

**Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023

# STATE STREET ICAV

An Irish collective asset-management vehicle constituted as an umbrella fund with segregated liability between funds with registration number C143488 under the laws of Ireland and authorised by the Central Bank of Ireland (the “Central Bank”) pursuant to the Irish Collective Asset-management Vehicles Act 2015 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended)

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## Organisation

**Investment Manager, Management Company and Global Distributor ("Investment Manager", "Management Company" and "Global Distributor")**  
State Street Global Advisors Europe Limited  
78 Sir John Rogerson's Quay  
Dublin D02 HD32  
Ireland

### Directors

Mr. Eric Linnane (Irish)  
Ms. Emma Maria O'Connell (Irish)  
Ms. Victoria Parry\* (British)

\*Independent non-executive Director

### Sub-Investment Manager

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

### Legal Advisers in Ireland

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

### Secretary

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

### Depository

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

### Administrator, Registrar and Transfer Agent

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

### Independent Auditors

PricewaterhouseCoopers  
Chartered Accountants and Registered Auditors  
One Spencer Dock  
North Wall Quay  
Dublin D01 X9R7  
Ireland

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

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### General Information

State Street ICAV (the “ICAV”) is an Irish collective asset-management vehicle constituted as an umbrella fund with segregated liability between sub-funds formed in Ireland on 14 August 2015 pursuant to the Irish Collective Asset-management Vehicles Act 2015 (“The ICAV Act”).

The ICAV has been authorised by the Central Bank of Ireland (the “Central Bank”), as an Undertaking for Collective Investment in Transferable Securities (“UCITS”) pursuant to the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, (as amended) and the Central Bank (Supervision and Enforcement) Act 2013 (section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (as amended) (together the “UCITS Regulations”).

The ICAV is structured as an umbrella fund with segregated liability between sub-funds (each a “Sub-Fund”). As at 30 April 2023 the ICAV comprised of ten active sub-funds: State Street Emerging Markets Screened Index Equity Fund\* which launched on 12 May 2020, State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund which launched on 24 April 2023 and the eight State Street Timewise (2025, 2030, 2035, 2040, 2045, 2050, 2055, 2060) Sub-Funds which launched on 8 August 2019 (the “Sub-Funds”). State Street Multi-Factor Premia Emerging Markets Bond Fund was terminated in September 2020 and State Street Emerging Markets Hard Currency Government Bond Index Fund merged into State Street Emerging Markets Hard Currency Government Bond Index Fund, a sub-fund of State Street Global Advisors Luxembourg SICAV as at 17 October 2022. State Street Global Advisors Europe Limited (the “Investment Manager”, “Management Company” and “Global Distributor”), is the Investment Manager, Management Company and Global Distributor, and State Street Global Advisors Limited (the “Sub-Investment Manager”) is the Sub-Investment Manager for the ICAV.

The portfolio of assets maintained for each series of shares and comprising a Sub-Fund will be invested in accordance with the investment objective and policies applicable to such Sub-Fund as specified in the relevant Supplement. Shares may be divided into different classes to accommodate different dividend policies, charges, fee arrangements (including different total expense ratios), currencies, projected retirement dates, or to provide for foreign exchange hedging in accordance with the policies and requirements of the Central Bank from time to time.

The base currency of State Street Emerging Markets Screened Index Equity Fund\* and State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund is US Dollar (“USD”), and Euro (“EUR”) for all the State Street Timewise (2025, 2030, 2035, 2040, 2045, 2050, 2055, 2060) Sub-Funds (the “State Street Timewise Funds”).

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

### Investment policies and objectives

#### State Street Emerging Markets Screened Index Equity Fund

The objective of the Sub-Fund is to track the performance of global emerging markets equities.

The Sub-Fund seeks to track the performance of the MSCI Emerging Markets ex Selected Securities Index (the “Index”) as closely as possible while seeking to minimise as far as possible the tracking difference between the Sub-Fund’s performance and that of the Index. The Index measures the performance of emerging markets equities, whilst excluding securities using certain Environmental, Social and Governance (“ESG”) criteria. The Index excludes securities based on an assessment of their adherence to international norms in relation to certain environmental protection, human rights, labour standards, anti-corruption, controversial weapons and tobacco.

#### State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund\*\*

The objective of the Sub-Fund is to track the performance of the investible local currency denominated, emerging markets sovereign bonds universe.

The investment policy of the Sub-Fund is to track the performance of the Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) as closely as possible while seeking to minimise as far as possible the tracking difference between the Sub-Fund’s performance and that of the Index. The Index measures the performance of bonds issued by emerging market governments and denominated in the local currency of the issuer. The Index applies ESG screening methodology to exclude issuers based on an assessment of their adherence to certain ESG criteria including but not limited to UN Global Compact principles (international norms in relation to the environment, human rights & communities, labour rights & supply chains, customers and governance), and exposure to controversial weapons, tobacco, thermal coal and oil sands extraction.

\*\* The Sub-Fund launched on 24 April 2023.

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## **General Information (continued)**

### **State Street Timewise 2025 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2025.

### **State Street Timewise 2030 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2030.

### **State Street Timewise 2035 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2035.

### **State Street Timewise 2040 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2040.

### **State Street Timewise 2045 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2045.

### **State Street Timewise 2050 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2050.

### **State Street Timewise 2055 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2055.

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## **General Information (continued)**

### **State Street Timewise 2060 Fund**

The investment objective of the Sub-Fund is to provide a balance between capital growth and capital preservation through exposure to a broad range of asset classes.

The investment policy of the Sub-Fund is to invest in a long only diversified portfolio built through investments in Underlying Funds managed by the Investment Manager or its affiliates in accordance with the Glidepath. The Glidepath uses an asset allocation specified by a long term asset allocation strategy developed by the Investment Manager for investors with a projected retirement date on or about 2060.

### **Russia/Ukraine conflict**

The conflict that started on 24 February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used fair valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

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## Investment Managers' Report

### State Street Emerging Markets Screened Index Equity Fund\*

#### Investment Approach

The objective of the State Street Emerging Markets Screened Index Equity Fund (the "Sub-Fund") is to track the performance of the global emerging markets equities. The investment policy of the Sub-Fund is to track the performance of the MSCI (Emerging Markets) ex Selected Securities Index (the "Index") as closely as possible while seeking to minimise as far as possible the tracking difference between the Sub-Fund's performance and that of the Index.

#### Market Review

Over the Reporting Period (1 November 2022 to 30 April 2023), November was a strong month for equities, as they gained for the second straight month. The MSCI All Country World Index gained 7.80%, even as equities faced tailwinds from the higher fixed income yields questioning the equity risk premium. While the Federal Reserve Bank (the "Fed") hiked rates by 75 bps, markets had a positive outlook by what they interpreted as signs of easing inflation, even as housing data continued to raise concerns. Emerging markets ("EM") outperformed developed markets ("DM") by a substantial margin, which was affected negatively by the lackluster performance of the US markets.

In December, stocks lost ground, led by the US, where the MSCI US was lower by 5.88%. The Fed raised rates by 50 bps again, sticking to its course of action. Central banks across the globe followed suit. European equities were sideways, while Asian equities were largely positive, led by the Chinese markets, as COVID-19 related restrictions continued to be eased in the region.

First quarter of 2023 was a roller coaster for the markets, as global growth turned out to be stronger than expected. However, stress in the banking sector and fears of a banking contagion pushed markets lower in the quarter – this also led to investors questioning the extent to which central banks could raise rates without breaking the system. The turbulence was short lived, and the markets recovered in March. The Fed raised rates by 25 bps in both February and March, and did not cause any further turmoil in the banking sector, leading to investors concluding that the systemic risk was quite limited. EM stocks gained during the period as well, but not as positively as developed markets. Chinese markets continued their gains from the previous months, as the economy continued to re-open. However, US-China tensions resurfaced, and continued into April 2023.

Global markets rose in April, even as the weakness in Chinese equities pulled down emerging markets. Investors expect the Fed to pause after hiking rates by another 25 bps in May – as inflation appears to be getting more tamed.

Sources: Bloomberg, FactSet, J.P. Morgan, Barclays, Morgan Stanley, Wall Street Journal, MSCI, and FTSE.

Note: Returns for all indices are total returns in USD unless otherwise specified.

### Sub-Fund Performance

As-of: 30 April 2023

Period	(Cumulative - Gross of Fees)			(Cumulative - Net of Fees)		
	Sub-Fund	Bnch	Diff	Sub-Fund	Bnch	Diff
Since inception	12.39	12.34	0.05	12.39	12.34	0.05
6 months period	15.42	15.35	0.07	15.42	15.35	0.07
Tracking Error (1 Year)						0.25

The MSCI November Semi-Annual and the MSCI February Quarterly Index Reviews were announced on 10th November and 09th February respectively, with movement in the Index implemented at the close of the 30th November and at the close of the 28th February.

During the Reporting Period, the State Street Emerging Markets Screened Index Equity Fund (the "Sub-Fund") performance was in line with expectations. The Sub-Fund returned 15.42% on a gross of fees basis outperforming the benchmark (15.35%) by 7 basis points (bps). The outperformance of the Sub-Fund is mainly attributed to security mis-weights and withholding tax effect.

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

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**Investment Managers' Report (continued)**

**State Street ICAV - Euro Timewise Funds**  
**November 2022- April 2023**

Notwithstanding the ongoing geopolitical tensions, elevated energy and food prices, and the effects of global monetary policy tightening, the global economy proved more resilient than expected in the Reporting Period. Inflation eased across key developed markets, but remained high. Inflation in the US continued to decline even as it continued to remain well above the central bank's target. Eurozone inflation stood more than three times its target in March, and UK inflation remained in the double digits. Key central banks continued with their hawkish tone, the ECB increased interest rates in response to inflationary pressures taking the policy rate to 3.00%. The S&P Global Eurozone Composite PMI came in at 54.1 at the end of April from 47.3 at the beginning of the reporting period. The first quarter of 2023 saw the collapse of several major banks which sparked fears of financial instability. SVB's collapse (the second biggest banking failure in US history), and the subsequent shocks to the banking sector in the fallout (with Signature Bank shutting down days later and Credit Suisse's buyout by UBS) leading to a risk-off environment in the market. Risky assets advanced in 2023, despite the collapse of several banks sparking fears of financial instability.

Growth stocks outperformed value significantly as the global economy recovered in 2023 and developed markets underperformed emerging markets. Chinese equities were boosted by China's reopening all throughout 2023, declining only in April as China's reopening ran out of steam amidst fresh geopolitical tensions with the US. The US Dollar weakened against major developed and developing economy currencies as demand for safe haven assets declined, and rate hike expectations fell as central banks saw pricing swings post bank failures in 2023. Bond yields fell during the period in anticipation of the hiking cycle ending. The US Treasury 10 year ended the period at 3.45%, 62 bps lower than in October 2022.

During the Reporting Period, the MSCI All Country World Net Index returned 0.9% (in EUR terms) while, the FTSE World Government Bond Index (WGBI) lost 2.9% (in EUR terms).

**State Street ICAV - Euro Timewise Funds**

**Sub-Fund Performance**

**As of: 30 April 2023 for the 6 months period**

<b>Sub-Fund</b>	<b>Returns (Cumulative - Gross of Fees)</b>	<b>Returns (Cumulative - Net of Fees)</b>
State Street Timewise 2025 Fund	2.70	2.50
State Street Timewise 2030 Fund	3.21	3.01
State Street Timewise 2035 Fund	3.39	3.18
State Street Timewise 2040 Fund	3.55	3.34
State Street Timewise 2045 Fund	3.68	3.48
State Street Timewise 2050 Fund	3.68	3.48
State Street Timewise 2055 Fund	3.70	3.50
State Street Timewise 2060 Fund	3.70	3.50

**State Street Timewise 2025 Fund**

During the Reporting Period, the Sub-Fund returned +2.70% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equity, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **US and Euro Corporate bonds** were the major contributors as yields and spreads tightened due to optimism that inflation had peaked late in 2022, recessionary pressures bringing hope of softening rate hikes in the future. US Corporates strengthened as investors returned to riskier assets as market volatility cooled down, and Euro Corporates contributed positively despite facing the brunt of Credit Suisse's collapse in March 2023.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.



## Investment Managers' Report (continued)

### State Street Timewise 2025 Fund (continued)

- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.

The main detractor to the Sub-Funds' total performance during the Reporting Period was:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the US dollar throughout the Reporting Period.

### State Street Timewise 2030 Fund

During the Reporting Period, the Sub-Fund returned +3.21% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equity, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **US and Euro Corporate bonds** were the major contributors as yields and spreads tightened due to optimism that inflation had peaked late in 2022, recessionary pressures bringing hope of softening rate hikes in the future. US Corporates strengthened as investors returned to riskier assets as market volatility cooled down, and Euro Corporates contributed positively despite facing the brunt of Credit Suisse's collapse in March 2023.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.

The main detractor to the Sub-Funds' total performance during the Reporting Period was:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.

### State Street Timewise 2035 Fund

During the Reporting Period, the Sub-Fund returned +3.39% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equity, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **US and Euro Corporate bonds** were the major contributors as yields and spreads tightened due to optimism that inflation had peaked late in 2022, recessionary pressures bringing hope of softening rate hikes in the future. US Corporates strengthened as investors returned to riskier assets as market volatility cooled down, and Euro Corporates contributed positively despite facing the brunt of Credit Suisse's collapse in March 2023.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.

## Investment Managers' Report (continued)

### State Street Timewise 2035 Fund (continued)

- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.

The main detractor to the Sub-Funds' total performance during the Reporting Period was:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.

### State Street Timewise 2040 Fund

During the Reporting Period, the Sub-Fund returned +3.55% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equities and infrastructure, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.
- **Emerging Market Debt** contributed positively as the dollar lost its strength throughout the Reporting Period, and EM economies benefitted from China's relaxed Covid policies in late 2022. EM debt also adversely avoided any significant adverse effects from collapses in the banking sector.

The main detractors to the Sub-Funds' total performance during the Reporting Period were:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.
- **Infrastructure** declined as rate hikes and inflationary pressures continued to weigh on the performance of the asset class.

### State Street Timewise 2045 Fund

During the Reporting Period, the Sub-Fund returned +3.68% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equities and infrastructure, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.

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## Investment Managers' Report (continued)

### State Street Timewise 2045 Fund (continued)

- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **Emerging Market Debt** contributed positively as the dollar lost its strength throughout the Reporting Period, and EM economies benefitted from China's relaxed Covid policies in late 2022. EM debt also adversely avoided any significant adverse effects from collapses in the banking sector.

The main detractors to the Sub-Funds' total performance during the Reporting Period were:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.
- **Infrastructure** declined as rate hikes and inflationary pressures continued to weigh on the performance of the asset class.

### State Street Timewise 2050 Fund

During the Reporting Period, the Sub-Fund returned +3.68% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equities and infrastructure, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **Emerging Market Debt** contributed positively as the dollar lost its strength throughout the Reporting Period, and EM economies benefitted from China's relaxed Covid policies in late 2022. EM debt also adversely avoided any significant adverse effects from collapses in the banking sector.

The main detractors to the Sub-Funds' total performance during the Reporting Period were:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.
- **Infrastructure** declined as rate hikes and inflationary pressures continued to weigh on the performance of the asset class.

### State Street Timewise 2055 Fund

During the Reporting Period, the Sub-Fund returned +3.70% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equities and infrastructure, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.

## Investment Managers' Report (continued)

### State Street Timewise 2055 Fund (continued)

- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future, as inflation data moderated.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **Emerging Market Debt** contributed positively as the dollar lost its strength throughout the Reporting Period, and EM economies benefitted from China's relaxed Covid policies in late 2022. EM debt also adversely avoided any significant adverse effects from collapses in the banking sector.

The main detractors to the Sub-Funds' total performance during the Reporting Period were:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.
- **Infrastructure** declined as rate hikes and inflationary pressures continued to weigh on the performance of the asset class.

### State Street Timewise 2060 Fund

During the Reporting Period, the Sub-Fund returned +3.70% on a gross of fees basis. All the Underlying Funds, with the exception of multi-factor and small cap equities and infrastructure, contributed positively to total performance. The Reporting Period was marked by investor optimism stemming from decline in inflation and prospects of easier monetary policy, along with China's reopening.

The top positive contributors to the Sub-Funds' total performance during the Reporting Period were:

- **Developed Market Equities** contributed positively as developed markets saw recession worries receding, along with investor optimism regarding anticipated moderation in monetary policy decisions.
- **Emerging Market Equities** contributed positively, boosted by China's withdrawal of its zero covid policy and reopening of its economy, which helped performance all the way into 2023. Inflation also remained surprisingly low, allowing the People's Bank of China to maintain an easy monetary policy.
- **High Yield Bonds** were driven by optimism that central banks could soften rate hike increases in the near future as inflation data moderated.
- **The Absolute Returns Component (The State Street Flexible Asset Allocation Fund)**, which dynamically adjusts exposures based on anticipated market conditions, was also a major contributor. The exposure to developed equities, corporate and government bonds were the major contributors while exposure to commodities had a negative contribution. Commodities declined due to abrupt stress in the banking sector, and worries about a possible economic recession.
- **Emerging Market Debt** contributed positively as the dollar lost its strength throughout the Reporting Period, and EM economies benefitted from China's relaxed Covid policies in late 2022. EM debt also adversely avoided any significant adverse effects from collapses in the banking sector.

The main detractors to the Sub-Funds' total performance during the Reporting Period were:

- **Multi-Factor Global ESG and Small Cap Equities** detracted from total performance, mainly driven by the Euro's strength against the dollar throughout the Reporting Period.
- **Infrastructure** declined as rate hikes and inflationary pressures continued to weigh on the performance of the asset class.

### Asset Allocation (Volatility Management)

Managing volatility is particularly important during a downturn. Episodes like the 2008 crisis reinforced the need for glide path designs and asset allocation strategies that effectively balance wealth preservation and wage replacement potential as members approach retirement. In order to manage risk within the glidepath the Sub-Funds deploy target volatility trigger strategies, and also invests into the State Street Flexible Asset Allocation Plus Fund, which dynamically adjusts exposures based on anticipated market conditions - guided by our proprietary Market Regime Indicator ("MRI") (the MRI is a quantitative framework that attempts to identify the current market risk environment based on forward looking market indicators).

The absolute returns component (The State Street Flexible Asset Allocation Fund), which dynamically adjusts exposures based on anticipated market conditions, returned 1.97% for the Reporting Period. The portfolio entered the period with approximately 22% in risky assets, reflecting a cautious stance and defensive positioning on the back of mounting risks and persistent elevated volatility. Risky assets exposure has gradually increased since mid-November as investor confidence continued to improve, supported by a

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

### **Asset Allocation (Volatility Management) (continued)**

better-than-expected inflation data, cooling economic growth, and toned-down rhetoric from central banks. Risky assets exposure in the Sub-Fund ranged from approximately 21% to 82% during the period. The State Street Flexible Asset Allocation Fund was approximately 80% invested in risky assets at the end of the period.

Within target volatility trigger ("TVT") strategies, which is a transparent process that aims to target a level of volatility as well as provide some protection against significant equity market falls, the developed markets ("DM") strategy entered the Reporting Period with a 75% exposure to equities, reflecting elevated market volatility on the back of higher inflation and hawkish action from central banks. Mid-November saw a further decrease in equity exposure to around 68%. As November progressed, forecasted volatility began to decline amid several incoming signals supportive of the peak inflation narrative, engendering hopes of an end to the rate hiking cycle. As market sentiment improved, with forecasted volatility trending lower, the strategy gradually re-risked, reaching around 95% by early March 2023. In March, the forecasted volatility spiked due to the collapse of several banks, sparking fears of financial instability. This led to a reduced equity exposure by 6.5% in mid-March. However, the volatility began to trend downward towards the end of the month and moved below the 14% target in April. As a result, the strategy was gradually re-risked, bringing equity exposure to 100% by end of April.

The emerging market ("EM") TVT strategy entered the period targeting 86% exposure to equities. Forecasted volatility trended upward at the beginning of the Reporting Period as China continued to grapple with COVID-19 and its PMI data decline indicated weaker future demand. As a result, the strategy's equity exposure was reduced to 78% by mid-November. The forecasted volatility trended downward since late December on the back of a supportive risk environment, helped by moderating inflation prints and a perceived acceptance from the central banks on slowing the pace of rate hikes. China's removal of its Zero-Covid policy provided a further boost. As forecasted volatility trended lower, the team gradually re-risked the strategy, increasing equity exposure to 100% by mid-February. The banking crisis in March led to a sharp increase in forecasted volatility; however it remained mostly lower than the target volatility of 16%, and did not result in a target change exceeding the trading threshold of 5%. Therefore, the spike did not lead to a de-risking and the period ended with the EM TVT strategy remaining fully invested in equities.

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

### Statement of Comprehensive Income for the financial period ended 30 April 2023

	Note	State Street Emerging Markets Screened Index Equity Fund* USD	State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund** USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
Interest income from financial assets at fair value		1,619	149,627	21	36	276
Dividend income from financial assets at fair value		811,359	-	-	-	-
Realised loss on investments and derivatives		(1,306,348)	-	(14,947)	(60,364)	(156,662)
Realised (loss)/gain on foreign exchange		(148,985)	(31,003)	2,714	6,916	24,284
Movement in unrealised gain on investments and derivatives		10,178,317	933,547	185,952	563,207	2,068,135
Movement in unrealised gain/(loss) on foreign exchange		8,456	19,507	(30)	(133)	(404)
Miscellaneous income		-	-	-	61	345
<b>Total net gain</b>		<b>9,544,418</b>	<b>1,071,678</b>	<b>173,710</b>	<b>509,723</b>	<b>1,935,974</b>
Management fees		(14,565)	(1,430)	(9,195)	(21,758)	(77,553)
Miscellaneous fees		(1,248)	(9)	-	(3)	(22)
Operating fees		(87,714)	(1,220)	-	-	-
<b>Profit for the financial period before tax</b>		<b>9,440,891</b>	<b>1,069,019</b>	<b>164,515</b>	<b>487,962</b>	<b>1,858,399</b>
Capital gains tax	4	366,343	-	-	-	-
Withholding tax	4	(102,719)	(40,926)	-	-	-
<b>Increase in net assets attributable to holders of redeemable participating shares</b>		<b>9,704,515</b>	<b>1,028,093</b>	<b>164,515</b>	<b>487,962</b>	<b>1,858,399</b>

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

\*\* The Sub-Fund launched on 24 April 2023, therefore there are no comparatives.

All activities arose from continuing operations. There are no other gains and losses other than those noted above.

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

## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

#### Statement of Comprehensive Income for the financial period ended 30 April 2023 (continued)

	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
	<b>Note</b>				
Interest income from financial assets at fair value	323	158	105	22	14
Dividend income from financial assets at fair value	23,794	45,654	17,270	3,031	1,704
Realised loss on investments and derivatives	(358,415)	(254,698)	(79,038)	(8,855)	(3,829)
Realised gain/(loss) on foreign exchange	20,202	1,741	4,145	1,677	(4)
Movement in unrealised gain on investments and derivatives	3,405,400	2,956,239	1,091,087	180,289	97,495
Movement in unrealised gain on foreign exchange	622	591	128	42	10
Miscellaneous income	360	153	81	18	9
<b>Total net gain</b>	<u>3,092,286</u>	<u>2,749,838</u>	<u>1,033,778</u>	<u>176,224</u>	<u>95,399</u>
Management fees	(113,285)	(93,143)	(35,252)	(5,998)	(3,260)
Miscellaneous fees	(27)	(34)	(15)	(6)	(3)
<b>Profit for the financial period before tax</b>	<u>2,978,974</u>	<u>2,656,661</u>	<u>998,511</u>	<u>170,220</u>	<u>92,136</u>
<b>Increase in net assets attributable to holders of redeemable participating shares</b>	<u><u>2,978,974</u></u>	<u><u>2,656,661</u></u>	<u><u>998,511</u></u>	<u><u>170,220</u></u>	<u><u>92,136</u></u>

All activities arose from continuing operations. There are no other gains and losses other than those noted above.

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

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

### Statement of Comprehensive Income for the financial period ended 30 April 2022

	Note	State Street Emerging Markets ESG Screened Index Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
Interest income from financial assets at fair value		-	2,293,777	-	-	-
Dividend income from financial assets at fair value		868,403	-	9,284	24,834	105,371
Realised (loss)/gain on investments and derivatives		(136,122)	(2,557,390)	234,818	1,140,208	5,971,486
Realised (loss)/gain on foreign exchange		(1,831)	-	39,155	97,760	244,452
Movement in unrealised loss on investments and derivatives		(14,699,317)	(13,334,559)	(641,960)	(2,222,925)	(9,533,182)
Movement in unrealised (loss)/gain on foreign exchange		(4,350)	-	8	38	(36)
<b>Total net loss</b>		<b>(13,973,217)</b>	<b>(13,598,172)</b>	<b>(358,695)</b>	<b>(960,085)</b>	<b>(3,211,909)</b>
Management fees		(84,197)	(55,869)	(9,962)	(24,086)	(88,672)
Miscellaneous fees		(828)	-	(11)	(17)	(74)
Interest expense		(408)	(118)	(94)	(179)	(577)
Operating fees		(53,170)	-	-	-	-
<b>Loss for the financial period before tax</b>		<b>(14,111,820)</b>	<b>(13,654,159)</b>	<b>(368,762)</b>	<b>(984,367)</b>	<b>(3,301,232)</b>
Withholding tax	4	(112,185)	10	-	-	-
<b>Decrease in net assets attributable to holders of redeemable participating shares</b>		<b>(14,224,005)</b>	<b>(13,654,149)</b>	<b>(368,762)</b>	<b>(984,367)</b>	<b>(3,301,232)</b>

All activities arose from continuing operations. There are no other gains and losses other than those noted above.

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



## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

#### Statement of Comprehensive Income for the financial period ended 30 April 2022 (continued)

Note	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
Dividend income from financial assets at fair value	214,754	205,647	76,329	11,461	4,717
Realised gain on investments and derivatives	9,938,324	8,944,886	3,204,648	391,557	127,733
Realised gain on foreign exchange	221,236	130,810	55,788	15,335	8,980
Movement in unrealised loss on investments and derivatives	(14,587,910)	(12,789,702)	(4,640,991)	(621,193)	(211,041)
Movement in unrealised (loss)/gain on foreign exchange	(20)	283	(6)	(9)	33
Miscellaneous income	-	-	-	-	14
<b>Total net loss</b>	<u>(4,213,616)</u>	<u>(3,508,076)</u>	<u>(1,304,232)</u>	<u>(202,849)</u>	<u>(69,564)</u>
Management fees	(124,300)	(103,732)	(38,191)	(5,707)	(2,259)
Miscellaneous fees	(76)	(114)	(29)	-	(12)
Interest expense	(625)	(541)	(89)	-	-
<b>Loss for the financial period before tax</b>	<u>(4,338,617)</u>	<u>(3,612,463)</u>	<u>(1,342,541)</u>	<u>(208,556)</u>	<u>(71,835)</u>
<b>Decrease in net assets attributable to holders of redeemable participating shares</b>	<u><u>(4,338,617)</u></u>	<u><u>(3,612,463)</u></u>	<u><u>(1,342,541)</u></u>	<u><u>(208,556)</u></u>	<u><u>(71,835)</u></u>

All activities arose from continuing operations. There are no other gains and losses other than those noted above.

