

Quarterly Report

March 31, 2020

State Street Institutional Investment Trust

State Street Equity 500 Index Fund
State Street Equity 500 Index II Portfolio
State Street Aggregate Bond Index Fund
State Street Aggregate Bond Index Portfolio
State Street Global All Cap Equity ex- U.S. Index Fund
State Street Global All Cap Equity ex- U.S. Index Portfolio
State Street Small/Mid Cap Equity Index Fund
State Street Small/Mid Cap Equity Index Portfolio
State Street Defensive Global Equity Fund
State Street Emerging Markets Equity Index Fund
State Street Hedged International Developed Equity Index Fund
State Street Target Retirement Fund
State Street Target Retirement 2020 Fund
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State Street Target Retirement 2035 Fund
State Street Target Retirement 2040 Fund
State Street Target Retirement 2045 Fund
State Street Target Retirement 2050 Fund
State Street Target Retirement 2055 Fund
State Street Target Retirement 2060 Fund
State Street Target Retirement 2065 Fund
State Street International Value Spotlight Fund
State Street China Equity Select Fund

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

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STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.1%		
COMMUNICATION SERVICES — 10.5%		
Activision Blizzard, Inc.	93,000	\$ 5,531,640
Alphabet, Inc. Class A (a)	36,567	42,489,026
Alphabet, Inc. Class C (a)	36,487	42,427,448
AT&T, Inc.	889,740	25,935,921
Cars.com, Inc. (a)	1	4
CenturyLink, Inc.	112,178	1,061,204
Charter Communications, Inc. Class A (a)	19,200	8,377,152
Comcast Corp. Class A	552,066	18,980,029
Discovery, Inc. Class A (a)(b)	20,703	402,466
Discovery, Inc. Class C (a)	43,704	766,568
DISH Network Corp. Class A (a)	29,118	582,069
Electronic Arts, Inc. (a)	35,279	3,533,897
Facebook, Inc. Class A (a)	293,693	48,987,992
Fox Corp. Class A	40,566	958,575
Fox Corp. Class B (a)	20,100	459,888
Interpublic Group of Cos., Inc.	44,166	715,048
Live Nation Entertainment, Inc. (a)	16,100	731,906
Netflix, Inc. (a)	53,304	20,015,652
News Corp. Class A	50,888	456,720
News Corp. Class B	11,400	102,486
Omnicom Group, Inc.	24,991	1,372,006
Take-Two Interactive Software, Inc. (a)	14,300	1,696,123
T-Mobile US, Inc. (a)	38,200	3,204,980
Twitter, Inc. (a)	96,600	2,372,496
Verizon Communications, Inc.	503,715	27,064,607
ViacomCBS, Inc. Class B	62,081	869,755
Walt Disney Co.	219,364	21,190,562
		<u>280,286,220</u>
CONSUMER DISCRETIONARY — 9.6%		
Advance Auto Parts, Inc.	7,900	737,228
Amazon.com, Inc. (a)	50,890	99,221,251
Aptiv PLC	29,319	1,443,668
AutoZone, Inc. (a)	3,076	2,602,296
Best Buy Co., Inc.	30,306	1,727,442
Booking Holdings, Inc. (a)	5,124	6,893,420
BorgWarner, Inc.	23,477	572,134
Capri Holdings, Ltd. (a)	17,814	192,213
CarMax, Inc. (a)(b)	18,803	1,012,165
Carnival Corp.	46,001	605,833
Chipotle Mexican Grill, Inc. (a)	3,386	2,215,798
D.R. Horton, Inc.	38,497	1,308,898
Darden Restaurants, Inc.	14,071	766,307

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dollar General Corp.	31,013	\$ 4,683,273
Dollar Tree, Inc. (a)	30,626	2,250,092
eBay, Inc.	95,445	2,869,077
Expedia Group, Inc.	16,034	902,233
Ford Motor Co.	484,038	2,337,904
Gap, Inc. (b)	25,934	182,575
Garmin, Ltd.	16,540	1,239,838
General Motors Co.	153,023	3,179,818
Genuine Parts Co.	16,689	1,123,670
H&R Block, Inc. (b)	21,864	307,845
Hanesbrands, Inc. (b)	46,800	368,316
Harley-Davidson, Inc. (b)	21,016	397,833
Hasbro, Inc.	14,597	1,044,415
Hilton Worldwide Holdings, Inc.	35,200	2,402,048
Home Depot, Inc.	132,802	24,795,461
Kohl's Corp.	19,545	285,162
L Brands, Inc. (b)	27,121	313,519
Las Vegas Sands Corp.	44,200	1,877,174
Leggett & Platt, Inc.	17,054	455,001
Lennar Corp. Class A	32,106	1,226,449
LKQ Corp. (a)	35,000	717,850
Lowe's Cos., Inc.	93,450	8,041,373
Macy's, Inc. (b)	38,862	190,812
Marriott International, Inc. Class A	33,155	2,480,326
McDonald's Corp.	91,410	15,114,644
MGM Resorts International	59,000	696,200
Mohawk Industries, Inc. (a)	6,731	513,171
Newell Brands, Inc.	43,241	574,240
NIKE, Inc. Class B	152,606	12,626,620
Nordstrom, Inc. (b)	15,577	238,951
Norwegian Cruise Line Holdings, Ltd. (a)	24,300	266,328
NVR, Inc. (a)	400	1,027,644
O'Reilly Automotive, Inc. (a)	9,180	2,763,639
PulteGroup, Inc.	29,062	648,664
PVH Corp.	9,249	348,132
Ralph Lauren Corp.	6,279	419,626
Ross Stores, Inc.	44,056	3,831,550
Royal Caribbean Cruises, Ltd. (b)	19,700	633,749
Starbucks Corp.	147,130	9,672,326
Tapestry, Inc.	31,328	405,698
Target Corp.	63,472	5,900,992
Tiffany & Co.	14,299	1,851,721
TJX Cos., Inc.	149,674	7,155,914
Tractor Supply Co.	15,426	1,304,268
Ulta Salon Cosmetics & Fragrance, Inc. (a)	6,500	1,142,050
Under Armour, Inc. Class A (a)(b)	26,624	245,207
Under Armour, Inc. Class C (a)	27,575	222,255
VF Corp.	41,744	2,257,516
Whirlpool Corp.	8,402	720,892
Wynn Resorts, Ltd.	11,041	664,558

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yum! Brands, Inc.	37,602	\$ 2,576,865	HollyFrontier Corp.	20,000	\$ 490,200
		<u>256,794,137</u>	Kinder Morgan, Inc.	237,050	3,299,736
CONSUMER STAPLES —			Marathon Oil Corp.	104,288	343,108
7.7%			Marathon Petroleum Corp.	79,641	1,881,120
Altria Group, Inc.	227,529	8,798,546	National Oilwell Varco, Inc.	44,016	432,677
Archer-Daniels-Midland Co.	71,032	2,498,906	Noble Energy, Inc.	54,625	329,935
Brown-Forman Corp. Class B.	20,852	1,157,495	Occidental Petroleum Corp.	109,773	1,271,171
Campbell Soup Co.	19,182	885,441	ONEOK, Inc.	49,896	1,088,232
Church & Dwight Co., Inc.	31,900	2,047,342	Phillips 66	54,073	2,901,016
Clorox Co.	15,864	2,748,438	Pioneer Natural Resources Co.	19,076	1,338,181
Coca-Cola Co.	469,000	20,753,250	Schlumberger, Ltd.	167,250	2,256,202
Colgate-Palmolive Co.	107,223	7,115,318	TechnipFMC PLC	47,791	322,111
Conagra Brands, Inc.	64,924	1,904,870	Valero Energy Corp.	49,523	2,246,363
Constellation Brands, Inc.			Williams Cos., Inc.	159,558	2,257,746
Class A	20,650	2,960,384			<u>69,064,812</u>
Costco Wholesale Corp.	54,655	15,583,780	FINANCIALS — 10.7%		
Coty, Inc. Class A	39,812	205,430	Aflac, Inc.	89,806	3,074,957
Estee Lauder Cos., Inc. Class A	26,941	4,292,779	Allstate Corp.	39,639	3,636,085
General Mills, Inc.	73,042	3,854,426	American Express Co.	81,912	7,012,486
Hershey Co.	18,667	2,473,378	American International Group,		
Hormel Foods Corp. (b)	37,202	1,735,101	Inc.	105,701	2,563,249
J.M. Smucker Co.	14,305	1,587,855	Ameriprise Financial, Inc.	16,944	1,736,421
Kellogg Co.	32,028	1,921,360	Aon PLC.	29,665	4,895,912
Kimberly-Clark Corp.	43,427	5,553,010	Arthur J Gallagher & Co.	24,700	2,013,297
Kraft Heinz Co.	82,418	2,039,021	Assurant, Inc.	7,885	820,750
Kroger Co.	100,642	3,031,337	Bank of America Corp.	985,005	20,911,656
Lamb Weston Holdings, Inc.	16,700	953,570	Bank of New York Mellon Corp.	102,694	3,458,734
McCormick & Co., Inc.	16,092	2,272,351	Berkshire Hathaway, Inc. Class B		
Molson Coors Beverage Co.			(a)	238,684	43,638,596
Class B	23,553	918,803	BlackRock, Inc.	14,816	6,518,596
Mondelez International, Inc.			Capital One Financial Corp.	56,295	2,838,394
Class A	173,515	8,689,631	Cboe Global Markets, Inc.	14,100	1,258,425
Monster Beverage Corp. (a)	48,035	2,702,449	Charles Schwab Corp.	145,404	4,888,483
PepsiCo, Inc.	169,616	20,370,882	Chubb, Ltd.	56,853	6,349,912
Philip Morris International, Inc.	188,612	13,761,132	Cincinnati Financial Corp.	17,409	1,313,509
Procter & Gamble Co.	304,026	33,442,860	Citigroup, Inc.	264,327	11,133,453
Sysco Corp.	62,074	2,832,437	Citizens Financial Group, Inc.	49,900	938,619
Tyson Foods, Inc. Class A	38,444	2,224,754	CME Group, Inc.	44,163	7,636,224
Walmart, Inc.	172,403	19,588,429	Comerica, Inc.	16,427	481,968
Walgreens Boots Alliance, Inc.	91,705	4,195,504	Discover Financial Services	36,028	1,285,119
		<u>205,100,269</u>	E*TRADE Financial Corp.	25,742	883,465
ENERGY — 2.6%			Everest Re Group, Ltd.	4,700	904,374
Apache Corp.	47,855	200,034	Fifth Third Bancorp	81,462	1,209,711
Baker Hughes Co.	74,479	782,030	First Republic Bank	22,200	1,826,616
Cabot Oil & Gas Corp.	55,078	946,791	Franklin Resources, Inc.	37,989	634,036
Chevron Corp.	229,712	16,644,932	Globe Life, Inc.	12,412	893,292
Concho Resources, Inc.	23,100	989,835	Goldman Sachs Group, Inc.	39,346	6,082,498
ConocoPhillips	139,227	4,288,192	Hartford Financial Services		
Devon Energy Corp.	44,101	304,738	Group, Inc.	41,367	1,457,773
Diamondback Energy, Inc.	18,500	484,700	Huntington Bancshares, Inc.	118,291	971,169
EOG Resources, Inc.	70,671	2,538,502	Intercontinental Exchange, Inc.	66,485	5,368,664
Exxon Mobil Corp.	514,475	19,534,616	Invesco, Ltd.	42,111	382,368
Halliburton Co.	100,767	690,254	JPMorgan Chase & Co.	382,543	34,440,346
Helmerich & Payne, Inc.	13,726	214,812	KeyCorp	113,096	1,172,806
Hess Corp.	29,657	987,578	Lincoln National Corp.	22,682	596,990
			Loews Corp.	29,219	1,017,698

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STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
M&T Bank Corp.	17,563	\$ 1,816,541	DENTSPLY SIRONA, Inc.	25,434	\$ 987,602
MarketAxess Holdings, Inc.	5,000	1,662,850	Edwards Lifesciences Corp. (a)	25,210	4,755,110
Marsh & McLennan Cos., Inc.	63,519	5,491,853	Eli Lilly & Co.	104,772	14,533,972
MetLife, Inc.	95,570	2,921,575	Gilead Sciences, Inc.	157,052	11,741,207
Moody's Corp.	19,832	4,194,468	HCA Healthcare, Inc.	32,400	2,911,140
Morgan Stanley	138,775	4,718,350	Henry Schein, Inc. (a)	18,700	944,724
MSCI, Inc.	10,300	2,976,288	Hologic, Inc. (a)	34,300	1,203,930
Nasdaq, Inc.	13,075	1,241,471	Humana, Inc.	16,090	5,052,582
Northern Trust Corp.	27,896	2,105,032	IDEXX Laboratories, Inc. (a)	10,900	2,640,416
People's United Financial, Inc.	50,366	556,544	Illumina, Inc. (a)	17,500	4,779,600
PNC Financial Services Group, Inc.	55,175	5,281,351	Incyte Corp. (a)	20,500	1,501,215
Principal Financial Group, Inc.	29,565	926,567	Intuitive Surgical, Inc. (a)	13,844	6,855,687
Progressive Corp.	70,849	5,231,490	IQVIA Holdings, Inc. (a)	22,800	2,459,208
Prudential Financial, Inc.	49,302	2,570,606	Johnson & Johnson	321,108	42,106,892
Raymond James Financial, Inc.	14,100	891,120	Laboratory Corp. of America Holdings (a)	11,175	1,412,408
Regions Financial Corp.	110,546	991,598	McKesson Corp.	18,752	2,536,395
S&P Global, Inc.	30,168	7,392,668	Medtronic PLC.	162,593	14,662,637
State Street Corp. (c)	45,678	2,433,267	Merck & Co., Inc.	309,772	23,833,858
SVB Financial Group (a)	5,900	891,372	Mettler-Toledo International, Inc. (a)	3,200	2,209,632
Synchrony Financial	68,276	1,098,561	Mylan NV (a)	64,402	960,234
T Rowe Price Group, Inc.	28,255	2,759,101	PerkinElmer, Inc.	12,686	955,002
Travelers Cos., Inc.	31,806	3,159,926	Perrigo Co. PLC	15,386	739,913
Truist Financial Corp.	168,715	5,203,171	Pfizer, Inc.	673,133	21,971,061
Unum Group	26,705	400,842	Quest Diagnostics, Inc.	15,442	1,239,993
US Bancorp.	175,722	6,053,623	Regeneron Pharmaceuticals, Inc. (a)	9,842	4,805,750
Wells Fargo & Co.	466,803	13,397,246	ResMed, Inc.	18,100	2,665,949
Willis Towers Watson PLC.	16,176	2,747,494	STERIS PLC	9,700	1,357,709
WR Berkley Corp.	16,500	860,805	Stryker Corp.	40,394	6,725,197
Zions Bancorp NA.	19,395	519,010	Teleflex, Inc.	5,300	1,552,158
		<u>286,741,441</u>	Thermo Fisher Scientific, Inc.	49,712	14,098,323
HEALTH CARE — 15.1%			UnitedHealth Group, Inc.	115,474	28,796,906
Abbott Laboratories	214,549	16,930,062	Universal Health Services, Inc. Class B	9,200	911,536
AbbVie, Inc.	183,443	13,976,522	Varian Medical Systems, Inc. (a)	10,429	1,070,641
ABIOMED, Inc. (a)	5,100	740,316	Vertex Pharmaceuticals, Inc. (a)	32,152	7,650,568
Agilent Technologies, Inc.	39,093	2,799,841	Waters Corp. (a)	8,650	1,574,732
Alexion Pharmaceuticals, Inc. (a)	28,673	2,574,549	Zimmer Biomet Holdings, Inc.	24,825	2,509,311
Align Technology, Inc. (a)	8,200	1,426,390	Zoetis, Inc.	59,720	<u>7,028,447</u>
Allergan PLC	41,006	7,262,163			<u>403,650,400</u>
AmerisourceBergen Corp.	17,234	1,525,209	INDUSTRIALS — 8.1%		
Amgen, Inc.	73,654	14,931,875	3M Co.	71,629	9,778,075
Anthem, Inc.	30,919	7,019,850	Alaska Air Group, Inc.	15,500	441,285
Baxter International, Inc.	61,779	5,015,837	Allegion PLC	11,996	1,103,872
Becton Dickinson and Co.	33,156	7,618,254	American Airlines Group, Inc. (b)	44,500	542,455
Biogen, Inc. (a)	21,684	6,860,384	AMETEK, Inc.	29,899	2,153,326
Boston Scientific Corp. (a)	175,557	5,728,425	AO Smith Corp.	17,500	661,675
Bristol-Myers Squibb Co.	290,475	16,191,076	Boeing Co.	64,664	9,643,989
Cardinal Health, Inc.	39,033	1,871,242	C.H. Robinson Worldwide, Inc.	15,479	1,024,710
Centene Corp. (a)	70,304	4,176,761	Caterpillar, Inc.	68,224	7,916,713
Cerner Corp.	39,637	2,496,735	Cintas Corp.	11,066	1,916,853
Cigna Corp. (a)	45,741	8,104,390	Copart, Inc. (a)	27,100	1,856,892
Cooper Cos., Inc.	5,700	1,571,319	CSX Corp.	97,955	5,612,821
CVS Health Corp.	156,994	9,314,454			
Danaher Corp.	79,494	11,002,765			
DaVita, Inc. (a)	10,128	770,336			

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March 31, 2020 (Unaudited)

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Cummins, Inc.	19,414	\$ 2,627,102	United Rentals, Inc. (a)	8,600	\$ 884,940
Deere & Co..	39,883	5,510,235	United Technologies Corp..	101,079	9,534,782
Delta Air Lines, Inc..	69,434	1,980,952	Verisk Analytics, Inc.	20,500	2,857,290
Dover Corp..	16,650	1,397,601	W.W. Grainger, Inc.	4,957	1,231,814
Eaton Corp. PLC.	50,425	3,917,518	Waste Management, Inc..	47,235	4,372,072
Emerson Electric Co.	73,679	3,510,804	Westinghouse Air Brake		
Equifax, Inc.	16,088	1,921,712	Technologies Corp.	20,866	1,004,281
Expeditors International of			Xylem, Inc.	20,658	1,345,456
Washington, Inc.	19,476	1,299,439			<u>216,634,574</u>
Fastenal Co..	73,216	2,288,000			
FedEx Corp..	29,450	3,571,107	INFORMATION		
Flowserve Corp.	17,445	416,761	TECHNOLOGY — 25.0%		
Fortive Corp.	39,049	2,155,114	Accenture PLC Class A	76,918	12,557,633
Fortune Brands Home &			Adobe, Inc. (a)	58,844	18,726,515
Security, Inc.	18,000	778,500	Advanced Micro Devices, Inc.		
General Dynamics Corp..	28,472	3,767,130	(a)	140,400	6,385,392
General Electric Co..	1,091,188	8,664,033	Akamai Technologies, Inc. (a)	21,290	1,947,822
Honeywell International, Inc.	86,478	11,569,892	Alliance Data Systems Corp.	5,696	191,670
Huntington Ingalls Industries,			Amphenol Corp. Class A.	37,020	2,698,018
Inc.	5,400	983,934	Analog Devices, Inc.	44,852	4,020,982
IDEX Corp..	8,700	1,201,557	ANSYS, Inc. (a)	10,900	2,533,923
IHS Markit, Ltd.	48,400	2,904,000	Apple, Inc..	510,724	129,872,006
Illinois Tool Works, Inc.	34,900	4,959,988	Applied Materials, Inc..	116,654	5,345,086
Ingersoll Rand, Inc. (a)	47,387	1,175,198	Arista Networks, Inc. (a)	6,200	1,255,810
Jacobs Engineering Group, Inc.	15,443	1,224,167	Autodesk, Inc. (a)	26,706	4,168,807
JB Hunt Transport Services, Inc..	9,700	894,631	Automatic Data Processing, Inc..	53,352	7,292,151
Johnson Controls International			Broadcom, Inc..	47,991	11,378,666
PLC	93,208	2,512,888	Broadridge Financial Solutions,		
Kansas City Southern.	11,396	1,449,343	Inc.	13,100	1,242,273
L3Harris Technologies, Inc.	26,321	4,740,938	Cadence Design Systems, Inc.		
Lockheed Martin Corp..	30,871	10,463,725	(a)	36,600	2,417,064
Masco Corp.	32,484	1,122,972	CDW Corp.	19,100	1,781,457
Nielsen Holdings PLC	46,225	579,661	Cisco Systems, Inc.	515,990	20,283,567
Norfolk Southern Corp.	33,087	4,830,702	Citrix Systems, Inc.	13,989	1,980,143
Northrop Grumman Corp.	19,625	5,937,544	Cognizant Technology Solutions		
Old Dominion Freight Line, Inc..	12,850	1,686,691	Corp. Class A	67,241	3,124,689
PACCAR, Inc.	43,739	2,673,765	Corning, Inc.	100,726	2,068,912
Parker-Hannifin Corp.	16,989	2,203,983	DXC Technology Co.	29,138	380,251
Pentair PLC	19,604	583,415	F5 Networks, Inc. (a)	7,741	825,423
Quanta Services, Inc..	20,007	634,822	Fidelity National Information		
Raytheon Co.	33,246	4,360,213	Services, Inc.	74,191	9,024,593
Republic Services, Inc..	27,489	2,063,324	Fiserv, Inc. (a)	71,624	6,803,564
Robert Half International, Inc.	15,966	602,716	FleetCor Technologies, Inc. (a)	11,100	2,070,594
Rockwell Automation, Inc.	14,726	2,222,301	FLIR Systems, Inc.	17,761	566,398
Rollins, Inc..	17,250	623,415	Fortinet, Inc. (a)	18,800	1,901,996
Roper Technologies, Inc.	12,665	3,949,074	Gartner, Inc. (a)	10,200	1,015,614
Snap-on, Inc.	6,240	679,037	Global Payments, Inc..	37,968	5,476,125
Southwest Airlines Co.	60,559	2,156,506	Hewlett Packard Enterprise Co.	148,553	1,442,450
Stanley Black & Decker, Inc..	20,157	2,015,700	HP, Inc..	178,953	3,106,624
Textron, Inc..	28,933	771,643	Intel Corp..	530,036	28,685,548
Trane Technologies PLC	28,884	2,385,530	International Business Machines		
TransDigm Group, Inc..	6,100	1,953,159	Corp.	107,195	11,891,141
Union Pacific Corp..	84,998	11,988,118	Intuit, Inc.	32,037	7,368,510
United Airlines Holdings, Inc.			IPG Photonics Corp. (a)	4,100	452,148
(a)	25,000	788,750	Jack Henry & Associates, Inc.	8,800	1,366,112
United Parcel Service, Inc.			Juniper Networks, Inc.	42,349	810,560
Class B	86,191	8,051,963	Keysight Technologies, Inc. (a)	24,100	2,016,688

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
KLA Corp.	19,832	\$ 2,850,652	LyondellBasell Industries NV		
Lam Research Corp.	17,577	4,218,480	Class A	29,458	\$ 1,462,001
Leidos Holdings, Inc.	15,200	1,393,080	Martin Marietta Materials, Inc.	7,145	1,352,048
Mastercard, Inc. Class A	108,151	26,124,956	Mosaic Co.	39,684	429,381
Maxim Integrated Products, Inc.	36,100	1,754,821	Newmont Goldcorp Corp.	100,833	4,565,718
Microchip Technology, Inc. (b)	31,383	2,127,767	Nucor Corp.	34,748	1,251,623
Micron Technology, Inc. (a)	139,334	5,860,388	Packaging Corp. of America	11,900	1,033,277
Microsoft Corp.	932,958	147,136,806	PPG Industries, Inc.	29,754	2,487,435
Motorola Solutions, Inc.	20,672	2,747,722	Sealed Air Corp.	18,323	452,761
NetApp, Inc.	26,114	1,088,693	Sherwin-Williams Co.	10,009	4,599,336
NortonLifeLock, Inc.	65,660	1,228,499	Vulcan Materials Co.	15,171	1,639,530
NVIDIA Corp.	74,344	19,597,078	Westrock Co.	32,036	905,337
Oracle Corp.	268,835	12,992,796			
Paychex, Inc.	39,807	2,504,656			
Paycom Software, Inc. (a)	5,800	1,171,658			
PayPal Holdings, Inc. (a)	142,445	13,637,684	REAL ESTATE — 2.9%		
Qorvo, Inc. (a)	13,300	1,072,379	Alexandria Real Estate Equities,		
QUALCOMM, Inc.	142,226	9,621,589	Inc. REIT	15,400	2,110,724
salesforce.com, Inc. (a)	107,695	15,505,926	American Tower Corp. REIT	55,018	11,980,169
Seagate Technology PLC.	26,424	1,289,491	Apartment Investment &		
ServiceNow, Inc. (a)	23,600	6,763,288	Management Co. Class A,		
Skyworks Solutions, Inc.	22,500	2,011,050	REIT	18,795	660,644
Synopsys, Inc. (a)	19,300	2,485,647	AvalonBay Communities, Inc.		
TE Connectivity, Ltd.	40,451	2,547,604	REIT	16,869	2,482,611
Texas Instruments, Inc.	113,193	11,311,377	Boston Properties, Inc. REIT	16,546	1,526,038
VeriSign, Inc. (a)	13,401	2,413,386	CBRE Group, Inc. Class A (a)	38,467	1,450,591
Visa, Inc. Class A	208,760	33,635,411	Crown Castle International Corp.		
Western Digital Corp.	34,153	1,421,448	REIT	52,058	7,517,175
Western Union Co. (b)	53,945	978,023	Digital Realty Trust, Inc. REIT	31,200	4,333,992
Xerox Holdings Corp. (a)	25,527	483,481	Duke Realty Corp. REIT.	42,000	1,359,960
Xilinx, Inc.	32,160	2,506,550	Equinix, Inc. REIT	10,343	6,459,927
Zebra Technologies Corp.			Equity Residential REIT	43,419	2,679,386
Class A (a)	6,200	1,138,320	Essex Property Trust, Inc. REIT	8,445	1,859,927
			Extra Space Storage, Inc. REIT.	14,800	1,417,248
			Federal Realty Investment Trust		
			REIT	8,000	596,880
			Healthpeak Properties, Inc.		
			REIT	56,723	1,352,844
MATERIALS — 2.4%			Host Hotels & Resorts, Inc.		
Air Products & Chemicals, Inc.	27,902	5,569,518	REIT (b)	82,062	905,964
Albemarle Corp. (b)	12,000	676,440	Iron Mountain, Inc. REIT (b)	36,181	861,108
Alcoa Corp. (a)	1	6	Kimco Realty Corp. REIT	48,053	464,673
Amcor PLC	185,826	1,508,907	Mid-America Apartment		
Avery Dennison Corp.	10,670	1,086,953	Communities, Inc. REIT	13,100	1,349,693
Ball Corp.	41,132	2,659,595	Prologis, Inc. REIT	89,950	7,229,281
Celanese Corp.	13,800	1,012,782	Public Storage REIT	18,135	3,601,792
CF Industries Holdings, Inc.	28,520	775,744	Realty Income Corp. REIT	41,000	2,044,260
Corteva, Inc. (a)	97,182	2,283,777	Regency Centers Corp. REIT	21,200	814,716
Dow, Inc.	89,448	2,615,460	SBA Communications Corp.		
DuPont de Nemours, Inc.	90,582	3,088,846	REIT	13,900	3,752,583
Eastman Chemical Co.	15,536	723,667	Simon Property Group, Inc.		
Ecolab, Inc.	30,301	4,721,805	REIT	37,380	2,050,667
FMC Corp.	16,678	1,362,426	SL Green Realty Corp. REIT	9,300	400,830
Freeport-McMoRan, Inc.	166,440	1,123,470	UDR, Inc. REIT	33,500	1,224,090
Howmet Aerospace, Inc.	50,186	805,987	Ventas, Inc. REIT	42,797	1,146,960
International Flavors &			Vornado Realty Trust REIT	18,068	654,242
Fragrances, Inc. (b)	12,251	1,250,582	Welltower, Inc. REIT	49,919	2,285,292
International Paper Co.	45,003	1,400,943			
Linde PLC.	66,763	11,549,999			

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Weyerhaeuser Co. REIT	85,587	\$ 1,450,700
		<u>78,024,967</u>
UTILITIES — 3.5%		
AES Corp.	75,936	1,032,730
Alliant Energy Corp.	27,500	1,327,975
Ameren Corp.	31,204	2,272,587
American Electric Power Co., Inc.	59,709	4,775,526
American Water Works Co., Inc.	22,700	2,714,012
Atmos Energy Corp.	14,900	1,478,527
CenterPoint Energy, Inc.	57,476	888,004
CMS Energy Corp.	36,455	2,141,731
Consolidated Edison, Inc.	41,452	3,233,256
Dominion Energy, Inc.	101,366	7,317,612
DTE Energy Co.	25,045	2,378,524
Duke Energy Corp.	89,792	7,262,377
Edison International.	44,814	2,455,359
Entergy Corp.	25,098	2,358,459
Energy, Inc.	26,099	1,436,750
Eversource Energy.	39,117	3,059,341
Exelon Corp.	117,684	4,331,948
FirstEnergy Corp.	67,593	2,708,451
NextEra Energy, Inc.	59,264	14,260,104
NiSource, Inc.	47,904	1,196,163
NRG Energy, Inc.	28,702	782,416
Pinnacle West Capital Corp.	14,104	1,068,942
PPL Corp.	96,619	2,384,557
Public Service Enterprise Group, Inc.	62,888	2,824,300
Sempra Energy	34,262	3,871,263
Southern Co.	131,359	7,111,776
WEC Energy Group, Inc.	38,082	3,356,167
Xcel Energy, Inc.	64,451	3,886,395
		<u>93,915,252</u>
TOTAL COMMON STOCKS		
(Cost \$2,228,731,516)		<u>2,622,705,057</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENTS — 1.7%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (d) (e)	6	\$ 6
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (d) (e)	41,159,284	41,159,284
State Street Navigator Securities Lending Portfolio II (c) (f)	2,725,018	<u>2,725,018</u>
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$43,884,308)		<u>43,884,308</u>
TOTAL INVESTMENTS — 99.8%		
(Cost \$2,272,615,824)		<u>2,666,589,365</u>
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.2%		
		<u>6,652,903</u>
NET ASSETS — 100.0%		<u>\$ 2,673,242,268</u>

- (a) Non-income producing security.
 - (b) All or a portion of the shares of the security are on loan at March 31, 2020.
 - (c) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (d) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (e) The rate shown is the annualized seven-day yield at March 31, 2020.
 - (f) Investment of cash collateral for securities loaned.
- REIT Real Estate Investment Trust

At March 31, 2020, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
E-Mini S&P 500 Index (long)	373	06/19/2020	\$46,512,277	\$47,924,905	\$1,412,628

See accompanying notes to schedule of investments.

STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$2,622,705,057	\$—	\$—	\$2,622,705,057
Short-Term Investments	43,884,308	—	—	43,884,308
TOTAL INVESTMENTS	<u>\$2,666,589,365</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,666,589,365</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	1,412,628	—	—	1,412,628
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 1,412,628</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 1,412,628</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$2,668,001,993</u>	<u>\$—</u>	<u>\$—</u>	<u>\$2,668,001,993</u>

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

Affiliate Table

	Number of Shares Held		Value at 12/31/19	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19				from Shares Sold	Realized Gain (Loss)		at 3/31/20	Value at 3/31/20	
State Street Corp.	41,778	\$ 3,304,640	\$ 256,878	\$ —	\$ —	\$(1,128,251)	45,678	\$ 2,433,267	\$ 23,753	
State Street Institutional Liquid Reserves Fund, Premier Class	116,650,458	116,662,123	75,576,793	192,251,388	16,662	(4,184)	6	6	457,628	
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	290,466,417	249,307,133	—	—	41,159,284	41,159,284	256,752	
State Street Navigator Securities Lending Portfolio II	7,182,686	7,182,686	13,765,297	18,222,965	—	—	2,725,018	2,725,018	5,763	
Total		<u>\$127,149,449</u>	<u>\$380,065,385</u>	<u>\$459,781,486</u>	<u>\$16,662</u>	<u>\$(1,132,435)</u>	<u>\$46,317,575</u>	<u>\$743,896</u>		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CORPORATE BONDS & NOTES — 24.8%		
ADVERTISING — 0.1%		
Interpublic Group of Cos., Inc.:		
3.75%, 10/1/2021	\$ 260,000	\$ 262,694
4.20%, 4/15/2024	25,000	25,310
4.65%, 10/1/2028	10,000	10,197
5.40%, 10/1/2048	25,000	25,250
Omnicom Group, Inc.:		
2.45%, 4/30/2030	100,000	89,743
Omnicom Group, Inc./Omnicom Capital, Inc.:		
3.60%, 4/15/2026	100,000	99,810
WPP Finance 2010:		
3.63%, 9/7/2022	25,000	26,028
		<u>539,032</u>
AEROSPACE & DEFENSE — 0.4%		
Boeing Co.:		
2.30%, 8/1/2021 (a)	30,000	28,925
2.60%, 10/30/2025	35,000	31,330
2.80%, 3/1/2023	25,000	23,043
2.95%, 2/1/2030 (a)	50,000	46,215
3.25%, 3/1/2028	25,000	23,611
3.38%, 6/15/2046	25,000	21,178
3.50%, 3/1/2039	250,000	216,930
3.55%, 3/1/2038	165,000	144,725
3.65%, 3/1/2047	100,000	88,849
3.75%, 2/1/2050	50,000	45,591
3.83%, 3/1/2059	250,000	218,665
Embraer Netherlands Finance B.V.:		
5.05%, 6/15/2025	50,000	42,485
General Dynamics Corp.:		
2.25%, 11/15/2022	25,000	25,151
2.38%, 11/15/2024 (a)	250,000	250,577
3.63%, 4/1/2030	100,000	111,739
4.25%, 4/1/2050	60,000	75,206
L3Harris Technologies, Inc.:		
2.90%, 12/15/2029	15,000	14,059
3.83%, 4/27/2025	50,000	52,024
3.85%, 6/15/2023 (b)	70,000	73,094
3.85%, 12/15/2026 (b)	50,000	52,525
4.40%, 6/15/2028	100,000	107,377
Lockheed Martin Corp.:		
3.55%, 1/15/2026	100,000	107,182
3.60%, 3/1/2035	50,000	55,006
4.70%, 5/15/2046	110,000	137,145
Northrop Grumman Corp.:		
2.55%, 10/15/2022	150,000	149,901

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.93%, 1/15/2025	\$ 150,000	\$ 152,349
3.25%, 8/1/2023	200,000	204,524
3.25%, 1/15/2028	150,000	155,599
4.03%, 10/15/2047	100,000	114,285
4.75%, 6/1/2043	25,000	30,167
Raytheon Co.:		
4.20%, 12/15/2044	25,000	27,979
Rockwell Collins, Inc.:		
2.80%, 3/15/2022	200,000	202,048
3.50%, 3/15/2027	136,000	140,413
4.35%, 4/15/2047	100,000	110,060
United Technologies Corp.:		
3.13%, 5/4/2027	200,000	203,882
3.65%, 8/16/2023	40,000	42,194
4.13%, 11/16/2028	60,000	65,804
4.45%, 11/16/2038	20,000	22,444
4.50%, 6/1/2042	100,000	114,141
4.63%, 11/16/2048	35,000	41,348
6.13%, 7/15/2038	50,000	65,661
		<u>3,835,431</u>
AGRICULTURE — 0.4%		
Altria Group, Inc.:		
2.85%, 8/9/2022	200,000	200,988
3.49%, 2/14/2022	15,000	15,178
3.80%, 2/14/2024	40,000	40,574
3.88%, 9/16/2046	100,000	88,456
4.00%, 1/31/2024	25,000	25,720
4.40%, 2/14/2026	225,000	230,998
4.50%, 5/2/2043	25,000	23,697
4.80%, 2/14/2029	40,000	41,539
5.80%, 2/14/2039	285,000	312,357
5.95%, 2/14/2049	75,000	86,679
6.20%, 2/14/2059	15,000	16,811
Archer-Daniels-Midland Co.:		
3.38%, 3/15/2022	60,000	61,181
3.75%, 9/15/2047	50,000	51,621
4.02%, 4/16/2043	50,000	55,552
BAT Capital Corp.:		
2.76%, 8/15/2022	100,000	98,276
2.79%, 9/6/2024	70,000	67,101
3.22%, 8/15/2024	50,000	48,448
3.22%, 9/6/2026	100,000	95,675
3.46%, 9/6/2029	100,000	92,291
3.56%, 8/15/2027	100,000	95,742
4.39%, 8/15/2037	100,000	91,717
4.54%, 8/15/2047	105,000	95,672
4.76%, 9/6/2049	100,000	93,377
Bunge, Ltd. Finance Corp.:		
3.75%, 9/25/2027	30,000	26,670
4.35%, 3/15/2024	100,000	97,736
Philip Morris International, Inc.:		
2.13%, 5/10/2023	75,000	73,999
2.63%, 2/18/2022	25,000	25,058
2.75%, 2/25/2026	125,000	124,387
3.13%, 3/2/2028 (a)	200,000	203,014

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.13%, 3/4/2043	\$ 25,000	\$ 26,494	Series MTN, 2.15%, 9/10/2024	\$ 100,000	\$ 95,942
4.25%, 11/10/2044	250,000	274,605	Series MTN, 2.90%, 2/16/2024	50,000	49,565
4.50%, 3/20/2042	50,000	55,790	Series MTN, 3.63%, 10/10/2023	300,000	304,281
Reynolds American, Inc.:			Ford Motor Co.:		
4.00%, 6/12/2022	50,000	50,709	4.75%, 1/15/2043	40,000	22,714
5.70%, 8/15/2035	25,000	26,946	5.29%, 12/8/2046 (a)	100,000	59,500
5.85%, 8/15/2045	175,000	184,775	General Motors Co.:		
		<u>3,199,833</u>	5.15%, 4/1/2038	200,000	146,930
AIRLINES — 0.1%			5.20%, 4/1/2045	200,000	153,204
American Airlines 2014-1 Pass Through Trust Series A, Class A, 3.70%, 4/1/2028	18,163	15,444	6.60%, 4/1/2036	100,000	86,772
American Airlines 2017-2 Pass Through Trust Series AA, Class AA, 3.35%, 4/15/2031	91,882	83,814	6.75%, 4/1/2046	25,000	19,792
American Airlines 2019-1 Pass Through Trust Series AA, Class AA, 3.15%, 8/15/2033	73,845	63,636	General Motors Financial Co., Inc.:		
Delta Air Lines 2020-1 Pass Through Trust Series AA, 2.00%, 12/10/2029	100,000	91,136	3.15%, 6/30/2022	250,000	226,852
Delta Air Lines, Inc. 3.63%, 3/15/2022	100,000	92,707	3.20%, 7/6/2021	100,000	94,957
Southwest Airlines Co. 2.63%, 2/10/2030	100,000	83,826	3.45%, 1/14/2022	50,000	46,685
United Airlines 2016-1 Pass Through Trust Series AA, 3.10%, 1/7/2030	43,404	38,175	3.55%, 7/8/2022	50,000	46,466
United Airlines 2018-1 Pass Through Trust Series AA, Class AA, 3.50%, 9/1/2031	107,298	104,321	3.70%, 5/9/2023	100,000	89,969
United Airlines 2019-1 Pass Through Trust Series AA, Class AA, 4.15%, 2/25/2033	71,107	64,520	3.95%, 4/13/2024	150,000	135,930
United Airlines 2019-2 Pass Through Trust Series AA, Class AA, 2.70%, 11/1/2033	65,000	54,575	4.00%, 1/15/2025	35,000	31,247
		<u>692,154</u>	4.15%, 6/19/2023 (a)	200,000	183,000
			4.20%, 11/6/2021	250,000	234,665
APPAREL — 0.0% (c)			4.35%, 1/17/2027	185,000	147,863
NIKE, Inc.:			5.25%, 3/1/2026	100,000	88,069
2.38%, 11/1/2026	50,000	51,176	PACCAR Financial Corp.:		
3.88%, 11/1/2045	30,000	35,258	Series MTN, 2.00%, 9/26/2022	30,000	29,475
Ralph Lauren Corp. 3.75%, 9/15/2025	25,000	25,991	Series MTN, 2.30%, 8/10/2022	50,000	49,936
		<u>112,425</u>	Series MTN, 2.65%, 5/10/2022	50,000	50,104
			Series MTN, 3.10%, 5/10/2021	40,000	40,381
AUTO MANUFACTURERS — 0.3%			Toyota Motor Credit Corp.:		
American Honda Finance Corp.:			Series GMTN, 2.80%, 7/13/2022	25,000	25,070
1.95%, 5/20/2022	65,000	64,354	Series GMTN, 3.05%, 1/11/2028	50,000	49,818
			Series GMTN, 3.45%, 9/20/2023	100,000	102,996
			Series MTN, 2.15%, 9/8/2022 (a)	50,000	49,694
			Series MTN, 2.60%, 1/11/2022	200,000	200,980
			Series MTN, 2.90%, 4/17/2024	50,000	50,518
			Series MTN, 2.95%, 4/13/2021	50,000	50,179
			Series MTN, 3.40%, 4/14/2025	100,000	102,630
					<u>3,130,538</u>
			AUTO PARTS & EQUIPMENT — 0.0% (c)		
			Aptiv PLC:		
			4.25%, 1/15/2026	25,000	25,019
			4.40%, 10/1/2046 (a)	30,000	23,322
			Aptiv PLC		
			4.35%, 3/15/2029 (a)	45,000	42,258
			Lear Corp.:		
			3.50%, 5/30/2030	25,000	21,536
			4.25%, 5/15/2029	25,000	21,924
			5.25%, 5/15/2049	30,000	25,985
					<u>160,044</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
BANKS — 5.1%			Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (d)	\$ 500,000	\$ 541,715
Australia & New Zealand Banking Group, Ltd.:			Series MTN, 3 Month USD LIBOR + 1.32%, 4.08%, 4/23/2040 (d)	150,000	165,495
2.63%, 5/19/2022	\$ 250,000	\$ 252,750	Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (d)	150,000	169,995
Series MTN, 2.30%, 6/1/2021 . .	100,000	100,141	Bank of America NA 3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (d)	270,000	275,300
Banco Santander SA:			Bank of Montreal:		
3.13%, 2/23/2023	200,000	196,228	Series D, 3.10%, 4/13/2021 . . .	60,000	60,589
4.38%, 4/12/2028	200,000	204,738	Series MTN, 1.90%, 8/27/2021 . .	300,000	300,078
Bank of America Corp.:			Series MTN, 2.05%, 11/1/2022 . .	60,000	59,648
6.11%, 1/29/2037	75,000	94,196	Series MTN, 2.50%, 6/28/2024 (a)	65,000	65,418
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (d)	250,000	258,992	Series MTN, 2.55%, 11/6/2022 . .	30,000	30,461
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d)	96,000	97,812	Series MTN, 2.90%, 3/26/2022 . .	100,000	101,333
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d)	250,000	260,385	Bank of New York Mellon Corp.:		
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d)	234,000	235,966	Series G, 3.00%, 2/24/2025 . . .	100,000	103,579
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (d)	100,000	109,079	Series MTN, 2.05%, 5/3/2021 . .	50,000	50,231
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d)	200,000	223,056	Series MTN, 2.20%, 8/16/2023 . .	200,000	201,064
Series GMTN, 3.50%, 4/19/2026	130,000	137,527	Series MTN, 2.60%, 2/7/2022 . .	125,000	126,248
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d)	250,000	258,807	Series MTN, 3.25%, 5/16/2027 . .	100,000	104,251
Series L, 3.95%, 4/21/2025 . . .	50,000	52,119	Series MTN, 3.30%, 8/23/2029 . .	250,000	255,885
Series MTN, 2.50%, 10/21/2022	50,000	50,038	Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (d)	250,000	259,065
Series MTN, 4.00%, 4/1/2024 . .	50,000	53,353	Bank of Nova Scotia 2.70%, 3/7/2022 (a)	100,000	101,752
Series MTN, 4.13%, 1/22/2024 . .	25,000	26,589	Barclays PLC:		
Series MTN, 4.20%, 8/26/2024 . .	50,000	52,923	3.20%, 8/10/2021	200,000	198,160
Series MTN, 4.88%, 4/1/2044 . .	50,000	61,624	3.68%, 1/10/2023	200,000	201,528
Series MTN, 5.00%, 1/21/2044 . .	100,000	126,828	4.38%, 1/12/2026	50,000	51,916
Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (d)	200,000	202,378	5.25%, 8/17/2045	25,000	28,423
Series MTN, 3 Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (d)	75,000	74,844	3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (d)	250,000	251,052
Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (d)	250,000	255,567	3 Month USD LIBOR + 1.61%, 3.93%, 5/7/2025 (d)	250,000	252,080
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (d)	200,000	202,234	3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (d)	200,000	213,734
Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (d)	100,000	101,930	BB&T Corp.:		
Series MTN, 3 Month USD LIBOR + 1.19%, 2.88%, 10/22/2030 (d)	75,000	74,885	Series MTN, 2.20%, 3/16/2023 . .	100,000	99,896
Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (d)	150,000	161,260	Series MTN, 2.50%, 8/1/2024 . .	100,000	100,078
			Series MTN, 3.05%, 6/20/2022 . .	150,000	153,161
			Series MTN, 3.75%, 12/6/2023 . .	50,000	52,277
			Series MTN, 3.88%, 3/19/2029 . .	100,000	102,411
			BBVA USA 2.50%, 8/27/2024	250,000	238,982
			BNP Paribas SA Series MTN, 4.25%, 10/15/2024	250,000	258,652
			BPCE SA 4.00%, 4/15/2024	250,000	266,182

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Canadian Imperial Bank of Commerce:			Credit Suisse AG		
2.55%, 6/16/2022	\$ 50,000	\$ 50,656	Series MTN, 3.63%, 9/9/2024		
3.10%, 4/2/2024	100,000	102,788	(a)	\$ 500,000	\$ 523,070
3 Month USD LIBOR + 0.79%,			Credit Suisse Group Funding		
2.61%, 7/22/2023 (d)	50,000	49,635	Guernsey, Ltd.		
Capital One NA:			3.80%, 6/9/2023	150,000	154,251
2.15%, 9/6/2022	250,000	243,357	Deutsche Bank AG:		
Series BKNT, 2.95%,			3.30%, 11/16/2022	250,000	246,065
7/23/2021	75,000	75,230	3.70%, 5/30/2024	50,000	48,354
Citibank NA			3.95%, 2/27/2023	250,000	248,520
Series BKNT, 3.65%,			4.25%, 10/14/2021	200,000	189,792
1/23/2024	250,000	261,972	Discover Bank:		
Citigroup, Inc.:			Series BKNT, 3.35%, 2/6/2023 .	250,000	248,797
2.35%, 8/2/2021	50,000	50,022	Series BKNT, 3.45%,		
2.70%, 10/27/2022	250,000	251,330	7/27/2026	25,000	24,462
2.75%, 4/25/2022	300,000	302,904	Fifth Third Bancorp		
3.20%, 10/21/2026	300,000	310,623	3.95%, 3/14/2028	100,000	104,724
3.75%, 6/16/2024	25,000	25,901	Fifth Third Bank:		
4.13%, 7/25/2028	70,000	72,268	Series BKNT, 2.25%,		
4.30%, 11/20/2026	50,000	52,276	6/14/2021	50,000	50,129
4.40%, 6/10/2025	250,000	271,617	Series BKNT, 3.35%,		
4.45%, 9/29/2027	150,000	155,850	7/26/2021	200,000	202,876
4.65%, 7/30/2045	25,000	29,508	Series BKNT, 3.85%,		
5.30%, 5/6/2044	50,000	58,121	3/15/2026	225,000	233,073
6.68%, 9/13/2043	175,000	229,717	FNB Corp.		
3 Month USD LIBOR + 0.90%,			2.20%, 2/24/2023	10,000	9,807
3.35%, 4/24/2025 (d)	250,000	256,280	Goldman Sachs Group, Inc.:		
3 Month USD LIBOR + 0.95%,			2.35%, 11/15/2021	175,000	174,545
2.88%, 7/24/2023 (d)	100,000	100,190	3.00%, 4/26/2022	250,000	251,482
3 Month USD LIBOR + 1.15%,			3.50%, 1/23/2025	50,000	51,097
3.52%, 10/27/2028 (d)	250,000	255,030	3.50%, 11/16/2026	250,000	256,500
3 Month USD LIBOR + 1.19%,			3.63%, 1/22/2023	25,000	25,750
4.08%, 4/23/2029 (d)	250,000	263,040	3.75%, 2/25/2026	50,000	51,848
3 Month USD LIBOR + 1.39%,			4.00%, 3/3/2024	50,000	52,404
3.67%, 7/24/2028 (d)	100,000	103,353	4.75%, 10/21/2045	50,000	59,258
3 Month USD LIBOR + 1.56%,			5.15%, 5/22/2045	250,000	280,890
3.89%, 1/10/2028 (d)	250,000	260,852	5.95%, 1/15/2027	50,000	56,835
3 Month USD LIBOR + 1.84%,			6.25%, 2/1/2041	200,000	275,804
4.28%, 4/24/2048 (d)	150,000	164,410	6.75%, 10/1/2037	150,000	198,982
SOFR + 0.87%, 2.31%,			3 Month USD LIBOR + 0.99%,		
11/4/2022 (d)	50,000	49,868	2.91%, 7/24/2023 (d)	250,000	251,817
SOFR + 1.42%, 2.98%,			3 Month USD LIBOR + 1.37%,		
11/5/2030 (d)	100,000	97,005	4.02%, 10/31/2038 (d)	200,000	205,572
Citizens Financial Group, Inc.:			3 Month USD LIBOR + 1.43%,		
2.50%, 2/6/2030	75,000	69,320	4.41%, 4/23/2039 (d)	350,000	366,201
2.85%, 7/27/2026	25,000	24,433	3 Month USD LIBOR + 1.51%,		
Comerica, Inc.:			3.69%, 6/5/2028 (d)	250,000	255,530
3.70%, 7/31/2023	50,000	51,393	3 Month USD LIBOR + 1.20%,		
4.00%, 2/1/2029	50,000	49,398	3.27%, 9/29/2025 (d)	325,000	327,197
Cooperatieve Rabobank UA:			Series MTN, 4.80%, 7/8/2044 . .	50,000	58,249
2.75%, 1/10/2023	250,000	249,647	HSBC Holdings PLC:		
3.88%, 2/8/2022	50,000	51,543	2.95%, 5/25/2021	250,000	249,487
4.38%, 8/4/2025	250,000	252,420	3.60%, 5/25/2023	250,000	253,777
5.75%, 12/1/2043	50,000	64,193	4.30%, 3/8/2026	250,000	264,927
			5.10%, 4/5/2021	50,000	51,122
			5.25%, 3/14/2044 (a)	250,000	295,487

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
6.50%, 9/15/2037	\$ 200,000	\$ 241,076	3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (d)	\$ 200,000	\$ 223,126
3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (d)	250,000	247,087	3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (d)	200,000	208,540
3 Month USD LIBOR + 0.99%, 3.95%, 5/18/2024 (d)	250,000	255,597	3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (d)	100,000	115,524
3 Month USD LIBOR + 1.35%, 4.29%, 9/12/2026 (d)	200,000	207,260	3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (d)	50,000	55,550
3 Month USD LIBOR + 1.53%, 4.58%, 6/19/2029 (d)	250,000	264,730	3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (d)	100,000	115,840
3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (d)	250,000	254,682	SOFR + 1.59%, 2.01%, 3/13/2026 (d)	370,000	369,789
Huntington Bancshares, Inc.:			KeyBank NA:		
2.30%, 1/14/2022	25,000	24,773	Series BKNT, 2.30%, 9/14/2022	250,000	250,097
4.00%, 5/15/2025	100,000	104,775	Series MTN, 3.40%, 5/20/2026	25,000	25,405
Huntington National Bank			KeyCorp.:		
Series BKNT, 3.55%, 10/6/2023	250,000	259,507	Series MTN, 2.25%, 4/6/2027	100,000	93,058
Industrial & Commercial Bank of China, Ltd.			Series MTN, 4.15%, 10/29/2025	65,000	68,083
2.45%, 10/20/2021	250,000	254,680	Landwirtschaftliche Rentenbank:		
ING Groep NV:			2.00%, 1/13/2025	25,000	26,560
3.55%, 4/9/2024	200,000	201,222	2.25%, 10/1/2021	50,000	51,283
4.55%, 10/2/2028	200,000	212,068	Series GMTN, 1.75%, 7/27/2026	50,000	52,875
Intesa Sanpaolo SpA			Lloyds Banking Group PLC:		
5.25%, 1/12/2024	50,000	49,145	3.75%, 1/11/2027	100,000	101,399
JPMorgan Chase & Co.:			3.90%, 3/12/2024	250,000	253,660
2.70%, 5/18/2023	125,000	128,268	4.34%, 1/9/2048	200,000	204,380
2.95%, 10/1/2026	350,000	359,681	4.55%, 8/16/2028	250,000	262,557
2.97%, 1/15/2023	50,000	50,675	4.65%, 3/24/2026	100,000	101,060
3.38%, 5/1/2023	75,000	77,776	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (d)	200,000	196,230
3.88%, 2/1/2024	50,000	53,485	Mitsubishi UFJ Financial Group, Inc.:		
4.13%, 12/15/2026	50,000	54,623	2.19%, 9/13/2021	50,000	49,781
4.25%, 10/1/2027	80,000	86,535	2.67%, 7/25/2022	300,000	301,110
4.85%, 2/1/2044	50,000	64,848	2.76%, 9/13/2026	25,000	24,844
4.95%, 6/1/2045	50,000	62,392	3.00%, 2/22/2022	50,000	50,805
5.40%, 1/6/2042	50,000	67,741	3.29%, 7/25/2027	50,000	50,100
5.50%, 10/15/2040	150,000	199,782	3.41%, 3/7/2024	250,000	258,315
5.63%, 8/16/2043	250,000	330,835	3.46%, 3/2/2023	50,000	51,314
3 Month USD LIBOR + 0.70%, 3.21%, 4/1/2023 (d)	155,000	157,692	3.54%, 7/26/2021	30,000	30,258
3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (d)	75,000	78,433	3.68%, 2/22/2027	50,000	51,799
3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (d)	200,000	209,462	3.74%, 3/7/2029	250,000	265,230
3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (d)	338,000	341,840	3.76%, 7/26/2023	100,000	103,593
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (d)	185,000	192,111	3.78%, 3/2/2025	50,000	52,108
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (d)	100,000	102,777	3.85%, 3/1/2026	25,000	26,279
3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (d)	125,000	132,401	3.96%, 3/2/2028	50,000	52,957
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (d)	200,000	218,558	4.05%, 9/11/2028	100,000	106,028
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (d)	250,000	265,455	4.29%, 7/26/2038	35,000	37,291
			Mizuho Financial Group, Inc.:		
			2.95%, 2/28/2022	200,000	199,164
			4.02%, 3/5/2028	200,000	214,648
			3 Month USD LIBOR + 0.98%, 2.84%, 7/16/2025 (d)	200,000	199,082

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.31%, 2.87%, 9/13/2030 (d)	\$ 200,000	\$ 190,338	Series GMTN, 4.65%, 1/27/2026 (a)	\$ 100,000	\$ 107,203
Morgan Stanley:			Royal Bank of Scotland Group PLC:		
3.63%, 1/20/2027	100,000	106,964	3.88%, 9/12/2023	75,000	76,916
3.95%, 4/23/2027	25,000	25,703	5.13%, 5/28/2024	100,000	100,648
4.30%, 1/27/2045	50,000	59,165	6.00%, 12/19/2023	95,000	98,439
4.38%, 1/22/2047	100,000	121,685	6.10%, 6/10/2023	45,000	46,323
6.38%, 7/24/2042	65,000	93,228	6.13%, 12/15/2022	105,000	107,648
3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d)	250,000	259,330	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (d)	250,000	249,435
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d)	100,000	103,726	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (d)	250,000	254,285
3 Month USD LIBOR + 1.43%, 4.46%, 4/22/2039 (d)	250,000	282,750	3 Month USD LIBOR + 1.87%, 4.45%, 5/8/2030 (d)	200,000	208,174
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d)	100,000	106,589	Santander Holdings USA, Inc.:		
Series GMTN, 3.13%, 1/23/2023	300,000	307,077	3.40%, 1/18/2023	50,000	48,282
Series GMTN, 3.75%, 2/25/2023	50,000	51,716	3.70%, 3/28/2022	60,000	59,285
Series GMTN, 3.88%, 1/27/2026	125,000	133,418	4.40%, 7/13/2027	50,000	47,781
Series GMTN, 4.00%, 7/23/2025	500,000	532,890	4.45%, 12/3/2021	30,000	30,295
Series GMTN, 4.35%, 9/8/2026	50,000	54,262	4.50%, 7/17/2025	50,000	50,954
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d)	250,000	276,452	3.50%, 6/7/2024	70,000	68,275
Series MTN, 3.13%, 7/27/2026	225,000	233,730	Santander UK Group Holdings PLC:		
National Australia Bank, Ltd.:			3.57%, 1/10/2023	250,000	248,992
2.88%, 4/12/2023	250,000	254,797	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (d)	200,000	202,080
Series BKNT, 1.88%, 7/12/2021	250,000	248,292	Skandinaviska Enskilda Banken AB		
Series BKNT, 2.50%, 7/12/2026	50,000	50,323	1.88%, 9/13/2021	50,000	49,505
Northern Trust Corp.:			Sumitomo Mitsui Financial Group, Inc.:		
3.65%, 8/3/2028	100,000	108,110	2.44%, 10/19/2021	70,000	69,950
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (d)	63,000	61,247	2.45%, 9/27/2024	200,000	198,056
PNC Bank NA:			2.78%, 7/12/2022	350,000	352,324
Series BKNT, 2.63%, 2/17/2022	250,000	252,325	2.78%, 10/18/2022	100,000	101,241
Series BKNT, 3.25%, 1/22/2028	250,000	257,812	2.85%, 1/11/2022	250,000	251,397
PNC Financial Services Group, Inc.:			3.01%, 10/19/2026	50,000	50,525
2.20%, 11/1/2024 (a)	150,000	151,656	3.04%, 7/16/2029	200,000	198,572
3.15%, 5/19/2027	100,000	104,213	3.10%, 1/17/2023	200,000	201,750
3.30%, 3/8/2022	50,000	50,732	3.36%, 7/12/2027	50,000	50,570
3.45%, 4/23/2029	100,000	101,536	3.75%, 7/19/2023	50,000	51,929
3.50%, 1/23/2024	50,000	51,454	3.78%, 3/9/2026	30,000	31,719
3.90%, 4/29/2024	50,000	52,435	3.94%, 7/19/2028	50,000	52,998
Regions Bank			4.31%, 10/16/2028	100,000	108,782
Series BKNT, 2.75%, 4/1/2021	250,000	248,630	SunTrust Bank		
Royal Bank of Canada:			Series BKNT, 4.05%, 11/3/2025	40,000	42,498
Series GMTN, 3.70%, 10/5/2023	500,000	524,225	SunTrust Banks, Inc.:		
			2.70%, 1/27/2022	50,000	50,199
			4.00%, 5/1/2025	100,000	107,217
			Synchrony Bank		
			Series BKNT, 3.00%, 6/15/2022	250,000	239,507
			Synovus Financial Corp.		
			3.13%, 11/1/2022	15,000	15,008

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Toronto-Dominion Bank:			2.80%, 1/11/2022	\$ 100,000	\$ 101,049
Series GMTN, 3.50%, 7/19/2023	\$ 50,000	\$ 52,806	2.85%, 5/13/2026	50,000	51,603
Series MTN, 3.25%, 6/11/2021	100,000	101,897	3.30%, 2/26/2024	300,000	312,162
Truist Bank:			3.35%, 3/8/2027	150,000	155,628
Series BKNT, 1.50%, 3/10/2025 (a)	250,000	243,320	3.40%, 1/25/2028 (a)	100,000	106,344
Series BKNT, 2.45%, 8/1/2022	50,000	50,187	3.65%, 5/15/2023 (a)	100,000	103,879
Series BKNT, 2.80%, 5/17/2022	100,000	101,340	4.42%, 7/24/2039 (a)	25,000	24,885
Series BKNT, 3.00%, 2/2/2023	100,000	101,914	5 year CMT + 2.00%, 4.11%, 7/24/2034 (d)	30,000	28,826
Series BKNT, 3.63%, 9/16/2025	25,000	26,300	Zions Bancorp NA 3.25%, 10/29/2029	250,000	211,562
US Bancorp:					<u>47,544,265</u>
2.40%, 7/30/2024	100,000	100,130	BEVERAGES — 0.6%		
Series DMTN, 3.00%, 7/30/2029	100,000	100,375	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.:		
Series MTN, 3.10%, 4/27/2026	50,000	50,749	3.65%, 2/1/2026	250,000	261,917
Series MTN, 3.60%, 9/11/2024	25,000	26,649	4.70%, 2/1/2036	125,000	130,505
Series V, 2.63%, 1/24/2022	300,000	305,658	Anheuser-Busch InBev Worldwide, Inc.:		
US Bank NA			3.75%, 7/15/2042	50,000	46,355
Series BKNT, 3.40%, 7/24/2023	250,000	259,640	4.00%, 4/13/2028	80,000	84,773
Wells Fargo & Co.:			4.38%, 4/15/2038	215,000	221,394
3.00%, 4/22/2026	250,000	257,530	4.60%, 4/15/2048	35,000	36,978
3.00%, 10/23/2026	250,000	260,397	4.75%, 4/15/2058	125,000	127,697
3.07%, 1/24/2023	250,000	253,180	4.90%, 1/23/2031	65,000	72,153
4.13%, 8/15/2023	25,000	25,659	4.95%, 1/15/2042	250,000	275,670
4.48%, 1/16/2024	25,000	26,785	5.45%, 1/23/2039	350,000	402,391
5.38%, 11/2/2043	150,000	176,764	5.55%, 1/23/2049	350,000	410,823
5.61%, 1/15/2044	325,000	388,703	5.80%, 1/23/2059	45,000	55,389
5.95%, 12/1/2086	25,000	31,375	Brown-Forman Corp.:		
Series GMTN, 4.30%, 7/22/2027	50,000	52,843	3.50%, 4/15/2025	50,000	51,625
Series GMTN, 4.90%, 11/17/2045	150,000	170,655	4.00%, 4/15/2038	50,000	51,624
Series MTN, 2.63%, 7/22/2022	365,000	366,548	Coca-Cola Co.:		
Series MTN, 3.30%, 9/9/2024	150,000	157,423	1.55%, 9/1/2021	200,000	200,110
Series MTN, 3.55%, 9/29/2025	50,000	52,685	2.13%, 9/6/2029	150,000	149,973
Series MTN, 4.15%, 1/24/2029	250,000	272,390	2.20%, 5/25/2022	200,000	203,424
Series MTN, 3 Month USD LIBOR + 0.75%, 2.16%, 2/11/2026 (d)	125,000	121,574	2.25%, 9/1/2026	25,000	25,855
Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (d)	250,000	245,235	2.88%, 10/27/2025	25,000	26,728
Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (d)	110,000	113,199	3.20%, 11/1/2023 (a)	25,000	27,017
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d)	350,000	364,700	Constellation Brands, Inc.:		
Series MTN, 3 Month USD LIBOR + 3.77%, 4.48%, 4/4/2031 (d)	150,000	169,903	2.70%, 5/9/2022	50,000	48,870
Westpac Banking Corp.:			3.15%, 8/1/2029 (a)	100,000	93,150
2.35%, 2/19/2025	100,000	100,829	3.75%, 5/1/2021	5,000	5,005
			4.25%, 5/1/2023	25,000	25,818
			4.50%, 5/9/2047	50,000	46,675
			4.65%, 11/15/2028	30,000	30,699
			Diageo Capital PLC:		
			2.63%, 4/29/2023	75,000	76,795
			3.88%, 5/18/2028	200,000	212,166
			Diageo Investment Corp.		
			4.25%, 5/11/2042 (a)	25,000	26,995
			Keurig Dr Pepper, Inc.:		
			3.13%, 12/15/2023	50,000	50,707
			3.55%, 5/25/2021	200,000	202,242

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.06%, 5/25/2023	\$ 50,000	\$ 52,351	Fortune Brands Home & Security, Inc.		
4.42%, 5/25/2025	200,000	213,092	4.00%, 9/21/2023	\$ 50,000	\$ 51,270
5.09%, 5/25/2048 (a)	25,000	31,109	Johnson Controls International PLC:		
Molson Coors Brewing Co.:			4.50%, 2/15/2047	320,000	341,702
2.10%, 7/15/2021	250,000	245,525	3.63%, 7/2/2024 (e)	23,000	25,021
3.00%, 7/15/2026	50,000	47,293	Martin Marietta Materials, Inc.		
4.20%, 7/15/2046	30,000	27,081	4.25%, 12/15/2047	100,000	99,268
PepsiCo, Inc.:			Masco Corp.:		
1.70%, 10/6/2021	150,000	150,885	3.50%, 4/1/2021	30,000	29,714
2.25%, 5/2/2022	300,000	305,319	4.38%, 4/1/2026	170,000	163,157
2.63%, 7/29/2029	50,000	52,174	Owens Corning:		
2.85%, 2/24/2026 (a)	85,000	89,865	3.95%, 8/15/2029	70,000	67,850
2.88%, 10/15/2049	100,000	103,339	4.30%, 7/15/2047	100,000	84,949
3.38%, 7/29/2049	35,000	39,300	Vulcan Materials Co.		
3.45%, 10/6/2046	150,000	168,930	4.70%, 3/1/2048	100,000	103,563
3.60%, 3/1/2024	25,000	26,718			<u>1,357,356</u>
4.45%, 4/14/2046	75,000	98,077			
4.60%, 7/17/2045	25,000	31,281			
		<u>5,363,862</u>	CHEMICALS — 0.4%		
BIOTECHNOLOGY — 0.3%			Albemarle Wodgina Pty, Ltd.		
Amgen, Inc.:			3.45%, 11/15/2029 (b)	50,000	45,672
2.65%, 5/11/2022	150,000	151,621	Cabot Corp.		
3.20%, 11/2/2027	250,000	258,415	4.00%, 7/1/2029	25,000	25,078
3.63%, 5/22/2024	100,000	105,273	Celanese US Holdings LLC:		
4.40%, 5/1/2045	50,000	59,145	3.50%, 5/8/2024	30,000	28,463
4.56%, 6/15/2048	200,000	244,724	4.63%, 11/15/2022	10,000	9,741
6.38%, 6/1/2037	50,000	66,462	5.88%, 6/15/2021	10,000	10,057
Baxalta, Inc.			Dow Chemical Co.:		
4.00%, 6/23/2025	8,000	8,399	3.63%, 5/15/2026	100,000	97,372
Biogen, Inc.:			4.25%, 10/1/2034	50,000	47,896
4.05%, 9/15/2025	50,000	52,860	4.38%, 11/15/2042	50,000	49,790
5.20%, 9/15/2045	275,000	361,380	4.80%, 11/30/2028	100,000	106,488
Gilead Sciences, Inc.:			4.80%, 5/15/2049	65,000	67,008
1.95%, 3/1/2022	5,000	4,993	DowDuPont, Inc.:		
2.95%, 3/1/2027	25,000	25,825	4.49%, 11/15/2025	100,000	106,047
3.25%, 9/1/2022	250,000	256,847	4.73%, 11/15/2028 (a)	150,000	164,697
3.65%, 3/1/2026	85,000	91,773	5.42%, 11/15/2048	110,000	127,099
4.15%, 3/1/2047 (a)	120,000	146,360	Eastman Chemical Co.:		
4.40%, 12/1/2021	25,000	26,023	3.50%, 12/1/2021	45,000	45,612
4.50%, 2/1/2045	25,000	30,968	3.80%, 3/15/2025	25,000	25,302
4.60%, 9/1/2035	100,000	126,191	4.50%, 12/1/2028	100,000	105,889
4.75%, 3/1/2046	175,000	228,181	Ecolab, Inc.:		
4.80%, 4/1/2044	25,000	31,990	2.38%, 8/10/2022	150,000	149,838
		<u>2,277,430</u>	2.70%, 11/1/2026	150,000	153,304
			4.35%, 12/8/2021	20,000	20,551
BUILDING MATERIALS — 0.2%			FMC Corp.		
Carrier Global Corp.:			4.50%, 10/1/2049	100,000	104,266
2.24%, 2/15/2025 (b)	35,000	34,002	Huntsman International LLC		
2.49%, 2/15/2027 (b)	35,000	33,335	4.50%, 5/1/2029 (a)	20,000	17,074
2.72%, 2/15/2030 (b)	50,000	46,023	International Flavors & Fragrances, Inc.		
3.38%, 4/5/2040 (b)	265,000	234,130	4.45%, 9/26/2028	45,000	52,941
3.58%, 4/5/2050 (b)	50,000	43,372	LYB International Finance B.V.		
			4.88%, 3/15/2044 (a)	25,000	26,823
			LYB International Finance II B.V.		
			3.50%, 3/2/2027 (a)	100,000	97,129

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SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
LYB International Finance III LLC 4.20%, 10/15/2049 (a)	\$ 50,000	\$ 47,993	3.96%, 7/1/2038	\$ 50,000	\$ 56,289
LyondellBasell Industries NV: 4.63%, 2/26/2055	25,000	24,897	Series F, 2.99%, 7/1/2050	100,000	104,296
5.75%, 4/15/2024	100,000	109,101	Moody's Corp.: 2.63%, 1/15/2023	250,000	249,632
Methanex Corp. 5.25%, 12/15/2029	100,000	75,040	2.75%, 12/15/2021	200,000	198,510
Mosaic Co.: 3.25%, 11/15/2022	250,000	261,332	Northwestern University Series 2017, 3.66%, 12/1/2057	150,000	158,248
4.05%, 11/15/2027 (a)	250,000	214,345	PayPal Holdings, Inc.: 2.20%, 9/26/2022	20,000	19,789
5.63%, 11/15/2043	25,000	22,366	2.40%, 10/1/2024	35,000	34,816
Nutrien, Ltd.: 3.00%, 4/1/2025	50,000	49,468	2.65%, 10/1/2026	20,000	19,564
4.00%, 12/15/2026	50,000	51,313	2.85%, 10/1/2029	30,000	29,732
4.13%, 3/15/2035	25,000	25,467	President and Fellows of Harvard College 3.15%, 7/15/2046	225,000	238,437
4.20%, 4/1/2029	85,000	89,700	RELX Capital, Inc.: 3.50%, 3/16/2023	30,000	31,283
5.00%, 4/1/2049	150,000	178,266	4.00%, 3/18/2029	100,000	104,975
PPG Industries, Inc. 2.80%, 8/15/2029	100,000	99,270	S&P Global, Inc.: 2.50%, 12/1/2029	55,000	53,742
Praxair, Inc.: 3.20%, 1/30/2026 (a)	275,000	290,301	3.25%, 12/1/2049	65,000	65,288
3.55%, 11/7/2042	25,000	24,248	4.50%, 5/15/2048	50,000	63,623
RPM International, Inc.: 3.75%, 3/15/2027 (a)	50,000	47,436	Total System Services, Inc. 4.45%, 6/1/2028	100,000	105,166
4.25%, 1/15/2048	200,000	177,292	Trustees of the University of Pennsylvania 3.61%, 2/15/2119	25,000	24,212
5.25%, 6/1/2045	25,000	25,417	University of Chicago Series 20B, 2.76%, 4/1/2045	10,000	9,496
Sherwin-Williams Co.: 2.30%, 5/15/2030	60,000	56,585	University of Southern California: 2.81%, 10/1/2050	50,000	49,389
2.95%, 8/15/2029	50,000	49,108	3.03%, 10/1/2039	25,000	25,744
3.30%, 5/15/2050	100,000	94,568	Series A, 3.23%, 10/1/2120	35,000	31,295
3.45%, 6/1/2027 (a)	30,000	30,286	Verisk Analytics, Inc. 4.13%, 3/15/2029	120,000	126,242
3.80%, 8/15/2049	50,000	49,530			
Westlake Chemical Corp.: 4.38%, 11/15/2047	150,000	119,349			
5.00%, 8/15/2046	100,000	88,476			
		3,985,291			2,687,165
COMMERCIAL SERVICES — 0.3%			COMPUTERS — 0.6%		
California Institute of Technology 3.65%, 9/1/2119	45,000	46,116	Apple, Inc.: 1.55%, 8/4/2021	50,000	50,276
Cintas Corp. No. 2 3.70%, 4/1/2027	150,000	153,944	2.40%, 1/13/2023	200,000	206,148
Equifax, Inc.: 2.60%, 12/1/2024	50,000	47,737	2.40%, 5/3/2023	25,000	26,023
3.95%, 6/15/2023	40,000	41,485	2.50%, 2/9/2022	100,000	102,495
George Washington University Series 2018, 4.13%, 9/15/2048	100,000	108,897	2.70%, 5/13/2022	250,000	258,297
Georgetown University Series 20A, 2.94%, 4/1/2050	25,000	21,509	2.75%, 1/13/2025	200,000	210,698
Global Payments, Inc. 2.65%, 2/15/2025	350,000	342,576	2.85%, 5/6/2021	25,000	25,427
IHS Markit, Ltd. 4.25%, 5/1/2029	125,000	125,133	2.85%, 5/11/2024	200,000	210,584
Massachusetts Institute of Technology: 4.38%, 5/13/2045			3.00%, 2/9/2024	100,000	105,721
			3.00%, 11/13/2027	100,000	107,431
			3.20%, 5/11/2027	250,000	270,565
			3.25%, 2/23/2026	150,000	163,098
			3.45%, 5/6/2024	250,000	270,617
			3.85%, 5/4/2043	25,000	29,661
			3.85%, 8/4/2046	150,000	182,037
			4.38%, 5/13/2045	75,000	96,248
			4.50%, 2/23/2036	350,000	433,737

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.65%, 2/23/2046	\$ 75,000	\$ 99,106	3.10%, 7/30/2025	\$ 50,000	\$ 52,949
Dell International LLC/EMC Corp.:					1,238,683
4.00%, 7/15/2024 (b)	50,000	50,544	DISTRIBUTION & WHOLESALE — 0.0% (e)		
4.42%, 6/15/2021 (b)	50,000	49,965	WW Grainger, Inc.:		
4.90%, 10/1/2026 (b)	100,000	98,230	1.85%, 2/15/2025	100,000	98,998
5.45%, 6/15/2023 (b)	325,000	334,048	4.60%, 6/15/2045	50,000	57,161
6.02%, 6/15/2026 (b)	20,000	20,693			156,159
8.35%, 7/15/2046 (b)	270,000	316,175	DIVERSIFIED FINANCIAL SERVICES — 0.9%		
Genpact Luxembourg Sarl			AerCap Ireland Capital		
3.38%, 12/1/2024	50,000	50,211	DAC/AerCap Global Aviation Trust:		
Hewlett Packard Enterprise Co.:			3.50%, 5/26/2022	150,000	128,008
4.40%, 10/15/2022	200,000	205,284	3.65%, 7/21/2027	150,000	115,356
4.90%, 10/15/2025	70,000	72,300	3.95%, 2/1/2022	150,000	135,459
6.20%, 10/15/2035	10,000	11,409	4.50%, 5/15/2021	300,000	275,484
6.35%, 10/15/2045	10,000	11,957	Air Lease Corp.:		
HP, Inc.:			2.75%, 1/15/2023	50,000	43,125
4.05%, 9/15/2022	25,000	26,864	3.00%, 9/15/2023	25,000	21,175
6.00%, 9/15/2041	250,000	275,242	3.25%, 3/1/2025	100,000	79,600
IBM Credit LLC			3.63%, 4/1/2027	70,000	58,790
2.20%, 9/8/2022	100,000	101,243	3.88%, 7/3/2023	50,000	42,086
International Business Machines Corp.:			4.25%, 9/15/2024	25,000	21,609
2.88%, 11/9/2022	100,000	103,409	Series GMTN, 3.75%, 6/1/2026	150,000	129,373
3.00%, 5/15/2024	200,000	211,636	Aircastle, Ltd.:		
3.50%, 5/15/2029	215,000	233,391	4.13%, 5/1/2024	25,000	21,477
3.63%, 2/12/2024	50,000	53,234	4.25%, 6/15/2026	65,000	54,799
4.15%, 5/15/2039	100,000	113,077	5.00%, 4/1/2023	25,000	23,522
4.70%, 2/19/2046	325,000	398,005	5.50%, 2/15/2022	25,000	22,795
5.88%, 11/29/2032	25,000	33,287	American Express Co.:		
Seagate HDD Cayman:			2.50%, 8/1/2022	250,000	251,622
4.25%, 3/1/2022 (a)	53,000	53,058	2.50%, 7/30/2024	165,000	166,604
4.75%, 6/1/2023	17,000	17,112	3.00%, 10/30/2024 (a)	100,000	103,750
		5,688,543	3.40%, 2/27/2023	200,000	206,046
COSMETICS/PERSONAL CARE — 0.1%			3.70%, 8/3/2023	50,000	52,278
Colgate-Palmolive Co.:			4.20%, 11/6/2025	105,000	118,348
Series GMTN, 2.25%, 11/15/2022 (a)	30,000	30,448	American Express Credit Corp. Series MTN, 2.25%, 5/5/2021	350,000	350,941
Series MTN, 3.70%, 8/1/2047 (a)	55,000	63,200	Ameriprise Financial, Inc.:		
Estee Lauder Cos., Inc.:			3.00%, 3/22/2022	35,000	35,428
2.00%, 12/1/2024	45,000	44,567	3.70%, 10/15/2024	50,000	51,583
2.38%, 12/1/2029 (a)	40,000	38,771	BlackRock, Inc.:		
3.13%, 12/1/2049 (a)	60,000	58,076	2.40%, 4/30/2030	45,000	44,791
Procter & Gamble Co.:			3.20%, 3/15/2027	56,000	59,583
1.70%, 11/3/2021	100,000	100,971	3.25%, 4/30/2029	60,000	63,382
2.45%, 3/25/2025	100,000	105,339	3.50%, 3/18/2024	25,000	26,928
2.45%, 11/3/2026	150,000	158,076	Brookfield Finance, Inc.:		
3.00%, 3/25/2030	100,000	112,102	3.90%, 1/25/2028	50,000	51,618
3.50%, 10/25/2047	100,000	116,661	4.70%, 9/20/2047	50,000	48,034
Unilever Capital Corp.:			4.85%, 3/29/2029	100,000	106,159
1.38%, 7/28/2021	100,000	100,749	Capital One Financial Corp.:		
2.00%, 7/28/2026	100,000	99,727	3.20%, 1/30/2023	250,000	247,895
2.90%, 5/5/2027	150,000	157,047	3.30%, 10/30/2024	100,000	99,026

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.75%, 7/28/2026	\$ 125,000	\$ 118,819	TD Ameritrade Holding Corp.		
3.80%, 1/31/2028	250,000	245,477	2.95%, 4/1/2022	\$ 150,000	\$ 149,626
3.90%, 1/29/2024	200,000	201,906	Visa, Inc.:		
Charles Schwab Corp.:			2.75%, 9/15/2027	250,000	263,102
2.65%, 1/25/2023	100,000	101,616	2.80%, 12/14/2022	75,000	78,122
3.20%, 1/25/2028	50,000	50,458	3.65%, 9/15/2047	100,000	115,810
3.45%, 2/13/2026	50,000	50,755	4.15%, 12/14/2035	50,000	62,523
3.85%, 5/21/2025	250,000	265,132	4.30%, 12/14/2045	50,000	62,545
4.00%, 2/1/2029	50,000	51,284	Western Union Co.		
CME Group, Inc.			4.25%, 6/9/2023	100,000	104,706
3.75%, 6/15/2028	100,000	111,800			<u>8,148,062</u>
Credit Suisse USA, Inc.			ELECTRIC — 1.9%		
7.13%, 7/15/2032	50,000	70,959	AEP Texas, Inc.:		
Discover Financial Services:			2.40%, 10/1/2022	150,000	145,542
3.85%, 11/21/2022	50,000	51,020	3.80%, 10/1/2047	25,000	24,559
4.10%, 2/9/2027	75,000	73,723	Series H, 3.45%, 1/15/2050	100,000	90,289
4.50%, 1/30/2026	50,000	50,918	AEP Transmission Co. LLC:		
E*TRADE Financial Corp.			3.75%, 12/1/2047	100,000	101,782
2.95%, 8/24/2022	175,000	169,073	3.80%, 6/15/2049	50,000	51,221
Eaton Vance Corp.			4.25%, 9/15/2048	20,000	22,610
3.50%, 4/6/2027	150,000	152,173	Alabama Power Co.:		
GE Capital International Funding Co.			3.85%, 12/1/2042	75,000	65,008
4.42%, 11/15/2035	550,000	587,015	Series A, 4.30%, 7/15/2048 (a)	65,000	73,724
GE Capital International Funding Co. Unlimited Co.			Ameren Corp.		
3.37%, 11/15/2025	250,000	248,977	3.65%, 2/15/2026	50,000	50,133
Intercontinental Exchange, Inc.:			Ameren Illinois Co.:		
3.10%, 9/15/2027	100,000	102,310	3.70%, 12/1/2047	50,000	50,431
3.75%, 12/1/2025	180,000	189,527	3.80%, 5/15/2028 (a)	25,000	26,507
4.25%, 9/21/2048	150,000	169,336	4.15%, 3/15/2046	50,000	55,253
Invesco Finance PLC			4.50%, 3/15/2049	50,000	60,662
3.75%, 1/15/2026	50,000	52,778	American Electric Power Co., Inc.:		
Jefferies Group LLC			Series F, 2.95%, 12/15/2022	50,000	48,972
6.50%, 1/20/2043	50,000	45,121	Series J, 4.30%, 12/1/2028	100,000	106,781
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:			Appalachian Power Co.:		
4.15%, 1/23/2030	50,000	47,334	4.40%, 5/15/2044	25,000	26,594
4.85%, 1/15/2027	90,000	89,011	7.00%, 4/1/2038	25,000	33,104
Lazard Group LLC			Arizona Public Service Co.:		
4.50%, 9/19/2028	100,000	101,370	3.75%, 5/15/2046	25,000	26,307
Mastercard, Inc.:			4.20%, 8/15/2048	25,000	27,211
2.00%, 3/3/2025	100,000	102,350	4.25%, 3/1/2049	50,000	55,029
2.95%, 6/1/2029	100,000	106,264	4.35%, 11/15/2045	50,000	55,996
3.30%, 3/26/2027	30,000	32,789	Avangrid, Inc.		
3.35%, 3/26/2030	50,000	55,643	3.15%, 12/1/2024	50,000	50,007
3.50%, 2/26/2028	30,000	32,653	Baltimore Gas & Electric Co.		
3.65%, 6/1/2049	100,000	113,432	6.35%, 10/1/2036	50,000	66,276
3.85%, 3/26/2050	15,000	18,452	Berkshire Hathaway Energy Co.:		
3.95%, 2/26/2048	30,000	36,026	2.80%, 1/15/2023	40,000	39,430
ORIX Corp.:			3.25%, 4/15/2028	30,000	30,980
2.90%, 7/18/2022	30,000	30,168	3.75%, 11/15/2023	350,000	365,774
3.70%, 7/18/2027	50,000	51,928	4.50%, 2/1/2045	50,000	56,598
Synchrony Financial:			5.15%, 11/15/2043	150,000	182,943
2.85%, 7/25/2022	30,000	28,491	Black Hills Corp.:		
4.50%, 7/23/2025	50,000	48,866	3.15%, 1/15/2027	25,000	24,380
			3.88%, 10/15/2049	100,000	85,510
			4.35%, 5/1/2033	30,000	37,276

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
CenterPoint Energy Houston Electric LLC:			2.40%, 8/15/2022	\$ 200,000	\$ 198,538
3.95%, 3/1/2048	\$ 50,000	\$ 55,902	2.65%, 9/1/2026	50,000	49,746
Series AA, 3.00%, 2/1/2027	100,000	102,171	3.15%, 8/15/2027	100,000	100,378
Series AC, 4.25%, 2/1/2049	200,000	231,766	3.95%, 8/15/2047	150,000	151,266
Series Z, 2.40%, 9/1/2026	50,000	53,058	Duke Energy Florida LLC:		
CenterPoint Energy, Inc.:			2.50%, 12/1/2029	150,000	147,909
3.60%, 11/1/2021	10,000	9,983	3.20%, 1/15/2027	250,000	259,457
3.85%, 2/1/2024	25,000	25,206	6.40%, 6/15/2038	50,000	72,465
4.25%, 11/1/2028	25,000	26,009	Duke Energy Indiana LLC		
Cleco Corporate Holdings LLC:			2.75%, 4/1/2050	65,000	61,685
3.38%, 9/15/2029 (b)	25,000	23,492	Duke Energy Ohio, Inc.		
4.97%, 5/1/2046	20,000	15,119	3.70%, 6/15/2046	28,000	30,391
CMS Energy Corp.			Duke Energy Progress LLC:		
3.45%, 8/15/2027 (a)	50,000	51,902	2.80%, 5/15/2022	100,000	101,192
Commonwealth Edison Co.:			3.60%, 9/15/2047	50,000	50,961
4.00%, 3/1/2048	125,000	140,602	3.70%, 9/1/2028	50,000	53,185
Series 123, 3.75%, 8/15/2047	150,000	160,071	4.20%, 8/15/2045	150,000	166,225
Connecticut Light & Power Co.:			Edison International:		
Series A, 3.20%, 3/15/2027	150,000	156,534	2.95%, 3/15/2023	50,000	47,916
Series A, 4.15%, 6/1/2045 (a)	100,000	114,735	3.55%, 11/15/2024	80,000	79,540
Consolidated Edison Co. of New York, Inc.:			4.13%, 3/15/2028	50,000	47,128
3.70%, 11/15/2059	85,000	81,674	Emera US Finance L.P.		
3.85%, 6/15/2046	50,000	50,843	4.75%, 6/15/2046	130,000	121,296
4.45%, 3/15/2044	75,000	82,887	Enel Chile SA		
4.50%, 5/15/2058	100,000	112,063	4.88%, 6/12/2028	50,000	48,616
Series 06-B, 6.20%, 6/15/2036	25,000	31,636	Entergy Arkansas LLC		
Series A, 4.13%, 5/15/2049	100,000	108,539	4.20%, 4/1/2049	25,000	28,728
Series D, 4.00%, 12/1/2028	100,000	108,722	Entergy Corp.:		
Consolidated Edison, Inc.			2.95%, 9/1/2026	50,000	48,835
2.00%, 5/15/2021	180,000	177,892	4.00%, 7/15/2022	50,000	51,327
Consumers Energy Co.:			Entergy Louisiana LLC:		
3.25%, 8/15/2046	50,000	51,592	3.05%, 6/1/2031	25,000	25,116
3.75%, 2/15/2050	50,000	55,228	3.25%, 4/1/2028	200,000	206,610
4.05%, 5/15/2048	100,000	113,973	4.20%, 4/1/2050 (a)	50,000	57,158
Dayton Power & Light Co.			Entergy Mississippi LLC:		
3.95%, 6/15/2049 (b)	30,000	31,245	2.85%, 6/1/2028	25,000	25,312
Dominion Energy, Inc.:			3.85%, 6/1/2049	125,000	131,571
4.10%, 4/1/2021 (e)	150,000	150,372	Entergy Texas, Inc.		
4.70%, 12/1/2044	130,000	135,238	3.55%, 9/30/2049	25,000	25,399
Series B, 2.75%, 1/15/2022	150,000	148,656	Eversource Energy:		
Series D, 2.85%, 8/15/2026	25,000	25,068	Series K, 2.75%, 3/15/2022	50,000	50,754
DTE Electric Co.			Series L, 2.90%, 10/1/2024	250,000	247,052
3.70%, 6/1/2046	75,000	81,303	Series N, 3.80%, 12/1/2023	15,000	15,006
DTE Energy Co.:			Series O, 4.25%, 4/1/2029	25,000	26,552
Series B, 3.30%, 6/15/2022	175,000	176,650	Exelon Corp.:		
Series C, 3.40%, 6/15/2029	175,000	174,835	3.40%, 4/15/2026	100,000	97,439
Series D, 3.70%, 8/1/2023	50,000	50,562	3.50%, 6/1/2022	200,000	194,178
Duke Energy Carolinas LLC:			3.95%, 6/15/2025	50,000	50,672
2.45%, 8/15/2029 (a)	150,000	148,435	5.10%, 6/15/2045	330,000	358,301
3.20%, 8/15/2049	100,000	102,931	Exelon Generation Co. LLC		
3.88%, 3/15/2046	150,000	165,264	3.40%, 3/15/2022	250,000	245,515
3.95%, 11/15/2028	100,000	110,785	FirstEnergy Corp.:		
4.25%, 12/15/2041	130,000	146,754	Series B, 3.90%, 7/15/2027	280,000	284,430
Duke Energy Corp.:			Series B, 4.25%, 3/15/2023	10,000	9,983
			Series C, 4.85%, 7/15/2047	50,000	55,376
			Series C, 7.38%, 11/15/2031	20,000	25,543

