	52,585	4.00%, 2/1/2048	30,000	31,737
Oglethorpe Power Corp.			Sierra Pacific Power Co.		
5.05%, 10/1/2048	100,000	120,449	2.60%, 5/1/2026	50,000	50,655
Ohio Power Co.			Southern California Edison Co.:		
4.00%, 6/1/2049	20,000	22,786	2.85%, 8/1/2029 (b)	115,000	116,227
Oklahoma Gas & Electric Co.			4.00%, 4/1/2047 (b)	191,000	204,733
3.80%, 8/15/2028	50,000	54,344	4.50%, 9/1/2040	25,000	27,957
Oncor Electric Delivery Co.			Series 13-A, 3.90%,		
LLC:			3/15/2043.	50,000	52,375
3.70%, 11/15/2028 (c)	100,000	110,132	Series A, 4.20%, 3/1/2029	100,000	111,410
3.70%, 11/15/2028 (b)	100,000	110,223	Series B, 3.65%, 3/1/2028	100,000	107,056
3.80%, 9/30/2047	100,000	111,877	Series C, 3.60%, 2/1/2045	50,000	50,411
7.50%, 9/1/2038	50,000	79,985	Series D, 3.40%, 6/1/2023	50,000	51,765
PECO Energy Co.			Southern Co.:		
3.90%, 3/1/2048	125,000	140,896	2.35%, 7/1/2021	75,000	75,213
PPL Capital Funding, Inc.:			3.25%, 7/1/2026	250,000	257,670
3.50%, 12/1/2022	75,000	77,348	4.25%, 7/1/2036	250,000	271,115
4.00%, 9/15/2047	250,000	259,062	Series B, 3 Month USD		
5.00%, 3/15/2044	50,000	58,685	LIBOR + 3.63%, 5.50%,		
PPL Electric Utilities Corp.:			3/15/2057 (b) (d)	50,000	51,967
3.00%, 10/1/2049	70,000	68,027	Southern Power Co.		
3.95%, 6/1/2047	50,000	56,247	Series F, 4.95%, 12/15/2046	150,000	167,529
PSEG Power LLC			Southwestern Electric Power Co.:		
3.85%, 6/1/2023	50,000	52,594	Series K, 2.75%, 10/1/2026	50,000	50,235
Public Service Co. of Colorado:			Series M, 4.10%, 9/15/2028	25,000	27,683
3.20%, 11/15/2020.	25,000	25,175	Southwestern Public Service Co.:		
3.80%, 6/15/2047	150,000	166,662	3.30%, 6/15/2024	50,000	51,999

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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>
3.75%, 6/15/2049	\$ 100,000	\$ 109,922	Flex, Ltd.		
Tampa Electric Co.:			4.88%, 6/15/2029	\$ 75,000	\$ 78,991
3.63%, 6/15/2050	150,000	159,655	Fortive Corp.		
4.30%, 6/15/2048	50,000	58,416	3.15%, 6/15/2026	50,000	50,753
4.45%, 6/15/2049	25,000	30,124	Honeywell International, Inc.:		
Tucson Electric Power Co.			2.15%, 8/8/2022	45,000	45,340
4.85%, 12/1/2048	50,000	63,016	2.30%, 8/15/2024	100,000	101,494
Union Electric Co.:			2.50%, 11/1/2026	150,000	152,949
3.50%, 3/15/2029	250,000	271,817	2.70%, 8/15/2029 (b)	60,000	62,017
4.00%, 4/1/2048 (b)	50,000	56,592	3.35%, 12/1/2023	50,000	52,679
Virginia Electric & Power Co.:			Jabil, Inc.		
3.45%, 2/15/2024	50,000	52,399	3.95%, 1/12/2028	25,000	25,223
8.88%, 11/15/2038	50,000	84,173	Keysight Technologies, Inc.		
Series A, 2.88%, 7/15/2029	350,000	359,492	4.60%, 4/6/2027	30,000	32,980
Series B, 2.95%, 11/15/2026	30,000	31,044	PerkinElmer, Inc.		
WEC Energy Group, Inc.:			3.30%, 9/15/2029	65,000	65,123
3.38%, 6/15/2021	65,000	66,395	Trimble, Inc.		
3.55%, 6/15/2025	25,000	26,596	4.90%, 6/15/2028	50,000	54,263
Westar Energy, Inc.:			Tyco Electronics Group SA		
3.25%, 9/1/2049	25,000	25,104	3.70%, 2/15/2026	50,000	52,696
4.13%, 3/1/2042	30,000	33,766			<u>1,314,605</u>
Wisconsin Electric Power Co.			ENGINEERING &		
4.30%, 10/15/2048	25,000	29,681	CONSTRUCTION — 0.0%		
Wisconsin Public Service Corp.			(a)		
3.35%, 11/21/2021	70,000	71,882	Fluor Corp.		
Xcel Energy, Inc.:			4.25%, 9/15/2028	100,000	100,514
2.60%, 3/15/2022	200,000	201,906	ENVIRONMENTAL		
4.00%, 6/15/2028 (b)	50,000	55,038	CONTROL — 0.1%		
		<u>19,764,091</u>	Republic Services, Inc.:		
ELECTRICAL			2.90%, 7/1/2026	45,000	46,220
COMPONENTS &			3.38%, 11/15/2027	60,000	63,790
EQUIPMENT — 0.0% (a)			3.55%, 6/1/2022	25,000	25,878
Emerson Electric Co.:			3.95%, 5/15/2028	150,000	165,843
2.63%, 12/1/2021	50,000	50,569	Waste Connections, Inc.		
2.63%, 2/15/2023	25,000	25,672	3.50%, 5/1/2029	50,000	53,197
Hubbell, Inc.			Waste Management, Inc.:		
3.35%, 3/1/2026	50,000	51,034	2.40%, 5/15/2023	150,000	151,627
		<u>127,275</u>	2.95%, 6/15/2024	15,000	15,519
ELECTRONICS — 0.1%			3.15%, 11/15/2027	200,000	210,434
Agilent Technologies, Inc.			3.50%, 5/15/2024	25,000	26,356
2.75%, 9/15/2029	50,000	49,511	3.90%, 3/1/2035	50,000	55,416
Allegion PLC			4.00%, 7/15/2039	35,000	39,702
3.50%, 10/1/2029	50,000	50,569	4.15%, 7/15/2049	280,000	326,609
Allegion US Holding Co., Inc.					<u>1,180,591</u>
3.55%, 10/1/2027	50,000	51,232	FOOD — 0.5%		
Amphenol Corp.:			Campbell Soup Co.:		
2.80%, 2/15/2030	100,000	97,515	3.30%, 3/15/2021	35,000	35,489
4.35%, 6/1/2029 (b)	50,000	55,448	3.65%, 3/15/2023	50,000	52,011
Arrow Electronics, Inc.:			3.95%, 3/15/2025	100,000	105,950
3.25%, 9/8/2024	50,000	50,824	4.15%, 3/15/2028 (b)	50,000	53,825
3.88%, 1/12/2028	25,000	25,625	4.80%, 3/15/2048 (b)	20,000	22,471
Corning, Inc.:			Conagra Brands, Inc.:		
5.35%, 11/15/2048	100,000	128,560	3.80%, 10/22/2021	20,000	20,632
5.75%, 8/15/2040	25,000	30,813	4.30%, 5/1/2024	515,000	551,673
			4.85%, 11/1/2028	295,000	333,459

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.30%, 11/1/2038 (b)	\$ 265,000	\$ 307,066	FOREST PRODUCTS & PAPER — 0.1%		
5.40%, 11/1/2048	40,000	47,330			
General Mills, Inc.:			Celulosa Arauco y Constitucion SA:		
3.20%, 4/16/2021	10,000	10,161	3.88%, 11/2/2027	\$ 200,000	\$ 204,866
3.20%, 2/10/2027 (b)	100,000	105,073	4.50%, 8/1/2024	50,000	52,829
3.65%, 2/15/2024	50,000	52,585	Fibria Overseas Finance, Ltd.		
3.70%, 10/17/2023	20,000	21,062	5.50%, 1/17/2027 (b)	25,000	26,843
4.20%, 4/17/2028 (b)	25,000	27,828	Georgia-Pacific LLC		
4.55%, 4/17/2038	10,000	11,332	7.75%, 11/15/2029	25,000	35,825
4.70%, 4/17/2048 (b)	320,000	374,189	International Paper Co.:		
Hershey Co.:			3.00%, 2/15/2027 (b)	150,000	152,046
3.20%, 8/21/2025 (b)	25,000	26,604	3.65%, 6/15/2024	25,000	26,312
3.38%, 5/15/2023	50,000	52,380	4.35%, 8/15/2048	50,000	51,943
JM Smucker Co.:			4.40%, 8/15/2047	50,000	52,095
3.38%, 12/15/2027 (b)	100,000	105,251	5.00%, 9/15/2035	100,000	115,502
4.25%, 3/15/2035	50,000	53,922			<u>718,261</u>
Kellogg Co.:			GAS — 0.1%		
4.30%, 5/15/2028	100,000	111,604	Atmos Energy Corp.:		
4.50%, 4/1/2046	100,000	113,537	3.00%, 6/15/2027 (b)	150,000	155,770
Kraft Heinz Foods Co.:			4.15%, 1/15/2043	25,000	28,539
3.00%, 6/1/2026	150,000	148,308	CenterPoint Energy Resources Corp.		
3.75%, 4/1/2030 (b) (c)	170,000	171,855	3.55%, 4/1/2023	100,000	103,715
3.95%, 7/15/2025	50,000	52,268	Dominion Energy Gas Holdings LLC:		
4.38%, 6/1/2046	50,000	47,430	2.80%, 11/15/2020	50,000	50,307
4.63%, 10/1/2039 (c)	20,000	20,164	3.60%, 12/15/2024	50,000	52,851
4.88%, 10/1/2049 (c)	240,000	242,592	4.80%, 11/1/2043	25,000	30,119
5.00%, 7/15/2035	250,000	266,420	National Fuel Gas Co.		
5.20%, 7/15/2045	200,000	209,966	3.95%, 9/15/2027	50,000	51,177
6.88%, 1/26/2039	50,000	61,525	NiSource, Inc.:		
Kroger Co.:			2.95%, 9/1/2029	100,000	100,809
2.65%, 10/15/2026 (b)	50,000	49,492	3.49%, 5/15/2027	50,000	52,437
2.80%, 8/1/2022 (b)	200,000	203,320	3.65%, 6/15/2023	25,000	26,063
3.70%, 8/1/2027	35,000	36,922	4.38%, 5/15/2047	150,000	167,985
3.85%, 8/1/2023	75,000	79,038	4.80%, 2/15/2044	30,000	35,106
4.45%, 2/1/2047 (b)	100,000	102,950	ONE Gas, Inc.		
4.65%, 1/15/2048 (b)	100,000	106,251	4.50%, 11/1/2048	90,000	110,314
McCormick & Co., Inc.:			Southern California Gas Co.:		
2.70%, 8/15/2022	200,000	202,542	3.15%, 9/15/2024	25,000	26,150
3.40%, 8/15/2027	250,000	262,152	3.20%, 6/15/2025	50,000	51,844
Mondelez International, Inc.:			3.75%, 9/15/2042	30,000	32,480
3.63%, 2/13/2026 (b)	50,000	53,342	5.13%, 11/15/2040	25,000	31,624
4.00%, 2/1/2024	100,000	106,552	Series VV, 4.30%, 1/15/2049	50,000	59,274
Sysco Corp.:			Southern Co. Gas Capital Corp.		
3.25%, 7/15/2027	50,000	52,417	4.40%, 5/30/2047	150,000	168,699
3.30%, 7/15/2026	100,000	104,460	Southwest Gas Corp.		
3.55%, 3/15/2025	50,000	53,017	3.70%, 4/1/2028	25,000	26,944
3.75%, 10/1/2025	5,000	5,364	Washington Gas Light Co.		
4.45%, 3/15/2048 (b)	50,000	58,325	Series MTN, 3.65%,		
4.85%, 10/1/2045	5,000	6,047	9/15/2049	50,000	51,408
Tyson Foods, Inc.:					<u>1,413,615</u>
3.55%, 6/2/2027	150,000	159,124			
4.50%, 6/15/2022	30,000	31,694			
4.55%, 6/2/2047 (b)	285,000	319,747			
		<u>5,808,718</u>			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
HAND & MACHINE TOOLS			Zimmer Biomet Holdings, Inc.		
— 0.0% (a)			3.55%, 4/1/2025	\$ 100,000	\$ 104,989
Kennametal, Inc.					<u>3,911,268</u>
4.63%, 6/15/2028	\$ 50,000	\$ 52,997	HEALTH CARE SERVICES		
Stanley Black & Decker, Inc.:			— 0.5%		
3.40%, 3/1/2026	35,000	37,031	Aetna, Inc.:		
4.25%, 11/15/2028	100,000	<u>113,824</u>	2.80%, 6/15/2023		
		<u>203,852</u>	3.88%, 8/15/2047		
			4.13%, 11/15/2042		
HEALTH CARE PRODUCTS			Anthem, Inc.:		
— 0.3%			2.50%, 11/21/2020		
Abbott Laboratories:			2.95%, 12/1/2022		
2.90%, 11/30/2021	50,000	50,904	3.30%, 1/15/2023		
2.95%, 3/15/2025	75,000	77,779	3.35%, 12/1/2024		
3.40%, 11/30/2023	35,000	36,749	3.50%, 8/15/2024		
3.75%, 11/30/2026	85,000	92,514	3.65%, 12/1/2027		
4.75%, 11/30/2036	250,000	305,627	4.10%, 3/1/2028		
4.75%, 4/15/2043	25,000	30,818	4.38%, 12/1/2047		
4.90%, 11/30/2046	300,000	386,583	4.55%, 3/1/2048		
Baxter International, Inc.			4.65%, 1/15/2043		
3.50%, 8/15/2046	50,000	50,306	Ascension Health		
Becton Dickinson and Co.:			3.95%, 11/15/2046		
2.89%, 6/6/2022	235,000	238,570	Cigna Holding Co.		
3.36%, 6/6/2024	50,000	52,084	3.05%, 10/15/2027		
3.70%, 6/6/2027	163,000	172,557	CommonSpirit Health:		
3.73%, 12/15/2024	50,000	52,894	2.76%, 10/1/2024		
4.67%, 6/6/2047	210,000	248,852	4.19%, 10/1/2049		
4.69%, 12/15/2044	20,000	23,267	4.35%, 11/1/2042		
Boston Scientific Corp.:			Duke University Health System,		
3.38%, 5/15/2022	50,000	51,425	Inc.		
3.45%, 3/1/2024	25,000	26,068	Series 2017, 3.92%, 6/1/2047 .		
4.00%, 3/1/2028	150,000	164,403	50,000		
4.00%, 3/1/2029	35,000	38,614	HCA, Inc.:		
4.55%, 3/1/2039	50,000	58,759	4.13%, 6/15/2029		
4.70%, 3/1/2049	35,000	42,634	4.50%, 2/15/2027		
Covidien International Finance			4.75%, 5/1/2023		
SA			5.00%, 3/15/2024		
3.20%, 6/15/2022	50,000	51,398	5.13%, 6/15/2039		
Danaher Corp.			5.25%, 4/15/2025		
2.40%, 9/15/2020 (b)	45,000	45,166	5.25%, 6/15/2026		
Medtronic, Inc.:			5.25%, 6/15/2049		
3.15%, 3/15/2022	59,000	60,816	100,000		
3.50%, 3/15/2025	67,000	71,833	5.50%, 6/15/2047		
4.38%, 3/15/2035	54,000	65,004	Humana, Inc.:		
4.63%, 3/15/2045	345,000	443,035	2.50%, 12/15/2020		
Stryker Corp.:			2.90%, 12/15/2022		
3.38%, 11/1/2025	25,000	26,517	4.80%, 3/15/2047		
3.50%, 3/15/2026	25,000	26,608	4.95%, 10/1/2044		
3.65%, 3/7/2028	50,000	54,117	Kaiser Foundation Hospitals		
4.63%, 3/15/2046	25,000	30,636	3.50%, 4/1/2022		
Thermo Fisher Scientific, Inc.:			50,000		
3.00%, 4/15/2023	250,000	256,962	Laboratory Corp. of America		
3.30%, 2/15/2022	50,000	51,677	Holdings:		
4.10%, 8/15/2047	350,000	394,271	3.25%, 9/1/2024		
4.15%, 2/1/2024	25,000	26,832	4.70%, 2/1/2045		
			25,000		
			Memorial Sloan-Kettering		
			Cancer Center		
			4.13%, 7/1/2052		
			25,000		
			29,773		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Northwell Healthcare, Inc. 4.26%, 11/1/2047	\$ 50,000	\$ 55,835	3.95%, 11/1/2028	\$ 55,000	\$ 62,370
Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048	100,000	109,490			360,126
Providence St. Joseph Health Obligated Group Series 19A, 2.53%, 10/1/2029 (f)	80,000	79,933	HOUSEWARES — 0.0% (a) Newell Brands, Inc.: 3.85%, 4/1/2023	33,000	33,970
Quest Diagnostics, Inc.: 4.20%, 6/30/2029	100,000	110,207	4.20%, 4/1/2026 (b)	50,000	52,231
4.70%, 3/30/2045	25,000	27,806	5.38%, 4/1/2036	116,000	122,846
SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023	20,000	21,011			209,047
UnitedHealth Group, Inc.: 1.95%, 10/15/2020	200,000	199,796	INSURANCE — 0.8% Aflac, Inc.: 3.63%, 6/15/2023	50,000	52,622
2.13%, 3/15/2021	150,000	150,324	4.75%, 1/15/2049	75,000	91,606
2.38%, 10/15/2022	100,000	100,950	Alleghany Corp. 4.90%, 9/15/2044	50,000	57,848
2.88%, 3/15/2022	25,000	25,450	Allstate Corp.: 3.85%, 8/10/2049	125,000	138,025
2.88%, 8/15/2029	250,000	255,405	4.20%, 12/15/2046	50,000	58,077
3.10%, 3/15/2026	50,000	52,193	Series B, 3 Month USD LIBOR + 2.94%, 5.75%, 8/15/2053 (d)	25,000	26,676
3.38%, 4/15/2027	100,000	106,078	American Financial Group, Inc.: 3.50%, 8/15/2026	15,000	15,416
3.50%, 2/15/2024	10,000	10,533	4.50%, 6/15/2047	100,000	108,933
3.70%, 12/15/2025	10,000	10,751	American International Group, Inc.: 3.30%, 3/1/2021	300,000	304,677
3.75%, 7/15/2025	305,000	328,088	3.88%, 1/15/2035	200,000	209,696
3.75%, 10/15/2047	50,000	53,026	3.90%, 4/1/2026	30,000	31,993
3.88%, 12/15/2028	15,000	16,531	4.25%, 3/15/2029	100,000	109,567
4.25%, 4/15/2047	100,000	113,910	4.50%, 7/16/2044	50,000	55,623
4.45%, 12/15/2048	260,000	308,118	4.88%, 6/1/2022	50,000	53,436
4.63%, 7/15/2035	200,000	241,644	Series A-9, 3 Month USD LIBOR + 2.87%, 5.75%, 4/1/2048 (b) (d)	100,000	106,712
4.75%, 7/15/2045	230,000	279,721	Aon Corp. 3.75%, 5/2/2029	100,000	106,822
6.88%, 2/15/2038	25,000	37,000	Aon PLC: 3.50%, 6/14/2024	50,000	52,709
		5,689,337	3.88%, 12/15/2025	150,000	161,278
HOME BUILDERS — 0.0% (a)			Assurant, Inc.: 4.20%, 9/27/2023	100,000	104,584
DR Horton, Inc. 2.55%, 12/1/2020	25,000	25,062	4.90%, 3/27/2028	50,000	54,563
HOME FURNISHINGS — 0.0% (a)			Athene Holding, Ltd. 4.13%, 1/12/2028	100,000	102,793
Leggett & Platt, Inc. 4.40%, 3/15/2029	100,000	107,621	AXA Equitable Holdings, Inc.: 3.90%, 4/20/2023	150,000	156,576
Whirlpool Corp.: 4.50%, 6/1/2046	25,000	25,938	4.35%, 4/20/2028	150,000	159,679
4.75%, 2/26/2029	60,000	66,904	5.00%, 4/20/2048	100,000	107,885
		200,463	AXIS Specialty Finance LLC 3.90%, 7/15/2029	25,000	26,152
HOUSEHOLD PRODUCTS & WARES — 0.0% (a)			Berkshire Hathaway Finance Corp.: 4.20%, 8/15/2048	100,000	117,377
Clorox Co.: 3.10%, 10/1/2027	50,000	52,269	4.25%, 1/15/2049	425,000	503,803
3.90%, 5/15/2028	50,000	55,348	Berkshire Hathaway, Inc.:		
Kimberly-Clark Corp.: 2.75%, 2/15/2026	25,000	25,753			
3.20%, 4/25/2029	100,000	107,215			
3.90%, 5/4/2047	50,000	57,171			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.20%, 3/15/2021	\$ 155,000	\$ 155,766	MetLife, Inc.:		
2.75%, 3/15/2023	50,000	51,291	3.60%, 4/10/2024	\$ 300,000	\$ 317,889
3.00%, 2/11/2023	25,000	25,896	4.05%, 3/1/2045	150,000	167,209
3.13%, 3/15/2026	55,000	58,083	4.88%, 11/13/2043	200,000	245,838
4.50%, 2/11/2043 (b)	180,000	219,022	6.40%, 12/15/2066	100,000	118,159
Brighthouse Financial, Inc.:			Series D, 4.37%, 9/15/2023	50,000	54,068
3.70%, 6/22/2027	150,000	147,759	Principal Financial Group, Inc.		
4.70%, 6/22/2047	150,000	133,941	3.70%, 5/15/2029	50,000	53,845
Brown & Brown, Inc.			Progressive Corp.:		
4.50%, 3/15/2029	50,000	54,410	3.75%, 8/23/2021	50,000	51,533
Chubb INA Holdings, Inc.:			4.00%, 3/1/2029 (b)	50,000	56,048
2.30%, 11/3/2020	200,000	200,620	4.20%, 3/15/2048	100,000	117,691
2.88%, 11/3/2022	50,000	51,312	Prudential Financial, Inc.:		
3.35%, 5/3/2026	250,000	266,740	3.94%, 12/7/2049	100,000	107,893
4.15%, 3/13/2043 (b)	25,000	29,604	3 Month USD LIBOR +		
4.35%, 11/3/2045	125,000	153,349	3.03%, 5.38%, 5/15/2045		
CNA Financial Corp.:			(d)	200,000	213,000
3.45%, 8/15/2027	100,000	103,752	3 Month USD LIBOR +		
4.50%, 3/1/2026	25,000	27,366	3.92%, 5.63%, 6/15/2043		
Enstar Group, Ltd.			(d)	80,000	85,962
4.95%, 6/1/2029 (b)	50,000	53,027	3 Month USD LIBOR +		
Fairfax Financial Holdings, Ltd.			2.38%, 4.50%, 9/15/2047		
4.85%, 4/17/2028	100,000	108,140	(d)	170,000	174,139
Fidelity National Financial, Inc.			Series MTN, 3.50%,		
4.50%, 8/15/2028	50,000	53,706	5/15/2024.	50,000	53,148
First American Financial Corp.			Series MTN, 3.70%,		
4.60%, 11/15/2024.	25,000	26,862	3/13/2051.	100,000	103,738
Globe Life, Inc.			Series MTN, 4.60%,		
4.55%, 9/15/2028	25,000	27,879	5/15/2044 (b)	75,000	87,910
Hartford Financial Services			Series MTN, 6.63%,		
Group, Inc.:			6/21/2040.	25,000	35,992
2.80%, 8/19/2029	70,000	69,948	Reinsurance Group of America,		
4.40%, 3/15/2048	100,000	114,550	Inc.		
Lincoln National Corp.:			3.90%, 5/15/2029	50,000	53,202
3.05%, 1/15/2030	100,000	99,844	RenaissanceRe Finance, Inc.		
3.80%, 3/1/2028	35,000	37,011	3.45%, 7/1/2027 (b)	30,000	31,250
4.00%, 9/1/2023	15,000	15,894	Travelers Cos., Inc.:		
4.35%, 3/1/2048	50,000	54,366	3.75%, 5/15/2046	10,000	11,019
6.30%, 10/9/2037 (b)	50,000	65,667	4.00%, 5/30/2047	80,000	91,742
Loews Corp.			4.05%, 3/7/2048	100,000	115,498
3.75%, 4/1/2026	50,000	53,306	4.10%, 3/4/2049	100,000	116,511
Manulife Financial Corp.			Series MTN, 6.25%,		
USD 5 Year Swap Rate +			6/15/2037.	25,000	35,484
1.65%, 4.06%, 2/24/2032 (d)	50,000	51,940	Trinity Acquisition PLC		
Markel Corp.:			4.40%, 3/15/2026	26,000	28,176
3.50%, 11/1/2027	50,000	51,229	Unum Group:		
4.15%, 9/17/2050	50,000	51,043	4.00%, 6/15/2029	70,000	72,767
5.00%, 5/20/2049	30,000	34,789	4.50%, 12/15/2049	15,000	14,534
Marsh & McLennan Cos., Inc.:			Voya Financial, Inc.		
2.75%, 1/30/2022	30,000	30,414	3.65%, 6/15/2026	50,000	52,508
3.30%, 3/14/2023	150,000	155,200	Willis North America, Inc.:		
3.75%, 3/14/2026	25,000	26,876	3.60%, 5/15/2024	50,000	52,074
3.88%, 3/15/2024	250,000	266,425	3.88%, 9/15/2049	70,000	69,225
4.38%, 3/15/2029	250,000	282,745	4.50%, 9/15/2028	50,000	55,358
Mercury General Corp.					
4.40%, 3/15/2027	50,000	52,522			

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
XLIT, Ltd. 5.50%, 3/31/2045	\$ 125,000	\$ 158,054	4.00%, 8/1/2023	\$ 25,000	\$ 26,526
		9,538,886	5.20%, 8/1/2043	50,000	61,987
INTERNET — 0.3%			Vale Overseas, Ltd.:		
Alibaba Group Holding, Ltd.:			4.38%, 1/11/2022 (b)	8,000	8,262
3.13%, 11/28/2021	25,000	25,408	6.25%, 8/10/2026	150,000	173,373
3.40%, 12/6/2027 (b)	200,000	207,842	6.88%, 11/10/2039 (b)	300,000	382,080
3.60%, 11/28/2024	75,000	78,742	8.25%, 1/17/2034 (b)	25,000	34,134
4.20%, 12/6/2047	60,000	67,844			963,978
4.40%, 12/6/2057	250,000	290,112	LEISURE TIME — 0.0% (a)		
Alphabet, Inc.:			Royal Caribbean Cruises, Ltd.		
2.00%, 8/15/2026	250,000	250,290	3.70%, 3/15/2028 (b)	150,000	153,732
3.63%, 5/19/2021	50,000	51,508	LODGING — 0.1%		
Amazon.com, Inc.:			Hyatt Hotels Corp.		
2.40%, 2/22/2023 (b)	200,000	203,418	4.38%, 9/15/2028	50,000	54,556
2.50%, 11/29/2022	25,000	25,448	Las Vegas Sands Corp.:		
2.80%, 8/22/2024	100,000	103,977	3.20%, 8/8/2024	45,000	45,871
3.15%, 8/22/2027	100,000	106,313	3.50%, 8/18/2026	30,000	30,445
3.80%, 12/5/2024	30,000	32,599	3.90%, 8/8/2029	40,000	41,132
3.88%, 8/22/2037	125,000	143,624	Marriott International, Inc.:		
4.05%, 8/22/2047	125,000	150,359	2.30%, 1/15/2022	150,000	150,069
4.25%, 8/22/2057	385,000	478,651	2.88%, 3/1/2021	50,000	50,373
4.95%, 12/5/2044	125,000	165,119	3.75%, 3/15/2025	25,000	26,353
5.20%, 12/3/2025	50,000	58,776	Sands China, Ltd.		
Baidu, Inc.			5.13%, 8/8/2025	250,000	274,775
2.88%, 7/6/2022	250,000	251,502			673,574
Booking Holdings, Inc.			MACHINERY,		
3.60%, 6/1/2026	250,000	267,440	CONSTRUCTION &		
eBay, Inc.:			MINING — 0.1%		
2.75%, 1/30/2023	150,000	152,122	ABB Finance USA, Inc.:		
3.45%, 8/1/2024 (b)	25,000	25,987	2.88%, 5/8/2022	50,000	51,067
3.80%, 3/9/2022	50,000	51,763	3.80%, 4/3/2028	100,000	110,520
Expedia Group, Inc.:			Caterpillar Financial Services		
3.25%, 2/15/2030 (c)	35,000	34,990	Corp.:		
3.80%, 2/15/2028	50,000	52,336	1.70%, 8/9/2021	150,000	149,227
		3,276,170	Series MTN, 2.40%, 6/6/2022	150,000	151,708
INVESTMENT COMPANY			Series MTN, 2.85%,		
SECURITY — 0.0% (a)			5/17/2024	350,000	360,342
Ares Capital Corp.:			Series MTN, 2.95%,		
3.50%, 2/10/2023 (b)	50,000	50,292	2/26/2022	150,000	153,706
4.20%, 6/10/2024	50,000	51,240	Series MTN, 3.75%,		
4.25%, 3/1/2025	50,000	51,480	11/24/2023	25,000	26,648
Prospect Capital Corp.			Caterpillar, Inc.:		
5.88%, 3/15/2023 (b)	25,000	26,380	2.60%, 9/19/2029	100,000	101,330
		179,392	3.80%, 8/15/2042	125,000	140,388
IRON/STEEL — 0.1%			4.75%, 5/15/2064	25,000	31,447
ArcelorMittal:					1,276,383
4.25%, 7/16/2029 (b)	100,000	101,691	MACHINERY-DIVERSIFIED		
4.55%, 3/11/2026	50,000	52,367	— 0.2%		
5.50%, 3/1/2021 (b)	30,000	31,241	CNH Industrial Capital LLC:		
6.13%, 6/1/2025	20,000	22,497	3.88%, 10/15/2021	10,000	10,258
6.25%, 2/25/2022	30,000	32,467	4.20%, 1/15/2024	100,000	105,592
7.00%, 10/15/2039	31,000	37,353	4.38%, 11/6/2020 (b)	15,000	15,298
Nucor Corp.:			4.38%, 4/5/2022	15,000	15,677
			4.88%, 4/1/2021	15,000	15,530

See accompanying notes to schedule of investments.

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
CNH Industrial NV			2.75%, 3/1/2023	\$ 175,000	\$ 179,303
Series MTN, 3.85%,			3.00%, 2/1/2024	350,000	362,316
11/15/2027.	\$ 15,000	\$ 15,432	3.15%, 3/1/2026	225,000	235,330
Deere & Co.:			3.15%, 2/15/2028	200,000	208,544
2.60%, 6/8/2022	25,000	25,371	3.20%, 7/15/2036	250,000	254,882
2.88%, 9/7/2049	35,000	34,428	3.30%, 10/1/2020	50,000	50,670
3.90%, 6/9/2042	225,000	259,533	3.30%, 2/1/2027	150,000	158,185
John Deere Capital Corp.:			3.40%, 7/15/2046	100,000	101,709
3.65%, 10/12/2023.	100,000	106,293	3.45%, 10/1/2021	140,000	144,278
Series GMTN, 3.45%,			3.60%, 3/1/2024	25,000	26,527
6/7/2023	25,000	26,226	3.70%, 4/15/2024	55,000	58,665
Series MTN, 2.15%, 9/8/2022.	150,000	151,275	3.90%, 3/1/2038	150,000	165,246
Series MTN, 2.25%,			3.95%, 10/15/2025.	350,000	381,227
9/14/2026 (b)	100,000	99,864	3.97%, 11/1/2047	250,000	275,245
Series MTN, 2.60%, 3/7/2024.	65,000	66,303	4.00%, 11/1/2049	69,000	76,726
Series MTN, 2.80%, 3/6/2023.	150,000	154,123	4.05%, 11/1/2052	150,000	166,941
Series MTN, 2.80%,			4.15%, 10/15/2028.	95,000	106,479
7/18/2029.	50,000	51,319	4.20%, 8/15/2034	100,000	113,940
Series MTN, 3.40%,			4.25%, 10/15/2030.	50,000	56,853
9/11/2025.	25,000	26,639	4.25%, 1/15/2033	50,000	57,528
Series MTN, 3.45%,			4.60%, 10/15/2038.	305,000	364,881
3/13/2025 (b)	100,000	106,529	4.65%, 7/15/2042	75,000	89,244
nVent Finance Sarl			4.70%, 10/15/2048.	305,000	373,366
4.55%, 4/15/2028	50,000	52,202	4.95%, 10/15/2058.	105,000	133,837
Rockwell Automation, Inc.:			Discovery		
3.50%, 3/1/2029	85,000	92,129	Communications LLC:		
4.20%, 3/1/2049	250,000	298,510	3.25%, 4/1/2023 (b)	25,000	25,669
Roper Technologies, Inc.:			3.80%, 3/13/2024	100,000	104,452
2.80%, 12/15/2021.	50,000	50,796	3.95%, 3/20/2028	30,000	31,263
2.95%, 9/15/2029	40,000	40,201	4.95%, 5/15/2042	50,000	52,411
3.80%, 12/15/2026.	30,000	32,132	5.00%, 9/20/2037	170,000	182,383
4.20%, 9/15/2028	65,000	71,396	5.20%, 9/20/2047	280,000	306,065
Wabtec Corp.:			Fox Corp.:		
4.40%, 3/15/2024	50,000	53,237	3.67%, 1/25/2022 (c)	15,000	15,513
4.95%, 9/15/2028	300,000	330,783	4.03%, 1/25/2024 (c)	25,000	26,629
		<u>2,307,076</u>	4.71%, 1/25/2029 (c)	40,000	45,668
MEDIA — 0.9%			5.48%, 1/25/2039 (c)	275,000	337,656
CBS Corp.:			5.58%, 1/25/2049 (c)	25,000	31,631
2.50%, 2/15/2023 (b)	50,000	50,161	Grupo Televisa SAB:		
2.90%, 1/15/2027	125,000	123,989	5.00%, 5/13/2045	50,000	53,122
3.70%, 6/1/2028	50,000	52,152	6.13%, 1/31/2046 (b)	100,000	121,754
4.20%, 6/1/2029	200,000	217,274	Thomson Reuters Corp.		
Charter Communications			3.35%, 5/15/2026	50,000	51,637
Operating LLC/Charter			Time Warner Cable LLC:		
Communications Operating			4.00%, 9/1/2021	25,000	25,592
Capital:			4.50%, 9/15/2042	100,000	98,047
4.20%, 3/15/2028	250,000	262,380	5.50%, 9/1/2041	425,000	456,786
4.46%, 7/23/2022	150,000	157,897	5.88%, 11/15/2040.	50,000	55,823
4.91%, 7/23/2025	50,000	54,880	6.75%, 6/15/2039	50,000	60,886
5.05%, 3/30/2029	100,000	111,754	TWDC Enterprises 18 Corp.:		
5.13%, 7/1/2049	250,000	265,657	2.30%, 2/12/2021 (b)	200,000	201,290
5.38%, 5/1/2047	150,000	163,287	3.00%, 2/13/2026 (b)	50,000	52,669
6.48%, 10/23/2045.	185,000	225,058	Series GMTN, 3.15%,		
4.50%, 2/1/2024	100,000	107,288	9/17/2025.	25,000	26,549
Comcast Corp.:					

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 3.00%, 7/30/2046 (b)	\$ 75,000	\$ 75,443	3.25%, 8/26/2049	\$ 60,000	\$ 60,096
Viacom, Inc.:			Series MTN, 3.38%, 3/1/2029	50,000	53,785
4.25%, 9/1/2023	100,000	106,033	Series MTN, 3.63%, 10/15/2047	25,000	26,283
4.38%, 3/15/2043	25,000	25,808	Series MTN, 4.00%, 9/14/2048.	30,000	33,692
5.85%, 9/1/2043	200,000	244,964	Eaton Corp.:		
Walt Disney Co.:			3.10%, 9/15/2027	100,000	104,033
1.65%, 9/1/2022 (b)	20,000	19,989	4.15%, 11/2/2042	25,000	27,626
1.75%, 8/30/2024	50,000	49,578	General Electric Co.:		
2.00%, 9/1/2029	185,000	180,401	2.70%, 10/9/2022	500,000	501,250
2.75%, 9/1/2049	245,000	235,849	4.13%, 10/9/2042	225,000	226,462
3.38%, 11/15/2026 (c)	100,000	107,462	4.50%, 3/11/2044	250,000	267,292
3.70%, 10/15/2025 (c)	100,000	107,778	5.30%, 2/11/2021	25,000	25,847
4.00%, 10/1/2023 (c)	100,000	107,152	Series GMTN, 3.45%, 5/15/2024.	50,000	51,367
5.40%, 10/1/2043 (c)	75,000	104,251	Series MTN, 4.65%, 10/17/2021	50,000	51,987
6.65%, 11/15/2037 (c)	250,000	376,247	Series MTN, 5.88%, 1/14/2038.	50,000	60,102
		10,038,149	Illinois Tool Works, Inc. 3.90%, 9/1/2042 (b)	325,000	378,758
METAL FABRICATE & HARDWARE — 0.0% (a)			Ingersoll-Rand Global Holding Co., Ltd. 5.75%, 6/15/2043	25,000	32,273
Precision Castparts Corp. 2.50%, 1/15/2023	75,000	76,274	Ingersoll-Rand Luxembourg Finance SA 3.80%, 3/21/2029	100,000	106,502
Timken Co. 4.50%, 12/15/2028.	20,000	21,489	Parker-Hannifin Corp.:		
		97,763	2.70%, 6/14/2024	35,000	35,669
MINING — 0.2%			3.25%, 6/14/2029	285,000	296,990
Barrick Gold Corp. 5.25%, 4/1/2042	25,000	30,397	4.00%, 6/14/2049	40,000	43,947
Barrick North America Finance LLC 5.75%, 5/1/2043	250,000	327,405	Series MTN, 3.30%, 11/21/2024	50,000	52,223
BHP Billiton Finance USA, Ltd.:			Textron, Inc.:		
4.13%, 2/24/2042	125,000	143,416	3.90%, 9/17/2029	50,000	53,507
5.00%, 9/30/2043	50,000	64,504	4.00%, 3/15/2026	50,000	53,202
Newmont Goldcorp Corp.:					3,074,983
2.80%, 10/1/2029	80,000	79,208	OIL & GAS — 1.5%		
3.50%, 3/15/2022	25,000	25,666	Apache Corp.:		
3.70%, 3/15/2023	50,000	52,058	4.25%, 1/15/2030 (b)	100,000	101,546
Newmont Mining Corp. 4.88%, 3/15/2042	50,000	58,780	4.75%, 4/15/2043	275,000	263,106
Rio Tinto Finance USA PLC:			BP Capital Markets America, Inc.:		
4.13%, 8/21/2042	25,000	28,925	2.52%, 9/19/2022	250,000	253,005
4.75%, 3/22/2042	150,000	186,276	3.02%, 1/16/2027	200,000	206,786
Rio Tinto Finance USA, Ltd. 3.75%, 6/15/2025	250,000	268,702	3.22%, 4/14/2024	200,000	207,916
Southern Copper Corp. 5.88%, 4/23/2045	357,000	434,605	3.41%, 2/11/2026	250,000	264,690
		1,699,942	3.59%, 4/14/2027	250,000	267,457
MISCELLANEOUS			3.94%, 9/21/2028	100,000	110,701
MANUFACTURER — 0.3%			BP Capital Markets PLC:		
3M Co.:			3.06%, 3/17/2022	200,000	204,654
1.75%, 2/14/2023 (b)	100,000	99,567	3.81%, 2/10/2024	150,000	159,634
2.00%, 2/14/2025	100,000	99,431	Canadian Natural Resources, Ltd.:		
2.38%, 8/26/2029	100,000	99,371	2.95%, 1/15/2023	250,000	254,362
2.88%, 10/15/2027.	225,000	233,721			

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SCHEDULE OF INVESTMENTS (continued)
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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>
3.45%, 11/15/2021 (b)	\$ 25,000	\$ 25,508	3.63%, 9/10/2028	\$ 50,000	\$ 55,314
3.85%, 6/1/2027 (b)	50,000	52,697	3.70%, 3/1/2024	300,000	321,108
3.90%, 2/1/2025	25,000	26,379	3.95%, 5/15/2043	50,000	56,629
Series GMTN, 4.95%, 6/1/2047 (b)	100,000	118,510	4.80%, 11/8/2043	30,000	38,219
Cenovus Energy, Inc.:			Exxon Mobil Corp.:		
3.00%, 8/15/2022	20,000	20,150	1.90%, 8/16/2022 (b)	20,000	20,091
4.25%, 4/15/2027 (b)	50,000	52,059	2.02%, 8/16/2024 (b)	50,000	50,317
5.25%, 6/15/2037	100,000	108,930	2.22%, 3/1/2021	200,000	201,000
5.40%, 6/15/2047	50,000	56,255	2.44%, 8/16/2029 (b)	50,000	50,481
Chevron Corp.:			2.73%, 3/1/2023 (b)	150,000	154,137
2.10%, 5/16/2021 (b)	250,000	250,735	3.00%, 8/16/2039	50,000	50,319
2.42%, 11/17/2020	75,000	75,377	3.04%, 3/1/2026	250,000	262,255
2.90%, 3/3/2024	150,000	155,877	3.10%, 8/16/2049	50,000	50,292
2.95%, 5/16/2026	50,000	52,339	4.11%, 3/1/2046	125,000	147,814
3.19%, 6/24/2023	25,000	26,077	Hess Corp.:		
Cimarex Energy Co.			5.60%, 2/15/2041	75,000	83,062
3.90%, 5/15/2027	250,000	254,537	5.80%, 4/1/2047	250,000	286,877
CNOOC Finance 2015 USA LLC			Husky Energy, Inc.		
3.50%, 5/5/2025	300,000	313,677	4.40%, 4/15/2029	100,000	105,044
CNOOC Nexen Finance 2014 ULC			Marathon Oil Corp.:		
4.88%, 4/30/2044 (b)	100,000	127,299	2.80%, 11/1/2022	25,000	25,173
Concho Resources, Inc.			4.40%, 7/15/2027	50,000	53,266
3.75%, 10/1/2027	300,000	311,781	5.20%, 6/1/2045 (b)	50,000	56,293
ConocoPhillips Co.:			Marathon Petroleum Corp.:		
4.95%, 3/15/2026	200,000	230,486	3.63%, 9/15/2024	50,000	52,349
5.95%, 3/15/2046	200,000	286,776	3.80%, 4/1/2028 (b)	30,000	31,252
6.50%, 2/1/2039	75,000	108,763	4.50%, 4/1/2048	25,000	26,044
ConocoPhillips Holding Co.			5.13%, 12/15/2026	150,000	168,480
6.95%, 4/15/2029	50,000	68,021	Newfield Exploration Co.		
Continental Resources, Inc.:			5.63%, 7/1/2024	250,000	275,852
3.80%, 6/1/2024	40,000	40,791	Nexen, Inc.		
4.38%, 1/15/2028	40,000	41,334	5.88%, 3/10/2035	100,000	131,759
4.50%, 4/15/2023	60,000	62,312	Noble Energy, Inc.:		
4.90%, 6/1/2044	30,000	30,299	4.95%, 8/15/2047 (b)	250,000	273,090
5.00%, 9/15/2022	44,000	44,385	5.25%, 11/15/2043	50,000	55,724
Devon Energy Corp.:			Occidental Petroleum Corp.:		
5.00%, 6/15/2045	25,000	28,963	2.60%, 8/13/2021	50,000	50,324
5.85%, 12/15/2025	50,000	59,391	2.60%, 4/15/2022	100,000	100,486
Ecopetrol SA:			2.70%, 8/15/2022	295,000	297,705
4.13%, 1/16/2025	100,000	105,487	2.90%, 8/15/2024	60,000	60,411
5.88%, 5/28/2045	225,000	263,482	3.20%, 8/15/2026	65,000	65,501
7.38%, 9/18/2043	50,000	66,944	3.50%, 8/15/2029	65,000	65,893
Encana Corp.			4.20%, 3/15/2048	150,000	148,627
3.90%, 11/15/2021	25,000	25,597	4.30%, 8/15/2039	290,000	298,097
EOG Resources, Inc.:			4.40%, 4/15/2046	125,000	127,364
2.63%, 3/15/2023 (b)	100,000	101,817	4.40%, 8/15/2049 (b)	30,000	30,805
3.90%, 4/1/2035	25,000	27,815	6.20%, 3/15/2040	25,000	30,356
EQT Corp.:			6.60%, 3/15/2046	300,000	391,737
2.50%, 10/1/2020	250,000	248,995	Series 1, 4.10%, 2/1/2021	25,000	25,489
3.00%, 10/1/2022 (b)	100,000	96,213	Petro-Canada		
3.90%, 10/1/2027 (b)	100,000	86,659	5.35%, 7/15/2033	25,000	30,509
Equinor ASA:			Petroleos Mexicanos:		
2.65%, 1/15/2024	75,000	76,999	2.46%, 12/15/2025	16,250	16,140
			4.25%, 1/15/2025	25,000	24,511
			4.50%, 1/23/2026 (b)	75,000	72,503

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.63%, 9/21/2023 (b)	\$ 75,000	\$ 77,076	National Oilwell Varco, Inc.		
6.35%, 2/12/2048	150,000	137,791	2.60%, 12/1/2022	\$ 75,000	\$ 75,445
6.38%, 1/23/2045	250,000	231,690			999,027
6.50%, 3/13/2027	250,000	260,077	PACKAGING &		
6.50%, 1/23/2029	75,000	76,178	CONTAINERS — 0.0% (a)		
6.75%, 9/21/2047	598,000	570,982	Packaging Corp. of America:		
6.84%, 1/23/2030 (c)	500,000	518,695	2.45%, 12/15/2020	35,000	35,051
6.88%, 8/4/2026 (b)	250,000	268,780	3.40%, 12/15/2027	35,000	36,320
7.69%, 1/23/2050 (c)	500,000	522,045	WRKCo, Inc.:		
Phillips 66:			3.38%, 9/15/2027	100,000	101,804
3.90%, 3/15/2028	50,000	53,898	3.75%, 3/15/2025	100,000	105,116
4.30%, 4/1/2022	35,000	36,891	4.20%, 6/1/2032	50,000	54,802
4.88%, 11/15/2044	95,000	112,970			333,093
Pioneer Natural Resources Co.			PHARMACEUTICALS —		
4.45%, 1/15/2026	50,000	54,653	1.6%		
Shell International Finance B.V.:			AbbVie, Inc.:		
1.88%, 5/10/2021	250,000	250,027	2.30%, 5/14/2021	325,000	325,656
2.25%, 11/10/2020	200,000	200,794	2.90%, 11/6/2022	25,000	25,479
2.50%, 9/12/2026	150,000	152,562	3.20%, 5/14/2026	200,000	203,476
3.25%, 5/11/2025	100,000	105,912	3.38%, 11/14/2021	270,000	276,485
4.00%, 5/10/2046	300,000	345,306	3.75%, 11/14/2023 (b)	235,000	246,924
4.13%, 5/11/2035	75,000	86,482	4.25%, 11/14/2028 (b)	35,000	37,972
4.38%, 5/11/2045	250,000	302,515	4.30%, 5/14/2036	50,000	52,815
5.50%, 3/25/2040	25,000	33,678	4.40%, 11/6/2042	50,000	51,751
Suncor Energy, Inc.:			4.45%, 5/14/2046	150,000	155,175
3.60%, 12/1/2024	25,000	26,363	4.50%, 5/14/2035	50,000	53,989
4.00%, 11/15/2047	70,000	74,867	4.88%, 11/14/2048	25,000	27,578
6.50%, 6/15/2038	50,000	69,011	Allergan Funding SCS:		
Total Capital International SA:			3.45%, 3/15/2022	200,000	205,002
3.46%, 2/19/2029	300,000	324,465	3.80%, 3/15/2025	75,000	78,475
3.75%, 4/10/2024 (b)	375,000	402,052	3.85%, 6/15/2024	50,000	52,493
Total Capital SA			4.55%, 3/15/2035	350,000	372,130
3.88%, 10/11/2028	25,000	27,942	4.75%, 3/15/2045	75,000	79,585
Valero Energy Corp.:			AmerisourceBergen Corp.		
3.40%, 9/15/2026	50,000	51,355	3.45%, 12/15/2027	50,000	51,794
4.00%, 4/1/2029 (b)	250,000	265,962	AstraZeneca PLC:		
6.63%, 6/15/2037	250,000	323,015	2.38%, 6/12/2022	400,000	402,680
		17,306,306	3.38%, 11/16/2025	35,000	36,806
OIL & GAS SERVICES —			3.50%, 8/17/2023	50,000	52,273
0.1%			4.00%, 1/17/2029	35,000	38,953
Baker Hughes a GE Co. LLC			4.00%, 9/18/2042	25,000	27,565
3.20%, 8/15/2021 (b)	8,000	8,090	4.38%, 8/17/2048	40,000	47,460
Baker Hughes a GE Co.			6.45%, 9/15/2037	25,000	35,316
LLC/Baker Hughes			Bristol-Myers Squibb Co.:		
Co-Obligor, Inc.:			2.55%, 5/14/2021 (c)	50,000	50,514
2.77%, 12/15/2022	100,000	101,651	2.60%, 5/16/2022 (c)	50,000	50,836
3.34%, 12/15/2027 (b)	50,000	51,397	2.90%, 7/26/2024 (c)	335,000	345,536
4.08%, 12/15/2047	150,000	150,937	3.20%, 6/15/2026 (c)	450,000	471,838
Halliburton Co.:			3.25%, 2/27/2027 (b)	250,000	267,100
3.80%, 11/15/2025 (b)	350,000	370,954	3.25%, 8/1/2042	50,000	50,308
4.85%, 11/15/2035	150,000	165,666	3.40%, 7/26/2029 (c)	355,000	379,122
5.00%, 11/15/2045	35,000	39,178	4.13%, 6/15/2039 (c)	35,000	39,718
7.45%, 9/15/2039	25,000	35,709	4.25%, 10/26/2049 (c)	65,000	75,455
			Cardinal Health, Inc.:		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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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>
3.08%, 6/15/2024	\$ 250,000	\$ 253,040	3.70%, 3/1/2046	\$ 50,000	\$ 56,533
3.41%, 6/15/2027	300,000	297,393	3.75%, 3/3/2047	100,000	113,879
4.90%, 9/15/2045	25,000	25,536	4.50%, 12/5/2043	50,000	62,598
Cigna Corp.:			McKesson Corp.:		
3.40%, 9/17/2021 (b)	290,000	296,406	2.85%, 3/15/2023	25,000	25,302
3.75%, 7/15/2023	580,000	606,970	3.65%, 11/30/2020	100,000	101,553
4.38%, 10/15/2028	60,000	65,742	3.95%, 2/16/2028	60,000	63,176
4.80%, 8/15/2038	60,000	67,423	Mead Johnson Nutrition Co.		
4.90%, 12/15/2048	145,000	166,425	4.60%, 6/1/2044	25,000	30,430
CVS Health Corp.:			Merck & Co., Inc.:		
2.13%, 6/1/2021	100,000	99,847	2.35%, 2/10/2022 (b)	50,000	50,632
2.88%, 6/1/2026	210,000	210,277	2.40%, 9/15/2022	25,000	25,399
3.35%, 3/9/2021	316,000	321,122	2.75%, 2/10/2025	325,000	336,505
3.38%, 8/12/2024	25,000	25,866	2.90%, 3/7/2024	45,000	46,786
3.50%, 7/20/2022	200,000	206,492	3.40%, 3/7/2029	100,000	108,413
3.70%, 3/9/2023	485,000	505,026	3.60%, 9/15/2042	25,000	27,565
3.88%, 7/20/2025	20,000	21,162	3.70%, 2/10/2045	50,000	56,261
4.00%, 12/5/2023	25,000	26,519	3.90%, 3/7/2039	100,000	115,575
4.10%, 3/25/2025	250,000	267,035	4.00%, 3/7/2049	65,000	77,417
4.30%, 3/25/2028	610,000	659,251	Mylan NV:		
4.78%, 3/25/2038	175,000	192,787	3.15%, 6/15/2021	380,000	384,473
4.88%, 7/20/2035	45,000	50,166	5.25%, 6/15/2046	250,000	265,975
5.05%, 3/25/2048	540,000	614,169	Novartis Capital Corp.:		
5.13%, 7/20/2045	185,000	209,888	2.40%, 5/17/2022 (b)	300,000	304,380
Eli Lilly & Co.:			3.00%, 11/20/2025	25,000	26,320
2.35%, 5/15/2022	300,000	303,825	3.10%, 5/17/2027 (b)	30,000	31,965
3.10%, 5/15/2027 (b)	24,000	25,350	3.40%, 5/6/2024	25,000	26,544
3.95%, 5/15/2047	250,000	287,392	4.00%, 11/20/2045 (b)	50,000	58,773
5.55%, 3/15/2037	25,000	32,946	Perrigo Finance Unlimited Co.		
Express Scripts Holding Co.:			4.38%, 3/15/2026	50,000	51,601
3.00%, 7/15/2023	150,000	153,070	Pfizer, Inc.:		
3.30%, 2/25/2021	25,000	25,341	2.20%, 12/15/2021	200,000	201,466
4.50%, 2/25/2026	75,000	81,959	2.95%, 3/15/2024	100,000	103,983
4.80%, 7/15/2046	150,000	168,711	3.00%, 9/15/2021	40,000	40,838
6.13%, 11/15/2041	25,000	31,673	3.00%, 12/15/2026	150,000	158,284
GlaxoSmithKline Capital PLC:			3.20%, 9/15/2023	50,000	52,387
2.88%, 6/1/2022 (b)	450,000	459,706	3.40%, 5/15/2024	25,000	26,519
3.00%, 6/1/2024 (b)	70,000	72,460	3.45%, 3/15/2029	100,000	108,347
3.13%, 5/14/2021	70,000	71,359	3.60%, 9/15/2028 (b)	100,000	109,325
3.38%, 6/1/2029	85,000	91,056	3.90%, 3/15/2039	25,000	28,280
GlaxoSmithKline Capital, Inc.:			4.00%, 12/15/2036	150,000	171,271
2.80%, 3/18/2023	25,000	25,647	4.00%, 3/15/2049	100,000	115,396
3.38%, 5/15/2023	100,000	104,423	4.10%, 9/15/2038	200,000	231,344
3.63%, 5/15/2025	55,000	59,040	4.20%, 9/15/2048	35,000	41,383
3.88%, 5/15/2028	100,000	110,363	7.20%, 3/15/2039	75,000	117,529
4.20%, 3/18/2043	25,000	29,128	Sanofi:		
6.38%, 5/15/2038	50,000	71,729	3.63%, 6/19/2028	100,000	110,714
Johnson & Johnson:			4.00%, 3/29/2021	25,000	25,740
2.25%, 3/3/2022	250,000	253,037	Shire Acquisitions Investments		
2.45%, 3/1/2026	30,000	30,540	Ireland DAC:		
2.90%, 1/15/2028	250,000	263,025	2.40%, 9/23/2021	300,000	301,245
3.38%, 12/5/2023	25,000	26,559	2.88%, 9/23/2023	100,000	101,986
3.40%, 1/15/2038	100,000	108,122	3.20%, 9/23/2026	30,000	30,951
3.55%, 3/1/2036	150,000	164,569	Takeda Pharmaceutical Co., Ltd.:		
3.63%, 3/3/2037	200,000	223,336	4.40%, 11/26/2023 (c)	100,000	107,793

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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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>
5.00%, 11/26/2028 (c)	\$ 100,000	\$ 117,048	EQM Midstream Partners L.P.:		
Wyeth LLC			4.75%, 7/15/2023	\$ 250,000	\$ 250,802
6.00%, 2/15/2036	25,000	34,063	5.50%, 7/15/2028	15,000	14,892
Zoetis, Inc.:			Series 30Y, 6.50%, 7/15/2048 .	25,000	24,113
3.00%, 9/12/2027	50,000	51,296	Kinder Morgan Energy Partners		
3.90%, 8/20/2028	50,000	54,986	L.P.:		
4.45%, 8/20/2048	25,000	29,553	3.50%, 3/1/2021	275,000	279,323
4.70%, 2/1/2043	25,000	29,966	5.40%, 9/1/2044	25,000	28,578
		<u>18,080,915</u>	Kinder Morgan, Inc.:		
PIPELINES — 1.0%			3.15%, 1/15/2023	450,000	460,570
Boardwalk Pipelines L.P.			4.30%, 6/1/2025	300,000	324,633
4.80%, 5/3/2029	40,000	42,563	5.05%, 2/15/2046	50,000	55,484
Buckeye Partners L.P.:			5.30%, 12/1/2034	200,000	230,394
4.13%, 12/1/2027	50,000	43,685	5.55%, 6/1/2045	150,000	176,665
4.88%, 2/1/2021	25,000	25,400	Magellan Midstream Partners		
Enable Midstream Partners L.P.:			L.P.:		
4.15%, 9/15/2029	100,000	96,855	4.20%, 10/3/2047	50,000	52,335
4.40%, 3/15/2027	50,000	50,116	4.85%, 2/1/2049	275,000	318,706
4.95%, 5/15/2028	30,000	31,141	5.00%, 3/1/2026	50,000	56,252
Enbridge Energy Partners L.P.			MPLX L.P.:		
4.20%, 9/15/2021	25,000	25,779	3.50%, 12/1/2022 (c)	75,000	77,139
Enbridge, Inc.:			4.00%, 3/15/2028	35,000	36,481
2.90%, 7/15/2022	50,000	50,873	4.50%, 4/15/2038	180,000	186,631
3.70%, 7/15/2027	50,000	52,982	4.70%, 4/15/2048 (b)	25,000	26,079
4.25%, 12/1/2026	50,000	54,597	4.80%, 2/15/2029	105,000	115,678
Energy Transfer Operating L.P.:			4.88%, 6/1/2025	50,000	54,998
4.20%, 4/15/2027	50,000	52,596	4.90%, 4/15/2058	25,000	25,729
4.50%, 4/15/2024	270,000	287,955	5.20%, 3/1/2047	100,000	110,787
4.75%, 1/15/2026	225,000	243,979	5.20%, 12/1/2047 (c)	100,000	109,137
5.15%, 2/1/2043	25,000	25,974	ONEOK Partners L.P.		
5.15%, 3/15/2045	225,000	236,671	3.38%, 10/1/2022	25,000	25,612
5.20%, 2/1/2022	100,000	105,475	ONEOK, Inc.:		
5.25%, 4/15/2029	275,000	309,892	2.75%, 9/1/2024 (b)	100,000	100,592
5.30%, 4/15/2047	250,000	268,702	3.40%, 9/1/2029	100,000	99,348
5.88%, 1/15/2024	250,000	278,005	4.00%, 7/13/2027	30,000	31,509
6.25%, 4/15/2049	275,000	334,158	4.45%, 9/1/2049	40,000	40,094
Enterprise Products			4.55%, 7/15/2028	50,000	54,042
Operating LLC:			4.95%, 7/13/2047	150,000	160,968
2.85%, 4/15/2021	75,000	75,751	5.20%, 7/15/2048	25,000	27,742
3.13%, 7/31/2029 (b)	350,000	359,793	Phillips 66 Partners L.P.:		
3.50%, 2/1/2022	25,000	25,788	2.45%, 12/15/2024	100,000	99,775
3.75%, 2/15/2025	75,000	79,897	3.15%, 12/15/2029	100,000	98,732
3.95%, 2/15/2027 (b)	200,000	216,650	3.55%, 10/1/2026	10,000	10,294
4.15%, 10/16/2028	25,000	27,607	4.90%, 10/1/2046	10,000	11,231
4.20%, 1/31/2050	65,000	69,798	3.75%, 3/1/2028	25,000	25,994
4.80%, 2/1/2049 (b)	25,000	29,024	Plains All American Pipeline		
4.85%, 3/15/2044	50,000	57,348	L.P./PAA Finance Corp.:		
4.90%, 5/15/2046	50,000	58,359	3.60%, 11/1/2024	25,000	25,627
5.10%, 2/15/2045	200,000	236,042	4.50%, 12/15/2026	50,000	53,074
Series D, 3 Month USD			4.65%, 10/15/2025	400,000	427,668
LIBOR + 2.99%, 4.88%,			4.70%, 6/15/2044	25,000	24,361
8/16/2077 (b) (d)	250,000	241,562	Sabine Pass Liquefaction LLC:		
Series E, 3 Month USD			4.20%, 3/15/2028 (b)	100,000	105,904
LIBOR + 3.03%, 5.25%,			5.63%, 2/1/2021	95,000	98,110
8/16/2077 (d)	150,000	148,378	5.63%, 3/1/2025	200,000	224,476

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.75%, 5/15/2024	\$ 75,000	\$ 83,554	2.75%, 1/15/2027	\$ 200,000	\$ 199,676
5.88%, 6/30/2026	250,000	286,742	3.00%, 6/15/2023	250,000	255,782
Spectra Energy Partners L.P.			3.13%, 1/15/2027	100,000	102,101
4.75%, 3/15/2024	350,000	381,759	3.38%, 10/15/2026	75,000	78,025
Sunoco Logistics Partners			3.50%, 1/31/2023	50,000	51,849
Operations L.P.:			AvalonBay Communities, Inc.:		
4.00%, 10/1/2027	50,000	51,843	Series GMTN, 2.95%,		
5.30%, 4/1/2044	25,000	26,435	9/15/2022.	25,000	25,571
5.35%, 5/15/2045	25,000	26,849	Series GMTN, 2.95%,		
5.40%, 10/1/2047	150,000	163,815	5/11/2026.	50,000	51,546
TransCanada PipeLines, Ltd.:			Series MTN, 3.20%,		
2.50%, 8/1/2022	100,000	100,951	1/15/2028.	40,000	41,767
4.63%, 3/1/2034	250,000	283,505	Series MTN, 3.30%, 6/1/2029.	65,000	68,634
4.75%, 5/15/2038	100,000	114,117	Series MTN, 3.90%,		
4.88%, 5/15/2048	200,000	231,646	10/15/2046	50,000	55,743
7.63%, 1/15/2039	25,000	37,153	Boston Properties L.P.:		
Transcontinental Gas Pipe Line			2.75%, 10/1/2026	150,000	151,789
Co. LLC			2.90%, 3/15/2030	35,000	34,876
7.85%, 2/1/2026	200,000	252,980	3.40%, 6/21/2029	100,000	104,668
Valero Energy Partners L.P.			3.65%, 2/1/2026	100,000	105,754
4.50%, 3/15/2028	50,000	54,594	3.85%, 2/1/2023	75,000	78,638
Western Gas Partners L.P.			Brixmor Operating Partnership		
5.45%, 4/1/2044	25,000	22,085	L.P.:		
Western Midstream Operating			3.65%, 6/15/2024	50,000	51,927
L.P.:			4.13%, 6/15/2026	50,000	53,001
4.50%, 3/1/2028	20,000	19,344	4.13%, 5/15/2029	100,000	106,794
4.75%, 8/15/2028	60,000	58,993	Camden Property Trust:		
5.30%, 3/1/2048	50,000	43,310	3.15%, 7/1/2029	65,000	67,655
Williams Cos., Inc.:			4.10%, 10/15/2028	20,000	22,264
3.60%, 3/15/2022	100,000	102,713	Crown Castle International		
3.70%, 1/15/2023	20,000	20,689	Corp.:		
3.75%, 6/15/2027	200,000	206,574	3.20%, 9/1/2024	250,000	257,550
3.90%, 1/15/2025	50,000	52,446	3.65%, 9/1/2027	150,000	158,782
4.55%, 6/24/2024	65,000	69,996	3.70%, 6/15/2026	15,000	15,864
5.10%, 9/15/2045	125,000	137,520	4.00%, 3/1/2027	20,000	21,560
5.75%, 6/24/2044	25,000	29,543	4.75%, 5/15/2047	100,000	116,465
		<u>11,863,110</u>	5.25%, 1/15/2023	100,000	109,030
REAL ESTATE — 0.0% (a)			CubeSmart L.P.		
CBRE Services, Inc.			4.38%, 2/15/2029	30,000	32,909
4.88%, 3/1/2026	50,000	55,707	Digital Realty Trust L.P.:		
REAL ESTATE			2.75%, 2/1/2023	125,000	126,129
INVESTMENT TRUSTS —			3.70%, 8/15/2027 (b)	150,000	157,452
0.8%			3.95%, 7/1/2022	25,000	26,122
Alexandria Real Estate Equities,			Duke Realty L.P.		
Inc.:			4.00%, 9/15/2028	100,000	108,967
3.38%, 8/15/2031	60,000	62,721	EPR Properties:		
3.45%, 4/30/2025	100,000	104,553	4.50%, 6/1/2027	50,000	53,055
4.00%, 2/1/2050	100,000	108,911	4.95%, 4/15/2028	50,000	54,395
4.70%, 7/1/2030	35,000	40,573	Equinix, Inc.:		
American Campus Communities			5.38%, 5/15/2027	60,000	64,738
Operating Partnership L.P.:			5.88%, 1/15/2026	80,000	85,194
3.30%, 7/15/2026	50,000	51,275	ERP Operating L.P.:		
3.63%, 11/15/2027.	30,000	31,526	3.00%, 7/1/2029	25,000	25,791
American Tower Corp.:			3.50%, 3/1/2028	100,000	106,802
2.25%, 1/15/2022	100,000	100,149	4.00%, 8/1/2047	50,000	56,431
			4.15%, 12/1/2028	100,000	112,208

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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>
Essex Portfolio L.P.:			Omega Healthcare Investors, Inc.:		
3.63%, 5/1/2027	\$ 50,000	\$ 52,720	3.63%, 10/1/2029	\$ 50,000	\$ 49,875
4.00%, 3/1/2029	65,000	70,847	4.38%, 8/1/2023	150,000	158,160
4.50%, 3/15/2048	50,000	57,469	Physicians Realty L.P.:		
Federal Realty Investment Trust:			3.95%, 1/15/2028	100,000	104,469
3.20%, 6/15/2029	75,000	77,711	Prologis L.P.:		
3.25%, 7/15/2027	50,000	52,067	3.75%, 11/1/2025	50,000	54,426
GLP Capital L.P./GLP Financing II, Inc.:			4.25%, 8/15/2023	150,000	161,314
3.35%, 9/1/2024	55,000	55,438	Public Storage:		
4.00%, 1/15/2030	65,000	65,538	2.37%, 9/15/2022	125,000	126,271
5.25%, 6/1/2025	20,000	22,079	Realty Income Corp.:		
5.38%, 11/1/2023	20,000	21,627	3.65%, 1/15/2028	100,000	107,367
5.38%, 4/15/2026	40,000	43,976	3.88%, 4/15/2025	100,000	107,348
5.75%, 6/1/2028	20,000	22,753	4.13%, 10/15/2026	50,000	55,008
HCP, Inc.:			Regency Centers L.P.:		
3.88%, 8/15/2024	50,000	53,216	4.13%, 3/15/2028	50,000	54,347
4.00%, 12/1/2022	67,000	70,144	4.40%, 2/1/2047	150,000	171,427
Healthcare Trust of America Holdings L.P.:			Sabra Health Care L.P.:		
3.50%, 8/1/2026	25,000	25,790	5.13%, 8/15/2026	25,000	26,734
Highwoods Realty L.P.:			Sabra Health Care L.P./Sabra Capital Corp.:		
3.05%, 2/15/2030	25,000	24,567	4.80%, 6/1/2024	25,000	26,390
3.88%, 3/1/2027	50,000	52,352	Service Properties Trust:		
Hospitality Properties Trust:			4.35%, 10/1/2024	100,000	101,413
4.38%, 2/15/2030	50,000	47,816	Simon Property Group L.P.:		
4.50%, 6/15/2023	25,000	25,732	2.50%, 7/15/2021	350,000	352,464
4.95%, 2/15/2027	70,000	71,049	2.63%, 6/15/2022	100,000	101,535
Host Hotels & Resorts L.P.:			2.75%, 6/1/2023	200,000	204,380
3.88%, 4/1/2024	50,000	52,273	4.25%, 11/30/2046	50,000	57,512
Series H, 3.38%, 12/15/2029	150,000	150,010	Spirit Realty L.P.:		
Hudson Pacific Properties L.P.:			3.40%, 1/15/2030	100,000	99,497
3.25%, 1/15/2030 (f)	50,000	49,552	STORE Capital Corp.:		
4.65%, 4/1/2029	25,000	27,553	4.50%, 3/15/2028	50,000	53,889
Kilroy Realty L.P.:			Tanger Properties L.P.:		
3.05%, 2/15/2030	50,000	49,123	3.88%, 7/15/2027 (b)	50,000	50,906
3.45%, 12/15/2024	50,000	51,979	UDR, Inc.:		
4.75%, 12/15/2028	25,000	28,364	Series GMTN, 3.50%, 1/15/2028	150,000	158,001
Kimco Realty Corp.:			Series MTN, 2.95%, 9/1/2026	25,000	25,416
2.80%, 10/1/2026 (b)	50,000	50,221	Series MTN, 3.50%, 7/1/2027	50,000	52,562
3.30%, 2/1/2025	40,000	41,217	Ventas Realty L.P.:		
3.70%, 10/1/2049	100,000	97,538	2.65%, 1/15/2025 (b)	25,000	25,196
3.80%, 4/1/2027	25,000	26,494	3.00%, 1/15/2030	50,000	49,597
Liberty Property L.P.:			3.10%, 1/15/2023	50,000	51,228
4.38%, 2/1/2029	65,000	72,558	3.85%, 4/1/2027	100,000	105,934
Life Storage L.P.:			4.00%, 3/1/2028	100,000	107,241
4.00%, 6/15/2029	100,000	106,536	4.38%, 2/1/2045	75,000	82,073
Mid-America Apartments L.P.:			VEREIT Operating Partnership L.P.:		
3.60%, 6/1/2027	50,000	52,825	3.95%, 8/15/2027	40,000	42,232
3.95%, 3/15/2029	100,000	109,057	4.13%, 6/1/2021	5,000	5,116
National Retail Properties, Inc.:			4.60%, 2/6/2024	5,000	5,371
3.60%, 12/15/2026	50,000	52,443	4.63%, 11/1/2025	50,000	54,571
4.30%, 10/15/2028	35,000	38,672	4.88%, 6/1/2026	10,000	11,061
Office Properties Income Trust:					
4.25%, 5/15/2024	50,000	51,535			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Vornado Realty L.P. 3.50%, 1/15/2025	\$ 50,000	\$ 51,514	Macy's Retail Holdings, Inc.: 3.63%, 6/1/2024	\$ 25,000	\$ 24,999
Welltower, Inc.: 3.10%, 1/15/2030	55,000	55,118	4.50%, 12/15/2034	6,000	5,535
4.00%, 6/1/2025	175,000	187,003	McDonald's Corp.: Series MTN, 2.63%, 9/1/2029		
4.13%, 3/15/2029	100,000	109,005	(b)	75,000	74,830
Weyerhaeuser Co.: 4.00%, 11/15/2029	200,000	217,694	Series MTN, 2.75%, 12/9/2020	25,000	25,190
4.63%, 9/15/2023	25,000	27,126	Series MTN, 3.35%, 4/1/2023	80,000	83,462
WP Carey, Inc. 3.85%, 7/15/2029	100,000	105,830	Series MTN, 3.50%, 3/1/2027	50,000	53,406
		9,671,674	Series MTN, 3.70%, 1/30/2026	75,000	80,479
RETAIL — 0.7%			Series MTN, 3.80%, 4/1/2028	100,000	109,478
AutoNation, Inc. 3.35%, 1/15/2021	25,000	25,209	Series MTN, 4.45%, 3/1/2047	125,000	143,410
AutoZone, Inc.: 3.13%, 4/18/2024	100,000	103,369	Series MTN, 4.45%, 9/1/2048	20,000	23,082
3.75%, 6/1/2027	100,000	107,088	Series MTN, 4.70%, 12/9/2035	150,000	178,195
Best Buy Co., Inc. 4.45%, 10/1/2028	50,000	54,291	Series MTN, 4.88%, 12/9/2045	100,000	120,847
Costco Wholesale Corp. 2.30%, 5/18/2022	150,000	151,609	O'Reilly Automotive, Inc.: 3.60%, 9/1/2027	50,000	53,307
Darden Restaurants, Inc.: 3.85%, 5/1/2027	15,000	15,841	4.35%, 6/1/2028	100,000	111,706
4.55%, 2/15/2048	15,000	15,834	QVC, Inc. 5.45%, 8/15/2034	50,000	50,598
Dollar General Corp.: 4.13%, 5/1/2028	70,000	76,638	Starbucks Corp.: 2.20%, 11/22/2020	200,000	200,324
4.15%, 11/1/2025	25,000	27,229	3.55%, 8/15/2029	250,000	269,695
Dollar Tree, Inc.: 3.70%, 5/15/2023 (b)	95,000	98,587	3.80%, 8/15/2025	50,000	54,068
4.00%, 5/15/2025	100,000	105,912	3.85%, 10/1/2023	25,000	26,548
4.20%, 5/15/2028	45,000	48,382	4.00%, 11/15/2028 (b)	50,000	55,687
Home Depot, Inc.: 2.00%, 4/1/2021	100,000	100,228	4.45%, 8/15/2049	100,000	115,797
2.13%, 9/15/2026	150,000	149,332	4.50%, 11/15/2048	30,000	34,908
2.63%, 6/1/2022	150,000	153,303	Target Corp.: 2.50%, 4/15/2026	50,000	50,802
2.80%, 9/14/2027	250,000	260,190	3.38%, 4/15/2029	100,000	107,707
3.00%, 4/1/2026	350,000	367,402	3.90%, 11/15/2047	250,000	285,887
3.75%, 2/15/2024	25,000	26,874	4.00%, 7/1/2042	50,000	57,471
3.90%, 6/15/2047	200,000	228,656	TJX Cos., Inc. 2.25%, 9/15/2026	50,000	49,852
4.25%, 4/1/2046	35,000	41,722	Walmart, Inc.: 1.90%, 12/15/2020	250,000	250,197
5.95%, 4/1/2041	50,000	71,163	2.35%, 12/15/2022 (b)	250,000	253,585
Kohl's Corp. 5.55%, 7/17/2045	20,000	20,619	2.65%, 12/15/2024	150,000	154,566
Lowe's Cos., Inc.: 2.50%, 4/15/2026	50,000	49,862	3.05%, 7/8/2026	250,000	264,800
3.10%, 5/3/2027	200,000	206,302	3.13%, 6/23/2021	250,000	255,825
3.38%, 9/15/2025	25,000	26,239	3.25%, 7/8/2029	80,000	86,407
3.65%, 4/5/2029 (b)	320,000	342,074	3.30%, 4/22/2024	325,000	343,310
3.70%, 4/15/2046	50,000	50,332	3.63%, 12/15/2047	250,000	279,762
4.05%, 5/3/2047	300,000	319,416	3.70%, 6/26/2028	100,000	110,921
4.25%, 9/15/2044	25,000	26,822			
4.38%, 9/15/2045	25,000	27,566			
4.55%, 4/5/2049	15,000	17,300			
4.65%, 4/15/2042	25,000	28,281			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.95%, 6/28/2038	\$ 125,000	\$ 146,140	SOFTWARE — 0.7%		
4.05%, 6/29/2048	35,000	42,048	Activision Blizzard, Inc.:		
		8,519,532	2.30%, 9/15/2021	\$ 250,000	\$ 250,695
SEMICONDUCTORS — 0.4%			4.50%, 6/15/2047	150,000	169,917
Analog Devices, Inc.			Adobe, Inc.		
2.95%, 1/12/2021	50,000	50,427	3.25%, 2/1/2025	25,000	26,367
Applied Materials, Inc.:			Autodesk, Inc.		
3.90%, 10/1/2025	25,000	27,228	3.50%, 6/15/2027	50,000	51,744
4.35%, 4/1/2047 (b)	100,000	121,954	Electronic Arts, Inc.		
5.10%, 10/1/2035	50,000	63,962	3.70%, 3/1/2021	25,000	25,538
Broadcom Corp./Broadcom			Fidelity National Information		
Cayman Finance, Ltd.:			Services, Inc.:		
2.65%, 1/15/2023	200,000	199,934	3.00%, 8/15/2026	200,000	205,890
3.00%, 1/15/2022	350,000	353,486	3.63%, 10/15/2020	28,000	28,386
3.63%, 1/15/2024	350,000	357,724	3.75%, 5/21/2029 (b)	20,000	21,681
3.88%, 1/15/2027	350,000	351,610	3.88%, 6/5/2024	7,000	7,451
Broadcom, Inc.:			Series 30Y, 4.75%, 5/15/2048 .	50,000	60,659
3.13%, 4/15/2021 (c)	250,000	252,442	Fiserv, Inc.:		
3.63%, 10/15/2024 (c)	150,000	152,670	2.75%, 7/1/2024	100,000	101,795
4.75%, 4/15/2029 (c)	150,000	158,490	3.20%, 7/1/2026	275,000	285,101
Intel Corp.:			3.50%, 7/1/2029	65,000	68,342
2.35%, 5/11/2022 (b)	50,000	50,566	3.80%, 10/1/2023	150,000	158,701
2.88%, 5/11/2024	200,000	207,478	4.20%, 10/1/2028	65,000	71,842
3.15%, 5/11/2027	200,000	213,134	4.40%, 7/1/2049	60,000	67,286
3.30%, 10/1/2021	25,000	25,730	Microsoft Corp.:		
4.10%, 5/19/2046	370,000	430,203	1.55%, 8/8/2021	200,000	199,112
4.10%, 5/11/2047	50,000	58,616	2.00%, 11/3/2020	150,000	150,227
KLA Corp.			2.00%, 8/8/2023	50,000	50,365
4.10%, 3/15/2029	65,000	71,701	2.40%, 2/6/2022	300,000	304,401
Lam Research Corp.:			2.40%, 8/8/2026	200,000	203,742
3.75%, 3/15/2026	50,000	53,415	2.88%, 2/6/2024	300,000	312,636
4.00%, 3/15/2029	280,000	309,000	3.13%, 11/3/2025	50,000	53,171
4.88%, 3/15/2049	25,000	30,573	3.30%, 2/6/2027	280,000	302,028
Micron Technology, Inc.:			3.45%, 8/8/2036	50,000	55,107
4.66%, 2/15/2030	200,000	208,018	3.63%, 12/15/2023	25,000	26,762
5.50%, 2/1/2025	25,000	25,724	3.70%, 8/8/2046	350,000	400,722
NVIDIA Corp.			3.95%, 8/8/2056	75,000	88,727
3.20%, 9/16/2026	50,000	52,526	4.00%, 2/12/2055	75,000	89,333
NXP B.V./NXP Funding LLC			4.10%, 2/6/2037	250,000	297,017
4.88%, 3/1/2024 (c)	100,000	108,324	4.20%, 11/3/2035	65,000	77,600
QUALCOMM, Inc.:			4.45%, 11/3/2045	275,000	347,787
2.60%, 1/30/2023	200,000	203,192	4.50%, 2/6/2057	250,000	324,857
2.90%, 5/20/2024	200,000	205,620	5.20%, 6/1/2039	50,000	67,960
3.25%, 5/20/2027	50,000	52,219	4.25%, 2/6/2047	150,000	187,320
3.45%, 5/20/2025	50,000	52,819	Oracle Corp.:		
4.30%, 5/20/2047	50,000	55,751	1.90%, 9/15/2021	200,000	199,826
4.80%, 5/20/2045	25,000	29,812	2.40%, 9/15/2023	200,000	202,496
Texas Instruments, Inc.:			2.50%, 5/15/2022	50,000	50,608
2.90%, 11/3/2027	70,000	73,412	2.63%, 2/15/2023	235,000	239,371
3.88%, 3/15/2039	250,000	288,890	2.65%, 7/15/2026	45,000	45,887
4.15%, 5/15/2048	150,000	183,594	2.80%, 7/8/2021 (b)	250,000	253,965
Xilinx, Inc.			2.95%, 11/15/2024	200,000	207,486
2.95%, 6/1/2024	50,000	51,364	2.95%, 5/15/2025	10,000	10,384
		5,131,608	3.25%, 11/15/2027	50,000	52,989
			3.80%, 11/15/2037	180,000	197,456