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

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

### Statement of Financial Position as at 30 April 2023

	Note	State Street Emerging Markets Screened Index Equity Fund* USD	State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund** USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Assets</b>						
Financial assets at fair value through profit or loss:	2(c)					
Bonds		-	193,400,599	-	-	-
Equities		65,961,928	-	-	-	-
Collective investment schemes		-	-	6,714,322	16,821,979	60,359,275
Futures Contracts		4,993	-	-	-	-
Cash and cash equivalents	2(f)	480,299	4,025,063	2,345	4,001	18,308
Cash held with broker		15,709	-	-	-	-
Receivable for investments sold		273	-	6,400	25,800	92,000
Interest receivable		-	2,992,282	-	-	-
Dividends receivable		156,807	-	-	-	-
Other receivables		225,988	-	-	-	-
<b>Total Assets</b>		<b>66,845,997</b>	<b>200,417,944</b>	<b>6,723,067</b>	<b>16,851,780</b>	<b>60,469,583</b>
<b>Liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>						
Bank overdraft	2(f)	-	-	(3,630)	(11,981)	(43,559)
Payable for investments purchased		-	(604,184)	-	-	-
Accrued expenses	2(h)	(336,256)	(2,660)	(2,957)	(6,987)	(24,972)
<b>Total Liabilities</b>		<b>(336,256)</b>	<b>(606,844)</b>	<b>(6,587)</b>	<b>(18,968)</b>	<b>(68,531)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>		<b>66,509,741</b>	<b>199,811,100</b>	<b>6,716,480</b>	<b>16,832,812</b>	<b>60,401,052</b>

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

\*\* The Sub-Fund launched on 24 April 2023, therefore there are no comparatives.

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

**STATE STREET ICAV****Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023**Statement of Financial Position as at 30 April 2023 (continued)**

		<b>State Street Timewise 2040 Fund EUR</b>	<b>State Street Timewise 2045 Fund EUR</b>	<b>State Street Timewise 2050 Fund EUR</b>	<b>State Street Timewise 2055 Fund EUR</b>	<b>State Street Timewise 2060 Fund EUR</b>
<b>Assets</b>						
Financial assets at fair value through profit or loss:						
Collective investment schemes	2(c)	93,168,991	80,519,286	30,535,589	5,473,881	3,108,906
Cash and cash equivalents	2(f)	104,153	66,884	33,774	6,383	2,799
<b>Total Assets</b>		<b>93,273,144</b>	<b>80,586,170</b>	<b>30,569,363</b>	<b>5,480,264</b>	<b>3,111,705</b>
<b>Liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>						
Accrued expenses	2(h)	(37,046)	(30,702)	(11,634)	(2,048)	(1,150)
<b>Total Liabilities</b>		<b>(37,046)</b>	<b>(30,702)</b>	<b>(11,634)</b>	<b>(2,048)</b>	<b>(1,150)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>		<b>93,236,098</b>	<b>80,555,468</b>	<b>30,557,729</b>	<b>5,478,216</b>	<b>3,110,555</b>

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

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

### Statement of Financial Position as at 31 October 2022

	Note	State Street Emerging Markets ESG Screened Index Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund* USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Assets</b>						
Financial assets at fair value through profit or loss:	2(c)					
Equities		60,420,644	-	-	-	-
Collective investment schemes		-	-	6,598,449	16,250,229	57,712,649
Cash and cash equivalents	2(f)	463,635	-	23,893	47,844	63,658
Cash held with broker		106,164	-	-	-	-
Receivable for investments sold		114,100	-	9,438	35,765	120,408
Interest receivable		-	10,902	-	-	-
Dividends receivable		51,156	-	-	-	-
Other receivables		172,160	-	-	-	-
<b>Total Assets</b>		<b>61,327,859</b>	<b>10,902</b>	<b>6,631,780</b>	<b>16,333,838</b>	<b>57,896,715</b>
<b>Liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>						
Futures Contracts		(75,413)	-	-	-	-
Payable for investments purchased		(69,886)	-	-	-	-
Accrued expenses	2(h)	(551,039)	(10,902)	(4,466)	(10,642)	(38,027)
Capital gains tax accrual		(366,343)	-	-	-	-
<b>Total Liabilities</b>		<b>(1,062,681)</b>	<b>(10,902)</b>	<b>(4,466)</b>	<b>(10,642)</b>	<b>(38,027)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>		<b>60,265,178</b>	<b>-</b>	<b>6,627,314</b>	<b>16,323,196</b>	<b>57,858,688</b>

\* The Sub-Fund terminated on 14 October 2022.

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

**STATE STREET ICAV****Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2022**Statement of Financial Position as at 31 October 2022 (continued)**

	<b>State Street Timewise 2040</b>	<b>State Street Timewise 2045</b>	<b>State Street Timewise 2050</b>	<b>State Street Timewise 2055</b>	<b>State Street Timewise 2060</b>
	<b>Fund EUR</b>	<b>Fund EUR</b>	<b>Fund EUR</b>	<b>Fund EUR</b>	<b>Fund EUR</b>
<b>Note</b>					
<b>Assets</b>					
Financial assets at fair value through profit or loss:					
Collective investment schemes	2(c) 88,142,260	75,485,414	28,424,454	4,590,837	2,394,939
Cash and cash equivalents	2(f) 74,306	82,059	28,069	5,180	2,869
Receivable for investments sold	73,219	-	-	-	-
<b>Total Assets</b>	<b>88,289,785</b>	<b>75,567,473</b>	<b>28,452,523</b>	<b>4,596,017</b>	<b>2,397,808</b>
<b>Liabilities (excluding net assets attributable to holders of redeemable participating shares)</b>					
Bank overdraft	2(f) -	-	-	(327)	(471)
Accrued expenses	2(h) (54,212)	(44,555)	(16,680)	(2,670)	(1,374)
<b>Total Liabilities</b>	<b>(54,212)</b>	<b>(44,555)</b>	<b>(16,680)</b>	<b>(2,997)</b>	<b>(1,845)</b>
<b>Net assets attributable to holders of redeemable participating shares</b>	<b>88,235,573</b>	<b>75,522,918</b>	<b>28,435,843</b>	<b>4,593,020</b>	<b>2,395,963</b>

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

## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

#### Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the financial period ended 30 April 2023

	State Street Emerging Markets ESG Screened Index Equity Fund* USD	State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund** USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Net assets attributable to holders of redeemable participating shares at the beginning of the financial period</b>	60,265,178	-	6,627,314	16,323,196	57,858,688
Proceeds from redeemable participating shares issued	-	198,783,007	207,107	358,160	1,267,716
Payments for redemption of redeemable participating shares	(3,459,952)	-	(282,456)	(336,506)	(583,751)
<b>Net (decrease)/increase from share transactions</b>	(3,459,952)	198,783,007	(75,349)	21,654	683,965
Increase in net assets attributable to holders of redeemable participating shares	9,704,515	1,028,093	164,515	487,962	1,858,399
<b>Net assets attributable to holders of redeemable participating shares at the end of the financial period</b>	66,509,741	199,811,100	6,716,480	16,832,812	60,401,052

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

\*\* The Sub-Fund launched on 24 April 2023, therefore there are no comparatives.

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

**STATE STREET ICAV****Condensed Interim Report and Unaudited Financial Statements**

for the financial period ended 30 April 2023

**Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the financial period ended 30 April 2023 (continued)**

	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
<b>Net assets attributable to holders of redeemable participating shares at the beginning of the financial period</b>	88,235,573	75,522,918	28,435,843	4,593,020	2,395,963
Proceeds from redeemable participating shares issued	2,232,275	2,738,516	1,710,828	830,832	684,500
Payments for redemption of redeemable participating shares	(210,724)	(362,627)	(587,453)	(115,856)	(62,044)
<b>Net increase from share transactions</b>	<u>2,021,551</u>	<u>2,375,889</u>	<u>1,123,375</u>	<u>714,976</u>	<u>622,456</u>
Increase in net assets attributable to holders of redeemable participating shares	<u>2,978,974</u>	<u>2,656,661</u>	<u>998,511</u>	<u>170,220</u>	<u>92,136</u>
<b>Net assets attributable to holders of redeemable participating shares at the end of the financial period</b>	<u><u>93,236,098</u></u>	<u><u>80,555,468</u></u>	<u><u>30,557,729</u></u>	<u><u>5,478,216</u></u>	<u><u>3,110,555</u></u>

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

## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

#### Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the financial period ended 30 April 2022

	State Street Emerging Markets ESG Screened Index Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Net assets attributable to holders of redeemable participating shares at the beginning of the financial period</b>	97,418,235	99,319,526	7,628,036	17,759,435	64,816,178
Proceeds from redeemable participating shares issued	2,225,300	8,667,591	214,424	819,112	1,764,559
Payments for redemption of redeemable participating shares	-	(13,466,308)	(416,402)	(396,427)	(151,348)
<b>Net increase/(decrease) from share transactions</b>	2,225,300	(4,798,717)	(201,978)	422,685	1,613,211
Decrease in net assets attributable to holders of redeemable participating shares	(14,224,005)	(13,654,149)	(368,762)	(984,367)	(3,301,232)
<b>Net assets attributable to holders of redeemable participating shares at the end of the financial period</b>	85,419,530	80,866,660	7,057,296	17,197,753	63,128,157

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



**STATE STREET ICAV****Condensed Interim Report and Unaudited Financial Statements**

for the financial period ended 30 April 2022

**Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares for the financial period ended 30 April 2022 (continued)**

	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
<b>Net assets attributable to holders of redeemable participating shares at the beginning of the financial period</b>	95,986,008	81,499,123	29,897,331	4,267,417	1,433,508
Proceeds from redeemable participating shares issued	2,320,771	2,217,488	1,205,720	580,491	1,018,559
Payments for redemption of redeemable participating shares	(786,543)	(406,670)	(290,271)	(57,521)	(106,001)
<b>Net increase from share transactions</b>	<u>1,534,228</u>	<u>1,810,818</u>	<u>915,449</u>	<u>522,970</u>	<u>912,558</u>
Decrease in net assets attributable to holders of redeemable participating shares	(4,338,617)	(3,612,463)	(1,342,541)	(208,556)	(71,835)
<b>Net assets attributable to holders of redeemable participating shares at the end of the financial period</b>	<u><u>93,181,619</u></u>	<u><u>79,697,478</u></u>	<u><u>29,470,239</u></u>	<u><u>4,581,831</u></u>	<u><u>2,274,231</u></u>

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

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

### Statement of Cash Flows for the financial period ended 30 April 2023

	State Street Emerging Markets Screened Index Equity Fund* USD	State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund** USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Cash flows from operating activities</b>					
Increase in net assets attributable to holders of redeemable participating shares from operations	9,704,515	1,028,093	164,515	487,962	1,858,399
Adjustments for:					
Net movement in financial assets and financial liabilities at fair value through profit or loss	(5,497,343)	(192,796,415)	(112,835)	(561,785)	(2,618,218)
Unrealised movement on derivatives	(80,406)	-	-	-	-
Net movement in cash held with broker	90,455	-	-	-	-
Net movement in other assets and receivables	(159,479)	(2,992,282)	-	-	-
Net movement in other liabilities and accrued expenses	(581,126)	2,660	(1,509)	(3,655)	(13,055)
<b>Net cash inflow/(outflow) from operating activities</b>	3,476,616	(194,757,944)	50,171	(77,478)	(772,874)
<b>Cash flows from financing activities</b>					
Proceeds from issue of redeemable participating shares	-	198,783,007	207,107	358,160	1,267,716
Payments for redeemable participating shares redeemed	(3,459,952)	-	(282,456)	(336,506)	(583,751)
<b>Net cash (outflow)/inflow from financing activities</b>	(3,459,952)	198,783,007	(75,349)	21,654	683,965
Net increase/(decrease) in cash and cash equivalents	16,664	4,025,063	(25,178)	(55,824)	(88,909)
<b>Reconciliation of cash movement during the financial period</b>					
Net cash and cash equivalents at the beginning of the financial period	463,635	-	23,893	47,844	63,658
<b>Net cash and cash equivalents/(bank overdraft) at the end of the financial period</b>	480,299	4,025,063	(1,285)	(7,980)	(25,251)
<b>Supplementary information</b>					
Taxation paid	(102,719)	(40,926)	-	-	-
Interest received	1,619	-	21	36	276
Dividend received	697,525	-	-	-	-

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

\*\* The Sub-Fund launched on 24 April 2023, therefore there are no comparatives.

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

## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2023

#### Statement of Cash Flows for the financial period ended 30 April 2023 (continued)

	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
<b>Cash flows from operating activities</b>					
Increase in net assets attributable to holders of redeemable participating shares from operations	2,978,974	2,656,661	998,511	170,220	92,136
Adjustments for:					
Net movement in financial assets and financial liabilities at fair value through profit or loss	(4,953,512)	(5,033,872)	(2,111,135)	(883,044)	(713,967)
Net movement in other liabilities and accrued expenses	(17,166)	(13,853)	(5,046)	(622)	(224)
<b>Net cash outflow from operating activities</b>	<b>(1,991,704)</b>	<b>(2,391,064)</b>	<b>(1,117,670)</b>	<b>(713,446)</b>	<b>(622,055)</b>
<b>Cash flows from financing activities</b>					
Proceeds from issue of redeemable participating shares	2,232,275	2,738,516	1,710,828	830,832	684,500
Payments for redeemable participating shares redeemed	(210,724)	(362,627)	(587,453)	(115,856)	(62,044)
<b>Net cash inflow from financing activities</b>	<b>2,021,551</b>	<b>2,375,889</b>	<b>1,123,375</b>	<b>714,976</b>	<b>622,456</b>
Net increase/(decrease) in cash and cash equivalents	29,847	(15,175)	5,705	1,530	401
<b>Reconciliation of cash movement during the financial period</b>					
Net cash and cash equivalents at the beginning of the financial period	74,306	82,059	28,069	4,853	2,398
<b>Net cash and cash equivalents at the end of the financial period</b>	<b>104,153</b>	<b>66,884</b>	<b>33,774</b>	<b>6,383</b>	<b>2,799</b>
<b>Supplementary information</b>					
Interest received	323	158	105	22	14
Dividend received	23,794	45,654	17,270	3,031	1,704

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

# STATE STREET ICAV

## Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

### Statement of Cash Flows for the financial period ended 30 April 2022

	State Street Emerging Markets ESG Screened Index Equity Fund USD	State Street Emerging Markets Hard Currency Government Bond Index Fund USD	State Street Timewise 2025 Fund EUR	State Street Timewise 2030 Fund EUR	State Street Timewise 2035 Fund EUR
<b>Cash flows from operating activities</b>					
Decrease in net assets attributable to holders of redeemable participating shares from operations	(14,224,005)	(13,654,149)	(368,762)	(984,367)	(3,301,232)
Adjustments for:					
Net movement in financial assets and financial liabilities at fair value through profit or loss	12,234,265	18,696,532	602,091	626,467	1,822,859
Unrealised movement on derivatives	11,133	(47,861)	-	-	-
Net movement in cash held with broker	(43,678)	54,994	-	-	-
Net movement in other assets and receivables	(83,516)	99,016	-	-	-
Net movement in other liabilities and accrued expenses	(462,895)	(44,884)	(4,332)	(10,576)	(39,328)
<b>Net cash (outflow)/inflow from operating activities</b>	(2,568,696)	5,103,648	228,997	(368,476)	(1,517,701)
<b>Cash flows from financing activities</b>					
Proceeds from issue of redeemable participating shares	2,225,300	8,586,284	214,424	819,112	1,764,559
Payments for redeemable participating shares redeemed	-	(13,489,014)	(416,402)	(396,427)	(151,348)
<b>Net cash inflow/(outflow) from financing activities</b>	2,225,300	(4,902,730)	(201,978)	422,685	1,613,211
Net (decrease)/increase in cash and cash equivalents	(343,396)	200,918	27,019	54,209	95,510
<b>Reconciliation of cash movement during the financial period</b>					
Net cash and cash equivalents at the beginning of the financial period	1,185,589	46,127	3,324	8,593	35,641
<b>Net cash and cash equivalents at the end of the financial period</b>	842,193	247,045	30,343	62,802	131,151
<b>Supplementary information</b>					
Taxation (paid)/received	(112,185)	10	-	-	-
Interest received	-	2,392,792	-	-	-
Interest paid	(408)	(118)	(94)	(179)	(577)
Dividend received	782,415	-	9,284	24,834	105,371

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

## STATE STREET ICAV

### Condensed Interim Report and Unaudited Financial Statements

for the financial period ended 30 April 2022

#### Statement of Cash Flows for the financial period ended 30 April 2022 (continued)

	State Street Timewise 2040 Fund EUR	State Street Timewise 2045 Fund EUR	State Street Timewise 2050 Fund EUR	State Street Timewise 2055 Fund EUR	State Street Timewise 2060 Fund EUR
<b>Cash flows from operating activities</b>					
Decrease in net assets attributable to holders of redeemable participating shares from operations	(4,338,617)	(3,612,463)	(1,342,541)	(208,556)	(71,835)
Adjustments for:					
Net movement in financial assets and financial liabilities at fair value through profit or loss	2,995,106	1,986,487	507,192	(287,816)	(824,803)
Net movement in other assets and receivables	(1,189)	-	-	-	(91)
Net movement in other liabilities and accrued expenses	(53,756)	(45,050)	(15,481)	(1,601)	(436)
<b>Net cash outflow from operating activities</b>	<b>(1,398,456)</b>	<b>(1,671,026)</b>	<b>(850,830)</b>	<b>(497,973)</b>	<b>(897,165)</b>
<b>Cash flows from financing activities</b>					
Proceeds from issue of redeemable participating shares	2,320,771	2,217,488	1,208,720	580,491	1,018,559
Payments for redeemable participating shares redeemed	(786,543)	(406,670)	(290,271)	(56,874)	(106,001)
<b>Net cash inflow from financing activities</b>	<b>1,534,228</b>	<b>1,810,818</b>	<b>918,449</b>	<b>523,617</b>	<b>912,558</b>
Net increase in cash and cash equivalents	135,772	139,792	67,619	25,644	15,393
<b>Reconciliation of cash movement during the financial period</b>					
Net cash and cash equivalents at the beginning of the financial period	61,234	24,523	17,259	3,210	281
<b>Net cash and cash equivalents at the end of the financial period</b>	<b>197,006</b>	<b>164,315</b>	<b>84,878</b>	<b>28,854</b>	<b>15,674</b>
<b>Supplementary information</b>					
Interest paid	(625)	(541)	(89)	-	-
Dividend received	213,643	205,647	76,329	11,461	4,632

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

## Notes to the Financial Statements

### 1. General Information

The ICAV is a collective asset-management vehicle constituted as an umbrella fund with segregated liability between sub-funds which was formed in Ireland on 14 August 2015 under the ICAV Act 2015 and authorised by the Central Bank of Ireland (the "Central Bank") as a UCITS pursuant to the UCITS Regulations. The ICAV is structured as an umbrella fund with segregated liability between sub-funds. As at 30 April 2023, the ICAV comprised of ten active sub-funds, State Street Emerging Markets Screened Index Equity Fund\*, State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund and eight State Street Timewise (2025, 2030, 2035, 2040, 2045, 2050, 2055, 2060) Funds (the "State Street Timewise Funds") (together, the "Sub-Funds"). The State Street Multi-Factor Premia Emerging Market Bond Fund terminated in September 2020 and the State Street Emerging Markets Hard Currency Government Bond Index Fund merged into State Street Emerging Markets Hard Currency Government Bond Index Fund, a sub-fund of State Street Global Advisors Luxembourg SICAV as at 17 October 2022.

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

### 2. Significant Accounting policies

#### (a) Basis of preparation

The condensed unaudited interim financial statements for the financial period ended 30 April 2023 have been prepared in accordance with IAS 34: 'Interim Financial Reporting', Irish statutes comprising the ICAV Act and the UCITS Regulations. The financial statements of the ICAV have been prepared on a going concern basis.

The condensed unaudited interim financial statements should be read in conjunction with the annual report and audited financial statements for the financial year ended 31 October 2022 which were prepared in accordance with International Financial Reporting Standards ("IFRS") as adopted by the European Union ("EU"), the ICAV Act and the UCITS Regulations.

The condensed unaudited interim financial statements are not the statutory financial statements of the ICAV and are prepared in order to meet regulatory requirements. The statutory financial statements of the ICAV are those for the annual period ending 31 October of each year.

These condensed interim financial statements are unaudited. We note that the statutory auditor's report in the ICAV's annual audited financial statements for the financial year ended 31 October 2022 was unqualified.

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

#### Critical Accounting Estimates and Assumptions

Consistent accounting policies, presentation and methods of computation have been followed in these condensed interim financial statements as were applied in the preparation of the ICAV's annual report and audited financial statements for the financial year ended 31 October 2022, as described in those financial statements, with the exception of the below.

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

#### New standards, amendments and interpretations issued and effective for the financial periods beginning on or after 1 November 2022

There are no new standards, interpretations or amendments to existing standards that are issued and effective that would be expected to have a significant impact on any of the ICAV's financial statements.

#### New standards, amendments and interpretations issued but not effective for the financial periods beginning 1 November 2022 and not early adopted

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

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

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023

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

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

**(b) Foreign currency**

**Functional and presentation currency**

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

The rates of exchange ruling at 30 April 2023 and 31 October 2022 were USD 1 =

	<b>30 April 2023</b>	<b>31 October 2022</b>
Brazilian Real ("BRL")	5.0029	5.2473
British Pound ("GBP")	0.7956	0.8685
Chilean Peso ("CLP")	802.2250	943.8150
Chinese Renminbi ("CNY")	6.9282	7.2986
Colombian Peso ("COP")	4,660.9000	4,883.2000
Czech Koruna ("CZK")	21.2682	24.7706
Dominican Peso ("DOP")	54.6100	-
Egyptian Pound ("EGP")	30.9000	24.1500
Euro ("EUR")	0.9058	1.0118
Hong Kong Dollar ("HKD")	7.8499	7.8499
Hungarian Forint ("HUF")	337.9756	414.9087
Indian Rupee ("INR")	81.8363	82.7775
Indonesian Rupiah ("IDR")	14,670.0000	15,597.5000
Kuwaiti Dinar ("KWD")	0.3064	0.3098
Malaysian Ringgit ("MYR")	4.4605	4.7280
Mexican Peso ("MXN")	18.0390	19.8490
New Taiwan Dollar ("TWD")	30.7425	32.2225
Peruvian Nuevo Sol ("PEN")	3.7084	-
Philippine Peso ("PHP")	55.3850	57.9500
Polish Zloty ("PLN")	4.1495	4.7714
Qatari Rial ("QAR")	3.6400	3.6418
Romanian Leu ("RON")	4.4654	-
Russian Ruble ("RUB")	80.2000	61.7000
Saudi Riyal ("SAR")	3.7507	3.7576
South African Rand ("ZAR")	18.2838	18.3775
South Korean Won ("KRW")	1,338.4000	1,424.4500
Thailand Baht ("THB")	34.1475	38.0600
Turkish Lira ("TRY")	19.4483	18.6029
United Arab Emirates Dirham ("AED")	3.6720	3.6731
Uruguayan Peso ("UYU")	38.8000	-

The rates of exchange ruling at 30 April 2023 and 31 October 2022 were EUR 1=

	<b>30 April 2023</b>	<b>31 October 2022</b>
Japanese Yen ("JPY")	150.3262	146.9034
United States Dollar ("USD")	1.1040	0.9884

**3. Share capital**

**Authorised**

The authorised share capital of the ICAV is 500,000,310,002 shares of no par value divided into 310,000 capitalisation shares, 2 subscriber shares of no par value and 500,000,000,000 shares of no par value. The Directors are empowered to issue up to all of the shares of the ICAV on such terms as they think fit. The Subscriber shares entitle the holders to attend and vote at general meetings of the ICAV but do not entitle the holders to participate in the profits or assets of the ICAV except for a return of capital on a winding-up. For the purpose of complying with minimum initial capital requirements, the ICAV has issued 310,000 capitalisation shares of no par value for €1.00 each. The capitalisation shares have subsequently been redeemed following the launch of the ICAV's first sub-fund.

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
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**Notes to the Financial Statements (continued)**

**3. Share capital (continued)**

**Authorised (continued)**

The shares (other than the subscriber shares) entitle the holders to attend and vote at general meetings of the ICAV and to participate equally in the profits and assets of the Sub-Funds to which the shares relate.

**Subscriber Shares**

As at 30 April 2023 and 31 October 2022, there were 2 subscriber shares in issue. The subscriber shares are held by State Street Global Advisors Europe Limited.

**Redeemable Participating Shares**

The following tables show the movement in the number of redeemable participating shares for the financial period ended 30 April 2023, 31 October 2022 and 31 October 2021 and the NAV of each redeemable participating share in each Sub-Fund:

<b>State Street Emerging Markets Screened Index Equity Fund*</b>	<b>30 April 2023</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	576,836	576,836
Shares issued	-	-
Shares redeemed	(28,495)	(28,495)
Closing balance	548,341	548,341
NAV	USD 66,509,741	
NAV per share	USD 121.2927	

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

<b>State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund**</b>	<b>30 April 2023</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	-	-
Shares issued	1,799,460	1,799,460
Shares redeemed	-	-
Closing balance	1,799,460	1,799,460
NAV	USD 199,811,100	
NAV per share	USD 111.0395	

\*\* The Sub-Fund launched on 24 April 2023.