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Florida Power & Light Co.:			7.50%, 9/1/2038	\$ 50,000	\$ 73,514
3.15%, 10/1/2049	\$ 30,000	\$ 31,134	PECO Energy Co.		
3.25%, 6/1/2024 (a)	25,000	25,898	3.90%, 3/1/2048	125,000	140,461
3.95%, 3/1/2048	85,000	100,626	PPL Capital Funding, Inc.:		
3.99%, 3/1/2049	25,000	28,889	3.50%, 12/1/2022	75,000	74,984
4.05%, 10/1/2044	50,000	56,507	4.00%, 9/15/2047	250,000	216,697
4.13%, 6/1/2048	100,000	117,752	5.00%, 3/15/2044	50,000	52,885
Fortis, Inc.			PPL Electric Utilities Corp.:		
3.06%, 10/4/2026	50,000	48,194	3.00%, 10/1/2049	70,000	69,250
Georgia Power Co.			3.95%, 6/1/2047	50,000	52,169
Series A, 2.20%, 9/15/2024	100,000	96,130	PSEG Power LLC		
Indiana Michigan Power Co.			3.85%, 6/1/2023	50,000	50,823
4.25%, 8/15/2048 (a)	15,000	16,084	Public Service Co. of Colorado:		
Interstate Power & Light Co.:			3.80%, 6/15/2047	150,000	144,363
3.50%, 9/30/2049	50,000	45,416	Series 34, 3.20%, 3/1/2050	30,000	32,480
3.70%, 9/15/2046	50,000	48,398	Public Service Electric & Gas Co.:		
4.10%, 9/26/2028	50,000	54,151	Series MTN, 3.20%, 5/15/2029	50,000	52,385
ITC Holdings Corp.			Series MTN, 3.20%, 8/1/2049	30,000	30,540
3.35%, 11/15/2027	50,000	50,708	Series MTN, 3.60%, 12/1/2047	100,000	101,216
Kansas City Power & Light Co.:			Series MTN, 3.65%, 9/1/2042	50,000	51,940
4.20%, 6/15/2047	25,000	28,114	Series MTN, 3.70%, 5/1/2028	50,000	53,822
4.20%, 3/15/2048	50,000	56,938	Public Service Enterprise Group,		
Series 2019, 4.13%, 4/1/2049	100,000	112,834	Inc.:		
MidAmerican Energy Co.			2.65%, 11/15/2022	100,000	100,159
3.95%, 8/1/2047	150,000	165,363	2.88%, 6/15/2024	70,000	69,891
National Rural Utilities			Puget Sound Energy, Inc.:		
Cooperative Finance Corp.:			3.25%, 9/15/2049	65,000	67,877
2.95%, 2/7/2024	100,000	101,135	4.22%, 6/15/2048	65,000	74,758
3.40%, 2/7/2028	50,000	51,672	5.80%, 3/15/2040	50,000	67,937
3.90%, 11/1/2028 (a)	100,000	99,273	San Diego Gas & Electric Co.		
4.02%, 11/1/2032	50,000	51,276	Series RRR, 3.75%, 6/1/2047	50,000	53,428
3 Month USD LIBOR + 2.91%,			Sempra Energy:		
4.75%, 4/30/2043 (d)	75,000	71,131	2.90%, 2/1/2023	15,000	14,945
NextEra Energy Capital Holdings,			3.25%, 6/15/2027	300,000	295,332
Inc.:			3.40%, 2/1/2028	30,000	30,084
2.75%, 11/1/2029	165,000	159,545	3.80%, 2/1/2038	100,000	95,153
2.80%, 1/15/2023	150,000	153,024	4.00%, 2/1/2048	30,000	30,119
3.15%, 4/1/2024	100,000	102,352	Sierra Pacific Power Co.		
3.50%, 4/1/2029	100,000	101,710	2.60%, 5/1/2026	50,000	50,036
3.55%, 5/1/2027	100,000	102,306	Southern California Edison Co.:		
3 Month USD LIBOR + 2.41%,			2.85%, 8/1/2029	115,000	109,528
4.80%, 12/1/2077 (d)	25,000	20,772	4.00%, 4/1/2047	191,000	200,017
Northern States Power Co.:			4.50%, 9/1/2040	25,000	26,372
2.90%, 3/1/2050	30,000	28,976	Series 13-A, 3.90%, 3/15/2043	50,000	50,118
3.60%, 9/15/2047	50,000	55,992	Series A, 4.20%, 3/1/2029	100,000	106,545
NSTAR Electric Co.			Series B, 3.65%, 3/1/2028	100,000	103,477
3.20%, 5/15/2027	50,000	50,328	Series C, 3.60%, 2/1/2045	50,000	46,874
Oglethorpe Power Corp.			Series D, 3.40%, 6/1/2023	50,000	51,348
5.05%, 10/1/2048	100,000	96,759	Southern Co.:		
Ohio Power Co.			2.35%, 7/1/2021	75,000	74,791
4.00%, 6/1/2049	20,000	20,531	3.25%, 7/1/2026	250,000	247,725
Oklahoma Gas & Electric Co.			4.25%, 7/1/2036	250,000	251,277
3.80%, 8/15/2028	50,000	53,623	Series B, 3 Month USD LIBOR		
Oncor Electric Delivery Co. LLC:			+ 3.63%, 5.50%, 3/15/2057		
3.70%, 11/15/2028	200,000	217,256	(d)	50,000	47,080
3.80%, 9/30/2047	100,000	104,759			

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March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Southern Power Co. Series F, 4.95%, 12/15/2046 . . .	\$ 150,000	\$ 145,440	4.35%, 6/1/2029	\$ 50,000	\$ 51,315
Southwestern Electric Power Co.: Series K, 2.75%, 10/1/2026 . . .	50,000	47,479	Arrow Electronics, Inc.: 3.25%, 9/8/2024	50,000	46,532
Series M, 4.10%, 9/15/2028 . . .	25,000	26,874	3.88%, 1/12/2028	25,000	23,331
Southwestern Public Service Co.: 3.30%, 6/15/2024	50,000	53,985	Flex, Ltd. 4.88%, 6/15/2029	75,000	70,448
3.75%, 6/15/2049	100,000	108,338	Fortive Corp. 3.15%, 6/15/2026	50,000	50,961
Tampa Electric Co.: 3.63%, 6/15/2050 (a)	150,000	152,605	Honeywell International, Inc.: 2.15%, 8/8/2022	45,000	45,419
4.30%, 6/15/2048	50,000	54,160	2.30%, 8/15/2024	100,000	101,595
4.45%, 6/15/2049 (a)	25,000	26,258	2.50%, 11/1/2026	150,000	152,118
Tucson Electric Power Co. 4.85%, 12/1/2048	50,000	55,789	2.70%, 8/15/2029	60,000	60,422
Union Electric Co.: 3.50%, 3/15/2029	250,000	266,590	3.35%, 12/1/2023 (a)	50,000	52,167
4.00%, 4/1/2048	50,000	54,837	Jabil, Inc.: 3.60%, 1/15/2030	25,000	22,471
Virginia Electric & Power Co.: 3.30%, 12/1/2049 (a)	50,000	51,865	3.95%, 1/12/2028	25,000	23,662
3.45%, 2/15/2024	50,000	52,228	Keysight Technologies, Inc.: 3.00%, 10/30/2029	50,000	48,323
8.88%, 11/15/2038	50,000	79,653	4.60%, 4/6/2027	30,000	31,622
Series B, 2.95%, 11/15/2026 . . .	30,000	30,517	PerkinElmer, Inc. 3.30%, 9/15/2029	65,000	61,040
WEC Energy Group, Inc.: 3.38%, 6/15/2021	65,000	65,134	Roper Technologies, Inc.: 2.95%, 9/15/2029	40,000	39,640
3.55%, 6/15/2025	25,000	25,324	4.20%, 9/15/2028	65,000	69,717
Westar Energy, Inc.: 3.25%, 9/1/2049	25,000	24,863	Trimble, Inc. 4.90%, 6/15/2028	50,000	58,987
4.13%, 3/1/2042	30,000	32,833	Tyco Electronics Group SA 3.70%, 2/15/2026	50,000	49,556
Wisconsin Electric Power Co.: 2.05%, 12/15/2024	50,000	49,973			<u>1,293,849</u>
4.30%, 10/15/2048	25,000	27,749	ENGINEERING & CONSTRUCTION — 0.0% (c)		
Wisconsin Public Service Corp. 3.35%, 11/21/2021	70,000	70,540	Fluor Corp. 4.25%, 9/15/2028 (a)	100,000	69,762
Xcel Energy, Inc.: 2.60%, 3/15/2022	200,000	200,126	ENVIRONMENTAL CONTROL — 0.1%		
2.60%, 12/1/2029	100,000	95,126	Republic Services, Inc.: 2.90%, 7/1/2026	45,000	45,563
4.00%, 6/15/2028 (a)	50,000	52,718	3.38%, 11/15/2027	60,000	61,053
		<u>18,014,297</u>	3.55%, 6/1/2022	25,000	25,542
ELECTRICAL COMPONENTS & EQUIPMENT — 0.0% (c)			3.95%, 5/15/2028	150,000	162,559
Emerson Electric Co.: 2.63%, 12/1/2021	50,000	51,212	Waste Connections, Inc.: 3.05%, 4/1/2050 (a)	20,000	18,139
2.63%, 2/15/2023	25,000	26,071	3.50%, 5/1/2029	50,000	50,567
Hubbell, Inc. 3.35%, 3/1/2026	50,000	49,888	Waste Management, Inc.: 2.40%, 5/15/2023	150,000	150,427
		<u>127,171</u>	2.95%, 6/15/2024	15,000	15,387
ELECTRONICS — 0.1%			3.50%, 5/15/2024	25,000	26,029
Agilent Technologies, Inc. 2.75%, 9/15/2029	50,000	47,790	3.90%, 3/1/2035	50,000	55,490
Allegion PLC 3.50%, 10/1/2029	50,000	48,389	4.00%, 7/15/2039	35,000	38,001
Allegion US Holding Co., Inc. 3.55%, 10/1/2027	50,000	47,807			<u>648,757</u>
Amphenol Corp.: 2.80%, 2/15/2030	100,000	90,537	FOOD — 0.4%		
			Campbell Soup Co.:		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.65%, 3/15/2023	\$ 15,000	\$ 15,293	FOREST PRODUCTS & PAPER — 0.1% Celulosa Arauco y Constitucion SA: 3.88%, 11/2/2027 4.50%, 8/1/2024 Fibria Overseas Finance, Ltd. 5.50%, 1/17/2027 (a) Georgia-Pacific LLC 7.75%, 11/15/2029 International Paper Co.: 3.00%, 2/15/2027 3.65%, 6/15/2024 4.35%, 8/15/2048 (a) 4.40%, 8/15/2047 5.00%, 9/15/2035		
3.95%, 3/15/2025 (a)	100,000	103,747		\$ 200,000	\$ 171,814
4.15%, 3/15/2028	50,000	52,633		50,000	46,968
4.80%, 3/15/2048	20,000	23,408		25,000	24,004
Conagra Brands, Inc.:				25,000	35,827
3.80%, 10/22/2021	20,000	20,128		150,000	152,527
5.30%, 11/1/2038	265,000	288,757		25,000	25,922
5.40%, 11/1/2048	40,000	44,732		50,000	51,188
General Mills, Inc.:				50,000	49,905
3.20%, 4/16/2021	10,000	9,976		100,000	115,583
3.20%, 2/10/2027 (a)	100,000	104,029			673,738
3.65%, 2/15/2024 (a)	50,000	51,686			
3.70%, 10/17/2023	20,000	20,812			
4.20%, 4/17/2028	25,000	27,415			
4.55%, 4/17/2038	10,000	10,998			
4.70%, 4/17/2048	320,000	364,218			
Hershey Co.:					
3.20%, 8/21/2025	25,000	26,344			
3.38%, 5/15/2023	50,000	52,181			
JM Smucker Co.:					
3.38%, 12/15/2027 (a)	100,000	101,301			
3.55%, 3/15/2050	25,000	23,181			
4.25%, 3/15/2035	50,000	53,275			
Kellogg Co.:					
4.30%, 5/15/2028 (a)	100,000	107,108			
4.50%, 4/1/2046 (a)	100,000	111,462			
Kroger Co.:					
2.65%, 10/15/2026 (a)	50,000	49,702			
2.80%, 8/1/2022	200,000	202,496			
3.70%, 8/1/2027 (a)	35,000	36,597			
3.85%, 8/1/2023	75,000	78,615			
4.45%, 2/1/2047	100,000	104,117			
4.65%, 1/15/2048	100,000	110,398			
McCormick & Co., Inc.:					
2.70%, 8/15/2022	200,000	200,454			
3.40%, 8/15/2027	100,000	101,642			
Mondelez International, Inc.:					
3.63%, 2/13/2026	50,000	52,359			
4.00%, 2/1/2024	100,000	105,245			
Sysco Corp.:					
2.40%, 2/15/2030 (a)	10,000	8,196			
3.25%, 7/15/2027	50,000	45,637			
3.30%, 7/15/2026	100,000	94,499			
3.30%, 2/15/2050	10,000	7,198			
3.55%, 3/15/2025	50,000	46,970			
3.75%, 10/1/2025	5,000	4,760			
4.45%, 3/15/2048	50,000	47,583			
4.85%, 10/1/2045	5,000	4,776			
Tyson Foods, Inc.:					
3.55%, 6/2/2027	150,000	153,454			
4.50%, 6/15/2022	30,000	31,017			
4.55%, 6/2/2047	285,000	317,530			
		<u>3,415,929</u>			
				<u>1,453,023</u>	

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
HAND & MACHINE TOOLS —			HEALTH CARE SERVICES —		
0.0% (c)			0.6%		
Kennametal, Inc.			Advocate Health & Hospitals Corp.		
4.63%, 6/15/2028	\$ 50,000	\$ 53,004	3.39%, 10/15/2049	\$ 50,000	\$ 51,734
Stanley Black & Decker, Inc.:			Aetna, Inc.:		
3.40%, 3/1/2026	35,000	35,958	2.80%, 6/15/2023	200,000	199,748
4.25%, 11/15/2028	100,000	106,607	3.88%, 8/15/2047	100,000	101,689
5 year CMT + 2.66%, 4.00%, 3/15/2060 (a) (d)	30,000	28,264	4.13%, 11/15/2042	25,000	25,039
		<u>223,833</u>	Anthem, Inc.:		
HEALTH CARE PRODUCTS —			2.95%, 12/1/2022	50,000	51,107
0.3%			3.30%, 1/15/2023	50,000	50,815
Abbott Laboratories:			3.35%, 12/1/2024	50,000	52,149
2.95%, 3/15/2025	75,000	79,399	3.50%, 8/15/2024	25,000	25,532
3.40%, 11/30/2023	35,000	37,197	3.65%, 12/1/2027	130,000	134,108
3.75%, 11/30/2026	85,000	94,861	4.10%, 3/1/2028	100,000	107,287
4.75%, 11/30/2036	250,000	321,052	4.38%, 12/1/2047	130,000	141,222
4.75%, 4/15/2043	25,000	31,799	4.55%, 3/1/2048	50,000	55,937
4.90%, 11/30/2046	150,000	205,186	4.65%, 1/15/2043	50,000	54,697
Baxter International, Inc.			Ascension Health		
3.50%, 8/15/2046	50,000	46,251	3.95%, 11/15/2046	150,000	173,500
Boston Scientific Corp.:			CommonSpirit Health:		
3.38%, 5/15/2022	50,000	51,015	2.76%, 10/1/2024	250,000	252,007
3.45%, 3/1/2024	25,000	25,596	4.19%, 10/1/2049	250,000	233,022
4.00%, 3/1/2029	35,000	37,002	4.35%, 11/1/2042	25,000	24,595
4.55%, 3/1/2039	50,000	54,076	Duke University Health System, Inc.		
4.70%, 3/1/2049	35,000	39,400	Series 2017, 3.92%, 6/1/2047	50,000	57,012
Covidien International Finance SA			HCA, Inc.:		
3.20%, 6/15/2022	50,000	51,650	4.13%, 6/15/2029	35,000	34,962
DH Europe Finance II Sarl:			4.50%, 2/15/2027	50,000	51,323
2.05%, 11/15/2022	50,000	49,072	4.75%, 5/1/2023	55,000	56,020
2.20%, 11/15/2024	50,000	49,077	5.00%, 3/15/2024	85,000	88,020
2.60%, 11/15/2029	30,000	29,841	5.13%, 6/15/2039	25,000	26,109
3.25%, 11/15/2039	50,000	47,994	5.25%, 4/15/2025	60,000	62,814
3.40%, 11/15/2049	50,000	49,408	5.25%, 6/15/2026	65,000	68,067
Medtronic, Inc.:			5.25%, 6/15/2049	100,000	106,625
3.15%, 3/15/2022	59,000	61,164	5.50%, 6/15/2047	65,000	70,510
3.50%, 3/15/2025	67,000	71,973	Humana, Inc.:		
4.38%, 3/15/2035	54,000	66,452	2.90%, 12/15/2022	150,000	150,550
4.63%, 3/15/2045	345,000	459,892	4.80%, 3/15/2047	100,000	108,506
Stryker Corp.:			4.95%, 10/1/2044	50,000	56,316
3.38%, 11/1/2025	25,000	26,400	Johns Hopkins Health System Corp.		
3.50%, 3/15/2026	25,000	25,979	3.84%, 5/15/2046	50,000	58,017
3.65%, 3/7/2028	50,000	52,016	Kaiser Foundation Hospitals:		
4.63%, 3/15/2046	25,000	29,423	3.50%, 4/1/2022	50,000	51,269
Thermo Fisher Scientific, Inc.:			Series 2019, 3.27%, 11/1/2049	105,000	105,037
3.00%, 4/15/2023	250,000	254,035	Laboratory Corp. of America Holdings:		
4.10%, 8/15/2047	100,000	106,351	2.30%, 12/1/2024 (a)	100,000	98,410
4.13%, 3/25/2025	35,000	37,664	2.95%, 12/1/2029	100,000	95,334
4.15%, 2/1/2024	25,000	26,581	3.25%, 9/1/2024 (a)	100,000	102,010
Zimmer Biomet Holdings, Inc.			4.70%, 2/1/2045	25,000	28,419
3.55%, 4/1/2025	100,000	100,642			
		<u>2,618,448</u>			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Memorial Sloan-Kettering Cancer Center 4.13%, 7/1/2052	\$ 25,000	\$ 28,787	HOUSEHOLD PRODUCTS — 0.0% (c) Procter & Gamble Co. 3.55%, 3/25/2040	\$ 100,000	\$ 117,156
Montefiore Obligated Group 4.29%, 9/1/2050	50,000	43,079	HOUSEHOLD PRODUCTS & WARES — 0.0% (c) Clorox Co.: 3.10%, 10/1/2027		
Mount Sinai Hospitals Group, Inc. Series 2019, 3.74%, 7/1/2049 . .	35,000	35,663	3.90%, 5/15/2028	50,000	51,891
New York and Presbyterian Hospital Series 2019, 3.95%, 8/1/2119 . .	35,000	36,773	Kimberly-Clark Corp.: 2.75%, 2/15/2026	50,000	55,001
Northwell Healthcare, Inc. 4.26%, 11/1/2047	50,000	54,107	3.10%, 3/26/2030	25,000	26,040
NYU Langone Hospitals Series 2020, 3.38%, 7/1/2055 . .	100,000	93,018	3.20%, 4/25/2029	40,000	43,324
Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048 . .	100,000	97,427	3.90%, 5/4/2047	100,000	107,295
Providence St. Joseph Health Obligated Group Series 19A, 2.53%, 10/1/2029 . .	80,000	78,198	3.95%, 11/1/2028	50,000	55,608
Quest Diagnostics, Inc.: 2.95%, 6/30/2030	35,000	34,228		55,000	61,647
4.20%, 6/30/2029	100,000	108,189	INSURANCE — 0.9% Aflac, Inc.: 3.63%, 6/15/2023	75,000	81,385
4.70%, 3/30/2045	25,000	28,693	4.75%, 1/15/2049		
RWJ Barnabas Health, Inc. 3.48%, 7/1/2049	50,000	48,691	Alleghany Corp. 4.90%, 9/15/2044	50,000	50,190
SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023 . .	20,000	19,812	Allstate Corp.: 3.85%, 8/10/2049	125,000	140,820
UnitedHealth Group, Inc.: 2.38%, 10/15/2022	100,000	101,228	4.20%, 12/15/2046	50,000	57,804
2.88%, 3/15/2022	25,000	25,688	Series B, 3 Month USD LIBOR + 2.94%, 5.75%, 8/15/2053 (d)	25,000	22,223
3.10%, 3/15/2026	50,000	52,539	American Financial Group, Inc.: 3.50%, 8/15/2026	15,000	14,322
3.38%, 4/15/2027	100,000	104,656	4.50%, 6/15/2047	100,000	82,193
3.50%, 2/15/2024	10,000	10,562	American International Group, Inc.: 3.88%, 1/15/2035	200,000	194,424
3.70%, 12/15/2025	10,000	10,769	3.90%, 4/1/2026	30,000	30,891
3.75%, 7/15/2025	305,000	328,741	4.25%, 3/15/2029	100,000	103,683
3.75%, 10/15/2047	50,000	54,957	4.50%, 7/16/2044	50,000	51,361
3.88%, 12/15/2028 (a)	15,000	16,739	4.88%, 6/1/2022	50,000	51,736
4.25%, 4/15/2047	100,000	116,698	Series A-9, 3 Month USD LIBOR + 2.87%, 5.75%, 4/1/2048 (d)	100,000	85,789
4.63%, 7/15/2035	200,000	232,718	Aon Corp.: 2.20%, 11/15/2022	100,000	99,691
4.75%, 7/15/2045	230,000	294,625	3.75%, 5/2/2029	100,000	105,311
6.88%, 2/15/2038	25,000	36,730	Aon PLC: 3.50%, 6/14/2024	50,000	52,043
		<u>5,302,833</u>	3.88%, 12/15/2025	150,000	151,716
HOME BUILDERS — 0.0% (c) DR Horton, Inc. 2.50%, 10/15/2024	100,000	93,625	Assurant, Inc.: 4.20%, 9/27/2023	100,000	103,390
HOME FURNISHINGS — 0.0% (c) Leggett & Platt, Inc. 4.40%, 3/15/2029	100,000	104,015	4.90%, 3/27/2028	50,000	51,618
Whirlpool Corp.: 4.50%, 6/1/2046	25,000	23,847	Athene Holding, Ltd. 4.13%, 1/12/2028	100,000	91,544
4.75%, 2/26/2029	60,000	62,040	AXIS Specialty Finance LLC 3.90%, 7/15/2029	25,000	26,337
		<u>189,902</u>			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Berkshire Hathaway Finance Corp.:			2.75%, 1/30/2022	\$ 30,000	\$ 30,396
1.85%, 3/12/2030	\$ 10,000	\$ 9,802	3.30%, 3/14/2023	150,000	153,219
4.20%, 8/15/2048	100,000	120,032	3.75%, 3/14/2026	25,000	25,722
Berkshire Hathaway, Inc.:			3.88%, 3/15/2024	100,000	103,822
2.75%, 3/15/2023	50,000	51,759	4.38%, 3/15/2029	250,000	275,227
3.00%, 2/11/2023	25,000	26,123	Mercury General Corp.		
3.13%, 3/15/2026	55,000	58,883	4.40%, 3/15/2027	50,000	55,070
4.50%, 2/11/2043	180,000	218,437	MetLife, Inc.:		
Brighthouse Financial, Inc.:			3.60%, 4/10/2024	300,000	315,753
3.70%, 6/22/2027 (a)	150,000	132,309	4.05%, 3/1/2045	150,000	158,737
4.70%, 6/22/2047	150,000	118,426	4.88%, 11/13/2043	200,000	228,158
Brown & Brown, Inc.			6.40%, 12/15/2066	100,000	103,918
4.50%, 3/15/2029	50,000	56,035	Series D, 4.37%, 9/15/2023	50,000	52,812
Chubb INA Holdings, Inc.:			Principal Financial Group, Inc.		
2.88%, 11/3/2022	50,000	50,595	3.70%, 5/15/2029	50,000	51,627
3.35%, 5/3/2026	250,000	264,322	Progressive Corp.:		
4.15%, 3/13/2043 (a)	25,000	30,003	3.75%, 8/23/2021	50,000	51,071
4.35%, 11/3/2045	125,000	153,992	4.00%, 3/1/2029	50,000	56,424
CNA Financial Corp.:			4.20%, 3/15/2048	100,000	121,174
3.45%, 8/15/2027	100,000	95,910	Prudential Financial, Inc.:		
4.50%, 3/1/2026	25,000	25,885	3.94%, 12/7/2049	100,000	94,755
Enstar Group, Ltd.			3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (d)	170,000	139,262
4.95%, 6/1/2029	50,000	47,397	3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (d)	200,000	189,526
Equitable Holdings, Inc.:			3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (d)	80,000	75,175
3.90%, 4/20/2023	150,000	148,615	Series MTN, 3.50%, 5/15/2024	50,000	51,839
4.35%, 4/20/2028	150,000	148,249	Series MTN, 3.70%, 3/13/2051	100,000	91,430
5.00%, 4/20/2048	100,000	91,657	Series MTN, 4.60%, 5/15/2044	75,000	80,004
Fairfax Financial Holdings, Ltd.			Series MTN, 6.63%, 6/21/2040	25,000	30,827
4.85%, 4/17/2028	100,000	108,502	Reinsurance Group of America, Inc.		
Fidelity National Financial, Inc.			3.90%, 5/15/2029	50,000	50,430
4.50%, 8/15/2028	50,000	57,018	RenaissanceRe Finance, Inc.		
First American Financial Corp.			3.45%, 7/1/2027	30,000	30,292
4.60%, 11/15/2024	25,000	26,452	Travelers Cos., Inc.:		
Globe Life, Inc.			3.75%, 5/15/2046	10,000	10,694
4.55%, 9/15/2028	25,000	24,999	4.00%, 5/30/2047	80,000	90,606
Hartford Financial Services Group, Inc.:			4.05%, 3/7/2048	100,000	116,986
2.80%, 8/19/2029	70,000	68,157	4.10%, 3/4/2049	100,000	117,922
4.40%, 3/15/2048	100,000	106,088	Series MTN, 6.25%, 6/15/2037	25,000	34,572
Lincoln National Corp.:			Trinity Acquisition PLC		
3.05%, 1/15/2030 (a)	100,000	92,764	4.40%, 3/15/2026	26,000	27,080
3.80%, 3/1/2028	35,000	34,783	Unum Group:		
4.00%, 9/1/2023	15,000	15,366	4.00%, 6/15/2029	70,000	66,685
4.35%, 3/1/2048	50,000	46,293	4.50%, 12/15/2049	15,000	11,566
6.30%, 10/9/2037	50,000	59,925	Voya Financial, Inc.		
Loews Corp.			3.65%, 6/15/2026	50,000	50,260
3.75%, 4/1/2026	50,000	52,154	Willis North America, Inc.:		
Manulife Financial Corp.			3.60%, 5/15/2024	50,000	50,898
USD 5 Year Swap Rate + 1.65%, 4.06%, 2/24/2032 (d)	50,000	48,508	3.88%, 9/15/2049	70,000	71,196
Markel Corp.:			4.50%, 9/15/2028	50,000	54,656
3.50%, 11/1/2027	50,000	50,155	XLIT, Ltd.		
4.15%, 9/17/2050	50,000	43,591	5.50%, 3/31/2045	125,000	124,174
5.00%, 5/20/2049	30,000	31,314			
Marsh & McLennan Cos., Inc.:					
					7,858,336

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
INTERNET — 0.3%			Steel Dynamics, Inc.:		
Alibaba Group Holding, Ltd.:			2.80%, 12/15/2024	\$ 25,000	\$ 23,482
3.13%, 11/28/2021	\$ 25,000	\$ 25,336	3.45%, 4/15/2030	40,000	36,177
3.40%, 12/6/2027	200,000	213,624	Vale Overseas, Ltd.:		
3.60%, 11/28/2024	75,000	79,135	6.25%, 8/10/2026	150,000	163,288
4.20%, 12/6/2047	60,000	72,349	6.88%, 11/10/2039	300,000	331,413
Alphabet, Inc.:			8.25%, 1/17/2034 (a)	25,000	30,316
2.00%, 8/15/2026	250,000	263,795			<u>853,856</u>
3.63%, 5/19/2021	50,000	51,502	LEISURE TIME — 0.0% (c)		
Amazon.com, Inc.:			Royal Caribbean Cruises, Ltd.		
2.40%, 2/22/2023	200,000	208,082	3.70%, 3/15/2028 (a)	150,000	93,648
2.50%, 11/29/2022	25,000	25,766	LODGING — 0.1%		
2.80%, 8/22/2024	100,000	106,184	Choice Hotels International, Inc.		
3.15%, 8/22/2027	100,000	110,394	3.70%, 12/1/2029	50,000	38,681
3.80%, 12/5/2024	30,000	33,240	Hyatt Hotels Corp.		
3.88%, 8/22/2037	125,000	148,676	4.38%, 9/15/2028	50,000	45,568
4.05%, 8/22/2047	125,000	158,569	Las Vegas Sands Corp.:		
4.95%, 12/5/2044	125,000	174,437	2.90%, 6/25/2025	65,000	56,491
5.20%, 12/3/2025	50,000	59,536	3.20%, 8/8/2024	45,000	40,640
Baidu, Inc.			3.50%, 8/18/2026	30,000	27,487
2.88%, 7/6/2022	250,000	253,537	3.90%, 8/8/2029	40,000	34,346
Booking Holdings, Inc.			Marriott International, Inc.:		
3.60%, 6/1/2026	250,000	243,750	2.13%, 10/3/2022	65,000	58,211
eBay, Inc.:			2.30%, 1/15/2022	150,000	140,580
2.70%, 3/11/2030 (a)	100,000	90,086	3.75%, 3/15/2025	25,000	22,846
2.75%, 1/30/2023	150,000	148,833	Sands China, Ltd.		
3.45%, 8/1/2024 (a)	25,000	25,356	5.13%, 8/8/2025	250,000	238,255
3.80%, 3/9/2022	50,000	50,568			<u>703,105</u>
Expedia Group, Inc.:			MACHINERY, CONSTRUCTION & MINING — 0.1%		
3.25%, 2/15/2030	35,000	29,150	ABB Finance USA, Inc.:		
3.80%, 2/15/2028	50,000	42,987	2.88%, 5/8/2022	50,000	50,414
		<u>2,614,892</u>	3.80%, 4/3/2028	100,000	105,971
INVESTMENT COMPANY			Caterpillar Financial Services Corp.:		
SECURITY — 0.0% (c)			Series MTN, 2.40%, 6/6/2022 (a)	150,000	150,687
Ares Capital Corp.:			Series MTN, 2.95%, 2/26/2022	150,000	152,446
3.50%, 2/10/2023	50,000	45,020	Series MTN, 3.75%, 11/24/2023	25,000	26,191
4.20%, 6/10/2024	50,000	44,351	Caterpillar, Inc.:		
4.25%, 3/1/2025	50,000	42,979	2.60%, 9/19/2029 (a)	100,000	98,005
FS KKR Capital Corp.			3.80%, 8/15/2042	125,000	137,536
4.13%, 2/1/2025	100,000	84,904	4.75%, 5/15/2064	25,000	29,122
Owl Rock Capital Corp.			Oshkosh Corp.		
4.00%, 3/30/2025	50,000	38,627	3.10%, 3/1/2030	10,000	10,795
Prospect Capital Corp.					<u>761,167</u>
5.88%, 3/15/2023 (a)	25,000	19,782	MACHINERY-DIVERSIFIED		
		<u>275,663</u>	— 0.2%		
IRON/STEEL — 0.1%			CNH Industrial Capital LLC:		
ArcelorMittal:			3.88%, 10/15/2021	10,000	9,905
4.25%, 7/16/2029 (a)	100,000	89,220	4.20%, 1/15/2024 (a)	100,000	100,140
4.55%, 3/11/2026	50,000	45,039	4.38%, 4/5/2022	15,000	14,811
6.13%, 6/1/2025	20,000	19,676			
7.00%, 10/15/2039	31,000	32,061			
Nucor Corp.:					
4.00%, 8/1/2023	25,000	25,088			
5.20%, 8/1/2043	50,000	58,096			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.88%, 4/1/2021	\$ 15,000	\$ 15,063	3.30%, 2/1/2027	\$ 150,000	\$ 157,446
CNH Industrial NV			3.30%, 4/1/2027	100,000	107,367
Series MTN, 3.85%, 11/15/2027			3.40%, 4/1/2030	50,000	54,403
(a)	15,000	14,318	3.40%, 7/15/2046	100,000	106,145
Deere & Co.:			3.60%, 3/1/2024	25,000	26,884
2.60%, 6/8/2022	25,000	25,328	3.75%, 4/1/2040	50,000	55,932
2.88%, 9/7/2049	35,000	33,845	3.90%, 3/1/2038	150,000	169,098
3.90%, 6/9/2042	225,000	243,576	3.95%, 10/15/2025	350,000	381,808
John Deere Capital Corp.:			4.00%, 11/1/2049	69,000	79,765
3.65%, 10/12/2023	100,000	105,611	4.20%, 8/15/2034	100,000	113,859
Series GMTN, 3.45%, 6/7/2023 .	25,000	25,721	4.25%, 10/15/2030	50,000	57,732
Series MTN, 2.15%, 9/8/2022 . .	150,000	149,209	4.25%, 1/15/2033	50,000	58,036
Series MTN, 2.25%, 9/14/2026 . .	100,000	98,234	4.60%, 10/15/2038	305,000	367,232
Series MTN, 2.60%, 3/7/2024 . .	65,000	66,319	4.65%, 7/15/2042	75,000	94,145
Series MTN, 2.80%, 3/6/2023 . .	150,000	153,841	4.95%, 10/15/2058	105,000	142,167
Series MTN, 2.80%, 7/18/2029 . .	50,000	50,515	Discovery Communications LLC:		
Series MTN, 3.40%, 9/11/2025			3.25%, 4/1/2023	25,000	24,606
(a)	25,000	26,240	3.80%, 3/13/2024	100,000	98,170
Series MTN, 3.45%, 3/13/2025 . .	100,000	106,264	3.95%, 3/20/2028	30,000	29,475
nVent Finance Sarl			4.95%, 5/15/2042	50,000	48,212
4.55%, 4/15/2028	50,000	55,704	5.00%, 9/20/2037	170,000	170,095
Rockwell Automation, Inc.:			5.20%, 9/20/2047	100,000	97,738
3.50%, 3/1/2029	85,000	89,199	Fox Corp.:		
4.20%, 3/1/2049	250,000	283,392	3.67%, 1/25/2022	15,000	15,323
Roper Technologies, Inc.:			4.03%, 1/25/2024	25,000	25,970
2.80%, 12/15/2021	50,000	49,858	4.71%, 1/25/2029	40,000	43,837
3.80%, 12/15/2026	30,000	30,597	5.48%, 1/25/2039	275,000	318,679
Wabtec Corp.:			5.58%, 1/25/2049	25,000	29,899
4.40%, 3/15/2024	50,000	48,664	Grupo Televisa SAB:		
4.95%, 9/15/2028	300,000	289,491	5.00%, 5/13/2045	50,000	49,605
		2,085,845	6.13%, 1/31/2046	100,000	109,138
MEDIA — 0.8%			Thomson Reuters Corp.		
CBS Corp.:			3.35%, 5/15/2026	50,000	48,642
2.50%, 2/15/2023	50,000	47,730	Time Warner Cable LLC:		
2.90%, 1/15/2027 (a)	125,000	112,064	4.00%, 9/1/2021	25,000	25,041
3.70%, 6/1/2028	50,000	45,241	4.50%, 9/15/2042	100,000	95,291
4.20%, 6/1/2029 (a)	200,000	192,552	5.50%, 9/1/2041	425,000	445,761
Charter Communications			5.88%, 11/15/2040	50,000	52,309
Operating LLC/Charter			6.75%, 6/15/2039	50,000	56,980
Communications Operating			TWDC Enterprises 18 Corp.:		
Capital:			3.00%, 2/13/2026 (a)	50,000	52,241
4.20%, 3/15/2028	250,000	254,142	Series GMTN, 3.15%,		
4.46%, 7/23/2022	150,000	155,479	9/17/2025	25,000	26,526
4.50%, 2/1/2024	100,000	103,268	Series MTN, 3.00%, 7/30/2046 .	75,000	75,428
4.80%, 3/1/2050	155,000	162,395	Viacom, Inc.:		
4.91%, 7/23/2025	50,000	53,058	4.25%, 9/1/2023	100,000	101,885
5.05%, 3/30/2029	100,000	107,907	4.38%, 3/15/2043	25,000	21,846
5.38%, 5/1/2047	150,000	164,154	5.85%, 9/1/2043	200,000	204,654
6.48%, 10/23/2045	185,000	221,382	Walt Disney Co.:		
Comcast Corp.:			1.65%, 9/1/2022	20,000	20,105
2.75%, 3/1/2023	175,000	180,442	1.75%, 8/30/2024	50,000	50,073
3.10%, 4/1/2025	35,000	37,144	2.00%, 9/1/2029	185,000	179,901
3.15%, 3/1/2026	225,000	235,114	3.38%, 11/15/2026 (a)	100,000	104,613
3.15%, 2/15/2028	200,000	209,282	3.70%, 10/15/2025	100,000	108,885
3.20%, 7/15/2036	250,000	260,377	4.00%, 10/1/2023	100,000	106,855

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.40%, 10/1/2043	\$ 75,000	\$ 99,733	Series GMTN, 3.45%, 5/15/2024	\$ 50,000	\$ 49,471
6.65%, 11/15/2037	250,000	351,872	Series MTN, 4.65%, 10/17/2021	50,000	51,439
		7,803,138	Series MTN, 5.88%, 1/14/2038	50,000	58,063
METAL FABRICATE & HARDWARE — 0.0% (c)			Illinois Tool Works, Inc. 3.90%, 9/1/2042 (a)	325,000	355,748
Precision Castparts Corp. 2.50%, 1/15/2023	75,000	75,399	Ingersoll-Rand Global Holding Co., Ltd. 5.75%, 6/15/2043	25,000	30,063
Timken Co. 4.50%, 12/15/2028	20,000	22,847	Ingersoll-Rand Luxembourg Finance SA 3.80%, 3/21/2029	100,000	102,784
		98,246	Parker-Hannifin Corp.: 2.70%, 6/14/2024	35,000	34,759
MINING — 0.2%			4.00%, 6/14/2049	40,000	41,528
Barrick Gold Corp. 5.25%, 4/1/2042	25,000	29,438	Series MTN, 3.30%, 11/21/2024	50,000	51,431
Barrick North America Finance LLC 5.75%, 5/1/2043	250,000	324,172	Textron, Inc.: 3.90%, 9/17/2029	50,000	48,899
BHP Billiton Finance USA, Ltd.: 4.13%, 2/24/2042	125,000	145,651	4.00%, 3/15/2026	50,000	48,800
5.00%, 9/30/2043	50,000	66,898			2,029,697
Newmont Corp.: 2.25%, 10/1/2030	65,000	60,557	OIL & GAS — 1.1%		
2.80%, 10/1/2029	80,000	75,294	Apache Corp.: 4.25%, 1/15/2030 (a)	100,000	53,915
3.70%, 3/15/2023	7,000	7,010	4.75%, 4/15/2043	275,000	125,493
Newmont Mining Corp. 4.88%, 3/15/2042	50,000	58,804	BP Capital Markets America, Inc.: 3.00%, 2/24/2050	250,000	233,410
Rio Tinto Finance USA PLC: 4.13%, 8/21/2042	25,000	29,440	3.02%, 1/16/2027	200,000	200,506
4.75%, 3/22/2042	150,000	182,325	3.22%, 4/14/2024	200,000	204,060
Rio Tinto Finance USA, Ltd. 3.75%, 6/15/2025	250,000	263,965	3.59%, 4/14/2027	250,000	250,487
Southern Copper Corp. 5.88%, 4/23/2045	357,000	377,567	3.94%, 9/21/2028 (a)	100,000	106,305
		1,621,121	BP Capital Markets PLC: 3.06%, 3/17/2022	200,000	201,126
MISCELLANEOUS			3.81%, 2/10/2024	150,000	155,470
MANUFACTURER — 0.2%			Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023	250,000	217,075
3M Co.: 1.75%, 2/14/2023 (a)	100,000	99,271	3.45%, 11/15/2021	25,000	23,418
2.00%, 2/14/2025	100,000	102,607	3.85%, 6/1/2027	50,000	39,279
2.38%, 8/26/2029	100,000	100,211	3.90%, 2/1/2025	25,000	20,566
2.88%, 10/15/2027 (a)	225,000	228,688	Series GMTN, 4.95%, 6/1/2047	100,000	71,802
3.25%, 8/26/2049 (a)	60,000	62,756	Cenovus Energy, Inc.: 4.25%, 4/15/2027 (a)	20,000	9,713
Series MTN, 3.38%, 3/1/2029	50,000	53,401	5.25%, 6/15/2037	100,000	45,132
Series MTN, 3.63%, 10/15/2047	25,000	26,968	5.40%, 6/15/2047	30,000	13,631
Series MTN, 4.00%, 9/14/2048	30,000	34,391	Chevron Corp.: 2.95%, 5/16/2026	50,000	52,603
Carlisle Cos., Inc. 2.75%, 3/1/2030	65,000	56,692	3.19%, 6/24/2023	25,000	26,142
Eaton Corp.: 3.10%, 9/15/2027	100,000	100,572	Cimarex Energy Co. 3.90%, 5/15/2027	250,000	167,837
4.15%, 11/2/2042	25,000	27,778	CNOOC Finance 2015 USA LLC 3.50%, 5/5/2025	300,000	317,187
General Electric Co.: 2.70%, 10/9/2022	250,000	245,977	CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044	100,000	125,473
4.13%, 10/9/2042	18,000	17,400			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Concho Resources, Inc. 3.75%, 10/1/2027	\$ 300,000	\$ 253,068	Noble Energy, Inc.: 4.95%, 8/15/2047	\$ 250,000	\$ 146,972
ConocoPhillips Co.: 4.95%, 3/15/2026	200,000	213,096	5.25%, 11/15/2043	50,000	31,245
5.95%, 3/15/2046	200,000	230,840	Occidental Petroleum Corp.: 4.40%, 4/15/2046	50,000	21,414
6.50%, 2/1/2039	75,000	93,986	6.20%, 3/15/2040	25,000	11,269
ConocoPhillips Holding Co. 6.95%, 4/15/2029	50,000	61,062	6.60%, 3/15/2046	300,000	156,783
Continental Resources, Inc. 4.38%, 1/15/2028	35,000	16,150	Ovintiv, Inc. 3.90%, 11/15/2021	25,000	17,182
Devon Energy Corp.: 5.00%, 6/15/2045	25,000	16,012	Patterson-UTI Energy, Inc. 5.15%, 11/15/2029 (a)	50,000	20,030
5.85%, 12/15/2025	50,000	40,249	Petro-Canada 5.35%, 7/15/2033	25,000	23,485
Diamondback Energy, Inc.: 2.88%, 12/1/2024	60,000	41,854	Petroleos Mexicanos: 2.46%, 12/15/2025	15,000	15,434
3.25%, 12/1/2026	45,000	31,918	4.25%, 1/15/2025 (a)	25,000	18,537
3.50%, 12/1/2029	100,000	68,709	4.50%, 1/23/2026 (a)	75,000	54,558
Ecopetrol SA: 4.13%, 1/16/2025	100,000	92,727	6.35%, 2/12/2048	150,000	93,541
5.88%, 5/28/2045	225,000	198,938	6.38%, 1/23/2045	250,000	156,515
7.38%, 9/18/2043	50,000	50,446	6.50%, 3/13/2027 (a)	250,000	185,115
EOG Resources, Inc.: 2.63%, 3/15/2023	100,000	97,909	6.50%, 1/23/2029 (a)	75,000	54,029
3.90%, 4/1/2035 (a)	25,000	25,250	6.75%, 9/21/2047	598,000	385,214
Equinor ASA: 2.65%, 1/15/2024 (a)	75,000	76,165	6.84%, 1/23/2030 (b)	500,000	360,970
3.25%, 11/18/2049	55,000	54,718	6.88%, 8/4/2026	250,000	189,275
3.63%, 9/10/2028 (a)	50,000	53,558	7.69%, 1/23/2050 (b)	500,000	339,810
3.70%, 3/1/2024	300,000	314,463	Phillips 66: 3.90%, 3/15/2028 (a)	50,000	48,165
3.95%, 5/15/2043	50,000	52,152	4.30%, 4/1/2022	35,000	34,987
4.80%, 11/8/2043	30,000	35,271	4.88%, 11/15/2044	95,000	95,894
Exxon Mobil Corp.: 1.90%, 8/16/2022	20,000	20,045	Pioneer Natural Resources Co. 4.45%, 1/15/2026	50,000	49,298
2.02%, 8/16/2024	50,000	50,025	Shell International Finance B.V.: 2.38%, 11/7/2029	100,000	98,764
2.44%, 8/16/2029	50,000	52,154	2.50%, 9/12/2026	150,000	153,252
3.00%, 8/16/2039	50,000	50,314	3.13%, 11/7/2049	100,000	99,308
3.10%, 8/16/2049 (a)	50,000	50,817	3.25%, 5/11/2025	100,000	104,849
4.11%, 3/1/2046	125,000	146,142	4.00%, 5/10/2046	100,000	111,593
Hess Corp.: 5.60%, 2/15/2041	75,000	51,474	4.13%, 5/11/2035	75,000	86,035
5.80%, 4/1/2047 (a)	250,000	168,207	4.38%, 5/11/2045	250,000	295,280
Husky Energy, Inc. 4.40%, 4/15/2029	100,000	69,447	5.50%, 3/25/2040	25,000	31,733
Marathon Oil Corp.: 2.80%, 11/1/2022	25,000	19,297	Suncor Energy, Inc.: 3.60%, 12/1/2024	25,000	24,519
4.40%, 7/15/2027	50,000	33,326	4.00%, 11/15/2047	70,000	64,686
5.20%, 6/1/2045 (a)	50,000	32,509	6.50%, 6/15/2038	50,000	50,493
Marathon Petroleum Corp.: 3.63%, 9/15/2024	50,000	44,470	Total Capital International SA 3.75%, 4/10/2024	375,000	397,084
3.80%, 4/1/2028 (a)	30,000	24,789	Total Capital SA 3.88%, 10/11/2028	25,000	27,109
4.50%, 4/1/2048	25,000	17,644	Valero Energy Corp.: 3.40%, 9/15/2026	50,000	44,348
5.13%, 12/15/2026	150,000	146,839	6.63%, 6/15/2037	250,000	262,517
Newfield Exploration Co. 5.63%, 7/1/2024	250,000	124,497			
Nexen, Inc. 5.88%, 3/10/2035	100,000	135,909			
					10,378,368

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
OIL & GAS SERVICES — 0.1%			2.38%, 6/12/2022 \$ 400,000 \$ 401,152		
Baker Hughes a GE Co.			3.38%, 11/16/2025 35,000 36,629		
LLC/Baker Hughes Co-Obligor, Inc.:			3.50%, 8/17/2023 50,000 52,659		
2.77%, 12/15/2022 \$ 100,000 \$ 95,254			4.00%, 1/17/2029 35,000 39,231		
3.34%, 12/15/2027 50,000 46,110			4.00%, 9/18/2042 25,000 29,186		
4.08%, 12/15/2047 150,000 123,092			4.38%, 8/17/2048 40,000 49,462		
Halliburton Co.:			6.45%, 9/15/2037 25,000 35,434		
3.80%, 11/15/2025 22,000 20,632			Becton Dickinson and Co.:		
4.85%, 11/15/2035 150,000 117,138			2.89%, 6/6/2022 235,000 233,449		
5.00%, 11/15/2045 35,000 27,031			3.36%, 6/6/2024 50,000 49,643		
7.45%, 9/15/2039 25,000 22,137			3.70%, 6/6/2027 163,000 164,865		
National Oilwell Varco, Inc.:			3.73%, 12/15/2024 50,000 51,552		
2.60%, 12/1/2022 21,000 18,965			4.67%, 6/6/2047 210,000 227,459		
3.60%, 12/1/2029 100,000 75,228			4.69%, 12/15/2044 20,000 21,387		
			Bristol-Myers Squibb Co.:		
			2.55%, 5/14/2021 (b) 50,000 50,607		
			2.60%, 5/16/2022 (b) 50,000 51,064		
			3.25%, 2/20/2023 (b) 50,000 51,800		
			3.25%, 2/27/2027 250,000 268,647		
			3.25%, 8/1/2042 50,000 55,322		
			3.63%, 5/15/2024 (b) 25,000 26,502		
			3.88%, 8/15/2025 (b) 25,000 27,141		
			3.90%, 2/20/2028 (b) 100,000 110,852		
			4.13%, 6/15/2039 (b) 35,000 41,930		
			4.35%, 11/15/2047 (b) 225,000 281,925		
			4.55%, 2/20/2048 (b) 100,000 127,304		
			4.63%, 5/15/2044 (b) 50,000 62,723		
			Cardinal Health, Inc.:		
			3.08%, 6/15/2024 250,000 247,360		
			3.41%, 6/15/2027 300,000 303,978		
			4.90%, 9/15/2045 25,000 25,815		
			Cigna Corp.:		
			2.40%, 3/15/2030 120,000 114,228		
			3.05%, 10/15/2027 (b) 50,000 49,256		
			3.20%, 3/15/2040 85,000 80,020		
			3.40%, 9/17/2021 290,000 295,516		
			3.40%, 3/15/2050 65,000 62,134		
			3.75%, 7/15/2023 67,000 68,926		
			4.38%, 10/15/2028 60,000 64,480		
			4.80%, 8/15/2038 60,000 67,366		
			4.90%, 12/15/2048 145,000 173,223		
			6.13%, 11/15/2041 (b) 25,000 31,565		
			CVS Health Corp.:		
			2.13%, 6/1/2021 100,000 99,772		
			2.88%, 6/1/2026 210,000 211,844		
			3.38%, 8/12/2024 25,000 25,591		
			3.50%, 7/20/2022 200,000 205,272		
			3.88%, 7/20/2025 20,000 20,690		
			4.00%, 12/5/2023 25,000 26,160		
			4.10%, 3/25/2025 250,000 264,450		
			4.30%, 3/25/2028 210,000 222,615		
			4.78%, 3/25/2038 175,000 193,240		
			4.88%, 7/20/2035 45,000 50,668		
			5.05%, 3/25/2048 300,000 342,552		
			5.13%, 7/20/2045 185,000 212,088		
PACKAGING & CONTAINERS					
— 0.0% (c)					
Packaging Corp. of America:					
3.00%, 12/15/2029 25,000 24,321					
3.40%, 12/15/2027 35,000 36,442					
4.05%, 12/15/2049 (a) 10,000 9,858					
WRKCo, Inc.:					
3.38%, 9/15/2027 100,000 97,491					
3.75%, 3/15/2025 100,000 100,627					
4.20%, 6/1/2032 50,000 51,789					
			320,528		
PHARMACEUTICALS — 1.7%					
AbbVie, Inc.:					
2.15%, 11/19/2021 (b) 115,000 114,830					
2.30%, 5/14/2021 325,000 325,309					
2.60%, 11/21/2024 (b) 105,000 106,011					
2.90%, 11/6/2022 25,000 25,275					
2.95%, 11/21/2026 (b) 105,000 106,264					
3.20%, 5/14/2026 200,000 203,848					
3.20%, 11/21/2029 (b) 245,000 243,591					
3.75%, 11/14/2023 235,000 244,485					
4.05%, 11/21/2039 (b) 200,000 207,346					
4.25%, 11/14/2028 35,000 37,643					
4.25%, 11/21/2049 (b) 90,000 95,883					
4.30%, 5/14/2036 50,000 53,778					
4.40%, 11/6/2042 50,000 55,810					
4.45%, 5/14/2046 150,000 162,978					
4.50%, 5/14/2035 50,000 55,755					
4.88%, 11/14/2048 25,000 28,994					
Allergan Funding SCS:					
3.45%, 3/15/2022 200,000 201,230					
3.80%, 3/15/2025 75,000 76,957					
3.85%, 6/15/2024 50,000 51,692					
4.55%, 3/15/2035 350,000 395,069					
4.75%, 3/15/2045 75,000 78,185					
AmerisourceBergen Corp.					
3.45%, 12/15/2027 (a) 50,000 50,249					
AstraZeneca PLC:					

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Eli Lilly & Co. 2.35%, 5/15/2022	\$ 300,000	\$ 306,006	3.00%, 9/15/2021	\$ 40,000	\$ 40,840
GlaxoSmithKline Capital PLC: 2.88%, 6/1/2022	100,000	102,994	3.00%, 12/15/2026 (a)	150,000	161,365
3.00%, 6/1/2024	70,000	73,319	3.20%, 9/15/2023	50,000	52,533
3.13%, 5/14/2021	70,000	70,946	3.40%, 5/15/2024 (a)	25,000	26,884
3.38%, 6/1/2029	85,000	91,428	3.45%, 3/15/2029	100,000	110,083
GlaxoSmithKline Capital, Inc.: 2.80%, 3/18/2023 (a)	25,000	25,847	3.60%, 9/15/2028 (a)	100,000	109,497
3.38%, 5/15/2023	100,000	105,135	3.90%, 3/15/2039	25,000	28,951
3.63%, 5/15/2025	55,000	59,588	4.00%, 12/15/2036	150,000	172,362
3.88%, 5/15/2028	100,000	112,064	4.00%, 3/15/2049 (a)	100,000	122,477
4.20%, 3/18/2043	25,000	28,825	4.10%, 9/15/2038	200,000	234,008
6.38%, 5/15/2038	50,000	74,050	4.20%, 9/15/2048	35,000	44,302
Johnson & Johnson: 2.45%, 3/1/2026	30,000	32,019	7.20%, 3/15/2039	75,000	120,710
2.90%, 1/15/2028	250,000	273,687	Sanofi 3.63%, 6/19/2028	100,000	112,503
3.38%, 12/5/2023	25,000	27,025	Shire Acquisitions Investments Ireland DAC: 2.40%, 9/23/2021	300,000	297,390
3.40%, 1/15/2038	100,000	113,776	2.88%, 9/23/2023	100,000	101,030
3.55%, 3/1/2036	150,000	172,585	3.20%, 9/23/2026	30,000	30,530
3.63%, 3/3/2037	200,000	233,596	Takeda Pharmaceutical Co., Ltd.: 4.40%, 11/26/2023	100,000	105,748
3.75%, 3/3/2047	100,000	121,763	5.00%, 11/26/2028	100,000	112,954
4.50%, 12/5/2043 (a)	50,000	66,859	Wyeth LLC 6.00%, 2/15/2036	25,000	34,857
McKesson Corp.: 2.85%, 3/15/2023	25,000	25,303	Zoetis, Inc.: 3.00%, 9/12/2027	50,000	50,754
3.95%, 2/16/2028	60,000	63,253	3.90%, 8/20/2028	50,000	55,007
Mead Johnson Nutrition Co. 4.60%, 6/1/2044	25,000	29,831	4.45%, 8/20/2048	25,000	29,592
Merck & Co., Inc.: 2.35%, 2/10/2022 (a)	50,000	51,119	4.70%, 2/1/2043	25,000	29,695
2.40%, 9/15/2022	25,000	25,691			<u>15,799,260</u>
2.75%, 2/10/2025	325,000	342,823	PIPELINES — 0.9% Boardwalk Pipelines L.P. 4.80%, 5/3/2029 (a)	40,000	30,523
2.90%, 3/7/2024	45,000	47,002	Cheniere Corpus Christi Holdings LLC 3.70%, 11/15/2029 (b)	90,000	68,404
3.40%, 3/7/2029	100,000	110,152	Enable Midstream Partners L.P.: 4.15%, 9/15/2029	100,000	45,001
3.60%, 9/15/2042	25,000	28,470	4.40%, 3/15/2027	50,000	24,841
3.70%, 2/10/2045	50,000	59,749	4.95%, 5/15/2028	30,000	16,559
3.90%, 3/7/2039	100,000	119,451	Enbridge Energy Partners L.P. 4.20%, 9/15/2021	25,000	25,325
4.00%, 3/7/2049	65,000	81,448	Enbridge, Inc.: 2.90%, 7/15/2022	50,000	47,939
Mylan NV: 3.15%, 6/15/2021	380,000	375,235	3.70%, 7/15/2027	50,000	47,565
5.25%, 6/15/2046	250,000	252,500	4.00%, 11/15/2049 (a)	100,000	88,699
Novartis Capital Corp.: 1.75%, 2/14/2025	100,000	101,124	4.25%, 12/1/2026	50,000	45,273
2.00%, 2/14/2027	100,000	100,820	Energy Transfer Operating L.P.: 4.20%, 4/15/2027	50,000	39,079
2.20%, 8/14/2030	100,000	102,289	4.75%, 1/15/2026	225,000	197,464
2.40%, 5/17/2022	300,000	307,110	5.15%, 2/1/2043	25,000	16,882
2.75%, 8/14/2050	65,000	67,313	5.15%, 3/15/2045	225,000	174,829
3.00%, 11/20/2025	25,000	26,836	5.20%, 2/1/2022	100,000	94,220
3.10%, 5/17/2027 (a)	30,000	32,213	5.25%, 4/15/2029	275,000	229,273
3.40%, 5/6/2024	25,000	26,777	5.88%, 1/15/2024	250,000	243,462
4.00%, 11/20/2045	50,000	62,421			
Perrigo Finance Unlimited Co. 4.38%, 3/15/2026	50,000	50,955			
Pfizer, Inc.: 2.95%, 3/15/2024	100,000	105,875			

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
6.25%, 4/15/2049	\$ 275,000	\$ 235,535	Phillips 66 Partners L.P.:		
Enterprise Products			2.45%, 12/15/2024	\$ 100,000	\$ 88,055
Operating LLC:			3.15%, 12/15/2029	100,000	81,678
2.85%, 4/15/2021	75,000	74,101	3.55%, 10/1/2026	10,000	9,035
3.13%, 7/31/2029	100,000	90,982	3.75%, 3/1/2028	25,000	23,041
3.50%, 2/1/2022	25,000	24,685	4.90%, 10/1/2046	10,000	8,845
3.75%, 2/15/2025	75,000	74,932	Plains All American Pipeline		
3.95%, 2/15/2027	200,000	178,356	L.P./PAA Finance Corp.:		
4.15%, 10/16/2028	25,000	24,833	3.60%, 11/1/2024 (a)	25,000	20,689
4.20%, 1/31/2050	65,000	61,248	4.50%, 12/15/2026	50,000	40,227
4.80%, 2/1/2049	25,000	25,452	4.65%, 10/15/2025	400,000	322,528
4.85%, 3/15/2044	50,000	51,140	4.70%, 6/15/2044	25,000	16,419
4.90%, 5/15/2046	50,000	48,326	Sabine Pass Liquefaction LLC:		
5.10%, 2/15/2045	200,000	176,014	4.20%, 3/15/2028	100,000	85,630
Series D, 3 Month USD LIBOR			5.63%, 3/1/2025	200,000	189,650
+ 2.99%, 4.88%, 8/16/2077			5.75%, 5/15/2024	75,000	69,592
(d)	250,000	167,497	5.88%, 6/30/2026	250,000	227,110
Series E, 3 Month USD LIBOR			Spectra Energy Partners L.P.		
+ 3.03%, 5.25%, 8/16/2077			4.75%, 3/15/2024	350,000	330,732
(d)	150,000	103,237	Sunoco Logistics Partners		
Kinder Morgan Energy Partners			Operations L.P.:		
L.P.			4.00%, 10/1/2027	50,000	39,533
5.40%, 9/1/2044	25,000	19,158	5.30%, 4/1/2044	25,000	17,254
Kinder Morgan, Inc.:			5.35%, 5/15/2045	25,000	19,114
3.15%, 1/15/2023	450,000	440,554	5.40%, 10/1/2047	150,000	118,309
4.30%, 6/1/2025	300,000	305,811	TransCanada PipeLines, Ltd.:		
5.05%, 2/15/2046	50,000	47,804	2.50%, 8/1/2022	100,000	96,682
5.30%, 12/1/2034	200,000	191,486	4.63%, 3/1/2034	250,000	229,970
5.55%, 6/1/2045	150,000	155,628	4.75%, 5/15/2038	100,000	97,082
Magellan Midstream Partners L.P.:			7.63%, 1/15/2039	25,000	29,525
4.20%, 10/3/2047	50,000	40,048	Transcontinental Gas Pipe Line		
4.85%, 2/1/2049	275,000	255,819	Co. LLC		
5.00%, 3/1/2026	50,000	49,526	7.85%, 2/1/2026	200,000	221,554
MPLX L.P.:			Valero Energy Partners L.P.		
3.50%, 12/1/2022 (b)	75,000	72,413	4.50%, 3/15/2028	50,000	45,007
4.00%, 3/15/2028 (a)	35,000	29,559	Western Midstream Operating L.P.		
4.50%, 4/15/2038	180,000	129,134	5.30%, 3/1/2048	50,000	20,150
4.70%, 4/15/2048	100,000	77,309	Williams Cos., Inc.:		
4.80%, 2/15/2029 (a)	105,000	92,166	3.60%, 3/15/2022	100,000	97,970
4.88%, 6/1/2025	50,000	41,811	3.70%, 1/15/2023	20,000	18,403
4.90%, 4/15/2058	25,000	17,059	3.75%, 6/15/2027	200,000	185,466
5.20%, 3/1/2047	100,000	78,965	3.90%, 1/15/2025	50,000	43,903
5.20%, 12/1/2047 (b)	100,000	80,219	4.55%, 6/24/2024	65,000	59,831
ONEOK Partners L.P.			5.10%, 9/15/2045	125,000	113,542
3.38%, 10/1/2022	25,000	23,058	5.75%, 6/24/2044	25,000	24,228
ONEOK, Inc.:			<hr/>		<hr/>
2.20%, 9/15/2025	25,000	19,411			8,367,542
2.75%, 9/1/2024	100,000	87,601	REAL ESTATE — 0.0% (c)		
3.10%, 3/15/2030	25,000	19,025	CBRE Services, Inc.		
3.40%, 9/1/2029	100,000	75,741	4.88%, 3/1/2026	50,000	51,311
4.00%, 7/13/2027	30,000	24,254	REAL ESTATE INVESTMENT		
4.45%, 9/1/2049	40,000	31,092	TRUSTS — 1.1%		
4.50%, 3/15/2050	25,000	18,985	Alexandria Real Estate Equities,		
4.55%, 7/15/2028	50,000	42,525	Inc.:		
4.95%, 7/13/2047	150,000	119,089	3.38%, 8/15/2031	60,000	55,639
5.20%, 7/15/2048	25,000	19,862	3.45%, 4/30/2025	100,000	101,698

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 2/1/2050	\$ 100,000	\$ 93,396	4.00%, 9/15/2028	\$ 100,000	\$ 103,586
4.70%, 7/1/2030	35,000	35,730	EPR Properties:		
American Campus Communities			4.50%, 6/1/2027	50,000	45,182
Operating Partnership L.P.:			4.95%, 4/15/2028	50,000	45,413
3.30%, 7/15/2026	50,000	49,361	Equinix, Inc.:		
3.63%, 11/15/2027	30,000	30,697	2.63%, 11/18/2024	65,000	62,120
American Tower Corp.:			3.20%, 11/18/2029 (a)	45,000	42,228
2.25%, 1/15/2022	100,000	98,142	5.38%, 5/15/2027	60,000	59,819
2.75%, 1/15/2027	200,000	194,422	5.88%, 1/15/2026	80,000	81,574
3.00%, 6/15/2023	250,000	241,575	ERP Operating L.P.:		
3.13%, 1/15/2027	100,000	96,908	3.00%, 7/1/2029	25,000	24,434
3.38%, 10/15/2026	75,000	74,560	3.50%, 3/1/2028	100,000	100,114
3.50%, 1/31/2023	50,000	50,472	4.00%, 8/1/2047	50,000	49,973
AvalonBay Communities, Inc.:			4.15%, 12/1/2028 (a)	100,000	105,653
Series GMTN, 2.95%,			Essex Portfolio L.P.:		
9/15/2022	25,000	25,200	3.00%, 1/15/2030	25,000	23,436
Series GMTN, 2.95%,			3.63%, 5/1/2027	50,000	50,868
5/11/2026	50,000	48,924	4.00%, 3/1/2029	65,000	66,522
Series MTN, 3.20%, 1/15/2028 .	40,000	40,023	4.50%, 3/15/2048	50,000	51,437
Series MTN, 3.30%, 6/1/2029 . .	65,000	65,328	Federal Realty Investment Trust:		
Series MTN, 3.90%,			3.20%, 6/15/2029 (a)	75,000	74,377
10/15/2046	50,000	49,881	3.25%, 7/15/2027	50,000	49,804
Boston Properties L.P.:			GLP Capital L.P./GLP Financing		
2.75%, 10/1/2026	150,000	142,995	II, Inc.:		
2.90%, 3/15/2030	35,000	31,990	3.35%, 9/1/2024	55,000	48,710
3.40%, 6/21/2029	100,000	97,295	4.00%, 1/15/2030	65,000	50,073
3.65%, 2/1/2026	100,000	100,254	5.25%, 6/1/2025	20,000	18,537
3.85%, 2/1/2023	75,000	76,353	5.38%, 11/1/2023	20,000	18,247
Brixmor Operating Partnership			5.38%, 4/15/2026	40,000	35,825
L.P.:			5.75%, 6/1/2028	20,000	17,702
3.65%, 6/15/2024	50,000	46,078	HCP, Inc.		
4.13%, 6/15/2026	50,000	52,140	3.88%, 8/15/2024	50,000	50,964
4.13%, 5/15/2029	100,000	101,541	Healthcare Realty Trust, Inc.		
Camden Property Trust:			2.40%, 3/15/2030	25,000	22,855
3.15%, 7/1/2029	65,000	63,530	Healthcare Trust of America		
4.10%, 10/15/2028	20,000	20,685	Holdings L.P.		
Crown Castle International Corp.:			3.50%, 8/1/2026	25,000	24,831
3.20%, 9/1/2024	250,000	244,617	Highwoods Realty L.P.:		
3.65%, 9/1/2027	150,000	151,890	3.05%, 2/15/2030	25,000	22,856
3.70%, 6/15/2026	15,000	15,443	3.88%, 3/1/2027	50,000	49,386
4.00%, 3/1/2027	20,000	20,726	Hospitality Properties Trust:		
4.75%, 5/15/2047	100,000	103,887	4.38%, 2/15/2030	50,000	37,592
5.25%, 1/15/2023	100,000	103,822	4.50%, 6/15/2023 (a)	25,000	18,733
CubeSmart L.P.:			4.95%, 2/15/2027	70,000	52,452
3.00%, 2/15/2030	100,000	93,440	Host Hotels & Resorts L.P.:		
4.38%, 2/15/2029	30,000	31,376	3.88%, 4/1/2024	50,000	46,934
CyrusOne L.P./CyrusOne Finance			Series H, 3.38%, 12/15/2029 . .	150,000	120,348
Corp.:			Hudson Pacific Properties L.P.:		
2.90%, 11/15/2024	150,000	144,742	3.25%, 1/15/2030	200,000	184,680
3.45%, 11/15/2029	60,000	53,522	4.65%, 4/1/2029	25,000	25,899
Digital Realty Trust L.P.:			Kilroy Realty L.P.:		
2.75%, 2/1/2023	125,000	124,312	3.05%, 2/15/2030	50,000	45,770
3.70%, 8/15/2027	150,000	148,957	3.45%, 12/15/2024	50,000	51,485
3.95%, 7/1/2022	25,000	25,594	4.75%, 12/15/2028	25,000	26,001
Duke Realty L.P.:			Kimco Realty Corp.:		
3.05%, 3/1/2050 (a)	10,000	7,947	2.80%, 10/1/2026	50,000	49,531

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.30%, 2/1/2025	\$ 40,000	\$ 39,156	Ventas Realty L.P.:		
3.70%, 10/1/2049	100,000	83,304	2.65%, 1/15/2025	\$ 25,000	\$ 23,516
3.80%, 4/1/2027 (a)	25,000	24,097	3.00%, 1/15/2030	50,000	44,645
Life Storage L.P.			3.10%, 1/15/2023	50,000	52,011
4.00%, 6/15/2029	100,000	101,730	3.85%, 4/1/2027	100,000	99,564
Mid-America Apartments L.P.:			4.00%, 3/1/2028	100,000	98,442
3.60%, 6/1/2027	50,000	50,308	4.38%, 2/1/2045	75,000	67,493
3.95%, 3/15/2029	100,000	102,138	VEREIT Operating Partnership		
National Retail Properties, Inc.:			L.P.:		
3.10%, 4/15/2050	100,000	78,207	3.10%, 12/15/2029	150,000	126,400
3.60%, 12/15/2026	50,000	52,027	3.95%, 8/15/2027	40,000	34,902
4.30%, 10/15/2028	35,000	35,587	4.60%, 2/6/2024	5,000	4,981
Office Properties Income Trust			4.63%, 11/1/2025	50,000	46,659
4.25%, 5/15/2024	50,000	48,060	4.88%, 6/1/2026	10,000	9,523
Omega Healthcare Investors, Inc.:			Vornado Realty L.P.		
3.63%, 10/1/2029	50,000	43,368	3.50%, 1/15/2025	50,000	47,966
4.38%, 8/1/2023	150,000	149,553	Welltower, Inc.:		
Physicians Realty L.P.			2.70%, 2/15/2027	50,000	47,145
3.95%, 1/15/2028	100,000	91,939	3.10%, 1/15/2030	55,000	51,951
Prologis L.P.:			4.00%, 6/1/2025	175,000	172,783
2.13%, 4/15/2027	50,000	48,922	4.13%, 3/15/2029	100,000	102,188
2.25%, 4/15/2030	65,000	59,897	Weyerhaeuser Co.:		
3.00%, 4/15/2050	50,000	42,907	4.00%, 11/15/2029	200,000	202,602
3.75%, 11/1/2025	50,000	53,520	4.63%, 9/15/2023	25,000	26,502
4.25%, 8/15/2023	150,000	158,587	WP Carey, Inc.		
4.38%, 2/1/2029 (a)	65,000	70,341	3.85%, 7/15/2029	100,000	97,373
Public Storage					9,901,742
2.37%, 9/15/2022	125,000	124,905	RETAIL — 0.7%		
Realty Income Corp.:			AutoZone, Inc.:		
3.65%, 1/15/2028	100,000	100,630	3.13%, 4/18/2024	100,000	99,710
3.88%, 4/15/2025	100,000	102,528	3.75%, 6/1/2027	100,000	100,817
4.13%, 10/15/2026	50,000	49,752	Best Buy Co., Inc.		
Regency Centers L.P.:			4.45%, 10/1/2028	50,000	51,251
4.13%, 3/15/2028	50,000	52,918	Costco Wholesale Corp.		
4.40%, 2/1/2047	150,000	152,364	2.30%, 5/18/2022	150,000	152,514
Sabra Health Care L.P.:			Darden Restaurants, Inc.:		
4.80%, 6/1/2024	25,000	23,890	3.85%, 5/1/2027	15,000	13,654
5.13%, 8/15/2026	25,000	23,703	4.55%, 2/15/2048	15,000	11,658
Service Properties Trust			Dollar General Corp.:		
4.35%, 10/1/2024	100,000	73,402	4.13%, 5/1/2028 (a)	70,000	73,955
Simon Property Group L.P.:			4.15%, 11/1/2025	25,000	26,670
2.50%, 7/15/2021	350,000	346,083	Dollar Tree, Inc.:		
2.63%, 6/15/2022	100,000	98,525	3.70%, 5/15/2023	95,000	96,588
2.75%, 6/1/2023	200,000	197,112	4.00%, 5/15/2025	100,000	102,748
4.25%, 11/30/2046	50,000	47,606	4.20%, 5/15/2028	45,000	45,710
Spirit Realty L.P.			Home Depot, Inc.:		
3.40%, 1/15/2030	100,000	86,328	2.13%, 9/15/2026	150,000	150,501
STORE Capital Corp.			2.63%, 6/1/2022	150,000	152,967
4.50%, 3/15/2028	50,000	49,762	2.80%, 9/14/2027	250,000	258,272
Tanger Properties L.P.			3.00%, 4/1/2026	350,000	368,763
3.88%, 7/15/2027	50,000	47,544	3.13%, 12/15/2049	100,000	98,899
UDR, Inc.:			3.75%, 2/15/2024	25,000	26,426
Series GMTN, 3.50%,			4.25%, 4/1/2046	35,000	40,705
1/15/2028	150,000	149,089	5.95%, 4/1/2041	50,000	69,840
Series MTN, 2.95%, 9/1/2026 . .	25,000	24,149			
Series MTN, 3.50%, 7/1/2027 . .	50,000	50,115			

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Kohl's Corp. 5.55%, 7/17/2045	\$ 20,000	\$ 13,537	Walmart, Inc.: 2.65%, 12/15/2024	\$ 150,000	\$ 157,771
Lowe's Cos., Inc.: 2.50%, 4/15/2026	50,000	49,309	3.13%, 6/23/2021	250,000	255,207
3.10%, 5/3/2027	200,000	201,040	3.25%, 7/8/2029	80,000	87,774
3.38%, 9/15/2025	25,000	25,904	3.30%, 4/22/2024	325,000	345,433
3.70%, 4/15/2046	50,000	48,390	3.70%, 6/26/2028	100,000	112,228
4.05%, 5/3/2047	300,000	307,047	3.95%, 6/28/2038	125,000	147,741
4.25%, 9/15/2044	25,000	25,721	4.05%, 6/29/2048	185,000	230,340
4.38%, 9/15/2045	25,000	26,038			<u>6,732,228</u>
4.65%, 4/15/2042	25,000	27,337	SEMICONDUCTORS — 0.4%		
McDonald's Corp.: Series MTN, 1.45%, 9/1/2025 . .	15,000	14,324	Applied Materials, Inc.: 3.90%, 10/1/2025 (a)	25,000	26,538
Series MTN, 2.13%, 3/1/2030 . .	15,000	14,015	4.35%, 4/1/2047 (a)	100,000	127,663
Series MTN, 2.63%, 9/1/2029 . .	75,000	72,629	5.10%, 10/1/2035	50,000	67,654
Series MTN, 3.35%, 4/1/2023 . .	80,000	82,643	Broadcom Corp./Broadcom Cayman Finance, Ltd. 2.65%, 1/15/2023	200,000	194,822
Series MTN, 3.50%, 3/1/2027 . .	50,000	51,743	Broadcom, Inc.: 3.63%, 10/15/2024 (b)	150,000	147,666
Series MTN, 3.63%, 9/1/2049 . .	10,000	10,064	4.75%, 4/15/2029 (b)	150,000	152,532
Series MTN, 3.70%, 1/30/2026 . .	75,000	79,124	Intel Corp.: 2.35%, 5/11/2022	50,000	51,105
Series MTN, 3.80%, 4/1/2028 . .	100,000	105,723	2.45%, 11/15/2029	150,000	152,082
Series MTN, 4.45%, 3/1/2047 . .	125,000	135,246	2.88%, 5/11/2024 (a)	200,000	206,710
Series MTN, 4.45%, 9/1/2048 . .	20,000	22,189	3.15%, 5/11/2027	200,000	215,344
Series MTN, 4.70%, 12/9/2035 . .	150,000	169,491	3.25%, 11/15/2049	150,000	159,969
Series MTN, 4.88%, 12/9/2045 . .	100,000	116,467	3.30%, 10/1/2021	25,000	25,682
Nordstrom, Inc. 4.38%, 4/1/2030	55,000	44,167	4.10%, 5/19/2046	370,000	435,634
O'Reilly Automotive, Inc.: 3.60%, 9/1/2027	50,000	49,215	4.10%, 5/11/2047	50,000	60,251
4.35%, 6/1/2028	100,000	102,745	KLA Corp.: 3.30%, 3/1/2050	50,000	47,199
QVC, Inc.: 4.75%, 2/15/2027	50,000	44,236	4.10%, 3/15/2029	65,000	68,233
5.45%, 8/15/2034	50,000	38,289	Lam Research Corp.: 3.75%, 3/15/2026	50,000	53,098
Starbucks Corp.: 2.00%, 3/12/2027 (a)	100,000	94,659	4.00%, 3/15/2029	280,000	309,649
2.25%, 3/12/2030	100,000	94,369	4.88%, 3/15/2049	25,000	32,226
3.35%, 3/12/2050 (a)	25,000	23,853	Micron Technology, Inc. 4.66%, 2/15/2030	200,000	209,482
3.80%, 8/15/2025	50,000	53,234	NVIDIA Corp. 3.20%, 9/16/2026	50,000	53,764
3.85%, 10/1/2023	25,000	26,083	NXP B.V./NXP Funding LLC 4.88%, 3/1/2024 (b)	100,000	101,603
4.00%, 11/15/2028	50,000	53,458	QUALCOMM, Inc.: 2.60%, 1/30/2023	200,000	204,008
4.45%, 8/15/2049	100,000	114,385	2.90%, 5/20/2024	200,000	206,914
4.50%, 11/15/2048	30,000	33,788	3.25%, 5/20/2027	50,000	52,597
Target Corp.: 2.50%, 4/15/2026	50,000	51,365	3.45%, 5/20/2025 (a)	50,000	52,434
3.38%, 4/15/2029	100,000	108,013	4.30%, 5/20/2047	50,000	60,955
3.90%, 11/15/2047 (a)	250,000	293,930	4.80%, 5/20/2045	25,000	31,977
4.00%, 7/1/2042	50,000	58,613	Texas Instruments, Inc.: 2.90%, 11/3/2027	70,000	71,752
TJX Cos., Inc. 2.25%, 9/15/2026	50,000	47,539	3.88%, 3/15/2039	250,000	285,957
Walgreen Co. 3.10%, 9/15/2022	25,000	25,062	4.15%, 5/15/2048	150,000	183,394
Walgreens Boots Alliance, Inc.: 3.30%, 11/18/2021	200,000	202,104			
3.45%, 6/1/2026	250,000	248,432			
4.50%, 11/18/2034	25,000	24,997			
4.65%, 6/1/2046	25,000	23,569			

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Xilinx, Inc. 2.95%, 6/1/2024	\$ 50,000	\$ 49,118	3.80%, 11/15/2037	\$ 180,000	\$ 184,558
		4,098,012	3.85%, 7/15/2036	150,000	158,595
SOFTWARE — 0.7%			3.90%, 5/15/2035	5,000	5,400
Activision Blizzard, Inc.:			4.00%, 7/15/2046	180,000	191,023
2.30%, 9/15/2021	250,000	251,165	4.30%, 7/8/2034	200,000	225,386
4.50%, 6/15/2047	150,000	182,707	4.38%, 5/15/2055	10,000	11,186
Adobe, Inc.:			salesforce.com, Inc.:		
1.70%, 2/1/2023	20,000	20,126	3.25%, 4/11/2023	275,000	285,772
1.90%, 2/1/2025	30,000	30,332	3.70%, 4/11/2028	25,000	27,556
2.30%, 2/1/2030	30,000	29,870	VMware, Inc.		
3.25%, 2/1/2025	25,000	26,668	3.90%, 8/21/2027	150,000	148,144
Autodesk, Inc.					6,350,907
3.50%, 6/15/2027	50,000	51,650	TELECOMMUNICATIONS —		
Broadridge Financial Solutions, Inc.			1.1%		
2.90%, 12/1/2029	50,000	44,324	America Movil SAB de CV:		
Citrix Systems, Inc.			3.13%, 7/16/2022	100,000	100,976
3.30%, 3/1/2030	100,000	92,896	4.38%, 7/16/2042 (a)	50,000	53,360
Fidelity National Information Services, Inc.:			4.38%, 4/22/2049	200,000	219,968
3.00%, 8/15/2026	200,000	204,162	6.13%, 3/30/2040	100,000	130,312
3.75%, 5/21/2029	20,000	21,724	AT&T, Inc.:		
3.88%, 6/5/2024	7,000	7,259	2.95%, 7/15/2026	200,000	199,130
Fiserv, Inc.:			3.20%, 3/1/2022	250,000	254,235
2.75%, 7/1/2024	100,000	100,199	3.40%, 5/15/2025	250,000	258,507
3.20%, 7/1/2026	275,000	283,836	3.55%, 6/1/2024	25,000	25,721
3.50%, 7/1/2029	65,000	67,386	3.80%, 2/15/2027	150,000	157,122
3.80%, 10/1/2023	150,000	155,242	3.90%, 3/11/2024	25,000	26,127
4.20%, 10/1/2028	65,000	70,275	4.10%, 2/15/2028	184,000	192,872
4.40%, 7/1/2049	60,000	63,362	4.13%, 2/17/2026	350,000	370,653
Microsoft Corp.:			4.45%, 4/1/2024	25,000	26,626
1.55%, 8/8/2021	200,000	201,586	4.50%, 5/15/2035	300,000	323,082
2.00%, 8/8/2023	50,000	51,343	4.55%, 3/9/2049	208,000	223,338
2.40%, 2/6/2022	300,000	307,260	4.65%, 6/1/2044	25,000	26,772
2.40%, 8/8/2026	200,000	212,318	4.75%, 5/15/2046	30,000	32,835
3.13%, 11/3/2025	50,000	54,627	4.80%, 6/15/2044	50,000	54,407
3.30%, 2/6/2027 (a)	280,000	310,346	4.85%, 3/1/2039	70,000	78,250
3.45%, 8/8/2036	50,000	55,850	4.85%, 7/15/2045	50,000	54,480
3.63%, 12/15/2023	25,000	27,343	5.15%, 11/15/2046	300,000	350,169
3.70%, 8/8/2046	150,000	179,631	5.15%, 2/15/2050	150,000	178,117
3.95%, 8/8/2056	75,000	93,538	5.45%, 3/1/2047	250,000	300,957
4.00%, 2/12/2055	75,000	95,345	5.65%, 2/15/2047	150,000	185,025
4.10%, 2/6/2037	250,000	301,740	Bell Canada, Inc.:		
4.20%, 11/3/2035	65,000	81,260	4.30%, 7/29/2049	55,000	62,647
4.45%, 11/3/2045	275,000	361,636	4.46%, 4/1/2048	30,000	33,986
5.20%, 6/1/2039	50,000	70,109	British Telecommunications PLC		
Oracle Corp.:			5.13%, 12/4/2028	200,000	222,594
1.90%, 9/15/2021	200,000	200,500	Cisco Systems, Inc.:		
2.40%, 9/15/2023	200,000	203,746	1.85%, 9/20/2021	200,000	201,450
2.50%, 5/15/2022	50,000	50,829	3.00%, 6/15/2022 (a)	25,000	25,924
2.63%, 2/15/2023	235,000	241,293	3.50%, 6/15/2025	25,000	27,458
2.65%, 7/15/2026	45,000	45,795	3.63%, 3/4/2024 (a)	25,000	27,028
2.80%, 7/8/2021	250,000	253,672	5.50%, 1/15/2040	300,000	429,660
2.95%, 5/15/2025	10,000	10,337	Corning, Inc.:		
			4.38%, 11/15/2057	25,000	26,336
			5.35%, 11/15/2048	100,000	118,291
			5.75%, 8/15/2040	25,000	30,744