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.85%, 7/15/2036	\$ 150,000	\$ 165,097	5.50%, 1/15/2040	\$ 300,000	\$ 412,746
3.90%, 5/15/2035	5,000	5,561	Corning, Inc.		
4.00%, 7/15/2046	180,000	201,166	4.38%, 11/15/2057	25,000	25,795
4.00%, 11/15/2047	285,000	319,023	Juniper Networks, Inc.		
4.30%, 7/8/2034	200,000	232,320	3.75%, 8/15/2029	100,000	100,603
4.38%, 5/15/2055	10,000	11,748	Motorola Solutions, Inc.:		
salesforce.com, Inc.:			4.00%, 9/1/2024	25,000	26,317
3.25%, 4/11/2023	275,000	286,861	4.60%, 2/23/2028	125,000	134,973
3.70%, 4/11/2028	25,000	27,419	4.60%, 5/23/2029	50,000	54,491
VMware, Inc.			Orange SA		
3.90%, 8/21/2027	150,000	154,297	5.50%, 2/6/2044 (b)	50,000	65,870
		<u>8,004,229</u>	Rogers Communications, Inc.:		
TELECOMMUNICATIONS			3.00%, 3/15/2023	30,000	30,670
— 1.2%			4.30%, 2/15/2048	40,000	45,593
America Movil SAB de CV:			4.35%, 5/1/2049	155,000	178,357
3.13%, 7/16/2022	100,000	102,395	5.00%, 3/15/2044	50,000	61,484
4.38%, 7/16/2042	50,000	56,763	Telefonica Emisiones SA:		
4.38%, 4/22/2049	200,000	230,670	4.67%, 3/6/2038	150,000	164,359
6.13%, 3/30/2040	100,000	136,150	5.21%, 3/8/2047	300,000	347,811
AT&T, Inc.:			5.52%, 3/1/2049	150,000	182,154
2.95%, 7/15/2026	200,000	202,258	7.05%, 6/20/2036	25,000	34,396
3.20%, 3/1/2022	250,000	256,157	Telefonica Europe B.V.		
3.40%, 5/15/2025	250,000	260,877	8.25%, 9/15/2030	25,000	36,241
3.55%, 6/1/2024	25,000	26,190	TELUS Corp.		
3.60%, 7/15/2025	300,000	315,471	4.60%, 11/16/2048	150,000	177,369
3.80%, 2/15/2027	150,000	158,723	Verizon Communications, Inc.:		
3.90%, 3/11/2024 (b)	25,000	26,509	2.63%, 8/15/2026	50,000	50,685
4.10%, 2/15/2028	184,000	199,140	3.13%, 3/16/2022	250,000	257,102
4.13%, 2/17/2026	350,000	377,811	3.38%, 2/15/2025	250,000	263,757
4.30%, 2/15/2030	380,000	418,312	3.50%, 11/1/2024	50,000	52,923
4.35%, 3/1/2029	360,000	398,106	3.88%, 2/8/2029	10,000	10,981
4.45%, 4/1/2024	25,000	27,055	4.02%, 12/3/2029	500,000	557,315
4.50%, 5/15/2035	300,000	328,674	4.27%, 1/15/2036	28,000	31,522
4.55%, 3/9/2049	208,000	224,792	4.33%, 9/21/2028	285,000	322,939
4.65%, 6/1/2044	25,000	26,846	4.40%, 11/1/2034	250,000	285,387
4.75%, 5/15/2046	30,000	33,337	4.50%, 8/10/2033	250,000	290,322
4.80%, 6/15/2044	50,000	55,410	4.52%, 9/15/2048	25,000	29,418
4.85%, 3/1/2039	70,000	79,352	4.81%, 3/15/2039	100,000	119,970
4.85%, 7/15/2045	50,000	55,746	5.01%, 4/15/2049	650,000	814,918
5.15%, 11/15/2046	300,000	347,673	5.15%, 9/15/2023 (b)	300,000	335,574
5.15%, 2/15/2050	150,000	175,731	5.25%, 3/16/2037	150,000	186,423
5.25%, 3/1/2037	400,000	470,328	5.50%, 3/16/2047	350,000	462,675
5.45%, 3/1/2047	250,000	301,745	Vodafone Group PLC:		
5.65%, 2/15/2047	150,000	185,848	3.75%, 1/16/2024	170,000	179,018
Bell Canada, Inc.:			4.13%, 5/30/2025 (b)	50,000	54,045
4.30%, 7/29/2049	55,000	63,157	4.38%, 5/30/2028 (b)	305,000	337,004
4.46%, 4/1/2048	30,000	35,136	4.38%, 2/19/2043	75,000	77,861
British Telecommunications PLC			5.00%, 5/30/2038	250,000	284,762
5.13%, 12/4/2028	200,000	228,890	5.25%, 5/30/2048	225,000	260,410
Cisco Systems, Inc.:					<u>13,529,503</u>
1.85%, 9/20/2021	200,000	199,926	TOYS/GAMES/HOBBIES —		
2.20%, 2/28/2021	100,000	100,485	0.0% (a)		
3.00%, 6/15/2022	25,000	25,775	Hasbro, Inc.		
3.50%, 6/15/2025	25,000	27,014	3.50%, 9/15/2027	30,000	30,616
3.63%, 3/4/2024	25,000	26,811			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
TRANSPORTATION — 0.6%			Series MTN, 3.45%, 11/15/2021 \$ 100,000 \$ 102,290		
Burlington Northern Santa Fe LLC:			Union Pacific Corp.:		
3.40%, 9/1/2024	\$ 100,000	\$ 105,786	2.75%, 3/1/2026	50,000	50,793
3.55%, 2/15/2050	200,000	212,544	2.95%, 3/1/2022	350,000	358,095
3.75%, 4/1/2024	25,000	26,641	3.20%, 6/8/2021	35,000	35,635
3.90%, 8/1/2046	100,000	111,503	3.50%, 6/8/2023	50,000	52,314
4.05%, 6/15/2048	155,000	177,411	3.70%, 3/1/2029	250,000	272,300
4.13%, 6/15/2047	150,000	173,601	3.80%, 10/1/2051	52,000	55,658
4.15%, 12/15/2048	30,000	35,060	3.95%, 9/10/2028	280,000	309,263
4.45%, 3/15/2043	50,000	58,835	4.05%, 3/1/2046	175,000	192,381
4.55%, 9/1/2044	50,000	59,835	4.10%, 9/15/2067	15,000	15,859
4.90%, 4/1/2044	125,000	156,607	4.30%, 3/1/2049 (b)	250,000	290,547
Canadian National Railway Co.:			4.38%, 9/10/2038	110,000	127,120
2.75%, 3/1/2026	100,000	103,079	4.50%, 9/10/2048	130,000	154,757
2.95%, 11/21/2024	50,000	51,850	United Parcel Service, Inc.:		
3.20%, 8/2/2046	25,000	25,933	2.05%, 4/1/2021 (b)	150,000	150,033
3.65%, 2/3/2048	50,000	55,667	2.35%, 5/16/2022	50,000	50,482
Canadian Pacific Railway Co.:			2.40%, 11/15/2026	30,000	30,107
4.00%, 6/1/2028	100,000	111,519	2.45%, 10/1/2022	125,000	126,846
4.80%, 9/15/2035	30,000	36,021	2.50%, 4/1/2023	150,000	152,059
CSX Corp.:			3.05%, 11/15/2027	50,000	52,402
2.40%, 2/15/2030	50,000	49,105	3.75%, 11/15/2047	175,000	186,735
3.25%, 6/1/2027	50,000	52,615			<u>6,418,870</u>
3.35%, 9/15/2049	65,000	63,845	TRUCKING & LEASING —		
3.40%, 8/1/2024	25,000	26,318	0.0% (a)		
3.80%, 3/1/2028	50,000	54,515	GATX Corp.:		
3.80%, 11/1/2046	100,000	104,757	3.85%, 3/30/2027	50,000	52,501
4.10%, 3/15/2044	75,000	81,482	4.55%, 11/7/2028	50,000	55,375
4.25%, 3/15/2029	95,000	107,412	4.70%, 4/1/2029	25,000	28,177
4.30%, 3/1/2048	50,000	56,157			<u>136,053</u>
4.50%, 3/15/2049	125,000	145,110	WATER — 0.0% (a)		
4.65%, 3/1/2068	50,000	57,046	American Water Capital Corp.:		
FedEx Corp.:			2.95%, 9/1/2027	121,000	123,975
3.40%, 1/14/2022	150,000	153,801	3.40%, 3/1/2025	25,000	26,198
3.40%, 2/15/2028 (b)	50,000	51,307	3.75%, 9/1/2028	100,000	108,629
3.90%, 2/1/2035	200,000	204,046	3.75%, 9/1/2047	100,000	106,964
4.00%, 1/15/2024	25,000	26,588	4.30%, 12/1/2042	25,000	28,446
4.05%, 2/15/2048	50,000	48,999			<u>394,212</u>
4.55%, 4/1/2046	100,000	104,912	TOTAL CORPORATE		
4.75%, 11/15/2045	25,000	26,940	BONDS & NOTES		
4.95%, 10/17/2048	100,000	111,064	(Cost \$279,234,813)		<u>294,156,718</u>
Kansas City Southern			ASSET-BACKED		
4.70%, 5/1/2048	50,000	59,347	SECURITIES — 0.4%		
Norfolk Southern Corp.:			AUTOMOBILE — 0.2%		
2.90%, 6/15/2026	150,000	154,609	Ally Master Owner Trust		
3.00%, 4/1/2022	25,000	25,491	Series 2018-1, Class A2,		
3.15%, 6/1/2027	50,000	52,367	2.70%, 1/17/2023	100,000	100,820
3.94%, 11/1/2047	100,000	109,166	CarMax Auto Owner Trust		
4.45%, 6/15/2045	19,000	22,003	2017-2		
5.10%, 8/1/2118	50,000	60,894	Series 2017-2, Class B,		
Ryder System, Inc.:			2.41%, 12/15/2022	200,000	200,707
Series MTN, 2.50%, 9/1/2024	40,000	40,145	Drive Auto Receivables Trust:		
Series MTN, 2.80%, 3/1/2022	100,000	101,261			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series 2018-4, Class D, 4.09%, 1/15/2026	\$ 100,000	\$ 102,911	Series 2017-7, Class A, 2.35%, 5/15/2025	\$ 300,000	\$ 303,993
Series 2019-4, Class C, 2.51%, 11/17/2025	50,000	50,037	Series 2019-1, Class A, 2.87%, 10/15/2024	100,000	102,434
Ford Credit Auto Lease Trust Series 2019-B, Class A3, 2.22%, 10/15/2022	200,000	200,587	BA Credit Card Trust Series 2018-A2, Class A1, 3.00%, 9/15/2023	300,000	305,092
GM Financial Automobile Leasing Trust Series 2019-1, Class A3, 2.98%, 12/20/2021	100,000	101,064	Capital One Multi-Asset Execution Trust Series 2016-A5, Class A5, 1.66%, 6/17/2024	200,000	199,294
GM Financial Consumer Automobile Receivables Trust Series 2019-2, Class A3, 2.65%, 2/16/2024	200,000	202,069	Citibank Credit Card Issuance Trust: Series 2018-A7, Class A7, 3.96%, 10/13/2030	600,000	682,611
Honda Auto Receivables Owner Trust Series 2019-3, Class A3, 1.78%, 8/15/2023	200,000	199,367	Series 2014-A1, Class A1, 2.88%, 1/23/2023	100,000	101,248
Mercedes-Benz Auto Receivables Trust Series 2019-1, Class A3, 1.94%, 3/15/2024	100,000	100,157	Synchrony Card Funding LLC Series 2019-A1, Class A, 2.34%, 6/15/2025	150,000	151,164
Nissan Auto Lease Trust 2018-A Series 2018-A, Class A4, 3.35%, 9/15/2023	200,000	203,452	Synchrony Credit Card Master Note Trust Series 2016-2, Class A, 2.21%, 5/15/2024	400,000	401,143
Nissan Auto Receivables 2018-B Owner Trust Series 2018-B, Class A3, 3.06%, 3/15/2023	60,000	60,906	TOTAL ASSET-BACKED SECURITIES (Cost \$4,603,888)		<u>2,316,709</u> <u>4,640,277</u>
Nissan Auto Receivables 2019-A Owner Trust Series 2018-A, Class A3, 2.90%, 10/16/2023	100,000	101,732	FOREIGN GOVERNMENT OBLIGATIONS — 3.6% AUSTRIA — 0.0% (a) Oesterreichische Kontrollbank AG: 1.63%, 09/17/2022	40,000	39,958
Santander Drive Auto Receivables Trust: Series 2019-1, Class D, 3.32%, 3/15/2024	85,000	85,995	1.88%, 01/20/2021	100,000	100,055
Series 2019-4, Class C, 3.56%, 7/15/2024	50,000	50,751	2.63%, 01/31/2022	200,000	204,198
Toyota Auto Receivables Owner Trust Series 2019-C, Class A3, 1.91%, 9/15/2023	400,000	399,928	Series GMTN, 2.88%, 03/13/2023	100,000	103,972
World Omni Auto Receivables Trust Series 2019-B, Class A3, 2.59%, 7/15/2024	111,000	112,475	CANADA — 0.4% Canada Government International Bond 2.00%, 11/15/2022	275,000	278,160
World Omni Automobile Lease Securitization Trust Series 2018-B, Class A3, 3.19%, 12/15/2021	50,000	50,610	Export Development Canada: 1.38%, 10/21/2021	50,000	49,672
		<u>2,323,568</u>	1.50%, 05/26/2021	50,000	49,799
CREDIT CARD — 0.2% American Express Credit Account Master Trust: Series 2018-8, Class A, 3.18%, 4/15/2024	68,000	69,730	1.75%, 07/18/2022 (b)	150,000	150,426
			2.00%, 05/17/2022 (b)	50,000	50,437
			2.50%, 01/24/2023	200,000	205,486
			Province of Alberta Canada: 2.20%, 07/26/2022 (b)	50,000	50,592
			3.30%, 03/15/2028	650,000	717,132
			Province of British Columbia Canada: 2.25%, 06/02/2026	150,000	153,808

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.65%, 09/22/2021	\$ 50,000	\$ 50,881	2.13%, 01/17/2023	\$ 100,000	\$ 101,571
Province of Manitoba Canada:			2.38%, 12/29/2022	250,000	255,897
2.13%, 06/22/2026	250,000	252,812	2.50%, 02/15/2022	500,000	509,820
Series GX, 2.60%, 04/16/2024	100,000	103,588	2.50%, 11/20/2024	300,000	312,795
Province of New Brunswick Canada			2.63%, 04/12/2021	300,000	303,900
3.63%, 2/24/2028	50,000	55,842	2.63%, 01/25/2022	50,000	51,103
Province of Ontario Canada:			2.63%, 02/28/2024 (b)	500,000	521,235
2.20%, 10/03/2022 (b)	250,000	253,135	2.88%, 04/03/2028	490,000	535,026
2.30%, 06/15/2026	500,000	512,950	Series GMTN, 3.13%, 12/15/2021	500,000	515,695
2.40%, 02/08/2022	350,000	355,089	Landwirtschaftliche Rentenbank:		
2.50%, 09/10/2021	25,000	25,337	3.13%, 11/14/2023	100,000	105,895
2.50%, 04/27/2026 (b)	350,000	363,349	Series 36, 2.00%, 12/06/2021	150,000	150,953
2.55%, 02/12/2021	200,000	201,852	Series 37, 2.50%, 11/15/2027 (b)	50,000	52,901
Province of Quebec Canada:					<u>5,911,067</u>
2.38%, 01/31/2022	200,000	202,876	HUNGARY — 0.0% (a)		
2.50%, 04/20/2026	250,000	259,597	Hungary Government		
2.63%, 02/13/2023 (b)	250,000	257,175	International Bond:		
2.75%, 08/25/2021	50,000	50,901	5.38%, 03/25/2024	350,000	395,552
2.75%, 04/12/2027	200,000	211,842	6.38%, 03/29/2021	150,000	159,308
Series QO, 2.88%, 10/16/2024	200,000	210,708			<u>554,860</u>
		<u>5,073,446</u>	INDONESIA — 0.1%		
CHILE — 0.1%			Indonesia Government		
Chile Government International Bond:			International Bond:		
3.13%, 01/21/2026	50,000	52,534	2.95%, 01/11/2023	275,000	278,663
3.24%, 02/06/2028	200,000	212,918	4.75%, 02/11/2029 (b)	150,000	170,942
3.86%, 06/21/2047 (b)	300,000	345,558	5.35%, 02/11/2049 (b)	100,000	128,026
		<u>611,010</u>			<u>577,631</u>
COLOMBIA — 0.2%			ISRAEL — 0.0% (a)		
Colombia Government International Bond:			Israel Government International Bond:		
3.88%, 04/25/2027 (b)	200,000	212,244	2.88%, 03/16/2026	100,000	105,196
4.00%, 02/26/2024 (b)	275,000	289,938	3.25%, 01/17/2028 (b)	100,000	108,399
4.50%, 01/28/2026	250,000	273,050	4.00%, 06/30/2022	50,000	52,638
4.50%, 03/15/2029	250,000	278,073	4.13%, 01/17/2048	100,000	117,663
5.00%, 06/15/2045	200,000	234,056			<u>383,896</u>
5.20%, 05/15/2049	250,000	302,467	ITALY — 0.0% (a)		
5.63%, 02/26/2044	200,000	250,702	Republic of Italy Government International Bond		
		<u>1,840,530</u>	5.38%, 6/15/2033	50,000	59,107
GERMANY — 0.5%			JAPAN — 0.1%		
FMS Wertmanagement:			Japan Bank for International Cooperation:		
2.75%, 03/06/2023	300,000	310,827	1.50%, 07/21/2021 (b)	25,000	24,841
2.75%, 01/30/2024 (b)	250,000	261,582	2.50%, 06/01/2022	200,000	203,322
Kreditanstalt fuer Wiederaufbau:			2.50%, 05/23/2024	200,000	205,390
Zero Coupon, 06/29/2037	100,000	68,570	2.75%, 11/16/2027	200,000	210,862
1.38%, 08/05/2024	200,000	197,706	2.88%, 07/21/2027	100,000	106,168
1.50%, 06/15/2021	700,000	697,354	3.25%, 07/20/2023	150,000	157,399
1.88%, 12/15/2020	350,000	350,196	3.38%, 10/31/2023	200,000	211,448
2.00%, 05/02/2025	100,000	101,924	Series DTC, 1.88%, 04/20/2021	225,000	224,928
2.13%, 03/07/2022	250,000	252,870			
2.13%, 06/15/2022	250,000	253,247			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series DTC, 2.38%, 04/20/2026	\$ 200,000	\$ 205,092	5.00%, 03/23/2022	\$ 50,000	\$ 53,675
		<u>1,549,450</u>	5.13%, 04/21/2021	250,000	<u>262,257</u>
					<u>716,058</u>
MEXICO — 0.2%			SOUTH KOREA — 0.1%		
Mexico Government			Export-Import Bank of Korea:		
International Bond:			2.13%, 02/11/2021 (b)	100,000	99,970
3.63%, 03/15/2022 (b)	100,000	103,293	2.38%, 04/21/2027	25,000	25,067
3.75%, 01/11/2028	100,000	103,038	3.00%, 11/01/2022	250,000	256,430
4.00%, 10/02/2023	80,000	84,453	3.25%, 11/10/2025	150,000	158,911
4.13%, 01/21/2026	125,000	132,587	3.50%, 11/27/2021 (b)	250,000	257,000
4.15%, 03/28/2027	400,000	423,920	Korea Development Bank:		
4.50%, 04/22/2029	250,000	272,145	2.50%, 01/13/2021	100,000	100,456
4.50%, 01/31/2050 (b)	250,000	263,267	2.75%, 03/19/2023	200,000	204,562
4.60%, 02/10/2048	400,000	428,532	3.00%, 01/13/2026	100,000	103,954
5.55%, 01/21/2045 (b)	450,000	545,076	Korea International Bank		
6.05%, 01/11/2040 (b)	30,000	37,871	3.50%, 9/20/2028	200,000	221,014
Series MTN, 4.75%, 03/08/2044	100,000	108,377			<u>1,427,364</u>
		<u>2,502,559</u>	SUPRANATIONAL — 1.4%		
			African Development Bank:		
PANAMA — 0.1%			3.00%, 09/20/2023	150,000	157,686
Panama Government			Series GDIF, 1.25%, 07/26/2021	25,000	24,790
International Bond:			Series GDIF, 2.63%, 03/22/2021	100,000	101,236
3.75%, 03/16/2025	150,000	158,791	Series GMTN, 1.63%, 09/16/2022	210,000	209,943
3.88%, 03/17/2028	200,000	217,608	Series GMTN, 3.00%, 12/06/2021 (b)	30,000	30,834
4.50%, 05/15/2047	50,000	59,485	Asian Development Bank:		
4.50%, 04/16/2050	200,000	237,206	2.63%, 01/30/2024	200,000	208,346
6.70%, 01/26/2036	50,000	71,252	2.88%, 11/27/2020	185,000	187,183
		<u>744,342</u>	Series GMTN, 1.63%, 03/16/2021	150,000	149,688
			Series GMTN, 1.75%, 06/08/2021	100,000	100,047
PERU — 0.0% (a)			Series GMTN, 1.75%, 09/13/2022	250,000	250,837
Peruvian Government			Series GMTN, 2.00%, 02/16/2022	150,000	151,199
International Bond:			Series GMTN, 2.00%, 04/24/2026	100,000	101,916
2.84%, 06/20/2030	55,000	56,585	Series GMTN, 2.13%, 11/24/2021	75,000	75,701
4.13%, 08/25/2027	150,000	167,940	Series GMTN, 2.25%, 01/20/2021	300,000	301,728
5.63%, 11/18/2050 (b)	150,000	219,936	Series GMTN, 2.38%, 08/10/2027	50,000	52,335
6.55%, 03/14/2037	25,000	36,579	Series GMTN, 2.50%, 11/02/2027	100,000	105,766
		<u>481,040</u>	Series GMTN, 2.63%, 01/12/2027	50,000	53,145
			Series GMTN, 2.75%, 03/17/2023	85,000	88,182
PHILIPPINES — 0.1%			Series GMTN, 3.13%, 09/26/2028	50,000	55,792
Philippine Government					
International Bond:					
3.70%, 03/01/2041 (b)	200,000	230,890			
3.70%, 02/02/2042	100,000	115,793			
3.95%, 01/20/2040	200,000	236,188			
4.00%, 01/15/2021	100,000	102,299			
4.20%, 01/21/2024	300,000	325,461			
5.00%, 01/13/2037	150,000	195,792			
7.75%, 01/14/2031	100,000	150,318			
		<u>1,356,741</u>			
POLAND — 0.1%					
Poland Government International					
Bond:					
3.00%, 03/17/2023	50,000	51,658			
3.25%, 04/06/2026	175,000	186,028			
4.00%, 01/22/2024 (b)	150,000	162,440			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 1.88%, 07/19/2022	\$ 400,000	\$ 402,656	Series GMTN, 2.13%, 01/18/2022	\$ 350,000	\$ 353,689
Corp. Andina de Fomento: 2.13%, 09/27/2021	50,000	49,763	Series GMTN, 2.63%, 04/19/2021	190,000	192,529
2.75%, 01/06/2023	100,000	101,157	Series GMTN, 3.00%, 09/26/2022	100,000	103,955
Council Of Europe Development Bank: 1.63%, 03/16/2021	50,000	49,893	International Bank for Reconstruction & Development: 2.00%, 01/26/2022	300,000	302,412
1.75%, 09/26/2022	100,000	100,345	2.13%, 11/01/2020	25,000	25,073
2.50%, 02/27/2024	30,000	31,101	2.13%, 07/01/2022	200,000	202,690
2.63%, 02/13/2023	60,000	61,883	3.00%, 09/27/2023	350,000	368,564
European Bank for Reconstruction & Development: Series GMTN, 1.88%, 02/23/2022	75,000	75,360	Series GDIF, 1.38%, 05/24/2021	275,000	273,443
Series GMTN, 2.00%, 02/01/2021	250,000	250,622	Series GDIF, 1.38%, 09/20/2021	300,000	298,218
Series GMTN, 2.75%, 04/26/2021	150,000	152,258	Series GDIF, 1.50%, 08/28/2024	400,000	397,624
European Investment Bank: 1.63%, 06/15/2021	150,000	149,762	Series GDIF, 1.88%, 06/19/2023	300,000	302,598
1.88%, 02/10/2025	100,000	101,234	Series GDIF, 2.13%, 12/13/2021	400,000	403,984
2.00%, 03/15/2021 (b)	225,000	225,745	Series GDIF, 2.50%, 11/25/2024	300,000	312,804
2.00%, 12/15/2022	250,000	252,887	Series GDIF, 2.50%, 07/29/2025	200,000	209,332
2.13%, 10/15/2021	50,000	50,447	Series GDIF, 2.50%, 11/22/2027	250,000	264,932
2.13%, 04/13/2026	100,000	102,824	Series GDIF, 2.75%, 07/23/2021	450,000	458,343
2.25%, 03/15/2022 (b)	250,000	253,652	Series GMTN, 4.75%, 02/15/2035	25,000	33,651
2.38%, 06/15/2022 (b)	350,000	356,821	International Finance Corp.: Series GMTN, 1.13%, 07/20/2021	125,000	123,743
2.38%, 05/24/2027 (b)	100,000	104,911	Series GMTN, 2.13%, 04/07/2026	100,000	102,804
2.50%, 04/15/2021	50,000	50,563	Series GMTN, 2.25%, 01/25/2021	300,000	301,761
2.50%, 03/15/2023	145,000	149,230	Series GMTN, 2.88%, 07/31/2023	150,000	156,864
2.50%, 10/15/2024 (b)	25,000	26,047	Nordic Investment Bank: 2.13%, 02/01/2022	200,000	202,084
2.63%, 05/20/2022	2,000,000	2,051,040	2.25%, 02/01/2021 (b)	300,000	301,755
Series DIP, 1.38%, 09/15/2021 (b)	200,000	198,784			<u>16,057,451</u>
Series GMTN, 2.38%, 05/13/2021	250,000	252,527	SWEDEN — 0.1% Svensk Exportkredit AB: 2.00%, 08/30/2022 (b)	200,000	201,616
Series GMTN, 2.88%, 08/15/2023 (b)	350,000	366,282	Series GMTN, 3.13%, 11/08/2021	250,000	256,990
Series GMTN, 3.13%, 12/14/2023	350,000	371,217	Series MTN, 2.75%, 10/07/2020	250,000	252,050
Inter-American Development Bank: 1.88%, 03/15/2021	250,000	250,392			<u>710,656</u>
1.88%, 07/23/2021	100,000	100,310			
2.00%, 07/23/2026	100,000	101,990			
2.13%, 11/09/2020	25,000	25,077			
2.25%, 06/18/2029	250,000	261,187			
2.38%, 07/07/2027	100,000	104,779			
2.50%, 01/18/2023	100,000	102,769			
3.00%, 02/21/2024	100,000	105,793			
3.13%, 09/18/2028	100,000	111,559			
4.38%, 01/24/2044	75,000	104,181			
Series GMTN, 1.75%, 09/14/2022	350,000	351,197			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
URUGUAY — 0.1%			2.50%, 12/1/2032	\$ 1,225,550	\$ 1,240,142
Uruguay Government			2.50%, 2/1/2033	1,468,826	1,486,315
International Bond:			2.50%, 9/1/2046	1,959,381	1,960,739
4.38%, 10/27/2027	\$ 225,000	\$ 247,180	2.82%, 5/20/2024	100,000	100,109
4.38%, 01/23/2031	280,000	309,319	3.00%, 10/1/2030	524,999	540,814
5.10%, 06/18/2050	175,000	208,373	3.00%, 12/1/2030	106,689	109,469
		764,872	3.00%, 5/1/2031	83,758	85,895
			3.00%, 12/1/2031	425,305	436,154
TOTAL FOREIGN			3.00%, 2/1/2032	657,682	674,458
GOVERNMENT			3.00%, 5/1/2032	688,333	705,178
OBLIGATIONS			3.00%, 7/1/2032	211,931	217,117
(Cost \$40,212,358)		41,770,263	3.00%, 1/1/2033	906,316	928,494
			3.00%, 5/1/2035	62,843	64,725
U.S. GOVERNMENT			3.00%, 4/1/2036	454,265	468,318
AGENCY OBLIGATIONS			3.00%, 6/1/2036	274,565	283,059
— 28.7%			3.00%, 2/1/2038	1,126,933	1,160,391
Federal Farm Credit Banks:			3.00%, 1/1/2043	3,023,087	3,114,250
2.53%, 2/14/2022	500,000	508,240	3.00%, 7/1/2043	3,288,426	3,383,447
2.59%, 8/27/2029	150,000	149,553	3.00%, 6/1/2045	97,646	100,217
2.60%, 1/18/2022	150,000	153,166	3.00% 8/1/2045	537,324	552,738
2.65%, 8/13/2029	250,000	248,790	3.00%, 4/1/2046	434,945	445,592
2.88%, 7/17/2023	100,000	103,942	3.00% 6/1/2046	4,146,952	4,272,425
3.08%, 8/12/2039	75,000	74,841	3.00%, 8/1/2046	750,804	769,184
3.50%, 12/20/2023	50,000	53,725	3.00%, 9/1/2046	244,721	250,711
Federal Home Loan Bank:			3.00%, 10/1/2046	418,183	428,420
1.13%, 7/14/2021	400,000	395,872	3.00% 11/1/2046	1,338,069	1,370,824
1.38%, 2/18/2021	100,000	99,450	3.00% 12/1/2046	1,179,457	1,208,329
1.50%, 8/15/2024	190,000	189,027	3.00%, 1/1/2047	878,813	900,326
1.88%, 7/7/2021	230,000	230,745	3.00% 2/1/2047	1,681,487	1,725,575
1.88%, 11/29/2021 (b)	700,000	703,003	3.00%, 11/1/2047	883,057	900,956
2.00%, 9/13/2021	200,000	200,002	3.00%, 1/1/2048	1,375,973	1,403,862
2.15%, 9/26/2022	50,000	49,890	3.00%, 2/1/2048	1,780,961	1,817,059
2.50%, 2/13/2024	220,000	228,340	3.00%, 9/1/2049	996,557	1,011,673
2.88%, 9/13/2024	50,000	52,857	3.50%, 4/1/2032	388,222	402,665
3.25%, 6/9/2028	500,000	552,555	3.50%, 6/1/2033	1,006,628	1,041,375
3.25%, 11/16/2028 (b)	30,000	33,477	3.50%, 9/1/2033	747,703	773,512
3.38%, 12/8/2023	50,000	53,473	3.50%, 11/1/2034	259,895	270,426
5.50%, 7/15/2036	135,000	196,417	3.50%, 3/1/2037	369,083	383,287
Series 0000, 2.00%, 8/26/2022	100,000	99,883	3.50%, 4/1/2042	279,872	294,571
Series 0000, 2.25%, 6/11/2021	75,000	75,673	3.50%, 12/1/2042	231,712	243,565
Series 0000, 2.30%, 7/19/2022	100,000	99,987	3.50%, 8/1/2043	623,830	653,384
Federal Home Loan Mortgage Corp.:			3.50%, 5/1/2044	1,931,479	2,033,459
2.13%, 9/12/2024	350,000	349,412	3.50%, 11/1/2044	52,279	54,566
2.25%, 8/8/2022	250,000	249,990	3.50%, 1/1/2045	68,396	71,388
2.38%, 2/16/2021	250,000	252,027	3.50% 7/1/2045	388,658	404,620
2.38%, 7/15/2021	250,000	250,052	3.50%, 10/1/2045	69,590	72,343
2.38%, 1/13/2022	325,000	329,927	3.50% 12/1/2045	789,540	821,334
2.50%, 10/1/2029	41,694	42,201	3.50%, 1/1/2046	101,575	105,594
2.50%, 1/1/2031	83,816	84,942	3.50%, 3/1/2046	212,013	220,578
2.50%, 5/1/2031	138,352	140,198	3.50%, 4/1/2046	309,377	321,874
2.50%, 6/1/2031	251,333	254,687	3.50%, 6/1/2046	350,351	364,503
2.50%, 10/1/2031	232,315	235,414	3.50%, 8/1/2046	3,705,867	3,852,245
2.50%, 12/1/2031	269,638	273,235	3.50%, 9/1/2046	1,632,322	1,696,798
			3.50%, 12/1/2046	1,052,546	1,095,062
			3.50%, 2/1/2047	742,955	772,965

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.50%, 3/1/2047	\$ 763,543	\$ 790,516	Series K039, Class A2, 3.30%, 7/25/2024.	\$ 400,000	\$ 422,078
3.50%, 4/1/2047	499,547	517,194	Series K040, Class A2, 3.24%, 9/25/2024.	575,000	606,475
3.50%, 6/1/2047	537,184	556,161	Series K049, Class A2, 3.01%, 7/25/2025.	200,000	209,999
3.50% 10/1/2047	829,241	858,523	Series K054, Class A2, 2.75%, 1/25/2026.	500,000	519,248
3.50%, 11/1/2047	218,735	226,462	Series K062, Class A2, 3.41%, 12/25/2026	400,000	433,813
3.50%, 12/1/2047	435,680	451,071	Series K079, Class A2, 3.93%, 6/25/2028.	400,000	452,734
3.50%, 1/1/2048	2,190,624	2,268,012	Series K085, Class A2, 4.06%, 10/25/2028 (d).	250,000	285,873
3.50%, 7/1/2048	1,267,760	1,303,169	Series K086, Class A2, 3.86%, 11/25/2028 (d).	160,001	180,828
3.50%, 4/1/2049	1,353,710	1,390,817	Series K090, Class A2, Class A2, 3.42%, 2/25/2029.	163,934	180,103
3.50%, 7/1/2049	2,941,029	3,020,502	Series K092, Class A2, 3.30%, 4/25/2029.	350,000	381,252
4.00%, 4/1/2025	6,159	6,170	Series K093, Class A2, 2.98%, 5/25/2029.	100,000	106,486
4.00%, 11/1/2033	814,878	850,619	Series K094, Class A2, 2.90%, 6/25/2029.	352,767	373,763
4.00%, 4/1/2042	37,093	39,672	Series K716, Class A2, 3.13%, 6/25/2021.	250,000	252,550
4.00%, 6/1/2042	101,840	108,512	Series K718, Class A2, 2.79%, 1/25/2022.	500,000	507,228
4.00%, 7/1/2042	1,932,875	2,067,090	Series K724, Class A2, 3.06%, 11/25/2023 (d).	500,000	518,031
4.00%, 12/1/2044	45,394	48,106	Series K730, Class A2, 3.59%, 1/25/2025 (d)	250,000	267,318
4.00%, 4/1/2045	37,559	39,665	Series K734, Class A2, Class A2, 3.21%, 2/25/2026.	350,000	371,104
4.00%, 10/1/2045	91,797	96,945	Series K735, Class A2, 2.86%, 5/25/2026.	200,000	208,585
4.00%, 12/1/2045	150,489	158,928	Series K736, Class A2, 2.28%, 7/25/2026.	300,000	302,743
4.00%, 1/1/2046	631,001	666,387	Federal National Mortgage Association:		
4.00%, 2/1/2046	237,991	251,337	1.25%, 5/6/2021	275,000	272,805
4.00%, 7/1/2046	1,031,866	1,084,911	1.38%, 10/7/2021	325,000	323,017
4.00%, 1/1/2047	666,360	700,676	1.38%, 9/6/2022	275,000	273,069
4.00%, 2/1/2047	329,481	346,449	1.75%, 7/2/2024	250,000	251,517
4.00%, 6/1/2047	733,418	768,450	1.88%, 4/5/2022	500,000	503,230
4.00%, 9/1/2047	817,280	856,319	1.88%, 9/24/2026	500,000	505,865
4.00%, 11/1/2047	640,336	670,923	2.00%, 1/5/2022	150,000	151,046
4.00%, 1/1/2048	1,681,954	1,762,295	2.00%, 10/5/2022	250,000	252,802
4.00%, 8/1/2048	1,215,271	1,264,490	2.00%, 11/1/2031	141,511	140,830
4.00%, 10/1/2048	3,276,094	3,408,778	2.05%, 9/13/2022	100,000	99,938
4.00%, 4/1/2049	442,147	459,612	2.13%, 4/24/2026	200,000	205,580
4.50%, 5/1/2042	850,818	923,005	2.25%, 4/12/2024	210,000	213,358
4.50%, 5/1/2044	160,164	172,515	2.50%, 2/5/2024	750,000	778,357
4.50%, 12/1/2045	538,627	580,164	2.50%, 3/1/2029	233,361	235,926
4.50%, 9/1/2046	399,142	427,528	2.50%, 2/1/2031	133,340	135,062
4.50%, 4/1/2047	357,818	379,550			
4.50%, 10/1/2047	494,442	524,472			
4.50%, 11/1/2047	402,644	427,099			
4.50%, 12/1/2047	219,647	232,987			
4.50%, 7/1/2048	1,587,947	1,674,222			
4.50%, 11/1/2048	978,053	1,033,497			
4.50%, 4/1/2049	1,262,505	1,333,426			
5.00%, 7/1/2041	153,895	169,619			
5.00%, 11/1/2048	999,792	1,071,109			
5.50%, 8/1/2038	469,692	530,444			
6.00%, 7/1/2040	165,944	192,356			
6.25%, 7/15/2032	460,000	679,650			
Series 0002, 2.25%, 8/12/2024.	100,000	99,980			
Series GMTN, 1.88%, 11/17/2020	300,000	300,312			
Series K025, Class A2, 2.68%, 10/25/2022	125,000	127,377			
Series K028, Class A2, 3.11%, 2/25/2023.	100,000	103,300			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.50%, 10/1/2031	\$ 225,473	\$ 228,365	3.50%, 2/1/2031	\$ 427,476	\$ 442,141
2.50%, 12/1/2031	395,317	400,388	3.50%, 3/1/2032	327,169	338,758
2.50%, 1/1/2032	133,539	135,253	3.50%, 4/1/2032	471,610	488,514
2.50%, 4/1/2032	1,378,292	1,395,973	3.50%, 2/1/2033	953,568	988,502
2.50%, 10/1/2032	573,942	580,488	3.50%, 4/1/2033	335,051	346,495
2.50%, 12/1/2032	1,199,463	1,213,144	3.50%, 12/1/2035	53,446	55,514
2.50%, 1/1/2033	648,445	655,841	3.50%, 1/1/2037	349,882	363,268
2.63%, 1/11/2022	750,000	765,937	3.50%, 2/1/2037	538,852	559,467
2.63%, 9/6/2024 (b)	250,000	261,927	3.50%, 7/1/2037	300,535	311,950
2.88%, 9/12/2023	500,000	524,220	3.50%, 4/1/2038	686,327	710,343
3.00%, 10/1/2028	82,441	84,489	3.50%, 2/1/2041	116,444	122,499
3.00%, 8/1/2029	41,946	43,015	3.50%, 10/1/2044	42,116	43,935
3.00%, 5/1/2030	253,077	259,154	3.50% 1/1/2045	123,950	129,304
3.00%, 6/1/2030	50,603	51,895	3.50% 2/1/2045	5,648,783	5,934,622
3.00%, 8/1/2030	624,532	641,903	3.50%, 5/1/2045	52,354	54,397
3.00%, 9/1/2030	45,042	46,192	3.50% 8/1/2045	169,432	176,457
3.00%, 11/1/2030	93,081	95,458	3.50%, 11/1/2045	68,365	71,033
3.00% 12/1/2030	483,331	496,626	3.50% 12/1/2045	874,030	908,140
3.00%, 4/1/2031	250,329	256,587	3.50%, 1/1/2046	673,825	700,122
3.00%, 12/1/2031	382,582	392,147	3.50% 2/1/2046	757,099	786,647
3.00% 2/1/2032	1,538,242	1,578,197	3.50% 4/1/2046	492,279	511,899
3.00%, 5/1/2032	623,734	638,665	3.50% 5/1/2046	802,617	834,606
3.00%, 8/1/2032	217,214	222,414	3.50%, 6/1/2046	206,092	214,306
3.00%, 10/1/2032	375,856	384,854	3.50%, 7/1/2046	467,586	486,222
3.00%, 2/1/2033	1,194,330	1,222,921	3.50%, 1/1/2047	691,570	719,133
3.00%, 7/1/2034	720,053	736,603	3.50% 2/1/2047	2,265,755	2,374,913
3.00%, 6/1/2036	82,854	85,378	3.50%, 3/1/2047	758,202	788,421
3.00%, 8/1/2036	415,993	428,666	3.50%, 4/1/2047	1,534,705	1,588,064
3.00%, 9/1/2036	770,385	773,854	3.50% 5/1/2047	4,104,095	4,267,666
3.00%, 10/1/2036	216,110	222,694	3.50%, 6/1/2047	786,315	813,654
3.00%, 12/1/2036	372,989	384,352	3.50%, 7/1/2047	1,195,645	1,251,628
3.00%, 11/1/2037	680,262	700,412	3.50%, 9/1/2047	667,950	691,174
3.00%, 6/1/2042	1,405,062	1,446,680	3.50%, 10/1/2047	786,031	813,360
3.00%, 6/1/2043	281,347	290,957	3.50% 11/1/2047	2,198,901	2,285,681
3.00%, 7/1/2043	82,878	85,229	3.50%, 12/1/2047	1,184,443	1,225,624
3.00%, 2/1/2044	713,682	733,922	3.50%, 1/1/2048	344,269	356,238
3.00%, 1/1/2045	1,190,323	1,224,080	3.50%, 2/1/2048	368,888	384,747
3.00%, 5/1/2045	990,205	1,018,287	3.50% 6/1/2048	3,335,648	3,426,832
3.00%, 9/1/2045	83,352	85,503	3.50%, 7/1/2049	1,471,905	1,511,190
3.00% 11/1/2045	642,114	658,682	3.50%, 8/1/2049	3,751,973	3,852,584
3.00%, 12/1/2045	115,371	118,347	4.00%, 3/1/2021	9,585	9,662
3.00%, 5/1/2046	809,476	828,858	4.00%, 3/1/2031	1,199,037	1,250,840
3.00%, 7/1/2046	926,905	949,100	4.00%, 10/1/2033	159,709	168,763
3.00%, 10/1/2046	581,199	595,115	4.00%, 10/1/2037	1,453,259	1,530,549
3.00%, 11/1/2046	1,165,332	1,193,236	4.00%, 1/1/2039	294,671	308,225
3.00% 12/1/2046	942,585	965,154	4.00%, 2/1/2039	247,640	259,031
3.00% 1/1/2047	2,598,018	2,660,228	4.00%, 12/1/2040	66,744	71,374
3.00%, 2/1/2047	813,875	833,363	4.00%, 2/1/2043	379,286	405,591
3.00%, 5/1/2047	834,907	851,420	4.00% 10/1/2043	903,902	964,979
3.00%, 11/1/2047	632,864	645,381	4.00%, 11/1/2043	297,373	315,392
3.00%, 2/1/2048	4,622,214	4,713,631	4.00%, 12/1/2043	251,844	267,105
3.50%, 11/1/2025	36,784	38,028	4.00% 10/1/2044	61,938	65,603
3.50%, 1/1/2027	39,213	40,538	4.00%, 1/1/2045	876,136	933,101
3.50%, 5/1/2029	47,524	49,282	4.00%, 3/1/2045	53,029	55,972
3.50%, 10/1/2029	38,366	39,786	4.00%, 5/1/2045	1,997,570	2,115,774

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 7/1/2045	\$ 57,307	\$ 60,487	Series 2013-M12, Class APT,		
4.00% 9/1/2045	245,997	259,651	2.48%, 3/25/2023 (d)	\$ 29,300	\$ 29,682
4.00% 12/1/2045	110,243	116,361	Series 2013-M3, Class A2,		
4.00%, 4/1/2046	272,787	286,655	2.51%, 11/25/2022 (d)	150,000	152,072
4.00%, 7/1/2046	357,049	375,201	Series 2014-M13, Class A2,		
4.00% 11/1/2046	2,029,918	2,146,656	3.02%, 8/25/2024 (d)	750,000	780,822
4.00%, 12/1/2046	651,101	684,203	Series 2014-M3, Class A2,		
4.00% 4/1/2047	1,655,356	1,733,495	3.50%, 1/25/2024 (d)	39,635	41,855
4.00%, 7/1/2047	813,911	852,331	Series 2015-M8, Class A2,		
4.00%, 8/1/2047	704,365	737,613	2.90%, 1/25/2025 (d)	250,000	259,611
4.00%, 9/1/2047	675,274	707,149	Series 2017-M12, Class A2,		
4.00%, 12/1/2047	880,402	921,960	3.18%, 6/25/2027 (d)	400,000	424,521
4.00%, 2/1/2048	2,033,711	2,129,709	Series 2018-M2, Class A2,		
4.00%, 7/1/2048	927,689	965,885	3.00%, 1/25/2028 (d)	250,000	262,352
4.00%, 8/1/2048	3,721,003	3,869,481	Government National Mortgage		
4.00%, 9/1/2048	1,847,820	1,921,553	Association:		
4.00%, 3/1/2049	2,972,331	3,089,130	2.50%, 12/20/2046	955,737	966,895
4.00%, 7/1/2049	3,220,931	3,347,498	3.00%, 1/20/2043	584,544	604,304
4.00%, 8/1/2049	2,472,375	2,569,527	3.00%, 5/20/2043	292,383	302,399
4.00%, 9/1/2049	995,921	1,035,492	3.00%, 12/20/2044	62,954	64,984
4.50%, 5/1/2020	91	91	3.00%, 3/20/2045	34,600	35,688
4.50%, 12/1/2040	133,527	144,867	3.00%, 4/20/2045	101,416	104,604
4.50%, 1/1/2042	71,554	77,602	3.00%, 6/20/2045	1,523,213	1,571,098
4.50% 9/1/2043	138,389	149,952	3.00%, 7/20/2045	95,168	98,159
4.50%, 11/1/2043	76,525	82,533	3.00%, 8/20/2045	86,138	88,846
4.50%, 5/1/2044	260,713	280,699	3.00%, 2/20/2046	2,214,914	2,290,785
4.50%, 6/1/2044	77,754	83,714	3.00%, 3/20/2046	919,317	947,175
4.50%, 2/1/2046	274,659	297,986	3.00%, 4/20/2046	88,462	91,142
4.50%, 3/1/2046	918,246	990,342	3.00%, 5/20/2046	154,770	159,460
4.50%, 7/1/2046	316,485	337,602	3.00%, 7/20/2046	98,685	101,676
4.50%, 11/1/2047	1,045,710	1,108,575	3.00%, 8/20/2046	320,120	329,820
4.50%, 4/1/2048	575,790	606,675	3.00%, 9/20/2046	225,431	232,262
4.50% 8/1/2048	2,187,572	2,310,059	3.00%, 10/20/2046	227,522	234,417
4.50%, 11/1/2048	2,881,809	3,043,168	3.00%, 11/20/2046	408,679	421,064
4.50%, 12/1/2048	1,027,334	1,084,857	3.00%, 12/20/2046	1,606,711	1,655,399
4.50%, 1/1/2049	387,137	408,814	3.00%, 2/20/2047	771,554	794,935
4.50%, 4/1/2049	452,843	478,080	3.00%, 4/20/2047	1,104,379	1,134,644
5.00%, 1/1/2039	587,297	647,520	3.00%, 5/20/2047	806,000	828,088
5.00%, 6/1/2040	285,911	315,172	3.00%, 6/20/2047	385,226	395,783
5.00%, 7/1/2041	43,484	47,934	3.00%, 7/20/2047	769,054	790,130
5.00%, 5/1/2042	54,860	60,475	3.00%, 8/20/2047	383,766	394,283
5.00%, 11/1/2044	713,366	782,371	3.00%, 10/20/2047	579,362	595,239
5.00%, 1/1/2045	56,760	61,584	3.00%, 1/20/2048	2,147,550	2,206,404
5.00%, 6/1/2048	1,109,370	1,188,562	3.00%, 2/20/2048	1,302,625	1,338,324
5.00%, 9/1/2048	1,054,436	1,129,706	3.00%, 3/20/2048	2,279,535	2,342,005
5.50%, 2/1/2037	29,784	33,613	3.50%, 10/20/2042	464,393	489,126
5.50%, 4/1/2038	137,855	155,669	3.50%, 1/20/2043	1,901,838	2,003,125
5.50%, 9/1/2040	42,541	47,849	3.50%, 5/20/2043	69,134	72,598
5.50%, 9/1/2041	68,136	76,941	3.50%, 9/20/2043	47,550	49,932
5.50% 5/1/2044	795,563	894,574	3.50%, 11/20/2043	390,629	410,205
5.63%, 7/15/2037	80,000	119,227	3.50%, 6/20/2044	2,216,690	2,327,435
6.63%, 11/15/2030	365,000	534,608	3.50%, 10/20/2044	49,912	52,405
7.25%, 5/15/2030	75,000	113,042	3.50%, 11/20/2044	2,221,201	2,332,172
TBA, 2.50%, 10/1/2034	1,500,000	1,512,915	3.50%, 12/20/2044	34,145	35,850
TBA, 3.00%, 10/1/2049	750,000	761,100	3.50%, 3/20/2045	31,267	32,666
			3.50%, 4/20/2045	94,820	99,488

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 6/20/2045	\$ 1,380,643	\$ 1,442,439	4.50%, 7/20/2046	\$ 183,413	\$ 196,532
3.50%, 10/20/2045	2,766,434	2,890,257	4.50%, 4/20/2047	716,168	757,308
3.50%, 12/20/2045	2,162,948	2,259,759	4.50%, 8/20/2047	223,427	235,259
3.50%, 1/20/2046	1,046,275	1,093,105	4.50%, 11/20/2047	2,093,773	2,204,649
3.50%, 3/20/2046	227,532	237,419	4.50%, 12/20/2047	130,656	137,575
3.50%, 4/20/2046	121,243	126,512	4.50%, 9/20/2048	1,847,758	1,929,047
3.50%, 5/20/2046	125,730	131,194	4.50%, 11/20/2048	1,114,447	1,163,475
3.50%, 6/20/2046	1,958,563	2,043,671	4.50%, 12/20/2048	1,432,958	1,495,998
3.50%, 7/20/2046	312,399	325,974	4.50%, 7/20/2049	1,044,437	1,101,978
3.50%, 10/20/2046	595,611	621,492	5.00%, 6/15/2040	44,619	49,296
3.50%, 11/20/2046	385,349	402,094	5.00%, 10/15/2041	91,007	100,281
3.50%, 12/20/2046	1,261,409	1,316,222	5.00%, 3/20/2044	62,818	68,686
3.50%, 5/20/2047	1,096,612	1,140,043	5.00%, 12/20/2045	211,474	231,062
3.50%, 6/20/2047	757,866	787,881	5.00%, 1/20/2048	480,396	508,345
3.50%, 7/20/2047	587,268	610,526	5.00%, 5/20/2048	471,981	497,850
3.50%, 8/20/2047	934,712	971,731	5.00%, 9/20/2048	882,255	929,122
3.50%, 9/20/2047	401,397	417,294	5.50%, 10/20/2043	54,293	62,059
3.50%, 10/20/2047	388,217	403,592	5.50%, 5/20/2045	629,986	699,708
3.50%, 1/20/2048	3,510,516	3,649,549	TBA, 3.50%, 10/1/2049	2,700,000	2,796,903
3.50%, 2/20/2048	1,643,339	1,708,423	TBA, 4.00%, 10/1/2049	1,500,000	1,559,775
3.50%, 6/20/2048	597,161	618,740	Iraq Government AID Bond		
3.50%, 8/20/2048	450,105	466,370	2.15%, 1/18/2022	200,000	201,754
4.00%, 4/15/2040	51,024	54,151	Tennessee Valley Authority:		
4.00%, 2/20/2042	22,624	24,088	2.88%, 9/15/2024	100,000	105,445
4.00%, 7/20/2042	15,611	16,594	3.50%, 12/15/2042	175,000	201,899
4.00%, 7/15/2044	47,985	50,907	4.25%, 9/15/2065	100,000	137,954
4.00%, 8/20/2044	31,482	33,359	5.25%, 9/15/2039	150,000	212,179
4.00%, 10/20/2044	282,112	298,930	Series A, 2.88%, 2/1/2027	150,000	159,598
4.00%, 5/15/2045	53,054	56,275	TOTAL U.S. GOVERNMENT		
4.00%, 6/15/2045	103,969	110,281	AGENCY OBLIGATIONS		
4.00%, 8/20/2045	33,242	35,158	(Cost \$327,821,671)		<u>332,822,896</u>
4.00%, 11/20/2045	407,931	431,447	U.S. TREASURY		
4.00%, 2/20/2046	311,556	329,516	OBLIGATIONS — 39.6%		
4.00%, 5/20/2046	331,761	348,702	Treasury Bonds:		
4.00%, 6/20/2046	224,530	235,996	2.25%, 8/15/2046	1,425,000	1,461,293
4.00%, 1/20/2047	750,735	789,071	2.25%, 8/15/2049	2,000,000	2,057,188
4.00%, 3/20/2047	369,933	387,976	2.50%, 2/15/2045	1,840,000	1,980,013
4.00%, 4/20/2047	710,710	745,373	2.50%, 2/15/2046	1,400,000	1,507,406
4.00%, 5/20/2047	490,106	514,010	2.50%, 5/15/2046	3,100,000	3,338,797
4.00%, 6/20/2047	3,215,341	3,372,161	2.75%, 8/15/2042	400,000	449,063
4.00%, 7/20/2047	506,819	531,538	2.75%, 11/15/2042	500,000	561,094
4.00%, 8/20/2047	209,145	219,346	2.75%, 8/15/2047 (b)	1,700,000	1,923,922
4.00%, 11/20/2047	2,649,368	2,778,585	2.75%, 11/15/2047	1,650,000	1,868,883
4.00%, 1/20/2048	376,918	395,301	2.88%, 5/15/2043	1,850,000	2,121,141
4.00%, 6/20/2048	204,709	213,032	2.88%, 8/15/2045 (b)	3,480,000	4,010,156
4.00%, 8/20/2048	2,314,096	2,408,180	2.88%, 11/15/2046 (b)	1,750,000	2,025,078
4.00%, 9/20/2048	2,007,915	2,089,551	2.88%, 5/15/2049	1,250,000	1,457,813
4.00%, 10/20/2048	1,013,213	1,054,406	3.00%, 5/15/2042 (b)	1,325,000	1,549,422
4.00%, 11/20/2048	820,540	853,901	3.00%, 11/15/2044 (b)	1,925,000	2,261,574
4.00%, 4/20/2049	981,520	1,023,564	3.00%, 5/15/2045	1,875,000	2,207,813
4.50%, 1/20/2044	135,494	145,684	3.00%, 11/15/2045	2,400,000	2,830,875
4.50%, 11/20/2044	41,213	44,161	3.00%, 2/15/2047	1,200,000	1,422,375
4.50%, 12/20/2044	32,982	35,342	3.00%, 5/15/2047	2,700,000	3,199,078
4.50%, 4/20/2046	199,219	213,469	3.00%, 2/15/2048	1,700,000	2,018,219
4.50%, 6/20/2046	139,506	149,485	3.00%, 8/15/2048	1,950,000	2,318,977

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 2/15/2049	\$ 2,150,000	\$ 2,563,539	1.75%, 10/31/2020	\$ 650,000	\$ 649,568
3.13%, 11/15/2041	2,200,000	2,621,781	1.75%, 11/15/2020	1,350,000	1,348,998
3.13%, 2/15/2042	1,725,000	2,056,793	1.75%, 12/31/2020	5,500,000	5,496,992
3.13%, 2/15/2043	1,825,000	2,176,598	1.75%, 11/30/2021	1,500,000	1,503,398
3.13%, 8/15/2044	1,750,000	2,096,992	1.75%, 2/28/2022	300,000	300,961
3.13%, 5/15/2048	1,375,000	1,671,270	1.75%, 3/31/2022	250,000	250,957
3.38%, 5/15/2044	1,350,000	1,681,805	1.75%, 4/30/2022	300,000	301,148
3.38%, 11/15/2048	2,100,000	2,675,859	1.75%, 5/31/2022 (b)	1,000,000	1,003,828
3.50%, 2/15/2039	2,500,000	3,131,641	1.75%, 6/15/2022	1,500,000	1,506,797
3.63%, 8/15/2043	1,600,000	2,063,500	1.75%, 6/30/2022	3,750,000	3,766,699
3.63%, 2/15/2044	1,475,000	1,906,898	1.75%, 1/31/2023	2,925,000	2,940,539
3.75%, 8/15/2041	1,200,000	1,563,750	1.75%, 5/15/2023	250,000	251,465
3.75%, 11/15/2043	1,425,000	1,874,320	1.75%, 6/30/2024	1,500,000	1,512,891
3.88%, 8/15/2040	750,000	991,523	1.88%, 12/15/2020	5,000,000	5,004,687
4.25%, 5/15/2039	1,500,000	2,066,016	1.88%, 1/31/2022	1,850,000	1,860,406
4.25%, 11/15/2040	1,000,000	1,387,813	1.88%, 2/28/2022	5,500,000	5,532,656
4.38%, 2/15/2038	775,000	1,074,707	1.88%, 3/31/2022	5,500,000	5,537,383
4.38%, 11/15/2039	4,850,000	6,802,883	1.88%, 4/30/2022 (b)	6,000,000	6,040,781
4.38%, 5/15/2040	575,000	808,684	1.88%, 5/31/2022	100,000	100,742
4.38%, 5/15/2041	300,000	424,078	1.88%, 7/31/2022	1,000,000	1,007,578
4.50%, 2/15/2036	2,500,000	3,446,875	1.88%, 8/31/2022	150,000	151,266
4.50%, 8/15/2039	650,000	924,422	1.88%, 9/30/2022	500,000	504,453
4.63%, 2/15/2040	1,190,000	1,722,525	1.88%, 8/31/2024	850,000	862,617
4.75%, 2/15/2037	350,000	501,594	2.00%, 2/28/2021	750,000	752,578
4.75%, 2/15/2041	650,000	960,984	2.00%, 5/31/2021	350,000	351,641
5.25%, 11/15/2028	450,000	586,125	2.00%, 8/31/2021 (b)	300,000	301,840
6.50%, 11/15/2026	1,500,000	1,991,016	2.00%, 10/31/2021	3,500,000	3,524,609
Treasury Notes:			2.00%, 11/15/2021	500,000	503,750
1.13%, 2/28/2021	850,000	842,629	2.00%, 12/31/2021	3,000,000	3,024,609
1.13%, 6/30/2021	2,250,000	2,227,764	2.00%, 7/31/2022	100,000	101,156
1.13%, 7/31/2021	1,175,000	1,163,434	2.00%, 10/31/2022	5,000,000	5,062,109
1.13%, 8/31/2021 (b)	2,350,000	2,326,408	2.00%, 11/30/2022	2,000,000	2,025,313
1.13%, 9/30/2021	1,300,000	1,286,746	2.00%, 2/15/2023	500,000	506,836
1.25%, 3/31/2021	200,000	198,563	2.00%, 5/31/2024	1,750,000	1,785,273
1.25%, 10/31/2021	1,400,000	1,388,734	2.00%, 6/30/2024	350,000	356,836
1.25%, 7/31/2023	250,000	247,012	2.00%, 2/15/2025	2,375,000	2,425,469
1.25%, 8/31/2024 (b)	3,000,000	2,958,281	2.00%, 8/15/2025	1,500,000	1,533,398
1.38%, 10/31/2020	1,100,000	1,094,887	2.00%, 11/15/2026	2,250,000	2,307,656
1.38%, 1/31/2021	5,500,000	5,471,211	2.13%, 5/31/2021	3,500,000	3,523,789
1.38%, 4/30/2021	525,000	522,129	2.13%, 8/15/2021	5,500,000	5,544,473
1.38%, 5/31/2021 (b)	3,775,000	3,753,913	2.13%, 6/30/2022	4,500,000	4,565,391
1.38%, 9/30/2023	550,000	546,004	2.13%, 12/31/2022 (b)	3,900,000	3,967,031
1.50%, 8/31/2021	1,500,000	1,495,723	2.13%, 11/30/2023	1,000,000	1,022,109
1.50%, 1/31/2022 (b)	450,000	448,805	2.13%, 3/31/2024	5,975,000	6,119,707
1.50%, 8/15/2022 (b)	5,000,000	4,988,672	2.13%, 7/31/2024	2,500,000	2,564,258
1.50%, 9/15/2022	3,000,000	2,994,375	2.13%, 9/30/2024 (b)	1,500,000	1,539,609
1.50%, 8/15/2026	4,150,000	4,116,930	2.13%, 11/30/2024	1,250,000	1,283,789
1.63%, 10/15/2020 (b)	1,150,000	1,147,664	2.13%, 5/15/2025	2,350,000	2,416,828
1.63%, 8/31/2022	1,150,000	1,151,078	2.13%, 5/31/2026	2,500,000	2,579,687
1.63%, 11/15/2022	3,000,000	3,004,453	2.25%, 3/31/2021	6,750,000	6,799,834
1.63%, 4/30/2023	2,500,000	2,503,906	2.25%, 12/31/2023	1,750,000	1,798,672
1.63%, 5/31/2023	1,250,000	1,252,539	2.25%, 1/31/2024	1,000,000	1,028,438
1.63%, 2/15/2026	1,925,000	1,925,902	2.25%, 4/30/2024 (b)	1,000,000	1,030,234
1.63%, 9/30/2026	3,750,000	3,750,586	2.25%, 10/31/2024	1,250,000	1,291,016
1.63%, 8/15/2029 (b)	2,250,000	2,239,805	2.25%, 11/15/2024	6,675,000	6,894,545

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.25%, 12/31/2024	\$ 1,250,000	\$ 1,292,090	2.88%, 7/31/2025	\$ 4,000,000	\$ 4,282,813
2.25%, 11/15/2025 (b)	1,975,000	2,048,445	2.88%, 11/30/2025	1,500,000	1,610,742
2.25%, 3/31/2026	4,500,000	4,676,133	2.88%, 5/15/2028	4,350,000	4,774,805
2.25%, 2/15/2027	3,000,000	3,129,844	2.88%, 8/15/2028	2,750,000	3,023,711
2.25%, 8/15/2027 (b)	2,000,000	2,090,938	3.00%, 9/30/2025	2,500,000	2,698,437
2.25%, 11/15/2027	2,750,000	2,877,187	3.00%, 10/31/2025	2,750,000	2,971,074
2.38%, 3/15/2021	1,000,000	1,008,945	3.13%, 11/15/2028	4,750,000	5,333,359
2.38%, 4/15/2021	750,000	757,178	3.63%, 2/15/2021	1,600,000	1,640,375
2.38%, 3/15/2022	8,000,000	8,152,500	TOTAL U.S. TREASURY		
2.38%, 1/31/2023	1,500,000	1,538,203	OBLIGATIONS		
2.38%, 2/29/2024	2,000,000	2,069,375	(Cost \$439,543,187)		459,335,717
2.38%, 8/15/2024	1,950,000	2,023,125	MUNICIPAL BONDS & NOTES — 0.5%		
2.38%, 4/30/2026	5,000,000	5,235,937	CALIFORNIA — 0.2%		
2.38%, 5/15/2027	2,900,000	3,055,875	Bay Area Toll Authority		
2.38%, 5/15/2029	3,750,000	3,983,203	6.91%, 10/1/2050	25,000	42,214
2.50%, 12/31/2020	1,500,000	1,512,891	California, Bay Area Toll Authority		
2.50%, 2/28/2021	2,000,000	2,020,625	Revenue		
2.50%, 1/15/2022	8,000,000	8,155,000	2.57%, 4/1/2031	50,000	50,597
2.50%, 2/15/2022	2,000,000	2,040,469	California, State General		
2.50%, 3/31/2023	1,250,000	1,289,355	Obligation:		
2.50%, 8/15/2023	2,500,000	2,586,914	3.50%, 4/1/2028	250,000	272,700
2.50%, 1/31/2024	6,000,000	6,232,500	7.30%, 10/1/2039	125,000	195,645
2.50%, 1/31/2025	1,000,000	1,046,797	7.50%, 4/1/2034	100,000	154,107
2.50%, 2/28/2026	2,500,000	2,634,375	7.55%, 4/1/2039	100,000	165,446
2.63%, 11/15/2020	250,000	252,246	California, State University,		
2.63%, 5/15/2021	1,500,000	1,521,680	Revenue		
2.63%, 6/15/2021	1,350,000	1,370,672	Series B, 3.90%, 11/1/2047	100,000	114,069
2.63%, 7/15/2021	3,000,000	3,048,867	Los Angeles Department of Water		
2.63%, 12/15/2021	2,500,000	2,555,078	& Power System Revenue		
2.63%, 2/28/2023	9,000,000	9,310,781	5.72%, 7/1/2039	100,000	140,245
2.63%, 6/30/2023	3,600,000	3,737,531	Los Angeles, CA, Unified School		
2.63%, 12/31/2023	3,000,000	3,129,609	District, General Obligation		
2.63%, 3/31/2025	1,000,000	1,054,297	5.75%, 7/1/2034	25,000	32,581
2.63%, 12/31/2025	3,250,000	3,445,000	Regents of the University of		
2.63%, 1/31/2026	3,500,000	3,712,187	California Medical Center		
2.63%, 2/15/2029	3,100,000	3,355,750	Pooled Revenue		
2.75%, 11/30/2020	2,500,000	2,526,855	Series H, 6.55%, 5/15/2048	50,000	75,538
2.75%, 8/15/2021	6,000,000	6,118,125	San Jose Redev. Agency Successor		
2.75%, 4/30/2023	3,250,000	3,382,031	Agency		
2.75%, 5/31/2023	1,500,000	1,562,344	Series A-T, 3.38%, 8/1/2034	275,000	289,457
2.75%, 7/31/2023	1,000,000	1,043,516	State of California		
2.75%, 8/31/2023	1,250,000	1,305,664	7.60%, 11/1/2040	250,000	422,932
2.75%, 11/15/2023	1,500,000	1,569,961	University of California, Revenue		
2.75%, 2/15/2024	100,000	104,969	Series AX, 3.06%, 7/1/2025	300,000	315,024
2.75%, 2/28/2025	5,000,000	5,301,172			2,270,555
2.75%, 6/30/2025	2,750,000	2,922,949	FLORIDA — 0.0% (a)		
2.75%, 8/31/2025	2,500,000	2,661,133	County of Miami-Dade FL Aviation		
2.75%, 2/15/2028	2,750,000	2,985,898	Revenue		
2.88%, 10/31/2020	3,250,000	3,286,689	Series C, 4.28%, 10/1/2041	125,000	137,050
2.88%, 11/15/2021	2,000,000	2,050,938	State Board of Administration		
2.88%, 9/30/2023	2,000,000	2,100,625	Finance Corp.		
2.88%, 10/31/2023	2,000,000	2,102,656	Series A, 2.64%, 7/1/2021	150,000	151,760
2.88%, 11/30/2023	3,000,000	3,157,266			288,810
2.88%, 4/30/2025	1,250,000	1,335,352			
2.88%, 5/31/2025	3,900,000	4,169,039			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
GEORGIA — 0.0% (a)			PENNSYLVANIA — 0.0% (a)		
Georgia, Municipal Electric Authority Revenue			Commonwealth Financing Authority		
6.66%, 4/1/2057	\$ 164,000	\$ 233,900	Series A, 4.14%, 6/1/2038	\$ 125,000	\$ 144,311
ILLINOIS — 0.1%			TEXAS — 0.1%		
Chicago O'Hare International Airport			Dallas Area Rapid Transit		
Series C, 4.57%, 1/1/2054	50,000	64,054	5.02%, 12/1/2048	100,000	135,263
Chicago O'Hare International Airport, Revenue			Dallas/Fort Worth TX International		
Series C, 4.47%, 1/1/2049	50,000	63,215	Airport Revenue		
Sales Tax Securitization Corp.			Series A, 2.99%, 11/1/2038	250,000	251,515
3.59%, 1/1/2043	275,000	288,282	Permanent University Fund - University of Texas System		
State of Illinois:			3.38%, 7/1/2047	150,000	161,304
5.10%, 6/1/2033	50,000	54,157			<u>548,082</u>
6.63%, 2/1/2035	200,000	235,722	VIRGINIA — 0.0% (a)		
7.35%, 7/1/2035	100,000	121,908	University of Virginia		
		<u>827,338</u>	Series C, 4.18%, 9/1/2117	50,000	62,547
MASSACHUSETTS — 0.0% (a)			TOTAL MUNICIPAL BONDS & NOTES		
Commonwealth of Massachusetts			(Cost \$5,696,786)		<u>6,239,387</u>
Series E, 4.20%, 12/1/2021	100,000	103,400	MORTGAGE-BACKED SECURITIES — 1.2%		
MISSOURI — 0.0% (a)			Banc of America Commercial		
Health & Educational Facilities Authority of the State of Missouri, Revenue			Mortgage Trust 2015-UBS7		
3.65%, 8/15/2057	100,000	111,156	Series 2015-UBS7, Class A4,		
NEW JERSEY — 0.0% (a)			3.71%, 9/15/2048	100,000	107,347
New Jersey Turnpike Authority			BANK 2017-BNK8:		
Revenue			Series 2017-BNK8, Class A4,		
Series A, 7.10%, 1/1/2041	100,000	156,854	3.49%, 11/15/2050	90,000	96,881
Rutgers, State University of New Jersey, Revenue			Series 2017-BNK8, Class B,		
Series P, 3.92%, 5/1/2119	35,000	35,022	4.06%, 11/15/2050 (d)	50,000	54,373
		<u>191,876</u>	BANK 2018-BNK13 Series		
NEW YORK — 0.1%			2018-BN13, Class A5, 4.22%,		
New York City Water & Sewer System			8/15/2061 (d)	100,000	113,346
5.44%, 6/15/2043	25,000	34,815	BANK 2018-BNK14 Series		
New York, State Urban Development Corp., Revenue			2018-BN14, Class A4, 4.23%,		
Series B, 3.90%, 3/15/2033	100,000	110,801	9/15/2060 (d)	143,329	162,898
Port Authority of New York & New Jersey:			BANK 2018-BNK15 Series		
4.46%, 10/1/2062	590,000	750,144	2018-BN15, Class A4, 4.41%,		
5.65%, 11/1/2040	100,000	137,660	11/15/2061 (d)	100,000	115,455
Port Authority of New York & New Jersey, Revenue:			BANK 2019-BNK18 Series		
4.03%, 9/1/2048	125,000	146,979	2019-BN18, Class A4, 3.58%,		
Series 192, 4.81%, 10/15/2065	25,000	33,029	5/15/2062	100,000	109,491
		<u>1,213,428</u>	Bank 2019-BNK19 Series		
OHIO — 0.0% (a)			2019-BN19, Class A3, 3.18%,		
American Municipal Power, Inc.			8/15/2061	100,000	106,447
7.83%, 2/15/2041	150,000	243,984	BANK 2019-BNK20 Series		
			2019-BN20, Class A3, 3.01%,		
			9/15/2061	50,000	52,231
			Barclays Commercial Mortgage Trust Series 2019-C3,		
			Class A4, 3.58%, 5/15/2052	150,000	163,288
			BENCHMARK Mortgage Trust:		
			Series 2018-B2, Class A5,		
			3.88%, 2/15/2051 (d)	130,000	143,631
			Series 2018-B3, Class A5,		
			4.03%, 4/10/2051	100,000	111,684

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series 2018-B5, Class A4, 4.21%, 7/15/2051	\$ 100,000	\$ 113,420	Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d)	\$ 250,000	\$ 269,639
Series 2019-B10, Class A4, 3.72%, 3/15/2062	115,000	126,575	Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d)	50,000	57,485
Series 2019-B12, Class A5, 3.12%, 8/15/2052	200,000	210,155	Series 2019-C17, Class A5, 3.02%, 9/15/2052	200,000	207,789
CD Mortgage Trust:			Federal National Mortgage Association Series 2017-M15, Class A2, 3.06%, 9/25/2027 (d)	500,000	527,087
Series 2017-CD6, Class A5, 3.46%, 11/13/2050	100,000	107,207	GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052	150,000	156,304
Series 2019-CD8, Class A4, 2.91%, 8/15/2057	200,000	206,351	GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.19%, 7/10/2046 (d)	80,000	85,733
CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	300,000	327,041	GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046	93,403	100,613
Citigroup Commercial Mortgage Trust:			GS Mortgage Securities Trust 2013-GCJ12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046	150,000	155,472
Series 2015-GC33, Class A4, 3.78%, 9/10/2058	600,000	649,865	GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049	200,000	206,679
Series 2019-GC41, 2.87%, 8/10/2056	100,000	103,277	GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050	300,000	305,196
Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	77,324	GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050	250,000	268,573
Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	268,604	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046	60,000	64,530
COMM 2014-CCRE16 Mortgage Trust:			JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d)	50,000	53,857
Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	107,363	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	106,856
Series 2014-CR16, Class B, 4.58%, 4/10/2047	400,000	428,605	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048	200,000	216,519
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	105,997	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	108,333
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	53,609	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.90%, 3/15/2049 (d)	300,000	335,275
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	300,000	314,813			
COMM Mortgage Trust:					
Series 2013-CR8, Class A4, 3.33%, 6/10/2046	41,334	42,668			
Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	427,301			
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	113,100			
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d)	150,000	159,324			
CSAIL Commercial Mortgage Trust:					

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	\$ 500,000	\$ 537,198	Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	\$ 300,000	\$ 316,071
Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	209,015	Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	270,439
Series 2016-C29, Class A2, 2.79%, 5/15/2049	200,000	200,806	Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061	150,000	172,496
Series 2016-C31, Class A5, 3.10%, 11/15/2049	500,000	523,489	WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	224,347
Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045	168,798	171,679	WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047	63,814	64,771
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	306,461	Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	116,848
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048	220,000	233,945	WFRBS Commercial Mortgage Trust 2014-C25 Series 2014-C25, Class A5, 3.63%, 11/15/2047	500,000	532,375
Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051	150,000	169,013	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	100,000	107,232
Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052	200,000	211,932			
UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	443,752	TOTAL		
Series 2019-C16, Class A4, 3.60%, 4/15/2052	100,000	108,996	MORTGAGE-BACKED SECURITIES		14,471,047
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046	175,000	180,188	(Cost \$13,983,326)		
Wells Fargo Commercial Mortgage Trust Series 2019-C52, Class A5, 2.89%, 8/15/2052	200,000	206,192			
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	225,000	231,644			
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048	100,000	105,721			
Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048	300,000	320,826			
				Shares	
			SHORT-TERM INVESTMENTS — 5.0%		
			State Street Institutional Liquid Reserves Fund, Premier Class 2.03% (g) (h)	27,009,004	27,011,705
			State Street Navigator Securities Lending Portfolio II (i) (j)	31,485,464	31,485,464
			TOTAL SHORT-TERM INVESTMENTS		58,497,169
			(Cost \$58,497,167).		
			TOTAL INVESTMENTS — 104.4%		1,211,933,474
			(Cost \$1,169,593,196).		
			LIABILITIES IN EXCESS OF OTHER ASSETS — (4.4)%		(51,498,127)
			NET ASSETS — 100.0%		<u>\$ 1,160,435,347</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

- (a) Amount is less than 0.05% of net assets.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) 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, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (d) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2019. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of September 30, 2019. Maturity date shown is the final maturity.
- (f) When-issued security.
- (g) 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, 2019 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at September 30, 2019.
- (i) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (j) Investment of cash collateral for securities loaned.