<b>State Street Timewise 2025 Fund</b>	<b>30 April 2023</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	6,440,508	6,440,508
Shares issued	197,611	197,611
Shares redeemed	(270,131)	(270,131)
Closing balance	6,367,988	6,367,988
NAV	EUR 6,716,480	
Unswung NAV per share	EUR 1.0547	
Swung NAV per share	EUR 1.0547	



**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023

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

**3. Share capital (continued)**

<b>State Street Timewise 2030 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	15,332,581	15,332,581
Shares issued	330,600	330,600
Shares redeemed	(313,343)	(313,343)
Closing balance	15,349,838	15,349,838
NAV	EUR 16,832,812	
Unswung NAV per share	EUR 1.0966	
Swung NAV per share	EUR 1.0967	
<b>State Street Timewise 2035 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	51,281,450	51,281,450
Shares issued	1,102,628	1,102,628
Shares redeemed	(502,529)	(502,529)
Closing balance	51,881,549	51,881,549
NAV	EUR 60,401,052	
Unswung NAV per share	EUR 1.1642	
Swung NAV per share	EUR 1.1643	
<b>State Street Timewise 2040 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	74,469,285	74,469,285
Shares issued	1,846,633	1,846,633
Shares redeemed	(174,707)	(174,707)
Closing balance	76,141,211	76,141,211
NAV	EUR 93,236,098	
Unswung NAV per share	EUR 1.2245	
Swung NAV per share	EUR 1.2246	
<b>State Street Timewise 2045 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	63,460,603	63,460,603
Shares issued	2,250,469	2,250,469
Shares redeemed	(297,030)	(297,030)
Closing balance	65,414,042	65,414,042
NAV	EUR 80,555,468	
Unswung NAV per share	EUR 1.2315	
Swung NAV per share	EUR 1.2316	

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
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**Notes to the Financial Statements (continued)**

**3. Share capital (continued)**

<b>State Street Timewise 2050 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	23,901,234	23,901,234
Shares issued	1,408,098	1,408,098
Shares redeemed	(487,988)	(487,988)
Closing balance	24,821,344	24,821,344
NAV	EUR 30,557,729	
Unswung NAV per share	EUR 1.2311	
Swung NAV per share	EUR 1.2312	
<b>State Street Timewise 2055 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	3,859,620	3,859,620
Shares issued	682,322	682,322
Shares redeemed	(93,812)	(93,812)
Closing balance	4,448,130	4,448,130
NAV	EUR 5,478,216	
Unswung NAV per share	EUR 1.2316	
Swung NAV per share	EUR 1.2317	
<b>State Street Timewise 2060 Fund</b>	<b>30 April 2023</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	2,014,040	2,014,040
Shares issued	562,769	562,769
Shares redeemed	(50,366)	(50,366)
Closing balance	2,526,443	2,526,443
NAV	EUR 3,110,555	
Unswung NAV per share	EUR 1.2312	
Swung NAV per share	EUR 1.2313	
<b>State Street Emerging Markets ESG Screened Index Equity Fund</b>	<b>31 October 2022</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	632,191	632,191
Shares issued	19,988	19,988
Shares redeemed	(75,343)	(75,343)
Closing balance	576,836	576,836
NAV	USD 60,265,178	
NAV per share	USD 104.4754	

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
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**Notes to the Financial Statements (continued)**

**3. Share capital (continued)**

**State Street Emerging Markets Hard Currency Government Bond Index Fund\***

**Number of Shares**

Opening balance  
Shares issued  
Shares redeemed

Closing balance

NAV

NAV per share

<b>31 October 2022</b>		
<b>Class I USD</b>	<b>Class B USD</b>	<b>Total</b>
119,189	704,054	823,243
6,218	89,858	96,076
(125,407)	(793,912)	(919,319)
<hr/>	<hr/>	<hr/>
-	-	-
<hr/> <hr/>	<hr/> <hr/>	<hr/> <hr/>
-	-	-
-	-	-

\* The Sub-Fund terminated on 14 October 2022.

**State Street Timewise 2025 Fund**

**Number of Shares**

Opening balance  
Shares issued  
Shares redeemed

Closing balance

NAV

Unswung NAV per share

Swung NAV per share

**31 October 2022**

**Class I EUR**      **Total**

6,607,819    6,607,819  
288,380      288,380  
(455,691)    (455,691)

---

6,440,508    6,440,508

---

EUR 6,627,314

EUR 1.0290

EUR 1.0291

**State Street Timewise 2030 Fund**

**Number of Shares**

Opening balance  
Shares issued  
Shares redeemed

Closing balance

NAV

Unswung NAV per share

Swung NAV per share

**31 October 2022**

**Class I EUR**      **Total**

14,703,795    14,703,795  
1,036,705      1,036,705  
(407,919)      (407,919)

---

15,332,581    15,332,581

---

EUR 16,323,196

EUR 1.0646

EUR 1.0647

**State Street Timewise 2035 Fund**

**Number of Shares**

Opening balance  
Shares issued  
Shares redeemed

Closing balance

NAV

Unswung NAV per share

Swung NAV per share

**31 October 2022**

**Class I EUR**      **Total**

50,829,522    50,829,522  
2,218,337      2,218,337  
(1,766,409)    (1,766,409)

---

51,281,450    51,281,450

---

EUR 57,858,688

EUR 1.1283

EUR 1.1284

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023

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

**3. Share capital (continued)**

<b>State Street Timewise 2040 Fund</b>	<b>31 October 2022</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	72,089,500	72,089,500
Shares issued	3,669,776	3,669,776
Shares redeemed	(1,289,991)	(1,289,991)
	<hr/>	<hr/>
Closing balance	74,469,285	74,469,285
	<hr/>	<hr/>
NAV	EUR 88,235,573	
Unswung NAV per share	EUR 1.1849	
Swung NAV per share	EUR 1.1847	
<b>State Street Timewise 2045 Fund</b>	<b>31 October 2022</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	61,090,429	61,090,429
Shares issued	3,301,885	3,301,885
Shares redeemed	(931,711)	(931,711)
	<hr/>	<hr/>
Closing balance	63,460,603	63,460,603
	<hr/>	<hr/>
NAV	EUR 75,522,918	
Unswung NAV per share	EUR 1.1901	
Swung NAV per share	EUR 1.1902	
<b>State Street Timewise 2050 Fund</b>	<b>31 October 2022</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	22,413,988	22,413,988
Shares issued	1,984,957	1,984,957
Shares redeemed	(497,711)	(497,711)
	<hr/>	<hr/>
Closing balance	23,901,234	23,901,234
	<hr/>	<hr/>
NAV	EUR 28,435,843	
Unswung NAV per share	EUR 1.1897	
Swung NAV per share	EUR 1.1898	
<b>State Street Timewise 2055 Fund</b>	<b>31 October 2022</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	3,199,487	3,199,487
Shares issued	930,736	930,736
Shares redeemed	(270,603)	(270,603)
	<hr/>	<hr/>
Closing balance	3,859,620	3,859,620
	<hr/>	<hr/>
NAV	EUR 4,593,020	
Unswung NAV per share	EUR 1.1900	
Swung NAV per share	EUR 1.1901	

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
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**Notes to the Financial Statements (continued)**

**3. Share capital (continued)**

<b>State Street Timewise 2060 Fund</b>	<b>31 October 2022</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	1,075,648	1,075,648
Shares issued	1,122,237	1,122,237
Shares redeemed	(183,845)	(183,845)
Closing balance	2,014,040	2,014,040
NAV	EUR 2,395,963	
Unswung NAV per share	EUR 1.1896	
Swung NAV per share	EUR 1.1897	

<b>State Street Emerging Markets ESG Screened Index Equity Fund</b>	<b>31 October 2021</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	756,639	756,639
Shares issued	5,816	5,816
Shares redeemed	(130,264)	(130,264)
Closing balance	632,191	632,191
NAV	USD 97,418,235	
NAV per share	USD 154.10	

<b>State Street Emerging Markets Hard Currency Government Bond Index Fund</b>	<b>31 October 2021</b>		
	<b>Class I USD</b>	<b>Class B USD</b>	<b>Total</b>
<b>Number of Shares</b>			
Opening balance	103,786	611,810	715,596
Shares issued	52,724	244,813	297,537
Shares redeemed	(37,321)	(152,569)	(189,890)
Closing balance	119,189	704,054	823,243
NAV	USD 14,285,276	USD 85,034,250	
NAV per share	USD 119.85	USD 120.78	

<b>State Street Timewise 2025 Fund</b>	<b>31 October 2021</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	6,143,399	6,143,399
Shares issued	484,087	484,087
Shares redeemed	(19,667)	(19,667)
Closing balance	6,607,819	6,607,819
NAV	EUR 7,628,036	
Unswung NAV per share	EUR 1.15	
Swung NAV per share	EUR 1.15	

**STATE STREET ICAV**  
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**Notes to the Financial Statements (continued)**

**3. Share capital (continued)**

<b>State Street Timewise 2030 Fund</b>	<b>31 October 2021</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	13,733,980	13,733,980
Shares issued	1,071,418	1,071,418
Shares redeemed	(101,603)	(101,603)
	<hr/>	<hr/>
Closing balance	14,703,795	14,703,795
	<hr/> <hr/>	<hr/> <hr/>
NAV	EUR 17,759,435	
Unswung NAV per share	EUR 1.21	
Swung NAV per share	EUR 1.21	
<b>State Street Timewise 2035 Fund</b>	<b>31 October 2021</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	50,221,853	50,221,853
Shares issued	2,421,485	2,421,485
Shares redeemed	(1,813,816)	(1,813,816)
	<hr/>	<hr/>
Closing balance	50,829,522	50,829,522
	<hr/> <hr/>	<hr/> <hr/>
NAV	EUR 64,816,178	
Unswung NAV per share	EUR 1.28	
Swung NAV per share	EUR 1.28	
<b>State Street Timewise 2040 Fund</b>	<b>31 October 2021</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	70,718,675	70,718,675
Shares issued	3,585,645	3,585,645
Shares redeemed	(2,214,820)	(2,214,820)
	<hr/>	<hr/>
Closing balance	72,089,500	72,089,500
	<hr/> <hr/>	<hr/> <hr/>
NAV	EUR 95,986,008	
Unswung NAV per share	EUR 1.33	
Swung NAV per share	EUR 1.33	
<b>State Street Timewise 2045 Fund</b>	<b>31 October 2021</b>	
<b>Number of Shares</b>	<b>Class I EUR</b>	<b>Total</b>
Opening balance	59,896,400	59,896,400
Shares issued	3,139,915	3,139,915
Shares redeemed	(1,945,886)	(1,945,886)
	<hr/>	<hr/>
Closing balance	61,090,429	61,090,429
	<hr/> <hr/>	<hr/> <hr/>
NAV	EUR 81,499,123	
Unswung NAV per share	EUR 1.33	
Swung NAV per share	EUR 1.33	

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
for the financial period ended 30 April 2023

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

**3. Share capital (continued)**

<b>State Street Timewise 2050 Fund</b>	<b>31 October 2021</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	20,810,663	20,810,663
Shares issued	2,022,980	2,022,980
Shares redeemed	(419,655)	(419,655)
Closing balance	22,413,988	22,413,988
NAV	EUR 29,897,331	
Unswung NAV per share	EUR 1.33	
Swung NAV per share	EUR 1.33	

<b>State Street Timewise 2055 Fund</b>	<b>31 October 2021</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	2,428,815	2,428,815
Shares issued	819,929	819,929
Shares redeemed	(49,257)	(49,257)
Closing balance	3,199,487	3,199,487
NAV	EUR 4,267,417	
Unswung NAV per share	EUR 1.33	
Swung NAV per share	EUR 1.33	

<b>State Street Timewise 2060 Fund</b>	<b>31 October 2021</b>	
	<b>Class I EUR</b>	<b>Total</b>
<b>Number of Shares</b>		
Opening balance	712,034	712,034
Shares issued	627,551	627,551
Shares redeemed	(263,937)	(263,937)
Closing balance	1,075,648	1,075,648
NAV	EUR 1,433,508	
Unswung NAV per share	EUR 1.33	
Swung NAV per share	EUR 1.33	

**4. Taxation**

Under current Irish law and practice, the ICAV qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended (the "TCA"). On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax can arise on the happening of a "chargeable event" in the ICAV. A chargeable event includes any distribution payment to Shareholders or any encashment, redemption, cancellation, transfer or deemed disposal of shares for Irish tax purposes, arising as a result of holding shares in the ICAV for a period of eight years or more, or the appropriation or cancellation of shares of a holder by the ICAV for the purposes of meeting the amount of tax payable on a gain arising on a transfer.

No Irish tax will arise in respect of chargeable events in respect of certain exempted Irish tax resident shareholders or in respect of a holder who is neither Irish resident nor ordinarily resident in Ireland, at the time of the chargeable event, provided that a relevant declaration is in place (in accordance with Schedule 2B of the TCA) and the ICAV is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct.

Dividends, interest and capital gains (if any) received on investments made by the ICAV may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the ICAV or its shareholders.

## Notes to the Financial Statements (continued)

### 5. Efficient portfolio management

The ICAV may use financial derivative instruments (“FDIs”) for efficient portfolio management purposes and for investment purposes. Any use of FDIs by the ICAV shall be limited to futures, forward foreign exchange contracts (including non-deliverable forwards), swaps (including total return swaps), warrants and options.

Efficient portfolio management means investment techniques involving transactions that are entered into for one or more of the following specific aims: the reduction of risk, the reduction of cost, the generation of additional capital or income for the Sub-Funds with an appropriate level of risk, taking into account the risk profile of the Sub-Funds.

### 6. Financial instruments and associated risks

The ICAV’s policies for managing risks associated with the use of financial instruments applied during the period under review are consistent with those disclosed in the ICAV’s audited financial statements as at and for the financial year ended 31 October 2022.

#### Fair value hierarchy

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

The fair value hierarchy has the following levels:

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

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

Level 3: Certain inputs for the asset or liability are not based on observable market data (that is, unobservable inputs).

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

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

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

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

Cash and cash equivalents, bank overdraft, cash held with broker and other short-term investments in an active market, are categorised as Level 1. Investments whose values are based on quoted market prices in active markets, and therefore classified within Level 1, include active listed equities, exchange traded collective investment schemes and futures contracts.

All receivable balances, payable balances and the net assets attributable to holders of redeemable shares are categorised as Level 2. Financial instruments that do not have quoted market prices but are valued based on market values, dealer quotations or alternative pricing sources supported by observable inputs are classified within Level 2. These include corporate bonds, government bonds and non exchange traded collective investment schemes. As Level 2 investments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or non-transferability, which are generally based on available market information.



## Notes to the Financial Statements (continued)

### 6. Financial instruments and associated risks (continued)

#### Fair value hierarchy (continued)

Investments classified within Level 3 have significant unobservable inputs, as they are suspended from trading while others are traded infrequently. Level 3 instruments include equities. As observable prices are not available for these securities, the ICAV has used valuation techniques to derive the fair value. At 30 April 2023 and 31 October 2022, the valuation methodology for the Level 3 positions held on the State Street Emerging Markets Screened Index Equity Fund is based on estimated residual value of the equities.

The following tables analyse within the fair value hierarchy the ICAV's financial assets and liabilities measured at fair value at 30 April 2023.

<b>State Street Emerging Markets Screened Index Equity Fund*</b>	<b>Level 1 USD</b>	<b>Level 2 USD</b>	<b>Level 3 USD</b>	<b>Total USD</b>
<b>Financial assets at fair value through profit or loss:</b>				
Equities	65,958,678	-	3,250	65,961,928
Futures Contracts	4,993	-	-	4,993
	<u>65,963,671</u>	<u>-</u>	<u>3,250</u>	<u>65,966,921</u>

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

<b>State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund**</b>	<b>Level 1 USD</b>	<b>Level 2 USD</b>	<b>Level 3 USD</b>	<b>Total USD</b>
<b>Financial assets at fair value through profit or loss:</b>				
Bonds	-	193,400,599	-	193,400,599
	<u>-</u>	<u>193,400,599</u>	<u>-</u>	<u>193,400,599</u>

\*\* The Sub-Fund launched on 24 April 2023.

<b>State Street Timewise 2025 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	563,732	6,150,590	-	6,714,322
	<u>563,732</u>	<u>6,150,590</u>	<u>-</u>	<u>6,714,322</u>

<b>State Street Timewise 2030 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	2,789,796	14,032,183	-	16,821,979
	<u>2,789,796</u>	<u>14,032,183</u>	<u>-</u>	<u>16,821,979</u>

## Notes to the Financial Statements (continued)

### 6. Financial instruments and associated risks (continued)

#### Fair value hierarchy (continued)

<b>State Street Timewise 2035 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	13,336,052	47,023,223	-	60,359,275
	<hr/>	<hr/>	<hr/>	<hr/>
	13,336,052	47,023,223	-	60,359,275
	<hr/>	<hr/>	<hr/>	<hr/>
<b>State Street Timewise 2040 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	25,965,469	67,203,522	-	93,168,991
	<hr/>	<hr/>	<hr/>	<hr/>
	25,965,469	67,203,522	-	93,168,991
	<hr/>	<hr/>	<hr/>	<hr/>
<b>State Street Timewise 2045 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	24,839,743	55,679,543	-	80,519,286
	<hr/>	<hr/>	<hr/>	<hr/>
	24,839,743	55,679,543	-	80,519,286
	<hr/>	<hr/>	<hr/>	<hr/>
<b>State Street Timewise 2050 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	9,397,149	21,138,440	-	30,535,589
	<hr/>	<hr/>	<hr/>	<hr/>
	9,397,149	21,138,440	-	30,535,589
	<hr/>	<hr/>	<hr/>	<hr/>
<b>State Street Timewise 2055 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	1,687,037	3,786,844	-	5,473,881
	<hr/>	<hr/>	<hr/>	<hr/>
	1,687,037	3,786,844	-	5,473,881
	<hr/>	<hr/>	<hr/>	<hr/>
<b>State Street Timewise 2060 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	956,222	2,152,684	-	3,108,906
	<hr/>	<hr/>	<hr/>	<hr/>
	956,222	2,152,684	-	3,108,906
	<hr/>	<hr/>	<hr/>	<hr/>

**STATE STREET ICAV**  
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**Notes to the Financial Statements (continued)**

**6. Financial instruments and associated risks (continued)**

**Fair value hierarchy (continued)**

The following tables analyse within the fair value hierarchy the ICAV's financial assets and liabilities measured at fair value at 31 October 2022.

<b>State Street Emerging Markets ESG Screened Index Equity Fund</b>	<b>Level 1 USD</b>	<b>Level 2 USD</b>	<b>Level 3 USD</b>	<b>Total USD</b>
<b>Financial assets at fair value through profit or loss:</b>				
Equities	60,404,268	-	16,376	60,420,644
	<u>60,404,268</u>	<u>-</u>	<u>16,376</u>	<u>60,420,644</u>
<b>Financial liabilities at fair value through profit or loss:</b>				
Futures Contracts	(75,413)	-	-	(75,413)
	<u>(75,413)</u>	<u>-</u>	<u>-</u>	<u>(75,413)</u>
<b>State Street Timewise 2025 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	529,583	6,068,866	-	6,598,449
	<u>529,583</u>	<u>6,068,866</u>	<u>-</u>	<u>6,598,449</u>
<b>State Street Timewise 2030 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	2,486,425	13,763,804	-	16,250,229
	<u>2,486,425</u>	<u>13,763,804</u>	<u>-</u>	<u>16,250,229</u>
<b>State Street Timewise 2035 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	12,178,111	45,534,538	-	57,712,649
	<u>12,178,111</u>	<u>45,534,538</u>	<u>-</u>	<u>57,712,649</u>
<b>State Street Timewise 2040 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	25,033,598	63,108,662	-	88,142,260
	<u>25,033,598</u>	<u>63,108,662</u>	<u>-</u>	<u>88,142,260</u>

**STATE STREET ICAV**  
**Condensed Interim Report and Unaudited Financial Statements**  
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**Notes to the Financial Statements (continued)**

**6. Financial instruments and associated risks (continued)**

**Fair value hierarchy (continued)**

<b>State Street Timewise 2045 Fund</b>	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	23,966,746	51,518,668	-	75,485,414
	<u>23,966,746</u>	<u>51,518,668</u>	<u>-</u>	<u>75,485,414</u>
<b>State Street Timewise 2050 Fund</b>				
	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	9,029,014	19,395,440	-	28,424,454
	<u>9,029,014</u>	<u>19,395,440</u>	<u>-</u>	<u>28,424,454</u>
<b>State Street Timewise 2055 Fund</b>				
	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	1,457,022	3,133,815	-	4,590,837
	<u>1,457,022</u>	<u>3,133,815</u>	<u>-</u>	<u>4,590,837</u>
<b>State Street Timewise 2060 Fund</b>				
	<b>Level 1 EUR</b>	<b>Level 2 EUR</b>	<b>Level 3 EUR</b>	<b>Total EUR</b>
<b>Financial assets at fair value through profit or loss:</b>				
Collective Investment Schemes	760,928	1,634,011	-	2,394,939
	<u>760,928</u>	<u>1,634,011</u>	<u>-</u>	<u>2,394,939</u>

**Level 3 Reconciliation**

The following table shows a reconciliation of all movements in the fair value of financial instruments categorised within Level 3 for the financial period ended 30 April 2023 and financial year ended 31 October 2022.

	<b>State Street Emerging Markets Screened Index Equity Fund*</b>	
	<b>30 April 2023</b>	<b>31 October 2022</b>
Opening balance	16,376	15,334
Gains and losses recognised in profit and loss	110,611	(1,520,061)
Purchases	-	1,520,430
Sales	(123,737)	(15,703)
Transfers out of Level 3	-	-
Transfers into Level 3	-	16,376
Closing balance	<u>3,250</u>	<u>16,376</u>

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

## Notes to the Financial Statements (continued)

### 7. Soft commissions arrangements and directed brokerage

There were no soft commission arrangements in existence or directed brokerage services utilised during the financial period ended 30 April 2023 or the financial year ended 31 October 2022.

### 8. Related party transactions

Parties are considered to be related if one party has the ability to control the other party or is able to exercise significant influence over the other party, in making financial or operational decisions.

The following parties are related parties to the Sub-Funds at 30 April 2023:

Investment Manager, Management Company and Global Distributor	State Street Global Advisors Europe Limited
Sub-Investment Manager	State Street Global Advisors Limited
Administrator, Registrar and Transfer Agent	State Street Fund Services (Ireland) Limited
Depository	State Street Custodial Services (Ireland) Limited
Directors of the ICAV	Eric Linnane, Emma Maria O'Connell and Victoria Parry
Directors of the ICAV in common with the Investment Manager, Management Company and Global Distributor	Eric Linnane
Directors of the Investment Manager, Management Company and Global Distributor	Eric Linnane, Ann Prendergast, Nigel Wightman, Scott Sanderson, Margaret Cullen, Patrick Mulvihill and Marie-Anne Heeren

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

Eric Linnane is also a Managing Director and Head of State Street Global Advisors Europe Limited Investment Operations.

Scott Sanderson is Chief Financial Officer for State Street Global Advisors EMEA.

Marie-Anne Heeren is a Senior Managing Director, Head of the Institutional client group for Europe, Branch Manager for State Street Global Advisors Europe Limited's Belgian Branch.

A total of 200 foreign exchange spot transactions on the ICAV were executed through affiliated brokers during the financial period ended 30 April 2023 (31 October 2022: 449). No other portfolio transaction types were executed through affiliated firms or brokers.

#### Entities with joint control

In the opinion of the Directors, the Investment Manager & Sub-Distributor, Global Distributor, Administrator, Registrar & Transfer Agent, Management Company and Depository are all related parties to the ICAV. All transactions were entered into in the normal course of business.

#### Transactions with Key Management Personnel

The Directors are entitled to receive fees and expenses, which form part of the Total Expense Ratio ("TER") rates. Total Directors' fees for the period amounted to USD 10,718 (30 April 2022: USD 11,117) of which USD 7,360 (31 October 2022: USD 11,531) was payable at the period end.

Eric Linnane and Emma Maria O'Connell waived their right to fees and received Nil fees for the financial period ended 30 April 2023 and financial year ended 31 October 2022.

The State Street Timewise Funds invest in other funds for which investment management activities are undertaken by the same Investment Manager. The underlying funds have their own management, administration and depository fee levels in place, all of which are included in the TER of the Sub-funds. These underlying fees are offset against the total TER to ensure that the TER attributable to each Class shall not exceed the rates as set out in the relevant supplement. Management fee rebates of EUR 218,228 (30 April 2022: EUR 211,380) were received during the financial period of which EUR 71,739 (31 October 2022: EUR 253,610) remained receivable at the financial period end. Management fee rebates have been offset against management fees in the Statement of Comprehensive Income.

The State Street Emerging Markets Screened Index Equity Fund\* had total reimbursement of expenses in accordance with the expense cap of USD 53,829 (31 October 2022: USD 75,361). This amount has been offset against management fees in the Statement of Comprehensive Income.

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

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

**8. Related party transactions (continued)**

**Transactions with Key Management Personnel (continued)**

For the financial period ended 30 April 2023, there were no expense reimbursements on State Street Emerging Markets Screened Local Currency Government Bond Index Fund.

As at 30 April 2023, all the State Street Timewise Funds held investments in other funds for which investment management activities are undertaken by the same Investment Manager. Please refer to Schedule of Investments for further details.

The following tables disclose the aggregate purchases and sales relating to such investments for the financial period ended 30 April 2023 and financial year ended 31 October 2022:

<b>30 April 2023</b>	<b>Purchase EUR</b>	<b>Sale EUR</b>
State Street Timewise 2025 Fund	1,105,401	(1,163,291)
State Street Timewise 2030 Fund	3,262,703	(3,200,425)
State Street Timewise 2035 Fund	11,597,366	(10,887,788)
State Street Timewise 2040 Fund	12,385,212	(10,429,942)
State Street Timewise 2045 Fund	4,703,232	(2,376,195)
State Street Timewise 2050 Fund	2,337,879	(1,244,791)
State Street Timewise 2055 Fund	885,416	(175,853)
State Street Timewise 2060 Fund	718,684	(98,567)
<b>31 October 2022</b>	<b>Purchase EUR</b>	<b>Sale EUR</b>
State Street Timewise 2025 Fund	4,281,286	(4,496,565)
State Street Timewise 2030 Fund	12,554,046	(11,894,984)
State Street Timewise 2035 Fund	43,409,316	(42,922,216)
State Street Timewise 2040 Fund	54,543,308	(51,643,608)
State Street Timewise 2045 Fund	40,618,509	(37,625,309)
State Street Timewise 2050 Fund	16,031,835	(14,146,337)
State Street Timewise 2055 Fund	3,264,181	(2,410,259)
State Street Timewise 2060 Fund	2,406,740	(1,211,407)

**Significant Shareholders**

The Sub-Funds each had a significant shareholder (i.e. with holdings in excess of 20%) as at 30 April 2023 and 31 October 2022.

<b>Fund name</b>	<b>30 April 2023 Holdings %</b>	<b>31 October 2022 Holdings %</b>
State Street Emerging Markets Screened Index Equity Fund*	99.26	99.30
State Street Emerging Markets Screened Local Currency Government Bond Index Fund**	100.00	-
State Street Timewise 2025 Fund	100.00	100.00
State Street Timewise 2030 Fund	100.00	100.00
State Street Timewise 2035 Fund	100.00	100.00
State Street Timewise 2040 Fund	100.00	100.00
State Street Timewise 2045 Fund	100.00	100.00
State Street Timewise 2050 Fund	100.00	100.00
State Street Timewise 2055 Fund	100.00	100.00
State Street Timewise 2060 Fund	92.79	90.96

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

\*\* The Sub-Fund launched on 24 April 2023.

The 2 subscriber shares in issues are held by State Street Global Advisors Europe Limited.

All State Street Timewise Funds are 100% held by State Street (Ire) Pension Scheme with the exception of the Timewise 2060 Sub-Fund which is held by State Street (Ire) Pension Scheme and State Street Global Advisors Cayman Ltd.

## Notes to the Financial Statements (continued)

### 8. Related party transactions (continued)

#### Dealings with Connected Persons

Regulation 43 (1) of the UCITS Regulations states that “a responsible person shall ensure that any transaction between a UCITS and connected persons is conducted a) at arm’s length; and b) in the best interest of the shareholders of the UCITS”.

As required under UCITS Regulation 81.4, the Directors, as responsible persons are satisfied that there are in place arrangements, evidenced by written procedures, to ensure that the obligations that are prescribed by Regulation 41(1) are applied to all transactions with connected persons; that were entered into during the period to which the report relates complied with the obligations that are prescribed by Regulation 43(1).

### 9. Dividends

It is not the intention of the Directors to declare any dividend on any Share Classes. All income of the Share Classes will be rolled up within those Share Classes.

No dividends were paid during the financial period ended 30 April 2023 or financial year ended 31 October 2022.

### 10. Segment Information

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

The Directors are charged with the overall governance of the ICAV in accordance with the Prospectus. The Directors have appointed State Street Global Advisors Europe Limited as the Management Company. State Street Global Advisors Europe Limited is considered the Chief Operating Decision Maker for the purposes of IFRS 8.