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Juniper Networks, Inc. 3.75%, 8/15/2029 (a)	\$ 100,000	\$ 97,478	3.40%, 9/1/2024	\$ 100,000	\$ 106,413
Motorola Solutions, Inc.: 4.00%, 9/1/2024	25,000	25,130	3.75%, 4/1/2024	25,000	26,641
4.60%, 2/23/2028	125,000	127,471	3.90%, 8/1/2046	100,000	111,768
4.60%, 5/23/2029	50,000	49,054	4.05%, 6/15/2048	155,000	180,662
Orange SA 5.50%, 2/6/2044	50,000	64,806	4.13%, 6/15/2047	150,000	173,677
Rogers Communications, Inc.: 3.00%, 3/15/2023	30,000	30,176	4.15%, 12/15/2048	30,000	35,294
3.70%, 11/15/2049	50,000	51,374	4.45%, 3/15/2043	50,000	58,289
4.30%, 2/15/2048	40,000	44,878	4.55%, 9/1/2044	50,000	59,904
4.35%, 5/1/2049	155,000	177,052	4.90%, 4/1/2044	125,000	155,437
5.00%, 3/15/2044	50,000	59,352	Canadian National Railway Co.: 2.75%, 3/1/2026	100,000	107,725
Telefonica Emisiones SA: 4.67%, 3/6/2038	150,000	155,348	2.95%, 11/21/2024 (a)	50,000	54,118
5.21%, 3/8/2047	300,000	335,220	3.20%, 8/2/2046	25,000	25,408
5.52%, 3/1/2049	150,000	179,197	3.65%, 2/3/2048	50,000	54,572
7.05%, 6/20/2036	25,000	32,569	Canadian Pacific Railway Co.: 2.05%, 3/5/2030	35,000	32,741
Telefonica Europe B.V. 8.25%, 9/15/2030	25,000	35,040	4.00%, 6/1/2028	100,000	106,654
TELUS Corp. 4.60%, 11/16/2048	150,000	150,038	4.80%, 9/15/2035	30,000	35,621
Verizon Communications, Inc.: 2.63%, 8/15/2026	50,000	51,451	CSX Corp.: 2.40%, 2/15/2030	50,000	48,052
3.13%, 3/16/2022	250,000	256,585	3.25%, 6/1/2027	50,000	51,214
3.50%, 11/1/2024	50,000	53,238	3.35%, 9/15/2049	65,000	63,011
3.88%, 2/8/2029	10,000	11,201	3.40%, 8/1/2024	25,000	25,987
4.27%, 1/15/2036	28,000	32,584	3.80%, 3/1/2028	50,000	53,140
4.33%, 9/21/2028	285,000	323,070	3.80%, 11/1/2046	100,000	103,413
4.40%, 11/1/2034	250,000	289,470	4.10%, 3/15/2044	75,000	80,553
4.50%, 8/10/2033	250,000	294,205	4.25%, 3/15/2029 (a)	95,000	106,004
4.52%, 9/15/2048	25,000	31,550	4.30%, 3/1/2048	50,000	53,232
4.81%, 3/15/2039	100,000	124,020	4.50%, 3/15/2049	125,000	142,605
5.01%, 4/15/2049	150,000	200,592	4.65%, 3/1/2068	50,000	52,706
5.15%, 9/15/2023	300,000	334,482	FedEx Corp.: 3.40%, 1/14/2022	150,000	150,949
5.25%, 3/16/2037	150,000	190,786	3.40%, 2/15/2028 (a)	50,000	48,593
5.50%, 3/16/2047	350,000	485,586	3.90%, 2/1/2035	200,000	190,538
Vodafone Group PLC: 3.75%, 1/16/2024	170,000	176,985	4.00%, 1/15/2024	25,000	26,395
4.13%, 5/30/2025	50,000	53,209	4.05%, 2/15/2048	50,000	43,452
4.38%, 2/19/2043	75,000	76,991	4.55%, 4/1/2046	100,000	94,120
5.00%, 5/30/2038	250,000	274,670	4.75%, 11/15/2045	25,000	23,879
5.25%, 5/30/2048	225,000	266,947	4.95%, 10/17/2048	100,000	97,533
		<u>10,170,964</u>	Kansas City Southern: 2.88%, 11/15/2029	65,000	62,601
TOYS/GAMES/HOBBIES —			4.70%, 5/1/2048	50,000	49,292
0.0% (c)			Norfolk Southern Corp.: 2.90%, 6/15/2026	150,000	152,292
Hasbro, Inc.: 3.50%, 9/15/2027	30,000	27,365	3.00%, 4/1/2022	25,000	25,019
3.90%, 11/19/2029	100,000	89,358	3.15%, 6/1/2027 (a)	50,000	49,969
		<u>116,723</u>	3.40%, 11/1/2049	100,000	96,722
TRANSPORTATION — 0.6%			3.94%, 11/1/2047	100,000	103,427
Burlington Northern Santa Fe LLC:			4.45%, 6/15/2045	19,000	21,738
			5.10%, 8/1/2118	50,000	56,208
			Ryder System, Inc.: Series MTN, 2.50%, 9/1/2024		
			(a)	40,000	38,248
			Series MTN, 2.80%, 3/1/2022	100,000	98,695

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series MTN, 3.45%, 11/15/2021	\$ 100,000	\$ 98,506	GM Financial Consumer Automobile Receivables Trust Series 2019-2, Class A3, 2.65%, 2/16/2024.	\$ 200,000	\$ 201,355
Union Pacific Corp.:			Honda Auto Receivables Owner Trust Series 2019-3, Class A3, 1.78%, 8/15/2023.	200,000	197,627
2.75%, 3/1/2026	50,000	49,968	Hyundai Auto Receivables Trust Series 2019-B, Class A3, 1.94%, 2/15/2024.	55,000	54,538
2.95%, 3/1/2022	350,000	359,222	Mercedes-Benz Auto Receivables Trust Series 2019-1, Class A3, 1.94%, 3/15/2024.	100,000	99,830
3.20%, 6/8/2021	35,000	35,122	Nissan Auto Receivables 2018-B Owner Trust Series 2018-B, Class A3, 3.06%, 3/15/2023.	60,000	60,436
3.50%, 6/8/2023	50,000	51,771	Nissan Auto Receivables 2019-A Owner Trust Series 2019-A, Class A3, 2.90%, 10/16/2023	100,000	102,012
3.80%, 10/1/2051.	52,000	56,088	Santander Drive Auto Receivables Trust Series 2018-1, Class D, 3.32%, 3/15/2024.	85,000	80,736
3.84%, 3/20/2060 (b)	130,000	137,652	Toyota Auto Receivables Owner Trust Series 2019-C, Class A3, 1.91%, 9/15/2023.	400,000	398,944
4.05%, 3/1/2046	175,000	184,690	World Omni Auto Receivables Trust Series 2019-B, Class A3, 2.59%, 7/15/2024.	111,000	109,695
4.10%, 9/15/2067.	15,000	15,466			<u>1,850,019</u>
4.38%, 9/10/2038.	110,000	121,227	CREDIT CARD — 0.2%		
United Parcel Service, Inc.:			American Express Credit Account Master Trust: Series 2018-8, Class A, 3.18%, 4/15/2024.	68,000	69,636
2.35%, 5/16/2022.	50,000	50,554	Series 2017-7, Class A, 2.35%, 5/15/2025.	300,000	300,694
2.40%, 11/15/2026	30,000	30,609	Series 2019-1, Class A, 2.87%, 10/15/2024	100,000	102,757
2.45%, 10/1/2022.	125,000	126,352	BA Credit Card Trust Series 2018-A2, Class A2, 3.00%, 9/15/2023.	300,000	304,370
2.50%, 4/1/2023 (a)	150,000	152,523	Capital One Multi-Asset Execution Trust Series 2016-A5, Class A5, 1.66%, 6/17/2024.	200,000	197,310
3.05%, 11/15/2027	50,000	51,025	Citibank Credit Card Issuance Trust Series 2018-A7, Class A7, 3.96%, 10/13/2030	200,000	227,300
3.75%, 11/15/2047	175,000	182,640			
		<u>5,237,926</u>			
TRUCKING & LEASING —					
0.0% (c)					
GATX Corp.:					
3.85%, 3/30/2027	50,000	51,382			
4.55%, 11/7/2028	50,000	53,100			
4.70%, 4/1/2029	25,000	27,038			
		<u>131,520</u>			
WATER — 0.0% (c)					
American Water Capital Corp.:					
2.95%, 9/1/2027	121,000	118,941			
3.40%, 3/1/2025	25,000	25,053			
3.75%, 9/1/2028	100,000	104,192			
3.75%, 9/1/2047	100,000	100,449			
4.30%, 12/1/2042.	25,000	26,357			
		<u>374,992</u>			
TOTAL CORPORATE BONDS					
& NOTES					
(Cost \$229,162,639)		<u>230,135,726</u>			
ASSET-BACKED SECURITIES					
— 0.4%					
AUTOMOBILE — 0.2%					
CarMax Auto Owner Trust 2017-2 Series 2017-2, Class B, 2.41%, 12/15/2022.	200,000	197,503			
Drive Auto Receivables Trust: Series 2018-4, Class D, 4.09%, 1/15/2026.	100,000	100,008			
Series 2019-4, Class C, 2.51%, 11/17/2025	50,000	47,630			
Ford Credit Auto Lease Trust Series 2019-B, Class A3, 2.22%, 10/15/2022.	200,000	199,705			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Synchrony Card Funding LLC Series 2019-A2, Class A, 2.34%, 6/15/2025	\$ 150,000	\$ 147,989	CHILE — 0.1% Chile Government International Bond:		
Synchrony Credit Card Master Note Trust Series 2016-2, Class A, 2.21%, 5/15/2024	400,000	395,759	3.13%, 01/21/2026	\$ 50,000	\$ 52,074
		<u>1,745,815</u>	3.24%, 02/06/2028	200,000	211,096
			3.86%, 06/21/2047	300,000	<u>325,113</u>
					<u>588,283</u>
TOTAL ASSET-BACKED SECURITIES (Cost \$3,602,491)		<u>3,595,834</u>	COLOMBIA — 0.1% Colombia Government International Bond:		
			4.50%, 01/28/2026	250,000	253,538
			4.50%, 03/15/2029	250,000	255,267
			5.00%, 06/15/2045	200,000	204,620
			5.20%, 05/15/2049 (a)	250,000	261,952
			5.63%, 02/26/2044	200,000	<u>217,294</u>
					<u>1,192,671</u>
FOREIGN GOVERNMENT OBLIGATIONS — 3.4% AUSTRIA — 0.0% (c) Oesterreichische Kontrollbank AG:			GERMANY — 0.3% FMS Wertmanagement 2.75%, 1/30/2024	250,000	270,105
1.50%, 02/12/2025	50,000	51,850	Kreditanstalt fuer Wiederaufbau:		
1.63%, 09/17/2022	40,000	40,977	0.01%, 06/29/2037	100,000	77,704
2.63%, 01/31/2022	200,000	207,304	2.00%, 05/02/2025 (a)	100,000	106,410
Series GMTN, 2.88%, 03/13/2023	100,000	106,622	2.13%, 03/07/2022	250,000	257,618
		<u>406,753</u>	2.13%, 06/15/2022	250,000	258,577
			2.13%, 01/17/2023	100,000	104,285
CANADA — 0.4% Export Development Canada:			2.38%, 12/29/2022 (a)	250,000	262,187
1.38%, 10/21/2021	50,000	50,621	2.50%, 11/20/2024	300,000	324,708
1.50%, 05/26/2021	50,000	50,593	2.63%, 01/25/2022	50,000	51,915
1.75%, 07/18/2022	150,000	153,811	2.88%, 04/03/2028 (a)	290,000	334,112
2.00%, 05/17/2022 (a)	50,000	51,530	Series GMTN, 3.13%, 12/15/2021	500,000	521,785
2.50%, 01/24/2023 (a)	200,000	210,416	Landwirtschaftliche Rentenbank:		
Province of Alberta Canada:			3.13%, 11/14/2023	100,000	109,006
2.20%, 07/26/2022 (a)	50,000	51,605	Series 36, 2.00%, 12/06/2021 . .	150,000	153,807
3.30%, 03/15/2028	650,000	747,578	Series 37, 2.50%, 11/15/2027 . .	50,000	<u>55,899</u>
Province of British Columbia Canada:					<u>2,888,118</u>
2.25%, 06/02/2026 (a)	150,000	160,141	HUNGARY — 0.0% (c) Hungary Government International Bond		
2.65%, 09/22/2021	50,000	51,445	5.38%, 3/25/2024	350,000	385,546
Province of Manitoba Canada:			INDONESIA — 0.1% Indonesia Government International Bond:		
2.13%, 06/22/2026	250,000	267,237	2.95%, 01/11/2023	275,000	272,503
Series GX, 2.60%, 04/16/2024 (a)	100,000	106,942	4.75%, 02/11/2029 (a)	150,000	162,647
Province of New Brunswick Canada			5.35%, 02/11/2049 (a)	100,000	<u>112,998</u>
3.63%, 2/24/2028	50,000	58,368			<u>548,148</u>
Province of Ontario Canada:			ISRAEL — 0.0% (c) Israel Government International Bond:		
2.20%, 10/03/2022	250,000	258,427	2.88%, 03/16/2026	100,000	104,108
2.50%, 09/10/2021	25,000	25,621	3.25%, 01/17/2028	100,000	106,001
2.50%, 04/27/2026	350,000	377,083	4.00%, 06/30/2022 (a)	50,000	52,323
Province of Quebec Canada:					
2.50%, 04/20/2026	250,000	270,632			
2.75%, 08/25/2021 (a)	50,000	51,421			
2.75%, 04/12/2027	200,000	220,724			
Series QO, 2.88%, 10/16/2024 . .	200,000	217,198			
		<u>3,381,393</u>			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.13%, 01/17/2048	\$ 100,000	\$ 106,617	6.55%, 03/14/2037	\$ 25,000	\$ 35,719
		<u>369,049</u>			<u>482,020</u>
ITALY — 0.0% (c)			PHILIPPINES — 0.1%		
Republic of Italy Government			Philippine Government		
International Bond:			International Bond:		
4.00%, 10/17/2049	200,000	187,840	3.70%, 03/01/2041 (a)	200,000	219,486
5.38%, 06/15/2033	50,000	56,902	3.70%, 02/02/2042	100,000	110,472
		<u>244,742</u>	3.95%, 01/20/2040 (a)	200,000	219,244
			4.20%, 01/21/2024	300,000	317,883
JAPAN — 0.2%			5.00%, 01/13/2037	150,000	178,253
Japan Bank for International			7.75%, 01/14/2031	100,000	142,025
Cooperation:					<u>1,187,363</u>
1.50%, 07/21/2021	25,000	25,230			
1.75%, 10/17/2024	200,000	206,668	POLAND — 0.1%		
2.50%, 06/01/2022	200,000	207,422	Poland Government International		
2.50%, 05/23/2024	200,000	212,662	Bond:		
2.75%, 11/16/2027 (a)	200,000	223,796	3.00%, 03/17/2023	50,000	51,884
2.88%, 07/21/2027	100,000	112,346	3.25%, 04/06/2026	175,000	189,926
3.25%, 07/20/2023	150,000	161,555	4.00%, 01/22/2024	150,000	163,657
3.38%, 10/31/2023	200,000	217,528	5.00%, 03/23/2022	50,000	53,397
Series DTC, 2.38%, 04/20/2026	200,000	215,736	5.13%, 04/21/2021	250,000	259,585
		<u>1,582,943</u>			<u>718,449</u>
			SOUTH KOREA — 0.1%		
MEXICO — 0.2%			Export-Import Bank of Korea:		
Mexico Government International			2.38%, 04/21/2027	25,000	25,094
Bond:			3.00%, 11/01/2022	250,000	260,075
3.75%, 01/11/2028 (a)	100,000	99,745	3.25%, 11/10/2025 (a)	150,000	162,185
4.00%, 10/02/2023	80,000	81,458	3.50%, 11/27/2021	250,000	258,517
4.13%, 01/21/2026	125,000	127,563	Korea Development Bank:		
4.15%, 03/28/2027	200,000	203,450	2.75%, 03/19/2023	200,000	207,114
4.50%, 04/22/2029	250,000	256,490	3.00%, 01/13/2026	100,000	105,715
4.50%, 01/31/2050 (a)	250,000	247,727	Korea International Bank		
4.60%, 02/10/2048 (a)	200,000	199,838	3.50%, 9/20/2028	200,000	231,418
5.55%, 01/21/2045 (a)	450,000	504,810			<u>1,250,118</u>
6.05%, 01/11/2040	30,000	35,231	SUPRANATIONAL — 1.3%		
Series MTN, 4.75%, 03/08/2044	100,000	101,063	African Development Bank:		
		<u>1,857,375</u>	3.00%, 09/20/2023	150,000	162,177
			Series GDIF, 1.25%, 07/26/2021	25,000	25,237
			Series GMTN, 1.63%, 09/16/2022	210,000	215,254
PANAMA — 0.1%			Series GMTN, 3.00%, 12/06/2021	30,000	31,209
Panama Government International			Asian Development Bank:		
Bond:			1.50%, 10/18/2024 (a)	200,000	207,454
3.16%, 01/23/2030	200,000	200,232	2.63%, 01/30/2024	200,000	214,960
3.75%, 03/16/2025	150,000	155,911	Series GMTN, 1.75%, 06/08/2021	100,000	101,472
3.88%, 03/17/2028	200,000	215,280	Series GMTN, 1.75%, 09/13/2022	250,000	257,205
4.50%, 05/15/2047	50,000	54,489	Series GMTN, 2.00%, 02/16/2022	150,000	154,092
4.50%, 04/16/2050	200,000	218,808	Series GMTN, 2.00%, 04/24/2026	100,000	107,305
6.70%, 01/26/2036	50,000	64,028			
		<u>908,748</u>			
PERU — 0.1%					
Peruvian Government International					
Bond:					
2.84%, 06/20/2030 (a)	55,000	57,498			
4.13%, 08/25/2027	150,000	168,918			
5.63%, 11/18/2050	150,000	219,885			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 2.13%, 11/24/2021	\$ 75,000	\$ 77,011	3.00%, 02/21/2024	\$ 100,000	\$ 109,260
Series GMTN, 2.38%, 08/10/2027	50,000	55,409	3.13%, 09/18/2028	100,000	117,123
Series GMTN, 2.50%, 11/02/2027	100,000	112,048	4.38%, 01/24/2044	75,000	114,409
Series GMTN, 2.63%, 01/12/2027	50,000	55,836	Series GMTN, 1.75%, 09/14/2022	350,000	360,055
Series GMTN, 2.75%, 03/17/2023	85,000	90,324	Series GMTN, 2.13%, 01/18/2022	350,000	360,034
Series GMTN, 3.13%, 09/26/2028	50,000	58,671	Series GMTN, 3.00%, 09/26/2022	100,000	105,970
Series MTN, 1.88%, 07/19/2022	400,000	411,732	International Bank for Reconstruction & Development:		
Corp. Andina de Fomento:			2.00%, 01/26/2022	300,000	307,968
2.13%, 09/27/2021 (a)	50,000	50,680	2.13%, 07/01/2022	200,000	207,080
2.75%, 01/06/2023	100,000	104,304	3.00%, 09/27/2023	350,000	379,029
Council Of Europe Development Bank:			Series GDIF, 1.75%, 10/23/2029	250,000	265,995
1.75%, 09/26/2022	100,000	102,988	Series GDIF, 1.88%, 06/19/2023	300,000	312,138
2.50%, 02/27/2024	30,000	32,157	Series GDIF, 2.13%, 12/13/2021	400,000	411,104
2.63%, 02/13/2023 (a)	60,000	63,415	Series GDIF, 2.50%, 11/25/2024	300,000	325,227
European Bank for Reconstruction & Development:			Series GDIF, 2.50%, 07/29/2025	200,000	218,550
Series GMTN, 1.50%, 02/13/2025	250,000	259,705	Series GDIF, 2.50%, 11/22/2027	250,000	279,032
Series GMTN, 1.88%, 02/23/2022	75,000	76,894	Series GDIF, 2.75%, 07/23/2021	450,000	463,131
European Investment Bank:			Series GMTN, 4.75%, 02/15/2035	25,000	36,481
1.63%, 06/15/2021	150,000	152,043	International Finance Corp.:		
1.63%, 03/14/2025 (a)	485,000	507,131	Series GMTN, 1.13%, 07/20/2021	125,000	126,025
1.88%, 02/10/2025 (a)	100,000	105,527	Series GMTN, 2.13%, 04/07/2026	100,000	107,813
2.00%, 12/15/2022 (a)	250,000	259,550	Series GMTN, 2.88%, 07/31/2023	150,000	161,205
2.13%, 10/15/2021	50,000	51,221	Nordic Investment Bank		
2.13%, 04/13/2026	100,000	108,044	2.13%, 2/1/2022 (a)	200,000	205,658
2.25%, 03/15/2022 (a)	250,000	258,247			<u>12,065,296</u>
2.38%, 06/15/2022 (a)	350,000	364,168	SWEDEN — 0.1%		
2.38%, 05/24/2027 (a)	100,000	110,511	Svensk Exportkredit AB:		
2.50%, 04/15/2021	50,000	51,020	1.63%, 11/14/2022	200,000	205,016
2.50%, 03/15/2023	145,000	153,056	2.00%, 08/30/2022	200,000	206,508
2.50%, 10/15/2024	25,000	27,047	Series GMTN, 3.13%, 11/08/2021	250,000	260,005
Series DIP, 1.38%, 09/15/2021 (a)	200,000	202,520			<u>671,529</u>
Series GMTN, 2.38%, 05/13/2021 (a)	250,000	255,277	URUGUAY — 0.1%		
Series GMTN, 2.88%, 08/15/2023	350,000	376,334	Uruguay Government International Bond:		
Series GMTN, 3.13%, 12/14/2023	350,000	382,063	4.38%, 10/27/2027	225,000	243,004
Inter-American Development Bank:			4.38%, 01/23/2031	280,000	304,282
1.88%, 07/23/2021	100,000	101,770			
2.00%, 07/23/2026	100,000	107,314			
2.25%, 06/18/2029	250,000	275,817			
2.38%, 07/07/2027	100,000	110,573			
2.50%, 01/18/2023	100,000	105,237			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.10%, 06/18/2050	\$ 175,000	\$ 199,155	3.00%, 5/1/2031	\$ 74,520	\$ 78,221
		746,441	3.00%, 12/1/2031	381,941	400,906
			3.00%, 2/1/2032	587,363	616,527
TOTAL FOREIGN			3.00%, 5/1/2032	615,452	645,637
GOVERNMENT			3.00%, 7/1/2032	187,207	196,388
OBLIGATIONS			3.00%, 1/1/2033	798,914	838,098
(Cost \$29,914,974)		31,474,985	3.00%, 4/1/2036	410,024	433,951
			3.00%, 6/1/2036	248,873	263,397
U.S. GOVERNMENT AGENCY			3.00%, 2/1/2038	1,028,439	1,085,295
OBLIGATIONS — 28.5%			3.00%, 1/1/2043	2,819,330	2,989,596
Federal Farm Credit Banks:			3.00%, 7/1/2043	3,072,832	3,254,156
1.60%, 12/28/2021	100,000	101,620	3.00%, 6/1/2045	90,622	95,538
2.53%, 2/14/2022	500,000	517,260	3.00%, 8/1/2045	497,489	526,432
2.59%, 8/27/2029	150,000	150,908	3.00%, 4/1/2046	396,514	417,239
2.60%, 1/18/2022	150,000	155,346	3.00% 6/1/2046	3,874,063	4,100,573
2.65%, 8/13/2029	250,000	251,322	3.00%, 8/1/2046	690,162	726,235
2.88%, 7/17/2023	100,000	106,742	3.00%, 9/1/2046	224,970	236,729
3.08%, 8/12/2039	75,000	74,831	3.00%, 10/1/2046	383,529	403,576
3.50%, 12/20/2023	50,000	54,938	3.00% 11/1/2046	1,242,764	1,307,720
Federal Home Loan Bank:			3.00% 12/1/2046	1,096,028	1,153,316
1.13%, 7/14/2021 (a)	400,000	402,404	3.00%, 1/1/2047	817,204	859,917
1.50%, 8/15/2024 (a)	190,000	197,963	3.00% 2/1/2047	1,591,372	1,676,979
1.63%, 11/19/2021	340,000	346,293	3.00%, 4/1/2047	2,668,514	2,812,459
1.63%, 12/20/2021	140,000	142,901	3.00%, 9/1/2049	941,557	987,432
1.65%, 2/18/2022	200,000	200,054	3.00%, 12/1/2049	737,220	773,139
1.75%, 2/21/2023	175,000	175,119	3.00%, 2/1/2050	2,629,604	2,757,725
1.88%, 7/7/2021	230,000	234,329	3.50%, 4/1/2032	340,728	359,394
2.00%, 12/11/2024	150,000	150,573	3.50%, 6/1/2033	828,864	871,930
2.05%, 9/26/2024	250,000	250,172	3.50%, 9/1/2033	596,150	627,124
2.50%, 2/13/2024	220,000	236,940	3.50%, 11/1/2034	227,845	242,371
2.88%, 9/13/2024	50,000	54,929	3.50%, 3/1/2037	330,877	352,075
3.25%, 6/9/2028	500,000	573,580	3.50%, 4/1/2042	263,269	282,461
3.25%, 11/16/2028 (a)	30,000	35,450	3.50%, 12/1/2042	215,785	230,993
3.38%, 12/8/2023	50,000	54,965	3.50%, 8/1/2043	572,786	611,516
5.50%, 7/15/2036	135,000	208,653	3.50%, 5/1/2044	1,793,230	1,918,730
Series 0000, 2.00%, 2/12/2025	150,000	150,185	3.50%, 11/1/2044	46,091	49,138
Series 0000, 2.25%, 6/11/2021	75,000	76,578	3.50%, 1/1/2045	61,320	65,373
Federal Home Loan Mortgage Corp.:			3.50% 7/1/2045	348,399	371,094
1.50%, 2/12/2025	500,000	521,030	3.50%, 10/1/2045	62,009	66,035
1.73%, 2/28/2023	150,000	150,074	3.50% 12/1/2045	700,484	746,039
2.00%, 5/28/2024	200,000	200,232	3.50%, 1/1/2046	89,981	95,824
2.10%, 1/17/2025	250,000	250,138	3.50%, 3/1/2046	186,803	198,679
2.10%, 1/21/2025	100,000	100,049	3.50%, 4/1/2046	272,963	290,316
2.38%, 1/13/2022	325,000	336,342	3.50%, 6/1/2046	307,282	326,817
2.50%, 10/1/2029	37,339	38,777	3.50%, 8/1/2046	3,290,384	3,504,226
2.50%, 1/1/2031	76,230	79,223	3.50%, 12/1/2046	932,839	992,142
2.50%, 5/1/2031	124,575	129,465	3.50%, 2/1/2047	655,824	697,517
2.50%, 6/1/2031	227,737	236,676	3.50%, 3/1/2047	666,445	706,573
2.50%, 10/1/2031	211,739	220,050	3.50%, 4/1/2047	433,413	459,510
2.50%, 12/1/2031	245,618	255,536	3.50%, 6/1/2047	459,498	487,165
2.50%, 12/1/2032	1,115,016	1,160,256	3.50% 10/1/2047	741,454	786,116
2.50%, 2/1/2033	1,337,640	1,391,911	3.50%, 11/1/2047	203,886	216,162
2.50%, 9/1/2046	1,853,445	1,935,150	3.50%, 12/1/2047	410,332	435,039
3.00%, 10/1/2030	474,884	499,193	3.50%, 4/1/2049	995,262	1,051,936
3.00%, 12/1/2030	95,850	100,486	3.50%, 7/1/2049	2,459,614	2,600,068

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.50%, 10/1/2049	\$ 211,023	\$ 223,073	Series K090, Class A2, 3.42%, 2/25/2029	\$ 163,934	\$ 184,248
4.00%, 4/1/2025	418	418	Series K092, Class A2, 3.30%, 4/25/2029	350,000	393,337
4.00%, 11/1/2033	638,703	673,697	Series K093, Class A2, 2.98%, 5/25/2029	100,000	109,730
4.00%, 4/1/2042	33,455	36,367	Series K094, Class A2, 2.90%, 6/25/2029	352,767	385,036
4.00%, 6/1/2042	90,062	97,424	Series K098, Class A2, 2.43%, 8/25/2029	100,000	105,538
4.00%, 7/1/2042	1,676,583	1,822,446	Series K099, Class A2, 2.60%, 9/25/2029	100,000	107,036
4.00%, 12/1/2044	39,435	42,427	Series K101, Class A2, 2.52%, 10/25/2029	200,000	212,914
4.00%, 4/1/2045	32,366	34,780	Series K716, Class A2, 3.13%, 6/25/2021	249,795	251,971
4.00%, 10/1/2045	79,795	85,745	Series K718, Class A2, 2.79%, 1/25/2022	500,000	508,364
4.00%, 12/1/2045	132,609	142,497	Series K734, Class A2, 3.21%, 2/25/2026	350,000	378,753
4.00%, 1/1/2046	537,919	578,031	Series K735, Class A2, 2.86%, 5/25/2026	200,000	213,353
4.00%, 2/1/2046	205,626	220,959	Series K736, Class A2, 2.28%, 7/25/2026	300,000	311,159
4.00%, 1/1/2047	590,092	632,430	Federal National Mortgage Association:		
4.00%, 2/1/2047	280,197	300,300	1.38%, 10/7/2021	325,000	329,430
4.00%, 6/1/2047	610,666	652,501	1.63%, 1/7/2025 (a)	215,000	225,643
4.00%, 9/1/2047	680,707	728,148	2.00%, 1/5/2022	150,000	154,239
4.00%, 11/1/2047	542,180	579,324	2.00%, 10/5/2022	250,000	259,580
4.00%, 1/1/2048	1,409,639	1,507,881	2.00%, 11/1/2031	130,221	133,814
4.00%, 10/1/2048	3,983,900	4,258,389	2.13%, 4/24/2026	200,000	214,764
4.00%, 4/1/2049	317,627	338,755	2.25%, 4/12/2022	210,000	217,907
4.50%, 5/1/2042	764,772	842,951	2.50%, 2/5/2024	250,000	268,707
4.50%, 5/1/2044	158,448	172,507	2.50%, 3/1/2029	207,988	215,877
4.50%, 12/1/2045	482,349	525,136	2.50%, 7/1/2030	1,173,985	1,219,635
4.50%, 9/1/2046	363,938	395,269	2.50%, 2/1/2031	119,371	124,031
4.50%, 4/1/2047	290,316	313,762	2.50%, 10/1/2031	203,741	211,690
4.50%, 10/1/2047	413,495	446,893	2.50%, 12/1/2031	359,952	373,995
4.50%, 11/1/2047	341,728	369,330	2.50%, 1/1/2032	122,428	127,205
4.50%, 12/1/2047	177,052	190,772	2.50%, 4/1/2032	1,263,406	1,312,697
4.50%, 7/1/2048	1,225,828	1,318,908	2.50%, 10/1/2032	525,346	546,526
4.50%, 11/1/2048	738,478	797,657	2.50%, 12/1/2032	1,100,011	1,144,359
4.50%, 11/1/2049	1,843,253	1,983,594	2.50%, 1/1/2033	595,238	619,236
5.00%, 7/1/2041	139,014	153,114	2.50%, 12/1/2049	1,975,902	2,048,201
5.00%, 11/1/2048	746,140	808,118	2.63%, 1/11/2022	250,000	259,977
5.50%, 8/1/2038	420,742	471,575	2.63%, 9/6/2024 (a)	250,000	272,432
6.00%, 7/1/2040	151,809	177,128	2.88%, 9/12/2023	500,000	540,950
6.25%, 7/15/2032 (a)	460,000	717,853	3.00%, 10/1/2028	72,279	75,742
Series K025, Class A2, 2.68%, 10/25/2022	125,000	128,738	3.00%, 8/1/2029	37,898	39,740
Series K028, Class A2, 3.11%, 2/25/2023	100,000	104,526	3.00%, 5/1/2030	219,772	230,132
Series K039, Class A2, 3.30%, 7/25/2024	400,000	430,325	3.00%, 6/1/2030	45,135	47,305
Series K040, Class A2, 3.24%, 9/25/2024	575,000	618,989	3.00%, 8/1/2030	573,113	601,450
Series K049, Class A2, 3.01%, 7/25/2025	200,000	215,136	3.00%, 9/1/2030	40,719	42,677
Series K054, Class A2, 2.75%, 1/25/2026	500,000	533,307	3.00%, 11/1/2030	83,524	87,540
Series K062, Class A2, 3.41%, 12/25/2026	400,000	447,302	3.00% 12/1/2030	438,522	460,126
Series K079, Class A2, 3.93%, 6/25/2028	400,000	466,014			
Series K085, Class A2, 4.06%, 10/25/2028 (d)	250,000	291,864			
Series K086, Class A2, 3.86%, 11/25/2028 (d)	160,001	185,001			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00%, 4/1/2031	\$ 218,409	\$ 229,188	3.50% 2/1/2046	\$ 671,309	\$ 714,690
3.00%, 12/1/2031	345,739	362,802	3.50% 4/1/2046	427,824	454,917
3.00% 2/1/2032	1,358,273	1,425,306	3.50% 5/1/2046	705,067	749,716
3.00%, 5/1/2032	551,340	578,246	3.50%, 6/1/2046	174,472	185,521
3.00%, 8/1/2032	193,032	202,452	3.50%, 7/1/2046	409,536	435,470
3.00%, 10/1/2032	332,787	349,027	3.50%, 1/1/2047	621,708	661,079
3.00%, 7/1/2034	614,242	642,972	3.50% 2/1/2047	2,079,097	2,214,559
3.00%, 6/1/2036	74,745	79,078	3.50%, 3/1/2047	669,815	712,232
3.00%, 8/1/2036	375,255	397,010	3.50%, 4/1/2047	1,350,469	1,431,398
3.00%, 9/1/2036	699,962	740,540	3.50% 5/1/2047	3,649,879	3,881,012
3.00%, 10/1/2036	197,868	209,339	3.50%, 6/1/2047	676,318	716,848
3.00%, 12/1/2036	344,231	364,187	3.50%, 7/1/2047	1,093,709	1,167,327
3.00%, 11/1/2037	621,950	659,331	3.50%, 9/1/2047	587,266	622,459
3.00%, 6/1/2042	1,321,023	1,400,420	3.50%, 10/1/2047	689,609	730,935
3.00%, 6/1/2043	262,860	278,659	3.50%, 11/1/2047	149,137	158,074
3.00%, 7/1/2043	76,781	81,287	3.50%, 12/1/2047	1,041,951	1,104,392
3.00%, 2/1/2044	670,186	709,521	3.50%, 1/1/2048	305,667	323,984
3.00%, 1/1/2045	1,111,379	1,176,609	3.50%, 2/1/2048	345,669	367,631
3.00%, 5/1/2045	924,271	978,519	3.50%, 6/1/2048	1,044,278	1,104,107
3.00%, 9/1/2045	77,754	81,948	3.50%, 7/1/2049	1,255,013	1,326,679
3.00% 11/1/2045	588,648	620,401	3.50%, 8/1/2049	3,317,033	3,506,450
3.00%, 12/1/2045	105,564	111,258	4.00%, 3/1/2021	5,125	5,150
3.00%, 5/1/2046	747,826	786,722	4.00%, 3/1/2031	1,032,131	1,089,361
3.00%, 7/1/2046	855,017	899,489	4.00%, 10/1/2033	143,694	154,884
3.00%, 10/1/2046	537,074	565,009	4.00%, 10/1/2037	1,272,678	1,368,868
3.00%, 11/1/2046	1,079,545	1,135,695	4.00%, 1/1/2039	228,049	244,545
3.00% 12/1/2046	882,543	928,446	4.00%, 2/1/2039	192,174	206,074
3.00% 1/1/2047	2,437,562	2,564,346	4.00%, 12/1/2040	60,327	65,516
3.00%, 2/1/2047	759,708	799,222	4.00%, 2/1/2043	334,431	363,196
3.00%, 5/1/2047	790,839	830,342	4.00% 10/1/2043	804,782	873,160
3.00%, 11/1/2047	584,307	613,493	4.00%, 11/1/2043	262,736	283,392
3.00%, 1/1/2050	4,202,504	4,407,259	4.00%, 12/1/2043	243,824	262,993
3.50%, 11/1/2025	31,731	33,387	4.00% 10/1/2044	55,177	59,345
3.50%, 1/1/2027	32,811	34,523	4.00%, 1/1/2045	766,224	828,663
3.50%, 5/1/2029	41,973	44,287	4.00%, 3/1/2045	43,591	46,823
3.50%, 10/1/2029	34,049	35,925	4.00%, 5/1/2045	1,823,106	1,971,159
3.50%, 2/1/2031	368,140	387,380	4.00%, 7/1/2045	50,476	54,219
3.50%, 3/1/2032	285,144	300,706	4.00% 9/1/2045	215,175	231,240
3.50%, 4/1/2032	404,000	425,898	4.00% 12/1/2045	93,141	100,048
3.50%, 2/1/2033	821,348	866,149	4.00%, 4/1/2046	221,860	237,688
3.50%, 4/1/2033	283,409	298,058	4.00%, 7/1/2046	300,389	321,820
3.50%, 12/1/2035	47,277	50,275	4.00% 11/1/2046	1,852,689	1,994,583
3.50%, 1/1/2037	315,161	335,327	4.00%, 12/1/2046	587,858	629,799
3.50%, 2/1/2037	481,661	512,481	4.00% 4/1/2047	1,377,479	1,474,729
3.50%, 7/1/2037	259,380	275,905	4.00%, 7/1/2047	684,454	731,110
3.50%, 4/1/2038	615,818	654,596	4.00%, 8/1/2047	591,379	631,690
3.50%, 2/1/2041	106,690	114,409	4.00%, 9/1/2047	570,153	609,018
3.50%, 10/1/2044	37,197	39,643	4.00%, 12/1/2047	746,774	797,678
3.50% 1/1/2045	110,540	117,809	4.00%, 2/1/2048	1,723,905	1,841,416
3.50% 2/1/2045	3,840,021	4,109,421	4.00%, 7/1/2048	732,848	783,067
3.50%, 5/1/2045	47,107	50,151	4.00%, 9/1/2048	1,452,311	1,548,260
3.50% 8/1/2045	152,250	162,088	4.00%, 7/1/2049	2,698,648	2,885,010
3.50%, 11/1/2045	60,331	64,230	4.00%, 9/1/2049	882,318	941,191
3.50% 12/1/2045	788,129	839,058	4.50%, 12/1/2040	107,571	118,453
3.50%, 1/1/2046	599,012	637,721	4.50%, 1/1/2042	65,814	72,555

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.50% 9/1/2043	\$ 125,008	\$ 137,511	3.00%, 2/20/2046	\$ 2,018,222	\$ 2,166,996
4.50%, 11/1/2043	75,672	82,933	3.00%, 3/20/2046	820,995	878,078
4.50%, 5/1/2044	210,663	229,306	3.00%, 4/20/2046	78,889	84,374
4.50%, 6/1/2044	67,111	73,050	3.00%, 5/20/2046	139,144	148,819
4.50%, 2/1/2046	245,944	270,822	3.00%, 7/20/2046	88,887	95,068
4.50%, 3/1/2046	815,156	893,375	3.00%, 8/20/2046	288,295	308,340
4.50%, 7/1/2046	265,456	286,866	3.00%, 9/20/2046	203,681	217,843
4.50%, 11/1/2047	889,677	958,323	3.00%, 10/20/2046	205,083	219,342
4.50%, 4/1/2048	475,116	511,022	3.00%, 11/20/2046	368,423	394,039
4.50% 8/1/2048	1,725,058	1,862,692	3.00%, 12/20/2046	1,447,280	1,547,908
4.50%, 12/1/2048	755,839	816,143	3.00%, 2/20/2047	699,627	748,272
4.50%, 1/1/2049	267,033	288,338	3.00%, 4/20/2047	991,164	1,052,813
4.50%, 4/1/2049	346,745	373,145	3.00%, 6/20/2047	343,902	365,292
5.00%, 1/1/2039	533,866	588,592	3.00%, 7/20/2047	690,584	733,537
5.00%, 6/1/2040	256,791	282,542	3.00%, 8/20/2047	344,719	366,160
5.00%, 7/1/2041	40,025	44,038	3.00%, 10/20/2047	517,721	549,922
5.00%, 5/1/2042	50,262	55,303	3.00%, 1/20/2048	1,919,618	2,039,016
5.00%, 11/1/2044	629,429	692,547	3.00%, 2/20/2048	1,161,451	1,233,692
5.00%, 1/1/2045	49,132	53,754	3.00%, 3/20/2048	2,051,104	2,169,465
5.00%, 6/1/2048	830,898	896,405	3.00%, 12/20/2049	1,985,638	2,102,325
5.00%, 9/1/2048	818,497	883,029	3.50%, 10/20/2042	424,666	459,366
5.50%, 2/1/2037	26,817	30,042	3.50%, 1/20/2043	1,758,305	1,901,977
5.50%, 4/1/2038	122,195	136,818	3.50%, 5/20/2043	63,571	68,606
5.50%, 9/1/2040	38,665	43,300	3.50%, 9/20/2043	43,264	46,690
5.50%, 9/1/2041	61,925	69,335	3.50%, 11/20/2043	341,403	368,445
5.50% 5/1/2044	719,669	809,525	3.50%, 6/20/2044	1,994,919	2,145,354
5.63%, 7/15/2037	80,000	125,742	3.50%, 10/20/2044	44,371	47,717
6.63%, 11/15/2030	365,000	559,461	3.50%, 12/20/2044	30,185	32,461
7.25%, 5/15/2030	75,000	117,145	3.50%, 3/20/2045	27,391	29,151
Series 2013-M12, Class APT, 2.41%, 3/25/2023 (d)	28,143	28,997	3.50%, 4/20/2045	85,683	92,752
Series 2013-M3, Class A2, 2.51%, 11/25/2022 (d)	135,045	138,814	3.50%, 6/20/2045	1,215,270	1,293,352
Series 2014-M13, Class A2, 3.02%, 8/25/2024 (d)	750,000	788,697	3.50%, 10/20/2045	2,442,452	2,599,382
Series 2014-M3, Class A2, 3.48%, 1/25/2024 (d)	37,621	40,179	3.50%, 1/20/2046	917,101	976,025
Series 2015-M8, Class A2, 2.90%, 1/25/2025 (d)	250,000	264,153	3.50%, 3/20/2046	199,300	211,595
Series 2017-M12, Class A2, 3.08%, 6/25/2027 (d)	400,000	441,764	3.50%, 4/20/2046	105,982	112,520
Series 2018-M2, Class A2, 2.90%, 1/25/2028 (d)	250,000	270,916	3.50%, 5/20/2046	109,890	116,669
Series 2020-M8, Class A2, 1.82%, 2/25/2030	144,700	142,601	3.50%, 6/20/2046	1,709,485	1,814,941
Government National Mortgage Association:			3.50%, 7/20/2046	272,458	289,266
2.50%, 12/20/2046	879,605	927,415	3.50%, 10/20/2046	520,404	552,508
3.00%, 1/20/2043	536,673	577,540	3.50%, 11/20/2046	335,937	356,661
3.00%, 5/20/2043	268,315	288,094	3.50%, 12/20/2046	1,110,271	1,178,763
3.00%, 12/20/2044	56,292	60,361	3.50%, 5/20/2047	931,311	988,019
3.00%, 3/20/2045	30,916	33,048	3.50%, 6/20/2047	648,373	687,853
3.00%, 4/20/2045	90,631	96,880	3.50%, 7/20/2047	503,174	533,812
3.00%, 6/20/2045	1,366,755	1,460,993	3.50%, 8/20/2047	800,272	849,000
3.00%, 7/20/2045	85,924	91,848	3.50%, 9/20/2047	337,710	358,273
3.00%, 8/20/2045	78,049	83,430	3.50%, 10/20/2047	326,360	346,232
			3.50%, 6/20/2048	495,167	523,932
			3.50%, 8/20/2048	366,972	388,290
			3.50%, 8/20/2049	1,740,502	1,840,060
			3.50%, 9/20/2049	1,955,390	2,067,240
			4.00%, 4/15/2040	48,174	52,607
			4.00%, 2/20/2042	20,612	22,593
			4.00%, 7/20/2042	14,368	15,713
			4.00%, 7/15/2044	44,313	48,092

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.00%, 8/20/2044	\$ 28,186	\$ 30,575	U.S. TREASURY		
4.00%, 10/20/2044	252,796	274,228	OBLIGATIONS — 39.6%		
4.00%, 5/15/2045	42,761	46,365	Treasury Bonds:		
4.00%, 6/15/2045	89,752	97,318	2.25%, 8/15/2046	\$ 1,425,000	\$ 1,699,090
4.00%, 8/20/2045	29,113	31,339	2.25%, 8/15/2049	2,000,000	2,419,375
4.00%, 11/20/2045	359,466	386,949	2.50%, 2/15/2045	1,840,000	2,275,850
4.00%, 2/20/2046	270,119	290,771	2.50%, 2/15/2046	1,400,000	1,743,656
4.00%, 5/20/2046	287,534	308,342	2.50%, 5/15/2046	1,100,000	1,371,219
4.00%, 6/20/2046	195,792	209,961	2.75%, 8/15/2042	900,000	1,150,031
4.00%, 1/20/2047	641,094	687,489	2.75%, 11/15/2042	1,500,000	1,920,000
4.00%, 3/20/2047	307,510	329,764	2.75%, 8/15/2047 (a)	1,700,000	2,237,625
4.00%, 4/20/2047	591,891	631,310	2.75%, 11/15/2047	1,650,000	2,173,359
4.00%, 5/20/2047	405,641	432,656	2.88%, 5/15/2043	1,850,000	2,406,156
4.00%, 7/20/2047	416,103	443,815	2.88%, 8/15/2045 (a)	1,480,000	1,968,400
4.00%, 8/20/2047	171,263	182,669	2.88%, 11/15/2046 (a)	1,500,000	2,006,953
4.00%, 1/20/2048	296,753	316,516	2.88%, 5/15/2049	1,250,000	1,696,484
4.00%, 6/20/2048	156,820	167,271	3.00%, 5/15/2042 (a)	1,325,000	1,761,629
4.00%, 8/20/2048	1,777,380	1,895,831	3.00%, 11/15/2044 (a)	1,925,000	2,592,434
4.00%, 10/20/2048	753,631	803,855	3.00%, 5/15/2045	1,875,000	2,528,320
4.00%, 11/20/2048	600,369	640,380	3.00%, 11/15/2045	2,400,000	3,267,750
4.00%, 4/20/2049	652,605	692,928	3.00%, 2/15/2047	2,200,000	3,014,000
4.00%, 6/20/2049	1,560,315	1,656,725	3.00%, 5/15/2047	550,000	754,102
4.00%, 7/20/2049	894,050	949,292	3.00%, 2/15/2048	1,700,000	2,343,344
4.50%, 1/20/2044	123,202	134,696	3.00%, 8/15/2048	950,000	1,313,969
4.50%, 11/20/2044	36,734	40,050	3.00%, 2/15/2049	2,150,000	2,980,773
4.50%, 12/20/2044	29,543	32,210	3.13%, 11/15/2041	1,200,000	1,622,625
4.50%, 4/20/2046	174,471	190,221	3.13%, 2/15/2042 (a)	725,000	981,695
4.50%, 6/20/2046	124,930	136,208	3.13%, 2/15/2043	575,000	779,484
4.50%, 7/20/2046	160,979	175,511	3.13%, 8/15/2044	1,750,000	2,400,781
4.50%, 4/20/2047	597,040	637,026	3.13%, 5/15/2048	2,375,000	3,348,008
4.50%, 8/20/2047	183,437	194,997	3.38%, 5/15/2044	1,350,000	1,920,375
4.50%, 11/20/2047	1,652,007	1,756,121	3.38%, 11/15/2048	2,100,000	3,095,203
4.50%, 12/20/2047	101,849	108,268	3.63%, 8/15/2043	1,600,000	2,338,250
4.50%, 11/20/2048	763,850	812,477	3.63%, 2/15/2044	1,475,000	2,164,102
4.50%, 7/20/2049	913,110	969,566	3.75%, 11/15/2043	1,425,000	2,124,363
5.00%, 6/15/2040	39,429	44,583	3.88%, 8/15/2040	750,000	1,114,570
5.00%, 10/15/2041	89,838	100,785	4.25%, 11/15/2040	1,000,000	1,557,969
5.00%, 3/20/2044	57,153	63,603	4.38%, 5/15/2040	575,000	905,355
5.00%, 12/20/2045	192,855	214,989	4.38%, 5/15/2041	300,000	476,766
5.00%, 1/20/2048	380,430	405,652	4.50%, 2/15/2036 (a)	1,500,000	2,276,484
5.00%, 5/20/2048	366,969	390,835	4.50%, 5/15/2038 (a)	200,000	313,250
5.00%, 9/20/2048	645,610	686,147	4.50%, 8/15/2039	650,000	1,026,594
5.50%, 10/20/2043	49,513	57,333	4.63%, 2/15/2040	400,000	647,000
5.50%, 5/20/2045	568,591	643,322	4.75%, 2/15/2037 (a)	350,000	551,141
Iraq Government AID Bond			4.75%, 2/15/2041	650,000	1,076,867
2.15%, 1/18/2022	200,000	205,760	5.00%, 5/15/2037	300,000	485,859
Tennessee Valley Authority:			5.25%, 11/15/2028	450,000	619,875
2.88%, 9/15/2024	100,000	108,471	6.50%, 11/15/2026	1,500,000	2,073,281
3.50%, 12/15/2042	175,000	216,687	Treasury Notes:		
4.25%, 9/15/2065	100,000	155,236	1.13%, 7/31/2021	1,175,000	1,188,770
5.25%, 9/15/2039	150,000	224,798	1.13%, 8/31/2021 (a)	2,350,000	2,378,916
Series A, 2.88%, 2/1/2027	150,000	166,097	1.13%, 9/30/2021	1,300,000	1,316,809
TOTAL U.S. GOVERNMENT			1.13%, 2/28/2022	1,500,000	1,525,781
AGENCY OBLIGATIONS			1.13%, 2/28/2025 (a)	2,000,000	2,074,219
(Cost \$255,034,820)		<u>264,532,377</u>	1.13%, 2/28/2027 (a)	1,250,000	1,298,242

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.25%, 10/31/2021	\$ 1,400,000	\$ 1,421,711	2.00%, 2/15/2023	\$ 500,000	\$ 523,906
1.25%, 7/31/2023	250,000	257,480	2.00%, 5/31/2024	1,750,000	1,868,398
1.38%, 4/30/2021	525,000	531,727	2.00%, 6/30/2024	350,000	373,844
1.38%, 1/31/2022	2,500,000	2,552,148	2.00%, 2/15/2025	2,375,000	2,556,094
1.38%, 10/15/2022	2,500,000	2,568,555	2.00%, 8/15/2025	1,500,000	1,621,992
1.38%, 2/15/2023 (a)	2,000,000	2,062,813	2.00%, 11/15/2026	2,250,000	2,460,937
1.38%, 9/30/2023	550,000	569,508	2.13%, 8/15/2021 (a)	5,500,000	5,639,004
1.38%, 1/31/2025	2,000,000	2,094,531	2.13%, 6/30/2022	4,500,000	4,687,383
1.50%, 8/31/2021	1,500,000	1,526,719	2.13%, 12/31/2022 (a)	3,900,000	4,093,781
1.50%, 11/30/2021	1,000,000	1,020,938	2.13%, 11/30/2023	1,000,000	1,064,141
1.50%, 1/31/2022	450,000	460,020	2.13%, 3/31/2024	975,000	1,043,326
1.50%, 9/15/2022	3,000,000	3,090,000	2.13%, 7/31/2024	2,500,000	2,686,328
1.50%, 10/31/2024	1,500,000	1,576,406	2.13%, 9/30/2024 (a)	1,500,000	1,616,719
1.50%, 11/30/2024 (a)	1,500,000	1,578,516	2.13%, 11/30/2024	1,250,000	1,349,609
1.50%, 8/15/2026	1,650,000	1,747,324	2.13%, 5/15/2025	2,350,000	2,549,934
1.50%, 1/31/2027	2,000,000	2,126,250	2.13%, 5/31/2026	2,500,000	2,741,992
1.50%, 2/15/2030 (a)	4,000,000	4,306,250	2.25%, 12/31/2023	1,750,000	1,873,184
1.63%, 8/31/2022	1,150,000	1,186,656	2.25%, 1/31/2024	1,000,000	1,072,109
1.63%, 12/15/2022	2,000,000	2,071,875	2.25%, 4/30/2024	1,000,000	1,076,406
1.63%, 4/30/2023 (a)	2,500,000	2,598,828	2.25%, 10/31/2024 (a)	1,250,000	1,355,566
1.63%, 5/31/2023 (a)	1,250,000	1,300,391	2.25%, 12/31/2024	1,250,000	1,358,496
1.63%, 2/15/2026	1,925,000	2,047,117	2.25%, 11/15/2025 (a)	1,975,000	2,167,254
1.63%, 9/30/2026	1,250,000	1,335,938	2.25%, 3/31/2026	4,500,000	4,961,250
1.63%, 10/31/2026	1,250,000	1,336,328	2.25%, 2/15/2027 (a)	3,000,000	3,341,719
1.63%, 8/15/2029 (a)	2,250,000	2,439,492	2.25%, 8/15/2027 (a)	2,000,000	2,240,312
1.75%, 11/30/2021	1,500,000	1,537,148	2.25%, 11/15/2027	2,750,000	3,086,445
1.75%, 2/28/2022	300,000	308,391	2.38%, 4/15/2021	750,000	766,904
1.75%, 3/31/2022	250,000	257,373	2.38%, 3/15/2022	8,000,000	8,329,688
1.75%, 4/30/2022	300,000	309,211	2.38%, 1/31/2023	1,500,000	1,587,539
1.75%, 5/31/2022 (a)	1,000,000	1,031,641	2.38%, 2/29/2024	5,000,000	5,391,406
1.75%, 6/15/2022 (a)	1,500,000	1,549,336	2.38%, 8/15/2024	1,950,000	2,118,797
1.75%, 6/30/2022 (a)	3,750,000	3,874,805	2.38%, 5/15/2027 (a)	2,900,000	3,264,312
1.75%, 9/30/2022	1,750,000	1,813,164	2.38%, 5/15/2029	750,000	861,680
1.75%, 1/31/2023	2,925,000	3,042,914	2.50%, 1/15/2022	8,000,000	8,319,688
1.75%, 5/15/2023	250,000	260,898	2.50%, 2/15/2022	2,000,000	2,083,672
1.75%, 6/30/2024	1,500,000	1,587,539	2.50%, 3/31/2023	1,250,000	1,331,348
1.75%, 11/15/2029	3,000,000	3,293,437	2.50%, 8/15/2023	2,500,000	2,680,859
1.88%, 1/31/2022	1,850,000	1,904,416	2.50%, 1/31/2024	2,000,000	2,163,281
1.88%, 2/28/2022	1,500,000	1,546,055	2.50%, 1/31/2025	1,000,000	1,100,703
1.88%, 3/31/2022 (a)	5,500,000	5,675,957	2.50%, 2/28/2026 (a)	2,500,000	2,790,430
1.88%, 4/30/2022 (a)	6,000,000	6,199,687	2.63%, 5/15/2021	1,500,000	1,541,074
1.88%, 5/31/2022	100,000	103,453	2.63%, 6/15/2021	1,350,000	1,389,340
1.88%, 7/31/2022	1,000,000	1,037,031	2.63%, 7/15/2021	3,000,000	3,092,227
1.88%, 8/31/2022	150,000	155,707	2.63%, 12/15/2021 (a)	2,500,000	2,600,879
1.88%, 9/30/2022	500,000	519,648	2.63%, 2/28/2023	4,000,000	4,268,125
1.88%, 8/31/2024	850,000	905,051	2.63%, 6/30/2023	1,600,000	1,718,500
1.88%, 6/30/2026	1,250,000	1,352,832	2.63%, 12/31/2023	3,000,000	3,254,297
2.00%, 5/31/2021	350,000	357,355	2.63%, 3/31/2025	1,000,000	1,108,906
2.00%, 8/31/2021 (a)	300,000	307,266	2.63%, 12/31/2025	3,250,000	3,643,301
2.00%, 10/31/2021	3,500,000	3,595,156	2.63%, 2/15/2029	3,100,000	3,617,797
2.00%, 11/15/2021	500,000	514,121	2.75%, 4/30/2023	3,250,000	3,492,227
2.00%, 12/31/2021	3,000,000	3,090,352	2.75%, 5/31/2023	1,500,000	1,614,609
2.00%, 7/31/2022	100,000	103,984	2.75%, 7/31/2023	1,000,000	1,079,922
2.00%, 10/31/2022	1,000,000	1,043,672	2.75%, 8/31/2023	3,750,000	4,056,738
2.00%, 11/30/2022	2,000,000	2,089,844	2.75%, 11/15/2023 (a)	1,500,000	1,628,789

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.75%, 2/15/2024	\$ 100,000	\$ 109,133	FLORIDA — 0.0% (c)		
2.75%, 2/28/2025	1,000,000	1,113,672	County of Miami-Dade FL Aviation		
2.75%, 6/30/2025	2,750,000	3,079,141	Revenue		
2.75%, 8/31/2025	2,500,000	2,806,055	Series C, 4.28%, 10/1/2041	\$ 125,000	\$ 133,439
2.75%, 2/15/2028	2,750,000	3,201,172	State Board of Administration		
2.88%, 11/15/2021	2,000,000	2,084,453	Finance Corp.		
2.88%, 9/30/2023	2,000,000	2,176,563	Series A, 2.64%, 7/1/2021	150,000	150,136
2.88%, 10/31/2023	2,000,000	2,180,313			283,575
2.88%, 11/30/2023	3,000,000	3,276,094	GEORGIA — 0.0% (c)		
2.88%, 4/30/2025	1,250,000	1,403,613	Georgia, Municipal Electric Authority		
2.88%, 5/31/2025	3,900,000	4,385,062	Revenue		
2.88%, 7/31/2025 (a)	4,000,000	4,512,188	6.66%, 4/1/2057	164,000	218,974
2.88%, 11/30/2025	1,500,000	1,700,508	ILLINOIS — 0.1%		
2.88%, 8/15/2028	750,000	885,469	Chicago O'Hare International Airport		
3.00%, 9/30/2025	2,500,000	2,842,383	Series C, 4.57%, 1/1/2054	50,000	56,523
3.00%, 10/31/2025	2,750,000	3,131,562	Chicago O'Hare International		
3.13%, 11/15/2028	3,250,000	3,918,789	Airport, Revenue		
U.S. Treasury Bond 2.00%,			Series C, 4.47%, 1/1/2049	50,000	55,987
2/15/2050 (a)	1,300,000	1,505,969	Sales Tax Securitization Corp.		
TOTAL U.S. TREASURY			3.59%, 1/1/2043	275,000	282,898
OBLIGATIONS			State of Illinois:		
(Cost \$332,714,318)		367,101,424	5.10%, 6/1/2033	50,000	49,632
MUNICIPAL BONDS & NOTES — 0.7%			6.63%, 2/1/2035	200,000	215,276
CALIFORNIA — 0.3%			7.35%, 7/1/2035	100,000	112,202
Bay Area Toll Authority					772,518
6.91%, 10/1/2050	25,000	39,917	MASSACHUSETTS — 0.0% (c)		
California, Bay Area Toll Authority			Massachusetts School Building		
Revenue			Authority		
2.57%, 4/1/2031	50,000	50,830	Series B, 3.40%, 10/15/2040	20,000	20,489
California, State General Obligation:			MISSOURI — 0.0% (c)		
3.50%, 4/1/2028	250,000	277,327	Health & Educational Facilities		
7.30%, 10/1/2039	125,000	192,069	Authority of the State of Missouri,		
7.50%, 4/1/2034	100,000	157,707	Revenue		
7.55%, 4/1/2039	100,000	162,270	3.65%, 8/15/2057	100,000	116,822
California, State University, Revenue			NEW JERSEY — 0.1%		
Series B, 3.90%, 11/1/2047	100,000	116,312	New Jersey Transportation Trust Fund		
Los Angeles Department of Water &			Authority:		
Power System Revenue			4.08%, 6/15/2039	200,000	193,826
5.72%, 7/1/2039	100,000	138,363	4.13%, 6/15/2042	160,000	154,919
Los Angeles, CA, Unified School			New Jersey Turnpike Authority		
District, General Obligation			Revenue		
5.75%, 7/1/2034	25,000	32,103	Series A, 7.10%, 1/1/2041	100,000	142,450
Regents of the University of			Rutgers, State University of New		
California Medical Center Pooled			Jersey, Revenue		
Revenue			Series P, 3.92%, 5/1/2119	35,000	41,796
Series H, 6.55%, 5/15/2048	50,000	66,876			532,991
San Jose Redev. Agency Successor			NEW YORK — 0.1%		
Agency			New York City Water & Sewer		
Series A-T, 3.38%, 8/1/2034	275,000	277,445	System		
State of California			5.44%, 6/15/2043	25,000	35,250
7.60%, 11/1/2040	250,000	416,030	New York State Dormitory Authority		
University of California, Revenue			Series B, 3.14%, 7/1/2043	100,000	99,219
Series AX, 3.06%, 7/1/2025	300,000	321,576			
		2,248,825			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
New York, State Urban Development Corp., Revenue Series B, 3.90%, 3/15/2033	\$ 100,000	\$ 113,027	BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 (d)	\$ 143,329	\$ 161,130
Port Authority of New York & New Jersey: 4.46%, 10/1/2062	190,000	209,893	BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (d).	100,000	114,343
Port Authority of New York & New Jersey, Revenue: 5.65%, 11/1/2040	100,000	134,468	BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062.	100,000	108,411
Port Authority of New York & New Jersey, Revenue: 4.03%, 9/1/2048	125,000	131,263	Bank 2019-BNK19 Series 2019-BN19, Class A3, 3.18%, 8/15/2061.	100,000	104,191
Series 192, 4.81%, 10/15/2065	25,000	29,851	BANK 2019-BNK20 Series 2019-BN20, Class A3, 3.01%, 9/15/2062.	50,000	51,698
		<u>752,971</u>	BANK 2019-BNK24 Series 2019-BN24, Class A3, 2.96%, 11/15/2062	200,000	201,030
OHIO — 0.0% (c)			Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052	150,000	159,038
American Municipal Power, Inc. 7.83%, 2/15/2041	150,000	218,322	BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051 (d).	130,000	142,795
PENNSYLVANIA — 0.0% (c)			Series 2018-B3, Class A5, 4.03%, 4/10/2051	100,000	111,211
Commonwealth Financing Authority Series A, 4.14%, 6/1/2038	125,000	141,804	Series 2018-B5, Class A4, 4.21%, 7/15/2051	100,000	112,751
University of Pittsburgh-of the Commonwealth System of Higher Education 3.56%, 9/15/2119	100,000	99,715	Series 2019-B10, Class A4, 3.72%, 3/15/2062	115,000	126,814
		<u>241,519</u>	Series 2019-B12, Class A5, 3.12%, 8/15/2052	200,000	209,879
TEXAS — 0.1%			CD Mortgage Trust Series 2019-CD8, Class A4, 2.91%, 8/15/2057.	200,000	207,063
Dallas Area Rapid Transit 5.02%, 12/1/2048	100,000	133,491	CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	300,000	322,962
Dallas/Fort Worth TX International Airport Revenue Series A, 2.99%, 11/1/2038	250,000	236,388	Citigroup Commercial Mortgage Trust: Series 2015-GC33, Class A4, 3.78%, 9/10/2058	600,000	638,259
Grand Parkway Transportation Corp. 3.24%, 10/1/2052	65,000	63,122	Series 2019-GC41, Class A5, 2.87%, 8/10/2056	100,000	103,622
Permanent University Fund - University of Texas System 3.38%, 7/1/2047	150,000	151,704	Series 2019-GC43, Class A4, 3.04%, 11/10/2052	150,000	151,220
State of Texas 3.21%, 4/1/2044	50,000	51,435	Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046.	75,000	76,252
		<u>636,140</u>	Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	260,020
VIRGINIA — 0.0% (c)			COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	104,887
University of Virginia Series C, 4.18%, 9/1/2117	50,000	59,436			
TOTAL MUNICIPAL BONDS & NOTES (Cost \$5,837,910).		<u>6,102,582</u>			
MORTGAGE-BACKED SECURITIES — 1.3%					
Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048.	100,000	106,945			
BANK 2017-BNK8: Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	90,000	95,844			
Series 2017-BNK8, Class B, 3.93%, 11/15/2050 (d)	50,000	47,935			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series 2014-CR16, Class B, 4.58%, 4/10/2047	\$ 400,000	\$ 413,296	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048	\$ 100,000	\$ 105,929
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	104,864	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048	200,000	213,754
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	52,870	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	107,080
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	300,000	310,054	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.74%, 3/15/2049 (d)	300,000	309,614
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046	35,301	36,335	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	532,675
Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	422,262	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	206,076
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	113,951	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045	165,378	166,909
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d)	150,000	152,784	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	306,513
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d)	250,000	259,398	Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048	220,000	230,405
Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d)	50,000	53,932	Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051	150,000	167,607
Series 2019-C17, Class A5, 3.02%, 9/15/2052	200,000	201,086	Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052	200,000	210,859
GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052	150,000	156,286	UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	427,670
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.05%, 7/10/2046 (d)	80,000	85,164	Series 2019-C16, Class A4, 3.60%, 4/15/2052	100,000	107,242
GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046	93,403	97,940	UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046	175,000	181,957
GS Mortgage Securities Trust 2013-GC12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046	150,000	149,644	Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class A5, 2.89%, 8/15/2052	200,000	206,722
GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049	200,000	205,956	Series 2019-C53, Class A4, 3.04%, 10/15/2052	100,000	102,802
GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050	300,000	303,166			
GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050	250,000	268,607			
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046	60,000	63,463			
JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d)	50,000	52,156			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series			State Street Navigator Securities Lending Portfolio II (h) (i)	41,107,613	\$ 41,107,613
2014-LC18, Class ASB, 3.24%, 12/15/2047.	\$ 213,931	\$ 217,975			
Wells Fargo Commercial Mortgage Trust 2015-C31 Series			TOTAL SHORT-TERM INVESTMENTS		
2015-C31, Class A3, 3.43%, 11/15/2048.	100,000	104,465	(Cost \$47,562,336)		47,559,727
Wells Fargo Commercial Mortgage Trust 2017-C39 Series			TOTAL INVESTMENTS — 103.8%		
2017-C39, Class A4, 3.16%, 9/15/2050.	300,000	315,369	(Cost \$915,985,169)		962,815,368
Wells Fargo Commercial Mortgage Trust 2017-C42 Series			LIABILITIES IN EXCESS OF OTHER ASSETS		
2017-C42, Class A4, 3.59%, 12/15/2050.	250,000	264,572	— (3.8)%		(34,921,851)
Wells Fargo Commercial Mortgage Trust 2018-C47 Series			NET ASSETS — 100.0%		<u>\$ 927,893,517</u>
2018-C47, Class A4, 4.44%, 9/15/2061.	150,000	168,022	(a) All or a portion of the shares of the security are on loan at March 31, 2020.		
WFRBS Commercial Mortgage Trust 2013-C17 Series			(b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.5% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
2013-C17, Class AS, 4.26%, 12/15/2046.	210,000	218,798	(c) Amount is less than 0.05% of net assets.		
WFRBS Commercial Mortgage Trust 2014-C19 Series			(d) Variable Rate Security - Interest rate shown is rate in effect at March 31, 2020. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
2014-C19, Class A4, 3.83%, 3/15/2047.	110,000	115,111	(e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of March 31, 2020. Maturity date shown is the final maturity.		
WFRBS Commercial Mortgage Trust 2014-LC14 Series			(f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.		
2014-LC14, Class A5, 4.05%, 3/15/2047.	100,000	103,073	(g) The rate shown is the annualized seven-day yield at March 31, 2020.		
TOTAL MORTGAGE-BACKED SECURITIES			(h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.		
(Cost \$12,155,660)		<u>12,312,713</u>	(i) Investment of cash collateral for securities loaned.		
	<u>Shares</u>		BKNT Bank Notes		
SHORT-TERM INVESTMENTS — 5.1%			CMT Constant Maturity Treasury		
State Street Institutional Liquid Reserves Fund, Premier Class			DMTN Domestic Medium - Term Note		
0.81% (f) (g)	6,457,926	6,452,114	GMTN Global Medium Term Note		
			LIBOR London Interbank Offered Rate		
			MTN Medium Term Note		
			SOFR Secured Overnight Financing Rate		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes	\$ —	\$230,135,726	\$—	\$230,135,726
Asset-Backed Securities	—	3,595,834	—	3,595,834
Foreign Government Obligations.	—	31,474,985	—	31,474,985
U.S. Government Agency Obligations.	—	264,532,377	—	264,532,377
U.S. Treasury Obligations	—	367,101,424	—	367,101,424
Municipal Bonds & Notes	—	6,102,582	—	6,102,582
Mortgage-Backed Securities	—	12,312,713	—	12,312,713
Short-Term Investments	<u>47,559,727</u>	<u>—</u>	<u>—</u>	<u>47,559,727</u>
TOTAL INVESTMENTS	<u>\$47,559,727</u>	<u>\$915,255,641</u>	<u>\$—</u>	<u>\$962,815,368</u>

Affiliate Table

	<u>Number of Shares Held</u>		<u>Proceeds</u>			<u>Change in Unrealized</u>	<u>Number of Shares Held</u>		<u>Dividend Income</u>
	<u>at 12/31/19</u>	<u>Value at 12/31/19</u>	<u>Cost of Purchases</u>	<u>from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Appreciation/ Depreciation</u>	<u>at 3/31/20</u>	<u>Value at 3/31/20</u>	
State Street Institutional Liquid Reserves Fund, Premier Class	20,860,756	\$20,862,842	\$ 54,639,334	\$ 69,031,404	\$(15,219)	\$(3,439)	6,457,926	\$ 6,452,114	\$ 8,696
State Street Navigator Securities Lending Portfolio II	30,806,743	30,806,743	95,659,169	85,358,299	—	—	41,107,613	41,107,613	40,869
Total		<u>\$51,669,585</u>	<u>\$150,298,503</u>	<u>\$154,389,703</u>	<u>\$(15,219)</u>	<u>\$(3,439)</u>	<u>\$47,559,727</u>	<u>\$49,565</u>	

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 93.6%		
ARGENTINA — 0.0% (a)		
Adecoagro SA (b)	6,100	\$ 23,729
Banco Macro SA ADR	4,100	69,618
Cresud SACIF y A ADR (b)	1,685	5,864
Despegar.com Corp. (b)(c)	5,100	28,917
Globant SA (b)	2,900	254,852
Grupo Financiero Galicia SA ADR	9,200	64,860
Loma Negra Cia Industrial Argentina SA ADR (b)	7,400	26,270
Pampa Energia SA ADR (b)(c)	5,700	64,410
Telecom Argentina SA ADR (c)	8,600	79,292
Transportadora de Gas del Sur SA Class B, ADR (c)	9,000	41,400
YPF SA ADR	15,500	64,635
		723,847
AUSTRALIA — 3.8%		
Abacus Property Group REIT	26,147	37,268
Accent Group, Ltd.	61,268	29,467
Adelaide Brighton, Ltd.	35,372	44,865
Afterpay, Ltd. (b)	18,797	217,496
AGL Energy, Ltd.	58,345	607,573
ALS, Ltd.	54,239	188,117
Altium, Ltd.	10,662	186,170
Alumina, Ltd.	204,380	182,256
AMA Group, Ltd.	78,145	13,228
AMP, Ltd. (b)	310,866	252,608
Ansell, Ltd.	12,375	203,912
AP Eagers, Ltd. (c)	10,480	19,364
APA Group Stapled Security	105,751	667,743
Appen, Ltd.	8,335	99,035
ARB Corp., Ltd. (c)	6,499	56,659
Ardent Leisure Group, Ltd. (b)	107,857	14,049
Aristocrat Leisure, Ltd.	56,890	733,505
ASX, Ltd.	17,118	799,547
Atlas Arteria, Ltd. Stapled Security	79,514	267,235
Aurizon Holdings, Ltd.	192,194	495,615
AusNet Services	182,153	190,314
Austal, Ltd.	18,263	32,820
Australia & New Zealand Banking Group, Ltd.	256,409	2,675,730
Australian Pharmaceutical Industries, Ltd.	85,600	65,489
Aventus Group REIT	54,127	48,944
Avita Medical, Ltd. (b)(c)	181,421	54,629
Bank of Queensland, Ltd. (c)	38,985	119,138
Bapcor, Ltd.	41,995	104,179

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Beach Energy, Ltd.	211,449	\$ 146,627
Bega Cheese, Ltd.	18,411	51,488
Bendigo & Adelaide Bank, Ltd.	50,810	194,237
BHP Group PLC	191,052	2,959,928
BHP Group, Ltd.	270,605	4,884,787
Bingo Industries, Ltd.	47,497	55,441
Blackmores, Ltd.	2,362	105,226
BlueScope Steel, Ltd.	52,961	275,904
Boral, Ltd.	88,214	110,250
Brambles, Ltd.	139,171	895,106
Bravura Solutions, Ltd.	27,167	62,931
Breville Group, Ltd.	7,471	77,600
Brickworks, Ltd.	5,921	48,196
BWP Trust REIT	46,487	95,178
Caltex Australia, Ltd.	22,588	303,489
carsales.com, Ltd.	18,399	131,549
Castile Resources, Ltd. (b)(d)	10,652	489
Cedar Woods Properties, Ltd.	15,454	39,240
Centuria Industrial REIT	35,754	57,138
Centuria Office REIT	34,820	35,068
Challenger, Ltd.	45,247	109,973
Charter Hall Group REIT	42,133	175,853
Charter Hall Long Wale REIT	31,744	85,447
Charter Hall Retail REIT	26,848	51,021
Charter Hall Social Infrastructure REIT	30,123	34,082
CIMIC Group, Ltd.	10,985	154,812
Cleanaway Waste Management, Ltd.	166,586	174,831
Clinuvel Pharmaceuticals, Ltd. (c)	6,455	73,726
Coca-Cola Amatil, Ltd.	53,528	287,473
Cochlear, Ltd.	5,269	597,537
Coles Group, Ltd.	102,564	950,446
Collins Foods, Ltd.	10,417	34,374
Commonwealth Bank of Australia	162,418	6,097,650
Computershare, Ltd.	46,891	279,313
Cooper Energy, Ltd. (b)(c)	188,865	47,656
Corporate Travel Management, Ltd. (c)	5,721	29,990
Costa Group Holdings, Ltd. (c)	29,584	49,927
Credit Corp. Group, Ltd.	4,750	39,743
Cromwell Property Group REIT (c)	176,649	85,881
Crown Resorts, Ltd.	39,227	181,139
CSL, Ltd.	41,592	7,502,065
CSR, Ltd.	44,456	84,767
Dexus REIT	99,219	547,105
Dicker Data, Ltd.	13,173	46,623
Domain Holdings Australia, Ltd.	51,929	64,202
Domino's Pizza Enterprises, Ltd.	5,461	168,236
Downer EDI, Ltd.	50,480	91,762
Elders, Ltd.	16,674	76,700
Emeco Holdings, Ltd. (b)(c)	62,078	32,160
EML Payments, Ltd. (b)	16,999	23,765

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Estia Health, Ltd.	39,221	\$ 32,083	Mirvac Group REIT.	355,854	\$ 449,869
Evolution Mining, Ltd.	138,516	322,126	Monadelphous Group, Ltd.	8,112	50,690
FlexiGroup, Ltd.	43,874	20,178	Myer Holdings, Ltd. (b)(c).	176,996	15,172
Flight Centre Travel Group, Ltd. (c)	6,470	40,645	Nanosonics, Ltd. (b).	20,915	71,406
Fortescue Metals Group, Ltd.	123,188	751,180	National Australia Bank, Ltd.	260,800	2,661,990
Freedom Foods Group, Ltd.	11,132	29,694	nearmap, Ltd. (b)(c).	42,091	29,061
G8 Education, Ltd. (c)	43,505	22,453	Netwealth Group, Ltd. (c)	8,601	35,137
GDI Property Group REIT	67,675	38,893	New Hope Corp., Ltd.	83,313	70,878
Genworth Mortgage Insurance Australia, Ltd.	30,544	41,298	New South Resources, Ltd.	124,681	120,328
Gold Road Resources, Ltd. (b)	85,928	72,685	Newcrest Mining, Ltd.	68,708	938,869
Goodman Group REIT	151,971	1,108,373	NEXTDC, Ltd. (b)(c).	36,306	196,367
GPT Group REIT	176,204	389,524	nib holdings, Ltd.	47,734	151,351
GrainCorp, Ltd. Class A (b)	13,140	25,207	Nine Entertainment Co. Holdings, Ltd.	110,179	76,834
Growthpoint Properties Australia, Ltd. REIT.	24,433	37,606	Northern Star Resources, Ltd.	65,665	423,268
GUD Holdings, Ltd.	7,843	45,233	NRW Holdings, Ltd.	47,497	36,393
GWA Group, Ltd. (c)	31,664	50,516	Nufarm, Ltd. (b)	23,020	70,861
Hansen Technologies, Ltd.	29,249	52,155	OceanaGold Corp.	52,900	50,174
Harvey Norman Holdings, Ltd. (c)	71,585	130,790	Oil Search, Ltd.	149,850	216,243
Healius, Ltd.	33,727	42,191	Orica, Ltd.	36,560	340,549
IDP Education, Ltd.	13,265	102,919	Origin Energy, Ltd.	159,314	425,990
IGO, Ltd.	45,426	116,119	Orocobre, Ltd. (b)	47,432	60,674
Iluka Resources, Ltd.	38,226	160,845	Orora, Ltd.	103,534	153,509
IMF Bentham, Ltd.	22,561	53,069	OZ Minerals, Ltd.	56,350	250,138
Incitec Pivot, Ltd.	141,529	174,686	Pact Group Holdings, Ltd. (b)	44,824	41,650
Infigen Energy Stapled Security	157,975	40,719	Pandal Group, Ltd.	26,280	71,049
Ingenia Communities Group REIT	15,888	31,622	Perenti Global, Ltd.	48,779	17,759
Inghams Group, Ltd.	49,503	98,710	Perpetual, Ltd.	4,348	65,945
Insurance Australia Group, Ltd.	214,179	804,101	Perseus Mining, Ltd. (b)	101,127	57,186
Integrated Research, Ltd.	33,401	53,083	Platinum Asset Management, Ltd.	48,574	98,570
InvoCare, Ltd. (c)	7,613	49,114	PolyNovo, Ltd. (b)(c)	44,951	44,541
IOOF Holdings, Ltd. (c)	19,504	43,838	Premier Investments, Ltd.	5,493	40,810
IPH, Ltd.	26,936	117,672	Pro Medicus, Ltd.	3,617	42,539
IRESS, Ltd.	15,793	99,931	Qantas Airways, Ltd.	61,639	119,331
JB Hi-Fi, Ltd.	10,392	178,038	QBE Insurance Group, Ltd.	118,492	614,164
Jumbo Interactive, Ltd. (c)	3,849	22,251	Qube Holdings, Ltd.	122,331	161,055
Jupiter Mines, Ltd.	276,114	37,613	Ramelius Resources, Ltd.	75,907	46,400
LendLease Group Stapled Security.	51,061	318,554	Ramsay Health Care, Ltd.	14,624	511,663
Link Administration Holdings, Ltd.	46,235	90,840	REA Group, Ltd.	4,400	205,091
Lovisa Holdings, Ltd. (c)	8,077	24,277	Regis Resources, Ltd.	41,477	91,722
Lynas Corp., Ltd. (b)(c)	55,830	48,722	Resolute Mining, Ltd. (b)	73,959	36,490
Macquarie Group, Ltd.	31,423	1,665,226	Rural Funds Group REIT (c)	69,088	80,271
Magellan Financial Group, Ltd.	11,542	304,596	Sandfire Resources, Ltd.	16,700	33,298
Mayne Pharma Group, Ltd. (b)(c)	178,522	33,933	Santos, Ltd.	160,167	327,313
McMillan Shakespeare, Ltd.	6,570	28,096	Saracen Mineral Holdings, Ltd. (b)	92,017	205,893
Medibank Pvt, Ltd.	249,120	407,648	Scentre Group REIT	475,255	452,954
Megaport, Ltd. (b)(c)	11,378	68,662	SEEK, Ltd. (c)	34,657	315,133
Mesoblast, Ltd. (b)(c)	25,558	21,096	Select Harvests, Ltd.	13,517	57,554
Metcash, Ltd.	82,249	158,672	Senex Energy, Ltd. (b)(c)	304,537	29,327
Mineral Resources, Ltd. (c)	15,336	129,116	Service Stream, Ltd.	39,978	44,465
			Seven Group Holdings, Ltd. (c)	12,098	82,831
			Shopping Centres Australasia Property Group REIT	84,287	116,319
			Sigma Healthcare, Ltd.	183,261	72,642

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Silver Lake Resources, Ltd. (b)	111,938	\$ 94,849	Lenzing AG	919	\$ 50,499
SmartGroup Corp., Ltd.	8,607	25,577	Oesterreichische Post AG (c)	4,115	146,040
Sonic Healthcare, Ltd.	40,817	610,431	OMV AG	14,759	401,839
South32, Ltd. (c)(e)	10,757	11,893	Palfinger AG	2,748	50,303
South32, Ltd. (e)	453,240	497,855	Porr AG (c)	3,398	55,483
Southern Cross Media Group, Ltd.	90,037	9,442	Raiffeisen Bank International AG.	13,226	189,271
Spark Infrastructure Group Stapled Security	150,101	180,356	S IMMO AG	4,849	93,642
St Barbara, Ltd.	51,256	67,341	S&T AG	4,086	75,628
Star Entertainment Grp, Ltd.	71,748	94,835	Schoeller-Bleckmann Oilfield Equipment AG	1,349	43,498
Steadfast Group, Ltd.	67,982	101,966	Telekom Austria AG.	20,116	139,719
Stockland REIT	215,682	330,013	UNIQA Insurance Group AG	23,821	182,267
Suncorp Group, Ltd.	120,264	664,546	Verbund AG.	5,853	210,014
Super Retail Group, Ltd. (c)	10,831	30,825	Vienna Insurance Group AG Wiener Versicherung Gruppe	5,462	102,723
Sydney Airport Stapled Security	100,110	344,175	Voestalpine AG.	9,794	196,597
Tabcorp Holdings, Ltd.	177,605	273,498	Wienerberger AG	12,817	199,211
Tassal Group, Ltd.	24,890	53,451			
Technology One, Ltd.	23,020	110,643			4,027,100
Telstra Corp., Ltd.	366,777	685,081			
TPG Telecom, Ltd.	37,112	157,268			
Transurban Group Stapled Security.	247,512	1,834,484	BELGIUM — 0.7%		
Treasury Wine Estates, Ltd.	65,124	402,322	Ackermans & van Haaren NV	1,976	255,110
United Malt Grp, Ltd. (b)	13,140	35,386	Aedifica SA REIT	2,187	225,850
Vicinity Centres REIT	268,740	167,274	Ageas.	16,222	672,540
Virtus Health, Ltd.	24,830	28,499	AGFA-Gevaert NV (b)	20,285	75,035
Viva Energy Group, Ltd. (f)	96,744	74,017	Anheuser-Busch InBev SA	69,285	3,044,632
Viva Energy REIT	54,243	75,834	Barco NV	832	126,472
Vocus Group, Ltd. (b)	56,908	86,550	Befimmo SA REIT	2,488	118,405
Washington H Soul Pattinson & Co., Ltd.	10,211	104,991	Bekaert SA	2,534	42,014
Webjet, Ltd. (c)	10,201	23,888	Biocartis NV (b)(c)(f)	10,226	37,799
Wesfarmers, Ltd.	102,564	2,162,574	bpost SA	8,782	61,597
Western Areas, Ltd.	33,727	39,819	Cie d'Entreprises CFE	691	49,510
Westgold Resources, Ltd. (b)	42,610	49,275	Cofinimmo SA REIT	2,350	303,632
Westpac Banking Corp.	322,835	3,299,332	Colruyt SA	5,021	270,784
Whitehaven Coal, Ltd.	64,969	75,917	D'ieteren SA	2,263	111,673
WiseTech Global, Ltd. (c)	11,601	120,006	Econocom Group SA	27,987	43,702
Woodside Petroleum, Ltd.	89,865	992,240	Elia Group SA	2,497	241,969
Woolworths Group, Ltd.	114,086	2,468,654	Euronav NV.	16,005	181,233
Worley, Ltd. (c)	25,995	95,985	Exmar NV (b)(c)	8,692	39,417
Zip Co., Ltd. (b)	21,571	20,435	Fagron	5,579	108,801
			Galapagos NV (b)	4,065	794,185
			Gimv NV	1,345	69,531
			Groupe Bruxelles Lambert SA	7,988	625,285
			Intervest Offices & Warehouses NV REIT.	5,176	134,167
AUSTRIA — 0.2%			Ion Beam Applications (b)(c)	4,121	35,632
ams AG (b)(c)	27,406	266,481	KBC Ancora	4,469	123,448
ANDRITZ AG	6,184	192,751	KBC Group NV	22,705	1,024,966
AT&S Austria Technologie & Systemtechnik AG	4,273	61,577	Kinopolis Group NV	1,145	41,375
BAWAG Group AG (f)	7,283	202,120	Melexis NV	1,837	95,316
CA Immobilien Anlagen AG	8,392	284,712	Mithra Pharmaceuticals SA (b)	1,371	32,906
DO & Co. AG.	757	29,615	Montea CVA REIT	1,553	142,408
Erste Group Bank AG.	29,188	531,628	Ontex Group NV.	5,109	88,473
EVN AG	5,757	84,267	Orange Belgium SA	3,420	59,821
FACC AG (c)	6,220	52,108	Proximus SADP	13,334	304,640
IMMOFINANZ AG	10,275	185,107	Recticel SA (c)	8,030	42,661
			Retail Estates NV REIT	1,506	77,477
		73,332,927			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sofina SA	1,401	\$ 283,448	Cia de Saneamento de Minas Gerais-COPASA	8,600	\$ 67,817
Solvay SA (c)	6,739	483,175	Cia de Saneamento do Parana	17,700	81,391
Telenet Group Holding NV	5,514	164,730	Cia Energetica de Minas Gerais Preference Shares	96,664	166,058
Tessenderlo Group SA (b)	2,269	63,313	Cia Energetica de Sao Paulo Class B, Preference Shares	17,300	89,659
UCB SA	11,496	978,584	Cia Hering	9,000	25,820
Umicore SA	17,576	603,113	Cia Paranaense de Energia Preference Shares	9,000	92,835
Warehouses De Pauw CVA REIT	11,763	334,049	Cia Siderurgica Nacional SA	49,900	67,154
		<u>12,612,878</u>	Cielo SA	104,339	89,320
BRAZIL — 1.3%			Cogna Educacao	162,063	124,986
AES Tiete Energia SA	14,500	36,679	Cosan Logistica SA (b)	12,600	40,619
Aliansce Sonae Shopping Centers SA	11,700	60,005	Cosan SA	14,100	146,149
Alliar Medicos A Frente SA	15,100	26,202	CVC Brasil Operadora e Agencia de Viagens SA	10,000	21,401
Alpargatas SA Preference Shares	22,900	102,257	Cyrela Brazil Realty SA Empreendimentos e Participacoes	16,900	46,041
Alupar Investimento SA	19,900	86,328	Duratex SA	28,700	51,738
Ambev SA	419,567	964,262	EcoRodovias Infraestrutura e Logistica SA (b)	28,500	51,927
Anima Holding SA	19,635	72,194	EDP - Energias do Brasil SA	27,100	85,063
Arcos Dorados Holdings, Inc. Class A	9,100	30,394	Embraer SA (b)	72,500	133,353
Arezzo Industria e Comercio SA	4,100	29,146	Energisa SA	14,700	107,134
Atacadao SA	39,400	156,716	Eneva SA (b)	10,000	67,000
Azul SA Preference Shares (b)	22,400	75,795	Engie Brasil Energia SA	24,466	183,592
B2W Cia Digital (b)	19,877	183,954	Equatorial Energia SA	88,500	300,312
B3 SA - Brasil Bolsa Balcao	185,501	1,283,979	Ez Tec Empreendimentos e Participacoes SA	7,500	42,947
Banco ABC Brasil SA Preference Shares	16,200	41,354	Fleury SA	18,600	72,584
Banco Bradesco SA Preference Shares	372,507	1,491,723	Gerdau SA Preference Shares	93,100	180,399
Banco Bradesco SA	109,951	398,754	Gol Linhas Aereas Inteligentes SA Preference Shares (b)	8,600	18,853
Banco BTG Pactual SA	16,600	106,386	Grendene SA	42,700	61,993
Banco do Brasil SA	78,200	420,506	Grupo SBF SA (b)	6,100	28,297
Banco do Estado do Rio Grande do Sul SA Class B, Preference Shares	13,200	30,362	Hapvida Participacoes e Investimentos SA (f)	21,300	174,126
Banco Inter SA	5,800	35,326	Hypera SA	34,200	188,520
Banco Santander Brasil SA	35,400	182,030	Iguatemi Empresa de Shopping Centers SA	8,300	50,009
BB Seguridade Participacoes SA	58,700	281,243	IRB Brasil Resseguros SA	54,200	101,156
BK Brasil Operacao e Assessoria a Restaurantes SA	14,000	24,455	Itau Unibanco Holding SA Preference Shares	440,603	1,961,501
BR Malls Participacoes SA	77,182	148,513	Itausa - Investimentos Itau SA Preference Shares	401,665	679,174
BR Properties SA (b)	15,100	26,668	JBS SA	99,200	389,027
Bradespar SA Preference Shares	20,500	115,255	JHSF Participacoes SA	30,100	20,312
Braskem SA Class A, Preference Shares	20,100	66,734	JSL SA	16,600	41,447
BRF SA (b)	46,500	135,288	Klabin SA	78,628	242,406
CCR SA	101,300	229,100	Light SA	20,100	37,397
Centrais Eletricas Brasileiras SA	22,800	104,887	Linx SA	12,700	40,769
Centrais Eletricas Brasileiras SA Class B, Preference Shares	17,200	86,322	Localiza Rent a Car SA	55,166	279,734
Cia Brasileira de Distribuicao	16,500	211,046	Lojas Americanas SA Preference Shares	74,922	260,015
Cia de Locacao das Americas	31,800	64,316	Lojas Renner SA	72,371	468,278
Cia de Saneamento Basico do Estado de Sao Paulo	29,000	218,677			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
M Dias Branco SA	7,900	\$ 44,324	Alimentation Couche-Tard, Inc.		
Magazine Luiza SA	66,488	499,820	Class B	78,600	\$ 1,830,604
Marfrig Global Foods SA (b)	43,200	73,713	Allied Properties Real Estate		
Metalurgica Gerdau SA			Investment Trust	5,400	169,738
Preference Shares	63,700	57,110	AltaGas, Ltd.	25,200	225,735
Minerva SA (b)	18,835	28,870	Altius Minerals Corp.	8,500	42,340
Movida Participacoes SA	19,000	29,636	Altus Group, Ltd.	3,200	82,060
MRV Engenharia e Participacoes			Aphria, Inc. (b)(c)	23,300	70,227
SA	22,500	53,098	ARC Resources, Ltd. (c)	25,000	71,135
Multiplan Empreendimentos			Aritzia, Inc. (b)	7,500	64,865
Imobiliarios SA.	36,014	132,485	Artis Real Estate Investment		
Natura & Co. Holding SA	59,200	293,797	Trust	6,100	34,200
Notre Dame Intermedica			Atco, Ltd. Class I	6,300	172,488
Participacoes SA	43,877	380,347	Atlas Corp.	6,600	50,754
Odontoprev SA	25,500	71,191	ATS Automation Tooling		
Omega Geracao SA (b)	9,000	47,164	Systems, Inc. (b)	5,700	65,916
Petro Rio SA (b)	4,400	14,167	Aurinia Pharmaceuticals, Inc.		
Petrobras Distribuidora SA	53,700	160,584	(b)	7,600	109,086
Petroleo Brasileiro SA			Aurora Cannabis, Inc. (b)(c)	133,700	118,356
Preference Shares	376,600	1,015,817	B2Gold Corp.	92,800	277,745
Petroleo Brasileiro SA	331,100	902,663	Badger Daylighting, Ltd. (c)	2,400	38,394
Porto Seguro SA	12,800	110,858	Ballard Power Systems, Inc.		
Qualicorp Consultoria e			(b)(c)	18,100	135,685
Corretora de Seguros SA	15,200	69,163	Bank of Montreal	59,000	2,945,544
Raia Drogasil SA	21,000	412,380	Bank of Nova Scotia	112,000	4,522,177
Rumo SA (b)	91,187	345,472	Barrick Gold Corp. (e)	118,417	2,151,448
Sao Martinho SA	17,000	48,444	Barrick Gold Corp. (e)	45,552	820,872
SLC Agricola SA	8,700	38,077	Bausch Health Cos., Inc. (b)	32,300	494,933
Sul America SA	21,591	140,704	Baytex Energy Corp. (b)(c)	52,100	12,262
Suzano SA.	49,509	341,636	BCE, Inc.	14,479	587,257
Telefonica Brasil SA Preference			BlackBerry, Ltd. (b)	47,100	190,935
Shares	39,785	379,318	Boardwalk Real Estate		
TIM Participacoes SA	71,400	171,252	Investment Trust	2,300	37,020
TOTVS SA	12,100	108,901	Bombardier, Inc. Class B (b)	161,200	51,531
Transmissora Alianca de Energia			Boralex, Inc. Class A	6,900	121,193
Eletrica SA	19,800	98,607	Brookfield Asset Management,		
Trisul SA	13,700	19,150	Inc. Class A	80,550	3,530,199
Ultrapar Participacoes SA	58,000	140,119	CAE, Inc.	24,000	299,968
Vale SA	288,306	2,402,457	Cameco Corp.	35,800	269,880
Via Varejo SA (b)	76,800	78,183	Canaccord Genuity Group, Inc.	8,800	26,771
WEG SA.	76,370	494,301	Canacol Energy, Ltd.	13,000	32,606
Wiz Solucoes e Corretagem de			Canada Goose Holdings, Inc.		
Seguros SA	25,800	44,869	(b)(c)	4,400	86,989
YDUQS Part	21,500	91,901	Canadian Apartment Properties		
		<u>24,245,747</u>	REIT	7,300	218,433
CANADA — 5.9%			Canadian Imperial Bank of		
Advantage Oil & Gas, Ltd.			Commerce (c)	40,300	2,321,706
(b)(c)	9,900	9,946	Canadian National Railway Co.	65,700	5,078,843
Aecon Group, Inc.	6,200	54,710	Canadian Natural Resources,		
Ag Growth International, Inc.	2,000	23,887	Ltd.	111,600	1,509,327
Agnico Eagle Mines, Ltd.	21,909	864,754	Canadian Pacific Railway, Ltd.	12,700	2,770,917
Aimia, Inc. (b)	34,154	50,630	Canadian Tire Corp., Ltd.		
Air Canada (b)	10,300	113,974	Class A	5,300	316,283
Alamos Gold, Inc. Class A.	35,600	176,831	Canadian Utilities, Ltd. Class A	11,700	276,522
Algonquin Power & Utilities			Canadian Western Bank	8,200	111,592
Corp.	47,011	625,889	Canfor Corp. (b)	6,000	30,772
			Canfor Pulp Products, Inc.	10,400	37,045