BKNT Bank Notes
 CMT Constant Maturity Treasury
 GMTN Global Medium Term Note
 LIBOR London Interbank Offered Rate
 MTN Medium Term Note
 TBA To Be Announced

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes	\$ —	\$ 294,156,718	\$—	\$ 294,156,718
Asset-Backed Securities	—	4,640,277	—	4,640,277
Foreign Government Obligations	—	41,770,263	—	41,770,263
U.S. Government Agency Obligations	—	332,822,896	—	332,822,896
U.S. Treasury Obligations	—	459,335,717	—	459,335,717
Municipal Bonds & Notes	—	6,239,387	—	6,239,387
Mortgage-Backed Securities	—	14,471,047	—	14,471,047
Short-Term Investments	<u>58,497,169</u>	<u>—</u>	<u>—</u>	<u>58,497,169</u>
TOTAL INVESTMENTS	<u>\$58,497,169</u>	<u>\$1,153,436,305</u>	<u>\$—</u>	<u>\$1,211,933,474</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class	—	\$ —	\$ 54,403,997	\$ 27,391,920	\$(374)	\$ 2	27,009,004	\$27,011,705	\$ 44,335
State Street Institutional U.S. Government Money Market Fund, Class G Shares	12,039,221	12,039,221	199,822,396	211,861,617	—	—	—	—	237,488
State Street Navigator Securities Lending Portfolio II	—	—	170,511,391	139,025,927	—	—	31,485,464	31,485,464	44,625
Total		<u>\$12,039,221</u>	<u>\$424,737,784</u>	<u>\$378,279,464</u>	<u>\$(374)</u>	<u>\$ 2</u>		<u>\$58,497,169</u>	<u>\$326,448</u>

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

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

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CORPORATE BONDS & NOTES — 0.0% (a)		
INDIA — 0.0% (a)		
Britannia Industries, Ltd. 8.00%, 8/28/2022 INR	165,420	\$ 2,380
TOTAL CORPORATE BONDS & NOTES (Cost \$2,360)		<u>2,380</u>
	<u>Shares</u>	
COMMON STOCKS — 92.6%		
ARGENTINA — 0.0% (a)		
Banco Macro SA ADR	4,500	117,090
Globant SA (b)	2,800	256,424
Grupo Financiero Galicia SA ADR	10,200	132,600
Pampa Energia SA ADR (b) (c)	6,200	107,632
Telecom Argentina SA ADR	8,700	87,000
Transportadora de Gas del Sur SA Class B, ADR	7,700	65,373
YPF SA ADR	17,600	<u>162,800</u>
		<u>928,919</u>
AUSTRALIA — 4.4%		
AGL Energy, Ltd.	68,080	879,761
Alumina, Ltd.	267,843	428,133
AMP, Ltd.	335,655	413,148
APA Group	128,919	996,440
Aristocrat Leisure, Ltd.	52,686	1,087,342
ASX, Ltd.	20,263	1,107,933
Aurizon Holdings, Ltd.	210,058	835,874
AusNet Services	176,787	216,410
Australia & New Zealand Banking Group, Ltd.	284,698	5,476,254
Bank of Queensland, Ltd. (c)	38,844	259,887
Bendigo & Adelaide Bank, Ltd.	50,810	393,748
BHP Group PLC	209,859	4,480,145
BHP Group, Ltd.	303,319	7,511,937
BlueScope Steel, Ltd.	56,379	456,678
Boral, Ltd.	120,339	392,015
Brambles, Ltd.	159,628	1,227,336
Caltex Australia, Ltd.	27,007	479,415
Challenger, Ltd.	62,335	309,848
CIMIC Group, Ltd.	10,985	233,008
Coca-Cola Amatil, Ltd.	53,493	384,234
Cochlear, Ltd.	5,161	724,536

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Coles Group, Ltd.	118,037	\$ 1,225,995
Commonwealth Bank of Australia	181,641	9,902,301
Computershare, Ltd.	46,891	510,754
Crown Resorts, Ltd.	39,227	318,803
CSL, Ltd.	45,140	7,114,614
Dexus REIT	110,612	890,005
Flight Centre Travel Group, Ltd.	6,470	207,712
Fortescue Metals Group, Ltd. (c)	123,746	734,452
Goodman Group REIT	162,678	1,555,803
GPT Group REIT	198,436	824,424
Harvey Norman Holdings, Ltd. (c)	67,556	206,401
Incitec Pivot, Ltd.	184,139	421,013
Insurance Australia Group, Ltd.	230,295	1,227,047
LendLease Group	61,502	728,389
Macquarie Group, Ltd.	32,223	2,848,735
Magellan Financial Group, Ltd.	12,000	416,324
Medibank Pvt, Ltd.	283,639	650,421
Mirvac Group REIT	395,098	815,410
National Australia Bank, Ltd.	281,413	5,637,029
Newcrest Mining, Ltd.	76,556	1,794,253
Oil Search, Ltd.	146,295	722,254
Orica, Ltd.	43,563	662,249
Origin Energy, Ltd.	184,656	992,593
QBE Insurance Group, Ltd. (c)	121,822	1,031,965
Ramsay Health Care, Ltd. (c)	15,771	690,006
REA Group, Ltd.	6,430	469,319
Santos, Ltd.	189,850	989,782
Scentre Group REIT	529,837	1,404,380
SEEK, Ltd.	36,624	530,332
Sonic Healthcare, Ltd.	45,254	856,130
South32, Ltd. (d)	10,757	18,956
South32, Ltd. (d)	453,240	800,902
Stockland REIT	213,682	655,736
Suncorp Group, Ltd. (b)	116,040	1,068,295
Sydney Airport	115,338	624,651
Tabcorp Holdings, Ltd.	213,251	697,561
Telstra Corp., Ltd.	435,178	1,030,205
TPG Telecom, Ltd.	37,112	173,709
Transurban Group Stapled Security	266,593	2,641,315
Treasury Wine Estates, Ltd. (c)	78,882	987,960
Vicinity Centres REIT	347,876	602,986
Washington H Soul Pattinson & Co., Ltd.	10,211	144,830
Wesfarmers, Ltd.	112,987	3,032,922
Westpac Banking Corp.	343,550	6,867,802
Woodside Petroleum, Ltd.	93,287	2,037,265
Woolworths Group, Ltd.	124,809	3,138,134

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
WorleyParsons, Ltd. (c)	35,774	\$ 313,902	Cia Energetica de Minas		
		99,510,108	Gerais Preference Shares	96,664	\$ 332,548
AUSTRIA — 0.2%			Cia Siderurgica Nacional		
ANDRITZ AG	9,048	369,905	SA	77,800	247,106
Erste Group Bank AG.	27,497	909,509	Cielo SA	152,339	292,580
OMV AG	16,290	874,471	Cosan SA	20,400	260,546
Raiffeisen Bank			Embraer SA	72,500	311,729
International AG	18,565	430,900	Energisa SA	1,900	22,784
Verbund AG.	7,955	435,361	Engie Brasil Energia SA	24,466	260,730
Voestalpine AG	13,402	307,997	Equatorial Energia SA	17,700	426,161
		3,328,143	Gerdau SA Preference		
BELGIUM — 0.6%			Shares	125,100	395,236
Ageas	18,090	1,003,441	Hypera SA.	45,600	367,064
Anheuser-Busch InBev SA	76,755	7,315,156	IRB Brasil Resseguros S/A	44,100	398,715
Colruyt SA	6,496	356,080	Itau Unibanco Holding SA		
Groupe Bruxelles Lambert			Preference Shares	461,403	3,880,287
SA	7,988	767,220	Itausa - Investimentos Itau		
KBC Group NV	25,153	1,634,887	SA Preference Shares	462,265	1,462,681
Proximus SADP	18,436	547,696	JBS SA	123,600	972,978
Solvay SA	7,338	759,989	Klabin SA	78,628	290,509
Telenet Group Holding NV	5,514	260,292	Kroton Educacional SA	148,000	397,234
UCB SA	12,517	908,826	Localiza Rent a Car SA.	61,016	665,911
Umicore SA (c)	21,119	797,319	Lojas Americanas SA		
		14,350,906	Preference Shares	74,181	355,465
BRAZIL — 1.8%			Lojas Renner SA	80,971	981,084
Ambev SA.	493,667	2,281,435	M Dias Branco SA	7,900	66,380
Atacadao SA	39,400	199,109	Magazine Luiza SA	66,400	590,449
B2W Cia Digital (b).	17,400	201,971	Multiplan Empreendimentos		
B2W Cia Digital (b).	2,437	28,018	Imobiliarios SA.	36,014	249,437
B3 SA - Brasil Bolsa			Natura Cosmeticos SA	47,000	382,057
Balcao	215,501	2,257,240	Notre Dame Intermedica		
Banco Bradesco SA			Participacoes SA	34,600	450,629
Preference Shares	383,007	3,118,932	Petrobras Distribuidora SA	46,800	309,311
Banco Bradesco SA	126,651	950,171	Petroleo Brasileiro SA		
Banco BTG Pactual SA	22,000	309,238	Preference Shares	423,400	2,800,372
Banco do Brasil SA	90,000	982,883	Petroleo Brasileiro SA	279,500	2,023,077
Banco Santander Brasil SA	44,000	478,830	Porto Seguro SA	12,800	180,965
BB Seguridade			Raia Drogasil SA	28,100	646,339
Participacoes SA	82,900	697,169	Rumo SA (b)	114,187	671,624
BR Malls Participacoes SA	100,382	347,267	Sul America SA	17,891	204,921
Braskem SA Class A,			Suzano SA.	62,809	507,400
Preference Shares (b)	20,100	156,924	Telefonica Brasil SA		
BRF SA (b)	63,300	580,511	Preference Shares	52,485	692,257
CCR SA	132,600	549,131	TIM Participacoes SA	97,800	279,637
Centrais Eletricas Brasileiras			Ultrapar Participacoes SA	85,600	379,974
SA	22,800	219,768	Vale SA (b)	301,706	3,458,602
Centrais Eletricas Brasileiras			WEG SA.	87,870	511,137
SA Class B, Preference					41,146,201
Shares	28,700	289,522	CANADA — 6.5%		
Cia Brasileira de			Agnico Eagle Mines, Ltd.	24,754	1,327,443
Distribuicao Preference			Air Canada (b)	13,000	424,267
Shares	16,500	316,104	Alimentation Couche-Tard,		
Cia de Saneamento Basico			Inc. Class B	86,600	2,655,559
do Estado de Sao Paulo	38,300	456,062	AltaGas, Ltd. (c)	28,400	417,205
			Atco, Ltd. Class I	9,100	333,208

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aurora Cannabis, Inc. (b)			iA Financial Corp., Inc.	11,900	\$ 541,881
(c)	76,500	\$ 336,276	IGM Financial, Inc. (c)	8,500	241,518
Bank of Montreal	63,500	4,680,008	Imperial Oil, Ltd.	29,800	776,511
Bank of Nova Scotia	126,400	7,183,988	Intact Financial Corp.	12,800	1,289,088
Barrick Gold Corp. (d)	118,874	2,057,849	Inter Pipeline, Ltd. (c)	44,800	786,707
Barrick Gold Corp. (d) (e)	54,883	950,072	Keyera Corp.	22,800	553,985
Bausch Health Cos., Inc. (b)	33,800	737,779	Kinross Gold Corp. (b)	151,900	699,841
BCE, Inc.	16,479	797,564	Kirkland Lake Gold, Ltd.	21,200	950,317
BlackBerry, Ltd. (b)	53,900	282,527	Loblaw Cos., Ltd.	16,700	951,799
Bombardier, Inc. Class B (b)			Lundin Mining Corp.	83,600	393,375
(c)	231,300	312,709	Magna International, Inc.	33,100	1,765,500
Brookfield Asset Management, Inc.			Manulife Financial Corp.	194,400	3,567,915
Class A	83,550	4,439,383	Methanex Corp.	6,400	227,239
CAE, Inc.	28,400	722,012	Metro, Inc.	25,657	1,130,342
Cameco Corp.	45,200	429,468	National Bank of Canada	35,000	1,742,598
Canadian Imperial Bank of Commerce (c)	43,900	3,624,403	Nutrien, Ltd. (c)	59,618	2,971,894
Canadian National Railway Co.	74,600	6,702,731	Onex Corp.	7,200	446,628
Canadian Natural Resources, Ltd.	119,100	3,170,903	Open Text Corp.	24,500	999,985
Canadian Pacific Railway, Ltd.	13,900	3,090,965	Pembina Pipeline Corp.	50,336	1,867,070
Canadian Tire Corp., Ltd.			Power Corp. of Canada	29,723	685,156
Class A	6,800	763,562	Power Financial Corp. (c)	27,100	628,786
Canadian Utilities, Ltd.			PrairieSky Royalty, Ltd. (c)	26,894	375,378
Class A	14,300	421,764	Quebecor, Inc. Class B	20,000	454,381
Canopy Growth Corp. (b)			Restaurant Brands International, Inc.	24,846	1,767,744
(c)	22,000	504,305	RioCan Real Estate Investment Trust	15,400	306,837
CCL Industries, Inc.			Rogers Communications, Inc. Class B	36,000	1,754,592
Class B	16,300	657,909	Royal Bank of Canada	144,900	11,761,634
Cenovus Energy, Inc.	93,900	881,554	Saputo, Inc.	25,300	778,109
CGI, Inc. (b)	24,300	1,922,710	Shaw Communications, Inc. Class B	49,790	978,877
CI Financial Corp.	26,300	383,972	Shopify, Inc. Class A (b)	10,100	3,145,189
Constellation Software, Inc.	2,100	2,098,652	SmartCentres Real Estate Investment Trust	6,700	164,464
Cronos Group, Inc. (b) (c)	22,700	205,226	SNC-Lavalin Group, Inc. (c)	18,500	260,733
Dollarama, Inc.	27,100	970,810	Stars Group, Inc. (b) (c)	22,500	336,990
Emera, Inc.	22,900	1,005,940	Sun Life Financial, Inc.	59,100	2,644,323
Empire Co., Ltd. Class A.	21,400	579,772	Suncor Energy, Inc.	157,064	4,957,481
Enbridge, Inc.	208,400	7,319,184	TC Energy Corp.	92,374	4,786,145
Encana Corp. (d)	108,600	497,887	Teck Resources, Ltd. Class B	45,800	743,039
Encana Corp. (c) (d)	50,100	230,460	TELUS Corp.	21,300	758,531
Fairfax Financial Holdings, Ltd.	2,600	1,146,828	Thomson Reuters Corp.	18,530	1,239,299
First Capital Realty, Inc.	20,100	335,051	Toronto-Dominion Bank	184,900	10,788,161
First Quantum Minerals, Ltd.	74,800	628,795	Tourmaline Oil Corp.	31,400	310,917
Fortis, Inc.	44,974	1,902,563	Vermilion Energy, Inc. (c)	17,900	298,378
Franco-Nevada Corp.	18,500	1,686,798	West Fraser Timber Co., Ltd.	5,700	228,172
George Weston, Ltd.	6,627	557,889	Wheaton Precious Metals Corp.	47,045	1,234,398
Gildan Activewear, Inc.	22,900	813,261	WSP Global, Inc.	11,300	660,845
Great-West Lifeco, Inc.	24,400	586,227			146,008,017
H&R Real Estate Investment Trust.	18,600	324,938			
Husky Energy, Inc.	37,355	262,952			
Hydro One, Ltd. (f)	37,300	689,937			

See accompanying notes to schedule 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>
CHILE — 0.2%			AviChina Industry & Technology Co., Ltd. Class H		
Aguas Andinas SA Class A	220,856	\$ 120,951		188,000	\$ 92,328
Antofagasta PLC	41,998	465,269	BAIC Motor Corp., Ltd. Class H (f)	155,000	95,696
Banco de Chile	3,201,524	448,879	Baidu, Inc. ADR (b)	28,000	2,877,280
Banco de Credito e Inversiones SA	4,548	286,806	Bank of Beijing Co., Ltd. Class A	187,700	140,883
Banco Santander Chile	6,282,882	443,215	Bank of China, Ltd. Class A.	500,000	250,658
Cencosud SA	153,516	252,977	Bank of China, Ltd. Class H.	8,002,000	3,143,883
Cia Cervecerias Unidas SA	13,362	149,456	Bank of Communications Co., Ltd. Class A	200,000	152,635
Colbun SA	622,750	112,466	Bank of Communications Co., Ltd. Class H	969,000	632,865
Embotelladora Andina SA Class B, Preference Shares	22,750	76,229	Bank of Jiangsu Co., Ltd. Class A	120,600	113,318
Empresa Nacional de Telecomunicaciones SA (b)	21,891	192,193	Baozun, Inc. ADR (b) (c)	5,700	243,390
Empresas CMPC SA	127,700	297,415	BBMG Corp. Class H.	322,000	92,418
Empresas COPEC SA	37,051	349,799	BeiGene, Ltd. ADR (b) (c)	3,400	416,364
Enel Americas SA	3,623,507	664,289	Beijing Capital International Airport Co., Ltd. Class H.	160,000	136,541
Enel Chile SA	2,451,823	212,218	Beijing Enterprises Holdings, Ltd.	58,000	266,717
Itau CorpBanca	13,434,953	101,859	Beijing Enterprises Water Group, Ltd.	662,000	338,625
Latam Airlines Group SA	26,499	293,299	BOC Hong Kong Holdings, Ltd.	369,000	1,252,060
SACI Falabella	73,961	413,882	Brilliance China Automotive Holdings, Ltd.	360,000	386,662
Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	12,495	344,374	BYD Co., Ltd. Class H (c)	65,000	324,610
		<u>5,225,576</u>	BYD Electronic International Co., Ltd. (c)	72,000	107,825
CHINA — 7.4%			CGN Power Co., Ltd. Class H (f)	1,191,600	300,963
3SBio, Inc. (b) (f)	163,500	271,130	China Agri-Industries Holdings, Ltd.	190,000	61,803
51job, Inc. ADR (b)	3,500	259,000	China Aoyuan Group, Ltd.	128,000	144,991
58.com, Inc. ADR (b)	11,000	542,410	China Cinda Asset Management Co., Ltd. Class H	1,059,592	208,150
AAC Technologies Holdings, Inc.	74,500	394,386	China CITIC Bank Corp., Ltd. Class H	929,000	495,347
AECC Aviation Power Co., Ltd. Class A	35,700	109,332	China Coal Energy Co., Ltd. Class H	186,000	75,687
Agile Group Holdings, Ltd.	166,000	201,587	China Common Rich Renewable Energy Investment, Ltd. (b) (e)	68,000	—
Agricultural Bank of China, Ltd. Class A	405,600	196,518	China Communications Construction Co., Ltd. Class H	482,000	376,899
Agricultural Bank of China, Ltd. Class H	3,071,000	1,202,639	China Communications Services Corp., Ltd. Class H	250,000	141,592
Air China, Ltd. Class H.	186,000	163,712	China Conch Venture Holdings, Ltd.	176,500	652,920
Alcon, Inc. (b)	42,934	2,505,901	China Construction Bank Corp. Class H	9,687,000	7,389,374
Alibaba Group Holding, Ltd. ADR (b)	145,000	24,248,350			
Alibaba Health Information Technology, Ltd. (b) (c)	385,500	336,847			
Aluminum Corp. of China, Ltd. Class H (b)	462,000	145,565			
Angang Steel Co., Ltd. Class H (c)	195,000	71,141			
Anhui Conch Cement Co., Ltd. Class H	129,000	765,996			
ANTA Sports Products, Ltd.	116,000	959,589			
Autohome, Inc. ADR (b) (c)	6,900	573,597			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Eastern Airlines Corp., Ltd. Class H (b)	192,000	\$ 93,313	China Pacific Insurance Group Co., Ltd. Class A	28,300	\$ 138,187
China Education Group Holdings, Ltd.	64,000	94,048	China Pacific Insurance Group Co., Ltd. Class H	275,600	1,012,486
China Everbright Bank Co., Ltd. Class A	176,700	97,490	China Petroleum & Chemical Corp. Class H	2,570,000	1,527,693
China Everbright Bank Co., Ltd. Class H	267,300	113,884	China Power International Development, Ltd.	606,000	126,002
China Everbright International, Ltd.	361,518	278,538	China Railway Construction Corp., Ltd. Class H	221,000	241,596
China Evergrande Group (c)	185,000	394,099	China Railway Group, Ltd. Class H	423,000	256,841
China Galaxy Securities Co., Ltd. Class H	366,800	195,111	China Railway Signal & Communication Corp., Ltd. Class H (f)	210,000	129,921
China Hongqiao Group, Ltd.	206,000	131,650	China Reinsurance Group Corp. Class H	499,000	80,839
China Huarong Asset Management Co., Ltd. Class H (f)	1,024,000	154,134	China Resources Beer Holdings Co., Ltd.	164,721	873,046
China Huishan Dairy Holdings Co., Ltd. (b) (g)	66,000	—	China Resources Gas Group, Ltd.	102,000	504,184
China International Capital Corp., Ltd. Class H (c) (f)	106,000	205,526	China Resources Pharmaceutical Group, Ltd. (f)	177,000	165,950
China Jinmao Holdings Group, Ltd.	592,000	339,067	China Resources Power Holdings Co., Ltd.	222,055	269,376
China Life Insurance Co., Ltd. Class H	745,000	1,725,795	China Shenhua Energy Co., Ltd. Class H	358,500	719,799
China Literature, Ltd. (b) (c) (f)	26,200	89,067	China Southern Airlines Co., Ltd. Class H (c)	192,000	116,335
China Longyuan Power Group Corp., Ltd. Class H	379,000	212,720	China State Construction Engineering Corp., Ltd. Class A	120,300	91,473
China Medical System Holdings, Ltd.	144,000	171,197	China Taiping Insurance Holdings Co., Ltd.	168,200	375,475
China Mengniu Dairy Co., Ltd.	302,000	1,130,660	China Telecom Corp., Ltd. Class H	1,464,000	666,694
China Merchants Bank Co., Ltd. Class A	92,900	452,063	China Tower Corp., Ltd. Class H (f)	4,282,000	972,263
China Merchants Bank Co., Ltd. Class H	390,500	1,858,006	China Unicom Hong Kong, Ltd.	646,000	685,603
China Merchants Port Holdings Co., Ltd.	148,776	223,940	China Vanke Co., Ltd. Class A	43,800	158,856
China Minsheng Banking Corp., Ltd. Class A	200,000	168,599	China Vanke Co., Ltd. Class H	151,000	525,844
China Minsheng Banking Corp., Ltd. Class H	680,600	462,739	China Yangtze Power Co., Ltd. Class A	80,000	204,223
China Molybdenum Co., Ltd. Class H (c)	354,000	117,407	China Zhongwang Holdings, Ltd.	231,200	94,080
China National Building Material Co., Ltd. Class H	396,000	355,619	Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	136,706
China Oilfield Services, Ltd. Class H	204,000	243,830	CIFI Holdings Group Co., Ltd.	461,923	269,869
China Oriental Group Co., Ltd.	192,000	66,372	CITIC Securities Co., Ltd. Class H	247,500	463,467
China Overseas Land & Investment, Ltd.	408,000	1,282,904	CITIC, Ltd.	640,000	808,225
			CNOOC, Ltd.	1,788,000	2,727,821

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	116,000	\$ 51,346	Haitian International Holdings, Ltd.	76,000	\$ 155,696
COSCO SHIPPING Holdings Co., Ltd. Class H (b).	227,000	80,788	Haitong Securities Co., Ltd. Class H	354,800	372,025
COSCO SHIPPING Ports, Ltd.	178,428	142,480	Hangzhou Hikvision Digital Technology Co., Ltd. Class A	42,100	190,420
Country Garden Holdings Co., Ltd.	806,000	1,020,943	Hengan International Group Co., Ltd.	78,500	514,695
Country Garden Services Holdings Co., Ltd.	158,000	455,494	HengTen Networks Group, Ltd. (b) (c)	2,024,000	30,724
CRRC Corp., Ltd. Class H	430,350	300,280	HLA Corp., Ltd. Class A	79,800	90,738
CSPC Pharmaceutical Group, Ltd.	508,000	1,019,966	Hua Hong Semiconductor, Ltd. (c) (f)	47,000	93,528
Ctrip.com International, Ltd. ADR (b)	40,800	1,195,032	Huadian Power International Corp., Ltd. Class H	300,000	114,039
Dali Foods Group Co., Ltd. (f)	276,000	169,345	Huaneng Power International, Inc. Class H	478,000	229,872
Daqin Railway Co., Ltd. Class A	180,000	191,312	Huaneng Renewables Corp., Ltd. Class H	500,629	170,508
Datang International Power Generation Co., Ltd. Class H	428,000	88,446	Huatai Securities Co., Ltd. Class H (c) (f)	181,200	271,359
Dongfeng Motor Group Co., Ltd. Class H	308,000	292,701	Huaxia Bank Co., Ltd. Class A	91,800	94,870
ENN Energy Holdings, Ltd.	84,500	874,168	Huazhu Group, Ltd. ADR (c)	15,500	511,810
Far East Horizon, Ltd.	238,000	221,017	Industrial & Commercial Bank of China, Ltd. Class A	276,400	214,039
Foshan Haitian Flavouring & Food Co., Ltd. Class A	6,814	104,874	Industrial & Commercial Bank of China, Ltd. Class H	6,557,000	4,391,184
Fosun International, Ltd.	260,500	322,327	Industrial Bank Co., Ltd. Class A	54,800	134,521
Future Land Development Holdings, Ltd. (c)	208,000	181,483	Inner Mongolia Yitai Coal Co., Ltd. Class B	93,400	85,648
Fuyao Glass Industry Group Co., Ltd. Class H (f)	52,800	146,491	iQIYI, Inc. ADR (b) (c)	16,100	259,693
GDS Holdings, Ltd. ADR (b) (c)	8,100	324,648	JD.com, Inc. ADR (b)	73,400	2,070,614
Geely Automobile Holdings, Ltd.	540,000	916,142	Jiangsu Expressway Co., Ltd. Class H	158,000	200,740
Genscript Biotech Corp. (b) (c)	94,000	180,101	Jiangsu Hengrui Medicine Co., Ltd. Class A	19,804	223,742
GF Securities Co., Ltd. Class H (b)	178,200	186,624	Jiangxi Copper Co., Ltd. Class H	121,000	140,148
GOME Retail Holdings, Ltd. (b) (c)	972,000	88,032	Kaisa Group Holdings, Ltd.	292,000	128,132
Great Wall Motor Co., Ltd. Class H (c)	387,000	259,172	Kingdee International Software Group Co., Ltd. (c)	244,000	257,091
Greentown Service Group Co., Ltd. (c)	134,000	131,617	Kingsoft Corp., Ltd. (b) (c)	118,000	250,468
Guangzhou Automobile Group Co., Ltd. Class H	302,800	289,691	Kunlun Energy Co., Ltd.	330,000	284,142
Guangzhou R&F Properties Co., Ltd. Class H	98,800	149,472	Kweichow Moutai Co., Ltd. Class A	5,700	917,913
Guotai Junan Securities Co., Ltd. Class H (f)	63,200	98,354	KWG Group Holdings, Ltd.	134,000	117,430
Haidilao International Holding, Ltd. (f)	37,000	158,112	Legend Holdings Corp. Class H (f)	60,300	130,301
			Lenovo Group, Ltd.	778,000	519,037
			Li Ning Co., Ltd.	197,500	566,848

See accompanying notes to schedule of investments.

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September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Logan Property Holdings Co., Ltd.	158,000	\$ 224,925	Shanghai Electric Group Co., Ltd. Class H	358,000	\$ 115,537
Longfor Group Holdings, Ltd. (f)	180,000	672,756	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H (c)	66,000	177,220
Luye Pharma Group, Ltd. (c) (f)	154,500	110,169	Shanghai Industrial Urban Development Group, Ltd.	53,000	6,693
Maanshan Iron & Steel Co., Ltd. Class H (c)	284,000	106,870	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	173,578
Meitu, Inc. (b) (c) (f)	176,500	40,526	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	182,767
Meituan Dianping Class B (b)	98,700	1,008,479	Shanghai Pudong Development Bank Co., Ltd. Class A	147,600	244,719
Metallurgical Corp. of China, Ltd. Class H	400,000	89,803	Shenzhen Investment, Ltd.	352,000	129,765
MMG, Ltd. (b)	212,000	50,029	Shenzhen International Group Holdings, Ltd.	82,300	1,075,021
Momo, Inc. ADR.	17,000	526,660	Shui On Land, Ltd.	328,000	65,270
NetEase, Inc. ADR	7,000	1,863,260	Sichuan Chuantou Energy Co., Ltd. Class A	76,700	107,190
New China Life Insurance Co., Ltd. Class H	95,100	376,062	Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	49,486
New Oriental Education & Technology Group, Inc. ADR (b)	14,300	1,583,868	SINA Corp. (b)	7,900	309,601
Nexteer Automotive Group, Ltd.	84,000	69,327	Sino-Ocean Group Holding, Ltd.	296,000	100,436
NIO, Inc. ADR (b) (c)	69,700	108,732	Sinopec Engineering Group Co., Ltd. Class H	140,500	88,178
Noah Holdings, Ltd. ADR (b) (c)	4,400	128,480	Sinopec Shanghai Petrochemical Co., Ltd. Class A	133,200	77,780
People's Insurance Co. Group of China, Ltd. Class H	960,000	384,519	Sinopec Shanghai Petrochemical Co., Ltd. Class H	322,000	93,650
PetroChina Co., Ltd. Class A	124,800	108,177	Sinopharm Group Co., Ltd. Class H	122,000	382,057
PetroChina Co., Ltd. Class H	2,242,000	1,152,545	Sinotrans, Ltd. Class H	286,000	89,747
PICC Property & Casualty Co., Ltd. Class H	727,700	849,358	Sinotruk Hong Kong, Ltd.	97,000	143,779
Pinduoduo, Inc. ADR (b) (c)	22,700	731,394	SOHO China, Ltd.	353,000	100,865
Ping An Bank Co., Ltd. Class A	77,300	168,754	Sunac China Holdings, Ltd.	254,000	1,020,614
Ping An Insurance Group Co. of China, Ltd. Class A	48,790	594,673	Sunny Optical Technology Group Co., Ltd.	74,800	1,099,186
Ping An Insurance Group Co. of China, Ltd. Class H	575,500	6,610,681	TAL Education Group ADR (b)	38,800	1,328,512
Postal Savings Bank of China Co., Ltd. Class H (f)	812,000	495,109	Tencent Holdings, Ltd.	582,300	24,526,808
Power Construction Corp. of China, Ltd. Class A	142,200	92,195	Tencent Music Entertainment Group ADR (b) (c)	13,000	166,010
Prosus NV (b)	44,102	3,238,188	Tingyi Cayman Islands Holding Corp.	234,000	329,535
Semiconductor Manufacturing International Corp. (b) (c)	358,300	447,909	Tong Ren Tang Technologies Co., Ltd. Class H	51,000	46,385
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	204,000	210,001	Towngas China Co., Ltd.	90,310	67,738
			TravelSky Technology, Ltd. Class H	107,000	222,206

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tsingtao Brewery Co., Ltd. Class H	38,000	\$ 229,278	Cementos Argos SA	35,710	\$ 76,379
Uni-President China Holdings, Ltd.	138,000	148,925	Ecopetrol SA ADR (c)	700	11,921
Vipshop Holdings, Ltd. ADR (b)	54,500	486,140	Ecopetrol SA	462,200	391,981
Want Want China Holdings, Ltd.	574,000	459,089	Grupo Argos SA	22,062	108,203
Weibo Corp. ADR (b) (c)	6,810	304,747	Grupo Aval Acciones y Valores SA Preference Shares	302,656	113,111
Weichai Power Co., Ltd. Class H	239,000	344,503	Grupo de Inversiones Suramericana SA Preference Shares	9,428	79,632
Wens Foodstuffs Group Co., Ltd. Class A	17,800	92,674	Grupo de Inversiones Suramericana SA	24,789	235,173
Wuliangye Yibin Co., Ltd. Class A	15,200	276,278	Interconexion Electrica SA ESP	32,243	169,073
WuXi AppTec Co., Ltd. Class H (f)	16,240	177,535			<u>2,059,878</u>
Wuxi Biologics Cayman, Inc. (b) (f)	56,500	576,575	CZECH REPUBLIC — 0.0% (a)		
Xiaomi Corp. Class B (b) (c) (f)	786,800	883,210	CEZ A/S	19,755	435,894
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	115,200	136,370	Komerčni banka A/S	9,580	323,648
Xinyi Solar Holdings, Ltd.	323,446	193,917	Moneta Money Bank A/S (f)	69,836	215,140
Yangzijiang Shipbuilding Holdings, Ltd.	225,300	156,402			<u>974,682</u>
Yanzhou Coal Mining Co., Ltd. Class H	190,000	192,923	DENMARK — 1.1%		
Yihai International Holding, Ltd.	45,000	267,495	AP Moller - Maersk A/S Class A	414	441,895
Yum China Holdings, Inc.	36,000	1,635,480	AP Moller - Maersk A/S Class B	689	779,288
Yuzhou Properties Co., Ltd.	252,814	100,617	Carlsberg A/S Class B	10,660	1,575,991
YY, Inc. ADR (b)	5,900	331,757	Chr. Hansen Holding A/S	11,005	934,257
Zhaojin Mining Industry Co., Ltd. Class H	95,000	109,913	Coloplast A/S Class B	11,838	1,426,047
Zhejiang Expressway Co., Ltd. Class H	172,000	148,756	Danske Bank A/S	69,813	972,288
ZhongAn Online P&C Insurance Co., Ltd. Class H (b) (c) (f)	23,300	54,985	Demant A/S (b) (c)	11,191	286,697
Zhongsheng Group Holdings, Ltd.	60,000	189,428	DSV A/S	21,838	2,078,397
Zhuzhou CRRC Times Electric Co., Ltd. Class H	61,000	252,500	Genmab A/S (b)	6,368	1,292,931
Zijin Mining Group Co., Ltd. Class H	684,000	236,452	H Lundbeck A/S	7,583	251,565
ZTE Corp. Class H (b)	73,400	194,750	ISS A/S	18,308	453,119
ZTO Express Cayman, Inc. ADR.	37,500	799,875	Novo Nordisk A/S Class B.	177,116	9,107,242
		<u>165,777,605</u>	Novozymes A/S Class B	22,741	956,320
COLOMBIA — 0.1%			Orsted A/S (f).	18,729	1,740,935
Bancolombia SA ADR	500	24,725	Pandora A/S	12,113	486,215
Bancolombia SA	25,059	284,560	Tryg A/S	14,303	409,967
Bancolombia SA Preference Shares	45,715	565,120	Vestas Wind Systems A/S	19,347	1,502,323
					<u>24,695,477</u>
			EGYPT — 0.0% (a)		
			Commercial International Bank Egypt SAE	137,796	660,760
			Eastern Co SAE	112,565	114,598
			ElSewedy Electric Co.	69,110	56,762
					<u>832,120</u>
			FINLAND — 0.7%		
			Elisa Oyj	15,948	822,382
			Fortum Oyj	40,275	952,360
			Kone Oyj Class B	35,101	1,999,074
			Metso Oyj	12,976	484,798

See accompanying notes to schedule 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>
Neste Oyj (c)	42,342	\$ 1,401,917	Ingenico Group SA	6,663	\$ 650,128
Nokia Oyj (d)	484,349	2,455,373	Ipsen SA	3,981	378,021
Nokia Oyj (d)	74,340	375,889	JCDecaux SA	7,931	214,776
Nokian Renkaat Oyj	14,145	399,092	Kering SA	7,514	3,830,058
Nordea Bank Abp	319,918	2,271,474	Klepierre SA REIT	20,838	707,880
Nordea Bank Abp	4,394	31,147	Legrand SA	27,219	1,943,063
Orion Oyj Class B	12,638	471,481	L'Oreal SA	25,976	7,275,159
Sampo Oyj Class A	43,946	1,747,754	LVMH Moet Hennessy		
Stora Enso Oyj Class R	62,764	756,442	Louis Vuitton SE	28,454	11,311,642
UPM-Kymmene Oyj	55,835	1,650,830	Natixis SA	99,754	413,801
Wartsila OYJ Abp	39,085	437,822	Orange SA	201,979	3,169,743
		<u>16,257,835</u>	Pernod Ricard SA	21,059	3,751,422
FRANCE — 6.9%			Peugeot SA	54,348	1,355,644
Accor SA	20,080	837,339	Publicis Groupe SA	20,307	998,898
Aeroports de Paris	3,014	536,253	Remy Cointreau SA	2,535	336,613
Air Liquide SA	42,613	6,067,243	Renault SA	20,016	1,149,117
Airbus SE	59,846	7,777,097	Safran SA	32,459	5,111,623
Alstom SA	17,417	722,114	Sanofi	115,144	10,677,580
Amundi SA (f)	6,238	435,243	Sartorius Stedim Biotech.	2,945	412,246
Arkema SA	7,265	677,344	Schneider Electric SE	54,547	4,787,104
Atos SE	10,532	742,655	SCOR SE	16,986	701,652
AXA SA	192,830	4,925,530	SEB SA	2,488	377,840
BioMerieux	4,871	403,057	Societe BIC SA (c)	2,422	162,653
BNP Paribas SA	111,745	5,441,895	Societe Generale SA	80,199	2,198,064
Bollore SA	103,045	427,115	Sodexo SA	9,287	1,042,843
Bouygues SA	23,569	944,288	Suez	38,516	605,708
Bureau Veritas SA	28,810	694,131	Teleperformance	5,287	1,146,437
Capgemini SE	16,195	1,908,591	Thales SA	11,223	1,290,826
Carrefour SA	55,809	977,138	TOTAL SA	243,437	12,708,439
Casino Guichard Perrachon			Ubisoft Entertainment SA		
SA (c)	6,350	303,148	(b)	8,582	620,683
Cie de Saint-Gobain	46,001	1,805,410	Unibail-Rodamco-Westfield.	34,100	244,937
Cie Generale des			Unibail-Rodamco-Westfield		
Etablissements Michelin			REIT	11,291	1,646,388
SCA	17,410	1,943,591	Valeo SA	25,488	826,664
CNP Assurances	17,239	333,217	Veolia Environnement SA	56,045	1,421,192
Covivio REIT	5,323	563,484	Vinci SA	50,522	5,442,914
Credit Agricole SA	105,769	1,284,546	Vivendi SA	92,780	2,546,925
Danone SA	61,271	5,398,585	Wendel SA	2,944	406,329
Dassault Aviation SA	263	372,166	Worldline SA (b) (f)	6,940	438,071
Dassault Systemes SE	12,265	1,748,298			<u>155,236,048</u>
Edenred	25,848	1,240,743	GERMANY — 5.3%		
Eiffage SA	8,448	876,056	1&1 Drillisch AG	5,551	173,079
Electricite de France SA	64,119	717,899	adidas AG	18,170	5,658,421
Engie SA	185,048	3,022,055	Allianz SE	42,758	9,968,568
EssilorLuxottica SA	27,937	4,027,927	Aroundtown SA	91,611	749,457
Eurazeo SE	5,311	395,171	Axel Springer SE (b)	5,438	373,496
Eutelsat Communications			BASF SE	92,312	6,452,943
SA	20,191	375,859	Bayer AG	96,024	6,772,095
Faurecia SE	7,635	362,246	Bayerische Motoren Werke		
Gecina SA REIT	5,102	802,069	AG	33,353	2,348,585
Getlink SE	48,133	723,100	Bayerische Motoren Werke		
Hermes International	3,363	2,324,461	AG Preference Shares	6,432	357,270
ICADE REIT	3,709	331,773	Beiersdorf AG	9,980	1,177,237
Iliad SA	2,932	275,599	Brenntag AG	16,590	803,037
Imerys SA	4,689	188,529	Carl Zeiss Meditec AG	4,538	517,490

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Commerzbank AG	105,742	\$ 613,520	Volkswagen AG Preference		
Continental AG	10,891	1,397,495	Shares	18,695	\$ 3,180,704
Covestro AG (f)	18,242	902,889	Vonovia SE	51,158	2,596,207
Daimler AG	91,604	4,555,917	Wirecard AG	11,622	1,859,367
Delivery Hero SE (b) (f)	11,404	506,754	Zalando SE (b) (f)	13,563	619,254
Deutsche Bank AG	194,389	1,456,122			<u>119,324,392</u>
Deutsche Boerse AG	19,140	2,992,245	GREECE — 0.1%		
Deutsche Lufthansa AG	27,525	437,513	Alpha Bank AE (b)	126,379	236,015
Deutsche Post AG	99,647	3,329,124	Eurobank Ergasias SA (b)	258,732	250,478
Deutsche Telekom AG	335,749	5,634,720	FF Group (b) (g)	122	64
Deutsche Wohnen SE	35,964	1,313,074	Hellenic		
E.ON SE	217,945	2,119,187	Telecommunications		
Evonik Industries AG	18,777	463,661	Organization SA	21,711	299,180
Fraport AG Frankfurt			JUMBO SA	9,840	186,767
Airport Services			Motor Oil Hellas Corinth		
Worldwide	4,505	382,201	Refineries SA	5,457	127,432
Fresenius Medical Care AG			National Bank of Greece SA		
& Co. KGaA	21,337	1,435,240	(b)	54,691	166,530
Fresenius SE & Co. KGaA	42,040	1,965,964	OPAP SA	27,777	285,715
Fuchs Petrolub SE					<u>1,552,181</u>
Preference Shares	7,725	290,215	HONG KONG — 2.7%		
GEA Group AG	17,601	475,302	AIA Group, Ltd.	1,203,400	11,367,167
Hannover Rueck SE	5,970	1,009,467	Alibaba Pictures Group, Ltd.		
HeidelbergCement AG	14,733	1,065,226	(b)	1,680,000	272,164
Henkel AG & Co. KGaA			ASM Pacific Technology,		
Preference Shares	17,639	1,746,087	Ltd.	31,000	378,435
Henkel AG & Co. KGaA	10,824	991,227	Bank of East Asia, Ltd.	126,340	311,039
HOCHTIEF AG	2,491	284,061	Bosideng International		
HUGO BOSS AG	6,469	346,630	Holdings, Ltd.	324,000	138,041
Infineon Technologies AG	125,937	2,267,040	China Ding Yi Feng		
KION Group AG	7,204	378,946	Holdings, Ltd. (g)	104,000	1,327
Knorr-Bremse AG	5,233	492,001	China Everbright, Ltd.	90,000	105,276
Lanxess AG	9,138	557,886	China First Capital Group,		
Merck KGaA	12,796	1,441,753	Ltd. (b)	390,000	113,925
METRO AG	20,150	318,090	China Gas Holdings, Ltd.	190,400	735,913
MTU Aero Engines AG.	5,148	1,368,291	China Mobile, Ltd.	635,500	5,257,057
Muenchener			China Resources Cement		
Rueckversicherungs-Gesellschaft			Holdings, Ltd.	276,000	276,725
AG in Muenchen	14,807	3,832,251	China Resources Land, Ltd.	295,333	1,237,555
Porsche Automobil Holding			China State Construction		
SE Preference Shares	15,941	1,037,519	International Holdings,		
Puma SE	8,980	695,090	Ltd.	230,750	216,933
RWE AG	56,239	1,759,034	China Traditional Chinese		
RWE AG	56,239	1,759,034	Medicine Holdings Co.,		
SAP SE	100,620	11,833,995	Ltd.	238,000	109,294
Sartorius AG Preference			CK Asset Holdings, Ltd.	257,524	1,744,333
Shares	3,921	715,580	CK Hutchison Holdings,		
Siemens AG	76,750	8,220,856	Ltd.	269,024	2,374,730
Siemens Healthineers AG			CK Infrastructure Holdings,		
(f)	16,019	630,360	Ltd.	75,000	504,662
Symrise AG	12,806	1,244,772	CLP Holdings, Ltd.	163,500	1,717,507
Telefonica Deutschland			Dairy Farm International		
Holding AG	77,839	217,072	Holdings, Ltd.	37,500	236,250
Thyssenkrupp AG	45,614	631,799	Galaxy Entertainment		
TUI AG	50,351	586,845	Group, Ltd.	216,000	1,343,215
Uniper SE	22,637	742,587			
United Internet AG	12,875	459,409			
Volkswagen AG	3,328	572,165			

See accompanying notes to schedule 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>
Guangdong Investment, Ltd.	320,000	\$ 626,170	Sun Hung Kai Properties, Ltd.	159,000	\$ 2,287,828
Haier Electronics Group Co., Ltd.	147,000	383,467	Swire Pacific, Ltd. Class A	52,500	488,542
Hang Lung Properties, Ltd.	216,000	490,446	Swire Properties, Ltd.	126,400	396,643
Hang Seng Bank, Ltd.	76,200	1,642,702	Techtronic Industries Co., Ltd.	149,000	1,036,808
Henderson Land Development Co., Ltd.	130,466	607,446	Vitasoy International Holdings, Ltd.	74,000	299,704
HK Electric Investments & HK Electric Investments, Ltd. Class SS	246,664	235,041	WH Group, Ltd. (f)	900,000	805,929
HKT Trust & HKT, Ltd.	425,000	674,414	Wharf Holdings, Ltd.	130,000	283,568
Hong Kong & China Gas Co., Ltd.	1,011,505	1,971,554	Wharf Real Estate Investment Co., Ltd.	128,000	698,829
Hong Kong Exchanges & Clearing, Ltd.	118,432	3,474,674	Wheelock & Co., Ltd.	84,000	478,429
Hongkong Land Holdings, Ltd.	127,300	715,426	Yue Yuen Industrial Holdings, Ltd.	89,500	244,888
Hutchison China MediTech, Ltd. ADR (b)	7,900	140,936	Yuexiu Property Co., Ltd.	714,000	154,833
Hysan Development Co., Ltd.	67,000	270,072			59,678,766
Jardine Matheson Holdings, Ltd.	22,000	1,177,000	HUNGARY — 0.1%		
Jardine Strategic Holdings, Ltd.	22,700	678,276	MOL Hungarian Oil & Gas PLC	44,467	418,256
Kerry Properties, Ltd.	75,500	232,585	OTP Bank Nyrt.	20,247	842,826
Kingboard Holdings, Ltd.	88,000	232,926	Richter Gedeon Nyrt	18,210	294,560
Kingboard Laminates Holdings, Ltd.	114,000	102,811			1,555,642
Lee & Man Paper Manufacturing, Ltd.	156,000	84,374	INDIA — 2.0%		
Link REIT.	210,000	2,315,802	Adani Ports & Special Economic Zone, Ltd.	50,750	297,186
Melco Resorts & Entertainment, Ltd. ADR.	25,230	489,714	Ambuja Cements, Ltd.	52,062	149,937
MTR Corp., Ltd.	157,881	886,135	Ashok Leyland, Ltd.	96,463	92,558
New World Development Co., Ltd.	630,324	818,519	Asian Paints, Ltd.	30,695	764,031
Nine Dragons Paper Holdings, Ltd.	191,000	160,803	Aurobindo Pharma, Ltd.	23,836	197,801
NWS Holdings, Ltd.	158,968	246,176	Avenue Supermarts, Ltd. (b) (f)	10,923	288,839
PCCW, Ltd.	512,000	287,369	Axis Bank, Ltd.	178,851	1,728,224
Power Assets Holdings, Ltd.	142,500	957,041	Bajaj Auto, Ltd.	8,686	358,875
Sands China, Ltd.	256,000	1,159,272	Bajaj Finance, Ltd.	16,741	956,452
Shanghai Industrial Holdings, Ltd. (b)	53,000	98,707	Bajaj Finserv, Ltd.	3,439	412,372
Shangri-La Asia, Ltd.	170,000	173,483	Bharat Forge, Ltd.	16,336	102,923
Shenzhen International Holdings, Ltd.	118,746	228,119	Bharat Petroleum Corp., Ltd.	52,710	351,840
Shimao Property Holdings, Ltd.	133,500	389,972	Bharti Airtel, Ltd.	194,415	1,024,077
Sino Biopharmaceutical, Ltd.	771,000	979,560	Bharti Infratel, Ltd.	17,640	64,294
Sino Land Co., Ltd.	336,965	506,346	Bosch, Ltd.	698	137,928
SJM Holdings, Ltd.	218,000	207,171	Britannia Industries, Ltd.	5,514	229,605
SSY Group, Ltd.	204,000	161,339	Cipla, Ltd.	30,767	184,510
Sun Art Retail Group, Ltd.	251,500	255,369	Coal India, Ltd.	75,457	212,789
			Container Corp. Of India, Ltd.	18,212	155,474
			Dabur India, Ltd.	47,756	300,173
			Divi's Laboratories, Ltd.	7,572	178,004
			Dr Reddy's Laboratories, Ltd.	12,175	463,876
			Eicher Motors, Ltd.	1,262	315,462
			GAIL India, Ltd.	130,252	246,191
			GAIL India, Ltd. GDR	1,422	15,784
			Glenmark Pharmaceuticals, Ltd.	13,064	59,809

See accompanying notes to schedule of investments.

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September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Godrej Consumer Products, Ltd.	31,261	\$ 303,043	State Bank of India (b)	182,304	\$ 697,125
Grasim Industries, Ltd.	33,219	345,438	State Bank of India GDR (b) (c)	1,020	39,168
Havells India, Ltd.	19,396	196,782	Sun Pharmaceutical Industries, Ltd.	77,071	424,675
HCL Technologies, Ltd.	54,123	823,773	Tata Consultancy Services, Ltd.	85,102	2,518,159
HDFC Life Insurance Co., Ltd. (f)	24,384	206,581	Tata Motors, Ltd. ADR (b) (c)	1,078	9,044
Hero MotoCorp, Ltd.	4,570	173,466	Tata Motors, Ltd. (b)	143,863	238,422
Hindalco Industries, Ltd.	105,540	284,890	Tata Power Co., Ltd.	115,538	101,650
Hindustan Petroleum Corp., Ltd.	57,590	245,658	Tata Steel, Ltd.	25,361	129,509
Hindustan Unilever, Ltd.	60,480	1,693,972	Tata Steel, Ltd. GDR	1,300	6,461
Housing Development Finance Corp., Ltd.	156,216	4,358,009	Tech Mahindra, Ltd.	47,752	482,447
ICICI Bank, Ltd. ADR	3,933	47,904	Titan Co., Ltd.	34,026	612,161
ICICI Bank, Ltd.	213,284	1,305,548	UltraTech Cement, Ltd.	10,458	641,045
ICICI Lombard General Insurance Co., Ltd. (f)	3,665	62,322	United Spirits, Ltd. (b)	25,960	244,073
Indiabulls Housing Finance, Ltd.	26,026	94,014	UPL, Ltd.	58,624	497,365
Indian Oil Corp., Ltd.	207,419	431,557	Vedanta, Ltd.	114,419	248,474
Infosys, Ltd. ADR	14,600	166,002	Vedanta, Ltd. ADR (c)	1,433	12,438
Infosys, Ltd.	317,619	3,604,255	Vodafone Idea, Ltd. (b)	693,861	62,171
InterGlobe Aviation, Ltd. (f)	8,111	215,517	Wipro, Ltd. ADR.	7,834	28,594
ITC, Ltd.	343,637	1,256,597	Wipro, Ltd.	89,084	301,561
JSW Steel, Ltd.	84,590	272,980	Yes Bank, Ltd.	163,001	96,027
Larsen & Toubro, Ltd., GDR	3,180	66,144	Zee Entertainment Enterprises, Ltd.	51,854	193,532
Larsen & Toubro, Ltd.	40,314	841,335			44,476,927
LIC Housing Finance, Ltd.	27,542	146,204	INDONESIA — 0.5%		
Lupin, Ltd.	24,227	244,616	Adaro Energy Tbk PT.	1,258,000	114,323
Mahindra & Mahindra Financial Services, Ltd.	27,266	126,098	Astra International Tbk PT	2,015,000	936,879
Mahindra & Mahindra, Ltd. GDR.	3,302	25,591	Bank Central Asia Tbk PT	923,700	1,974,941
Mahindra & Mahindra, Ltd.	70,227	543,037	Bank Mandiri Persero Tbk PT	1,961,000	963,577
Marico, Ltd.	54,288	301,818	Bank Negara Indonesia Persero Tbk PT	651,900	337,546
Maruti Suzuki India, Ltd.	10,676	1,009,319	Bank Rakyat Indonesia Persero Tbk PT	5,528,600	1,604,638
Motherson Sumi Systems, Ltd.	82,206	121,913	Bank Tabungan Negara Persero Tbk PT	370,200	51,116
Nestle India, Ltd.	2,089	411,175	Bukit Asam Tbk PT	469,600	74,765
NTPC, Ltd.	214,683	356,397	Bumi Serpong Damai Tbk PT (b)	1,332,000	130,432
Oil & Natural Gas Corp., Ltd.	182,146	338,622	Charoen Pokphand Indonesia Tbk PT.	817,700	308,186
Page Industries, Ltd.	490	156,606	Gudang Garam Tbk PT.	43,700	161,239
Petronet LNG, Ltd.	45,619	167,365	Hanjaya Mandala Sampoerna Tbk PT.	833,400	134,448
Pidilite Industries, Ltd.	10,715	218,038	Indah Kiat Pulp & Paper Corp. Tbk PT	239,400	109,201
Piramal Enterprises, Ltd.	7,347	168,775	Indocement Tungal Prakarsa Tbk PT	222,400	293,374
Power Grid Corp. of India, Ltd.	200,042	563,130	Indofood CBP Sukses Makmur Tbk PT	220,400	186,707
REC, Ltd.	54,149	93,981	Indofood Sukses Makmur Tbk PT	409,500	222,131
Reliance Industries, Ltd., GDR (f)	6,884	256,773	Jasa Marga Persero Tbk PT	410,075	164,666
Reliance Industries, Ltd.	259,002	4,873,136	Kalbe Farma Tbk PT	1,941,600	229,107
Shree Cement, Ltd.	1,029	274,643			
Shriram Transport Finance Co., Ltd.	13,935	210,788			

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Pabrik Kertas Tjiwi Kimia Tbk PT	133,200	\$ 98,997	FinecoBank Banca Fineco SpA	51,331	\$ 543,494
Pakuwon Jati Tbk PT	1,357,000	63,572	Intesa Sanpaolo SpA	1,476,027	3,500,737
Perusahaan Gas Negara Tbk PT	1,274,900	188,608	Leonardo SpA	40,572	477,259
Semen Indonesia Persero Tbk PT	331,000	269,324	Mediobanca Banca di Credito Finanziario SpA	67,200	734,079
Surya Citra Media Tbk PT	511,200	41,775	Moncler SpA	19,250	686,254
Telekomunikasi Indonesia Persero Tbk PT	5,006,800	1,520,205	Pirelli & C SpA (f)	44,955	266,026
Unilever Indonesia Tbk PT	144,200	472,370	Poste Italiane SpA (f)	58,699	667,454
United Tractors Tbk PT	146,700	212,635	Prysmian SpA	26,064	559,775
		<u>10,864,762</u>	Recordati SpA	11,833	507,757
			Snam SpA	190,222	960,999
			Telecom Italia SpA (b) (d)	763,643	435,826
			Telecom Italia SpA (d)	579,163	316,712
			Terna Rete Elettrica Nazionale SpA	150,890	969,564
			UniCredit SpA	199,060	2,348,104
					<u>28,661,560</u>
IRELAND — 0.4%			JAPAN — 15.3%		
AerCap Holdings NV (b)	14,123	773,234	ABC-Mart, Inc.	2,900	184,344
AIB Group PLC	83,592	248,244	Acom Co., Ltd. (c)	36,100	141,628
Bank of Ireland Group PLC	92,401	366,678	Advantest Corp.	19,800	874,809
CRH PLC	79,344	2,732,561	Aeon Co., Ltd.	64,700	1,185,643
Flutter Entertainment PLC	8,664	810,045	AEON Financial Service Co., Ltd. (c)	10,500	157,974
James Hardie Industries PLC	49,906	836,765	Aeon Mall Co., Ltd.	8,700	137,252
Kerry Group PLC Class A	14,990	1,753,507	AGC, Inc.	19,000	588,943
Kingspan Group PLC	14,517	709,024	Air Water, Inc.	17,200	307,475
Smurfit Kappa Group PLC	23,145	688,852	Aisin Seiki Co., Ltd. (c)	16,600	521,462
		<u>8,918,910</u>	Ajinomoto Co., Inc.	39,200	739,931
			Alfresa Holdings Corp.	20,500	457,705
			Alps Alpine Co., Ltd.	22,700	423,649
			Amada Holdings Co., Ltd. (c)	40,500	436,197
			ANA Holdings, Inc.	12,400	416,947
			Aozora Bank, Ltd. (c)	11,600	290,013
			Asahi Group Holdings, Ltd.	33,800	1,673,190
			Asahi Intecc Co., Ltd.	22,200	582,756
			Asahi Kasei Corp. (c)	116,600	1,147,929
			Astellas Pharma, Inc.	193,300	2,751,719
			Bandai Namco Holdings, Inc. (c)	21,400	1,332,612
			Bank of Kyoto, Ltd. (c)	5,500	215,013
			Benesse Holdings, Inc. (c)	6,600	171,359
			Bridgestone Corp.	60,700	2,349,931
			Brother Industries, Ltd.	25,800	466,942
			Calbee, Inc.	9,600	298,459
			Canon, Inc.	102,700	2,739,142
			Casio Computer Co., Ltd. (c)	25,500	395,212
			Central Japan Railway Co.	14,800	3,042,850
			Chiba Bank, Ltd. (c)	76,000	390,988
			Chubu Electric Power Co., Inc. (c)	62,400	903,595
			Chugai Pharmaceutical Co., Ltd.	20,800	1,616,655
ISRAEL — 0.4%					
Azrieli Group, Ltd.	5,161	405,361			
Bank Hapoalim BM (b)	116,227	916,226			
Bank Leumi Le-Israel BM.	150,424	1,070,686			
Check Point Software Technologies, Ltd. (b)	12,410	1,358,895			
CyberArk Software, Ltd. (b)	3,683	367,637			
Elbit Systems, Ltd.	2,985	494,666			
Israel Chemicals, Ltd.	87,022	432,131			
Israel Discount Bank, Ltd. Class A	115,994	510,256			
Mizrahi Tefahot Bank, Ltd.	16,345	406,297			
Nice, Ltd. (b)	6,270	921,793			
Teva Pharmaceutical Industries, Ltd. ADR (b) (c)	65,853	453,069			
Teva Pharmaceutical Industries, Ltd. (b)	44,182	304,055			
Wix.com, Ltd. (b)	5,200	607,048			
		<u>8,248,120</u>			
ITALY — 1.3%					
Assicurazioni Generali SpA	108,658	2,106,200			
Atlantia SpA	51,853	1,254,404			
Davide Campari-Milano SpA	63,379	572,804			
Enel SpA	806,624	6,024,642			
Eni SpA	252,294	3,860,064			
Ferrari NV	12,114	1,869,406			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chugoku Electric Power Co., Inc. (c)	32,000	\$ 411,270	Honda Motor Co., Ltd.	161,600	\$ 4,184,479
Coca-Cola Bottlers Japan Holdings, Inc.	13,200	296,061	Hoshizaki Corp.	4,500	353,504
Concordia Financial Group, Ltd. (c)	106,900	409,499	Hoya Corp.	39,100	3,190,589
Credit Saison Co., Ltd.	18,700	250,718	Hulic Co., Ltd.	34,600	353,764
CyberAgent, Inc. (c)	10,600	407,032	Idemitsu Kosan Co., Ltd.	21,877	618,406
Dai Nippon Printing Co., Ltd.	26,400	681,771	IHI Corp.	15,900	345,438
Daicel Corp. (c)	24,500	206,972	Iida Group Holdings Co., Ltd. (c)	19,200	312,316
Daifuku Co., Ltd. (c)	10,100	520,537	Inpex Corp.	106,900	980,325
Dai-ichi Life Holdings, Inc.	100,300	1,511,808	Isetan Mitsukoshi Holdings, Ltd. (c)	40,400	322,228
Daiichi Sankyo Co., Ltd.	56,200	3,538,143	Isuzu Motors, Ltd. (c)	59,300	653,219
Daikin Industries, Ltd.	24,700	3,240,768	ITOCHU Corp.	138,500	2,859,065
Daito Trust Construction Co., Ltd.	7,700	983,919	Itochu Techno-Solutions Corp. (c)	9,500	251,575
Daiwa House Industry Co., Ltd.	52,900	1,716,099	J Front Retailing Co., Ltd.	21,300	249,116
Daiwa House REIT Investment Corp.	194	545,695	Japan Airlines Co., Ltd.	12,500	371,501
Daiwa Securities Group, Inc. (c)	170,400	759,015	Japan Airport Terminal Co., Ltd. (c)	5,500	238,168
Denso Corp.	46,400	2,038,895	Japan Exchange Group, Inc.	54,600	858,343
Dentsu, Inc.	23,100	813,282	Japan Post Bank Co., Ltd. (c)	42,700	413,665
Disco Corp. (c)	3,000	567,939	Japan Post Holdings Co., Ltd.	147,000	1,353,366
East Japan Railway Co.	31,300	2,985,917	Japan Prime Realty Investment Corp. REIT	98	465,177
Eisai Co., Ltd.	23,400	1,188,891	Japan Real Estate Investment Corp. REIT (c)	142	952,579
Electric Power Development Co., Ltd.	17,100	390,021	Japan Retail Fund Investment Corp. REIT	279	590,140
FamilyMart Co., Ltd.	26,800	652,921	Japan Tobacco, Inc.	116,100	2,541,685
FANUC Corp.	19,200	3,613,491	JFE Holdings, Inc.	51,300	617,071
Fast Retailing Co., Ltd.	5,800	3,445,922	JGC Corp. (c)	20,200	264,100
Fuji Electric Co., Ltd.	12,500	382,258	JSR Corp. (c)	18,200	291,166
FUJIFILM Holdings Corp.	33,600	1,473,643	JTEKT Corp. (c)	23,200	265,971
Fujitsu, Ltd.	20,500	1,641,707	JXTG Holdings, Inc. (c)	298,500	1,359,994
Fukuoka Financial Group, Inc. (c)	18,400	347,485	Kajima Corp. (c)	48,500	635,896
GMO Payment Gateway, Inc. (c)	4,100	274,282	Kakaku.com, Inc.	13,300	327,101
Hakuhodo DY Holdings, Inc. (c)	25,000	361,092	Kamigumi Co., Ltd. (c)	10,700	242,365
Hamamatsu Photonics KK.	14,400	534,296	Kaneka Corp. (c)	5,200	161,906
Hankyu Hanshin Holdings, Inc.	24,200	932,621	Kansai Electric Power Co., Inc. (c)	75,100	839,772
Hikari Tsushin, Inc.	2,200	475,929	Kansai Paint Co., Ltd. (c)	20,900	485,588
Hino Motors, Ltd.	29,300	241,286	Kao Corp.	48,400	3,575,532
Hirose Electric Co., Ltd. (c)	3,300	404,275	Kawasaki Heavy Industries, Ltd. (c)	15,500	343,058
Hisamitsu Pharmaceutical Co., Inc.	5,400	236,086	KDDI Corp.	175,500	4,587,439
Hitachi Chemical Co., Ltd.	13,900	453,366	Keihan Holdings Co., Ltd.	11,300	502,396
Hitachi Construction Machinery Co., Ltd. (c)	13,000	313,347	Keikyu Corp.	24,400	472,986
Hitachi High-Technologies Corp.	8,000	461,901	Keio Corp. (c)	9,100	566,671
Hitachi Metals, Ltd. (c)	24,700	266,483	Keisei Electric Railway Co., Ltd. (c)	14,800	608,707
Hitachi, Ltd.	95,800	3,566,074	Keyence Corp.	9,400	5,818,737
			Kikkoman Corp. (c)	14,800	706,620
			Kintetsu Group Holdings Co., Ltd.	17,800	927,263

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kirin Holdings Co., Ltd.	76,800	\$ 1,625,893	Mitsui & Co., Ltd.	170,000	\$ 2,781,032
Kobayashi Pharmaceutical Co., Ltd.	5,800	441,138	Mitsui Chemicals, Inc.	18,500	413,565
Kobe Steel, Ltd.	35,800	190,801	Mitsui Fudosan Co., Ltd.	94,800	2,349,935
Koito Manufacturing Co., Ltd.	11,700	571,603	Mitsui OSK Lines, Ltd. (c)	10,800	272,811
Komatsu, Ltd.	98,500	2,255,725	Mizuho Financial Group, Inc.	2,391,300	3,664,115
Konami Holdings Corp.	10,100	487,828	MonotaRO Co., Ltd. (c)	11,900	311,167
Konica Minolta, Inc. (c)	50,300	349,994	MS&AD Insurance Group Holdings, Inc.	44,000	1,424,936
Kose Corp. (c)	3,100	523,479	Murata Manufacturing Co., Ltd.	57,000	2,734,629
Kubota Corp.	106,900	1,616,730	Nabtesco Corp.	13,500	417,835
Kuraray Co., Ltd.	34,200	419,925	Nagoya Railroad Co., Ltd.	15,500	463,243
Kurita Water Industries, Ltd. (c)	13,100	350,667	NEC Corp.	22,300	940,902
Kyocera Corp.	34,300	2,127,981	Nexon Co., Ltd. (b)	46,700	566,493
Kyowa Kirin Co., Ltd.	26,900	522,195	NGK Insulators, Ltd.	28,500	405,843
Kyushu Electric Power Co., Inc.	45,300	427,536	NGK Spark Plug Co., Ltd. (c)	20,000	380,847
Kyushu Railway Co.	16,700	532,329	NH Foods, Ltd.	10,400	418,117
Lawson, Inc.	5,600	286,542	Nidec Corp. (c)	22,900	3,076,641
LINE Corp. (b) (c)	3,900	139,473	Nikon Corp. (c)	33,600	419,087
Lion Corp.	23,500	463,368	Nintendo Co., Ltd.	11,200	4,147,342
LIXIL Group Corp. (c)	27,800	488,735	Nippon Building Fund, Inc. REIT	144	1,105,899
M3, Inc. (c)	37,800	910,068	Nippon Electric Glass Co., Ltd.	7,500	166,829
Makita Corp.	24,600	773,907	Nippon Express Co., Ltd.	8,100	412,963
Marubeni Corp. (c)	166,800	1,107,679	Nippon Paint Holdings Co., Ltd. (c)	16,500	856,489
Marui Group Co., Ltd. (c)	23,400	494,090	Nippon Prologis REIT, Inc.	204	558,912
Maruichi Steel Tube, Ltd. (c)	5,100	134,631	Nippon Steel Corp. (c)	74,700	1,040,581
Mazda Motor Corp. (c)	63,500	563,759	Nippon Telegraph & Telephone Corp.	63,800	3,043,746
McDonald's Holdings Co. Japan, Ltd.	6,300	304,872	Nippon Yusen KK (c)	17,500	292,274
Mebuki Financial Group, Inc.	86,200	212,160	Nissan Chemical Corp. (c)	10,900	453,347
Medipal Holdings Corp.	18,600	414,079	Nissan Motor Co., Ltd. (c)	215,900	1,346,641
MEIJI Holdings Co., Ltd.	10,300	750,997	Nisshin Seifun Group, Inc.	22,000	406,718
Mercari, Inc. (b)	7,400	183,845	Nissin Foods Holdings Co., Ltd.	6,700	483,553
MINEBEA MITSUMI, Inc. (c)	40,600	642,763	Nitori Holdings Co., Ltd.	8,300	1,214,185
MISUMI Group, Inc. (c)	29,700	698,840	Nitto Denko Corp.	17,300	833,025
Mitsubishi Chemical Holdings Corp.	115,000	819,445	Nomura Holdings, Inc. (c)	303,000	1,283,772
Mitsubishi Corp.	134,000	3,286,921	Nomura Real Estate Holdings, Inc.	11,300	244,036
Mitsubishi Electric Corp.	188,000	2,491,881	Nomura Real Estate Master Fund, Inc. REIT.	407	735,104
Mitsubishi Estate Co., Ltd.	125,300	2,416,148	Nomura Research Institute, Ltd.	35,700	710,532
Mitsubishi Gas Chemical Co., Inc. (c)	16,900	225,490	NSK, Ltd. (c)	38,700	325,857
Mitsubishi Heavy Industries, Ltd. (c)	29,600	1,159,077	NTT Data Corp.	65,900	850,008
Mitsubishi Materials Corp.	11,800	318,270	NTT DOCOMO, Inc. (c)	132,200	3,367,537
Mitsubishi Motors Corp. (c)	64,600	280,337	Obayashi Corp.	72,500	721,814
Mitsubishi Tanabe Pharma Corp.	25,300	277,405	Obic Co., Ltd.	6,600	752,366
Mitsubishi UFJ Financial Group, Inc.	1,218,000	6,180,441	Odakyu Electric Railway Co., Ltd. (c)	31,800	761,493
Mitsubishi UFJ Lease & Finance Co., Ltd. (c)	40,900	236,147	Oji Holdings Corp.	87,000	405,718
			Olympus Corp.	107,800	1,452,295

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Omron Corp. (c)	20,100	\$ 1,099,153	Sompo Holdings, Inc.	34,000	\$ 1,421,032
Ono Pharmaceutical Co., Ltd.	39,100	708,015	Sony Corp.	130,800	7,681,588
Oracle Corp. Japan	4,000	346,796	Sony Financial Holdings, Inc.	18,700	405,232
Oriental Land Co., Ltd. (c)	20,600	3,133,602	Stanley Electric Co., Ltd.	16,400	433,388
ORIX Corp.	141,500	2,109,244	Subaru Corp.	57,000	1,603,331
Osaka Gas Co., Ltd. (c)	41,500	793,713	SUMCO Corp. (c)	23,600	316,632
Otsuka Corp.	11,300	450,118	Sumitomo Chemical Co., Ltd. (c)	157,300	705,903
Otsuka Holdings Co., Ltd.	36,100	1,349,470	Sumitomo Corp.	121,300	1,894,558
Pan Pacific International Holdings Corp.	39,200	654,693	Sumitomo Dainippon Pharma Co., Ltd. (c)	19,600	321,906
Panasonic Corp.	206,200	1,670,587	Sumitomo Electric Industries, Ltd.	80,600	1,022,462
Park24 Co., Ltd.	10,500	243,664	Sumitomo Heavy Industries, Ltd.	12,900	381,957
PeptiDream, Inc. (b)	9,200	436,697	Sumitomo Metal Mining Co., Ltd.	25,600	792,812
Persol Holdings Co., Ltd.	17,000	321,203	Sumitomo Mitsui Financial Group, Inc. (c)	131,600	4,499,301
Pigeon Corp. (c)	12,200	502,901	Sumitomo Mitsui Trust Holdings, Inc.	30,500	1,099,496
Pola Orbis Holdings, Inc.	9,700	217,111	Sumitomo Realty & Development Co., Ltd.	30,700	1,168,347
Rakuten, Inc.	89,400	880,972	Sumitomo Rubber Industries, Ltd.	21,500	255,036
Recruit Holdings Co., Ltd.	117,700	3,578,646	Sundrug Co., Ltd.	8,300	261,115
Renesas Electronics Corp. (b)	87,100	565,757	Suntory Beverage & Food, Ltd.	14,400	615,572
Resona Holdings, Inc. (c)	216,200	926,214	Suzuken Co., Ltd.	8,500	456,165
Ricoh Co., Ltd. (c)	69,700	627,510	Suzuki Motor Corp. (c)	36,400	1,544,916
Rinnai Corp.	3,900	261,985	Sysmex Corp.	15,400	1,030,514
Rohm Co., Ltd.	10,200	778,626	T&D Holdings, Inc.	61,900	655,799
Ryohin Keikaku Co., Ltd.	27,000	504,150	Taiheiyo Cement Corp.	12,400	331,699
Sankyo Co., Ltd.	3,800	130,622	Taisei Corp.	18,000	697,016
Santen Pharmaceutical Co., Ltd.	37,600	653,368	Taisho Pharmaceutical Holdings Co., Ltd. (c)	3,800	276,012
SBI Holdings, Inc. (c)	27,000	577,349	Taiyo Nippon Sanso Corp.	15,200	307,024
Secom Co., Ltd.	19,600	1,787,803	Takeda Pharmaceutical Co., Ltd.	147,238	5,027,141
Sega Sammy Holdings, Inc.	18,200	254,623	TDK Corp. (c)	13,500	1,207,911
Seibu Holdings, Inc.	23,900	416,412	Teijin, Ltd. (c)	18,900	363,048
Seiko Epson Corp. (c)	29,600	416,303	Terumo Corp.	64,200	2,067,231
Sekisui Chemical Co., Ltd.	39,000	603,720	THK Co., Ltd.	13,900	364,365
Sekisui House, Ltd.	66,500	1,307,541	Tobu Railway Co., Ltd.	19,900	644,460
Seven & i Holdings Co., Ltd.	77,400	2,959,212	Toho Co., Ltd.	12,900	565,177
Seven Bank, Ltd. (c)	72,000	197,196	Toho Gas Co., Ltd.	8,500	324,821
SG Holdings Co., Ltd. (c)	11,600	283,895	Tohoku Electric Power Co., Inc.	45,200	440,812
Sharp Corp. (c)	24,800	274,217	Tokio Marine Holdings, Inc. (c)	64,200	3,432,910
Shimadzu Corp.	24,100	608,326	Tokyo Century Corp. (c)	3,700	171,006
Shimamura Co., Ltd.	2,300	182,170	Tokyo Electric Power Co. Holdings, Inc. (b)	163,600	800,781
Shimano, Inc.	6,800	1,024,326	Tokyo Electron, Ltd.	15,600	2,968,439
Shimizu Corp. (c)	62,900	569,199	Tokyo Gas Co., Ltd. (c)	41,300	1,041,146
Shin-Etsu Chemical Co., Ltd.	36,000	3,850,659	Tokyu Corp.	51,000	957,002
Shinsei Bank, Ltd.	14,900	217,003			
Shionogi & Co., Ltd.	25,000	1,387,694			
Shiseido Co., Ltd.	41,000	3,273,551			
Shizuoka Bank, Ltd. (c)	53,000	394,772			
Showa Denko KK	15,500	405,158			
SMC Corp.	6,100	2,601,989			
Softbank Corp. (c)	172,900	2,342,129			
SoftBank Group Corp. (c)	169,900	6,665,519			
Sohgo Security Services Co., Ltd.	9,100	476,576			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tokyu Fudosan Holdings Corp. (c)	67,200	\$ 428,414	British American Tobacco Malaysia Bhd	23,500	\$ 106,303
Toppan Printing Co., Ltd. (c)	27,000	477,668	CIMB Group Holdings Bhd	514,589	618,195
Toray Industries, Inc.	142,600	1,058,334	Dialog Group Bhd	417,600	339,107
Toshiba Corp.	52,000	1,587,786	DiGi.Com Bhd	316,000	358,491
Tosoh Corp.	27,200	359,395	Fraser & Neave Holdings Bhd	17,600	146,702
TOTO, Ltd. (c)	15,300	572,644	Gamuda Bhd	128,616	113,656
Toyo Seikan Group Holdings, Ltd.	16,600	257,429	Genting Bhd	190,200	260,747
Toyo Suisan Kaisha, Ltd.	10,500	420,680	Genting Malaysia Bhd	259,500	187,792
Toyoda Gosei Co., Ltd.	5,300	106,074	Genting Plantations Bhd	900	2,130
Toyota Industries Corp. (c)	15,300	877,724	HAP Seng Consolidated Bhd	66,200	155,895
Toyota Motor Corp.	230,200	15,370,097	Hartalega Holdings Bhd	138,200	173,286
Toyota Tsusho Corp.	22,200	715,864	Hong Leong Bank Bhd	61,432	240,035
Trend Micro, Inc.	12,500	594,495	Hong Leong Financial Group Bhd.	20,700	80,387
Tsuruha Holdings, Inc.	3,600	392,061	IHH Healthcare Bhd	233,600	316,897
Unicharm Corp.	37,100	1,174,018	IJM Corp. Bhd	331,300	173,286
United Urban Investment Corp. REIT	312	597,585	IOI Corp. Bhd	149,800	158,494
USS Co., Ltd.	25,500	494,781	Kuala Lumpur Kepong Bhd	43,300	238,683
Welcia Holdings Co., Ltd.	4,500	226,509	Malayan Banking Bhd	404,464	822,066
West Japan Railway Co. (c)	15,100	1,275,763	Malaysia Airports Holdings Bhd	66,124	136,607
Yahoo! Japan Corp.	308,000	866,361	Maxis Bhd.	221,600	296,384
Yakult Honsha Co., Ltd. (c)	12,200	681,823	MISC Bhd.	86,500	161,142
Yamada Denki Co., Ltd.	59,400	287,450	Nestle Malaysia Bhd	6,300	219,228
Yamaha Corp.	13,700	614,804	Petronas Chemicals Group Bhd	247,800	446,241
Yamaha Motor Co., Ltd.	29,200	529,018	Petronas Dagangan Bhd	22,600	127,385
Yamato Holdings Co., Ltd.	34,300	516,047	Petronas Gas Bhd	77,000	301,232
Yamazaki Baking Co., Ltd.	16,800	299,703	PPB Group Bhd	44,280	191,841
Yaskawa Electric Corp.	26,400	968,550	Press Metal Aluminium Holdings Bhd	136,100	154,726
Yokogawa Electric Corp. (c).	24,800	453,663	Public Bank Bhd	303,500	1,455,524
Yokohama Rubber Co., Ltd.	10,800	215,950	QL Resources Bhd.	61,700	106,247
ZOZO, Inc. (c)	24,900	574,146	RHB Capital Bhd	128,959	173,711
		<u>343,835,514</u>	Sime Darby Bhd	142,535	76,595
LUXEMBOURG — 0.2%			Sime Darby Plantation Bhd	208,035	235,014
ArcelorMittal	70,741	995,334	Sime Darby Property Bhd	142,535	28,595
Eurofins Scientific SE	1,283	596,417	SP Setia Bhd Group	134,214	43,595
Millicom International Cellular SA SDR	7,354	357,223	Telekom Malaysia Bhd	91,003	78,245
Reinet Investments SCA	15,345	277,804	Tenaga Nasional Bhd	313,600	1,021,615
RTL Group SA	4,051	194,852	Top Glove Corp. Bhd	123,600	131,364
SES SA.	39,229	715,286	Westports Holdings Bhd	92,500	91,241
Tenaris SA.	51,067	541,923	YTL Corp. Bhd	529,608	116,370
		<u>3,678,839</u>			<u>10,662,940</u>
MACAU — 0.0% (a)			MEXICO — 0.6%		
MGM China Holdings, Ltd.	85,200	132,809	Alfa SAB de CV Class A	337,100	297,080
Wynn Macau, Ltd.	172,000	335,689	Alsea SAB de CV (b)	82,300	191,744
		<u>468,498</u>	America Movil SAB de CV Series L.	3,172,700	2,355,743
MALAYSIA — 0.5%			Arca Continental SAB de CV.	54,500	295,328
AirAsia Group Bhd	140,400	59,017	Cemex SAB de CV Series CPO	1,325,364	515,539
Alliance Bank Malaysia Bhd	140,600	95,703			
AMMB Holdings Bhd	132,400	130,914			
Axiata Group Bhd	284,572	292,252			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Coca-Cola Femsa SAB de CV	62,500	\$ 379,989	Koninklijke KPN NV	367,584	\$ 1,146,517
El Puerto de Liverpool SAB de CV Series C1	24,300	133,044	Koninklijke Philips NV	93,300	4,322,915
Fibra Uno Administracion SA de CV REIT	384,300	562,708	Koninklijke Vopak NV	8,161	419,588
Fomento Economico Mexicano SAB de CV	182,100	1,667,897	NN Group NV	31,126	1,104,198
Fresnillo PLC	22,113	186,280	NXP Semiconductors NV	29,354	3,203,109
Gruma SAB de CV Class B	24,445	250,108	Randstad NV	13,067	642,336
Grupo Aeroportuario del Pacifico SAB de CV Class B	45,200	436,021	Royal Dutch Shell PLC Class A	453,068	13,310,241
Grupo Aeroportuario del Sureste SAB de CV Class B	22,990	350,346	Royal Dutch Shell PLC Class B	375,260	11,079,888
Grupo Bimbo SAB de CV Class A (c)	192,600	351,175	Wolters Kluwer NV	28,177	2,057,529
Grupo Carso SAB de CV Series A1	60,000	175,952			66,434,897
Grupo Financiero Banorte SAB de CV Series O	240,600	1,296,101	NEW ZEALAND — 0.2%		
Grupo Financiero Inbursa SAB de CV Series O	269,400	343,163	a2 Milk Co., Ltd. (b)	71,421	593,843
Grupo Mexico SAB de CV Class B	315,300	738,905	Auckland International Airport, Ltd.	95,081	545,528
Grupo Televisa SAB Series CPO	266,300	521,567	Fisher & Paykel Healthcare Corp., Ltd.	57,800	627,012
Industrias Penoles SAB de CV	19,770	263,346	Fletcher Building, Ltd.	93,438	301,740
Infraestructura Energetica Nova SAB de CV	67,400	268,078	Meridian Energy, Ltd.	118,222	385,482
Kimberly-Clark de Mexico SAB de CV Class A	173,700	348,913	Ryman Healthcare, Ltd.	36,039	300,331
Megacable Holdings SAB de CV	45,900	184,795	Spark New Zealand, Ltd.	195,380	540,283
Orbia Advance Corp. SAB de CV	127,557	249,894			3,294,219
Promotora y Operadora de Infraestructura SAB de CV	26,395	235,916	NORWAY — 0.4%		
Wal-Mart de Mexico SAB de CV	486,300	1,440,624	Aker BP ASA	13,254	355,056
		14,040,256	DNB ASA	95,925	1,691,841
NETHERLANDS — 3.0%			Equinor ASA	99,809	1,900,951
ABN AMRO Bank NV (f)	45,202	797,091	Gjensidige Forsikring ASA	24,595	488,194
Adyen NV (b) (f)	1,092	719,537	Mowi ASA	43,906	1,014,299
Aegon NV	210,348	875,320	Norsk Hydro ASA	151,972	535,234
Akzo Nobel NV	22,942	2,045,680	Orkla ASA	76,494	696,751
ASML Holding NV	43,003	10,653,904	Schibsted ASA Class B	11,462	321,685
EXOR NV	11,716	785,271	Telenor ASA	73,315	1,473,005
Heineken Holding NV	11,606	1,155,839	Yara International ASA	17,776	766,528
Heineken NV	26,110	2,822,601			9,243,544
ING Groep NV	392,499	4,109,574	PAKISTAN — 0.0% (a)		
Koninklijke Ahold Delhaize NV	119,242	2,984,095	Habib Bank, Ltd.	53,000	40,064
Koninklijke DSM NV	18,276	2,199,664	MCB Bank, Ltd.	39,200	42,521
			Oil & Gas Development Co., Ltd.	90,100	70,910
					153,495
			PERU — 0.1%		
			Cia de Minas Buenaventura SAA ADR	22,600	343,068
			Credicorp, Ltd.	7,500	1,563,300
			Southern Copper Corp.	10,700	365,191
					2,271,559
			PHILIPPINES — 0.3%		
			Aboitiz Equity Ventures, Inc.	180,220	184,462
			Aboitiz Power Corp.	208,000	153,903
			Alliance Global Group, Inc.	450,900	94,826
			Altus San Nicolas Corp. (b) (e)	3,779	378