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

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

State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund\* and State Street Emerging Markets Screened Index Equity Fund\*\* have highly diversified portfolios of debt securities issued or guaranteed by governments and corporations in emerging markets, and no single investment accounts for a significant portion of the ICAV’s income. The Timewise funds primarily invest in Collective Investment Schemes.

\* The Sub-Fund launched on 24 April 2023.

\*\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

#### *Products and services*

All of the ICAV’s revenues are derived from one product grouping, namely the portfolio securities invested in by the Sub-Funds.

#### *Geographical areas*

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

#### *Major customers*

As the ICAV is an investment vehicle, its distinct major customers are the institutional investors who purchase the Sub-Funds’ shares.

### 11. Contingent liabilities

The ICAV is not aware of any contingent liabilities as at 30 April 2023 or 31 October 2022.

### 12. Segregated liability

The ICAV is an umbrella fund with segregated liability between its funds. As such, as a matter of Irish law, the assets of each Sub-Fund will not be exposed to the liabilities of the ICAV’s other Sub-Funds. Notwithstanding the foregoing there can be no assurance that, should an action be brought against the ICAV in the court of another jurisdiction, the segregated nature of the Sub-Funds would necessarily be upheld. As at 30 April 2023 and 31 October 2022 there were ten active Sub-Funds in the ICAV.

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

**13. Residual Cash Balances**

The Sub-Fund in the below table terminated in prior financial years but have not yet had their authorisation revoked by the Central Bank. The Sub-Fund held the below cash balances as at 30 April 2023. This cash balance is asset of the Sub-Fund, but due to their monetary value, financial statements have not been prepared in relation to this Sub-Fund, and it is disclosed in this note only. The State Street Multi-Factor Premia Emerging Markets Bond Fund is awaiting to pay final investors.

Fund Name	2023	2022
State Street Multi-Factor Premia Emerging Markets Bond Fund (USD)	41,999	41,538

**14. Reconciliation to the published Net Asset Value**

The State Street Emerging Markets Screened Index Equity Fund\* is exposed to Brazilian and Indian equities. In accordance with IFRS, the Sub-Fund must recognise a provision for potential capital gains tax payable taking into consideration the unrealised positions not reflected in the published NAV at financial period end and financial year end. The above adjustments have led to the below differences between the NAV per share as recorded in the financial statements and the published NAV per share.

	State Street Emerging Markets Screened Index Equity Fund*	
	30 April 2023	31 October 2022
Net Assets Attributable to holders of redeemable participating shares in accordance with IFRS	-	60,265,178
Add: capital gains tax adjustments	-	366,343
<b>Published Net Assets Attributable to holders of redeemable participating shares</b>	<b>-</b>	<b>60,631,521</b>
NAV per share in accordance with IFRS	-	104.48
<b>Published NAV per share</b>	<b>-</b>	<b>105.11</b>

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

**15. Significant events during the financial period**

An updated supplement was noted by the Central Bank on 1 December 2022. The updated supplement included a name change for the State Street Emerging Markets ESG Screened Index Equity Fund to State Street Emerging Markets Screened Index Equity Fund.

On 9 March 2023, Nasdaq delisted shares of Silicon Valley Bank Financial Group (ticker: SIVB) after deposit outflows and securities losses before the Silicon Valley Bank fell under the control of the Federal Deposit Insurance Corporation ("FDIC"). The ICAV had immaterial holdings in SIVB. The SIVB common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SIVB common stocks have been sold out. The SIVB pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 13 March 2023, Nasdaq suspended trading of equity securities of Signature Bank of New York (ticker: SBNY) before the Signature Bank of New York fell under the control of the FDIC. The ICAV had immaterial holdings in SBNY. The Signature Bank common stock resumed trading on 28 March 2023. On 31 March 2023 all of the SBNY common stocks have been sold out. The Signature Bank bonds pricing remained orderly throughout the period from 9 March 2023 and continue to be valued in line with the market prices.

On 19 March 2023, it was announced that Credit Suisse and UBS have entered into a merger agreement following the intervention of the Swiss Federal Department of Finance, the Swiss National Bank and the Swiss Financial Market Supervisory Authority ("FINMA"). UBS will be the surviving entity upon closing of the merger transaction. It was announced that FINMA had determined that Credit Suisse's Tier 1 Capital Notes would be written down to zero. The ICAV held no Tier 1 Capital Holding Notes and had immaterial holdings in Credit Suisse affiliated securities.

On 24 April 2023, State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund launched.

**Russia/Ukraine conflict**

The conflict that started on 24 February 2022 between Russia and Ukraine has resulted in extensive restrictions and disruptions relating to the Russian securities and markets. The effects of those restrictions have and may continue to adversely affect the funds that have exposure to the Russian markets. Sanctions threatened or already imposed against Russia, Russian entities or Russian individuals may result in disruption of the Russian economy, cause volatility in other regional and global markets and negatively impact the performance of various sectors and industries, as well as companies in other countries, which could have a negative effect on the performance of a fund, even if a fund does not have direct



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

### **15. Significant events during the financial period (continued)**

#### **Russia/Ukraine conflict (continued)**

exposure to securities of Russian issuers. As a collective result of the imposition of sanctions, Russian government countermeasures and the impact that they have had on the trading markets for Russian securities, certain funds used fair valuation procedures approved by the fund's Board to value certain Russian securities, which resulted in such securities being deemed to have a zero value. Sanctions, or the threat of new or modified sanctions, could also impair the ability of a fund to buy, sell, hold, receive, deliver or otherwise transact in certain affected securities or other investment instruments.

There were no other significant events affecting the ICAV during the financial period.

### **16. Significant events after the financial period end**

There have been no significant events affecting the ICAV since the financial period end.

### **17. Seasonal and cyclical changes**

The ICAV is not subject to seasonal or cyclical changes.

### **18. Approval of the financial statements**

The financial statements were approved by the Board on 20 June 2023.

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## Schedule of Investments

### State Street Emerging Markets Screened Index Equity Fund

Holdings	Investment	Fair Value USD	% of Net Assets
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%)</b>			
<b>Bermuda – 0.60%</b>			
52,000	Alibaba Health Information Technology Ltd	37,162	0.06
82,000	Beijing Enterprises Water Group Ltd	20,788	0.03
37,800	China Gas Holdings Ltd	48,443	0.07
10,000	China Resources Gas Group Ltd	31,529	0.05
80,000	China Ruyi Holdings Ltd	19,363	0.03
18,012	COSCO Shipping Ports Ltd	11,817	0.02
800	Credicorp Ltd	108,384	0.16
56,000	Kunlun Energy Co Ltd	51,792	0.08
28,000	Nine Dragons Paper Holdings Ltd	19,368	0.03
1,500	Orient Overseas International Ltd	30,344	0.04
19,765	Shenzhen International Holdings Ltd	17,751	0.03
		<b>396,741</b>	<b>0.60</b>
<b>Brazil – 3.17%</b>			
54,500	Ambev SA	154,256	0.23
7,300	Atacadao SA	15,686	0.02
70,700	B3 SA - Brasil Bolsa Balcao	165,061	0.25
16,940	Banco Bradesco SA	42,055	0.06
15,012	Banco BTG Pactual SA	70,276	0.11
10,500	Banco do Brasil SA	89,955	0.13
5,500	Banco Santander Brasil SA	29,540	0.04
7,100	BB Seguridade Participacoes SA	48,693	0.07
12,000	CCR SA	32,550	0.05
12,782	Centrais Eletricas Brasileiras SA	86,485	0.13
4,500	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	41,493	0.06
8,800	Cia Siderurgica Nacional SA	24,995	0.04
15,600	Cosan SA	46,711	0.07
2,100	CPFL Energia SA	13,911	0.02
1,700	Energisa S/A	14,204	0.02
10,300	Eneva SA	23,368	0.03
1,800	Engie Brasil Energia SA	14,834	0.02
10,444	Equatorial Energia SA	57,075	0.09
48,774	Hapvida Participacoes e Investimentos S/A	26,908	0.04
4,100	Hypera SA	30,528	0.05
9,600	JBS S/A	34,348	0.05
9,800	Klabin SA	37,473	0.06
8,637	Localiza Rent a Car SA	100,149	0.15
10,670	Lojas Renner SA	33,783	0.05
36,600	Magazine Luiza SA	24,435	0.04
12,006	Natura & Co Holding SA	26,542	0.04
7,500	Petro Rio SA	52,095	0.08
41,200	Petroleo Brasileiro SA	219,636	0.33
11,000	Raia Drogasil SA	57,783	0.09
6,800	Rede D'Or Sao Luiz SA	31,086	0.05
16,165	Rumo SA	63,654	0.10
11,000	Sendas Distribuidora S/A	27,023	0.04
8,000	Suzano SA	63,644	0.10
5,300	Telefonica Brasil SA	43,562	0.06
7,900	TIM SA/Brazil	22,107	0.03
6,000	TOTVS SA	30,775	0.05
6,500	Ultrapar Participacoes SA	18,761	0.03
11,900	Vibra Energia SA	31,398	0.05

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Brazil – 3.17% (continued)</b>			
19,500	WEG SA	160,277	0.24
		<b>2,107,115</b>	<b>3.17</b>
<b>Cayman Islands – 11.43%</b>			
21,500	3SBio Inc	21,500	0.03
9,000	AAC Technologies Holdings Inc	18,917	0.03
1,092	Airtac International Group	39,428	0.06
6,000	Akeso Inc	32,752	0.05
165,700	Alibaba Group Holding Ltd	1,731,956	2.60
13,800	ANTA Sports Products Ltd	170,173	0.26
7,400	BeiGene Ltd	142,346	0.21
2,200	Bilibili Inc	44,057	0.07
42,000	Bosideng International Holdings Ltd	20,652	0.03
9,000	C&D International Investment Group Ltd	27,574	0.04
15,331	Chailease Holding Co Ltd	111,208	0.17
21,000	China Conch Venture Holdings Ltd	33,386	0.05
23,000	China Evergrande Group	1,209	0.00
45,000	China Feihe Ltd	30,268	0.05
32,000	China Hongqiao Group Ltd	31,348	0.05
17,000	China Lesso Group Holdings Ltd	14,640	0.02
14,000	China Medical System Holdings Ltd	23,185	0.03
8,000	China Meidong Auto Holdings Ltd	12,372	0.02
34,000	China Mengniu Dairy Co Ltd	136,651	0.21
15,000	China Overseas Property Holdings Ltd	16,605	0.03
40,000	China Resources Cement Holdings Ltd	18,038	0.03
34,000	China Resources Land Ltd	157,658	0.24
754	China Resources Microelectronics Ltd	6,235	0.01
7,200	China Resources Mixc Lifestyle Services Ltd	38,018	0.06
32,000	China State Construction International Holdings Ltd	39,664	0.06
32,000	Chinasoft International Ltd	21,238	0.03
26,600	Chow Tai Fook Jewellery Group Ltd	53,201	0.08
134,689	Country Garden Holdings Co Ltd	34,488	0.05
27,000	Country Garden Services Holdings Co Ltd	42,100	0.06
38,500	Dali Foods Group Co Ltd	15,989	0.02
19,000	Dongyue Group Ltd	19,242	0.03
5,500	East Buy Holding Ltd	19,023	0.03
8,700	ENN Energy Holdings Ltd	118,588	0.18
258,000	GCL Technology Holdings Ltd	64,419	0.10
9,600	GDS Holdings Ltd	18,466	0.03
67,000	Geely Automobile Holdings Ltd	82,364	0.12
16,000	Genscript Biotech Corp	41,988	0.06
11,000	Greentown China Holdings Ltd	13,172	0.02
20,000	Greentown Service Group Co Ltd	12,255	0.02
13,000	Haidilao International Holding Ltd	31,565	0.05
8,000	Haitian International Holdings Ltd	20,688	0.03
14,000	Hansoh Pharmaceutical Group Co Ltd	25,468	0.04
8,500	Hengan International Group Co Ltd	37,899	0.06
4,200	Hygeia Healthcare Holdings Co Ltd	30,765	0.05
13,000	Innovent Biologics Inc	62,020	0.09
12,300	JD Health International Inc	88,138	0.13
23,966	JD.com Inc	414,907	0.62
9,000	Jiumaojiu International Holdings Ltd	20,041	0.03
10,500	Kingboard Holdings Ltd	32,035	0.05

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Cayman Islands – 11.43% (continued)</b>			
14,000	Kingboard Laminates Holdings Ltd	14,393	0.02
31,000	Kingdee International Software Group Co Ltd	47,389	0.07
11,000	Kingsoft Corp Ltd	48,134	0.07
19,100	Kuaishou Technology	124,821	0.19
12,200	Li Auto Inc	142,128	0.21
27,000	Li Ning Co Ltd	192,098	0.29
24,000	Longfor Group Holdings Ltd	65,275	0.10
55,300	Meituan	936,942	1.41
9,007	Microport Scientific Corp	19,827	0.03
12,000	Minth Group Ltd	34,548	0.05
22,000	NetEase Inc	388,438	0.58
19,600	New Oriental Education & Technology Group Inc	88,139	0.13
1,000	Parade Technologies Ltd	30,512	0.05
6,600	Ping An Healthcare and Technology Co Ltd	16,412	0.02
7,200	Pop Mart International Group Ltd	17,372	0.03
14,000	Sany Heavy Equipment International Holdings Co Ltd	18,548	0.03
9,100	Shenzhou International Group Holdings Ltd	86,770	0.13
14,500	Shimao Group Holdings Ltd	2,041	0.00
4,000	Silergy Corp	62,519	0.09
130,500	Sino Biopharmaceutical Ltd	72,150	0.11
7,900	Sunny Optical Technology Group Co Ltd	82,876	0.12
26,000	Tingyi Cayman Islands Holding Corp	45,310	0.07
11,200	Tongcheng Travel Holdings Ltd	23,684	0.04
21,000	Topsports International Holdings Ltd	18,646	0.03
22,000	Uni-President China Holdings Ltd	21,944	0.03
6,000	Vinda International Holdings Ltd	15,669	0.02
60,000	Want Want China Holdings Ltd	38,217	0.06
39,500	Wuxi Biologics Cayman Inc	233,732	0.35
169,200	Xiaomi Corp	238,392	0.36
54,437	Xinyi Solar Holdings Ltd	58,182	0.09
9,400	XPeng Inc	45,025	0.07
16,500	Xtep International Holdings Ltd	19,128	0.03
14,000	Yadea Group Holdings Ltd	32,673	0.05
6,000	Yihai International Holding Ltd	15,822	0.02
9,000	Zhen Ding Technology Holding Ltd	32,642	0.05
7,000	Zhongsheng Group Holdings Ltd	29,784	0.04
		<b>7,600,081</b>	<b>11.43</b>
<b>Chile – 0.45%</b>			
471,057	Banco de Chile	50,469	0.08
809	Banco de Credito e Inversiones SA	24,556	0.04
629,151	Banco Santander Chile	30,272	0.05
12,896	Cencosud SA	26,444	0.04
1,843	Cia Cerveceras Unidas SA	15,140	0.02
196,012	Cia Sud Americana de Vapores SA	20,155	0.03
16,719	Empresas CMPC SA	26,363	0.04
3,821	Empresas Copec SA	26,754	0.04
238,560	Enel Americas SA	32,711	0.05
378,577	Enel Chile SA	21,708	0.03
10,603	Falabella SA	22,878	0.03
		<b>297,450</b>	<b>0.45</b>

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64%</b>			
200	37 Interactive Entertainment Network Technology Group Co Ltd	887	0.00
670	Advanced Micro-Fabrication Equipment Inc China	17,560	0.03
1,500	AECC Aviation Power Co Ltd	9,481	0.01
53,400	Agricultural Bank of China Ltd - A Shares	26,379	0.04
320,000	Agricultural Bank of China Ltd - H Shares	123,518	0.19
6,130	Aier Eye Hospital Group Co Ltd	26,085	0.04
4,500	Air China Ltd - A Shares	6,922	0.01
14,000	Air China Ltd - H Shares	12,342	0.02
13,400	Aluminum Corp of China Ltd - A Shares	12,368	0.02
64,000	Aluminum Corp of China Ltd - H Shares	37,830	0.06
2,300	Anhui Conch Cement Co Ltd - A Shares	8,930	0.01
16,500	Anhui Conch Cement Co Ltd - H Shares	51,918	0.08
300	Anhui Gujing Distillery Co Ltd - A Shares	11,862	0.02
1,700	Anhui Gujing Distillery Co Ltd - B Shares	30,124	0.05
420	Asymchem Laboratories Tianjin Co Ltd	7,671	0.01
33,000	AviChina Industry & Technology Co Ltd	17,782	0.03
11,600	Bank of Beijing Co Ltd	7,942	0.01
43,300	Bank of China Ltd - A Shares	22,953	0.03
885,000	Bank of China Ltd - H Shares	352,877	0.53
36,800	Bank of Communications Co Ltd - A Shares	29,607	0.04
111,000	Bank of Communications Co Ltd - H Shares	71,550	0.11
7,700	Bank of Hangzhou Co Ltd	13,969	0.02
8,150	Bank of Jiangsu Co Ltd	9,076	0.01
12,400	Bank of Nanjing Co Ltd	16,872	0.03
4,110	Bank of Ningbo Co Ltd	16,254	0.02
20,600	Bank of Shanghai Co Ltd	18,686	0.03
23,200	Baoshan Iron & Steel Co Ltd	21,581	0.03
14,000	Beijing Capital International Airport Co Ltd	10,879	0.02
7,000	Beijing Enlight Media Co Ltd	10,333	0.02
204	Beijing Kingsoft Office Software Inc	12,971	0.02
700	Beijing United Information Technology Co Ltd	6,080	0.01
725	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	10,988	0.02
39,700	BOE Technology Group Co Ltd	23,052	0.03
9,500	BYD Co Ltd - H Shares	285,609	0.43
1,400	BYD Co Ltd - A Shares	51,739	0.08
116,000	CGN Power Co Ltd	30,589	0.05
400	Changchun High & New Technology Industry Group Inc	9,412	0.01
121,000	China Cinda Asset Management Co Ltd	14,335	0.02
101,000	China CITIC Bank Corp Ltd	54,554	0.08
26,000	China Coal Energy Co Ltd	22,258	0.03
40,000	China Communications Services Corp Ltd	21,860	0.03
16,200	China Construction Bank Corp - A Shares	14,765	0.02
1,077,000	China Construction Bank Corp - H Shares	720,296	1.08
4,500	China CSSC Holdings Ltd	16,841	0.03
15,400	China Eastern Airlines Corp Ltd	11,522	0.02
43,100	China Energy Engineering Corp Ltd	16,871	0.03
20,400	China Everbright Bank Co Ltd - A Shares	9,429	0.01
59,000	China Everbright Bank Co Ltd - H Shares	18,865	0.03
36,000	China Galaxy Securities Co Ltd	19,491	0.03
16,400	China International Capital Corp Ltd	34,305	0.05
6,000	China Jushi Co Ltd	12,636	0.02
1,500	China Life Insurance Co Ltd - A Shares	8,450	0.01
82,000	China Life Insurance Co Ltd - H Shares	156,899	0.24
40,000	China Longyuan Power Group Corp Ltd	41,784	0.06

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**Schedule of Investments (continued)**

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<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64% (continued)</b>			
13,600	China Merchants Bank Co Ltd - A Shares	66,004	0.10
43,500	China Merchants Bank Co Ltd - H Shares	208,636	0.31
8,110	China Merchants Securities Co Ltd	16,365	0.02
3,300	China Merchants Shekou Industrial Zone Holdings Co Ltd	6,511	0.01
20,700	China Minsheng Banking Corp Ltd - A Shares	10,853	0.02
92,000	China Minsheng Banking Corp Ltd - H Shares	33,753	0.05
48,000	China National Building Material Co Ltd	35,832	0.05
30,000	China Oilfield Services Ltd	35,160	0.05
4,100	China Pacific Insurance Group Co Ltd - A Shares	18,483	0.03
31,000	China Pacific Insurance Group Co Ltd - H Shares	92,211	0.14
8,900	China Railway Group Ltd - A Shares	11,943	0.02
51,000	China Railway Group Ltd - H Shares	39,111	0.06
4,100	China Shenhua Energy Co Ltd - A Shares	17,221	0.03
37,000	China Shenhua Energy Co Ltd - H Shares	122,549	0.18
8,000	China Southern Airlines Co Ltd - A Shares	8,955	0.01
22,000	China Southern Airlines Co Ltd - H Shares	15,358	0.02
22,200	China State Construction Engineering Corp Ltd	21,067	0.03
29,000	China Three Gorges Renewables Group Co Ltd	22,703	0.03
1,600	China Tourism Group Duty Free Corp Ltd - A Shares	37,203	0.06
1,100	China Tourism Group Duty Free Corp Ltd - H Shares	23,458	0.03
456,000	China Tower Corp Ltd	58,090	0.09
15,100	China United Network Communications Ltd	11,865	0.02
5,900	China Vanke Co Ltd - A Shares	12,902	0.02
22,300	China Vanke Co Ltd - H Shares	34,715	0.05
14,800	China Yangtze Power Co Ltd	46,773	0.07
400	China Zhenhua Group Science & Technology Co Ltd	5,192	0.01
8,450	Chongqing Changan Automobile Co Ltd	14,536	0.02
1,300	Chongqing Zhifei Biological Products Co Ltd	15,277	0.02
10,580	CITIC Securities Co Ltd - A Shares	32,122	0.05
22,900	CITIC Securities Co Ltd - H Shares	48,018	0.07
17,900	CMOC Group Ltd - A Shares	15,410	0.02
57,000	CMOC Group Ltd - H Shares	34,781	0.05
3,240	Contemporary Amperex Technology Co Ltd	108,035	0.16
9,620	COSCO Shipping Holdings Co Ltd - A Shares	15,438	0.02
34,700	COSCO Shipping Holdings Co Ltd - H Shares	40,138	0.06
23,300	CRRC Corp Ltd - A Shares	23,525	0.04
55,000	CRRC Corp Ltd - H Shares	35,523	0.05
4,700	CSC Financial Co Ltd	17,175	0.03
17,800	Daqin Railway Co Ltd	19,797	0.03
3,400	Dongfang Electric Corp Ltd	8,555	0.01
40,000	Dongfeng Motor Group Co Ltd	19,058	0.03
10,143	East Money Information Co Ltd	23,573	0.04
1,800	Eve Energy Co Ltd	17,043	0.03
1,300	Flat Glass Group Co Ltd - A Shares	5,752	0.01
6,000	Flat Glass Group Co Ltd - H Shares	16,777	0.02
4,600	Focus Media Information Technology Co Ltd	4,279	0.01
2,332	Foshan Haitian Flavouring & Food Co Ltd	23,781	0.04
10,900	Foxconn Industrial Internet Co Ltd	25,379	0.04
1,500	Fuyao Glass Industry Group Co Ltd - A Shares	7,356	0.01
8,000	Fuyao Glass Industry Group Co Ltd - H Shares	32,408	0.05
1,540	Ganfeng Lithium Group Co Ltd - A Shares	14,456	0.02
5,040	Ganfeng Lithium Group Co Ltd - H Shares	33,033	0.05
12,200	GD Power Development Co Ltd	6,802	0.01
900	Gemdale Corp	1,061	0.00

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64% (continued)</b>			
4,500	GF Securities Co Ltd - A Shares	9,971	0.01
16,600	GF Securities Co Ltd - H Shares	23,769	0.04
980	GigaDevice Semiconductor Inc	15,354	0.02
300	Ginlong Technologies Co Ltd	4,931	0.01
4,400	GoerTek Inc	11,274	0.02
1,100	Gotion High-tech Co Ltd	4,369	0.01
1,700	Great Wall Motor Co Ltd - A Shares	6,595	0.01
34,000	Great Wall Motor Co Ltd - H Shares	40,887	0.06
3,700	Gree Electric Appliances Inc of Zhuhai	21,025	0.03
1,800	Guangdong Haid Group Co Ltd	14,271	0.02
4,500	Guanghui Energy Co Ltd	6,038	0.01
3,800	Guangzhou Automobile Group Co Ltd - A Shares	5,840	0.01
32,000	Guangzhou Automobile Group Co Ltd - H Shares	19,853	0.03
2,000	Guangzhou Tinci Materials Technology Co Ltd	12,329	0.02
4,300	Guotai Junan Securities Co Ltd	9,391	0.01
7,200	Haier Smart Home Co Ltd - A Shares	24,647	0.04
25,200	Haier Smart Home Co Ltd - H Shares	81,700	0.12
5,300	Haitong Securities Co Ltd - A Shares	7,097	0.01
43,600	Haitong Securities Co Ltd - H Shares	28,882	0.04
1,260	Hangzhou First Applied Material Co Ltd	8,941	0.01
1,000	Hangzhou Silan Microelectronics Co Ltd	4,752	0.01
2,200	Hangzhou Tigermed Consulting Co Ltd	18,245	0.03
3,900	Henan Shuanghui Investment & Development Co Ltd	14,055	0.02
5,300	Hengli Petrochemical Co Ltd	12,095	0.02
600	Hoshine Silicon Industry Co Ltd	6,346	0.01
300	Hoyuan Green Energy Co Ltd	3,856	0.01
1,200	Huadong Medicine Co Ltd	7,185	0.01
2,000	Hualan Biological Engineering Inc	6,725	0.01
11,000	Huaneng Power International Inc - A Shares	15,412	0.02
42,000	Huaneng Power International Inc - H Shares	26,110	0.04
9,100	Huatai Securities Co Ltd - A Shares	18,467	0.03
19,600	Huatai Securities Co Ltd - H Shares	25,268	0.04
6,300	Huaxia Bank Co Ltd	5,241	0.01
3,600	Huayu Automotive Systems Co Ltd	8,517	0.01
400	Huizhou Desay Sv Automotive Co Ltd	5,973	0.01
925	Hundsun Technologies Inc	6,600	0.01
2,700	Iflytek Co Ltd	23,633	0.04
200	Imeik Technology Development Co Ltd	15,714	0.02
39,900	Industrial & Commercial Bank of China Ltd - A Shares	27,202	0.04
629,000	Industrial & Commercial Bank of China Ltd - H Shares	338,142	0.51
17,700	Industrial Bank Co Ltd	44,025	0.07
3,600	Inner Mongolia Yili Industrial Group Co Ltd	15,371	0.02
13,500	Inner Mongolia Yitai Coal Co Ltd	19,980	0.03
3,332	JA Solar Technology Co Ltd	19,439	0.03
3,400	Jiangsu Eastern Shenghong Co Ltd	6,222	0.01
20,000	Jiangsu Expressway Co Ltd	20,255	0.03
1,400	Jiangsu Hengli Hydraulic Co Ltd	12,446	0.02
3,968	Jiangsu Hengrui Pharmaceuticals Co Ltd	27,883	0.04
1,800	Jiangsu King's Luck Brewery JSC Ltd	15,548	0.02
900	Jiangsu Yanghe Brewery Joint-Stock Co Ltd	19,461	0.03
2,300	Jiangsu Zhongtian Technology Co Ltd	4,847	0.01
11,000	Jiangxi Copper Co Ltd	19,506	0.03
800	Kweichow Moutai Co Ltd	203,433	0.31
3,600	LB Group Co Ltd	9,006	0.01