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Canopy Growth Corp. (b)(c)	18,900	\$ 271,679	Fiera Capital Corp.	5,000	\$ 22,974
Capital Power Corp.	10,100	192,655	Finning International, Inc.	13,900	147,462
Cascades, Inc.	8,200	72,416	First Capital Real Estate		
CCL Industries, Inc. Class B	13,600	408,855	Investment Trust	8,300	79,481
Celestica, Inc. (b)	15,400	53,449	First Majestic Silver Corp. (b)	14,800	90,671
Cenovus Energy, Inc.	94,500	188,555	First National Financial Corp.	2,400	42,019
Centerra Gold, Inc. (b)	20,000	117,610	First Quantum Minerals, Ltd.	62,400	315,211
CES Energy Solutions Corp. (c)	47,100	26,804	FirstService Corp.	3,500	266,849
CGI, Inc. (b)	21,700	1,161,572	Fortis, Inc.	41,474	1,581,336
CI Financial Corp. (c)	18,500	181,575	Fortuna Silver Mines, Inc. (b)	21,600	49,169
Cineplex, Inc. (c)	6,000	49,320	Franco-Nevada Corp.	17,135	1,692,734
Cogeco Communications, Inc.	1,500	100,611	Genworth MI Canada, Inc. (c)	3,500	76,893
Cogeco, Inc.	500	30,520	George Weston, Ltd.	6,927	489,735
Colliers International Group, Inc.	3,300	156,080	Gibson Energy, Inc. (c)	12,200	139,284
Cominar Real Estate Investment Trust.	6,900	39,315	Gildan Activewear, Inc.	18,500	233,175
Computer Modelling Group, Ltd.	15,200	40,901	goeasy, Ltd.	1,000	25,566
Constellation Software, Inc.	1,900	1,707,337	Granite Real Estate Investment Trust.	1,900	77,597
Corus Entertainment, Inc. Class B	18,900	33,329	Great Canadian Gaming Corp. (b)	4,900	85,996
Crescent Point Energy Corp. (c)	46,300	35,456	Great-West Lifeco, Inc.	25,000	426,986
Crombie Real Estate Investment Trust.	4,000	34,904	H&R Real Estate Investment Trust.	12,300	77,169
Cronos Group, Inc. (b)(c)	21,100	118,445	HEXO Corp. (b)(c)	34,700	28,036
CT Real Estate Investment Trust	8,000	65,760	Home Capital Group, Inc. (b)	4,300	48,518
Descartes Systems Group, Inc. (b)	7,600	258,486	Hudbay Minerals, Inc. (c)	20,900	39,059
DIRTT Environmental Solutions (b)	1,600	1,596	Husky Energy, Inc. (c)	24,855	61,817
Dollarama, Inc.	27,000	740,563	Hydro One, Ltd. (f)	29,700	528,751
Dream Industrial Real Estate Investment Trust	7,000	46,180	iA Financial Corp., Inc.	9,700	301,492
Dream Office Real Estate Investment Trust	3,000	49,194	IAMGOLD Corp. (b)	41,200	92,627
DREAM Unlimited Corp. Class A	8,730	57,899	IGM Financial, Inc.	7,100	116,475
Dundee Precious Metals, Inc.	20,800	64,884	Imperial Oil, Ltd.	23,800	266,033
ECN Capital Corp.	21,700	57,324	Innergex Renewable Energy, Inc.	10,300	138,578
Eldorado Gold Corp. (b)	13,900	85,450	Intact Financial Corp.	12,600	1,076,712
Element Fleet Management Corp.	39,400	248,023	Inter Pipeline, Ltd. (c)	37,600	222,427
Emera, Inc.	25,000	974,813	Interfor Corp. (b)	7,200	31,666
Empire Co., Ltd. Class A	15,700	303,665	InterRent Real Estate Investment Trust.	5,700	53,302
Enbridge, Inc.	185,800	5,349,411	Intertape Polymer Group, Inc.	8,100	57,136
Endeavour Silver Corp. (b)(c)	40,100	53,247	Ivanhoe Mines, Ltd. Class A (b)	53,900	88,612
Enerflex, Ltd.	8,500	34,816	Jamieson Wellness, Inc.	3,900	70,528
Enerplus Corp. (c)	17,500	25,451	Just Energy Group, Inc. (c)	24,500	12,221
Enghouse Systems, Ltd.	3,700	113,156	Kelt Exploration, Ltd. (b)	3,000	2,318
Equinox Gold Corp. (b)	11,900	78,589	Keyera Corp.	19,500	179,197
Equitable Group, Inc.	1,100	44,878	Killam Apartment Real Estate Investment Trust	4,500	49,889
ERO Copper Corp. (b)	5,200	38,616	Kinaxis, Inc. (b)	2,300	175,956
Evertz Technologies, Ltd.	2,400	22,072	Kinross Gold Corp. (b)	113,600	450,936
Exchange Income Corp.	1,500	18,706	Kirkland Lake Gold, Ltd.	24,540	714,640
Extencare, Inc.	8,100	32,893	Knight Therapeutics, Inc. (b)	11,900	51,835
Fairfax Financial Holdings, Ltd.	2,500	757,772	Labrador Iron Ore Royalty Corp.	4,900	57,870
			Lassonde Industries, Inc. Class A	300	31,489
			Laurentian Bank of Canada (c)	3,900	83,735
			Lightspeed POS, Inc. (b)(c)	2,500	33,442
			Linamar Corp.	4,300	88,003
			Lithium Americas Corp. (b)(c)	23,000	60,273

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Loblaw Cos., Ltd.	16,300	\$ 830,832	Ritchie Bros Auctioneers, Inc. . .	9,800	\$ 331,865
Lundin Gold, Inc. (b)	6,100	33,557	Rogers Communications, Inc.		
Lundin Mining Corp.	59,800	222,252	Class B	33,500	1,382,506
MAG Silver Corp. (b)	7,200	54,935	Rogers Sugar, Inc.	17,400	53,666
Magna International, Inc.	26,300	829,826	Royal Bank of Canada	131,400	8,047,310
Major Drilling Group			Russel Metals, Inc.	5,700	52,421
International, Inc. (b)	20,700	41,448	Sandstorm Gold, Ltd. (b)	14,800	73,306
Manulife Financial Corp.	177,200	2,199,827	Saputo, Inc.	22,400	532,558
Maple Leaf Foods, Inc.	7,700	138,057	Savaria Corp. (c)	7,800	58,253
Martinrea International, Inc.	8,400	40,190	Seabridge Gold, Inc. (b)(c)	5,500	50,736
MEG Energy Corp. (b)	21,400	25,108	Secure Energy Services, Inc. (c) .	21,100	13,786
Methanex Corp.	5,000	60,175	SEMAFO, Inc. (b)	30,700	58,883
Metro, Inc.	22,957	917,893	Seven Generations Energy, Ltd.		
Minto Apartment Real Estate			Class A (b)	24,600	26,789
Investment Trust	1,600	21,920	Shaw Communications, Inc.		
Morguard North American			Class B	42,531	682,181
Residential Real Estate			ShawCor, Ltd.	6,500	8,129
Investment Trust	5,100	47,978	Shopify, Inc. Class A (b)	9,500	3,935,357
Morneau Shepell, Inc. (c)	6,100	121,670	Sienna Senior Living, Inc.	6,000	51,597
MTY Food Group, Inc.	1,600	24,225	Sierra Wireless, Inc. (b)(c)	7,300	40,774
Mullen Group, Ltd.	9,800	28,229	Silvercorp Metals, Inc. (c)	17,100	55,384
National Bank of Canada (c)	30,400	1,161,665	SilverCrest Metals, Inc. (b)	8,000	41,423
New Gold, Inc. (b)	68,900	35,337	Sleep Country Canada Holdings,		
NexGen Energy, Ltd. (b)	68,300	51,824	Inc. (f)	3,500	24,614
NFI Group, Inc. (c)	3,900	41,265	SmartCentres Real Estate		
Norbord, Inc.	3,400	39,772	Investment Trust	6,700	88,684
North West Co., Inc. (c)	5,900	92,934	SNC-Lavalin Group, Inc. (c)	15,900	231,906
Northland Power, Inc. (c)	13,800	272,345	Spin Master Corp. (b)(f)	2,300	21,879
Northview Apartment Real			Sprott, Inc.	29,700	47,784
Estate Investment Trust	3,100	71,306	SSR Mining, Inc. (b)	11,200	126,294
NorthWest Healthcare Properties			Stantec, Inc.	11,600	293,392
Real Estate Investment Trust.	10,300	69,904	Stars Group, Inc. (b)	20,800	420,574
Novagold Resources, Inc. (b)	22,200	161,897	Stella-Jones, Inc. (c)	5,300	114,166
Nutrien, Ltd. (c)	51,818	1,751,476	Summit Industrial Income REIT .	7,200	44,869
Onex Corp.	7,200	260,563	Sun Life Financial, Inc.	54,800	1,742,928
Open Text Corp.	25,100	867,791	Suncor Energy, Inc.	139,064	2,194,385
Organigram Holdings, Inc. (b)	14,100	28,134	Superior Plus Corp.	16,500	95,753
Osisko Gold Royalties, Ltd.	10,431	76,949	Surge Energy, Inc. (c)	49,900	7,537
Osisko Mining, Inc. (b)	28,700	44,965	Tamarack Valley Energy, Ltd.		
Pan American Silver Corp.	19,000	270,313	(b)	49,000	16,697
Parex Resources, Inc. (b)	13,100	109,523	TC Energy Corp.	86,036	3,780,905
Park Lawn Corp.	3,100	35,936	Teck Resources, Ltd. Class B	44,500	333,590
Parkland Fuel Corp. (c)	13,400	233,571	TELUS Corp.	38,502	601,868
Pason Systems, Inc.	6,300	27,664	Teranga Gold Corp. (b)	14,700	71,365
Pembina Pipeline Corp. (c)	49,548	919,006	TFI International, Inc.	7,000	152,703
Power Corp. of Canada (c)	54,753	870,909	Thomson Reuters Corp.	18,130	1,221,277
PrairieSky Royalty, Ltd. (c)	15,694	81,924	Timbercreek Financial Corp.	7,500	37,359
Premier Gold Mines, Ltd. (b)	61,100	51,083	TMX Group, Ltd.	4,300	316,515
Premium Brands Holdings Corp.	2,900	147,511	Torex Gold Resources, Inc. (b)	7,900	75,650
Pretium Resources, Inc. (b)	15,100	85,188	Toromont Industries, Ltd.	7,400	320,518
Quebecor, Inc. Class B	16,100	351,896	Toronto-Dominion Bank	166,100	6,981,953
Real Matters, Inc. (b)	11,000	108,195	Tourmaline Oil Corp.	23,500	142,649
Restaurant Brands International,			TransAlta Corp.	25,500	131,858
Inc.	25,646	1,021,804	TransAlta Renewables, Inc.	12,500	130,590
Richelieu Hardware, Ltd.	4,800	74,967	Transcontinental, Inc. Class A	5,700	50,018
RioCan Real Estate Investment			Tricon Capital Group, Inc.	15,900	76,967
Trust.	14,100	159,787			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Turquoise Hill Resources, Ltd. (b)	73,000	\$ 28,208	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares.	8,540	\$ 195,149
Uni-Select, Inc. (c)	9,000	32,311	SONDA SA	96,773	51,022
Uranium Participation Corp. (b)	12,500	34,250	Vina Concha y Toro SA	42,844	54,158
Vermilion Energy, Inc. (c)	11,800	35,814			<u>3,305,352</u>
Village Farms International, Inc. (b)(c)	7,500	21,288	CHINA — 9.1%		
Wajax Corp.	2,500	11,346	21Vianet Group, Inc. ADR (b)	4,500	62,370
Wesdome Gold Mines, Ltd. (b)	12,400	64,380	360 Finance, Inc. ADR (b)	10,000	80,000
West Fraser Timber Co., Ltd.	4,800	90,513	3SBio, Inc. (b)(f)	88,000	90,551
Westshore Terminals Investment Corp.	4,200	38,596	51job, Inc. ADR (b)	2,000	122,780
Wheaton Precious Metals Corp.	40,502	1,102,078	58.com, Inc. ADR (b)	8,600	418,992
Whitecap Resources, Inc.	28,900	23,756	AAC Technologies Holdings, Inc. (c)	65,500	334,098
Winpak, Ltd.	2,900	88,629	AECC Aviation Power Co., Ltd. Class A	35,700	105,870
WPT Industrial Real Estate Investment Trust	5,700	52,383	Agile Group Holdings, Ltd.	166,000	177,799
WSP Global, Inc.	9,600	539,033	Agricultural Bank of China, Ltd. Class A	405,600	192,233
Yamana Gold, Inc.	86,400	237,344	Agricultural Bank of China, Ltd. Class H	2,642,000	1,055,109
		<u>113,021,312</u>	Aier Eye Hospital Group Co., Ltd. Class A	10,600	58,207
CAYMAN ISLANDS — 0.0%			Air China, Ltd. Class H	186,000	118,762
(a)			AK Medical Holdings, Ltd. (f)	34,000	73,570
Endeavour Mining Corp. (b)	7,000	98,409	Alibaba Group Holding, Ltd. ADR (b)	157,200	30,572,256
CHILE — 0.2%			Alibaba Health Information Technology, Ltd. (b)	325,500	535,027
AES Gener SA	335,410	40,841	A-Living Services Co., Ltd. Class H (f)	36,500	175,089
Aguas Andinas SA Class A	220,856	65,299	Aluminum Corp. of China, Ltd. Class H (b)	462,000	90,763
Antofagasta PLC	35,858	341,867	Anhui Conch Cement Co., Ltd. Class A	22,500	172,427
Banco de Chile	3,736,393	302,920	Anhui Conch Cement Co., Ltd. Class H	111,000	762,709
Banco de Credito e Inversiones SA	4,548	154,745	ANTA Sports Products, Ltd.	100,000	725,843
Banco Santander Chile	5,520,296	213,734	Asia Cement China Holdings Corp.	42,500	42,598
Besalco SA	117,648	39,606	Asymchem Laboratories Tianjin Co., Ltd. Class A	5,600	134,291
CAP SA	8,595	37,019	Ausnutria Dairy Corp., Ltd.	79,000	124,165
Cencosud SA	127,097	132,732	Autobio Diagnostics Co., Ltd. Class A	2,800	45,673
Cia Cervecerias Unidas SA	13,362	91,829	Autohome, Inc. ADR (b)	5,600	397,712
Colbun SA	622,750	67,951	AviChina Industry & Technology Co., Ltd. Class H	188,000	71,807
Embotelladora Andina SA Class B, Preference Shares	22,750	50,786	BAIC Motor Corp., Ltd. Class H (f)	155,000	60,985
Empresa Nacional de Telecomunicaciones SA (b)	7,787	33,047	Baidu, Inc. ADR (b)	24,800	2,499,592
Empresas CMPC SA	81,169	173,630	Bank of Beijing Co., Ltd. Class A	187,700	127,397
Empresas COPEC SA	32,566	187,226	Bank of Chengdu Co., Ltd. Class A	77,900	82,245
Enel Americas SA	2,846,262	348,289	Bank of China, Ltd. Class A	145,400	71,124
Enel Chile SA	2,451,823	166,845	Bank of China, Ltd. Class H	7,186,000	2,736,102
Engie Energia Chile SA	71,134	78,786			
Forus SA	37,877	32,436			
Grupo Security SA	204,548	34,273			
Itau CorpBanca	13,434,953	35,056			
Latam Airlines Group SA	20,380	52,214			
Parque Arauco SA	67,993	95,660			
Ripley Corp. SA	96,292	21,980			
SACI Falabella	63,604	140,380			
Salfacorp SA	67,825	22,254			
SMU SA	287,875	43,618			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank of Communications Co., Ltd. Class A	200,000	\$ 145,138	China Cinda Asset Management Co., Ltd. Class H	1,059,592	\$ 199,337
Bank of Communications Co., Ltd. Class H	733,000	446,549	China CITIC Bank Corp., Ltd. Class H	747,000	367,435
Bank of Guiyang Co., Ltd. Class A	100,600	108,120	China Coal Energy Co., Ltd. Class H	186,000	51,172
Bank of Hangzhou Co., Ltd. Class A	58,900	63,635	China Common Rich Renewable Energy Investment, Ltd. (b)(d)	68,000	—
Bank of Jiangsu Co., Ltd. Class A	120,600	101,815	China Communications Construction Co., Ltd. Class H	482,000	332,301
Bank of Nanjing Co., Ltd. Class A	46,000	46,751	China Communications Services Corp., Ltd. Class H	250,000	179,806
Bank of Ningbo Co., Ltd. Class A	19,800	64,001	China Conch Venture Holdings, Ltd.	147,000	652,100
Bank of Shanghai Co., Ltd. Class A	66,800	77,183	China Construction Bank Corp. Class A	52,100	46,383
Baoshan Iron & Steel Co., Ltd. Class A	100,700	68,788	China Construction Bank Corp. Class H	8,699,000	7,072,639
Baozun, Inc. ADR (b)(c)	2,600	72,644	China East Education Holdings, Ltd. (b)(f)	43,000	69,091
BBMG Corp. Class H	322,000	79,815	China Eastern Airlines Corp., Ltd. Class H (b)(c)	192,000	65,759
BeiGene, Ltd. ADR (b)	3,500	430,885	China Education Group Holdings, Ltd.	64,000	88,591
Beijing Capital International Airport Co., Ltd. Class H	160,000	101,569	China Enterprise Co., Ltd. Class A	65,400	38,993
Beijing Enterprises Holdings, Ltd.	58,000	211,720	China Everbright Bank Co., Ltd. Class A	176,700	89,604
Beijing Enterprises Water Group, Ltd.	662,000	256,711	China Everbright Bank Co., Ltd. Class H	267,300	101,704
Beijing Tiantan Biological Products Corp., Ltd. Class A	10,500	53,441	China Everbright International, Ltd.	361,518	205,613
BEST, Inc. ADR (b)	15,100	80,785	China Evergrande Group (c)	144,000	236,090
Bitauto Holdings, Ltd. ADR (b)	6,300	65,457	China Film Co., Ltd. Class A	32,200	53,004
BOC Hong Kong Holdings, Ltd.	334,500	918,428	China Fortune Land Development Co., Ltd. Class A	16,400	47,773
BOE Technology Group Co., Ltd. Class A	165,500	85,303	China Galaxy Securities Co., Ltd. Class H	366,800	176,066
Brilliance China Automotive Holdings, Ltd.	248,000	201,999	China Greatwall Technology Group Co., Ltd. Class A	33,600	55,888
BYD Co., Ltd. Class A	8,500	71,272	China Hongqiao Group, Ltd.	206,000	87,081
BYD Co., Ltd. Class H (c)	65,000	346,868	China Huarong Asset Management Co., Ltd. Class H (f)	1,024,000	128,625
BYD Electronic International Co., Ltd. (c)	72,000	118,418	China International Capital Corp., Ltd. Class H (c)(f)	106,000	169,692
CanSino Biologics, Inc. Class H (b)(f)	6,000	95,704	China International Marine Containers Group Co., Ltd. Class A	48,900	52,732
Centre Testing International Group Co., Ltd. Class A	42,800	91,755	China International Travel Service Corp., Ltd. Class A	10,600	99,349
CGN Power Co., Ltd. Class H (f)	1,191,600	271,533	China Jinmao Holdings Group, Ltd.	440,000	280,566
Changchun High & New Technology Industry Group, Inc. Class A	1,600	122,480	China Lesso Group Holdings, Ltd.	102,000	132,080
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	4,600	53,995			
Chaozhou Three-Circle Group Co., Ltd. Class A	24,900	63,369			
China Aoyuan Group, Ltd.	128,000	147,518			
China Avionics Systems Co., Ltd. Class A	35,100	63,370			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Life Insurance Co., Ltd. Class A	15,100	\$ 55,564	China Petroleum & Chemical Corp. Class H	2,320,000	\$ 1,133,838
China Life Insurance Co., Ltd. Class H	693,000	1,338,536	China Power International Development, Ltd.	606,000	112,164
China Literature, Ltd. (b)(f)	26,200	102,908	China Railway Construction Corp., Ltd. Class A	62,400	85,456
China Longyuan Power Group Corp., Ltd. Class H	217,000	118,468	China Railway Construction Corp., Ltd. Class H	221,000	244,393
China Maple Leaf Educational Systems, Ltd.	136,000	41,649	China Railway Group, Ltd. Class A	110,500	83,014
China Medical System Holdings, Ltd.	144,000	154,082	China Railway Group, Ltd. Class H	423,000	223,805
China Meheco Co., Ltd. Class A	57,200	120,407	China Railway Signal & Communication Corp., Ltd. Class H (f)	210,000	104,729
China Meidong Auto Holdings, Ltd.	36,000	55,820	China Reinsurance Group Corp. Class H	499,000	57,507
China Mengniu Dairy Co., Ltd.	250,000	862,385	China Resources Beer Holdings Co., Ltd.	136,721	619,910
China Merchants Bank Co., Ltd. Class A	112,000	505,804	China Resources Gas Group, Ltd.	80,000	401,556
China Merchants Bank Co., Ltd. Class H	352,500	1,577,380	China Resources Pharmaceutical Group, Ltd. (f)	177,000	105,708
China Merchants Energy Shipping Co., Ltd. Class A	51,000	45,419	China Resources Power Holdings Co., Ltd.	222,055	243,594
China Merchants Port Holdings Co., Ltd.	148,776	169,051	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	17,300	67,346
China Merchants Securities Co., Ltd. Class A	31,000	74,362	China SCE Group Holdings, Ltd.	147,000	64,891
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	32,300	74,451	China Shenhua Energy Co., Ltd. Class A	23,900	54,279
China Minsheng Banking Corp., Ltd. Class A	200,000	160,428	China Shenhua Energy Co., Ltd. Class H	331,500	626,508
China Minsheng Banking Corp., Ltd. Class H	639,600	473,189	China Shipbuilding Industry Co., Ltd. Class A	124,200	73,075
China Molybdenum Co., Ltd. Class A	95,900	46,176	China South Publishing & Media Group Co., Ltd. Class A	41,182	61,364
China Molybdenum Co., Ltd. Class H	354,000	97,337	China Southern Airlines Co., Ltd. Class H	192,000	81,386
China National Building Material Co., Ltd. Class H	396,000	425,528	China Spacesat Co., Ltd. Class A	23,000	93,907
China National Nuclear Power Co., Ltd. Class A	70,800	43,717	China State Construction Engineering Corp., Ltd. Class A	227,800	167,632
China National Software & Service Co., Ltd. Class A	8,900	89,679	China Taiping Insurance Holdings Co., Ltd.	168,200	272,302
China Oilfield Services, Ltd. Class H	118,000	90,105	China Telecom Corp., Ltd. Class H	1,256,000	380,639
China Oriental Group Co., Ltd.	192,000	48,824	China Tower Corp., Ltd. Class H (f)	3,694,000	821,005
China Overseas Grand Oceans Group, Ltd.	121,000	69,919	China TransInfo Technology Co., Ltd. Class A	19,700	56,070
China Overseas Land & Investment, Ltd.	346,000	1,061,065	China Unicom Hong Kong, Ltd.	554,000	323,198
China Overseas Property Holdings, Ltd.	105,000	97,871	China United Network Communications, Ltd. Class A	174,400	127,112
China Pacific Insurance Group Co., Ltd. Class A	28,300	111,519	China Vanke Co., Ltd. Class A	43,800	156,860
China Pacific Insurance Group Co., Ltd. Class H	256,000	766,706			
China Petroleum & Chemical Corp. Class A	119,800	74,492			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Vanke Co., Ltd. Class H . . .	152,400	\$ 496,464	East Money Information Co., Ltd. Class A	31,600	\$ 70,947
China Yangtze Power Co., Ltd. Class A	117,900	286,916	ENN Energy Holdings, Ltd.	69,400	672,455
China Yuhua Education Corp., Ltd. (f)	132,000	96,857	Eve Energy Co., Ltd. Class A (b). Ever Sunshine Lifestyle Services Group, Ltd.	7,000	56,599
China Zhongwang Holdings, Ltd.	231,200	60,403	Fanhua, Inc. ADR (c)	42,000	52,410
Chinasoft International, Ltd. . . .	158,000	81,538	Far East Horizon, Ltd.	3,300	66,396
Chinese Universe Publishing and Media Group Co., Ltd. Class A	47,500	80,087	Far East Horizon, Ltd.	238,000	190,541
Chongqing Brewery Co., Ltd. Class A	7,200	45,978	FIH Mobile, Ltd. (b)	297,000	32,931
Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	104,705	Financial Street Holdings Co., Ltd. Class A	118,527	108,627
Chongqing Zhifei Biological Products Co., Ltd. Class A	7,200	68,312	Focus Media Information Technology Co., Ltd. Class A	72,000	44,411
CIFI Holdings Group Co., Ltd. . . .	233,923	165,877	Foshan Haitian Flavouring & Food Co., Ltd. Class A	12,214	214,586
CITIC Securities Co., Ltd. Class A	55,100	170,985	Fosun International, Ltd.	260,500	299,127
CITIC Securities Co., Ltd. Class H	185,500	336,455	Founder Securities Co., Ltd. Class A	44,900	45,082
CITIC Telecom International Holdings, Ltd.	132,000	43,565	Fu Shou Yuan International Group, Ltd.	81,000	70,814
CITIC, Ltd.	556,000	576,371	Fufeng Group, Ltd.	138,000	47,176
CNOOC, Ltd.	1,583,000	1,645,405	Fuyao Glass Industry Group Co., Ltd. Class H (f)	52,800	112,202
Contemporary Amperex Technology Co., Ltd. Class A . . .	12,300	207,562	G-bits Network Technology Xiamen Co., Ltd. Class A	1,600	91,930
COSCO SHIPPING Development Co., Ltd. Class A	224,100	63,567	GDS Holdings, Ltd. ADR (b)	5,700	330,429
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	116,000	61,438	Geely Automobile Holdings, Ltd.	460,000	667,722
COSCO SHIPPING Holdings Co., Ltd. Class H (b).	227,000	61,967	Gemdale Corp. Class A	24,500	48,323
COSCO SHIPPING Ports, Ltd. . . .	178,428	85,463	Gemdale Properties & Investment Corp., Ltd.	432,000	70,897
Country Garden Holdings Co., Ltd.	721,744	863,062	Genertec Universal Medical Group Co., Ltd. (f)	93,000	57,577
Country Garden Services Holdings Co., Ltd.	110,000	442,722	Genscript Biotech Corp. (b)(c) . . .	94,000	150,494
CRRC Corp., Ltd. Class A	136,700	125,137	GF Securities Co., Ltd. Class A . . .	32,100	61,529
CRRC Corp., Ltd. Class H	430,350	216,913	GF Securities Co., Ltd. Class H . . .	178,200	189,406
CSC Financial Co., Ltd. Class A . .	18,700	81,073	Giant Network Group Co., Ltd. Class A	26,300	61,179
CSPC Pharmaceutical Group, Ltd.	424,000	834,244	Gigadevice Semiconductor Beijing, Inc. Class A	1,800	60,817
CStone Pharmaceuticals (b)(f) . . .	54,500	61,174	Glodon Co., Ltd. Class A	9,200	54,743
Dali Foods Group Co., Ltd. (f) . . .	142,000	98,504	GoerTek, Inc. Class A	28,300	64,431
Daqin Railway Co., Ltd. Class A . .	79,300	75,730	GOME Retail Holdings, Ltd. (b)(c)	972,000	89,377
Daqo New Energy Corp. ADR (b)	800	46,336	Great Wall Motor Co., Ltd. Class H	249,000	157,938
Datang International Power Generation Co., Ltd. Class H . . .	428,000	57,087	Gree Electric Appliances, Inc. of Zhuhai Class A	16,900	123,168
Dongfang Electric Corp., Ltd. Class A	54,100	63,460	Greentown Service Group Co., Ltd.	134,000	161,233
Dongfeng Motor Group Co., Ltd. Class H	200,000	130,253	Guangdong Haid Group Co., Ltd. Class A	8,600	48,463
Dongyue Group, Ltd.	106,000	41,877	Guangdong HEC Technology Holding Co., Ltd. Class A	43,700	42,777
			Guanghui Energy Co., Ltd. Class A	204,300	73,933
			Guangshen Railway Co., Ltd. Class A	261,700	86,909

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Guangzhou Automobile Group Co., Ltd. Class H	266,800	\$ 265,451	Huami Corp. ADR (b)	5,700	\$ 74,784
Guangzhou Haige Communications Group, Inc. Co. Class A	51,100	80,416	Huaneng Power International, Inc. Class H	478,000	178,292
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	6,600	51,815	Huangshi Dongbei Electrical Appliance Co., Ltd. Class B	54,900	66,511
Guangzhou R&F Properties Co., Ltd. Class H	98,800	127,109	Huatai Securities Co., Ltd. Class A	34,600	83,514
Guotai Junan Securities Co., Ltd. Class A	35,300	80,383	Huatai Securities Co., Ltd. Class H (f)	181,200	267,327
Guotai Junan Securities Co., Ltd. Class H (f)	63,200	93,284	Huaxi Securities Co., Ltd. Class A	50,700	74,411
Haidilao International Holding, Ltd. (f)	37,000	142,698	Huaxia Bank Co., Ltd. Class A	91,800	83,399
Haier Smart Home Co., Ltd. Class A	26,800	53,941	Huayu Automotive Systems Co., Ltd. Class A	18,000	54,138
Haitian International Holdings, Ltd.	76,000	141,000	Huazhu Group, Ltd. ADR (c)	13,200	379,236
Haitong Securities Co., Ltd. Class A	38,100	68,541	Hubei Biocause Pharmaceutical Co., Ltd. Class A	70,600	58,525
Haitong Securities Co., Ltd. Class H	354,800	322,357	Hubei Energy Group Co., Ltd. Class A	101,500	50,545
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	42,100	163,573	Hundsun Technologies, Inc. Class A	4,400	53,967
Hangzhou Robam Appliances Co., Ltd. Class A	18,900	75,129	HUYA, Inc. ADR (b)(c)	4,600	77,970
Hangzhou Steam Turbine Co., Ltd. Class B	113,200	108,662	Iflytek Co., Ltd. Class A	11,900	56,924
Hangzhou Tigermed Consulting Co., Ltd. Class A	7,900	70,787	Industrial & Commercial Bank of China, Ltd. Class A	276,400	200,063
Hansoh Pharmaceutical Group Co., Ltd. (b)(f)	44,000	147,060	Industrial & Commercial Bank of China, Ltd. Class H	5,888,000	4,017,626
Health & Happiness H&H International Holdings, Ltd.	22,500	82,552	Industrial Bank Co., Ltd. Class A	116,400	259,473
Hefei Meiya Optoelectronic Technology, Inc. Class A	12,200	64,714	INESA Intelligent Tech, Inc. Class B	112,900	64,545
Henan Shuanghui Investment & Development Co., Ltd. Class A	13,300	73,170	Inner Mongolia Eerduosi Resources Co., Ltd. Class B	87,500	69,804
Hengan International Group Co., Ltd.	65,000	485,612	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A (b)	219,500	75,584
Hengli Petrochemical Co., Ltd. Class A	31,800	55,257	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	34,200	143,009
HengTen Networks Group, Ltd. (b)(c)	2,024,000	18,887	Inner Mongolia Yitai Coal Co., Ltd. Class B	174,300	112,972
Hengyi Petrochemical Co., Ltd. Class A	38,300	67,045	Innovent Biologics, Inc. (b)(f)	84,500	352,674
Hithink RoyalFlush Information Network Co., Ltd. Class A	3,600	54,302	Inspur Electronic Information Industry Co., Ltd. Class A	7,900	42,124
HLA Corp., Ltd. Class A	79,800	70,743	iQIYI, Inc. ADR (b)(c)	9,700	172,660
Hua Hong Semiconductor, Ltd. (c)(f)	47,000	84,529	Jafron Biomedical Co., Ltd. Class A	5,000	66,254
Huadian Power International Corp., Ltd. Class H	300,000	88,891	JD.com, Inc. ADR (b)	66,700	2,701,350
Hualan Biological Engineering, Inc. Class A	22,200	148,838	Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	54,700	52,458
			Jiangsu Expressway Co., Ltd. Class H	158,000	175,653
			Jiangsu Hengli Hydraulic Co., Ltd. Class A	9,100	77,841
			Jiangsu Hengrui Medicine Co., Ltd. Class A	24,004	308,336
			Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	4,800	56,359

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jiangxi Copper Co., Ltd. Class H	121,000	\$ 111,058	Metallurgical Corp. of China, Ltd. Class H	400,000	\$ 69,604
Jiangxi Zhengbang Technology Co., Ltd. Class A	25,800	68,768	Microport Scientific Corp.	97,000	217,031
Jinduicheng Molybdenum Co., Ltd. Class A	72,600	61,342	Minth Group, Ltd.	68,000	144,612
Jinke Properties Group Co., Ltd. Class A	41,500	46,296	MMG, Ltd. (b)	212,000	29,947
JinkoSolar Holding Co., Ltd. ADR (b)(c)	2,500	37,125	Momo, Inc. ADR	13,600	294,984
Jinyu Bio-Technology Co., Ltd. Class A	37,500	111,827	Muyuan Foodstuff Co., Ltd. Class A	11,128	190,077
Jointown Pharmaceutical Group Co., Ltd. Class A	34,900	83,085	NanJi E-Commerce Co., Ltd. Class A (b)	28,100	45,650
JOYY, Inc. ADR (b)	5,200	276,952	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	20,100	141,896
Kaisa Group Holdings, Ltd.	292,000	106,505	NARI Technology Co., Ltd. Class A	23,700	65,099
Kama Co., Ltd. Class B (b)	67,100	25,201	NAURA Technology Group Co., Ltd. Class A	4,000	64,906
Kerry Logistics Network, Ltd.	59,000	72,735	NetEase, Inc. ADR	6,500	2,086,240
Kingdee International Software Group Co., Ltd. (c)	216,000	284,182	New China Life Insurance Co., Ltd. Class A	11,300	62,813
Kingsoft Corp., Ltd. (b)	67,000	215,418	New China Life Insurance Co., Ltd. Class H	95,100	292,899
Konka Group Co., Ltd. Class B	8,900	3,248	New Hope Liuhe Co., Ltd. Class A	42,400	185,623
Kunlun Energy Co., Ltd.	330,000	190,756	New Oriental Education & Technology Group, Inc. ADR (b)	12,900	1,396,296
Kweichow Moutai Co., Ltd. Class A	6,600	1,026,398	Nexteer Automotive Group, Ltd.	84,000	41,680
KWG Group Holdings, Ltd.	134,000	187,803	Ninestar Corp. Class A	16,800	63,154
Legend Holdings Corp. Class H (f)	60,300	73,756	NIO, Inc. ADR (b)	50,500	140,390
Lenovo Group, Ltd.	652,000	345,474	Noah Holdings, Ltd. ADR (b)(c)	2,600	67,236
Lepu Medical Technology Beijing Co., Ltd. Class A	9,700	48,947	NOVA Group Holdings, Ltd. (c)	275,000	72,734
Leyou Technologies Holdings, Ltd. (b)	215,000	62,967	Oceanwide Holdings Co., Ltd. Class A	115,300	63,644
Li Ning Co., Ltd.	178,000	512,207	Offshore Oil Engineering Co., Ltd. Class A	92,400	63,231
Liaoning Cheng Da Co., Ltd. Class A (b)	26,500	67,346	OneSmart International Education Group, Ltd. ADR (b)	6,800	34,680
Lifetech Scientific Corp. (b)	214,000	48,426	Oppein Home Group, Inc. Class A	4,500	59,607
Lingyi iTech Guangdong Co. Class A (b)	50,400	57,628	Orient Securities Co., Ltd. Class A	32,600	41,516
Logan Property Holdings Co., Ltd.	98,000	149,112	Oriental Pearl Group Co., Ltd. Class A	58,423	71,619
Longfor Group Holdings, Ltd. (f)	163,000	784,689	Ovctek China, Inc. Class A	2,200	17,011
LONGi Green Energy Technology Co., Ltd. Class A	19,000	65,964	People's Insurance Co. Group of China, Ltd. Class H	953,000	312,236
Lonking Holdings, Ltd.	174,000	51,463	Perfect World Co., Ltd. Class A	7,100	47,163
Luckin Coffee, Inc. ADR (b)(c)	8,100	220,239	PetroChina Co., Ltd. Class A	124,800	80,959
Luthai Textile Co., Ltd. Class B	49,300	35,238	PetroChina Co., Ltd. Class H	1,918,000	695,325
Luxshare Precision Industry Co., Ltd. Class A	39,900	211,722	PICC Property & Casualty Co., Ltd. Class H	647,700	620,372
Luye Pharma Group, Ltd. (f)	154,500	74,464	Pinduoduo, Inc. ADR (b)	17,100	616,113
Luzhou Laojiao Co., Ltd. Class A	5,800	59,697	Ping An Bank Co., Ltd. Class A	105,300	188,501
Mango Excellent Media Co., Ltd. Class A (b)	9,700	59,070	Ping An Healthcare and Technology Co., Ltd. (b)(f)	29,900	275,381
Meitu, Inc. (b)(f)	176,500	33,288			
Meituan Dianping Class B (b)	90,500	1,079,130			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ping An Insurance Group Co. of China, Ltd. Class A	58,790	\$ 569,351	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	66,000	\$ 214,058
Ping An Insurance Group Co. of China, Ltd. Class H	505,500	4,938,020	Shanghai Greencourt Investment Group Co., Ltd. Class B (b)	257,441	91,326
Poly Developments and Holdings Group Co., Ltd. Class A	64,800	134,940	Shanghai Haixin Group Co. Class B	7,900	2,797
Poly Property Group Co., Ltd.	182,000	61,111	Shanghai Industrial Urban Development Group, Ltd.	53,000	5,005
Postal Savings Bank of China Co., Ltd. Class H (f)	722,000	439,687	Shanghai International Airport Co., Ltd. Class A	5,200	44,229
Power Construction Corp. of China, Ltd. Class A	142,200	78,252	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	124,039
Q Technology Group Co., Ltd. (b)	28,000	30,544	Shanghai M&G Stationery, Inc. Class A	6,100	39,564
Qudian, Inc. ADR (b)(c)	11,600	20,880	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	170,294
Rongsheng Petro Chemical Co., Ltd. Class A	28,600	43,841	Shanghai Pudong Development Bank Co., Ltd. Class A	147,600	210,253
Ronshine China Holdings, Ltd.	54,500	52,644	Shanghai Tunnel Engineering Co., Ltd. Class A	200,000	154,615
SAIC Motor Corp., Ltd. Class A	43,800	125,662	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	68,800	56,029
Sanan Optoelectronics Co., Ltd. Class A	21,300	56,737	Shanxi Meijin Energy Co., Ltd. Class A (b)	34,400	31,283
Sangfor Technologies, Inc. Class A	2,500	55,463	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	6,400	81,028
Sany Heavy Equipment International Holdings Co., Ltd.	85,000	44,855	Shanxi Xishan Coal & Electricity Power Co., Ltd. Class A	99,600	67,389
Sany Heavy Industry Co., Ltd. Class A	34,900	83,862	Shanying International Holding Co., Ltd. Class A (b)	178,400	76,521
Seazen Group, Ltd. (b)	230,000	205,034	Shenergy Co., Ltd. Class A	156,400	116,226
Seazen Holdings Co., Ltd. Class A	13,900	60,897	Shengyi Technology Co., Ltd. Class A	31,700	116,498
Semiconductor Manufacturing International Corp. (b)(c)	274,300	430,930	Shennan Circuits Co., Ltd. Class A	3,400	93,097
SF Holding Co., Ltd. Class A	8,800	58,214	Shenwan Hongyuan Group Co., Ltd. Class A	106,000	65,428
Shaanxi Coal Industry Co., Ltd. Class A	42,400	44,225	Shenzhen Energy Group Co., Ltd. Class A	43,500	32,783
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	33,800	95,221	Shenzhen Expressway Co., Ltd. Class H	64,000	64,721
Shandong Gold Mining Co., Ltd. Class A	12,000	57,712	Shenzhen Goodix Technology Co., Ltd. Class A	2,627	95,486
Shandong Linglong Tyre Co., Ltd. Class A	25,208	69,641	Shenzhen Inovance Technology Co., Ltd. Class A	20,500	74,001
Shandong Sinocera Functional Material Co., Ltd. Class A	17,000	49,739	Shenzhen Investment, Ltd.	360,005	111,536
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	204,000	256,154	Shenzhen Kangtai Biological Products Co., Ltd. Class A	2,100	33,583
Shandong Xinchao Energy Corp., Ltd. Class A (b)	268,200	66,099	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	5,700	207,518
Shanghai Baosight Software Co., Ltd. Class A	21,401	118,276	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	209,200	104,024
Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	100,625	49,910	Shenzhou International Group Holdings, Ltd.	72,700	762,809
Shanghai Electric Group Co., Ltd. Class H	358,000	94,060	Shui On Land, Ltd.	328,000	54,671
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	10,900	50,010			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sichuan Chuantou Energy Co., Ltd. Class A	76,700	\$ 99,239	Transfar Zhilian Co., Ltd. Class A	67,500	\$ 58,104
Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	32,363	TravelSky Technology, Ltd. Class H	107,000	187,319
Silergy Corp.	6,000	194,614	Trip.com Group, Ltd. ADR (b) . .	42,700	1,001,315
SINA Corp. (b)	4,800	152,832	Tsingtao Brewery Co., Ltd. Class H	38,000	192,125
Sinochem International Corp. Class A	68,200	48,977	Tus Environmental Science And Technology Development Co., Ltd. Class A	52,700	59,385
Sino-Ocean Group Holding, Ltd..	296,000	74,972	Uni-President China Holdings, Ltd.	138,000	133,408
Sinopec Engineering Group Co., Ltd. Class H	140,500	58,496	Unisplendour Corp., Ltd. Class A	9,200	45,240
Sinopec Shanghai Petrochemical Co., Ltd. Class A	133,200	72,932	Venustech Group, Inc. Class A . .	10,200	52,769
Sinopec Shanghai Petrochemical Co., Ltd. Class H	322,000	79,422	Vipshop Holdings, Ltd. ADR (b).	39,200	610,736
Sinopharm Group Co., Ltd. Class H	122,000	270,379	VSTECS Holdings, Ltd.	136,000	63,342
Sinotrans, Ltd. Class H	286,000	69,833	Walvax Biotechnology Co., Ltd. Class A	21,900	97,026
Sinotruk Hong Kong, Ltd.	46,000	75,579	Wanhua Chemical Group Co., Ltd. Class A	11,300	65,148
SITC International Holdings Co., Ltd.	125,000	116,380	Want Want China Holdings, Ltd..	419,000	302,220
SOHO China, Ltd.	353,000	180,394	Wanxiang Qianchao Co., Ltd. Class A	217,208	154,667
Sohu.com, Ltd. ADR (b)	8,000	49,840	Weibo Corp. ADR (b)(c)	4,210	139,393
Songcheng Performance Development Co., Ltd. Class A	17,800	62,204	Weichai Power Co., Ltd. Class A .	32,500	53,993
Spring Airlines Co., Ltd. Class A.	11,700	52,772	Weichai Power Co., Ltd. Class H.	169,000	269,263
Sunac China Holdings, Ltd.	222,000	1,012,732	Weifu High-Technology Group Co., Ltd. Class A	52,900	140,768
Suncity Group Holdings, Ltd. (b)	400,000	59,864	Weihai Guangwei Composites Co., Ltd. Class A	10,200	70,891
Suning.com Co., Ltd. Class A . . .	50,500	63,826	Wens Foodstuffs Group Co., Ltd. Class A	28,800	130,320
Sunny Optical Technology Group Co., Ltd.	64,200	849,431	Will Semiconductor, Ltd. Class A	4,000	86,596
Sunwoda Electronic Co., Ltd. Class A	18,900	37,252	Wingtech Technology Co., Ltd. Class A (b)	4,400	62,582
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	54,900	62,774	Wuchan Zhongda Group Co., Ltd. Class A	175,700	117,694
TAL Education Group ADR (b) . . .	34,900	1,858,774	Wuhan Guide Infrared Co., Ltd. Class A	14,000	66,228
TBEA Co., Ltd. Class A	113,000	115,000	Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	11,500	52,525
TCL Technology Group Corp Class A	139,900	80,722	Wuliangye Yibin Co., Ltd. Class A	21,100	339,649
Tech-Bank Food Co., Ltd. Class A (b)	29,200	47,685	WUS Printed Circuit Kunshan Co., Ltd. Class A	12,400	41,046
Tencent Holdings, Ltd.	518,400	25,629,380	WuXi AppTec Co., Ltd. Class A . .	8,000	100,914
Tencent Music Entertainment Group ADR (b)	11,900	119,714	WuXi AppTec Co., Ltd. Class H (f)	16,240	197,459
Tian Di Science & Technology Co., Ltd. Class A	333,500	139,540	Wuxi Biologics Cayman, Inc. (b)(f)	70,000	893,891
Tingyi Cayman Islands Holding Corp.	158,000	256,943	Wuxi Lead Intelligent Equipment Co., Ltd. Class A	14,800	77,375
Tong Ren Tang Technologies Co., Ltd. Class H	51,000	40,397	XCMG Construction Machinery Co., Ltd. Class A	112,400	78,746
Tongling Nonferrous Metals Group Co., Ltd. Class A	346,900	96,737			
Topsports International Holdings, Ltd. (f)	97,000	100,562			
Towngas China Co., Ltd.	90,310	44,618			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Xiamen C & D, Inc. Class A	72,000	\$ 77,139	Zijin Mining Group Co., Ltd.		
Xiaomi Corp. Class B (b)(c)(f) . . .	944,600	1,254,526	Class H	684,000	\$ 256,257
Xinhu Zhongbao Co., Ltd.			Zoomlion Heavy Industry		
Class A	172,300	72,656	Science and Technology Co.,		
Xinjiang Goldwind Science &			Ltd. Class A	87,400	69,546
Technology Co., Ltd. Class H . . .	115,200	99,351	Zoomlion Heavy Industry		
Xinyi Solar Holdings, Ltd.	327,425	181,698	Science and Technology Co.,		
Yangzijiang Shipbuilding			Ltd. Class H	108,800	78,283
Holdings, Ltd.	225,300	130,499	ZTE Corp. Class A (b)	14,900	89,198
Yantai Jereh Oilfield Services			ZTE Corp. Class H (b)	73,400	224,088
Group Co., Ltd. Class A	11,700	36,102	ZTO Express Cayman, Inc. ADR		
Yanzhou Coal Mining Co., Ltd.			(b)	28,100	744,088
Class H	190,000	147,221			<u>173,610,803</u>
Yealink Network Technology			COLOMBIA — 0.1%		
Corp., Ltd. Class A	5,600	63,581	Bancolombia SA ADR	500	12,480
YiChang HEC ChangJiang			Bancolombia SA	17,669	104,880
Pharmaceutical Co., Ltd.			Bancolombia SA Preference		
Class H (f)	11,000	51,482	Shares	45,715	309,638
Yifeng Pharmacy Chain Co., Ltd.			Cementos Argos SA	35,710	35,973
Class A	3,800	49,703	Ecopetrol SA ADR (c)	700	6,657
Yihai International Holding, Ltd..	45,000	339,043	Ecopetrol SA	462,200	216,295
Yonghui Superstores Co., Ltd.			Grupo Argos SA	22,062	66,945
Class A	51,900	74,490	Grupo Aval Acciones y Valores		
Yonyou Network Technology			SA Preference Shares	302,656	66,866
Co., Ltd. Class A	16,100	90,750	Grupo de Inversiones		
Yum China Holdings, Inc.	31,900	1,359,897	Suramericana SA	24,789	122,233
Yunda Holding Co., Ltd. Class A.	14,500	62,518	Interconexion Electrica SA ESP .	32,243	122,933
Yunnan Baiyao Group Co., Ltd.					<u>1,064,900</u>
Class A	6,900	82,737	CZECH REPUBLIC — 0.0%		
Yuzhou Properties Co., Ltd.	264,657	111,515	(a)		
Zai Lab, Ltd. ADR (b)	3,400	175,032	CEZ A/S	15,240	247,504
Zhangzhou Pientzehuang			Komerčni banka A/S	6,779	127,236
Pharmaceutical Co., Ltd.			Moneta Money Bank A/S (f) . . .	69,836	143,189
Class A	3,300	57,378			<u>517,929</u>
Zhaojin Mining Industry Co.,			DENMARK — 1.4%		
Ltd. Class H	95,000	95,491	ALK-Abello A/S (b)	530	117,679
Zhejiang Dingli Machinery Co.,			Alm Brand A/S	10,321	75,092
Ltd. Class A	5,900	47,222	Ambu A/S Class B	14,452	346,405
Zhejiang Expressway Co., Ltd.			AP Moller - Maersk A/S Class A.	524	428,367
Class H	172,000	118,900	AP Moller - Maersk A/S Class B.	592	522,282
Zhejiang NHU Co., Ltd. Class A.	11,700	44,613	Bavarian Nordic A/S (b)(c)	7,230	113,624
Zhejiang Wolwo			Bavarian Nordic A/S (b)(g)	2,271	36,399
Bio-Pharmaceutical Co., Ltd.			Carlsberg A/S Class B	9,521	1,066,875
Class A	12,400	77,030	Chr. Hansen Holding A/S	9,383	689,170
Zhengzhou Yutong Bus Co., Ltd.			Coloplast A/S Class B	10,746	1,551,188
Class A	35,800	68,491	Danske Bank A/S	61,192	677,856
Zhenro Properties Group, Ltd. . .	120,000	74,958	Demant A/S (b)(c)	11,770	255,078
ZhongAn Online P&C Insurance			Dfds A/S (b)	1,683	37,691
Co., Ltd. Class H (b)(c)(f) . . .	23,300	75,798	Drilling Co. of 1972 A/S (b)	3,800	72,471
Zhongjin Gold Corp., Ltd.			DSV Panalpina A/S	19,132	1,731,545
Class A	37,500	42,475	FLSmidth & Co. A/S (b)(c)	5,396	120,378
Zhongsheng Group Holdings,			Genmab A/S (b)	5,803	1,160,207
Ltd.	51,500	178,757	GN Store Nord A/S	11,749	518,500
Zhuzhou CRRC Times Electric			H Lundbeck A/S	7,583	221,617
Co., Ltd. Class H	61,000	180,745	ISS A/S (c)	13,367	182,015
Zijin Mining Group Co., Ltd.					
Class A	106,600	54,824			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jyske Bank A/S (b)	5,905	\$ 145,208	Nordea Bank Abp	4,394	\$ 24,268
Matas A/S	12,409	77,794	Orion Oyj Class B (c)	9,140	370,059
Netcompany Group A/S (b)(f)	2,124	97,098	Outokumpu Oyj (c)	29,062	70,087
Nilfisk Holding A/S (b)(c)	3,415	43,489	Outotec Oyj (c)	13,108	48,080
NKT A/S (b)	3,679	64,428	Sampo Oyj Class A	40,311	1,156,968
NNIT A/S (f)	5,944	74,633	Sanoma Oyj	6,693	60,435
Novo Nordisk A/S Class B	161,965	9,626,825	Stora Enso Oyj Class R	52,898	526,210
Novozymes A/S Class B	20,259	904,518	TietoEVRY Oyj	6,016	129,133
Orsted A/S (f)	17,112	1,667,416	Tokmanni Group Corp.	6,629	65,393
Pandora A/S	10,220	326,849	UPM-Kymmene Oyj (c)	48,533	1,316,567
Per Aarsleff Holding A/S	2,547	55,518	Uponor Oyj	8,507	76,212
Ringkjoebing Landbobank A/S	2,371	130,584	Valmet Oyj	13,607	262,802
Rockwool International A/S			Wartsila OYJ Abp (c)	39,085	283,954
Class B	777	139,300	YIT Oyj	22,823	99,948
Royal Unibrew A/S	4,532	324,252			<u>13,778,175</u>
Scandinavian Tobacco Group A/S			FRANCE — 5.9%		
Class A (f)	5,880	58,767	Accor SA	15,879	424,421
Schouw & Co. A/S	1,823	120,261	Adevinta ASA (b)	21,799	195,383
SimCorp A/S	3,736	310,049	Aeroports de Paris	3,037	291,890
Spar Nord Bank A/S	10,370	62,311	Air France-KLM (b)	17,448	96,552
Sydbank A/S	6,778	94,247	Air Liquide SA	43,432	5,515,586
Topdanmark A/S (c)	3,632	145,060	Airbus SE	53,686	3,444,041
Tryg A/S	10,908	264,261	Akka Technologies	1,010	27,967
Vestas Wind Systems A/S	17,667	1,430,786	Albioma SA	2,408	70,429
Zealand Pharma A/S (b)(c)	2,577	86,284	ALD SA (f)	10,890	95,136
		<u>26,174,377</u>	Alstom SA	17,246	708,476
EGYPT — 0.0% (a)			Alten SA	2,626	183,860
Centamin PLC	99,056	146,815	Altran Technologies SA	20,633	337,330
Commercial International Bank			Amundi SA (f)	6,238	359,078
Egypt SAE	137,796	511,030	Arkema SA	6,828	463,791
Eastern Co SAE	112,565	87,925	Atos SE	8,890	589,264
ElSewedy Electric Co.	69,110	34,355	AXA SA	178,317	3,003,787
		<u>780,125</u>	Beneteau SA	8,515	56,853
FAEROE ISLANDS — 0.0%			BioMerieux	3,714	418,302
(a)			BNP Paribas SA	103,639	3,010,265
Bakkafrost P/F	4,504	211,296	Bollre SA	103,045	278,604
FINLAND — 0.7%			Bollre SA (b)	598	1,922
Aktia Bank Oyj	4,717	36,736	Bonduelle SCA	1,324	27,521
Cargotec Oyj Class B	3,763	68,886	Bouygues SA	20,257	584,870
Caverion Oyj	6,815	31,400	Bureau Veritas SA	26,573	498,306
Citycon Oyj	6,474	39,841	Capgemini SE	14,245	1,184,248
Elisa Oyj	12,933	794,180	Carmila SA REIT	4,324	61,491
Fortum Oyj	40,673	588,641	Carrefour SA	54,289	856,304
Huhtamaki Oyj	8,479	270,086	Casino Guichard Perrachon SA		
Kemira Oyj	15,042	144,245	(c)	4,904	186,715
Kesko Oyj Class B	5,937	334,010	Collectis SA (b)	6,927	64,226
Kone Oyj Class B	30,906	1,721,892	CGG SA (b)	58,359	50,783
Konecranes Oyj	5,741	97,266	Cie de Saint-Gobain	44,186	1,054,831
Metsa Board Oyj	21,619	116,350	Cie Generale des Etablissements		
Metso Oyj	10,362	242,936	Michelin SCA	15,503	1,350,872
Neste Oyj	38,469	1,272,448	Cie Plastic Omnium SA	5,376	74,175
Nokia Oyj (e)	500,526	1,533,652	CNP Assurances	17,239	166,063
Nokia Oyj (e)	12,368	37,983	Coface SA (b)	8,251	52,126
Nokian Renkaat Oyj (c)	14,145	336,025	Covivio REIT	4,298	240,142
Nordea Bank Abp	288,684	1,621,482	Credit Agricole SA	107,227	754,840
			Danone SA	56,882	3,621,699

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dassault Aviation SA	263	\$ 214,866	Remy Cointreau SA	2,041	\$ 221,306
Dassault Systemes SE	11,892	1,727,233	Renault SA	17,388	328,761
DBV Technologies SA (b)	3,450	27,128	Rexel SA	22,007	161,215
Derichebourg SA	21,744	59,074	Rubis SCA	8,148	334,263
Devoteam SA	452	28,775	Safran SA	30,213	2,663,073
Edenred	21,940	905,834	Sanofi	103,242	8,892,374
Eiffage SA	7,045	497,517	Sartorius Stedim Biotech	2,502	496,727
Electricite de France SA	55,197	429,402	Schneider Electric SE	50,817	4,273,198
Elior Group SA (c)(f)	8,872	57,776	SCOR SE	14,101	308,650
Elis SA	16,014	150,125	SEB SA	2,048	252,357
Engie SA	165,217	1,683,230	Societe BIC SA	2,422	133,836
Eramet	843	26,252	Societe Generale SA	72,757	1,185,810
EssilorLuxottica SA	26,185	2,758,128	Sodexo SA (c)	8,003	534,690
Eurazeo SE	5,311	237,082	SOITEC (b)	1,918	136,121
Eutelsat Communications SA	14,062	145,428	Solocal Group (b)(c)	88,981	21,853
Faurecia SE	6,867	200,047	Sopra Steria Group	1,726	187,829
FFP	451	27,975	SPIE SA	12,511	125,200
Gaztransport Et Technigaz SA	2,012	144,119	Suez	29,919	302,402
Gecina SA REIT	4,139	541,860	Tarkett SA	2,965	27,507
Genfit (b)	3,337	49,709	Teleperformance	5,312	1,094,568
Getlink SE	39,801	478,913	Thales SA	9,441	777,859
Groupe Fnac SA (b)	1,174	30,873	TOTAL SA	219,835	8,240,687
Hermes International	2,865	1,939,391	Trigano SA	508	32,067
ICADE REIT	2,766	215,987	Ubisoft Entertainment SA (b)	8,036	584,351
ID Logistics Group (b)	230	35,805	Unibail-Rodamco-Westfield	34,100	89,349
Iliad SA	1,477	197,983	Unibail-Rodamco-Westfield		
Imerys SA	2,234	55,163	REIT (c)	11,291	643,958
Ingenico Group SA	5,475	569,367	Valeo SA	21,804	353,059
Innate Pharma SA (b)(c)	9,314	60,827	Vallourec SA (b)(c)	28,654	30,991
Interparfums SA	1,283	42,812	Veolia Environnement SA	49,310	1,036,136
Ipsen SA	3,412	174,003	Vicat SA	1,828	46,547
IPSOS	5,617	115,952	Vilmorin & Cie SA	622	24,521
JCDecaux SA	7,931	140,275	Vinci SA	47,357	3,849,685
Kaufman & Broad SA	1,893	57,856	Virbac SA (b)	319	55,755
Kering SA	6,976	3,618,743	Vivendi SA	74,955	1,576,684
Klepierre SA REIT	17,909	339,625	Wendel SA	2,944	232,421
Korian SA	5,645	173,264	Worldline SA (b)(f)	11,565	679,084
Lagardere SCA	4,745	58,774			
Legrand SA	24,135	1,531,491			112,683,842
LISI	1,713	31,337	GERMANY — 5.0%		
L'Oreal SA	23,032	5,930,394	Aareal Bank AG	7,346	120,158
LVMH Moet Hennessy Louis			Adidas AG	16,601	3,666,996
Vuitton SE	25,441	9,282,723	Adler Real Estate Tend (b)	5,632	53,009
Maisons du Monde SA (f)	4,452	34,957	ADO Properties SA (f)	4,002	89,854
Mercialys SA REIT	4,163	30,261	ADVA Optical Networking SE		
Mersen SA	1,410	25,549	(b)	10,788	60,579
Metropole Television SA	2,287	25,182	AIXTRON SE (b)	9,176	78,565
Natixis SA (c)	85,566	271,067	Allianz SE	38,247	6,480,004
Neopost SA	3,126	54,591	alstria office REIT-AG	13,655	194,958
Nexans SA	3,423	101,317	Amadeus Fire AG	685	57,599
Nexity SA	5,241	160,493	Aroundtown SA	106,641	531,052
Orange SA	180,466	2,173,792	AURELIUS Equity		
Orpea	4,091	422,614	Opportunities SE & Co.		
Pernod Ricard SA	19,609	2,768,970	KGaA	1,948	35,275
Peugeot SA	56,232	728,350	Aurubis AG	2,664	107,856
Publicis Groupe SA	19,574	556,538	BASF SE	84,531	3,930,904
			Bayer AG	90,213	5,142,589

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bayerische Motoren Werke AG	30,436	\$ 1,545,775	Grand City Properties SA	10,631	\$ 221,403
Bayerische Motoren Werke AG Preference Shares	5,144	217,016	GRENKE AG	2,516	144,246
BayWa AG	2,500	69,063	Hamborner REIT AG	12,734	112,498
Bechtle AG	2,771	347,117	Hamburger Hafen und Logistik AG	2,218	30,574
Beiersdorf AG	9,118	913,395	Hannover Rueck SE	5,454	766,191
Bertrandt AG	1,559	52,904	HeidelbergCement AG	13,461	572,149
bet-at-home.com AG	1,390	40,890	HelloFresh SE (b)	12,377	402,104
Bilfinger SE	1,869	31,148	Henkel AG & Co. KGaA Preference Shares	16,330	1,299,410
Borussia Dortmund GmbH & Co. KGaA	6,662	39,288	Henkel AG & Co. KGaA	9,400	686,967
Brenntag AG	13,976	505,177	HOCHTIEF AG	2,491	162,720
CANCOM SE	2,853	119,316	Hornbach Holding AG & Co. KGaA	1,214	50,524
Carl Zeiss Meditec AG	3,641	344,922	HUGO BOSS AG	6,469	161,103
CECONOMY AG (b)	13,285	28,693	Hypoport AG (b)	274	78,058
Cewe Stiftung & Co. KGaA	785	68,713	Indus Holding AG	1,771	45,643
Commerzbank AG	90,628	320,969	Infineon Technologies AG	113,484	1,629,835
CompuGroup Medical SE	2,805	169,296	Isra Vision AG	1,734	94,324
Continental AG	10,290	729,901	Jenoptik AG	4,194	67,367
Corestate Capital Holding SA	2,251	65,432	JOST Werke AG (f)	3,047	73,091
Covestro AG (f)	15,726	474,810	Jungheinrich AG Preference Shares	3,727	56,425
CropEnergies AG	4,161	35,605	K+S AG	17,314	99,107
CTS Eventim AG & Co. KGaA	5,210	237,178	KION Group AG	6,763	289,574
Daimler AG	82,300	2,445,231	Kloeckner & Co. SE	12,637	45,799
Delivery Hero SE (b)(f)	10,061	735,937	Knorr-Bremse AG	4,375	382,662
Dermapharm Holding SE	1,218	49,972	Koenig & Bauer AG	1,881	35,105
Deutsche Bank AG	175,180	1,107,929	Krones AG	2,176	115,686
Deutsche Beteiligungs AG	1,870	52,707	KWS SAA t SE & Co. KGaA	1,045	53,318
Deutsche Boerse AG	17,187	2,349,123	Lanxess AG	7,071	280,012
Deutsche EuroShop AG	3,832	43,982	LEG Immobilien AG	6,184	689,905
Deutsche Lufthansa AG	20,261	188,533	Merck KGaA	11,812	1,186,455
Deutsche Pfandbriefbank AG (f)	12,164	91,357	METRO AG	13,930	118,037
Deutsche Post AG	89,481	2,386,572	MLP SE	12,808	65,349
Deutsche Telekom AG	306,656	3,940,306	MorphoSys AG (b)	2,888	276,648
Deutsche Wohnen SE	32,539	1,226,868	MTU Aero Engines AG	4,731	680,583
Deutz AG	12,501	45,241	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	13,055	2,611,526
DIC Asset AG	5,992	62,064	Nemetschek SE	5,224	253,354
Draegerwerk AG & Co. KGaA Preference Shares	947	90,609	New Work SE	256	53,596
Duerr AG	4,695	94,788	Nordex SE (b)	6,238	47,302
E.ON SE	203,088	2,072,540	Norma Group SE	2,753	50,910
Eckert & Ziegler Strahlen- und Medizintechnik AG	397	61,343	OSRAM Licht AG (b)	7,441	328,235
Encavis AG	7,690	76,521	PATRIZIA AG	3,685	83,881
Evonik Industries AG	20,987	436,031	Pfeiffer Vacuum Technology AG	515	73,695
Evotec SE (b)	12,890	278,406	Porsche Automobil Holding SE Preference Shares	13,851	576,012
FinTech Group AG (b)	2,461	73,854	ProSiebenSat.1 Media SE	21,077	164,533
Fraport AG Frankfurt Airport Services Worldwide	4,505	180,420	Puma SE	7,504	438,640
Freenet AG	11,584	201,639	Rational AG	264	138,902
Fresenius Medical Care AG & Co. KGaA	19,988	1,298,052	Rheinmetall AG	3,940	272,415
Fresenius SE & Co. KGaA	39,028	1,445,674	RHOEN-KLINIKUM AG	3,335	65,136
Fuchs Petrolub SE Preference Shares	5,675	201,394	RIB Software SE	3,613	112,608
GEA Group AG	15,758	323,857	Rocket Internet SE (b)(f)	6,137	121,773
Gerresheimer AG	3,436	215,559	RWE AG	54,642	1,421,656

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Salzgitter AG	3,534	\$ 41,364	Hellenic Telecommunications		
SAP SE	89,934	9,989,514	Organization SA	20,338	\$ 244,597
Sartorius AG Preference Shares	3,187	758,031	Holding Co. ADMIE IPTO SA	31,100	64,111
Scout24 AG (f)	9,733	578,848	JUMBO SA	9,840	131,417
Siemens AG	70,194	5,847,590	LAMDA Development SA (b)	12,062	74,557
Siemens Healthineers AG (f)	13,084	503,191	Motor Oil Hellas Corinth		
Siltronic AG	1,900	136,749	Refineries SA	5,457	66,265
Sirius Real Estate, Ltd.	127,528	104,207	National Bank of Greece SA (b)	54,691	71,787
Sixt Leasing SE	5,269	105,989	OPAP SA	13,293	99,640
Sixt SE	867	45,638	Piraeus Bank SA (b)	26,546	37,729
Sixt SE Preference Shares	2,921	113,150	Public Power Corp. SA (b)	11,042	26,965
SMA Solar Technology AG (b)	2,210	63,339	Terna Energy SA	8,992	71,567
Software AG	3,730	110,598			
Stabilus SA	2,256	80,996			
STO SE & Co. KGaA Preference					
Shares	608	55,372	HONG KONG — 2.7%		
STRATEC SE	869	66,640	AIA Group, Ltd.	1,106,200	9,907,980
Stroeer SE & Co. KGaA	2,557	130,718	Alibaba Pictures Group, Ltd. (b)	1,680,000	214,578
Suedzucker AG	6,464	91,908	ASM Pacific Technology, Ltd.	27,600	255,977
Symrise AG	11,638	1,071,103	Bank of East Asia, Ltd.	126,340	270,055
TAG Immobilien AG	11,927	233,361	Bosideng International Holdings,		
Takkt AG	5,349	41,125	Ltd.	324,000	75,274
Telefonica Deutschland Holding			Budweiser Brewing Co. APAC,		
AG	77,839	190,124	Ltd. (b)(f)	140,700	361,928
Thyssenkrupp AG (b)	32,007	167,723	Cafe de Coral Holdings, Ltd.	26,000	42,481
TUI AG	34,483	150,673	Champion REIT	192,000	115,331
Uniper SE	18,207	444,932	China Everbright, Ltd.	90,000	131,956
United Internet AG	9,839	284,632	China First Capital Group, Ltd.		
Varta AG (b)	991	69,372	(b)	390,000	8,969
VERBIO Vereinigte BioEnergie			China Gas Holdings, Ltd.	165,200	571,386
AG	7,261	65,006	China Grand Pharmaceutical and		
Volkswagen AG	3,719	485,425	Healthcare Holdings, Ltd.		
Volkswagen AG Preference			Class A	76,000	44,667
Shares	16,788	1,924,014	China Huishan Dairy Holdings		
Vonovia SE	46,600	2,306,173	Co., Ltd. (b)(d)	66,000	—
Vossloh AG	1,786	60,945	China Mobile, Ltd.	555,500	4,164,067
Wacker Chemie AG	1,482	73,442	China Resources Cement		
Wacker Neuson SE	5,915	65,162	Holdings, Ltd.	276,000	324,329
Washtec AG	1,430	56,297	China Resources Land, Ltd.	289,333	1,181,192
Wirecard AG	11,026	1,235,937	China State Construction		
Wuestenrot &			International Holdings, Ltd.	230,750	169,265
Wuerttembergische AG	2,120	32,256	China Traditional Chinese		
Zalando SE (b)(f)	12,580	471,712	Medicine Holdings Co., Ltd.	238,000	107,392
zooplus AG (b)	679	82,489	China Water Affairs Group, Ltd.	126,000	94,123
			China Youzan, Ltd. (b)	1,120,000	110,261
			Chow Sang Sang Holdings		
			International, Ltd.	60,000	59,529
		94,805,306	Citychamp Watch & Jewellery		
			Group, Ltd. (b)	286,000	60,883
GREECE — 0.1%			CK Asset Holdings, Ltd.	235,024	1,275,471
Aegean Airlines SA	8,153	36,643	CK Hutchison Holdings, Ltd.	244,024	1,626,846
Alpha Bank AE (b)	126,379	93,069	CK Infrastructure Holdings, Ltd.	57,000	301,824
Eurobank Ergasias Services and			CLP Holdings, Ltd.	148,500	1,360,585
Holdings SA Class A (b)	157,393	65,516	Comba Telecom Systems		
FF Group (b)(d)	122	64	Holdings, Ltd.	134,000	53,034
GEK Terna Holding Real Estate			Dah Sing Banking Group, Ltd.	38,000	32,909
Construction SA (b)	9,885	56,306	Dah Sing Financial Holdings,		
Hellenic Exchanges - Athens			Ltd.	13,200	37,290
Stock Exchange SA	14,327	52,125			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dairy Farm International Holdings, Ltd.	30,600	\$ 140,744	Luk Fook Holdings International, Ltd.	35,000	\$ 70,175
Esprit Holdings, Ltd. (b)	358,900	30,382	Man Wah Holdings, Ltd.	143,200	77,644
Fairwood Holdings, Ltd. (c)	25,500	48,311	Mandarin Oriental International, Ltd.	28,600	36,608
Far East Consortium International, Ltd.	108,000	38,799	Melco International Development, Ltd.	62,000	88,890
First Pacific Co., Ltd.	386,000	71,334	Melco Resorts & Entertainment, Ltd. ADR.	19,730	244,652
Galaxy Entertainment Group, Ltd.	205,000	1,079,956	MTR Corp., Ltd.	137,381	706,807
Guangdong Investment, Ltd.	256,000	491,394	NetDragon Websoft Holdings, Ltd.	19,000	45,409
Guotai Junan International Holdings, Ltd.	261,000	34,017	New World Development Co., Ltd.	590,324	629,598
Haier Electronics Group Co., Ltd.	99,000	261,409	Nine Dragons Paper Holdings, Ltd.	191,000	173,091
Haitong International Securities Group, Ltd.	379,000	96,075	Nissin Foods Co., Ltd.	76,000	62,656
Hang Lung Group, Ltd.	83,000	173,510	NWS Holdings, Ltd.	158,968	162,041
Hang Lung Properties, Ltd.	203,000	409,455	Pacific Basin Shipping, Ltd.	439,000	52,211
Hang Seng Bank, Ltd.	69,200	1,179,260	Pacific Textiles Holdings, Ltd.	85,000	40,697
Henderson Land Development Co., Ltd.	130,466	493,916	PCCW, Ltd.	452,000	247,921
HK Electric Investments & HK Electric Investments, Ltd. Class SS, Stapled Security	246,664	236,871	Power Assets Holdings, Ltd.	125,500	744,674
HKBN, Ltd.	64,000	100,753	Prosperity REIT	191,000	59,881
HKT Trust & HKT, Ltd. Stapled Security.	342,000	465,247	Sands China, Ltd.	238,800	868,983
Hong Kong & China Gas Co., Ltd.	918,505	1,504,346	Shanghai Industrial Holdings, Ltd.	53,000	79,405
Hong Kong Exchanges & Clearing, Ltd.	110,432	3,309,255	Shangri-La Asia, Ltd.	76,000	51,100
Hongkong & Shanghai Hotels Ltd.	37,000	29,460	Shenzhen International Holdings, Ltd.	118,746	215,410
Hongkong Land Holdings, Ltd.	115,800	433,249	Shimao Property Holdings, Ltd.	93,500	324,113
Hutchison China MediTech, Ltd. ADR (b)	3,900	69,615	Shun Tak Holdings, Ltd.	122,000	41,256
Hutchison Port Holdings Trust	472,800	48,629	Sino Biopharmaceutical, Ltd.	620,000	809,340
Hutchison Telecommunications Hong Kong Holdings, Ltd.	346,000	57,139	Sino Land Co., Ltd.	268,965	338,589
Hysan Development Co., Ltd.	67,000	216,421	SJM Holdings, Ltd.	179,000	149,399
Jardine Matheson Holdings, Ltd.	19,900	1,001,605	SSY Group, Ltd.	204,000	158,102
Jardine Strategic Holdings, Ltd.	19,900	444,738	Sun Art Retail Group, Ltd.	251,500	370,078
Jiayuan International Group, Ltd.	108,000	43,758	Sun Hung Kai Properties, Ltd.	144,000	1,883,110
Johnson Electric Holdings, Ltd.	52,500	82,258	SUNeVision Holdings, Ltd.	63,000	36,364
K Wah International Holdings, Ltd.	113,000	48,564	Sunlight Real Estate Investment Trust.	122,000	59,485
Kerry Properties, Ltd.	75,500	197,479	Swire Pacific, Ltd. Class A	51,000	324,729
Kingboard Holdings, Ltd.	88,000	204,053	Swire Properties, Ltd.	119,800	334,770
Kingboard Laminates Holdings, Ltd.	114,000	104,335	Techtronic Industries Co., Ltd.	122,500	778,049
Lee & Man Paper Manufacturing, Ltd.	156,000	93,591	Television Broadcasts, Ltd.	29,700	36,775
Li & Fung, Ltd.	878,000	114,227	United Laboratories International Holdings, Ltd.	60,000	47,912
Lifestyle International Holdings, Ltd.	41,000	34,256	Value Partners Group, Ltd. (c)	187,000	79,468
Link REIT.	195,300	1,646,474	Vinda International Holdings, Ltd.	38,000	91,526
			Vitasoy International Holdings, Ltd.	74,000	222,748
			VTech Holdings, Ltd.	15,300	110,201
			We Solutions, Ltd. (b)	1,040,000	55,684
			WH Group, Ltd. (f)	869,000	802,285
			Wharf Holdings, Ltd. (c)	90,000	158,216
			Wharf Real Estate Investment Co., Ltd. (c)	121,000	493,669

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wheelock & Co., Ltd.	84,000	\$ 569,314	Century Plyboards India, Ltd.	34,832	\$ 51,152
Xinyi Glass Holdings, Ltd.	156,000	178,173	Chalet Hotels, Ltd. (b)	15,751	42,775
Yue Yuen Industrial Holdings, Ltd.	56,500	86,358	Cipla, Ltd.	30,767	170,939
Yuexiu Property Co., Ltd.	714,000	127,607	City Union Bank, Ltd.	9,416	16,071
Yuexiu Real Estate Investment Trust.	123,000	60,194	Coal India, Ltd.	124,991	229,681
Yuexiu Transport Infrastructure, Ltd.	84,000	50,848	Container Corp. Of India, Ltd.	18,212	79,662
		<u>51,430,682</u>	Crompton Greaves Consumer Electricals, Ltd.	19,342	53,283
HUNGARY — 0.0% (a)			Dabur India, Ltd.	47,756	283,650
MOL Hungarian Oil & Gas PLC.	29,983	175,056	DCB Bank, Ltd.	34,567	43,443
OTP Bank Nyrt.	17,129	488,878	Dish TV India, Ltd. (b)	206,721	11,148
Richter Gedeon Nyrt	13,084	245,518	Divi's Laboratories, Ltd.	7,572	197,549
		<u>909,452</u>	DLF, Ltd.	51,417	93,066
			Dr Reddy's Laboratories, Ltd.	8,889	361,894
INDIA — 1.9%			Edelweiss Financial Services, Ltd.	58,647	29,716
Aavas Financiers, Ltd. (b)	1,169	18,503	Eicher Motors, Ltd.	941	162,103
Adani Ports & Special Economic Zone, Ltd.	50,750	168,658	EID Parry India, Ltd.	2,695	4,911
Adani Power, Ltd. (b)	82,554	30,393	Equitas Holdings, Ltd. (b)	43,893	24,688
Adani Transmission, Ltd. (b)	21,900	54,570	FDC, Ltd.	15,589	40,148
AIA Engineering, Ltd.	3,825	70,297	Federal Bank, Ltd.	146,800	79,336
Ambuja Cements, Ltd.	52,062	107,028	Finolex Industries, Ltd.	9,992	51,854
Apollo Hospitals Enterprise, Ltd.	6,404	95,969	Fortis Healthcare, Ltd. (b)	45,663	75,329
Arvind Fashions, Ltd. (b)	10,796	20,860	GAIL India, Ltd.	130,252	130,760
Ashok Leyland, Ltd.	96,463	54,673	GAIL India, Ltd. GDR	1,422	8,646
Asian Paints, Ltd.	24,636	542,673	Galaxy Surfactants, Ltd.	4,286	66,501
Astral Poly Technik, Ltd.	7,155	88,355	Glenmark Pharmaceuticals, Ltd.	13,064	35,402
AstraZeneca Pharma India, Ltd.	1,288	40,698	Godrej Consumer Products, Ltd.	31,261	213,888
Atul, Ltd.	634	33,220	Godrej Properties, Ltd. (b)	4,954	39,407
AU Small Finance Bank, Ltd. (f)	13,987	92,820	Granules India, Ltd.	7,280	13,551
Aurobindo Pharma, Ltd.	23,836	128,623	Grasim Industries, Ltd.	21,952	137,312
Avenue Supermarts, Ltd. (b)(f)	10,923	315,899	Greaves Cotton, Ltd.	44,707	41,101
Axis Bank, Ltd.	188,084	940,360	Gulf Oil Lubricants India, Ltd.	3,534	24,046
Bajaj Auto, Ltd.	5,782	154,156	Havells India, Ltd.	19,396	123,130
Bajaj Electricals, Ltd.	14,427	51,153	HCL Technologies, Ltd.	95,858	552,943
Bajaj Finance, Ltd.	15,528	453,838	HDFC Asset Management Co., Ltd. (f)	3,753	104,452
Bajaj Finserv, Ltd.	2,592	156,738	HDFC Life Insurance Co., Ltd. (f)	38,007	220,404
Balkrishna Industries, Ltd.	7,352	76,573	HeidelbergCement India, Ltd.	37,912	70,755
Balrampur Chini Mills, Ltd.	31,845	43,524	Hero MotoCorp, Ltd.	10,709	225,820
Bandhan Bank, Ltd. (f)	35,286	94,739	HFCL, Ltd.	343,236	40,936
BASF India, Ltd.	5,048	74,442	Hindalco Industries, Ltd.	105,540	132,960
Berger Paints India, Ltd.	15,876	104,142	Hindustan Petroleum Corp., Ltd.	57,590	144,401
Bharat Forge, Ltd.	16,336	50,418	Hindustan Unilever, Ltd.	55,007	1,668,197
Bharat Petroleum Corp., Ltd.	52,710	220,593	Housing Development Finance Corp., Ltd.	142,103	3,067,200
Bharti Airtel, Ltd. (b)	215,702	1,257,138	ICICI Bank, Ltd. ADR	29,436	250,206
Bharti Infratel, Ltd.	17,640	37,308	ICICI Bank, Ltd.	360,763	1,569,853
Blue Dart Express, Ltd.	2,241	64,859	ICICI Lombard General Insurance Co., Ltd. (f)	14,666	209,518
Blue Star, Ltd.	6,804	41,459	ICICI Prudential Life Insurance Co., Ltd. (f)	24,200	113,109
Bosch, Ltd.	698	86,815	IDFC First Bank, Ltd. (b)	188,111	52,473
Brigade Enterprises, Ltd.	38,845	66,077	IIFL Holdings, Ltd.	39,096	38,408
Britannia Industries, Ltd.	5,514	195,015	Indiabulls Housing Finance, Ltd.	26,026	33,177
Can Fin Homes, Ltd.	1,361	5,017	Indiabulls Ventures, Ltd.	21,764	31,210
Carborundum Universal, Ltd.	16,876	49,494			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Indian Hotels Co., Ltd.	45,062	\$ 44,500	Procter & Gamble Health, Ltd.		
Indian Oil Corp., Ltd.	128,597	138,354	(b)	760	\$ 36,120
Info Edge India, Ltd.	5,735	154,508	PTC India, Ltd.	128,482	65,671
Infosys, Ltd. ADR	46,520	381,929	PVR, Ltd.	3,937	61,560
Infosys, Ltd.	248,244	2,056,695	Rajesh Exports, Ltd.	10,314	74,539
Inox Leisure, Ltd.	20,361	70,468	Rallis India, Ltd.	37,687	87,092
InterGlobe Aviation, Ltd. (f)	8,111	114,819	RBL Bank, Ltd. (f)	36,130	64,708
Ipca Laboratories, Ltd.	4,108	74,465	REC, Ltd.	54,149	63,386
ITC, Ltd.	308,350	695,317	Redington India, Ltd.	45,228	40,803
Jammu & Kashmir Bank, Ltd.			Reliance Industries, Ltd. GDR		
(b)	182,342	30,136	(f)	3,884	118,957
Jindal Steel & Power, Ltd. (b)	42,048	45,164	Reliance Industries, Ltd.	259,002	3,776,826
JK Cement, Ltd.	4,955	61,328	Reliance Industries, Ltd. GDR		
JK Lakshmi Cement, Ltd.	9,900	25,568	(f)	3,000	92,400
JSW Steel, Ltd.	57,596	110,680	Repeco Home Finance, Ltd.	16,310	25,472
Jubilant Foodworks, Ltd.	6,372	123,446	Rhi Magnesita NV	1,998	50,361
Kajaria Ceramics, Ltd.	12,979	64,142	SBI Life Insurance Co., Ltd. (f)	28,341	240,189
Karnataka Bank, Ltd.	43,568	24,181	Shree Cement, Ltd.	541	124,599
Karur Vysya Bank, Ltd.	19,609	5,208	Shriram Transport Finance Co.,		
Kaveri Seed Co., Ltd.	10,556	47,446	Ltd.	13,935	121,810
KEI Industries, Ltd.	9,323	32,955	Sobha, Ltd.	12,486	21,864
KPIT Technologies, Ltd. (b)	52,895	24,265	South Indian Bank, Ltd.	63,667	4,785
Lakshmi Machine Works, Ltd.	1,452	44,165	SPANDANA SPHOORTY		
Larsen & Toubro, Ltd. GDR	2,055	22,310	FINANCIAL COMMON		
Larsen & Toubro, Ltd.	40,314	429,826	STOCK INR10.0 (b)	5,000	38,564
Larsen & Toubro, Ltd. GDR	1,125	12,128	SpiceJet, Ltd. (b)	6,570	3,201
Lemon Tree Hotels, Ltd. (b)(f)	47,030	13,677	State Bank of India (b)	182,304	473,557
LIC Housing Finance, Ltd.	27,542	85,277	State Bank of India GDR (b)(c)	1,020	26,520
Lupin, Ltd.	24,227	188,283	Strides Pharma Science, Ltd.	5,713	24,238
Mahindra & Mahindra Financial			Sun Pharma Advanced Research		
Services, Ltd.	27,266	52,981	Co., Ltd. (b)	8,505	10,667
Mahindra & Mahindra, Ltd.			Sun Pharmaceutical Industries,		
GDR	3,302	12,704	Ltd.	84,827	391,803
Mahindra & Mahindra, Ltd.	70,227	262,228	Sundaram Finance, Ltd.	3,454	54,888
Manappuram Finance, Ltd.	37,333	46,413	Sunteck Realty, Ltd.	14,806	40,831
Marico, Ltd.	33,140	119,950	Suven Life Sciences, Ltd.	5,563	1,586
Maruti Suzuki India, Ltd.	9,740	549,387	Suven Pharmaceuticals, Ltd. (b)	5,563	14,784
Max Financial Services, Ltd. (b)	15,780	79,672	Symphony, Ltd.	3,877	39,665
Motherson Sumi Systems, Ltd.	82,206	65,692	Tata Communications, Ltd.	6,812	20,898
Mphasis, Ltd.	6,599	57,685	Tata Consultancy Services, Ltd.	77,777	1,871,085
NESCO, Ltd.	5,149	33,079	Tata Consumer Products, Ltd.	26,037	101,077
Nestle India, Ltd.	1,874	405,187	Tata Motors, Ltd. ADR (b)	1,078	5,088
NTPC, Ltd.	245,225	272,751	Tata Motors, Ltd. (b)	143,863	133,574
Oil & Natural Gas Corp., Ltd.	182,146	163,083	Tata Power Co., Ltd.	115,538	50,003
Orient Electric, Ltd.	13,712	35,354	Tata Steel, Ltd.	25,361	89,871
Page Industries, Ltd.	490	109,601	Tata Steel, Ltd. GDR	1,300	4,770
Petronet LNG, Ltd.	45,619	120,444	TeamLease Services, Ltd. (b)	1,645	35,294
Pfizer, Ltd.	683	36,010	Tech Mahindra, Ltd.	35,560	264,885
Phoenix Mills, Ltd.	8,044	60,640	Timken India, Ltd.	6,375	64,053
PI Industries, Ltd.	5,742	89,081	Titan Co., Ltd.	31,142	383,567
Pidilite Industries, Ltd.	10,715	191,989	Tube Investments of India, Ltd.	9,555	34,680
Piramal Enterprises, Ltd.	8,320	102,463	TV18 Broadcast, Ltd. (b)	322,994	66,408
Power Finance Corp., Ltd.	90,509	109,296	Ujjivan Financial Services, Ltd.	1,086	2,134
Power Grid Corp. of India, Ltd.	171,125	359,473	UltraTech Cement, Ltd.	9,938	425,245
Prestige Estates Projects, Ltd.	13,088	28,988	United Spirits, Ltd. (b)	25,960	166,363
			UPL, Ltd.	39,039	168,105
			Varun Beverages, Ltd.	5,485	38,333