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ayala Corp.	25,640	\$ 437,557	PORTUGAL — 0.1%		
Ayala Land, Inc.	766,400	731,207	EDP - Energias de Portugal		
Bank of the Philippine Islands	68,567	123,032	SA	267,277	\$ 1,037,915
BDO Unibank, Inc.	185,783	512,579	Galp Energia SGPS SA.	52,343	788,914
DMCI Holdings, Inc.	360,130	57,740	Jeronimo Martins SGPS SA.	26,225	442,581
Globe Telecom, Inc.	2,995	105,747			<u>2,269,410</u>
GT Capital Holdings, Inc.	12,607	204,806	QATAR — 0.2%		
International Container Terminal Services, Inc.	76,460	177,615	Barwa Real Estate Co.	230,600	212,170
JG Summit Holdings, Inc.	250,410	350,275	Commercial Bank PQSC.	165,450	195,850
Jollibee Foods Corp.	33,510	143,531	Industries Qatar QSC	185,130	554,729
Manila Electric Co.	24,040	171,615	Masraf Al Rayan QSC	321,190	312,280
Megaworld Corp.	1,020,000	86,000	Mesaieed Petrochemical Holding Co.	175,000	143,230
Metro Pacific Investments Corp.	974,000	93,585	Ooredoo QSC.	58,320	115,807
Metropolitan Bank & Trust Co.	187,829	247,878	Qatar Electricity & Water Co. QSC	43,520	184,670
PLDT, Inc.	6,380	139,343	Qatar Fuel QSC	14,890	96,227
Robinsons Land Corp.	196,244	92,764	Qatar Insurance Co. SAQ	97,370	89,588
Security Bank Corp.	5,920	22,501	Qatar Islamic Bank SAQ.	104,670	448,462
SM Investments Corp.	25,175	471,637	Qatar National Bank QPSC	471,730	2,499,223
SM Prime Holdings, Inc.	1,055,600	757,637			<u>4,852,236</u>
Universal Robina Corp.	80,890	243,466	ROMANIA — 0.0% (a)		
		<u>5,604,084</u>	NEPI Rockcastle PLC	42,448	371,611
POLAND — 0.3%			RUSSIA — 1.0%		
Alior Bank SA (b)	13,668	132,345	Alrosa PJSC.	223,022	255,874
Bank Millennium SA (b)	64,815	92,393	Evraz PLC.	57,109	329,075
Bank Polska Kasa Opieki SA	20,293	518,315	Gazprom PJSC ADR	28,845	199,146
CCC SA	4,227	145,815	Gazprom PJSC	1,052,680	3,666,067
CD Projekt SA	6,706	407,129	Inter RAO UES PJSC.	2,290,000	157,520
Cyfrowy Polsat SA	36,562	240,941	LUKOIL PJSC ADR	5,171	427,849
Dino Polska SA (b) (f)	7,708	301,849	LUKOIL PJSC	32,561	2,700,431
Grupa Lotos SA	12,650	279,432	Magnit PJSC GDR	34,998	457,249
Jastrzebska Spolka Weglowa SA	9,529	51,767	Magnitogorsk Iron & Steel Works PJSC	226,900	136,491
KGHM Polska Miedz SA (b)	14,475	288,839	MMC Norilsk Nickel PJSC	6,245	1,604,695
LPP SA.	144	308,893	Mobile TeleSystems PJSC ADR.	26,400	213,840
mBank SA (b)	2,124	184,154	Mobile TeleSystems PJSC	31,200	127,551
Orange Polska SA (b)	106,622	146,936	Moscow Exchange MICEX-RTS PJSC (b)	132,585	193,209
PGE Polska Grupa Energetyczna SA (b)	113,583	226,421	Novatek PJSC GDR	9,494	1,925,383
Polski Koncern Naftowy ORLEN SA	30,746	756,926	Novolipetsk Steel PJSC.	113,250	247,332
Polskie Gornictwo Naftowe i Gazownictwo SA.	222,495	261,057	PhosAgro PJSC GDR.	11,644	148,694
Powszechna Kasa Oszczednosci Bank Polski SA.	91,922	901,531	Polymetal International PLC	17,213	241,812
Powszechny Zaklad Ubezpieczen SA	52,889	493,120	Polyus PJSC (b)	2,617	302,347
Santander Bank Polska SA	3,603	281,830	Rosneft Oil Co. PJSC.	120,780	782,955
		<u>6,019,693</u>	Sberbank of Russia PJSC	1,125,000	3,948,272
			Severstal PJSC	18,520	266,943
			Surgutneftegas PJSC Preference Shares	802,100	462,599
			Surgutneftegas PJSC	888,900	487,451
			Tatneft PJSC ADR (c)	2,143	136,831
			Tatneft PJSC	129,220	1,376,395

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Transneft PJSC Preference Shares	30	\$ 69,587	Singapore Telecommunications, Ltd.	872,700	\$ 1,956,302
VTB Bank PJSC	437,390,000	285,616	Suntec Real Estate Investment Trust	238,200	327,269
X5 Retail Group NV GDR.	11,583	405,173	United Overseas Bank, Ltd.	133,593	2,478,846
		<u>21,556,387</u>	UOL Group, Ltd.	49,233	267,010
SAUDI ARABIA — 0.4%			Venture Corp., Ltd.	30,500	337,664
Al Rajhi Bank	111,306	1,878,244	Wilmar International, Ltd.	212,700	573,701
Alinma Bank	42,891	257,035			<u>18,493,959</u>
Almarai Co. JSC	10,681	141,656	SOUTH AFRICA — 1.3%		
Bank AlBilad	11,352	80,195	Absa Group, Ltd.	75,245	758,628
Banque Saudi Fransi	31,000	266,515	Anglo American Platinum, Ltd.	5,854	352,506
Etihad Etisalat Co. (b)	7,927	51,012	Anglo American PLC	104,452	2,408,537
Jarir Marketing Co.	1,459	61,453	AngloGold Ashanti, Ltd.	43,902	822,563
National Commercial Bank	105,446	1,294,463	Aspen Pharmacare Holdings, Ltd.	37,164	210,667
Riyad Bank	92,279	600,237	Bid Corp., Ltd. (c)	35,180	747,220
Samba Financial Group.	73,401	559,626	Bidvest Group, Ltd. (c)	33,867	426,194
Saudi Arabian Fertilizer Co.	7,818	167,356	Capitec Bank Holdings, Ltd.	4,994	424,038
Saudi Arabian Mining Co. (b)	25,233	305,390	Clicks Group, Ltd.	26,518	376,000
Saudi Basic Industries Corp.	67,772	1,662,141	Discovery, Ltd.	38,380	288,688
Saudi British Bank.	17,425	141,446	Exxaro Resources, Ltd.	32,236	277,660
Saudi Electricity Co.	39,000	221,449	FirstRand, Ltd. (c)	312,367	1,281,194
Saudi Telecom Co.	33,207	963,137	Fortress REIT, Ltd. Class A, (c)	115,468	156,877
Yanbu National Petrochemical Co.	9,301	132,652	Foschini Group, Ltd.	28,884	311,385
		<u>8,784,007</u>	Gold Fields, Ltd.	103,188	518,033
SINGAPORE — 0.8%			Growthpoint Properties, Ltd. REIT (c)	349,142	531,916
Ascendas Real Estate Investment Trust	275,475	621,507	Investec PLC	69,626	359,245
BOC Aviation, Ltd. (f)	24,300	224,265	Investec, Ltd.	34,578	182,097
CapitaLand Commercial Trust REIT.	290,090	434,222	Kumba Iron Ore, Ltd. (c)	6,528	161,223
CapitaLand Mall Trust REIT	254,800	484,579	Liberty Holdings, Ltd.	15,761	116,837
CapitaLand, Ltd.	286,300	730,811	Life Healthcare Group Holdings, Ltd.	124,734	186,577
City Developments, Ltd.	39,900	283,331	Momentum Metropolitan Holdings	83,371	102,547
ComfortDelGro Corp., Ltd.	237,700	412,524	Mr. Price Group, Ltd.	31,354	327,240
DBS Group Holdings, Ltd.	187,948	3,397,715	MTN Group, Ltd. (c)	155,610	988,309
Genting Singapore, Ltd.	660,400	420,242	MultiChoice Group, Ltd. (b)	43,950	341,948
Golden Agri-Resources, Ltd.	606,500	98,678	Naspers, Ltd. Class N.	44,102	6,675,436
Jardine Cycle & Carriage, Ltd.	11,711	254,053	Nedbank Group, Ltd.	41,208	616,442
Keppel Corp., Ltd.	162,300	695,957	Netcare, Ltd.	112,609	130,341
Oversea-Chinese Banking Corp., Ltd.	308,669	2,423,997	Old Mutual, Ltd. (d)	49,270	62,812
SATS, Ltd.	81,900	286,641	Old Mutual, Ltd. (c) (d)	450,111	576,581
Sembcorp Industries, Ltd.	92,900	139,730	Pick n Pay Stores, Ltd.	52,090	204,547
Singapore Airlines, Ltd.	58,600	387,305	PSG Group, Ltd.	17,508	243,825
Singapore Exchange, Ltd.	85,100	521,221	Rand Merchant Investment Holdings, Ltd.	71,980	142,132
Singapore Press Holdings, Ltd. (c)	178,700	268,780	Redefine Properties, Ltd. REIT	565,715	292,138
Singapore Technologies Engineering, Ltd.	168,400	467,609	Remgro, Ltd.	55,262	594,770

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
RMB Holdings, Ltd. (c)	75,393	\$ 373,422	Hanwha Life Insurance Co., Ltd.	31,079	\$ 61,838
Sanlam, Ltd.	186,456	917,124	HDC Hyundai Development Co-Engineering & Construction.	2,174	59,705
Sappi, Ltd.	63,744	157,862	Helixmith Co., Ltd. (b) (c)	2,003	111,022
Sasol, Ltd.	58,695	979,611	HLB, Inc. (b) (c)	3,398	171,583
Shoprite Holdings, Ltd.	46,048	372,454	Hotel Shilla Co., Ltd.	3,574	257,559
SPAR Group, Ltd.	24,778	312,142	Hyundai Department Store Co., Ltd.	1,309	85,468
Standard Bank Group, Ltd.	120,865	1,392,508	Hyundai Engineering & Construction Co., Ltd.	7,969	308,460
Telkom SA SOC, Ltd.	39,144	182,237	Hyundai Glovis Co., Ltd.	1,744	227,450
Tiger Brands, Ltd.	17,906	248,659	Hyundai Heavy Industries Holdings Co., Ltd.	1,006	293,941
Truworths International, Ltd.	58,695	205,166	Hyundai Marine & Fire Insurance Co., Ltd.	5,728	126,422
Vodacom Group, Ltd.	54,964	433,695	Hyundai Mobis Co., Ltd.	6,266	1,320,095
Woolworths Holdings, Ltd.	96,815	351,695	Hyundai Motor Co.	14,925	1,671,989
		28,123,728	Hyundai Motor Co. Preference Shares (d)	3,845	272,909
SOUTH KOREA — 2.9%			Hyundai Motor Co. Preference Shares (d)	2,761	176,349
Amorepacific Corp.	3,491	410,053	Hyundai Steel Co.	8,186	266,217
Amorepacific Corp. Preference Shares	740	45,347	Industrial Bank of Korea	28,125	310,371
AMOREPACIFIC Group.	2,522	137,891	Kakao Corp.	5,462	618,736
BGF retail Co., Ltd.	795	130,933	Kangwon Land, Inc.	13,112	323,922
BNK Financial Group, Inc.	27,622	166,035	KB Financial Group, Inc.	36,911	1,317,644
Celltrion Healthcare Co., Ltd. (b)	5,436	229,047	KCC Corp.	684	124,660
Celltrion Pharm, Inc. (b)	1,347	39,470	Kia Motors Corp.	28,277	1,077,985
Celltrion, Inc. (b) (c)	8,829	1,210,514	Korea Aerospace Industries, Ltd.	7,786	254,510
Cheil Worldwide, Inc.	7,506	155,623	Korea Electric Power Corp. (b)	26,253	568,451
CJ CheilJedang Corp.	942	184,675	Korea Gas Corp.	2,420	80,117
CJ Corp.	1,354	92,821	Korea Investment Holdings Co., Ltd.	3,949	248,597
CJ Corp. Preference Shares (b)	203	10,183	Korea Shipbuilding & Offshore Engineering Co., Ltd. (b)	3,817	395,693
CJ ENM Co., Ltd.	1,018	144,170	Korea Zinc Co., Ltd.	874	327,344
CJ Logistics Corp. (b)	1,096	132,401	Korean Air Lines Co., Ltd.	4,004	76,656
Daelim Industrial Co., Ltd.	2,706	235,275	KT&G Corp.	12,450	1,098,086
Daewoo Engineering & Construction Co., Ltd. (b)	24,328	98,235	Kumho Petrochemical Co., Ltd.	1,926	115,288
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (b)	3,568	91,277	LG Chem, Ltd.	4,224	1,057,633
DB Insurance Co., Ltd.	5,525	238,340	LG Chem, Ltd. Preference Shares.	786	110,066
Doosan Bobcat, Inc.	4,079	120,718	LG Corp.	10,198	596,798
E-MART, Inc.	2,133	201,504	LG Display Co., Ltd. (b)	25,728	304,352
Fila Korea, Ltd.	5,207	252,046	LG Electronics, Inc.	10,875	612,778
GS Engineering & Construction Corp.	5,552	153,171	LG Household & Health Care, Ltd.	998	1,090,487
GS Holdings Corp.	5,913	248,651	LG Household & Health Care, Ltd. Preference Shares.	184	118,601
GS Retail Co., Ltd.	3,570	123,114	LG Innotek Co., Ltd.	1,707	162,687
Hana Financial Group, Inc.	32,079	945,354	LG Uplus Corp.	19,162	218,669
Hankook Tire & Technology Co., Ltd.	8,351	225,155			
Hanmi Pharm Co., Ltd.	604	139,367			
Hanmi Science Co., Ltd.	1,171	38,767			
Hanon Systems.	16,734	167,879			
Hanwha Chemical Corp.	13,246	198,776			
Hanwha Corp.	3,640	76,838			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lotte Chemical Corp.	1,752	\$ 345,669	Yuhan Corp.	1,030	\$ 196,760
Lotte Corp.	2,576	78,067			65,249,150
Lotte Shopping Co., Ltd.	983	106,013			
Medy-Tox, Inc. (b).	501	150,826	SPAIN — 1.8%		
Mirae Asset Daewoo Co., Ltd.	47,797	299,693	ACS Actividades de Construccion y Servicios SA	27,202	1,087,175
NAVER Corp.	12,937	1,698,039	Aena SME SA (f)	7,067	1,294,346
NCSOFT Corp.	1,446	629,826	Amadeus IT Group SA	43,451	3,113,174
Netmarble Corp. (b) (c) (f)	2,574	203,355	Banco Bilbao Vizcaya Argentaria SA	660,230	3,440,921
NH Investment & Securities Co., Ltd.	14,985	159,102	Banco de Sabadell SA	599,029	581,355
OCI Co., Ltd.	1,629	94,650	Banco Santander SA	1,674,085	6,819,439
Orange Life Insurance, Ltd. (f)	3,399	76,866	Banco Santander SA (b)	75,623	307,563
Orion Corp/Republic of Korea	2,349	193,238	Bankia SA	139,746	263,948
Ottogi Corp.	114	55,563	Bankinter SA	68,461	432,442
Pan Ocean Co., Ltd. (b)	24,680	94,292	CaixaBank SA	328,235	862,399
Pearl Abyss Corp. (b)	964	159,572	Cellnex Telecom SA (f).	19,228	794,474
POSCO	7,285	1,382,515	Enagas SA	24,615	570,518
POSCO Chemtech Co., Ltd.	2,247	82,937	Endesa SA	33,501	881,660
Posco International Corp.	6,646	106,123	Ferrovial SA	44,915	1,298,097
S-1 Corp.	1,546	126,792	Grifols SA	31,760	936,253
Samsung Biologics Co., Ltd. (b) (f)	1,762	452,966	Iberdrola SA	622,829	6,475,021
Samsung C&T Corp.	8,160	611,923	Industria de Diseno Textil SA	108,010	3,344,171
Samsung Card Co., Ltd.	3,804	111,784	Mapfre SA	127,893	344,529
Samsung Electro-Mechanics Co., Ltd.	5,729	493,322	Naturgy Energy Group SA.	27,085	718,713
Samsung Electronics Co., Ltd. Preference Shares	77,547	2,560,805	Red Electrica Corp. SA.	44,418	902,391
Samsung Electronics Co., Ltd.	480,159	19,689,670	Repsol SA	149,734	2,340,861
Samsung Engineering Co., Ltd. (b)	16,699	234,538	Siemens Gamesa Renewable Energy SA (c).	23,620	320,594
Samsung Fire & Marine Insurance Co., Ltd.	3,306	616,342	Telefonica SA.	462,695	3,531,515
Samsung Heavy Industries Co., Ltd. (b)	48,810	321,551			40,661,559
Samsung Life Insurance Co., Ltd.	7,604	451,987	SWEDEN — 1.5%		
Samsung SDI Co., Ltd.	5,859	1,092,302	Alfa Laval AB	31,357	619,668
Samsung SDS Co., Ltd.	3,753	597,706	Assa Abloy AB Class B.	100,966	2,249,930
Samsung Securities Co., Ltd.	7,238	213,906	Atlas Copco AB Class A	67,645	2,086,010
Shinhan Financial Group Co., Ltd.	45,267	1,581,876	Atlas Copco AB Class B	38,700	1,050,143
Shinsegae, Inc.	786	172,491	Boliden AB	31,323	720,781
SillaJen, Inc. (b) (c)	6,523	44,390	Electrolux AB Class B	22,577	535,943
SK Holdings Co., Ltd.	3,256	555,302	Epiroc AB Class A.	70,234	762,190
SK Hynix, Inc.	51,770	3,557,659	Epiroc AB Class B.	42,866	443,390
SK Innovation Co., Ltd.	4,946	686,399	Essity AB Class B	61,094	1,785,195
SK Telecom Co., Ltd.	2,206	445,386	Hennes & Mauritz AB Class B (c).	80,927	1,570,776
S-Oil Corp.	4,401	365,723	Hexagon AB Class B	25,823	1,246,482
Woongjin Coway Co., Ltd.	5,471	386,947	Husqvarna AB Class B	45,065	343,207
Woori Financial Group, Inc.	47,991	499,509	ICA Gruppen AB	9,191	425,143
			Industrivarden AB Class C.	19,084	418,281
			Investor AB Class B.	45,883	2,245,115
			Kinnevik AB Class B	24,215	637,629
			L E Lundbergforetagen AB Class B	9,305	350,541
			Lundin Petroleum AB.	20,477	615,009
			Sandvik AB	113,724	1,773,730
			Securitas AB Class B	31,343	480,721

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Skandinaviska Enskilda Banken AB Class A	163,946	\$ 1,508,707	Swisscom AG (c)	2,671	\$ 1,318,692
Skanska AB Class B	36,819	746,704	Temenos AG	6,398	1,071,520
SKF AB Class B	42,297	699,920	UBS Group AG (b)	383,793	4,360,803
Svenska Handelsbanken AB Class A	153,320	1,437,431	Vifor Pharma AG	4,829	772,185
Swedbank AB Class A	90,649	1,306,425	Zurich Insurance Group AG .	15,037	5,760,552
Swedish Match AB	18,877	781,602			135,035,157
Tele2 AB Class B (c)	49,986	744,796	TAIWAN — 2.8%		
Telefonaktiebolaget LM Ericsson Class B	309,495	2,476,048	Acer, Inc.	311,000	178,433
Telia Co. AB	275,629	1,235,434	Advantech Co., Ltd.	33,199	292,134
Volvo AB Class B	149,619	2,103,795	Airtac International Group. .	12,000	142,919
		33,400,746	ASE Technology Holding Co., Ltd.	372,325	849,671
SWITZERLAND — 6.0%			Asia Cement Corp.	233,000	325,191
ABB, Ltd.	182,480	3,588,660	Asustek Computer, Inc.	72,000	479,234
Adecco Group AG	16,885	935,055	AU Optronics Corp.	922,000	233,587
Baloise Holding AG	5,097	913,948	Catcher Technology Co., Ltd.	70,000	530,226
Barry Callebaut AG	250	515,970	Cathay Financial Holding Co., Ltd.	684,000	901,726
Chocoladefabriken Lindt & Spruengli AG (d)	114	842,581	Chailease Holding Co., Ltd..	123,423	497,280
Chocoladefabriken Lindt & Spruengli AG (d)	11	911,197	Chang Hwa Commercial Bank, Ltd.	611,817	426,948
Cie Financiere Richemont SA	52,005	3,818,689	Cheng Shin Rubber Industry Co., Ltd.	207,000	305,584
Clariant AG	23,031	448,771	Chicony Electronics Co., Ltd.	62,491	184,102
Coca-Cola HBC AG	22,046	721,834	China Airlines, Ltd.	434,000	127,020
Credit Suisse Group AG (b) .	253,087	3,105,370	China Development Financial Holding Corp. .	1,476,000	439,596
Dufry AG	4,784	400,510	China Life Insurance Co., Ltd. (b)	268,557	212,945
EMS-Chemie Holding AG . .	877	546,613	China Steel Corp.	1,066,000	790,279
Geberit AG	3,691	1,764,158	Chunghwa Telecom Co., Ltd.	351,000	1,255,814
Givaudan SA	914	2,551,849	Compal Electronics, Inc.	446,000	257,326
Glencore PLC.	1,101,674	3,322,707	CTBC Financial Holding Co., Ltd.	1,870,009	1,241,670
Julius Baer Group, Ltd. . . .	23,711	1,051,497	Delta Electronics, Inc.	175,630	750,084
Kuehne + Nagel International AG	5,721	843,391	E.Sun Financial Holding Co., Ltd.	1,095,555	926,955
LafargeHolcim, Ltd. (d) . . .	44,809	2,207,309	Eclat Textile Co., Ltd.	19,182	257,207
LafargeHolcim, Ltd. (d) . . .	3,311	162,940	Eva Airways Corp.	323,121	142,165
Lonza Group AG	7,374	2,495,099	Evergreen Marine Corp. Taiwan, Ltd.	351,016	147,084
Nestle SA	311,877	33,866,561	Far Eastern New Century Corp.	341,620	315,474
Novartis AG	221,241	19,200,919	Far EasTone Telecommunications Co., Ltd.	176,000	411,288
Pargesa Holding SA	4,579	352,443	Feng TAY Enterprise Co., Ltd.	38,800	278,264
Partners Group Holding AG .	1,839	1,412,331	First Financial Holding Co., Ltd.	1,036,518	728,331
Roche Holding AG	71,689	20,881,583	Formosa Chemicals & Fibre Corp.	323,000	902,645
Schindler Holding AG (d) . .	4,256	952,654	Formosa Petrochemical Corp.	135,000	427,307
Schindler Holding AG (d) . .	2,252	502,728			
SGS SA	532	1,319,930			
Sika AG	12,635	1,849,982			
Sonova Holding AG	5,534	1,287,557			
STMicroelectronics NV	70,851	1,369,496			
Straumann Holding AG.	1,098	898,309			
Swatch Group AG (d)	3,060	812,911			
Swatch Group AG (d)	6,411	322,431			
Swiss Life Holding AG.	3,410	1,631,561			
Swiss Prime Site AG	8,083	791,561			
Swiss Re AG	30,176	3,150,300			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Formosa Plastics Corp.	414,000	\$ 1,261,036	Taiwan Cooperative		
Formosa Taffeta Co., Ltd. . .	76,000	82,799	Financial Holding Co.,		
Foxconn Technology Co.,			Ltd.	963,731	\$ 636,803
Ltd.	84,180	175,553	Taiwan High Speed Rail		
Fubon Financial Holding			Corp.	226,000	257,145
Co., Ltd.	708,000	1,016,661	Taiwan Mobile Co., Ltd. . . .	166,000	599,268
Giant Manufacturing Co.,			Taiwan Semiconductor		
Ltd.	37,000	251,640	Manufacturing Co., Ltd. . .	2,477,000	21,716,514
Globalwafers Co., Ltd.	23,000	232,784	Tatung Co., Ltd. (b)	177,000	96,988
Highwealth Construction			Uni-President Enterprises		
Corp.	72,900	117,253	Corp.	443,880	1,070,194
Hiwin Technologies Corp. . .	24,322	212,061	United Microelectronics		
Hon Hai Precision Industry			Corp.	1,225,000	529,098
Co., Ltd.	1,180,320	2,784,877	Vanguard International		
Hotai Motor Co., Ltd.	33,000	501,523	Semiconductor Corp.	105,000	212,203
Hua Nan Financial Holdings			Walsin Technology Corp. . . .	28,000	157,488
Co., Ltd.	800,618	540,636	Win Semiconductors Corp. . .	36,000	323,164
Innolux Corp.	942,000	200,396	Winbond Electronics Corp. . .	274,000	157,646
Inventec Corp.	291,000	200,725	Wistron Corp.	302,842	244,523
Largan Precision Co., Ltd. . .	9,000	1,290,915	WPG Holdings, Ltd.	160,480	197,597
Lite-On Technology Corp. . .	225,419	358,206	Yageo Corp.	23,962	190,386
MediaTek, Inc.	140,000	1,665,136	Yuanta Financial Holding		
Mega Financial Holding			Co., Ltd.	1,068,022	636,865
Co., Ltd.	1,163,601	1,078,294	Zhen Ding Technology		
Micro-Star International			Holding, Ltd.	40,000	143,113
Co., Ltd.	72,000	209,563			<u>62,210,344</u>
Nan Ya Plastics Corp.	543,000	1,219,910	THAILAND — 0.6%		
Nanya Technology Corp.	131,000	339,909	Advanced Info Service PCL.	106,700	767,500
Nien Made Enterprise Co.,			Airports of Thailand PCL . . .	432,600	1,057,278
Ltd.	17,000	149,043	Bangkok Bank PCL NVDR . . .	30,800	174,720
Novatek Microelectronics			Bangkok Dusit Medical		
Corp.	61,000	349,981	Services PCL Class F	729,500	577,208
Pegatron Corp.	218,000	379,442	Bangkok Expressway &		
Phison Electronics Corp.	13,000	115,860	Metro PCL	782,100	276,171
Pou Chen Corp.	235,000	301,093	Banpu PCL	243,400	93,906
Powertech Technology, Inc. . .	87,000	244,529	Berli Jucker PCL	104,700	180,576
President Chain Store Corp. . .	58,000	542,152	BTS Group Holdings PCL	619,900	271,593
Quanta Computer, Inc.	295,000	538,188	Bumrungrad Hospital PCL . . .	31,200	130,574
Realtek Semiconductor			Central Pattana PCL	150,100	333,719
Corp.	52,000	385,502	Charoen Pokphand Foods		
Ruentex Development Co.,			PCL	359,700	308,717
Ltd.	77,361	103,482	CP ALL PCL	524,300	1,392,819
Ruentex Industries, Ltd.	47,400	102,211	Electricity Generating PCL . . .	11,900	139,680
Shanghai Commercial &			Energy Absolute PCL	112,813	177,048
Savings Bank, Ltd.	328,000	550,816	Gulf Energy Development		
Shin Kong Financial			PCL	40,600	212,392
Holding Co., Ltd.	1,164,959	352,591	Home Product Center PCL . . .	417,200	233,255
SinoPac Financial Holdings			Indorama Ventures PCL	175,900	186,913
Co., Ltd.	1,182,281	461,107	Intouch Holdings PCL		
Standard Foods Corp.	51,417	102,918	Class F	115,700	247,780
Synnex Technology			IRPC PCL	971,500	116,891
International Corp.	128,550	150,409	Kasikornbank PCL	171,100	878,296
TaiMed Biologics, Inc. (b) . .	15,000	72,040	Kasikornbank PCL NVDR	52,500	268,637
Taishin Financial Holding			Krung Thai Bank PCL	364,900	205,208
Co., Ltd.	1,077,405	480,977	Land & Houses PCL	567,800	178,221
Taiwan Business Bank	679,269	279,156	Minor International PCL	236,350	289,787
Taiwan Cement Corp.	533,235	681,486	Muangthai Capital PCL	60,500	112,751

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PTT Exploration & Production PCL	145,100	\$ 574,043	First Abu Dhabi Bank PJSC	275,018	\$ 1,126,083
PTT Global Chemical PCL	213,000	374,326	NMC Health PLC (c)	12,255	409,259
PTT PCL	1,103,600	1,668,841			4,286,774
Robinson PCL	63,300	131,940	UNITED KINGDOM —		
Siam Cement PCL	67,165	895,972	9.1%		
Siam Commercial Bank PCL	191,100	737,283	3i Group PLC	89,755	1,290,208
Thai Oil PCL	117,200	267,278	Admiral Group PLC	21,695	566,242
Thai Union Group PCL Class F	244,000	133,229	Ashtead Group PLC	43,372	1,210,047
TMB Bank PCL	1,483,700	76,162	Associated British Foods PLC	32,622	925,808
True Corp. PCL	1,001,312	171,878	AstraZeneca PLC	129,037	11,545,879
		<u>13,842,592</u>	Auto Trader Group PLC (f)	101,929	640,596
TURKEY — 0.2%			Aviva PLC	386,934	1,903,937
Akbank T.A.S. (b)	360,549	518,491	BAE Systems PLC	330,385	2,320,660
Anadolu Efes Biracilik Ve Malt Sanayii A/S	23,020	89,202	Barclays PLC	1,698,526	3,148,012
Arcelik A/S (b)	21,397	72,151	Barratt Developments PLC	110,256	880,427
Aselsan Elektronik Sanayi Ve Ticaret A/S	44,184	157,439	Berkeley Group Holdings PLC	12,975	668,184
BIM Birlesik Magazalar A/S	54,132	470,905	BP PLC	2,077,961	13,207,938
Eregli Demir ve Celik Fabrikalari TAS	190,021	230,522	British American Tobacco PLC	230,157	8,529,943
Ford Otomotiv Sanayi A/S	14,868	156,408	British Land Co. PLC REIT	97,557	703,043
Haci Omer Sabanci Holding A/S	140,790	238,619	BT Group PLC	873,031	1,921,227
KOC Holding A/S	101,157	338,772	Bunzl PLC	35,746	936,058
TAV Havalimanlari Holding A/S	32,543	136,016	Burberry Group PLC	43,921	1,176,652
Tupras Turkiye Petrol Rafinerileri A/S	15,735	399,889	Centrica PLC	609,806	554,129
Turk Hava Yollari AO (b)	85,741	187,988	CNH Industrial NV	108,303	1,102,792
Turkcell Iletisim Hizmetleri A/S	144,396	332,700	Coca-Cola European Partners PLC (d)	9,300	515,685
Turkiye Garanti Bankasi A/S (b)	284,548	514,520	Coca-Cola European Partners PLC (d)	14,800	826,110
Turkiye Is Bankasi A/S Class C (b)	228,823	254,090	Compass Group PLC	157,226	4,055,178
Turkiye Sise ve Cam Fabrikalari A/S	118,964	98,390	Croda International PLC	13,492	808,033
		<u>4,196,102</u>	DCC PLC	8,826	771,781
UNITED ARAB EMIRATES — 0.2%			Diageo PLC	244,226	10,030,983
Abu Dhabi Commercial Bank PJSC	226,966	485,674	Direct Line Insurance Group PLC	140,443	519,550
Aldar Properties PJSC	481,035	273,706	easyJet PLC	19,309	273,636
DP World PLC	14,508	202,967	Experian PLC	90,215	2,889,358
Dubai Islamic Bank PJSC	195,014	278,732	Fiat Chrysler Automobiles NV	107,648	1,393,272
Emaar Development PJSC	109,796	123,153	G4S PLC	167,066	389,516
Emaar Malls PJSC	267,179	136,748	GlaxoSmithKline PLC	501,362	10,778,630
Emaar Properties PJSC	347,458	436,078	GVC Holdings PLC	62,422	571,843
Emirates Telecommunications Group Co. PJSC	181,292	814,374	Halma PLC	39,660	963,287
			Hargreaves Lansdown PLC	30,702	786,570
			HSBC Holdings PLC	2,048,397	15,766,395
			Imperial Brands PLC	94,841	2,136,663
			Informa PLC	115,234	1,209,864
			InterContinental Hotels Group PLC	18,327	1,146,156
			Intertek Group PLC	17,188	1,160,282
			ITV PLC	404,975	628,305
			J Sainsbury PLC	178,000	482,130
			John Wood Group PLC	68,018	318,427
			Johnson Matthey PLC	20,781	782,849

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kingfisher PLC	229,764	\$ 585,530	Whitbread PLC.	16,447	\$ 870,292
Land Securities Group PLC REIT	62,612	660,770	Wm Morrison Supermarkets PLC	235,249	580,664
Legal & General Group PLC	590,891	1,808,736	WPP PLC	117,192	1,470,151
Lloyds Banking Group PLC.	7,064,811	4,711,667			<u>204,112,694</u>
London Stock Exchange Group PLC	31,062	2,797,333	UNITED STATES — 0.1%		
Marks & Spencer Group PLC	211,837	481,501	Carnival PLC	18,117	752,372
Meggitt PLC	87,745	686,614	Ferguson PLC.	23,727	1,737,953
Melrose Industries PLC . . .	518,627	1,288,433	QIAGEN NV (b).	24,101	789,298
Merlin Entertainments PLC (f)	85,161	474,766			<u>3,279,623</u>
Micro Focus International PLC ADR (c)	23,228	328,676	TOTAL COMMON STOCKS		
Micro Focus International PLC	27,764	388,940	(Cost \$1,985,194,737). . .		<u>2,076,046,392</u>
Mondi PLC	51,519	989,125	RIGHTS — 0.0% (a)		
Mondi PLC	15,186	290,900	AUSTRALIA — 0.0% (a)		
National Grid PLC.	350,869	3,813,121	Harvey Norman Holdings, Ltd.(expiring 10/11/19)		
Next PLC	12,511	953,714	(b) (c)	3,973	4,810
Ocado Group PLC (b)	48,193	785,409	CHINA — 0.0% (a)		
Pearson PLC	83,184	756,506	Legend Holdings Corp. (expiring 5/19/23) (b) (g).	4,638	—
Persimmon PLC	33,475	895,152	THAILAND — 0.0% (a)		
Prudential PLC	257,571	4,681,718	TMB Bank PCL (expiring 11/26/19) (b) (e)	1,027,113	5,709
Reckitt Benckiser Group PLC	70,194	5,487,562	TOTAL RIGHTS		
RELX PLC (d)	130,593	3,109,966	(Cost \$0)		<u>10,519</u>
RELX PLC (d)	63,747	1,517,119	WARRANTS — 0.0% (a)		
Rentokil Initial PLC.	193,746	1,116,887	THAILAND — 0.0% (a)		
Rio Tinto PLC	112,919	5,856,825	Minor International PCL (expiring 12/31/21)		
Rio Tinto, Ltd.	36,992	2,312,047	NVDR (b)	2,000	260
Rolls-Royce Holdings PLC .	174,209	1,701,106	Minor International PCL (expiring 9/30/21) (b) . . .	9,817	1,278
Royal Bank of Scotland Group PLC	444,863	1,138,072	TOTAL WARRANTS		
RSA Insurance Group PLC .	110,686	728,640	(Cost \$0)		<u>1,538</u>
Sage Group PLC	115,783	986,485	SHORT-TERM INVESTMENTS — 7.5%		
Schroders PLC	12,534	474,954	State Street Institutional Liquid Reserves Fund, Premier Class		
Segro PLC REIT.	99,179	990,945	2.03% (h) (i)	98,021,706	98,031,509
Severn Trent PLC	24,282	647,826	State Street Navigator Securities Lending Portfolio II (j) (k) . .	70,009,342	70,009,342
Smith & Nephew PLC	90,602	2,187,200	TOTAL SHORT-TERM INVESTMENTS		
Smiths Group PLC	42,581	823,819	(Cost \$168,040,843).		<u>168,040,851</u>
Spirax-Sarco Engineering PLC	7,773	751,446	TOTAL INVESTMENTS — 100.1%		
SSE PLC.	111,959	1,718,379	(Cost \$2,153,237,940).		<u>2,244,101,680</u>
St James's Place PLC.	57,069	688,774	LIABILITIES IN EXCESS OF OTHER ASSETS — (0.1)%		<u>(3,170,148)</u>
Standard Chartered PLC . . .	278,845	2,351,052	NET ASSETS — 100.0%		<u>\$ 2,240,931,532</u>
Standard Life Aberdeen PLC	266,485	938,537			
Taylor Wimpey PLC.	352,156	700,848			
Tesco PLC.	970,822	2,883,188			
Unilever NV	147,376	8,860,912			
Unilever PLC	114,332	6,889,583			
United Utilities Group PLC .	75,484	768,150			
Vodafone Group PLC.	2,645,756	5,281,790			
Weir Group PLC	26,447	464,579			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

- (a) Amount is less than 0.05% of net assets.
- (b) Non-income producing security.
- (c) All or a portion of the shares of the security are on loan at September 30, 2019.
- (d) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (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, 2019, total aggregate fair value of these securities is \$956,159, representing less than 0.05% of net assets.
- (f) 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, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (g) 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, 2019, total aggregate fair value of these securities is \$1,391, representing less than 0.05% of the Fund's net assets.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at September 30, 2019.
- (j) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

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

INR Indian Rupee

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI Emerging Markets (long)	999	12/20/2019	\$51,256,319	\$50,044,905	\$(1,211,414)
Mini MSCI EAFE (long)	1,020	12/20/2019	96,894,852	96,818,400	(76,452)
S&P/TSX 60 Index Future (long)	70	12/19/2019	10,540,009	10,532,779	(7,230)
Total unrealized appreciation/depreciation on open futures contracts purchased					<u><u>\$(1,295,096)</u></u>

See accompanying notes to schedule of investments.

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes	\$ —	\$ 2,380	\$ —	\$ 2,380
Common Stocks	2,062,573,612	13,471,389	1,391	2,076,046,392
Rights	4,810	5,709	0(a)	10,519
Warrants	1,538	—	—	1,538
Short-Term Investments	<u>168,040,851</u>	<u>—</u>	<u>—</u>	<u>168,040,851</u>
TOTAL INVESTMENTS.	<u>\$2,230,620,811</u>	<u>\$13,479,478</u>	<u>\$1,391</u>	<u>\$2,244,101,680</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(1,295,096)	—	—	(1,295,096)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (1,295,096)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (1,295,096)</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at September 30, 2019.

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

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds from		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	Value at 12/31/18		Shares Sold	Realized Gain (Loss)		at 9/30/19	Value at 9/30/19	
State Street Institutional Liquid Reserves Fund, Premier Class	—	\$ —	\$129,566,129	\$ 31,534,361	\$(267)	\$ 8	98,021,706	\$ 98,031,509	\$ 226,084
State Street Institutional U.S. Government Money Market Fund, Class G Shares	60,832,438	60,832,438	357,336,232	418,168,670	—	—	—	—	1,088,790
State Street Navigator Securities Lending Portfolio II.	40,202,405	<u>40,202,405</u>	<u>454,762,978</u>	<u>424,956,041</u>	—	—	70,009,342	<u>70,009,342</u>	<u>522,713</u>
Total		<u>\$101,034,843</u>	<u>\$941,665,339</u>	<u>\$874,659,072</u>	<u>\$(267)</u>	<u>\$ 8</u>		<u>\$168,040,851</u>	<u>\$1,837,587</u>

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.8%		
AEROSPACE & DEFENSE — 1.5%		
AAR Corp.	5,460	\$ 225,007
Aerojet Rocketdyne Holdings, Inc. (a) (b)	12,479	630,314
AeroVironment, Inc. (a)	3,700	198,172
Astronics Corp. (a)	4,096	120,340
Axon Enterprise, Inc. (a) (b)	9,692	550,312
BWX Technologies, Inc. (b)	16,226	928,289
Cubic Corp.	5,300	373,279
Curtiss-Wright Corp.	7,240	936,639
Ducommun, Inc. (a)	1,700	72,080
HEICO Corp.	6,682	834,448
HEICO Corp. Class A	12,997	1,264,738
Hexcel Corp.	14,417	1,184,068
Kratos Defense & Security Solutions, Inc. (a)	15,400	286,363
Maxar Technologies, Inc. (a) (b)	9,500	72,200
Mercury Systems, Inc. (a)	9,100	738,647
Moog, Inc. Class A	5,454	442,429
National Presto Industries, Inc. (b)	795	70,827
Park Aerospace Corp.	2,800	49,168
Parsons Corp. (a)	3,200	105,536
Spirit AeroSystems Holdings, Inc. Class A	17,539	1,442,407
Teledyne Technologies, Inc. (a)	6,123	1,971,545
Triumph Group, Inc.	8,645	197,798
Vectrus, Inc. (a)	1,800	73,170
Wesco Aircraft Holdings, Inc. (a)	8,600	94,686
		<u>12,862,462</u>
AIR FREIGHT & LOGISTICS — 0.3%		
Air Transport Services Group, Inc. (a)	9,700	203,894
Atlas Air Worldwide Holdings, Inc. (a)	3,782	95,420
Echo Global Logistics, Inc. (a)	4,400	99,660
Forward Air Corp.	4,800	305,856
Hub Group, Inc. Class A (a)	5,717	265,840
Radiant Logistics, Inc. (a)	5,800	29,986
XPO Logistics, Inc. (a) (b)	15,659	1,120,715
		<u>2,121,371</u>
AIRLINES — 0.3%		
Allegiant Travel Co.	2,176	325,660
Copa Holdings SA Class A	5,246	518,042
Hawaiian Holdings, Inc. (b)	7,745	203,384
JetBlue Airways Corp. (a)	50,436	844,803
Mesa Air Group, Inc. (a)	3,300	22,259
SkyWest, Inc.	8,400	482,160

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Spirit Airlines, Inc. (a)	11,390	\$ 413,457
		<u>2,809,765</u>
AUTO COMPONENTS — 0.8%		
Adient PLC	14,900	342,104
American Axle & Manufacturing Holdings, Inc. (a)	19,850	163,167
Cooper Tire & Rubber Co.	8,300	216,796
Cooper-Standard Holdings, Inc. (a)	2,890	118,143
Dana, Inc.	23,947	345,795
Dorman Products, Inc. (a)	4,599	365,804
Fox Factory Holding Corp. (a)	6,400	398,336
Gentex Corp.	43,623	1,201,159
Gentherm, Inc. (a)	5,454	224,078
Goodyear Tire & Rubber Co.	38,700	557,474
LCI Industries	4,098	376,401
Lear Corp.	10,329	1,217,789
Modine Manufacturing Co. (a)	7,783	88,493
Motorcar Parts of America, Inc. (a) (b)	2,800	47,320
Standard Motor Products, Inc.	3,508	170,313
Stoneridge, Inc. (a)	4,582	141,905
Tenneco, Inc. Class A (b)	8,368	104,767
Visteon Corp. (a) (b)	4,637	382,738
		<u>6,462,582</u>
AUTOMOBILES — 0.8%		
Tesla, Inc. (a) (b)	23,867	5,748,844
Thor Industries, Inc.	9,008	510,213
Winnebago Industries, Inc. (b)	5,100	195,585
		<u>6,454,642</u>
BANKS — 6.1%		
1st Constitution Bancorp.	1,200	22,500
1st Source Corp.	2,400	109,752
ACNB Corp.	1,000	34,300
Allegiance Bancshares, Inc. (a)	3,500	112,315
Amalgamated Bank Class A	2,600	41,652
Amerant Bancorp, Inc. (a) (b)	3,000	62,910
American National Bankshares, Inc.	1,600	56,752
Ameris Bancorp	10,644	428,315
Ames National Corp.	1,300	37,193
Arrow Financial Corp.	1,937	64,691
Associated Banc-Corp.	27,130	549,382
Atlantic Capital Bancshares, Inc. (a)	3,800	65,892
Atlantic Union Bankshares Corp.	13,919	518,413
Banc of California, Inc.	7,700	108,878
BancFirst Corp.	3,052	169,142
Bancorp, Inc. (a)	8,000	79,200
BancorpSouth Bank	16,155	478,350
Bank First National Corp. (b)	900	59,562
Bank of Commerce Holdings	2,400	26,136
Bank of Hawaii Corp. (b)	6,726	577,965
Bank of Marin Bancorp	2,144	88,955
Bank of NT Butterfield & Son, Ltd.	9,500	281,580
Bank of Princeton (b)	900	26,154
Bank OZK	20,257	552,408

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank7 Corp.	500	\$ 9,400	Enterprise Financial Services Corp.	4,300	\$ 175,225
BankFinancial Corp.	2,100	24,990	Equity Bancshares, Inc. Class A (a)	2,700	72,387
BankUnited, Inc.	16,127	542,190	Esquire Financial Holdings, Inc. (a)	1,000	24,800
Bankwell Financial Group, Inc.	900	24,750	Evans Bancorp, Inc.	800	29,920
Banner Corp.	5,900	331,403	Farmers & Merchants Bancorp, Inc. (b)	1,600	41,536
Bar Harbor Bankshares.	2,280	56,840	Farmers National Banc Corp.	4,100	59,368
Baycom Corp. (a)	1,600	36,336	FB Financial Corp.	2,800	105,140
BCB Bancorp, Inc.	2,000	25,680	Fidelity D&D Bancorp, Inc. (b)	400	24,900
Berkshire Hills Bancorp, Inc.	8,016	234,789	Financial Institutions, Inc.	2,500	75,450
BOK Financial Corp.	5,508	435,958	First BanCorp.	36,500	364,270
Boston Private Financial Holdings, Inc.	13,700	159,673	First Bancorp, Inc.	1,500	41,235
Bridge Bancorp, Inc.	2,600	76,856	First BanCorp/Southern Pines	4,713	169,197
Brookline Bancorp, Inc.	13,700	201,801	First Bancshares, Inc.	2,600	83,980
Bryn Mawr Bank Corp.	3,100	113,181	First Bank	2,500	27,075
Business First Bancshares, Inc.	2,000	48,800	First Busey Corp.	9,049	228,759
Byline Bancorp, Inc. (a)	3,700	66,156	First Business Financial Services, Inc.	1,200	28,896
C&F Financial Corp.	500	26,330	First Capital, Inc.	500	28,915
Cadence BanCorp (b)	21,300	373,602	First Choice Bancorp	1,600	34,112
Cambridge Bancorp.	800	60,008	First Citizens BancShares, Inc. Class A	1,290	608,299
Camden National Corp.	2,382	103,188	First Commonwealth Financial Corp.	16,200	215,136
Capital Bancorp, Inc. (a)	1,900	25,878	First Community Bankshares, Inc.	2,400	77,688
Capital City Bank Group, Inc.	2,100	57,645	First Financial Bancorp.	16,482	403,397
Capstar Financial Holdings, Inc.	2,300	38,134	First Financial Bankshares, Inc. (b)	22,102	736,660
Carolina Financial Corp.	3,400	120,836	First Financial Corp.	2,200	95,634
Carter Bank & Trust (a)	3,500	66,115	First Financial Northwest, Inc.	1,000	14,780
Cathay General Bancorp	12,954	449,957	First Foundation, Inc.	6,100	93,177
CBTX, Inc.	3,000	83,640	First Guaranty Bancshares, Inc.	730	16,162
CenterState Bank Corp.	20,829	499,584	First Hawaiian, Inc.	22,600	603,420
Central Pacific Financial Corp.	4,479	127,204	First Horizon National Corp.	53,255	862,731
Central Valley Community Bancorp.	1,800	36,630	First Internet Bancorp.	1,500	32,115
Century Bancorp, Inc. Class A	436	38,194	First Interstate BancSystem, Inc. Class A	6,482	260,836
Chemung Financial Corp.	500	21,000	First Merchants Corp.	9,120	343,231
CIT Group, Inc.	15,959	723,102	First Mid-Illinois Bancshares, Inc.	2,300	79,626
Citizens & Northern Corp.	1,900	49,932	First Midwest Bancorp, Inc.	18,234	355,198
City Holding Co.	2,649	201,986	First Northwest Bancorp	1,200	20,784
Civista Bancshares, Inc.	2,300	49,979	First of Long Island Corp.	3,850	87,588
CNB Financial Corp.	2,300	66,010	Flushing Financial Corp.	4,100	82,841
Coastal Financial Corp. (a)	1,100	16,621	FNB Corp.	54,133	624,153
Codorus Valley Bancorp, Inc.	1,403	32,634	FNCB Bancorp, Inc.	2,700	21,087
Colony Bancorp, Inc.	1,200	18,420	Franklin Financial Network, Inc.	2,055	62,082
Columbia Banking System, Inc.	12,158	448,630	Franklin Financial Services Corp. (b)	700	24,885
Commerce Bancshares, Inc. (b)	16,991	1,030,504	Fulton Financial Corp.	27,300	441,714
Community Bank System, Inc.	8,539	526,771	FVCBankcorp, Inc. (a)	2,700	47,412
Community Bankers Trust Corp.	3,200	27,520	German American Bancorp, Inc.	4,164	133,456
Community Financial Corp.	800	26,776	Glacier Bancorp, Inc.	14,600	590,716
Community Trust Bancorp, Inc.	2,413	102,746	Great Southern Bancorp, Inc.	1,768	100,688
ConnectOne Bancorp, Inc.	5,223	115,951	Great Western Bancorp, Inc.	9,515	313,995
CrossFirst Bankshares, Inc. (a) (b)	1,700	24,319	Guaranty Bancshares, Inc.	1,200	36,708
Cullen/Frost Bankers, Inc. (b)	9,656	855,039	Hancock Whitney Corp.	15,186	581,548
Customers Bancorp, Inc. (a)	4,400	91,256	Hanmi Financial Corp.	4,900	92,022
CVB Financial Corp.	22,100	461,227	HarborOne Bancorp, Inc. (a)	4,129	41,558
DNB Financial Corp.	500	22,255	Hawthorn Bancshares, Inc.	900	21,447
Eagle Bancorp, Inc.	5,800	258,796			
East West Bancorp, Inc.	24,686	1,093,343			
Enterprise Bancorp, Inc.	1,378	41,312			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Heartland Financial USA, Inc.	5,900	\$ 263,966	PCB Bancorp.	1,900	\$ 31,255
Heritage Commerce Corp.	6,300	74,057	Peapack Gladstone Financial Corp.	3,000	84,090
Heritage Financial Corp.	6,500	175,240	Penns Woods Bancorp, Inc.	647	29,924
Hilltop Holdings, Inc.	12,400	296,236	Peoples Bancorp of North Carolina, Inc.	730	21,688
Home BancShares, Inc.	25,614	481,415	Peoples Bancorp, Inc.	2,800	89,068
HomeTrust Bancshares, Inc.	2,600	67,782	Peoples Financial Services Corp.	1,039	47,056
Hope Bancorp, Inc.	20,621	295,705	People's Utah Bancorp.	2,500	70,725
Horizon Bancorp, Inc.	6,400	111,104	Pinnacle Financial Partners, Inc.	12,539	711,588
Howard Bancorp, Inc. (a)	1,900	31,711	Popular, Inc.	16,210	876,637
IBERIABANK Corp.	8,992	679,256	Preferred Bank	2,200	115,236
Independent Bank Corp.	3,630	77,373	Premier Financial Bancorp, Inc.	1,812	31,112
Independent Bank Corp. (Massachusetts).	5,692	424,908	Prosperity Bancshares, Inc. (b)	11,022	778,484
Independent Bank Group, Inc.	6,236	328,076	QCR Holdings, Inc.	2,500	94,950
International Bancshares Corp.	9,490	366,504	RBB Bancorp.	2,600	51,194
Investar Holding Corp.	1,300	30,940	Red River Bancshares, Inc. (a)	100	4,337
Investors Bancorp, Inc.	38,214	434,111	Reliant Bancorp, Inc. (b)	1,500	35,970
Lakeland Bancorp, Inc.	8,100	124,983	Renasant Corp.	9,661	338,232
Lakeland Financial Corp.	4,328	190,345	Republic Bancorp, Inc. Class A.	1,500	65,175
LCNB Corp.	2,400	42,576	Republic First Bancorp, Inc. (a)	7,000	29,400
LegacyTexas Financial Group, Inc.	8,148	354,682	Richmond Mutual Bancorporation, Inc. (a) (b)	2,800	39,172
Level One Bancorp, Inc.	700	16,884	S&T Bancorp, Inc.	5,453	199,198
Live Oak Bancshares, Inc. (b)	4,100	74,210	Sandy Spring Bancorp, Inc.	6,097	205,530
Macatawa Bank Corp.	3,900	40,521	SB One Bancorp.	1,300	29,328
Mackinac Financial Corp.	1,400	21,644	Seacoast Banking Corp. of Florida (a)	8,800	222,728
MainStreet Bancshares, Inc. (a)	1,100	23,155	Select Bancorp, Inc. (a)	2,500	29,000
Malvern Bancorp, Inc. (a)	1,100	24,013	ServisFirst Bancshares, Inc.	7,900	261,885
Mercantile Bank Corp.	2,500	82,000	Shore Bancshares, Inc.	1,900	29,279
Metropolitan Bank Holding Corp. (a)	1,100	43,263	Sierra Bancorp	2,100	55,776
Mid Penn Bancorp, Inc.	1,100	28,193	Signature Bank	9,174	1,093,724
Midland States Bancorp, Inc.	3,600	93,780	Simmons First National Corp. Class A	15,386	383,111
MidWestOne Financial Group, Inc.	1,851	56,493	SmartFinancial, Inc. (a)	2,000	41,660
MutualFirst Financial, Inc.	900	28,368	South Plains Financial, Inc.	500	8,150
MVB Financial Corp.	1,400	27,790	South State Corp.	5,845	440,128
National Bank Holdings Corp. Class A	4,700	160,693	Southern First Bancshares, Inc. (a)	1,000	39,850
National Bankshares, Inc.	1,037	41,532	Southern National Bancorp of Virginia, Inc.	3,000	46,170
NBT Bancorp, Inc.	7,400	270,766	Southside Bancshares, Inc.	5,504	187,741
Nicolet Bankshares, Inc. (a)	1,400	93,198	Spirit of Texas Bancshares, Inc. (a)	1,900	40,945
Northeast Bank (a)	1,200	26,604	Sterling Bancorp.	34,205	686,152
Northrim BanCorp, Inc.	1,000	39,670	Stock Yards Bancorp, Inc.	3,500	128,415
Norwood Financial Corp.	850	26,869	Summit Financial Group, Inc.	1,600	40,960
Oak Valley Bancorp (b)	1,100	18,447	Synovus Financial Corp.	25,039	895,395
OFG Bancorp.	8,900	194,910	TCF Financial Corp.	26,063	992,218
Ohio Valley Banc Corp.	700	25,543	Texas Capital Bancshares, Inc. (a)	8,548	467,148
Old Line Bancshares, Inc.	2,500	72,525	Tompkins Financial Corp.	2,393	194,144
Old National Bancorp.	28,861	496,554	Towne Bank	10,890	302,796
Old Second Bancorp, Inc.	4,300	52,546	TriCo Bancshares	4,362	158,341
Opus Bank.	3,800	82,726	TriState Capital Holdings, Inc. (a)	3,900	82,056
Origin Bancorp, Inc. (b)	3,000	101,220	Triumph Bancorp, Inc. (a)	3,800	121,182
Orrstown Financial Services, Inc.	1,600	35,040	Trustmark Corp.	10,877	371,014
Pacific Mercantile Bancorp (a)	3,100	23,281	UMB Financial Corp.	7,489	483,640
Pacific Premier Bancorp, Inc.	10,051	313,491	Umpqua Holdings Corp.	36,787	605,514
PacWest Bancorp	20,134	731,670			
Park National Corp.	2,199	208,487			
Parke Bancorp, Inc.	1,420	31,552			

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STATE STREET SMALL/MID CAP 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>
Union Bankshares, Inc./Morrisville	600	\$ 18,936	Alnylam Pharmaceuticals, Inc. (a)	18,069	\$ 1,453,109
United Bankshares, Inc.	16,200	613,494	AMAG Pharmaceuticals, Inc. (a) (b)	5,500	63,525
United Community Banks, Inc.	13,361	378,784	Amicus Therapeutics, Inc. (a) (b)	43,241	346,793
United Security Bancshares	2,100	22,092	AnaptysBio, Inc. (a) (b)	3,900	136,461
Unity Bancorp, Inc.	1,200	26,580	Anavex Life Sciences Corp. (a) (b)	6,700	21,172
Univest Financial Corp.	4,544	115,917	Anika Therapeutics, Inc. (a)	2,147	117,849
Valley National Bancorp	55,322	601,350	Apellis Pharmaceuticals, Inc. (a) (b)	8,300	199,947
Veritex Holdings, Inc.	8,386	203,486	Arcus Biosciences, Inc. (a)	4,700	42,770
Washington Trust Bancorp, Inc.	2,413	116,572	Ardelyx, Inc. (a)	9,000	42,300
Webster Financial Corp.	15,257	715,096	Arena Pharmaceuticals, Inc. (a)	8,230	376,687
WesBanco, Inc.	9,041	337,862	ArQule, Inc. (a) (b)	18,600	133,362
West Bancorp, Inc.	2,600	56,524	Arrowhead Pharmaceuticals, Inc. (a) (b)	15,600	439,608
Westamerica Bancorporation	4,285	266,441	Assembly Biosciences, Inc. (a)	4,200	41,286
Western Alliance Bancorp	16,518	761,149	Atara Biotherapeutics, Inc. (a) (b)	8,500	120,020
Wintrust Financial Corp.	9,628	622,258	Athenex, Inc. (a) (b)	11,900	144,763
		<u>50,795,833</u>	Athersys, Inc. (a) (b)	18,500	24,605
			Atreca, Inc. Class A (a) (b)	1,700	20,808
BEVERAGES — 0.2%			Audentes Therapeutics, Inc. (a)	7,600	213,484
Boston Beer Co., Inc. Class A (a) (b)	1,459	531,193	Avid Bioservices, Inc. (a)	8,900	47,170
Celsius Holdings, Inc. (a)	5,600	19,460	AvroBio, Inc. (a)	3,400	48,008
Coca-Cola Consolidated, Inc.	843	256,162	Axcella Health, Inc. (a)	300	1,698
Craft Brew Alliance, Inc. (a)	1,900	15,561	Beyondspring, Inc. (a)	1,700	30,770
Keurig Dr. Pepper, Inc. (b)	34,200	934,344	BioCryst Pharmaceuticals, Inc. (a) (b)	16,900	48,418
MGP Ingredients, Inc. (b)	2,100	104,328	Biohaven Pharmaceutical Holding Co., Ltd. (a)	6,400	267,008
National Beverage Corp. (b)	1,800	79,848	BioMarin Pharmaceutical, Inc. (a)	30,380	2,047,612
New Age Beverages Corp. (a) (b)	11,300	31,188	BioSpecifics Technologies Corp. (a)	926	49,560
Primo Water Corp. (a)	5,300	65,084	Bioxel Therapeutics, Inc. (a)	900	6,336
		<u>2,037,168</u>	Bluebird Bio, Inc. (a) (b)	9,221	846,672
			Blueprint Medicines Corp. (a)	8,342	612,887
BIOTECHNOLOGY — 4.6%			Bridgebio Pharma, Inc. (a)	3,700	79,439
Abeona Therapeutics, Inc. (a) (b)	4,900	11,074	Calithera Biosciences, Inc. (a)	7,800	24,102
ACADIA Pharmaceuticals, Inc. (a) (b)	17,609	633,748	Calyxt, Inc. (a) (b)	2,300	12,972
Acceleron Pharma, Inc. (a) (b)	7,800	308,178	CareDx, Inc. (a)	6,600	149,226
Achillion Pharmaceuticals, Inc. (a)	23,400	84,240	CASI Pharmaceuticals, Inc. (a) (b)	7,500	25,050
Acorda Therapeutics, Inc. (a) (b)	6,800	19,516	Castle Biosciences, Inc. (a)	600	10,854
Adamas Pharmaceuticals, Inc. (a) (b)	3,300	16,880	Catalyst Pharmaceuticals, Inc. (a) (b)	15,400	81,774
ADMA Biologics, Inc. (a)	9,900	44,055	Celcuity, Inc. (a)	1,000	16,980
Aduro Biotech, Inc. (a)	9,554	10,127	Cellular Biomedicine Group, Inc. (a) (b)	1,700	25,262
Adverum Biotechnologies, Inc. (a) (b)	8,700	47,415	CEL-SCI Corp. (a) (b)	4,100	36,654
Aeglea BioTherapeutics, Inc. (a)	5,000	38,450	Checkpoint Therapeutics, Inc. (a) (b)	3,600	8,964
Affimed NV (a) (b)	9,400	27,636	ChemoCentryx, Inc. (a)	6,400	43,392
Agenus, Inc. (a) (b)	16,600	42,828	Chimerix, Inc. (a)	7,397	17,383
AgeX Therapeutics, Inc. (a) (b)	6,310	12,368	Clovis Oncology, Inc. (a) (b)	7,380	29,003
Agios Pharmaceuticals, Inc. (a) (b)	8,704	282,010	Coherus Biosciences, Inc. (a) (b)	10,800	218,808
Aimmune Therapeutics, Inc. (a) (b)	7,900	165,426	Concert Pharmaceuticals, Inc. (a)	3,100	18,228
Akcea Therapeutics, Inc. (a)	2,000	30,780	Constellation Pharmaceuticals, Inc. (a) (b)	2,500	16,150
Akebia Therapeutics, Inc. (a) (b)	18,504	72,536	Corbus Pharmaceuticals Holdings, Inc. (a) (b)	9,500	46,265
Akero Therapeutics, Inc. (a) (b)	1,200	27,300	Cortexyme, Inc. (a) (b)	500	12,465
Albireo Pharma, Inc. (a)	1,900	38,000	Crinetics Pharmaceuticals, Inc. (a) (b)	1,800	27,072
Alder Biopharmaceuticals, Inc. (a)	12,052	227,301	Cue Biopharma, Inc. (a) (b)	2,900	24,447
Aldeyra Therapeutics, Inc. (a)	3,500	18,445			
Alector, Inc. (a) (b)	5,000	72,100			
Alkermes PLC (a)	26,762	522,127			
Allakos, Inc. (a) (b)	3,200	251,616			
Allogene Therapeutics, Inc. (a) (b)	6,200	168,981			

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cyclerion Therapeutics, Inc. (a)	5,140	\$ 62,297	Karyopharm Therapeutics, Inc.		
Cytokinetics, Inc. (a)	9,200	104,696	(a) (b)	9,000	\$ 86,580
CytomX Therapeutics, Inc. (a)	7,076	52,221	Kezar Life Sciences, Inc. (a)	2,000	6,560
Deciphera Pharmaceuticals, Inc. (a)	3,400	115,396	Kindred Biosciences, Inc. (a)	5,600	38,360
Denali Therapeutics, Inc. (a) (b)	7,600	116,432	Kiniksa Pharmaceuticals Ltd. Class A		
Dicerna Pharmaceuticals, Inc. (a)	8,600	123,496	(a) (b)	1,900	16,169
Dynavax Technologies Corp. (a) (b)	15,538	55,548	Kodiak Sciences, Inc. (a) (b)	5,100	73,338
Eagle Pharmaceuticals, Inc. (a) (b)	1,605	90,795	Krystal Biotech, Inc. (a) (b)	1,900	65,977
Editas Medicine, Inc. (a) (b)	8,600	195,564	Kura Oncology, Inc. (a)	6,200	94,054
Eidos Therapeutics, Inc. (a) (b)	1,700	61,149	La Jolla Pharmaceutical Co. (a) (b)	3,400	29,920
Eiger BioPharmaceuticals, Inc. (a)	3,700	37,925	Lexicon Pharmaceuticals, Inc. (a) (b)	6,521	19,628
Emergent BioSolutions, Inc. (a)	7,700	402,556	Ligand Pharmaceuticals, Inc. (a) (b)	3,079	306,484
Enanta Pharmaceuticals, Inc. (a)	2,800	168,224	Lineage Cell Therapeutics, Inc.		
Enochian Biosciences, Inc. (a) (b)	600	3,300	(a) (b)	17,200	16,856
Epizyme, Inc. (a) (b)	13,838	142,739	LogicBio Therapeutics, Inc. (a) (b)	1,100	11,891
Esperion Therapeutics, Inc. (a) (b)	4,100	150,306	MacroGenics, Inc. (a)	7,447	95,024
Evelo Biosciences, Inc. (a) (b)	1,800	10,980	Madrigal Pharmaceuticals, Inc.		
Exact Sciences Corp. (a) (b)	21,732	1,963,921	(a) (b)	1,300	112,086
Exelixis, Inc. (a)	50,985	901,670	Magenta Therapeutics, Inc. (a) (b)	3,700	37,962
Fate Therapeutics, Inc. (a)	8,200	127,346	MannKind Corp. (a) (b)	29,900	37,375
FibroGen, Inc. (a)	13,308	492,130	Marker Therapeutics, Inc. (a) (b)	4,200	21,462
Five Prime Therapeutics, Inc. (a)	4,947	19,170	Medicines Co. (a) (b)	12,659	632,950
Flexion Therapeutics, Inc. (a) (b)	5,300	72,636	MediciNova, Inc. (a) (b)	7,400	58,867
Forty Seven, Inc. (a)	3,700	23,754	MEI Pharma, Inc. (a)	10,600	17,808
G1 Therapeutics, Inc. (a) (b)	5,800	132,124	MeiraGTx Holdings PLC (a) (b)	2,400	38,280
Galectin Therapeutics, Inc. (a) (b)	5,000	18,350	Mersana Therapeutics, Inc. (a)	5,600	8,848
Genomic Health, Inc. (a)	4,600	311,972	Millendo Therapeutics, Inc. (a)	1,500	10,665
Geron Corp. (a) (b)	25,283	33,626	Minerva Neurosciences, Inc. (a)	4,580	35,495
Global Blood Therapeutics, Inc.			Mirati Therapeutics, Inc. (a) (b)	4,500	350,595
(a) (b)	9,938	482,192	Moderna, Inc. (a) (b)	35,000	557,200
GlycoMimetics, Inc. (a)	5,000	21,550	Molecular Templates, Inc. (a)	2,700	17,793
Gossamer Bio, Inc. (a) (b)	7,100	119,209	Momenta Pharmaceuticals, Inc. (a)	16,287	211,080
Gritstone Oncology, Inc. (a) (b)	5,500	47,492	Morphic Holding, Inc. (a) (b)	1,200	21,732
Halozyme Therapeutics, Inc. (a)	24,252	376,149	Mustang Bio, Inc. (a) (b)	4,400	14,344
Harpoon Therapeutics, Inc. (a) (b)	900	12,294	Myriad Genetics, Inc. (a)	11,951	342,157
Heron Therapeutics, Inc. (a) (b)	12,926	239,131	Natera, Inc. (a)	9,600	314,880
Homology Medicines, Inc. (a) (b)	3,800	68,780	Neon Therapeutics, Inc. (a) (b)	2,300	3,956
Hookipa Pharma, Inc. (a)	300	2,250	Neurocrine Biosciences, Inc. (a)	15,371	1,385,081
ImmunoGen, Inc. (a)	22,500	54,450	NextCure, Inc. (a)	500	15,425
Immunomedics, Inc. (a) (b)	29,072	385,495	Novavax, Inc. (a) (b)	2,974	14,929
Inovio Pharmaceuticals, Inc. (a) (b)	13,811	28,313	Oncocyte Corp. (a) (b)	3,300	6,930
Insmed, Inc. (a) (b)	15,133	266,946	OPKO Health, Inc. (a) (b)	58,980	123,268
Intellia Therapeutics, Inc. (a) (b)	6,200	82,770	Organogenesis Holdings, Inc. (a)	1,600	10,512
Intercept Pharmaceuticals, Inc.			Palatin Technologies, Inc. (a) (b)	30,800	27,991
(a) (b)	4,217	279,840	PDL BioPharma, Inc. (a)	22,755	49,151
Intrexon Corp. (a) (b)	11,241	64,299	Pfenex, Inc. (a)	4,500	37,980
Invitae Corp. (a) (b)	14,800	285,196	PhaseBio Pharmaceuticals, Inc. (a)	2,100	8,757
Ionis Pharmaceuticals, Inc. (a)	21,773	1,304,420	Pieris Pharmaceuticals, Inc. (a)	8,200	27,962
Iovance Biotherapeutics, Inc. (a) (b)	19,400	353,080	PolarityTE, Inc. (a) (b)	1,500	4,845
Ironwood Pharmaceuticals, Inc.			Portola Pharmaceuticals, Inc. (a) (b)	12,641	339,032
(a) (b)	26,700	229,219	Precision BioSciences, Inc. (a) (b)	1,400	11,746
Jounce Therapeutics, Inc. (a)	1,700	5,661	Prevail Therapeutics, Inc. (a)	1,800	22,104
Kadmon Holdings, Inc. (a) (b)	20,400	51,408	Principia Biopharma, Inc. (a) (b)	2,100	59,304
KalVista Pharmaceuticals, Inc.			Progenics Pharmaceuticals, Inc.		
(a) (b)	1,800	20,880	(a) (b)	13,300	67,231
Karuna Therapeutics, Inc. (a)	800	13,056	Protagonist Therapeutics, Inc. (a)	2,400	28,824