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64% (continued)</b>			
5,300	Lens Technology Co Ltd	8,926	0.01
4,200	Lepu Medical Technology Beijing Co Ltd	14,511	0.02
4,964	LONGi Green Energy Technology Co Ltd	25,002	0.04
4,439	Luxshare Precision Industry Co Ltd	16,735	0.02
900	Luzhou Laojiao Co Ltd	29,410	0.04
2,000	Mango Excellent Media Co Ltd	10,365	0.02
480	Maxscend Microelectronics Co Ltd	7,039	0.01
1,400	Ming Yang Smart Energy Group Ltd	4,178	0.01
1,505	Montage Technology Co Ltd	13,239	0.02
4,354	Muyuan Foods Co Ltd	30,105	0.04
3,700	NARI Technology Co Ltd	13,959	0.02
400	NAURA Technology Group Co Ltd	19,327	0.03
2,000	New China Life Insurance Co Ltd - A Shares	11,223	0.02
9,900	New China Life Insurance Co Ltd - H Shares	28,250	0.04
5,100	New Hope Liuhe Co Ltd	9,584	0.01
1,000	Ninestar Corp	5,717	0.01
100	Ningbo Deye Technology Co Ltd	3,630	0.01
800	Ningbo Tuopu Group Co Ltd	5,847	0.01
6,500	Ningxia Baofeng Energy Group Co Ltd	12,374	0.02
21,800	Nongfu Spring Co Ltd	117,749	0.18
8,064	Orient Securities Co Ltd/China	12,475	0.02
101,000	People's Insurance Co Group of China Ltd	39,629	0.06
1,050	Pharmaron Beijing Co Ltd - A Shares	7,425	0.01
2,400	Pharmaron Beijing Co Ltd - H Shares	10,349	0.02
76,000	PICC Property & Casualty Co Ltd	91,685	0.14
16,900	Ping An Bank Co Ltd	30,635	0.05
7,000	Ping An Insurance Group Co of China Ltd - A Shares	52,374	0.08
70,500	Ping An Insurance Group Co of China Ltd - H Shares	509,223	0.77
7,300	Poly Developments and Holdings Group Co Ltd	14,667	0.02
30,100	Postal Savings Bank of China Co Ltd - A Shares	23,956	0.04
87,000	Postal Savings Bank of China Co Ltd - H Shares	56,523	0.08
15,400	Power Construction Corp of China Ltd	17,106	0.03
3,700	Qinghai Salt Lake Industry Co Ltd	10,913	0.02
6,050	Rongsheng Petrochemical Co Ltd	11,553	0.02
9,200	SAIC Motor Corp Ltd	18,763	0.03
500	Sangfor Technologies Inc	8,604	0.01
7,700	Sany Heavy Industry Co Ltd	18,340	0.03
5,091	Satellite Chemical Co Ltd	10,435	0.02
2,500	Seazen Holdings Co Ltd	5,370	0.01
3,600	SF Holding Co Ltd	29,353	0.04
450	SG Micro Corp	8,066	0.01
10,100	Shaanxi Coal Industry Co Ltd	28,550	0.04
1,400	Shandong Gold Mining Co Ltd - A Shares	5,197	0.01
8,250	Shandong Gold Mining Co Ltd - H Shares	17,551	0.03
2,900	Shandong Hualu Hengsheng Chemical Co Ltd	13,354	0.02
32,000	Shandong Weigao Group Medical Polymer Co Ltd	54,380	0.08
6,370	Shanghai Baosight Software Co Ltd	21,785	0.03
3,000	Shanghai Fosun Pharmaceutical Group Co Ltd - A Shares	13,736	0.02
6,500	Shanghai Fosun Pharmaceutical Group Co Ltd - H Shares	18,507	0.03
4,000	Shanghai Fudan Microelectronics Group Co Ltd	12,051	0.02
400	Shanghai International Airport Co Ltd	3,103	0.00
10,300	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	7,797	0.01
7,700	Shanghai Pharmaceuticals Holding Co Ltd	15,616	0.02
18,300	Shanghai Pudong Development Bank Co Ltd	20,089	0.03



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<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64% (continued)</b>			
1,400	Shanghai Putailai New Energy Technology Co Ltd	10,560	0.02
980	Shanxi Xinghuaacun Fen Wine Factory Co Ltd	35,170	0.05
840	Shennan Circuits Co Ltd	9,981	0.01
17,100	Shenwan Hongyuan Group Co Ltd	11,164	0.02
100	Shenzhen Dynanonic Co Ltd	2,364	0.00
1,450	Shenzhen Inovance Technology Co Ltd	12,943	0.02
1,920	Shenzhen Kangtai Biological Products Co Ltd	8,406	0.01
800	Shenzhen Mindray Bio-Medical Electronics Co Ltd	36,041	0.05
507	Shenzhen Transsion Holdings Co Ltd	7,982	0.01
16,400	Sinopharm Group Co Ltd	57,975	0.09
100	StarPower Semiconductor Ltd	3,496	0.00
1,400	Sungrow Power Supply Co Ltd	22,798	0.03
100	Suzhou Maxwell Technologies Co Ltd	3,970	0.01
4,000	TBEA Co Ltd	13,052	0.02
17,200	TCL Technology Group Corp	9,938	0.01
3,000	TCL Zhonghuan Renewable Energy Technology Co Ltd	18,018	0.03
1,000	Tianqi Lithium Corp	10,293	0.02
3,900	Tongwei Co Ltd	22,437	0.03
500	Topchoice Medical Corp	8,609	0.01
15,000	TravelSky Technology Ltd	29,848	0.04
2,039	Trina Solar Co Ltd	14,490	0.02
600	Tsingtao Brewery Co Ltd - A Shares	10,122	0.01
8,000	Tsingtao Brewery Co Ltd - H Shares	85,300	0.13
839	Unigroup Guoxin Microelectronics Co Ltd	12,846	0.02
1,200	Unisplendour Corp Ltd	5,136	0.01
1,700	Walvax Biotechnology Co Ltd	7,838	0.01
2,800	Wanhua Chemical Group Co Ltd	37,281	0.06
10,100	Weichai Power Co Ltd - A Shares	16,806	0.02
25,000	Weichai Power Co Ltd - H Shares	36,816	0.06
3,040	Wens Foodstuffs Group Co Ltd	8,685	0.01
689	Western Superconducting Technologies Co Ltd	7,756	0.01
1,080	Will Semiconductor Co Ltd Shanghai	14,235	0.02
1,500	Wingtech Technology Co Ltd	11,390	0.02
3,000	Wuliangye Yibin Co Ltd	73,232	0.11
1,640	WuXi AppTec Co Ltd - A Shares	15,997	0.02
4,368	WuXi AppTec Co Ltd - H Shares	38,200	0.06
15,400	XCMG Construction Machinery Co Ltd	15,259	0.02
3,200	Xinjiang Goldwind Science & Technology Co Ltd	5,066	0.01
3,000	Yankuang Energy Group Co Ltd - A Shares	14,902	0.02
20,000	Yankuang Energy Group Co Ltd - H Shares	68,409	0.10
600	Yealink Network Technology Corp Ltd	5,714	0.01
1,900	Yihai Kerry Arawana Holdings Co Ltd	11,922	0.02
390	YongXing Special Materials Technology Co Ltd	3,592	0.01
4,550	Yonyou Network Technology Co Ltd	14,202	0.02
2,400	YTO Express Group Co Ltd	5,997	0.01
620	Yunnan Baiyao Group Co Ltd	5,211	0.01
700	Yunnan Energy New Material Co Ltd	10,525	0.02
2,300	Zangge Mining Co Ltd	7,601	0.01
600	Zhangzhou Pientzehuang Pharmaceutical Co Ltd	23,567	0.04
15,000	Zhaojin Mining Industry Co Ltd	23,847	0.04
1,600	Zhejiang Chint Electrics Co Ltd	6,020	0.01
4,200	Zhejiang Dahua Technology Co Ltd	14,238	0.02
14,000	Zhejiang Expressway Co Ltd	11,593	0.02
1,690	Zhejiang Huayou Cobalt Co Ltd	12,693	0.02

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<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>China – 12.64% (continued)</b>			
1,700	Zhejiang Jingsheng Mechanical & Electrical Co Ltd	16,801	0.02
4,320	Zhejiang NHU Co Ltd	10,651	0.02
9,000	ZhongAn Online P&C Insurance Co Ltd	27,860	0.04
5,800	Zhuzhou CRRC Times Electric Co Ltd	23,348	0.03
2,000	ZTE Corp - A Shares	10,290	0.02
10,000	ZTE Corp - H Shares	32,102	0.05
		<b>8,404,879</b>	<b>12.64</b>
<b>Columbia – 0.06%</b>			
2,159	BanColombia SA	16,676	0.03
5,597	Interconexion Electrica SA ESP	21,855	0.03
		<b>38,531</b>	<b>0.06</b>
<b>Czech Republic – 0.22%</b>			
1,734	CEZ AS	93,515	0.14
1,058	Komerčni Banka AS	34,250	0.05
4,521	Moneta Money Bank AS	16,645	0.03
		<b>144,410</b>	<b>0.22</b>
<b>Egypt – 0.08%</b>			
31,846	Commercial International Bank Egypt SAE	55,035	0.08
<b>Greece – 0.42%</b>			
28,046	Alpha Services and Holdings SA	35,143	0.05
24,615	Eurobank Ergasias Services and Holdings SA	34,784	0.05
2,037	Hellenic Telecommunications Organization SA	29,797	0.04
1,645	JUMBO SA	37,956	0.06
717	Motor Oil Hellas Corinth Refineries SA	17,098	0.03
942	Mytilineos SA	27,351	0.04
5,359	National Bank of Greece SA	28,043	0.04
2,249	OPAP SA	38,386	0.06
1,680	Public Power Corp SA	14,504	0.02
926	Terna Energy SA	20,528	0.03
		<b>283,590</b>	<b>0.42</b>
<b>Hong Kong – 1.36%</b>			
7,500	Beijing Enterprises Holdings Ltd	31,051	0.05
9,000	BYD Electronic International Co Ltd	27,115	0.04
58,000	China Everbright Environment Group Ltd	24,530	0.04
90,961	China Jinmao Holdings Group Ltd	16,918	0.02
12,926	China Merchants Port Holdings Co Ltd	19,134	0.03
47,000	China Overseas Land & Investment Ltd	118,789	0.18
69,000	China Power International Development Ltd	26,106	0.04
18,000	China Resources Beer Holdings Co Ltd	138,384	0.21
25,000	China Resources Pharmaceutical Group Ltd	24,777	0.04
24,000	China Resources Power Holdings Co Ltd	52,098	0.08
14,600	China Taiping Insurance Holdings Co Ltd	16,702	0.02
28,000	China Traditional Chinese Medicine Holdings Co Ltd	15,267	0.02
64,000	CITIC Ltd	80,144	0.12
95,920	CSPC Pharmaceutical Group Ltd	97,510	0.15

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**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Hong Kong – 1.36% (continued)</b>			
30,000	Far East Horizon Ltd	26,943	0.04
28,500	Fosun International Ltd	19,932	0.03
36,000	Guangdong Investment Ltd	34,395	0.05
7,000	Hua Hong Semiconductor Ltd	28,580	0.04
78,000	Lenovo Group Ltd	79,690	0.12
18,200	Yuexiu Property Co Ltd	26,245	0.04
		<b>904,310</b>	<b>1.36</b>
<b>Hungary – 0.23%</b>			
4,722	MOL Hungarian Oil & Gas PLC	38,310	0.05
2,814	OTP Bank Nyrt	85,758	0.13
1,353	Richter Gedeon Nyrt	32,706	0.05
		<b>156,774</b>	<b>0.23</b>
<b>India – 13.48%</b>			
625	ABB India Ltd	26,104	0.04
572	ACC Ltd	12,322	0.02
3,839	Adani Green Energy Ltd	44,612	0.07
6,572	Adani Ports & Special Economic Zone Ltd	54,713	0.08
8,315	Adani Power Ltd	22,846	0.03
3,082	Adani Total Gas Ltd	35,589	0.05
3,290	Adani Transmission Ltd	41,386	0.06
6,727	Ambuja Cements Ltd	32,593	0.05
1,234	Apollo Hospitals Enterprise Ltd	68,062	0.10
4,421	Asian Paints Ltd	156,792	0.24
1,290	AU Small Finance Bank Ltd	10,464	0.02
2,379	Aurobindo Pharma Ltd	17,936	0.03
1,692	Avenue Supermarts Ltd	72,611	0.11
24,995	Axis Bank Ltd	262,667	0.40
825	Bajaj Auto Ltd	44,679	0.07
3,018	Bajaj Finance Ltd	231,601	0.35
4,590	Bajaj Finserv Ltd	75,979	0.11
315	Bajaj Holdings & Investment Ltd	26,359	0.04
738	Balkrishna Industries Ltd	18,796	0.03
7,213	Bandhan Bank Ltd	20,210	0.03
8,512	Bank of Baroda	19,528	0.03
2,258	Berger Paints India Ltd	16,841	0.03
46,963	Bharat Electronics Ltd	59,280	0.09
3,601	Bharat Forge Ltd	35,261	0.05
9,611	Bharat Petroleum Corp Ltd	41,997	0.06
24,376	Bharti Airtel Ltd	238,082	0.36
1,214	Britannia Industries Ltd	67,550	0.10
7,863	CG Power & Industrial Solutions Ltd	29,675	0.04
4,263	Cholamandalam Investment and Finance Co Ltd	45,377	0.07
5,135	Cipla Ltd/India	56,978	0.09
19,068	Coal India Ltd	54,313	0.08
1,172	Colgate-Palmolive India Ltd	22,844	0.03
2,587	Container Corp Of India Ltd	19,337	0.03
6,834	Dabur India Ltd	44,502	0.07
1,538	Divi's Laboratories Ltd	61,416	0.09
5,979	DLF Ltd	31,138	0.05
1,370	Dr Reddy's Laboratories Ltd	82,529	0.12

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>India – 13.48% (continued)</b>			
1,682	Eicher Motors Ltd	67,848	0.10
22,707	GAIL India Ltd	29,772	0.04
4,418	Godrej Consumer Products Ltd	48,992	0.07
1,245	Godrej Properties Ltd	20,009	0.03
3,094	Grasim Industries Ltd	65,040	0.10
2,462	Havells India Ltd	37,010	0.06
11,174	HCL Technologies Ltd	145,293	0.22
11,280	HDFC Life Insurance Co Ltd	73,019	0.11
1,471	Hero MotoCorp Ltd	45,991	0.07
15,714	Hindalco Industries Ltd	83,739	0.13
5,776	Hindustan Petroleum Corp Ltd	17,733	0.03
9,050	Hindustan Unilever Ltd	271,745	0.41
19,202	Housing Development Finance Corp Ltd	651,265	0.98
57,323	ICICI Bank Ltd	642,777	0.97
3,164	ICICI Lombard General Insurance Co Ltd	41,723	0.06
3,413	ICICI Prudential Life Insurance Co Ltd	18,121	0.03
10,053	Indian Hotels Co Ltd	41,656	0.06
38,934	Indian Oil Corp Ltd	38,726	0.06
2,178	Indian Railway Catering & Tourism Corp Ltd	16,442	0.02
2,600	Indraprastha Gas Ltd	15,736	0.02
8,420	Indus Towers Ltd	15,948	0.02
886	Info Edge India Ltd	40,883	0.06
37,688	Infosys Ltd	576,928	0.87
857	InterGlobe Aviation Ltd	21,164	0.03
3,997	Jindal Steel & Power Ltd	28,467	0.04
7,760	JSW Steel Ltd	68,776	0.10
3,923	Jubilant Foodworks Ltd	21,402	0.03
6,558	Kotak Mahindra Bank Ltd	155,307	0.23
1,810	Lupin Ltd	15,692	0.02
10,265	Mahindra & Mahindra Ltd	153,894	0.23
5,227	Marico Ltd	31,706	0.05
1,425	Maruti Suzuki India Ltd	149,568	0.22
1,240	Mphasis Ltd	27,493	0.04
18	MRF Ltd	19,577	0.03
1,862	Muthoot Finance Ltd	23,224	0.03
365	Nestle India Ltd	97,059	0.15
41,105	NTPC Ltd	86,393	0.13
62	Page Industries Ltd	30,547	0.05
6,590	Petronet LNG Ltd	19,077	0.03
966	PI Industries Ltd	39,951	0.06
1,941	Pidilite Industries Ltd	57,380	0.09
33,329	Power Grid Corp of India Ltd	96,624	0.15
33,915	Reliance Industries Ltd	1,003,116	1.51
22,648	Samvardhana Motherson International Ltd	20,313	0.03
2,848	SBI Cards & Payment Services Ltd	26,875	0.04
4,674	SBI Life Insurance Co Ltd	65,116	0.10
127	Shree Cement Ltd	37,764	0.06
2,869	Shriram Finance Ltd	46,718	0.07
902	Siemens Ltd	38,022	0.06
1,536	SRF Ltd	47,678	0.07
21,055	State Bank of India	148,786	0.22
10,339	Sun Pharmaceutical Industries Ltd	124,777	0.19
5,787	Tata Consumer Products Ltd	54,015	0.08
379	Tata Elxsi Ltd	30,768	0.05

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>India – 13.48% (continued)</b>			
17,955	Tata Motors Ltd	106,399	0.16
15,081	Tata Power Co Ltd	37,059	0.06
84,952	Tata Steel Ltd	112,060	0.17
6,322	Tech Mahindra Ltd	79,083	0.12
4,204	Titan Co Ltd	135,714	0.20
873	Torrent Pharmaceuticals Ltd	17,626	0.03
1,746	Trent Ltd	29,181	0.04
1,252	Tube Investments of India Ltd	39,612	0.06
2,522	TVS Motor Co Ltd	35,081	0.05
1,175	UltraTech Cement Ltd	108,491	0.16
2,897	United Spirits Ltd	27,511	0.04
4,964	UPL Ltd	44,905	0.07
2,682	Varun Beverages Ltd	47,363	0.07
7,400	Vedanta Ltd	25,260	0.04
14,667	Wipro Ltd	69,001	0.10
155,048	Yes Bank Ltd	29,745	0.04
35,295	Zomato Ltd	27,991	0.04
		<b>8,968,696</b>	<b>13.48</b>
<b>Indonesia – 2.22%</b>			
168,700	Adaro Energy Indonesia Tbk PT	35,994	0.05
119,800	Aneka Tambang Tbk	17,149	0.03
219,300	Astra International Tbk PT	100,905	0.15
612,900	Bank Central Asia Tbk PT	378,101	0.57
403,800	Bank Mandiri Persero Tbk PT	142,445	0.21
76,600	Bank Negara Indonesia Persero Tbk PT	49,213	0.07
748,450	Bank Rakyat Indonesia Persero Tbk PT	260,197	0.39
444,191	Barito Pacific Tbk PT	25,283	0.04
94,100	Charoen Pokphand Indonesia Tbk PT	29,442	0.05
33,900	Indah Kiat Pulp & Paper Tbk PT	17,967	0.03
20,000	Indofood CBP Sukses Makmur Tbk PT	14,417	0.02
51,200	Indofood Sukses Makmur Tbk PT	22,511	0.03
264,100	Kalbe Farma Tbk PT	38,166	0.06
153,792	Merdeka Copper Gold Tbk PT	41,305	0.06
168,200	Sarana Menara Nusantara Tbk PT	11,752	0.02
29,366	Semen Indonesia Persero Tbk PT	11,911	0.02
160,700	Sumber Alfaria Trijaya Tbk PT	31,768	0.05
571,300	Telkom Indonesia Persero Tbk PT	165,509	0.25
97,000	Unilever Indonesia Tbk PT	29,093	0.04
21,200	United Tractors Tbk PT	41,764	0.06
31,600	Vale Indonesia Tbk PT	15,025	0.02
		<b>1,479,917</b>	<b>2.22</b>
<b>Korea – 12.13%</b>			
405	Amorepacific Corp	37,311	0.06
98	BGF retail Co Ltd	13,663	0.02
918	Celltrion Healthcare Co Ltd	47,601	0.07
1,105	Celltrion Inc	132,593	0.20
266	Celltrion Pharm Inc	16,218	0.02
709	Cheil Worldwide Inc	9,795	0.02
97	CJ CheilJedang Corp	22,431	0.03
147	CJ Corp	10,050	0.02

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Korea – 12.13% (continued)</b>			
587	Coway Co Ltd	21,513	0.03
440	DB Insurance Co Ltd	27,615	0.04
568	Doosan Bobcat Inc	21,729	0.03
4,926	Doosan Enerbility Co Ltd	61,428	0.09
580	Ecopro BM Co Ltd	115,705	0.17
242	E-MART Inc	17,647	0.03
146	F&F Co Ltd	15,381	0.02
804	GS Holdings Corp	23,848	0.04
3,155	Hana Financial Group Inc	98,888	0.15
908	Hankook Tire & Technology Co Ltd	23,406	0.04
60	Hanmi Pharm Co Ltd	14,480	0.02
2,339	Hanon Systems	16,026	0.02
1,328	Hanwha Solutions Corp	47,577	0.07
420	HD Hyundai Co Ltd	18,577	0.03
161	HD Hyundai Heavy Industries Co Ltd	13,184	0.02
468	HD Korea Shipbuilding & Offshore Engineering Co Ltd	29,652	0.04
1,029	HLB Inc	27,178	0.04
2,828	HMM Co Ltd	43,105	0.07
279	Hotel Shilla Co Ltd	16,989	0.03
195	HYBE Co Ltd	39,338	0.06
739	Hyundai Engineering & Construction Co Ltd	22,638	0.03
182	Hyundai Glovis Co Ltd	22,260	0.03
357	Hyundai Mipo Dockyard Co Ltd	19,578	0.03
667	Hyundai Mobis Co Ltd	108,392	0.16
1,520	Hyundai Motor Co	224,298	0.34
819	Hyundai Steel Co	22,305	0.03
3,299	Industrial Bank of Korea	24,797	0.04
3,593	Kakao Corp	155,972	0.23
440	Kakao Games Corp	13,265	0.02
1,433	KakaoBank Corp	23,555	0.04
365	Kakaopay Corp	14,863	0.02
1,226	Kangwon Land Inc	17,313	0.03
4,556	KB Financial Group Inc	168,501	0.25
2,870	Kia Corp	181,198	0.27
2,677	Korea Electric Power Corp	37,363	0.06
632	Korea Investment Holdings Co Ltd	26,019	0.04
108	Korea Zinc Co Ltd	41,396	0.06
2,415	Korean Air Lines Co Ltd	41,230	0.06
378	Krafton Inc	54,254	0.08
270	Kumho Petrochemical Co Ltd	27,516	0.04
234	L&F Co Ltd	46,331	0.07
550	LG Chem Ltd	304,094	0.46
1,052	LG Corp	68,698	0.10
2,793	LG Display Co Ltd	30,968	0.05
1,137	LG Electronics Inc	92,853	0.14
388	LG Energy Solution Ltd	168,431	0.25
120	LG H&H Co Ltd	55,858	0.08
146	LG Innotek Co Ltd	28,853	0.04
2,026	LG Uplus Corp	16,682	0.03
256	Lotte Chemical Corp	32,153	0.05
209	Lotte Energy Materials Corp	9,401	0.01
111	Lotte Shopping Co Ltd	6,618	0.01
1,060	Meritz Financial Group Inc	36,352	0.06
3,241	Mirae Asset Securities Co Ltd	16,806	0.03

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Korea – 12.13% (continued)</b>			
1,507	NAVER Corp	216,524	0.33
173	NCSOFT Corp	48,731	0.07
275	Netmarble Corp	13,314	0.02
1,881	NH Investment & Securities Co Ltd	13,141	0.02
218	Orion Corp/Republic of Korea	23,601	0.04
1,688	Pan Ocean Co Ltd	6,861	0.01
400	Pearl Abyss Corp	12,866	0.02
279	POSCO Future M Co Ltd	69,833	0.11
786	POSCO Holdings Inc	221,400	0.33
336	S-1 Corp	14,661	0.02
195	Samsung Biologics Co Ltd	113,789	0.17
1,038	Samsung C&T Corp	85,001	0.13
702	Samsung Electro-Mechanics Co Ltd	75,477	0.11
53,384	Samsung Electronics Co Ltd	2,612,561	3.93
1,531	Samsung Engineering Co Ltd	33,288	0.05
364	Samsung Fire & Marine Insurance Co Ltd	61,192	0.09
6,121	Samsung Heavy Industries Co Ltd	25,977	0.04
1,039	Samsung Life Insurance Co Ltd	51,469	0.08
613	Samsung SDI Co Ltd	316,485	0.48
435	Samsung SDS Co Ltd	38,124	0.06
990	Samsung Securities Co Ltd	25,038	0.04
612	SD Biosensor Inc	9,511	0.01
4,951	Shinhan Financial Group Co Ltd	129,287	0.19
246	SK Biopharmaceuticals Co Ltd	12,682	0.02
250	SK Bioscience Co Ltd	13,150	0.02
6,041	SK Hynix Inc	403,967	0.61
316	SK IE Technology Co Ltd	18,251	0.03
395	SK Inc	47,958	0.07
619	SK Innovation Co Ltd	80,057	0.12
1,109	SK Square Co Ltd	35,174	0.05
200	SKC Co Ltd	14,854	0.02
5,812	Woori Financial Group Inc	50,938	0.08
685	Yuhan Corp	29,480	0.04
		<b>8,068,381</b>	<b>12.13</b>
<b>Kuwait – 0.96%</b>			
15,176	Agility Public Warehousing Co KSC	30,516	0.05
16,529	Boubyan Bank KSCP	36,365	0.06
15,659	Gulf Bank KSCP	14,363	0.02
90,039	Kuwait Finance House KSCP	218,668	0.33
8,228	Mabaneer Co KPSC	20,412	0.03
22,449	Mobile Telecommunications Co KSCP	41,696	0.06
83,777	National Bank of Kuwait SAKP	274,289	0.41
		<b>636,309</b>	<b>0.96</b>
<b>Luxembourg – 0.04%</b>			
3,279	Allegro.eu SA	25,852	0.04
<b>Malaysia – 1.57%</b>			
16,300	AMMB Holdings Bhd	13,192	0.02
24,600	Axiata Group Bhd	16,490	0.02