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vedanta, Ltd.	114,419	\$ 97,014	Surya Citra Media Tbk PT.	511,200	\$ 24,283
Vedanta, Ltd. ADR	1,433	5,101	Telekomunikasi Indonesia		
Venky's India, Ltd.	3,202	35,550	Persero Tbk PT	4,592,600	891,959
Vinati Organics, Ltd.	4,690	47,800	Tower Bersama Infrastructure		
V-Mart Retail, Ltd.	2,562	47,938	Tbk PT	785,500	43,576
Vodafone Idea, Ltd. (b)	693,861	28,433	Unilever Indonesia Tbk PT	744,500	329,226
Wipro, Ltd. ADR.	7,834	24,285	United Tractors Tbk PT.	146,700	151,071
Wipro, Ltd.	89,084	231,746	XL Axiata Tbk PT (b).	213,000	25,961
Wockhardt, Ltd. (b)	5,297	12,023			<u>6,712,473</u>
Yes Bank, Ltd.	122,251	36,279	IRELAND — 0.4%		
Zee Entertainment Enterprises, Ltd.	67,492	109,836	AerCap Holdings NV (b)	10,923	248,935
		<u>36,827,536</u>	AIB Group PLC (b)	54,869	60,529
INDONESIA — 0.4%			Bank of Ireland Group PLC	73,987	137,210
Ace Hardware Indonesia Tbk PT.	438,100	34,855	C&C Group PLC	16,149	39,256
Adaro Energy Tbk PT.	1,258,000	75,169	COSMO Pharmaceuticals NV		
Astra International Tbk PT	2,124,900	505,195	(b)(c)	890	57,707
Bank Central Asia Tbk PT	870,800	1,467,227	CRH PLC	71,868	1,933,568
Bank Mandiri Persero Tbk PT	1,876,600	533,540	Flutter Entertainment PLC.	6,271	561,206
Bank Negara Indonesia Persero			Glanbia PLC	14,863	160,964
Tbk PT	651,900	152,040	Greencore Group PLC	38,062	77,591
Bank Rakyat Indonesia Persero			James Hardie Industries PLC	40,045	462,646
Tbk PT	5,175,200	949,158	Kerry Group PLC Class A	13,925	1,607,373
Bank Tabungan Negara Persero			Keywords Studios PLC.	4,784	84,538
Tbk PT	370,200	18,932	Kingspan Group PLC.	13,936	747,643
Bank Tabungan Pensiunan			Smurfit Kappa Group PLC	18,699	526,996
Nasional Syariah Tbk PT (b)	170,800	22,236	UDG Healthcare PLC.	22,621	175,699
Barito Pacific Tbk PT (b)	2,421,300	106,108			<u>6,881,861</u>
Bukit Asam Tbk PT	469,600	62,070	ISRAEL — 0.5%		
Bumi Serpong Damai Tbk PT			Africa Israel Properties, Ltd. (b)	2,055	51,832
(b)	1,332,000	54,218	Airport City, Ltd. (b)	6,576	95,807
Charoen Pokphand Indonesia			Alony Hetz Properties &		
Tbk PT	574,800	172,962	Investments, Ltd.	10,991	126,421
Ciputra Development Tbk PT.	929,100	25,053	Amot Investments, Ltd.	20,335	119,494
Gudang Garam Tbk PT.	43,700	109,796	Ashtrom Group, Ltd.	6,844	76,151
Hanjaya Mandala Sampoerna			Azrieli Group, Ltd.	3,569	204,293
Tbk PT	833,400	72,240	Bank Hapoalim BM.	103,196	619,045
Indah Kiat Pulp & Paper Corp.			Bank Leumi Le-Israel BM.	133,321	735,969
Tbk PT	239,400	58,456	Bayside Land Corp.	107	61,993
Indocement Tunggal Prakarsa			Bezeq The Israeli		
Tbk PT	146,800	111,801	Telecommunication Corp.,		
Indofood CBP Sukses Makmur			Ltd. (b)	180,889	131,543
Tbk PT	220,400	137,470	Blue Square Real Estate, Ltd.	992	39,249
Indofood Sukses Makmur Tbk			Caesarstone, Ltd.	2,900	30,653
PT	409,500	158,420	Check Point Software		
Jasa Marga Persero Tbk PT	150,175	23,273	Technologies, Ltd. (b)	11,110	1,116,999
Kalbe Farma Tbk PT	1,941,600	142,364	CyberArk Software, Ltd. (b)	3,483	298,005
Matahari Department Store Tbk			Elbit Systems, Ltd.	2,027	262,975
PT	260,400	21,243	Elco, Ltd.	2,531	83,868
Media Nusantara Citra Tbk PT	419,700	23,189	Electra, Ltd.	174	72,503
Pabrik Kertas Tjiwi Kimia Tbk			Energix-Renewable Energies,		
PT	133,200	32,399	Ltd. (b)	29,187	83,311
Pakuwon Jati Tbk PT	1,357,000	25,393	Enlight Renewable Energy, Ltd.		
Perusahaan Gas Negara Tbk PT	631,200	29,739	(b)	54,647	54,540
Semen Indonesia Persero Tbk			Equital, Ltd. (b)	2,112	40,752
PT	217,000	100,802	FIBI Holdings, Ltd.	1,612	45,620
Summarecon Agung Tbk PT	864,100	21,049			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
First International Bank Of Israel, Ltd.	4,456	\$ 107,782	ITALY — 1.4%		
Formula Systems 1985, Ltd.	1,091	60,307	A2A SpA	121,134	\$ 148,683
Gazit-Globe, Ltd.	12,106	92,528	ACEA SpA	4,921	77,705
Gilat Satellite Networks, Ltd.	8,589	63,476	Amplifon SpA	11,871	239,903
Hadera Paper, Ltd.	1,596	58,946	Anima Holding SpA (f)	17,421	46,057
Harel Insurance Investments & Financial Services, Ltd.	14,865	80,544	Arnoldo Mondadori Editore SpA (b)	41,346	59,429
Hilan, Ltd.	1,722	53,706	Ascopiave SpA	16,517	60,817
Isracard, Ltd.	4,502	12,097	Assicurazioni Generali SpA	99,918	1,346,436
Israel Chemicals, Ltd.	60,469	192,806	ASTM SpA	4,277	74,993
Israel Corp., Ltd. (b)	350	35,370	Atlantia SpA	44,648	551,797
Israel Discount Bank, Ltd. Class A	105,844	308,980	Autogrill SpA	11,566	53,397
Ituran Location & Control, Ltd.	2,300	32,683	Azimut Holding SpA	9,951	140,904
Kornit Digital, Ltd. (b)(c)	3,600	89,604	Banca Farmafactoring SpA (f)	13,422	68,630
Matrix IT, Ltd.	4,080	66,430	Banca Generali SpA	6,505	134,478
Maytronics, Ltd.	9,751	61,037	Banca Mediolanum SpA	11,786	58,852
Mehadrin, Ltd. (b)	164	4,694	Banca Popolare di Sondrio SCPA	56,342	84,583
Melisron, Ltd.	2,227	85,838	Banco BPM SpA (b)	118,186	151,676
Mivne Real Estate KD, Ltd. (b)	61,556	132,803	BPER Banca	37,413	113,263
Mizrahi Tefahot Bank, Ltd.	12,097	222,909	Brembo SpA (c)	17,541	129,398
Naphtha Israel Petroleum Corp., Ltd. (b)	12,597	44,341	Brunello Cucinelli SpA	3,092	93,148
Nice, Ltd. (b)	5,650	817,900	Buzzi Unicem SpA	8,867	161,111
Norstar Holdings, Inc.	3,895	42,855	Cairo Communication SpA (c)	36,098	62,141
Nova Measuring Instruments, Ltd. (b)	2,278	74,945	Carel Industries SpA (f)	5,036	64,234
Partner Communications Co., Ltd. (b)	17,416	65,132	Cerved Group SpA	15,889	93,705
Paz Oil Co., Ltd.	926	77,422	CIR SpA-Compagnie Industriali	81,273	37,276
Phoenix Holdings, Ltd.	13,973	66,686	Credito Valtellinese SpA (b)	1,064,360	56,458
Plus500, Ltd.	10,246	135,296	Davide Campari-Milano SpA	50,016	356,845
Property & Building Corp., Ltd.	682	42,518	De' Longhi SpA	5,153	85,217
Radware, Ltd. (b)	4,000	84,280	DiaSorin SpA	2,120	278,014
Rami Levy Chain Stores Hashikma Marketing 2006, Ltd.	1,480	81,777	doValue SpA (f)	6,479	39,488
Reit 1, Ltd.	26,757	129,661	El.En. SpA	2,722	47,287
Sapiens International Corp. NV	3,605	69,650	Enav SpA (f)	23,366	102,498
Shapir Engineering and Industry, Ltd.	13,487	86,642	Enel SpA	739,565	5,075,272
Shikun & Binui, Ltd.	18,876	66,553	Eni SpA	231,320	2,286,960
Shufersal, Ltd.	16,242	92,017	ERG SpA	5,487	97,311
Strauss Group, Ltd.	3,240	85,214	Falck Renewables SpA	16,956	87,174
Summit Real Estate Holdings, Ltd.	5,965	53,935	Ferrari NV	10,966	1,680,495
Teva Pharmaceutical Industries, Ltd. ADR (b)	79,853	717,080	Fila SpA	4,681	35,687
Teva Pharmaceutical Industries, Ltd. (b)	19,463	173,148	FinecoBank Banca Fineco SpA	55,369	495,608
Tower Semiconductor, Ltd. (b)	9,194	145,021	Gruppo MutuiOnline SpA	3,985	66,550
UroGen Pharma, Ltd. (b)(c)	2,000	35,680	Hera SpA	66,151	238,101
Wix.com, Ltd. (b)	4,400	443,608	Illimity Bank SpA	8,543	57,850
		9,744,924	IMA Industria Macchine Automatiche SpA	2,085	121,649
			Immobiliare Grande Distribuzione SIIQ SpA REIT	13,675	56,034
			Infrastrutture Wireless Italiane SpA (f)	19,497	210,028
			Interpump Group SpA	7,226	172,713
			Intesa Sanpaolo SpA	1,353,336	2,178,562
			Iren SpA	52,897	131,133
			Italgas SpA	37,542	204,354
			Italmobiliare SpA	2,891	74,769

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Juventus Football Club SpA			Aica Kogyo Co., Ltd.	4,600	\$ 130,727
(b)(c)	49,118	\$ 42,366	Aichi Bank, Ltd.	2,200	64,294
La Doria SpA	7,554	72,153	Aichi Corp.	11,000	68,685
Leonardo SpA	32,213	211,875	Aida Engineering, Ltd.	8,700	54,814
MARR SpA	3,554	50,132	Aiful Corp. (b)	30,500	67,867
Mediaset SpA (b)	40,137	84,543	Ain Holdings, Inc.	1,700	99,528
Mediobanca Banca di Credito			Air Water, Inc.	17,200	234,613
Finanziario SpA	56,268	305,268	Aisin Seiki Co., Ltd.	13,800	336,632
Moncler SpA	16,420	593,625	Ajinomoto Co., Inc.	37,800	701,577
OVS SpA (b)(c)(f)	23,827	20,339	Akatsuki, Inc. (c)	1,100	36,552
Piaggio & C SpA	24,484	43,038	Akita Bank, Ltd.	3,600	51,583
Pirelli & C SpA (f)	44,955	157,798	Alfresa Holdings Corp.	15,700	291,037
Poste Italiane SpA (f)	44,763	374,833	Alpen Co., Ltd.	6,500	95,969
Prysmian SpA	21,944	346,617	Alps Alpine Co., Ltd.	17,300	166,032
RAI Way SpA (f)	11,872	63,321	Altech Corp.	1,300	17,453
Recordati SpA	9,463	396,659	Amada Holdings Co., Ltd.	31,200	243,569
Reply SpA	1,871	113,171	Amano Corp.	4,900	107,234
Saipem SpA (b)(c)	65,470	157,033	Amuse, Inc. (c)	2,700	56,423
Salvatore Ferragamo SpA	6,814	90,092	ANA Holdings, Inc. (c)	12,400	300,908
Saras SpA	44,370	40,802	Anest Iwata Corp.	7,800	71,363
Sesa SpA	1,926	82,417	AnGes, Inc. (b)	16,700	105,868
Snam SpA	185,216	842,156	Anicom Holdings, Inc.	1,800	59,367
Societa Cattolica di			Anritsu Corp. (c)	12,600	230,912
Assicurazioni SC	13,369	65,815	Aomori Bank, Ltd.	2,800	67,452
Tamburi Investment Partners			Aozora Bank, Ltd. (c)	11,600	220,495
SpA	9,384	57,287	Arata Corp. (c)	1,900	80,916
Technogym SpA (f)	9,301	60,373	Arcland Sakamoto Co., Ltd.	7,200	64,493
Telecom Italia SpA (b)(c)(e)	763,643	307,520	Arcland Service Holdings Co.,		
Telecom Italia SpA (e)	548,107	213,049	Ltd.	4,100	54,677
Terna Rete Elettrica Nazionale			Arcs Co., Ltd.	3,700	66,206
SpA	126,622	791,852	Argo Graphics, Inc.	2,900	94,386
Tinexta SpA	5,449	55,222	Ariake Japan Co., Ltd.	1,200	75,431
UniCredit SpA	182,773	1,406,796	ARTERIA Networks Corp.	5,200	87,669
Unione di Banche Italiane SpA . . .	88,442	227,817	Aruhi Corp. (b)(c)	3,000	33,772
Unipol Gruppo Finanziario SpA . .	33,290	112,946	As One Corp.	1,300	114,367
Zignago Vetro SpA	3,618	43,214	Asahi Co., Ltd.	5,300	54,878
		25,718,802	Asahi Diamond Industrial Co.,		
JAPAN — 17.1%			Ltd.	16,600	70,918
77 Bank, Ltd.	4,900	62,690	Asahi Group Holdings, Ltd.	32,000	1,034,046
ABC-Mart, Inc.	2,900	144,562	Asahi Holdings, Inc.	3,200	66,827
Acom Co., Ltd.	36,100	146,016	Asahi Intecc Co., Ltd.	17,800	438,477
Activia Properties, Inc. REIT	63	203,689	Asahi Kasei Corp.	111,700	779,544
Adastria Co., Ltd.	2,800	31,829	Asics Corp.	10,800	99,326
ADEKA Corp.	7,500	93,010	ASKA Pharmaceutical Co., Ltd. . .	7,100	71,584
Advan Co., Ltd.	7,300	73,139	Astellas Pharma, Inc.	170,900	2,622,629
Advance Residence Investment			Ateam, Inc.	3,300	18,219
Corp. REIT	128	370,510	Atom Corp.	8,300	65,265
Advantest Corp. (c)	18,100	718,051	Autobacs Seven Co., Ltd.	6,500	74,521
Aeon Co., Ltd.	57,000	1,257,751	Avex, Inc.	6,600	51,870
Aeon Delight Co., Ltd.	2,000	60,704	Awa Bank, Ltd.	2,900	60,880
AEON Financial Service Co.,			Axial Retailing, Inc.	2,100	76,725
Ltd.	10,500	111,736	Azbil Corp.	10,000	257,394
Aeon Mall Co., Ltd.	8,700	109,368	Bandai Namco Holdings, Inc.		
AEON REIT Investment Corp.	136	130,203	(c)	17,700	855,087
AGC, Inc.	14,800	359,202	Bando Chemical Industries, Ltd. . .	9,200	53,179
Ai Holdings Corp.	4,100	50,280	Bank of Iwate, Ltd.	1,300	32,102

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bank of Kyoto, Ltd. (c)	5,500	\$ 173,612	Cosmo Energy Holdings Co., Ltd.	4,000	\$ 55,603
Bank of Nagoya, Ltd.	3,700	89,049	Cosmos Pharmaceutical Corp. . .	1,000	237,874
Bank of Okinawa, Ltd.	2,300	66,784	Create SD Holdings Co., Ltd. . . .	2,400	59,799
Bank of Saga, Ltd.	5,100	53,930	Credit Saison Co., Ltd.	12,900	149,066
Bank of the Ryukyus, Ltd.	7,800	76,094	Curves Holdings Co., Ltd. (b)(c).	4,300	20,434
BayCurrent Consulting, Inc.	1,500	70,014	CyberAgent, Inc.	7,700	297,231
Belc Co., Ltd.	1,500	79,459	CYBERDYNE, Inc. (b)(c)	11,000	40,483
Benefit One, Inc. (c)	4,200	54,227	Cybozu, Inc. (c)	7,400	129,242
Benesse Holdings, Inc.	6,600	167,289	Dai Nippon Printing Co., Ltd. (c)	20,200	427,562
BeNEXT Group, Inc.	5,700	26,751	Daicel Corp.	24,500	177,529
Bic Camera, Inc.	9,400	75,612	Dai-Dan Co., Ltd.	1,100	29,421
Bridgestone Corp.	51,700	1,576,264	Daido Metal Co., Ltd.	15,200	75,194
Broadleaf Co., Ltd.	12,400	53,628	Daido Steel Co., Ltd.	4,200	134,149
BRONCO BILLY Co., Ltd.	3,200	64,124	Daifuku Co., Ltd. (c)	8,800	549,284
Brother Industries, Ltd.	19,200	289,654	Daihen Corp.	2,300	61,165
Bunka Shutter Co., Ltd.	10,500	76,144	Daiho Corp.	2,700	56,029
Calbee, Inc.	6,600	177,404	Daiichi Jitsugyo Co., Ltd.	2,400	75,532
Canon Marketing Japan, Inc.	4,800	94,562	Dai-ichi Life Holdings, Inc.	95,600	1,130,740
Canon, Inc.	90,500	1,958,815	Daiichi Sankyo Co., Ltd.	51,300	3,509,077
Capcom Co., Ltd.	6,400	199,872	Daiichikoshu Co., Ltd.	3,500	93,294
Casio Computer Co., Ltd.	15,800	220,181	Daiken Corp.	4,000	62,001
Cawachi, Ltd.	5,300	115,848	Daikin Industries, Ltd.	22,500	2,705,246
Central Glass Co., Ltd.	3,300	56,831	Daikokutenbussan Co., Ltd.	2,200	61,819
Central Japan Railway Co.	13,000	2,075,226	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	2,400	51,992
Central Security Patrols Co., Ltd.	1,400	50,122	Daio Paper Corp.	4,900	65,582
Chiba Bank, Ltd.	52,500	227,630	Daiseki Co., Ltd.	2,800	59,052
Chiyoda Co., Ltd.	5,100	54,657	Daishi Hokuetsu Financial Group, Inc.	3,500	75,758
Chiyoda Corp. (b)	14,600	28,266	Daito Trust Construction Co., Ltd.	6,500	601,208
Chofu Seisakusho Co., Ltd.	3,100	72,580	Daiwa House Industry Co., Ltd. . .	49,600	1,220,601
Chubu Electric Power Co., Inc. . . .	56,600	795,624	Daiwa House REIT Investment Corp.	180	439,409
Chubu Shiryo Co., Ltd.	6,500	86,393	Daiwa Industries, Ltd.	6,600	56,914
Chugai Pharmaceutical Co., Ltd. . . .	20,300	2,339,269	Daiwa Office Investment Corp. REIT	32	176,880
Chugoku Bank, Ltd. (c)	11,600	102,487	Daiwa Securities Group, Inc.	134,300	516,908
Chugoku Electric Power Co., Inc. (c)	24,300	337,689	Daiwabo Holdings Co., Ltd.	1,700	80,984
Chugoku Marine Paints, Ltd.	8,400	67,764	DCM Holdings Co., Ltd.	9,000	82,914
Chukyo Bank, Ltd.	3,500	70,180	DeNA Co., Ltd.	10,300	112,371
CI Takiron Corp.	12,200	67,118	Denka Co., Ltd.	6,200	129,198
Citizen Watch Co., Ltd. (c)	23,300	81,880	Denki Kogyo Co., Ltd.	2,400	54,773
CKD Corp.	5,700	76,524	Denso Corp.	39,200	1,247,625
Coca-Cola Bottlers Japan Holdings, Inc.	10,700	218,726	Dentsu Group, Inc.	18,700	359,881
cocokara fine, Inc.	1,500	77,425	Denyo Co., Ltd.	4,200	74,209
COLOPL, Inc.	4,900	36,036	Descente, Ltd. (b)	2,700	31,475
Colowide Co., Ltd. (c)	5,200	78,306	Dexerials Corp.	9,400	59,980
Comforia Residential REIT, Inc. . . .	50	142,393	DIC Corp.	5,900	129,512
Computer Engineering & Consulting, Ltd.	3,800	47,757	Digital Arts, Inc. (c)	1,100	47,269
COMSYS Holdings Corp. (c)	9,300	237,222	Digital Garage, Inc.	2,100	66,511
Comture Corp.	1,700	34,328	Digital Hearts Holdings Co., Ltd.	8,100	54,377
Concordia Financial Group, Ltd. . . .	106,900	309,907	Dip Corp.	2,900	46,392
CONEXIO Corp.	5,500	68,546			
COOKPAD, Inc. (b)	26,600	73,338			
Cosel Co., Ltd.	7,800	70,438			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Disco Corp.	2,400	\$ 465,067	Fukui Computer Holdings, Inc.	3,000	\$ 60,193
DMG Mori Co., Ltd.	5,500	45,432	Fukuoka Financial Group, Inc.	13,200	173,434
Doshisha Co., Ltd.	4,900	57,702	Fukuoka REIT Corp.	76	78,552
Dowa Holdings Co., Ltd.	4,400	114,418	Fukushima Industries Corp.	2,400	74,688
DTS Corp.	3,400	58,798	Fukuyama Transporting Co., Ltd.	3,000	106,327
Duskin Co., Ltd.	3,800	99,565	FULLCAST Holdings Co., Ltd.	3,600	41,008
Earth Corp.	1,200	63,267	Funai Soken Holdings, Inc.	3,000	59,046
East Japan Railway Co.	27,300	2,057,572	Furukawa Co., Ltd.	5,200	50,555
Ebara Corp.	10,300	192,967	Furukawa Electric Co., Ltd.	6,100	109,474
EDION Corp.	7,600	62,443	Fuso Chemical Co., Ltd.	3,100	86,585
eGuarantee, Inc. (c)	5,300	76,983	Futaba Corp.	6,000	57,932
Ehime Bank, Ltd.	6,900	74,514	Fuyo General Lease Co., Ltd.	2,900	146,231
Eisai Co., Ltd.	22,900	1,668,403	Gakken Holdings Co., Ltd.	2,400	40,693
Elan Corp. (c)	2,000	26,530	Genki Sushi Co., Ltd.	2,500	51,111
Elecom Co., Ltd.	1,800	62,205	Genky DrugStores Co., Ltd.	3,300	62,740
Electric Power Development Co., Ltd.	12,800	255,512	Geo Holdings Corp.	5,700	68,730
EM Systems Co., Ltd.	15,200	125,978	Giken, Ltd. (c)	2,200	71,342
Enigma, Inc. (c)	2,600	19,758	Global One Real Estate Investment Corp. REIT	91	76,429
en-japan, Inc.	2,300	42,562	Glory, Ltd.	4,000	91,540
Enplas Corp.	2,200	42,707	GLP J-REIT.	332	374,970
eRex Co., Ltd.	3,000	33,914	GMO internet, Inc.	4,200	69,784
ES-Con Japan, Ltd.	8,700	47,565	GMO Payment Gateway, Inc.	3,800	265,264
ESPEC Corp. (c)	4,100	61,747	GNI Group, Ltd. (b)	3,600	42,334
Ezaki Glico Co., Ltd.	3,900	162,671	Godo Steel, Ltd.	3,600	69,632
F@N Communications, Inc.	14,400	55,395	Goldcrest Co., Ltd.	3,600	53,897
FamilyMart Co., Ltd.	23,000	411,341	Goldwin, Inc.	1,300	71,903
Fancl Corp. (c)	9,300	206,839	Gree, Inc.	15,200	58,356
FANUC Corp.	17,500	2,329,137	GS Yuasa Corp.	6,000	79,976
Fast Retailing Co., Ltd.	5,200	2,113,366	GungHo Online Entertainment, Inc.	3,200	44,426
Feed One Co., Ltd.	51,700	71,846	Gunma Bank, Ltd.	44,800	134,682
Financial Products Group Co., Ltd.	7,200	36,208	Gurunavi, Inc.	3,800	19,367
Foster Electric Co., Ltd.	3,100	31,560	H2O Retailing Corp.	7,900	57,385
FP Corp.	2,200	145,754	Hachijuni Bank, Ltd.	28,400	101,914
France Bed Holdings Co., Ltd.	7,600	63,844	Hakuhodo DY Holdings, Inc.	18,800	188,935
Frontier Real Estate Investment Corp. REIT	42	118,512	Hamakyorex Co., Ltd.	2,200	53,210
Fuji Co., Ltd.	4,000	66,261	Hamamatsu Photonics KK.	11,500	465,437
Fuji Corp.	7,600	114,650	Hankyu Hanshin Holdings, Inc.	20,800	695,998
Fuji Electric Co., Ltd.	12,500	279,163	Hankyu Hanshin REIT, Inc.	94	101,279
Fuji Oil Holdings, Inc. (c)	2,400	57,529	Harmonic Drive Systems, Inc. (c)	2,700	116,197
Fuji Seal International, Inc.	3,900	68,441	Haseko Corp.	22,600	239,390
Fuji Soft, Inc.	1,600	51,162	Hazama Ando Corp.	9,700	61,241
Fujicco Co., Ltd.	4,500	80,656	HEALIOS KK (b)	3,200	44,478
FUJIFILM Holdings Corp.	31,900	1,565,756	Heiwa Corp.	5,300	98,598
Fujikura, Ltd.	39,500	112,831	Heiwa Real Estate Co., Ltd.	2,900	74,621
Fujimi, Inc. (c)	2,900	71,495	Heiwa Real Estate REIT, Inc.	115	106,699
Fujimori Kogyo Co., Ltd.	2,700	72,460	Hibiya Engineering, Ltd.	4,100	72,973
Fujio Food System Co., Ltd. (c)	4,800	59,502	Hiday Hidaka Corp. (c)	3,500	49,090
Fujita Kanko, Inc.	2,600	37,307	Hikari Tsushin, Inc.	1,600	266,666
Fujitec Co., Ltd.	5,700	72,594	Hino Motors, Ltd.	29,300	155,639
Fujitsu General, Ltd.	4,300	77,083	Hioki EE Corp. (c)	2,100	59,365
Fujitsu, Ltd.	17,800	1,596,837	Hirata Corp.	1,100	46,134
Fujiya Co., Ltd.	3,600	68,409	Hirose Electric Co., Ltd.	3,300	338,851
Fukuda Corp.	1,800	69,799			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hiroshima Bank, Ltd.	29,200	\$ 121,097	Iriso Electronics Co., Ltd. (c) . . .	1,500	\$ 43,707
Hisamitsu Pharmaceutical Co., Inc.	5,400	249,584	Iseki & Co., Ltd.	5,100	53,049
Hitachi Capital Corp.	5,300	99,291	Isetan Mitsukoshi Holdings, Ltd..	28,000	161,803
Hitachi Chemical Co., Ltd.	9,000	381,455	Istyle, Inc. (b).	10,000	18,992
Hitachi Construction Machinery Co., Ltd.	9,600	191,771	Isuzu Motors, Ltd.	46,200	304,528
Hitachi High-Tech Corp.	5,600	412,035	Ito En, Ltd.	5,500	289,360
Hitachi Metals, Ltd.	17,900	187,142	ITOCHU Corp. (c)	121,900	2,512,625
Hitachi Transport System, Ltd. . .	4,800	103,682	Itochu Techno-Solutions Corp. . .	9,500	269,486
Hitachi, Ltd.	87,500	2,503,547	Itoham Yonekyu Holdings, Inc. . .	15,500	90,839
Hochiki Corp.	5,300	66,544	Itokuro, Inc. (b)(c).	4,800	56,845
Hodogaya Chemical Co., Ltd. . . .	2,200	62,070	Iwatani Corp. (c).	2,800	93,380
Hogy Medical Co., Ltd.	2,100	65,341	Iyo Bank, Ltd.	28,400	142,238
Hokkaido Electric Power Co., Inc.	31,100	133,759	Izumi Co., Ltd.	3,200	87,794
Hokuetsu Corp.	13,800	51,321	J Front Retailing Co., Ltd.	21,300	175,096
Hokuhoku Financial Group, Inc. . .	15,100	133,931	JAC Recruitment Co., Ltd. (c) . .	3,700	34,437
Hokuriku Electric Power Co. . . .	11,800	82,229	Jaccs Co., Ltd.	3,300	55,739
Hokuto Corp.	6,300	109,599	Jafco Co., Ltd. (b)	3,600	93,221
Honda Motor Co., Ltd. (c)	147,500	3,287,377	Japan Airlines Co., Ltd. (c)	12,500	228,803
Horiba, Ltd.	3,300	162,345	Japan Airport Terminal Co., Ltd. (c)	3,700	141,631
Hoshino Resorts REIT, Inc.	28	85,998	Japan Best Rescue System Co., Ltd.	2,200	12,333
Hoshizaki Corp.	4,500	335,267	Japan Cash Machine Co., Ltd. (c)	9,100	45,252
Hosiden Corp.	7,100	49,106	Japan Elevator Service Holdings Co., Ltd.	2,800	63,784
Hosokawa Micron Corp.	2,600	114,189	Japan Excellent, Inc. REIT	102	117,338
House Foods Group, Inc.	5,300	171,776	Japan Exchange Group, Inc.	43,100	753,346
Hoya Corp.	34,200	2,896,495	Japan Hotel REIT Investment Corp.	386	112,232
Hulic Co., Ltd.	26,300	265,098	Japan Lifeline Co., Ltd.	4,500	56,162
Hulic Reit, Inc.	63	73,005	Japan Logistics Fund, Inc. REIT .	78	173,070
Hyakugo Bank, Ltd.	22,900	63,797	Japan Material Co., Ltd.	5,700	73,887
Hyakujushi Bank, Ltd.	4,200	75,776	Japan Petroleum Exploration Co., Ltd.	2,300	37,543
Ibiden Co., Ltd.	10,200	221,718	Japan Post Bank Co., Ltd. (c) . . .	32,300	297,106
Ichigo Office REIT Investment Corp.	122	84,312	Japan Post Holdings Co., Ltd. . . .	142,500	1,110,282
Ichigo, Inc.	17,400	40,040	Japan Post Insurance Co., Ltd. . .	17,400	214,122
Ichiyoshi Securities Co., Ltd. . . .	12,500	51,321	Japan Prime Realty Investment Corp. REIT	67	201,619
Icom, Inc.	3,400	79,747	Japan Pulp & Paper Co., Ltd. . . .	2,000	69,325
Idec Corp.	3,800	47,662	Japan Real Estate Investment Corp. REIT	119	696,730
Idemitsu Kosan Co., Ltd.	17,877	406,393	Japan Rental Housing Investments, Inc. REIT	133	112,144
IHI Corp.	11,600	134,552	Japan Retail Fund Investment Corp. REIT	213	241,168
Iida Group Holdings Co., Ltd. . . .	13,600	187,219	Japan Steel Works, Ltd.	3,600	42,925
Inaba Denki Sangyo Co., Ltd. . . .	3,200	67,718	Japan Tobacco, Inc.	108,500	1,998,897
Inabata & Co., Ltd.	5,700	61,609	JCR Pharmaceuticals Co., Ltd. . .	1,000	86,330
Industrial & Infrastructure Fund Investment Corp. REIT	166	223,914	JCU Corp.	3,500	72,045
Ines Corp.	6,800	84,951	Jeol, Ltd.	3,000	72,237
Infomart Corp.	13,600	89,141	JFE Holdings, Inc.	40,400	260,752
Information Services International-Dentsu, Ltd.	1,000	36,187	JGC Holdings Corp.	20,200	160,594
Inpex Corp.	92,600	517,422	JINS, Inc.	1,200	65,449
Insource Co., Ltd.	1,600	35,606	JM Holdings Co., Ltd.	4,100	83,412
Internet Initiative Japan, Inc. . . .	3,000	98,080	J-Oil Mills, Inc.	1,800	75,745
Invesco Office J-Reit, Inc.	835	110,166			
Invincible Investment Corp. REIT	527	118,418			
IR Japan Holdings, Ltd.	1,100	58,607			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Joshin Denki Co., Ltd.	3,500	\$ 66,862	Kiyo Bank, Ltd.	5,000	\$ 73,557
JSR Corp.	18,200	331,325	KNT-CT Holdings Co., Ltd.		
JTEKT Corp.	23,200	156,068	(b)(c)	4,900	32,614
Justsystems Corp.	2,800	126,718	Kobayashi Pharmaceutical Co.,		
JVC Kenwood Corp.	20,000	35,807	Ltd.	4,600	423,901
JXTG Holdings, Inc.	268,700	911,918	Kobe Bussan Co., Ltd. (c)	4,700	183,977
Kadokawa Dwango (b)	4,800	59,998	Kobe Steel, Ltd.	35,800	109,672
Kagome Co., Ltd.	7,100	183,358	Koei Tecmo Holdings Co., Ltd.	4,300	110,130
Kajima Corp.	39,600	403,160	Koito Manufacturing Co., Ltd.	9,500	318,110
Kakaku.com, Inc.	12,400	225,886	Kokuyo Co., Ltd.	8,000	110,937
Kaken Pharmaceutical Co., Ltd.	3,100	143,934	Komatsu, Ltd.	84,000	1,353,992
Kamakura Shinsho, Ltd.	2,000	19,576	KOMEDA Holdings Co., Ltd.	4,200	64,431
Kameda Seika Co., Ltd.	1,600	72,966	Konami Holdings Corp. (c)	7,700	235,238
Kamigumi Co., Ltd.	10,700	179,892	Konica Minolta, Inc.	34,900	140,047
Kanamoto Co., Ltd.	3,000	57,821	Konishi Co., Ltd.	5,200	68,468
Kandenko Co., Ltd.	8,400	66,493	Konoike Transport Co., Ltd.	4,700	49,932
Kaneka Corp.	5,200	123,430	Kose Corp.	3,100	382,071
Kanematsu Corp.	6,200	62,959	Koshidaka Holdings Co., Ltd.	4,300	14,508
Kanematsu Electronics, Ltd.	1,000	31,200	Kotobuki Spirits Co., Ltd.	1,400	62,628
Kansai Electric Power Co., Inc.	63,700	706,215	Kourakuen Holdings Corp.	1,800	22,510
Kansai Mirai Financial Group,			K's Holdings Corp.	11,700	110,123
Inc.	8,100	29,007	Kubota Corp.	90,100	1,141,421
Kansai Paint Co., Ltd.	14,500	273,940	Kumagai Gumi Co., Ltd.	3,200	73,358
Kanto Denka Kogyo Co., Ltd.	9,100	64,519	Kumiai Chemical Industry Co.,		
Kao Corp.	43,600	3,537,867	Ltd. (c)	7,900	60,556
Kappa Create Co., Ltd.	7,600	93,642	Kurabo Industries, Ltd.	1,400	33,241
Katakura Industries Co., Ltd.	5,600	54,689	Kuraray Co., Ltd.	26,200	262,559
Katitas Co., Ltd.	3,800	60,424	Kureha Corp.	1,200	48,465
Kato Sangyo Co., Ltd.	2,100	65,778	Kurita Water Industries, Ltd.	9,500	217,084
Kawasaki Heavy Industries, Ltd.	15,500	222,124	Kusuri no Aoki Holdings Co.,		
Kawasaki Kisen Kaisha, Ltd. (b)	6,700	49,604	Ltd.	1,400	116,131
KDDI Corp.	159,800	4,701,464	KYB Corp. (b)	1,600	30,395
Keihan Holdings Co., Ltd.	8,400	371,116	Kyocera Corp.	29,000	1,704,495
Keihanshin Building Co., Ltd.	6,200	76,322	Kyokuto Kaihatsu Kogyo Co.,		
Keihin Corp.	2,900	67,572	Ltd.	5,800	62,817
Keikyu Corp. (c)	19,100	320,066	Kyokuto Securities Co., Ltd.	8,600	46,223
Keio Corp.	9,400	552,703	KYORIN Holdings, Inc.	6,100	124,069
Keisei Electric Railway Co., Ltd.	10,900	313,734	Kyoritsu Maintenance Co., Ltd.	1,600	35,067
Keiyo Co., Ltd.	15,400	70,091	Kyowa Exeo Corp. (c)	10,400	229,705
Kenedix Office Investment Corp.			Kyowa Kirin Co., Ltd.	20,800	463,018
REIT	44	232,071	Kyudenko Corp.	3,500	93,924
Kenedix Residential Next			Kyushu Electric Power Co., Inc.	33,000	263,614
Investment Corp. REIT	73	113,763	Kyushu Financial Group, Inc.	27,600	104,671
Kenedix Retail REIT Corp.	49	69,320	Kyushu Railway Co. (c)	13,600	389,110
Kenedix, Inc.	15,700	59,348	LaSalle Logiport REIT	93	125,563
Kenko Mayonnaise Co., Ltd.	3,000	56,190	Lasertec Corp.	6,500	300,202
Kewpie Corp.	8,100	161,474	Lawson, Inc.	4,300	235,086
Key Coffee, Inc.	8,000	169,541	LEC, Inc. (c)	7,500	74,428
Keyence Corp.	16,500	5,283,824	Leopalace21 Corp. (b)	27,000	65,967
KH Neochem Co., Ltd. (c)	3,300	46,170	LIFULL Co., Ltd. (c)	11,100	31,013
Kikkoman Corp. (c)	12,000	506,767	LINE Corp. (b)	4,900	235,631
Kinden Corp.	11,400	167,076	Lintec Corp.	3,800	79,212
Kintetsu Group Holdings Co.,			Lion Corp.	18,400	390,841
Ltd.	15,500	714,516	LIXIL Group Corp.	20,900	256,487
Kirin Holdings Co., Ltd.	72,200	1,420,288	LIXIL VIVA Corp.	4,700	79,436
Kisoji Co., Ltd. (c)	6,300	139,284	M&A Capital Partners Co., Ltd.		
			(b)	1,300	30,835

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
M3, Inc. (c)	40,100	\$ 1,178,124	MISUMI Group, Inc.	24,500	\$ 527,847
Mabuchi Motor Co., Ltd.	4,900	144,803	Mitsubishi Chemical Holdings Corp.	114,000	674,239
Maeda Corp.	19,500	142,652	Mitsubishi Corp.	122,300	2,576,614
Maeda Kosen Co., Ltd.	1,800	33,867	Mitsubishi Electric Corp.	165,100	2,008,863
Maeda Road Construction Co., Ltd.	3,500	65,068	Mitsubishi Estate Co., Ltd.	107,500	1,581,359
Makino Milling Machine Co., Ltd.	2,000	52,150	Mitsubishi Estate Logistics REIT Investment Corp.	37	121,462
Makita Corp.	20,300	616,759	Mitsubishi Gas Chemical Co., Inc.	16,900	181,639
Mandom Corp.	3,500	66,617	Mitsubishi Heavy Industries, Ltd.	29,000	727,945
Mani, Inc.	4,700	114,813	Mitsubishi Logistics Corp. (c)	6,900	138,347
Mars Group Holdings Corp.	3,900	61,678	Mitsubishi Materials Corp.	11,800	240,268
Marubeni Corp.	142,200	702,936	Mitsubishi Motors Corp. (c)	64,600	181,289
Marudai Food Co., Ltd.	4,400	79,110	Mitsubishi Shokuhin Co., Ltd.	1,300	33,150
Maruha Nichiro Corp.	6,800	141,333	Mitsubishi UFJ Financial Group, Inc.	1,112,700	4,146,643
Marui Group Co., Ltd.	16,400	273,259	Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	199,400
Maruichi Steel Tube, Ltd. (c)	5,100	121,659	Mitsuboshi Belting, Ltd.	4,200	46,707
Maruwa Co., Ltd.	1,000	60,289	Mitsui & Co., Ltd.	149,800	2,071,494
Maruwa Unyu Kikan Co., Ltd.	2,700	60,597	Mitsui Chemicals, Inc.	18,500	346,823
Maruzen Showa Unyu Co., Ltd.	2,600	56,959	Mitsui E&S Holdings Co., Ltd. (b)	6,500	31,094
Marvelous, Inc.	9,200	45,379	Mitsui Fudosan Co., Ltd.	80,100	1,381,384
Matsui Securities Co., Ltd.	13,000	94,930	Mitsui Fudosan Logistics Park, Inc. REIT	29	122,189
Matsumotokiyoshi Holdings Co., Ltd.	6,700	243,265	Mitsui Mining & Smelting Co., Ltd. (c)	3,300	54,582
Matsuya Co., Ltd. (c)	8,800	49,474	Mitsui OSK Lines, Ltd.	10,800	172,414
Matsuyafoods Holdings Co., Ltd.	2,200	79,805	Mitsui-Soko Holdings Co., Ltd.	2,000	25,676
Max Co., Ltd.	4,200	63,840	Mitsuuroko Group Holdings Co., Ltd. (c)	3,800	39,583
Mazda Motor Corp.	51,400	270,355	Miura Co., Ltd.	7,700	271,202
McDonald's Holdings Co. Japan, Ltd.	6,300	283,010	Mixi, Inc.	3,900	56,490
MCJ Co., Ltd.	5,700	31,194	Miyazaki Bank, Ltd.	3,100	67,984
MCUBS MidCity Investment Corp. REIT	131	92,458	Mizuho Financial Group, Inc.	2,182,100	2,493,506
Mebuki Financial Group, Inc.	86,200	174,145	Mizuno Corp.	3,400	58,473
Medical Data Vision Co., Ltd. (b)	10,000	60,557	Mochida Pharmaceutical Co., Ltd.	3,500	134,641
Medipal Holdings Corp.	18,600	346,174	Money Forward, Inc. (b)	2,200	83,825
Megmilk Snow Brand Co., Ltd.	3,800	85,970	Monogatari Corp.	700	40,117
Meidensha Corp.	4,000	59,340	MonotaRO Co., Ltd.	11,400	300,004
MEIJI Holdings Co., Ltd.	10,300	727,014	Mori Hills REIT Investment Corp.	153	203,795
Meiko Network Japan Co., Ltd.	10,500	73,629	Mori Trust Hotel Reit, Inc.	98	74,420
Meitec Corp.	2,300	90,847	Mori Trust Sogo Reit, Inc.	90	108,729
Menicon Co., Ltd.	2,000	88,885	Morinaga & Co., Ltd.	3,400	138,630
Mercari, Inc. (b)(c)	7,400	143,143	Morinaga Milk Industry Co., Ltd.	3,200	122,938
METAWATER Co., Ltd.	2,100	74,567	Morita Holdings Corp.	4,400	67,090
Micronics Japan Co., Ltd. (c)	8,600	61,428	MOS Food Services, Inc. (c)	3,100	71,568
Mie Kotsu Group Holdings, Inc.	19,400	90,844	MS&AD Insurance Group Holdings, Inc.	42,900	1,192,190
Milbon Co., Ltd.	1,300	65,202	MTI, Ltd.	10,500	52,611
Mimasu Semiconductor Industry Co., Ltd.	4,300	69,473	Murata Manufacturing Co., Ltd.	52,000	2,574,868
MINEBEA MITSUMI, Inc.	29,500	433,993			
Ministop Co., Ltd. (c)	11,400	153,176			
Miraca Holdings, Inc.	4,100	86,055			
Mirai Corp. REIT	175	59,232			
Mirait Holdings Corp.	6,900	85,323			
Miroku Jyoho Service Co., Ltd.	2,500	54,790			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Musashino Bank, Ltd.	2,300	\$ 29,036	Nippon Paint Holdings Co., Ltd. .	12,900	\$ 668,799
Nabtesco Corp.	9,700	221,001	Nippon Paper Industries Co., Ltd. (c)	5,100	72,223
Nachi-Fujikoshi Corp.	1,200	31,986	Nippon Parking Development Co., Ltd.	44,800	55,550
Nagaileben Co., Ltd.	3,300	80,597	Nippon Prologis REIT, Inc.	173	433,550
Nagase & Co., Ltd.	8,100	94,820	NIPPON REIT Investment Corp.	38	112,085
Nagoya Railroad Co., Ltd.	15,500	434,057	Nippon Road Co., Ltd.	1,200	75,776
Nakanishi, Inc.	4,700	62,002	Nippon Sharyo, Ltd. (b)	2,900	72,915
Nankai Electric Railway Co., Ltd. (c)	7,900	178,741	Nippon Shinyaku Co., Ltd.	4,400	343,176
Nanto Bank, Ltd.	3,100	63,596	Nippon Shokubai Co., Ltd. (c) . .	3,200	145,477
NEC Capital Solutions, Ltd.	3,800	64,322	Nippon Signal Co., Ltd.	6,300	61,109
NEC Corp.	21,900	794,273	Nippon Steel Corp.	79,500	674,983
NEC Networks & System Integration Corp.	2,000	80,749	Nippon Suisan Kaisha, Ltd.	14,200	62,241
NET One Systems Co., Ltd. (c) . .	5,300	109,841	Nippon Telegraph & Telephone Corp.	116,400	2,772,805
Nexon Co., Ltd.	42,500	691,719	Nippon Thompson Co., Ltd.	17,300	58,120
Nextage Co., Ltd.	6,800	44,072	Nippon Yusen KK	17,500	205,881
NGK Insulators, Ltd.	22,700	294,260	Nipro Corp.	16,000	187,457
NGK Spark Plug Co., Ltd.	14,900	208,027	Nishimatsu Construction Co., Ltd.	4,300	81,771
NGK Spark Plug Co., Ltd.	14,900	208,027	Nishimatsuya Chain Co., Ltd. . . .	9,000	61,849
NH Foods, Ltd.	7,700	266,897	Nishimoto Co., Ltd.	2,200	40,928
NHK Spring Co., Ltd.	28,100	182,564	Nishi-Nippon Financial Holdings, Inc.	11,300	63,137
Nichias Corp.	4,100	75,776	Nishi-Nippon Railroad Co., Ltd. (c)	7,200	176,096
Nichiban Co., Ltd.	4,600	63,295	Nishio Rent All Co., Ltd.	2,900	60,356
Nichiden Corp.	3,800	74,363	Nissan Chemical Corp.	10,900	393,196
Nichiha Corp.	2,600	48,932	Nissan Motor Co., Ltd.	219,500	731,458
NichiiGakkan Co., Ltd.	4,200	39,874	Nisshin Oilio Group, Ltd.	2,200	73,745
Nichirei Corp.	8,300	232,779	Nisshin Seifun Group, Inc.	16,400	272,500
Nidec Corp.	40,400	2,073,701	Nisshinbo Holdings, Inc.	12,900	85,058
Nifco, Inc.	6,600	117,751	Nissin Corp.	4,900	71,706
Nihon Chouzai Co., Ltd.	4,000	61,007	Nissin Foods Holdings Co., Ltd. . .	5,400	446,344
Nihon Kohden Corp.	7,200	270,827	Nissin Kogyo Co., Ltd.	2,200	44,690
Nihon M&A Center, Inc.	10,800	292,976	Nitori Holdings Co., Ltd.	7,100	955,678
Nihon Nohyaku Co., Ltd.	15,600	59,928	Nitta Corp.	1,700	32,846
Nihon Parkerizing Co., Ltd.	12,300	126,371	Nitto Boseki Co., Ltd. (c)	2,300	100,404
Nihon Trim Co., Ltd.	1,800	47,062	Nitto Denko Corp.	14,400	637,086
Nihon Unisys, Ltd.	6,600	175,342	Nitto Kogyo Corp.	3,700	58,529
Nikkiso Co., Ltd.	4,200	30,863	Nittoku Co., Ltd.	2,600	65,975
Nikkon Holdings Co., Ltd.	4,900	95,157	Noevir Holdings Co., Ltd.	1,400	70,915
Nikon Corp.	25,700	234,942	NOF Corp.	6,100	191,863
Nintendo Co., Ltd.	10,100	3,909,765	Nohmi Bosai, Ltd.	1,800	33,076
Nippo Corp.	4,300	94,047	NOK Corp.	14,600	159,267
Nippon Accommodations Fund, Inc. REIT	39	211,343	Nomura Co., Ltd.	5,300	39,957
Nippon Building Fund, Inc. REIT	119	797,318	Nomura Holdings, Inc.	297,200	1,249,218
Nippon Ceramic Co., Ltd.	2,800	47,433	Nomura Real Estate Holdings, Inc.	11,300	182,114
Nippon Densetsu Kogyo Co., Ltd.	3,100	59,972	Nomura Real Estate Master Fund, Inc. REIT	354	448,466
Nippon Electric Glass Co., Ltd. . .	7,500	99,480	Nomura Research Institute, Ltd. . .	30,700	645,885
Nippon Express Co., Ltd.	6,400	310,941	Noritz Corp.	6,800	73,843
Nippon Flour Mills Co., Ltd.	3,900	60,666	NS Solutions Corp.	3,800	91,932
Nippon Gas Co., Ltd.	2,500	82,136	NSD Co., Ltd.	4,800	63,718
Nippon Kanzai Co., Ltd.	4,000	65,396			
Nippon Kayaku Co., Ltd.	13,800	126,296			
Nippon Koei Co., Ltd.	2,400	64,989			
Nippon Light Metal Holdings Co., Ltd.	145,000	224,863			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NSK, Ltd.	38,700	\$ 245,352	Penta-Ocean Construction Co., Ltd.	27,600	\$ 143,934
NTN Corp.	36,100	62,133	Pepper Food Service Co., Ltd. (c)	2,300	9,247
NTT Data Corp.	54,500	519,626	PeptiDream, Inc. (b)	7,200	249,627
NTT DOCOMO, Inc.	120,700	3,759,625	Persol Holdings Co., Ltd.	17,000	169,426
Obayashi Corp.	57,200	483,439	Pigeon Corp.	9,100	347,008
OBIC Business Consultants Co., Ltd. (c)	2,000	80,870	Pilot Corp.	2,400	79,124
Obic Co., Ltd.	5,600	726,716	Piolax, Inc.	2,400	33,309
Odakyu Electric Railway Co., Ltd.	24,600	538,095	PKSHA Technology, Inc. (b)(c)	1,700	24,340
Ogaki Kyoritsu Bank, Ltd.	3,000	59,999	Plenus Co., Ltd. (c)	4,100	69,833
Ohsho Food Service Corp.	1,200	63,898	Pola Orbis Holdings, Inc.	9,700	177,619
Oiles Corp.	4,900	61,404	Premier Investment Corp. REIT	96	105,808
Oisix ra daichi, Inc. (b)	400	5,449	Pressance Corp. (c)	4,300	37,690
Oita Bank, Ltd.	2,700	47,339	Prestige International, Inc.	8,800	66,890
Oji Holdings Corp.	74,500	394,477	Proto Corp.	3,000	23,716
Okabe Co., Ltd.	8,900	59,186	Raiznext Corp.	6,900	77,428
Okamoto Industries, Inc.	1,900	67,667	Raksul, Inc. (b)	2,100	45,148
Oki Electric Industry Co., Ltd.	5,300	49,347	Rakus Co., Ltd.	4,800	70,835
Okinawa Electric Power Co., Inc.	4,700	85,690	Rakuten, Inc.	79,500	596,967
OKUMA Corp.	2,300	73,461	Raysum Co., Ltd.	6,800	41,412
Okumura Corp.	2,700	55,603	Recruit Holdings Co., Ltd.	122,700	3,156,872
Okuwa Co., Ltd.	6,200	98,946	Relia, Inc.	5,700	54,970
Olympus Corp.	105,400	1,513,319	Relo Group, Inc.	10,800	224,764
Omron Corp.	16,800	865,145	Renaissance, Inc.	5,300	48,985
One REIT, Inc.	31	69,947	Renasas Electronics Corp. (b)	59,800	211,865
Ono Pharmaceutical Co., Ltd.	33,600	769,067	Rengo Co., Ltd.	9,900	76,648
Open House Co., Ltd.	4,400	90,179	Resona Holdings, Inc.	175,500	524,107
Optex Group Co., Ltd. (c)	4,700	43,014	Resorttrust, Inc.	7,400	71,984
Oporun Co., Ltd.	2,400	56,282	Retail Partners Co., Ltd.	8,600	50,219
Oracle Corp. Japan	2,900	251,939	Rheon Automatic Machinery Co., Ltd.	4,900	53,309
Organo Corp.	1,500	75,556	Ricoh Co., Ltd.	61,000	443,604
Oriental Land Co., Ltd. (c)	18,100	2,301,387	Ricoh Leasing Co., Ltd.	1,200	31,372
ORIX Corp.	119,800	1,423,600	Riken Keiki Co., Ltd.	3,700	69,252
Orix JREIT, Inc.	224	293,445	Riken Vitamin Co., Ltd.	4,400	89,017
Osaka Gas Co., Ltd.	33,900	634,026	Ringer Hut Co., Ltd.	4,000	76,402
Osaka Soda Co., Ltd. (c)	2,700	63,684	Rinnai Corp.	2,600	182,545
Osaki Electric Co., Ltd.	12,500	61,327	Riso Kagaku Corp.	1,800	27,053
OSG Corp.	6,600	87,169	Riso Kyoiku Co., Ltd.	12,100	31,942
OSJB Holdings Corp.	38,400	84,473	Rock Field Co., Ltd. (c)	6,900	93,374
Otsuka Corp.	8,900	377,900	Rohm Co., Ltd.	8,100	437,934
Otsuka Holdings Co., Ltd.	34,500	1,340,772	Rohto Pharmaceutical Co., Ltd.	7,300	198,657
Outsourcing, Inc.	8,200	35,273	Roland DG Corp.	4,200	45,046
Oyo Corp.	6,900	77,693	Round One Corp.	4,900	25,383
Pacific Industrial Co., Ltd.	3,700	31,886	Ryohin Keikaku Co., Ltd.	18,500	204,911
Pack Corp.	2,300	76,344	Ryosan Co., Ltd.	2,800	61,351
PAL GROUP Holdings Co., Ltd.	4,400	53,233	Ryoyo Electro Corp. (c)	4,900	92,932
PALTAC Corp.	2,900	143,054	S Foods, Inc.	1,500	30,862
Pan Pacific International Holdings Corp.	39,500	745,044	Saizeriya Co., Ltd.	2,700	50,739
Panasonic Corp.	201,300	1,517,852	Sakai Chemical Industry Co., Ltd.	3,000	49,369
Paramount Bed Holdings Co., Ltd.	1,800	74,108	Sakai Moving Service Co., Ltd.	1,200	63,322
Park24 Co., Ltd.	10,500	154,171	Sakata INX Corp.	6,900	57,491
Pasona Group, Inc. (c)	4,800	37,906	Sakata Seed Corp.	2,600	78,567
			SAMTY Co., Ltd.	4,100	45,251

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Samty Residential Investment Corp. REIT	80	\$ 62,579	Shinsei Bank, Ltd. (b)	14,900	\$ 196,561
San ju San Financial Group, Inc..	5,200	71,562	Shionogi & Co., Ltd.	23,900	1,172,612
San-A Co., Ltd.	1,500	62,153	Ship Healthcare Holdings, Inc. . .	3,700	150,420
San-Ai Oil Co., Ltd.	7,300	75,375	Shiseido Co., Ltd.	36,400	2,130,796
SanBio Co., Ltd. (b)(c)	2,600	27,699	Shizuoka Bank, Ltd.	39,800	240,691
Sangetsu Corp.	5,700	84,031	Shizuoka Gas Co., Ltd.	8,100	65,168
San-In Godo Bank, Ltd.	12,800	64,146	SHO-BOND Holdings Co., Ltd. . .	4,400	173,288
Sanken Electric Co., Ltd.	3,300	63,686	Shochiku Co., Ltd.	900	100,360
Sankyo Co., Ltd.	3,800	109,763	Shoei Co., Ltd.	3,200	66,575
Sankyo Tateyama, Inc.	6,600	62,710	Shoei Foods Corp.	2,300	83,568
Sankyu, Inc.	4,900	181,847	Showa Corp.	3,400	70,594
Sanrio Co., Ltd.	4,400	58,123	Showa Denko KK	11,800	241,126
Sanshin Electronics Co., Ltd. . . .	5,100	65,613	Showa Sangyo Co., Ltd.	2,400	71,146
Santen Pharmaceutical Co., Ltd. . .	31,000	529,895	Sinko Industries, Ltd.	3,500	44,661
Sanwa Holdings Corp.	17,000	131,496	Sintokogio, Ltd.	7,900	54,207
Sapporo Holdings, Ltd.	2,700	49,462	Skylark Holdings Co., Ltd. (c) . .	17,100	252,497
Sato Holdings Corp.	2,600	50,520	SMC Corp.	5,200	2,171,383
Sawai Pharmaceutical Co., Ltd. . .	2,900	154,766	SMS Co., Ltd.	5,500	105,649
SBI Holdings, Inc.	19,900	288,795	Sodick Co., Ltd.	9,700	57,479
SBS Holdings, Inc.	4,500	72,368	Softbank Corp. (c)	151,600	1,923,491
SCREEN Holdings Co., Ltd. (c) . . .	2,500	91,130	SoftBank Group Corp.	141,800	5,000,062
SCSK Corp.	4,000	176,263	Sogo Medical Holdings Co., Ltd.	4,400	103,161
Secom Co., Ltd.	19,000	1,565,196	Sohgo Security Services Co., Ltd.	6,100	294,910
Sega Sammy Holdings, Inc.	18,200	219,928	Sojitz Corp.	96,600	225,591
Seibu Holdings, Inc.	17,600	193,236	Solasto Corp.	6,300	58,217
Seiko Epson Corp. (c)	23,200	248,706	Sompo Holdings, Inc.	29,200	896,473
Seino Holdings Co., Ltd.	12,900	139,497	Sony Corp.	115,100	6,790,624
Sekisui Chemical Co., Ltd.	30,700	402,833	Sony Financial Holdings, Inc. . . .	13,000	217,423
Sekisui House Reit, Inc.	369	235,619	Sosei Group Corp. (b)	6,100	72,257
Sekisui House, Ltd.	56,200	923,160	Sotetsu Holdings, Inc.	6,500	165,946
Sekisui Jushi Corp.	3,600	65,363	S-Pool, Inc.	7,200	36,349
Sekisui Plastics Co., Ltd.	10,300	53,007	Square Enix Holdings Co., Ltd. . .	7,300	324,833
Senko Group Holdings Co., Ltd. . .	8,900	68,577	St Marc Holdings Co., Ltd.	4,800	76,673
Senshu Ikeda Holdings, Inc.	18,200	27,329	Stanley Electric Co., Ltd.	13,000	254,156
Seria Co., Ltd.	3,600	103,704	Star Asia Investment Corp. REIT (c)	82	64,722
Seven & i Holdings Co., Ltd. . . .	68,200	2,243,326	Star Micronics Co., Ltd.	4,800	47,851
Seven Bank, Ltd.	72,000	185,079	Starts Corp., Inc.	2,800	51,679
SG Holdings Co., Ltd.	11,600	275,194	Starts Proceed Investment Corp. REIT	62	102,659
Sharp Corp. (c)	16,900	174,732	Starzen Co., Ltd.	1,700	69,590
Shibuya Corp.	1,200	28,004	Stella Chemifa Corp.	2,900	64,030
SHIFT, Inc. (b)	1,300	83,814	Strike Co., Ltd.	1,300	41,973
Shiga Bank, Ltd. (c)	4,200	99,038	Studio Alice Co., Ltd.	4,800	65,398
Shikoku Bank, Ltd.	8,000	62,839	Subaru Corp.	53,600	1,020,487
Shikoku Chemicals Corp.	6,600	59,886	Sugi Holdings Co., Ltd.	3,500	186,676
Shikoku Electric Power Co., Inc. . .	8,500	66,779	SUMCO Corp.	23,600	298,687
Shima Seiki Manufacturing, Ltd. . .	2,400	31,346	Sumitomo Bakelite Co., Ltd. . . .	1,800	37,712
Shimachu Co., Ltd.	6,000	146,903	Sumitomo Chemical Co., Ltd. . . .	135,600	399,028
Shimadzu Corp.	20,100	522,485	Sumitomo Corp.	103,800	1,179,045
Shimamura Co., Ltd.	2,300	138,444	Sumitomo Dainippon Pharma Co., Ltd.	13,200	170,672
Shimano, Inc.	6,500	923,294	Sumitomo Electric Industries, Ltd.	69,400	722,202
Shimizu Corp.	51,800	401,494	Sumitomo Forestry Co., Ltd. . . .	11,300	143,698
Shin-Etsu Chemical Co., Ltd. . . .	32,000	3,132,663			
Shin-Etsu Polymer Co., Ltd.	10,100	78,377			
Shinko Electric Industries Co., Ltd.	6,100	57,867			

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sumitomo Heavy Industries, Ltd.	9,500	\$ 169,292	Tatsuta Electric Wire and Cable Co., Ltd.	19,100	\$ 80,480
Sumitomo Metal Mining Co., Ltd.	18,800	382,826	Tayca Corp. (c).	3,800	50,091
Sumitomo Mitsui Construction Co., Ltd.	14,000	61,312	TDK Corp.	11,800	903,678
Sumitomo Mitsui Financial Group, Inc.	118,000	2,855,201	TechMatrix Corp.	1,600	32,452
Sumitomo Mitsui Trust Holdings, Inc.	27,200	778,348	TechnoPro Holdings, Inc.	2,400	111,563
Sumitomo Osaka Cement Co., Ltd.	2,900	86,003	Teijin, Ltd.	18,900	318,420
Sumitomo Realty & Development Co., Ltd.	29,700	722,321	Teikoku Sen-I Co., Ltd. (c)	4,100	79,201
Sumitomo Rubber Industries, Ltd.	21,500	201,141	Tekken Corp.	3,100	66,878
Sumitomo Seika Chemicals Co., Ltd.	2,400	58,558	Tenma Corp.	3,800	56,262
Sumitomo Warehouse Co., Ltd.	5,100	55,403	Terumo Corp.	58,400	1,992,894
Sun Frontier Fudousan Co., Ltd. (c)	5,800	43,708	T-Gaia Corp.	1,700	32,016
Sundrug Co., Ltd.	5,600	178,733	THK Co., Ltd.	10,300	206,704
Suntory Beverage & Food, Ltd.	12,600	474,244	TIS, Inc.	19,500	322,097
Suruga Bank, Ltd. (c)	13,500	43,980	TKC Corp.	1,500	67,076
Sushiro Global Holdings, Ltd.	7,600	110,971	Toagosei Co., Ltd.	9,600	82,776
Suzuken Co., Ltd.	6,100	220,742	Tobu Railway Co., Ltd.	16,100	559,443
Suzuki Motor Corp.	32,300	766,039	TOC Co., Ltd. (c)	8,700	47,032
Symex Corp.	14,500	1,045,256	Tocalo Co., Ltd.	8,100	75,469
Systema Corp.	4,700	63,261	Toda Corp. (c)	27,100	155,783
T Hasegawa Co., Ltd.	4,000	75,043	Toei Animation Co., Ltd.	700	32,351
T&D Holdings, Inc.	45,100	364,153	Toei Co., Ltd.	800	99,776
Tadano, Ltd.	8,800	62,568	Toho Bank, Ltd.	30,200	75,164
Taihei Dengyo Kaisha, Ltd.	3,100	65,720	Toho Co., Ltd.	9,200	280,185
Taiheiyō Cement Corp.	9,100	154,385	Toho Gas Co., Ltd.	6,000	269,407
Taikisha, Ltd.	3,300	94,522	Toho Holdings Co., Ltd.	3,900	81,315
Taisei Corp.	19,500	592,343	Tohoku Electric Power Co., Inc.	35,200	337,026
Taisho Pharmaceutical Holdings Co., Ltd.	3,800	232,312	Tokai Carbon Co., Ltd.	16,500	134,744
Taiyo Holdings Co., Ltd.	1,600	59,611	TOKAI Holdings Corp.	8,800	75,750
Taiyo Nippon Sanso Corp.	10,600	156,224	Tokai Rika Co., Ltd.	4,700	57,873
Taiyo Yuden Co., Ltd. (c)	9,200	239,273	Token Corp.	1,100	81,059
Takamatsu Construction Group Co., Ltd.	1,300	27,730	Tokio Marine Holdings, Inc.	57,800	2,634,078
Takara Bio, Inc.	5,600	115,131	Tokushu Tokai Paper Co., Ltd.	2,000	78,697
Takara Holdings, Inc. (c)	10,300	76,623	Tokuyama Corp.	5,100	97,440
Takara Leben Co., Ltd.	21,500	68,888	Tokyo Century Corp. (c)	3,700	115,315
Takara Leben Real Estate Investment Corp. REIT	85	63,051	Tokyo Dome Corp.	7,300	48,634
Takasago International Corp.	2,900	53,716	Tokyo Electric Power Co. Holdings, Inc. (b).	124,800	432,417
Takasago Thermal Engineering Co., Ltd.	4,000	60,921	Tokyo Electron, Ltd.	14,200	2,635,961
Takashimaya Co., Ltd.	14,800	132,316	Tokyo Gas Co., Ltd.	32,700	767,449
Takeda Pharmaceutical Co., Ltd.	135,438	4,107,403	Tokyo Kiraboshi Financial Group, Inc.	5,600	58,609
Takuma Co., Ltd.	6,200	68,196	Tokyo Ohka Kogyo Co., Ltd.	2,200	83,211
Tamron Co., Ltd.	2,900	48,419	Tokyo Seimitsu Co., Ltd.	2,400	67,283
Tamura Corp.	13,300	48,093	Tokyo Steel Manufacturing Co., Ltd.	15,900	98,935
Tanseisha Co., Ltd.	6,300	42,176	Tokyo Tatemono Co., Ltd.	22,600	238,418
			Tokyu Corp.	45,200	707,463
			Tokyu Fudosan Holdings Corp.	52,900	253,072
			Tokyu REIT, Inc.	63	82,518
			TOMONY Holdings, Inc.	28,300	93,398
			Tomy Co., Ltd.	8,100	56,619
			Tonami Holdings Co., Ltd.	1,700	75,911
			Topcon Corp.	7,000	51,176
			Toppan Forms Co., Ltd.	4,000	35,505
			Toppan Printing Co., Ltd.	24,200	368,014

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Topre Corp.	2,800	\$ 30,794	Wakita & Co., Ltd.	7,000	\$ 63,396
Toray Industries, Inc.	125,400	540,636	Warabeya Nichiyō Holdings Co., Ltd.	5,500	88,732
Tosei Corp.	5,700	48,780	WATAMI Co., Ltd. (c)	10,500	90,382
Toshiba Corp.	38,100	831,762	WDB Holdings Co., Ltd. (c)	2,600	50,348
Toshiba Machine Co., Ltd.	1,700	33,468	Welcia Holdings Co., Ltd.	4,500	314,714
Toshiba TEC Corp.	2,300	71,841	West Japan Railway Co.	14,700	1,001,401
Tosoh Corp.	27,200	306,165	World Co., Ltd.	3,100	42,887
TOTO, Ltd.	11,900	390,995	Xebio Holdings Co., Ltd.	7,300	59,857
Towa Bank, Ltd.	9,500	54,903	Yakult Honsha Co., Ltd.	9,900	580,886
Toyo Construction Co., Ltd.	16,800	67,162	YAKUODO Holdings Co., Ltd.	3,100	68,992
Toyo Seikan Group Holdings, Ltd.	16,600	188,606	YAMABIKO Corp.	6,300	46,834
Toyo Suisan Kaisha, Ltd.	8,200	394,748	YAMADA Consulting Group Co., Ltd. (c)	4,400	38,568
Toyo Tire Corp.	10,800	122,968	Yamada Denki Co., Ltd.	59,400	235,649
Toyobo Co., Ltd.	7,200	75,604	Yamagata Bank, Ltd.	5,300	64,788
Toyoda Gosei Co., Ltd.	5,300	89,840	Yamaguchi Financial Group, Inc.	16,300	91,540
Toyota Boshoku Corp.	8,800	103,670	Yamaha Corp.	12,400	478,653
Toyota Industries Corp.	13,100	622,117	Yamaha Motor Co., Ltd.	23,700	283,856
Toyota Motor Corp.	206,588	12,400,413	Yamanashi Chuo Bank, Ltd.	7,300	49,416
Toyota Tsusho Corp.	17,600	409,487	Yamashin-Filter Corp. (c)	8,400	54,903
Trancom Co., Ltd.	1,300	84,460	Yamato Holdings Co., Ltd.	25,400	395,195
Transcosmos, Inc. (b)	2,100	36,991	Yamato Kogyo Co., Ltd.	7,700	131,357
Trend Micro, Inc.	10,500	516,448	Yamazaki Baking Co., Ltd.	11,200	232,509
Tri Chemical Laboratories, Inc.	500	33,406	Yamazaki Corp.	8,300	68,512
Trusco Nakayama Corp.	2,900	62,044	Yaoko Co., Ltd.	1,700	104,641
TS Tech Co., Ltd.	5,800	135,722	Yaskawa Electric Corp.	21,700	587,687
Tsubaki Nakashima Co., Ltd.	4,800	29,701	Yellow Hat, Ltd.	4,700	64,892
Tsukishima Kikai Co., Ltd.	5,200	63,848	Yodogawa Steel Works, Ltd.	1,700	27,545
Tsukui Corp.	17,600	66,671	Yokogawa Electric Corp.	19,200	228,770
Tsumura & Co.	6,000	152,392	Yokohama Reito Co., Ltd.	11,000	93,691
Tsuruha Holdings, Inc.	3,300	433,364	Yokohama Rubber Co., Ltd.	10,800	133,355
Tsurumi Manufacturing Co., Ltd.	1,400	24,873	Yokowo Co., Ltd.	1,700	33,870
TV Asahi Holdings Corp.	1,900	28,681	Yomiuri Land Co., Ltd.	2,600	78,857
Ube Industries, Ltd.	7,800	118,513	Yonex Co., Ltd. (c)	14,000	63,305
UKC Holdings Corp. (c)	4,300	59,234	Yoshinoya Holdings Co., Ltd.	3,700	71,066
Ulvac, Inc.	2,100	49,522	Yuasa Trading Co., Ltd.	3,200	83,850
Unicharm Corp.	36,700	1,368,350	Yumeshin Holdings Co., Ltd. (c)	8,100	42,238
Union Tool Co.	2,400	55,892	Yushin Precision Equipment Co., Ltd.	8,100	50,070
Unipres Corp.	3,300	29,196	Z Holdings Corp.	237,300	753,536
United Arrows, Ltd.	2,300	34,452	Zenkoku Hoshō Co., Ltd.	4,700	147,291
United Urban Investment Corp. REIT	243	242,144	Zensho Holdings Co., Ltd. (c)	8,400	159,287
Universal Entertainment Corp.	2,100	31,491	Zeon Corp.	5,900	43,990
Unizo Holdings Co., Ltd. (b)	2,000	110,602	ZIGExN Co., Ltd. (c)	13,400	32,462
Ushio, Inc.	13,700	129,858	Zojirushi Corp. (c)	5,000	67,924
USS Co., Ltd.	18,800	256,768	ZOZO, Inc.	8,300	110,954
UT Group Co., Ltd. (b)	3,200	32,408			
UUUM, Inc. (b)	1,500	28,330			326,284,529
Valqua, Ltd.	4,600	73,978	JORDAN — 0.0% (a)		
ValueCommerce Co., Ltd.	1,500	24,525	Hikma Pharmaceuticals PLC	13,975	350,813
Vector, Inc. (b)(c)	3,200	19,162	KAZAKHSTAN — 0.0% (a)		
Vision, Inc. (b)(c)	2,300	14,178	KAZ Minerals PLC (c)	18,265	79,072
Vital KSK Holdings, Inc. (c)	7,300	73,819			
VT Holdings Co., Ltd.	20,000	53,924			
Wacoal Holdings Corp.	7,800	168,133			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LIECHTENSTEIN — 0.0% (a)			Inari Amertron Bhd	243,500	\$ 69,106
Liechtensteinische Landesbank			IOI Corp. Bhd	149,800	138,101
AG	1,120	\$ 61,956	Kuala Lumpur Kepong Bhd	43,969	213,218
VP Bank AG	299	38,054	Magnum Bhd	109,300	48,003
		<u>100,010</u>	Malayan Banking Bhd	317,664	548,065
			Malaysia Airports Holdings Bhd	66,124	66,061
LUXEMBOURG — 0.1%			Maxis Bhd	258,800	321,197
APERAM SA	4,543	95,587	MISC Bhd	127,400	218,572
ArcelorMittal SA (c)	65,357	613,839	My EG Services Bhd	206,300	45,389
Eurofins Scientific SE	1,028	499,094	Nestle Malaysia Bhd	6,300	199,261
Millicom International Cellular			Pavilion Real Estate Investment		
SA SDR	10,056	278,964	Trust	207,000	76,018
Reinet Investments SCA	15,345	244,672	Petronas Chemicals Group Bhd	170,900	199,329
SES SA	32,952	192,321	Petronas Dagangan Bhd	22,600	111,516
Solutions 30 SE (b)(c)	7,448	56,008	Petronas Gas Bhd	53,600	190,284
Tenaris SA	37,542	225,324	PPB Group Bhd	44,280	167,892
		<u>2,205,809</u>	Press Metal Aluminium Holdings		
			Bhd	136,100	104,110
MACAU — 0.0% (a)			Public Bank Bhd	282,300	1,038,519
Macau Legend Development,			QL Resources Bhd	61,700	105,690
Ltd. (b)	509,000	57,789	RHB Bank Bhd	128,959	140,321
Wynn Macau, Ltd.	164,400	246,611	Sime Darby Bhd	142,535	56,118
		<u>304,400</u>	Sime Darby Plantation Bhd	213,335	243,932
			Sime Darby Property Bhd	142,535	18,056
MALAYSIA — 0.5%			SKP Resources Bhd	271,300	48,562
AirAsia Group Bhd	140,400	25,617	SP Setia Bhd Group	134,214	22,823
Alliance Bank Malaysia Bhd	140,600	61,584	Sunway Real Estate Investment		
AMMB Holdings Bhd	132,400	91,823	Trust	264,700	97,771
Axiata Group Bhd	190,711	144,688	Supermax Corp. Bhd	189,470	73,815
Berjaya Corp. Bhd (b)	1,246,700	64,258	Telekom Malaysia Bhd	91,003	79,245
Berjaya Sports Toto Bhd	114,400	60,905	Tenaga Nasional Bhd	289,200	804,880
BerMaz Motor Sdn Bhd (b)	173,300	45,136	TIME dotCom Bhd	41,100	87,496
British American Tobacco			Top Glove Corp. Bhd	123,600	184,049
Malaysia Bhd	23,500	55,787	ViTrox Corp. Bhd	35,300	57,987
Carlsberg Brewery Malaysia Bhd			VS Industry Bhd	222,000	39,060
Class B	11,200	64,352	Westports Holdings Bhd	92,500	72,707
CIMB Group Holdings Bhd	359,848	299,446	Yinson Holdings Bhd	43,900	48,376
Dialog Group Bhd	340,100	238,949	YTL Corp. Bhd	36,408	6,080
DiGi.Com Bhd	217,800	219,434			<u>8,891,083</u>
Eco World Development Group			MALTA — 0.0% (a)		
Bhd (b)	487,200	45,974	Kindred Group PLC SDR	18,874	69,044
Fraser & Neave Holdings Bhd	17,600	126,631	MEXICO — 0.5%		
Gamuda Bhd	130,759	85,584	Alfa SAB de CV Class A	273,600	74,642
Genting Bhd	190,200	164,512	Alsea SAB de CV (b)	45,700	29,572
Genting Malaysia Bhd	259,500	120,360	America Movil SAB de CV		
Genting Plantations Bhd	900	1,975	Series L	3,060,300	1,832,847
Globetronics Technology Bhd.	140,900	52,608	Arca Continental SAB de CV	54,500	222,119
HAP Seng Consolidated Bhd	66,200	117,093	Banco del Bajio SA (f)	67,700	59,102
Hartalega Holdings Bhd	138,200	219,566	Bolsa Mexicana de Valores SAB		
Hengyuan Refining Co. Bhd (b)	67,000	38,092	de CV (c)	43,400	67,045
Hibiscus Petroleum Bhd (b)	308,400	23,965	Cemex SAB de CV Series CPO		
Hong Leong Bank Bhd	37,832	117,032	(c)	1,325,364	278,527
Hong Leong Financial Group			Coca-Cola Femsa SAB de CV	62,500	254,830
Bhd	20,700	65,008	Concentradora Fibra Danhos SA		
IGB Real Estate Investment			de CV REIT	25,800	21,380
Trust	237,700	87,754			
IHH Healthcare Bhd	160,100	190,167			
IJM Corp. Bhd	331,300	121,174			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Concentradora Hipotecaria SAPI de CV REIT	34,500	\$ 24,839	Promotora y Operadora de Infraestructura SAB de CV	26,395	\$ 179,111
Controladora Vuela Cia de Aviacion SAB de CV Class A (b)	71,100	25,368	Qualitas Controladora SAB de CV	17,900	46,491
Corp. Inmobiliaria Vesta SAB de CV	55,600	65,011	Regional SAB de CV	21,200	56,472
El Puerto de Liverpool SAB de CV Series C1 (c)	24,300	53,625	Telesites SAB de CV (b)	129,400	84,229
Fibra Uno Administracion SA de CV REIT	285,800	226,479	Wal-Mart de Mexico SAB de CV	476,300	1,131,909
Fomento Economico Mexicano SAB de CV	176,900	1,079,984			9,441,966
Genomma Lab Internacional SAB de CV Class B (b)	73,200	58,880	NETHERLANDS — 2.8%		
Gentera SAB de CV	114,600	44,259	Aalberts NV	9,003	214,586
Gruma SAB de CV Class B	24,445	189,304	ABN AMRO Bank NV (f)	38,263	308,905
Grupo Aeroportuario del Centro Norte SAB de CV	27,800	95,004	Accell Group NV	2,918	40,235
Grupo Aeroportuario del Pacifico SAB de CV Class B	30,700	166,709	Adyen NV (b)(f)	947	800,727
Grupo Aeroportuario del Sureste SAB de CV Class B	17,620	167,763	Aegon NV	176,785	439,242
Grupo Bimbo SAB de CV Class A (c)	137,100	201,507	Akzo Nobel NV	19,000	1,243,203
Grupo Carso SAB de CV Series A1	41,500	82,384	Altice Europe NV (b)	57,747	221,731
Grupo Cementos de Chihuahua SAB de CV	16,800	50,094	AMG Advanced Metallurgical Group NV	2,837	40,773
Grupo Comercial Chedraui SA de CV	30,395	32,508	Arcadis NV	6,545	104,776
Grupo Financiero Banorte SAB de CV Series O	236,000	653,900	Argenx SE (b)	3,846	503,662
Grupo Financiero Inbursa SAB de CV Series O	190,100	138,082	ASM International NV	3,944	399,214
Grupo Herdez SAB de CV	19,657	25,129	ASML Holding NV	38,952	10,215,720
Grupo Mexico SAB de CV Class B	316,400	589,931	ASR Nederland NV	12,754	319,036
Grupo Televisa SAB Series CPO (c)	218,600	254,389	Basic-Fit NV (b)(f)	5,317	88,452
Industrias Penoles SAB de CV	12,650	85,134	BE Semiconductor Industries NV	8,196	249,732
Infraestructura Energetica Nova SAB de CV	45,800	141,875	Boskalis Westminster (c)	9,394	170,199
Kimberly-Clark de Mexico SAB de CV Class A	138,600	212,220	Brack Capital Properties NV (b)	593	48,369
La Comer SAB de CV (b)	43,700	42,770	Corbion NV	5,892	176,933
Macquarie Mexico Real Estate Management SA de CV REIT (f)	51,200	42,995	Eurocommercial Properties NV REIT	4,112	39,508
Megacable Holdings SAB de CV	45,900	126,943	Euronext NV (f)	5,066	371,115
Nemak SAB de CV (f)	6,810	1,155	EXOR NV	9,861	505,624
Orbia Advance Corp. SAB de CV	82,157	91,370	Flow Traders (f)	2,816	84,336
PLA Administradora Industrial S de RL de CV REIT	55,000	61,519	ForFarmers NV	3,364	20,818
Prologis Property Mexico SA de CV REIT	47,614	72,560	Fugro NV (b)	10,722	43,063
			Heineken Holding NV	10,422	808,011
			Heineken NV	24,080	2,033,054
			IMCD NV	4,757	339,602
			ING Groep NV	361,167	1,841,174
			Intertrust NV (f)	7,353	92,083
			Just Eat Takeaway (b)(c)(f)	4,413	332,014
			Just Eat Takeaway (b)(f)	5,995	450,470
			Kendrion NV	4,675	50,373
			Koninklijke Ahold Delhaize NV	101,877	2,361,226
			Koninklijke BAM Groep NV	23,957	33,440
			Koninklijke DSM NV	16,869	1,887,853
			Koninklijke KPN NV	341,013	811,324
			Koninklijke Philips NV	83,455	3,408,892
			Koninklijke Vopak NV	6,360	332,254
			NIBC Holding NV (f)	2,669	20,354
			NN Group NV	27,969	756,185
			NSI NV REIT	1,602	64,048
			NXP Semiconductors NV	25,954	2,152,365
			OCI NV (b)(c)	7,624	90,641