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Prothena Corp. PLC (a)	6,300	\$ 49,392	ZIOPHARM Oncology, Inc. (a) (b)	25,200	\$ 107,856
PTC Therapeutics, Inc. (a)	9,500	321,290			38,227,252
Puma Biotechnology, Inc. (a) (b)	4,507	48,518	BUILDING PRODUCTS — 1.0%		
Ra Pharmaceuticals, Inc. (a)	6,100	144,265	AAON, Inc. (b)	6,800	312,392
Radius Health, Inc. (a) (b)	7,415	190,936	Advanced Drainage Systems, Inc.	6,400	206,528
Recro Pharma, Inc. (a)	2,900	32,132	American Woodmark Corp. (a)	2,859	254,194
REGENXBIO, Inc. (a)	5,500	195,800	Apogee Enterprises, Inc.	4,309	168,008
Repligen Corp. (a)	8,800	674,872	Armstrong Flooring, Inc. (a)	3,077	19,662
Replimenu Group, Inc. (a)	1,900	26,410	Armstrong World Industries, Inc.	8,355	807,929
Retrophin, Inc. (a)	6,400	74,176	Builders FirstSource, Inc. (a)	19,300	397,098
Rhythm Pharmaceuticals, Inc. (a) (b)	4,300	92,837	Caesarstone, Ltd. (b)	3,327	55,262
Rigel Pharmaceuticals, Inc. (a) (b)	26,500	49,555	Continental Building Products, Inc. (a)	6,000	163,740
Rocket Pharmaceuticals, Inc. (a) (b)	4,700	54,755	Cornerstone Building Brands, Inc. (a)	8,728	52,804
Rubius Therapeutics, Inc. (a) (b)	5,200	40,820	CSW Industrials, Inc.	2,437	168,226
Sage Therapeutics, Inc. (a) (b)	8,574	1,202,846	Gibraltar Industries, Inc. (a)	5,300	243,482
Sangamo Therapeutics, Inc. (a) (b)	20,000	181,000	Griffon Corp.	5,800	121,626
Sarepta Therapeutics, Inc. (a) (b)	12,047	907,380	Insteel Industries, Inc.	2,900	59,537
Savara, Inc. (a)	4,500	11,925	JELD-WEN Holding, Inc. (a)	11,200	216,048
Scholar Rock Holding Corp. (a) (b)	2,300	20,585	Lennox International, Inc.	5,923	1,439,111
Seattle Genetics, Inc. (a)	19,537	1,668,460	Masonite International Corp. (a)	4,393	254,794
Seres Therapeutics, Inc. (a) (b)	6,046	24,244	Owens Corning.	18,276	1,155,043
Solid Biosciences, Inc. (a) (b)	4,000	41,360	Patrick Industries, Inc. (a)	3,600	154,368
Sorrento Therapeutics, Inc. (a) (b)	18,100	38,734	PGT Innovations, Inc. (a)	9,100	157,157
Spark Therapeutics, Inc. (a) (b)	5,677	550,555	Quanex Building Products Corp.	5,068	91,629
Spectrum Pharmaceuticals, Inc. (a)	18,462	153,142	Resideo Technologies, Inc. (a)	21,100	302,785
Spero Therapeutics, Inc. (a)	1,600	16,960	Simpson Manufacturing Co., Inc.	7,500	520,275
Stemline Therapeutics, Inc. (a) (b)	7,400	77,034	Trex Co., Inc. (a)	9,998	909,118
Stoke Therapeutics, Inc. (a) (b)	1,500	32,235	Universal Forest Products, Inc.	9,809	391,183
Sutro Biopharma, Inc. (a)	2,400	21,816			8,621,999
Syndax Pharmaceuticals, Inc. (a)	3,200	23,904	CAPITAL MARKETS — 1.9%		
Synlogic, Inc. (a) (b)	2,500	5,725	Ares Management Corp. Class A.	11,100	297,591
Synthorx, Inc. (a) (b)	1,200	19,524	Artisan Partners Asset Management, Inc. Class A	8,255	233,121
Syros Pharmaceuticals, Inc. (a) (b)	5,400	56,052	Assetmark Financial Holdings, Inc. (a)	2,300	59,915
TCR2 Therapeutics, Inc. (a) (b)	2,400	36,072	Associated Capital Group, Inc. Class A	300	10,677
TG Therapeutics, Inc. (a) (b)	12,300	69,064	B. Riley Financial, Inc.	3,334	78,749
Tocagen, Inc. (a) (b)	3,300	2,186	BGC Partners, Inc. Class A	48,300	265,650
Translate Bio, Inc. (a) (b)	4,700	46,577	Blucora, Inc. (a)	7,700	166,628
Turning Point Therapeutics, Inc. (a) (b)	1,000	37,600	BrightSphere Investment Group, Inc.	11,000	109,010
Twist Bioscience Corp. (a)	3,300	78,804	Cohen & Steers, Inc.	3,809	209,228
Tyme Technologies, Inc. (a) (b)	15,500	18,445	Cowen, Inc. Class A (a) (b)	5,050	77,720
Ultragenyx Pharmaceutical, Inc. (a) (b)	9,054	387,330	Diamond Hill Investment Group, Inc.	503	69,479
United Therapeutics Corp. (a)	7,197	573,961	Donnelley Financial Solutions, Inc. (a)	5,312	65,444
UNITY Biotechnology, Inc. (a) (b)	3,700	22,570	Eaton Vance Corp.	19,020	854,569
UroGen Pharma, Ltd. (a) (b)	2,900	69,107	Evercore, Inc. Class A	6,843	548,124
Vanda Pharmaceuticals, Inc. (a)	8,100	107,568	FactSet Research Systems, Inc.	6,373	1,548,448
VBI Vaccines, Inc. (a) (b)	13,100	6,173	Federated Investors, Inc. Class B.	16,100	521,801
Veracyte, Inc. (a) (b)	7,700	184,800	Focus Financial Partners, Inc. Class A (a)	5,400	128,520
Vericel Corp. (a) (b)	7,000	105,980	GAIN Capital Holdings, Inc. (b)	4,000	21,120
Viking Therapeutics, Inc. (a) (b)	10,400	71,552			
Voyager Therapeutics, Inc. (a)	3,800	65,398			
X4 Pharmaceuticals, Inc. (a)	1,948	24,759			
XBiotech, Inc. (a) (b)	2,600	27,196			
Xencor, Inc. (a) (b)	7,685	259,215			
Y-mAbs Therapeutics, Inc. (a)	3,900	101,634			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
GAMCO Investors, Inc. Class A	851	\$ 16,637	Huntsman Corp.	36,826	\$ 856,573
Greenhill & Co., Inc.	2,817	36,959	Ingevity Corp. (a)	7,038	597,104
Hamilton Lane, Inc. Class A	3,700	210,752	Innophos Holdings, Inc.	3,200	103,872
Houlihan Lokey, Inc.	6,800	306,680	Innospec, Inc.	4,017	358,075
Interactive Brokers Group, Inc. Class A	12,506	672,573	Intrepid Potash, Inc. (a)	14,000	45,780
INTL. FCStone, Inc. (a)	2,500	102,650	Koppers Holdings, Inc. (a)	3,200	93,472
Janus Henderson Group PLC	27,200	610,912	Kraton Corp. (a)	5,200	167,908
Ladenburg Thalmann Financial Services, Inc.	21,400	50,718	Kronos Worldwide, Inc.	3,300	40,821
Lazard, Ltd. Class A	17,902	626,570	Livent Corp. (a) (b)	23,500	157,215
Legg Mason, Inc.	14,700	561,393	LSB Industries, Inc. (a)	3,600	18,648
LPL Financial Holdings, Inc.	13,929	1,140,785	Marrone Bio Innovations, Inc. (a)	6,700	9,447
Moelis & Co. Class A	7,900	259,515	Minerals Technologies, Inc.	5,843	310,205
Morningstar, Inc.	3,292	481,093	NewMarket Corp.	1,149	542,431
Oppenheimer Holdings, Inc. Class A	1,400	42,084	Olin Corp.	28,300	529,776
Piper Jaffray Cos.	2,300	173,604	OMNOVA Solutions, Inc. (a)	7,000	70,490
PJT Partners, Inc. Class A	3,669	149,328	Orion Engineered Carbons SA	10,000	167,100
Pzena Investment Management, Inc. Class A	2,600	23,192	PolyOne Corp.	12,833	418,998
Safeguard Scientifics, Inc. (a)	3,000	34,020	PQ Group Holdings, Inc. (a)	5,800	92,452
Sculptor Capital Management, Inc. (b)	2,600	50,648	Quaker Chemical Corp.	2,192	346,643
SEI Investments Co.	21,987	1,302,840	Rayonier Advanced Materials, Inc.	7,700	33,341
Siebert Financial Corp. (a)	900	8,280	RPM International, Inc.	21,685	1,492,145
Silvercrest Asset Management Group, Inc. Class A	1,100	13,530	Scotts Miracle-Gro Co.	6,733	685,554
Stifel Financial Corp.	11,454	657,231	Sensient Technologies Corp.	7,019	481,854
TD Ameritrade Holding Corp.	46,384	2,166,133	Stepan Co.	3,382	328,257
Value Line, Inc.	100	2,275	Trecora Resources (a)	3,100	27,962
Virtu Financial, Inc. Class A (b)	8,900	145,604	Tredegar Corp.	4,107	80,169
Virtus Investment Partners, Inc.	1,046	115,656	Trinseo SA	6,574	282,353
Waddell & Reed Financial, Inc. Class A (b)	11,839	203,394	Tronox Holdings PLC Class A (a)	15,269	126,733
Westwood Holdings Group, Inc.	1,205	33,342	Valhi, Inc.	3,700	7,030
WisdomTree Investments, Inc.	20,900	109,202	Valvoline, Inc.	32,241	710,269
			Westlake Chemical Corp.	5,896	386,306
			WR Grace & Co.	9,776	652,646
					<u>15,111,018</u>
CHEMICALS — 1.8%			COMMERCIAL SERVICES & SUPPLIES —		
Advanced Emissions Solutions, Inc. (b)	2,800	41,552	1.5%		
AdvanSix, Inc. (a)	4,800	123,456	ABM Industries, Inc.	11,300	410,416
American Vanguard Corp.	4,452	69,896	ACCO Brands Corp.	16,316	161,039
Amyris, Inc. (a) (b)	5,200	24,752	ADT, Inc. (b)	18,000	112,860
Ashland Global Holdings, Inc.	10,331	796,004	Advanced Disposal Services, Inc. (a)	12,300	400,611
Axalta Coating Systems, Ltd. (a)	34,602	1,043,250	Brady Corp. Class A	8,100	429,705
Balchem Corp.	5,358	531,460	BrightView Holdings, Inc. (a) (b)	5,000	85,750
Cabot Corp.	9,798	444,045	Brink's Co.	8,314	689,646
Chase Corp.	1,233	134,878	Casella Waste Systems, Inc. Class A (a)	7,600	326,344
Chemours Co.	27,943	417,468	CECO Environmental Corp. (a)	4,456	31,125
Element Solutions, Inc. (a)	38,500	391,930	Charah Solutions, Inc. (a) (b)	900	1,908
Ferro Corp. (a)	13,109	155,473	Cimpress NV (a) (b)	3,662	482,798
Flotek Industries, Inc. (a)	8,300	18,260	Clean Harbors, Inc. (a)	8,824	681,213
FutureFuel Corp.	3,800	45,372	CompX International, Inc.	200	2,866
GCP Applied Technologies, Inc. (a)	9,497	182,817	Covanta Holding Corp.	19,500	337,155
Hawkins, Inc.	1,500	63,750	Deluxe Corp.	7,376	362,604
HB Fuller Co.	8,699	405,026	Ennis, Inc.	3,900	78,819
			Healthcare Services Group, Inc. (b)	12,765	310,062
			Heritage-Crystal Clean, Inc. (a)	2,400	63,600
			Herman Miller, Inc.	10,000	460,900
			HNI Corp.	6,989	248,110

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
IAA, Inc. (a)	22,587	\$ 942,556	Viavi Solutions, Inc. (a)	39,200	\$ 548,996
Interface, Inc.	9,500	137,180			6,346,304
KAR Auction Services, Inc. (b)	22,092	542,359	CONSTRUCTION & ENGINEERING — 0.7%		
Kimball International, Inc. Class B	5,700	110,010	AECOM (a)	26,604	999,246
Knoll, Inc.	8,090	205,082	Aegion Corp. (a)	5,000	106,900
LSC Communications, Inc.	4,912	6,779	Ameresco, Inc. Class A (a)	4,000	64,280
Matthews International Corp.			Arcosa, Inc.	8,389	286,988
Class A	4,931	174,508	Argan, Inc.	2,244	88,167
McGrath RentCorp	4,100	285,319	Comfort Systems USA, Inc.	5,943	262,859
Mobile Mini, Inc.	7,800	287,508	Concrete Pumping Holdings, Inc.		
MSA Safety, Inc.	6,021	656,951	(a) (b)	1,700	6,749
NL Industries, Inc. (a)	1,000	3,760	Construction Partners, Inc. Class A		
NRC Group Holdings Corp. (a)	1,600	19,904	(a)	1,900	29,602
PICO Holdings, Inc. (a)	2,700	27,243	Dycom Industries, Inc. (a)	5,052	257,905
Pitney Bowes, Inc. (b)	29,764	136,021	EMCOR Group, Inc.	9,453	814,092
Quad/Graphics, Inc. (b)	4,600	48,346	Fluor Corp.	23,300	445,729
RR Donnelley & Sons Co. (b)	10,333	38,955	Granite Construction, Inc.	8,079	259,578
SP Plus Corp. (a)	3,600	133,200	Great Lakes Dredge & Dock Corp.		
Steelcase, Inc. Class A	14,400	264,960	(a)	9,700	101,365
Stericycle, Inc. (a) (b)	15,300	779,229	IES Holdings, Inc. (a)	1,300	26,767
Team, Inc. (a) (b)	4,700	84,835	MasTec, Inc. (a) (b)	10,176	660,728
Tetra Tech, Inc.	9,286	805,653	MYR Group, Inc. (a)	2,600	81,354
UniFirst Corp.	2,508	489,361	Northwest Pipe Co. (a)	1,400	39,410
US Ecology, Inc.	3,696	236,322	NV5 Global, Inc. (a)	1,700	116,059
Viad Corp.	3,454	231,936	Primoris Services Corp.	7,386	144,839
VSE Corp.	1,280	43,635	Sterling Construction Co., Inc. (a)	3,900	51,285
		<u>12,369,143</u>	Tutor Perini Corp. (a) (b)	7,000	100,310
COMMUNICATIONS EQUIPMENT — 0.8%			Valmont Industries, Inc.	3,616	500,599
Acacia Communications, Inc. (a)	6,300	412,020	Willscot Corp. (a)	9,200	143,336
ADTRAN, Inc.	7,700	87,356			<u>5,588,147</u>
Applied Optoelectronics, Inc. (a) (b)	2,700	30,294	CONSTRUCTION MATERIALS — 0.2%		
CalAmp Corp. (a)	5,000	57,600	Eagle Materials, Inc.	7,564	680,836
Calix, Inc. (a)	6,600	42,174	Forterra, Inc. (a)	2,300	16,629
Casa Systems, Inc. (a)	5,000	39,275	Summit Materials, Inc. Class A		
Ciena Corp. (a)	26,391	1,035,319	(a) (b)	19,012	422,066
Clearfield, Inc. (a)	1,800	21,330	United States Lime & Minerals, Inc.	321	24,557
CommScope Holding Co., Inc. (a)	32,534	382,600	US Concrete, Inc. (a) (b)	2,540	140,411
Comtech Telecommunications Corp.	3,700	120,250			<u>1,284,499</u>
DASAN Zhong Solutions, Inc. (a)	700	6,412	CONSUMER FINANCE — 0.8%		
Digi International, Inc. (a)	5,070	69,053	Ally Financial, Inc.	65,975	2,187,731
EchoStar Corp. Class A (a)	8,238	326,390	Credit Acceptance Corp. (a) (b)	1,823	840,968
Extreme Networks, Inc. (a)	18,600	135,315	Curo Group Holdings Corp. (a) (b)	3,500	46,480
Harmonic, Inc. (a)	13,400	88,172	Elevate Credit, Inc. (a)	3,300	13,893
Infinera Corp. (a) (b)	29,000	158,050	Encore Capital Group, Inc. (a) (b)	5,492	183,021
Inseego Corp. (a) (b)	6,900	33,120	Enova International, Inc. (a)	5,200	107,900
InterDigital, Inc.	5,438	285,332	EZCORP, Inc. Class A (a) (b)	8,000	51,640
KVH Industries, Inc. (a)	2,366	25,198	FirstCash, Inc.	7,178	658,007
Lumentum Holdings, Inc. (a) (b)	12,982	695,316	Green Dot Corp. Class A (a)	7,900	199,475
NETGEAR, Inc. (a)	5,000	161,100	LendingClub Corp. (a)	10,906	142,651
NetScout Systems, Inc. (a)	12,007	276,881	Medallion Financial Corp. (a)	3,200	20,480
Plantronics, Inc.	5,548	207,051	Navient Corp.	35,000	448,000
Ribbon Communications, Inc. (a)	9,500	55,480	Nelnet, Inc. Class A	2,914	185,330
TESSCO Technologies, Inc.	1,000	14,370	OneMain Holdings, Inc.	10,862	398,418
Ubiquiti, Inc. (b)	2,604	307,949	PRA Group, Inc. (a) (b)	7,414	250,519
ViaSat, Inc. (a)	9,611	723,901			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Regional Management Corp. (a)	1,400	\$ 39,424	DIVERSIFIED FINANCIAL SERVICES — 0.5%		
Santander Consumer USA Holdings, Inc.	17,816	454,486	AXA Equitable Holdings, Inc.	50,100	\$ 1,110,216
SLM Corp.	72,100	636,283	Banco Latinoamericano de Comercio Exterior SA Class E	4,800	95,712
World Acceptance Corp. (a)	1,071	136,563	Cannae Holdings, Inc. (a)	11,200	307,664
		<u>7,001,269</u>	FGL Holdings	24,100	192,318
CONTAINERS & PACKAGING — 0.8%			GWG Holdings, Inc. (a) (b)	300	2,994
AptarGroup, Inc.	10,856	1,285,893	Jefferies Financial Group, Inc.	45,200	831,680
Ardagh Group SA	2,800	43,904	Marlin Business Services Corp.	1,400	35,266
Berry Global Group, Inc. (a)	22,463	882,122	On Deck Capital, Inc. (a)	10,400	34,944
Crown Holdings, Inc. (a)	22,165	1,464,220	Voya Financial, Inc.	23,941	1,303,348
Graphic Packaging Holding Co.	50,267	741,438			<u>3,914,142</u>
Greif, Inc. Class A	4,600	174,294	DIVERSIFIED TELECOMMUNICATION SERVICES — 0.5%		
Greif, Inc. Class B	1,000	45,560	Anterix, Inc. (a)	1,800	65,160
Myers Industries, Inc.	5,900	104,135	ATN International, Inc.	1,799	105,008
Owens-Illinois, Inc.	25,728	264,227	Bandwidth, Inc. Class A (a) (b)	2,600	169,286
Silgan Holdings, Inc.	13,268	398,504	Cincinnati Bell, Inc. (a) (b)	8,251	41,832
Sonoco Products Co.	16,895	983,458	Cogent Communications Holdings, Inc.	7,096	390,990
UFP Technologies, Inc. (a)	1,000	38,600	Consolidated Communications Holdings, Inc. (b)	10,849	51,641
		<u>6,426,355</u>	Frontier Communications Corp. (a) (b)	16,457	14,268
DISTRIBUTORS — 0.2%			GCI Liberty, Inc. Class A (a)	16,696	1,036,321
Core-Mark Holding Co., Inc.	7,352	236,109	IDT Corp. Class B (a)	2,600	27,378
Funko, Inc. Class A (a) (b)	2,700	55,553	Intelsat SA (a)	11,047	251,872
Greenlane Holdings, Inc. Class A (a) (b)	1,000	3,390	Iridium Communications, Inc. (a)	16,419	349,396
Pool Corp.	6,535	1,318,110	Ooma, Inc. (a) (b)	2,800	29,120
Weyco Group, Inc.	943	21,321	ORBCOMM, Inc. (a)	11,600	55,216
		<u>1,634,483</u>	Pareteum Corp. (a) (b)	16,700	21,543
DIVERSIFIED CONSUMER SERVICES — 1.1%			Vonage Holdings Corp. (a)	37,400	422,620
Adtalem Global Education, Inc. (a)	9,600	365,664	Zayo Group Holdings, Inc. (a)	38,424	1,302,574
American Public Education, Inc. (a)	2,800	62,552			<u>4,334,225</u>
Bright Horizons Family Solutions, Inc. (a)	9,794	1,493,585	ELECTRIC UTILITIES — 1.0%		
Career Education Corp. (a)	12,000	190,680	ALLETE, Inc.	8,822	771,131
Carriage Services, Inc.	2,600	53,144	Avangrid, Inc.	9,700	506,825
Chegg, Inc. (a) (b)	19,800	593,010	El Paso Electric Co.	6,963	467,078
Collectors Universe, Inc.	1,200	34,176	Genie Energy, Ltd. Class B (b)	2,200	16,412
frontdoor, Inc. (a)	14,506	704,556	Hawaiian Electric Industries, Inc.	18,483	843,010
Graham Holdings Co. Class B	700	464,415	IDACORP, Inc.	8,599	968,849
Grand Canyon Education, Inc. (a)	8,069	792,376	MGE Energy, Inc.	5,862	468,198
Houghton Mifflin Harcourt Co. (a)	15,900	84,747	OGE Energy Corp.	33,943	1,540,333
K12, Inc. (a)	6,800	179,520	Otter Tail Corp.	6,576	353,460
Laureate Education, Inc. Class A (a)	17,800	295,035	PG&E Corp. (a)	90,522	905,220
OneSpaWorld Holdings, Ltd. (a) (b)	7,100	110,263	PNM Resources, Inc.	13,551	705,736
Regis Corp. (a)	4,707	95,176	Portland General Electric Co.	15,221	858,008
Select Interior Concepts, Inc. Class A (a)	3,300	42,801	Spark Energy, Inc. Class A (b)	1,900	20,045
Service Corp. International	30,200	1,443,862			<u>8,424,305</u>
ServiceMaster Global Holdings, Inc. (a)	23,212	1,297,551	ELECTRICAL EQUIPMENT — 0.9%		
Sotheby's (a) (b)	5,409	308,205	Acuity Brands, Inc.	6,632	893,927
Strategic Education, Inc.	3,524	478,841	Allied Motion Technologies, Inc.	1,062	37,499
WW International, Inc. (a)	7,800	294,996	American Superconductor Corp. (a)	3,300	25,872
		<u>9,385,155</u>	Atkore International Group, Inc. (a)	7,700	233,695
			AZZ, Inc.	4,540	197,762

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STATE STREET SMALL/MID CAP 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>
Bloom Energy Corp. Class A (a) (b)	8,600	\$ 27,950	nLight, Inc. (a) (b)	5,100	\$ 79,866
Encore Wire Corp.	3,554	200,019	Novanta, Inc. (a)	5,700	465,804
Energous Corp. (a) (b)	3,500	11,603	OSI Systems, Inc. (a)	2,897	294,219
EnerSys	7,141	470,878	PAR Technology Corp. (a) (b)	1,700	40,409
Generac Holdings, Inc. (a)	10,249	802,907	PC Connection, Inc.	1,700	66,130
GrafTech International, Ltd. (b)	10,500	134,400	Plexus Corp. (a)	5,100	318,801
Hubbell, Inc.	9,281	1,219,523	Rogers Corp. (a)	3,121	426,672
nVent Electric PLC	26,200	577,448	Sanmina Corp. (a)	11,210	359,953
Plug Power, Inc. (a) (b)	36,600	96,258	ScanSource, Inc. (a)	4,309	131,640
Powell Industries, Inc.	1,300	50,895	SYNNEX Corp.	6,968	786,687
Preformed Line Products Co.	500	27,295	Tech Data Corp. (a)	6,082	633,988
Regal Beloit Corp.	7,094	516,798	Trimble, Inc. (a)	42,736	1,658,584
Sensata Technologies Holding PLC			TTM Technologies, Inc. (a)	16,400	199,998
(a)	27,028	1,353,022	Vishay Intertechnology, Inc.	22,545	381,687
Sunrun, Inc. (a) (b)	19,000	317,395	Vishay Precision Group, Inc. (a)	1,600	52,384
Thermon Group Holdings, Inc. (a)	5,100	117,198	Wrap Technologies, Inc. (a) (b)	1,200	4,896
TPI Composites, Inc. (a) (b)	4,500	84,375	Zebra Technologies Corp. Class A (a)	9,038	1,865,172
Vicor Corp. (a)	2,770	81,770			<u>19,593,162</u>
Vivint Solar, Inc. (a) (b)	7,000	45,780			
		<u>7,524,269</u>			
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 2.4%			ENERGY EQUIPMENT & SERVICES — 0.5%		
Airgain, Inc. (a)	1,400	16,450	Apergy Corp. (a)	13,200	357,060
Akoustis Technologies, Inc. (a) (b)	3,900	30,225	Archrock, Inc.	22,500	224,325
Anixter International, Inc. (a)	5,086	351,544	C&J Energy Services, Inc. (a)	11,183	119,994
Arlo Technologies, Inc. (a)	11,617	39,614	Cactus, Inc. Class A (a)	8,100	234,414
Arrow Electronics, Inc. (a)	14,110	1,052,324	Covia Holdings Corp. (a) (b)	4,880	9,858
Avnet, Inc.	17,397	773,906	Diamond Offshore Drilling, Inc.		
AVX Corp.	8,400	127,680	(a) (b)	10,000	55,600
Badger Meter, Inc.	4,776	256,471	DMC Global, Inc. (b)	2,300	101,154
Bel Fuse, Inc. Class B	1,400	21,042	Dril-Quip, Inc. (a)	5,975	299,825
Belden, Inc.	6,663	355,404	Era Group, Inc. (a)	3,000	31,680
Benchmark Electronics, Inc.	6,080	176,685	Exterran Corp. (a)	5,100	66,606
Coda Octopus Group, Inc. (a) (b)	700	5,747	Forum Energy Technologies, Inc. (a)	11,939	18,505
Cognex Corp.	27,901	1,370,776	Frank's International NV (a)	19,700	93,575
Coherent, Inc. (a)	4,008	616,110	FTS International, Inc. (a)	4,700	10,528
CTS Corp.	5,200	168,272	Geospace Technologies Corp. (a)	2,100	32,277
Daktronics, Inc.	5,245	38,734	Helix Energy Solutions Group, Inc.		
Dolby Laboratories, Inc. Class A	10,779	696,755	(a)	24,809	199,961
ePlus, Inc. (a)	2,160	164,354	Independence Contract Drilling, Inc.		
Fabrinet (a)	6,200	324,260	(a)	6,400	7,680
FARO Technologies, Inc. (a)	3,100	149,885	Keane Group, Inc. (a)	7,800	47,268
Fitbit, Inc. Class A (a) (b)	37,109	141,385	KLX Energy Services Holdings, Inc.		
II-VI, Inc. (a) (b)	18,997	668,885	(a)	3,197	27,638
Insight Enterprises, Inc. (a)	5,852	325,898	Liberty Oilfield Services, Inc.		
Iteris, Inc. (a)	6,600	37,917	Class A (b)	9,500	102,885
Itron, Inc. (a)	5,799	428,894	Mammoth Energy Services, Inc. (b)	1,800	4,464
Jabil, Inc.	25,367	907,378	Matrix Service Co. (a)	4,200	71,988
KEMET Corp.	9,400	170,892	McDermott International, Inc. (a) (b)	31,832	64,301
Kimball Electronics, Inc. (a)	3,744	54,326	Nabors Industries, Ltd.	54,899	102,661
Knowles Corp. (a)	13,568	275,973	National Energy Services Reunited		
Littelfuse, Inc.	4,031	714,737	Corp. (a)	3,700	24,716
Method Electronics, Inc.	6,349	213,580	Natural Gas Services Group, Inc. (a)	1,900	24,339
MTS Systems Corp.	3,143	173,651	NCS Multistage Holdings, Inc.		
Napco Security Technologies, Inc. (a)	1,800	45,936	(a) (b)	1,200	2,400
National Instruments Corp.	22,162	930,582	Newpark Resources, Inc. (a)	14,700	112,014
			Nine Energy Service, Inc. (a) (b)	2,400	14,808
			Noble Corp. PLC (a)	38,700	49,149
			Oceaneering International, Inc. (a)	17,081	231,448

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oil States International, Inc. (a)	9,567	\$ 127,241	EQUITY REAL ESTATE INVESTMENT		
Pacific Drilling SA (a)	4,700	18,377	TRUSTS (REITS) — 9.0%		
Parker Drilling Co. (a) (b)	1,500	28,380	Acadia Realty Trust REIT	13,847	\$ 395,747
Patterson-UTI Energy, Inc.	34,100	291,555	Agree Realty Corp. REIT	7,056	516,146
ProPetro Holding Corp. (a)	12,600	114,534	Alexander & Baldwin, Inc.	11,338	277,894
RigNet, Inc. (a)	2,100	16,275	Alexander's, Inc. REIT	425	148,074
RPC, Inc. (b)	8,732	48,986	American Assets Trust, Inc. REIT	8,042	375,883
SEACOR Holdings, Inc. (a)	2,768	130,290	American Campus Communities, Inc. REIT	23,310	1,120,745
SEACOR Marine Holdings, Inc. (a)	3,073	38,628	American Finance Trust, Inc. REIT (b)	18,700	261,052
Seadrill, Ltd. (a) (b)	9,100	19,110	American Homes 4 Rent Class A REIT	43,797	1,133,904
Select Energy Services, Inc. Class A (a)	9,300	80,538	Americold Realty Trust REIT (b)	32,600	1,208,482
Smart Sand, Inc. (a) (b)	2,600	7,358	Apple Hospitality REIT, Inc.	35,100	581,958
Solaris Oilfield Infrastructure, Inc. Class A (b)	5,400	72,468	Armada Hoffer Properties, Inc. REIT	9,300	168,237
TETRA Technologies, Inc. (a)	18,118	36,417	Ashford Hospitality Trust, Inc. REIT	13,851	45,847
Tidewater, Inc. (a)	9,950	89,904	Bluerock Residential Growth REIT, Inc.	3,700	43,549
Transocean, Ltd. (a) (b)	96,189	429,965	Braemar Hotels & Resorts, Inc. REIT.	4,323	40,593
US Silica Holdings, Inc. (b)	12,388	118,429	Brandywine Realty Trust REIT	29,000	439,350
US Well Service, Inc. (a)	3,100	6,789	Brixmor Property Group, Inc. REIT	50,548	1,025,619
		<u>4,418,365</u>	Brookfield Property REIT, Inc. Class A (b)	12,200	248,758
ENTERTAINMENT — 1.1%			BRT Apartments Corp. REIT	1,500	21,870
AMC Entertainment Holdings, Inc. Class A (b)	7,884	84,359	Camden Property Trust REIT	15,852	1,759,731
Cinemark Holdings, Inc. (b)	18,316	707,730	CareTrust REIT, Inc.	16,400	385,482
Eros International PLC (a) (b)	14,747	28,167	CatchMark Timber Trust, Inc. Class A REIT	7,800	83,226
Gaia, Inc. (a) (b)	1,300	8,496	CBL & Associates Properties, Inc. REIT (b)	24,700	31,863
Glu Mobile, Inc. (a)	17,800	88,822	Cedar Realty Trust, Inc. REIT	12,953	38,859
IMAX Corp. (a)	8,500	186,575	Chatham Lodging Trust REIT	7,583	137,631
Liberty Media Corp.-Liberty Braves Class A (a)	1,494	41,578	CIM Commercial Trust Corp. REIT	200	3,100
Liberty Media Corp.-Liberty Braves Class C (a)	6,310	175,102	City Office REIT, Inc.	5,900	84,901
Liberty Media Corp.-Liberty Formula One Class A (a) (b)	4,036	159,785	Clipper Realty, Inc. REIT	2,300	23,437
Liberty Media Corp.-Liberty Formula One Class C (a)	33,586	1,396,842	Colony Capital, Inc. REIT	79,418	478,096
Lions Gate Entertainment Corp. Class A	8,024	74,222	Columbia Property Trust, Inc. REIT	19,372	409,718
Lions Gate Entertainment Corp. Class B	19,779	172,868	Community Healthcare Trust, Inc. REIT	3,100	138,105
Live Nation Entertainment, Inc. (a)	21,959	1,456,760	CoreCivic, Inc. REIT	20,225	349,488
LiveXLive Media, Inc. (a) (b)	3,800	7,619	CorEnergy Infrastructure Trust, Inc. REIT (b)	2,060	97,273
Madison Square Garden Co. Class A (a)	3,142	827,980	CorePoint Lodging, Inc. REIT	6,288	63,572
Marcus Corp.	3,700	136,937	CoreSite Realty Corp. REIT.	6,288	766,193
Reading International, Inc. Class A (a)	2,500	29,900	Corporate Office Properties Trust REIT	18,700	556,886
Rosetta Stone, Inc. (a)	3,200	55,680	Cousins Properties, Inc. REIT	24,874	935,014
Spotify Technology SA (a)	20,000	2,280,000	CubeSmart REIT.	32,225	1,124,653
World Wrestling Entertainment, Inc. Class A (b)	7,327	521,316	CyrusOne, Inc. REIT	19,015	1,504,087
Zynga, Inc. Class A (a)	144,832	842,922	DiamondRock Hospitality Co. REIT	34,300	351,575
		<u>9,283,660</u>	Douglas Emmett, Inc. REIT	28,237	1,209,391
			Easterly Government Properties, Inc. REIT	13,400	285,420
			EastGroup Properties, Inc. REIT	6,262	782,875

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Empire State Realty Trust, Inc. Class A REIT	24,624	\$ 351,384	New Senior Investment Group, Inc. REIT	13,200	\$ 88,176
EPR Properties REIT	13,149	1,010,632	NexPoint Residential Trust, Inc. REIT	3,100	144,956
Equity Commonwealth REIT	20,581	704,899	Office Properties Income Trust REIT	8,227	252,075
Equity LifeStyle Properties, Inc. REIT	14,734	1,968,462	Omega Healthcare Investors, Inc. REIT	36,292	1,516,643
Farmland Partners, Inc. REIT (b)	4,800	32,064	One Liberty Properties, Inc. REIT	2,400	66,072
First Industrial Realty Trust, Inc. REIT	21,415	847,177	Outfront Media, Inc. REIT	24,467	679,693
Four Corners Property Trust, Inc. REIT	11,709	331,131	Paramount Group, Inc. REIT	33,500	447,225
Franklin Street Properties Corp. REIT	16,561	140,106	Park Hotels & Resorts, Inc. REIT	40,634	1,014,631
Front Yard Residential Corp. REIT	7,827	90,480	Pebblebrook Hotel Trust REIT (b)	21,657	602,498
Gaming and Leisure Properties, Inc. REIT	34,394	1,315,227	Pennsylvania Real Estate Investment Trust (b)	10,892	62,302
GEO Group, Inc. REIT	20,200	350,268	Physicians Realty Trust REIT	30,917	548,777
Getty Realty Corp. REIT	5,505	176,490	Piedmont Office Realty Trust, Inc. Class A REIT	20,705	432,320
Gladstone Commercial Corp. REIT	4,800	112,800	PotlatchDeltic Corp. REIT (b)	11,128	457,194
Gladstone Land Corp. REIT	3,000	35,685	Preferred Apartment Communities, Inc. Class A REIT	7,400	106,930
Global Medical REIT, Inc.	4,800	54,720	PS Business Parks, Inc. REIT	3,337	607,167
Global Net Lease, Inc. REIT	14,141	275,750	QTS Realty Trust, Inc. Class A REIT	9,048	465,158
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	10,497	305,988	Rayonier, Inc. REIT	21,609	609,374
Healthcare Realty Trust, Inc. REIT	21,782	729,697	Retail Opportunity Investments Corp. REIT	19,100	348,193
Healthcare Trust of America, Inc. Class A REIT	34,770	1,021,543	Retail Properties of America, Inc. Class A REIT	35,403	436,165
Hersha Hospitality Trust REIT	5,600	83,328	Retail Value, Inc. REIT	2,350	87,044
Highwoods Properties, Inc. REIT	17,470	785,102	Rexford Industrial Realty, Inc. REIT	18,588	818,244
Hudson Pacific Properties, Inc. REIT	25,937	867,852	RLJ Lodging Trust REIT	28,468	483,671
Independence Realty Trust, Inc. REIT	15,773	225,712	RPT Realty REIT	12,900	174,795
Industrial Logistics Properties Trust REIT	11,228	238,595	Ryman Hospitality Properties, Inc. REIT	7,827	640,327
Innovative Industrial Properties, Inc. REIT (b)	1,900	175,503	Sabra Health Care REIT, Inc.	32,140	737,934
Investors Real Estate Trust REIT	1,880	140,380	Safehold, Inc. REIT	2,000	61,000
Invitation Homes, Inc. REIT	80,963	2,397,314	Saul Centers, Inc. REIT	2,012	109,674
iStar, Inc. REIT (b)	10,200	133,110	Senior Housing Properties Trust REIT	39,177	362,583
JBG SMITH Properties REIT	20,843	817,254	Seritage Growth Properties Class A REIT (b)	5,638	239,559
Jernigan Capital, Inc. REIT (b)	3,700	71,225	Service Properties Trust REIT	27,874	718,870
Kilroy Realty Corp. REIT	16,840	1,311,668	SITE Centers Corp. REIT	24,201	365,677
Kite Realty Group Trust REIT	13,683	220,980	Spirit Realty Capital, Inc. REIT	15,075	721,490
Lamar Advertising Co. Class A REIT	14,474	1,185,855	STAG Industrial, Inc. REIT (b)	21,250	626,450
Lexington Realty Trust REIT	38,800	397,700	STORE Capital Corp. REIT	35,893	1,342,757
Liberty Property Trust REIT	26,464	1,358,397	Summit Hotel Properties, Inc. REIT (b)	17,100	198,360
Life Storage, Inc. REIT	7,765	818,509	Sun Communities, Inc. REIT	14,993	2,225,711
LTC Properties, Inc. REIT	6,554	335,696	Sunstone Hotel Investors, Inc. REIT	37,619	516,885
Mack-Cali Realty Corp. REIT	15,400	333,564	Tanger Factory Outlet Centers, Inc. REIT (b)	15,087	233,547
Medical Properties Trust, Inc. REIT	75,277	1,472,418	Taubman Centers, Inc. REIT	9,895	404,013
Monmouth Real Estate Investment Corp. REIT	15,279	220,170	Terreno Realty Corp. REIT	10,871	555,399
National Health Investors, Inc. REIT	7,100	584,969	UMH Properties, Inc. REIT	6,200	87,296
National Retail Properties, Inc. REIT	27,562	1,554,497	Uniti Group, Inc. REIT (b)	29,970	232,717
National Storage Affiliates Trust REIT	9,800	327,026	Universal Health Realty Income Trust REIT	2,300	236,440

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Urban Edge Properties REIT	19,700	\$ 389,863	Landec Corp. (a)	4,000	\$ 43,480
Urstadt Biddle Properties, Inc. Class A REIT	4,942	117,125	Limoneira Co.	2,300	42,228
VEREIT, Inc.	179,471	1,755,226	Pilgrim's Pride Corp. (a)	8,900	285,201
VICI Properties, Inc. REIT (b)	78,503	1,778,093	Post Holdings, Inc. (a)	11,035	1,167,944
Washington Prime Group, Inc. REIT (b)	30,900	127,926	Sanderson Farms, Inc. (b)	3,321	502,567
Washington Real Estate Investment Trust	13,602	372,151	Seaboard Corp.	43	188,125
Weingarten Realty Investors REIT	20,748	604,389	Seneca Foods Corp. Class A (a)	1,049	32,708
Whitestone REIT (b)	5,800	79,808	Simply Good Foods Co. (a)	12,000	347,880
WP Carey, Inc. REIT	28,702	2,568,829	Tootsie Roll Industries, Inc. (b)	2,569	95,413
Xenia Hotels & Resorts, Inc. REIT	18,800	397,056	TreeHouse Foods, Inc. (a)	9,581	531,266
		<u>74,822,069</u>			<u>10,002,679</u>
FOOD & STAPLES RETAILING — 0.6%			GAS UTILITIES — 0.8%		
Andersons, Inc.	4,985	111,814	Chesapeake Utilities Corp.	2,638	251,454
BJ's Wholesale Club Holdings, Inc. (a)	18,900	488,943	National Fuel Gas Co.	13,970	655,472
Casey's General Stores, Inc.	6,148	990,812	New Jersey Resources Corp.	15,144	684,812
Chefs' Warehouse, Inc. (a)	4,000	161,280	Northwest Natural Holding Co.	5,160	368,114
Grocery Outlet Holding Corp. (a)	3,100	107,508	ONE Gas, Inc.	8,887	854,130
HF Foods Group, Inc. (a)	1,200	20,460	RGC Resources, Inc.	1,100	32,164
Ingles Markets, Inc. Class A	2,200	85,492	South Jersey Industries, Inc. (b)	15,862	522,018
Natural Grocers by Vitamin Cottage, Inc. (a)	1,100	10,989	Southwest Gas Holdings, Inc.	9,039	822,911
Performance Food Group Co. (a)	17,511	805,681	Spire, Inc.	8,439	736,218
PriceSmart, Inc.	3,691	262,430	UGI Corp.	35,432	1,781,167
Rite Aid Corp. (a) (b)	8,050	55,948			<u>6,708,460</u>
SpartanNash Co.	5,600	66,248	HEALTH CARE EQUIPMENT & SUPPLIES —		
Sprouts Farmers Market, Inc. (a)	20,075	388,250	3.0%		
United Natural Foods, Inc. (a) (b)	8,748	100,777	Accuray, Inc. (a)	13,600	37,672
US Foods Holding Corp. (a)	37,154	1,527,029	Alphatec Holdings, Inc. (a)	6,300	31,626
Village Super Market, Inc. Class A	1,269	33,565	AngioDynamics, Inc. (a)	5,700	104,994
Weis Markets, Inc.	1,415	53,968	Antares Pharma, Inc. (a)	25,700	85,966
		<u>5,271,194</u>	Apyx Medical Corp. (a)	5,200	35,204
FOOD PRODUCTS — 1.2%			Atricle, Inc. (a)	6,100	152,134
Alico, Inc.	600	20,412	Atrion Corp.	225	175,313
B&G Foods, Inc. (b)	10,500	198,555	Avanos Medical, Inc. (a)	8,100	303,426
Beyond Meat, Inc. (a) (b)	2,200	326,964	Avedro, Inc. (a)	1,300	29,510
Bridgford Foods Corp. (a)	300	9,051	AxoGen, Inc. (a) (b)	5,300	66,144
Bunge, Ltd.	23,412	1,325,587	Axonics Modulation Technologies, Inc. (a) (b)	2,400	64,608
Calavo Growers, Inc. (b)	2,842	270,502	BioLife Solutions, Inc. (a) (b)	1,000	16,625
Cal-Maine Foods, Inc.	5,200	207,766	BioSig Technologies, Inc. (a) (b)	2,400	19,800
Darling Ingredients, Inc. (a)	28,100	537,553	Cantel Medical Corp.	6,148	459,870
Dean Foods Co. (b)	14,700	17,052	Cardiovascular Systems, Inc. (a)	5,850	277,992
Farmer Brothers Co. (a)	1,450	18,778	Cerus Corp. (a) (b)	21,700	111,863
Flowers Foods, Inc.	33,331	770,946	Conformis, Inc. (a) (b)	10,000	18,600
Fresh Del Monte Produce, Inc.	5,234	178,532	CONMED Corp.	4,548	437,290
Freshpet, Inc. (a) (b)	5,900	293,643	Corindus Vascular Robotics, Inc. (a)	14,300	61,204
Hain Celestial Group, Inc. (a) (b)	15,201	326,441	CryoLife, Inc. (a)	6,100	165,615
Hostess Brands, Inc. (a)	19,700	275,505	CryoPort, Inc. (a) (b)	5,700	93,223
Ingredion, Inc.	11,352	927,912	Cutera, Inc. (a)	2,200	64,306
J&J Snack Foods Corp.	2,583	495,936	CytoSorbents Corp. (a) (b)	4,400	22,132
John B Sanfilippo & Son, Inc.	1,378	133,115	DexCom, Inc. (a)	15,413	2,300,236
Lancaster Colony Corp.	3,113	431,617	ElectroCore LLC (a) (b)	1,900	4,161
			GenMark Diagnostics, Inc. (a) (b)	9,900	59,994
			Glaukos Corp. (a) (b)	6,068	379,311
			Globus Medical, Inc. Class A (a)	12,932	661,084
			Haemonetics Corp. (a)	8,661	1,092,499

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Heska Corp. (a)	1,102	\$ 78,099	Zynex, Inc. (b)	2,400	\$ 22,824
Hill-Rom Holdings, Inc.	11,376	1,197,096			25,172,052
ICU Medical, Inc. (a)	3,298	526,361	HEALTH CARE PROVIDERS & SERVICES —		
Inogen, Inc. (a)	2,892	138,556	1.4%		
Insulet Corp. (a) (b)	10,100	1,665,793	Acadia Healthcare Co., Inc. (a) (b)	14,882	462,533
Integer Holdings Corp. (a)	5,492	414,976	Addus HomeCare Corp. (a)	1,667	132,160
Integra LifeSciences Holdings Corp.			Amedisys, Inc. (a)	5,205	681,907
(a)	12,093	726,427	American Renal Associates Holdings,		
IntriCon Corp. (a) (b)	1,100	21,384	Inc. (a)	2,900	18,328
Invacare Corp. (b)	5,000	37,500	AMN Healthcare Services, Inc. (a)	7,748	445,975
iRadimed Corp. (a) (b)	1,000	21,020	Apollo Medical Holdings, Inc. (a) (b)	4,500	79,290
iRhythm Technologies, Inc. (a) (b)	4,100	303,851	Avalon GloboCare Corp. (a)	3,400	6,358
Lantheus Holdings, Inc. (a)	6,500	162,922	BioTelemetry, Inc. (a)	5,700	232,161
LeMaitre Vascular, Inc.	2,600	88,868	Brookdale Senior Living, Inc. (a)	30,562	231,660
LivaNova PLC (a)	8,250	608,767	Catasys, Inc. (a) (b)	1,100	17,336
Masimo Corp. (a)	7,977	1,186,898	Chemed Corp.	2,677	1,117,835
Meridian Bioscience, Inc.	6,500	61,685	Community Health Systems, Inc.		
Merit Medical Systems, Inc. (a)	8,900	271,094	(a) (b)	12,967	46,681
Mesa Laboratories, Inc. (b)	628	149,320	CorVel Corp. (a)	1,394	105,526
Misonix, Inc. (a)	1,100	22,110	Covetrus, Inc. (a) (b)	15,800	187,862
Natus Medical, Inc. (a)	5,534	176,203	Cross Country Healthcare, Inc. (a)	5,700	58,710
Neogen Corp. (a)	8,610	586,427	Diplomat Pharmacy, Inc. (a)	8,863	43,429
Neuronetics, Inc. (a)	2,000	16,620	Encompass Health Corp.	16,703	1,056,966
Nevro Corp. (a)	5,097	438,189	Ensign Group, Inc.	8,570	406,475
Novocure, Ltd. (a)	14,722	1,100,911	Enzo Biochem, Inc. (a)	7,000	25,200
NuVasive, Inc. (a)	8,880	562,814	Genesis Healthcare, Inc. (a) (b)	9,100	10,101
OraSure Technologies, Inc. (a)	9,800	73,206	Guardant Health, Inc. (a)	6,200	395,746
Orthofix Medical, Inc. (a)	2,886	153,016	Hanger, Inc. (a)	6,000	122,280
OrthoPediatrics Corp. (a) (b)	1,400	49,364	HealthEquity, Inc. (a)	11,563	660,768
Penumbra, Inc. (a) (b)	5,287	711,049	Joint Corp (a)	2,000	37,220
Pulse Biosciences, Inc. (a) (b)	1,600	24,704	LHC Group, Inc. (a)	5,158	585,742
Quidel Corp. (a)	5,900	361,965	Magellan Health, Inc. (a)	3,785	235,048
Rockwell Medical, Inc. (a) (b)	10,200	28,152	MEDNAX, Inc. (a)	13,774	311,568
RTI Surgical Holdings, Inc. (a)	8,500	24,225	Molina Healthcare, Inc. (a)	10,587	1,161,606
SeaSpine Holdings Corp. (a)	2,300	28,083	National HealthCare Corp.	1,958	160,262
Senseonics Holdings, Inc. (a) (b)	17,000	16,805	National Research Corp. Class A	1,900	109,725
Shockwave Medical, Inc. (a)	1,000	29,930	Option Care Health, Inc. (a)	18,500	59,200
SI-BONE, Inc. (a) (b)	2,500	44,175	Owens & Minor, Inc. (b)	9,738	56,578
Sientra, Inc. (a) (b)	7,500	48,600	Patterson Cos., Inc. (b)	14,400	256,608
Silk Road Medical, Inc. (a)	2,200	71,566	PetIQ, Inc. (a) (b)	3,000	81,780
Solition, Inc. (a) (b)	300	3,207	Premier, Inc. Class A (a)	8,445	244,229
STAAR Surgical Co. (a) (b)	7,800	201,084	Providence Service Corp. (a)	1,800	107,028
STERIS PLC	14,215	2,053,925	R1 RCM, Inc. (a)	17,200	153,596
Surmodics, Inc. (a)	2,200	100,628	RadNet, Inc. (a)	6,680	95,925
Tactile Systems Technology, Inc.			Select Medical Holdings Corp. (a)	18,000	298,260
(a) (b)	2,900	122,728	Surgery Partners, Inc. (a) (b)	3,800	28,063
Tandem Diabetes Care, Inc. (a)	9,591	565,677	Tenet Healthcare Corp. (a)	16,969	375,354
TransEnterix, Inc. (a)	26,200	16,239	Tivity Health, Inc. (a) (b)	7,537	125,340
TransMedics Group, Inc. (a) (b)	1,000	23,750	Triple-S Management Corp. Class B		
Utah Medical Products, Inc.	537	51,466	(a)	3,457	46,324
Vapotherm, Inc. (a)	3,300	31,251	US Physical Therapy, Inc.	2,100	274,155
Varex Imaging Corp. (a)	6,600	188,364			11,348,898
ViewRay, Inc. (a) (b)	11,000	31,900	HEALTH CARE TECHNOLOGY — 0.9%		
West Pharmaceutical Services, Inc.	12,427	1,762,397	Allscripts Healthcare Solutions, Inc.		
Wright Medical Group NV (a)	21,109	435,479	(a)	27,445	301,346

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP 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>
Castlight Health, Inc. Class B (a)	15,800	\$ 22,278	Hilton Grand Vacations, Inc. (a)	15,241	\$ 487,712
Change Healthcare, Inc. (a)	8,000	96,640	Hyatt Hotels Corp. Class A	6,229	458,890
Computer Programs & Systems, Inc.	2,023	45,740	Inspired Entertainment, Inc. (a) (b)	1,400	10,066
Evolent Health, Inc. Class A (a) (b)	12,300	88,437	International Game Technology PLC		
Health Catalyst, Inc. (a) (b)	1,300	41,132	(b)	16,301	231,637
HealthStream, Inc. (a)	4,100	106,149	International Speedway Corp.		
HMS Holdings Corp. (a)	14,341	494,263	Class A	4,006	180,310
Inovalon Holdings, Inc. Class A			J Alexander's Holdings, Inc. (a)	2,069	24,249
(a) (b)	11,800	193,402	Jack in the Box, Inc.	4,280	389,994
Inspire Medical Systems, Inc. (a)	2,300	140,346	Kura Sushi USA, Inc. Class A (a)	600	11,772
Livongo Health, Inc. (a) (b)	2,400	41,856	Las Vegas Sands Corp.	57,804	3,338,759
Medidata Solutions, Inc. (a)	10,269	939,614	Lindblad Expeditions Holdings, Inc.		
NextGen Healthcare, Inc. (a)	8,700	136,329	(a)	3,600	60,336
Omniceil, Inc. (a)	6,864	496,061	Marriott Vacations Worldwide Corp.	7,255	751,690
OptimizeRx Corp. (a)	1,900	27,512	Monarch Casino & Resort, Inc. (a)	1,800	75,042
Phreesia, Inc. (a) (b)	1,700	41,208	Nathan's Famous, Inc.	400	28,740
Simulations Plus, Inc.	1,900	65,930	Noodles & Co. (a) (b)	4,500	25,470
Tabula Rasa HealthCare, Inc. (a) (b)	3,400	186,796	Papa John's International, Inc. (b)	3,810	199,453
Teladoc Health, Inc. (a) (b)	12,092	818,870	Penn National Gaming, Inc. (a)	18,914	352,273
Veeva Systems, Inc. Class A (a)	22,021	3,362,386	Planet Fitness, Inc. Class A (a)	14,185	820,886
Vocera Communications, Inc. (a) (b)	5,134	126,553	PlayAGS, Inc. (a)	4,200	43,176
		<u>7,772,848</u>	Potbelly Corp. (a)	3,400	14,824
			RCI Hospitality Holdings, Inc.	1,400	28,952
HOTELS, RESTAURANTS & LEISURE — 3.4%			Red Lion Hotels Corp. (a)	3,800	24,624
Aramark	41,551	1,810,793	Red Robin Gourmet Burgers, Inc. (a)	1,936	64,391
BBX Capital Corp.	9,600	44,832	Red Rock Resorts, Inc. Class A	11,586	235,254
Biglari Holdings, Inc. Class B (a)	126	13,734	Ruth's Hospitality Group, Inc.	4,500	91,867
BJ's Restaurants, Inc.	3,406	132,289	Scientific Games Corp. Class A		
Bloomin' Brands, Inc.	15,400	291,522	(a) (b)	9,200	187,220
Bluegreen Vacations Corp. (b)	900	8,388	SeaWorld Entertainment, Inc. (a)	8,090	212,929
Boyd Gaming Corp.	13,898	332,857	Shake Shack, Inc. Class A (a)	4,930	483,337
Brinker International, Inc. (b)	6,130	261,567	Six Flags Entertainment Corp.	13,658	693,690
Caesars Entertainment Corp. (a)	96,950	1,130,437	Target Hospitality Corp. (a) (b)	5,100	34,731
Carrols Restaurant Group, Inc. (a)	5,100	42,279	Texas Roadhouse, Inc.	11,241	590,377
Century Casinos, Inc. (a)	4,000	30,920	Twin River Worldwide Holdings, Inc.		
Cheesecake Factory, Inc. (b)	7,155	298,220	(b)	3,292	75,156
Choice Hotels International, Inc. (b)	5,649	502,535	Vail Resorts, Inc.	6,787	1,544,450
Churchill Downs, Inc.	5,970	737,026	Wendy's Co.	31,758	634,525
Chuy's Holdings, Inc. (a)	2,700	66,852	Wingstop, Inc.	4,870	425,054
Cracker Barrel Old Country Store,			Wyndham Destinations, Inc.	15,400	708,708
Inc. (b)	3,264	530,890	Wyndham Hotels & Resorts, Inc.	16,351	846,001
Dave & Buster's Entertainment, Inc.			Yum China Holdings, Inc.	61,424	2,790,492
(b)	6,248	243,360			<u>28,123,930</u>
Del Taco Restaurants, Inc. (a)	4,800	49,080			
Denny's Corp. (a)	9,600	218,544	HOUSEHOLD DURABLES — 1.1%		
Dine Brands Global, Inc. (b)	2,695	204,443	Bassett Furniture Industries, Inc.	1,500	22,950
Domino's Pizza, Inc.	7,002	1,712,619	Beazer Homes USA, Inc. (a)	4,600	68,540
Drive Shack, Inc. (a)	9,000	38,790	Cavco Industries, Inc. (a)	1,495	287,175
Dunkin' Brands Group, Inc.	14,046	1,114,691	Century Communities, Inc. (a)	4,115	126,042
El Pollo Loco Holdings, Inc. (a) (b)	3,100	33,976	Ethan Allen Interiors, Inc.	3,800	72,580
Eldorado Resorts, Inc. (a) (b)	11,200	446,544	Flexsteel Industries, Inc.	1,200	17,784
Empire Resorts, Inc. (a) (b)	400	3,852	GoPro, Inc. Class A (a) (b)	20,700	107,330
Everi Holdings, Inc. (a)	10,700	90,522	Green Brick Partners, Inc. (a)	3,600	38,520
Extended Stay America, Inc.	31,200	456,768	Hamilton Beach Brands Holding Co.		
Fiesta Restaurant Group, Inc. (a)	3,499	36,460	Class A	782	12,645
Golden Entertainment, Inc. (a) (b)	2,700	35,883	Helen of Troy, Ltd. (a)	4,244	669,109
Habit Restaurants, Inc. Class A (a)	3,000	26,220	Hooker Furniture Corp.	1,700	36,448

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Installed Building Products, Inc. (a)	3,700	\$ 212,158	American Equity Investment Life		
iRobot Corp. (a) (b)	4,500	277,515	Holding Co.	15,472	\$ 374,422
KB Home	14,400	489,600	American Financial Group, Inc.	12,544	1,352,870
La-Z-Boy, Inc.	7,333	246,316	American National Insurance Co.	1,235	152,807
Legacy Housing Corp. (a)	700	11,340	AMERISAFE, Inc.	3,081	203,685
LGI Homes, Inc. (a) (b)	3,300	274,956	Arch Capital Group, Ltd. (a)	65,083	2,732,184
Lifetime Brands, Inc.	1,500	13,275	Argo Group International Holdings,		
Lovesac Co. (a) (b)	1,500	28,005	Ltd.	5,460	383,510
M/I Homes, Inc. (a)	4,700	176,955	Assured Guaranty, Ltd.	16,319	725,543
MDC Holdings, Inc.	8,471	365,100	Athene Holding, Ltd. Class A (a).	25,701	1,080,984
Meritage Homes Corp. (a)	6,258	440,250	Axis Capital Holdings, Ltd.	14,099	940,685
NVR, Inc. (a)	10	37,174	Brighthouse Financial, Inc. (a)	19,173	775,931
Purple Innovation, Inc. (a) (b).	500	3,765	Brown & Brown, Inc.	40,102	1,446,078
Roku, Inc. (a) (b).	14,500	1,475,520	Citizens, Inc. (a)	7,300	50,151
Skyline Champion Corp. (a).	8,800	264,792	CNA Financial Corp.	4,691	231,032
Sonos, Inc. (a)	11,700	156,897	CNO Financial Group, Inc.	25,979	411,248
Taylor Morrison Home Corp. Class A			Crawford & Co. Class A	2,600	28,288
(a)	18,200	472,108	Donegal Group, Inc. Class A	1,400	20,524
Tempur Sealy International, Inc. (a)	7,849	605,943	eHealth, Inc. (a)	3,900	260,481
Toll Brothers, Inc.	22,383	918,822	Employers Holdings, Inc.	5,100	222,258
TopBuild Corp. (a)	5,652	545,022	Enstar Group, Ltd. (a).	1,951	370,534
TRI Pointe Group, Inc. (a)	23,383	351,680	Erie Indemnity Co. Class A (b)	4,116	764,135
Tupperware Brands Corp.	7,681	121,897	FBL Financial Group, Inc. Class A	1,526	90,812
Universal Electronics, Inc. (a).	2,139	108,875	FedNat Holding Co.	1,700	23,783
William Lyon Homes Class A (a)	4,900	99,764	Fidelity National Financial, Inc.	44,840	1,991,344
ZAGG, Inc. (a) (b).	4,000	25,080	First American Financial Corp.	18,548	1,094,518
		<u>9,181,932</u>	Genworth Financial, Inc. Class A (a)	85,800	377,520
			Global Indemnity, Ltd.	1,254	31,312
HOUSEHOLD PRODUCTS — 0.2%			Goosehead Insurance, Inc. Class A		
Central Garden & Pet Co. (a)	1,500	43,845	(b)	1,800	88,830
Central Garden & Pet Co. Class A (a).	6,800	188,530	Greenlight Capital Re, Ltd. Class A		
Energizer Holdings, Inc. (b)	10,612	462,471	(a) (b)	4,300	45,150
Oil-Dri Corp. of America	1,048	35,695	Hallmark Financial Services, Inc. (a)	2,041	39,044
Spectrum Brands Holdings, Inc.	7,167	377,844	Hanover Insurance Group, Inc.	6,690	906,763
WD-40 Co. (b)	2,357	432,604	HCI Group, Inc.	1,045	43,932
		<u>1,540,989</u>	Health Insurance Innovations, Inc.		
			Class A (a) (b).	1,900	47,367
INDEPENDENT POWER AND RENEWABLE			Heritage Insurance Holdings, Inc.	4,200	62,790
ELECTRICITY PRODUCERS — 0.4%			Horace Mann Educators Corp.	6,900	319,677
Atlantic Power Corp. (a) (b)	16,100	37,674	Independence Holding Co.	700	27,013
Clearway Energy, Inc. Class A	5,500	95,370	Investors Title Co.	242	38,744
Clearway Energy, Inc. Class C	12,800	233,600	James River Group Holdings, Ltd.	4,900	251,076
Ormat Technologies, Inc.	6,642	493,434	Kemper Corp.	10,568	823,776
Pattern Energy Group, Inc. Class A	14,811	398,860	Kinsale Capital Group, Inc.	3,400	351,254
Sunnova Energy International, Inc.			Markel Corp. (a)	2,301	2,719,552
(a) (b)	3,000	32,250	MBIA, Inc. (a)	13,700	126,451
TerraForm Power, Inc. Class A	12,059	219,775	Mercury General Corp.	4,737	264,704
Vistra Energy Corp.	72,005	1,924,694	National General Holdings Corp.	10,999	253,197
		<u>3,435,657</u>	National Western Life Group, Inc.		
			Class A	396	106,275
INDUSTRIAL CONGLOMERATES — 0.2%			NI Holdings, Inc. (a)	1,500	25,710
Carlisle Cos., Inc.	9,581	1,394,419	Old Republic International Corp.	48,062	1,132,821
Raven Industries, Inc.	5,900	197,414	Palomar Holdings, Inc. (a) (b)	900	35,478
		<u>1,591,833</u>	Primerica, Inc.	7,157	910,585
			ProAssurance Corp.	8,831	355,624
INSURANCE — 4.2%			ProSight Global, Inc. (a)	2,000	38,720
Alleghany Corp. (a)	2,381	1,899,467	Protective Insurance Corp. Class B	1,400	24,430
Ambac Financial Group, Inc. (a)	7,500	146,625			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP 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>
Reinsurance Group of America, Inc.	10,616	\$ 1,697,286	Waitr Holdings, Inc. (a) (b)	8,200	\$ 10,537
RenaissanceRe Holdings, Ltd.	7,423	1,435,979	Wayfair, Inc. Class A (a) (b)	10,591	1,187,463
RLI Corp.	6,718	624,169			4,961,434
Safety Insurance Group, Inc.	2,438	247,043	IT SERVICES — 3.7%		
Selective Insurance Group, Inc.	9,998	751,750	Amdocs, Ltd.	22,783	1,506,184
State Auto Financial Corp.	2,700	87,453	Black Knight, Inc. (a)	24,466	1,493,894
Stewart Information Services Corp.	3,849	149,303	Booz Allen Hamilton Holding Corp.	23,146	1,643,829
Third Point Reinsurance, Ltd. (a)	11,800	117,882	Brightcove, Inc. (a)	6,026	63,152
Tiptree, Inc.	3,900	28,392	CACI International, Inc. Class A (a)	4,191	969,211
Trupanion, Inc. (a) (b)	4,469	113,602	Carbonite, Inc. (a)	5,300	82,097
United Fire Group, Inc.	3,498	164,336	Cardtronics PLC Class A (a)	6,228	188,335
United Insurance Holdings Corp.	3,000	41,970	Cass Information Systems, Inc.	2,260	122,017
Universal Insurance Holdings, Inc.	5,000	149,950	Conduent, Inc. (a)	30,400	189,088
Watford Holdings, Ltd. (a) (b)	3,200	86,240	CoreLogic, Inc. (a)	13,800	638,526
White Mountains Insurance Group, Ltd.	501	541,080	CSG Systems International, Inc.	5,700	294,576
WR Berkley Corp.	24,450	1,766,024	Endurance International Group Holdings, Inc. (a)	11,135	41,756
		35,224,153	EPAM Systems, Inc. (a)	8,864	1,616,084
INTERACTIVE MEDIA & SERVICES — 0.7%			Euronet Worldwide, Inc. (a)	8,463	1,238,137
Care.com, Inc. (a)	3,200	33,440	EVERTEC, Inc.	10,100	315,322
Cargurus, Inc. (a) (b)	12,600	389,970	Evo Payments, Inc. Class A (a) (b)	5,900	165,908
Cars.com, Inc. (a)	10,900	97,882	Exela Technologies, Inc. (a) (b)	7,100	8,378
DHI Group, Inc. (a)	8,000	30,800	ExlService Holdings, Inc. (a)	5,737	384,149
Eventbrite, Inc. Class A (a) (b)	5,700	100,947	Genpact, Ltd.	29,660	1,149,325
EverQuote, Inc. Class A (a)	1,300	27,742	GoDaddy, Inc. Class A (a)	29,822	1,967,656
IAC/InterActiveCorp (a)	12,631	2,753,179	GTT Communications, Inc. (a) (b)	5,795	54,589
Liberty TripAdvisor Holdings, Inc. Class A (a)	11,700	110,097	Hackett Group, Inc.	3,790	62,383
Match Group, Inc. (b)	9,400	671,536	I3 Verticals, Inc. Class A (a)	2,800	56,336
Meet Group, Inc. (a)	11,300	37,008	Information Services Group, Inc. (a)	5,100	12,673
QuinStreet, Inc. (a) (b)	7,000	88,130	International Money Express, Inc. (a)	2,000	27,480
Travelzoo (a)	600	6,414	KBR, Inc.	24,126	592,052
TrueCar, Inc. (a)	17,766	60,404	Limelight Networks, Inc. (a)	18,700	56,661
Yelp, Inc. (a)	12,491	434,062	LiveRamp Holdings, Inc. (a)	11,285	484,804
Zillow Group, Inc. Class A (a) (b)	9,383	277,221	ManTech International Corp. Class A	4,558	325,487
Zillow Group, Inc. Class C (a) (b)	20,583	613,785	MAXIMUS, Inc.	10,826	836,417
		5,732,617	MongoDB, Inc. (a) (b)	7,000	843,360
INTERNET & DIRECT MARKETING RETAIL — 0.6%			NIC, Inc.	10,900	225,085
1-800-Flowers.com, Inc. Class A (a)	4,200	62,139	Okta, Inc. (a)	17,400	1,713,204
Duluth Holdings, Inc. Class B (a) (b)	1,699	14,408	Paysign, Inc. (a) (b)	4,600	46,460
Etsy, Inc. (a) (b)	20,361	1,150,396	Perficient, Inc. (a)	5,300	204,474
Groupon, Inc. (a)	79,022	210,198	Perspecta, Inc.	23,500	613,820
GrubHub, Inc. (a) (b)	15,564	874,852	Presidio, Inc.	8,200	138,580
Lands' End, Inc. (a) (b)	1,600	18,152	PRGX Global, Inc. (a)	3,100	15,965
Leaf Group, Ltd. (a)	2,500	10,500	Priority Technology Holdings, Inc. (a)	1,000	4,820
Liquidity Services, Inc. (a)	3,800	28,120	Sabre Corp.	46,835	1,048,870
PetMed Express, Inc. (b)	3,000	54,060	Science Applications International Corp.	10,082	880,663
Quotient Technology, Inc. (a)	12,800	100,096	Square, Inc. Class A (a) (b)	57,563	3,566,028
Qurate Retail, Inc. Class A (a)	64,716	667,546	StarTek, Inc. (a)	2,500	16,175
RealReal, Inc. (a) (b)	2,900	64,844	Switch, Inc. Class A (b)	10,500	164,010
Rubicon Project, Inc. (a)	7,500	65,325	Sykes Enterprises, Inc. (a)	6,453	197,720
Shutterstock, Inc. (a)	2,950	106,554	TTEC Holdings, Inc.	2,400	114,912
Stamps.com, Inc. (a)	2,784	207,269	Tucows, Inc. Class A (a) (b)	1,500	81,240
Stitch Fix, Inc. Class A (a) (b)	6,700	128,975	Twilio, Inc. Class A (a) (b)	20,282	2,230,209
			Unisys Corp. (a) (b)	7,900	58,697

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP 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>
Verra Mobility Corp. (a) (b)	19,100	\$ 274,085	Astec Industries, Inc.	3,640	\$ 113,204
Virtusa Corp. (a)	4,800	172,896	Barnes Group, Inc.	8,114	418,196
WEX, Inc. (a)	7,359	1,487,033	Blue Bird Corp. (a)	2,392	45,532
		<u>30,684,812</u>	Briggs & Stratton Corp.	6,100	36,966
LEISURE EQUIPMENT & PRODUCTS — 0.4%			Chart Industries, Inc. (a)	6,200	386,632
Acushnet Holdings Corp.	5,600	147,840	CIRCOR International, Inc. (a)	3,047	114,415
American Outdoor Brands Corp. (a)	8,388	49,070	Colfax Corp. (a) (b)	15,727	457,027
Brunswick Corp.	14,438	752,509	Columbus McKinnon Corp.	3,800	138,434
Callaway Golf Co.	16,012	310,793	Commercial Vehicle Group, Inc. (a)	4,800	34,608
Clarus Corp.	3,700	43,382	Crane Co.	8,548	689,225
Escalade, Inc.	1,700	18,513	Donaldson Co., Inc.	21,779	1,134,250
Johnson Outdoors, Inc. Class A	800	46,848	Douglas Dynamics, Inc.	3,677	163,884
Malibu Boats, Inc. Class A (a)	3,200	98,176	Eastern Co.	700	17,374
Marine Products Corp.	987	13,976	Energy Recovery, Inc. (a) (b)	6,600	61,149
MasterCraft Boat Holdings, Inc. (a)	2,800	41,790	EnPro Industries, Inc.	3,545	243,364
Mattel, Inc. (a) (b)	57,500	654,925	ESCO Technologies, Inc.	4,443	353,485
Polaris, Inc.	9,793	861,882	Evoqua Water Technologies Corp. (a)	12,400	211,048
Sturm Ruger & Co., Inc. (b)	2,665	111,290	Federal Signal Corp.	10,200	333,948
Vista Outdoor, Inc. (a)	8,921	55,221	Franklin Electric Co., Inc.	7,649	365,699
YETI Holdings, Inc. (a) (b)	4,900	137,200	Gardner Denver Holdings, Inc. (a)	21,967	621,446
		<u>3,343,415</u>	Gates Industrial Corp. PLC (a) (b)	8,100	81,567
LIFE SCIENCES TOOLS & SERVICES — 1.2%			Gencor Industries, Inc. (a)	1,100	12,771
Accelerate Diagnostics, Inc. (a) (b)	4,800	89,136	Gorman-Rupp Co.	2,700	93,933
Adaptive Biotechnologies Corp. (a)	2,700	83,430	Graco, Inc.	28,054	1,291,606
Avantor, Inc. (a)	40,100	589,470	Graham Corp.	1,400	27,804
Bio-Rad Laboratories, Inc. Class A (a)	3,564	1,185,885	Greenbrier Cos., Inc.	5,294	159,455
Bio-Techne Corp.	6,302	1,233,112	Harsco Corp. (a)	12,991	246,309
Bruker Corp.	17,108	751,554	Helios Technologies, Inc.	4,848	196,683
Cambrex Corp. (a)	5,700	339,150	Hillenbrand, Inc.	10,199	314,945
Charles River Laboratories International, Inc. (a)	8,100	1,072,197	Hurco Cos., Inc.	966	31,076
ChromaDex Corp. (a) (b)	6,100	24,004	Hyster-Yale Materials Handling, Inc.	1,589	86,966
Codexis, Inc. (a) (b)	9,500	130,292	ITT, Inc.	14,988	917,116
Fluidigm Corp. (a)	10,744	49,745	John Bean Technologies Corp.	5,290	525,985
Luminex Corp.	7,100	146,615	Kadant, Inc.	1,800	158,022
Medpace Holdings, Inc. (a)	4,700	394,988	Kennametal, Inc.	13,617	418,587
NanoString Technologies, Inc. (a)	5,200	112,268	LB Foster Co. Class A (a)	1,600	34,672
NeoGenomics, Inc. (a)	16,100	307,832	Lincoln Electric Holdings, Inc.	9,944	862,741
Pacific Biosciences of California, Inc. (a)	22,700	117,132	Lindsay Corp. (b)	1,770	164,345
Personalis, Inc. (a)	2,000	29,350	Luxfer Holdings PLC	4,200	65,436
PRA Health Sciences, Inc. (a)	10,594	1,051,243	Lydall, Inc. (a)	2,700	67,257
QIAGEN NV (a)	37,681	1,242,343	Manitowoc Co., Inc (a)	5,575	69,688
Quanterix Corp. (a)	2,500	54,900	Meritor, Inc. (a)	13,800	255,300
Syneos Health, Inc. (a)	10,394	553,065	Middleby Corp. (a)	9,410	1,100,029
		<u>9,557,711</u>	Milacron Holdings Corp. (a)	11,100	185,037
MACHINERY — 3.4%			Miller Industries, Inc.	1,800	59,940
Actuant Corp. Class A	9,800	215,012	Mueller Industries, Inc.	9,184	263,397
AGCO Corp.	10,875	823,237	Mueller Water Products, Inc. Class A	25,700	288,868
Alamo Group, Inc.	1,592	187,410	Navistar International Corp. (a)	8,200	230,502
Albany International Corp. Class A	5,048	455,128	NN, Inc. (b)	6,216	44,320
Allison Transmission Holdings, Inc.	18,912	889,810	Nordson Corp.	9,789	1,431,739
Altra Industrial Motion Corp.	10,674	295,616	Omega Flex, Inc.	500	51,125
			Oshkosh Corp.	11,432	866,546
			Park-Ohio Holdings Corp.	1,346	40,192
			Proto Labs, Inc. (a)	4,603	469,966
			RBC Bearings, Inc. (a)	4,094	679,236
			REV Group, Inc. (b)	4,400	50,292

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP 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>
Rexnord Corp. (a)	17,590	\$ 475,809	Liberty Broadband Corp. Class A (a)	4,144	\$ 433,131
Spartan Motors, Inc.	5,500	75,460	Liberty Broadband Corp. Class C (a)	17,903	1,873,907
SPX Corp. (a)	7,200	288,072	Liberty Latin America, Ltd. Class A (a)	7,300	124,611
SPX FLOW, Inc. (a)	7,200	284,112	Liberty Latin America, Ltd. Class C (a)	19,400	331,643
Standex International Corp.	2,015	146,974	Liberty Media Corp.-Liberty SiriusXM Class A (a)	14,104	586,303
Tennant Co.	3,176	224,543	Liberty Media Corp.-Liberty SiriusXM Class C (a)	26,070	1,093,897
Terex Corp.	10,990	285,410	Loral Space & Communications, Inc. (a)	2,000	82,800
Timken Co.	11,392	495,666	Marchex, Inc. Class B (a)	5,400	16,956
Titan International, Inc.	7,400	19,980	MDC Partners, Inc. Class A (a)	8,800	24,816
Toro Co.	18,037	1,322,112	Meredith Corp. (b)	6,601	241,993
TriMas Corp. (a)	7,500	229,875	MSG Networks, Inc. Class A (a)	9,321	151,187
Trinity Industries, Inc.	17,469	343,790	National CineMedia, Inc.	12,200	100,040
Twin Disc, Inc. (a)	1,400	14,826	New Media Investment Group, Inc. (b)	9,300	81,933
Wabash National Corp.	8,700	126,237	New York Times Co. Class A (b)	27,669	788,013
WABCO Holdings, Inc. (a)	8,661	1,158,409	Nexstar Media Group, Inc. Class A	7,611	778,681
Watts Water Technologies, Inc. Class A	4,583	429,565	Saga Communications, Inc. Class A	644	19,159
Welbilt, Inc. (a) (b)	21,500	362,490	Scholastic Corp.	5,095	192,387
Woodward, Inc.	9,350	1,008,210	Sinclair Broadcast Group, Inc. Class A	10,162	434,324
		<u>27,941,092</u>	Sirius XM Holdings, Inc. (b)	235,928	1,475,730
MARINE — 0.2%			TechTarget, Inc. (a)	3,600	81,090
Costamare, Inc.	7,300	44,311	TEGNA, Inc.	36,283	563,475
Eagle Bulk Shipping, Inc. (a) (b)	7,100	31,063	WideOpenWest, Inc. (a) (b)	4,400	27,104
Genco Shipping & Trading, Ltd. (a)	2,400	22,080	Tribune Publishing Co.	2,400	20,592
Kirby Corp. (a)	10,140	833,102			<u>13,701,913</u>
Matson, Inc.	7,382	276,899			
Safe Bulkers, Inc. (a) (b)	5,800	10,150			
Scorpio Bulkers, Inc.	8,674	52,738			
		<u>1,270,343</u>			
MEDIA — 1.7%			METALS & MINING — 1.1%		
Altice USA, Inc. Class A (a)	54,500	1,563,060	AK Steel Holding Corp. (a) (b)	49,100	111,457
AMC Networks, Inc. Class A (a) (b)	7,286	358,180	Alcoa Corp. (a)	31,821	638,647
Boston Omaha Corp. Class A (a) (b)	1,600	31,728	Allegheny Technologies, Inc. (a) (b)	21,337	432,074
Cable One, Inc.	718	900,875	Carpenter Technology Corp.	7,855	405,789
Cardlytics, Inc. (a) (b)	2,100	70,392	Century Aluminum Co. (a)	7,600	50,426
cbdMD, Inc. (a) (b)	1,500	5,940	Cleveland-Cliffs, Inc. (b)	47,842	345,419
Central European Media Enterprises, Ltd. Class A (a)	14,100	63,379	Coeur Mining, Inc. (a)	37,800	181,818
Clear Channel Outdoor Holding, Inc. (a)	5,500	13,860	Commercial Metals Co.	20,047	348,417
comScore, Inc. (a)	7,600	14,516	Compass Minerals International, Inc.	5,814	328,433
Cumulus Media, Inc. Class A (a)	2,200	31,988	Ferroglobe Representation & Warranty Insurance Trust (a) (c)	2,200	—
Daily Journal Corp. (a) (b)	159	39,362	Gold Resource Corp.	11,200	34,160
Emerald Expositions Events, Inc.	3,600	35,028	Haynes International, Inc.	1,900	68,096
Entercom Communications Corp. Class A (b)	19,900	66,466	Hecla Mining Co.	80,737	142,097
Entravision Communications Corp. Class A	9,500	30,210	Kaiser Aluminum Corp.	2,658	263,062
EW Scripps Co. Class A	8,600	114,208	Materion Corp.	3,555	218,135
Fluent, Inc. (a)	6,800	18,598	Mayville Engineering Co., Inc. (a)	1,000	13,190
Gannett Co., Inc.	17,900	192,246	Novagold Resources, Inc. (a)	38,300	232,481
Gray Television, Inc. (a)	15,100	246,432	Olympic Steel, Inc.	1,400	20,160
Hemisphere Media Group, Inc. (a)	2,700	32,994	Ramaco Resources, Inc. (a)	500	1,868
John Wiley & Sons, Inc. Class A	7,550	331,747	Reliance Steel & Aluminum Co.	11,077	1,103,934
Lee Enterprises, Inc. (a)	8,300	16,932	Royal Gold, Inc.	11,158	1,374,777
			Ryerson Holding Corp. (a)	2,500	21,325

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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>
Schnitzer Steel Industries, Inc. Class A	3,972	\$ 82,062	Starwood Property Trust, Inc. REIT	46,348	\$ 1,122,549
Southern Copper Corp.	14,169	483,588			11,997,663
Steel Dynamics, Inc.	35,806	1,067,019	MULTI-UTILITIES — 0.4%		
SunCoke Energy, Inc. (a)	15,600	87,984	Avista Corp.	11,000	532,840
Synalloy Corp.	1,300	20,735	Black Hills Corp.	10,205	783,029
TimkenSteel Corp. (a) (b)	5,900	37,111	MDU Resources Group, Inc.	33,500	944,365
United States Steel Corp. (b)	29,299	338,403	NorthWestern Corp.	8,655	649,558
Warrior Met Coal, Inc.	8,500	165,920	Unitil Corp.	2,600	164,944
Worthington Industries, Inc.	6,400	230,720			3,074,736
		<u>8,849,307</u>	MULTILINE RETAIL — 0.1%		
MORTGAGE REAL ESTATE INVESTMENT			Big Lots, Inc. (b)	6,320	154,840
TRUST (REITS) — 1.4%			Dillard's, Inc. Class A (b)	1,705	112,718
AG Mortgage Investment Trust, Inc. REIT	5,100	77,265	JC Penney Co., Inc. (a) (b)	47,800	42,489
AGNC Investment Corp. REIT	93,179	1,499,250	Ollie's Bargain Outlet Holdings, Inc. (a) (b)	8,995	527,467
Annaly Capital Management, Inc. REIT	247,152	2,174,938			837,514
Anworth Mortgage Asset Corp. REIT	14,800	48,840	OIL, GAS & CONSUMABLE FUELS — 2.0%		
Apollo Commercial Real Estate Finance, Inc. REIT	25,540	489,602	Abraxas Petroleum Corp. (a)	23,800	12,079
Ares Commercial Real Estate Corp. REIT (b)	4,200	63,966	Altus Midstream Co. Class A (a)	7,800	22,074
Arlington Asset Investment Corp. Class A (b)	5,700	31,293	Amplify Energy Corp.	2,293	14,148
ARMOUR Residential REIT, Inc. (b)	9,400	157,450	Antero Midstream Corp. (b)	36,900	273,060
Blackstone Mortgage Trust, Inc. Class A REIT (b)	21,466	769,556	Antero Resources Corp. (a) (b)	42,974	129,782
Capstead Mortgage Corp. REIT	15,510	113,998	Arch Coal, Inc. Class A (b)	2,696	200,043
Cherry Hill Mortgage Investment Corp. REIT (b)	2,400	31,440	Ardmore Shipping Corp. (a)	5,000	33,450
Chimera Investment Corp. REIT	31,945	624,844	Berry Petroleum Corp.	9,900	92,664
Colony Credit Real Estate, Inc. REIT	13,200	190,872	Bonanza Creek Energy, Inc. (a)	3,000	67,170
Dynex Capital, Inc. REIT (b)	3,600	53,208	Brigham Minerals, Inc. Class A	2,500	49,750
Ellington Financial, Inc.	5,500	99,385	California Resources Corp. (a) (b)	7,702	78,560
Exantas Capital Corp. REIT	4,475	50,881	Callon Petroleum Co. (a) (b)	37,904	164,503
Granite Point Mortgage Trust, Inc. REIT	8,982	168,323	Carrizo Oil & Gas, Inc. (a) (b)	14,700	126,200
Great Ajax Corp. REIT	2,400	37,200	Centennial Resource Development, Inc. Class A (a)	28,964	130,772
Invesco Mortgage Capital, Inc. REIT	23,700	362,847	Chaparral Energy, Inc. Class A (a) (b)	4,800	6,432
KKR Real Estate Finance Trust, Inc. REIT	4,000	78,120	Cheniere Energy, Inc. (a)	39,547	2,493,834
Ladder Capital Corp. REIT	17,027	294,056	Chesapeake Energy Corp. (a) (b)	221,544	312,377
MFA Financial, Inc. REIT	75,036	552,265	Clean Energy Fuels Corp. (a)	20,400	42,126
New Residential Investment Corp. REIT	70,700	1,108,576	CNX Resources Corp. (a)	32,100	233,046
New York Mortgage Trust, Inc. REIT	38,800	236,292	Comstock Resources, Inc. (a) (b)	2,300	17,917
Orchid Island Capital, Inc. REIT (b)	11,900	68,425	CONSOL Energy, Inc. (a)	4,350	67,991
PennyMac Mortgage Investment Trust REIT	14,241	316,577	Continental Resources, Inc. (a)	14,447	444,823
Ready Capital Corp. REIT	4,700	74,824	Contura Energy, Inc. (a)	3,000	83,880
Redwood Trust, Inc. REIT	15,900	260,919	CVR Energy, Inc.	4,900	215,747
TPG RE Finance Trust, Inc. REIT	8,200	162,688	Delek US Holdings, Inc.	13,008	472,190
Two Harbors Investment Corp. REIT	45,257	594,224	Denbury Resources, Inc. (a) (b)	77,515	92,243
Western Asset Mortgage Capital Corp. REIT	8,600	82,990	DHT Holdings, Inc.	13,996	86,075
			Diamond Shipping, Inc. (a)	3,400	37,468
			Dorian LPG, Ltd. (a)	4,358	45,149
			Earthstone Energy, Inc. Class A (a)	2,700	8,775
			Energy Fuels, Inc. (a) (b)	12,700	24,511
			EQT Corp.	42,300	450,072
			Equitrans Midstream Corp. (b)	33,940	493,827
			Evolution Petroleum Corp.	3,800	22,192
			Extraction Oil & Gas, Inc. (a) (b)	17,600	51,744