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Malaysia – 1.57% (continued)</b>			
29,600	CELCOMDIGI BHD	29,199	0.04
75,240	CIMB Group Holdings Bhd	85,352	0.13
33,000	Dialog Group Bhd	16,942	0.03
14,000	Gamuda Bhd	13,025	0.02
20,800	Genting Bhd	21,917	0.03
27,800	Genting Malaysia Bhd	16,890	0.03
5,000	HAP Seng Consolidated Bhd	5,538	0.01
6,300	Hong Leong Bank Bhd	28,446	0.04
3,000	Hong Leong Financial Group Bhd	12,187	0.02
23,600	IHH Healthcare Bhd	30,317	0.05
27,700	Inari Amertron Bhd	14,283	0.02
31,400	IOI Corp Bhd	26,891	0.04
4,500	Kuala Lumpur Kepong Bhd	21,690	0.03
52,594	Malayan Banking Bhd	102,111	0.15
8,500	Malaysia Airports Holdings Bhd	13,435	0.02
21,000	Maxis Bhd	20,715	0.03
12,800	MISC Bhd	20,948	0.03
18,300	MR DIY Group M Bhd	6,482	0.01
1,000	Nestle Malaysia Bhd	30,378	0.05
27,200	Petronas Chemicals Group Bhd	43,174	0.06
2,500	Petronas Dagangan Bhd	12,689	0.02
7,200	Petronas Gas Bhd	27,279	0.04
9,400	PPB Group Bhd	34,266	0.05
43,200	Press Metal Aluminium Holdings Bhd	49,878	0.07
171,700	Public Bank Bhd	149,739	0.23
18,900	QL Resources Bhd	23,940	0.04
13,645	RHB Bank Bhd	16,764	0.03
51,700	Sime Darby Bhd	25,152	0.04
29,681	Sime Darby Plantation Bhd	28,480	0.04
14,537	Telekom Malaysia Bhd	16,165	0.02
29,900	Tenaga Nasional Bhd	59,659	0.09
60,900	Top Glove Corp Bhd	13,380	0.02
		<b>1,046,993</b>	<b>1.57</b>
<b>Mexico – 2.88%</b>			
24,400	Alfa SAB de CV	15,433	0.02
304,100	America Movil SAB de CV	326,875	0.49
4,500	Arca Continental SAB de CV	42,683	0.06
10,700	Banco del Bajio SA	35,085	0.05
176,800	Cemex SAB de CV	105,851	0.16
5,220	Coca-Cola Femsa SAB de CV	42,952	0.06
21,500	Fomento Economico Mexicano SAB de CV	208,480	0.31
1,975	Gruma SAB de CV	30,812	0.05
3,800	Grupo Aeroportuario del Pacifico SAB de CV	67,386	0.10
1,990	Grupo Aeroportuario del Sureste SAB de CV	56,929	0.09
14,300	Grupo Bimbo SAB de CV	76,340	0.12
6,200	Grupo Carso SAB de CV	34,882	0.05
28,800	Grupo Financiero Banorte SAB de CV	248,230	0.37
21,800	Grupo Financiero Inbursa SAB de CV	52,884	0.08
36,000	Grupo Mexico SAB de CV	176,438	0.27
30,600	Grupo Televisa SAB	30,941	0.05
1,945	Industrias Penoles SAB de CV	29,790	0.05
15,500	Kimberly-Clark de Mexico SAB de CV	35,040	0.05



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**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Mexico – 2.88% (continued)</b>			
13,800	Orbia Advance Corp SAB de CV	31,687	0.05
3,000	Promotora y Operadora de Infraestructura SAB de CV	31,101	0.05
58,100	Wal-Mart de Mexico SAB de CV	233,476	0.35
		<b>1,913,295</b>	<b>2.88</b>
<b>Netherlands – 0.07%</b>			
4,246	NEPI Rockcastle NV	25,671	0.04
2,255	Pepco Group NV	21,672	0.03
3,905	Yandex NV	-	0.00
		<b>47,343</b>	<b>0.07</b>
<b>Philippines – 0.78%</b>			
15,200	Aboitiz Equity Ventures Inc	15,026	0.02
7,042	ACEN Corp	764	0.00
3,130	Ayala Corp	36,112	0.05
73,300	Ayala Land Inc	35,270	0.05
22,188	Bank of the Philippine Islands	43,106	0.07
27,948	BDO Unibank Inc	72,664	0.11
10,400	International Container Terminal Services Inc	40,748	0.06
44,415	JG Summit Holdings Inc	40,658	0.06
5,250	Jollibee Foods Corp	21,328	0.03
1,980	Manila Electric Co	12,119	0.02
17,160	Metropolitan Bank & Trust Co	18,156	0.03
60,700	Monde Nissin Corp	10,247	0.02
955	PLDT Inc	20,761	0.03
2,770	SM Investments Corp	44,762	0.07
138,300	SM Prime Holdings Inc	84,776	0.13
7,610	Universal Robina Corp	20,198	0.03
		<b>516,695</b>	<b>0.78</b>
<b>Poland – 0.79%</b>			
1,874	Bank Polska Kasa Opieki SA	43,347	0.06
870	CD Projekt SA	23,755	0.04
4,231	Cyfrowy Polsat SA	17,783	0.03
624	Dino Polska SA	63,671	0.10
1,423	KGHM Polska Miedz SA	40,946	0.06
10	LPP SA	28,919	0.04
108	mBank SA	9,044	0.01
14,066	PGE Polska Grupa Energetyczna SA	23,315	0.03
6,776	Polski Koncern Naftowy ORLEN SA	103,563	0.16
9,035	Powszechna Kasa Oszczednosci Bank Polski SA	69,828	0.10
7,271	Powszechny Zaklad Ubezpieczen SA	67,111	0.10
452	Santander Bank Polska SA	36,840	0.06
		<b>528,122</b>	<b>0.79</b>
<b>Qatar – 0.99%</b>			
30,202	Barwa Real Estate Co	20,743	0.03
36,939	Commercial Bank PSQC	59,488	0.09
16,000	Industries Qatar QSC	56,088	0.08
63,562	Masraf Al Rayan QSC	44,528	0.07

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**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Qatar – 0.99% (continued)</b>			
43,971	Mesaieed Petrochemical Holding Co	23,918	0.04
7,120	Ooredoo QPSC	19,345	0.03
5,596	Qatar Electricity & Water Co QSC	25,782	0.04
7,988	Qatar Fuel QSC	36,297	0.05
22,562	Qatar Gas Transport Co Ltd	24,546	0.04
11,482	Qatar International Islamic Bank QSC	31,197	0.05
20,308	Qatar Islamic Bank SAQ	99,866	0.15
51,235	Qatar National Bank QPSC	216,201	0.32
		<b>657,999</b>	<b>0.99</b>
<b>Russia – 0.00%</b>			
41,208	Alrosa PJSC	-	0.00
590,000	Inter RAO UES PJSC	-	0.00
5,301	LUKOIL PJSC	-	0.00
912	Magnit PJSC	-	0.00
22,050	Moscow Exchange MICEX-RTS PJSC	-	0.00
11,600	Novatek PJSC	-	0.00
15,150	Novolipetsk Steel PJSC	-	0.00
633	PhosAgro PJSC	-	0.00
14,577	Rosneft Oil Co PJSC	-	0.00
138,718	Sberbank of Russia PJSC	-	0.00
18,036	Tatneft PJSC	-	0.00
52,320,000	VTB Bank PJSC	-	0.00
		<b>-</b>	<b>0.00</b>
<b>Saudi Arabia – 3.84%</b>			
1,024	ACWA Power Co	42,754	0.06
1,620	Advanced Petrochemical Co	20,559	0.03
21,888	Al Rajhi Bank	448,183	0.67
10,551	Alinma Bank	89,034	0.13
2,751	Almarai Co JSC	43,201	0.07
6,651	Arab National Bank	48,410	0.07
219	Arabian Internet & Communications Services Co	16,290	0.02
6,193	Bank AlBilad	68,275	0.10
3,863	Bank Al-Jazira	20,001	0.03
6,330	Banque Saudi Fransi	65,145	0.10
725	Bupa Arabia for Cooperative Insurance Co	34,098	0.05
547	Dallah Healthcare Co	24,793	0.04
6,731	Dar Al Arkan Real Estate Development Co	28,857	0.04
941	Dr Sulaiman Al Habib Medical Services Group Co	72,004	0.11
305	Elm Co	36,024	0.05
5,051	Emaar Economic City	13,036	0.02
4,769	Etihad Etisalat Co	58,489	0.09
568	Jarir Marketing Co	24,715	0.04
5,581	Mobile Telecommunications Co Saudi Arabia	22,260	0.03
624	Mouwasat Medical Services Co	41,060	0.06
370	Nahdi Medical Co	17,678	0.03
3,185	National Industrialization Co	11,583	0.02
4,747	Rabigh Refining & Petrochemical Co	14,124	0.02
16,219	Riyad Bank	129,728	0.20
2,295	SABIC Agri-Nutrients Co	81,748	0.12
4,505	Sahara International Petrochemical Co	46,483	0.07

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Saudi Arabia – 3.84% (continued)</b>			
9,695	Saudi Arabian Mining Co	179,389	0.27
10,048	Saudi British Bank	96,845	0.15
8,843	Saudi Electricity Co	57,056	0.09
3,658	Saudi Industrial Investment Group	24,821	0.04
5,196	Saudi Investment Bank	22,692	0.03
7,376	Saudi Kayan Petrochemical Co	24,897	0.04
24,419	Saudi National Bank	318,364	0.48
344	Saudi Research & Media Group	19,334	0.03
682	Saudi Tadawul Group Holding Co	30,402	0.05
17,287	Saudi Telecom Co	207,405	0.31
2,562	Savola Group	21,756	0.03
2,547	Yanbu National Petrochemical Co	30,355	0.05
		<b>2,551,848</b>	<b>3.84</b>
<b>Singapore – 0.03%</b>			
2,400	BOC Aviation Ltd	18,956	0.03
<b>South Africa – 3.57%</b>			
9,009	Absa Group Ltd	87,529	0.13
1,269	African Rainbow Minerals Ltd	15,942	0.02
675	Anglo American Platinum Ltd	39,991	0.06
4,473	AngloGold Ashanti Ltd	119,731	0.18
4,593	Aspen Pharmacare Holdings Ltd	45,921	0.07
3,929	Bid Corp Ltd	89,459	0.13
2,986	Bidvest Group Ltd	40,918	0.06
1,030	Capitec Bank Holdings Ltd	89,733	0.13
2,546	Clicks Group Ltd	37,227	0.06
5,655	Discovery Ltd	44,467	0.07
2,456	Exxaro Resources Ltd	25,767	0.04
58,064	FirstRand Ltd	204,389	0.31
3,518	Foschini Group Ltd	18,216	0.03
9,612	Gold Fields Ltd	149,329	0.22
6,935	Harmony Gold Mining Co Ltd	32,457	0.05
9,830	Impala Platinum Holdings Ltd	95,559	0.14
818	Kumba Iron Ore Ltd	19,852	0.03
2,597	Mr Price Group Ltd	21,365	0.03
4,754	MultiChoice Group	29,769	0.04
2,412	Naspers Ltd	430,219	0.65
5,628	Nedbank Group Ltd	64,964	0.10
4,568	Northam Platinum Holdings Ltd	44,731	0.07
54,696	Old Mutual Ltd	34,761	0.05
9,914	OUTsurance Group Ltd	18,870	0.03
20,432	Pepkor Holdings Ltd	18,941	0.03
5,525	Remgro Ltd	42,314	0.06
21,776	Sanlam Ltd	67,208	0.10
6,033	Sasol Ltd	78,258	0.12
5,232	Shoprite Holdings Ltd	63,798	0.10
30,276	Sibanye Stillwater Ltd	66,849	0.10
15,497	Standard Bank Group Ltd	145,182	0.22
7,618	Vodacom Group Ltd	52,178	0.08

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>South Africa – 3.57% (continued)</b>			
11,733	Woolworths Holdings Ltd/South Africa	41,744	0.06
		<b>2,377,638</b>	<b>3.57</b>
<b>Taiwan – 15.67%</b>			
5,000	Accton Technology Corp	48,630	0.07
39,000	Acer Inc	38,375	0.06
4,599	Advantech Co Ltd	55,501	0.08
36,000	ASE Technology Holding Co Ltd	118,273	0.18
28,000	Asia Cement Corp	40,029	0.06
8,000	Asustek Computer Inc	73,514	0.11
68,000	AUO Corp	37,603	0.06
6,000	Catcher Technology Co Ltd	35,326	0.05
92,100	Cathay Financial Holding Co Ltd	127,174	0.19
62,634	Chang Hwa Commercial Bank Ltd	36,265	0.05
22,000	Cheng Shin Rubber Industry Co Ltd	27,051	0.04
28,000	China Airlines Ltd	17,305	0.03
166,258	China Development Financial Holding Corp	70,846	0.11
127,000	China Steel Corp	120,215	0.18
44,000	Chunghwa Telecom Co Ltd	181,768	0.27
42,000	Compal Electronics Inc	32,720	0.05
190,000	CTBC Financial Holding Co Ltd	139,676	0.21
21,000	Delta Electronics Inc	204,928	0.31
10,000	E Ink Holdings Inc	61,966	0.09
143,557	E.Sun Financial Holding Co Ltd	116,508	0.17
2,000	Eclat Textile Co Ltd	31,715	0.05
1,000	eMemory Technology Inc	59,364	0.09
27,000	Eva Airways Corp	23,581	0.04
12,000	Evergreen Marine Corp Taiwan Ltd	63,040	0.09
33,000	Far Eastern New Century Corp	34,243	0.05
17,000	Far EasTone Telecommunications Co Ltd	43,630	0.07
6,000	Feng TAY Enterprise Co Ltd	37,180	0.06
112,383	First Financial Holding Co Ltd	99,067	0.15
38,000	Formosa Chemicals & Fibre Corp	85,165	0.13
13,000	Formosa Petrochemical Corp	36,705	0.05
48,000	Formosa Plastics Corp	146,611	0.22
80,482	Fubon Financial Holding Co Ltd	154,458	0.23
4,000	Giant Manufacturing Co Ltd	23,876	0.04
2,000	Globalwafers Co Ltd	31,292	0.05
138,000	Hon Hai Precision Industry Co Ltd	469,090	0.71
3,000	Hotai Motor Co Ltd	64,504	0.10
92,439	Hua Nan Financial Holdings Co Ltd	65,851	0.10
91,270	Innolux Corp	39,783	0.06
24,000	Inventec Corp	25,840	0.04
1,400	Largan Precision Co Ltd	91,535	0.14
20,000	Lite-On Technology Corp	47,817	0.07
17,000	MediaTek Inc	367,732	0.55
128,975	Mega Financial Holding Co Ltd	142,851	0.21
9,000	Micro-Star International Co Ltd	42,596	0.06
1,000	momo.com Inc	26,966	0.04
51,000	Nan Ya Plastics Corp	129,397	0.19
3,000	Nan Ya Printed Circuit Board Corp	26,787	0.04
12,000	Nanya Technology Corp	26,465	0.04
2,000	Nien Made Enterprise Co Ltd	21,957	0.03

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Taiwan – 15.67% (continued)</b>			
7,000	Novatek Microelectronics Corp	95,292	0.14
25,000	Pegatron Corp	56,924	0.09
2,000	PharmaEssentia Corp	24,103	0.04
27,000	Pou Chen Corp	27,885	0.04
31,000	Powerchip Semiconductor Manufacturing Corp	29,949	0.04
6,000	President Chain Store Corp	52,793	0.08
29,000	Quanta Computer Inc	81,031	0.12
5,000	Realtek Semiconductor Corp	58,388	0.09
18,900	Ruentex Development Co Ltd	22,009	0.03
40,000	Shanghai Commercial & Savings Bank Ltd	60,438	0.09
128,870	Shin Kong Financial Holding Co Ltd	35,128	0.05
111,961	SinoPac Financial Holdings Co Ltd	60,820	0.09
13,000	Synnex Technology International Corp	26,175	0.04
127,634	Taishin Financial Holding Co Ltd	71,825	0.11
71,000	Taiwan Business Bank	32,218	0.05
70,786	Taiwan Cement Corp	89,108	0.13
105,651	Taiwan Cooperative Financial Holding Co Ltd	91,930	0.14
28,000	Taiwan High Speed Rail Corp	28,280	0.04
21,000	Taiwan Mobile Co Ltd	70,700	0.11
276,000	Taiwan Semiconductor Manufacturing Co Ltd	4,506,855	6.78
15,000	Unimicron Technology Corp	70,749	0.11
53,000	Uni-President Enterprises Corp	126,886	0.19
130,000	United Microelectronics Corp	207,628	0.31
9,000	Vanguard International Semiconductor Corp	25,382	0.04
1,000	Voltronic Power Technology Corp	57,250	0.09
27,818	Walsin Lihwa Corp	44,927	0.07
6,325	Wan Hai Lines Ltd	13,373	0.02
4,000	Win Semiconductors Corp	21,273	0.03
38,000	Winbond Electronics Corp	32,076	0.05
1,000	Wiwynn Corp	37,895	0.06
22,000	WPG Holdings Ltd	35,781	0.05
3,979	Yageo Corp	64,197	0.10
21,000	Yang Ming Marine Transport Corp	43,103	0.06
105,487	Yuanta Financial Holding Co Ltd	77,548	0.12
		<b>10,422,690</b>	<b>15.67</b>
<b>Turkey – 0.63%</b>			
31,722	Akbank TAS	26,179	0.04
7,698	Aselsan Elektronik Sanayi Ve Ticaret AS	17,701	0.03
5,117	BIM Birlesik Magazalar AS	41,097	0.06
15,089	Eregli Demir ve Celik Fabrikalari TAS	25,712	0.04
915	Ford Otomotiv Sanayi AS	25,284	0.04
8,158	Haci Omer Sabanci Holding AS	16,024	0.02
12,001	Hektas Ticaret TAS	16,624	0.02
8,562	KOC Holding AS	33,304	0.05
11,305	Koza Altin Isletmeleri AS	10,975	0.02
542	Pegasus Hava Tasimaciligi AS	12,365	0.02
5,285	Sasa Polyester Sanayi AS	27,066	0.04
6,511	Turk Hava Yollari AO	42,786	0.06
10,592	Turkcell Iletisim Hizmetleri AS	18,027	0.03
41,286	Turkiye Is Bankasi AS	22,991	0.03
11,914	Turkiye Petrol Rafinerileri AS	40,615	0.06
12,799	Turkiye Sise ve Cam Fabrikalari AS	24,258	0.04

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Common Stock – 92.32% (31 October 2022: 92.73%) (continued)</b>			
<b>Turkey – 0.63% (continued)</b>			
34,875	Yapi ve Kredi Bankasi AS	16,982	0.03
		<b>417,990</b>	<b>0.63</b>
<b>United Arab Emirates – 1.47%</b>			
30,611	Abu Dhabi Commercial Bank PJSC	73,526	0.11
17,311	Abu Dhabi Islamic Bank PJSC	53,555	0.08
30,683	Abu Dhabi National Oil Co for Distribution PJSC	36,682	0.06
40,238	Aldar Properties PJSC	59,173	0.09
30,237	Dubai Islamic Bank PJSC	45,784	0.07
73,373	Emaar Properties PJSC	118,492	0.18
19,861	Emirates NBD Bank PJSC	76,264	0.11
39,949	Emirates Telecommunications Group Co PJSC	261,105	0.39
50,779	First Abu Dhabi Bank PJSC	196,091	0.29
43,404	Multiply Group PJSC	39,716	0.06
28,570	Q Holding PJSC	19,840	0.03
		<b>980,228</b>	<b>1.47</b>
<b>United States – 0.54%</b>			
1,000	Southern Copper Corp	76,830	0.12
4,600	Yum China Holdings Inc	281,428	0.42
		<b>358,258</b>	<b>0.54</b>
<b>Total Common Stock</b>		<b>61,406,126</b>	<b>92.32</b>
<b>Depository Receipts – 4.42% (31 October 2022: 4.54%)</b>			
<b>Cayman Islands – 2.12%</b>			
800	Autohome Inc	23,720	0.04
700	Daqo New Energy Corp	32,144	0.05
2,100	H World Group Ltd	98,490	0.15
700	JOYY Inc	21,301	0.03
2,100	Kanzhun Ltd	38,829	0.06
7,600	KE Holdings Inc	119,244	0.18
700	Legend Biotech Corp	48,097	0.07
9,700	Lufax Holding Ltd	16,490	0.03
700	MINISO Group Holding Ltd	12,908	0.02
15,600	NIO Inc	122,772	0.18
5,600	PDD Holdings Inc	381,640	0.57
1,100	Qifu Technology Inc	19,404	0.03
5,300	TAL Education Group	31,058	0.05
6,000	Trip.com Group Ltd	213,060	0.32
4,400	Vipshop Holdings Ltd	69,080	0.10
904	Zai Lab Ltd	31,622	0.05
4,600	ZTO Express Cayman Inc	127,328	0.19
		<b>1,407,187</b>	<b>2.12</b>
<b>Cyprus – 0.00%</b>			
1,571	TCS Group Holding PLC	-	0.00
<b>Netherlands – 0.00%</b>			
1,556	X5 Retail Group NV	-	0.00

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Depository Receipts – 4.42% (31 October 2022: 4.54%) (continued)</b>			
<b>Peru – 0.02%</b>			
1,900	Cia de Minas Buenaventura SAA	13,433	0.02
<b>Russia – 0.00%</b>			
74,407	Gazprom PJSC	-	0.00
1	Magnit PJSC	-	0.00
5,300	Mobile TeleSystems PJSC	-	0.00
12	PhosAgro PJSC	-	0.00
431	Polyus PJSC	-	0.00
2,722	Severstal PAO	-	0.00
83,380	Surgutneftegas PJSC	-	0.00
		-	<b>0.00</b>
<b>Thailand – 2.28%</b>			
13,852	Advanced Info Service PCL	86,810	0.13
51,794	Airports of Thailand PCL	111,104	0.17
61,600	Asset World Corp PCL	9,561	0.01
12,600	B Grimm Power PCL	14,298	0.02
122,607	Bangkok Dusit Medical Services PCL	105,022	0.16
70,100	Bangkok Expressway & Metro PCL	18,168	0.03
73,100	Banpu PCL	19,480	0.03
19,400	Berli Jucker PCL	22,157	0.03
112,178	BTS Group Holdings PCL	25,295	0.04
7,000	Bumrungrad Hospital PCL	48,788	0.07
5,100	Carabao Group PCL	10,679	0.02
21,101	Central Pattana PCL	42,020	0.06
16,300	Central Retail Corp PCL	21,361	0.03
45,832	Charoen Pokphand Foods PCL	27,246	0.04
65,690	CP ALL PCL	124,560	0.19
35,000	Delta Electronics Thailand PCL	74,566	0.11
2,200	Electricity Generating PCL	10,083	0.01
19,245	Energy Absolute PCL	38,183	0.06
6,300	Global Power Synergy PCL	11,808	0.02
37,110	Gulf Energy Development PCL	55,153	0.08
55,800	Home Product Center PCL	22,877	0.03
16,300	Indorama Ventures PCL	16,230	0.02
13,700	Intouch Holdings PCL	30,090	0.05
5,500	JMT Network Services PCL	6,362	0.01
6,800	Kasikornbank PCL	24,892	0.04
32,600	Krung Thai Bank PCL	17,184	0.03
8,333	Krungthai Card PCL	12,873	0.02
77,100	Land & Houses PCL	22,127	0.03
31,463	Minor International PCL	29,024	0.04
10,300	Muangthai Capital PCL	10,255	0.02
12,100	Osotspa PCL	10,453	0.02
16,251	PTT Exploration & Production PCL	70,434	0.11
27,509	PTT Global Chemical PCL	33,432	0.05
30,100	PTT Oil & Retail Business PCL	19,569	0.03
123,273	PTT PCL	111,910	0.17
8,700	Ratch Group PCL	9,618	0.01
10,020	SCB X PCL	30,370	0.05
12,200	SCG Packaging PCL	15,720	0.02
8,398	Siam Cement PCL	77,223	0.12

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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
<b>Depository Receipts – 4.42% (31 October 2022: 4.54%) (continued)</b>			
<b>Thailand – 2.28% (continued)</b>			
4,500	Srisawad Corp PCL	7,314	0.01
19,638	Thai Oil PCL	26,742	0.04
24,200	Thai Union Group PCL	9,780	0.01
113,194	True Corp PCL	26,353	0.04
		<b>1,517,174</b>	<b>2.28</b>
<b>United States Virgin Islands – 0.00%</b>			
1,736	VK Co Ltd	-	0.00
		<b>2,937,794</b>	<b>4.42</b>
<b>Preferred Stock – 2.30% (31 October 2022: 2.85%)</b>			
<b>Brazil – 1.39%</b>			
61,354	Banco Bradesco SA	169,854	0.26
3,200	Centrais Eletricas Brasileiras SA	23,289	0.03
17,560	Cia Energetica de Minas Gerais	43,348	0.07
12,290	Gerdau SA	61,857	0.09
53,200	Itau Unibanco Holding SA	275,632	0.41
58,905	Itausa SA	102,201	0.15
52,900	Petroleo Brasileiro SA	250,603	0.38
		<b>926,784</b>	<b>1.39</b>
<b>Chile – 0.17%</b>			
1,607	Sociedad Quimica y Minera de Chile SA	109,474	0.17
<b>Columbia – 0.05%</b>			
4,976	BanColombia SA	31,068	0.05
<b>Korea – 0.69%</b>			
493	Hyundai Motor - 2nd Pref	40,776	0.06
229	Hyundai Motor - Pref	18,137	0.03
84	LG Chem Ltd	24,477	0.03
9,095	Samsung Electronics Co Ltd	378,505	0.57
		<b>461,895</b>	<b>0.69</b>
<b>Russia – 0.00%</b>			
111,800	Surgutneftegas PJSC	-	0.00
		<b>1,529,221</b>	<b>2.30</b>
<b>Real Estate Investment Trust – 0.13% (31 October 2022: 0.14%)</b>			
<b>Mexico – 0.10%</b>			
39,300	Fibra Uno Administracion SA de CV	54,116	0.08
11,400	Operadora De Sites Mexicanos SAB de CV	11,028	0.02
		<b>65,144</b>	<b>0.10</b>



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**Schedule of Investments (continued)**

**State Street Emerging Markets Screened Index Equity Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>	
	<b>Transferable Securities – 99.17% (31 October 2022: 100.26%) (continued)</b>			
	<b>Real Estate Investment Trust – 0.13% (31 October 2022: 0.14%) (continued)</b>			
	<b>South Africa – 0.03%</b>			
33,771	Growthpoint Properties Ltd	23,513	0.03	
	<b>Total Real Estate Investment Trust</b>	<b>88,657</b>	<b>0.13</b>	
	<b>Rights – 0.00% (31 October 2022: 0.00%)</b>			
	<b>Brazil – 0.00%</b>			
38	Localiza Rent a Car SA	130	0.00	
	<b>Total Rights</b>	<b>130</b>	<b>0.00</b>	
	<b>Total Transferable Securities</b>	<b>65,961,928</b>	<b>99.17</b>	
	<b>Financial Derivative Instruments – 0.01% (31 October 2022: (0.13)%)</b>			
	<b>Futures Contracts – 0.01% (31 October 2022: (0.13)%)</b>			
<b>No. of contracts</b>	<b>Futures Contracts</b>	<b>Counterparty</b>	<b>Unrealised Gain/Loss USD</b>	<b>% of Net Assets</b>
	<b>Unrealised Gains on Open Futures Contracts</b>			
12	MSCI Emerging Markets Index Futures Contracts	Goldman Sachs	4,993	0.01
	<b>Total Unrealised Gains on Open Futures Contracts</b>		<b>4,993</b>	<b>0.01</b>
	<b>Net Unrealised Gains on Futures Contracts</b>		<b>4,993</b>	<b>0.01</b>
			<b>Value USD</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 100.13%)		65,966,921	99.18
	Cash and cash equivalents* (31 October 2022: 0.77%)		480,299	0.72
	Other net assets (31 October 2022: (0.90)%)		62,521	0.10
	<b>Net Assets attributable to holders of redeemable participating shares</b>		<b>66,509,741</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company, apart from cash at broker which is held with Goldman Sachs. All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