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Pharming Group NV (b)(c)	79,859	\$ 84,374	Axactor SE (b)	31,604	\$ 18,330
PostNL NV	37,836	47,631	B2Holding ASA	14,628	5,008
Prosus NV (b)	44,952	3,114,785	Borregaard ASA	6,265	57,409
Randstad NV	10,778	378,428	BW Energy, Ltd. (b)(c)	2,041	1,763
Royal Dutch Shell PLC Class A	383,416	6,649,815	BW Offshore, Ltd. (b)	10,003	17,029
Royal Dutch Shell PLC Class B	340,946	5,709,149	DNB ASA	87,390	963,913
SBM Offshore NV	17,495	230,107	DNO ASA (c)	50,331	13,733
Shop Apotheke Europe NV			Elkem ASA (f)	23,786	29,678
(b)(f)	1,829	100,570	Entra ASA (f)	15,733	186,058
SIF Holding NV (c)	5,076	52,496	Equinor ASA	91,180	1,125,345
Signify NV (f)	12,767	246,160	Europris ASA (f)	25,386	72,907
TKH Group NV	3,680	101,603	Fjordkraft Holding ASA (f)	8,055	51,855
TomTom NV	6,283	48,455	Frontline, Ltd. (c)	6,937	68,023
Vastned Retail NV REIT	2,401	40,086	Gjensidige Forsikring ASA	17,734	298,989
Wereldhave NV REIT	3,096	22,659	Golden Ocean Group, Ltd.	7,871	24,263
Wolters Kluwer NV	24,696	1,739,130	Grieg Seafood ASA	5,761	52,701
		<u>53,080,770</u>	Hoegh LNG Holdings, Ltd.	15,159	15,265
NEW ZEALAND — 0.2%			Kongsberg Gruppen ASA	8,183	101,115
a2 Milk Co., Ltd. (b)	65,007	659,802	Kvaerner ASA (b)(c)	56,942	34,096
Air New Zealand, Ltd.	39,625	19,730	Leroy Seafood Group ASA	27,087	131,270
Argosy Property, Ltd.	73,333	38,699	Mowi ASA	40,076	599,894
Auckland International Airport, Ltd.	69,639	206,165	NEL ASA (b)	115,394	112,032
Chorus, Ltd.	37,139	151,666	Nordic Semiconductor ASA (b)	12,998	56,790
Contact Energy, Ltd.	48,333	163,439	Norsk Hydro ASA	122,287	261,045
Fisher & Paykel Healthcare Corp., Ltd.	50,107	904,992	Norway Royal Salmon ASA	1,189	23,647
Fletcher Building, Ltd.	64,807	134,012	Norwegian Finans Holding ASA (b)	13,593	54,212
Genesis Energy, Ltd.	43,952	65,052	Odfjell Drilling, Ltd. (b)	17,234	12,461
Goodman Property Trust REIT	64,999	82,843	Orkla ASA	68,295	579,306
Infratil, Ltd.	59,377	136,882	PGS ASA (b)	50,251	14,304
Kiwi Property Group, Ltd.	146,941	81,411	Protector Forsikring ASA (b)	9,425	21,343
Mercury NZ, Ltd.	43,480	108,162	Salmar ASA	5,837	191,188
Meridian Energy, Ltd.	133,930	317,575	Sbanken ASA (f)	8,291	39,742
Metlifecare, Ltd.	25,266	56,701	Scatec Solar ASA (f)	6,250	77,559
New Zealand Refining Co., Ltd.	46,675	21,559	Schibsted ASA Class B	7,902	141,523
Precinct Properties New Zealand, Ltd.	115,966	116,776	Selvaag Bolig ASA	6,732	29,505
Pushpay Holdings, Ltd. (b)	35,356	70,386	SpareBank 1 Nord Norge	9,611	47,544
Ryman Healthcare, Ltd.	36,039	217,199	SpareBank 1 Oestlandet	3,686	26,139
SKY Network Television, Ltd. (b)	98,806	16,240	SpareBank 1 SMN	10,865	68,479
SKYCITY Entertainment Group, Ltd.	46,759	51,342	SpareBank 1 SR-Bank ASA	16,279	91,355
Spark New Zealand, Ltd.	169,068	408,817	Storebrand ASA	73,126	288,692
Summerset Group Holdings, Ltd.	23,361	74,945	Telenor ASA	65,045	941,214
Synlait Milk, Ltd. (b)	12,214	44,451	TGS Nopec Geophysical Co. ASA	10,272	112,942
Z Energy, Ltd.	34,119	58,069	Tomra Systems ASA	11,314	312,789
		<u>4,206,915</u>	Veidekke ASA	9,726	80,293
NORWAY — 0.4%			Yara International ASA	16,100	503,999
Aker ASA Class A	2,027	45,039			<u>8,210,022</u>
Aker BP ASA	8,518	105,782	PAKISTAN — 0.0% (a)		
Atea ASA	5,283	44,010	Bank Alfalah, Ltd.	325,000	62,129
Austevoll Seafood ASA	8,295	58,444	Habib Bank, Ltd.	53,000	32,939
			MCB Bank, Ltd.	39,200	34,892
			Millat Tractors, Ltd.	5,850	19,165
			Nishat Mills, Ltd.	114,900	40,501
			Oil & Gas Development Co., Ltd.	90,100	41,563

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Pakistan Oilfields, Ltd.	24,150	\$ 38,196	Polski Koncern Naftowy ORLEN		
Pakistan State Oil Co., Ltd.	58,500	42,810	SA	23,216	\$ 309,405
		312,195	Polskie Gornictwo Naftowe i		
			Gazownictwo SA	131,811	108,417
PERU — 0.1%			Powszechna Kasa Oszczednosci		
Cia de Minas Buenaventura SAA			Bank Polski SA	70,533	381,289
ADR	18,300	133,407	Powszechny Zaklad Ubezpieczen		
Credicorp, Ltd.	6,400	915,648	SA	52,889	395,681
Hochschild Mining PLC	31,281	40,805	Santander Bank Polska SA	3,603	149,652
Southern Copper Corp.	7,100	199,936			3,255,213
		1,289,796	PORTUGAL — 0.1%		
PHILIPPINES — 0.2%			Banco Comercial Portugues SA		
Aboitiz Equity Ventures, Inc.	180,220	132,990	Class R (c)	427,256	47,773
Aboitiz Power Corp.	208,000	106,651	CTT-Correios de Portugal SA	13,428	33,486
Alliance Global Group, Inc. (b)	450,900	61,716	EDP - Energias de Portugal SA	229,074	916,931
Altus San Nicolas Corp. (b)	3,778	386	Galp Energia SGPS SA	41,870	476,380
Ayala Corp.	25,640	234,437	Jeronimo Martins SGPS SA	26,225	470,913
Ayala Land, Inc.	724,500	427,531	NOS SGPS SA	43,721	145,265
Bank of the Philippine Islands	68,567	83,415	REN - Redes Energeticas		
BDO Unibank, Inc.	193,893	391,952	Nacionais SGPS SA	43,185	109,719
Globe Telecom, Inc.	2,995	113,504			2,200,467
GT Capital Holdings, Inc.	6,657	53,117	QATAR — 0.2%		
International Container Terminal			Al Meera Consumer Goods Co.		
Services, Inc.	76,460	111,809	QSC	25,614	101,332
JG Summit Holdings, Inc.	250,410	256,953	Barwa Real Estate Co.	230,600	189,684
Jollibee Foods Corp.	33,510	69,752	Commercial Bank PQSC	165,450	176,009
Manila Electric Co.	24,040	105,681	Doha Bank QPSC (b)	98,027	48,074
Megaworld Corp.	1,020,000	49,983	Gulf International Services QSC		
Metro Pacific Investments Corp.	974,000	46,267	(b)	149,047	39,302
Metropolitan Bank & Trust Co.	134,886	105,772	Industries Qatar QSC	139,140	253,343
PLDT, Inc.	6,380	141,121	Masraf Al Rayan QSC	321,190	322,085
Robinsons Land Corp.	196,244	57,094	Mesaieed Petrochemical Holding		
Security Bank Corp.	5,920	12,426	Co.	329,378	131,512
SM Investments Corp.	23,315	372,973	Ooredoo QSC	58,320	93,315
SM Prime Holdings, Inc.	982,300	545,514	Qatar Electricity & Water Co.		
Universal Robina Corp.	80,890	165,461	QSC	43,520	162,384
		3,646,505	Qatar Fuel QSC	33,948	151,504
POLAND — 0.2%			Qatar Gas Transport Co., Ltd.	107,088	61,735
Alior Bank SA (b)	13,668	42,076	Qatar Insurance Co. SAQ	97,370	55,347
Asseco Poland SA	9,061	126,063	Qatar International Islamic Bank		
Bank Millennium SA (b)	64,815	49,797	QSC	40,744	81,050
Bank Polska Kasa Opieki SA	14,812	197,710	Qatar Islamic Bank SAQ	104,670	410,057
CCC SA	4,227	30,217	Qatar National Bank QPSC	341,306	1,559,681
CD Projekt SA	5,333	365,792	Qatar Navigation QSC	38,565	50,353
Cyfrowy Polsat SA	22,810	130,155	Vodafone Qatar QSC	240,260	56,735
Dino Polska SA (b)(f)	4,010	155,349			3,943,502
Grupa Lotos SA	7,458	92,699	ROMANIA — 0.0% (a)		
Jastrzebska Spolka Weglowa SA	9,529	27,928	NEPI Rockcastle PLC	35,451	148,870
KGHM Polska Miedz SA (b)	23,461	333,950	RUSSIA — 0.7%		
LPP SA	100	125,261	Alrosa PJSC	223,022	182,365
mBank SA (b)	1,138	60,572	Evraz PLC	37,704	107,689
Orange Polska SA (b)	52,083	74,037	Gazprom PJSC ADR	845	3,832
PGE Polska Grupa Energetyczna			Gazprom PJSC ADR	56,669	258,411
SA (b)	65,340	59,650	Gazprom PJSC	819,060	1,905,667
PLAY Communications SA (f)	5,658	39,513	Inter RAO UES PJSC	2,290,000	143,040

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STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LUKOIL PJSC	32,561	\$ 1,949,482	Dar Al Arkan Real Estate		
Magnit PJSC GDR	27,548	243,019	Development Co. (b)	39,088	\$ 85,313
Magnitogorsk Iron & Steel			Dur Hospitality Co.	12,960	80,097
Works PJSC	226,900	111,470	Eastern Province Cement Co.	9,470	69,845
MMC Norilsk Nickel PJSC	6,245	1,559,217	Emaar Economic City (b)	34,732	62,703
Mobile TeleSystems PJSC ADR	26,400	200,640	Etihad Etisalat Co. (b)	32,700	187,912
Mobile TeleSystems PJSC	31,200	118,517	Fawaz Abdulaziz Al Hokair &		
Moscow Exchange MICEX	132,585	164,226	Co. (b)	11,570	53,551
Novatek PJSC GDR	8,240	934,359	Herfy Food Services Co.	2,033	22,917
Novolipetsk Steel PJSC	113,250	179,353	Jarir Marketing Co.	4,275	144,439
PhosAgro PJSC GDR	11,644	118,941	Leejam Sports Co. JSC	3,769	52,156
Polymetal International PLC	17,213	294,097	Maharah Human Resources Co.	2,209	34,151
Polyus PJSC	2,617	358,635	Middle East Healthcare Co. (b)	11,802	79,627
Rosneft Oil Co. PJSC	120,780	488,940	Mobile Telecommunications Co.		
Sberbank of Russia PJSC	831,560	1,989,773	(b)	33,673	84,692
Severstal PJSC	18,520	205,505	Mouwawat Medical Services Co.	4,245	93,484
Sistema PJSC FC GDR	40,100	131,395	Najran Cement Co. (b)	15,550	37,542
Surgutneftegas PJSC Preference			National Agriculture		
Shares	802,100	385,786	Development Co (b)	17,326	100,551
Surgutneftegas PJSC	888,900	381,118	National Commercial Bank	101,224	933,043
Tatneft PJSC	129,220	911,261	National Gas & Industrialization		
Transneft PJSC Preference			Co.	2,926	22,936
Shares	30	56,365	National Medical Care Co.	5,781	55,208
VTB Bank PJSC	437,390,000	181,954	Northern Region Cement Co. (b).	17,439	41,708
X5 Retail Group NV GDR	9,438	252,183	Qassim Cement Co.	1,837	25,597
		<u>13,817,240</u>	Rabigh Refining &		
			Petrochemical Co. (b)	13,507	38,354
SAUDI ARABIA — 0.6%			Riyad Bank	92,279	366,671
Abdullah Al Othaim Markets			Sahara International		
Co.	1,991	48,819	Petrochemical Co.	26,583	86,403
Advanced Petrochemical Co.	8,106	95,447	Samba Financial Group	73,401	391,037
Al Hammadi Co. for			Saudi Airlines Catering Co.	4,009	79,923
Development and Investment			Saudi Arabian Fertilizer Co.	11,100	182,089
(b)	20,250	101,473	Saudi Arabian Mining Co. (b)	41,436	338,210
Al Rajhi Bank	102,384	1,466,024	Saudi Arabian Oil Co. (f)	90,310	724,740
Al Rajhi Co. for Co-operative			Saudi Basic Industries Corp.	63,340	1,172,252
Insurance (b)	4,209	53,341	Saudi British Bank	64,706	345,557
Aldrees Petroleum and Transport			Saudi Cement Co.	5,941	76,979
Services Co.	5,468	81,503	Saudi Ceramic Co. (b)	1,873	11,573
Alinma Bank	42,891	234,828	Saudi Chemical Co. Holding (b)	16,716	91,772
Almarai Co. JSC	20,087	250,146	Saudi Co. For Hardware CJSC	5,311	53,219
Alujain Holding (b)	7,396	46,117	Saudi Electricity Co.	65,830	278,504
Arab National Bank	43,104	207,784	Saudi Industrial Investment		
Arabian Cement Co.	9,227	60,304	Group	16,632	69,666
Arriyadh Development Co.	18,294	65,410	Saudi Kayan Petrochemical Co.		
Aseer Trading Tourism &			(b)	32,586	62,246
Manufacturing Co. (b)	26,480	58,732	Saudi Pharmaceutical Industries		
Bank AlBilad	27,799	149,744	& Medical Appliances Corp.	10,157	73,129
Bank Al-Jazira	22,911	68,730	Saudi Public Transport Co. (b)	5,953	18,548
Banque Saudi Fransi	41,562	285,281	Saudi Real Estate Co. (b)	15,161	49,006
Bupa Arabia for Cooperative			Saudi Research & Marketing		
Insurance Co.	2,387	57,908	Group (b)	4,483	71,445
City Cement Co.	8,580	28,129	Saudi Telecom Co.	33,185	769,123
Co. for Cooperative Insurance			Saudia Dairy & Foodstuff Co.	534	19,390
(b)	5,049	80,772	Savola Group (b)	18,971	179,969
Dallah Healthcare Co.	6,173	75,169	Seera Group Holding	14,011	51,647
			Southern Province Cement Co.	6,007	85,814

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STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United Electronics Co.	4,731	\$ 71,552	Mapletree North Asia		
United International			Commercial Trust REIT	176,600	\$ 99,210
Transportation Co.	1,592	11,530	NetLink NBN Trust	282,000	178,766
Yamama Cement Co. (b)	14,880	71,101	OUE Commercial Real Estate		
Yanbu Cement Co.	10,069	68,003	Investment Trust	194,900	47,567
Yanbu National Petrochemical			Oversea-Chinese Banking Corp.,		
Co.	21,130	232,625	Ltd.	299,132	1,809,237
		<u>11,925,210</u>	Parkway Life Real Estate		
			Investment Trust	51,200	111,566
SINGAPORE — 0.8%			Raffles Medical Group, Ltd.	82,700	44,769
Ascendas Real Estate Investment			SATS, Ltd.	81,900	181,734
Trust.	261,251	516,372	Sembcorp Industries, Ltd.	92,900	101,804
Ascott Residence Trust	167,317	92,104	Sembcorp Marine, Ltd. (b)	75,700	35,955
BOC Aviation, Ltd. (f)	14,300	90,365	Sheng Siong Group, Ltd.	61,200	51,045
BW LPG, Ltd. (f)	11,460	34,204	Singapore Airlines, Ltd. (c)	58,600	237,447
Cache Logistics Trust REIT	133,200	43,336	Singapore Exchange, Ltd.	72,700	467,399
CapitaLand Commercial Trust			Singapore Post, Ltd.	116,800	52,382
REIT	220,890	236,612	Singapore Press Holdings, Ltd.	178,700	230,655
CapitaLand Mall Trust REIT	233,600	292,389	Singapore Technologies		
CapitaLand Retail China Trust			Engineering, Ltd.	131,100	286,320
REIT	62,100	52,652	Singapore Telecommunications,		
CapitaLand, Ltd.	230,600	461,295	Ltd.	734,200	1,306,577
CDL Hospitality Trusts Stapled			Soilbuild Business Space REIT.	183,900	41,107
Security.	71,300	39,940	SPH REIT	70,500	37,987
City Developments, Ltd.	39,900	201,964	Starhill Global REIT	183,300	56,023
ComfortDelGro Corp., Ltd.	179,700	191,014	StarHub, Ltd.	54,800	51,080
DBS Group Holdings, Ltd.	162,348	2,114,622	Suntec Real Estate Investment		
EAGLE HOSPITALITY TRUST			Trust.	238,200	207,947
UNIT	112,600	15,474	United Overseas Bank, Ltd.	117,093	1,603,700
ESR-REIT.	189,300	39,836	UOL Group, Ltd.	49,233	225,481
Far East Hospitality Trust Stapled			Venture Corp., Ltd.	22,000	209,206
Security.	140,900	40,380	Wilmar International, Ltd.	173,800	392,342
First Real Estate Investment			Wing Tai Holdings, Ltd.	35,900	39,054
Trust.	67,100	31,845	Yanlord Land Group, Ltd.	52,900	36,444
First Resources, Ltd.	50,200	42,464	Yoma Strategic Holdings, Ltd.		
Frasers Centrepoint Trust REIT.	57,400	89,651	(b)(c)	306,500	39,811
Frasers Commercial Trust REIT	121,200	100,267			<u>15,224,267</u>
Frasers Hospitality Trust Stapled			SOUTH AFRICA — 1.0%		
Security.	135,000	37,365	Absa Group, Ltd.	65,523	272,982
Frasers Logistics & Industrial			AECI, Ltd.	9,970	41,345
Trust REIT.	135,700	83,743	African Rainbow Minerals, Ltd.		
Genting Singapore, Ltd.	514,600	249,019	(c)	12,579	69,794
Golden Agri-Resources, Ltd.	606,500	59,929	Anglo American Platinum, Ltd.		
IGG, Inc.	79,000	46,766	(c)	4,904	205,145
Jardine Cycle & Carriage, Ltd.	11,711	160,734	Anglo American PLC	92,207	1,613,003
Kenon Holdings, Ltd.	1,959	28,547	AngloGold Ashanti, Ltd.	37,874	642,577
Keppel REIT	146,700	97,418	Aspen Pharmacare Holdings,		
Keppel Corp., Ltd. (c)	125,000	464,099	Ltd. (b)	37,164	194,667
Keppel DC REIT.	105,200	168,540	Astral Foods, Ltd.	3,513	37,760
Keppel Infrastructure Trust	295,800	88,258	AVI, Ltd.	32,809	128,770
Lippo Malls Indonesia Retail			Barloworld, Ltd.	19,472	70,846
Trust REIT.	332,900	27,281	Bid Corp., Ltd.	30,498	359,993
Manulife US Real Estate			Bidvest Group, Ltd.	24,928	203,519
Investment Trust	204,200	147,412	Capitec Bank Holdings, Ltd.	3,942	194,184
Mapletree Commercial Trust			Cashbuild, Ltd.	4,789	35,345
REIT	169,768	217,358	Clicks Group, Ltd.	23,831	343,978
Mapletree Industrial Trust REIT	121,700	206,304			
Mapletree Logistics Trust REIT	209,900	232,093			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Coronation Fund Managers, Ltd..	19,084	\$ 33,635	SPAR Group, Ltd.	17,617	\$ 179,277
DataTec, Ltd.	38,866	61,002	Standard Bank Group, Ltd. (c) . .	136,794	784,006
Dis-Chem Pharmacies, Ltd. (f) . .	31,283	46,417	Telkom SA SOC, Ltd..	39,144	44,619
Discovery, Ltd.	35,915	156,828	Tiger Brands, Ltd.	17,906	185,739
Emira Property Fund, Ltd. REIT			Transaction Capital, Ltd..	44,692	30,434
(c)	93,984	33,152	Truworths International, Ltd. . . .	30,269	42,336
Equites Property Fund, Ltd.			Vodacom Group, Ltd.	54,964	360,097
REIT	80,348	74,455	Vukile Property Fund, Ltd. REIT.	94,716	37,861
Exxaro Resources, Ltd..	20,118	110,437	Woolworths Holdings, Ltd.	90,575	139,803
FirstRand, Ltd.	357,362	803,112			18,749,781
Fortress REIT, Ltd. Class A,	115,468	65,298			
Foschini Group, Ltd.	19,612	73,342	SOUTH KOREA — 3.1%		
Gold Fields, Ltd.	76,872	375,706	AfreecaTV Co., Ltd.	572	24,428
Growthpoint Properties, Ltd.			Ahnlab, Inc.	2,297	106,058
REIT (c)	265,098	191,031	Alteogen, Inc. (b)	982	64,933
Harmony Gold Mining Co., Ltd.			Amorepacific Corp.	2,908	398,795
(b)	46,490	100,339	Amorepacific Corp. Preference		
Hyprop Investments, Ltd. REIT . .	31,932	33,970	Shares.	740	35,736
Impala Platinum Holdings, Ltd. . .	72,656	303,162	AMOREPACIFIC Group.	2,522	113,843
Investec PLC	52,375	97,404	Ananti, Inc. (b)	6,092	29,785
Investec, Ltd.	34,578	65,584	BGF retail Co., Ltd.	795	86,113
JSE, Ltd.	20,858	119,978	BH Co., Ltd. (b)	730	9,242
Kumba Iron Ore, Ltd. (c)	6,528	101,935	BNK Financial Group, Inc.	27,622	100,241
Liberty Holdings, Ltd.	15,761	58,152	Bukwang Pharmaceutical Co.,		
Life Healthcare Group Holdings,			Ltd.	3,621	75,242
Ltd.	124,734	128,924	Celltrion Healthcare Co., Ltd.		
Momentum Metropolitan			(b)	5,707	416,343
Holdings	83,371	72,775	Celltrion Pharm, Inc. (b)	1,414	91,247
Motus Holdings, Ltd. (b)	19,611	29,989	Celltrion, Inc. (b)(c)	8,527	1,586,034
Mr. Price Group, Ltd.	20,308	129,054	Chabiotech Co., Ltd. (b)	3,560	44,079
MTN Group, Ltd. (c)	154,203	414,064	Cheil Worldwide, Inc.	7,506	97,268
MultiChoice Group, Ltd. (b) . . .	40,238	191,492	CJ CheilJedang Corp.	942	166,386
Nampak, Ltd. (b)	108,950	5,935	CJ Corp.	1,354	71,298
Naspers, Ltd. Class N.	40,434	5,754,457	CJ ENM Co., Ltd.	1,018	86,074
Nedbank Group, Ltd.	32,083	148,487	CJ Freshway Corp.	3,203	40,501
Netcare, Ltd.	112,609	94,576	CJ Logistics Corp. (b)	1,096	121,555
Ninety One, Ltd. (b)	17,289	33,252	Com2uSCorp.	2,104	145,018
Northam Platinum, Ltd. (b)	31,026	118,545	Cosmax, Inc.	682	43,589
Old Mutual, Ltd. (e)	49,270	32,733	Coway Co., Ltd.	4,173	197,399
Old Mutual, Ltd. (c)(e)	315,585	204,643	Daelim Industrial Co., Ltd.	2,706	162,254
Pepkor Holdings, Ltd. (f)	105,711	64,115	Daewoo Engineering &		
Pick n Pay Stores, Ltd.	29,885	101,402	Construction Co., Ltd. (b) . . .	24,328	57,927
PSG Group, Ltd.	17,508	126,271	Daewoo Shipbuilding & Marine		
Rand Merchant Investment			Engineering Co., Ltd. (b)	3,568	39,048
Holdings, Ltd.	71,980	89,516	DB HiTek Co., Ltd.	3,213	56,127
Redefine Properties, Ltd. REIT. .	565,715	74,947	DB Insurance Co., Ltd.	5,525	156,553
Remgro, Ltd.	45,015	308,204	DGB Financial Group, Inc.	15,300	57,327
Resilient REIT, Ltd.	34,950	62,214	DIO Corp. (b)	4,286	87,793
Reunert, Ltd.	15,137	36,995	Dongjin Semicem Co., Ltd. . . .	5,592	60,241
RMB Holdings, Ltd.	75,393	206,445	Dongsuh Cos., Inc.	2,706	35,010
SA Corporate Real Estate, Ltd.			Doosan Bobcat, Inc.	4,079	59,806
REIT (c)	341,441	21,603	Douzone Bizon Co., Ltd.	2,524	166,563
Sanlam, Ltd. (c)	170,464	486,110	Ecopro BM Co., Ltd.	744	37,012
Sappi, Ltd. (b)	32,283	38,206	E-MART, Inc.	2,133	185,039
Sasol, Ltd. (b)	43,363	89,953	Eo Technics Co., Ltd.	1,483	72,716
Shoprite Holdings, Ltd.	43,016	301,064	F&F Co., Ltd.	610	45,817
Sibanye Stillwater, Ltd. (b)	206,368	260,791	Feelux Co., Ltd. (b)	7,699	29,933

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fila Holdings Corp.	5,207	\$ 123,073	Hyundai Motor Co. Preference		
GemVax & Kael Co., Ltd. (b) . . .	2,866	54,862	Shares (e)	2,761	\$ 115,796
Genexine Co., Ltd. (b)	2,807	137,401	Hyundai Rotem Co., Ltd. (b)	7,810	78,646
Green Cross Corp.	529	59,256	Hyundai Steel Co.	8,186	119,682
GS Engineering & Construction			Iljin Materials Co., Ltd.	2,086	53,137
Corp.	5,552	92,246	InBody Co., Ltd.	1,717	21,994
GS Holdings Corp.	5,913	178,257	Industrial Bank of Korea	28,125	171,847
GS Retail Co., Ltd.	3,570	90,518	Innocean Worldwide, Inc.	814	35,238
Hana Financial Group, Inc.	27,159	510,959	JB Financial Group Co., Ltd.	11,582	42,373
Hanall Biopharma Co., Ltd. (b) . .	2,599	49,658	Kakao Corp.	4,672	590,929
Hancom, Inc. (b)	8,253	62,706	Kangwon Land, Inc.	9,224	148,643
Hanjin Kal Corp.	4,802	290,609	KB Financial Group, Inc.	36,531	1,027,398
Hankook Shell Oil Co., Ltd.	332	66,893	KCC Corp.	576	60,628
Hankook Tire & Technology Co.,			KCC Glass Corp. (b)	541	8,155
Ltd.	8,351	131,876	KEPCO Plant Service &		
Hanmi Pharm Co., Ltd.	616	131,211	Engineering Co., Ltd.	2,035	48,348
Hanon Systems.	16,734	121,520	Kia Motors Corp.	23,834	501,680
Hansol Chemical Co., Ltd.	1,234	79,759	KIWOOM Securities Co., Ltd.	2,328	132,483
Hansol Paper Co., Ltd.	6,147	52,529	KMW Co., Ltd. (b)	2,663	107,962
Hanssem Co., Ltd.	2,499	102,841	Koentec Co., Ltd.	12,880	85,217
Hanwha Aerospace Co., Ltd. (b) .	4,757	79,567	Koh Young Technology, Inc.	1,079	68,354
Hanwha Corp.	3,640	45,122	Komipharm International Co.,		
Hanwha Life Insurance Co., Ltd. . .	31,079	35,061	Ltd. (b)	4,676	100,665
Hanwha Solutions Corp.	13,246	144,059	Korea Aerospace Industries, Ltd. . .	7,786	132,187
HDC Hyundai Development			Korea Asset In Trust Co., Ltd. . . .	45,191	72,406
Co-Engineering &			Korea Electric Power Corp. (b) . . .	23,228	362,706
Construction Class E	3,261	41,460	Korea Gas Corp.	2,420	42,377
Helixmith Co., Ltd. (b)(c)	2,003	111,659	Korea Investment Holdings Co.,		
Hite Jinro Co., Ltd.	2,855	62,311	Ltd.	3,949	159,211
HLB Life Science Co., Ltd. (b) . . .	4,660	76,841	Korea Real Estate Investment &		
HLB, Inc. (b)(c)	3,398	247,163	Trust Co., Ltd.	40,468	54,316
Hotel Shilla Co., Ltd.	3,574	204,527	Korea Shipbuilding & Offshore		
Hugel, Inc. (b)	432	118,982	Engineering Co., Ltd. (b)	3,817	242,558
Hyosung Chemical Corp.	809	54,263	Korea Zinc Co., Ltd.	874	254,349
Hyosung Corp.	858	42,761	Korean Air Lines Co., Ltd. (b) . . .	4,004	60,595
Hyundai Bioscience Co., Ltd.			Korean Reinsurance Co.	8,166	48,723
(b)	4,204	32,174	KT&G Corp.	10,039	614,660
Hyundai Department Store Co.,			Kuk-il Paper Manufacturing Co.,		
Ltd.	1,309	62,944	Ltd. (b)	9,131	38,376
Hyundai Elevator Co., Ltd.	1,959	90,785	Kumho Petrochemical Co., Ltd. . . .	1,926	101,676
Hyundai Engineering &			Kwang Dong Pharmaceutical		
Construction Co., Ltd.	7,969	177,720	Co., Ltd.	12,503	57,966
Hyundai Glovis Co., Ltd.	1,744	129,060	LEENO Industrial, Inc.	896	54,664
Hyundai Heavy Industries			LG Chem, Ltd.	4,100	1,015,494
Holdings Co., Ltd.	1,006	162,015	LG Chem, Ltd. Preference		
Hyundai Livart Furniture Co.,			Shares	786	94,521
Ltd.	6,251	36,156	LG Corp.	8,628	417,940
Hyundai Marine & Fire			LG Display Co., Ltd. (b)	25,728	231,175
Insurance Co., Ltd.	5,728	105,914	LG Electronics, Inc.	8,819	346,745
Hyundai Merchant Marine Co.,			LG Hausys, Ltd.	1,772	50,937
Ltd. (b)	22,908	57,610	LG Household & Health Care,		
Hyundai Mipo Dockyard Co.,			Ltd.	891	816,145
Ltd.	2,168	47,767	LG Household & Health Care,		
Hyundai Mobis Co., Ltd.	6,240	863,165	Ltd. Preference Shares	184	95,927
Hyundai Motor Co.	13,137	946,409	LG Innotek Co., Ltd.	1,707	157,088
Hyundai Motor Co. Preference			LG International Corp.	14,247	106,318
Shares (e)	3,845	177,962	LG Uplus Corp.	23,441	205,936

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STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Befesa SA (f)	2,005	\$ 57,952	Unicaja Banco SA (f)	73,212	\$ 41,587
Bolsas y Mercados Espanoles			Viscofan SA.	3,492	190,219
SHMSF SA	6,049	217,791	Zardoya Otis SA	14,502	97,025
CaixaBank SA	328,256	604,361			<u>29,751,367</u>
Cellnex Telecom SA (f).	22,778	1,027,973			
Cia de Distribucion Integral			SWEDEN — 2.0%		
Logista Holdings SA	5,693	90,920	AAK AB.	14,608	235,837
CIE Automotive SA.	5,468	83,223	AcadeMedia AB (f)	15,147	73,986
Construccion y Auxiliar de			Adapteo Oyj (b)	6,042	51,725
Ferrocarriles SA	1,714	53,421	AF POYRY AB.	8,783	133,377
Corp. Financiera Alba SA	1,589	60,591	Alfa Laval AB	28,457	486,467
Distribuidora Internacional de			Alimak Group AB (f)	6,075	53,070
Alimentacion SA (b)(c).	401,966	45,743	Arjo AB Class B	22,985	113,418
Ebro Foods SA	5,250	107,204	Assa Abloy AB Class B	90,665	1,690,009
eDreams ODIGEO SA (b)	11,015	22,336	Atlas Copco AB Class A	60,743	2,016,874
Enagas SA.	22,632	444,179	Atlas Copco AB Class B	38,700	1,124,035
Ence Energia y Celulosa SA	12,316	33,459	Atrium Ljungberg AB Class B	4,091	63,615
Endesa SA.	29,882	629,075	Attendo AB (f)	18,258	75,371
Euskaltel SA (f)	8,122	60,055	Avanza Bank Holding AB	9,251	76,213
Faes Farma SA	22,047	84,427	Axfood AB	8,630	175,228
Ferrovial SA	44,383	1,048,111	Beijer Ref AB.	4,488	80,468
Fluidra SA (b)	4,447	41,402	Betsson AB	15,247	59,811
Fomento de Construcciones y			Bilia AB Class A.	10,517	64,754
Contratas SA	8,786	71,230	BillerudKorsnas AB.	13,015	141,695
Gestamp Automocion SA (f)	33,976	85,408	BioGaia AB Class B	1,663	69,723
Grifols SA.	27,124	902,849	Biotage AB	5,013	49,903
Grupo Catalana Occidente SA	3,630	73,112	Boliden AB	27,002	483,671
Iberdrola SA	559,755	5,446,924	Bonava AB Class B (c).	9,858	42,129
Indra Sistemas SA (b).	12,047	97,595	Boozt AB (b)(c)(f).	10,974	44,305
Industria de Diseno Textil SA.	99,189	2,557,180	Bravida Holding AB (f)	18,329	128,326
Inmobiliaria Colonial Socimi SA			Bufab AB	6,983	53,197
REIT	19,578	183,609	Bure Equity AB	4,779	74,141
Lar Espana Real Estate Socimi			Castellum AB.	22,683	381,861
SA REIT	11,653	51,465	Catena AB.	1,171	33,944
Liberbank SA.	179,722	26,401	Cellavision AB	1,868	45,813
Mapfre SA.	127,893	215,846	Clas Ohlson AB Class B	7,371	53,524
Masmovil Ibercom SA (b)	5,844	91,737	Climeon AB (b)(c).	9,189	33,227
Mediaset Espana Comunicacion			Cloetta AB Class B	28,896	68,066
SA	14,887	54,080	Collector AB (b)(c)	14,065	21,746
Melia Hotels International SA	10,443	43,749	Collector AB BTA (b)(c).	14,065	22,146
Merlin Properties Socimi SA			Dios Fastigheter AB	9,118	60,849
REIT	32,037	240,533	Dometic Group AB (c)(f)	19,845	87,795
Naturgy Energy Group SA.	26,099	455,531	Dustin Group AB (c)(f).	10,657	50,388
Neinor Homes SA (b)(f)	7,187	54,639	Electrolux AB Class B	18,389	226,824
Pharma Mar SA (b)	19,112	89,529	Electrolux Professional AB		
Prosegur Cash SA (f)	40,918	38,643	Class B (b).	18,389	52,897
Prosegur Cia de Seguridad SA	36,398	90,439	Elekta AB Class B	37,158	302,462
Red Electrica Corp. SA.	39,420	704,729	Eltel AB (b)(f)	24,394	38,754
Repsol SA.	130,657	1,159,653	Embracer Group AB (b)	11,520	112,920
Sacyr SA.	21,203	31,934	Epiroc AB Class A.	59,613	588,163
Siemens Gamesa Renewable			Epiroc AB Class B.	39,849	392,179
Energy SA	21,913	321,695	Essity AB Class B	54,861	1,678,018
Solaria Energia y Medio			Evolution Gaming Group AB (f)	11,115	376,276
Ambiente SA (b)	9,631	79,554	Fabege AB.	21,764	277,251
Talgo SA (b)(f)	12,764	57,273	Fastighets AB Balder Class B		
Tecnicas Reunidas SA (b)	2,480	31,253	(b)	8,328	300,608
Telefonica SA.	424,908	1,923,889			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fingerprint Cards AB Class B			Samhallsbyggnadsbolaget i		
(b)(c)	31,312	\$ 40,604	Norden AB.	99,213	\$ 189,907
Fortnox AB (b)	4,202	69,555	Sandvik AB	105,486	1,481,570
Getinge AB Class B	20,364	384,476	Scandi Standard AB	10,379	62,593
Granges AB	8,487	41,632	Scandic Hotels Group AB (c)(f) .	8,933	26,539
Hennes & Mauritz AB Class B			Securitas AB Class B	31,343	336,186
(c)	72,140	921,749	Skandinaviska Enskilda Banken		
Hexagon AB Class B	24,855	1,049,391	AB Class A	144,099	963,564
Hexpol AB	28,637	168,937	Skanska AB Class B (b)(c)	29,676	445,916
Hoist Finance AB (b)(f)	12,565	30,674	SKF AB Class B	33,123	450,682
Holmen AB Class B	8,687	235,147	SkiStar AB	6,323	48,348
Hufvudstaden AB Class A	8,604	117,384	SSAB AB Class A (c)	51,377	116,323
Humana AB (c)	12,622	49,240	SSAB AB Class B (c)	55,794	121,571
Husqvarna AB Class B	32,673	162,290	Stillfront Group AB (b)	2,830	123,530
ICA Gruppen AB	8,188	341,452	Storytel AB (b)	6,381	91,878
Industrivarden AB Class C	19,084	364,852	Svenska Cellulosa AB SCA		
Indutrade AB	8,199	221,482	Class B (c)	54,805	541,511
Intrum AB (c)	6,544	86,547	Svenska Handelsbanken AB		
Investor AB Class B	41,202	1,855,931	Class A (b)	137,616	1,133,198
Inwido AB	4,681	26,549	Sweco AB Class B	6,006	170,275
JM AB (c)	4,617	79,445	Swedbank AB Class A	80,788	889,667
John Mattson Fastighetsforetagen			Swedish Match AB (c)	14,939	844,548
AB (b)	3,703	48,218	Swedish Orphan Biovitrum AB		
Karo Pharma AB (b)(c)	17,994	82,350	(b)	14,226	235,951
Kinnevik AB Class B	20,120	327,644	Tele2 AB Class B	45,173	600,921
Klovern AB Class B	41,992	61,920	Telefonaktiebolaget LM Ericsson		
Kungsleden AB	16,793	126,128	Class B	277,921	2,246,320
L E Lundbergforetagen AB			Telia Co. AB (c)	247,509	884,574
Class B	9,305	376,626	Thule Group AB (f)	8,437	145,350
LeoVegas AB (c)(f)	19,551	55,432	Tobii AB (b)(c)	20,023	51,757
Lifco AB Class B	4,519	165,421	Trelleborg AB Class B	18,693	198,563
Lindab International AB	8,991	68,642	Troax Group AB	7,112	65,236
Loomis AB Class B	7,725	156,136	Vitrolife AB	6,363	91,221
Lundin Petroleum AB	18,992	357,956	Volvo AB Class B	134,416	1,595,216
Mekonomen AB (b)(c)	8,779	39,167	Wallenstam AB Class B	12,525	142,053
Modern Times Group MTG AB			Wihlborgs Fastigheter AB	13,486	186,239
Class B (b)	8,909	68,962	Xvivo Perfusion AB (b)	4,152	41,530
Munters Group AB (b)(f)	17,152	47,495			
Mycronic AB	6,388	77,341			37,277,091
NCC AB Class B	8,969	117,056	SWITZERLAND — 6.5%		
NetEnt AB	24,310	59,635	ABB, Ltd.	166,706	2,882,399
Nibe Industrier AB Class B	28,208	407,389	Adecco Group AG	14,037	550,263
Nobia AB	16,815	59,587	Alcon, Inc. (b)	37,576	1,914,998
Nobina AB (f)	12,721	68,635	Allreal Holding AG	1,506	278,117
Nolato AB Class B	1,677	75,502	ALSO Holding AG	495	77,396
Nordic Entertainment Group AB			Arbonia AG (c)	6,222	48,573
Class B	4,335	90,120	Aryzta AG (b)	102,583	36,031
Nyfosa AB (b)	17,984	89,943	Ascom Holding AG	3,750	20,629
Pandox AB (c)	3,623	29,868	Bachem Holding AG Class B	593	117,571
Paradox Interactive AB (c)	5,166	82,446	Baloise Holding AG	4,719	612,014
Peab AB Class B	11,696	83,632	Banque Cantonale Vaudoise	319	259,774
PowerCell Sweden AB (b)	3,453	67,416	Barry Callebaut AG	273	543,571
Ratos AB Class B	39,105	81,701	Basilea Pharmaceutica AG (b)(c).	1,356	58,251
RaySearch Laboratories AB (b) . . .	4,162	23,834	Belimo Holding AG	46	291,631
Recipharm AB Class B	6,077	61,371	Bell Food Group AG	199	51,624
Resurs Holding AB (f)	13,518	45,816	BKW AG	1,910	154,722
Saab AB Class B (c)	7,199	136,569	Bobst Group SA (c)	1,422	63,920

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bossard Holding AG Class A	975	\$ 111,420	Mobilezone Holding AG	8,564	\$ 73,299
Bucher Industries AG	513	134,508	Mobimo Holding AG	597	166,308
Burckhardt Compression Holding AG (c)	438	86,868	Nestle SA	271,701	27,668,261
Cembra Money Bank AG	2,578	233,842	Novartis AG	196,327	16,112,201
Chocoladefabriken Lindt & Spruengli AG (e)	97	809,917	OC Oerlikon Corp. AG	15,710	123,739
Chocoladefabriken Lindt & Spruengli AG (e)	9	777,071	Orior AG	1,109	89,840
Cie Financiere Richemont SA	48,239	2,565,101	Pargesa Holding SA	4,579	300,743
Clariant AG (c)	18,240	302,006	Partners Group Holding AG	1,691	1,151,727
Coca-Cola HBC AG	18,073	386,928	PSP Swiss Property AG	4,069	506,169
Coltene Holding AG	945	60,555	Rieter Holding AG	687	61,638
Comet Holding AG	901	92,268	Roche Holding AG	64,174	20,539,695
Conzzeta AG	127	101,928	Schindler Holding AG (e)	3,750	816,134
Credit Suisse Group AG	237,284	1,905,205	Schindler Holding AG (e)	1,820	379,069
Daetwyler Holding AG	907	143,884	Schweiter Technologies AG	124	120,372
DKSH Holding AG	3,979	195,376	SFS Group AG	1,339	99,587
dormakaba Holding AG	228	100,354	SGS SA	548	1,257,351
Dufry AG	3,316	101,238	Siegfried Holding AG	308	123,306
EFG International AG	8,065	45,185	SIG Combibloc Group AG	23,161	344,254
Emmi AG	194	175,515	Sika AG	11,543	1,885,614
EMS-Chemie Holding AG	717	444,839	Sonova Holding AG	5,189	920,444
Flughafen Zurich AG	1,794	199,652	St Galler Kantonalbank AG	244	99,897
Forbo Holding AG	88	106,504	STADLER RAIL AG (b)(c)	4,350	199,439
Galenica AG (f)	4,297	291,665	STMicroelectronics NV	62,125	1,328,635
GAM Holding AG (b)(c)	19,107	35,327	Straumann Holding AG	934	679,287
Geberit AG	3,351	1,460,675	Sulzer AG	1,843	114,134
Georg Fischer AG	361	245,038	Sunrise Communications Group AG (f)	3,535	281,859
Givaudan SA	835	2,555,864	Swatch Group AG (e)	2,617	511,292
Glencore PLC	967,508	1,461,835	Swatch Group AG (e)	6,411	246,905
Gurit Holding AG	85	99,975	Swiss Life Holding AG	3,039	1,014,705
Helvetia Holding AG	3,603	306,223	Swiss Prime Site AG	6,759	654,423
Huber + Suhner AG	1,498	92,366	Swiss Re AG	26,655	2,041,694
Idorsia, Ltd. (b)	7,258	186,612	Swisscom AG (c)	2,343	1,248,083
Implenia AG	1,966	67,981	Swissquote Group Holding SA	832	47,389
Inficon Holding AG	157	99,234	Tecan Group AG	1,108	330,119
Interroll Holding AG	61	100,390	Temenos AG	6,020	780,609
Intershop Holding AG	132	68,933	u-blox Holding AG	976	59,155
IWG PLC	45,322	96,464	UBS Group AG	349,080	3,183,006
Julius Baer Group, Ltd.	20,245	674,617	Valiant Holding AG	1,670	132,699
Kardex AG	794	108,619	Valora Holding AG (b)	403	70,191
Komax Holding AG (c)	565	87,768	VAT Group AG (f)	2,442	331,210
Kuehne + Nagel International AG	4,885	661,964	Vetropack Holding AG	43	112,371
LafargeHolcim, Ltd. (e)	41,261	1,497,899	Vifor Pharma AG	4,116	560,162
LafargeHolcim, Ltd. (e)	3,311	118,669	Vontobel Holding AG	2,998	145,067
Landis+Gyr Group AG	1,625	110,606	VZ Holding AG	300	100,460
LEM Holding SA	58	63,668	Ypsomed Holding AG	343	44,188
Leonteq AG (b)	942	36,552	Zehnder Group AG	1,784	67,117
Logitech International SA	14,876	633,775	Zur Rose Group AG (b)(c)	1,188	148,717
Lonza Group AG	6,736	2,756,216	Zurich Insurance Group AG	13,747	4,804,205
Medacta Group SA (b)(f)	1,306	76,939			
Mediclinic International PLC (e)	45,822	151,472	TAIWAN — 3.3%		
Meyer Burger Technology AG (b)(c)	170,161	26,477	AcBel Polytech, Inc.	136,000	80,105
			Accton Technology Corp.	40,000	214,024
			Acer, Inc.	311,000	160,295
			A-DATA Technology Co., Ltd.	43,000	58,487
			Advanced Ceramic X Corp.	8,000	69,661
					123,292,240

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Advantech Co., Ltd.	33,199	\$ 273,549	E.Sun Financial Holding Co., Ltd.	945,555	\$ 754,794
Airtac International Group.	12,000	176,943	Eclat Textile Co., Ltd.	19,182	151,852
AmTRAN Technology Co., Ltd. (b)	189,000	40,626	Egis Technology, Inc.	8,000	38,698
Arcadyan Technology Corp.	25,487	56,921	Elan Microelectronics Corp.	24,000	66,288
ASE Technology Holding Co., Ltd.	346,325	670,838	Elite Material Co., Ltd.	22,000	76,509
Asia Cement Corp.	233,000	302,516	Elite Semiconductor Memory Technology, Inc.	103,000	95,192
Asia Optical Co., Inc.	27,000	53,875	eMemory Technology, Inc.	7,000	53,468
ASMedia Technology, Inc.	4,000	101,173	Epistar Corp.	86,000	72,924
ASPEED Technology, Inc.	3,000	102,194	Eternal Materials Co., Ltd.	79,000	58,825
Asustek Computer, Inc.	56,000	379,171	Eva Airways Corp.	323,121	94,286
AU Optronics Corp.	922,000	192,148	Evergreen Marine Corp. Taiwan, Ltd. (b)	369,683	112,515
Brighton-Best International Taiwan, Inc.	68,000	60,596	Everlight Electronics Co., Ltd.	90,000	73,292
Career Technology MFG. Co., Ltd.	60,000	46,005	Far Eastern Department Stores, Ltd.	83,000	59,261
Catcher Technology Co., Ltd.	59,000	377,415	Far Eastern International Bank	182,000	60,328
Cathay Financial Holding Co., Ltd.	677,523	788,530	Far Eastern New Century Corp.	341,620	254,040
Chailease Holding Co., Ltd.	94,423	284,396	Far EasTone Telecommunications Co., Ltd.	131,000	273,556
Chang Hwa Commercial Bank, Ltd.	470,817	297,238	Faraday Technology Corp.	37,000	43,976
Chang Wah Technology Co., Ltd.	62,000	44,144	Feng Hsin Steel Co., Ltd.	39,000	59,377
Cheng Loong Corp.	121,000	81,964	Feng TAY Enterprise Co., Ltd.	38,800	166,180
Cheng Shin Rubber Industry Co., Ltd.	207,000	210,161	Firich Enterprises Co., Ltd.	58,000	47,773
Cheng Uei Precision Industry Co., Ltd.	59,000	56,405	First Financial Holding Co., Ltd.	901,518	582,562
Chicony Electronics Co., Ltd.	62,491	156,023	FLEXium Interconnect, Inc.	23,000	71,669
China Airlines, Ltd.	434,000	94,539	Formosa Chemicals & Fibre Corp.	315,000	693,665
China Development Financial Holding Corp.	1,476,000	361,642	Formosa Petrochemical Corp.	112,000	299,023
China General Plastics Corp.	131,000	60,836	Formosa Plastics Corp.	403,000	996,869
China Life Insurance Co., Ltd. (b)	268,557	148,539	Formosa Taffeta Co., Ltd.	76,000	76,884
China Man-Made Fiber Corp.	267,000	45,780	Foxconn Technology Co., Ltd.	84,180	137,091
China Petrochemical Development Corp.	297,000	71,321	Foxsemicon Integrated Technology, Inc.	19,000	72,530
China Steel Corp.	1,066,000	667,750	Fubon Financial Holding Co., Ltd.	579,000	715,659
Chin-Poon Industrial Co., Ltd.	91,000	62,158	General Interface Solution Holding, Ltd.	20,000	52,041
Chipbond Technology Corp.	37,000	59,917	Genius Electronic Optical Co., Ltd.	5,396	72,988
ChipMOS Technologies, Inc.	67,000	58,609	Getac Technology Corp.	34,000	47,383
Chroma ATE, Inc.	29,000	118,215	Giant Manufacturing Co., Ltd.	37,000	163,464
Chung Hwa Pulp Corp.	235,000	51,977	Gigabyte Technology Co., Ltd.	43,000	72,188
Chunghwa Precision Test Tech Co., Ltd.	3,000	70,737	Global Unichip Corp.	8,000	48,206
Chunghwa Telecom Co., Ltd.	344,000	1,219,578	Globalwafers Co., Ltd.	23,000	256,918
Cleanaway Co., Ltd.	14,000	64,097	Grape King Bio, Ltd.	19,000	123,534
Compal Electronics, Inc.	446,000	254,575	Great Wall Enterprise Co., Ltd.	52,000	63,478
Compeq Manufacturing Co., Ltd.	80,000	81,633	Highwealth Construction Corp.	72,900	97,178
CTBC Financial Holding Co., Ltd.	1,675,009	986,311	Hiwin Technologies Corp.	24,322	159,973
Delta Electronics, Inc.	181,630	718,858	Holtek Semiconductor, Inc.	33,000	64,698
E Ink Holdings, Inc.	75,000	60,422	Hon Hai Precision Industry Co., Ltd.	1,128,320	2,597,692
			Hotai Motor Co., Ltd.	27,000	435,983
			HTC Corp.	120,000	111,965
			Hua Nan Financial Holdings Co., Ltd.	800,618	476,291

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Huaku Development Co., Ltd.	35,000	\$ 95,394	Ruentex Industries, Ltd.	47,400	\$ 108,598
Hung Sheng Construction, Ltd.. . . .	97,600	48,962	SDI Corp.	35,000	43,626
IEI Integration Corp.	41,000	39,849	Sercomm Corp..	27,000	55,992
Innolux Corp..	942,000	162,358	Shanghai Commercial & Savings Bank, Ltd.	303,649	393,094
International Games System Co., Ltd.	5,000	90,140	Shin Kong Financial Holding Co., Ltd.	1,164,959	292,180
Inventec Corp.	291,000	223,139	Shin Zu Shing Co., Ltd.	18,000	68,729
ITEQ Corp.	16,188	71,407	Shining Building Business Co., Ltd. (b)	188,000	50,836
King Slide Works Co., Ltd.	5,000	48,069	Sigurd Microelectronics Corp.	67,078	68,211
King Yuan Electronics Co., Ltd.	73,000	72,479	Simplo Technology Co., Ltd.	12,000	104,446
King's Town Bank Co., Ltd.	72,000	67,268	Sinbon Electronics Co., Ltd.	22,000	90,564
Kinpo Electronics	141,000	45,719	Sino-American Silicon Products, Inc.	36,000	92,152
Kung Long Batteries Industrial Co., Ltd.	19,000	83,143	SinoPac Financial Holdings Co., Ltd.	1,182,281	430,829
Land Mark Optoelectronics Corp.	8,000	68,033	Sitronix Technology Corp.	12,000	46,444
Largan Precision Co., Ltd.	9,000	1,136,423	Soft-World International Corp.	32,000	77,411
Lien Hwa Industrial Holdings Corp.	60,000	73,767	Sporton International, Inc.	11,000	57,363
Lite-On Technology Corp.	225,419	306,659	Standard Foods Corp.	51,417	103,743
Lotes Co., Ltd.	8,000	72,054	Sunny Friend Environmental Technology Co., Ltd.	8,000	61,155
Macronix International	136,000	113,444	Supreme Electronics Co., Ltd.	122,000	121,239
Makalot Industrial Co., Ltd.	41,000	143,122	Syncmold Enterprise Corp.	28,000	59,625
MediaTek, Inc.	136,000	1,459,719	Synnex Technology International Corp.	128,550	157,114
Mega Financial Holding Co., Ltd.	984,601	924,540	TA Chen Stainless Pipe.	165,000	145,812
Merida Industry Co., Ltd.	17,000	62,170	Taichung Commercial Bank Co., Ltd.	218,000	74,311
Merry Electronics Co., Ltd.	15,000	61,498	Taigen Biopharmaceuticals Holdings, Ltd. (b)	126,000	46,938
Micro-Star International Co., Ltd.	72,000	210,441	TaiMed Biologics, Inc. (b)	15,000	32,870
Mitac Holdings Corp.	68,000	60,712	Taishin Financial Holding Co., Ltd.	1,077,405	414,762
Namchow Holdings Co., Ltd.	43,000	57,328	Taiwan Business Bank	679,269	216,183
Nan Kang Rubber Tire Co., Ltd.	67,000	86,763	Taiwan Cement Corp.	445,235	578,233
Nan Ya Plastics Corp.	457,000	822,221	Taiwan Cogeneration Corp.	134,000	130,327
Nantex Industry Co., Ltd.	69,000	60,907	Taiwan Cooperative Financial Holding Co., Ltd.	781,731	472,084
Nanya Technology Corp.	131,000	230,558	Taiwan Fertilizer Co., Ltd.	111,000	152,486
Nien Made Enterprise Co., Ltd.	17,000	100,997	Taiwan High Speed Rail Corp.	226,000	213,376
Novatek Microelectronics Corp.	44,000	248,081	Taiwan Hon Chuan Enterprise Co., Ltd.	101,000	164,344
Pan-International Industrial Corp.	108,000	59,451	Taiwan Mobile Co., Ltd.	148,000	488,667
Parade Technologies, Ltd.	5,000	105,679	Taiwan Secom Co., Ltd.	24,000	64,785
PChome Online, Inc. (b)	17,000	39,094	Taiwan Semiconductor Manufacturing Co., Ltd.	2,228,000	20,057,149
Pegatron Corp.	151,000	288,148	Taiwan Styrene Monomer	154,000	69,434
PharmaEssentia Corp. (b)	19,000	41,942	Taiwan Surface Mounting Technology Corp.	30,000	67,769
Phison Electronics Corp.	13,000	105,119	Taiwan TEA Corp.	161,000	67,390
Pixart Imaging, Inc.	12,000	55,190	Taiwan Union Technology Corp.	21,000	83,591
Pou Chen Corp.	235,000	198,626	Tatung Co., Ltd. (b)	177,000	114,208
Powertech Technology, Inc.	87,000	246,384	TCI Co., Ltd.	7,000	41,467
Poya International Co., Ltd.	5,000	70,801	Teco Electric and Machinery Co., Ltd.	148,000	117,552
President Chain Store Corp.	52,000	486,136			
Primax Electronics, Ltd.	35,000	44,334			
Qisda Corp.	125,000	61,029			
Quanta Computer, Inc.	284,000	562,361			
Radiant Opto-Electronics Corp.	31,000	80,219			
Radium Life Tech Co., Ltd.	184,000	54,321			
Realtek Semiconductor Corp.	38,000	272,798			
Ruentex Development Co., Ltd.	77,361	97,408			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Test Research, Inc.	44,000	\$ 66,043	Bangkok Expressway & Metro PCL	782,100	\$ 184,696
Thinking Electronic Industrial Co., Ltd.	26,000	62,877	Bangkok Land PCL	1,469,600	36,720
Ton Yi Industrial Corp.	184,000	48,552	Banpu PCL	243,400	39,309
Tong Hsing Electronic Industries, Ltd.	18,000	64,049	BEC World PCL (b)	306,700	30,280
Topco Scientific Co., Ltd.	22,000	65,271	Berli Jucker PCL	104,700	129,210
Tripod Technology Corp.	24,000	74,658	BTS Group Holdings PCL	619,900	171,893
Tung Ho Steel Enterprise Corp.	68,000	48,429	Bumrungrad Hospital PCL	31,200	108,381
TXC Corp.	39,000	56,317	Central Pattana PCL	150,100	195,529
Unimicron Technology Corp.	109,000	114,400	Central Retail Corp. PCL (b)	100,225	85,512
Uni-President Enterprises Corp.	422,880	915,289	Charoen Pokphand Foods PCL	359,700	266,343
Unitech Printed Circuit Board Corp.	61,000	38,866	Chularat Hospital PCL Class F	887,900	56,817
United Integrated Services Co., Ltd.	13,000	70,679	Com7 PCL Class F	84,500	40,168
United Microelectronics Corp.	1,008,000	451,948	CP ALL PCL	524,300	974,550
United Renewable Energy Co., Ltd. (b)	273,450	42,389	Eastern Polymer Group PCL	280,400	30,076
USI Corp.	244,000	80,778	Electricity Generating PCL	11,900	83,763
Vanguard International Semiconductor Corp.	105,000	203,531	Energy Absolute PCL	112,813	116,019
Visual Photonics Epitaxy Co., Ltd.	20,000	51,186	Erawan Group PCL	394,000	29,774
Voltronic Power Technology Corp.	4,000	83,127	GFPT PCL	131,000	34,728
Walsin Lihwa Corp.	328,000	118,449	Global Green Chemicals PCL Class F	177,600	32,200
Walsin Technology Corp.	28,000	147,928	Global Power Synergy PCL NVDR	33,100	57,226
Waterland Financial Holdings Co., Ltd.	389,000	133,053	Gulf Energy Development PCL	40,600	185,572
Win Semiconductors Corp.	36,000	308,961	Gunkul Engineering PCL	705,600	47,302
Winbond Electronics Corp.	274,000	101,777	Hana Microelectronics PCL	82,100	57,539
Wistron Corp.	302,842	244,827	Home Product Center PCL	417,200	141,111
Wiwynn Corp.	6,000	137,960	Indorama Ventures PCL	175,900	114,703
WPG Holdings, Ltd.	160,480	187,853	Intouch Holdings PCL NVDR	65,500	99,188
Xxentria Technology Materials Corp.	32,000	51,840	Intouch Holdings PCL Class F	115,700	176,278
Yageo Corp.	23,962	215,187	IRPC PCL	971,500	63,351
YC INOX Co., Ltd.	82,000	59,385	Italian-Thai Development PCL	1,133,500	26,250
Yuanta Financial Holding Co., Ltd.	853,022	435,514	Jasmine International PCL	363,100	54,215
Zhen Ding Technology Holding, Ltd.	40,000	122,243	Kasikornbank PCL	77,900	212,838
		<u>63,012,822</u>	Kasikornbank PCL NVDR	52,500	146,015
THAILAND — 0.6%			Krung Thai Bank PCL	364,900	126,757
Advanced Info Service PCL	106,700	653,514	Land & Houses PCL	567,800	115,922
AEON Thana Sinsap Thailand PCL	10,400	31,294	LPN Development PCL	532,800	53,252
Airports of Thailand PCL	432,600	668,986	Major Cineplex Group PCL	1,245	512
Amata Corp. PCL	98,300	29,954	MBK PCL	114,100	45,546
Ananda Development PCL	700,900	25,202	Minor International PCL	236,350	120,993
AP Thailand PCL	15,474	1,792	Muangthai Capital PCL	60,500	64,524
Asia Aviation PCL NVDR (b)	705,600	22,526	Origin Property PCL Class F	286,100	30,861
Bangchak Corp. PCL	98,500	45,022	Plan B Media PCL Class F	267,000	24,082
Bangkok Bank PCL NVDR	24,096	73,568	PTG Energy PCL	109,300	32,306
Bangkok Dusit Medical Services PCL Class F	729,500	420,128	PTT Exploration & Production PCL	145,100	298,446
			PTT Global Chemical PCL	213,000	197,958
			PTT PCL	1,103,600	1,034,073
			Quality Houses PCL	981,000	55,600
			Ratch Group PCL NVDR	58,500	101,328
			Ratchthani Leasing PCL	298,000	36,141
			Sansiri PCL	1,966,900	35,361
			Siam Cement PCL	67,165	663,105
			Siam Commercial Bank PCL	191,100	403,251

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Siamgas & Petrochemicals PCL			Aldar Properties PJSC	307,385	\$ 126,826
(c)	242,200	\$ 56,828	Amanat Holdings PJSC	296,164	51,809
Singha Estate PCL	705,600	27,306	Borr Drilling, Ltd. (b)(c)	8,712	4,126
Sino-Thai Engineering &			Dana Gas PJSC	290,758	45,023
Construction PCL	104,500	36,301	Deyaar Development PJSC (b)	788,713	44,994
SPCG PCL	112,855	49,176	DP World PLC	14,508	218,078
Srisawad Corp. PCL	84,900	109,949	Dubai Islamic Bank PJSC	117,687	114,939
Supalai PCL	161,300	73,234	Emaar Malls PJSC	267,179	77,088
Super Energy Corp. PCL	3,551,400	37,876	Emaar Properties PJSC	256,763	152,495
Thai Airways International PCL			Emirates Telecommunications		
(b)	242,200	24,060	Group Co. PJSC	116,409	439,837
Thai Oil PCL	117,200	109,816	Eshraq Properties Co. PJSC (b)	830,947	43,847
Thai Union Group PCL Class F	244,000	102,604	First Abu Dhabi Bank PJSC	196,038	505,457
Thai Vegetable Oil PCL	83,600	57,317	National Central Cooling Co.		
Thonburi Healthcare Group PCL	111,000	60,544	PJSC	146,926	76,000
Thoresen Thai Agencies PCL	422,000	24,946	Network International Holdings		
TMB Bank PCL	2,510,814	67,327	PLC (b)(f)	47,026	228,264
Total Access Communication			NMC Health PLC (d)	7,420	21,584
PCL	45,600	56,622	RAK Properties PJSC (b)	457,854	46,619
True Corp. PCL (c)	1,001,312	95,806	Union Properties PJSC (b)	971,470	54,468
U City PCL Class F (b)	1,076,200	26,563			
Unique Engineering &					
Construction PCL	228,000	26,678	UNITED KINGDOM — 8.9%		
Univentures PCL	358,100	26,189	3i Group PLC	85,532	827,338
Vinythai PCL	85,300	46,006	888 Holdings PLC	47,272	72,105
WHA Corp. PCL (c)	459,200	30,784	A.G. Barr PLC	16,160	96,362
		<u>10,585,492</u>	AA PLC	120,393	25,378
TURKEY — 0.1%			AB Dynamics PLC	2,636	37,261
Akbank T.A.S. (b)	237,316	199,967	Abcam PLC	16,250	230,305
Anadolu Efes Biracilik Ve Malt			Admiral Group PLC	16,286	447,742
Sanayii A/S	23,020	59,854	Advanced Medical Solutions		
Arcelik A/S (b)	21,397	43,737	Group PLC	26,844	83,546
Aselsan Elektronik Sanayi Ve			Aggreko PLC	23,169	138,230
Ticaret A/S	44,184	157,155	Airtel Africa PLC	67,990	34,157
BIM Birlesik Magazalar A/S	41,200	313,521	Alfa Financial Software		
Eregli Demir ve Celik Fabrikalari			Holdings PLC (b)(f)	72,989	68,957
TAS	122,270	139,028	Alliance Pharma PLC	64,517	51,346
Ford Otomotiv Sanayi A/S	6,094	45,411	Amigo Holdings PLC (c)(f)	81,271	15,098
Haci Omer Sabanci Holding A/S	140,790	159,286	Anglo Pacific Group PLC	29,575	41,382
KOC Holding A/S	71,562	145,207	Arrow Global Group PLC	8,238	10,771
Petkim Petrokimya Holding A/S			Ascential PLC (f)	30,220	91,696
(b)	443,776	203,652	Ashmore Group PLC	36,143	158,872
TAV Havalimanlari Holding A/S	12,185	30,473	Ashtead Group PLC	41,107	886,947
Tupras Turkiye Petrol Rafinerileri			ASOS PLC (b)	5,014	73,649
A/S (b)	12,883	147,126	Associated British Foods PLC	34,079	762,037
Turk Hava Yollari AO (b)	85,741	118,003	Assura PLC REIT	222,728	230,482
Turkecell Iletisim Hizmetleri A/S	100,945	188,149	AstraZeneca PLC	120,043	10,677,185
Turkiye Garanti Bankasi A/S (b)	190,042	233,888	Auto Trader Group PLC (f)	83,499	450,430
Turkiye Is Bankasi A/S Class C			Avast PLC (f)	54,744	264,212
(b)	164,039	117,464	AVEVA Group PLC	5,874	252,642
		<u>2,301,921</u>	Aviva PLC	359,509	1,179,930
UNITED ARAB EMIRATES			B&M European Value Retail SA	92,422	313,342
— 0.1%			Babcock International Group		
Abu Dhabi Commercial Bank			PLC	22,867	107,734
PJSC	226,966	283,269	BAE Systems PLC	289,907	1,859,434
Air Arabia PJSC	303,107	78,476	Balfour Beatty PLC	75,884	201,019
			Bank of Georgia Group PLC	5,714	64,746

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Barclays PLC	1,562,333	\$ 1,772,412	Direct Line Insurance Group		
Barratt Developments PLC	92,104	496,989	PLC	135,456	\$ 493,653
Beazley PLC	41,835	201,451	Dixons Carphone PLC	75,099	71,871
Bellway PLC	9,991	264,223	Domino's Pizza Group PLC.	38,448	134,385
Berkeley Group Holdings PLC.	10,818	482,010	Drax Group PLC.	32,404	61,176
Biffa PLC (f)	23,119	50,597	DS Smith PLC	125,548	424,799
Big Yellow Group PLC REIT.	14,991	185,148	Dunelm Group PLC.	6,935	59,962
Blue Prism Group PLC (b)(c).	6,473	89,704	easyJet PLC (c).	12,809	88,607
Bodycote PLC	17,319	121,036	Electrocomponents PLC	46,641	296,434
boohoo Group PLC (b).	61,003	143,247	Elementis PLC	57,380	35,091
BP PLC	1,857,625	7,604,830	EMIS Group PLC	9,755	125,064
Brewin Dolphin Holdings PLC.	34,485	93,459	Empiric Student Property PLC		
British American Tobacco PLC.	210,267	7,150,402	REIT	78,997	64,158
British Land Co. PLC REIT.	79,629	331,493	EnQuest PLC (b)(c).	305,590	28,831
Britvic PLC	20,986	181,567	Equiniti Group PLC (f).	29,179	62,799
BT Group PLC	749,102	1,087,732	Essentra PLC	20,843	67,352
Bunzl PLC.	30,465	608,751	Euromoney Institutional Investor		
Burberry Group PLC	40,470	656,691	PLC	8,298	83,342
Cairn Energy PLC (b).	56,269	53,247	Experian PLC.	82,177	2,279,855
Capita PLC (b)	140,018	56,556	Ferrexpo PLC.	26,623	38,133
Capital & Counties Properties			Fevertree Drinks PLC.	9,051	134,745
PLC REIT	65,686	133,483	Fiat Chrysler Automobiles NV	99,774	708,612
Card Factory PLC	45,059	18,044	First Derivatives PLC	2,570	72,656
Centrica PLC	529,118	248,884	Firstgroup PLC (b)	94,834	58,285
Cineworld Group PLC	58,020	35,314	FLEX LNG, Ltd. (c)	7,577	38,002
Civitas Social Housing PLC			Forterra PLC (f)	29,434	64,453
REIT	94,438	112,343	Frasers Group PLC (b)	19,990	44,964
Clinigen Healthcare, Ltd. (b)	6,639	44,447	Frontier Developments PLC (b)	5,571	84,666
Close Brothers Group PLC	11,708	162,512	Funding Circle Holdings PLC		
CNH Industrial NV	92,158	522,178	(b)(f)	129,936	88,613
Coats Group PLC	90,858	47,239	Future PLC	9,077	112,529
Coca-Cola European Partners			G4S PLC.	130,844	148,565
PLC (e).	8,800	330,264	Games Workshop Group PLC.	2,919	154,794
Coca-Cola European Partners			GB Group PLC.	14,835	105,703
PLC (e).	11,838	450,078	GCP Student Living PLC REIT	70,906	115,862
Compass Group PLC	144,023	2,240,009	Genus PLC	5,886	237,436
Computacenter PLC.	6,746	119,392	GlaxoSmithKline PLC	456,887	8,558,262
ConvaTec Group PLC (f).	134,568	308,869	Go-Ahead Group PLC	4,113	41,581
Countryside Properties PLC (f).	43,262	151,989	Gocompare.Com Group PLC	68,401	51,906
Craneware PLC	1,700	40,367	Grafton Group PLC	19,660	128,441
Cranswick PLC.	4,711	215,289	Grainger PLC.	55,385	175,948
Crest Nicholson Holdings PLC.	28,002	60,356	Great Portland Estates PLC		
Croda International PLC	11,659	614,036	REIT	20,668	173,829
Custodian Reit PLC.	48,411	59,650	Greggs PLC	9,198	182,725
CVS Group PLC	6,658	68,109	Gulf Keystone Petroleum, Ltd.	25,819	21,610
Daily Mail & General Trust PLC			GVC Holdings PLC	52,644	364,019
Class A	14,271	118,637	Halfords Group PLC	44,124	38,105
Dart Group PLC	7,820	52,698	Halma PLC	33,901	794,823
DCC PLC	8,901	554,915	Hammerson PLC REIT.	65,689	62,526
De La Rue PLC	25,937	18,332	Hargreaves Lansdown PLC	29,488	500,159
Dechra Pharmaceuticals PLC.	9,300	267,724	Hastings Group Holdings PLC		
Derwent London PLC REIT.	9,603	387,246	(f)	44,268	101,272
Diageo PLC.	215,132	6,809,926	Hays PLC	143,563	204,125
Dialog Semiconductor PLC (b).	8,298	214,585	Helical PLC.	16,644	70,873
Dignity PLC	11,318	39,285	Hill & Smith Holdings PLC.	6,431	75,447
Diploma PLC.	9,179	183,465	Hiscox, Ltd.	26,233	298,226
			HomeServe PLC	30,440	395,812

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hotel Chocolat Group PLC	15,284	\$ 52,289	Meggitt PLC	64,866	\$ 232,768
Howden Joinery Group PLC	54,152	340,064	Melrose Industries PLC	442,441	490,804
HSBC Holdings PLC	1,858,278	10,413,886	Micro Focus International PLC		
Hunting PLC	13,720	29,199	ADR (e)	15,603	79,107
Hurricane Energy PLC (b)	148,745	19,587	Micro Focus International PLC	27,764	136,767
Ibstock PLC (f)	26,496	49,665	Mitchells & Butlers PLC (b)	14,523	32,422
IG Design Group PLC	11,749	75,755	Mitie Group PLC	40,206	32,405
IG Group Holdings PLC	33,419	286,252	Mondi PLC	29,219	492,235
IMI PLC	28,799	265,400	Mondi PLC	15,186	258,029
Imperial Brands PLC	85,709	1,579,051	Moneysupermarket.com Group		
Inchcape PLC	34,914	186,008	PLC	48,525	180,010
Indivior PLC (b)	116,804	65,971	Morgan Advanced Materials		
Informa PLC	117,358	638,109	PLC	31,654	72,101
IntegraFin Holdings PLC	18,318	98,038	Morgan Sindall Group PLC	4,942	72,707
InterContinental Hotels Group			National Express Group PLC	41,661	105,304
PLC	15,643	664,352	National Grid PLC	314,856	3,672,494
Intermediate Capital Group PLC	26,272	289,466	NCC Group PLC	31,770	64,932
International Personal Finance			NewRiver REIT PLC (c)	51,107	37,252
PLC	52,617	49,715	Next PLC	12,245	613,253
Intertek Group PLC	14,675	855,904	Ninety One PLC (b)	26,187	56,142
Intu Properties PLC REIT (b)(c)	136,789	7,310	Northern Drilling, Ltd. (b)	26,942	8,623
iomart Group PLC (c)	15,727	53,160	Numis Corp. PLC	1,570	4,003
IQE PLC (b)(c)	95,123	30,965	Ocado Group PLC (b)	40,483	606,205
ITE Group PLC	92,034	22,481	On the Beach Group PLC (f)	15,830	42,699
ITV PLC	373,371	305,870	OneSavings Bank PLC	52,042	161,907
J D Wetherspoon PLC	3,719	40,573	Oxford Biomedica PLC (b)	16,489	107,612
J Sainsbury PLC	160,118	413,574	Pagegroup PLC	38,313	171,711
JD Sports Fashion PLC	35,004	195,709	Paragon Banking Group PLC	23,278	95,045
John Laing Group PLC (f)	39,128	162,762	Pearson PLC	70,744	483,479
John Menzies PLC	4,460	4,225	Pennon Group PLC	38,189	509,748
John Wood Group PLC	48,311	91,769	Persimmon PLC	28,829	680,299
Johnson Matthey PLC	17,507	385,083	Petrofac, Ltd.	14,738	35,220
JPJ Group PLC (b)	8,539	77,055	Pets at Home Group PLC	44,934	142,423
Jupiter Fund Management PLC	35,489	86,864	Phoenix Group Holdings PLC	48,949	375,020
Just Group PLC (b)	106,609	70,328	Photo-Me International PLC	61,020	29,584
Kainos Group PLC	12,651	101,933	Picton Property Income, Ltd.		
Keller Group PLC	10,427	68,308	REIT (b)	95,313	105,183
Kingfisher PLC	190,876	334,695	Playtech PLC	22,457	46,536
Lancashire Holdings, Ltd.	17,354	133,520	Pollen Street Secured Lending		
Land Securities Group PLC			PLC	6,909	59,692
REIT	63,717	438,626	Polypipe Group PLC	19,986	112,452
Learning Technologies Group			Premier Oil PLC (b)(c)	77,550	15,979
PLC	39,365	65,211	Primary Health Properties PLC		
Legal & General Group PLC	540,510	1,274,851	REIT	114,566	227,081
Lloyds Banking Group PLC	6,336,013	2,472,783	Provident Financial PLC	25,086	66,888
London Stock Exchange Group			Prudential PLC	235,193	2,941,829
PLC	28,473	2,542,666	Purplebricks Group PLC (b)	52,714	27,627
LondonMetric Property PLC			PZ Cussons PLC	23,269	54,950
REIT	72,287	157,392	QinetiQ Group PLC	44,858	177,820
Lookers PLC	98,839	19,362	Quilter PLC (f)	157,323	227,573
LXI REIT PLC	73,462	98,137	Rathbone Brothers PLC	4,610	84,417
M&G PLC (b)	235,181	326,572	RDI REIT PLC	50,651	40,886
Man Group PLC	155,317	237,277	Reckitt Benckiser Group PLC	65,164	4,955,313
Marks & Spencer Group PLC	177,319	214,580	Redde Northgate PLC	40,263	69,108
Marshalls PLC	18,096	131,359	Redrow PLC	20,816	92,115
Marston's PLC	55,445	28,000	Regional REIT, Ltd. (f)	91,945	93,815
McCarthy & Stone PLC (f)	54,789	43,360	RELX PLC (e)	158,447	3,375,790

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
RELX PLC (e)	16,922	\$ 359,934	Synthomer PLC	20,813	\$ 62,711
Renishaw PLC	3,292	127,647	TalkTalk Telecom Group PLC . .	67,139	70,119
Rentokil Initial PLC	167,286	797,572	Tate & Lyle PLC	42,368	344,103
Restaurant Group PLC	51,115	26,272	Taylor Wimpey PLC	296,688	426,183
Restore PLC	14,057	61,617	Telecom Plus PLC	4,674	71,980
Rightmove PLC	79,617	479,336	Tesco PLC	885,893	2,497,455
Rio Tinto PLC	103,475	4,735,315	TORM PLC (b)	8,442	69,942
Rio Tinto, Ltd.	34,525	1,769,890	TP ICAP PLC	50,423	209,343
Rolls-Royce Holdings PLC	158,320	667,973	Trainline PLC (b)(f)	41,307	171,199
Rotork PLC	92,419	244,099	Travis Perkins PLC	23,244	252,242
Royal Bank of Scotland Group PLC	434,393	597,936	Tritax Big Box REIT PLC	154,408	214,570
Royal Mail PLC	70,186	108,006	Tullow Oil PLC	111,829	14,172
RPS Group PLC	45,184	19,217	UK Commercial Property REIT, Ltd.	128,022	119,352
RSA Insurance Group PLC	93,806	488,671	Ultra Electronics Holdings PLC .	5,270	130,159
RWS Holdings PLC	12,158	68,663	Unilever NV	134,562	6,580,012
Sabre Insurance Group PLC (f) . .	20,082	71,170	Unilever PLC	101,866	5,128,230
Safestore Holdings PLC REIT . . .	23,762	187,575	UNITE Group PLC REIT	26,445	263,449
Saga PLC	124,644	26,043	United Utilities Group PLC	61,682	689,268
Sage Group PLC	98,511	715,087	Urban & Civic PLC	24,078	61,508
Sanne Group PLC	12,797	98,212	Vectura Group PLC	109,978	132,276
Savills PLC	10,943	111,243	Vesuvius PLC	17,220	68,839
Scapa Group PLC (c)	28,695	39,112	Victoria PLC (b)	5,835	15,121
Schroder Real Estate Investment Trust, Ltd.	105,428	50,484	Victrex PLC	7,821	188,601
Schroders PLC	12,534	382,526	Virgin Money UK PLC (b)	115,808	88,130
Segro PLC REIT	99,200	936,152	Vistry Group PLC	17,396	123,781
Senior PLC	31,367	27,086	Vodafone Group PLC	2,421,424	3,344,105
Serco Group PLC (b)	135,092	203,669	Watkin Jones PLC	28,675	54,729
Serica Energy PLC (b)	48,012	46,721	Weir Group PLC	21,426	190,236
Severn Trent PLC	21,635	611,361	WH Smith PLC	10,408	145,937
Shaftesbury PLC REIT	13,712	104,385	Whitbread PLC	12,094	447,446
SIG PLC	71,606	20,429	William Hill PLC	67,820	56,125
Signature Aviation PLC	142,333	288,721	Wm Morrison Supermarkets PLC	217,472	474,278
Smart Metering Systems PLC (c)	13,920	114,673	Workspace Group PLC REIT	11,884	111,297
Smith & Nephew PLC	79,147	1,391,881	WPP PLC	119,446	810,699
Smiths Group PLC	35,838	539,401			<u>170,088,843</u>
Softcat PLC	10,760	136,777	UNITED STATES — 0.2%		
Spectris PLC	11,660	350,695	Alacer Gold Corp. (b)	26,200	83,569
Spirax-Sarco Engineering PLC . .	6,664	667,861	Bizlink Holding, Inc.	10,000	53,739
Spire Healthcare Group PLC (f) . .	49,079	47,528	BRP, Inc.	2,900	46,780
Spirent Communications PLC . . .	55,337	140,115	Burford Capital, Ltd.	18,434	94,450
SSE PLC	93,600	1,501,460	Carnival PLC	12,859	153,217
SSP Group PLC	40,224	151,299	Charlottes Web Holdings, Inc. (b)	5,500	23,533
St James's Place PLC	45,874	427,627	Constellium SE (b)(c)	11,000	57,310
St Modwen Properties PLC	17,643	71,938	Diversified Gas & Oil PLC	66,708	72,977
Stagecoach Group PLC	45,711	39,076	Ferguson PLC	20,492	1,264,877
Standard Chartered PLC	245,753	1,356,366	Ovintiv, Inc. (c)	6,866	18,538
Standard Life Aberdeen PLC	212,435	585,264	Ovintiv, Inc. (c)	23,540	63,838
Standard Life Investment Property Income Trust, Ltd. REIT	64,848	67,443	Primo Water Corp.	13,100	117,530
Stobart Group, Ltd. (c)	4,513	2,668	QIAGEN NV (b)	20,331	816,703
Subsea 7 SA	16,394	76,663	Reliance Worldwide Corp., Ltd. .	59,318	94,366
Superdry PLC	20,715	27,321	Sims, Ltd.	10,544	39,035

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Security Description	Shares	Value
TI Fluid Systems PLC (f)	21,178	\$ 38,602
		<u>3,039,064</u>
TOTAL COMMON STOCKS (Cost \$1,997,844,783)		<u>1,782,834,850</u>
RIGHTS — 0.0% (a) CHINA — 0.0% (a)		
Legend Holdings Corp. (expiring 5/19/23) (b) (d)	4,638	—
INDIA — 0.0% (a)		
Arvind Fashions, Ltd. (expiring 4/17/20) (b)	3,675	—
TOTAL RIGHTS (Cost \$0)		<u>—</u>
WARRANTS — 0.0% (a) THAILAND — 0.0% (a)		
BTS Group Holdings PCL (expiring 2/16/21) (b)	61,990	1,095
Minor International PCL (expiring 12/31/21) (b)	2,000	84
Minor International PCL (expiring 9/30/21) (b)	9,818	422
TOTAL WARRANTS (Cost \$0)		<u>1,601</u>
SHORT-TERM INVESTMENTS — 6.8%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (h) (i)	8	8
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (h) (i)	99,542,397	99,542,397
State Street Navigator Securities Lending Portfolio II (j) (k)	29,184,507	29,184,507
TOTAL SHORT-TERM INVESTMENTS (Cost \$128,726,912)		<u>128,726,912</u>
TOTAL INVESTMENTS — 100.4% (Cost \$2,126,571,695)		<u>1,911,563,363</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (0.4)%		<u>(6,933,709)</u>
NET ASSETS — 100.0%		<u>\$ 1,904,629,654</u>

- (a) Amount shown represents less than 0.05% of net assets.
- (b) Non-income producing security.
- (c) All or a portion of the shares of the security are on loan at March 31, 2020.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2020, total aggregate fair value of the security is \$22,137, representing less than 0.05% of the Fund's net assets.
- (e) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (f) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.7% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (g) When-issued security.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at March 31, 2020.
- (j) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

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

At March 31, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Mini MSCI Emerging Markets	740	06/19/2020	\$30,488,498	\$31,187,300	\$ 698,802
S&P/TSX 60 Index Future (long)	82	06/18/2020	8,631,298	9,381,305	750,007
Mini MSCI EAFE (long)	978	06/19/2020	67,677,327	76,249,770	<u>8,572,443</u>

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$10,021,252</u>

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$239,787,213	\$1,543,025,500	\$22,137	\$1,782,834,850
Rights	—	—	0(a)	0
Warrants	1,517	84	—	1,601
Short-Term Investments	<u>128,726,912</u>	—	—	<u>128,726,912</u>
TOTAL INVESTMENTS	<u>\$368,515,642</u>	<u>\$1,543,025,584</u>	<u>\$22,137</u>	<u>\$1,911,563,363</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	<u>10,021,252</u>	—	—	<u>10,021,252</u>
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 10,021,252</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 10,021,252</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$378,536,894</u>	<u>\$1,543,025,584</u>	<u>\$22,137</u>	<u>\$1,921,584,615</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at March 31, 2020.