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Falcon Minerals Corp. (b)	6,000	\$ 34,500	Whiting Petroleum Corp. (a) (b)	14,500	\$ 116,435
GasLog, Ltd.	6,400	82,240	World Fuel Services Corp.	10,949	437,303
Golar LNG, Ltd. (b)	15,698	203,917	WPX Energy, Inc. (a)	71,732	759,642
Goodrich Petroleum Corp. (a)	1,100	11,693			16,699,150
Green Plains, Inc. (b)	6,047	64,068	PAPER & FOREST PRODUCTS — 0.2%		
Gulfport Energy Corp. (a)	27,500	74,525	Boise Cascade Co.	6,800	221,612
Hallador Energy Co.	3,200	11,584	Clearwater Paper Corp. (a)	2,579	54,468
HighPoint Resources Corp. (a)	16,300	25,917	Domtar Corp.	10,813	387,214
International Seaways, Inc. (a)	3,899	75,095	Louisiana-Pacific Corp.	20,802	511,313
Isramco, Inc. (a)	96	11,778	Neenah, Inc.	2,746	178,820
Jagged Peak Energy, Inc. (a) (b)	10,800	78,408	PH Glatfelter Co.	7,000	107,730
Kosmos Energy, Ltd. (b)	62,500	390,000	Schweitzer-Mauduit International, Inc.	5,300	198,432
Laredo Petroleum, Inc. (a)	31,100	74,951	Verso Corp. Class A (a)	5,359	66,344
Magnolia Oil & Gas Corp. Class A (a) (b)	17,700	196,470			1,725,933
Matador Resources Co. (a) (b)	18,400	304,152	PERSONAL PRODUCTS — 0.2%		
Montage Resources Corp. (a) (b)	3,380	12,776	Edgewell Personal Care Co. (a)	8,979	291,728
Murphy Oil Corp. (b)	27,400	605,814	elf Beauty, Inc. (a)	4,100	71,791
NACCO Industries, Inc. Class A	641	40,966	Herbalife Nutrition, Ltd. (a)	17,476	661,641
NextDecade Corp. (a)	900	5,184	Inter Parfums, Inc.	2,900	202,913
Nordic American Tankers, Ltd. (b)	21,040	45,446	Lifevantage Corp. (a)	2,200	30,140
Northern Oil and Gas, Inc. (a) (b)	51,900	101,724	Medifast, Inc. (b)	1,848	191,508
Oasis Petroleum, Inc. (a)	52,800	182,688	Nature's Sunshine Products, Inc. (a)	1,300	10,777
Overseas Shipholding Group, Inc. Class A (a)	9,000	15,750	Nu Skin Enterprises, Inc. Class A	9,358	397,996
Panhandle Oil and Gas, Inc. Class A	2,300	32,154	Revlon, Inc. Class A (a) (b)	1,200	28,188
Par Pacific Holdings, Inc. (a)	5,889	134,623	USANA Health Sciences, Inc. (a)	2,145	146,697
Parsley Energy, Inc. Class A	45,992	772,666	Youngevity International, Inc. (a) (b)	1,300	5,811
PBF Energy, Inc. Class A	19,852	539,776			2,039,190
PDC Energy, Inc. (a)	11,312	313,908	PHARMACEUTICALS — 1.2%		
Peabody Energy Corp.	11,303	166,380	AcelRx Pharmaceuticals, Inc. (a) (b)	12,200	26,840
Penn Virginia Corp. (a)	2,200	63,954	Acer Therapeutics, Inc. (a) (b)	800	2,552
PrimeEnergy Resources Corp. (a)	100	11,500	Aclaris Therapeutics, Inc. (a) (b)	5,558	6,003
QEP Resources, Inc.	39,623	146,605	Aerie Pharmaceuticals, Inc. (a) (b)	7,000	134,540
Range Resources Corp. (b)	34,500	131,790	Akorn, Inc. (a)	14,944	56,787
Renewable Energy Group, Inc. (a) (b)	5,700	85,529	Amneal Pharmaceuticals, Inc. (a) (b)	17,090	49,561
REX American Resources Corp. (a)	925	70,605	Amphastar Pharmaceuticals, Inc. (a)	6,100	120,963
Ring Energy, Inc. (a)	8,500	13,940	ANI Pharmaceuticals, Inc. (a)	1,486	108,300
Roan Resources, Inc. (a) (b)	5,600	6,888	Arvinas Holding Co. LLC (a)	3,400	73,270
Rosehill Resources, Inc. (a)	300	585	Assertio Therapeutics, Inc. (a)	9,300	11,904
SandRidge Energy, Inc. (a)	4,500	21,150	Axsome Therapeutics, Inc. (a) (b)	4,200	85,008
Scorpio Tankers, Inc.	7,280	216,653	BioDelivery Sciences International, Inc. (a)	12,700	53,467
SemGroup Corp. Class A	13,129	214,528	Cara Therapeutics, Inc. (a) (b)	7,000	127,960
Ship Finance International, Ltd. (b)	14,200	199,368	Catalent, Inc. (a)	24,699	1,177,154
SilverBow Resources, Inc. (a)	1,100	10,659	Cerecor, Inc. (a) (b)	3,300	10,857
SM Energy Co.	18,556	179,808	Chiasma, Inc. (a) (b)	5,700	28,215
Southwestern Energy Co. (a) (b)	89,900	173,507	Collegium Pharmaceutical, Inc. (a)	5,167	59,317
SRC Energy, Inc. (a)	40,000	186,400	Corcept Therapeutics, Inc. (a) (b)	16,700	236,054
Talos Energy, Inc. (a)	3,100	63,023	CorMedix, Inc. (a) (b)	3,700	23,606
Targa Resources Corp.	38,918	1,563,336	Cymabay Therapeutics, Inc. (a)	12,100	61,952
Teekay Corp. (b)	10,843	43,372	Dermira, Inc. (a) (b)	9,100	58,149
Teekay Tankers, Ltd. Class A (a)	30,100	39,130	Dova Pharmaceuticals, Inc. (a) (b)	1,400	39,130
Tellurian, Inc. (a) (b)	14,800	123,062	Elanco Animal Health, Inc. (a)	63,500	1,688,465
Unit Corp. (a)	8,148	27,540	Eloxx Pharmaceuticals, Inc. (a) (b)	3,400	15,368
Uranium Energy Corp. (a) (b)	25,600	24,957			
W&T Offshore, Inc. (a)	14,200	62,054			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Endo International PLC (a) (b)	35,200	\$ 112,992	Forrester Research, Inc.	1,600	\$ 51,424
Evoform Biosciences, Inc. (a) (b)	2,200	11,088	Franklin Covey Co. (a)	1,483	51,905
Evolus, Inc. (a) (b)	2,500	39,050	FTI Consulting, Inc. (a)	6,200	657,138
EyePoint Pharmaceuticals, Inc. (a) (b)	9,600	17,376	GP Strategies Corp. (a)	1,900	24,396
Horizon Therapeutics PLC (a)	31,324	852,953	Heidrick & Struggles International, Inc.	2,900	79,170
Innoviva, Inc. (a)	10,900	114,886	Huron Consulting Group, Inc. (a)	3,920	240,453
Intersect ENT, Inc. (a)	4,900	83,349	ICF International, Inc.	3,002	253,579
Intra-Cellular Therapies, Inc. (a) (b)	7,056	52,708	InnerWorkings, Inc. (a)	6,900	30,567
Jazz Pharmaceuticals PLC (a)	9,418	1,206,823	Insperty, Inc.	6,610	651,878
Kala Pharmaceuticals, Inc. (a) (b)	4,800	18,264	Kelly Services, Inc. Class A	5,300	128,366
Kaleido Biosciences, Inc. (a) (b)	800	6,024	Kforce, Inc.	3,600	136,206
Lannett Co., Inc. (a) (b)	6,197	69,406	Korn Ferry	9,355	361,477
Liquidia Technologies, Inc. (a)	3,200	11,392	ManpowerGroup, Inc.	10,216	860,596
Mallinckrodt PLC (a) (b)	13,000	31,330	Mistras Group, Inc. (a)	2,887	47,347
Marinus Pharmaceuticals, Inc. (a) (b)	7,500	11,550	Navigant Consulting, Inc.	6,700	187,265
Menlo Therapeutics, Inc. (a)	1,500	6,720	Resources Connection, Inc.	5,300	90,047
MyoKardia, Inc. (a) (b)	7,500	391,125	TransUnion	31,764	2,576,378
NGM Biopharmaceuticals, Inc. (a) (b)	1,000	13,850	TriNet Group, Inc. (a)	7,400	460,206
Ocular Therapeutix, Inc. (a) (b)	5,600	17,024	TrueBlue, Inc. (a)	6,500	137,150
Odonate Therapeutics, Inc. (a)	2,200	57,266	Upwork, Inc. (a) (b)	9,400	125,067
Omeros Corp. (a) (b)	7,700	125,741	Willdan Group, Inc. (a)	1,500	52,620
Optinose, Inc. (a) (b)	4,000	28,000			<u>12,361,941</u>
Osmotica Pharmaceuticals PLC (a) (b)	1,300	4,992	REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.5%		
Pacira BioSciences, Inc. (a)	6,737	256,478	Altisource Portfolio Solutions SA (a) (b)	1,600	32,352
Paratek Pharmaceuticals, Inc. (a) (b)	4,700	20,304	American Realty Investors, Inc. (a)	300	4,614
Phibro Animal Health Corp. Class A	3,200	68,256	Consolidated-Tomoka Land Co.	823	53,989
Prestige Consumer Healthcare, Inc. (a) (b)	9,016	312,765	Cushman & Wakefield PLC (a) (b)	17,700	327,981
Reata Pharmaceuticals, Inc. Class A (a) (b)	3,300	264,957	Essential Properties Realty Trust, Inc. REIT	12,600	288,666
resTORbio, Inc. (a) (b)	2,300	20,332	eXp World Holdings, Inc. (a) (b)	2,500	20,950
Revance Therapeutics, Inc. (a)	7,600	98,800	Forestar Group, Inc. (a) (b)	1,551	28,352
SIGA Technologies, Inc. (a) (b)	10,200	52,224	FRP Holdings, Inc. (a)	1,045	50,181
Strongbridge Biopharma PLC (a)	5,600	13,384	Griffin Industrial Realty, Inc.	100	3,795
Supernus Pharmaceuticals, Inc. (a)	8,600	236,328	Howard Hughes Corp. (a)	6,841	886,594
TherapeuticsMD, Inc. (a) (b)	35,000	127,050	Jones Lang LaSalle, Inc.	8,850	1,230,681
Theravance Biopharma, Inc. (a) (b)	7,304	142,282	Kennedy-Wilson Holdings, Inc.	20,242	443,705
Tricida, Inc. (a) (b)	3,400	104,958	Marcus & Millichap, Inc. (a)	3,600	127,764
Verrica Pharmaceuticals, Inc. (a) (b)	1,700	25,092	Maui Land & Pineapple Co., Inc. (a)	700	7,616
WaVe Life Sciences, Ltd. (a) (b)	3,610	74,113	Newmark Group, Inc. Class A	23,561	213,463
Xeris Pharmaceuticals, Inc. (a) (b)	4,200	41,286	Rafael Holdings, Inc. Class B (a)	1,600	33,536
Zogenix, Inc. (a) (b)	7,269	291,051	RE/MAX Holdings, Inc. Class A	2,800	90,048
Zynerva Pharmaceuticals, Inc. (a) (b)	3,200	24,192	Realogy Holdings Corp. (b)	18,661	124,655
		<u>9,713,183</u>	Redfin Corp. (a) (b)	15,200	255,968
PROFESSIONAL SERVICES — 1.5%			RMR Group, Inc. Class A	2,346	106,696
Acacia Research Corp. (a)	7,700	20,636	St. Joe Co. (a) (b)	5,500	94,215
ASGN, Inc. (a)	8,486	533,430	Stratus Properties, Inc. (a)	900	26,433
Barrett Business Services, Inc.	1,139	101,166	Tejon Ranch Co. (a)	3,100	52,607
BG Staffing, Inc.	1,600	30,576	Transcontinental Realty Investors, Inc. (a)	207	6,427
CBIZ, Inc. (a)	9,000	211,500			<u>4,511,288</u>
CoStar Group, Inc. (a)	6,056	3,592,419	ROAD & RAIL — 1.0%		
CRA International, Inc.	1,200	50,364	AMERCO	1,513	590,131
Exponent, Inc.	8,850	618,615			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ArcBest Corp.	4,000	\$ 121,800	Lattice Semiconductor Corp. (a)	20,680	\$ 378,134
Avis Budget Group, Inc. (a)	10,202	288,309	MACOM Technology Solutions		
Covenant Transportation Group, Inc.			Holdings, Inc. (a) (b)	7,352	158,031
Class A (a)	1,800	29,592	Marvell Technology Group, Ltd.	111,242	2,777,713
Daseke, Inc. (a) (b)	6,100	15,250	MaxLinear, Inc. (a) (b)	10,800	241,704
Genesee & Wyoming, Inc. Class A			MKS Instruments, Inc.	9,249	853,498
(a)	9,524	1,052,497	Monolithic Power Systems, Inc.	7,123	1,108,553
Heartland Express, Inc.	7,500	161,325	Nanometrics, Inc. (a)	3,900	127,218
Hertz Global Holdings, Inc. (a)	21,730	300,743	NeoPhotonics Corp. (a)	5,300	32,277
Knight-Swift Transportation			NVE Corp.	726	48,170
Holdings, Inc. (b)	20,671	750,357	ON Semiconductor Corp. (a)	69,401	1,333,193
Landstar System, Inc.	6,625	745,842	PDF Solutions, Inc. (a)	4,500	58,815
Lyft, Inc. Class A (a) (b)	5,900	240,956	Photronics, Inc. (a)	10,800	117,504
Marten Transport, Ltd.	6,255	129,979	Power Integrations, Inc.	4,700	425,021
Old Dominion Freight Line, Inc.	11,002	1,870,010	Rambus, Inc. (a)	18,300	240,188
PAM Transportation Services, Inc.			Rudolph Technologies, Inc. (a)	4,953	130,561
(a)	350	20,688	Semtech Corp. (a)	10,958	532,668
Roadrunner Transportation Systems,			Silicon Laboratories, Inc. (a)	7,269	809,403
Inc. (a) (b)	600	6,216	SMART Global Holdings, Inc. (a)	2,100	53,508
Ryder System, Inc.	8,845	457,906	SunPower Corp. (a) (b)	10,455	114,691
Saia, Inc. (a)	4,300	402,910	Synaptics, Inc. (a) (b)	6,038	241,218
Schneider National, Inc. Class B	9,700	210,684	Teradyne, Inc.	29,023	1,680,722
Uber Technologies, Inc. (a) (b)	31,200	950,664	Ultra Clean Holdings, Inc. (a)	6,100	89,274
Universal Logistics Holdings, Inc.	1,200	27,936	Universal Display Corp.	7,279	1,222,144
US Xpress Enterprises, Inc. Class A			Veeco Instruments, Inc. (a)	7,708	90,029
(a) (b)	3,100	14,942	Versum Materials, Inc.	18,565	982,645
Werner Enterprises, Inc.	7,800	275,340	Xperi Corp.	8,742	180,785
YRC Worldwide, Inc. (a) (b)	4,900	14,798			
		<u>8,678,875</u>			<u>22,655,837</u>
SEMICONDUCTORS & SEMICONDUCTOR			SOFTWARE — 8.6%		
EQUIPMENT — 2.7%			2U, Inc. (a) (b)	8,905	144,973
Adesto Technologies Corp. (a) (b)	3,900	33,384	8x8, Inc. (a) (b)	15,500	321,160
Advanced Energy Industries, Inc. (a)	6,300	361,683	A10 Networks, Inc. (a)	8,900	61,766
Alpha & Omega Semiconductor, Ltd.			ACI Worldwide, Inc. (a)	19,666	616,037
(a)	3,087	37,908	Agilysys, Inc. (a)	3,757	96,217
Ambarella, Inc. (a)	5,280	331,769	Alarm.com Holdings, Inc. (a)	6,300	293,832
Amkor Technology, Inc. (a)	16,452	149,713	Altair Engineering, Inc. Class A		
Axcelis Technologies, Inc. (a)	5,075	86,732	(a) (b)	6,500	225,030
AXT, Inc. (a)	5,700	20,292	Alteryx, Inc. Class A (a) (b)	7,775	835,268
Brooks Automation, Inc.	12,000	444,360	American Software, Inc. Class A	4,300	64,586
Cabot Microelectronics Corp.	4,812	679,503	Anaplan, Inc. (a)	14,124	663,828
CEVA, Inc. (a)	3,600	107,496	Appfolio, Inc. Class A (a) (b)	2,585	245,937
Cirrus Logic, Inc. (a)	9,740	521,869	Appian Corp. (a) (b)	5,300	251,750
Cohu, Inc.	6,191	83,609	Aspen Technology, Inc. (a)	11,753	1,446,559
Cree, Inc. (a)	17,615	863,135	Atlassian Corp. PLC Class A (a)	17,900	2,245,376
Cypress Semiconductor Corp.	62,685	1,463,068	Avalara, Inc. (a)	7,881	530,312
Diodes, Inc. (a)	7,092	284,744	Avaya Holdings Corp. (a) (b)	18,400	188,232
DSP Group, Inc. (a)	3,400	47,889	Benefitfocus, Inc. (a) (b)	4,741	112,883
Enphase Energy, Inc. (a) (b)	15,200	337,896	Blackbaud, Inc.	8,190	739,885
Entegris, Inc.	22,898	1,077,580	Blackline, Inc. (a)	7,300	349,013
First Solar, Inc. (a)	14,051	815,099	Bottomline Technologies DE, Inc. (a)	7,300	287,255
FormFactor, Inc. (a)	12,865	239,868	Box, Inc. Class A (a)	24,165	400,172
GSI Technology, Inc. (a)	2,400	21,024	Carbon Black, Inc. (a)	9,400	244,306
Ichor Holdings, Ltd. (a)	3,500	84,630	CDK Global, Inc.	20,773	998,974
Impinj, Inc. (a) (b)	2,600	80,158	Ceridian HCM Holding, Inc. (a) (b)	13,648	673,802
Inphi Corp. (a)	7,449	454,761	ChannelAdvisor Corp. (a)	3,800	35,454
			Cision, Ltd. (a)	14,300	109,967

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cloudera, Inc. (a) (b)	39,421	\$ 349,270	RealPage, Inc. (a)	13,576	\$ 853,387
CommVault Systems, Inc. (a)	6,642	296,964	Rimini Street, Inc. (a)	4,700	20,586
Cornerstone OnDemand, Inc. (a)	9,775	535,865	RingCentral, Inc. Class A (a)	12,151	1,526,895
Coupa Software, Inc. (a)	10,400	1,347,528	SailPoint Technologies Holding, Inc. (a) (b)	14,200	265,398
Digimarc Corp. (a) (b)	1,940	75,835	SecureWorks Corp. Class A (a)	1,300	16,809
Digital Turbine, Inc. (a)	12,100	77,985	ServiceNow, Inc. (a)	31,637	8,031,052
DocuSign, Inc. (a) (b)	25,924	1,605,214	SharpSpring, Inc. (a) (b)	1,300	12,610
Domo, Inc. Class B (a) (b)	2,600	41,548	ShotSpotter, Inc. (a) (b)	1,500	34,545
Dropbox, Inc. Class A (a)	36,224	730,638	Smartsheet, Inc. Class A (a)	14,680	528,920
Dynatrace, Inc. (a) (b)	6,000	112,020	SolarWinds Corp. (a) (b)	7,100	130,995
Ebix, Inc. (b)	3,800	159,980	Splunk, Inc. (a)	25,432	2,997,416
eGain Corp. (a)	2,800	22,414	SPS Commerce, Inc. (a)	6,202	291,928
Elastic NV (a) (b)	7,600	625,784	SS&C Technologies Holdings, Inc.	37,608	1,939,445
Envestnet, Inc. (a)	8,052	456,548	SVMK, Inc. (a)	14,600	249,660
Everbridge, Inc. (a) (b)	5,700	351,747	Synchronoss Technologies, Inc. (a) (b)	6,000	32,400
Fair Isaac Corp. (a)	4,805	1,458,414	Telaria, Inc. (a)	6,600	45,606
FireEye, Inc. (a) (b)	33,147	442,181	Telenav, Inc. (a)	4,652	22,237
Five9, Inc. (a)	9,908	532,456	Tenable Holdings, Inc. (a)	6,100	136,518
ForeScout Technologies, Inc. (a) (b)	7,000	265,440	Teradata Corp. (a)	19,267	597,277
GTY Technology Holdings, Inc. (a) (b)	6,600	41,382	TiVo Corp.	21,169	161,202
Guidewire Software, Inc. (a)	13,892	1,463,939	Trade Desk, Inc. Class A (a) (b)	6,499	1,218,887
HubSpot, Inc. (a)	6,753	1,023,822	Tyler Technologies, Inc. (a)	6,454	1,694,175
Ideanomics, Inc. (a) (b)	8,000	12,040	Upland Software, Inc. (a)	3,800	132,468
Instructure, Inc. (a) (b)	5,600	216,944	Varonis Systems, Inc. (a)	5,090	304,280
Intelligent Systems Corp. (a) (b)	1,100	45,694	Verint Systems, Inc. (a)	11,229	480,377
j2 Global, Inc. (b)	7,969	723,745	VirnetX Holding Corp. (a) (b)	9,300	50,220
LivePerson, Inc. (a) (b)	10,300	367,710	VMware, Inc. Class A	13,099	1,965,636
LogMeIn, Inc.	8,383	594,858	Workday, Inc. Class A (a)	27,078	4,602,177
Majesco (a)	1,200	10,128	Workiva, Inc. (a)	6,300	276,129
Manhattan Associates, Inc. (a)	11,032	889,951	Yext, Inc. (a) (b)	15,400	244,706
Medallia, Inc. (a) (b)	2,600	71,318	Zendesk, Inc. (a)	18,587	1,354,621
MicroStrategy, Inc. Class A (a)	1,364	202,377	Zix Corp. (a)	8,300	60,092
Mitek Systems, Inc. (a)	5,900	56,935	Zscaler, Inc. (a) (b)	10,400	491,504
MobileIron, Inc. (a)	15,004	98,201	Zuora, Inc. Class A (a) (b)	15,000	225,750
Model N, Inc. (a)	5,800	161,008			
Monotype Imaging Holdings, Inc.	6,593	130,607			71,489,804
New Relic, Inc. (a)	8,331	511,940	SPECIALTY RETAIL — 1.9%		
Nuance Communications, Inc. (a)	47,846	780,368	Aaron's, Inc.	11,497	738,797
Nutanix, Inc. Class A (a)	24,000	630,000	Abercrombie & Fitch Co. Class A	10,996	171,538
OneSpan, Inc. (a)	5,800	84,100	American Eagle Outfitters, Inc.	26,766	434,145
Pagerduty, Inc. (a) (b)	1,600	45,200	America's Car-Mart, Inc. (a)	1,044	95,735
Palo Alto Networks, Inc. (a)	15,959	3,252,923	Asbury Automotive Group, Inc. (a)	3,322	339,940
Paycom Software, Inc. (a)	8,385	1,756,574	Ascena Retail Group, Inc. (a)	27,663	7,306
Paylocity Holding Corp. (a)	5,574	543,911	At Home Group, Inc. (a) (b)	7,900	75,998
Pegasystems, Inc.	6,461	439,671	AutoNation, Inc. (a)	8,969	454,728
Phunware, Inc. (a) (b)	5,300	7,632	Barnes & Noble Education, Inc. (a)	5,700	17,784
Pluralsight, Inc. Class A (a) (b)	10,300	172,988	Bed Bath & Beyond, Inc. (b)	21,858	232,569
Progress Software Corp.	7,700	293,062	Boot Barn Holdings, Inc. (a)	4,500	157,050
Proofpoint, Inc. (a)	9,302	1,200,423	Buckle, Inc. (b)	4,584	94,430
PROS Holdings, Inc. (a)	5,400	321,840	Burlington Stores, Inc. (a)	11,053	2,208,611
PTC, Inc. (a)	17,729	1,208,763	Caleres, Inc.	6,600	154,506
Q2 Holdings, Inc. (a)	7,400	583,638	Camping World Holdings, Inc. Class A (b)	5,100	45,390
QAD, Inc. Class A	1,900	87,742	Carvana Co. (a) (b)	7,704	508,464
Qualys, Inc. (a)	5,661	427,802	Cato Corp. Class A	3,300	58,113
Rapid7, Inc. (a)	8,025	364,255			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chico's FAS, Inc.	19,400	\$ 78,182	Diebold Nixdorf, Inc. (a) (b)	12,251	\$ 137,211
Children's Place, Inc. (b)	2,662	204,947	Immersion Corp. (a)	5,935	45,403
Citi Trends, Inc.	1,900	34,770	NCR Corp. (a) (b)	20,567	649,095
Conn's, Inc. (a) (b)	3,143	78,135	Pure Storage, Inc. Class A (a)	39,100	662,354
Container Store Group, Inc. (a) (b)	2,400	10,608	Sonim Technologies, Inc. (a) (b)	600	1,758
Designer Brands, Inc. Class A	10,800	184,896	Stratasys, Ltd. (a)	8,982	191,361
Dick's Sporting Goods, Inc. (b)	11,544	471,111			3,236,218
Express, Inc. (a) (b)	10,649	36,633			
Five Below, Inc. (a)	9,183	1,157,976	TEXTILES, APPAREL & LUXURY GOODS —		
Floor & Decor Holdings, Inc. Class A			1.1%		
(a) (b)	11,600	593,340	Carter's, Inc.	7,429	677,599
Foot Locker, Inc.	18,600	802,776	Centric Brands, Inc. (a) (b)	2,600	6,526
GameStop Corp. Class A (b)	15,265	84,263	Columbia Sportswear Co.	5,065	490,748
Genesco, Inc. (a)	2,805	112,256	Crocs, Inc. (a)	10,400	288,704
GNC Holdings, Inc. Class A (a) (b)	12,278	26,275	Culp, Inc.	1,700	27,710
Group 1 Automotive, Inc.	3,052	281,730	Deckers Outdoor Corp. (a)	4,857	715,728
Guess?, Inc. (b)	9,100	168,623	Delta Apparel, Inc. (a)	1,000	23,750
Haverty Furniture Cos., Inc.	2,900	58,783	Fossil Group, Inc. (a) (b)	7,500	93,825
Hibbett Sports, Inc. (a)	2,834	64,899	G-III Apparel Group, Ltd. (a)	7,481	192,785
Hudson, Ltd. Class A (a)	6,300	77,301	Kontoor Brands, Inc. (b)	7,300	256,230
J. Jill, Inc. (b)	2,100	3,990	Lululemon Athletica, Inc. (a)	20,064	3,862,922
Lithia Motors, Inc. Class A	3,814	504,897	Movado Group, Inc.	2,400	59,664
Lumber Liquidators Holdings, Inc.			Oxford Industries, Inc. (b)	2,730	195,741
(a) (b)	4,176	41,217	Rocky Brands, Inc.	1,000	33,230
MarineMax, Inc. (a)	3,478	53,839	Skechers U.S.A., Inc. Class A (a)	22,447	838,395
Michaels Cos., Inc. (a) (b)	14,985	146,703	Steven Madden, Ltd.	14,313	512,262
Monro, Inc.	5,498	434,397	Superior Group of Cos., Inc.	2,200	35,464
Murphy USA, Inc.	5,186	442,366	Unifi, Inc. (a)	2,300	50,416
National Vision Holdings, Inc. (a)	12,905	310,623	Vera Bradley, Inc. (a)	3,400	34,340
Office Depot, Inc.	85,898	150,751	Vince Holding Corp. (a)	500	9,495
Party City Holdco, Inc. (a) (b)	9,000	51,390	Wolverine World Wide, Inc.	14,180	400,727
Penske Automotive Group, Inc. (b)	5,777	273,137			8,806,261
Rent-A-Center, Inc.	8,600	221,794	THRIFTS & MORTGAGE FINANCE — 1.1%		
RH (a) (b)	3,029	517,444	Axos Financial, Inc. (a)	9,900	273,735
RTW RetailWinds, Inc. (a)	3,600	4,932	Bridgewater Bancshares, Inc. (a)	3,500	41,790
Sally Beauty Holdings, Inc. (a) (b)	20,007	297,904	Capitol Federal Financial, Inc.	21,800	300,404
Shoe Carnival, Inc. (b)	1,600	51,856	Columbia Financial, Inc. (a)	8,800	138,952
Signet Jewelers, Ltd. (b)	8,200	137,432	Dime Community Bancshares, Inc.	5,100	109,191
Sleep Number Corp. (a)	4,876	201,476	Entegra Financial Corp. (a)	1,100	33,044
Sonic Automotive, Inc. Class A	3,800	119,358	ESSA Bancorp, Inc.	1,400	22,988
Sportsman's Warehouse Holdings,			Essent Group, Ltd.	16,408	782,169
Inc. (a)	6,800	35,224	Federal Agricultural Mortgage Corp.		
Tailored Brands, Inc. (b)	7,752	34,109	Class C	1,445	117,999
Tile Shop Holdings, Inc. (b)	5,919	18,882	First Defiance Financial Corp.	3,196	92,572
Tilly's, Inc. Class A	3,200	30,208	Flagstar Bancorp, Inc.	4,600	171,810
Urban Outfitters, Inc. (a) (b)	11,914	334,664	FS Bancorp, Inc.	600	31,500
Williams-Sonoma, Inc. (b)	13,348	907,397	Greene County Bancorp, Inc.	400	10,960
Winmark Corp.	399	70,380	Hingham Institution for Savings	197	37,233
Zumiez, Inc. (a)	3,200	101,360	Home Bancorp, Inc.	1,200	46,788
		15,820,338	HomeStreet, Inc. (a)	3,974	108,570
TECHNOLOGY HARDWARE, STORAGE &			Kearny Financial Corp.	13,924	181,569
PERIPHERALS — 0.4%			LendingTree, Inc. (a) (b)	1,300	403,559
3D Systems Corp. (a) (b)	20,300	165,445	Luther Burbank Corp.	3,200	36,256
AstroNova, Inc.	1,100	17,787	Merchants Bancorp	2,400	39,696
Avid Technology, Inc. (a)	4,100	25,379	Meridian Bancorp, Inc.	7,900	148,125
Dell Technologies, Inc. Class C (a)	25,847	1,340,425	Meta Financial Group, Inc.	6,443	210,106

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MGIC Investment Corp.	60,562	\$ 761,870	Foundation Building Materials, Inc.		
MMA Capital Holdings, Inc. (a)	800	24,000	(a)	2,200	\$ 34,078
Mr Cooper Group, Inc. (a)	12,094	128,438	GATX Corp. (b)	6,085	471,770
New York Community Bancorp, Inc.			General Finance Corp. (a)	1,900	16,796
(b)	77,323	970,404	GMS, Inc. (a)	5,100	146,472
NMI Holdings, Inc. Class A (a)	10,700	280,982	H&E Equipment Services, Inc.	5,300	152,958
Northfield Bancorp, Inc.	6,800	109,208	HD Supply Holdings, Inc. (a)	29,069	1,138,778
Northwest Bancshares, Inc.	17,200	281,908	Herc Holdings, Inc. (a)	4,238	197,109
OceanFirst Financial Corp.	8,207	193,685	Kaman Corp.	4,499	267,511
Ocwen Financial Corp. (a)	21,400	40,232	Lawson Products, Inc. (a)	1,000	38,730
OP Bancorp.	2,000	19,560	MRC Global, Inc. (a)	13,200	160,116
Oritani Financial Corp.	6,700	118,556	MSC Industrial Direct Co., Inc.		
PCSB Financial Corp.	2,500	49,975	Class A	7,299	529,396
PennyMac Financial Services, Inc.			NOW, Inc. (a)	18,800	215,636
(a)	3,900	118,482	Rush Enterprises, Inc. Class A	4,700	181,326
Pioneer Bancorp, Inc. (a)	2,500	31,225	Rush Enterprises, Inc. Class B	700	27,951
Ponce de Leon Federal Bank (a) (b) . .	1,400	19,684	SiteOne Landscape Supply, Inc.		
Provident Bancorp, Inc. (a)	700	16,821	(a) (b)	7,000	518,140
Provident Financial Holdings, Inc. . . .	900	18,675	Systemax, Inc.	1,800	39,618
Provident Financial Services, Inc. . . .	10,700	262,471	Textainer Group Holdings, Ltd. (a) . .	4,500	44,595
Prudential Bancorp, Inc.	1,400	23,814	Titan Machinery, Inc. (a)	2,800	40,152
Radian Group, Inc.	34,408	785,879	Transcat, Inc. (a)	1,100	28,171
Riverview Bancorp, Inc.	3,300	24,354	Triton International, Ltd.	9,400	318,096
Southern Missouri Bancorp, Inc.	1,300	47,359	Univar, Inc. (a) (b)	26,464	549,393
Sterling Bancorp, Inc.	3,500	34,160	Veritiv Corp. (a)	2,491	45,037
Territorial Bancorp, Inc.	1,155	33,010	Watsco, Inc.	5,570	942,333
TFS Financial Corp. (b)	8,029	144,683	WESCO International, Inc. (a)	7,728	369,167
Timberland Bancorp, Inc.	1,200	33,000	Willis Lease Finance Corp. (a)	400	22,152
TrustCo Bank Corp. NY	15,700	127,955			<u>8,683,619</u>
United Community Financial Corp. . . .	7,300	78,694	TRANSPORTATION INFRASTRUCTURE —		
United Financial Bancorp, Inc.	7,900	107,677	0.1%		
Walker & Dunlop, Inc.	4,600	257,278	Macquarie Infrastructure Corp.	12,220	482,323
Washington Federal, Inc.	13,517	499,994			
Waterstone Financial, Inc.	3,800	65,284	WATER UTILITIES — 0.4%		
Western New England Bancorp, Inc. . .	3,900	37,167	American States Water Co.	6,246	561,265
WSFS Financial Corp.	8,963	395,268	Aqua America, Inc.	36,737	1,646,920
		<u>9,480,768</u>	Aqua Venture Holdings, Ltd. (a)	2,300	44,689
TOBACCO — 0.1%			Artesian Resources Corp. Class A . . .	1,151	42,587
22nd Century Group, Inc. (a) (b)	17,200	38,872	Cadiz, Inc. (a) (b)	3,300	41,217
Pyxus International, Inc. (a) (b)	1,300	17,004	California Water Service Group	8,076	427,463
Turning Point Brands, Inc. (b)	1,300	29,978	Connecticut Water Service, Inc.	2,200	154,132
Universal Corp.	4,241	232,449	Consolidated Water Co., Ltd.	2,200	36,278
Vector Group, Ltd. (b)	18,397	219,109	Global Water Resources, Inc.	1,700	20,128
		<u>537,412</u>	Middlesex Water Co.	2,700	175,392
TRADING COMPANIES & DISTRIBUTORS —			Pure Cycle Corp. (a)	2,600	26,728
1.0%			SJW Group	4,400	300,476
Air Lease Corp.	17,756	742,556	York Water Co.	2,100	91,686
Aircastle, Ltd.	8,600	192,898			<u>3,568,961</u>
Applied Industrial Technologies, Inc. . .	6,515	370,052	WIRELESS TELECOMMUNICATION		
Beacon Roofing Supply, Inc. (a)	11,549	387,238	SERVICES — 0.2%		
BlueLinx Holdings, Inc. (a) (b)	1,300	42,029	Boingo Wireless, Inc. (a)	6,900	76,590
BMC Stock Holdings, Inc. (a)	11,025	288,634	Gogo, Inc. (a) (b)	9,110	54,933
CAI International, Inc. (a)	2,700	58,779	Shenandoah Telecommunications Co. . .	7,950	252,571
DXP Enterprises, Inc. (a)	2,500	86,800	Spok Holdings, Inc.	2,900	34,626
EVI Industries, Inc. (b)	600	19,152	Sprint Corp. (a)	97,203	599,743
			Telephone & Data Systems, Inc.	17,000	438,600

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United States Cellular Corp. (a)	2,400	\$ 90,192
		<u>1,547,255</u>
TOTAL COMMON STOCKS		
(Cost \$763,587,362)		<u>812,792,576</u>
RIGHTS — 0.0% (d)		
BIOTECHNOLOGY — 0.0%		
(d)		
GTX, Inc. (a) (e)	85	140
Tobira Therapeutics, Inc. (CVR)		
(expiring 12/31/28) (a) (e)	200	<u>2,354</u>
		<u>2,494</u>
CHEMICALS — 0.0% (d)		
A Schulman, Inc. (CVR) (a) (e)	3,090	<u>1,616</u>
DIVERSIFIED FINANCIAL SERVICES — 0.0% (d)		
NewStar Financial, Inc. (CVR)		
(a) (e)	2,400	<u>580</u>
MEDIA — 0.0% (d)		
Media General, Inc. (CVR) (a) (e)	6,500	<u>650</u>
PHARMACEUTICALS — 0.0%		
(d)		
Corium International, Inc. (CVR)		
(a) (b) (e)	3,400	<u>612</u>
TOTAL RIGHTS		
(Cost \$2,716)		<u>5,952</u>
SHORT-TERM INVESTMENTS — 9.5%		
State Street Institutional Liquid Reserves Fund, Premier Class		
2.03% (f) (g)	16,342,149	16,343,783
State Street Navigator Securities Lending Portfolio II (h) (i)	62,720,594	<u>62,720,594</u>
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$79,064,375)		<u>79,064,377</u>
TOTAL INVESTMENTS — 107.3%		
(Cost \$842,654,453)		<u>891,862,905</u>
LIABILITIES IN EXCESS OF OTHER ASSETS		
— (7.3%)		<u>(60,795,965)</u>
NET ASSETS — 100.0%		<u>\$ 831,066,940</u>

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of September 30, 2019, total aggregate fair value of these securities is \$0, representing 0.0% of the Fund's net assets.
- (d) Amount is less than 0.05% of net assets.
- (e) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of September 30, 2019, total aggregate fair value of these securities is \$5,952, representing less than 0.05% of net assets.
- (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, 2019 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at September 30, 2019.
- (h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

CVR Contingent Value Rights
REIT Real Estate Investment Trust

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
E-Mini Russell 2000 Index (long)	92	12/20/2019	\$7,292,672	\$7,015,000	\$(277,672)
E-mini S&P MidCap 400 Index (long)	45	12/20/2019	8,845,822	8,721,000	(124,822)
Total unrealized appreciation/depreciation on open futures contracts purchased					<u>\$(402,494)</u>

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$812,792,576	\$ —	\$ 0(a)	\$812,792,576
Rights	—	5,952	—	5,952
Short-Term Investments	79,064,377	—	—	79,064,377
TOTAL INVESTMENTS	<u>\$891,856,953</u>	<u>\$5,952</u>	<u>\$ 0</u>	<u>\$891,862,905</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(402,494)	—	—	(402,494)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (402,494)</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ (402,494)</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at September 30, 2019.

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

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds from		Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	Value at 12/31/18		Shares Sold	Realized			at 9/30/19	Value at 9/30/19	
State Street Institutional Liquid Reserves Fund, Premier Class	—	\$ —	\$ 36,627,715	\$ 20,283,707	\$(227)	\$ 2	16,342,149	\$16,343,783	\$ 38,942	
State Street Institutional U.S. Government Money Market Fund, Class G Shares	16,927,293	16,927,293	202,202,906	219,130,199	—	—	—	—	217,139	
State Street Navigator Securities Lending Portfolio II	24,606,690	24,606,690	188,879,954	150,766,050	—	—	62,720,594	62,720,594	354,858	
Total		<u>\$41,533,983</u>	<u>\$427,710,575</u>	<u>\$390,179,956</u>	<u>\$(227)</u>	<u>\$ 2</u>		<u>\$79,064,377</u>	<u>\$610,939</u>	

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.1%		
AUSTRALIA — 4.6%		
BHP Group, Ltd.	634	\$ 15,702
Mirvac Group REIT	3,259	6,726
Qantas Airways, Ltd.	2,566	10,886
Scentre Group REIT	5,927	15,710
Sonic Healthcare, Ltd.	758	14,340
Telstra Corp., Ltd.	5,705	13,506
Wesfarmers, Ltd.	858	23,031
Woodside Petroleum, Ltd.	400	8,735
		<u>108,636</u>
BELGIUM — 0.8%		
Ageas	359	19,913
CANADA — 4.3%		
BCE, Inc.	253	12,245
Kirkland Lake Gold, Ltd.	169	7,576
Loblaw Cos., Ltd.	85	4,845
Royal Bank of Canada	141	11,445
Sun Life Financial, Inc.	341	15,257
TELUS Corp.	610	21,723
Toronto-Dominion Bank	465	27,131
		<u>100,222</u>
DENMARK — 1.3%		
Novo Nordisk A/S Class B	601	30,903
FRANCE — 1.6%		
Peugeot SA	764	19,057
Sanofi	209	19,381
		<u>38,438</u>
GERMANY — 4.3%		
Allianz SE	129	30,075
Deutsche Telekom AG	1,636	27,456
Merck KGaA.	130	14,647
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	109	28,211
		<u>100,389</u>
HONG KONG — 2.1%		
CLP Holdings, Ltd.	2,000	21,009
Hang Seng Bank, Ltd.	500	10,779
HKT Trust & HKT, Ltd.	7,000	11,108
Link REIT	500	5,514
		<u>48,410</u>
ITALY — 1.2%		
Eni SpA.	1,470	22,491
Snam SpA	1,138	5,749
		<u>28,240</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
JAPAN — 10.6%		
Astellas Pharma, Inc.	1,800	\$ 25,624
FUJIFILM Holdings Corp.	400	17,543
Fujitsu, Ltd.	100	8,008
ITOCHU Corp.	900	18,579
Japan Airlines Co., Ltd.	700	20,804
Japan Post Holdings Co., Ltd.	2,400	22,096
Mitsui & Co., Ltd.	800	13,087
Mizuho Financial Group, Inc.	7,800	11,952
Nippon Telegraph & Telephone Corp.	600	28,625
NTT DOCOMO, Inc.	400	10,189
Sony Corp.	200	11,746
Sumitomo Mitsui Trust Holdings, Inc.	300	10,815
Tokio Marine Holdings, Inc.	200	10,694
Tokyo Gas Co., Ltd.	300	7,563
Toyota Motor Corp.	500	33,384
		<u>250,709</u>
NETHERLANDS — 1.3%		
Koninklijke Ahold Delhaize NV.	1,192	29,830
NEW ZEALAND — 0.7%		
Spark New Zealand, Ltd.	6,222	17,206
NORWAY — 0.5%		
DNB ASA	634	11,182
SINGAPORE — 0.4%		
DBS Group Holdings, Ltd.	500	9,039
SPAIN — 0.6%		
ACS Actividades de Construccion y Servicios SA	338	13,509
SWEDEN — 1.0%		
Swedish Match AB	436	18,052
Telia Co. AB	1,271	5,697
		<u>23,749</u>
SWITZERLAND — 8.0%		
Nestle SA.	299	32,468
Novartis AG	342	29,681
Roche Holding AG	111	32,332
Swiss Life Holding AG	34	16,268
Swiss Re AG	286	29,858
Swisscom AG	39	19,255
Zurich Insurance Group AG	76	29,115
		<u>188,977</u>
UNITED KINGDOM — 0.5%		
Direct Line Insurance Group PLC.	3,228	11,941
UNITED STATES — 54.3%		
Aflac, Inc.	539	28,201
Allstate Corp.	320	34,778
Ameren Corp.	288	23,054
American Electric Power Co., Inc.	136	12,742
American Express Co.	254	30,043
Anthem, Inc.	68	16,327
AutoZone, Inc. (a)	29	31,454
Baxter International, Inc.	411	35,950

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bristol-Myers Squibb Co.	6	\$ 304	TJX Cos., Inc.	561	\$ 31,270
Coca-Cola Co.	386	21,014	Travelers Cos., Inc.	76	11,300
DTE Energy Co.	267	35,500	UGI Corp.	121	6,083
Eli Lilly & Co.	266	29,747	UnitedHealth Group, Inc.	72	15,647
Entergy Corp.	183	21,477	US Bancorp	486	26,895
Everest Re Group, Ltd.	58	15,433	Ventas, Inc. REIT	139	10,151
Eversource Energy	244	20,855	VEREIT, Inc.	608	5,946
Exelon Corp.	533	25,749	Verizon Communications, Inc.	491	29,637
H&R Block, Inc.	792	18,707	Walmart, Inc.	275	32,637
HCA Healthcare, Inc.	209	25,168	Waste Management, Inc.	293	33,695
Hershey Co.	149	23,094	Yum! Brands, Inc.	186	21,098
Home Depot, Inc.	129	29,931			<u>1,278,544</u>
HP, Inc.	232	4,389			
International Business Machines Corp.	201	29,229	TOTAL COMMON STOCKS		
Johnson & Johnson	208	26,911	(Cost \$2,050,327)		<u>2,309,837</u>
JPMorgan Chase & Co.	156	18,360			
Kellogg Co.	232	14,929	SHORT-TERM INVESTMENT — 0.9%		
Kimberly-Clark Corp.	207	29,404	State Street Institutional Liquid Reserves		
Lockheed Martin Corp.	71	27,694	Fund, Premier Class 2.03% (b) (c)		
McDonald's Corp.	167	35,857	(Cost \$22,770)	22,768	<u>22,770</u>
Medtronic PLC	289	31,391			
Merck & Co., Inc.	407	34,261	TOTAL INVESTMENTS — 99.0%		
Mondelez International, Inc. Class A.	261	14,439	(Cost \$2,073,097)		<u>2,332,607</u>
Motorola Solutions, Inc.	149	25,391	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Newmont Goldcorp Corp.	244	9,252	1.0%		<u>22,510</u>
PepsiCo, Inc.	235	32,219	NET ASSETS — 100.0%		<u>\$ 2,355,117</u>
Pfizer, Inc.	785	28,205			
Philip Morris International, Inc.	277	21,033	(a) Non-income producing security.		
Pinnacle West Capital Corp.	113	10,969	(b) The Portfolio invested in certain money market funds managed by		
Procter & Gamble Co.	271	33,707	SSGA Funds Management, Inc. Amounts related to these		
Public Service Enterprise Group, Inc.	322	19,990	transactions during the period ended September 30, 2019 are		
Republic Services, Inc.	107	9,261	shown in the Affiliate Table below.		
Simon Property Group, Inc. REIT	119	18,522	(c) The rate shown is the annualized seven-day yield at September 30,		
Starbucks Corp.	358	31,654	2019.		
Sysco Corp.	415	32,951	REIT Real Estate Investment Trust		
Target Corp.	324	34,639			

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$2,309,837	\$—	\$—	\$2,309,837
Short-Term Investment	<u>22,770</u>	<u>—</u>	<u>—</u>	<u>22,770</u>
TOTAL INVESTMENTS	<u>\$2,332,607</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,332,607</u>

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 6/30/19	Value at 6/30/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class. . . .	—	\$ —	\$48,300	\$25,530	\$—	\$—	22,768	\$22,770	\$72
State Street Institutional U.S. Government Money Market Fund, Class G Shares	10,308	<u>10,308</u>	<u>25,494</u>	<u>35,802</u>	<u>—</u>	<u>—</u>	—	<u>—</u>	<u>20</u>
Total		<u>\$10,308</u>	<u>\$73,794</u>	<u>\$61,332</u>	<u>\$—</u>	<u>\$—</u>		<u>\$22,770</u>	<u>\$92</u>

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CORPORATE BONDS & NOTES — 0.0% (a)			Cielo SA	142,256	\$ 273,215
INDIA — 0.0% (a)			Cosan SA	19,700	251,606
Britannia Industries, Ltd.			Embraer SA	86,617	372,428
8.00%, 8/28/2022 INR	208,800	\$ 3,005	Energisa SA	20,100	241,032
			Engie Brasil Energia SA	24,587	262,020
TOTAL CORPORATE BONDS & NOTES		<u>3,005</u>	Equatorial Energia SA	21,000	505,615
(Cost \$2,979)			Gerdau SA Preference Shares	129,100	407,873
			Hypera SA	45,900	369,479
			IRB Brasil Resseguros S/A	84,300	762,169
			Itau Unibanco Holding SA		
	<u>Shares</u>		Preference Shares	583,361	4,905,924
COMMON STOCKS — 92.1%			Itausa - Investimentos Itau SA		
ARGENTINA — 0.2%			Preference Shares	527,063	1,667,713
Banco BBVA Argentina SA			Itausa - Investimentos Itau SA	253	806
ADR	8,200	35,506	JBS SA	130,200	1,024,934
Banco Macro SA ADR	5,500	143,110	Klabin SA	86,407	319,250
Globant SA (b)	4,100	375,478	Kroton Educacional SA	178,421	478,885
Grupo Financiero Galicia SA			Localiza Rent a Car SA	68,803	750,897
ADR	12,200	158,600	Lojas Americanas SA		
Pampa Energia SA ADR (b)			Preference Shares	88,073	422,033
(c)	7,400	128,464	Lojas Renner SA	94,541	1,145,504
Telecom Argentina SA ADR	10,300	103,000	M Dias Branco SA	12,000	100,831
Transportadora de Gas del Sur			Magazine Luiza SA	72,800	647,360
SA Class B, ADR	9,100	77,259	Multiplan Empreendimentos		
YPF SA ADR	21,000	194,250	Imobiliarios SA	32,754	226,858
		<u>1,215,667</u>	Natura Cosmeticos SA	46,000	373,928
			Notre Dame Intermedica		
BRAZIL — 7.1%			Participacoes SA	42,000	547,006
Ambev SA	568,985	2,629,510	Petrobras Distribuidora SA	84,200	556,495
Atacadao SA	49,200	248,634	Petroleo Brasileiro SA		
B2W Cia Digital (b)	22,900	265,812	Preference Shares	506,298	3,348,660
B2W Cia Digital (b)	3,208	36,883	Petroleo Brasileiro SA	359,014	2,598,615
B3 SA - Brasil Bolsa Balcao	248,292	2,600,706	Porto Seguro SA	11,200	158,344
Banco Bradesco SA			Raia Drogasil SA	28,200	648,639
Preference Shares	485,636	3,954,668	Rumo SA (b)	129,922	764,174
Banco Bradesco SA	144,408	1,083,389	Sul America SA	28,333	324,523
Banco BTG Pactual SA	25,500	358,435	Suzano SA	64,824	523,678
Banco do Brasil SA	104,098	1,136,846	Telefonica Brasil SA		
Banco Santander Brasil SA	49,100	534,331	Preference Shares	53,355	703,732
BB Seguridade Participacoes			TIM Participacoes SA	98,600	281,924
SA	83,337	700,844	Ultrapar Participacoes SA	85,964	381,590
BR Malls Participacoes SA	91,503	316,550	Vale SA (b)	381,784	4,376,575
Braskem SA Class A,			WEG SA	99,830	580,708
Preference Shares (b)	22,500	175,661			<u>48,625,349</u>
BRF SA (b)	69,423	636,664	CHILE — 0.9%		
CCR SA	147,969	612,778	Aguas Andinas SA Class A	321,689	176,172
Centrais Eletricas Brasileiras			Banco de Chile	5,529,768	775,317
SA	26,800	258,323	Banco de Credito e		
Centrais Eletricas Brasileiras			Inversiones SA	6,057	381,966
SA Class B, Preference			Banco Santander Chile	7,767,213	547,925
Shares	27,900	281,451	Cencosud SA	172,446	284,172
Cia Brasileira de Distribuicao			Cia Cervecerias Unidas SA	17,663	197,564
Preference Shares	18,500	354,420	Colbun SA	950,433	171,643
Cia de Saneamento Basico do			Embotelladora Andina SA		
Estado de Sao Paulo	41,900	498,929	Class B, Preference Shares	43,538	145,883
Cia Energetica de Minas					
Gerais Preference Shares	113,726	391,245			
Cia Siderurgica Nacional SA	76,900	244,247			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Empresa Nacional de Telecomunicaciones SA (b)	19,073	\$ 167,452	BAIC Motor Corp., Ltd. Class H (d)	187,000	\$ 115,453
Empresas CMPC SA	135,700	316,047	Baidu, Inc. ADR (b)	33,600	3,452,736
Empresas COPEC SA	47,851	451,762	Bank of Beijing Co., Ltd. Class A	42,000	31,524
Enel Americas SA	4,631,692	849,117	Bank of China, Ltd. Class A	70,100	35,142
Enel Chile SA	3,374,031	292,040	Bank of China, Ltd. Class H	9,569,000	3,759,538
Itau CorpBanca	18,907,140	143,348	Bank of Communications Co., Ltd. Class A	112,100	85,552
Latam Airlines Group SA	35,309	390,811	Bank of Communications Co., Ltd. Class H	1,066,000	696,217
SACI Falabella	92,102	515,398	Bank of Hangzhou Co., Ltd. Class A	11,700	13,844
Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	13,332	367,442	Bank of Jiangsu Co., Ltd. Class A	21,900	20,578
		<u>6,174,059</u>	Bank of Nanjing Co., Ltd. Class A	19,500	23,456
CHINA — 26.5%			Bank of Ningbo Co., Ltd. Class A	10,200	36,008
360 Security Technology, Inc. Class A	6,200	20,385	Bank of Shanghai Co., Ltd. Class A	28,208	36,933
3SBio, Inc. (b) (d)	156,800	260,020	Baoshan Iron & Steel Co., Ltd. Class A	36,900	30,538
51job, Inc. ADR (b)	3,200	236,800	Baozun, Inc. ADR (b) (c)	5,100	217,770
58.com, Inc. ADR (b)	11,600	571,996	BBMG Corp. Class H (c)	275,000	78,928
AAC Technologies Holdings, Inc. (c)	89,000	471,146	Beijing Capital International Airport Co., Ltd. Class H	196,000	167,263
AECC Aviation Power Co., Ltd. Class A	5,200	15,925	Beijing Enterprises Holdings, Ltd.	61,000	280,513
Agile Group Holdings, Ltd.	162,000	196,729	Beijing Enterprises Water Group, Ltd.	642,000	328,395
Agricultural Bank of China, Ltd. Class A	196,000	94,964	Beijing Shiji Information Technology Co., Ltd. Class A	4,000	22,097
Agricultural Bank of China, Ltd. Class H	3,487,500	1,365,746	Beijing Tongrentang Co., Ltd. Class A	6,000	22,601
Aier Eye Hospital Group Co., Ltd. Class A	5,978	29,692	BOE Technology Group Co., Ltd. Class A	66,800	35,078
Air China, Ltd. Class A	18,400	20,613	Brilliance China Automotive Holdings, Ltd. (c)	370,000	397,403
Air China, Ltd. Class H	226,000	198,918	BYD Co., Ltd. Class A	3,500	23,908
Aisino Corp. Class A	4,300	12,615	BYD Co., Ltd. Class H (c)	75,000	374,550
Alibaba Group Holding, Ltd. ADR (b)	171,582	28,693,658	BYD Electronic International Co., Ltd. (c)	87,500	131,037
Alibaba Health Information Technology, Ltd. (b) (c)	426,500	372,672	Caitong Securities Co., Ltd. Class A	13,000	18,131
Aluminum Corp. of China, Ltd. Class A (b)	29,900	14,738	CGN Power Co., Ltd. Class H (d)	1,287,700	325,235
Aluminum Corp. of China, Ltd. Class H (b)	454,000	143,044	Changjiang Securities Co., Ltd. Class A	19,700	19,311
Angang Steel Co., Ltd. Class H (c)	166,400	60,707	Chaozhou Three-Circle Group Co., Ltd. Class A	7,700	21,565
Anhui Conch Cement Co., Ltd. Class A	8,100	46,890	China Agri-Industries Holdings, Ltd.	247,000	80,344
Anhui Conch Cement Co., Ltd. Class H	147,500	875,848	China Aoyuan Group, Ltd.	141,000	159,716
ANTA Sports Products, Ltd.	130,000	1,075,401	China Cinda Asset Management Co., Ltd. Class H	1,093,481	214,807
Autohome, Inc. ADR (b) (c)	7,200	598,536			
AVIC Aircraft Co., Ltd. Class A	6,300	13,718			
Avic Capital Co., Ltd. Class A	20,500	13,406			
AviChina Industry & Technology Co., Ltd. Class H	313,000	153,717			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China CITIC Bank Corp., Ltd. Class H	1,091,000	\$ 581,726	China Merchants Bank Co., Ltd. Class A	52,000	\$ 253,039
China Coal Energy Co., Ltd. Class H	245,000	99,695	China Merchants Bank Co., Ltd. Class H	471,000	2,241,026
China Communications Construction Co., Ltd. Class H	544,000	425,380	China Merchants Port Holdings Co., Ltd.	168,360	253,418
China Communications Services Corp., Ltd. Class H	292,000	165,380	China Merchants Securities Co., Ltd. Class A	11,000	25,339
China Conch Venture Holdings, Ltd.	198,000	732,454	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	13,300	35,368
China Construction Bank Corp. Class A	21,900	21,436	China Minsheng Banking Corp., Ltd. Class A	101,300	85,395
China Construction Bank Corp. Class H	11,567,500	8,823,845	China Minsheng Banking Corp., Ltd. Class H	842,700	572,951
China Eastern Airlines Corp., Ltd. Class A (b)	22,400	16,248	China Molybdenum Co., Ltd. Class A	32,700	16,668
China Eastern Airlines Corp., Ltd. Class H (b)	234,000	113,726	China Molybdenum Co., Ltd. Class H (c)	465,000	154,221
China Education Group Holdings, Ltd.	70,000	102,865	China National Building Material Co., Ltd. Class H	474,000	425,665
China Everbright Bank Co., Ltd. Class A	80,300	44,304	China National Nuclear Power Co., Ltd. Class A	24,100	17,853
China Everbright Bank Co., Ltd. Class H	373,000	158,918	China Northern Rare Earth Group High-Tech Co., Ltd. Class A	8,300	12,634
China Everbright International, Ltd.	455,222	350,734	China Oilfield Services, Ltd. Class H	188,000	224,706
China Evergrande Group (c)	219,000	466,528	China Oriental Group Co., Ltd.	122,000	42,174
China Fortune Land Development Co., Ltd. Class A	5,800	21,905	China Overseas Land & Investment, Ltd.	458,000	1,440,123
China Galaxy Securities Co., Ltd. Class H	433,000	230,325	China Pacific Insurance Group Co., Ltd. Class A.	17,800	86,916
China Hongqiao Group, Ltd.	203,000	129,733	China Pacific Insurance Group Co., Ltd. Class H.	315,000	1,157,231
China Huarong Asset Management Co., Ltd. Class H (d)	1,217,500	183,260	China Petroleum & Chemical Corp. Class A	51,100	35,921
China Huishan Dairy Holdings Co., Ltd. (b) (e)	406,100	—	China Petroleum & Chemical Corp. Class H	3,082,000	1,832,043
China International Capital Corp., Ltd. Class H (c) (d)	140,800	273,001	China Power International Development, Ltd.	523,000	108,744
China International Travel Service Corp., Ltd. Class A	5,700	74,279	China Railway Construction Corp., Ltd. Class A	22,600	29,938
China Jinmao Holdings Group, Ltd.	636,000	364,268	China Railway Construction Corp., Ltd. Class H	229,500	250,889
China Life Insurance Co., Ltd. Class A	5,100	19,625	China Railway Group, Ltd. Class A	95,000	79,819
China Life Insurance Co., Ltd. Class H	898,000	2,080,220	China Railway Group, Ltd. Class H	462,000	280,522
China Literature, Ltd. (b) (c) (d)	29,600	100,625	China Railway Signal & Communication Corp., Ltd. Class H (d)	174,000	107,649
China Longyuan Power Group Corp., Ltd. Class H.	387,000	217,211	China Reinsurance Group Corp. Class H	669,000	108,380
China Medical System Holdings, Ltd.	171,000	203,296	China Resources Beer Holdings Co., Ltd.	177,333	939,892
China Mengniu Dairy Co., Ltd.	328,000	1,228,002	China Resources Gas Group, Ltd.	106,000	523,956

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
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>
China Resources Pharmaceutical Group, Ltd. (d)	199,500	\$ 187,046	COSCO SHIPPING Holdings Co., Ltd. Class H (b)	304,750	\$ 108,459
China Resources Power Holdings Co., Ltd.	224,000	271,735	COSCO SHIPPING Ports, Ltd.	211,351	168,770
China Shenhua Energy Co., Ltd. Class A	8,300	21,827	Country Garden Holdings Co., Ltd. (c)	904,500	1,145,711
China Shenhua Energy Co., Ltd. Class H	405,500	814,166	Country Garden Services Holdings Co., Ltd.	148,000	426,665
China Shipbuilding Industry Co., Ltd. Class A	45,100	34,798	CRRC Corp., Ltd. Class A	70,800	72,573
China Shipbuilding Industry Group Power Co., Ltd. Class A (b)	3,900	12,484	CRRC Corp., Ltd. Class H	539,000	376,091
China Southern Airlines Co., Ltd. Class A	19,700	18,290	CSPC Pharmaceutical Group, Ltd.	558,000	1,120,356
China Southern Airlines Co., Ltd. Class H (c)	188,000	113,912	Ctrip.com International, Ltd. ADR (b)	50,367	1,475,249
China State Construction Engineering Corp., Ltd. Class A	119,000	90,485	Dali Foods Group Co., Ltd. (d)	252,300	154,803
China Taiping Insurance Holdings Co., Ltd.	192,400	429,497	Daqin Railway Co., Ltd. Class A	29,500	31,354
China Telecom Corp., Ltd. Class H	1,656,000	754,129	Datang International Power Generation Co., Ltd. Class H	360,000	74,393
China Tower Corp., Ltd. Class H (d)	5,014,000	1,138,470	Dongfeng Motor Group Co., Ltd. Class H	332,000	315,509
China Unicom Hong Kong, Ltd.	730,000	774,753	East Money Information Co., Ltd. Class A	19,300	39,945
China United Network Communications, Ltd. Class A	90,000	75,744	ENN Energy Holdings, Ltd.	93,900	971,412
China Vanke Co., Ltd. Class A	25,600	92,847	Everbright Securities Co., Ltd. Class A	8,999	14,278
China Vanke Co., Ltd. Class H	178,600	621,958	Fangda Carbon New Material Co., Ltd. Class A (b)	12,400	20,177
China Yangtze Power Co., Ltd. Class A	71,200	181,759	Far East Horizon, Ltd.	260,000	241,447
China Zhongwang Holdings, Ltd.	192,800	78,454	Focus Media Information Technology Co., Ltd. Class A	27,800	20,438
Chongqing Rural Commercial Bank Co., Ltd. Class H	310,000	164,898	Foshan Haitian Flavouring & Food Co., Ltd. Class A	6,300	96,963
Chongqing Zhifei Biological Products Co., Ltd. Class A	3,100	20,598	Fosun International, Ltd.	315,500	390,381
CIFI Holdings Group Co., Ltd.	341,425	199,470	Founder Securities Co., Ltd. Class A	18,900	18,235
CITIC Securities Co., Ltd. Class A	28,000	88,142	Foxconn Industrial Internet Co., Ltd. Class A	9,100	18,350
CITIC Securities Co., Ltd. Class H	244,000	456,913	Future Land Development Holdings, Ltd. (c)	218,000	190,208
CITIC, Ltd.	694,000	876,419	Fuyao Glass Industry Group Co., Ltd. Class A	4,600	13,836
CNOOC, Ltd.	2,152,000	3,283,149	Fuyao Glass Industry Group Co., Ltd. Class H (d)	62,456	173,281
Contemporary Amperex Technology Co., Ltd. Class A	1,700	17,021	GD Power Development Co., Ltd. Class A	45,000	15,061
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	146,000	64,625	GDS Holdings, Ltd. ADR (b) (c)	7,200	288,576
			Geely Automobile Holdings, Ltd. (c)	607,000	1,029,811
			Gemdale Corp. Class A	10,300	16,659
			Genscript Biotech Corp. (b) (c)	110,000	210,756
			GF Securities Co., Ltd. Class A (b)	11,100	21,093

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
GF Securities Co., Ltd. Class H (b)	157,000	\$ 164,422	Huadian Power International Corp., Ltd. Class H	194,000	\$ 73,745
GoerTek, Inc. Class A	7,400	18,217	Huadong Medicine Co., Ltd. Class A	3,960	14,529
GOME Retail Holdings, Ltd. (b) (c)	1,257,000	113,844	Huaneng Power International, Inc. Class H	444,000	213,521
Great Wall Motor Co., Ltd. Class H (c)	359,500	240,755	Huaneng Renewables Corp., Ltd. Class H	596,000	202,990
Gree Electric Appliances, Inc. of Zhuhai Class A	8,800	70,610	Huatai Securities Co., Ltd. Class A	12,900	34,485
Greenland Holdings Corp., Ltd. Class A	18,600	18,389	Huatai Securities Co., Ltd. Class H (d)	198,300	296,967
Greentown Service Group Co., Ltd. (c)	142,000	139,475	Huaxia Bank Co., Ltd. Class A	24,800	25,629
Guangzhou Automobile Group Co., Ltd. Class H	358,800	343,266	Huayu Automotive Systems Co., Ltd. Class A	7,200	23,694
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	3,200	15,549	Huazhu Group, Ltd. ADR (c)	16,200	534,924
Guangzhou R&F Properties Co., Ltd. Class H	119,600	180,939	Hubei Biocause Pharmaceutical Co., Ltd. Class A	13,782	13,606
Guosen Securities Co., Ltd. Class A	9,400	16,164	Hundsun Technologies, Inc. Class A	1,800	18,635
Guotai Junan Securities Co., Ltd. Class A	14,900	36,660	Iflytek Co., Ltd. Class A (b)	5,000	22,307
Guotai Junan Securities Co., Ltd. Class H (d)	98,200	152,823	Industrial & Commercial Bank of China, Ltd. Class A	123,400	95,558
Haidilao International Holding, Ltd. (d)	43,000	183,751	Industrial & Commercial Bank of China, Ltd. Class H	7,836,000	5,247,723
Haier Smart Home Co., Ltd. Class A	11,800	25,282	Industrial Bank Co., Ltd. Class A	56,599	138,938
Haitian International Holdings, Ltd.	83,000	170,036	Industrial Securities Co., Ltd. Class A	15,300	13,326
Haitong Securities Co., Ltd. Class A	15,700	31,439	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	85,500	17,480
Haitong Securities Co., Ltd. Class H	344,000	360,701	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	17,900	71,488
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	24,300	109,910	Inner Mongolia Yitai Coal Co., Ltd. Class B	134,300	123,153
Hangzhou Tigermed Consulting Co., Ltd. Class A	1,800	15,640	iQIYI, Inc. ADR (b) (c)	15,800	254,854
Henan Shuanghui Investment & Development Co., Ltd. Class A	6,297	21,780	JD.com, Inc. ADR (b)	89,267	2,518,222
Hengan International Group Co., Ltd.	85,000	557,313	Jiangsu Expressway Co., Ltd. Class H	148,000	188,035
Hengli Petrochemical Co., Ltd. Class A	20,300	42,441	Jiangsu Hengrui Medicine Co., Ltd. Class A	11,400	128,795
HengTen Networks Group, Ltd. (b) (c)	2,664,000	40,439	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	4,500	65,535
Hengyi Petrochemical Co., Ltd. Class A	12,700	23,137	Jiangxi Copper Co., Ltd. Class H	155,000	179,529
Hithink RoyalFlush Information Network Co., Ltd. Class A	1,200	16,670	Jinke Properties Group Co., Ltd. Class A	23,600	21,679
Hua Hong Semiconductor, Ltd. (c) (d)	55,000	109,447	Kaisa Group Holdings, Ltd.	305,000	133,837
			Kingdee International Software Group Co., Ltd. (c)	282,000	297,130
			Kingsoft Corp., Ltd. (b) (c)	103,000	218,629
			Kunlun Energy Co., Ltd.	376,000	323,749

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
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>
Kweichow Moutai Co., Ltd. Class A	3,199	\$ 515,159	Noah Holdings, Ltd. ADR (b) (c)	4,400	\$ 128,480
KWG Group Holdings, Ltd. . .	155,250	136,052	OFILM Group Co., Ltd. Class A (b)	12,400	20,663
Legend Holdings Corp. Class H (d)	44,800	96,807	Orient Securities Co., Ltd. Class A	13,700	19,568
Lenovo Group, Ltd.	880,000	587,086	People's Insurance Co. Group of China, Ltd. Class H	1,020,000	408,552
Lens Technology Co., Ltd. Class A	14,200	20,481	PetroChina Co., Ltd. Class A .	32,000	27,738
Lepu Medical Technology Beijing Co., Ltd. Class A . .	4,100	14,388	PetroChina Co., Ltd. Class H .	2,520,000	1,295,456
Li Ning Co., Ltd.	234,500	673,043	PICC Property & Casualty Co., Ltd. Class H	823,000	960,590
Logan Property Holdings Co., Ltd.	166,000	236,314	Pinduoduo, Inc. ADR (b) (c) . .	23,500	757,170
Longfor Group Holdings, Ltd. (d)	212,500	794,225	Ping An Bank Co., Ltd. Class A	45,400	99,113
LONGi Green Energy Technology Co., Ltd. Class A	6,900	25,344	Ping An Insurance Group Co. of China, Ltd. Class A	26,900	327,869
Luxshare Precision Industry Co., Ltd. Class A	16,040	60,106	Ping An Insurance Group Co. of China, Ltd. Class H	672,000	7,719,162
Luye Pharma Group, Ltd. (d) .	143,500	102,325	Poly Developments and Holdings Group Co., Ltd. Class A	34,900	69,886
Luzhou Laojiao Co., Ltd. Class A	2,900	34,607	Postal Savings Bank of China Co., Ltd. Class H (d)	970,000	591,448
Maanshan Iron & Steel Co., Ltd. Class H (c)	224,000	84,292	Power Construction Corp. of China, Ltd. Class A	29,200	18,932
Mango Excellent Media Co., Ltd. Class A (b)	3,200	20,505	RiseSun Real Estate Development Co., Ltd. Class A	19,300	22,378
Meimian Onehealth Healthcare Holdings Co., Ltd. Class A .	8,600	14,644	Rongsheng Petro Chemical Co., Ltd. Class A	13,370	20,501
Meitu, Inc. (b) (c) (d)	294,500	67,620	SAIC Motor Corp., Ltd. Class A	22,600	75,257
Meituan Dianping Class B (b).	121,600	1,242,462	Sanan Optoelectronics Co., Ltd. Class A	9,300	18,336
Metallurgical Corp. of China, Ltd. Class A	40,900	15,979	Sany Heavy Industry Co., Ltd. Class A	26,000	51,991
Metallurgical Corp. of China, Ltd. Class H	338,000	75,883	SDIC Capital Co., Ltd. Class A	8,100	14,133
Midea Group Co., Ltd. Class A	7,900	56,530	SDIC Power Holdings Co., Ltd. Class A	15,500	19,556
MMG, Ltd. (b) (c)	294,000	69,380	Seazen Holdings Co., Ltd. Class A	4,300	17,089
Momo, Inc. ADR.	18,400	570,032	Semiconductor Manufacturing International Corp. (b) (c) .	371,300	464,161
Muyuan Foodstuff Co., Ltd. Class A	5,000	49,361	SF Holding Co., Ltd. Class A .	2,700	14,904
NARI Technology Co., Ltd. Class A	8,700	24,914	Shaanxi Coal Industry Co., Ltd. Class A	15,600	19,071
NetEase, Inc. ADR.	8,473	2,255,343	Shandong Gold Mining Co., Ltd. Class A	6,000	28,474
New China Life Insurance Co., Ltd. Class A	4,100	27,943	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	236,000	242,942
New China Life Insurance Co., Ltd. Class H	96,600	381,994	Shanghai Construction Group Co., Ltd. Class A	47,200	22,406
New Hope Liuhe Co., Ltd. Class A	7,800	18,754	Shanghai Electric Group Co., Ltd. Class A	19,000	13,356
New Oriental Education & Technology Group, Inc. ADR (b)	17,300	1,916,148			
Nexteer Automotive Group, Ltd.	124,000	102,340			
Ningbo Zhoushan Port Co., Ltd. Class A	46,500	24,288			
NIO, Inc. ADR (b) (c)	84,100	131,196			

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shanghai Electric Group Co., Ltd. Class H	318,000	\$ 102,628	Sinotruk Hong Kong, Ltd.	86,500	\$ 128,215
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	4,600	16,278	SOHO China, Ltd.	241,000	68,862
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H (c)	66,000	177,220	Songcheng Performance Development Co., Ltd. Class A	6,300	24,649
Shanghai Industrial Urban Development Group, Ltd.	57,000	7,198	Southwest Securities Co., Ltd. Class A	29,900	18,883
Shanghai International Airport Co., Ltd. Class A	2,200	24,578	Spring Airlines Co., Ltd. Class A	3,300	19,663
Shanghai International Port Group Co., Ltd. Class A	19,400	15,458	Sunac China Holdings, Ltd.	295,700	1,188,171
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	142,032	159,360	Suning.com Co., Ltd. Class A	18,200	26,403
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	8,600	21,918	Sunny Optical Technology Group Co., Ltd.	85,200	1,252,014
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	95,600	173,166	Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	7,200	19,862
Shanghai Pudong Development Bank Co., Ltd. Class A	80,300	133,136	TAL Education Group ADR (b)	46,700	1,599,008
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	2,100	22,734	TCL Corp. Class A	31,000	15,454
Shenwan Hongyuan Group Co., Ltd. Class A	62,900	42,102	Tencent Holdings, Ltd.	686,600	28,919,984
Shenzhen Inovance Technology Co., Ltd. Class A	5,900	20,101	Tencent Music Entertainment Group ADR (b) (c)	11,700	149,409
Shenzhen Investment, Ltd.	340,000	125,341	Tingyi Cayman Islands Holding Corp.	230,000	323,902
Shenzhen Kangtai Biological Products Co., Ltd. Class A	1,497	15,563	Tong Ren Tang Technologies Co., Ltd. Class H	67,500	61,392
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	1,000	25,830	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	8,900	21,810
Shenzhen Overseas Chinese Town Co., Ltd. Class A	18,800	18,507	Tongwei Co., Ltd. Class A	8,900	15,878
Shenzhou International Group Holdings, Ltd.	89,700	1,171,682	Towngas China Co., Ltd.	116,803	87,609
Shui On Land, Ltd.	425,800	84,732	TravelSky Technology, Ltd. Class H	113,000	234,666
Sichuan Chuantou Energy Co., Ltd. Class A	10,000	13,975	Tsingtao Brewery Co., Ltd. Class A	3,200	21,733
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	5,200	18,830	Tsingtao Brewery Co., Ltd. Class H	48,000	289,614
Sihuan Pharmaceutical Holdings Group, Ltd.	496,000	75,292	Uni-President China Holdings, Ltd.	163,000	175,904
SINA Corp. (b)	7,800	305,682	Unisplendour Corp., Ltd. Class A	4,400	19,396
Sino-Ocean Group Holding, Ltd.	379,500	128,769	Vipshop Holdings, Ltd. ADR (b)	53,588	478,005
Sinopec Engineering Group Co., Ltd. Class H	163,500	102,612	Walvax Biotechnology Co., Ltd. Class A	3,500	13,228
Sinopec Shanghai Petrochemical Co., Ltd. Class H	428,000	124,479	Wanhua Chemical Group Co., Ltd. Class A	16,100	99,537
Sinopharm Group Co., Ltd. Class H	146,000	457,216	Want Want China Holdings, Ltd. (c)	609,000	487,082
Sinotrans, Ltd. Class H	239,500	75,155	Weibo Corp. ADR (b) (c)	6,860	306,985
			Weichai Power Co., Ltd. Class A	13,700	21,525
			Weichai Power Co., Ltd. Class H	238,000	343,062
			Wens Foodstuffs Group Co., Ltd. Class A	15,300	79,658