<b>Analysis of Total Assets</b>	<b>% of Net Assets</b>
Transferable securities admitted to an official exchange listing	98.68
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	0.00
Other Assets	1.32
<b>Total Assets</b>	<b>100.00</b>

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**Schedule of Investments**

**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 96.79%</b>			
<b>Government Bonds – 96.79%</b>			
<b>Chile – 3.53%</b>			
1,400,000,000	2.500% Bonos de la Tesoreria de la Republica en pesos 01/03/2025	1,612,627	0.81
835,000,000	4.500% Bonos de la Tesoreria de la Republica en pesos 01/03/2026	990,688	0.49
790,000,000	2.300% Bonos de la Tesoreria de la Republica en pesos 01/10/2028	834,775	0.42
800,000,000	4.700% Bonos de la Tesoreria de la Republica en pesos 01/09/2030	951,697	0.48
375,000,000	7.000% Bonos de la Tesoreria de la Republica en pesos 01/05/2034	532,028	0.27
850,000,000	5.000% Bonos de la Tesoreria de la Republica en pesos 01/03/2035	1,024,371	0.51
825,000,000	6.000% Bonos de la Tesoreria de la Republica en pesos 01/01/2043	1,108,733	0.55
		<b>7,054,919</b>	<b>3.53</b>
<b>Czech Republic – 8.96%</b>			
55,000,000	1.250% Czech Republic Government Bond 14/02/2025	2,416,564	1.21
55,000,000	2.400% Czech Republic Government Bond 17/09/2025	2,432,003	1.22
50,000,000	0.250% Czech Republic Government Bond 10/02/2027	1,988,431	0.99
25,000,000	5.500% Czech Republic Government Bond 12/12/2028	1,226,029	0.61
35,000,000	2.750% Czech Republic Government Bond 23/07/2029	1,486,963	0.74
50,000,000	0.950% Czech Republic Government Bond 15/05/2030	1,854,440	0.93
35,000,000	5.000% Czech Republic Government Bond 30/09/2030	1,695,138	0.85
50,000,000	1.200% Czech Republic Government Bond 13/03/2031	1,847,316	0.92
20,000,000	1.750% Czech Republic Government Bond 23/06/2032	750,526	0.38
25,000,000	3.500% Czech Republic Government Bond 30/05/2035	1,071,914	0.54
32,500,000	1.950% Czech Republic Government Bond 30/07/2037	1,133,465	0.57
		<b>17,902,789</b>	<b>8.96</b>
<b>Dominican Republic – 0.31%</b>			
21,000,000	9.750% Dominican Republic International Bond 05/06/2026	382,742	0.19
11,000,000	13.625% Dominican Republic International Bond 03/02/2033	237,937	0.12
		<b>620,679</b>	<b>0.31</b>
<b>Hungary – 5.00%</b>			
350,000,000	3.000% Hungary Government Bond 26/06/2024	926,493	0.46
100,000,000	2.500% Hungary Government Bond 24/10/2024	257,241	0.13
600,000,000	1.500% Hungary Government Bond 22/04/2026	1,392,848	0.70
600,000,000	1.500% Hungary Government Bond 26/08/2026	1,369,033	0.68
600,000,000	2.750% Hungary Government Bond 22/12/2026	1,411,006	0.71
450,000,000	4.500% Hungary Government Bond 23/03/2028	1,115,743	0.56
550,000,000	3.000% Hungary Government Bond 21/08/2030	1,201,672	0.60
350,000,000	4.750% Hungary Government Bond 24/11/2032	830,616	0.42
380,000,000	2.250% Hungary Government Bond 20/04/2033	717,203	0.36
440,000,000	3.000% Hungary Government Bond 27/10/2038	769,893	0.38
		<b>9,991,748</b>	<b>5.00</b>
<b>Indonesia – 11.94%</b>			
20,000,000,000	8.125% Indonesia Treasury Bond 15/05/2024	1,391,956	0.70
20,000,000,000	6.500% Indonesia Treasury Bond 15/06/2025	1,372,972	0.69
25,000,000,000	5.500% Indonesia Treasury Bond 15/04/2026	1,677,207	0.84
20,000,000,000	5.125% Indonesia Treasury Bond 15/04/2027	1,315,242	0.66
19,000,000,000	6.375% Indonesia Treasury Bond 15/08/2028	1,302,374	0.65
10,000,000,000	9.000% Indonesia Treasury Bond 15/03/2029	766,950	0.38
10,000,000,000	8.250% Indonesia Treasury Bond 15/05/2029	745,058	0.37
24,000,000,000	7.000% Indonesia Treasury Bond 15/09/2030	1,683,362	0.84

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**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund (continued)**

Holdings	Investment	Fair Value USD	% of Net Assets
<b>Transferable Securities – 96.79% (continued)</b>			
<b>Government Bonds – 96.79% (continued)</b>			
<b>Indonesia – 11.94% (continued)</b>			
25,000,000,000	6.500% Indonesia Treasury Bond 15/02/2031	1,702,897	0.85
10,000,000,000	8.750% Indonesia Treasury Bond 15/05/2031	769,216	0.39
25,000,000,000	6.375% Indonesia Treasury Bond 15/04/2032	1,687,918	0.84
15,000,000,000	7.500% Indonesia Treasury Bond 15/08/2032	1,082,183	0.54
20,000,000,000	7.000% Indonesia Treasury Bond 15/02/2033	1,410,688	0.71
10,000,000,000	8.375% Indonesia Treasury Bond 15/03/2034	766,871	0.38
15,000,000,000	7.500% Indonesia Treasury Bond 15/06/2035	1,080,005	0.54
12,500,000,000	8.250% Indonesia Treasury Bond 15/05/2036	950,068	0.48
5,000,000,000	7.125% Indonesia Treasury Bond 15/06/2038	349,329	0.17
5,000,000,000	8.375% Indonesia Treasury Bond 15/04/2039	387,471	0.19
13,000,000,000	7.500% Indonesia Treasury Bond 15/04/2040	935,991	0.47
12,000,000,000	7.125% Indonesia Treasury Bond 15/06/2042	836,401	0.42
5,000,000,000	7.125% Indonesia Treasury Bond 15/06/2043	349,337	0.18
10,000,000,000	6.625% Perusahaan Penerbit SBSN Indonesia 15/10/2024	685,878	0.34
8,000,000,000	8.875% Perusahaan Penerbit SBSN Indonesia 15/11/2031	613,906	0.31
		<b>23,863,280</b>	<b>11.94</b>
<b>Malaysia – 11.83%</b>			
4,200,000	3.478% Malaysia Government Bond 14/06/2024	947,013	0.47
3,000,000	3.882% Malaysia Government Bond 14/03/2025	681,785	0.34
6,000,000	3.955% Malaysia Government Bond 15/09/2025	1,368,613	0.69
5,000,000	3.906% Malaysia Government Bond 15/07/2026	1,140,847	0.57
6,000,000	3.900% Malaysia Government Bond 30/11/2026	1,370,429	0.69
6,000,000	3.733% Malaysia Government Bond 15/06/2028	1,362,628	0.68
2,000,000	4.504% Malaysia Government Bond 30/04/2029	469,230	0.23
3,000,000	3.885% Malaysia Government Bond 15/08/2029	681,314	0.34
3,000,000	2.632% Malaysia Government Bond 15/04/2031	621,119	0.31
5,000,000	3.582% Malaysia Government Bond 15/07/2032	1,110,077	0.56
3,000,000	3.828% Malaysia Government Bond 05/07/2034	669,208	0.34
3,000,000	4.893% Malaysia Government Bond 08/06/2038	747,226	0.37
3,000,000	3.757% Malaysia Government Bond 22/05/2040	652,057	0.33
2,000,000	4.696% Malaysia Government Bond 15/10/2042	491,873	0.25
6,500,000	4.065% Malaysia Government Bond 15/06/2050	1,427,362	0.71
3,000,000	3.655% Malaysia Government Investment Issue 15/10/2024	677,783	0.34
6,000,000	3.990% Malaysia Government Investment Issue 15/10/2025	1,370,362	0.69
5,000,000	3.422% Malaysia Government Investment Issue 30/09/2027	1,119,269	0.56
3,000,000	3.599% Malaysia Government Investment Issue 31/07/2028	676,270	0.34
3,000,000	4.130% Malaysia Government Investment Issue 09/07/2029	688,039	0.34
3,000,000	4.245% Malaysia Government Investment Issue 30/09/2030	695,774	0.35
4,000,000	3.465% Malaysia Government Investment Issue 15/10/2030	879,274	0.44
6,000,000	4.193% Malaysia Government Investment Issue 07/10/2032	1,386,167	0.69
3,000,000	3.447% Malaysia Government Investment Issue 15/07/2036	635,915	0.32
2,000,000	4.662% Malaysia Government Investment Issue 31/03/2038	485,372	0.24
3,000,000	4.417% Malaysia Government Investment Issue 30/09/2041	701,827	0.35
2,500,000	4.291% Malaysia Government Investment Issue 14/08/2043	580,652	0.29
		<b>23,637,485</b>	<b>11.83</b>
<b>Mexico – 11.50%</b>			
32,000,000	8.000% Mexican Bonos 05/09/2024	1,709,075	0.86
50,000,000	10.000% Mexican Bonos 05/12/2024	2,743,188	1.37
75,000,000	5.750% Mexican Bonos 05/03/2026	3,765,279	1.88
42,000,000	5.500% Mexican Bonos 04/03/2027	2,056,898	1.03

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**Schedule of Investments (continued)**

**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund (continued)**

<b>Holdings</b>	<b>Investment</b>	<b>Fair Value USD</b>	<b>% of Net Assets</b>
<b>Transferable Securities – 96.79% (continued)</b>			
<b>Government Bonds – 96.79% (continued)</b>			
<b>Mexico – 11.50% (continued)</b>			
55,000,000	7.500% Mexican Bonos 03/06/2027	2,890,785	1.45
65,000,000	7.750% Mexican Bonos 29/05/2031	3,389,358	1.70
25,000,000	7.500% Mexican Bonos 26/05/2033	1,268,086	0.64
25,000,000	8.500% Mexican Bonos 18/11/2038	1,323,521	0.66
35,000,000	7.750% Mexican Bonos 13/11/2042	1,700,742	0.85
40,000,000	8.000% Mexican Bonos 07/11/2047	1,985,282	0.99
3,000,000	8.000% Mexican Bonos 31/07/2053	147,441	0.07
		<b>22,979,655</b>	<b>11.50</b>
<b>Peru – 3.62%</b>			
8,000,000	6.350% Peru Government Bond 12/08/2028	2,100,283	1.05
6,000,000	5.940% Peru Government Bond 12/02/2029	1,528,999	0.77
6,500,000	6.150% Peru Government Bond 12/08/2032	1,606,813	0.80
5,000,000	5.400% Peru Government Bond 12/08/2034	1,138,098	0.57
4,000,000	5.350% Peru Government Bond 12/08/2040	853,104	0.43
		<b>7,227,297</b>	<b>3.62</b>
<b>Poland – 11.56%</b>			
9,000,000	2.500% Republic of Poland Government Bond 25/04/2024	2,103,933	1.05
10,000,000	0.750% Republic of Poland Government Bond 25/04/2025	2,183,588	1.09
10,000,000	3.250% Republic of Poland Government Bond 25/07/2025	2,278,636	1.14
15,000,000	2.500% Republic of Poland Government Bond 25/07/2026	3,259,585	1.63
15,000,000	0.250% Republic of Poland Government Bond 25/10/2026	2,999,639	1.50
12,000,000	3.750% Republic of Poland Government Bond 25/05/2027	2,681,962	1.34
15,000,000	2.750% Republic of Poland Government Bond 25/04/2028	3,136,535	1.57
13,500,000	1.250% Republic of Poland Government Bond 25/10/2030	2,374,985	1.19
12,000,000	1.750% Republic of Poland Government Bond 25/04/2032	2,084,723	1.05
		<b>23,103,586</b>	<b>11.56</b>
<b>Romania – 5.59%</b>			
4,650,000	3.250% Romania Government Bond 29/04/2024	1,011,569	0.51
6,500,000	3.700% Romania Government Bond 25/11/2024	1,396,408	0.70
7,000,000	3.500% Romania Government Bond 25/11/2025	1,445,359	0.72
8,000,000	3.250% Romania Government Bond 24/06/2026	1,612,075	0.81
7,500,000	5.000% Romania Government Bond 12/02/2029	1,507,802	0.76
7,500,000	4.850% Romania Government Bond 25/07/2029	1,484,178	0.74
3,000,000	6.700% Romania Government Bond 25/02/2032	647,304	0.32
5,500,000	8.250% Romania Government Bond 29/09/2032	1,309,803	0.66
4,500,000	4.250% Romania Government Bond 28/04/2036	747,834	0.37
		<b>11,162,332</b>	<b>5.59</b>
<b>South Africa – 10.89%</b>			
48,000,000	10.500% Republic of South Africa Government Bond 21/12/2026	2,761,196	1.38
80,000,000	8.000% Republic of South Africa Government Bond 31/01/2030	3,919,778	1.96
65,000,000	8.250% Republic of South Africa Government Bond 31/03/2032	3,031,315	1.52
60,000,000	8.875% Republic of South Africa Government Bond 28/02/2035	2,754,945	1.38
60,000,000	8.500% Republic of South Africa Government Bond 31/01/2037	2,581,075	1.29
50,000,000	9.000% Republic of South Africa Government Bond 31/01/2040	2,172,303	1.09
50,000,000	8.750% Republic of South Africa Government Bond 31/01/2044	2,077,077	1.04

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**Schedule of Investments (continued)**

**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund (continued)**

Holdings	Investment	Fair Value USD	% of Net Assets
<b>Transferable Securities – 96.79% (continued)</b>			
<b>Government Bonds – 96.79% (continued)</b>			
<b>South Africa – 10.89% (continued)</b>			
60,000,000	8.750% Republic of South Africa Government Bond 28/02/2048	2,470,023	1.23
		<b>21,767,712</b>	<b>10.89</b>
<b>Thailand – 11.81%</b>			
47,500,000	0.750% Thailand Government Bond 17/06/2024	1,376,027	0.69
50,000,000	0.750% Thailand Government Bond 17/09/2024	1,444,103	0.72
50,000,000	1.450% Thailand Government Bond 17/12/2024	1,455,542	0.73
60,000,000	0.950% Thailand Government Bond 17/06/2025	1,723,314	0.86
55,000,000	2.350% Thailand Government Bond 17/06/2026	1,628,276	0.82
65,000,000	1.000% Thailand Government Bond 17/06/2027	1,824,392	0.91
60,000,000	2.650% Thailand Government Bond 17/06/2028	1,799,363	0.90
40,000,000	2.875% Thailand Government Bond 17/12/2028	1,212,571	0.61
60,000,000	1.600% Thailand Government Bond 17/12/2029	1,682,956	0.84
85,000,000	2.000% Thailand Government Bond 17/12/2031	2,399,357	1.20
53,000,000	3.350% Thailand Government Bond 17/06/2033	1,664,132	0.83
40,000,000	1.600% Thailand Government Bond 17/06/2035	1,045,648	0.53
50,000,000	1.585% Thailand Government Bond 17/12/2035	1,295,391	0.65
30,000,000	3.390% Thailand Government Bond 17/06/2037	944,158	0.47
30,000,000	2.000% Thailand Government Bond 17/06/2042	753,624	0.38
25,000,000	3.450% Thailand Government Bond 17/06/2043	781,536	0.39
20,000,000	2.875% Thailand Government Bond 17/06/2046	565,012	0.28
		<b>23,595,402</b>	<b>11.81</b>
<b>Uruguay – 0.25%</b>			
10,000,000	8.500% Uruguay Government International Bond 15/03/2028	242,918	0.12
10,750,000	8.250% Uruguay Government International Bond 21/05/2031	250,797	0.13
		<b>493,715</b>	<b>0.25</b>
	<b>Total Government Bonds</b>	<b>193,400,599</b>	<b>96.79</b>
	<b>Total Transferable Securities</b>	<b>193,400,599</b>	<b>96.79</b>
		<b>Value USD</b>	<b>% of Net Assets</b>
	Total value of investments	193,400,599	96.79
	Cash and cash equivalents*	4,025,063	2.01
	Other net assets	2,385,438	1.20
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>199,811,100</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

**Schedule of Investments (continued)**

**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund (continued)**

	<b>% of Net Assets</b>
<b>Analysis of Total Assets</b>	
Transferable securities admitted to an official exchange listing	73.35
Transferable securities dealt in on another regulated market	19.80
Other transferable securities of the type referred to in Regulation 68(1)(a), (b) and (c)	3.35
Other Assets	3.50
	<hr/>
<b>Total Assets</b>	<b>100.00</b>
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## Schedule of Investments

### State Street Timewise 2025 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.97% (31 October 2022: 99.56%)</b>			
<b>Ireland – 19.37%</b>			
1,663	SPDR MSCI World Small Cap UCITS ETF	134,820	2.01
41,319	SPDR S&P 500 UCITS ETF	428,912	6.39
149	State Street EUR Liquidity LVNAV Fund	149	0.00
742	State Street EUR Liquidity Standard VNAV Fund	737,054	10.97
		<b>1,300,935</b>	<b>19.37</b>
<b>Luxembourg – 80.60%</b>			
2,008	State Street Canada Index Equity Fund	31,139	0.46
28,854	State Street Emerging Markets Local Currency Government Bond Index Fund	236,306	3.52
56,157	State Street Euro Corporate Bond Screened Index Fund	681,386	10.15
44,588	State Street Euro Inflation Linked Bond Index Fund	534,894	7.96
11,836	State Street Europe Screened Index Equity Fund	183,580	2.73
100,915	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	1,215,015	18.09
12,380	State Street Global Emerging Markets Screened Index Equity Fund	164,959	2.46
26,158	State Street Global High Yield Bond Screened Index Fund	232,893	3.47
531,282	State Street Japan Screened Index Equity Fund	58,531	0.87
52,181	State Street Multi-Factor Global ESG Equity Fund	680,760	10.14
1,923	State Street Pacific Ex-Japan Screened Index Equity Fund	28,394	0.42
73,659	State Street Sustainable Climate Euro Corporate Bond Fund	681,168	10.14
53,491	State Street Sustainable Climate US Corporate Bond Fund	452,901	6.74
11,757	State Street US Screened Index Equity Fund	231,461	3.45
		<b>5,413,387</b>	<b>80.60</b>
	<b>Total Collective Investment Schemes</b>	<b>6,714,322</b>	<b>99.97</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.56%)	6,714,322	99.97
	Bank overdraft* (31 October 2022: 0.36%)	(1,285)	(0.02)
	Other net assets (31 October 2022: 0.08%)	3,443	0.05
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>6,716,480</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

Analysis of Total Assets	% of Net Assets
Collective Investment Schemes (UCITS)	99.87
Other Assets	0.13
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2030 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.94% (31 October 2022: 99.55%)</b>			
<b>Ireland – 16.58%</b>			
10,136	SPDR MSCI World Small Cap UCITS ETF	821,726	4.88
189,593	SPDR S&P 500 UCITS ETF	1,968,070	11.70
126	State Street EUR Liquidity LVNAV Fund	126	0.00
		<b>2,789,922</b>	<b>16.58</b>
<b>Luxembourg – 83.36%</b>			
9,551	State Street Canada Index Equity Fund	148,143	0.88
70,115	State Street Emerging Markets Local Currency Government Bond Index Fund	574,229	3.41
123,808	State Street Euro Corporate Bond Screened Index Fund	1,502,241	8.92
60,855	State Street Euro Inflation Linked Bond Index Fund	730,040	4.34
54,944	State Street Europe Screened Index Equity Fund	852,161	5.06
252,860	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	3,044,434	18.09
56,090	State Street Global Emerging Markets Screened Index Equity Fund	747,393	4.44
65,913	State Street Global High Yield Bond Screened Index Fund	586,830	3.49
2,440,191	State Street Japan Screened Index Equity Fund	268,832	1.60
144,164	State Street Multi-Factor Global ESG Equity Fund	1,880,760	11.17
9,210	State Street Pacific Ex-Japan Screened Index Equity Fund	135,951	0.81
162,398	State Street Sustainable Climate Euro Corporate Bond Fund	1,501,789	8.92
117,873	State Street Sustainable Climate US Corporate Bond Fund	998,017	5.93
53,905	State Street US Screened Index Equity Fund	1,061,237	6.30
		<b>14,032,057</b>	<b>83.36</b>
	<b>Total Collective Investment Schemes</b>	<b>16,821,979</b>	<b>99.94</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.55%)	16,821,979	99.94
	Bank overdraft* (31 October 2022: 0.29%)	(7,980)	(0.05)
	Other net assets (31 October 2022: 0.16%)	18,813	0.11
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>16,832,812</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

Analysis of Total Assets	% of Net Assets
Collective Investment Schemes (UCITS)	99.82
Other Assets	0.18
<b>Total Assets</b>	<b>100.00</b>



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## Schedule of Investments

### State Street Timewise 2035 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.93% (31 October 2022: 99.75%)</b>			
<b>Ireland – 22.08%</b>			
45,174	SPDR MSCI World Small Cap UCITS ETF	3,662,256	6.06
931,920	SPDR S&P 500 UCITS ETF	9,673,796	16.02
489	State Street EUR Liquidity LVNAV Fund	489	0.00
		<b>13,336,541</b>	<b>22.08</b>
<b>Luxembourg – 77.85%</b>			
46,939	State Street Canada Index Equity Fund	728,048	1.21
252,136	State Street Emerging Markets Local Currency Government Bond Index Fund	2,064,932	3.42
247,577	State Street Euro Corporate Bond Screened Index Fund	3,003,998	4.97
269,818	State Street Europe Screened Index Equity Fund	4,184,764	6.93
907,046	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	10,920,829	18.08
275,259	State Street Global Emerging Markets Screened Index Equity Fund	3,667,799	6.07
235,223	State Street Global High Yield Bond Screened Index Fund	2,094,219	3.47
12,031,303	State Street Japan Screened Index Equity Fund	1,325,470	2.19
626,191	State Street Multi-Factor Global ESG Equity Fund	8,169,290	13.52
45,284	State Street Pacific Ex-Japan Screened Index Equity Fund	668,475	1.11
322,928	State Street Sustainable Climate Euro Corporate Bond Fund	2,986,308	4.94
233,885	State Street Sustainable Climate US Corporate Bond Fund	1,980,285	3.28
265,569	State Street US Screened Index Equity Fund	5,228,317	8.66
		<b>47,022,734</b>	<b>77.85</b>
	<b>Total Collective Investment Schemes</b>	<b>60,359,275</b>	<b>99.93</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.75%)	60,359,275	99.93
	Bank overdraft* (31 October 2022: 0.11%)	(25,251)	(0.04)
	Other net assets (31 October 2022: 0.14%)	67,028	0.11
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>60,401,052</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

	% of Net Assets
<b>Analysis of Total Assets</b>	
Collective Investment Schemes (UCITS)	99.82
Other Assets	0.18
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2040 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.93% (31 October 2022: 99.89%)</b>			
<b>Ireland – 27.85%</b>			
69,765	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	2,076,555	2.23
81,477	SPDR MSCI World Small Cap UCITS ETF	6,605,341	7.08
1,665,004	SPDR S&P 500 UCITS ETF	17,283,573	18.54
209	State Street EUR Liquidity LVMNAV Fund	209	0.00
		<b>25,965,678</b>	<b>27.85</b>
<b>Luxembourg – 72.08%</b>			
84,242	State Street Canada Index Equity Fund	1,306,637	1.40
467,842	State Street Emerging Markets Local Currency Government Bond Index Fund	3,831,517	4.11
77,677	State Street Euro Corporate Bond Screened Index Fund	942,505	1.01
480,939	State Street Europe Screened Index Equity Fund	7,459,180	8.00
1,121,808	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	13,506,568	14.49
492,910	State Street Global Emerging Markets Screened Index Equity Fund	6,567,984	7.04
436,285	State Street Global High Yield Bond Screened Index Fund	3,884,288	4.17
21,497,578	State Street Japan Screened Index Equity Fund	2,368,354	2.54
1,168,680	State Street Multi-Factor Global ESG Equity Fund	15,246,612	16.35
81,222	State Street Pacific Ex-Japan Screened Index Equity Fund	1,198,980	1.29
101,890	State Street Sustainable Climate Euro Corporate Bond Fund	942,234	1.01
73,609	State Street Sustainable Climate US Corporate Bond Fund	623,241	0.67
473,669	State Street US Screened Index Equity Fund	9,325,213	10.00
		<b>67,203,313</b>	<b>72.08</b>
	<b>Total Collective Investment Schemes</b>	<b>93,168,991</b>	<b>99.93</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.89%)	93,168,991	99.93
	Cash and cash equivalents* (31 October 2022: 0.08%)	104,153	0.11
	Other net liabilities (31 October 2022: 0.03%)	(37,046)	(0.04)
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>93,236,098</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

	% of Net Assets
<b>Analysis of Total Assets</b>	
Collective Investment Schemes (UCITS)	99.89
Other Assets	0.11
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2045 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.96% (31 October 2022: 99.95%)</b>			
<b>Ireland – 30.84%</b>			
134,076	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	3,990,772	4.95
73,491	SPDR MSCI World Small Cap UCITS ETF	5,957,915	7.40
1,434,522	SPDR S&P 500 UCITS ETF	14,891,056	18.49
		<b>24,839,743</b>	<b>30.84</b>
<b>Luxembourg – 69.12%</b>			
74,948	State Street Canada Index Equity Fund	1,162,486	1.44
483,275	State Street Emerging Markets Local Currency Government Bond Index Fund	3,957,905	4.91
426,420	State Street Europe Screened Index Equity Fund	6,613,609	8.21
671,767	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	8,088,068	10.04
438,541	State Street Global Emerging Markets Screened Index Equity Fund	5,843,517	7.26
450,771	State Street Global High Yield Bond Screened Index Fund	4,013,261	4.98
19,199,623	State Street Japan Screened Index Equity Fund	2,115,192	2.63
1,076,873	State Street Multi-Factor Global ESG Equity Fund	14,048,892	17.44
71,923	State Street Pacific Ex-Japan Screened Index Equity Fund	1,061,708	1.32
445,716	State Street US Screened Index Equity Fund	8,774,905	10.89
		<b>55,679,543</b>	<b>69.12</b>
	<b>Total Collective Investment Schemes</b>	<b>80,519,286</b>	<b>99.96</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.95%)	80,519,286	99.96
	Cash and cash equivalents* (31 October 2022: 0.11%)	66,884	0.08
	Other net liabilities (31 October 2022: (0.06)%)	(30,702)	(0.04)
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>80,555,468</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