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

Affiliate Table

	<u>Number of Shares Held</u>		<u>Value at 12/31/19</u>	<u>Cost of Purchases</u>	<u>Proceeds</u>		<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Number of Shares Held</u>		<u>Value at 3/31/20</u>	<u>Dividend Income</u>
	<u>at 12/31/19</u>	<u>at 12/31/19</u>			<u>from Shares Sold</u>	<u>from Gain (Loss)</u>			<u>at 3/31/20</u>	<u>at 3/31/20</u>		
State Street Institutional Liquid Reserves Fund, Premier Class	118,930,112	\$118,942,005	\$105,997,375	\$224,948,056	\$8,586	\$98	8	\$	8	\$298,588		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	333,139,820	233,597,423	—	—	99,542,397	99,542,397	168,542			
State Street Navigator Securities Lending Portfolio II	25,878,290	25,878,290	69,322,303	66,016,086	—	—	29,184,507	29,184,507	133,248			
Total		<u>\$144,820,295</u>	<u>\$508,459,498</u>	<u>\$524,561,565</u>	<u>\$8,586</u>	<u>\$98</u>		<u>\$128,726,912</u>	<u>\$600,378</u>			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.2%		
AEROSPACE & DEFENSE — 1.4%		
AAR Corp.	5,060	\$ 89,866
Aerojet Rocketdyne Holdings, Inc. (a)	11,479	480,167
AeroVironment, Inc. (a)	3,300	201,168
Astronics Corp. (a)	3,368	30,918
Axon Enterprise, Inc. (a)	9,092	643,441
BWX Technologies, Inc.	15,026	731,916
Cubic Corp.	4,900	202,419
Curtiss-Wright Corp.	6,738	622,659
Ducommun, Inc. (a)	1,600	39,760
HEICO Corp.	6,817	508,616
HEICO Corp. Class A	12,097	772,998
Hexcel Corp.	13,117	487,821
Kratos Defense & Security Solutions, Inc. (a)	14,100	195,144
Maxar Technologies, Inc. (a) (b)	9,400	100,392
Mercury Systems, Inc. (a)	8,500	606,390
Moog, Inc. Class A	4,889	247,041
National Presto Industries, Inc.	765	54,170
Park Aerospace Corp.	2,700	34,020
Parsons Corp. (a)	3,020	96,519
Spirit AeroSystems Holdings, Inc. Class A	16,286	389,724
Teledyne Technologies, Inc. (a)	5,621	1,670,955
Triumph Group, Inc.	7,345	49,652
Vectrus, Inc. (a)	1,700	70,397
		<u>8,326,153</u>
AIR FREIGHT & LOGISTICS — 0.3%		
Air Transport Services Group, Inc. (a)	9,200	168,176
Atlas Air Worldwide Holdings, Inc. (a)	3,682	94,517
Echo Global Logistics, Inc. (a)	4,236	72,351
Forward Air Corp.	4,400	222,860
Hub Group, Inc. Class A (a)	5,117	232,670
Radiant Logistics, Inc. (a)	5,553	21,490
XPO Logistics, Inc. (a) (b)	14,459	704,876
		<u>1,516,940</u>
AIRLINES — 0.2%		
Allegiant Travel Co.	2,032	166,218
Copa Holdings SA Class A	4,946	224,004
Hawaiian Holdings, Inc.	7,145	74,594
JetBlue Airways Corp. (a)	45,436	406,652
Mesa Air Group, Inc. (a)	4,400	14,476
SkyWest, Inc.	7,700	201,663
Spirit Airlines, Inc. (a)	10,790	139,083
		<u>1,226,690</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AUTO COMPONENTS — 0.7%		
Adient PLC (a)	13,800	\$ 125,166
American Axle & Manufacturing Holdings, Inc. (a)	17,550	63,355
Cooper Tire & Rubber Co.	7,900	128,770
Cooper-Standard Holdings, Inc. (a)	2,390	24,545
Dana, Inc.	22,647	176,873
Dorman Products, Inc. (a)	4,199	232,079
Fox Factory Holding Corp. (a)	5,900	247,800
Gentex Corp.	40,023	886,910
Gentherm, Inc. (a)	5,154	161,836
Goodyear Tire & Rubber Co.	36,700	213,594
LCI Industries	3,836	256,360
Lear Corp.	9,629	782,356
Modine Manufacturing Co. (a)	7,183	23,345
Motorcar Parts of America, Inc. (a)	2,900	36,482
Standard Motor Products, Inc.	3,308	137,514
Stoneridge, Inc. (a)	4,182	70,048
Tenneco, Inc. Class A (b)	7,368	26,525
Visteon Corp. (a)	4,337	208,089
		<u>3,801,647</u>
AUTOMOBILES — 2.1%		
Tesla, Inc. (a)	22,706	11,897,944
Thor Industries, Inc. (b)	8,351	352,245
Winnebago Industries, Inc. (b)	4,900	136,269
		<u>12,386,458</u>
BANKS — 5.3%		
1st Constitution Bancorp.	1,300	17,225
1st Source Corp.	2,220	71,995
ACNB Corp.	1,220	36,600
Allegiance Bancshares, Inc.	2,900	69,919
Amalgamated Bank Class A	2,000	21,640
Amerant Bancorp, Inc. (a)	3,000	46,170
American National Bankshares, Inc.	1,600	38,240
Ameris Bancorp	9,544	226,765
Ames National Corp.	1,302	26,626
Arrow Financial Corp.	1,937	53,984
Associated Banc-Corp.	24,430	312,460
Atlantic Capital Bancshares, Inc. (a)	3,100	36,797
Atlantic Union Bankshares Corp.	12,519	274,166
Bank of California, Inc.	7,113	56,904
BancFirst Corp.	2,852	95,171
Bancorp, Inc. (a)	7,300	44,311
BancorpSouth Bank	15,555	294,301
Bank First Corp.	900	50,400
Bank of Commerce Holdings	2,429	19,116
Bank of Hawaii Corp.	6,226	343,924
Bank of Marin Bancorp	2,044	61,320
Bank of NT Butterfield & Son, Ltd.	8,300	141,349
Bank of Princeton	900	20,925
Bank OZK	19,157	319,922
Bank7 Corp.	500	3,970
BankFinancial Corp.	2,191	19,303
BankUnited, Inc.	14,827	277,265
Bankwell Financial Group, Inc.	1,000	15,260

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Banner Corp.	5,500	\$ 181,720	Farmers & Merchants Bancorp, Inc.		
Bar Harbor Bankshares.	2,380	41,126	(b)	1,524	\$ 39,487
Baycom Corp. (a)	1,620	19,521	Farmers National Banc Corp.	4,066	47,288
BCB Bancorp, Inc.	2,300	24,495	FB Financial Corp.	2,700	53,244
Berkshire Hills Bancorp, Inc.	7,116	105,744	Fidelity D&D Bancorp, Inc. (b)	400	20,408
BOK Financial Corp.	5,008	213,141	Financial Institutions, Inc.	2,280	41,359
Boston Private Financial Holdings, Inc.	13,065	93,415	First BanCorp.	33,700	179,284
Bridge Bancorp, Inc.	2,600	55,016	First Bancorp, Inc.	1,500	33,000
Brookline Bancorp, Inc.	12,300	138,744	First BanCorp/Southern Pines	4,613	106,468
Bryn Mawr Bank Corp.	3,105	88,120	First Bancshares, Inc.	2,600	49,582
Business First Bancshares, Inc.	1,800	24,300	First Bank	2,300	15,962
Byline Bancorp, Inc.	3,400	35,258	First Busey Corp.	8,049	137,718
C&F Financial Corp.	500	19,950	First Business Financial Services, Inc.	1,200	18,600
Cadence BanCorp	19,700	129,035	First Capital, Inc. (b)	500	29,950
Cambridge Bancorp (b)	700	36,400	First Choice Bancorp	1,520	22,815
Camden National Corp.	2,302	72,398	First Citizens BancShares, Inc. Class A	1,098	365,491
Capital Bancorp, Inc. (a)	1,100	13,772	First Commonwealth Financial Corp.	15,400	140,756
Capital City Bank Group, Inc.	2,000	40,240	First Community Bankshares, Inc.	2,700	62,910
Capstar Financial Holdings, Inc.	2,100	20,769	First Financial Bancorp.	15,282	227,855
Carolina Financial Corp.	3,700	95,719	First Financial Bankshares, Inc.	20,402	547,590
Carter Bank & Trust.	3,300	30,294	First Financial Corp.	2,000	67,440
Cathay General Bancorp	12,054	276,639	First Financial Northwest, Inc.	1,165	11,697
CBTX, Inc.	2,790	49,578	First Foundation, Inc.	6,150	62,853
CenterState Bank Corp.	18,929	326,147	First Guaranty Bancshares, Inc.	803	11,587
Central Pacific Financial Corp.	4,354	69,229	First Hawaiian, Inc.	20,700	342,171
Central Valley Community Bancorp.	1,600	20,864	First Horizon National Corp.	48,555	391,353
Century Bancorp, Inc. Class A	436	27,137	First Internet Bancorp.	1,500	24,630
Chemung Financial Corp.	504	16,622	First Interstate BancSystem, Inc. Class A	5,982	172,521
CIT Group, Inc.	14,959	258,192	First Merchants Corp.	8,520	225,695
Citizens & Northern Corp.	1,800	36,000	First Mid-Illinois Bancshares, Inc.	2,300	54,602
City Holding Co.	2,449	162,932	First Midwest Bancorp, Inc.	16,734	221,475
Civista Bancshares, Inc.	2,400	35,904	First Northwest Bancorp.	1,202	13,066
CNB Financial Corp.	2,300	43,401	First of Long Island Corp.	3,450	59,858
Coastal Financial Corp. (a)	1,100	11,561	Flushing Financial Corp.	4,200	56,112
Codorus Valley Bancorp, Inc.	1,338	21,542	FNB Corp.	51,133	376,850
Colony Bancorp, Inc.	1,200	15,000	FNCB Bancorp, Inc.	2,700	18,657
Columbia Banking System, Inc.	11,358	304,394	Franklin Financial Network, Inc.	1,955	39,862
Commerce Bancshares, Inc.	15,979	804,543	Franklin Financial Services Corp.	600	16,470
Community Bank System, Inc.	7,939	466,813	Fulton Financial Corp.	25,200	289,548
Community Bankers Trust Corp.	2,999	14,545	FVCBankcorp, Inc. (a)	1,900	25,308
Community Financial Corp.	800	17,680	German American Bancorp, Inc.	3,904	107,165
Community Trust Bancorp, Inc.	2,403	76,391	Glacier Bancorp, Inc.	13,600	462,468
ConnectOne Bancorp, Inc.	5,134	69,001	Great Southern Bancorp, Inc.	1,668	67,387
CrossFirst Bankshares, Inc. (a) (b)	7,200	60,480	Great Western Bancorp, Inc.	8,915	182,579
Cullen/Frost Bankers, Inc. (b)	8,956	499,655	Guaranty Bancshares, Inc.	1,250	28,925
Customers Bancorp, Inc. (a)	4,200	45,906	Hancock Whitney Corp.	13,586	265,199
CVB Financial Corp.	21,000	421,050	Hanmi Financial Corp.	4,800	52,080
Dime Community Bancshares, Inc.	4,900	67,179	HarborOne Bancorp, Inc. (a)	3,729	28,079
Eagle Bancorp, Inc.	5,100	154,071	Hawthorn Bancshares, Inc.	900	16,515
East West Bancorp, Inc.	22,886	589,086	HBT Financial, Inc.	1,300	13,689
Enterprise Bancorp, Inc.	1,378	37,192	Heartland Financial USA, Inc.	5,500	166,100
Enterprise Financial Services Corp.	3,800	106,058	Heritage Commerce Corp.	8,566	65,701
Equity Bancshares, Inc. Class A (a)	2,200	37,950	Heritage Financial Corp.	5,800	116,000
Esquire Financial Holdings, Inc. (a)	1,000	15,050			
Evans Bancorp, Inc.	700	17,017			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hilltop Holdings, Inc.	11,000	\$ 166,320	Peoples Bancorp, Inc.	2,800	\$ 62,020
Home BancShares, Inc.	24,314	291,525	Peoples Financial Services Corp.	1,039	41,290
HomeTrust Bancshares, Inc.	2,309	36,759	People's Utah Bancorp	2,341	45,345
Hope Bancorp, Inc.	18,921	155,531	Pinnacle Financial Partners, Inc.	11,839	444,436
Horizon Bancorp, Inc.	5,840	57,582	Popular, Inc.	14,910	521,850
Howard Bancorp, Inc. (a)	1,881	20,428	Preferred Bank	2,130	72,037
IBERIABANK Corp.	8,192	296,223	Premier Financial Bancorp, Inc.	1,912	23,709
Independent Bank Corp.	5,192	334,209	Professional Holding Corp. Class A		
Independent Bank Corp.	3,418	43,990	(a)	500	7,975
Independent Bank Group, Inc.	5,636	133,460	Prosperity Bancshares, Inc.	14,440	696,730
International Bancshares Corp.	8,690	233,587	QCR Holdings, Inc.	2,220	60,095
Investar Holding Corp.	1,300	16,601	RBB Bancorp.	2,400	32,928
Investors Bancorp, Inc.	35,714	285,355	Red River Bancshares, Inc.	700	26,054
Lakeland Bancorp, Inc.	7,600	82,156	Reliant Bancorp, Inc. (b).	1,500	16,905
Lakeland Financial Corp.	3,828	140,679	Renasant Corp.	8,761	191,340
LCNB Corp.	1,900	23,940	Republic Bancorp, Inc. Class A.	1,500	49,545
Level One Bancorp, Inc.	700	12,600	Republic First Bancorp, Inc. (a)	7,000	15,330
Live Oak Bancshares, Inc.	4,090	51,002	Richmond Mutual Bancorporation,		
Macatawa Bank Corp.	3,866	27,526	Inc. (a)	1,900	19,380
Mackinac Financial Corp.	1,400	14,630	S&T Bancorp, Inc.	5,963	162,909
MainStreet Bancshares, Inc. (a)	1,100	18,436	Sandy Spring Bancorp, Inc.	5,397	122,188
Malvern Bancorp, Inc. (a)	1,100	13,475	SB One Bancorp	1,300	22,100
Mercantile Bank Corp.	2,400	50,808	Seacoast Banking Corp. of Florida		
Metrocity Bankshares, Inc. (b)	2,300	27,002	(a)	7,900	144,649
Metropolitan Bank Holding Corp. (a).	1,000	26,930	Select Bancorp, Inc. (a).	2,228	17,000
Mid Penn Bancorp, Inc.	1,100	22,275	ServisFirst Bancshares, Inc.	7,500	219,900
Midland States Bancorp, Inc.	3,402	59,501	Shore Bancshares, Inc.	1,855	20,127
MidWestOne Financial Group, Inc.	1,751	36,666	Sierra Bancorp	2,100	36,918
MutualFirst Financial, Inc.	836	23,575	Signature Bank	8,314	668,362
MVB Financial Corp.	1,430	18,233	Silvergate Capital Corp. Class A		
National Bank Holdings Corp.			(a) (b)	600	5,724
Class A	4,600	109,940	Simmons First National Corp.		
National Bankshares, Inc.	937	29,890	Class A	14,986	275,742
NBT Bancorp, Inc.	6,700	217,013	SmartFinancial, Inc.	1,802	27,408
Nicolet Bankshares, Inc. (a)	1,400	76,412	South Plains Financial, Inc.	1,500	23,235
Northeast Bank (a)	1,200	13,992	South State Corp.	5,245	308,039
Northrim BanCorp, Inc.	900	24,300	Southern First Bancshares, Inc. (a)	1,100	31,207
Norwood Financial Corp.	850	22,695	Southern National Bancorp of		
Oak Valley Bancorp (b).	1,100	17,314	Virginia, Inc.	2,825	27,798
OFG Bancorp.	7,900	88,322	Southside Bancshares, Inc.	5,004	152,072
Ohio Valley Banc Corp.	600	17,988	Spirit of Texas Bancshares, Inc. (a)	2,000	20,680
Old National Bancorp.	26,561	350,340	Sterling Bancorp	30,905	322,957
Old Second Bancorp, Inc.	4,300	29,713	Stock Yards Bancorp, Inc.	3,200	92,576
Opus Bank.	3,400	58,922	Summit Financial Group, Inc.	1,600	33,936
Origin Bancorp, Inc.	3,000	60,750	Synovus Financial Corp.	22,139	388,761
Orrstown Financial Services, Inc.	1,500	20,655	TCF Financial Corp.	23,863	540,736
Pacific Mercantile Bancorp (a)	3,100	14,601	Texas Capital Bancshares, Inc. (a)	7,948	176,207
Pacific Premier Bancorp, Inc.	9,151	172,405	Tompkins Financial Corp.	2,242	160,976
PacWest Bancorp	18,634	333,921	Towne Bank	10,490	189,764
Park National Corp.	2,072	160,870	TriCo Bancshares	4,162	124,111
Parke Bancorp, Inc.	1,562	21,071	TriState Capital Holdings, Inc. (a)	4,100	39,647
PCB Bancorp.	1,930	18,875	Triumph Bancorp, Inc. (a)	3,521	91,546
Peapack Gladstone Financial Corp.	2,900	52,055	Trustmark Corp.	10,077	234,794
Penns Woods Bancorp, Inc.	970	23,571	UMB Financial Corp.	6,989	324,150
Peoples Bancorp of North Carolina,			Umpqua Holdings Corp.	34,787	379,178
Inc.	730	14,863	Union Bankshares, Inc.	600	13,500
			United Bankshares, Inc.	15,300	353,124

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United Community Banks, Inc.	12,361	\$ 226,330	Anavex Life Sciences Corp. (a) (b) . . .	7,700	\$ 24,255
United Security Bancshares	2,100	13,440	Anika Therapeutics, Inc. (a)	2,047	59,179
Unity Bancorp, Inc.	1,200	14,040	Apellis Pharmaceuticals, Inc. (a)	9,000	241,110
Univest Financial Corp.	4,540	74,093	Applied Therapeutics, Inc. (a)	1,241	40,568
Valley National Bancorp	60,842	444,755	Apra Therapeutics, Inc. (a)	1,000	34,760
Veritex Holdings, Inc.	7,786	108,770	Arcus Biosciences, Inc. (a)	5,100	70,788
Washington Trust Bancorp, Inc.	2,323	84,929	Arcutis Biotherapeutics, Inc. (a)	1,600	47,680
Webster Financial Corp.	14,457	331,065	Ardelyx, Inc.	9,400	53,439
WesBanco, Inc.	10,202	241,787	Arena Pharmaceuticals, Inc. (a)	7,930	333,060
West Bancorporation, Inc.	2,500	40,875	Arrowhead Pharmaceuticals, Inc. (a) . .	15,700	451,689
Westamerica Bancorporation	4,085	240,116	Assembly Biosciences, Inc. (a)	4,300	63,769
Western Alliance Bancorp	15,018	459,701	Atara Biotherapeutics, Inc. (a) (b) . . .	7,800	66,378
Wintrust Financial Corp.	9,028	296,660	Athenex, Inc. (a) (b)	10,698	82,803
		<u>31,170,456</u>	Athersys, Inc. (a) (b)	20,281	60,843
BEVERAGES — 0.3%			Atreca, Inc. Class A (a)	2,600	43,030
Boston Beer Co., Inc. Class A (a) (b) .	1,263	464,228	Avid Bioservices, Inc. (a) (b)	8,168	41,738
Celsius Holdings, Inc. (a) (b)	4,100	17,261	AvroBio, Inc. (a)	3,498	54,429
Coca-Cola Consolidated, Inc.	698	145,554	Axcella Health, Inc. (a)	1,100	3,762
Craft Brew Alliance, Inc. (a)	1,700	25,330	Baudax Bio, Inc. (a) (b)	1,360	3,373
Keurig Dr. Pepper, Inc. (b)	37,400	907,698	Beam Therapeutics, Inc. (a)	1,900	34,200
MGP Ingredients, Inc.	2,000	53,780	Beyondspring, Inc. (a)	2,000	25,620
National Beverage Corp. (a) (b)	1,870	79,756	BioCryst Pharmaceuticals, Inc. (a) . . .	23,245	46,490
New Age Beverages Corp. (a) (b)	11,300	15,707	Biohaven Pharmaceutical Holding		
Primo Water Corp.	3,382	30,641	Co., Ltd. (a) (b)	6,700	228,001
		<u>1,739,955</u>	BioMarin Pharmaceutical, Inc. (a) . . .	28,113	2,375,548
BIOTECHNOLOGY — 6.1%			BioSpecifics Technologies Corp. (a) . . .	926	52,384
89bio, Inc. (a) (b)	500	12,625	Bioxcel Therapeutics, Inc. (a)	995	22,238
Abeona Therapeutics, Inc. (a) (b) . . .	8,286	17,401	Black Diamond Therapeutics, Inc. (a).	1,800	44,910
ACADIA Pharmaceuticals, Inc.			Bluebird Bio, Inc. (a)	8,721	400,817
(a) (b)	17,709	748,205	Blueprint Medicines Corp. (a)	8,442	493,688
Acceleron Pharma, Inc. (a) (b)	7,100	638,077	Bridgebio Pharma, Inc. (a) (b)	11,800	342,200
Acorda Therapeutics, Inc. (a)	7,000	6,528	Cabaletta Bio, Inc. (a)	1,200	8,760
Adamas Pharmaceuticals, Inc. (a)	3,300	9,537	Calithera Biosciences, Inc. (a)	8,400	37,296
ADMA Biologics, Inc. (a) (b)	10,600	30,528	Calyxt, Inc. (a) (b)	1,300	4,329
Aduro Biotech, Inc. (a)	10,454	28,644	CareDx, Inc. (a) (b)	6,500	141,895
Adverum Biotechnologies, Inc. (a) . . .	9,900	96,723	CASI Pharmaceuticals, Inc. (a) (b) . . .	7,500	15,300
Aeglea BioTherapeutics, Inc. (a)	3,700	17,242	Castle Biosciences, Inc. (a)	1,400	41,734
Affimed NV (a)	10,400	16,432	Catalyst Pharmaceuticals, Inc. (a) (b) .	15,147	58,316
Agenus, Inc. (a)	15,800	38,710	Celcuity, Inc. (a) (b)	1,015	6,598
AgeX Therapeutics, Inc. (a) (b)	3,010	2,799	Cellular Biomedicine Group, Inc.		
Agios Pharmaceuticals, Inc. (a) (b) . . .	9,504	337,202	(a) (b)	1,900	30,058
Aimmune Therapeutics, Inc. (a) (b) . . .	7,100	102,382	CEL-SCI Corp. (a) (b)	4,995	57,642
Akcea Therapeutics, Inc. (a) (b)	2,000	28,600	Centogene NV (a) (b)	300	6,000
Akebia Therapeutics, Inc. (a)	18,517	140,359	Checkpoint Therapeutics, Inc. (a) (b) .	3,775	5,700
Akero Therapeutics, Inc. (a) (b)	1,300	27,560	ChemoCentryx, Inc. (a)	6,400	257,152
Albireo Pharma, Inc. (a)	1,900	31,103	Chimerix, Inc. (a)	8,597	12,380
Aldeyra Therapeutics, Inc. (a)	3,740	9,238	Clovis Oncology, Inc. (a) (b)	7,880	50,117
Alector, Inc. (a) (b)	5,399	130,278	Coherus Biosciences, Inc. (a) (b)	9,800	158,956
Alkermes PLC (a)	24,562	354,184	Concert Pharmaceuticals, Inc. (a)	4,098	36,226
Allakos, Inc. (a) (b)	3,100	137,919	Constellation Pharmaceuticals, Inc.		
Allogene Therapeutics, Inc. (a) (b) . . .	6,100	118,584	(a) (b)	2,900	91,147
Alnylam Pharmaceuticals, Inc. (a) (b).	16,868	1,836,082	Corbus Pharmaceuticals Holdings,		
AMAG Pharmaceuticals, Inc. (a)	4,899	30,276	Inc. (a) (b)	9,996	52,379
Amicus Therapeutics, Inc. (a)	40,141	370,903	Cortexyme, Inc. (a)	1,800	82,098
AnaptysBio, Inc. (a) (b)	3,814	53,892	Crinetics Pharmaceuticals, Inc.		
			(a) (b)	1,600	23,520

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cue Biopharma, Inc. (a)	3,085	\$ 43,776	Karyopharm Therapeutics, Inc.		
Cyclerion Therapeutics, Inc. (a) (b) . .	3,340	8,851	(a) (b)	9,400	\$ 180,574
Cytokinetics, Inc. (a) (b)	8,696	102,526	Kezar Life Sciences, Inc. (a)	4,730	20,623
CytomX Therapeutics, Inc. (a)	6,675	51,197	Kindred Biosciences, Inc. (a)	5,500	22,000
Deciphera Pharmaceuticals, Inc. (a) . .	3,300	135,861	Kiniksa Pharmaceuticals Ltd. Class A		
Denali Therapeutics, Inc. (a) (b)	8,200	143,582	(a)	2,125	32,895
Dicerna Pharmaceuticals, Inc. (a)	8,400	154,308	Kodiak Sciences, Inc. (a) (b)	4,400	209,880
Dynavax Technologies Corp. (a) (b) . .	13,038	46,024	Krystal Biotech, Inc. (a) (b)	1,600	69,184
Eagle Pharmaceuticals, Inc. (a)	1,405	64,630	Kura Oncology, Inc. (a)	5,400	53,730
Editas Medicine, Inc. (a) (b)	8,100	160,623	La Jolla Pharmaceutical Co. (a) (b) . .	3,645	15,309
Eidos Therapeutics, Inc. (a) (b)	1,740	85,243	Lexicon Pharmaceuticals, Inc. (a) (b) .	6,521	12,716
Eiger BioPharmaceuticals, Inc. (a) . . .	3,475	23,630	Ligand Pharmaceuticals, Inc. (a) (b) . .	2,729	198,453
Emergent BioSolutions, Inc. (a)	7,200	416,592	Lineage Cell Therapeutics, Inc.		
Enanta Pharmaceuticals, Inc. (a)	3,000	154,290	(a) (b)	19,322	16,001
Enochian Biosciences, Inc. (a) (b) . . .	2,510	7,530	LogicBio Therapeutics, Inc. (a) (b) . .	1,475	7,287
Epizyme, Inc. (a) (b)	12,238	189,811	MacroGenics, Inc. (a)	7,434	43,266
Esperion Therapeutics, Inc. (a) (b) . . .	4,000	126,120	Madrigal Pharmaceuticals, Inc.		
Evelo Biosciences, Inc. (a) (b)	2,135	8,017	(a) (b)	1,440	96,134
Exact Sciences Corp. (a) (b)	22,061	1,279,538	Magenta Therapeutics, Inc. (a)	2,800	17,584
Exelixis, Inc. (a)	47,085	810,804	MannKind Corp. (a) (b)	27,600	28,428
Fate Therapeutics, Inc. (a) (b)	9,560	212,328	Marker Therapeutics, Inc. (a) (b)	4,870	9,253
FibroGen, Inc. (a)	12,308	427,703	MediciNova, Inc. (a) (b)	5,900	21,948
Five Prime Therapeutics, Inc. (a)	4,947	11,230	MEI Pharma, Inc. (a)	15,314	24,656
Flexion Therapeutics, Inc. (a) (b)	5,300	41,711	MeiraGTx Holdings PLC (a)	2,500	33,600
Forty Seven, Inc. (a)	4,004	382,062	Mersana Therapeutics, Inc. (a)	5,600	32,648
Frequency Therapeutics, Inc. (a)	1,000	17,810	Millendo Therapeutics, Inc. (a)	1,920	10,138
G1 Therapeutics, Inc. (a) (b)	5,285	58,241	Minerva Neurosciences, Inc. (a)	4,580	27,572
Galectin Therapeutics, Inc. (a) (b)	5,683	11,139	Mirati Therapeutics, Inc. (a) (b)	4,664	358,522
Galera Therapeutics, Inc. (a)	200	1,900	Mirum Pharmaceuticals, Inc. (a) (b) . .	797	11,158
Geron Corp. (a) (b)	29,083	34,609	Moderna, Inc. (a) (b)	35,200	1,054,240
Global Blood Therapeutics, Inc.			Molecular Templates, Inc. (a)	3,115	41,398
(a) (b)	9,138	466,860	Momenta Pharmaceuticals, Inc. (a) . . .	17,787	483,806
GlycoMimetics, Inc. (a)	4,791	10,923	Morphic Holding, Inc. (a) (b)	1,600	23,488
Gossamer Bio, Inc. (a) (b)	6,700	68,005	Mustang Bio, Inc. (a)	4,805	12,877
Gritstone Oncology, Inc. (a) (b)	3,500	20,370	Myriad Genetics, Inc. (a)	11,151	159,571
Halozyne Therapeutics, Inc. (a) (b) . .	21,252	382,323	Natera, Inc. (a)	9,800	292,628
Harpoon Therapeutics, Inc. (a) (b) . . .	1,190	13,780	Neon Therapeutics, Inc. (a) (b)	2,300	6,072
Heron Therapeutics, Inc. (a) (b)	13,226	155,273	Neurocrine Biosciences, Inc. (a)	14,371	1,243,810
Homology Medicines, Inc. (a)	3,900	60,606	NextCure, Inc. (a)	2,200	81,554
Hookipa Pharma, Inc. (a)	1,385	11,426	Novavax, Inc. (a) (b)	4,872	66,162
IGM Biosciences, Inc. (a)	800	44,920	Oncocyte Corp. (a)	3,885	9,518
ImmunoGen, Inc. (a)	26,500	90,365	OPKO Health, Inc. (a) (b)	60,480	81,043
Immunomedics, Inc. (a) (b)	29,872	402,675	Organogenesis Holdings, Inc. (a)	1,898	6,131
Inovio Pharmaceuticals, Inc. (a) (b) . . .	14,911	110,938	Oyster Point Pharma, Inc. (a) (b)	900	31,500
Insmed, Inc. (a) (b)	13,933	223,346	Palatin Technologies, Inc. (a) (b)	32,200	13,640
Intellia Therapeutics, Inc. (a) (b)	6,100	74,603	PDL BioPharma, Inc. (a)	17,655	49,787
Intercept Pharmaceuticals, Inc. (a) . . .	3,969	249,888	Pfenex, Inc. (a)	4,397	38,782
Invitae Corp. (a) (b)	13,600	185,912	PhaseBio Pharmaceuticals, Inc.		
Ionis Pharmaceuticals, Inc. (a)	20,173	953,779	(a) (b)	2,496	8,262
Iovance Biotherapeutics, Inc. (a) (b) . .	18,400	550,804	Pieris Pharmaceuticals, Inc. (a)	6,500	14,820
Ironwood Pharmaceuticals, Inc.			PolarityTE, Inc. (a) (b)	2,200	2,376
(a) (b)	24,500	247,205	Portola Pharmaceuticals, Inc. (a) (b) . .	11,941	85,139
Jounce Therapeutics, Inc. (a)	2,300	10,925	Precigen, Inc. (a) (b)	11,441	38,899
Kadmon Holdings, Inc. (a) (b)	25,200	105,588	Precision BioSciences, Inc. (a)	5,300	31,959
KalVista Pharmaceuticals, Inc. (a)	1,800	13,770	Prevail Therapeutics, Inc. (a)	2,100	25,599
Karuna Therapeutics, Inc. (a)	1,600	115,200	Principia Biopharma, Inc. (a)	2,900	172,202

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Progenics Pharmaceuticals, Inc. (a) . . .	12,800	\$ 48,640	Xencor, Inc. (a) (b)	7,385	\$ 220,664
Protagonist Therapeutics, Inc. (a) . . .	2,502	17,664	Y-mAbs Therapeutics, Inc. (a)	3,700	96,570
Prothena Corp. PLC (a)	6,300	67,410	ZIOPHARM Oncology, Inc. (a) (b) . . .	29,056	71,187
PTC Therapeutics, Inc. (a)	9,500	423,795			<u>35,791,356</u>
Puma Biotechnology, Inc. (a)	4,507	38,039	BUILDING PRODUCTS — 1.0%		
Ra Pharmaceuticals, Inc. (a)	5,500	264,055	AAON, Inc. (b)	6,400	309,248
Radius Health, Inc. (a) (b)	7,055	91,715	Advanced Drainage Systems, Inc.	6,800	200,192
Rapt Therapeutics, Inc. (a)	200	4,254	American Woodmark Corp. (a)	2,659	121,171
REGENXBIO, Inc. (a)	5,200	168,376	Apogee Enterprises, Inc.	4,109	85,549
Replimenu Group, Inc. (a) (b)	1,900	18,943	Armstrong Flooring, Inc. (a)	3,127	4,472
Retrophin, Inc. (a)	6,498	94,806	Armstrong World Industries, Inc.	7,755	615,902
REVOLUTION Medicines, Inc. (a) . . .	2,100	46,011	Builders FirstSource, Inc. (a)	17,900	218,917
Rhythm Pharmaceuticals, Inc. (a) (b) . .	4,600	70,012	Caesarstone, Ltd. (b)	3,527	37,280
Rigel Pharmaceuticals, Inc. (a) (b) . . .	26,389	41,167	Cornerstone Building Brands, Inc.		
Rocket Pharmaceuticals, Inc. (a) (b) . .	5,000	69,750	(a)	6,728	30,680
Rubius Therapeutics, Inc. (a) (b)	5,100	22,695	CSW Industrials, Inc.	2,337	151,554
Sage Therapeutics, Inc. (a) (b)	8,074	231,885	Gibraltar Industries, Inc. (a)	5,100	218,892
Sangamo Therapeutics, Inc. (a) (b) . . .	18,009	114,717	Griffon Corp.	5,700	72,105
Sarepta Therapeutics, Inc. (a) (b)	11,150	1,090,693	Insteel Industries, Inc.	2,687	35,603
Savara, Inc. (a)	4,845	10,271	JELD-WEN Holding, Inc. (a)	10,600	103,138
Scholar Rock Holding Corp. (a) (b) . . .	2,745	33,242	Lennox International, Inc.	5,507	1,001,118
Seattle Genetics, Inc. (a)	18,298	2,111,223	Masonite International Corp. (a)	3,893	184,723
Seres Therapeutics, Inc. (a) (b)	6,046	21,584	Owens Corning.	16,976	658,839
Solid Biosciences, Inc. (a)	2,800	6,692	Patrick Industries, Inc.	3,500	98,560
Sorrento Therapeutics, Inc. (a) (b) . . .	19,700	36,248	PGT Innovations, Inc. (a)	8,957	75,149
Spectrum Pharmaceuticals, Inc. (a) . . .	16,432	38,287	Quanex Building Products Corp.	5,168	52,093
Spero Therapeutics, Inc. (a)	1,993	16,104	Resideo Technologies, Inc. (a)	19,400	93,896
SpringWorks Therapeutics, Inc.			Simpson Manufacturing Co., Inc.	7,000	433,860
(a) (b)	1,600	43,200	Trex Co., Inc. (a)	9,244	740,814
Stemline Therapeutics, Inc. (a) (b) . . .	7,222	34,954	Universal Forest Products, Inc.	9,309	346,202
Stoke Therapeutics, Inc. (a) (b)	2,600	59,540			<u>5,889,957</u>
Sutro Biopharma, Inc. (a)	1,500	15,300	CAPITAL MARKETS — 2.0%		
Syndax Pharmaceuticals, Inc. (a)	3,500	38,395	Affiliated Managers Group, Inc.	7,700	455,378
Synlogic, Inc. (a)	2,585	4,446	Ares Management Corp. Class A.	11,200	346,416
Syros Pharmaceuticals, Inc. (a) (b) . . .	5,400	32,022	Artisan Partners Asset Management,		
TCR2 Therapeutics, Inc. (a) (b)	1,700	13,158	Inc. Class A	7,855	168,804
TG Therapeutics, Inc. (a) (b)	13,530	133,135	Assetmark Financial Holdings, Inc.		
Tocagen, Inc. (a) (b)	3,800	4,636	(a)	2,000	40,780
Translate Bio, Inc. (a) (b)	5,400	53,838	Associated Capital Group, Inc.		
Turning Point Therapeutics, Inc. (a) . . .	4,300	192,038	Class A (b)	300	9,180
Twist Bioscience Corp. (a) (b)	4,140	126,601	B. Riley Financial, Inc.	3,234	59,570
Tyme Technologies, Inc. (a) (b)	8,300	9,130	BGC Partners, Inc. Class A	47,200	118,944
Ultragenyx Pharmaceutical, Inc. (a) . . .	8,554	380,054	Blucora, Inc. (a)	7,400	89,170
United Therapeutics Corp. (a)	6,833	647,939	BrightSphere Investment Group, Inc.		
UNITY Biotechnology, Inc. (a) (b) . . .	3,990	23,142	(a)	10,298	65,804
UroGen Pharma, Ltd. (a) (b)	2,800	49,952	Cohen & Steers, Inc.	3,609	164,029
Vanda Pharmaceuticals, Inc. (a)	7,875	81,585	Cowen, Inc. Class A	4,150	40,089
VBI Vaccines, Inc. (a) (b)	21,606	20,526	Diamond Hill Investment Group, Inc. . .	446	40,247
VeracYTE, Inc. (a) (b)	7,400	179,894	Donnelley Financial Solutions, Inc.		
Vericel Corp. (a) (b)	7,073	64,859	(a)	4,612	24,305
Viela Bio, Inc. (a)	800	30,400	Eaton Vance Corp.	16,820	542,445
Viking Therapeutics, Inc. (a) (b)	10,214	47,802	Evercore, Inc. Class A	6,143	282,947
Vir Biotechnology, Inc. (a)	1,100	37,697	FactSet Research Systems, Inc.	5,903	1,538,794
Voyager Therapeutics, Inc. (a) (b) . . .	3,600	32,940	Federated Hermes, Inc.	15,100	287,655
X4 Pharmaceuticals, Inc. (a) (b)	2,308	23,080			
XBiotech, Inc. (a)	2,075	22,037			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Focus Financial Partners, Inc. Class A			HB Fuller Co.	7,999	\$ 223,412
(a) (b)	4,800	\$ 110,448	Huntsman Corp.	34,026	490,995
GAIN Capital Holdings, Inc.	2,700	15,066	Ingevity Corp. (a)	6,638	233,658
GAMCO Investors, Inc. Class A	882	9,693	Innospec, Inc.	3,845	267,189
Greenhill & Co., Inc.	2,217	21,815	Intrepid Potash, Inc. (a)	13,400	10,720
Hamilton Lane, Inc. Class A	3,500	193,585	Koppers Holdings, Inc. (a)	2,730	33,770
Houlihan Lokey, Inc.	6,600	343,992	Kraton Corp. (a)	4,485	36,328
Interactive Brokers Group, Inc.			Kronos Worldwide, Inc. (b)	3,600	30,384
Class A	11,806	509,665	Livent Corp. (a) (b)	23,000	120,750
INTL. FCStone, Inc. (a)	2,502	90,722	LSB Industries, Inc. (a)	4,000	8,400
Janus Henderson Group PLC	24,800	379,936	Marrone Bio Innovations, Inc. (a)	9,293	7,591
Lazard, Ltd. Class A	16,102	379,363	Minerals Technologies, Inc.	5,443	197,363
Legg Mason, Inc.	13,521	660,501	NewMarket Corp.	1,041	398,568
LPL Financial Holdings, Inc.	12,695	690,989	Olin Corp.	24,800	289,416
Moelis & Co. Class A	7,500	210,750	OMNOVA Solutions, Inc. (a)	6,650	67,431
Morningstar, Inc.	3,083	358,399	Orion Engineered Carbons SA	9,500	70,870
Oppenheimer Holdings, Inc. Class A . . .	1,400	27,664	PolyOne Corp.	14,433	273,794
Piper Sandler Cos.	2,100	106,197	PQ Group Holdings, Inc. (a)	5,950	64,855
PJT Partners, Inc. Class A	3,519	152,689	Quaker Chemical Corp. (b)	2,084	263,168
Pzena Investment Management, Inc.			Rayonier Advanced Materials, Inc. . . .	7,700	8,162
Class A	2,600	11,596	RPM International, Inc.	20,090	1,195,355
Safeguard Scientifics, Inc.	2,700	14,985	Scotts Miracle-Gro Co.	6,177	632,525
Sculptor Capital Management, Inc.			Sensient Technologies Corp.	6,619	287,993
(b)	2,485	33,647	Stepan Co.	3,182	281,480
SEI Investments Co.	20,087	930,832	Trecora Resources (a)	2,970	17,671
Siebert Financial Corp. (a) (b)	1,320	9,530	Tredegar Corp.	4,107	64,192
Silvercrest Asset Management Group, Inc. Class A	1,504	14,228	Trinseo SA	6,174	111,811
Stifel Financial Corp.	10,449	431,335	Tronox Holdings PLC Class A (a)	13,769	68,570
TD Ameritrade Holding Corp.	41,984	1,455,165	Valhi, Inc.	4,300	4,429
Value Line, Inc.	200	6,470	Valvoline, Inc.	29,741	389,310
Virtu Financial, Inc. Class A	7,997	166,498	Westlake Chemical Corp.	5,596	213,599
Virtus Investment Partners, Inc.	1,055	80,296	WR Grace & Co.	8,976	319,546
Waddell & Reed Financial, Inc.					
Class A (b)	10,639	121,072			
Westwood Holdings Group, Inc.	1,205	22,064			
WisdomTree Investments, Inc.	20,199	47,064			
		<u>11,880,813</u>			<u>9,541,427</u>
CHEMICALS — 1.6%			COMMERCIAL SERVICES & SUPPLIES —		
Advanced Emissions Solutions, Inc.			1.4%		
(b)	2,300	15,111	ABM Industries, Inc.	10,500	255,780
AdvanSix, Inc. (a)	4,400	41,976	ACCO Brands Corp.	15,116	76,336
American Vanguard Corp.	4,552	65,822	ADT, Inc. (b)	17,900	77,328
Amyris, Inc. (a) (b)	8,400	21,504	Advanced Disposal Services, Inc. (a) . .	11,400	373,920
Ashland Global Holdings, Inc.	8,731	437,161	Brady Corp. Class A	7,600	342,988
Axalta Coating Systems, Ltd. (a)	32,602	563,037	BrightView Holdings, Inc. (a)	4,900	54,194
Balchem Corp.	4,996	493,205	Brink's Co.	7,814	406,719
Cabot Corp.	8,898	232,416	Casella Waste Systems, Inc. Class A		
Chase Corp.	1,148	94,469	(a)	7,200	281,232
Chemours Co.	25,743	228,340	CECO Environmental Corp. (a)	4,343	20,282
Element Solutions, Inc. (a)	34,800	290,928	Charah Solutions, Inc. (a)	900	1,539
Ferro Corp. (a)	12,809	119,892	Cimpress PLC (a) (b)	2,926	155,663
Flotek Industries, Inc. (a)	7,627	6,788	Clean Harbors, Inc. (a)	8,153	418,575
FutureFuel Corp.	3,800	42,826	CompX International, Inc.	200	3,040
GCP Applied Technologies, Inc. (a) . . .	8,497	151,247	Covanta Holding Corp.	18,500	158,175
Hawkins, Inc.	1,500	53,400	Deluxe Corp.	6,576	170,516
			Ennis, Inc.	3,897	73,186
			Harsco Corp. (a)	12,291	85,668
			Healthcare Services Group, Inc. (b) . .	11,665	278,910
			Heritage-Crystal Clean, Inc. (a)	2,234	36,280
			Herman Miller, Inc.	9,200	204,240

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
HNI Corp.	6,689	\$ 168,496	Viavi Solutions, Inc. (a)	36,100	\$ 404,681
IAA, Inc. (a)	20,987	628,770			4,973,813
Interface, Inc.	9,062	68,509	CONSTRUCTION & ENGINEERING — 0.6%		
KAR Auction Services, Inc. (b)	20,192	242,304	AECOM (a)	23,704	707,564
Kimball International, Inc. Class B	5,565	66,279	Aegion Corp. (a)	4,800	86,064
Knoll, Inc.	7,690	79,361	Ameresco, Inc. Class A (a)	3,500	59,605
Matthews International Corp.			Arcosa, Inc.	7,689	305,561
Class A	4,731	114,443	Argan, Inc.	2,339	80,859
McGrath RentCorp	3,800	199,044	Comfort Systems USA, Inc.	5,743	209,907
Mobile Mini, Inc.	6,900	180,987	Concrete Pumping Holdings, Inc. (a)	4,031	11,529
MSA Safety, Inc.	5,549	561,559	Construction Partners, Inc. Class A		
NL Industries, Inc.	1,231	3,668	(a)	2,798	47,258
PICO Holdings, Inc. (a)	2,530	19,683	Dycom Industries, Inc. (a)	4,752	121,889
Pitney Bowes, Inc. (b)	26,864	54,803	EMCOR Group, Inc.	8,753	536,734
Quad/Graphics, Inc.	4,561	11,494	Fluor Corp.	22,100	152,711
RR Donnelley & Sons Co.	9,933	9,521	Granite Construction, Inc. (b)	7,379	112,013
SP Plus Corp. (a)	3,600	74,700	Great Lakes Dredge & Dock Corp.		
Steelcase, Inc. Class A	13,800	136,206	(a)	9,250	76,775
Stericycle, Inc. (a)	14,100	684,978	IES Holdings, Inc. (a)	1,300	22,945
Team, Inc. (a) (b)	4,300	27,950	MasTec, Inc. (a)	9,376	306,876
Tetra Tech, Inc.	8,586	606,343	MYR Group, Inc. (a)	2,400	62,856
UniFirst Corp.	2,389	360,954	Northwest Pipe Co. (a)	1,400	31,150
US Ecology, Inc.	3,809	115,794	NV5 Global, Inc. (a)	1,600	66,064
Viad Corp.	3,154	66,959	Primoris Services Corp.	6,967	110,775
VSE Corp.	1,280	20,979	Sterling Construction Co., Inc. (a)	3,800	36,100
		<u>7,978,355</u>	Tutor Perini Corp. (a) (b)	6,300	42,336
COMMUNICATIONS EQUIPMENT — 0.8%			Valmont Industries, Inc.	3,316	351,430
Acacia Communications, Inc. (a)	5,900	396,362	Willscot Corp. (a) (b)	8,100	82,053
ADTRAN, Inc.	7,037	54,044			<u>3,621,054</u>
Applied Optoelectronics, Inc. (a) (b)	2,697	20,470	CONSTRUCTION MATERIALS — 0.1%		
CalAmp Corp. (a)	4,700	21,150	Eagle Materials, Inc.	6,564	383,469
Calix, Inc. (a)	7,300	51,684	Forterra, Inc. (a)	2,700	16,146
Cambium Networks Corp. (a)	600	3,360	Summit Materials, Inc. Class A (a)	17,812	267,180
Casa Systems, Inc. (a)	4,499	15,746	United States Lime & Minerals, Inc.	321	23,706
Ciena Corp. (a)	24,091	959,063	US Concrete, Inc. (a)	2,339	42,429
Clearfield, Inc. (a)	1,800	21,330			<u>732,930</u>
CommScope Holding Co., Inc. (a)	30,134	274,521	CONSUMER FINANCE — 0.7%		
Comtech Telecommunications Corp.	3,698	49,146	Ally Financial, Inc.	59,175	853,895
DASAN Zhong Solutions, Inc. (a)	1,360	5,698	Credit Acceptance Corp. (a)	1,586	405,524
Digi International, Inc. (a)	4,370	41,690	Curo Group Holdings Corp. (b)	2,200	11,660
EchoStar Corp. Class A (a)	7,738	247,384	Elevate Credit, Inc. (a)	4,000	4,160
Extreme Networks, Inc. (a)	17,600	54,384	Encore Capital Group, Inc. (a) (b)	4,892	114,375
Harmonic, Inc. (a)	13,500	77,760	Enova International, Inc. (a)	5,100	73,899
Infinera Corp. (a)	28,000	148,400	EZCORP, Inc. Class A (a)	8,000	33,360
Inseego Corp. (a) (b)	7,104	44,258	FirstCash, Inc.	6,515	467,386
InterDigital, Inc.	4,938	220,383	Green Dot Corp. Class A (a)	7,600	192,964
KVH Industries, Inc. (a)	2,532	23,877	LendingClub Corp. (a)	10,506	82,472
Lumentum Holdings, Inc. (a)	11,682	860,963	LendingTree, Inc. (a) (b)	1,211	222,085
NETGEAR, Inc. (a)	4,696	107,257	Medallion Financial Corp. (a)	3,200	5,952
NetScout Systems, Inc. (a)	11,107	262,903	Navient Corp.	30,700	232,706
Plantronics, Inc. (b)	5,348	53,801	Nelnet, Inc. Class A	2,814	127,784
Ribbon Communications, Inc. (a)	9,500	28,785	OneMain Holdings, Inc.	10,262	196,210
TESSCO Technologies, Inc.	1,157	5,658	Oportun Financial Corp. (a)	1,100	11,605
Ubiquiti, Inc. (b)	1,380	195,380	PRA Group, Inc. (a) (b)	7,114	197,200
ViaSat, Inc. (a)	9,011	323,675			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Regional Management Corp. (a)	1,300	\$ 17,758
Santander Consumer USA Holdings, Inc.	16,216	225,565
SLM Corp. (b)	66,600	478,854
World Acceptance Corp. (a) (b)	871	47,565
		<u>4,002,979</u>
CONTAINERS & PACKAGING — 0.9%		
AptarGroup, Inc.	10,033	998,685
Ardagh Group SA	2,700	32,022
Berry Global Group, Inc. (a)	20,763	699,921
Crown Holdings, Inc. (a)	20,465	1,187,789
Graphic Packaging Holding Co.	45,667	557,138
Greif, Inc. Class A	4,100	127,469
Greif, Inc. Class B	900	36,054
Myers Industries, Inc.	5,595	60,146
O-I Glass, Inc.	24,428	173,683
Silgan Holdings, Inc.	12,268	356,017
Sonoco Products Co.	15,695	727,463
UFP Technologies, Inc. (a)	1,000	38,090
		<u>4,994,477</u>
DISTRIBUTORS — 0.2%		
Core-Mark Holding Co., Inc.	7,152	204,333
Funko, Inc. Class A (a) (b)	3,150	12,568
Greenlane Holdings, Inc. Class A (a) (b)	1,100	1,892
Pool Corp.	6,048	1,190,065
Weyco Group, Inc.	943	19,020
		<u>1,427,878</u>
DIVERSIFIED CONSUMER SERVICES — 1.0%		
Adtalem Global Education, Inc. (a) . .	8,300	222,357
American Public Education, Inc. (a) . .	2,300	55,039
Bright Horizons Family Solutions, Inc. (a)	9,028	920,856
Carriage Services, Inc.	2,396	38,695
Chegg, Inc. (a) (b)	18,600	665,508
Collectors Universe, Inc.	1,315	20,606
frontdoor, Inc. (a)	13,406	466,261
Graham Holdings Co. Class B	627	213,914
Grand Canyon Education, Inc. (a) . . .	7,469	569,773
Houghton Mifflin Harcourt Co. (a) . .	16,399	30,830
K12, Inc. (a)	6,200	116,932
Laureate Education, Inc. Class A (a) .	17,700	186,027
OneSpaWorld Holdings, Ltd. (b)	6,600	26,796
Perdoceo Education Corp. (a)	10,800	116,532
Regis Corp. (a)	3,406	20,129
Select Interior Concepts, Inc. Class A (a)	3,300	6,831
Service Corp. International	28,000	1,095,080
ServiceMaster Global Holdings, Inc. (a)	21,512	580,824
Strategic Education, Inc.	3,370	470,991
WW International, Inc. (a)	7,300	123,443
		<u>5,947,424</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DIVERSIFIED FINANCIAL SERVICES — 0.5%		
Alerus Financial Corp.	500	\$ 8,260
Banco Latinoamericano de Comercio Exterior SA Class E (b)	4,700	48,457
Calamos Asset Management, Inc. Class A (a) (c)	1,000	—
Cannae Holdings, Inc. (a)	11,600	388,484
Equitable Holdings, Inc.	65,446	945,695
FGL Holdings (b)	22,900	224,420
GWG Holdings, Inc. (a) (b)	300	3,048
Jefferies Financial Group, Inc.	39,600	541,332
Marlin Business Services Corp.	1,400	15,638
On Deck Capital, Inc. (a)	8,900	13,706
Voya Financial, Inc.	21,241	861,322
		<u>3,050,362</u>
DIVERSIFIED TELECOMMUNICATION SERVICES — 0.5%		
Anterix, Inc. (a) (b)	1,670	76,269
ATN International, Inc.	1,709	100,335
Bandwidth, Inc. Class A (a)	2,544	171,186
Cincinnati Bell, Inc. (a)	7,751	113,475
Cogent Communications Holdings, Inc.	6,696	548,871
Consolidated Communications Holdings, Inc.	11,049	50,273
Frontier Communications Corp. (a) (b)	16,967	6,447
GCI Liberty, Inc. Class A (a)	15,496	882,807
IDT Corp. Class B (a)	2,900	15,718
Intelsat SA (a) (b)	9,447	14,454
Iridium Communications, Inc. (a) . . .	15,519	346,539
Ooma, Inc. (a)	3,200	38,176
ORBCOMM, Inc. (a)	10,311	25,159
Vonage Holdings Corp. (a)	35,500	256,665
		<u>2,646,374</u>
ELECTRIC UTILITIES — 1.1%		
ALLETE, Inc.	8,162	495,270
Avangrid, Inc.	8,900	389,642
El Paso Electric Co.	6,363	432,430
Genie Energy, Ltd. Class B (b)	1,998	14,346
Hawaiian Electric Industries, Inc. . . .	17,083	735,423
IDACORP, Inc.	7,899	693,453
MGE Energy, Inc.	5,462	357,597
OGE Energy Corp.	31,543	969,316
Otter Tail Corp.	6,176	274,585
PG&E Corp. (a)	83,658	752,085
PNM Resources, Inc.	12,451	473,138
Portland General Electric Co.	14,121	676,961
Spark Energy, Inc. Class A (b)	2,096	13,142
		<u>6,277,388</u>
ELECTRICAL EQUIPMENT — 0.9%		
Acuity Brands, Inc.	6,205	531,520
Allied Motion Technologies, Inc.	1,062	25,169
American Superconductor Corp. (a) (b)	3,300	18,084

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Atkore International Group, Inc. (a)	7,500	\$ 158,025	National Instruments Corp.	20,562	\$ 680,191
AZZ, Inc.	4,040	113,605	nLight, Inc. (a) (b)	5,200	54,548
Bloom Energy Corp. Class A (a) (b)	8,602	44,989	Novanta, Inc. (a)	5,300	423,364
Encore Wire Corp.	3,226	135,460	OSI Systems, Inc. (a)	2,697	185,877
Energous Corp. (a) (b)	4,960	3,685	PAR Technology Corp. (a)	1,700	21,862
EnerSys	6,741	333,814	PC Connection, Inc.	1,715	70,675
Generac Holdings, Inc. (a)	9,599	894,339	Plexus Corp. (a)	4,500	245,520
GrafTech International, Ltd. (b)	9,050	73,486	Rogers Corp. (a)	2,899	273,724
Hubbell, Inc.	8,540	979,880	Sanmina Corp. (a)	10,810	294,897
nVent Electric PLC	23,900	403,193	ScanSource, Inc. (a)	4,009	85,753
Plug Power, Inc. (a) (b)	46,801	165,676	SYNNEX Corp.	6,468	472,811
Powell Industries, Inc.	1,300	33,371	Tech Data Corp. (a)	5,580	730,143
Preformed Line Products Co.	500	24,915	Trimble, Inc. (a)	39,536	1,258,431
Regal Beloit Corp.	6,394	402,502	TTM Technologies, Inc. (a)	15,500	160,270
Sensata Technologies Holding PLC			Vishay Intertechnology, Inc.	20,845	300,376
(a)	24,628	712,488	Vishay Precision Group, Inc. (a)	1,500	30,120
Sunrun, Inc. (a)	17,700	178,770	Wrap Technologies, Inc. (a) (b)	1,500	6,390
Thermon Group Holdings, Inc. (a)	4,925	74,220			<u>13,093,592</u>
TPI Composites, Inc. (a)	4,500	66,510			
Vicor Corp. (a)	2,810	125,157			
Vivint Solar, Inc. (a)	6,473	28,287			
		<u>5,527,145</u>			
ELECTRONIC EQUIPMENT, INSTRUMENTS			ENERGY EQUIPMENT & SERVICES — 0.2%		
& COMPONENTS — 2.2%			Apergy Corp. (a)	12,200	70,150
Airgain, Inc. (a)	1,490	11,011	Archrock, Inc.	20,200	75,952
Akoustis Technologies, Inc. (a) (b)	4,600	24,702	Cactus, Inc. Class A	7,400	85,840
Anixter International, Inc. (a)	4,734	415,977	Covia Holdings Corp. (a) (b)	7,218	4,124
Arlo Technologies, Inc. (a)	10,617	25,799	Diamond Offshore Drilling, Inc.		
Arrow Electronics, Inc. (a)	12,710	659,268	(a) (b)	9,200	16,836
Avnet, Inc.	15,597	391,485	DMC Global, Inc.	2,200	50,622
Badger Meter, Inc.	4,476	239,914	Dril-Quip, Inc. (a)	5,675	173,087
Bel Fuse, Inc. Class B	1,400	13,636	Era Group, Inc. (a)	2,799	14,919
Belden, Inc.	6,163	222,361	Exterran Corp. (a)	4,100	19,680
Benchmark Electronics, Inc.	5,780	115,542	Forum Energy Technologies, Inc. (a)	12,039	2,135
Coda Octopus Group, Inc. (a) (b)	710	3,983	Frank's International NV (a)	16,100	41,699
Cognex Corp.	25,801	1,089,318	FTS International, Inc. (a) (b)	5,100	1,137
Coherent, Inc. (a)	3,808	405,209	Geospace Technologies Corp. (a)	2,100	13,440
CTS Corp.	5,076	126,342	Helix Energy Solutions Group, Inc.		
Daktronics, Inc.	5,145	25,365	(a)	20,709	33,963
Dolby Laboratories, Inc. Class A	9,879	535,541	Independence Contract Drilling, Inc.		
ePlus, Inc. (a)	2,060	128,997	(a) (b)	320	448
Fabrinet (a)	5,700	310,992	KLX Energy Services Holdings, Inc.		
FARO Technologies, Inc. (a)	2,700	120,150	(a) (b)	2,997	2,098
Fitbit, Inc. Class A (a) (b)	36,309	241,818	Liberty Oilfield Services, Inc.		
II-VI, Inc. (a) (b)	14,197	404,614	Class A	7,700	20,713
Insight Enterprises, Inc. (a)	5,452	229,693	Mammoth Energy Services, Inc. (b)	2,297	1,720
Iteris, Inc. (a)	5,700	18,240	Matrix Service Co. (a)	3,900	36,933
Itron, Inc. (a)	5,399	301,426	Nabors Industries, Ltd.	51,430	20,063
Jabil, Inc.	23,467	576,819	National Energy Services Reunited		
KEMET Corp.	8,900	215,024	Corp. (a) (b)	3,700	18,796
Kimball Electronics, Inc. (a)	3,844	41,976	Natural Gas Services Group, Inc. (a)	1,900	8,474
Knowles Corp. (a)	12,768	170,836	NCS Multistage Holdings, Inc. (a)	1,470	941
Littelfuse, Inc.	3,665	488,984	Newpark Resources, Inc. (a)	12,900	11,571
Method Electronics, Inc.	5,749	151,946	NexTier Oilfield Solutions, Inc. (a)	23,459	27,447
MTS Systems Corp.	2,943	66,217	Nine Energy Service, Inc. (a) (b)	2,465	1,992
Napco Security Technologies, Inc. (a)	1,678	25,455	Noble Corp. PLC (a)	35,001	9,100
			Oceaneering International, Inc. (a)	15,581	45,808
			Oil States International, Inc. (a)	8,666	17,592
			Pacific Drilling SA (a) (b)	4,700	2,021
			Patterson-UTI Energy, Inc.	29,800	70,030

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ProPetro Holding Corp. (a)	11,799	\$ 29,498	American Campus Communities, Inc.		
RigNet, Inc. (a)	2,472	4,450	REIT	21,610	\$ 599,677
RPC, Inc. (b)	8,210	16,913	American Finance Trust, Inc. REIT . .	16,800	105,000
SEACOR Holdings, Inc. (a)	2,768	74,625	American Homes 4 Rent Class A		
SEACOR Marine Holdings, Inc. (a) . .	2,799	12,260	REIT	40,597	941,850
Seadrill, Ltd. (a) (b)	8,253	3,549	Americold Realty Trust REIT	30,200	1,028,008
Select Energy Services, Inc. Class A			Apple Hospitality REIT, Inc.	33,100	303,527
(a)	8,700	28,101	Armada Hoffler Properties, Inc.		
Smart Sand, Inc. (a)	3,829	3,982	REIT	8,500	90,950
Solaris Oilfield Infrastructure, Inc.			Ashford Hospitality Trust, Inc. REIT . .	12,733	9,412
Class A (b)	4,600	24,150	Bluerock Residential Growth REIT,		
TETRA Technologies, Inc. (a)	17,090	5,469	Inc.	3,600	20,052
Tidewater, Inc. (a)	6,225	44,073	Braemar Hotels & Resorts, Inc. REIT.	4,223	7,179
Transocean, Ltd. (a) (b)	91,389	106,011	Brandywine Realty Trust REIT	27,500	289,300
US Silica Holdings, Inc. (b)	10,788	19,418	Brixmor Property Group, Inc. REIT . .	46,848	445,056
US Well Service, Inc. (a)	3,527	1,058	Brookfield Property REIT, Inc.		
			Class A (b)	10,400	88,296
		1,272,888	BRT Apartments Corp. REIT	1,500	15,375
ENTERTAINMENT — 1.2%			Camden Property Trust REIT	14,691	1,164,115
AMC Entertainment Holdings, Inc.			CareTrust REIT, Inc.	15,000	221,850
Class A (b)	7,584	23,965	CatchMark Timber Trust, Inc. Class A		
Cinemark Holdings, Inc. (b)	16,916	172,374	REIT	7,700	55,594
Eros International PLC (a) (b)	10,247	16,908	CBL & Associates Properties, Inc.		
Gaia, Inc. (a) (b)	1,500	13,320	REIT (b)	23,900	4,782
Glu Mobile, Inc. (a)	18,200	114,478	Cedar Realty Trust, Inc. REIT	12,057	11,250
IMAX Corp. (a)	8,200	74,210	Chatham Lodging Trust REIT	6,660	39,560
Liberty Media Corp.-Liberty Braves			CIM Commercial Trust Corp. REIT		
Class A (a)	1,438	28,041	(b)	1,800	19,962
Liberty Media Corp.-Liberty Braves			City Office REIT, Inc.	8,400	60,732
Class C (a)	5,610	106,927	Clipper Realty, Inc. REIT	1,993	10,324
Liberty Media Corp.-Liberty Formula			Colony Capital, Inc. REIT	75,418	131,981
One Class A (a) (b)	3,936	101,627	Columbia Property Trust, Inc. REIT . .	18,072	225,900
Liberty Media Corp.-Liberty Formula			Community Healthcare Trust, Inc.		
One Class C (a)	31,186	849,195	REIT	3,000	114,840
Lions Gate Entertainment Corp.			CoreCivic, Inc. REIT	18,725	209,158
Class A (a)	7,724	46,962	CorEnergy Infrastructure Trust, Inc.		
Lions Gate Entertainment Corp.			REIT (b)	2,060	37,863
Class B (a)	18,089	100,937	CorePoint Lodging, Inc. REIT	5,680	22,266
LiveXLive Media, Inc. (a) (b)	5,299	8,372	CoreSite Realty Corp. REIT	5,891	682,767
Madison Square Garden Co. Class A			Corporate Office Properties Trust		
(a)	2,972	628,310	REIT	17,700	391,701
Marcus Corp.	3,537	43,576	Cousins Properties, Inc. REIT	22,949	671,717
Reading International, Inc. Class A			CubeSmart REIT	30,325	812,407
(a)	2,500	9,725	CyrusOne, Inc. REIT	17,615	1,087,726
Roku, Inc. (a) (b)	13,400	1,172,232	DiamondRock Hospitality Co. REIT . .	31,600	160,528
Spotify Technology SA (a)	20,427	2,480,655	Diversified Healthcare Trust REIT. . .	37,177	134,953
World Wrestling Entertainment, Inc.			Douglas Emmett, Inc. REIT	26,137	797,440
Class A (b)	6,727	228,247	Easterly Government Properties, Inc.		
Zynga, Inc. Class A (a)	135,332	927,024	REIT	11,700	288,288
		7,147,085	EastGroup Properties, Inc. REIT	6,035	630,537
EQUITY REAL ESTATE INVESTMENT			Empire State Realty Trust, Inc.		
TRUSTS (REITS) — 8.2%			Class A REIT	23,624	211,671
Acadia Realty Trust REIT	13,447	166,608	EPR Properties REIT	12,249	296,671
Agree Realty Corp. REIT (b)	6,556	405,816	Equity Commonwealth REIT	18,981	601,888
Alexander & Baldwin, Inc. REIT	10,738	120,480	Equity LifeStyle Properties, Inc.		
Alexander's, Inc. REIT	317	87,476	REIT	27,268	1,567,365
American Assets Trust, Inc. REIT . . .	7,542	188,550			

See accompanying notes to schedule of investments.

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Essential Properties Realty Trust, Inc. REIT	14,400	\$ 188,064	Office Properties Income Trust REIT	7,527	\$ 205,111
Farmland Partners, Inc. REIT (b)	3,900	23,673	Omega Healthcare Investors, Inc. REIT	35,652	946,204
First Industrial Realty Trust, Inc. REIT	19,815	658,452	One Liberty Properties, Inc. REIT	2,300	32,039
Four Corners Property Trust, Inc. REIT	11,009	205,978	Outfront Media, Inc. REIT	22,567	304,203
Franklin Street Properties Corp. REIT	16,261	93,176	Paramount Group, Inc. REIT	30,800	271,040
Front Yard Residential Corp. REIT	7,527	89,948	Park Hotels & Resorts, Inc. REIT	37,634	297,685
Gaming and Leisure Properties, Inc. REIT	31,894	883,783	Pebblebrook Hotel Trust REIT	20,457	222,777
GEO Group, Inc. REIT	18,700	227,392	Pennsylvania Real Estate Investment Trust (b)	9,813	8,946
Getty Realty Corp. REIT	5,205	123,567	Physicians Realty Trust REIT	29,617	412,861
Gladstone Commercial Corp. REIT	4,930	70,795	Piedmont Office Realty Trust, Inc. Class A REIT	19,705	347,990
Gladstone Land Corp. REIT	2,700	31,995	PotlatchDeltic Corp. REIT	10,428	327,335
Global Medical REIT, Inc.	5,800	58,696	Preferred Apartment Communities, Inc. Class A REIT (b)	6,897	49,520
Global Net Lease, Inc. REIT	14,141	189,065	PS Business Parks, Inc. REIT	3,119	422,687
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	9,897	201,998	QTS Realty Trust, Inc. Class A REIT	9,048	524,874
Healthcare Realty Trust, Inc. REIT	20,782	580,441	Rayonier, Inc. REIT	20,409	480,632
Healthcare Trust of America, Inc. Class A REIT	33,970	824,792	Retail Opportunity Investments Corp. REIT	17,900	148,391
Hersha Hospitality Trust REIT	5,076	18,172	Retail Properties of America, Inc. Class A REIT	33,603	173,728
Highwoods Properties, Inc. REIT	16,070	569,199	Retail Value, Inc. REIT	2,250	27,562
Hudson Pacific Properties, Inc. REIT	23,937	607,042	Rexford Industrial Realty, Inc. REIT	17,788	729,486
Independence Realty Trust, Inc. REIT (b)	14,273	127,601	RLJ Lodging Trust REIT	26,568	205,105
Industrial Logistics Properties Trust REIT	10,128	177,645	RPT Realty REIT	12,300	74,169
Innovative Industrial Properties, Inc. REIT	2,542	193,014	Ryman Hospitality Properties, Inc. REIT	7,727	277,013
Investors Real Estate Trust REIT	1,799	98,945	Sabra Health Care REIT, Inc.	31,655	345,673
Invitation Homes, Inc. REIT	84,063	1,796,426	Safehold, Inc. REIT (b)	2,000	126,460
iStar, Inc. REIT (b)	9,375	99,469	Saul Centers, Inc. REIT	1,812	59,325
JBG SMITH Properties REIT	19,243	612,505	Seritage Growth Properties Class A REIT (a) (b)	5,338	48,629
Jernigan Capital, Inc. REIT (b)	3,400	37,264	Service Properties Trust REIT	25,674	138,640
Kilroy Realty Corp. REIT (b)	16,340	1,040,858	SITE Centers Corp. REIT	23,701	123,482
Kite Realty Group Trust REIT	12,983	122,949	Spirit Realty Capital, Inc. REIT	15,675	409,901
Lamar Advertising Co. Class A REIT	13,474	690,947	STAG Industrial, Inc. REIT	23,450	528,094
Lexington Realty Trust REIT	38,000	377,340	STORE Capital Corp. REIT	33,793	612,329
Life Storage, Inc. REIT	7,304	690,593	Summit Hotel Properties, Inc. REIT	16,300	68,786
LTC Properties, Inc. REIT	6,154	190,159	Sun Communities, Inc. REIT	14,263	1,780,736
Macerich Co. REIT (b)	22,300	125,549	Sunstone Hotel Investors, Inc. REIT	35,219	306,757
Mack-Cali Realty Corp. REIT	13,600	207,128	Tanger Factory Outlet Centers, Inc. REIT (b)	14,187	70,935
Medical Properties Trust, Inc. REIT	80,624	1,393,989	Taubman Centers, Inc. REIT	9,195	385,087
Monmouth Real Estate Investment Corp. REIT	14,879	179,292	Terreno Realty Corp. REIT	10,324	534,267
National Health Investors, Inc. REIT	6,645	329,060	UMH Properties, Inc. REIT	5,700	61,902
National Retail Properties, Inc. REIT	27,013	869,548	Uniti Group, Inc. REIT	29,070	175,292
National Storage Affiliates Trust REIT	9,300	275,280	Universal Health Realty Income Trust REIT	2,049	206,560
New Senior Investment Group, Inc. REIT	12,107	30,994	Urban Edge Properties REIT	18,100	159,461
NexPoint Residential Trust, Inc. REIT	3,100	78,151	Urstadt Biddle Properties, Inc. Class A REIT	4,640	65,424
			VEREIT, Inc.	168,708	824,982
			VICI Properties, Inc. REIT (b)	72,865	1,212,474
			Washington Prime Group, Inc. REIT (b)	27,100	21,818

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Washington Real Estate Investment Trust	12,902	\$ 307,971	Tootsie Roll Industries, Inc. (b)	2,540	\$ 91,341
Weingarten Realty Investors REIT	19,048	274,863	TreeHouse Foods, Inc. (a)	8,781	387,681
Whitestone REIT (b)	5,600	34,720			8,085,773
WP Carey, Inc. REIT	26,902	1,562,468	GAS UTILITIES — 0.8%		
Xenia Hotels & Resorts, Inc. REIT	17,800	183,340	Chesapeake Utilities Corp.	2,475	212,132
		48,089,116	National Fuel Gas Co.	12,870	479,922
FOOD & STAPLES RETAILING — 0.6%			New Jersey Resources Corp.	14,944	507,648
Andersons, Inc.	4,985	93,469	Northwest Natural Holding Co.	4,760	293,930
BJ's Wholesale Club Holdings, Inc. (a) (b)	17,500	445,725	ONE Gas, Inc.	8,221	687,440
Casey's General Stores, Inc.	5,768	764,202	RGC Resources, Inc.	1,100	31,823
Chefs' Warehouse, Inc. (a)	3,600	36,252	South Jersey Industries, Inc.	14,562	364,050
Grocery Outlet Holding Corp. (a)	8,345	286,567	Southwest Gas Holdings, Inc.	8,539	593,973
HF Foods Group, Inc. (a) (b)	1,200	10,068	Spire, Inc.	7,839	583,849
Ingles Markets, Inc. Class A	2,156	77,961	UGI Corp.	32,935	878,376
Natural Grocers by Vitamin Cottage, Inc.	1,300	11,063			4,633,143
Performance Food Group Co. (a)	18,011	445,232	HEALTH CARE EQUIPMENT & SUPPLIES — 3.8%		
PriceSmart, Inc.	3,491	183,452	Accuray, Inc. (a)	12,921	24,550
Rite Aid Corp. (a) (b)	8,650	129,750	Alphatec Holdings, Inc. (a) (b)	5,800	20,010
SpartanNash Co.	5,600	80,192	AngioDynamics, Inc. (a)	5,797	60,463
Sprouts Farmers Market, Inc. (a)	18,575	345,309	Antares Pharma, Inc. (a)	25,400	59,944
United Natural Foods, Inc. (a)	8,108	74,432	Apyx Medical Corp. (a)	4,695	16,855
US Foods Holding Corp. (a)	34,454	610,180	AtriCure, Inc. (a)	6,000	201,540
Village Super Market, Inc. Class A	1,269	31,192	Atrion Corp.	216	140,400
Weis Markets, Inc.	1,515	63,115	Avanos Medical, Inc. (a)	7,400	199,282
		3,688,161	AxoGen, Inc. (a)	5,300	55,120
FOOD PRODUCTS — 1.4%			Axonics Modulation Technologies, Inc. (a) (b)	2,857	72,596
Alico, Inc.	800	24,832	BioLife Solutions, Inc. (a) (b)	1,120	10,640
B&G Foods, Inc. (b)	10,000	180,900	BioSig Technologies, Inc. (a) (b)	2,800	11,732
Beyond Meat, Inc. (a) (b)	7,456	496,570	Cantel Medical Corp. (b)	5,948	213,533
Bridgford Foods Corp. (a)	300	6,921	Cardiovascular Systems, Inc. (a)	5,450	191,894
Bunge, Ltd.	21,741	892,033	Cerus Corp. (a)	24,609	114,432
Calavo Growers, Inc.	2,542	146,648	Conformis, Inc. (a) (b)	10,500	6,615
Cal-Maine Foods, Inc.	4,900	215,502	CONMED Corp.	4,248	243,283
Darling Ingredients, Inc. (a)	25,800	494,586	CryoLife, Inc. (a)	5,700	96,444
Farmer Brothers Co. (a)	1,525	10,614	CryoPort, Inc. (a) (b)	4,800	81,936
Flowers Foods, Inc.	30,731	630,600	Cutera, Inc. (a)	2,100	27,426
Fresh Del Monte Produce, Inc.	4,834	133,467	CytoSorbents Corp. (a) (b)	4,360	33,703
Freshpet, Inc. (a)	5,400	344,898	DexCom, Inc. (a)	14,226	3,830,635
Hain Celestial Group, Inc. (a) (b)	13,101	340,233	ElectroCore LLC (a) (b)	1,940	1,843
Hostess Brands, Inc. (a)	18,800	200,408	Envista Holdings Corp. (a)	22,700	339,138
Ingredion, Inc.	10,493	792,221	GenMark Diagnostics, Inc. (a) (b)	8,200	33,784
J&J Snack Foods Corp.	2,386	288,706	Glaukos Corp. (a)	6,142	189,542
John B Sanfilippo & Son, Inc.	1,325	118,455	Globus Medical, Inc. Class A (a)	11,932	507,468
Lancaster Colony Corp.	2,957	427,700	Haemonetics Corp. (a)	7,861	783,427
Landec Corp. (a)	4,100	35,629	Heska Corp. (a) (b)	1,102	60,941
Limoneira Co.	2,300	30,130	Hill-Rom Holdings, Inc.	10,536	1,059,922
Pilgrim's Pride Corp. (a)	8,400	152,208	ICU Medical, Inc. (a)	3,011	607,529
Post Holdings, Inc. (a)	10,335	857,495	Inogen, Inc. (a)	2,892	149,401
Sanderson Farms, Inc.	3,102	382,539	Insulet Corp. (a) (b)	9,302	1,541,155
Seaboard Corp.	41	115,325	Integer Holdings Corp. (a)	5,140	323,100
Seneca Foods Corp. Class A (a)	949	37,751	Integra LifeSciences Holdings Corp. (a)	11,193	499,991
Simply Good Foods Co. (a)	13,000	250,380	IntriCon Corp. (a)	1,123	13,218

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Invacare Corp.	5,000	\$ 37,150	Avalon GloboCare Corp. (a) (b)	3,520	\$ 5,456
iRadimed Corp. (a) (b)	700	14,945	BioTelemetry, Inc. (a)	5,200	200,252
iRhythm Technologies, Inc. (a) (b)	4,100	333,535	Brookdale Senior Living, Inc. (a)	28,962	90,361
Lantheus Holdings, Inc. (a)	6,096	77,785	Cataysys, Inc. (a) (b)	1,238	18,855
LeMaitre Vascular, Inc. (b)	2,600	64,792	Chemed Corp.	2,442	1,057,874
LivaNova PLC (a)	7,650	346,162	Community Health Systems, Inc. (a) (b)	13,567	45,314
Masimo Corp. (a)	7,362	1,303,957	CorVel Corp. (a)	1,394	75,987
Meridian Bioscience, Inc. (a)	6,400	53,760	Covetrus, Inc. (a) (b)	15,300	124,542
Merit Medical Systems, Inc. (a)	8,400	262,500	Cross Country Healthcare, Inc. (a)	5,658	38,135
Mesa Laboratories, Inc. (b)	604	136,558	Encompass Health Corp.	15,403	986,254
Misonix, Inc. (a)	1,400	13,188	Ensign Group, Inc.	7,970	299,752
Natus Medical, Inc. (a)	5,334	123,375	Enzo Biochem, Inc. (a)	7,000	17,710
Neogen Corp. (a)	8,110	543,289	Exagen, Inc. (a)	600	9,564
Neuronetics, Inc. (a) (b)	2,160	4,082	Genesis Healthcare, Inc. (a)	11,800	9,943
Nevro Corp. (a)	4,643	464,207	Guardant Health, Inc. (a)	5,800	403,680
Novocure, Ltd. (a)	13,569	913,736	Hanger, Inc. (a)	5,650	88,027
NuVasive, Inc. (a)	8,180	414,399	HealthEquity, Inc. (a)	10,863	549,559
OraSure Technologies, Inc. (a)	9,700	104,372	Joint Corp (a) (b)	1,850	20,072
Orthofix Medical, Inc. (a)	2,860	80,109	LHC Group, Inc. (a)	4,690	657,538
OrthoPediatrics Corp. (a) (b)	1,529	60,610	Magellan Health, Inc. (a)	3,485	167,663
Penumbra, Inc. (a) (b)	4,911	792,292	MEDNAX, Inc. (a)	12,874	149,853
Pulse Biosciences, Inc. (a) (b)	1,591	11,392	Molina Healthcare, Inc. (a)	9,487	1,325,429
Quidel Corp. (a)	5,600	547,736	National HealthCare Corp.	1,958	140,447
Rockwell Medical, Inc. (a) (b)	10,200	20,910	National Research Corp.	1,900	86,412
RTI Surgical Holdings, Inc. (a)	8,500	14,535	Option Care Health, Inc. (a)	4,850	45,929
SeaSpine Holdings Corp. (a)	3,300	26,961	Owens & Minor, Inc.	9,719	88,929
Senseonics Holdings, Inc. (a) (b)	17,373	11,006	Patterson Cos., Inc. (b)	13,100	200,299
Shockwave Medical, Inc. (a) (b)	3,998	132,654	PetIQ, Inc. (a) (b)	3,100	72,013
SI-BONE, Inc. (a)	2,860	34,177	Premier, Inc. Class A (a)	9,745	318,856
Sientra, Inc. (a)	5,400	10,746	Progyny, Inc. (a) (b)	1,900	40,261
Silk Road Medical, Inc. (a)	2,500	78,700	Providence Service Corp. (a)	1,785	97,961
Solition, Inc. (a)	995	8,060	R1 RCM, Inc. (a)	16,300	148,167
STAAR Surgical Co. (a) (b)	7,000	225,820	RadNet, Inc. (a)	6,576	69,114
Surmodics, Inc. (a)	2,046	68,173	Select Medical Holdings Corp. (a)	17,300	259,500
Tactile Systems Technology, Inc. (a)	2,900	116,464	Surgery Partners, Inc. (a)	3,471	22,666
Tandem Diabetes Care, Inc. (a) (b)	8,791	565,701	Tenet Healthcare Corp. (a)	16,169	232,834
TransEnterix, Inc. (a) (b)	2,437	857	The Pennant Group, Inc. (a)	4,017	56,881
TransMedics Group, Inc. (a) (b)	2,100	25,368	Tivity Health, Inc. (a) (b)	7,037	44,263
Utah Medical Products, Inc.	594	55,866	Triple-S Management Corp. Class B (a)	3,357	47,334
Vapotherm, Inc. (a)	2,300	43,309	US Physical Therapy, Inc.	1,933	133,377
Varex Imaging Corp. (a)	5,900	133,989			
ViewRay, Inc. (a) (b)	15,977	39,942			
West Pharmaceutical Services, Inc.	11,451	1,743,415			
Wright Medical Group NV (a) (b)	19,809	567,528			
Zynex, Inc. (a)	2,400	26,568			
		22,478,172			10,229,665
HEALTH CARE PROVIDERS & SERVICES — 1.7%			HEALTH CARE TECHNOLOGY — 1.3%		
lLife Healthcare, Inc. (a)	2,900	52,635	Allscripts Healthcare Solutions, Inc. (a)	25,445	179,133
Acadia Healthcare Co., Inc. (a)	13,682	251,065	Castlight Health, Inc. Class B (a)	15,800	11,425
Addus HomeCare Corp. (a)	1,916	129,522	Change Healthcare, Inc. (a)	35,400	353,646
Amedisys, Inc. (a)	4,875	894,757	Computer Programs & Systems, Inc.	1,904	42,364
American Renal Associates Holdings, Inc. (a)	2,900	19,169	Evolent Health, Inc. Class A (a) (b)	11,600	62,988
AMN Healthcare Services, Inc. (a)	7,248	419,007	Health Catalyst, Inc. (a)	2,900	75,835
Apollo Medical Holdings, Inc. (a) (b)	1,273	16,447	HealthStream, Inc. (a)	4,099	98,171
			HMS Holdings Corp. (a)	13,741	347,235
			Inovalon Holdings, Inc. Class A (a)	11,400	189,924
			Inspire Medical Systems, Inc. (a)	2,100	126,588
			Livongo Health, Inc. (a)	8,100	231,093

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NextGen Healthcare, Inc. (a)	8,600	\$ 89,784	Papa John's International, Inc.	3,510	\$ 187,329
Omnicell, Inc. (a)	6,464	423,909	Penn National Gaming, Inc. (a)	17,214	217,757
OptimizeRx Corp. (a) (b)	1,996	18,084	Planet Fitness, Inc. Class A (a)	12,927	629,545
Phreesia, Inc. (a)	4,300	90,429	PlayAGS, Inc. (a)	3,726	9,874
Schrodinger, Inc. (a)	2,100	90,552	Potbelly Corp. (a)	3,799	11,739
Simulations Plus, Inc.	1,797	62,751	RCI Hospitality Holdings, Inc.	1,400	13,958
Tabula Rasa HealthCare, Inc. (a) (b)	3,100	162,099	Red Lion Hotels Corp. (a)	4,257	6,215
Teladoc Health, Inc. (a)	11,277	1,748,048	Red Robin Gourmet Burgers, Inc. (a)	1,836	15,643
Veeva Systems, Inc. Class A (a)	20,621	3,224,506	Red Rock Resorts, Inc. Class A	10,986	93,930
Vocera Communications, Inc. (a) (b)	4,934	104,798	Ruth's Hospitality Group, Inc.	4,000	26,720
		<u>7,733,362</u>	Scientific Games Corp. Class A (a)	8,800	85,360
HOTELS, RESTAURANTS & LEISURE — 2.5%			SeaWorld Entertainment, Inc. (a)	7,390	81,438
Aramark	39,551	789,833	Shake Shack, Inc. Class A (a) (b)	4,530	170,962
BBX Capital Corp.	9,100	21,021	Six Flags Entertainment Corp.	12,558	157,477
Biglari Holdings, Inc. Class B (a)	136	6,990	Target Hospitality Corp. (a)	5,100	10,149
BJ's Restaurants, Inc.	2,806	38,975	Texas Roadhouse, Inc.	10,341	427,083
Bloomin' Brands, Inc.	13,700	97,818	Twin River Worldwide Holdings, Inc. (b)	2,605	33,891
Bluegreen Vacations Corp.	1,074	6,208	Vail Resorts, Inc.	6,293	929,539
Boyd Gaming Corp.	12,698	183,105	Wendy's Co.	29,258	435,359
Brinker International, Inc.	5,830	70,018	Wingstop, Inc.	4,570	364,229
Caesars Entertainment Corp. (a) (b)	90,950	614,822	Wyndham Destinations, Inc.	14,100	305,970
Carrols Restaurant Group, Inc. (a)	4,900	8,918	Wyndham Hotels & Resorts, Inc.	14,551	458,502
Century Casinos, Inc. (a)	3,812	9,187	Yum China Holdings, Inc.	56,924	2,426,670
Cheesecake Factory, Inc. (b)	6,555	111,959			<u>14,956,369</u>
Choice Hotels International, Inc. (b)	5,316	325,605	HOUSEHOLD DURABLES — 0.7%		
Churchill Downs, Inc.	5,536	569,931	Bassett Furniture Industries, Inc.	1,500	8,175
Chuy's Holdings, Inc. (a)	2,453	24,702	Beazer Homes USA, Inc. (a)	4,196	27,022
Cracker Barrel Old Country Store, Inc. (b)	3,812	317,235	Casper Sleep, Inc. (a) (b)	1,000	4,290
Dave & Buster's Entertainment, Inc.	4,848	63,412	Cavco Industries, Inc. (a)	1,323	191,756
Del Taco Restaurants, Inc. (a)	4,100	14,063	Century Communities, Inc. (a)	4,314	62,596
Denny's Corp. (a)	9,100	69,888	Ethan Allen Interiors, Inc.	3,500	35,770
Dine Brands Global, Inc.	2,530	72,560	Flexsteel Industries, Inc.	1,200	13,152
Domino's Pizza, Inc.	6,437	2,086,039	GoPro, Inc. Class A (a) (b)	20,022	52,458
Drive Shack, Inc. (a)	8,494	12,911	Green Brick Partners, Inc. (a)	3,600	28,980
Dunkin' Brands Group, Inc.	13,046	692,743	Hamilton Beach Brands Holding Co. Class A	917	8,721
El Pollo Loco Holdings, Inc. (a)	2,800	23,660	Helen of Troy, Ltd. (a)	3,922	564,886
Eldorado Resorts, Inc. (a) (b)	10,300	148,320	Hooker Furniture Corp.	1,700	26,537
Everi Holdings, Inc. (a)	12,095	39,914	Installed Building Products, Inc. (a)	3,600	143,532
Extended Stay America, Inc.	28,700	209,797	iRobot Corp. (a) (b)	4,400	179,960
Fiesta Restaurant Group, Inc. (a)	3,297	13,287	KB Home	13,600	246,160
Golden Entertainment, Inc. (a)	2,425	16,029	La-Z-Boy, Inc.	7,033	144,528
Hilton Grand Vacations, Inc. (a)	13,541	213,542	Legacy Housing Corp. (a)	820	7,585
Hyatt Hotels Corp. Class A	5,729	274,419	LGI Homes, Inc. (a) (b)	3,100	139,965
Inspired Entertainment, Inc. (a)	1,420	4,800	Lifetime Brands, Inc.	1,700	9,605
International Game Technology PLC (b)	15,501	92,231	Lovesac Co. (a) (b)	1,246	7,264
J Alexander's Holdings, Inc. (a)	2,224	8,518	M/I Homes, Inc. (a)	4,300	71,079
Jack in the Box, Inc.	3,580	125,479	MDC Holdings, Inc.	7,971	184,927
Kura Sushi USA, Inc. Class A (a) (b)	600	7,176	Meritage Homes Corp. (a)	5,658	206,574
Lindblad Expeditions Holdings, Inc. (a)	3,293	13,732	NVR, Inc. (a)	10	25,691
Marriott Vacations Worldwide Corp.	6,455	358,769	Purple Innovation, Inc. (a)	1,096	6,225
Monarch Casino & Resort, Inc. (a)	1,700	47,719	Skyline Champion Corp. (a)	7,900	123,872
Nathan's Famous, Inc.	500	30,500	Sonos, Inc. (a)	12,530	106,254
Noodles & Co. (a) (b)	4,500	21,195	Taylor Morrison Home Corp. (a)	20,548	226,028
			Tempur Sealy International, Inc. (a)	7,149	312,483