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	9,100	\$ 22,976	Zijin Mining Group Co., Ltd. Class A	36,500	\$ 16,714
Wuliangye Yibin Co., Ltd. Class A	9,900	179,945	Zijin Mining Group Co., Ltd. Class H	712,000	246,131
WuXi AppTec Co., Ltd. Class A	7,499	91,044	Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A	28,400	22,668
WuXi AppTec Co., Ltd. Class H (c) (d)	17,920	195,901	ZTE Corp. Class A (b)	6,700	30,032
Wuxi Biologics Cayman, Inc. (b) (d)	66,000	673,521	ZTE Corp. Class H (b)	87,800	232,957
XCMG Construction Machinery Co., Ltd. Class A	35,100	21,774	ZTO Express Cayman, Inc. ADR	39,100	834,003
Xiaomi Corp. Class B (b) (c) (d)	933,900	1,048,335			<u>182,392,840</u>
Xinjiang Goldwind Science & Technology Co., Ltd. Class A	7,800	13,675	COLOMBIA — 0.4%		
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	101,000	119,560	Bancolombia SA	28,086	318,934
Xinyi Solar Holdings, Ltd.	396,221	237,549	Bancolombia SA Preference Shares	55,088	680,987
Yanzhou Coal Mining Co., Ltd. Class H	202,000	205,108	Cementos Argos SA	58,844	125,860
Yihai International Holding, Ltd.	55,000	326,938	Ecopetrol SA	604,005	512,243
Yonghui Superstores Co., Ltd. Class A	18,500	23,030	Grupo Argos SA	35,158	172,432
Yonyou Network Technology Co., Ltd. Class A	5,699	24,652	Grupo Aval Acciones y Valores SA Preference Shares	460,915	172,257
Yum China Holdings, Inc.	43,400	1,971,662	Grupo de Inversiones Suramericana SA Preference Shares	13,200	111,491
Yunda Holding Co., Ltd. Class A	7,200	34,683	Grupo de Inversiones Suramericana SA	28,763	272,874
Yunnan Baiyao Group Co., Ltd. Class A	2,399	25,548	Interconexion Electrica SA ESP	51,542	270,271
Yuzhou Properties Co., Ltd.	223,316	88,877			<u>2,637,349</u>
YY, Inc. ADR (b)	7,000	393,610	CZECH REPUBLIC — 0.1%		
Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	1,400	19,973	CEZ A/S	19,840	437,769
Zhaojin Mining Industry Co., Ltd. Class H	125,500	145,201	Komerčni banka A/S	9,286	313,716
Zhejiang Chint Electrics Co., Ltd. Class A	5,000	15,285	Moneta Money Bank A/S (d)	58,343	179,734
Zhejiang Dahua Technology Co., Ltd. Class A	6,800	16,445			<u>931,219</u>
Zhejiang Expressway Co., Ltd. Class H	180,000	155,675	EGYPT — 0.1%		
Zhejiang Longsheng Group Co., Ltd. Class A	7,400	14,570	Commercial International Bank Egypt SAE	165,144	791,899
ZhongAn Online P&C Insurance Co., Ltd. Class H (b) (c) (d)	35,500	83,776	Eastern Co SAE	98,885	100,671
Zhongsheng Group Holdings, Ltd.	69,500	219,421	ElSewedy Electric Co.	98,402	80,821
Zhuzhou CRRC Times Electric Co., Ltd. Class H	66,200	274,025			<u>973,391</u>
			GREECE — 0.3%		
			Alpha Bank AE (b)	171,194	319,707
			Eurobank Ergasias SA (b)	322,051	311,777
			FF Group (b) (c)	3,869	2,025
			Hellenic Telecommunications Organization SA	28,488	392,568
			JUMBO SA	12,630	239,722
			Motor Oil Hellas Corinth Refineries SA	7,510	175,374
			National Bank of Greece SA (b)	64,316	195,837
			OPAP SA	25,975	267,180
					<u>1,904,190</u>

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HONG KONG — 2.0%			Aurobindo Pharma, Ltd.	31,970	\$ 265,301
Alibaba Pictures Group, Ltd.			Avenue Supermarts, Ltd. (b)		
(b)	1,725,900	\$ 279,600	(d)	15,359	406,142
Bosideng International			Axis Bank, Ltd.	229,719	2,219,758
Holdings, Ltd.	368,000	156,788	Bajaj Auto, Ltd.	9,976	412,173
China Ding Yi Feng Holdings,			Bajaj Finance, Ltd.	20,697	1,182,468
Ltd. (e)	112,000	1,429	Bajaj Finserv, Ltd.	4,547	545,232
China Everbright, Ltd.	114,000	133,349	Bharat Forge, Ltd.	25,984	163,709
China First Capital Group,			Bharat Petroleum Corp., Ltd. .	77,366	516,419
Ltd. (b)	382,000	111,588	Bharti Airtel, Ltd.	245,339	1,292,318
China Gas Holdings, Ltd.	218,800	845,682	Bharti Infratel, Ltd.	40,967	149,315
China Mobile, Ltd.	739,000	6,113,242	Bosch, Ltd.	845	166,976
China Resources Cement			Britannia Industries, Ltd.	6,960	289,817
Holdings, Ltd.	299,000	299,786	Cipla, Ltd.	40,284	241,583
China Resources Land, Ltd. . .	332,000	1,391,203	Coal India, Ltd.	146,665	413,595
China State Construction			Container Corp. Of India,		
International Holdings,			Ltd.	25,257	215,617
Ltd.	240,000	225,629	Dabur India, Ltd.	61,817	388,554
China Traditional Chinese			Divi's Laboratories, Ltd.	9,808	230,569
Medicine Holdings Co.,			Dr Reddy's Laboratories, Ltd.		
Ltd.	278,000	127,663	ADR.	428	16,217
Guangdong Investment, Ltd. . .	350,000	684,874	Dr Reddy's Laboratories, Ltd..	13,203	503,043
Haier Electronics Group Co.,			Eicher Motors, Ltd.	1,590	397,452
Ltd.	153,000	399,119	GAIL India, Ltd.	169,014	319,455
Hutchison China MediTech,			GAIL India, Ltd. GDR	3,808	42,269
Ltd. ADR (b)	7,700	137,368	Glenmark Pharmaceuticals,		
Kingboard Holdings, Ltd.	84,500	223,662	Ltd.	16,028	73,379
Kingboard Laminates			Godrej Consumer Products,		
Holdings, Ltd.	133,800	120,668	Ltd.	42,516	412,149
Lee & Man Paper			Grasim Industries, Ltd.	35,188	365,913
Manufacturing, Ltd.	179,000	96,814	Havells India, Ltd.	30,412	308,545
Nine Dragons Paper Holdings,			HCL Technologies, Ltd.	64,754	985,580
Ltd.	189,000	159,119	HDFC Life Insurance Co.,		
Shanghai Industrial Holdings,			Ltd. (d)	61,883	524,272
Ltd. (b)	57,000	106,156	Hero MotoCorp, Ltd.	12,005	455,679
Shenzhen International			Hindalco Industries, Ltd.	136,117	367,428
Holdings, Ltd.	122,039	234,445	Hindustan Petroleum Corp.,		
Shimao Property Holdings,			Ltd.	75,023	320,020
Ltd.	135,000	394,354	Hindustan Unilever, Ltd.	78,369	2,195,022
Sino Biopharmaceutical, Ltd. .	826,000	1,049,437	Housing Development		
SSY Group, Ltd.	184,000	145,521	Finance Corp., Ltd.	196,870	5,492,147
Sun Art Retail Group, Ltd. . . .	290,000	294,461	ICICI Bank, Ltd. ADR	286	3,483
Yuexiu Property Co., Ltd. . . .	895,000	194,084	ICICI Bank, Ltd.	287,683	1,760,957
		<u>13,926,041</u>	ICICI Lombard General		
HUNGARY — 0.3%			Insurance Co., Ltd. (d)	16,129	274,268
MOL Hungarian Oil & Gas			Indiabulls Housing Finance,		
PLC	50,228	472,444	Ltd.	34,848	125,882
OTP Bank Nyrt	26,745	1,113,320	Indian Oil Corp., Ltd.	224,063	466,187
Richter Gedeon Nyrt	16,921	273,709	Infosys, Ltd. ADR	1,518	17,260
		<u>1,859,473</u>	Infosys, Ltd.	414,483	4,703,441
INDIA — 8.3%			InterGlobe Aviation, Ltd. (d) .	11,358	301,793
Adani Ports & Special			ITC, Ltd.	409,983	1,499,208
Economic Zone, Ltd.	71,911	421,103	JSW Steel, Ltd.	98,514	317,914
Ambuja Cements, Ltd.	70,151	202,033	Larsen & Toubro, Ltd. GDR . .	1,235	25,688
Ashok Leyland, Ltd.	144,420	138,574	Larsen & Toubro, Ltd.	55,716	1,162,768
Asian Paints, Ltd.	34,297	853,689	LIC Housing Finance, Ltd. . . .	34,548	183,395
			Lupin, Ltd.	26,873	271,332

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mahindra & Mahindra Financial Services, Ltd.	38,757	\$ 179,241	Bank Negara Indonesia Persero Tbk PT	878,500	\$ 454,877
Mahindra & Mahindra, Ltd. GDR	2,150	16,662	Bank Rakyat Indonesia Persero Tbk PT	6,701,800	1,945,151
Mahindra & Mahindra, Ltd.	86,830	671,422	Bank Tabungan Negara Persero Tbk PT	468,600	64,703
Marico, Ltd.	54,929	305,382	Barito Pacific Tbk PT	3,134,000	218,574
Maruti Suzuki India, Ltd.	12,804	1,210,502	Bukit Asam Tbk PT	383,100	60,994
Motherson Sumi Systems, Ltd.	120,996	179,440	Bumi Serpong Damai Tbk PT (b)	1,003,000	98,216
Nestle India, Ltd.	2,750	541,278	Charoen Pokphand Indonesia Tbk PT	858,500	323,563
NTPC, Ltd.	282,654	469,237	Gudang Garam Tbk PT	59,000	217,691
Oil & Natural Gas Corp., Ltd.	300,026	557,769	Hanjaya Mandala Sampoerna Tbk PT	1,148,100	185,217
Page Industries, Ltd.	700	223,723	Indah Kiat Pulp & Paper Corp. Tbk PT	322,100	146,925
Petronet LNG, Ltd.	69,655	255,547	Indocement Tunggal Prakarsa Tbk PT	226,400	298,650
Pidilite Industries, Ltd.	14,662	298,355	Indofood CBP Sukses Makmur Tbk PT	270,600	229,233
Piramal Enterprises, Ltd.	10,449	240,035	Indofood Sukses Makmur Tbk PT	510,700	277,026
Power Grid Corp. of India, Ltd.	218,087	613,928	Jasa Marga Persero Tbk PT	247,489	99,379
REC, Ltd.	86,724	150,518	Kalbe Farma Tbk PT	2,453,400	289,499
Reliance Industries, Ltd. GDR (d)	615	22,939	Pabrik Kertas Tjiwi Kimia Tbk PT	177,100	131,624
Reliance Industries, Ltd.	342,059	6,435,857	Pakuwon Jati Tbk PT	2,231,900	104,559
Shree Cement, Ltd.	1,040	277,578	Perusahaan Gas Negara Tbk PT	1,369,000	202,529
Shriram Transport Finance Co., Ltd.	20,568	311,123	Semen Indonesia Persero Tbk PT	364,300	296,419
State Bank of India (b)	201,484	770,468	Surya Citra Media Tbk PT	683,500	55,855
State Bank of India GDR (b)	1,160	44,544	Telekomunikasi Indonesia Persero Tbk PT	5,983,500	1,816,758
Sun Pharmaceutical Industries, Ltd.	100,022	551,139	Unilever Indonesia Tbk PT.	181,700	595,213
Tata Consultancy Services, Ltd.	108,546	3,211,864	United Tractors Tbk PT	205,000	297,138
Tata Motors, Ltd. ADR (b) (c).	541	4,539			<u>13,357,561</u>
Tata Motors, Ltd. (b)	186,403	308,923	LUXEMBOURG — 0.0% (a)		
Tata Power Co., Ltd.	138,650	121,984	Reinet Investments SCA	17,104	309,649
Tata Steel, Ltd.	32,077	163,805	MALAYSIA — 1.9%		
Tata Steel, Ltd. GDR	10,534	52,354	AirAsia Group Bhd	175,900	73,939
Tech Mahindra, Ltd.	54,422	549,835	Alliance Bank Malaysia Bhd	115,600	78,686
Titan Co., Ltd.	37,028	666,170	AMMB Holdings Bhd.	195,200	193,009
UltraTech Cement, Ltd.	11,464	702,710	Axiata Group Bhd	334,022	343,037
United Spirits, Ltd. (b)	35,264	331,548	British American Tobacco Malaysia Bhd	18,500	83,685
UPL, Ltd.	63,715	540,557	CIMB Group Holdings Bhd	592,488	711,778
Vedanta, Ltd.	219,776	477,270	Dialog Group Bhd	444,400	360,869
Vedanta, Ltd. ADR.	366	3,177	DiGi.Com Bhd	369,600	419,298
Vodafone Idea, Ltd. (b)	888,585	79,619	Fraser & Neave Holdings Bhd. Gamuda Bhd	18,500	154,204
Wipro, Ltd. ADR (c).	24,721	90,232	Genting Bhd.	202,900	179,300
Wipro, Ltd.	119,363	404,059	Genting Malaysia Bhd	251,100	344,236
Yes Bank, Ltd.	212,792	125,359	Genting Plantations Bhd	366,800	265,442
Zee Entertainment Enterprises, Ltd.	64,463	240,592		28,800	68,165
		<u>57,008,375</u>			
INDONESIA — 1.9%					
Adaro Energy Tbk PT.	1,859,800	169,013			
Astra International Tbk PT.	2,417,100	1,123,837			
Bank Central Asia Tbk PT	1,189,500	2,543,242			
Bank Mandiri Persero Tbk PT.	2,262,400	1,111,676			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HAP Seng Consolidated Bhd	77,700	\$ 182,976	Grupo Aeroportuario del Sureste SAB de CV Class B	24,685	\$ 376,176
Hartalega Holdings Bhd	186,100	233,347	Grupo Bimbo SAB de CV Class A (c)	194,415	354,484
Hong Leong Bank Bhd	78,500	306,726	Grupo Carso SAB de CV Series A1	53,700	157,477
Hong Leong Financial Group Bhd	26,800	104,076	Grupo Financiero Banorte SAB de CV Series O.	309,703	1,668,356
IHH Healthcare Bhd.	255,700	346,877	Grupo Financiero Inbursa SAB de CV Series O.	275,826	351,348
IJM Corp. Bhd	320,100	167,428	Grupo Mexico SAB de CV Class B	418,236	980,135
IOI Corp. Bhd.	218,700	231,393	Grupo Televisa SAB Series CPO.	286,129	560,404
Kuala Lumpur Kepong Bhd	52,600	289,947	Industrias Penoles SAB de CV (c)	17,115	227,980
Malayan Banking Bhd	469,381	954,008	Infraestructura Energetica Nova SAB de CV	65,700	261,316
Malaysia Airports Holdings Bhd	117,000	241,712	Kimberly-Clark de Mexico SAB de CV Class A	180,789	363,153
Maxis Bhd	286,700	383,454	Megacable Holdings SAB de CV	37,300	150,171
MISC Bhd	129,500	241,247	Orbia Advance Corp. SAB de CV	124,310	243,533
Nestle Malaysia Bhd.	8,700	302,744	Promotora y Operadora de Infraestructura SAB de CV.	28,350	253,390
Petronas Chemicals Group Bhd	285,900	514,852	Wal-Mart de Mexico SAB de CV	632,794	1,874,601
Petronas Dagangan Bhd.	29,200	164,586			16,162,991
Petronas Gas Bhd.	70,300	275,021	PAKISTAN — 0.0% (a)		
PPB Group Bhd.	68,720	297,727	Habib Bank, Ltd.	66,000	49,891
Press Metal Aluminium Holdings Bhd	163,300	185,648	MCB Bank, Ltd.	48,800	52,935
Public Bank Bhd	375,200	1,799,383	Oil & Gas Development Co., Ltd.	76,400	60,128
QL Resources Bhd.	81,800	140,859			162,954
RHB Capital Bhd.	186,310	250,965	PERU — 0.4%		
Sime Darby Bhd	334,969	180,005	Cia de Minas Buenaventura SAA ADR	25,600	388,608
Sime Darby Plantation Bhd	244,569	276,286	Credicorp, Ltd.	8,200	1,709,208
Sime Darby Property Bhd	280,269	56,228	Southern Copper Corp.	10,267	350,413
SP Setia Bhd Group	208,889	67,850			2,448,229
Telekom Malaysia Bhd	127,600	109,711	PHILIPPINES — 1.0%		
Tenaga Nasional Bhd	378,800	1,234,018	Aboitiz Equity Ventures, Inc.	232,170	237,635
Top Glove Corp. Bhd	180,700	192,050	Aboitiz Power Corp.	192,500	142,434
Westports Holdings Bhd	98,400	97,060	Alliance Global Group, Inc.	521,500	109,673
YTL Corp. Bhd.	321,196	70,576	Altus San Nicolas Corp. (b) (f)	4,817	482
		13,174,408	Ayala Corp.	33,785	576,555
MEXICO — 2.3%			Ayala Land, Inc.	878,700	838,351
Alfa SAB de CV Class A.	359,840	317,120	Bank of the Philippine Islands.	104,979	188,367
Alsea SAB de CV (b)	62,700	146,080	BDO Unibank, Inc.	234,459	646,877
America Movil SAB de CV Series L	4,056,721	3,012,132	DMCI Holdings, Inc.	443,930	71,176
Arca Continental SAB de CV.	52,300	283,406	Globe Telecom, Inc.	3,920	138,406
Cemex SAB de CV Series CPO.	1,805,417	702,269	GT Capital Holdings, Inc.	12,002	194,978
Coca-Cola Femsa SAB de CV.	62,400	379,381			
El Puerto de Liverpool SAB de CV Series C1	22,100	120,999			
Fibra Uno Administracion SA de CV REIT	377,658	552,983			
Fomento Economico Mexicano SAB de CV.	234,680	2,149,490			
Gruma SAB de CV Class B	26,060	266,632			
Grupo Aeroportuario del Pacifico SAB de CV Class B	42,500	409,975			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
International Container Terminal Services, Inc.	124,890	\$ 290,117	Qatar Insurance Co. SAQ.	200,420	\$ 184,402
JG Summit Holdings, Inc.	337,410	471,970	Qatar Islamic Bank SAQ	137,890	590,795
Jollibee Foods Corp.	53,440	228,896	Qatar National Bank QPSC	545,611	2,890,644
Manila Electric Co.	26,550	189,533			<u>6,528,509</u>
Megaworld Corp.	1,462,000	123,267	ROMANIA — 0.1%		
Metro Pacific Investments Corp.	1,727,000	165,936	NEPI Rockcastle PLC.	44,591	<u>390,372</u>
Metropolitan Bank & Trust Co.	192,113	253,531	RUSSIA — 3.7%		
PLDT, Inc.	10,021	218,865	Alrosa PJSC	303,397	348,089
Robinsons Land Corp.	250,186	118,263	Gazprom PJSC	1,282,658	4,466,988
Security Bank Corp.	25,200	95,782	Inter RAO UES PJSC	4,473,928	307,744
SM Investments Corp.	28,660	536,926	LUKOIL PJSC	47,268	3,920,150
SM Prime Holdings, Inc.	1,206,100	865,655	Magnit PJSC	10,408	567,862
Universal Robina Corp.	103,830	312,512	Magnitogorsk Iron & Steel Works PJSC	287,300	172,825
		<u>7,016,187</u>	MMC Norilsk Nickel PJSC	7,551	1,940,281
POLAND — 0.9%			Mobile TeleSystems PJSC ADR.	45,470	368,307
Alior Bank SA (b)	11,309	109,503	Mobile TeleSystems PJSC	31,501	128,781
Bank Millennium SA (b)	70,894	101,059	Moscow Exchange MICEX-RTS PJSC (b)	158,451	230,903
Bank Polska Kasa Opieki SA	20,310	518,749	Novatek PJSC GDR	600	121,680
CCC SA	3,605	124,358	Novatek PJSC	101,850	2,067,689
CD Projekt SA	8,245	500,563	Novolipetsk Steel PJSC	146,523	319,999
Cyfrowy Polsat SA.	29,664	195,484	PhosAgro PJSC GDR	14,306	182,688
Dino Polska SA (b) (d)	6,152	240,915	Polymetal International PLC.	25,736	361,545
Grupa Lotos SA	11,534	254,780	Polyus PJSC (b).	3,245	374,901
Jastrzebska Spolka Weglowa SA	5,878	31,933	Rosneft Oil Co. PJSC	139,091	901,656
KGHM Polska Miedz SA (b)	17,033	339,883	Sberbank of Russia PJSC.	1,299,534	4,560,812
LPP SA.	159	341,070	Severstal PJSC	25,560	368,415
mBank SA (b).	1,908	165,427	Surgutneftegas PJSC Preference Shares.	825,000	475,806
Orange Polska SA (b)	76,094	104,865	Surgutneftegas PJSC	876,100	480,432
PGE Polska Grupa Energetyczna SA (b).	104,212	207,740	Tatneft PJSC.	184,077	1,960,707
Polski Koncern Naftowy ORLEN SA	35,718	879,330	Transneft PJSC Preference Shares	60	139,175
Polskie Gornictwo Naftowe i Gazownictwo SA	213,120	250,057	VTB Bank PJSC	375,970,000	245,508
Powszechna Kasa Oszczednosci Bank Polski SA	104,449	1,024,390	X5 Retail Group NV GDR.	14,967	523,546
Powszechny Zaklad Ubezpieczen SA	72,076	672,013			<u>25,536,489</u>
Santander Bank Polska SA.	4,246	332,127	SAUDI ARABIA — 2.4%		
		<u>6,394,246</u>	Advanced Petrochemical Co.	12,258	158,486
QATAR — 1.0%			Al Rajhi Bank.	147,772	2,493,593
Barwa Real Estate Co.	231,020	212,556	Alinma Bank	89,985	539,258
Commercial Bank PQSC.	245,580	290,703	Almarai Co. JSC	29,182	387,024
Industries Qatar QSC	216,280	648,068	Bank AlBilad	42,813	302,448
Masraf Al Rayan QSC.	451,610	439,082	Bank Al-Jazira	46,479	167,519
Mesaieed Petrochemical Holding Co.	522,680	427,791	Banque Saudi Fransi.	66,230	569,396
Ooredoo QSC.	96,940	192,496	Bupa Arabia for Cooperative Insurance Co.	3,135	88,922
Qatar Electricity & Water Co. QSC	65,618	278,439	Co. for Cooperative Insurance (b)	7,040	127,242
Qatar Fuel QSC.	57,800	373,533	Dar Al Arkan Real Estate Development Co. (b).	61,275	195,037
			Emaar Economic City (b)	43,855	115,974
			Etihad Etisalat Co. (b).	43,917	282,618
			Jarir Marketing Co.	6,848	288,437

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
National Commercial Bank . . .	144,972	\$ 1,779,687	MultiChoice Group, Ltd. (b) . . .	51,277	\$ 398,954
National Industrialization Co. (b)	37,774	134,332	Naspers, Ltd. Class N	52,764	7,986,547
Rabigh Refining & Petrochemical Co. (b)	25,187	133,348	Nedbank Group, Ltd.	44,120	660,003
Riyad Bank	145,742	947,991	Netcare, Ltd.	142,508	164,947
Sahara International Petrochemical Co.	41,675	200,198	Old Mutual, Ltd.	587,910	749,500
Samba Financial Group.	119,033	907,535	Pick n Pay Stores, Ltd.	44,061	173,018
Saudi Airlines Catering Co.	4,598	107,375	PSG Group, Ltd.	18,510	257,779
Saudi Arabian Fertilizer Co.	20,474	438,276	Rand Merchant Investment Holdings, Ltd.	93,926	185,467
Saudi Arabian Mining Co. (b)	49,940	604,413	Redefine Properties, Ltd. REIT.	638,594	329,774
Saudi Basic Industries Corp.	90,508	2,219,753	Remgro, Ltd.	63,125	679,398
Saudi British Bank.	43,196	350,639	RMB Holdings, Ltd. (c)	92,417	457,742
Saudi Cement Co.	8,646	164,106	Sanlam, Ltd.	223,880	1,101,202
Saudi Electricity Co.	101,879	578,488	Sappi, Ltd.	64,084	158,704
Saudi Industrial Investment Group	25,437	156,506	Sasol, Ltd. (c)	67,144	1,120,624
Saudi Kayan Petrochemical Co. (b)	85,392	232,192	Shoprite Holdings, Ltd.	58,005	469,166
Saudi Telecom Co.	47,793	1,386,191	SPAR Group, Ltd.	23,362	294,303
Savola Group (b)	30,408	250,076	Standard Bank Group, Ltd.	156,413	1,802,063
Yanbu National Petrochemical Co.	26,261	374,537	Telkom SA SOC, Ltd.	32,515	151,376
		<u>16,681,597</u>	Tiger Brands, Ltd.	19,448	270,072
			Truworths International, Ltd.	56,221	196,519
			Vodacom Group, Ltd.	76,554	604,051
			Woolworths Holdings, Ltd. (c)	122,234	444,033
					<u>29,665,596</u>
SINGAPORE — 0.0% (a)			SOUTH KOREA — 11.4%		
BOC Aviation, Ltd. (d)	26,200	241,800	Amorepacific Corp.	3,831	449,990
SOUTH AFRICA — 4.3%			Amorepacific Corp. Preference Shares.	1,181	72,372
Absa Group, Ltd.	86,015	867,213	AMOREPACIFIC Group	3,621	197,980
Anglo American Platinum, Ltd.	6,599	397,368	BGF retail Co., Ltd.	940	154,813
AngloGold Ashanti, Ltd.	50,250	941,502	BNK Financial Group, Inc.	34,469	207,191
Aspen Pharmacare Holdings, Ltd.	45,690	258,998	Celltrion Healthcare Co., Ltd. (b)	5,950	250,704
Bid Corp., Ltd. (c)	40,002	849,639	Celltrion Pharm, Inc. (b)	1,928	56,495
Bidvest Group, Ltd. (c)	34,149	429,742	Celltrion, Inc. (b) (c)	10,861	1,489,114
Capitec Bank Holdings, Ltd.	5,504	467,342	Cheil Worldwide, Inc.	8,082	167,566
Clicks Group, Ltd.	31,021	439,849	CJ CheilJedang Corp.	1,023	200,555
Discovery, Ltd.	48,727	366,517	CJ Corp.	1,927	132,102
Exxaro Resources, Ltd.	30,772	265,050	CJ Corp. Preference Shares (b)	253	12,691
FirstRand, Ltd. (c)	406,644	1,667,877	CJ ENM Co., Ltd.	1,368	193,738
Fortress REIT, Ltd. Class A, (c)	149,753	203,457	CJ Logistics Corp. (b)	1,140	137,717
Foschini Group, Ltd.	29,345	316,355	Daelim Industrial Co., Ltd.	3,456	300,484
Gold Fields, Ltd.	101,420	509,157	Daewoo Engineering & Construction Co., Ltd. (b)	19,772	79,838
Growthpoint Properties, Ltd. REIT (c)	353,879	539,133	Daewoo Shipbuilding & Marine Engineering Co., Ltd. (b)	4,419	113,047
Investec, Ltd.	35,166	185,194	DB Insurance Co., Ltd.	6,060	261,419
Kumba Iron Ore, Ltd. (c)	8,059	199,034	Doosan Bobcat, Inc.	6,257	185,176
Liberty Holdings, Ltd.	16,199	120,084	E-MART, Inc.	2,554	241,276
Life Healthcare Group Holdings, Ltd.	173,849	260,043	Fila Korea, Ltd.	5,908	285,979
Momentum Metropolitan Holdings (c)	104,070	128,007	GS Engineering & Construction Corp.	7,569	208,817
Mr. Price Group, Ltd.	29,958	312,670			
MTN Group, Ltd. (c)	202,501	1,286,123			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
GS Holdings Corp.	5,933	\$ 249,492	LG Chem, Ltd.	5,478	\$ 1,371,618
GS Retail Co., Ltd.	3,214	110,837	LG Chem, Ltd. Preference Shares	922	129,110
Hana Financial Group, Inc.	35,848	1,056,424	LG Corp.	11,312	661,991
Hankook Tire & Technology Co., Ltd.	9,159	246,940	LG Display Co., Ltd. (b)	28,251	334,199
Hanmi Pharm Co., Ltd.	787	181,593	LG Electronics, Inc.	12,684	714,711
Hanmi Science Co., Ltd.	1,686	55,817	LG Household & Health Care, Ltd.	1,119	1,222,700
Hanon Systems	22,868	229,416	LG Household & Health Care, Ltd. Preference Shares.	263	169,521
Hanwha Chemical Corp.	12,733	191,078	LG Innotek Co., Ltd.	1,635	155,825
Hanwha Corp.	5,038	106,349	LG Uplus Corp.	13,330	152,117
Hanwha Life Insurance Co., Ltd.	34,930	69,501	Lotte Chemical Corp.	2,107	415,710
HDC Hyundai Development Co-Engineering & Construction	3,370	92,551	Lotte Corp.	3,364	101,948
Helixmith Co., Ltd. (b) (c)	2,369	131,309	Lotte Shopping Co., Ltd.	1,454	156,808
HLB, Inc. (b) (c)	4,213	212,737	Medy-Tox, Inc. (b)	555	167,082
Hotel Shilla Co., Ltd.	3,859	278,097	Meritz Securities Co., Ltd.	35,505	149,898
Hyundai Construction Equipment Co., Ltd.	4	106	Mirae Asset Daewoo Co., Ltd.	48,701	305,361
Hyundai Department Store Co., Ltd.	1,795	117,201	NAVER Corp.	16,906	2,218,988
Hyundai Engineering & Construction Co., Ltd.	9,259	358,393	NCSOFT Corp.	1,962	854,577
Hyundai Glovis Co., Ltd.	2,208	287,964	Netmarble Corp. (b) (c) (d)	3,142	248,229
Hyundai Heavy Industries Holdings Co., Ltd.	1,138	332,509	NH Investment & Securities Co., Ltd.	16,570	175,930
Hyundai Marine & Fire Insurance Co., Ltd.	7,982	176,169	OCI Co., Ltd.	2,194	127,478
Hyundai Mobis Co., Ltd.	7,962	1,677,402	Orange Life Insurance, Ltd. (d)	3,722	84,170
Hyundai Motor Co.	18,058	2,022,967	Orion Corp/Republic of Korea	2,899	238,483
Hyundai Motor Co. Preference Shares (g)	4,501	319,471	Ottogi Corp.	142	69,210
Hyundai Motor Co. Preference Shares (g)	2,670	170,537	Pan Ocean Co., Ltd. (b)	33,430	127,722
Hyundai Steel Co.	9,783	318,153	Pearl Abyss Corp. (b)	814	134,742
Industrial Bank of Korea	30,793	339,813	POSCO	9,478	1,798,692
Kakao Corp.	5,961	675,263	POSCO Chemtech Co., Ltd.	3,021	111,505
Kangwon Land, Inc.	14,360	354,753	Posco International Corp.	5,887	94,003
KB Financial Group, Inc.	47,990	1,713,140	S-1 Corp.	2,014	165,174
KCC Corp.	749	136,506	Samsung Biologics Co., Ltd. (b) (d)	2,024	520,319
Kia Motors Corp.	31,909	1,216,445	Samsung C&T Corp.	10,182	763,554
Korea Aerospace Industries, Ltd.	9,041	295,534	Samsung Card Co., Ltd.	3,365	98,884
Korea Electric Power Corp. (b)	30,600	662,576	Samsung Electro-Mechanics Co., Ltd.	6,669	574,265
Korea Gas Corp.	3,203	106,039	Samsung Electronics Co., Ltd. Preference Shares.	99,155	3,274,357
Korea Investment Holdings Co., Ltd.	5,047	317,719	Samsung Electronics Co., Ltd.	574,041	23,539,448
Korea Shipbuilding & Offshore Engineering Co., Ltd. (b)	4,661	483,187	Samsung Engineering Co., Ltd. (b)	19,505	273,949
Korea Zinc Co., Ltd.	1,035	387,644	Samsung Fire & Marine Insurance Co., Ltd.	3,674	684,949
Korean Air Lines Co., Ltd.	5,857	112,131	Samsung Heavy Industries Co., Ltd. (b)	53,830	354,621
KT&G Corp.	14,133	1,246,526	Samsung Life Insurance Co., Ltd.	8,336	495,498
Kumho Petrochemical Co., Ltd.	2,301	137,735	Samsung SDI Co., Ltd.	6,573	1,225,414
			Samsung SDS Co., Ltd.	4,151	661,092
			Samsung Securities Co., Ltd.	7,444	219,994

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shinhan Financial Group Co., Ltd.	54,398	\$ 1,900,963	Formosa Chemicals & Fibre Corp.	426,000	\$ 1,190,485
Shinsegae, Inc.	883	193,778	Formosa Petrochemical Corp.	147,000	465,290
SillaJen, Inc. (b) (c)	7,464	50,794	Formosa Plastics Corp.	532,000	1,620,461
SK Holdings Co., Ltd.	4,197	715,786	Formosa Taffeta Co., Ltd.	98,000	106,767
SK Hynix, Inc.	65,742	4,517,822	Foxconn Technology Co., Ltd.	106,830	222,788
SK Innovation Co., Ltd.	6,620	918,714	Fubon Financial Holding Co., Ltd.	794,000	1,140,154
SK Telecom Co., Ltd.	2,403	485,160	Giant Manufacturing Co., Ltd.	35,000	238,038
S-Oil Corp.	5,525	459,127	Globalwafers Co., Ltd.	27,000	273,268
Woongjin Coway Co., Ltd.	6,271	443,528	Highwealth Construction Corp.	94,000	151,190
Woori Financial Group, Inc.	56,737	590,541	Hiwin Technologies Corp.	29,186	254,470
Yuhan Corp.	1,053	201,154	Hon Hai Precision Industry Co., Ltd.	1,502,800	3,545,745
		78,398,301	Hotai Motor Co., Ltd.	37,000	562,314
TAIWAN — 10.7%			Hua Nan Financial Holdings Co., Ltd.	942,041	636,135
Acer, Inc.	356,000	204,251	Innolux Corp.	981,000	208,693
Advantech Co., Ltd.	42,098	370,441	Inventec Corp.	321,000	221,419
Airtac International Group	15,000	178,649	Largan Precision Co., Ltd.	12,000	1,721,220
ASE Technology Holding Co., Ltd.	412,307	940,912	Lite-On Technology Corp.	258,958	411,502
Asia Cement Corp.	255,000	355,896	MediaTek, Inc.	182,000	2,164,676
Asustek Computer, Inc.	84,000	559,106	Mega Financial Holding Co., Ltd.	1,318,000	1,221,373
AU Optronics Corp.	1,058,000	268,042	Micro-Star International Co., Ltd.	84,000	244,491
Catcher Technology Co., Ltd.	78,000	590,823	Nan Ya Plastics Corp.	616,000	1,383,913
Cathay Financial Holding Co., Ltd.	913,000	1,203,620	Nanya Technology Corp.	150,000	389,209
Chailease Holding Co., Ltd.	145,806	587,463	Nien Made Enterprise Co., Ltd.	20,000	175,345
Chang Hwa Commercial Bank, Ltd.	673,636	470,087	Novatek Microelectronics Corp.	71,000	407,355
Cheng Shin Rubber Industry Co., Ltd.	240,000	354,301	Pegatron Corp.	233,000	405,550
Chicony Electronics Co., Ltd.	71,788	211,492	Phison Electronics Corp.	17,000	151,509
China Airlines, Ltd.	333,000	97,460	Pou Chen Corp.	272,000	348,499
China Development Financial Holding Corp.	1,512,000	450,318	Powertech Technology, Inc.	88,000	247,340
China Life Insurance Co., Ltd. (b)	304,386	241,354	President Chain Store Corp.	68,000	635,627
China Steel Corp.	1,409,000	1,044,562	Quanta Computer, Inc.	322,000	587,445
Chunghwa Telecom Co., Ltd.	454,000	1,624,329	Realtek Semiconductor Corp.	59,000	437,396
Compal Electronics, Inc.	514,000	296,559	Ruentex Development Co., Ltd.	63,840	85,396
CTBC Financial Holding Co., Ltd.	2,211,040	1,468,111	Ruentex Industries, Ltd.	42,600	91,861
Delta Electronics, Inc.	236,000	1,007,913	Shanghai Commercial & Savings Bank, Ltd.	399,000	670,048
E.Sun Financial Holding Co., Ltd.	1,246,240	1,054,450	Shin Kong Financial Holding Co., Ltd.	1,262,180	382,016
Eclat Textile Co., Ltd.	23,550	315,776	SinoPac Financial Holdings Co., Ltd.	1,273,457	496,666
Eva Airways Corp.	265,619	116,866	Standard Foods Corp.	48,512	97,104
Evergreen Marine Corp. Taiwan, Ltd.	265,152	111,105	Synnex Technology International Corp.	154,700	181,006
Far Eastern New Century Corp.	392,000	361,998	TaiMed Biologics, Inc. (b)	23,000	110,461
Far EasTone Telecommunications Co., Ltd.	190,000	444,004	Taishin Financial Holding Co., Ltd.	1,140,408	509,103
Feng TAY Enterprise Co., Ltd.	39,468	283,055	Taiwan Business Bank	465,558	191,328
First Financial Holding Co., Ltd.	1,188,941	835,434			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Taiwan Cement Corp.	586,740	\$ 749,867	Intouch Holdings PCL		
Taiwan Cooperative Financial Holding Co., Ltd.	1,103,774	729,339	NVDR.	22,300	\$ 47,757
Taiwan High Speed Rail Corp.	229,000	260,559	Intouch Holdings PCL Class F	247,800	530,682
Taiwan Mobile Co., Ltd.	192,000	693,130	IRPC PCL	1,255,300	151,038
Taiwan Semiconductor Manufacturing Co., Ltd.	2,961,000	25,959,870	Kasikornbank PCL.	200,300	1,028,187
Tatung Co., Ltd. (b)	226,000	123,838	Kasikornbank PCL NVDR.	34,900	178,579
Uni-President Enterprises Corp.	577,000	1,391,146	Krung Thai Bank PCL	405,600	228,096
United Microelectronics Corp.	1,406,000	607,275	Land & Houses PCL.	975,253	306,112
Vanguard International Semiconductor Corp.	110,000	222,308	Minor International PCL	329,100	403,507
Walsin Technology Corp.	39,000	219,359	Muangthai Capital PCL.	74,900	139,588
Win Semiconductors Corp.	40,000	359,071	PTT Exploration & Production PCL.	165,600	655,145
Winbond Electronics Corp.	358,000	205,976	PTT Global Chemical PCL	263,400	462,898
Wistron Corp.	352,101	284,296	PTT Global Chemical PCL NVDR.	13,000	22,846
WPG Holdings, Ltd.	177,880	219,021	PTT PCL NVDR.	37,300	56,404
Yageo Corp.	29,556	234,832	PTT PCL	1,341,900	2,029,193
Yuanta Financial Holding Co., Ltd.	1,184,000	706,023	Ratch Group PCL	85,200	199,176
Zhen Ding Technology Holding, Ltd.	67,000	239,714	Robinson PCL	56,000	116,724
		<u>73,838,657</u>	Siam Cement PCL	92,279	1,230,990
THAILAND — 2.7%			Siam Cement PCL NVDR	3,500	46,690
Advanced Info Service PCL	141,900	1,020,696	Siam Commercial Bank PCL	100,800	388,897
Airports of Thailand PCL	504,700	1,233,491	Thai Oil PCL	138,400	315,625
Airports of Thailand PCL NVDR.	14,300	34,949	Thai Union Group PCL Class F	394,200	215,241
Bangkok Bank PCL	12,400	71,355	TMB Bank PCL	1,388,800	71,290
Bangkok Bank PCL NVDR	44,300	251,301	Total Access Communication PCL	83,100	156,229
Bangkok Dusit Medical Services PCL Class F	1,121,800	887,610	True Corp. PCL.	1,358,637	233,214
Bangkok Expressway & Metro PCL	924,999	326,630			<u>18,570,722</u>
Banpu PCL	518,400	200,004	TURKEY — 0.5%		
Berli Jucker PCL (c).	149,600	258,015	Akbank T.A.S. (b)	339,197	487,785
BTS Group Holdings PCL NVDR.	71,100	31,151	Anadolu Efes Biracilik Ve Malt Sanayii A/S	25,464	98,672
BTS Group Holdings PCL	724,084	317,238	Arcelik A/S (b)	23,873	80,500
Bumrungrad Hospital PCL.	51,700	216,368	Aselsan Elektronik Sanayi Ve Ticaret A/S	40,275	143,511
Central Pattana PCL.	267,300	594,291	BIM Birlesik Magazalar A/S	50,384	438,300
Charoen Pokphand Foods PCL (c)	435,400	373,688	Eregli Demir ve Celik Fabrikalari TAS	174,073	211,175
Charoen Pokphand Foods PCL NVDR.	33,700	28,924	Ford Otomotiv Sanayi A/S	8,854	93,142
CP ALL PCL NVDR	19,400	51,537	Haci Omer Sabanci Holding A/S.	105,940	179,553
CP ALL PCL	685,800	1,821,849	KOC Holding A/S	88,481	296,321
Electricity Generating PCL	34,300	402,606	TAV Havalimanlari Holding A/S.	21,391	89,405
Energy Absolute PCL	197,500	309,956	Tupras Turkiye Petrol Rafinerileri A/S	14,837	377,067
Gulf Energy Development PCL	62,000	324,342	Turk Hava Yollari AO (b)	65,005	142,524
Home Product Center PCL.	702,500	392,766	Turkcell Iletisim Hizmetleri A/S.	127,923	294,745
Inorama Ventures PCL.	195,600	207,847	Turkiye Garanti Bankasi A/S (b)	283,550	512,715
			Turkiye Is Bankasi A/S Class C (b)	181,955	202,047

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Turkiye Sise ve Cam Fabrikalari A/S	88,491	\$ 73,188
		<u>3,720,650</u>
UNITED ARAB EMIRATES — 0.7%		
Abu Dhabi Commercial Bank PJSC	331,873	710,159
Aldar Properties PJSC	475,067	270,310
DP World PLC	20,095	281,129
Dubai Islamic Bank PJSC	205,183	293,266
Emaar Development PJSC	93,955	105,385
Emaar Malls PJSC	305,084	156,149
Emaar Properties PJSC	428,953	538,359
Emirates Telecommunications Group Co. PJSC	207,520	932,192
First Abu Dhabi Bank PJSC	325,430	1,332,499
		<u>4,619,448</u>
UNITED STATES — 0.0% (a)		
Titan Cement International SA (b)	5,183	107,925
TOTAL COMMON STOCKS (Cost \$559,062,416)		<u>634,974,244</u>
RIGHTS — 0.0% (a) CHINA — 0.0% (a)		
Legend Holdings Corp. (expiring 5/19/23) (b) (c)	3,446	—
THAILAND — 0.0% (a)		
TMB Bank PCL (expiring 11/26/19) (b) (f)	961,417	5,344
TOTAL RIGHTS (Cost \$0)		<u>5,344</u>
WARRANTS — 1.3% SWITZERLAND — 1.3%		
UBS AG (expiring 5/28/20) (b)	2,190	2,055,711
UBS AG (expiring 5/29/20) (b)	2,012	1,888,625
UBS AG (expiring 8/31/20) (b)	5,200	4,881,105
		<u>8,825,441</u>
THAILAND — 0.0% (a)		
Minor International PCL (expiring 9/30/21) (b)	13,725	1,786
TOTAL WARRANTS (Cost \$8,696,841)		<u>8,827,227</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 6.1%		
State Street Institutional Liquid Reserves Fund, Premier Class 2.03% (h) (i)	33,583,408	\$ 33,586,766
State Street Navigator Securities Lending Portfolio II (j) (k)	8,079,729	8,079,729
TOTAL SHORT-TERM INVESTMENTS (Cost \$41,666,493)		<u>41,666,495</u>
TOTAL INVESTMENTS — 99.5% (Cost \$609,428,729)		<u>685,476,315</u>
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.5%		<u>3,642,089</u>
NET ASSETS — 100.0%		<u>\$ 689,118,404</u>

- (a) Amount is less than 0.05% of net assets.
 - (b) Non-income producing security.
 - (c) All or a portion of the shares of the security are on loan at September 30, 2019.
 - (d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.5% of net assets as of September 30, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
 - (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. Security value is determined based on Level 3 inputs. As of September 30, 2019, total aggregate fair value of these securities is \$3,454, representing 0.0% of the Fund's 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. As of September 30, 2019, total aggregate fair value of these securities is \$5,826 representing 0.0% 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, 2019 are shown in the Affiliate Table below.
 - (i) The rate shown is the annualized seven-day yield at September 30, 2019.
 - (j) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
 - (k) Investment of cash collateral for securities loaned.
- ADR American Depositary Receipt
GDR Global Depositary Receipt
NVDR Non Voting Depositary Receipt
REIT Real Estate Investment Trust
INR Indian Rupee

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
Mini MSCI Emerging Markets (long)	718	12/20/2019	\$37,140,967	\$35,968,210	\$(1,172,757)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes	\$ —	\$ 3,005	\$ —	\$ 3,005
Common Stocks	618,249,266	16,721,524	3,454	634,974,244
Rights	—	5,344	0(a)	5,344
Warrants	8,827,227	—	—	8,827,227
Short-Term Investments	41,666,495	—	—	41,666,495
TOTAL INVESTMENTS	<u>\$668,742,988</u>	<u>\$16,729,873</u>	<u>\$3,454</u>	<u>\$685,476,315</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(1,172,757)	—	—	(1,172,757)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (1,172,757)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (1,172,757)</u>

(a) Fund held a Level 3 security that was valued at \$0 at September 30, 2019.

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

Affiliate Table

	<u>Number of Shares Held at 12/31/18</u>	<u>Value at 12/31/18</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 9/30/19</u>	<u>Value at 9/30/19</u>	<u>Dividend Income</u>
State Street Institutional Liquid Reserves Fund, Premier Class	—	\$ —	\$ 51,970,291	\$ 18,383,098	\$(429)	\$ 2	33,583,408	\$33,586,766	\$ 73,274
State Street Institutional U.S. Government Money Market Fund, Class G Shares	9,025,892	9,025,892	115,890,449	124,916,341	—	—	—	—	298,388
State Street Navigator Securities Lending Portfolio II	5,297,343	5,297,343	41,889,310	39,106,924	—	—	8,079,729	8,079,729	79,602
Total		<u>\$14,323,235</u>	<u>\$209,750,050</u>	<u>\$182,406,363</u>	<u>\$(429)</u>	<u>\$ 2</u>		<u>\$41,666,495</u>	<u>\$451,264</u>

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

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

- (a) Affiliated fund managed by SSGA Funds Management, Inc.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2019.

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 94.0%		
UNITED STATES — 94.0%		
State Street International Developed Equity Portfolio (a) (Cost: \$3,151,596,950)		
		\$ 3,374,599,037
SHORT-TERM INVESTMENT — 4.7%		
State Street Institutional Liquid Reserves Fund, Premier Class 2.03% (b)(c) (Cost \$168,507,211).		
168,490,438		168,507,288
TOTAL INVESTMENTS — 98.7%		
(Cost \$3,320,104,161).		
		3,543,106,325
OTHER ASSETS IN EXCESS OF LIABILITIES — 1.3%		
		48,311,747
NET ASSETS — 100.0%		
		<u>\$ 3,591,418,072</u>

At September 30, 2019, open forward foreign currency exchange contracts were as follows:

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Bank of Montreal	USD	549,802	AUD	801,000	10/02/2019	\$ (9,567)
Bank of Montreal	USD	328,704,379	CHF	327,767,571	10/02/2019	—
Bank of Montreal	USD	281,657,290	GBP	228,562,274	10/02/2019	(101)
Bank of Montreal	USD	414,444,680	JPY	44,791,108,805	10/02/2019	—
Bank of Montreal	GBP	228,562,274	USD	282,017,276	11/04/2019	(14,755)
Bank of Montreal	CHF	327,767,571	USD	329,605,120	11/04/2019	4,972
Bank of Montreal	JPY	44,791,108,805	USD	415,345,893	11/05/2019	(15,407)
Barclays Capital	USD	1,250,664	GBP	1,014,000	10/02/2019	(1,112)
Barclays Capital	USD	4,087,317	SEK	40,081,000	10/02/2019	(10,792)
BNP Paribas S.A.	DKK	21,999,000	USD	3,245,698	10/02/2019	33,485
BNP Paribas S.A.	JPY	372,938,000	USD	3,463,668	10/02/2019	12,935
BNP Paribas S.A.	CHF	1,364,000	USD	1,377,883	10/02/2019	9,984
BNP Paribas S.A.	DKK	7,690,000	USD	1,125,851	11/04/2019	(14)
BNP Paribas S.A.	SEK	53,428,000	USD	5,445,994	11/04/2019	270
BNP Paribas S.A.	NOK	9,178,000	USD	1,010,769	11/04/2019	52
Citibank N.A.	USD	532,608,115	EUR	488,541,657	10/02/2019	(65)
Citibank N.A.	USD	22,200,267	NOK	201,710,520	10/02/2019	—

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Citibank N.A.	USD	2,985,187	SGD	4,143,000	10/02/2019	\$ 10,692
Citibank N.A.	EUR	501,476,657	USD	553,499,846	10/02/2019	6,790,061
Citibank N.A.	NOK	201,710,520	USD	22,166,844	10/02/2019	(33,424)
Citibank N.A.	CHF	1,725,000	USD	1,744,459	10/02/2019	14,529
Citibank N.A.	EUR	4,067,000	USD	4,456,471	10/02/2019	22,628
Citibank N.A.	NOK	201,710,520	USD	22,212,515	11/04/2019	(612)
Citibank N.A.	EUR	488,541,657	USD	533,912,521	11/04/2019	(9,705)
HSBC Bank USA	USD	532,608,115	EUR	488,541,657	10/02/2019	(65)
HSBC Bank USA	USD	8,594,711	NZD	13,706,581	10/02/2019	1
HSBC Bank USA	USD	85,563,944	SEK	841,277,531	10/02/2019	—
HSBC Bank USA	USD	44,101,742	SGD	60,988,299	10/02/2019	—
HSBC Bank USA	AUD	370,249,050	USD	249,674,485	10/02/2019	(39,919)
HSBC Bank USA	JPY	45,747,738,305	USD	431,922,678	10/02/2019	8,626,464
HSBC Bank USA	ILS	41,980,174	USD	11,908,526	10/02/2019	(169,319)
HSBC Bank USA	DKK	404,147,566	USD	59,833,824	10/02/2019	821,688
HSBC Bank USA	SEK	841,277,531	USD	85,745,295	11/04/2019	(3,103)
HSBC Bank USA	SGD	60,988,299	USD	44,115,715	11/04/2019	(2,617)
HSBC Bank USA	EUR	488,541,657	USD	533,908,124	11/04/2019	(14,102)
HSBC Bank USA	NZD	13,706,581	USD	8,600,962	11/04/2019	(193)
JP Morgan Chase Bank, N.A.	CHF	5,436,000	USD	5,467,185	11/04/2019	792
JP Morgan Chase Bank, N.A.	EUR	50,927,000	USD	55,655,215	11/04/2019	(2,387)
JP Morgan Chase Bank, N.A.	GBP	14,764,000	USD	18,217,905	11/04/2019	21
Morgan Stanley Bank, N.A.	USD	6,662,684	AUD	9,899,000	10/02/2019	13,694
Morgan Stanley Bank, N.A.	USD	9,875,598	HKD	77,451,000	10/02/2019	4,112
Morgan Stanley Bank, N.A.	HKD	3,874,000	USD	494,246	10/02/2019	76
Royal Bank of Canada	GBP	243,381,774	USD	296,783,386	10/02/2019	(3,135,866)
Royal Bank of Canada	HKD	1,006,374,035	USD	128,429,560	10/02/2019	55,701
Societe Generale	SEK	3,494,000	USD	358,487	10/02/2019	3,122
Societe Generale	GBP	1,903,000	USD	2,352,928	10/02/2019	7,862
Standard Chartered Bank	USD	733,253	CHF	727,000	10/02/2019	(4,175)
Standard Chartered Bank	USD	30,547,549	EUR	27,768,000	10/02/2019	(274,879)
Standard Chartered Bank	USD	37,129,115	GBP	30,528,000	10/02/2019	490,526
Standard Chartered Bank	USD	281,657,289	GBP	228,562,273	10/02/2019	(101)
Standard Chartered Bank	USD	118,988,320	HKD	932,797,035	10/02/2019	—
Standard Chartered Bank	USD	19,673,246	JPY	2,087,296,000	10/02/2019	(359,843)
Standard Chartered Bank	USD	1,848,505	JPY	198,901,000	10/02/2019	(8,107)
Standard Chartered Bank	AUD	1,503,000	USD	1,014,535	10/02/2019	837
Standard Chartered Bank	GBP	228,562,273	USD	282,025,274	11/04/2019	(6,756)
Standard Chartered Bank	HKD	932,797,035	USD	119,046,025	11/04/2019	(9,116)
Toronto Dominion Bank	NZD	13,706,581	USD	8,651,182	10/02/2019	56,470
Toronto Dominion Bank	SGD	65,131,299	USD	46,959,415	10/02/2019	(138,206)
Toronto Dominion Bank	SEK	877,864,531	USD	89,688,751	10/02/2019	403,648
Toronto Dominion Bank	EUR	501,476,657	USD	553,494,831	10/02/2019	6,785,046
UBS AG	USD	2,391,433	EUR	2,169,000	10/02/2019	(26,790)
Westpac Banking Corp.	USD	243,511,555	AUD	361,052,050	10/02/2019	(66)

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Westpac Banking Corp.	USD	62,224,349	DKK	426,146,566	10/02/2019	\$ —
Westpac Banking Corp.	USD	12,077,428	ILS	41,980,174	10/02/2019	417
Westpac Banking Corp.	USD	414,444,680	JPY	44,791,108,805	10/02/2019	—
Westpac Banking Corp.	CHF	325,405,571	USD	329,755,040	10/02/2019	3,419,412
Westpac Banking Corp.	JPY	45,747,738,305	USD	431,919,823	10/02/2019	8,623,609
Westpac Banking Corp.	GBP	243,381,773	USD	296,783,141	10/02/2019	(3,136,110)
Westpac Banking Corp.	USD	2,387,614	HKD	18,706,000	11/04/2019	(122)
Westpac Banking Corp.	ILS	41,980,174	USD	12,096,708	11/04/2019	(1,220)
Westpac Banking Corp.	AUD	361,052,050	USD	243,787,760	11/04/2019	(8,960)
Westpac Banking Corp.	AUD	10,638,000	USD	7,182,809	11/04/2019	(392)
Westpac Banking Corp.	DKK	426,146,566	USD	62,384,671	11/04/2019	(5,937)
Westpac Banking Corp.	SGD	1,651,000	USD	1,194,327	11/04/2019	10
Westpac Banking Corp.	JPY	44,791,108,805	USD	415,355,137	11/05/2019	(6,163)
Westpac Banking Corp.	JPY	7,715,597,000	USD	71,546,045	11/05/2019	(2,986)
Total						<u>\$28,760,062</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

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI EAFE (long)	2,123	12/20/2019	\$201,602,107	\$201,515,160	\$(86,947)

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

The following table summarizes the value of the Funds's investments according to the fair value hierarchy as of September 30, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$3,374,599,037	\$ —	\$—	\$3,374,599,037
Short-Term Investment	168,507,288	—	—	168,507,288
TOTAL INVESTMENTS	<u>\$3,543,106,325</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$3,543,106,325</u>
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	36,213,116	—	36,213,116
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ —</u>	<u>\$36,213,116</u>	<u>\$—</u>	<u>\$ 36,213,116</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,543,106,325</u>	<u>\$36,213,116</u>	<u>\$—</u>	<u>\$3,579,319,441</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	(7,453,054)	—	(7,453,054)
Futures Contracts ^(b)	(86,947)	—	—	(86,947)
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ (86,947)</u>	<u>\$ (7,453,054)</u>	<u>\$—</u>	<u>\$ (7,540,001)</u>

(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		Cost of Purchases	Proceeds from Shares Sold		Realized Gain (Loss)	Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	Value at 12/31/18		Shares Sold	Realized			at 9/30/19	Value at 9/30/19	
State Street Institutional Liquid Reserves Fund, Premier Class	—	\$ —	\$178,502,477	\$ 9,995,043	\$(223)	\$77	168,490,438	\$168,507,288	\$ 449,599	
State Street Institutional U.S. Government Money Market Fund, Class G Shares	166,240,904	166,240,904	256,246,802	422,487,706	—	—	—	—	1,967,277	
Total		<u>\$166,240,904</u>	<u>\$434,749,279</u>	<u>\$432,482,749</u>	<u>\$(223)</u>	<u>\$77</u>		<u>\$168,507,288</u>	<u>\$2,416,876</u>	

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.6%					
AUSTRALIA — 7.1%					
AGL Energy, Ltd.	153,286	\$ 1,980,832	South32, Ltd.	1,269,043	\$ 2,242,473
Alumina, Ltd.	579,490	926,283	Stockland REIT	562,237	1,725,363
AMP, Ltd.	892,260	1,098,257	Suncorp Group, Ltd. (b)	296,597	2,730,541
APA Group	297,145	2,296,692	Sydney Airport	259,881	1,407,472
Aristocrat Leisure, Ltd.	136,175	2,810,402	Tabcorp Holdings, Ltd.	456,790	1,494,197
ASX, Ltd.	47,442	2,594,017	Telstra Corp., Ltd.	989,629	2,342,767
Aurizon Holdings, Ltd.	459,438	1,828,220	TPG Telecom, Ltd.	98,984	463,313
AusNet Services	369,251	452,010	Transurban Group Stapled Security	639,034	6,331,337
Australia & New Zealand Banking Group, Ltd.	677,484	13,031,614	Treasury Wine Estates, Ltd. (a)	180,891	2,265,575
Bank of Queensland, Ltd. (a)	98,749	660,684	Vicinity Centres REIT	761,248	1,319,499
Bendigo & Adelaide Bank, Ltd.	116,926	906,110	Washington H Soul Pattinson & Co., Ltd.	28,102	398,590
BHP Group PLC	514,248	10,978,350	Wesfarmers, Ltd.	270,481	7,260,549
BHP Group, Ltd.	713,383	17,667,499	Westpac Banking Corp.	835,296	16,698,146
BlueScope Steel, Ltd.	128,543	1,041,217	Woodside Petroleum, Ltd.	229,646	5,015,167
Boral, Ltd.	278,445	907,060	Woolworths Group, Ltd.	304,443	7,654,759
Brambles, Ltd.	379,149	2,915,173	WorleyParsons, Ltd.	79,653	698,923
Caltex Australia, Ltd.	61,250	1,087,281			<u>238,132,416</u>
Challenger, Ltd.	131,897	655,620	AUSTRIA — 0.2%		
CIMIC Group, Ltd.	24,790	525,832	ANDRITZ AG	17,424	712,337
Coca-Cola Amatil, Ltd.	124,122	891,555	Erste Group Bank AG.	71,957	2,380,098
Cochlear, Ltd.	13,508	1,896,344	OMV AG	34,411	1,847,232
Coles Group, Ltd.	278,524	2,892,897	Raiffeisen Bank International AG.	34,387	798,134
Commonwealth Bank of Australia	428,117	23,339,132	Verbund AG.	15,343	839,692
Computershare, Ltd.	127,081	1,384,213	Voestalpine AG.	26,238	602,986
Crown Resorts, Ltd.	91,949	747,281			<u>7,180,479</u>
CSL, Ltd.	109,707	17,291,159	BELGIUM — 1.0%		
Dexus REIT.	254,040	2,044,053	Ageas.	42,731	2,370,262
Flight Centre Travel Group, Ltd.	14,844	476,549	Anheuser-Busch InBev SA	183,582	17,496,333
Fortescue Metals Group, Ltd. (a).	317,104	1,882,062	Colruyt SA	13,634	747,351
Goodman Group REIT	402,262	3,847,112	Groupe Bruxelles Lambert SA	18,967	1,821,716
GPT Group REIT	481,330	1,999,739	KBC Group NV	60,638	3,941,332
Harvey Norman Holdings, Ltd. (a)	169,194	516,931	Proximus SADP	33,328	990,106
Incitec Pivot, Ltd.	390,151	892,035	Solvay SA	17,373	1,799,304
Insurance Australia Group, Ltd.	539,392	2,873,963	Telenet Group Holding NV	10,840	511,709
LendLease Group	134,854	1,597,122	UCB SA	29,269	2,125,143
Macquarie Group, Ltd.	77,280	6,832,084	Umicore SA (a)	48,894	1,845,926
Magellan Financial Group, Ltd.	32,572	1,130,043			<u>33,649,182</u>
Medibank Pvt, Ltd.	644,191	1,477,213	CHILE — 0.0% (c)		
Mirvac Group REIT.	962,862	1,987,170	Antofagasta PLC.	94,425	1,046,075
National Australia Bank, Ltd.	679,049	13,602,139	CHINA — 0.6%		
Newcrest Mining, Ltd.	189,169	4,433,579	Alcon, Inc. (b)	101,883	5,946,538
Oil Search, Ltd.	314,321	1,551,794	BeiGene, Ltd. ADR (a)(b)	9,000	1,102,140
Orica, Ltd.	89,224	1,356,392	BOC Hong Kong Holdings, Ltd.	873,500	2,963,888
Origin Energy, Ltd.	418,601	2,250,133	Prosus NV (b)	117,112	8,598,944
QBE Insurance Group, Ltd.	329,690	2,792,834	Yangzijiang Shipbuilding Holdings, Ltd.	576,000	399,855
Ramsay Health Care, Ltd. (a)	41,132	1,799,589			<u>19,011,365</u>
REA Group, Ltd.	13,915	1,015,641	DENMARK — 1.7%		
Santos, Ltd.	444,145	2,315,549	AP Moller - Maersk A/S Class A.	887	946,765
Scentre Group REIT	1,261,206	3,342,937	AP Moller - Maersk A/S Class B.	1,657	1,874,137
SEEK, Ltd.	79,431	1,150,196	Carlsberg A/S Class B	25,375	3,751,478
Sonic Healthcare, Ltd.	111,593	2,111,152			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chr. Hansen Holding A/S	26,096	\$ 2,215,391	Danone SA	149,786	\$ 13,197,637
Coloplast A/S Class B	28,393	3,420,319	Dassault Aviation SA	605	856,123
Danske Bank A/S	149,211	2,078,067	Dassault Systemes SE	31,609	4,505,662
Demant A/S (a)(b)	26,000	666,083	Edenred	58,747	2,819,944
DSV A/S	52,219	4,969,861	Eiffage SA	18,462	1,914,506
Genmab A/S (b)	16,082	3,265,220	Electricite de France SA	148,104	1,658,225
H Lundbeck A/S	15,024	498,420	Engie SA	434,559	7,096,867
ISS A/S	38,781	959,821	EssilorLuxottica SA	68,916	9,936,235
Novo Nordisk A/S Class B	426,319	21,921,171	Eurazeo SE	11,024	820,253
Novozymes A/S Class B	53,917	2,267,355	Eutelsat Communications SA	41,976	781,390
Orsted A/S (d)	46,688	4,339,835	Faurecia SE	19,469	923,716
Pandora A/S	25,242	1,013,211	Gecina SA REIT	10,710	1,683,685
Tryg A/S	27,932	800,615	Getlink SE	112,207	1,685,681
Vestas Wind Systems A/S	45,590	3,540,131	Hermes International	7,636	5,277,902
		<u>58,527,880</u>	ICADE REIT	8,381	749,688
			Iliad SA	5,881	552,797
FINLAND — 1.1%			Imerys SA	8,119	326,437
Elisa Oyj	34,462	1,777,083	Ingenico Group SA	15,284	1,491,304
Fortum Oyj	102,743	2,429,506	Ipsen SA	9,549	906,739
Kone Oyj Class B	83,754	4,769,961	JCDecaux SA	19,153	518,674
Metso Oyj	26,240	980,357	Kering SA	18,020	9,185,208
Neste Oyj	99,139	3,282,430	Klepierre SA REIT	47,094	1,599,813
Nokia Oyj	1,353,536	6,861,655	Legrand SA	65,644	4,686,081
Nokian Renkaat Oyj	32,627	920,550	L'Oreal SA	61,330	17,176,837
Nordea Bank Abp	788,122	5,595,805	LVMH Moet Hennessy Louis		
Orion Oyj Class B	24,454	912,297	Vuitton SE	67,268	26,741,814
Sampo Oyj Class A	109,563	4,357,374	Natixis SA	222,855	924,449
Stora Enso Oyj Class R	149,182	1,797,965	Orange SA	473,417	7,429,535
UPM-Kymmene Oyj	125,617	3,714,020	Pernod Ricard SA	51,664	9,203,356
Wartsila OYJ Abp	104,158	1,166,758	Peugeot SA	139,044	3,468,282
		<u>38,565,761</u>	Publicis Groupe SA	51,318	2,524,323
			Remy Cointreau SA (a)	5,928	787,157
FRANCE — 11.0%			Renault SA	47,770	2,742,472
Accor SA	42,977	1,792,147	Safran SA	79,605	12,536,145
Aeroports de Paris	6,888	1,225,517	Sanofi	272,502	25,269,765
Air Liquide SA	104,337	14,855,513	Sartorius Stedim Biotech	6,864	960,834
Airbus SE	141,556	18,395,460	Schneider Electric SE	131,366	11,528,823
Alstom SA	48,182	1,997,640	SCOR SE	37,278	1,539,867
Amundi SA (d)	13,383	933,769	SEB SA	5,081	771,625
Arkema SA	16,140	1,504,795	Societe BIC SA (a)	6,365	427,450
Atos SE	22,512	1,587,414	Societe Generale SA	185,488	5,083,785
AXA SA	463,323	11,834,837	Sodexo SA	21,311	2,393,025
BioMerieux	10,343	855,844	Suez	75,878	1,193,268
BNP Paribas SA	273,453	13,316,950	Teleperformance	14,015	3,039,023
Bolloré SA	199,792	828,126	Thales SA	26,547	3,053,332
Bouygues SA	51,415	2,059,934	TOTAL SA	576,989	30,121,261
Bureau Veritas SA	73,174	1,763,012	Ubisoft Entertainment SA (b)	20,143	1,456,819
Capgemini SE	39,086	4,606,309	Unibail-Rodamco-Westfield	73,380	527,081
Carrefour SA	146,367	2,562,683	Unibail-Rodamco-Westfield		
Casino Guichard Perrachon SA			REIT	29,342	4,278,481
(a)	13,917	664,396	Valeo SA	56,255	1,824,544
Cie de Saint-Gobain	115,660	4,539,331	Veolia Environnement SA	133,452	3,384,082
Cie Generale des Etablissements			Vinci SA	124,034	13,362,623
Michelin SCA	41,913	4,679,019	Vivendi SA	220,012	6,039,601
CNP Assurances	37,775	730,162	Wendel SA	7,128	983,802
Covivio REIT	11,359	1,202,446			
Credit Agricole SA	271,407	3,296,191			

See accompanying notes to schedule 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>
Worldline SA (b)(d)	19,076	\$ 1,204,126	Puma SE	19,160	\$ 1,483,064
		<u>370,383,649</u>	RWE AG	130,398	4,078,567
GERMANY — 8.4%			SAP SE	235,412	27,686,985
1&1 Drillisch AG	12,173	379,551	Sartorius AG Preference Shares	8,674	1,583,000
adidas AG	43,028	13,399,590	Siemens AG	182,949	19,596,058
Allianz SE	101,598	23,686,481	Siemens Healthineers AG (d)	36,386	1,431,817
Aroundtown SA	230,810	1,888,224	Symrise AG	30,804	2,994,217
Axel Springer SE (b)	10,775	740,055	Telefonica Deutschland Holding AG	202,170	563,798
BASF SE	219,370	15,334,756	Thyssenkrupp AG	100,059	1,385,916
Bayer AG	222,828	15,714,951	TUI AG	110,526	1,288,190
Bayerische Motoren Werke AG	78,182	5,505,264	Uniper SE	49,780	1,632,989
Bayerische Motoren Werke AG Preference Shares	13,069	725,927	United Internet AG	30,546	1,089,950
Beiersdorf AG	25,058	2,955,832	Volkswagen AG	7,916	1,360,955
Brenntag AG	35,735	1,729,748	Volkswagen AG Preference Shares	44,030	7,491,114
Carl Zeiss Meditec AG	10,275	1,171,709	Vonovia SE	124,293	6,307,721
Commerzbank AG	242,433	1,406,607	Wirecard AG	28,864	4,617,860
Continental AG	25,923	3,326,349	Zalando SE (b)(d)	35,450	<u>1,618,561</u>
Covestro AG (d)	43,724	2,164,123			<u>281,802,657</u>
Daimler AG	217,238	10,804,314	HONG KONG — 3.3%		
Delivery Hero SE (b)(d)	28,152	1,250,978	AIA Group, Ltd.	2,920,400	27,585,736
Deutsche Bank AG	465,902	3,489,962	ASM Pacific Technology, Ltd.	66,900	816,686
Deutsche Boerse AG	45,013	7,037,092	Bank of East Asia, Ltd.	350,839	863,739
Deutsche Lufthansa AG	54,713	869,669	CK Asset Holdings, Ltd.	624,679	4,231,249
Deutsche Post AG	235,924	7,882,026	CK Hutchison Holdings, Ltd.	645,000	5,693,548
Deutsche Telekom AG	795,192	13,345,339	CK Infrastructure Holdings, Ltd.	156,000	1,049,698
Deutsche Wohnen SE	84,761	3,094,691	CLP Holdings, Ltd.	394,000	4,138,824
E.ON SE	518,726	5,043,828	Dairy Farm International Holdings, Ltd.	77,000	485,100
Evonik Industries AG	46,539	1,149,189	Galaxy Entertainment Group, Ltd.	507,000	3,152,824
Fraport AG Frankfurt Airport Services Worldwide	10,591	898,534	Hang Lung Properties, Ltd.	486,000	1,103,503
Fresenius Medical Care AG & Co. KGaA	52,340	3,520,668	Hang Seng Bank, Ltd.	188,700	4,067,952
Fresenius SE & Co. KGaA	102,460	4,791,452	Henderson Land Development Co., Ltd.	339,436	1,580,403
Fuchs Petrolub SE Preference Shares	16,051	603,009	HK Electric Investments & HK Electric Investments, Ltd. Class SS	618,990	589,823
GEA Group AG	33,530	905,453	HKT Trust & HKT, Ltd.	937,000	1,486,884
Hannover Rueck SE	14,360	2,428,132	Hong Kong & China Gas Co., Ltd.	2,492,785	4,858,759
HeidelbergCement AG	37,100	2,682,406	Hong Kong Exchanges & Clearing, Ltd.	290,805	8,531,922
Henkel AG & Co. KGaA Preference Shares	41,964	4,154,023	Hongkong Land Holdings, Ltd.	277,400	1,558,988
Henkel AG & Co. KGaA	26,031	2,383,835	Hysan Development Co., Ltd.	174,000	701,380
HOCHTIEF AG	6,344	723,437	Jardine Matheson Holdings, Ltd.	55,100	2,947,850
HUGO BOSS AG	16,009	857,815	Jardine Strategic Holdings, Ltd.	52,400	1,565,712
Infineon Technologies AG	295,476	5,318,976	Kerry Properties, Ltd.	146,000	449,767
KION Group AG	16,364	860,782	Link REIT	516,000	5,690,257
Knorr-Bremse AG	12,094	1,137,064	Melco Resorts & Entertainment, Ltd. ADR	46,023	893,306
Lanxess AG	20,021	1,222,306	MTR Corp., Ltd.	385,601	2,164,253
Merck KGaA	30,795	3,469,739	New World Development Co., Ltd.	1,463,077	1,899,906
METRO AG	46,138	728,339	NWS Holdings, Ltd.	356,810	552,552
MTU Aero Engines AG	12,873	3,421,524			
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	34,386	8,899,559			
Porsche Automobil Holding SE Preference Shares	38,236	2,488,587			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PCCW, Ltd.	1,072,000	\$ 601,679	Eni SpA	621,021	\$ 9,501,537
Power Assets Holdings, Ltd.	334,500	2,246,527	Ferrari NV	30,117	4,647,589
Sands China, Ltd.	566,400	2,564,890	FinecoBank Banca Fineco SpA.	144,016	1,524,845
Shangri-La Asia, Ltd.	272,000	277,572	Intesa Sanpaolo SpA	3,639,082	8,630,919
Sino Land Co., Ltd.	803,387	1,207,222	Leonardo SpA	97,959	1,152,317
SJM Holdings, Ltd.	457,000	434,300	Mediobanca Banca di Credito		
Sun Hung Kai Properties, Ltd.	380,500	5,474,960	Finanziario SpA	143,505	1,567,620
Swire Pacific, Ltd. Class A	116,500	1,084,098	Moncler SpA	40,772	1,453,503
Swire Properties, Ltd.	280,600	880,521	Pirelli & C SpA (d)	89,601	530,223
Techtronic Industries Co., Ltd.	344,000	2,393,704	Poste Italiane SpA (d).	124,750	1,418,505
Vitasoy International Holdings,			Prysmian SpA	57,950	1,244,589
Ltd.	172,000	696,609	Recordati SpA	27,399	1,175,698
WH Group, Ltd. (d)	2,323,309	2,080,469	Snam SpA	470,752	2,378,233
Wharf Holdings, Ltd.	297,000	647,843	Telecom Italia SpA (b)(e)	2,204,493	1,258,148
Wharf Real Estate Investment			Telecom Italia SpA (e)	1,626,518	889,452
Co., Ltd.	283,000	1,545,067	Terna Rete Elettrica Nazionale		
Wheelock & Co., Ltd.	199,000	1,133,422	SpA	335,805	2,157,761
Yue Yuen Industrial Holdings,			UniCredit SpA	483,043	5,697,957
Ltd.	149,500	409,059			
		<u>112,338,563</u>			<u>69,242,153</u>
IRELAND — 0.6%			JAPAN — 24.2%		
AerCap Holdings NV (b)	29,414	1,610,416	ABC-Mart, Inc.	8,800	559,389
AIB Group PLC	205,023	608,858	Acom Co., Ltd. (a).	91,400	358,581
Bank of Ireland Group PLC	229,848	912,112	Advantest Corp.	50,100	2,213,532
CRH PLC	195,072	6,718,165	Aeon Co., Ltd.	156,600	2,869,732
Flutter Entertainment PLC.	19,452	1,818,675	AEON Financial Service Co.,		
James Hardie Industries PLC	103,561	1,736,389	Ltd. (a)	30,100	452,858
Kerry Group PLC Class A	38,390	4,490,803	Aeon Mall Co., Ltd.	24,100	380,204
Kingspan Group PLC.	36,131	1,764,672	AGC, Inc.	43,200	1,339,070
Smurfit Kappa Group PLC	57,747	1,718,693	Air Water, Inc.	34,400	614,951
		<u>21,378,783</u>	Aisin Seiki Co., Ltd.	38,100	1,196,849
ISRAEL — 0.6%			Ajinomoto Co., Inc.	101,100	1,908,341
Azrieli Group, Ltd.	10,695	840,018	Alfresa Holdings Corp.	45,600	1,018,115
Bank Hapoalim BM (b)	275,519	2,171,937	Alps Alpine Co., Ltd.	51,600	963,009
Bank Leumi Le-Israel BM.	360,144	2,563,428	Amada Holdings Co., Ltd.	73,000	786,232
Check Point Software			ANA Holdings, Inc.	28,500	958,307
Technologies, Ltd. (a)(b)	29,510	3,231,345	Aozora Bank, Ltd. (a).	27,800	695,032
CyberArk Software, Ltd. (b)	9,300	928,326	Asahi Group Holdings, Ltd.	88,200	4,366,135
Elbit Systems, Ltd.	6,111	1,012,698	Asahi Intecc Co., Ltd.	44,000	1,155,013
Israel Chemicals, Ltd.	162,743	808,143	Asahi Kasei Corp. (a).	301,400	2,967,288
Israel Discount Bank, Ltd.			Astellas Pharma, Inc.	461,900	6,575,370
Class A	293,896	1,292,845	Bandai Namco Holdings, Inc.		
Mizrahi Tefahot Bank, Ltd.	33,833	841,007	(a)	49,700	3,094,897
Nice, Ltd. (b)	15,007	2,206,277	Bank of Kyoto, Ltd. (a)	12,500	488,665
Teva Pharmaceutical Industries,			Benesse Holdings, Inc.	20,100	521,865
Ltd. ADR (a)(b).	140,328	965,457	Bridgestone Corp.	135,100	5,230,242
Teva Pharmaceutical Industries,			Brother Industries, Ltd.	53,900	975,511
Ltd. (b)	118,041	812,343	Calbee, Inc.	20,900	649,771
Wix.com, Ltd. (b)	11,300	1,319,162	Canon, Inc.	244,600	6,523,798
		<u>18,992,986</u>	Casio Computer Co., Ltd. (a)	43,400	672,635
ITALY — 2.1%			Central Japan Railway Co.	34,400	7,072,570
Assicurazioni Generali SpA	271,361	5,259,995	Chiba Bank, Ltd. (a)	134,000	689,373
Atlantia SpA	121,076	2,929,014	Chubu Electric Power Co., Inc.		
Davide Campari-Milano SpA	130,799	1,182,130	(a)	157,700	2,283,604
Enel SpA.	1,960,396	14,642,118	Chugai Pharmaceutical Co., Ltd.	55,300	4,298,126
			Chugoku Electric Power Co., Inc.		
			(a)	66,300	852,100