	% of Net Assets
<b>Analysis of Total Assets</b>	
Collective Investment Schemes (UCITS)	99.92
Other Assets	0.08
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2050 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.93% (31 October 2022: 99.96%)</b>			
<b>Ireland – 30.75%</b>			
51,124	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	1,521,706	4.98
27,794	SPDR MSCI World Small Cap UCITS ETF	2,253,259	7.37
541,610	SPDR S&P 500 UCITS ETF	5,622,184	18.40
		<b>9,397,149</b>	<b>30.75</b>
<b>Luxembourg – 69.18%</b>			
28,518	State Street Canada Index Equity Fund	442,331	1.45
184,455	State Street Emerging Markets Local Currency Government Bond Index Fund	1,510,642	4.94
161,424	State Street Europe Screened Index Equity Fund	2,503,614	8.19
255,517	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	3,076,428	10.07
166,926	State Street Global Emerging Markets Screened Index Equity Fund	2,224,275	7.28
171,999	State Street Global High Yield Bond Screened Index Fund	1,531,324	5.01
7,218,189	State Street Japan Screened Index Equity Fund	795,216	2.60
409,064	State Street Multi-Factor Global ESG Equity Fund	5,336,658	17.47
27,327	State Street Pacific Ex-Japan Screened Index Equity Fund	403,399	1.32
168,361	State Street US Screened Index Equity Fund	3,314,553	10.85
		<b>21,138,440</b>	<b>69.18</b>
	<b>Total Collective Investment Schemes</b>	<b>30,535,589</b>	<b>99.93</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.96%)	30,535,589	99.93
	Cash and cash equivalents* (31 October 2022: 0.10%)	33,774	0.11
	Other net liabilities (31 October 2022: (0.06)%)	(11,634)	(0.04)
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>30,557,729</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

	% of Net Assets
<b>Analysis of Total Assets</b>	
Collective Investment Schemes (UCITS)	99.89
Other Assets	0.11
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2055 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.92% (31 October 2022: 99.95%)</b>			
<b>Ireland – 30.79%</b>			
9,172	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	273,005	4.98
4,985	SPDR MSCI World Small Cap UCITS ETF	404,134	7.38
97,288	SPDR S&P 500 UCITS ETF	1,009,898	18.43
		<b>1,687,037</b>	<b>30.79</b>
<b>Luxembourg – 69.13%</b>			
5,110	State Street Canada Index Equity Fund	79,264	1.45
33,047	State Street Emerging Markets Local Currency Government Bond Index Fund	270,646	4.94
28,953	State Street Europe Screened Index Equity Fund	449,054	8.20
45,824	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	551,721	10.07
29,934	State Street Global Emerging Markets Screened Index Equity Fund	398,865	7.28
30,415	State Street Global High Yield Bond Screened Index Fund	270,789	4.94
1,295,852	State Street Japan Screened Index Equity Fund	142,762	2.61
73,377	State Street Multi-Factor Global ESG Equity Fund	957,284	17.47
4,896	State Street Pacific Ex-Japan Screened Index Equity Fund	72,268	1.32
30,182	State Street US Screened Index Equity Fund	594,191	10.85
		<b>3,786,844</b>	<b>69.13</b>
	<b>Total Collective Investment Schemes</b>	<b>5,473,881</b>	<b>99.92</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.95%)	5,473,881	99.92
	Cash and cash equivalents* (31 October 2022: 0.11%)	6,383	0.12
	Other net liabilities (31 October 2022: (0.06)%)	(2,048)	(0.04)
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>5,478,216</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

	% of Net Assets
<b>Analysis of Total Assets</b>	
Collective Investment Schemes (UCITS)	99.88
Other Assets	0.12
<b>Total Assets</b>	<b>100.00</b>

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## Schedule of Investments

### State Street Timewise 2060 Fund

Holdings	Investment	Fair Value EUR	% of Net Assets
<b>Collective Investment Schemes – 99.95% (31 October 2022: 99.96%)</b>			
<b>Ireland – 30.74%</b>			
5,206	SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	154,957	4.98
2,816	SPDR MSCI World Small Cap UCITS ETF	228,293	7.34
55,197	SPDR S&P 500 UCITS ETF	572,972	18.42
		<b>956,222</b>	<b>30.74</b>
<b>Luxembourg – 69.21%</b>			
2,964	State Street Canada Index Equity Fund	45,975	1.48
18,627	State Street Emerging Markets Local Currency Government Bond Index Fund	152,547	4.90
16,570	State Street Europe Screened Index Equity Fund	256,994	8.26
26,195	State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	315,386	10.14
16,989	State Street Global Emerging Markets Screened Index Equity Fund	226,372	7.28
17,333	State Street Global High Yield Bond Screened Index Fund	154,314	4.96
732,549	State Street Japan Screened Index Equity Fund	80,704	2.60
41,557	State Street Multi-Factor Global ESG Equity Fund	542,160	17.43
2,759	State Street Pacific Ex-Japan Screened Index Equity Fund	40,735	1.31
17,143	State Street US Screened Index Equity Fund	337,497	10.85
		<b>2,152,684</b>	<b>69.21</b>
	<b>Total Collective Investment Schemes</b>	<b>3,108,906</b>	<b>99.95</b>
		<b>Value EUR</b>	<b>% of Net Assets</b>
	Total value of investments (31 October 2022: 99.96%)	3,108,906	99.95
	Cash and cash equivalents* (31 October 2022: 0.10%)	2,799	0.09
	Other net liabilities (31 October 2022: (0.06%))	(1,150)	(0.04)
	<b>Net Assets attributable to holders of redeemable participating shares</b>	<b>3,110,555</b>	<b>100.00</b>

\* All cash holdings are held at State Street Bank and Trust Company.

All of the above securities are traded on a recognised stock exchange or traded on a regulated market unless otherwise stated.

### Analysis of Total Assets

	% of NetAssets
Collective Investment Schemes (UCITS)	99.91
Other Assets	0.09
<b>Total Assets</b>	<b>100.00</b>

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## Supplemental Information

### Schedule of Material Portfolio Changes

#### State Street Emerging Markets Screened Index Equity Fund\*

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

#### Purchases

Description	Cost USD
Taiwan Semiconductor Manufacturing Co Ltd	175,560
Meituan	146,734
Samsung Electronics Co Ltd	89,125
GCL Technology Holdings Ltd	80,778
LG Energy Solution Ltd	70,797
Multiply Group PJSC	57,546
PharmaEssentia Corp	51,468
Adani Ports & Special Economic Zone Ltd	47,165
Chow Tai Fook Jewellery Group Ltd	46,625
Tube Investments of India Ltd	42,775
Sendas Distribuidora S/A	41,973
UPL Ltd	41,897
Varun Beverages Ltd	41,531
Indian Hotels Co Ltd	39,816
Reliance Industries Ltd	37,017
Sasa Polyester Sanayi AS	35,896
Banco del Bajio SA	35,586
Q Holding PJSC	34,952
Emaar Properties PJSC	34,823
TVS Motor Co Ltd	32,535

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Emerging Markets Screened Index Equity Fund\* (continued)**

**Sales**

<b>Description</b>	<b>Proceeds USD</b>
Tencent Holdings Ltd	2,619,312
Baidu Inc	331,396
Taiwan Semiconductor Manufacturing Co Ltd	278,408
Samsung Electronics Co Ltd	150,561
Alibaba Group Holding Ltd	123,865
Reliance Industries Ltd	56,562
Tencent Music Entertainment Group	56,059
Meituan	51,104
China Construction Bank Corp - H Shares	42,727
Airtac International Group	38,787
Hon Hai Precision Industry Co Ltd	37,445
ICICI Bank Ltd	36,778
Housing Development Finance Corp Ltd	36,594
JD.com Inc	36,096
Naspers Ltd	35,617
Infosys Ltd	35,041
Wharf Holdings Ltd	35,003
POSCO Holdings Inc	33,558
SK Hynix Inc	32,524
Ping An Insurance Group Co of China Ltd - H Shares	32,496

\* Formerly State Street Emerging Markets ESG Screened Index Equity Fund.

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



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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Emerging Markets ESG Screened Local Currency Government Bond Index Fund\***

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases**

<b>Description</b>	<b>Cost EUR</b>
8.000% Republic of South Africa Government Bond 31/01/2030	3,891,875
5.750% Mexican Bonos 05/03/2026	3,748,690
7.750% Mexican Bonos 29/05/2031	3,370,630
2.500% Republic of Poland Government Bond 25/07/2026	3,251,533
2.750% Republic of Poland Government Bond 25/04/2028	3,129,330
8.250% Republic of South Africa Government Bond 31/03/2032	3,010,230
0.250% Republic of Poland Government Bond 25/10/2026	2,978,499
7.500% Mexican Bonos 03/06/2027	2,875,948
10.500% Republic of South Africa Government Bond 21/12/2026	2,743,686
8.875% Republic of South Africa Government Bond 28/02/2035	2,732,654
10.000% Mexican Bonos 05/12/2024	2,730,903
3.750% Republic of Poland Government Bond 25/05/2027	2,664,399
8.500% Republic of South Africa Government Bond 31/01/2037	2,557,652
8.750% Republic of South Africa Government Bond 28/02/2048	2,448,319
2.400% Czech Republic Government Bond 17/09/2025	2,417,291
1.250% Czech Republic Government Bond 14/02/2025	2,410,184
2.000% Thailand Government Bond 17/12/2031	2,404,309
1.250% Republic of Poland Government Bond 25/10/2030	2,364,825
3.250% Republic of Poland Government Bond 25/07/2025	2,275,163
0.750% Republic of Poland Government Bond 25/04/2025	2,179,716
9.000% Republic of South Africa Government Bond 31/01/2040	2,152,699
2.500% Republic of Poland Government Bond 25/04/2024	2,099,660
6.350% Peru Government Bond 12/08/2028	2,082,976
1.750% Republic of Poland Government Bond 25/04/2032	2,077,668
8.750% Republic of South Africa Government Bond 31/01/2044	2,057,203
5.500% Mexican Bonos 04/03/2027	2,048,857
0.250% Czech Republic Government Bond 10/02/2027	1,978,430
8.000% Mexican Bonos 07/11/2047	1,962,584

**Sales\*\***

\* The Sub-Fund launched on 24 April 2023.

\*\* There were no sales during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Timewise 2025 Fund**

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases\***

<b>Description</b>	<b>Cost EUR</b>
State Street EUR Liquidity LVNAV Fund	201,282
SPDR S&P 500 UCITS ETF	184,495
State Street EUR Liquidity Standard VNAV Fund	182,221
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	111,975
State Street US Screened Index Equity Fund	100,050
State Street Europe Screened Index Equity Fund	78,909
State Street Global Emerging Markets Screened Index Equity Fund	42,994
State Street Sustainable Climate Euro Corporate Bond Fund	29,407
State Street Euro Inflation Linked Bond Index Fund	29,036
State Street Euro Corporate Bond Screened Index Fund	27,300
State Street Multi-Factor Global ESG Equity Fund	24,461
State Street Japan Screened Index Equity Fund	23,866
State Street Sustainable Climate US Corporate Bond Fund	20,400
State Street Emerging Markets Local Currency Government Bond Index Fund	15,731
State Street Canada Index Equity Fund	13,000
State Street Pacific Ex-Japan Screened Index Equity Fund	11,374
State Street Global High Yield Bond Screened Index Fund	8,900

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2025 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
State Street EUR Liquidity LVNAV Fund	476,839
SPDR S&P 500 UCITS ETF	140,839
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	103,488
State Street US Screened Index Equity Fund	75,000
State Street Europe Screened Index Equity Fund	48,200
State Street Multi-Factor Global ESG Equity Fund	39,578
State Street EUR Liquidity Standard VNAV Fund	38,319
State Street Euro Inflation Linked Bond Index Fund	37,200
State Street Sustainable Climate US Corporate Bond Fund	34,500
State Street Euro Corporate Bond Screened Index Fund	29,671
State Street Sustainable Climate Euro Corporate Bond Fund	29,300
SPDR MSCI World Small Cap UCITS ETF	26,817
State Street Global Emerging Markets Screened Index Equity Fund	24,825
State Street Global High Yield Bond Screened Index Fund	18,200
State Street Japan Screened Index Equity Fund	13,240
State Street Emerging Markets Local Currency Government Bond Index Fund	11,999
State Street Canada Index Equity Fund	8,300
State Street Pacific Ex-Japan Screened Index Equity Fund	6,976

\* There were no other sales during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Timewise 2030 Fund**

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases\***

<b>Description</b>	<b>Cost EUR</b>
State Street EUR Liquidity LVNAV Fund	711,645
SPDR S&P 500 UCITS ETF	658,107
State Street US Screened Index Equity Fund	368,500
State Street Europe Screened Index Equity Fund	298,135
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	269,048
State Street Global Emerging Markets Screened Index Equity Fund	180,910
State Street Euro Inflation Linked Bond Index Fund	144,000
State Street Euro Corporate Bond Screened Index Fund	107,214
State Street Sustainable Climate Euro Corporate Bond Fund	100,000
State Street Multi-Factor Global ESG Equity Fund	92,978
State Street Japan Screened Index Equity Fund	92,929
State Street Canada Index Equity Fund	53,000
State Street Sustainable Climate US Corporate Bond Fund	51,957
State Street Pacific Ex-Japan Screened Index Equity Fund	49,925
SPDR MSCI World Small Cap UCITS ETF	34,414
State Street Emerging Markets Local Currency Government Bond Index Fund	33,941
State Street Global High Yield Bond Screened Index Fund	16,000

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2030 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
State Street EUR Liquidity LVNAV Fund	1,698,703
SPDR S&P 500 UCITS ETF	442,913
State Street US Screened Index Equity Fund	254,690
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	192,072
State Street Europe Screened Index Equity Fund	138,500
State Street Global Emerging Markets Screened Index Equity Fund	90,017
State Street Multi-Factor Global ESG Equity Fund	79,211
State Street Euro Corporate Bond Screened Index Fund	50,990
State Street Sustainable Climate US Corporate Bond Fund	42,547
State Street Japan Screened Index Equity Fund	39,700
State Street Sustainable Climate Euro Corporate Bond Fund	39,000
State Street Global High Yield Bond Screened Index Fund	26,000
SPDR MSCI World Small Cap UCITS ETF	24,623
State Street Canada Index Equity Fund	24,000
State Street Pacific Ex-Japan Screened Index Equity Fund	22,388
State Street Emerging Markets Local Currency Government Bond Index Fund	22,071
State Street Euro Inflation Linked Bond Index Fund	13,000

\* There were no other sales during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Timewise 2035 Fund**

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases\***

<b>Description</b>	<b>Cost EUR</b>
State Street EUR Liquidity LVNAV Fund	2,539,378
SPDR S&P 500 UCITS ETF	2,292,361
State Street US Screened Index Equity Fund	1,250,500
State Street Europe Screened Index Equity Fund	1,102,502
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	1,085,960
State Street Global Emerging Markets Screened Index Equity Fund	815,481
State Street Euro Corporate Bond Screened Index Fund	453,198
State Street Sustainable Climate Euro Corporate Bond Fund	422,000
State Street Japan Screened Index Equity Fund	367,819
State Street Multi-Factor Global ESG Equity Fund	334,086
State Street Sustainable Climate US Corporate Bond Fund	251,261
State Street Canada Index Equity Fund	199,000
State Street Pacific Ex-Japan Screened Index Equity Fund	187,976
State Street Emerging Markets Local Currency Government Bond Index Fund	140,039
SPDR MSCI World Small Cap UCITS ETF	130,805
State Street Global High Yield Bond Screened Index Fund	25,000

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2035 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
State Street EUR Liquidity LVNAV Fund	5,904,779
SPDR S&P 500 UCITS ETF	1,607,934
State Street US Screened Index Equity Fund	882,000
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	660,517
State Street Europe Screened Index Equity Fund	495,000
State Street Global Emerging Markets Screened Index Equity Fund	405,196
State Street Multi-Factor Global ESG Equity Fund	294,860
State Street Japan Screened Index Equity Fund	157,104
State Street Canada Index Equity Fund	95,000
State Street Pacific Ex-Japan Screened Index Equity Fund	88,647
SPDR MSCI World Small Cap UCITS ETF	78,644
State Street Emerging Markets Local Currency Government Bond Index Fund	67,855
State Street Global High Yield Bond Screened Index Fund	48,000
State Street Euro Corporate Bond Screened Index Fund	41,252
State Street Sustainable Climate US Corporate Bond Fund	41,000
State Street Sustainable Climate Euro Corporate Bond Fund	20,000

\* There were no other sales during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Timewise 2040 Fund**

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases\***

<b>Description</b>	<b>Cost EUR</b>
SPDR S&P 500 UCITS ETF	2,456,276
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	2,006,095
State Street EUR Liquidity LVNAV Fund	1,636,880
State Street US Screened Index Equity Fund	1,293,000
State Street Europe Screened Index Equity Fund	1,196,000
State Street Multi-Factor Global ESG Equity Fund	925,586
State Street Global Emerging Markets Screened Index Equity Fund	792,364
SPDR MSCI World Small Cap UCITS ETF	371,185
State Street Japan Screened Index Equity Fund	349,457
State Street Emerging Markets Local Currency Government Bond Index Fund	238,541
State Street Euro Corporate Bond Screened Index Fund	229,123
State Street Canada Index Equity Fund	221,000
State Street Sustainable Climate Euro Corporate Bond Fund	193,000
State Street Pacific Ex-Japan Screened Index Equity Fund	177,460
State Street Sustainable Climate US Corporate Bond Fund	111,000
State Street Global High Yield Bond Screened Index Fund	102,000
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	86,245

\* There were no other purchases during the financial period ended 30 April 2023.

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



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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2040 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
State Street EUR Liquidity LVNAV Fund	3,911,437
SPDR S&P 500 UCITS ETF	2,381,944
State Street US Screened Index Equity Fund	1,278,458
State Street Europe Screened Index Equity Fund	622,000
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	553,231
State Street Multi-Factor Global ESG Equity Fund	393,125
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	309,444
State Street Global Emerging Markets Screened Index Equity Fund	226,310
State Street Global High Yield Bond Screened Index Fund	186,000
State Street Emerging Markets Local Currency Government Bond Index Fund	148,027
State Street Japan Screened Index Equity Fund	133,077
State Street Canada Index Equity Fund	110,000
State Street Pacific Ex-Japan Screened Index Equity Fund	70,247
SPDR MSCI World Small Cap UCITS ETF	68,667
State Street Euro Corporate Bond Screened Index Fund	37,975

\* There were no other sales during the financial period ended 30 April 2023.

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

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## Supplemental Information (continued)

### Schedule of Material Portfolio Changes

#### State Street Timewise 2045 Fund

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

#### Purchases\*

Description	Cost EUR
State Street Multi-Factor Global ESG Equity Fund	902,895
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	879,742
SPDR S&P 500 UCITS ETF	469,621
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	424,814
State Street Global Emerging Markets Screened Index Equity Fund	419,829
SPDR MSCI World Small Cap UCITS ETF	400,800
State Street Emerging Markets Local Currency Government Bond Index Fund	299,358
State Street Europe Screened Index Equity Fund	293,172
State Street Global High Yield Bond Screened Index Fund	200,411
State Street US Screened Index Equity Fund	197,826
State Street Japan Screened Index Equity Fund	117,786
State Street Pacific Ex-Japan Screened Index Equity Fund	48,978
State Street Canada Index Equity Fund	48,000

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2045 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
SPDR S&P 500 UCITS ETF	1,108,725
State Street US Screened Index Equity Fund	593,036
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	348,820
State Street Global High Yield Bond Screened Index Fund	111,996
State Street Multi-Factor Global ESG Equity Fund	85,755
State Street Europe Screened Index Equity Fund	80,000
State Street Emerging Markets Local Currency Government Bond Index Fund	42,877
State Street Pacific Ex-Japan Screened Index Equity Fund	4,986

\* There were no other sales during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes**

**State Street Timewise 2050 Fund**

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

**Purchases\***

<b>Description</b>	<b>Cost EUR</b>
State Street Multi-Factor Global ESG Equity Fund	451,623
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	390,579
SPDR S&P 500 UCITS ETF	234,581
SPDR MSCI World Small Cap UCITS ETF	215,184
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	212,719
State Street Global Emerging Markets Screened Index Equity Fund	192,491
State Street Europe Screened Index Equity Fund	174,141
State Street Emerging Markets Local Currency Government Bond Index Fund	134,726
State Street US Screened Index Equity Fund	111,563
State Street Global High Yield Bond Screened Index Fund	111,277
State Street Japan Screened Index Equity Fund	42,514
State Street Canada Index Equity Fund	38,000
State Street Pacific Ex-Japan Screened Index Equity Fund	28,481

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2050 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
SPDR S&P 500 UCITS ETF	460,579
State Street US Screened Index Equity Fund	255,000
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	149,330
State Street Multi-Factor Global ESG Equity Fund	103,248
State Street Europe Screened Index Equity Fund	84,000
State Street Global High Yield Bond Screened Index Fund	52,222
SPDR MSCI World Small Cap UCITS ETF	49,028
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	39,502
State Street Emerging Markets Local Currency Government Bond Index Fund	17,949
State Street Global Emerging Markets Screened Index Equity Fund	14,950
State Street Canada Index Equity Fund	13,000
State Street Pacific Ex-Japan Screened Index Equity Fund	5,983

\* There were no other sales during the financial period ended 30 April 2023.

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

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## Supplemental Information (continued)

### Schedule of Material Portfolio Changes

#### State Street Timewise 2055 Fund

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

#### Purchases\*

Description	Cost EUR
State Street Multi-Factor Global ESG Equity Fund	175,022
SPDR S&P 500 UCITS ETF	123,002
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	113,527
State Street Global Emerging Markets Screened Index Equity Fund	75,619
SPDR MSCI World Small Cap UCITS ETF	74,883
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	60,689
State Street US Screened Index Equity Fund	60,441
State Street Europe Screened Index Equity Fund	60,243
State Street Emerging Markets Local Currency Government Bond Index Fund	55,122
State Street Global High Yield Bond Screened Index Fund	40,569
State Street Japan Screened Index Equity Fund	20,951
State Street Pacific Ex-Japan Screened Index Equity Fund	13,148
State Street Canada Index Equity Fund	12,200

\* There were no other purchases during the financial period ended 30 April 2023.

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

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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2055 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
SPDR S&P 500 UCITS ETF	61,918
State Street US Screened Index Equity Fund	27,490
State Street Multi-Factor Global ESG Equity Fund	24,710
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	21,371
State Street Emerging Markets Local Currency Government Bond Index Fund	10,024
State Street Global Emerging Markets Screened Index Equity Fund	7,175
State Street Global High Yield Bond Screened Index Fund	6,294
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	6,018
SPDR MSCI World Small Cap UCITS ETF	5,057
State Street Europe Screened Index Equity Fund	3,500
State Street Pacific Ex-Japan Screened Index Equity Fund	1,296
State Street Canada Index Equity Fund	1,000

\* There were no other sales during the financial period ended 30 April 2023.

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

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## Supplemental Information (continued)

### Schedule of Material Portfolio Changes

#### State Street Timewise 2060 Fund

The following material changes occurred in the disposition of the assets of the Sub-Fund during the financial period. A material change is defined as aggregate purchases or sales exceeding 1% of the total value of such purchases and sales. If there were fewer than 20 purchases that met the material changes definition, the Sub-Fund shall disclose those purchases and such number of the next largest purchases so that at least 20 purchases are disclosed. If there are fewer than 20 sales that met the material changes definition, the Sub-Fund shall disclose those sales and such number of the next largest sales so that at least 20 sales are disclosed.

#### Purchases\*

Description	Cost EUR
State Street Multi-Factor Global ESG Equity Fund	129,695
SPDR S&P 500 UCITS ETF	103,058
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	93,470
State Street Europe Screened Index Equity Fund	60,809
SPDR MSCI World Small Cap UCITS ETF	57,373
State Street US Screened Index Equity Fund	56,594
State Street Global Emerging Markets Screened Index Equity Fund	56,121
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	45,314
State Street Global High Yield Bond Screened Index Fund	38,617
State Street Emerging Markets Local Currency Government Bond Index Fund	36,624
State Street Japan Screened Index Equity Fund	17,399
State Street Canada Index Equity Fund	13,100
State Street Pacific Ex-Japan Screened Index Equity Fund	10,510

\* There were no other purchases during the financial period ended 30 April 2023.

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



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**Supplemental Information (continued)**

**Schedule of Material Portfolio Changes (continued)**

**State Street Timewise 2060 Fund (continued)**

**Sales\***

<b>Description</b>	<b>Proceeds EUR</b>
SPDR S&P 500 UCITS ETF	26,962
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	17,356
State Street US Screened Index Equity Fund	13,100
State Street Europe Screened Index Equity Fund	9,600
State Street Multi-Factor Global ESG Equity Fund	9,219
State Street Global High Yield Bond Screened Index Fund	7,020
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	4,660
SPDR MSCI World Small Cap UCITS ETF	3,005
State Street Emerging Markets Local Currency Government Bond Index Fund	2,272
State Street Canada Index Equity Fund	2,000
State Street Global Emerging Markets Screened Index Equity Fund	1,877
State Street Pacific Ex-Japan Screened Index Equity Fund	1,496

\* There were no other sales during the financial period ended 30 April 2023.

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

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## Appendix I - Investment in Collective Investment Schemes

### Investment in Collective Investment Schemes

The State Street Timewise Funds invest into other collective investment schemes outside of the ICAV. Details of their jurisdiction, regulatory status and fee rates are included within the below table. As at 30 April 2023, the Sub-Funds did not invest into share classes within the ICAV. Please refer to Schedule of Investment for further details for the split of Collective Investment Schemes per Sub-Fund.

Underlying Fund	Share Class	Jurisdiction	Regulatory Status	Fund Manager	TER*
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	USD Dist	Ireland	UCITS	State Street Global Advisors Limited	0.40% (TER which includes management and other expenses)
SPDR MSCI World Small Cap UCITS ETF	USD	Ireland	UCITS	State Street Global Advisors Limited	0.45% (TER which includes management and other expenses)
SPDR S&P 500 UCITS ETF	EUR hedged	Ireland	UCITS	State Street Global Advisors Limited	0.12% (TER which includes management and other expenses)
State Street EUR Liquidity LVNAV Fund	Z	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street EUR Liquidity Standard VNAV Fund	Z	Ireland	UCITS	State Street Global Advisors Limited	0.05% (TER which includes management and other expenses)
State Street Canada Index Equity Fund	I EUR	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.30% (TER which includes management and other expenses)
State Street Emerging Markets Local Currency Government Bond Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.07% (TER which includes management and other expenses)
State Street Euro Corporate Bond Screened Index Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.04% (TER which includes management and other expenses)
State Street Euro Inflation Linked Bond Index Fund	I	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.23% (TER which includes management and other expenses)
State Street Europe Screened Index Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.05% (TER which includes management and other expenses)
State Street Global Advisors SICAV - State Street Flexible Asset Allocation Plus	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)

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**Appendix I - Investment in Collective Investment Schemes (continued)**

<b>Underlying Fund</b>	<b>Share Class</b>	<b>Jurisdiction</b>	<b>Regulatory Status</b>	<b>Fund Manager</b>	<b>TER*</b>
State Street Global Emerging Markets Screened Index Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Global High Yield Bond Screened Index Fund	B EUR hedged	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.11% (TER which includes management and other expenses)
State Street Japan Screened Index Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Multi-Factor Global ESG Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Pacific Ex-Japan Screened Index Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Sustainable Climate Euro Corporate Bond Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.10% (TER which includes management and other expenses)
State Street Sustainable Climate US Corporate Bond Fund	I EUR hedged	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.33% (TER which includes management and other expenses)
State Street US Screened Index Equity Fund	I EUR hedged	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.27% (TER which includes management and other expenses)
State Street US Screened Index Equity Fund	B	Luxembourg	UCITS	State Street Global Advisors Funds Management Limited	0.04% (TER which includes management and other expenses)

\* The Funds may invest in collective investment schemes which incur costs, represented by their total expense ratios. These ratios may be subject to periodic change.