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Coca-Cola Bottlers Japan Holdings, Inc.	29,100	\$ 652,680	Isetan Mitsukoshi Holdings, Ltd. (a)	80,300	\$ 640,468
Concordia Financial Group, Ltd. (a)	237,100	908,253	Isuzu Motors, Ltd. (a)	128,900	1,419,898
Credit Saison Co., Ltd.	39,200	525,568	ITOCHU Corp.	322,400	6,655,326
CyberAgent, Inc. (a)	25,800	990,701	Itochu Techno-Solutions Corp. (a)	22,200	587,892
Dai Nippon Printing Co., Ltd.	58,000	1,497,830	J Front Retailing Co., Ltd.	52,200	610,509
Daicel Corp. (a)	63,200	533,903	Japan Airlines Co., Ltd.	28,300	841,079
Daifuku Co., Ltd. (a)	24,400	1,257,534	Japan Airport Terminal Co., Ltd. (a)	12,400	536,960
Dai-ichi Life Holdings, Inc.	260,200	3,921,960	Japan Exchange Group, Inc.	128,900	2,026,381
Daiichi Sankyo Co., Ltd.	136,100	8,568,350	Japan Post Bank Co., Ltd. (a)	90,900	880,613
Daikin Industries, Ltd.	60,800	7,977,275	Japan Post Holdings Co., Ltd.	389,800	3,588,721
Daito Trust Construction Co., Ltd.	16,700	2,133,953	Japan Prime Realty Investment Corp. REIT	191	906,620
Daiwa House Industry Co., Ltd.	137,700	4,467,048	Japan Real Estate Investment Corp. REIT (a)	325	2,180,199
Daiwa House REIT Investment Corp.	466	1,310,793	Japan Retail Fund Investment Corp. REIT	633	1,338,920
Daiwa Securities Group, Inc. (a)	376,300	1,676,158	Japan Tobacco, Inc.	286,700	6,276,495
Denso Corp.	104,400	4,587,514	JFE Holdings, Inc.	114,700	1,379,690
Dentsu, Inc.	50,400	1,774,434	JGC Corp.	49,900	652,405
Disco Corp. (a)	6,500	1,230,534	JSR Corp. (a)	42,300	676,722
East Japan Railway Co.	74,600	7,116,595	JTEKT Corp. (a)	49,700	569,774
Eisai Co., Ltd. (a)	62,600	3,180,538	JXTG Holdings, Inc. (a)	763,900	3,480,401
Electric Power Development Co., Ltd.	35,600	811,973	Kajima Corp. (a)	116,200	1,523,529
FamilyMart Co., Ltd.	57,200	1,393,547	Kakaku.com, Inc.	33,100	814,062
FANUC Corp.	46,200	8,694,962	Kamigumi Co., Ltd.	24,000	543,623
Fast Retailing Co., Ltd.	14,200	8,436,567	Kaneka Corp. (a)	9,800	305,131
Fuji Electric Co., Ltd.	30,600	935,767	Kansai Electric Power Co., Inc. (a)	162,500	1,817,083
FUJIFILM Holdings Corp.	85,400	3,745,510	Kansai Paint Co., Ltd. (a)	39,400	915,414
Fujitsu, Ltd.	47,900	3,835,989	Kao Corp.	119,000	8,791,080
Fukuoka Financial Group, Inc.	40,900	772,398	Kawasaki Heavy Industries, Ltd. (a)	33,000	730,382
GMO Payment Gateway, Inc. (a)	10,800	722,498	KDDI Corp.	424,600	11,098,728
Hakuhodo DY Holdings, Inc. (a)	55,500	801,624	Keihan Holdings Co., Ltd.	23,800	1,058,145
Hamamatsu Photonics KK.	31,600	1,172,482	Keikyu Corp.	55,000	1,066,158
Hankyu Hanshin Holdings, Inc.	57,700	2,223,646	Keio Corp. (a)	26,300	1,637,742
Hikari Tsushin, Inc.	4,900	1,060,023	Keisei Electric Railway Co., Ltd.	33,100	1,361,365
Hino Motors, Ltd.	63,000	518,806	Keyence Corp.	22,100	13,680,222
Hirose Electric Co., Ltd. (a)	8,010	981,285	Kikkoman Corp. (a)	37,100	1,771,326
Hisamitsu Pharmaceutical Co., Inc.	13,200	577,099	Kintetsu Group Holdings Co., Ltd.	40,300	2,099,366
Hitachi Chemical Co., Ltd.	25,300	825,191	Kirin Holdings Co., Ltd.	199,800	4,229,863
Hitachi Construction Machinery Co., Ltd. (a)	24,800	597,770	Kobayashi Pharmaceutical Co., Ltd.	10,700	813,824
Hitachi High-Technologies Corp.	15,800	912,255	Kobe Steel, Ltd.	62,900	335,234
Hitachi Metals, Ltd. (a)	57,400	619,277	Koito Manufacturing Co., Ltd.	27,200	1,328,855
Hitachi, Ltd.	231,500	8,617,391	Komatsu, Ltd.	221,300	5,067,939
Honda Motor Co., Ltd.	396,700	10,272,172	Konami Holdings Corp.	23,100	1,115,725
Hoshizaki Corp.	11,800	926,967	Konica Minolta, Inc. (a)	111,800	777,919
Hoya Corp.	91,800	7,490,948	Kose Corp. (a)	7,500	1,266,482
Hulic Co., Ltd.	68,000	695,258	Kubota Corp.	251,700	3,806,650
Idemitsu Kosan Co., Ltd.	48,540	1,372,100	Kuraray Co., Ltd.	75,800	930,711
IHI Corp.	34,800	756,053	Kurita Water Industries, Ltd. (a)	23,800	637,089
Iida Group Holdings Co., Ltd. (a)	35,900	583,967	Kyocera Corp.	77,800	4,826,731
Inpex Corp.	239,800	2,199,082			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kyowa Kirin Co., Ltd.	59,900	\$ 1,162,806	Nippon Building Fund, Inc.		
Kyushu Electric Power Co., Inc.			REIT	324	\$ 2,488,272
(a)	101,200	955,115	Nippon Electric Glass Co., Ltd. .	20,600	458,223
Kyushu Railway Co.	36,500	1,163,474	Nippon Express Co., Ltd.	19,100	973,778
Lawson, Inc.	12,000	614,018	Nippon Paint Holdings Co., Ltd.		
LINE Corp. (a)(b)	16,600	593,653	(a)	36,100	1,873,893
Lion Corp.	51,200	1,009,551	Nippon Prologis REIT, Inc.	499	1,367,142
LIXIL Group Corp.	68,900	1,211,289	Nippon Steel Corp. (a)	191,700	2,670,408
M3, Inc.	110,600	2,662,792	Nippon Telegraph & Telephone		
Makita Corp.	51,400	1,617,025	Corp.	153,600	7,327,889
Marubeni Corp.	375,300	2,492,277	Nippon Yusen KK (a)	36,900	616,280
Marui Group Co., Ltd. (a)	48,700	1,028,299	Nissan Chemical Corp. (a)	28,300	1,177,039
Maruichi Steel Tube, Ltd. (a)	16,600	438,212	Nissan Motor Co., Ltd. (a)	549,000	3,424,297
Mazda Motor Corp. (a)	127,000	1,127,518	Nisshin Seifun Group, Inc.	46,800	865,199
McDonald's Holdings Co. Japan,			Nissin Foods Holdings Co., Ltd. .	14,700	1,060,930
Ltd.	16,000	774,277	Nitori Holdings Co., Ltd.	19,900	2,911,117
Mebuki Financial Group, Inc.	181,300	446,225	Nitto Denko Corp.	40,000	1,926,070
Medipal Holdings Corp.	46,300	1,030,745	Nomura Holdings, Inc. (a)	803,700	3,405,175
MEIJI Holdings Co., Ltd.	27,500	2,005,089	Nomura Real Estate Holdings,		
Mercari, Inc. (b)	17,200	427,314	Inc.	31,100	671,639
MINEBEA MITSUMI, Inc. (a)	90,300	1,429,593	Nomura Real Estate Master		
MISUMI Group, Inc. (a)	67,100	1,578,860	Fund, Inc. REIT	955	1,724,876
Mitsubishi Chemical Holdings			Nomura Research Institute, Ltd. .	86,600	1,723,586
Corp.	322,600	2,298,721	NSK, Ltd. (a)	92,100	775,489
Mitsubishi Corp.	329,400	8,079,939	NTT Data Corp.	149,600	1,929,608
Mitsubishi Electric Corp.	436,500	5,785,670	NTT DOCOMO, Inc. (a)	325,100	8,281,289
Mitsubishi Estate Co., Ltd.	283,100	5,458,991	Obayashi Corp.	166,800	1,660,669
Mitsubishi Gas Chemical Co.,			Obic Co., Ltd.	15,200	1,732,723
Inc. (a)	35,900	478,999	Odakyu Electric Railway Co.,		
Mitsubishi Heavy Industries, Ltd.			Ltd. (a)	69,000	1,652,297
(a)	77,300	3,026,913	Oji Holdings Corp.	194,000	904,705
Mitsubishi Materials Corp.	28,100	757,914	Olympus Corp.	284,400	3,831,473
Mitsubishi Motors Corp. (a)	149,700	649,635	Omron Corp. (a)	44,700	2,444,386
Mitsubishi Tanabe Pharma Corp.	61,500	674,323	Ono Pharmaceutical Co., Ltd.	87,400	1,582,621
Mitsubishi UFJ Financial Group,			Oracle Corp. Japan	9,900	858,321
Inc.	2,982,400	15,133,455	Oriental Land Co., Ltd. (a)	47,900	7,286,385
Mitsubishi UFJ Lease & Finance			ORIX Corp.	313,200	4,668,658
Co., Ltd. (a)	81,700	471,717	Osaka Gas Co., Ltd. (a)	85,700	1,639,065
Mitsui & Co., Ltd.	394,000	6,445,450	Otsuka Corp.	27,800	1,107,370
Mitsui Chemicals, Inc.	42,100	941,139	Otsuka Holdings Co., Ltd.	94,200	3,521,332
Mitsui Fudosan Co., Ltd.	213,800	5,299,747	Pan Pacific International		
Mitsui OSK Lines, Ltd.	27,400	692,130	Holdings Corp.	106,800	1,783,706
Mizuho Financial Group, Inc.	5,874,600	9,001,469	Panasonic Corp.	536,300	4,344,985
MonotaRO Co., Ltd. (a)	28,200	737,388	Park24 Co., Ltd.	25,300	587,115
MS&AD Insurance Group			PeptiDream, Inc. (a)(b)	23,400	1,110,729
Holdings, Inc.	114,200	3,698,358	Persol Holdings Co., Ltd.	41,200	778,445
Murata Manufacturing Co., Ltd.	137,300	6,587,097	Pigeon Corp. (a)	26,000	1,071,756
Nabtesco Corp.	24,000	742,818	Pola Orbis Holdings, Inc.	20,800	465,558
Nagoya Railroad Co., Ltd.	44,300	1,323,979	Rakuten, Inc.	205,900	2,028,994
NEC Corp.	60,700	2,561,110	Recruit Holdings Co., Ltd.	329,000	10,003,183
Nexon Co., Ltd. (b)	121,400	1,472,638	Renesas Electronics Corp. (b)	191,400	1,243,237
NGK Insulators, Ltd. (a)	65,800	936,999	Resona Holdings, Inc. (a)	528,500	2,264,127
NGK Spark Plug Co., Ltd. (a)	36,100	687,428	Ricoh Co., Ltd. (a)	153,100	1,378,360
NH Foods, Ltd.	21,000	844,275	Rinnai Corp.	7,700	517,252
Nidec Corp. (a)	54,600	7,335,573	Rohm Co., Ltd.	22,600	1,725,191
Nikon Corp. (a)	75,900	946,687	Ryohin Keikaku Co., Ltd.	53,000	989,628
Nintendo Co., Ltd.	27,000	9,998,057	Sankyo Co., Ltd.	9,200	316,243

See accompanying notes to schedule 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>
Santen Pharmaceutical Co., Ltd.	91,100	\$ 1,583,028	T&D Holdings, Inc.	141,700	\$ 1,501,240
SBI Holdings, Inc. (a)	59,200	1,265,891	Taiheiyō Cement Corp.	29,800	797,148
Secom Co., Ltd.	51,700	4,715,786	Taisei Corp.	49,900	1,932,283
Sega Sammy Holdings, Inc.	45,300	633,760	Taisho Pharmaceutical Holdings Co., Ltd. (a)	8,100	588,341
Seibu Holdings, Inc.	48,100	838,050	Taiyo Nippon Sanso Corp.	34,900	704,943
Seiko Epson Corp. (a)	60,800	855,110	Takeda Pharmaceutical Co., Ltd.	360,917	12,322,773
Sekisui Chemical Co., Ltd.	82,700	1,280,195	TDK Corp. (a)	32,400	2,898,987
Sekisui House, Ltd.	144,700	2,845,131	Teijin, Ltd. (a)	40,800	783,722
Seven & i Holdings Co., Ltd.	180,200	6,889,534	Terumo Corp.	152,900	4,923,359
Seven Bank, Ltd. (a)	126,400	346,189	THK Co., Ltd.	26,100	684,167
SG Holdings Co., Ltd. (a)	36,900	903,081	Tobu Railway Co., Ltd.	49,200	1,593,338
Sharp Corp. (a)	55,600	614,777	Toho Co., Ltd.	25,300	1,108,448
Shimadzu Corp.	57,500	1,451,400	Toho Gas Co., Ltd.	17,900	684,034
Shimamura Co., Ltd.	5,100	403,942	Tohoku Electric Power Co., Inc.	100,500	980,125
Shimano, Inc.	17,800	2,681,323	Tokio Marine Holdings, Inc.	155,600	8,320,263
Shimizu Corp. (a)	150,400	1,361,010	Tokyo Century Corp. (a)	9,800	452,935
Shin-Etsu Chemical Co., Ltd.	87,100	9,316,456	Tokyo Electric Power Co. Holdings, Inc. (b)	374,900	1,835,041
Shinsei Bank, Ltd.	42,900	624,794	Tokyo Electron, Ltd.	37,600	7,154,698
Shionogi & Co., Ltd.	65,400	3,630,207	Tokyo Gas Co., Ltd. (a)	88,900	2,241,111
Shiseido Co., Ltd.	97,500	7,784,663	Tokyu Corp.	116,500	2,186,093
Shizuoka Bank, Ltd. (a)	100,700	750,067	Tokyu Fudosan Holdings Corp. (a)	158,700	1,011,745
Showa Denko KK	31,900	833,842	Toppan Printing Co., Ltd.	72,500	1,282,628
SMC Corp.	13,700	5,843,812	Toray Industries, Inc.	323,300	2,399,435
Softbank Corp. (a)	410,200	5,556,630	Toshiba Corp.	121,400	3,706,870
SoftBank Group Corp. (a)	399,700	15,681,036	Tosoh Corp.	56,500	746,537
Sohgo Security Services Co., Ltd.	15,700	822,225	TOTO, Ltd. (a)	33,300	1,246,343
Sompo Holdings, Inc. (a)	81,300	3,397,938	Toyo Seikan Group Holdings, Ltd.	37,200	576,888
Sony Corp.	307,900	18,082,270	Toyo Suisan Kaisha, Ltd.	23,100	925,496
Sony Financial Holdings, Inc.	41,600	901,478	Toyoda Gosei Co., Ltd.	16,800	336,233
Stanley Electric Co., Ltd.	33,600	887,917	Toyota Industries Corp. (a)	34,300	1,967,708
Subaru Corp.	146,300	4,115,216	Toyota Motor Corp.	551,500	36,822,799
SUMCO Corp. (a)	64,500	865,371	Toyota Tsusho Corp.	49,700	1,602,632
Sumitomo Chemical Co., Ltd. (a)	364,100	1,633,944	Trend Micro, Inc.	31,700	1,507,638
Sumitomo Corp.	281,800	4,401,373	Tsuruha Holdings, Inc.	9,800	1,067,277
Sumitomo Dainippon Pharma Co., Ltd. (a)	37,000	607,680	Unicharm Corp.	100,400	3,177,127
Sumitomo Electric Industries, Ltd. (a)	177,300	2,249,163	United Urban Investment Corp. REIT	684	1,310,090
Sumitomo Heavy Industries, Ltd.	26,400	781,679	USS Co., Ltd.	53,400	1,036,131
Sumitomo Metal Mining Co., Ltd.	52,900	1,638,273	Welcia Holdings Co., Ltd.	10,600	533,555
Sumitomo Mitsui Financial Group, Inc. (a)	323,100	11,046,537	West Japan Railway Co. (a)	39,100	3,303,466
Sumitomo Mitsui Trust Holdings, Inc.	82,900	2,988,465	Yahoo! Japan Corp.	674,400	1,896,994
Sumitomo Realty & Development Co., Ltd.	81,900	3,116,861	Yakult Honsha Co., Ltd. (a)	28,300	1,581,605
Sumitomo Rubber Industries, Ltd.	36,000	427,037	Yamada Denki Co., Ltd.	150,400	727,821
Sundrug Co., Ltd.	16,700	525,376	Yamaha Corp.	35,700	1,602,082
Suntory Beverage & Food, Ltd.	35,700	1,526,107	Yamaha Motor Co., Ltd.	65,300	1,183,043
Suzuken Co., Ltd.	17,400	933,796	Yamato Holdings Co., Ltd.	72,000	1,083,248
Suzuki Motor Corp. (a)	87,400	3,709,496	Yamazaki Baking Co., Ltd.	30,000	535,184
Sysmex Corp.	40,500	2,710,118	Yaskawa Electric Corp.	56,100	2,058,168
			Yokogawa Electric Corp. (a)	54,700	1,000,619
			Yokohama Rubber Co., Ltd.	29,200	583,865
			ZOZO, Inc. (a)	51,700	1,192,102
					816,938,720

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STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LUXEMBOURG — 0.2%			Mowi ASA	102,126	\$ 2,359,274
ArcelorMittal	153,495	\$ 2,159,693	Norsk Hydro ASA	299,562	1,055,034
Eurofins Scientific SE	2,719	1,263,958	Orkla ASA	197,667	1,800,463
Millicom International Cellular SA SDR	14,562	707,354	Schibsted ASA Class B	24,544	688,835
RTL Group SA	8,135	391,290	Telenor ASA	174,967	3,515,343
SES SA	83,341	1,519,606	Yara International ASA	41,484	1,788,853
Tenaris SA	110,669	1,174,420			<u>21,733,151</u>
		<u>7,216,321</u>	PORTUGAL — 0.2%		
MACAU — 0.0% (c)			EDP - Energias de Portugal SA	595,983	2,314,376
MGM China Holdings, Ltd.	260,800	406,533	Galp Energia SGPS SA	117,125	1,765,310
Wynn Macau, Ltd.	334,400	652,642	Jeronimo Martins SGPS SA	58,599	988,934
		<u>1,059,175</u>			<u>5,068,620</u>
MEXICO — 0.0% (c)			RUSSIA — 0.0% (c)		
Fresnillo PLC	55,287	465,738	Evraz PLC	129,609	746,837
NETHERLANDS — 4.7%			SINGAPORE — 1.3%		
ABN AMRO Bank NV (d)	97,688	1,722,628	Ascendas Real Estate Investment Trust	621,750	1,402,748
Adyen NV (b)(d)	2,479	1,633,455	CapitaLand Commercial Trust REIT	661,238	989,777
Aegon NV	446,111	1,856,398	CapitaLand Mall Trust REIT	610,500	1,161,049
Akzo Nobel NV	54,687	4,876,300	CapitaLand, Ltd.	601,400	1,535,138
ASML Holding NV	102,956	25,507,135	City Developments, Ltd.	98,700	700,871
EXOR NV	26,384	1,768,400	ComfortDelGro Corp., Ltd.	544,900	945,665
Heineken Holding NV	27,075	2,696,393	DBS Group Holdings, Ltd.	439,113	7,938,264
Heineken NV	62,246	6,729,055	Genting Singapore, Ltd.	1,435,400	913,408
ING Groep NV	948,553	9,931,615	Golden Agri-Resources, Ltd.	1,628,800	265,008
Koninklijke Ahold Delhaize NV	282,775	7,076,596	Jardine Cycle & Carriage, Ltd.	24,833	538,716
Koninklijke DSM NV	42,899	5,163,241	Keppel Corp., Ltd.	343,700	1,473,817
Koninklijke KPN NV	870,982	2,716,647	Oversea-Chinese Banking Corp., Ltd.	783,833	6,155,489
Koninklijke Philips NV	225,802	10,462,196	SATS, Ltd.	171,200	599,181
Koninklijke Vopak NV	17,144	881,439	Sembcorp Industries, Ltd.	242,600	364,891
NN Group NV	69,935	2,480,951	Singapore Airlines, Ltd.	137,500	908,779
NXP Semiconductors NV	67,772	7,395,281	Singapore Exchange, Ltd.	191,600	1,173,514
Randstad NV	28,901	1,420,690	Singapore Press Holdings, Ltd. (a)	397,400	597,724
Royal Dutch Shell PLC Class A	1,053,622	30,953,330	Singapore Technologies Engineering, Ltd.	369,900	1,027,128
Royal Dutch Shell PLC Class B	904,401	26,703,251	Singapore Telecommunications, Ltd.	1,931,000	4,328,657
Wolters Kluwer NV	68,716	5,017,751	Suntec Real Estate Investment Trust	529,400	727,355
		<u>156,992,752</u>	United Overseas Bank, Ltd.	303,390	5,629,465
NEW ZEALAND — 0.2%			UOL Group, Ltd.	128,632	697,621
a2 Milk Co., Ltd. (b)	171,718	1,427,781	Venture Corp., Ltd.	67,800	750,610
Auckland International Airport, Ltd.	227,839	1,307,228	Wilmar International, Ltd.	456,600	1,231,555
Fisher & Paykel Healthcare Corp., Ltd.	147,181	1,596,615			<u>42,056,430</u>
Fletcher Building, Ltd.	197,701	638,437	SOUTH AFRICA — 0.2%		
Meridian Energy, Ltd.	305,752	996,953	Anglo American PLC	258,633	5,963,764
Ryman Healthcare, Ltd.	94,456	787,149	Investec PLC	157,536	812,829
Spark New Zealand, Ltd.	418,892	1,158,358			<u>6,776,593</u>
		<u>7,912,521</u>	SPAIN — 2.9%		
NORWAY — 0.6%			ACS Actividades de Construccion y Servicios SA	61,350	2,451,959
Aker BP ASA	26,570	711,773			
DNB ASA	238,601	4,208,235			
Equinor ASA	247,660	4,716,905			
Gjensidige Forsikring ASA	44,759	888,436			

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STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Aena SME SA (d)	16,089	\$ 2,946,758	Telefonaktiebolaget LM Ericsson		
Amadeus IT Group SA	107,322	7,689,400	Class B	733,514	\$ 5,868,321
Banco Bilbao Vizcaya Argentaria			Telia Co. AB	662,446	2,969,238
SA	1,597,030	8,323,242	Volvo AB Class B	357,816	5,031,256
Banco de Sabadell SA	1,385,238	1,344,368			78,991,475
Banco Santander SA	4,026,396	16,401,652	SWITZERLAND — 9.5%		
Bankia SA	304,766	575,633	ABB, Ltd.	449,711	8,844,038
Bankinter SA	160,926	1,016,508	Adecco Group AG	38,308	2,121,414
CaixaBank SA	899,730	2,363,934	Baloise Holding AG	12,003	2,152,270
Cellnex Telecom SA (d)	45,321	1,872,599	Barry Callebaut AG	533	1,100,049
Enagas SA	53,610	1,242,554	Chocoladefabriken Lindt &		
Endesa SA	74,370	1,957,227	Spruengli AG (e)	251	1,855,157
Ferrovial SA	115,148	3,327,915	Chocoladefabriken Lindt &		
Grifols SA	69,681	2,054,127	Spruengli AG (e)	24	1,988,066
Iberdrola SA	1,437,404	14,943,462	Cie Financiere Richemont SA . .	127,291	9,346,886
Industria de Diseno Textil SA . . .	266,701	8,257,510	Clariant AG	50,343	980,960
Mapfre SA	271,207	730,600	Coca-Cola HBC AG	49,968	1,636,062
Naturgy Energy Group SA	68,470	1,816,883	Credit Suisse Group AG (b)	624,676	7,664,755
Red Electrica Corp. SA	102,890	2,090,300	Dufry AG	11,203	937,900
Repsol SA	353,399	5,524,851	EMS-Chemie Holding AG	2,053	1,279,586
Siemens Gamesa Renewable			Geberit AG	8,781	4,196,986
Energy SA (a)	53,415	725,001	Givaudan SA	2,264	6,320,991
Telefonica SA	1,118,457	8,536,611	Glencore PLC	2,681,656	8,088,017
		96,193,094	Julius Baer Group, Ltd.	56,284	2,495,992
SWEDEN — 2.3%			Kuehne + Nagel International		
Alfa Laval AB	77,504	1,531,611	AG	12,543	1,849,091
Assa Abloy AB Class B	239,969	5,347,478	LafargeHolcim, Ltd.	118,665	5,845,484
Atlas Copco AB Class A	165,448	5,102,021	Lonza Group AG	17,749	6,005,629
Atlas Copco AB Class B	90,907	2,466,804	Nestle SA	739,859	80,340,904
Boliden AB	64,227	1,477,943	Novartis AG	519,424	45,079,429
Electrolux AB Class B	56,183	1,333,697	Pargesa Holding SA	10,136	780,162
Epiroc AB Class A	153,263	1,663,234	Partners Group Holding AG	4,513	3,465,933
Epiroc AB Class B	96,382	996,938	Roche Holding AG	169,347	49,327,419
Essity AB Class B	145,545	4,252,893	Schindler Holding AG (e)	10,269	2,298,592
Hennes & Mauritz AB Class B			Schindler Holding AG (e)	4,729	1,055,684
(a)	188,620	3,661,075	SGS SA	1,273	3,158,404
Hexagon AB Class B	64,581	3,117,339	Sika AG	31,467	4,607,313
Husqvarna AB Class B	101,271	771,263	Sonova Holding AG	13,325	3,100,236
ICA Gruppen AB	22,934	1,060,845	STMicroelectronics NV	167,089	3,229,704
Industrivarden AB Class C	37,373	819,137	Straumann Holding AG	2,409	1,970,879
Investor AB Class B	109,062	5,336,547	Swatch Group AG (e)	7,069	1,877,930
Kinnevik AB Class B	58,818	1,548,794	Swatch Group AG (e)	13,237	665,733
L E Lundbergforetagen AB			Swiss Life Holding AG	8,225	3,935,363
Class B	17,802	670,643	Swiss Prime Site AG	17,905	1,753,421
Lundin Petroleum AB	44,572	1,338,681	Swiss Re AG	74,493	7,776,885
Sandvik AB	279,400	4,357,744	Swisscom AG (a)	6,060	2,991,865
Securitas AB Class B	77,801	1,193,268	Temenos AG	15,501	2,596,066
Skandinaviska Enskilda Banken			UBS Group AG (b)	939,867	10,679,129
AB Class A	391,743	3,605,001	Vifor Pharma AG	11,253	1,799,419
Skanska AB Class B	86,703	1,758,372	Zurich Insurance Group AG	36,778	14,089,351
SKF AB Class B	89,570	1,482,182			321,289,154
Svenska Handelsbanken AB			UNITED ARAB EMIRATES		
Class A	378,214	3,545,894	— 0.0% (c)		
Swedbank AB Class A	215,208	3,101,557	NMC Health PLC (a)	19,899	664,533
Swedish Match AB	40,921	1,694,333			
Tele2 AB Class B (a)	126,668	1,887,366			

See accompanying notes to schedule 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>
UNITED KINGDOM —			Meggitt PLC	179,410	\$ 1,403,902
14.4%			Melrose Industries PLC	1,160,464	2,882,959
3i Group PLC.	231,957	\$ 3,334,330	Merlin Entertainments PLC (d)	175,737	979,720
Admiral Group PLC.	46,985	1,226,313	Micro Focus International PLC		
Ashtead Group PLC.	112,013	3,125,080	ADR (a)	43,670	617,931
Associated British Foods PLC	82,418	2,339,011	Micro Focus International PLC	38,878	544,633
AstraZeneca PLC	316,658	28,333,694	Mondi PLC	114,937	2,206,702
Auto Trader Group PLC (d)	220,684	1,386,939	National Grid PLC.	832,388	9,046,101
Aviva PLC.	942,959	4,639,898	Next PLC	32,521	2,479,077
BAE Systems PLC	771,914	5,422,007	Ocado Group PLC (b)	111,452	1,816,351
Barclays PLC.	4,214,210	7,810,526	Pearson PLC	182,280	1,657,722
Barratt Developments PLC	239,034	1,908,758	Persimmon PLC	74,829	2,000,995
Berkeley Group Holdings PLC	29,018	1,494,363	Prudential PLC.	616,273	11,201,636
BP PLC	4,909,483	31,205,661	Reckitt Benckiser Group PLC	172,058	13,450,993
British American Tobacco PLC.	556,216	20,614,149	RELX PLC (e)	290,022	6,906,639
British Land Co. PLC REIT.	214,286	1,544,249	RELX PLC (e)	176,822	4,208,198
BT Group PLC	2,080,300	4,577,993	Rentokil Initial PLC.	447,973	2,582,429
Bunzl PLC.	79,501	2,081,842	Rio Tinto PLC	275,855	14,307,906
Burberry Group PLC	95,764	2,565,536	Rio Tinto, Ltd.	89,256	5,578,613
Centrica PLC	1,387,500	1,260,818	Rolls-Royce Holdings PLC	423,929	4,139,557
CNH Industrial NV	234,858	2,391,434	Royal Bank of Scotland Group		
Coca-Cola European Partners			PLC	1,206,151	3,085,640
PLC (e)	20,200	1,120,090	RSA Insurance Group PLC	251,345	1,654,590
Coca-Cola European Partners			Sage Group PLC.	261,366	2,226,869
PLC (e)	35,366	1,974,068	Schroders PLC	29,656	1,123,761
Compass Group PLC	379,527	9,788,772	Segro PLC REIT.	264,063	2,638,381
Croda International PLC	29,989	1,796,034	Severn Trent PLC	54,977	1,466,747
DCC PLC	23,850	2,085,539	Smith & Nephew PLC	214,689	5,182,753
Diageo PLC.	573,325	23,547,916	Smiths Group PLC	94,229	1,823,058
Direct Line Insurance Group			Spirax-Sarco Engineering PLC	17,903	1,730,753
PLC	319,010	1,180,134	SSE PLC.	255,917	3,927,889
easyJet PLC.	44,752	634,201	St James's Place PLC.	127,093	1,533,903
Experian PLC.	222,252	7,118,168	Standard Chartered PLC	662,811	5,588,420
Fiat Chrysler Automobiles NV	253,552	3,281,686	Standard Life Aberdeen PLC	598,144	2,106,611
G4S PLC.	393,013	916,314	Taylor Wimpey PLC	758,904	1,510,343
GlaxoSmithKline PLC	1,208,040	25,971,287	Tesco PLC.	2,396,332	7,116,727
GVC Holdings PLC.	139,499	1,277,938	Unilever NV	352,577	21,198,524
Halma PLC	92,053	2,235,841	Unilever PLC.	269,391	16,233,353
Hargreaves Lansdown PLC	65,726	1,683,868	United Utilities Group PLC	166,753	1,696,934
HSBC Holdings PLC	4,895,331	37,679,084	Vodafone Group PLC	6,497,352	12,970,828
Imperial Brands PLC	234,196	5,276,178	Weir Group PLC	64,978	1,141,432
Informa PLC	298,974	3,138,986	Whitbread PLC.	32,301	1,709,206
InterContinental Hotels Group			Wm Morrison Supermarkets		
PLC	41,293	2,582,431	PLC	586,128	1,446,737
Intertek Group PLC	38,726	2,614,213	WPP PLC	312,089	3,915,097
ITV PLC.	838,733	1,301,265			485,915,849
J Sainsbury PLC	440,863	1,194,119	UNITED STATES — 0.2%		
John Wood Group PLC.	167,018	781,896	Carnival PLC	39,049	1,621,646
Johnson Matthey PLC	44,479	1,675,586	Ferguson PLC.	54,759	4,010,981
Kingfisher PLC	493,566	1,257,801	QIAGEN NV (b)	53,683	1,758,096
Land Securities Group PLC					7,390,723
REIT	172,937	1,825,076	TOTAL COMMON STOCKS		
Legal & General Group PLC	1,470,731	4,501,955	(Cost \$3,104,605,299)		
Lloyds Banking Group PLC	16,963,677	11,313,424			3,327,663,635
London Stock Exchange Group					
PLC	75,561	6,804,756			
Marks & Spencer Group PLC.	463,710	1,054,002			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 4.4%		
State Street Institutional Liquid Reserves Fund, Premier Class 2.03% (f) (g)	17,527,969	\$ 17,529,722
State Street Navigator Securities Lending Portfolio II (h) (i) . . .	130,591,500	<u>130,591,500</u>
TOTAL SHORT-TERM INVESTMENTS (Cost \$148,121,222)		<u>148,121,222</u>
TOTAL INVESTMENTS — 103.0% (Cost \$3,252,726,521)		<u>3,475,784,857</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (3.0%)		
		<u>(101,173,524)</u>
NET ASSETS — 100.0%		<u><u>\$ 3,374,611,333</u></u>

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

- (a) All or a portion of the shares of the security are on loan at September 30, 2019.
- (b) Non-income producing security.
- (c) Amount is less than 0.05% of net assets.
- (d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.8% of net assets as of September 30, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (e) Reflects separate holdings of the issuer’s common stock traded on different securities exchanges.
- (f) 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, 2019 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at September 30, 2019.
- (h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

At September 30, 2019, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI EAFE (long)	438	12/20/2019	\$41,569,501	\$41,574,960	\$5,459

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$3,327,663,635	\$—	\$—	\$3,327,663,635
Short-Term Investments	148,121,222	—	—	148,121,222
TOTAL INVESTMENTS.	<u>\$3,475,784,857</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,475,784,857</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	5,459	—	—	5,459
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 5,459</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 5,459</u>

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

Affiliate Table

	Number of Shares Held		Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/18	at 9/30/19						at 9/30/19	at 9/30/19	
State Street Institutional Liquid Reserves Fund, Premier Class	—	—	\$ —	\$ 101,788,978	\$ 84,258,272	\$(984)	\$—	17,527,969	\$ 17,529,722	\$ 64,532
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	—	323,996,108	323,996,108	—	—	—	—	324,139
State Street Navigator Securities Lending Portfolio II	28,671,050	—	28,671,050	629,087,694	527,167,244	—	—	130,591,500	130,591,500	578,028
Total	<u>28,671,050</u>	<u>—</u>	<u>\$28,671,050</u>	<u>\$1,054,872,780</u>	<u>\$935,421,624</u>	<u>\$(984)</u>	<u>\$—</u>	<u>148,119,469</u>	<u>\$148,121,222</u>	<u>\$966,699</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 100.0% (a)		
DOMESTIC EQUITY — 19.9%		
State Street Equity 500 Index II Portfolio	2,717,935	\$ 38,567,497
State Street Small/Mid Cap Equity Index Portfolio	597,549	7,242,297
		<u>45,809,794</u>
DOMESTIC FIXED INCOME — 46.9%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	148,120	16,106,569
SPDR Portfolio Short Term Corporate Bond ETF (b)	298,582	9,211,254
SPDR Portfolio Short Term Treasury ETF (b)	1,211,788	36,377,876
State Street Aggregate Bond Index Portfolio	4,451,700	46,030,577
		<u>107,726,276</u>
INFLATION LINKED — 18.1%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,118,483	41,448,120
INTERNATIONAL EQUITY — 10.1%		
State Street Global Equity ex-U.S. Index Portfolio	2,300,962	23,193,695
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF	222,233	11,525,004
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$223,303,723)		<u>229,702,889</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 1.92% (c)(d)	314,319	\$ 314,319
State Street Navigator Securities Lending Portfolio II (e)(f)	17,405,714	17,405,714
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$17,720,033)		<u>\$ 17,720,033</u>
TOTAL INVESTMENTS—107.7%		
(Cost \$241,023,756)		<u>247,422,922</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(7.7)%		
		<u>(17,605,256)</u>
NET ASSETS—100.0%		
		<u>\$ 229,817,666</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$229,702,889	\$—	\$—	\$229,702,889
Short-Term Investments	17,720,033	—	—	17,720,033
TOTAL INVESTMENTS	<u>\$247,422,922</u>	<u>\$—</u>	<u>\$—</u>	<u>\$247,422,922</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . .	1,874,241	\$ 35,366,928	\$ 7,288,212	\$ 2,584,329	\$ (7,016)	\$ 1,384,325	2,118,483	\$ 41,448,120	\$ 806,365
SPDR Bloomberg Barclays High Yield Bond ETF . .	408,730	13,729,241	5,224,133	3,949,954	(200,967)	1,304,116	148,120	16,106,569	580,042
SPDR Dow Jones Global Real Estate ETF	222,345	9,840,990	2,205,318	2,229,450	20,687	1,687,459	222,233	11,525,004	258,134
SPDR Portfolio Short Term Corporate Bond ETF . .	260,343	7,846,738	1,931,172	764,478	(961)	198,783	298,582	9,211,254	166,882
SPDR Portfolio Short Term Treasury ETF	1,046,385	30,952,068	10,179,252	5,256,410	(7,565)	510,531	1,211,788	36,377,876	541,070
State Street Aggregate Bond Index Portfolio	4,053,942	39,363,780	7,843,820	3,946,991	32,157	2,737,811	4,451,700	46,030,577	852,716
State Street Equity 500 Index II Portfolio	2,948,627	34,705,348	4,500,328	7,487,880	(10,699)	6,860,400	2,717,935	38,567,497	—
State Street Global Equity ex-U.S. Index Portfolio .	2,272,730	20,500,023	3,602,997	3,292,001	(263,391)	2,646,067	2,300,962	23,193,695	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	689,450	689,450	39,323,582	39,698,713	—	—	314,319	314,319	11,164
State Street Navigator Securities Lending Portfolio II.	15,212,002	15,212,002	251,159,173	248,965,461	—	—	17,405,714	17,405,714	72,792
State Street Small/Mid Cap Equity Index Portfolio .	638,270	6,580,561	1,010,000	1,465,000	(43,809)	1,160,545	597,549	7,242,297	—
Total		<u>\$214,787,129</u>	<u>\$334,267,987</u>	<u>\$319,640,667</u>	<u>\$(481,564)</u>	<u>\$18,490,037</u>		<u>\$247,422,922</u>	<u>\$3,289,165</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2015 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.9% (a)		
DOMESTIC EQUITY — 20.3%		
State Street Equity 500 Index II Portfolio	3,337,340	\$ 47,356,863
State Street Small/Mid Cap Equity Index Portfolio	721,670	8,746,637
		<u>56,103,500</u>
DOMESTIC FIXED INCOME — 45.9%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	178,066	19,362,897
SPDR Portfolio Short Term Corporate Bond ETF (b)	337,162	10,401,448
SPDR Portfolio Short Term Treasury ETF	1,366,494	41,022,150
State Street Aggregate Bond Index Portfolio	5,427,960	56,125,103
		<u>126,911,598</u>
INFLATION LINKED — 18.4%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,599,673	50,862,602
INTERNATIONAL EQUITY — 10.3%		
State Street Global Equity ex-U.S. Index Portfolio	2,834,970	28,576,503
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF	266,913	13,842,108
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$267,909,150)		<u>276,296,311</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 1.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d)		
	559,808	\$ 559,808
State Street Navigator Securities Lending Portfolio II (e)(f)		
	3,485,789	3,485,789
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$4,045,597)		<u>\$ 4,045,597</u>
TOTAL INVESTMENTS—101.4%		
(Cost \$271,954,747)		<u>280,341,908</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(1.4%)		
		<u>(3,789,602)</u>
NET ASSETS—100.0%		
		<u>\$ 276,552,306</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$276,296,311	\$—	\$—	\$276,296,311
Short-Term Investments	4,045,597	—	—	4,045,597
TOTAL INVESTMENTS	<u>\$280,341,908</u>	<u>\$—</u>	<u>\$—</u>	<u>\$280,341,908</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2015 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,595,101	\$ 48,969,556	\$ 6,509,788	\$ 6,470,565	\$ (70,165)	\$ 1,923,988	2,599,673	\$ 50,862,602	\$1,040,387
SPDR Bloomberg Barclays High Yield Bond ETF	522,395	17,547,248	3,907,323	3,499,561	(102,681)	1,510,568	178,066	19,362,897	719,448
SPDR Dow Jones Global Real Estate ETF	283,875	12,564,308	2,120,741	3,015,024	122,135	2,049,948	266,913	13,842,108	314,088
SPDR Portfolio Short Term Corporate Bond ETF	249,519	7,520,503	3,357,246	669,836	(827)	194,362	337,162	10,401,448	169,635
SPDR Portfolio Short Term Treasury ETF	999,092	29,553,141	15,679,866	4,699,454	(67,525)	556,122	1,366,494	41,022,150	547,891
State Street Aggregate Bond Index Portfolio	5,441,118	52,833,258	7,063,655	7,327,008	110,487	3,444,711	5,427,960	56,125,103	1,091,775
State Street Equity 500 Index II Portfolio	4,104,579	48,310,895	3,119,064	13,402,172	1,115,129	8,213,947	3,337,340	47,356,863	—
State Street Global Equity ex-U.S. Index Portfolio	3,193,822	28,808,277	2,504,979	6,068,638	572,772	2,759,113	2,834,970	28,576,503	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	1,054,483	1,054,483	41,809,097	42,303,772	—	—	559,808	559,808	11,165
State Street Navigator Securities Lending Portfolio II	16,185,625	16,185,625	269,070,929	281,770,765	—	—	3,485,789	3,485,789	91,259
State Street Small/Mid Cap Equity Index Portfolio	834,650	8,605,234	590,000	1,919,999	155,482	1,315,920	721,670	8,746,637	—
Total		<u>\$271,952,528</u>	<u>\$355,732,688</u>	<u>\$371,146,794</u>	<u>\$1,834,807</u>	<u>\$21,968,679</u>		<u>\$280,341,908</u>	<u>\$3,985,648</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2020 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.9% (a)			SHORT-TERM INVESTMENTS — 1.8%		
DOMESTIC EQUITY — 27.9%			State Street Institutional		
State Street Equity 500 Index			U.S. Government Money		
II Portfolio	16,225,218	\$ 230,235,840	Market Fund, Class G		
State Street Small/Mid Cap			Shares 1.92% (c)(d)	723,282	\$ 723,282
Equity Index Portfolio	3,737,426	45,297,609	State Street Navigator		
		<u>275,533,449</u>	Securities Lending		
			Portfolio II (e)(f)	17,334,195	<u>17,334,195</u>
DOMESTIC FIXED INCOME — 33.8%			TOTAL SHORT-TERM INVESTMENTS		
SPDR Bloomberg Barclays			(Cost \$18,057,477)		\$ 18,057,477
High Yield Bond ETF (b)	625,733	68,042,206	TOTAL INVESTMENTS—101.7%		
SPDR Portfolio Long Term			(Cost \$958,191,592)		<u>1,004,740,620</u>
Treasury ETF	60,486	2,481,741	LIABILITIES IN EXCESS OF OTHER ASSETS—(1.7)%		
SPDR Portfolio Short Term					<u>(16,512,815)</u>
Corporate Bond ETF (b)	120,498	3,717,363	NET ASSETS—100.0%		
SPDR Portfolio Short Term					<u>\$ 988,227,805</u>
Treasury ETF	429,435	12,891,639			
State Street Aggregate Bond					
Index Portfolio	23,885,695	<u>246,978,083</u>			
		<u>334,111,032</u>			
INFLATION LINKED — 17.9%			(a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.		
SPDR Bloomberg Barclays			(b) All or a portion of the shares of the security are on loan at September 30, 2019.		
1-10 Year TIPS ETF	9,034,190	<u>176,753,927</u>	(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, 2019 are shown in the Affiliate Table below.		
INTERNATIONAL EQUITY — 15.4%			(d) The rate shown is the annualized seven-day yield at September 30, 2019.		
State Street Global Equity			(e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.		
ex-U.S. Index Portfolio	15,080,694	<u>152,013,395</u>	(f) Investment of cash collateral for securities loaned.		
REAL ESTATE — 4.9%					
SPDR Dow Jones Global Real					
Estate ETF (b)	930,801	<u>48,271,340</u>			
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS					
(Cost \$940,134,115)		<u>986,683,143</u>			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$ 986,683,143	\$—	\$—	\$ 986,683,143
Short-Term Investments	<u>18,057,477</u>	<u>—</u>	<u>—</u>	<u>18,057,477</u>
TOTAL INVESTMENTS	<u>\$1,004,740,620</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,004,740,620</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2020 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	7,629,950	\$143,977,157	\$ 34,128,528	\$ 7,061,139	\$ (129,144)	\$ 5,838,525	9,034,190	\$ 176,753,927	\$ 3,366,869
SPDR Bloomberg Barclays High Yield Bond ETF	1,590,079	53,410,754	17,382,757	7,154,327	(181,590)	4,584,612	625,733	68,042,206	2,356,494
SPDR Dow Jones Global Real Estate ETF	837,065	37,048,497	12,219,120	7,712,342	248,925	6,467,140	930,801	48,271,340	1,023,324
SPDR Portfolio Long Term Treasury ETF	189,337	6,634,368	749,161	5,779,465	341,423	536,254	60,486	2,481,741	98,249
SPDR Portfolio Short Term Corporate Bond ETF	—	—	3,702,905	—	—	14,458	120,498	3,717,363	25,696
SPDR Portfolio Short Term Treasury ETF	—	—	12,920,478	70,007	114	41,054	429,435	12,891,639	72,134
State Street Aggregate Bond Index Portfolio . . .	21,231,286	206,155,787	39,897,668	13,828,926	150,853	14,602,701	23,885,695	246,978,083	4,554,108
State Street Equity 500 Index II Portfolio	17,924,338	210,969,455	18,288,701	41,272,065	5,761,079	36,488,670	16,225,218	230,235,840	—
State Street Global Equity ex-U.S. Index Portfolio	15,432,561	139,201,704	14,620,230	18,296,100	2,004,916	14,482,645	15,080,694	152,013,395	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,856,701	3,856,701	121,500,000	124,633,419	—	—	723,282	723,282	39,149
State Street Navigator Securities Lending Portfolio II.	42,621,043	42,621,043	533,294,597	558,581,445	—	—	17,334,195	17,334,195	190,774
State Street Small/Mid Cap Equity Index Portfolio	4,208,975	43,394,534	3,010,000	8,609,379	767,694	6,734,760	3,737,426	45,297,609	—
Total		<u>\$887,270,000</u>	<u>\$811,714,145</u>	<u>\$792,998,614</u>	<u>\$8,964,270</u>	<u>\$89,790,819</u>		<u>\$1,004,740,620</u>	<u>\$11,726,797</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 36.6%		
State Street Equity 500 Index II Portfolio	26,455,109	\$ 375,397,993
State Street Small/Mid Cap Equity Index Portfolio	7,327,849	88,813,538
		<u>464,211,531</u>
DOMESTIC FIXED INCOME — 29.6%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	699,098	76,019,916
SPDR Portfolio Long Term Treasury ETF	1,566,360	64,267,751
State Street Aggregate Bond Index Portfolio	22,710,810	234,829,775
		<u>375,117,442</u>
INFLATION LINKED — 9.6%		
SPDR Bloomberg Barclays TIPS ETF	4,276,655	121,970,201
INTERNATIONAL EQUITY — 21.6%		
State Street Global Equity ex-U.S. Index Portfolio	27,170,018	273,873,778
REAL ESTATE — 2.4%		
SPDR Dow Jones Global Real Estate ETF (b)	580,496	30,104,523
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS (Cost \$1,194,645,507)		
		<u>1,265,277,475</u>
SHORT-TERM INVESTMENTS — 3.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d)	3,372,148	3,372,148

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	37,258,571	\$ 37,258,571
TOTAL SHORT-TERM INVESTMENTS (Cost \$40,630,719)		
		<u>\$ 40,630,719</u>
TOTAL INVESTMENTS—103.0% (Cost \$1,235,276,226)		
		<u>1,305,908,194</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(3.0)%		
		<u>(37,925,367)</u>
NET ASSETS—100.0%		
		<u>\$ 1,267,982,827</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$1,265,277,475	\$—	\$—	\$1,265,277,475
Short-Term Investments	40,630,719	—	—	40,630,719
TOTAL INVESTMENTS	<u>\$1,305,908,194</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,305,908,194</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF	1,726,491	\$ 57,992,833	\$ 18,865,744	\$ 5,700,916	\$ (147,640)	\$ 5,009,895	699,098	\$ 76,019,916	\$ 2,636,552
SPDR Bloomberg Barclays TIPS ETF	1,525,330	82,200,034	39,727,251	5,550,875	(170,881)	5,764,672	4,276,655	121,970,201	2,248,448
SPDR Dow Jones Global Real Estate ETF	437,542	19,365,609	12,226,327	5,169,432	205,836	3,476,183	580,496	30,104,523	592,561
SPDR Portfolio Long Term Treasury ETF	1,615,726	56,615,039	22,690,190	25,591,039	1,405,758	9,147,803	1,566,360	64,267,751	1,137,066
State Street Aggregate Bond Index Portfolio	16,976,734	164,844,088	63,843,872	6,630,749	(113,372)	12,885,936	22,710,810	234,829,775	3,970,393
State Street Equity 500 Index II Portfolio	26,638,196	313,531,564	44,858,283	47,581,516	6,887,134	57,702,528	26,455,109	375,397,993	—
State Street Global Equity ex-U.S. Index Portfolio	25,109,397	226,486,759	41,224,419	21,054,189	2,587,925	24,628,864	27,170,018	273,873,778	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,371,562	3,371,562	158,029,775	158,029,189	—	—	3,372,148	3,372,148	58,500
State Street Navigator Securities Lending Portfolio II	37,759,701	37,759,701	658,861,056	659,362,186	—	—	37,258,571	37,258,571	220,635
State Street Small/Mid Cap Equity Index Portfolio	7,387,038	76,160,363	11,887,859	12,500,000	1,283,863	11,981,453	7,327,849	88,813,538	—
Total		<u>\$1,038,327,552</u>	<u>\$1,072,214,776</u>	<u>\$947,170,091</u>	<u>\$11,938,623</u>	<u>\$130,597,334</u>		<u>\$1,305,908,194</u>	<u>\$10,864,155</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 43.3%		
State Street Equity 500 Index II Portfolio	29,790,303	\$ 422,724,407
State Street Small/Mid Cap Equity Index Portfolio	9,707,094	<u>117,649,978</u>
		<u>540,374,385</u>
DOMESTIC FIXED INCOME — 27.2%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	453,338	49,295,974
SPDR Portfolio Long Term Treasury ETF (b)	2,992,306	122,774,315
State Street Aggregate Bond Index Portfolio	16,163,888	<u>167,134,601</u>
		<u>339,204,890</u>
INFLATION LINKED — 2.8%		
SPDR Bloomberg Barclays TIPS ETF (b)	1,225,037	<u>34,938,055</u>
INTERNATIONAL EQUITY — 26.5%		
State Street Global Equity ex-U.S. Index Portfolio	32,794,693	<u>330,570,507</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$1,160,050,690)		<u>1,245,087,837</u>
SHORT-TERM INVESTMENTS — 0.9%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d)	2,594,474	2,594,474

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	9,002,700	\$ 9,002,700
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$11,597,174)		<u>\$ 11,597,174</u>
TOTAL INVESTMENTS—100.7%		
(Cost \$1,171,647,864)		<u>1,256,685,011</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.7)%		
		<u>(9,139,371)</u>
NET ASSETS—100.0%		
		<u>\$ 1,247,545,640</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$1,245,087,837	\$—	\$—	\$1,245,087,837
Short-Term Investments	<u>11,597,174</u>	<u>—</u>	<u>—</u>	<u>11,597,174</u>
TOTAL INVESTMENTS	<u>\$1,256,685,011</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,256,685,011</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF	956,744	\$ 32,137,031	\$ 15,329,305	\$ 900,585	\$ (9,133)	\$ 2,739,356	453,338	\$ 49,295,974	\$1,567,431
SPDR Bloomberg Barclays TIPS ETF	426,260	22,971,151	10,983,237	600,276	(29,843)	1,613,786	1,225,037	34,938,055	641,531
SPDR Portfolio Long Term Treasury ETF	2,593,665	90,882,022	51,247,656	37,741,420	1,458,409	16,927,648	2,992,306	122,774,315	1,965,551
State Street Aggregate Bond Index Portfolio	12,335,296	119,775,729	42,168,559	4,130,000	(109,360)	9,429,673	16,163,888	167,134,601	2,886,235
State Street Equity 500 Index II Portfolio	28,381,227	334,047,047	54,944,716	36,284,420	6,080,558	63,936,506	29,790,303	422,724,407	—
State Street Global Equity ex-U.S. Index Portfolio	28,504,335	257,109,098	58,254,071	15,980,528	1,982,339	29,205,527	32,794,693	330,570,507	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,882,987	3,882,987	153,861,600	155,150,113	—	—	2,594,474	2,594,474	60,227
State Street Navigator Securities Lending Portfolio II	19,640,778	19,640,778	406,663,814	417,301,892	—	—	9,002,700	9,002,700	141,054
State Street Small/Mid Cap Equity Index Portfolio	9,299,159	95,874,330	18,200,000	13,201,551	1,933,961	14,843,238	9,707,094	117,649,978	—
Total		<u>\$976,320,173</u>	<u>\$811,652,958</u>	<u>\$681,290,785</u>	<u>\$11,306,931</u>	<u>\$138,695,734</u>		<u>\$1,256,685,011</u>	<u>\$7,262,029</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 47.8%		
State Street Equity 500 Index II Portfolio	26,346,205	\$ 373,852,645
State Street Small/Mid Cap Equity Index Portfolio	9,808,479	118,878,765
		<u>492,731,410</u>
DOMESTIC FIXED INCOME — 21.9%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	93,388	10,155,011
SPDR Portfolio Long Term Treasury ETF	2,471,894	101,421,811
State Street Aggregate Bond Index Portfolio	10,978,277	113,515,378
		<u>225,092,200</u>
INFLATION LINKED — 0.6%		
SPDR Bloomberg Barclays TIPS ETF	229,199	6,536,756
INTERNATIONAL EQUITY — 29.5%		
State Street Global Equity ex-U.S. Index Portfolio	30,141,917	303,830,526
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$961,456,660)		<u>1,028,190,892</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d) (Cost \$2,348,903)	2,348,903	\$ 2,348,903
TOTAL INVESTMENTS—100.0%		
(Cost \$963,805,563)		<u>1,030,539,795</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.0%)(e)		
		<u>(430,160)</u>
NET ASSETS—100.0%		
		<u>\$ 1,030,109,635</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) Amount is 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, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$1,028,190,892	\$—	\$—	\$1,028,190,892
Short-Term Investment	2,348,903	—	—	2,348,903
TOTAL INVESTMENTS	<u>\$1,030,539,795</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,030,539,795</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF	113,039	\$ 3,796,980	\$ 6,138,588	\$ 110,053	\$ 92	\$ 329,404	93,388	\$ 10,155,011	\$ 243,247
SPDR Bloomberg Barclays TIPS ETF	—	—	6,464,095	—	—	72,661	229,199	6,536,756	61,314
SPDR Portfolio Long Term Treasury ETF	2,142,736	75,081,469	40,362,884	29,297,222	862,534	14,412,146	2,471,894	101,421,811	1,628,397
State Street Aggregate Bond Index Portfolio	8,623,437	83,733,570	27,426,395	4,119,999	36,962	6,438,450	10,978,277	113,515,378	2,001,653
State Street Equity 500 Index II Portfolio	25,094,581	295,363,217	45,086,368	28,487,188	4,752,564	57,137,684	26,346,205	373,852,645	—
State Street Global Equity ex-U.S. Index Portfolio	26,185,518	236,193,372	51,116,478	12,082,812	1,566,473	27,037,015	30,141,917	303,830,526	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,267,995	3,267,995	124,764,640	125,683,732	—	—	2,348,903	2,348,903	45,488
State Street Navigator Securities Lending Portfolio II	—	—	53,626,719	53,626,719	—	—	—	—	10,397
State Street Small/Mid Cap Equity Index Portfolio	9,409,735	97,014,373	16,922,116	12,050,000	1,737,028	15,255,248	9,808,479	118,878,765	—
Total		<u>\$794,450,976</u>	<u>\$371,908,283</u>	<u>\$265,457,725</u>	<u>\$8,955,653</u>	<u>\$120,682,608</u>		<u>\$1,030,539,795</u>	<u>\$3,990,496</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2040 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)			State Street Navigator Securities Lending Portfolio II (e)(f) . . .		
DOMESTIC EQUITY — 51.4%			4,200		\$ 4,200
State Street Equity 500 Index II Portfolio	22,596,759	\$ 320,648,018	TOTAL SHORT-TERM INVESTMENTS		
State Street Small/Mid Cap Equity Index Portfolio	9,752,278	118,197,604	(Cost \$2,747,558)		
		<u>438,845,622</u>	\$ 2,747,558		
DOMESTIC FIXED INCOME — 16.6%			TOTAL INVESTMENTS—100.1%		
SPDR Portfolio Long Term Treasury ETF (b)	2,043,781	83,856,334	(Cost \$795,717,901)		
State Street Aggregate Bond Index Portfolio	5,570,887	57,602,970	854,216,029		
		<u>141,459,304</u>	LIABILITIES IN EXCESS OF OTHER ASSETS—(0.1)% . . .		
INTERNATIONAL EQUITY — 31.8%			<u>(627,646)</u>		
State Street Global Equity ex-U.S. Index Portfolio	26,901,146	271,163,545	NET ASSETS—100.0%		
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS			<u>\$ 853,588,383</u>		
(Cost \$792,970,343)		<u>851,468,471</u>	(a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.		
SHORT-TERM INVESTMENTS — 0.3%			(b) All or a portion of the shares of the security are on loan at September 30, 2019.		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d)	2,743,358	2,743,358	(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, 2019 are shown in the Affiliate Table below.		
			(d) The rate shown is the annualized seven-day yield at September 30, 2019.		
			(e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.		
			(f) Investment of cash collateral for securities loaned.		

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$851,468,471	\$—	\$—	\$851,468,471
Short-Term Investments	<u>2,747,558</u>	<u>—</u>	<u>—</u>	<u>2,747,558</u>
TOTAL INVESTMENTS	<u>\$854,216,029</u>	<u>\$—</u>	<u>\$—</u>	<u>\$854,216,029</u>

Affiliate Table

<u>Description</u>	<u>Number of Shares Held</u>		<u>Proceeds</u>			<u>Change in Unrealized</u>	<u>Number of Shares Held</u>		<u>Dividend Income</u>
	<u>at 12/31/18</u>	<u>Value at 12/31/18</u>	<u>Cost of Purchases</u>	<u>from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Appreciation/Depreciation</u>	<u>at 9/30/19</u>	<u>Value at 9/30/19</u>	
SPDR Portfolio Long Term Treasury ETF	1,703,593	\$ 59,693,899	\$ 32,546,736	\$ 20,830,387	\$ 957,048	\$ 11,489,038	2,043,781	\$ 83,856,334	\$1,323,883
State Street Aggregate Bond Index Portfolio	3,740,116	36,316,524	19,270,014	960,000	(3,974)	2,980,406	5,570,887	57,602,970	931,096
State Street Equity 500 Index II Portfolio	20,572,466	242,137,916	45,902,090	18,818,894	3,197,178	48,229,728	22,596,759	320,648,018	—
State Street Global Equity ex-U.S. Index Portfolio	22,354,298	201,635,770	51,132,601	6,270,036	852,748	23,812,462	26,901,146	271,163,545	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,484,650	2,484,650	106,269,320	106,010,612	—	—	2,743,358	2,743,358	39,763
State Street Navigator Securities Lending Portfolio II	—	—	16,525,675	16,521,475	—	—	4,200	4,200	1,824
State Street Small/Mid Cap Equity Index Portfolio	8,860,607	91,352,859	20,480,964	9,733,304	1,597,721	14,499,364	9,752,278	118,197,604	—
Total		<u>\$633,621,618</u>	<u>\$292,127,400</u>	<u>\$179,144,708</u>	<u>\$6,600,721</u>	<u>\$101,010,998</u>		<u>\$854,216,029</u>	<u>\$2,296,566</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 54.4%		
State Street Equity 500 Index II Portfolio	17,479,311	\$ 248,031,420
State Street Small/Mid Cap Equity Index Portfolio	8,707,705	<u>105,537,392</u>
		<u>353,568,812</u>
DOMESTIC FIXED INCOME — 11.6%		
SPDR Portfolio Long Term Treasury ETF	1,559,771	63,997,404
State Street Aggregate Bond Index Portfolio	1,101,883	<u>11,393,469</u>
		<u>75,390,873</u>
INTERNATIONAL EQUITY — 33.8%		
State Street Global Equity ex-U.S. Index Portfolio	21,816,314	<u>219,908,442</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$611,061,655)		<u>648,868,127</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (b)(c) (Cost \$1,995,880)	1,995,880	<u>1,995,880</u>
TOTAL INVESTMENTS—100.1%		
(Cost \$613,057,535)		<u>650,864,007</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.1)% . . .		
		<u>(686,999)</u>
NET ASSETS—100.0%		<u>\$ 650,177,008</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$648,868,127	\$—	\$—	\$648,868,127
Short-Term Investment	<u>1,995,880</u>	<u>—</u>	<u>—</u>	<u>1,995,880</u>
TOTAL INVESTMENTS	<u>\$650,864,007</u>	<u>\$—</u>	<u>\$—</u>	<u>\$650,864,007</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Portfolio Long Term Treasury ETF	1,242,947	\$ 43,552,863	\$ 25,857,337	\$ 14,834,041	\$ 529,907	\$ 8,891,338	1,559,771	\$ 63,997,404	\$ 993,619
State Street Aggregate Bond Index Portfolio.	454,389	4,412,120	6,638,894	100,000	910	441,545	1,101,883	11,393,469	143,894
State Street Equity 500 Index II Portfolio	15,289,570	179,958,234	42,827,688	13,559,726	2,406,775	36,398,449	17,479,311	248,031,420	—
State Street Global Equity ex-U.S. Index Portfolio .	17,325,315	156,274,342	49,359,575	5,019,903	691,371	18,603,057	21,816,314	219,908,442	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,500,610	2,500,610	95,260,988	95,765,718	—	—	1,995,880	1,995,880	31,784
State Street Navigator Securities Lending Portfolio II.	—	—	15,595,375	15,595,375	—	—	—	—	1,575
State Street Small/Mid Cap Equity Index Portfolio .	7,565,066	77,995,834	21,183,679	7,462,529	1,053,213	12,767,195	8,707,705	105,537,392	—
Total		<u>\$464,694,003</u>	<u>\$256,723,536</u>	<u>\$152,337,292</u>	<u>\$4,682,176</u>	<u>\$77,101,584</u>		<u>\$650,864,007</u>	<u>\$1,170,872</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 55.4%		
State Street Equity 500 Index II Portfolio	11,963,861	\$ 169,767,191
State Street Small/Mid Cap Equity Index Portfolio	6,232,994	<u>75,543,889</u>
		<u>245,311,080</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF (b)	1,061,055	<u>43,535,087</u>
INTERNATIONAL EQUITY — 34.5%		
State Street Global Equity ex-U.S. Index Portfolio	15,147,598	<u>152,687,786</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$413,538,784)		<u>441,533,953</u>
SHORT-TERM INVESTMENTS — 1.0%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d)	1,360,132	1,360,132
State Street Navigator Securities Lending Portfolio II (e)(f)	2,931,600	<u>2,931,600</u>
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$4,291,732)		<u>\$ 4,291,732</u>
TOTAL INVESTMENTS—100.7%		
(Cost \$417,830,516)		<u>445,825,685</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.7)%		
		<u>(3,212,145)</u>
NET ASSETS—100.0%		
		<u>\$ 442,613,540</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$441,533,953	\$—	\$—	\$441,533,953
Short-Term Investments	<u>4,291,732</u>	—	—	<u>4,291,732</u>
TOTAL INVESTMENTS	<u>\$445,825,685</u>	<u>\$—</u>	<u>\$—</u>	<u>\$445,825,685</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Portfolio Long Term Treasury ETF	798,634	\$ 27,984,136	\$ 18,601,190	\$ 9,335,118	\$ 508,310	\$ 5,776,569	1,061,055	\$ 43,535,087	\$658,359
State Street Equity 500 Index II Portfolio	9,869,800	116,167,543	35,611,367	7,440,212	1,327,914	24,100,579	11,963,861	169,767,191	—
State Street Global Equity ex-U.S. Index Portfolio . . .	11,275,750	101,707,269	41,158,831	2,824,298	367,333	12,278,651	15,147,598	152,687,786	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	1,877,322	1,877,322	76,864,131	77,381,321	—	—	1,360,132	1,360,132	22,456
State Street Navigator Securities Lending Portfolio II	—	—	9,449,075	6,517,475	—	—	2,931,600	2,931,600	1,298
State Street Small/Mid Cap Equity Index Portfolio . . .	5,027,392	51,832,413	18,822,968	4,317,123	668,326	8,537,305	6,232,994	75,543,889	—
Total		<u>\$299,568,683</u>	<u>\$200,507,562</u>	<u>\$107,815,547</u>	<u>\$2,871,883</u>	<u>\$50,693,104</u>		<u>\$445,825,685</u>	<u>\$682,113</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 55.5%		
State Street Equity 500 Index II Portfolio	6,134,661	\$ 87,050,838
State Street Small/Mid Cap Equity Index Portfolio	3,197,225	<u>38,750,363</u>
		<u>125,801,201</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF (b)	543,719	<u>22,308,791</u>
INTERNATIONAL EQUITY — 34.5%		
State Street Global Equity ex-U.S. Index Portfolio	7,763,121	<u>78,252,259</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$215,791,950)		<u>226,362,251</u>
SHORT-TERM INVESTMENT — 0.4%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c)(d) (Cost \$942,583)	942,583	<u>942,583</u>
TOTAL INVESTMENTS—100.2%		
(Cost \$216,734,533)		<u>227,304,834</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		
		<u>(555,930)</u>
NET ASSETS—100.0%		<u>\$ 226,748,904</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 2019.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products.	\$226,362,251	\$—	\$—	\$226,362,251
Short-Term Investment	<u>942,583</u>	<u>—</u>	<u>—</u>	<u>942,583</u>
TOTAL INVESTMENTS	<u>\$227,304,834</u>	<u>\$—</u>	<u>\$—</u>	<u>\$227,304,834</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Portfolio Long Term Treasury ETF	352,151	\$ 12,339,371	\$ 11,241,788	\$ 4,355,506	\$ 136,354	\$ 2,946,784	543,719	\$ 22,308,791	\$315,523
State Street Equity 500 Index II Portfolio	4,350,416	51,204,388	27,665,821	3,576,406	564,777	11,192,258	6,134,661	87,050,838	—
State Street Global Equity ex-U.S. Index Portfolio . . .	4,970,244	44,831,602	28,943,358	1,218,507	141,394	5,554,412	7,763,121	78,252,259	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	991,215	991,215	53,570,713	53,619,345	—	—	942,583	942,583	13,312
State Street Navigator Securities Lending Portfolio II .	—	—	828,650	828,650	—	—	—	—	61
State Street Small/Mid Cap Equity Index Portfolio . . .	2,215,930	22,846,240	13,700,926	1,880,000	220,866	3,862,331	3,197,225	38,750,363	—
Total		<u>\$132,212,816</u>	<u>\$135,951,256</u>	<u>\$65,478,414</u>	<u>\$1,063,391</u>	<u>\$23,555,785</u>		<u>\$227,304,834</u>	<u>\$328,896</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 55.5%		
State Street Equity 500 Index II Portfolio	1,468,186	\$ 20,833,568
State Street Small/Mid Cap Equity Index Portfolio	766,054	9,284,572
		<u>30,118,140</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	129,651	5,319,581
INTERNATIONAL EQUITY — 34.5%		
State Street Global Equity ex-U.S. Index Portfolio	1,853,321	18,681,471
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$52,254,167)		<u>54,119,192</u>
SHORT-TERM INVESTMENT — 0.7%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (b)(c) (Cost \$372,453)	372,453	372,453
TOTAL INVESTMENTS—100.5%		
(Cost \$52,626,620)		<u>54,491,645</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.5)%		
		<u>(274,371)</u>
NET ASSETS—100.0%		<u>\$ 54,217,274</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2019 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2019.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$54,119,192	\$—	\$—	\$54,119,192
Short-Term Investment	<u>372,453</u>	<u>—</u>	<u>—</u>	<u>372,453</u>
TOTAL INVESTMENTS	<u>\$54,491,645</u>	<u>\$—</u>	<u>\$—</u>	<u>\$54,491,645</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
SPDR Portfolio Long Term Treasury ETF	69,105	\$ 2,421,439	\$ 8,656,847	\$ 6,459,616	\$196,535	\$ 504,376	129,651	\$ 5,319,581	\$70,951
State Street Equity 500 Index II Portfolio	852,220	10,030,631	11,065,519	2,808,638	115,682	2,430,374	1,468,186	20,833,568	—
State Street Global Equity ex-U.S. Index Portfolio	974,192	8,787,215	10,994,130	2,308,016	(65,005)	1,273,147	1,853,321	18,681,471	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	355,295	355,295	21,997,482	21,980,324	—	—	372,453	372,453	4,199
State Street Navigator Securities Lending Portfolio II	—	—	3,516,975	3,516,975	—	—	—	—	226
State Street Small/Mid Cap Equity Index Portfolio	434,259	4,477,205	5,301,849	1,329,628	25,758	809,388	766,054	9,284,572	—
Total		<u>\$26,071,785</u>	<u>\$61,532,802</u>	<u>\$38,403,197</u>	<u>\$272,970</u>	<u>\$5,017,285</u>		<u>\$54,491,645</u>	<u>\$75,376</u>

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 95.6%			SPAIN — 5.2%		
AUSTRALIA — 3.2%			Banco Bilbao Vizcaya Argentaria SA.		
Woodside Petroleum, Ltd.	2,481	\$ 54,182	Siemens Gamesa Renewable Energy SA . . .	9,054	\$ 47,187
CHINA — 11.3%				3,043	41,302
China Construction Bank Corp. Class H. . .	59,000	45,006			88,489
CITIC Securities Co., Ltd. Class H.	27,000	50,560	SWITZERLAND — 5.9%		
Dali Foods Group Co., Ltd. (a).	72,000	44,177	ABB, Ltd.		
Shanghai Industrial Urban Development			Credit Suisse Group AG (b)	2,349	46,196
Group, Ltd.	23,000	2,904		4,401	54,000
Zhuzhou CRRC Times Electric Co., Ltd.					100,196
Class H	12,300	50,914	TAIWAN — 3.1%		
		193,561	Catcher Technology Co., Ltd.		
				7,000	53,023
FRANCE — 12.4%			UNITED KINGDOM — 5.6%		
BNP Paribas SA.	1,076	52,401	easyJet PLC		
Nexans SA	1,429	52,750		3,490	49,459
Sanofi	621	57,587	TechnipFMC PLC		
Societe Generale SA	1,838	50,375		1,907	45,759
		213,113			95,218
GERMANY — 5.8%			UNITED STATES — 2.6%		
Bayerische Motoren Werke AG	714	50,277	Newmont Goldcorp Corp.		
HeidelbergCement AG.	678	49,021		1,198	45,332
		99,298	TOTAL COMMON STOCKS		
HONG KONG — 5.7%			(Cost \$1,691,176)		
Shanghai Industrial Holdings, Ltd. (b)	23,000	42,835			1,636,330
WH Group, Ltd. (a).	60,500	54,176	SHORT-TERM INVESTMENT — 4.8%		
		97,011	State Street Institutional U.S. Government		
HUNGARY — 2.8%			Money Market Fund, Class G Shares 1.92%		
Richter Gedeon Nyrt	2,989	48,349	(c) (d)		
ITALY — 2.9%			(Cost \$81,859)		
Assicurazioni Generali SpA	2,574	49,894	81,859		81,859
JAPAN — 17.6%			TOTAL INVESTMENTS — 100.4%		
Hitachi High-Technologies Corp.	900	51,964	(Cost \$1,773,035)		
KDDI Corp.	1,800	47,051			1,718,189
Ono Pharmaceutical Co., Ltd.	2,700	48,891	LIABILITIES IN EXCESS OF OTHER ASSETS —		
Sumitomo Mitsui Financial Group, Inc. . . .	1,500	51,284	(0.4)%		
Sumitomo Mitsui Trust Holdings, Inc.	1,400	50,468			(7,087)
Zeon Corp.	4,300	52,400	NET ASSETS — 100.0%		
		302,058			\$ 1,711,102
NETHERLANDS — 3.0%			(a) Securities purchased pursuant to Rule 144A of the Securities Act		
Boskalis Westminster	2,439	50,893	of 1933, as amended. These securities, which represent 5.7% of		
SOUTH KOREA — 8.5%			net assets as of September 30, 2019, are considered liquid and		
Hyundai Motor Co.	442	49,515	may be resold in transactions exempt from registration, normally		
Samsung Electronics Co., Ltd. Preference			to qualified institutional buyers.		
Shares	1,688	55,742	(b) Non-income producing security.		
Samsung Fire & Marine Insurance Co.,			(c) The Fund invested in certain money market funds managed by		
Ltd.	217	40,456	SSGA Funds Management, Inc. Amounts related to these		
		145,713	transactions during the period ended September 30, 2019 are		
			shown in the Affiliate Table below.		
			(d) The rate shown is the annualized seven-day yield at September 30,		
			2019.		

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$1,636,330	\$—	\$—	\$1,636,330
Short-Term Investment	81,859	—	—	81,859
TOTAL INVESTMENTS	<u>\$1,718,189</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,718,189</u>

Affiliate Table

	Number of Shares Held		Value at 12/31/18	Cost of Purchases	Proceeds from		Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Value at 9/30/19	Dividend Income
	at 12/31/18	at 9/30/19			Shares Sold	Shares Sold			at 9/30/19	at 9/30/19		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	81,859	\$—	\$372,833	\$290,974	\$—	\$—	\$—	81,859	\$81,859	\$1,178	

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS
September 30, 2019 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.4%					
CHINA — 91.3%					
Alibaba Group Holding, Ltd. ADR (a)	4,303	\$ 719,591	Tencent Holdings, Ltd.	19,300	\$ 812,927
ANTA Sports Products, Ltd.	13,000	107,540	Wuliangye Yibin Co., Ltd. Class A	11,800	214,479
Baidu, Inc. ADR (a)	850	87,346	Wuxi Biologics Cayman, Inc. (a)(b)	10,000	102,049
Bank of China, Ltd. Class H	144,000	56,576			<u>4,739,219</u>
China Construction Bank Corp. Class H	322,000	245,626	HONG KONG — 6.1%		
China Merchants Bank Co., Ltd. Class H	45,500	216,490	AIA Group, Ltd.	16,600	156,802
China Overseas Land & Investment, Ltd.	6,000	18,866	China Mobile, Ltd.	17,500	144,766
China Petroleum & Chemical Corp. Class H	80,000	47,555	China Resources Land, Ltd.	4,000	16,761
China Vanke Co., Ltd. Class H	16,000	55,719			<u>318,329</u>
CNOOC, Ltd.	56,000	85,435	TOTAL COMMON STOCKS		
Country Garden Holdings Co., Ltd.	43,000	54,467	(Cost \$4,899,609)		<u>5,057,548</u>
Ctrip.com International, Ltd. ADR (a)	654	19,156	SHORT-TERM INVESTMENT — 1.8%		
Foshan Haitian Flavouring & Food Co., Ltd. Class A	800	12,313	State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.92% (c) (d) (Cost \$89,973)	89,973	89,973
Gree Electric Appliances, Inc. of Zhuhai Class A	12,600	101,101			
Industrial & Commercial Bank of China, Ltd. Class H	307,000	205,596	TOTAL INVESTMENTS — 99.2%		
JD.com, Inc. ADR (a)	10,077	284,272	(Cost \$4,989,582)		<u>5,147,521</u>
Jiangsu Hengrui Medicine Co., Ltd. Class A	5,000	56,489	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Kweichow Moutai Co., Ltd. Class A	1,700	273,763	0.8%		<u>44,034</u>
Longfor Group Holdings, Ltd. (b)	8,000	29,900	NET ASSETS — 100.0%		
Midea Group Co., Ltd. Class A	9,100	65,116			<u>\$ 5,191,555</u>
NetEase, Inc. ADR	738	196,441	<p>(a) Non-income producing security.</p> <p>(b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.5% of net assets as of September 30, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.</p> <p>(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, 2019 are shown in the Affiliate Table below.</p> <p>(d) The rate shown is the annualized seven-day yield at September 30, 2019.</p> <p>ADR American Depositary Receipt</p>		
New Oriental Education & Technology Group, Inc. ADR (a)	149	16,503			
Ping An Insurance Group Co. of China, Ltd. Class H	33,000	379,066			
Shanghai International Airport Co., Ltd. Class A	4,000	44,687			
Shenzhou International Group Holdings, Ltd.	6,500	84,904			
TAL Education Group ADR (a)	4,242	145,246			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$5,057,548	\$—	\$—	\$5,057,548
Short-Term Investment	89,973	—	—	89,973
TOTAL INVESTMENTS	<u>\$5,147,521</u>	<u>\$—</u>	<u>\$—</u>	<u>\$5,147,521</u>

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/18	Value at 12/31/18	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 9/30/19	Value at 9/30/19	Dividend Income
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	\$—	\$700,785	\$610,812	\$—	\$—	89,973	\$89,973	\$708

See accompanying notes to schedule of investments.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS
September 30, 2019 (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 of Trustees of the State Street Institutional Investment Trust (the "Board"). The Committee provides oversight of the valuation of investments for the Portfolios or Funds. The Board has responsibility for overseeing the determination of the fair value of investments.

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

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

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

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
September 30, 2019 (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 each Portfolio's or Fund's investments according to the fair value hierarchy as of September 30, 2019 is disclosed in each Portfolio's or Fund's respective Schedule of Investments.

Futures Contracts

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

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

Forward Foreign Currency Exchange Contracts

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
September 30, 2019 (Unaudited)

Other Transactions with Affiliates

The Portfolios or Funds may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios or Funds owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended September 30, 2019, are disclosed in the Funds' Schedules of Investments.

Aggregate Unrealized Appreciation and Depreciation

As of September 30, 2019, gross unrealized appreciation and gross unrealized depreciation of investments 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	\$2,625,495,528	\$882,243,315	\$ 81,902,577	\$800,340,738
State Street Aggregate Bond Index Portfolio	1,169,718,143	43,560,562	1,345,231	42,215,331
State Street Global Equity ex-U.S. Index Portfolio	2,159,061,761	260,438,344	176,693,521	83,744,823
State Street Small/Mid Cap Equity Index Portfolio	845,146,387	115,731,000	69,416,976	46,314,024
State Street Defensive Global Equity Fund	2,073,097	304,634	45,124	259,510
State Street Emerging Markets Equity Index Fund	613,691,620	125,060,114	54,448,176	70,611,938
State Street Hedged International Developed Equity Index Fund	3,362,616,789	216,615,705	7,453,054	209,162,651
State Street Target Retirement Fund	242,294,115	5,777,591	648,784	5,128,807
State Street Target Retirement 2015 Fund	273,605,951	7,456,773	720,816	6,735,957
State Street Target Retirement 2020 Fund	961,925,936	42,874,201	59,517	42,814,684
State Street Target Retirement 2025 Fund	1,239,201,905	66,707,184	895	66,706,289
State Street Target Retirement 2030 Fund	1,174,778,846	81,928,518	22,353	81,906,165
State Street Target Retirement 2035 Fund	966,249,936	64,289,859	—	64,289,859
State Street Target Retirement 2040 Fund	797,241,184	56,974,845	—	56,974,845
State Street Target Retirement 2045 Fund	614,022,253	36,841,754	—	36,841,754
State Street Target Retirement 2050 Fund	418,388,592	27,437,093	—	27,437,093
State Street Target Retirement 2055 Fund	216,950,617	10,498,579	144,362	10,354,217
State Street Target Retirement 2060 Fund	52,722,929	1,836,142	67,426	1,768,716
State Street International Value Spotlight Fund	1,792,000	68,483	142,294	(73,811)
State Street China Equity Select Fund	4,989,582	244,147	86,208	157,939

Subsequent Events

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