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Toll Brothers, Inc.	19,083	\$ 367,348	eHealth, Inc. (a)	3,546	\$ 499,348
TopBuild Corp. (a)	5,281	378,331	Employers Holdings, Inc.	5,000	202,550
TRI Pointe Group, Inc. (a)	21,683	190,160	Enstar Group, Ltd. (a)	1,809	287,721
Tupperware Brands Corp.	6,881	11,147	Erie Indemnity Co. Class A (b)	3,843	569,686
Universal Electronics, Inc. (a)	2,039	78,236	FBL Financial Group, Inc. Class A	1,526	71,218
ZAGG, Inc. (a) (b)	3,962	12,322	FedNat Holding Co.	1,790	20,549
		<u>4,203,619</u>	Fidelity National Financial, Inc.	41,713	1,037,819
HOUSEHOLD PRODUCTS — 0.2%			First American Financial Corp.	17,248	731,488
Central Garden & Pet Co. (a)	1,500	41,250	Genworth Financial, Inc. Class A (a)	79,500	263,940
Central Garden & Pet Co. Class A (a)	6,300	161,091	Global Indemnity, Ltd.	1,254	31,977
Energizer Holdings, Inc. (b)	9,912	299,838	Goosehead Insurance, Inc. Class A		
Oil-Dri Corp. of America	748	25,013	(a) (b)	1,800	80,334
Reynolds Consumer Products, Inc.	7,500	218,775	Greenlight Capital Re, Ltd. Class A		
Spectrum Brands Holdings, Inc.	7,169	260,737	(a) (b)	4,300	25,585
WD-40 Co.	2,146	431,024	Hallmark Financial Services, Inc. (a)	1,841	7,438
		<u>1,437,728</u>	Hanover Insurance Group, Inc.	6,070	549,821
INDEPENDENT POWER AND RENEWABLE			HCI Group, Inc.	945	38,036
ELECTRICITY PRODUCERS — 0.4%			Heritage Insurance Holdings, Inc.	3,899	41,758
Atlantic Power Corp. (a)	15,756	33,718	Horace Mann Educators Corp.	6,500	237,835
Clearway Energy, Inc. Class A	5,500	94,435	Independence Holding Co.	705	18,020
Clearway Energy, Inc. Class C	12,400	233,120	Investors Title Co.	198	25,344
Ormat Technologies, Inc.	6,188	418,680	James River Group Holdings, Ltd.	4,600	166,704
Sunnova Energy International, Inc.			Kemper Corp.	9,868	733,883
(a) (b)	4,800	48,336	Kinsale Capital Group, Inc.	3,180	332,405
TerraForm Power, Inc. Class A	12,459	196,478	Markel Corp. (a)	2,129	1,975,478
Vistra Energy Corp.	66,907	1,067,836	MBIA, Inc. (a)	11,763	83,988
		<u>2,092,603</u>	Mercury General Corp.	4,337	176,603
INDUSTRIAL CONGLOMERATES — 0.2%			National General Holdings Corp.	10,599	175,413
Carlisle Cos., Inc.	8,621	1,080,039	National Western Life Group, Inc.		
Raven Industries, Inc.	5,600	118,888	Class A	324	55,728
		<u>1,198,927</u>	NI Holdings, Inc. (a)	1,500	20,340
INSURANCE — 3.8%			Old Republic International Corp.	44,462	678,046
Alleghany Corp.	2,197	1,213,513	Palomar Holdings, Inc. (a)	2,910	169,246
Ambac Financial Group, Inc. (a)	7,094	87,540	Primerica, Inc.	6,434	569,280
American Equity Investment Life			ProAssurance Corp.	8,331	208,275
Holding Co.	14,172	266,434	ProSight Global, Inc. (a)	1,300	12,675
American Financial Group, Inc.	11,603	813,138	Protective Insurance Corp. Class B	1,400	19,250
American National Insurance Co.	1,135	93,501	Reinsurance Group of America, Inc.	9,871	830,546
AMERISAFE, Inc.	2,981	192,185	RenaissanceRe Holdings, Ltd.	6,829	1,019,706
Arch Capital Group, Ltd. (a)	60,283	1,715,654	RLI Corp.	6,268	551,145
Argo Group International Holdings,			Safety Insurance Group, Inc.	2,340	197,566
Ltd.	5,160	191,230	Selective Insurance Group, Inc.	9,198	457,141
Assured Guaranty, Ltd.	14,719	379,603	State Auto Financial Corp.	2,700	75,033
Athene Holding, Ltd. Class A (a)	21,501	533,655	Stewart Information Services Corp.	3,649	97,319
Axis Capital Holdings, Ltd.	12,999	502,411	Third Point Reinsurance, Ltd. (a)	11,200	82,992
Benefytt Technologies, Inc. (a) (b)	1,400	31,346	Tiptree, Inc.	3,900	20,358
Brighthouse Financial, Inc. (a)	16,773	405,403	Trupanion, Inc. (a) (b)	4,569	118,931
Brown & Brown, Inc.	37,185	1,346,841	United Fire Group, Inc.	3,317	108,167
BRP Group, Inc. Class A (a)	2,700	28,485	United Insurance Holdings Corp.	3,200	29,568
Citizens, Inc. (a) (b)	7,800	50,856	Universal Insurance Holdings, Inc.	4,517	80,945
CNA Financial Corp.	4,491	139,401	Watford Holdings, Ltd. (a)	2,800	41,020
CNO Financial Group, Inc.	23,279	288,427	White Mountains Insurance Group,		
Crawford & Co. Class A	2,600	18,720	Ltd.	470	427,700
Donegal Group, Inc. Class A	1,500	22,800			<u>22,577,061</u>
			INTERACTIVE MEDIA & SERVICES — 0.8%		
			Cargurus, Inc. (a) (b)	11,800	223,492

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cars.com, Inc. (a)	10,500	\$ 45,150	Exela Technologies, Inc. (a) (b)	8,098	\$ 1,660
DHI Group, Inc. (a)	8,000	17,280	ExlService Holdings, Inc. (a)	5,237	272,481
Eventbrite, Inc. Class A (a) (b)	5,700	41,610	Genpact, Ltd.	29,560	863,152
EverQuote, Inc. Class A (a) (b)	1,300	34,125	GoDaddy, Inc. Class A (a)	27,222	1,554,648
IAC/InterActiveCorp (a)	11,705	2,097,887	GTT Communications, Inc. (a) (b)	5,295	42,095
Liberty TripAdvisor Holdings, Inc. Class A (a)	10,500	18,900	Hackett Group, Inc.	3,590	45,665
Match Group, Inc. (a) (b)	8,500	561,340	I3 Verticals, Inc. Class A (a)	2,300	43,907
Meet Group, Inc. (a)	10,400	61,048	Information Services Group, Inc. (a)	5,100	13,107
QuinStreet, Inc. (a)	7,298	58,749	International Money Express, Inc. (a)	2,700	24,651
Travelzoo (a)	896	3,521	KBR, Inc.	22,226	459,634
TripAdvisor, Inc.	16,400	285,196	Limelight Networks, Inc. (a)	18,110	103,227
TrueCar, Inc. (a)	16,466	39,848	LiveRamp Holdings, Inc. (a)	10,485	345,166
Yelp, Inc. (a)	10,791	194,562	ManTech International Corp. Class A	4,158	302,162
Zillow Group, Inc. Class A (a)	8,883	301,755	MAXIMUS, Inc.	10,026	583,513
Zillow Group, Inc. Class C (a) (b)	19,783	712,584	MongoDB, Inc. (a) (b)	6,632	905,533
		<u>4,697,047</u>	NIC, Inc.	10,300	236,900
			Okta, Inc. (a)	16,434	2,009,221
INTERNET & DIRECT MARKETING RETAIL			Paysign, Inc. (a) (b)	4,300	22,188
— 0.5%			Perficient, Inc. (a)	5,000	135,450
1-800-Flowers.com, Inc. Class A (a)	3,800	50,274	Perspecta, Inc.	22,000	401,280
Duluth Holdings, Inc. Class B (a) (b)	1,896	7,603	PRGX Global, Inc. (a)	3,185	8,918
Etsy, Inc. (a)	18,561	713,485	Priority Technology Holdings, Inc. (a)	1,165	2,260
Groupon, Inc. (a)	70,922	69,518	Sabre Corp.	43,435	257,570
GrubHub, Inc. (a)	14,364	585,046	Science Applications International Corp.	9,082	677,790
Lands' End, Inc. (a)	1,500	8,010	Square, Inc. Class A (a)	54,075	2,832,448
Leaf Group, Ltd. (a)	3,096	4,149	StarTek, Inc. (a)	2,500	9,400
Liquidity Services, Inc. (a)	3,824	14,837	Switch, Inc. Class A	9,300	134,199
Overstock.com, Inc. (a)	5,347	26,681	Sykes Enterprises, Inc. (a)	5,953	161,445
PetMed Express, Inc.	3,100	89,218	TTEC Holdings, Inc.	2,655	97,492
Quotient Technology, Inc. (a)	11,771	76,511	Tucows, Inc. Class A (a) (b)	1,524	73,548
Qurate Retail, Inc. Class A (a) (b)	60,416	368,840	Twilio, Inc. Class A (a) (b)	19,282	1,725,546
RealReal, Inc. (a) (b)	7,800	54,678	Unisys Corp. (a)	8,000	98,800
Rubicon Project, Inc. (a)	7,700	42,735	Verra Mobility Corp. (a) (b)	20,000	142,800
Shutterstock, Inc.	2,950	94,872	Virtusa Corp. (a)	4,500	127,800
Stamps.com, Inc. (a)	2,615	340,159	WEX, Inc. (a)	6,756	706,340
Stitch Fix, Inc. Class A (a) (b)	6,300	80,010			<u>23,208,361</u>
Waitr Holdings, Inc. (a) (b)	10,013	12,316			
Wayfair, Inc. Class A (a) (b)	9,991	533,919			
		<u>3,172,861</u>	LEISURE EQUIPMENT & PRODUCTS — 0.4%		
IT SERVICES — 4.0%			Acushnet Holdings Corp.	5,500	141,460
Amdocs, Ltd.	20,983	1,153,436	American Outdoor Brands Corp. (a)	8,488	70,450
Black Knight, Inc. (a)	22,600	1,312,156	Brunswick Corp.	12,744	450,755
Booz Allen Hamilton Holding Corp.	21,446	1,472,053	Callaway Golf Co.	14,712	150,357
Brightcove, Inc. (a)	5,726	39,910	Clarus Corp.	3,650	35,770
CACI International, Inc. Class A (a)	3,836	809,971	Escalade, Inc.	1,700	10,115
Cardtronics PLC Class A (a)	5,728	119,830	Johnson Outdoors, Inc. Class A	808	50,662
Cass Information Systems, Inc.	2,160	75,946	Malibu Boats, Inc. Class A (a)	3,099	89,220
Conduent, Inc. (a)	27,200	66,640	Marine Products Corp.	1,080	8,726
CSG Systems International, Inc.	5,200	217,620	MasterCraft Boat Holdings, Inc. (a)	2,665	19,455
Endurance International Group Holdings, Inc. (a)	10,135	19,561	Mattel, Inc. (a) (b)	54,200	477,502
EPAM Systems, Inc. (a)	8,146	1,512,386	Polaris, Inc.	9,033	434,939
Euronet Worldwide, Inc. (a)	7,869	674,531	Sturm Ruger & Co., Inc.	2,585	131,602
EVERTEC, Inc.	9,500	215,935	Vista Outdoor, Inc. (a)	8,721	76,745
Evo Payments, Inc. Class A (a)	6,300	96,390	YETI Holdings, Inc. (a)	8,634	168,536
					<u>2,316,294</u>

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LIFE SCIENCES TOOLS & SERVICES — 1.7%			Gorman-Rupp Co.	2,800	\$ 87,388
Accelerate Diagnostics, Inc. (a) (b)	4,000	\$ 33,320	Graco, Inc.	25,954	1,264,738
Adaptive Biotechnologies Corp.			Graham Corp.	1,400	18,060
(a) (b)	10,500	291,690	Greenbrier Cos., Inc.	4,894	86,820
Avantor, Inc. (a)	49,700	620,753	Helios Technologies, Inc.	4,648	176,252
Bio-Rad Laboratories, Inc. Class A			Hillenbrand, Inc.	11,468	219,153
(a)	3,332	1,168,066	Hurco Cos., Inc.	956	27,820
Bio-Techne Corp.	5,963	1,130,704	Hyster-Yale Materials Handling, Inc.	1,589	63,703
Bruker Corp.	16,108	577,633	ITT, Inc.	13,888	629,960
Charles River Laboratories			John Bean Technologies Corp.	4,929	366,077
International, Inc. (a)	7,573	955,788	Kadant, Inc.	1,692	126,308
ChromaDex Corp. (a) (b)	5,800	18,908	Kennametal, Inc.	12,917	240,515
Codexis, Inc. (a) (b)	8,300	92,628	LB Foster Co. Class A (a)	1,600	19,776
Fluidigm Corp. (a)	10,744	27,290	Lincoln Electric Holdings, Inc.	9,244	637,836
Luminex Corp.	6,551	180,349	Lindsay Corp.	1,670	152,939
Medpace Holdings, Inc. (a)	4,300	315,534	Luxfer Holdings PLC	4,331	61,240
NanoString Technologies, Inc. (a)	5,400	129,870	Lydall, Inc. (a)	2,445	15,795
NeoGenomics, Inc. (a)	15,000	414,150	Manitowoc Co., Inc (a)	5,475	46,537
Pacific Biosciences of California, Inc.			Mayville Engineering Co., Inc. (a)	1,090	6,682
(a) (b)	21,500	65,790	Meritor, Inc. (a)	11,100	147,075
Personalis, Inc. (a) (b)	2,800	22,596	Middleby Corp. (a)	8,710	495,425
PPD, Inc. (a) (b)	10,700	190,567	Miller Industries, Inc.	1,665	47,086
PRA Health Sciences, Inc. (a)	9,905	822,511	Mueller Industries, Inc.	8,684	207,895
QIAGEN NV (a) (b)	34,881	1,451,050	Mueller Water Products, Inc. Class A	24,600	197,046
Quanterix Corp. (a) (b)	2,100	38,577	Navistar International Corp. (a)	7,800	128,622
Repligen Corp. (a)	8,199	791,531	NN, Inc.	6,216	10,754
Syneos Health, Inc. (a)	9,794	386,080	Nordson Corp.	8,989	1,214,144
		<hr/>	Omega Flex, Inc.	500	42,200
		9,725,385	Oshkosh Corp.	10,732	690,390
MACHINERY — 3.2%			Park-Ohio Holdings Corp.	1,311	24,830
AGCO Corp.	9,821	464,042	Proto Labs, Inc. (a)	4,203	319,974
Alamo Group, Inc.	1,522	135,123	RBC Bearings, Inc. (a)	3,741	421,947
Albany International Corp. Class A	4,848	229,456	REV Group, Inc.	4,000	16,680
Allison Transmission Holdings, Inc.	17,212	561,283	Rexnord Corp.	16,690	378,362
Altra Industrial Motion Corp.	10,074	176,194	Spartan Motors, Inc.	5,100	65,841
Astec Industries, Inc.	3,540	123,794	SPX Corp. (a)	6,900	225,216
Barnes Group, Inc.	7,414	310,128	SPX FLOW, Inc. (a)	6,600	187,572
Blue Bird Corp. (a)	2,222	24,286	Standex International Corp.	1,915	93,873
Briggs & Stratton Corp. (b)	5,800	10,498	Tennant Co.	2,824	163,651
Chart Industries, Inc. (a)	5,700	165,186	Terex Corp.	9,990	143,456
CIRCOR International, Inc. (a)	2,847	33,111	Timken Co.	10,492	339,311
Colfax Corp. (a)	14,627	289,615	Titan International, Inc.	7,100	11,005
Columbus McKinnon Corp.	3,620	90,500	Toro Co.	16,841	1,096,181
Commercial Vehicle Group, Inc. (a)	4,800	7,248	TriMas Corp. (a)	7,000	161,700
Crane Co.	7,948	390,883	Trinity Industries, Inc.	15,869	255,015
Donaldson Co., Inc.	19,909	769,085	Twin Disc, Inc. (a)	1,460	10,191
Douglas Dynamics, Inc.	3,477	123,468	Wabash National Corp.	8,287	59,832
Eastern Co.	821	16,009	WABCO Holdings, Inc. (a)	8,027	1,084,046
Energy Recovery, Inc. (a) (b)	5,900	43,896	Watts Water Technologies, Inc.		
Enerpac Tool Group Corp.	8,600	142,330	Class A	4,326	366,196
EnPro Industries, Inc.	3,245	128,437	Welbilt, Inc. (a)	20,400	104,652
ESCO Technologies, Inc.	4,043	306,904	Woodward, Inc.	8,650	514,156
Evoqua Water Technologies Corp. (a)	11,900	133,399			<hr/>
Federal Signal Corp.	9,400	256,432			18,811,252
Franklin Electric Co., Inc.	7,249	341,645	MARINE — 0.1%		
Gates Industrial Corp. PLC (a) (b)	7,200	53,136	Costamare, Inc.	7,600	34,352
Gencor Industries, Inc. (a)	1,261	13,241	Eagle Bulk Shipping, Inc. (a) (b)	7,100	13,135

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Genco Shipping & Trading, Ltd.	2,400	\$ 15,408	TEGNA, Inc.	34,083	\$ 370,141
Kirby Corp. (a)	9,340	406,010	WideOpenWest, Inc. (a)	3,500	16,660
Matson, Inc.	6,682	204,603	Tribune Publishing Co.	2,500	20,275
Safe Bulkers, Inc. (a)	9,060	10,781			10,096,250
Scorpio Bulkers, Inc.	7,653	19,362			
		703,651			
MEDIA — 1.7%			METALS & MINING — 1.0%		
Altice USA, Inc. Class A (a)	47,600	1,061,004	Alcoa Corp. (a)	29,321	180,617
AMC Networks, Inc. Class A (a)	6,686	162,537	Allegheny Technologies, Inc. (a) (b)	19,737	167,765
Boston Omaha Corp. Class A (a) (b)	1,500	27,165	Carpenter Technology Corp.	7,355	143,423
Cable One, Inc.	664	1,091,623	Century Aluminum Co. (a)	7,400	26,788
Cardlytics, Inc. (a) (b)	2,200	76,912	Cleveland-Cliffs, Inc. (b)	62,002	244,908
Central European Media Enterprises, Ltd. Class A (a)	13,900	43,507	Coeur Mining, Inc. (a)	37,400	120,054
Clear Channel Outdoor Holding, Inc. (a)	6,900	4,416	Commercial Metals Co.	18,547	292,857
comScore, Inc. (a)	6,900	19,458	Compass Minerals International, Inc. (b)	5,314	204,430
Cumulus Media, Inc. Class A (a)	2,010	10,894	Contura Energy, Inc. (a) (b)	2,575	6,051
Daily Journal Corp. (a) (b)	159	36,300	Ferroglobe Representation & Warranty Insurance Trust (a) (c)	2,200	—
Emerald Holding, Inc.	3,500	9,065	Gold Resource Corp.	8,900	24,475
Entercom Communications Corp. Class A (b)	17,300	29,583	Haynes International, Inc.	2,000	41,220
Entravision Communications Corp. Class A	9,500	19,285	Hecla Mining Co.	81,337	148,033
EW Scripps Co. Class A	8,597	64,821	Kaiser Aluminum Corp.	2,441	169,112
Fluent, Inc. (a)	7,613	8,907	Materion Corp.	3,155	110,457
Gannett Co., Inc. (b)	18,414	27,253	Novagold Resources, Inc. (a)	36,300	267,894
Gray Television, Inc. (a)	14,300	153,582	Olympic Steel, Inc.	1,400	14,490
Hemisphere Media Group, Inc. (a)	2,500	21,350	Ramaco Resources, Inc. (a) (b)	1,233	2,947
John Wiley & Sons, Inc. Class A	6,850	256,807	Reliance Steel & Aluminum Co.	10,248	897,622
Lee Enterprises, Inc. (a)	8,300	8,159	Royal Gold, Inc.	10,317	904,904
Liberty Broadband Corp. Class A (a)	3,904	417,728	Ryerson Holding Corp. (a)	2,500	13,300
Liberty Broadband Corp. Class C (a)	16,603	1,838,284	Schnitzer Steel Industries, Inc. Class A	3,972	51,795
Liberty Latin America, Ltd. Class A (a)	7,288	76,670	Southern Copper Corp.	12,969	365,207
Liberty Latin America, Ltd. Class C (a)	17,900	183,654	Steel Dynamics, Inc.	32,506	732,685
Liberty Media Corp.-Liberty SiriusXM Class A (a)	13,304	421,604	SunCoke Energy, Inc.	10,600	40,810
Liberty Media Corp.-Liberty SiriusXM Class C (a)	24,370	770,579	Synalloy Corp. (a)	1,300	11,349
Loral Space & Communications, Inc. (a)	1,900	30,875	TimkenSteel Corp. (a) (b)	5,714	18,456
Marchex, Inc. Class B (a)	5,400	7,830	United States Steel Corp. (b)	26,799	169,102
MDC Partners, Inc. Class A (a)	8,800	12,760	Warrior Met Coal, Inc.	8,100	86,022
Meredith Corp. (b)	6,201	75,776	Worthington Industries, Inc.	6,100	160,125
MSG Networks, Inc. Class A (a) (b)	6,521	66,514			5,616,898
National CineMedia, Inc.	9,000	29,340			
New York Times Co. Class A	25,569	785,224	MORTGAGE REAL ESTATE INVESTMENT		
Nexstar Media Group, Inc. Class A	7,061	407,632	TRUST (REITS) — 0.9%		
Saga Communications, Inc. Class A	644	17,716	AG Mortgage Investment Trust, Inc. REIT (b)	4,800	13,152
Scholastic Corp.	4,595	117,127	AGNC Investment Corp. REIT	85,379	903,310
Sinclair Broadcast Group, Inc. Class A (b)	9,662	155,365	Annaly Capital Management, Inc. REIT	224,743	1,139,447
Sirius XM Holdings, Inc. (b)	216,128	1,067,672	Anworth Mortgage Asset Corp. REIT.	14,400	16,272
TechTarget, Inc. (a)	3,600	74,196	Apollo Commercial Real Estate Finance, Inc. REIT	24,240	179,861
			Ares Commercial Real Estate Corp. REIT	4,700	32,853
			Arlington Asset Investment Corp. Class A REIT (b)	5,700	12,483
			ARMOUR Residential REIT, Inc.	9,200	81,052
			Blackstone Mortgage Trust, Inc. Class A REIT (b)	20,166	375,491

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Capstead Mortgage Corp. REIT	14,711	\$ 61,786	California Resources Corp. (a) (b)	7,147	\$ 7,147
Cherry Hill Mortgage Investment Corp. REIT	2,300	14,260	Callon Petroleum Co. (a) (b)	56,585	31,003
Chimera Investment Corp. REIT	29,445	267,950	Centennial Resource Development, Inc. Class A (a)	27,768	7,303
Colony Credit Real Estate, Inc. REIT	11,900	46,886	Chaparral Energy, Inc. Class A (a) (b)	4,800	2,256
Dynex Capital, Inc. REIT (b)	3,300	34,452	Cheniere Energy, Inc. (a)	36,347	1,217,625
Ellington Financial, Inc. REIT	6,000	34,260	Chesapeake Energy Corp. (a) (b)	205,744	35,532
Exantas Capital Corp. REIT	4,375	12,075	Cimarex Energy Co.	15,800	265,914
Granite Point Mortgage Trust, Inc. REIT	8,034	40,732	Clean Energy Fuels Corp. (a)	19,800	35,244
Great Ajax Corp. REIT (b)	2,586	16,447	CNX Resources Corp. (a)	29,300	155,876
Invesco Mortgage Capital, Inc. REIT	25,100	85,591	Comstock Resources, Inc. (a)	2,700	14,553
KKR Real Estate Finance Trust, Inc. REIT (b)	3,700	55,537	CONSOL Energy, Inc. (a)	3,625	13,376
Ladder Capital Corp. REIT	16,127	76,442	Continental Resources, Inc. (b)	13,547	103,499
MFA Financial, Inc. REIT	68,236	105,766	CVR Energy, Inc.	4,500	74,385
New Residential Investment Corp. REIT	65,500	328,155	Delek US Holdings, Inc. (b)	11,608	182,942
New York Mortgage Trust, Inc. REIT	57,200	88,660	Denbury Resources, Inc. (a) (b)	69,865	12,897
Orchid Island Capital, Inc. REIT (b)	9,200	27,140	DHT Holdings, Inc.	17,392	133,397
PennyMac Mortgage Investment Trust REIT	15,541	165,045	Diamond Shipping, Inc. (a)	4,096	48,374
Ready Capital Corp. REIT	5,500	39,710	Dorian LPG, Ltd. (a)	3,958	34,474
Redwood Trust, Inc. REIT	16,900	85,514	Earthstone Energy, Inc. Class A (a)	2,785	4,902
TPG RE Finance Trust, Inc. REIT	7,500	41,175	Energy Fuels, Inc. (a) (b)	13,301	15,695
Two Harbors Investment Corp. REIT	42,857	163,285	EQT Corp.	40,100	283,507
Western Asset Mortgage Capital Corp. REIT	7,556	17,303	Equitrans Midstream Corp. (b)	32,140	161,664
Starwood Property Trust, Inc. REIT	42,948	440,217	Evolution Petroleum Corp.	3,829	9,994
		<u>5,002,309</u>	Extraction Oil & Gas, Inc. (a) (b)	11,900	5,022
			Falcon Minerals Corp. (b)	5,400	11,610
MULTI-UTILITIES — 0.4%			GasLog, Ltd.	5,700	20,634
Avista Corp.	10,500	446,145	Golar LNG, Ltd. (b)	14,898	117,396
Black Hills Corp.	9,605	615,008	Goodrich Petroleum Corp. (a)	1,102	4,695
MDU Resources Group, Inc.	31,437	675,895	Green Plains, Inc.	4,938	23,949
NorthWestern Corp.	7,955	475,948	Gulfport Energy Corp. (a) (b)	22,600	10,050
Unitil Corp.	2,300	120,336	Hallador Energy Co.	3,350	3,179
		<u>2,333,332</u>	HighPoint Resources Corp. (a)	15,882	3,018
			International Seaways, Inc.	3,997	95,488
MULTILINE RETAIL — 0.1%			Kosmos Energy, Ltd.	53,600	48,004
Big Lots, Inc.	6,120	87,026	Laredo Petroleum, Inc. (a)	25,500	9,685
Dillard's, Inc. Class A (b)	1,505	55,610	Magnolia Oil & Gas Corp. Class A (a) (b)	15,900	63,600
JC Penney Co., Inc. (a) (b)	45,400	16,344	Matador Resources Co. (a) (b)	16,400	40,672
Ollie's Bargain Outlet Holdings, Inc. (a) (b)	8,295	384,390	Montage Resources Corp. (a) (b)	3,050	6,863
		<u>543,370</u>	Murphy Oil Corp. (b)	22,900	140,377
			NACCO Industries, Inc. Class A	541	15,137
OIL, GAS & CONSUMABLE FUELS — 1.0%			NextDecade Corp. (a)	2,007	3,773
Abraxas Petroleum Corp. (a)	27,744	3,357	Nordic American Tankers, Ltd.	21,840	98,935
Altus Midstream Co. Class A (a)	7,147	5,360	Northern Oil and Gas, Inc. (a) (b)	46,600	30,901
Amplify Energy Corp.	2,303	1,303	Oasis Petroleum, Inc. (a)	46,600	16,310
Antero Midstream Corp. (b)	37,500	78,750	Overseas Shipholding Group, Inc. Class A (a)	9,141	20,750
Antero Resources Corp. (a)	37,874	27,000	Panhandle Oil and Gas, Inc. Class A	2,300	8,487
Arch Coal, Inc. Class A	2,296	66,354	Par Pacific Holdings, Inc. (a)	5,189	36,842
Ardmore Shipping Corp.	4,700	24,675	Parsley Energy, Inc. Class A	47,004	269,333
Berry Corp.	9,100	21,931	PBF Energy, Inc. Class A	18,852	133,472
Bonanza Creek Energy, Inc. (a)	2,800	31,500	PDC Energy, Inc. (a)	15,700	97,497
Brigham Minerals, Inc. Class A	4,300	35,561	Peabody Energy Corp.	9,303	26,979
			Penn Virginia Corp. (a)	1,895	5,856

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PrimeEnergy Resources Corp. (a)	73	\$ 5,402	Aerie Pharmaceuticals, Inc. (a) (b)	6,600	\$ 89,100
QEP Resources, Inc.	35,265	11,796	Akorn, Inc. (a)	15,244	8,555
Range Resources Corp. (b)	32,700	74,556	Anneal Pharmaceuticals, Inc. (a) (b)	17,890	62,257
Renewable Energy Group, Inc. (a) (b)	5,825	119,587	Amphastar Pharmaceuticals, Inc. (a)	5,600	83,104
REX American Resources Corp. (a)	904	42,045	ANI Pharmaceuticals, Inc. (a)	1,433	58,380
Ring Energy, Inc. (a) (b)	8,475	5,583	Arvinas Holding Co. LLC (a)	3,300	132,990
Rosehill Resources, Inc. (a) (b)	1,863	764	Assertio Therapeutics, Inc. (a)	11,593	7,536
SandRidge Energy, Inc. (a)	4,800	4,316	Axsome Therapeutics, Inc. (a)	4,200	247,086
Scorpio Tankers, Inc.	6,899	131,909	BioDelivery Sciences International, Inc. (a)	13,100	49,649
SFL Corp., Ltd.	12,800	121,216	Cara Therapeutics, Inc. (a) (b)	6,200	81,902
SilverBow Resources, Inc. (a) (b)	1,205	2,976	Catalent, Inc. (a)	24,199	1,257,138
SM Energy Co.	16,456	20,076	cbdMD, Inc. (a) (b)	4,800	4,464
Southwestern Energy Co. (a) (b)	85,300	144,157	Cerecor, Inc. (a)	3,300	8,184
Talos Energy, Inc. (a)	2,900	16,675	Chiasma, Inc. (a) (b)	4,800	17,520
Targa Resources Corp.	36,153	249,817	Collegium Pharmaceutical, Inc. (a)	5,067	82,744
Teekay Corp. (a) (b)	9,734	30,759	Corcept Therapeutics, Inc. (a) (b)	15,000	178,350
Teekay Tankers, Ltd. Class A (a)	3,762	83,667	CorMedix, Inc. (a) (b)	3,600	12,924
Tellurian, Inc. (a) (b)	13,627	12,317	Cymabay Therapeutics, Inc. (a) (b)	9,730	14,400
Unit Corp. (a) (b)	9,469	2,462	Elanco Animal Health, Inc. (a)	62,300	1,394,897
Uranium Energy Corp. (a) (b)	25,100	14,056	Eloxx Pharmaceuticals, Inc. (a) (b)	3,539	6,936
W&T Offshore, Inc. (a) (b)	13,300	22,610	Endo International PLC (a)	35,300	130,610
Whiting Petroleum Corp. (a) (b)	13,200	8,849	Evoform Biosciences, Inc. (a) (b)	2,500	13,300
World Fuel Services Corp.	10,149	255,552	Evolus, Inc. (a) (b)	2,600	10,790
WPX Energy, Inc. (a)	65,332	199,263	EyePoint Pharmaceuticals, Inc. (a) (b)	10,150	10,353
		<u>6,096,274</u>	Fulcrum Therapeutics, Inc. (a)	1,920	22,925
PAPER & FOREST PRODUCTS — 0.2%			Horizon Therapeutics PLC (a)	29,324	868,577
Boise Cascade Co.	6,100	145,058	Innoviva, Inc.	10,053	118,223
Clearwater Paper Corp. (a)	2,507	54,678	Intersect ENT, Inc. (a)	4,830	57,236
Domtar Corp.	9,013	195,041	Intra-Cellular Therapies, Inc. (a)	8,255	126,879
Louisiana-Pacific Corp.	17,602	302,402	Jazz Pharmaceuticals PLC (a)	8,718	869,533
Neenah, Inc.	2,646	114,122	Kala Pharmaceuticals, Inc. (a) (b)	3,600	31,644
PH Glatfelter Co.	6,600	80,652	Kaleido Biosciences, Inc. (a) (b)	2,000	12,300
Schweitzer-Mauduit International, Inc.	4,800	133,536	Lannett Co., Inc. (a) (b)	4,797	33,339
Verso Corp. Class A (a)	5,429	61,239	Liquidia Technologies, Inc. (a)	1,900	8,949
		<u>1,086,728</u>	Mallinckrodt PLC (a) (b)	12,227	24,210
PERSONAL PRODUCTS — 0.2%			Marinus Pharmaceuticals, Inc. (a) (b)	12,390	25,152
BellRing Brands, Inc. Class A (a)	6,200	105,710	Menlo Therapeutics, Inc. (a)	6,793	18,205
Edgewell Personal Care Co. (a)	8,479	204,175	MyoKardia, Inc. (a) (b)	7,000	328,160
elf Beauty, Inc. (a) (b)	4,100	40,344	Nektar Therapeutics (a) (b)	26,500	473,025
Herbalife Nutrition, Ltd. (a)	15,676	457,112	NGM Biopharmaceuticals, Inc. (a) (b)	3,725	45,929
Inter Parfums, Inc.	2,800	129,780	Ocular Therapeutix, Inc. (a)	6,400	31,680
Lifevantage Corp. (a)	2,200	22,660	Odonate Therapeutics, Inc. (a)	1,500	41,415
Medifast, Inc. (b)	1,698	106,125	Omeros Corp. (a) (b)	8,062	107,789
Nature's Sunshine Products, Inc. (a)	1,300	10,569	Optinose, Inc. (a) (b)	4,200	18,858
Nu Skin Enterprises, Inc. Class A	8,658	189,177	Osmotica Pharmaceuticals PLC (a) (b)	1,300	4,134
Revlon, Inc. Class A (a) (b)	1,000	10,930	Pacira BioSciences, Inc. (a)	6,437	215,833
USANA Health Sciences, Inc. (a)	2,000	115,520	Paratek Pharmaceuticals, Inc. (a) (b)	5,500	17,325
Youngevity International, Inc. (a) (b)	1,300	910	Phathom Pharmaceuticals, Inc. (a)	1,600	41,312
		<u>1,393,012</u>	Phibro Animal Health Corp. Class A	3,200	77,344
PHARMACEUTICALS — 1.6%			Prestige Consumer Healthcare, Inc. (a) (b)	7,916	290,359
AcelRx Pharmaceuticals, Inc. (a) (b)	12,200	14,396	Reata Pharmaceuticals, Inc. Class A (a) (b)	3,573	515,727
Acer Therapeutics, Inc. (a)	900	1,791			
Aclaris Therapeutics, Inc. (a) (b)	5,558	5,780			

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Recro Pharma, Inc. (a)	2,800	\$ 22,876	eXp World Holdings, Inc. (a)	2,900	\$ 24,534
resTORbio, Inc. (a) (b)	2,300	2,369	Forestar Group, Inc. (a)	2,506	25,937
Revance Therapeutics, Inc. (a)	8,074	119,495	FRP Holdings, Inc. (a)	1,045	44,935
Satsuma Pharmaceuticals, Inc. (a)	800	17,216	Griffin Industrial Realty, Inc.	120	3,924
SIGA Technologies, Inc. (a) (b)	8,100	38,718	Howard Hughes Corp. (a)	6,274	316,962
Strongbridge Biopharma PLC (a)	6,500	12,285	Jones Lang LaSalle, Inc.	8,062	814,101
Supernus Pharmaceuticals, Inc. (a)	7,700	138,523	Kennedy-Wilson Holdings, Inc.	19,242	258,228
TherapeuticsMD, Inc. (a) (b)	34,800	36,888	Marcus & Millichap, Inc. (a)	3,600	97,560
Theravance Biopharma, Inc. (a) (b)	7,704	178,040	Maui Land & Pineapple Co., Inc. (a)	936	10,230
Tricida, Inc. (a) (b)	3,470	76,340	Newmark Group, Inc. Class A	22,561	95,884
Verrica Pharmaceuticals, Inc. (a) (b)	1,800	19,674	Rafael Holdings, Inc. Class B (a)	1,702	21,803
WaVe Life Sciences, Ltd. (a) (b)	3,410	31,952	RE/MAX Holdings, Inc. Class A	2,800	61,376
Xeris Pharmaceuticals, Inc. (a)	4,200	8,190	Realogy Holdings Corp. (b)	17,861	53,762
Zogenix, Inc. (a)	6,669	164,924	Redfin Corp. (a)	14,100	217,422
Zynerva Pharmaceuticals, Inc. (a) (b)	3,315	12,697	RMR Group, Inc. Class A	2,366	63,811
		<u>9,291,385</u>	St. Joe Co. (a) (b)	5,200	87,256
PROFESSIONAL SERVICES — 1.6%			Stratus Properties, Inc. (a)	900	15,921
Acacia Research Corp. (a)	7,700	17,094	Tejon Ranch Co. (a)	3,200	44,992
ASGN, Inc. (a)	7,986	282,065	Transcontinental Realty Investors, Inc. (a)	207	<u>4,245</u>
Barrett Business Services, Inc.	1,139	45,150			<u>2,512,363</u>
BG Staffing, Inc.	1,408	10,532	ROAD & RAIL — 1.4%		
CBIZ, Inc. (a)	8,100	169,452	AMERCO	1,346	391,080
CoreLogic, Inc.	12,500	381,750	ArcBest Corp.	3,898	68,293
CoStar Group, Inc. (a)	5,616	3,297,771	Avis Budget Group, Inc. (a) (b)	9,002	125,128
CRA International, Inc.	1,145	38,254	Covenant Transportation Group, Inc. Class A (a)	1,745	15,129
Exponent, Inc.	8,150	586,066	Daseke, Inc. (a) (b)	6,464	9,050
Forrester Research, Inc. (a)	1,600	46,768	Heartland Express, Inc.	7,240	134,447
Franklin Covey Co. (a)	1,483	23,046	Hertz Global Holdings, Inc. (a)	15,930	98,447
FTI Consulting, Inc. (a)	5,832	698,499	Knight-Swift Transportation Holdings, Inc. (b)	19,471	638,649
GP Strategies Corp. (a)	1,800	11,718	Landstar System, Inc.	6,170	591,456
Heidrick & Struggles International, Inc.	3,000	67,500	Lyft, Inc. Class A (a) (b)	30,800	826,980
Huron Consulting Group, Inc. (a)	3,470	157,399	Marten Transport, Ltd.	6,204	127,306
ICF International, Inc.	2,847	195,589	PAM Transportation Services, Inc. (a)	250	7,688
InnerWorkings, Inc. (a)	6,200	7,254	Roadrunner Transportation Systems, Inc. (a) (b)	600	1,530
Insperity, Inc.	5,810	216,713	Ryder System, Inc.	8,239	217,839
Kelly Services, Inc. Class A	4,995	63,387	Saia, Inc. (a)	4,100	301,514
Kforce, Inc.	3,200	81,824	Schneider National, Inc. Class B	8,775	169,709
Korn Ferry	8,655	210,490	Uber Technologies, Inc. (a)	149,216	4,166,111
ManpowerGroup, Inc.	9,310	493,337	Universal Logistics Holdings, Inc.	1,329	17,410
Mistras Group, Inc. (a)	2,587	11,021	US Xpress Enterprises, Inc. Class A (a) (b)	3,098	10,347
Resources Connection, Inc.	4,800	52,656	Werner Enterprises, Inc.	7,100	257,446
TransUnion	29,454	1,949,266	YRC Worldwide, Inc. (a) (b)	5,961	10,014
TriNet Group, Inc. (a)	6,900	259,854			<u>8,185,573</u>
TrueBlue, Inc. (a)	6,100	77,836	SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 3.1%		
Upwork, Inc. (a)	8,700	56,115	Adesto Technologies Corp. (a) (b)	4,000	44,760
Willdan Group, Inc. (a)	1,500	32,055	Advanced Energy Industries, Inc. (a)	6,000	290,940
		<u>9,540,461</u>	Alpha & Omega Semiconductor, Ltd. (a)	2,887	18,506
REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.4%					
Altisource Portfolio Solutions SA (a) (b)	800	6,136			
American Realty Investors, Inc. (a)	300	2,772			
Consolidated-Tomoka Land Co.	723	32,774			
Cushman & Wakefield PLC (a)	17,700	207,798			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ambarella, Inc. (a)	5,080	\$ 246,685	Altair Engineering, Inc. Class A		
Amkor Technology, Inc. (a)	15,452	120,371	(a) (b)	6,300	\$ 166,950
Axcelis Technologies, Inc. (a)	5,085	93,106	Alteryx, Inc. Class A (a) (b)	7,175	682,845
AXT, Inc. (a)	6,253	20,072	American Software, Inc. Class A	4,500	63,945
Brooks Automation, Inc.	11,400	347,700	Anaplan, Inc. (a)	13,724	415,288
Cabot Microelectronics Corp.	4,512	515,000	Appfolio, Inc. Class A (a)	2,431	269,719
CEVA, Inc. (a)	3,399	84,737	Appian Corp. (a) (b)	5,300	213,219
Cirrus Logic, Inc. (a)	9,140	599,858	Aspen Technology, Inc. (a)	10,754	1,022,383
Cohu, Inc.	6,291	77,883	Atlassian Corp. PLC Class A (a)	18,851	2,587,488
Cree, Inc. (a)	17,015	603,352	Avalara, Inc. (a)	7,381	550,623
Cypress Semiconductor Corp.	57,885	1,349,878	Avaya Holdings Corp. (a) (b)	15,000	121,350
Diodes, Inc. (a)	6,492	263,802	Benefitfocus, Inc. (a)	4,641	41,351
DSP Group, Inc. (a)	3,296	44,166	Bill.Com Holdings, Inc. (a)	1,500	51,300
Enphase Energy, Inc. (a) (b)	14,400	464,976	Blackbaud, Inc.	7,633	424,013
Entegris, Inc.	21,198	949,035	Blackline, Inc. (a) (b)	6,800	357,748
First Solar, Inc. (a) (b)	12,951	467,013	Bottomline Technologies DE, Inc. (a)	6,800	249,220
FormFactor, Inc. (a)	11,865	238,368	Box, Inc. Class A (a) (b)	22,965	322,429
GSI Technology, Inc. (a)	2,400	16,704	CDK Global, Inc.	19,173	629,833
Ichor Holdings, Ltd. (a)	3,399	65,125	Cerence, Inc. (a)	5,720	88,088
Impinj, Inc. (a) (b)	2,500	41,775	Ceridian HCM Holding, Inc. (a) (b)	14,748	738,432
Inphi Corp. (a)	7,049	558,069	ChannelAdvisor Corp. (a)	4,200	30,492
Lattice Semiconductor Corp. (a)	19,780	352,480	Cloudera, Inc. (a) (b)	38,821	305,521
MACOM Technology Solutions			CommVault Systems, Inc. (a) (b)	6,542	264,820
Holdings, Inc. (a) (b)	7,252	137,280	Cornerstone OnDemand, Inc. (a)	8,975	284,956
Marvell Technology Group, Ltd.	104,342	2,361,260	Coupa Software, Inc. (a) (b)	10,010	1,398,697
MaxLinear, Inc. (a)	10,400	121,368	Digimarc Corp. (a) (b)	1,740	22,707
MKS Instruments, Inc.	8,503	692,569	Digital Turbine, Inc. (a)	12,300	53,013
Monolithic Power Systems, Inc.	6,630	1,110,260	DocuSign, Inc. (a)	24,924	2,302,978
NeoPhotonics Corp. (a)	6,000	43,500	Domo, Inc. Class B (a)	2,600	25,844
NVE Corp.	786	40,896	Dropbox, Inc. Class A (a)	33,424	604,974
ON Semiconductor Corp. (a)	64,401	801,148	Dynatrace, Inc. (a)	20,500	488,720
Onto Innovation, Inc. (a)	7,524	223,237	Ebix, Inc. (b)	3,698	56,136
PDF Solutions, Inc. (a)	4,429	51,908	eGain Corp. (a)	2,894	21,213
Photronics, Inc. (a)	10,000	102,600	Elastic NV (a) (b)	8,500	474,385
Power Integrations, Inc.	4,431	391,390	Envestnet, Inc. (a)	7,552	406,147
Rambus, Inc. (a)	17,300	192,030	Everbridge, Inc. (a) (b)	5,149	547,648
Semtech Corp. (a)	10,358	388,425	Fair Isaac Corp. (a)	4,439	1,365,836
Silicon Laboratories, Inc. (a)	6,769	578,140	FireEye, Inc. (a)	31,447	332,709
SiTime Corp. (a)	700	15,239	Five9, Inc. (a)	9,408	719,336
SMART Global Holdings, Inc. (a)	2,090	50,787	ForeScout Technologies, Inc. (a) (b)	6,800	214,812
SunPower Corp. (a) (b)	11,255	57,063	GTY Technology Holdings, Inc.		
Synaptics, Inc. (a)	5,338	308,910	(a) (b)	6,200	28,024
Teradyne, Inc.	26,323	1,425,917	Guidewire Software, Inc. (a)	13,037	1,033,964
Ultra Clean Holdings, Inc. (a)	6,180	85,284	HubSpot, Inc. (a) (b)	6,449	858,942
Universal Display Corp.	6,654	876,864	Ideanomics, Inc. (a) (b)	15,500	20,770
Veeco Instruments, Inc. (a)	7,508	71,852	Intelligent Systems Corp. (a) (b)	1,045	35,520
Xperi Corp.	7,742	107,691	J2 Global, Inc. (b)	7,302	546,555
			LivePerson, Inc. (a) (b)	9,700	220,675
			LogMeIn, Inc.	7,583	631,512
		18,109,979	Majesco (a)	1,200	6,552
SOFTWARE — 9.3%			Manhattan Associates, Inc. (a)	10,083	502,335
2U, Inc. (a) (b)	8,805	186,842	Medallia, Inc. (a) (b)	10,620	212,825
8x8, Inc. (a) (b)	15,200	210,672	MicroStrategy, Inc. Class A (a)	1,264	149,278
A10 Networks, Inc. (a)	7,800	48,438	Mitek Systems, Inc. (a)	5,961	46,973
ACI Worldwide, Inc. (a)	18,066	436,294	MobileIron, Inc. (a)	15,504	58,915
Agilysys, Inc. (a)	3,257	54,392	Model N, Inc. (a)	5,200	115,492
Alarm.com Holdings, Inc. (a)	5,800	225,678			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
New Relic, Inc. (a)	7,931	\$ 366,729	Zuora, Inc. Class A (a)	13,900	\$ 111,895
Nuance Communications, Inc. (a) . . .	45,146	757,550			54,330,417
Nutanix, Inc. Class A (a) (b)	27,400	432,920	SPECIALTY RETAIL — 1.4%		
OneSpan, Inc. (a)	5,000	90,750	Aaron's, Inc.	10,597	241,400
Pagerduty, Inc. (a) (b)	6,698	115,741	Abercrombie & Fitch Co. Class A . . .	9,896	89,955
Palo Alto Networks, Inc. (a)	14,909	2,444,480	American Eagle Outfitters, Inc.	24,666	196,095
Pareteum Corp. (a) (b)	17,700	7,292	America's Car-Mart, Inc. (a)	989	55,730
Paylocity Holding Corp. (a)	5,457	481,962	Asbury Automotive Group, Inc. (a) . .	3,022	166,905
Pegasystems, Inc. (b)	5,961	424,602	Ascena Retail Group, Inc. (a) (b)	1,407	1,956
Phunware, Inc. (a)	5,765	3,891	At Home Group, Inc. (a) (b)	7,000	14,140
Ping Identity Holding Corp. (a)	2,200	44,044	AutoNation, Inc. (a)	8,469	237,640
Pluralsight, Inc. Class A (a) (b)	9,800	107,604	Barnes & Noble Education, Inc. (a) . .	5,800	7,888
Progress Software Corp.	7,100	227,200	Bed Bath & Beyond, Inc. (b)	19,158	80,655
Proofpoint, Inc. (a)	8,712	893,764	Boot Barn Holdings, Inc. (a)	4,300	55,599
PROS Holdings, Inc. (a)	5,200	161,356	Buckle, Inc. (b)	4,409	60,447
PTC, Inc. (a)	16,366	1,001,763	Burlington Stores, Inc. (a)	10,282	1,629,286
Q2 Holdings, Inc. (a) (b)	6,900	407,514	Caleres, Inc.	6,190	32,188
QAD, Inc. Class A	1,800	71,874	Camping World Holdings, Inc.		
Qualys, Inc. (a)	5,310	461,917	Class A	4,800	27,312
Rapid7, Inc. (a)	7,725	334,724	Carvana Co. (a) (b)	7,104	391,359
RealPage, Inc. (a)	12,576	665,648	Cato Corp. Class A	3,500	37,345
Rimini Street, Inc. (a)	2,900	11,861	Chico's FAS, Inc.	16,900	21,801
RingCentral, Inc. Class A (a)	11,691	2,477,440	Children's Place, Inc. (b)	2,242	43,854
Rosetta Stone, Inc. (a)	3,300	46,266	Citi Trends, Inc.	1,600	14,240
SailPoint Technologies Holding, Inc.			Conn's, Inc. (a) (b)	2,543	10,630
(a)	13,500	205,470	Container Store Group, Inc. (a) (b) . .	2,873	6,780
SecureWorks Corp. Class A (a) (b) . .	1,198	13,789	Designer Brands, Inc. Class A (b) . . .	9,600	47,808
SharpSpring, Inc. (a) (b)	1,460	8,848	Dick's Sporting Goods, Inc.	9,744	207,157
ShotSpotter, Inc. (a) (b)	1,200	32,976	Express, Inc. (a)	9,249	13,781
Smartsheet, Inc. Class A (a) (b)	13,780	572,008	Five Below, Inc. (a)	8,626	607,098
SolarWinds Corp. (a) (b)	7,100	111,257	Floor & Decor Holdings, Inc. Class A		
Splunk, Inc. (a)	24,476	3,089,605	(a) (b)	10,800	346,572
Sprout Social, Inc. Class A (a)	1,400	22,344	Foot Locker, Inc.	16,400	361,620
SPS Commerce, Inc. (a)	5,502	255,898	GameStop Corp. Class A (b)	10,265	35,928
SS&C Technologies Holdings, Inc. . .	34,908	1,529,669	Genesco, Inc. (a)	2,105	28,081
SVMK, Inc. (a)	13,600	183,736	GNC Holdings, Inc. Class A (a) (b) . .	11,512	5,389
Synchronoss Technologies, Inc. (a) . .	6,000	18,300	Group 1 Automotive, Inc.	2,803	124,061
Telaria, Inc. (a)	7,100	42,600	Guess?, Inc.	7,200	48,744
Telenav, Inc. (a)	4,752	20,529	Haverty Furniture Cos., Inc.	2,755	32,757
Tenable Holdings, Inc. (a) (b)	5,900	128,974	Hibbett Sports, Inc. (a)	2,534	27,709
Teradata Corp. (a)	17,667	361,997	Hudson, Ltd. Class A (a)	5,700	28,614
TiVo Corp.	19,469	137,840	J. Jill, Inc. (a) (b)	3,000	1,657
Trade Desk, Inc. Class A (a) (b)	6,162	1,189,266	Lithia Motors, Inc. Class A	3,482	284,793
Tyler Technologies, Inc. (a)	6,032	1,788,850	Lumber Liquidators Holdings, Inc.		
Upland Software, Inc. (a) (b)	3,600	96,552	(a) (b)	4,176	19,585
Varonis Systems, Inc. (a)	4,725	300,841	MarineMax, Inc. (a)	3,076	32,052
Verint Systems, Inc. (a)	10,429	448,447	Michaels Cos., Inc. (a) (b)	12,385	20,064
VirnetX Holding Corp. (a) (b)	9,600	52,512	Monro, Inc. (b)	5,098	223,343
VMware, Inc. Class A (a) (b)	12,101	1,465,431	Murphy USA, Inc. (a)	4,536	382,657
Workday, Inc. Class A (a)	26,012	3,387,283	National Vision Holdings, Inc. (a) . . .	12,305	238,963
Workiva, Inc. (a)	5,800	187,514	Office Depot, Inc.	85,298	139,889
Yext, Inc. (a)	15,100	153,869	OneWater Marine, Inc. Class A (a) . .	700	5,355
Zendesk, Inc. (a)	17,587	1,125,744	Party City Holdco, Inc. (a) (b)	9,070	4,157
Zix Corp. (a)	7,700	33,187	Penske Automotive Group, Inc. (b) . .	5,377	150,556
Zscaler, Inc. (a) (b)	10,951	666,478	Rent-A-Center, Inc.	7,700	108,878
			RH (a)	2,607	261,925

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
RTW RetailWinds, Inc. (a)	4,366	\$ 917	Bridgewater Bancshares, Inc. (a)	3,250	\$ 31,687
Sally Beauty Holdings, Inc. (a) (b)	18,307	147,921	Capitol Federal Financial, Inc.	20,700	240,327
Shoe Carnival, Inc.	1,400	29,078	Columbia Financial, Inc. (a)	8,200	118,080
Signet Jewelers, Ltd. (b)	8,100	52,245	ESSA Bancorp, Inc.	1,400	19,110
Sleep Number Corp. (a)	4,376	83,844	Essent Group, Ltd.	15,108	397,945
Sonic Automotive, Inc. Class A.	3,595	47,742	Federal Agricultural Mortgage Corp. Class C	1,395	77,604
Sportsman's Warehouse Holdings, Inc. (a) (b)	6,270	38,623	First Defiance Financial Corp.	5,797	85,448
Tailored Brands, Inc. (b)	7,052	12,270	Flagstar Bancorp, Inc.	5,400	107,082
Tilly's, Inc. Class A	3,098	12,795	FS Bancorp, Inc.	600	21,600
Urban Outfitters, Inc. (a)	10,814	153,991	Greene County Bancorp, Inc.	600	14,016
Williams-Sonoma, Inc. (b)	12,148	516,533	Hingham Institution for Savings	197	28,563
Winmark Corp.	353	44,979	Home Bancorp, Inc.	1,100	26,862
Zumiez, Inc. (a)	3,100	53,692	HomeStreet, Inc.	3,474	77,227
		<u>8,407,028</u>	Kearny Financial Corp.	12,224	105,004
			Luther Burbank Corp.	3,100	28,427
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 0.4%			Merchants Bancorp	1,200	18,216
3D Systems Corp. (a) (b)	18,100	139,551	Meridian Bancorp, Inc.	7,530	84,487
AstroNova, Inc.	1,120	8,691	Meta Financial Group, Inc.	5,343	116,050
Avid Technology, Inc. (a)	3,997	26,900	MGIC Investment Corp.	54,762	347,739
Dell Technologies, Inc. Class C (a)	23,947	947,104	MMA Capital Holdings, Inc. (a)	800	19,784
Diebold Nixdorf, Inc. (a) (b)	12,036	42,367	Mr Cooper Group, Inc. (a)	11,994	87,916
Immersion Corp. (a)	4,435	23,771	New York Community Bancorp, Inc.	71,523	671,601
NCR Corp. (a) (b)	20,067	355,186	NMI Holdings, Inc. Class A (a)	10,400	120,744
Pure Storage, Inc. Class A (a) (b)	37,200	457,560	Northfield Bancorp, Inc.	6,880	76,987
Sonim Technologies, Inc. (a) (b)	1,400	980	Northwest Bancshares, Inc.	15,800	182,806
Stratasys, Ltd. (a) (b)	8,082	128,908	OceanFirst Financial Corp.	8,607	136,937
		<u>2,131,018</u>	Ocwen Financial Corp. (a)	21,400	10,700
			OP Bancorp	2,000	14,920
TEXTILES, APPAREL & LUXURY GOODS — 1.1%			PCSB Financial Corp.	2,396	33,520
Carter's, Inc.	6,873	451,762	PennyMac Financial Services, Inc.	3,897	86,163
Centric Brands, Inc. (a) (b)	2,815	3,153	Pioneer Bancorp, Inc. (a) (b)	1,600	16,608
Columbia Sportswear Co. (b)	4,620	322,337	Ponce de Leon Federal Bank (a)	1,400	14,378
Crocs, Inc. (a)	10,800	183,492	Provident Bancorp, Inc. (a)	1,414	12,189
Culp, Inc.	1,700	12,512	Provident Financial Holdings, Inc.	900	13,707
Deckers Outdoor Corp. (a)	4,390	588,260	Provident Financial Services, Inc.	9,600	123,456
Delta Apparel, Inc. (a)	1,000	10,410	Prudential Bancorp, Inc.	1,400	20,720
Fossil Group, Inc. (a) (b)	6,600	21,714	Radian Group, Inc.	31,754	411,214
G-III Apparel Group, Ltd. (a)	6,881	52,984	Riverview Bancorp, Inc.	3,300	16,533
Kontoor Brands, Inc. (a) (b)	6,900	132,273	Southern Missouri Bancorp, Inc.	1,200	29,124
Lululemon Athletica, Inc. (a)	18,564	3,518,806	Sterling Bancorp, Inc.	2,300	9,890
Movado Group, Inc.	2,300	27,186	Territorial Bancorp, Inc.	1,155	28,355
Oxford Industries, Inc. (b)	2,630	95,364	TFS Financial Corp.	7,629	116,495
Rocky Brands, Inc.	1,105	21,382	Timberland Bancorp, Inc.	1,100	20,119
Skechers U.S.A., Inc. Class A (a)	20,747	492,534	TrustCo Bank Corp. NY	14,900	80,609
Steven Madden, Ltd.	13,213	306,938	Velocity Financial, Inc. (a)	1,100	8,283
Superior Group of Cos., Inc.	1,500	12,690	Walker & Dunlop, Inc.	4,340	174,772
Unifi, Inc. (a)	2,110	24,370	Washington Federal, Inc.	12,117	314,557
Vera Bradley, Inc. (a)	2,900	11,948	Waterstone Financial, Inc.	3,600	52,344
Vince Holding Corp. (a)	515	1,998	Western New England Bancorp, Inc.	3,400	22,984
Wolverine World Wide, Inc.	12,480	189,696	WSFS Financial Corp.	7,963	198,438
		<u>6,481,809</u>			<u>5,237,310</u>
THRIFTS & MORTGAGE FINANCE — 0.9%			TOBACCO — 0.1%		
Axos Financial, Inc. (a)	9,100	164,983	22nd Century Group, Inc. (a) (b)	19,400	14,550
			Pyxus International, Inc. (a) (b)	1,500	4,665
			Turning Point Brands, Inc. (b)	1,300	27,443

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Universal Corp.	3,841	\$ 169,811	SJW Group	4,100	\$ 236,857
Vector Group, Ltd.	17,396	163,870	York Water Co.	2,000	86,920
		<u>380,339</u>			<u>2,876,025</u>
TRADING COMPANIES & DISTRIBUTORS —			WIRELESS TELECOMMUNICATION		
0.9%			SERVICES — 0.3%		
Air Lease Corp.	16,656	368,764	Boingo Wireless, Inc. (a)	6,800	72,148
Applied Industrial Technologies, Inc.	6,015	275,006	Gogo, Inc. (a) (b)	8,610	18,253
Beacon Roofing Supply, Inc. (a)	8,549	141,400	Shenandoah Telecommunications Co.	7,550	371,838
BlueLinx Holdings, Inc. (a) (b)	1,300	6,435	Spok Holdings, Inc.	2,500	26,725
BMC Stock Holdings, Inc. (a)	10,425	184,835	Sprint Corp. (a)	89,403	770,654
CAI International, Inc. (a)	2,403	33,978	Telephone & Data Systems, Inc.	15,800	264,808
DXP Enterprises, Inc. (a)	2,400	29,424	United States Cellular Corp. (a)	2,335	68,392
EVI Industries, Inc. (a)	620	9,784			<u>1,592,818</u>
Foundation Building Materials, Inc.			TOTAL COMMON STOCKS		
(a)	3,000	30,870	(Cost \$680,602,209)		<u>576,916,649</u>
GATX Corp. (b)	5,485	343,142	RIGHTS — 0.0% (d)		
General Finance Corp. (a) (b)	1,647	10,277	BIOTECHNOLOGY — 0.0%		
GMS, Inc. (a)	6,300	99,099	(d)		
H&E Equipment Services, Inc.	5,000	73,400	GTX, Inc. (CVR)	85	161
HD Supply Holdings, Inc. (a)	25,538	726,045	Tobira Therapeutics, Inc. (CVR)		
Herc Holdings, Inc. (a)	3,738	76,480	(expiring 12/31/28) (a)	200	2,808
Kaman Corp.	4,299	165,383			<u>2,969</u>
Lawson Products, Inc. (a)	600	16,032	DIVERSIFIED FINANCIAL		
MRC Global, Inc. (a)	12,300	52,398	SERVICES — 0.0% (d)		
MSC Industrial Direct Co., Inc.			NewStar Financial, Inc. (CVR) (a)	2,400	579
Class A	6,899	379,238	MEDIA — 0.0% (d)		
NOW, Inc. (a)	17,000	87,720	Media General, Inc. (CVR) (a)	6,500	650
Rush Enterprises, Inc. Class A	4,300	137,256	PHARMACEUTICALS — 0.0%		
Rush Enterprises, Inc. Class B	700	21,357	(d)		
SiteOne Landscape Supply, Inc.			Corium International, Inc. (CVR)		
(a) (b)	6,445	474,481	(expiring 4/1/2020) (a) (b)	3,400	612
Systemax, Inc.	1,800	31,914	TOTAL RIGHTS		
Textainer Group Holdings, Ltd. (a)	8,165	67,116	(Cost \$1,378)		<u>4,810</u>
Titan Machinery, Inc. (a)	2,700	23,463	SHORT-TERM INVESTMENTS — 5.8%		
Transcat, Inc. (a)	1,100	29,150	State Street Institutional Liquid		
Triton International, Ltd.	8,500	219,895	Reserves Fund, Premier Class		
Univar, Inc. (a)	26,764	286,910	0.81% (e) (f)	8,354,701	8,347,181
Veritiv Corp. (a)	1,791	14,077	State Street Navigator Securities		
Watsco, Inc.	5,056	799,000	Lending Portfolio II (g) (h)	25,699,732	25,699,732
WESCO International, Inc. (a)	6,528	149,165	TOTAL SHORT-TERM INVESTMENTS		
Willis Lease Finance Corp. (a)	410	10,906	(Cost \$34,043,477)		<u>34,046,913</u>
		<u>5,374,400</u>	TOTAL INVESTMENTS — 104.0%		
			(Cost \$714,647,064)		<u>610,968,372</u>
TRANSPORTATION INFRASTRUCTURE —			LIABILITIES IN EXCESS OF OTHER ASSETS		
0.1%			— (4.0%)		
Macquarie Infrastructure Corp.	11,620	293,405	<u>(23,530,454)</u>		
WATER UTILITIES — 0.5%			NET ASSETS — 100.0%		
American States Water Co.	5,746	469,678	<u>\$ 587,437,918</u>		
Artesian Resources Corp. Class A	1,251	46,763			
Cadiz, Inc. (a) (b)	1,900	22,173			
California Water Service Group	7,576	381,224			
Consolidated Water Co., Ltd.	2,100	34,440			
Essential Utilities, Inc.	34,039	1,385,387			
Global Water Resources, Inc.	1,700	17,323			
Middlesex Water Co.	2,710	162,925			
Pure Cycle Corp. (a)	2,900	32,335			

(a) Non-income producing security.
(b) All or a portion of the shares of the security are on loan at March 31, 2020.

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2020, total aggregate fair value of these securities is \$0, representing 0.0% of the Portfolio's net assets.
 - (d) Amount is less than 0.05% of net assets.
 - (e) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (f) The rate shown is the annualized seven-day yield at March 31, 2020.
 - (g) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (h) Investment of cash collateral for securities loaned.
- CVR Contingent Value Rights
REIT Real Estate Investment Trust

At March 31, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
E-Mini Russell 2000 Index (long)	81	06/19/2020	\$4,612,186	\$4,647,780	\$ 35,594
E-mini S&P MidCap 400 Index (long)	40	06/19/2020	5,617,693	5,751,200	133,507
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$169,101</u>

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$576,916,649	\$ —	\$ 0(a)	\$576,916,649
Rights	—	4,810	—	4,810
Short-Term Investments	34,046,913	—	—	34,046,913
TOTAL INVESTMENTS	<u>\$610,963,562</u>	<u>\$4,810</u>	<u>\$ 0</u>	<u>\$610,968,372</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	169,101	—	—	169,101
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 169,101</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 169,101</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$611,132,663</u>	<u>\$4,810</u>	<u>\$ —</u>	<u>\$611,137,473</u>

- (a) Fund held a Level 3 security that was valued at \$0 at March 31, 2020.
- (b) Futures Contracts are valued at unrealized appreciation (depreciation).

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 3/31/20	Value at 3/31/20	
State Street Institutional Liquid Reserves Fund, Premier Class	18,312,980	\$18,314,812	\$56,156,645	\$ 66,113,415	\$(12,873)	\$2,012	8,354,701	\$ 8,347,181	\$ 21,943
State Street Navigator Securities Lending Portfolio II	44,562,252	44,562,252	40,973,092	59,835,612	—	—	25,699,732	25,699,732	109,195
Total		<u>\$62,877,064</u>	<u>\$97,129,737</u>	<u>\$125,949,027</u>	<u>\$(12,873)</u>	<u>\$2,012</u>		<u>\$34,046,913</u>	<u>\$131,138</u>

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.1%		
AUSTRALIA — 3.9%		
BHP Group, Ltd.	634	\$ 11,445
Mirvac Group REIT	3,259	4,120
Scentre Group REIT	6,862	6,540
Sonic Healthcare, Ltd.	1,085	16,227
Stockland REIT.	1,751	2,679
Telstra Corp., Ltd.	5,705	10,656
Wesfarmers, Ltd.	846	17,838
Woodside Petroleum, Ltd.	216	2,385
Woolworths Group, Ltd.	184	3,981
		<u>75,871</u>
BELGIUM — 0.8%		
Ageas	359	14,884
CANADA — 2.7%		
BCE, Inc.	485	19,671
Kirkland Lake Gold, Ltd.	169	4,922
Loblaw Cos., Ltd.	85	4,333
Sun Life Financial, Inc.	179	5,693
TELUS Corp.	1,234	19,290
		<u>53,909</u>
DENMARK — 1.8%		
Novo Nordisk A/S Class B	599	35,603
FRANCE — 0.9%		
Sanofi.	209	18,001
GERMANY — 2.9%		
Allianz SE	65	11,013
Deutsche Telekom AG.	1,612	20,713
Merck KGaA	130	13,058
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	57	11,402
		<u>56,186</u>
HONG KONG — 1.2%		
CLP Holdings, Ltd.	1,500	13,743
HKT Trust & HKT, Ltd. Stapled Security	7,000	9,523
		<u>23,266</u>
IRELAND — 0.7%		
Accenture PLC Class A.	82	13,387
ITALY — 0.9%		
Eni SpA	1,296	12,813
Snam SpA	1,138	5,174
		<u>17,987</u>
JAPAN — 15.3%		
Astellas Pharma, Inc.	2,000	30,692
FUJIFILM Holdings Corp.	600	29,450

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fujitsu, Ltd.	300	\$ 26,913
Hitachi, Ltd.	200	5,722
ITOCHU Corp.	900	18,551
Japan Airlines Co., Ltd.	100	1,831
Japan Post Holdings Co., Ltd.	2,400	18,700
KDDI Corp.	300	8,826
Mitsubishi UFJ Financial Group, Inc.	3,300	12,298
Mitsui & Co., Ltd.	400	5,531
Mizuho Financial Group, Inc.	4,700	5,371
Nippon Telegraph & Telephone Corp.	1,300	30,968
NTT DOCOMO, Inc.	1,200	37,378
Sekisui House, Ltd.	200	3,285
Seven & i Holdings Co., Ltd.	300	9,868
Sony Corp.	400	23,599
TDK Corp.	100	7,658
Toyota Motor Corp.	400	24,010
		<u>300,651</u>
NETHERLANDS — 1.6%		
Koninklijke Ahold Delhaize NV	1,326	30,733
NEW ZEALAND — 0.8%		
Spark New Zealand, Ltd.	6,222	15,045
NORWAY — 0.2%		
DNB ASA	401	4,423
SPAIN — 0.3%		
ACS Actividades de Construcción y Servicios SA.	258	5,097
SWEDEN — 1.2%		
Swedish Match AB	436	24,648
SWITZERLAND — 6.9%		
Nestle SA	212	21,589
Novartis AG	382	31,350
Roche Holding AG.	110	35,207
Swiss Life Holding AG	34	11,352
Swiss Re AG	128	9,805
Swisscom AG	37	19,709
Zurich Insurance Group AG	21	7,339
		<u>136,351</u>
UNITED KINGDOM — 0.6%		
Direct Line Insurance Group PLC	3,228	11,764
UNITED STATES — 55.4%		
AbbVie, Inc.	203	15,467
Aflac, Inc.	295	10,101
AGNC Investment Corp. REIT	343	3,629
Alliant Energy Corp.	199	9,610
Allstate Corp.	306	28,069
Ameren Corp.	175	12,745
American Electric Power Co., Inc.	136	10,877
Amgen, Inc.	120	24,328
AT&T, Inc.	319	9,299
AutoZone, Inc. (a)	31	26,226
Baxter International, Inc.	153	12,422
Bristol-Myers Squibb Co.	518	28,873
Cerner Corp.	156	9,826

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Citrix Systems, Inc.	128	\$ 18,118	Starbucks Corp.	86	\$ 5,654
CMS Energy Corp.	87	5,111	Sysco Corp.	297	13,552
Coca-Cola Co.	386	17,081	Target Corp.	256	23,800
Consolidated Edison, Inc.	125	9,750	TJX Cos., Inc.	590	28,208
Dominion Energy, Inc.	67	4,837	UGI Corp.	21	560
DTE Energy Co.	274	26,022	UnitedHealth Group, Inc.	60	14,963
Duke Energy Corp.	59	4,772	VEREIT, Inc.	608	2,973
Eli Lilly & Co.	253	35,096	Verizon Communications, Inc.	551	29,605
Entergy Corp.	164	15,411	Walmart, Inc.	253	28,746
Equinix, Inc. REIT	19	11,867	Waste Management, Inc.	308	28,508
Equity LifeStyle Properties, Inc. REIT	158	9,082	Western Union Co.	1,145	20,759
Equity Residential REIT	69	4,258	Yum! Brands, Inc.	240	16,447
Everest Re Group, Ltd.	58	11,160			<u>1,088,982</u>
Eversource Energy	244	19,083	TOTAL COMMON STOCKS		
Gilead Sciences, Inc.	137	10,242	(Cost \$2,056,549)		<u>1,926,788</u>
HCA Healthcare, Inc.	60	5,391			
Hershey Co.	149	19,742	SHORT-TERM INVESTMENT — 0.4%		
Home Depot, Inc.	144	26,886	State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (b) (c)		
HP, Inc.	232	4,028	(Cost \$8,316)	8,323	<u>8,316</u>
International Business Machines Corp.	201	22,297	TOTAL INVESTMENTS — 98.5%		
Johnson & Johnson	214	28,062	(Cost \$2,064,865)		<u>1,935,104</u>
JPMorgan Chase & Co.	194	17,466	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Kellogg Co.	368	22,076	1.5%		<u>29,915</u>
Kimberly-Clark Corp.	212	27,108	NET ASSETS — 100.0%		<u>\$ 1,965,019</u>
Kroger Co.	455	13,705			
Lockheed Martin Corp.	69	23,388	(a) Non-income producing security.		
McDonald's Corp.	159	26,291	(b) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.		
Medtronic PLC	309	27,866	(c) The rate shown is the annualized seven-day yield at March 31, 2020.		
Merck & Co., Inc.	392	30,160	REIT Real Estate Investment Trust		
Mondelez International, Inc. Class A	261	13,071			
Motorola Solutions, Inc.	149	19,805			
Newmont Goldcorp Corp.	352	15,939			
PepsiCo, Inc.	240	28,824			
Pfizer, Inc.	785	25,622			
Philip Morris International, Inc.	277	20,210			
Procter & Gamble Co.	288	31,680			
Public Service Enterprise Group, Inc.	281	12,620			
Republic Services, Inc.	128	9,608			

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$1,166,145	\$760,643	\$—	\$1,926,788
Short-Term Investment	<u>8,316</u>	<u>—</u>	<u>—</u>	<u>8,316</u>
TOTAL INVESTMENTS	<u>\$1,174,461</u>	<u>\$760,643</u>	<u>\$—</u>	<u>\$1,935,104</u>

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 6/30/19	Value at 6/30/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class. . . .	—	\$ —	\$414,526	\$406,227	\$17	\$—	8,323	\$8,316	\$269
State Street Institutional U.S. Government Money Market Fund, Class G Shares	10,308	<u>10,308</u>	<u>25,494</u>	<u>35,802</u>	<u>—</u>	<u>—</u>	—	<u>—</u>	<u>20</u>
Total		<u>\$10,308</u>	<u>\$440,020</u>	<u>\$442,029</u>	<u>\$17</u>	<u>\$—</u>		<u>\$8,316</u>	<u>\$289</u>

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 95.7%					
ARGENTINA — 0.1%					
Banco Macro SA ADR	5,500	\$ 93,390	Lojas Americanas SA Preference Shares	87,001	\$ 301,935
Globant SA (a)	4,000	351,520	Lojas Renner SA	91,541	592,318
Grupo Financiero Galicia SA ADR	12,200	86,010	Magazine Luiza SA	80,489	605,072
Telecom Argentina SA ADR (b) . .	10,300	94,966	Multiplan Empreendimentos Imobiliarios SA	31,354	115,342
YPF SA ADR (b)	21,000	87,570	Natura & Co. Holding SA	76,000	377,172
		<u>713,456</u>	Notre Dame Intermedica Participacoes SA	52,570	455,703
			Petrobras Distribuidora SA.	79,600	238,036
			Petroleo Brasileiro SA Preference Shares	486,598	1,312,518
BRAZIL — 4.8%			Petroleo Brasileiro SA	432,514	1,179,144
Ambev SA	545,685	1,254,110	Porto Seguro SA	12,500	108,260
Atacadao SA	49,200	195,696	Raia Drogasil SA.	26,800	526,275
B2W Cia Digital (a)	26,160	242,101	Rumo SA (a)	124,922	473,281
B3 SA - Brasil Bolsa Balcao.	238,292	1,649,382	Sul America SA	32,533	212,011
Banco Bradesco SA Preference Shares	467,036	1,870,269	Suzano SA	62,124	428,685
Banco Bradesco SA	139,108	504,496	Telefonica Brasil SA Preference Shares	51,255	488,675
Banco BTG Pactual SA.	27,400	175,602	TIM Participacoes SA.	97,700	234,332
Banco do Brasil SA	98,898	531,806	Ultrapar Participacoes SA	83,464	201,636
Banco Santander Brasil SA	47,000	241,678	Vale SA.	367,384	3,061,415
BB Seguridade Participacoes SA . .	80,037	383,473	WEG SA	96,030	621,549
BR Malls Participacoes SA	98,603	189,731			<u>27,184,353</u>
Braskem SA Class A, Preference Shares	22,500	74,702	CHILE — 0.6%		
BRF SA (a)	69,423	201,981	Agua Andinas SA Class A	321,689	95,112
CCR SA	147,969	334,646	Banco de Chile	5,190,834	420,836
Centrais Eletricas Brasileiras SA . .	26,800	123,288	Banco de Credito e Inversiones SA	6,057	206,088
Centrais Eletricas Brasileiras SA Class B, Preference Shares	30,200	151,565	Banco Santander Chile	8,177,305	316,608
Cia Brasileira de Distribuicao	19,900	254,534	Cencosud SA	172,446	180,092
Cia de Saneamento Basico do Estado de Sao Paulo	39,500	297,853	Cia Cervecerias Unidas SA	17,663	121,387
Cia Energetica de Minas Gerais Preference Shares.	113,726	195,368	Colbun SA	950,433	103,705
Cia Siderurgica Nacional SA	76,900	103,490	Embotelladora Andina SA Class B, Preference Shares.	43,538	97,191
Cielo SA	154,656	132,394	Empresa Nacional de Telecomunicaciones SA (a)	19,073	80,944
Cogna Educacao	211,640	163,221	Empresas CMPC SA	135,700	290,278
Cosan SA	19,700	204,194	Empresas COPEC SA.	47,851	275,102
Embraer SA (a)	86,617	159,319	Enel Americas SA	4,366,406	534,305
Energisa SA	21,600	157,421	Enel Chile SA.	3,374,031	229,601
Engie Brasil Energia SA	24,587	184,500	Itau CorpBanca.	18,907,140	49,335
Equatorial Energia SA	105,000	356,303	Latam Airlines Group SA	29,078	74,499
Gerdau SA Preference Shares	123,700	239,692	SACI Falabella	92,102	203,278
Hapvida Participacoes e Investimentos SA (c)	24,800	202,738	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	13,196	301,544
Hypera SA.	45,900	253,014			<u>3,579,905</u>
IRB Brasil Resseguros SA	80,400	150,054	CHINA — 35.0%		
Itau Unibanco Holding SA Preference Shares.	561,661	2,500,434	360 Security Technology, Inc. Class A	6,200	16,332
Itausa - Investimentos Itau SA Preference Shares.	509,863	862,125	3SBio, Inc. (a)(c).	156,800	161,346
Itausa - Investimentos Itau SA.	253	485	51job, Inc. ADR (a)	3,200	196,448
JBS SA	125,200	490,990	58.com, Inc. ADR (a)	11,000	535,920
Klabin SA	86,407	266,388			
Localiza Rent a Car SA.	69,408	351,951			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AAC Technologies Holdings, Inc. (b)	84,000	\$ 428,462	Bank of China, Ltd. Class H	9,203,000	\$ 3,504,084
AECC Aviation Power Co., Ltd. Class A	5,200	15,421	Bank of Communications Co., Ltd. Class A	144,012	104,508
Agile Group Holdings, Ltd.	162,000	173,515	Bank of Communications Co., Ltd. Class H	1,013,000	617,127
Agricultural Bank of China, Ltd. Class A	278,400	131,947	Bank of Guiyang Co., Ltd. Class A	5,100	5,481
Agricultural Bank of China, Ltd. Class H	3,367,500	1,344,844	Bank of Hangzhou Co., Ltd. Class A	11,700	12,641
Aier Eye Hospital Group Co., Ltd. Class A	10,878	59,733	Bank of Jiangsu Co., Ltd. Class A	36,000	30,393
Air China, Ltd. Class A	18,400	16,707	Bank of Nanjing Co., Ltd. Class A	25,440	25,855
Air China, Ltd. Class H (b)	226,000	144,302	Bank of Ningbo Co., Ltd. Class A	20,000	64,647
Aisino Corp. Class A	4,300	11,464	Bank of Shanghai Co., Ltd. Class A	49,008	56,626
Alibaba Group Holding, Ltd. ADR (a)	201,282	39,145,323	Baoshan Iron & Steel Co., Ltd. Class A	61,000	41,669
Alibaba Health Information Technology, Ltd. (a)	426,500	701,042	Baozun, Inc. ADR (a)(b)	5,100	142,494
A-Living Services Co., Ltd. Class H (c)	42,500	203,871	BBMG Corp. Class A	33,400	15,266
Aluminum Corp. of China, Ltd. Class A (a)	29,900	12,029	BBMG Corp. Class H (b)	275,000	68,165
Aluminum Corp. of China, Ltd. Class H (a)	454,000	89,191	Beijing Capital International Airport Co., Ltd. Class H	216,000	137,119
Angel Yeast Co., Ltd. Class A	3,300	16,319	Beijing Enlight Media Co., Ltd. Class A	4,500	5,591
Anhui Conch Cement Co., Ltd. Class A	14,500	111,120	Beijing Enterprises Holdings, Ltd.	61,000	222,671
Anhui Conch Cement Co., Ltd. Class H	142,000	975,718	Beijing Enterprises Water Group, Ltd.	562,000	217,933
Anhui Gujing Distillery Co., Ltd. Class A	900	14,458	Beijing New Building Materials PLC Class A	3,500	11,549
Anhui Kouzi Distillery Co., Ltd. Class A	1,100	6,356	Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	3,000	14,205
ANTA Sports Products, Ltd.	124,000	900,045	Beijing Originwater Technology Co., Ltd. Class A	12,700	16,369
Anxin Trust Co., Ltd. Class A (a)	21,900	8,044	Beijing Shiji Information Technology Co., Ltd. Class A	4,000	16,135
Asymchem Laboratories Tianjin Co., Ltd. Class A	500	11,990	Beijing Shunxin Agriculture Co., Ltd. Class A	1,600	13,733
Autobio Diagnostics Co., Ltd. Class A	400	6,525	Beijing Sinnet Technology Co., Ltd. Class A	2,300	7,644
Autohome, Inc. ADR (a)	6,900	490,038	Beijing Tiantan Biological Products Corp., Ltd. Class A	1,600	8,143
AVIC Aircraft Co., Ltd. Class A	6,300	13,942	Beijing Tongrentang Co., Ltd. Class A	6,000	21,290
Avic Capital Co., Ltd. Class A	20,500	11,254	BEST, Inc. ADR (a)	21,000	112,350
AVIC Electromechanical Systems Co., Ltd. Class A	14,500	14,657	Betta Pharmaceuticals Co., Ltd. Class A	600	5,873
AVIC Jonhon Optronic Technology Co., Ltd. Class A	2,400	11,518	BGI Genomics Co., Ltd. Class A	1,600	18,894
AVIC Shenyang Aircraft Co., Ltd. Class A (a)	4,000	16,022	BOE Technology Group Co., Ltd. Class A	116,100	59,841
AviChina Industry & Technology Co., Ltd. Class H	313,000	119,551	Brilliance China Automotive Holdings, Ltd.	370,000	301,369
AVICOPTER PLC Class A	2,300	13,385	BYD Co., Ltd. Class A	5,600	46,956
BAIC Motor Corp., Ltd. Class H (c)	187,000	73,575	BYD Co., Ltd. Class H (b)	74,000	394,896
Baidu, Inc. ADR (a)	31,800	3,205,122	BYD Electronic International Co., Ltd. (b)	87,500	143,910
Bank of Beijing Co., Ltd. Class A	71,740	48,692	By-health Co., Ltd. Class A	6,300	14,828
Bank of Chengdu Co., Ltd. Class A	15,400	16,259	Caitong Securities Co., Ltd. Class A	13,000	18,401
Bank of China, Ltd. Class A	121,000	59,189			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Centre Testing International Group Co., Ltd. Class A	6,600	\$ 14,149	China Grand Automotive Services Group Co., Ltd. Class A	33,900	\$ 19,280
CGN Power Co., Ltd. Class H (c) . .	1,287,700	293,431	China Greatwall Technology Group Co., Ltd. Class A	7,100	11,810
Changchun High & New Technology Industry Group, Inc. Class A	700	53,585	China Hongqiao Group, Ltd.	203,000	85,812
Changjiang Securities Co., Ltd. Class A	19,700	17,717	China Huarong Asset Management Co., Ltd. Class H (c)	1,217,500	152,930
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,100	12,912	China International Capital Corp., Ltd. Class H (b)(c)	153,200	245,253
Chaozhou Three-Circle Group Co., Ltd. Class A	7,700	19,596	China International Travel Service Corp., Ltd. Class A	7,100	66,545
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	2,900	16,036	China Jinmao Holdings Group, Ltd.	636,000	405,545
China Aoyuan Group, Ltd.	141,000	162,500	China Jushi Co., Ltd. Class A	6,500	7,189
China Cinda Asset Management Co., Ltd. Class H	1,093,481	205,712	China Lesso Group Holdings, Ltd. .	117,000	151,504
China CITIC Bank Corp., Ltd. Class A	23,400	17,010	China Life Insurance Co., Ltd. Class A	9,000	33,117
China CITIC Bank Corp., Ltd. Class H	1,034,000	508,605	China Life Insurance Co., Ltd. Class H	865,000	1,670,756
China Coal Energy Co., Ltd. Class H	245,000	67,404	China Literature, Ltd. (a)(c)	29,600	116,263
China Communications Construction Co., Ltd. Class A	11,000	12,656	China Longyuan Power Group Corp., Ltd. Class H	387,000	211,277
China Communications Construction Co., Ltd. Class H	544,000	375,045	China Medical System Holdings, Ltd.	171,000	182,973
China Communications Services Corp., Ltd. Class H	292,000	210,014	China Mengniu Dairy Co., Ltd. . . .	317,000	1,093,504
China Conch Venture Holdings, Ltd.	186,000	825,106	China Merchants Bank Co., Ltd. Class A	80,700	364,450
China Construction Bank Corp. Class A	28,400	25,284	China Merchants Bank Co., Ltd. Class H	451,000	2,018,152
China Construction Bank Corp. Class H	11,158,500	9,072,312	China Merchants Energy Shipping Co., Ltd. Class A	12,300	10,954
China East Education Holdings, Ltd. (a)(c)	46,000	73,912	China Merchants Port Holdings Co., Ltd.	168,360	191,303
China Eastern Airlines Corp., Ltd. Class A (a)	22,400	12,905	China Merchants Securities Co., Ltd. Class A	18,500	44,377
China Eastern Airlines Corp., Ltd. Class H (a)(b)	234,000	80,144	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	27,812	64,107
China Education Group Holdings, Ltd.	70,000	96,896	China Minsheng Banking Corp., Ltd. Class A	130,300	104,519
China Everbright Bank Co., Ltd. Class A	142,600	72,312	China Minsheng Banking Corp., Ltd. Class H (b)	807,200	597,183
China Everbright Bank Co., Ltd. Class H	373,000	141,921	China Molybdenum Co., Ltd. Class A	50,000	24,075
China Everbright International, Ltd.	455,222	258,907	China Molybdenum Co., Ltd. Class H	465,000	127,858
China Evergrande Group (b)	209,000	342,659	China National Building Material Co., Ltd. Class H	448,000	481,405
China Fortune Land Development Co., Ltd. Class A	9,500	27,674	China National Chemical Engineering Co., Ltd. Class A	21,200	17,674
China Galaxy Securities Co., Ltd. Class H	433,000	207,843	China National Nuclear Power Co., Ltd. Class A	36,900	22,785
China Gezhouba Group Co., Ltd. Class A	6,400	6,239	China National Software & Service Co., Ltd. Class A	1,000	10,076
			China Northern Rare Earth Group High-Tech Co., Ltd. Class A	8,300	10,430
			China Oilfield Services, Ltd. Class H	208,000	158,828

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Overseas Land & Investment, Ltd.	442,000	\$ 1,355,464	China TransInfo Technology Co., Ltd. Class A	6,000	\$ 17,077
China Pacific Insurance Group Co., Ltd. Class A	23,100	91,028	China Unicom Hong Kong, Ltd. . .	700,000	408,373
China Pacific Insurance Group Co., Ltd. Class H	303,400	908,667	China United Network Communications, Ltd. Class A . .	112,200	81,777
China Petroleum & Chemical Corp. Class A	87,200	54,221	China Vanke Co., Ltd. Class A	36,300	130,001
China Petroleum & Chemical Corp. Class H	2,946,000	1,439,779	China Vanke Co., Ltd. Class H	171,400	558,359
China Power International Development, Ltd.	523,000	96,801	China Yangtze Power Co., Ltd. Class A	84,105	204,674
China Railway Construction Corp., Ltd. Class A	46,100	63,133	China Zhongwang Holdings, Ltd. . .	192,800	50,370
China Railway Construction Corp., Ltd. Class H	250,500	277,016	Chongqing Brewery Co., Ltd. Class A	2,000	12,772
China Railway Group, Ltd. Class A	95,000	71,370	Chongqing Changan Automobile Co., Ltd. Class A	16,700	24,633
China Railway Group, Ltd. Class H	462,000	244,439	Chongqing Rural Commercial Bank Co., Ltd. Class H	310,000	126,298
China Railway Hi-tech Industry Co., Ltd. Class A	8,900	11,821	Chongqing Zhifei Biological Products Co., Ltd. Class A	5,400	51,234
China Railway Signal & Communication Corp., Ltd. Class H (c)	174,000	86,775	CIFI Holdings Group Co., Ltd.	341,425	242,108
China Reinsurance Group Corp. Class H	669,000	77,098	CITIC Securities Co., Ltd. Class A . .	36,100	112,025
China Resources Beer Holdings Co., Ltd.	167,333	758,708	CITIC Securities Co., Ltd. Class H	237,000	429,865
China Resources Gas Group, Ltd. .	102,000	511,984	CITIC, Ltd.	668,000	692,474
China Resources Pharmaceutical Group, Ltd. (c)	199,500	119,146	CNOOC, Ltd.	2,068,000	2,149,525
China Resources Power Holdings Co., Ltd.	242,000	265,474	Contemporary Ampere Technology Co., Ltd. Class A . .	7,600	128,250
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	4,200	16,350	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	146,000	77,327
China Shenhua Energy Co., Ltd. Class A	13,300	30,205	COSCO SHIPPING Holdings Co., Ltd. Class A (a)	27,000	15,471
China Shenhua Energy Co., Ltd. Class H	389,500	736,123	COSCO SHIPPING Holdings Co., Ltd. Class H (a)	304,750	83,191
China Shipbuilding Industry Co., Ltd. Class A	78,000	45,892	COSCO SHIPPING Ports, Ltd.	211,351	101,233
China Southern Airlines Co., Ltd. Class A	34,500	24,806	Country Garden Holdings Co., Ltd. (b)	873,656	1,044,719
China Southern Airlines Co., Ltd. Class H (b)	188,000	79,691	Country Garden Services Holdings Co., Ltd.	148,000	595,663
China Spacesat Co., Ltd. Class A . .	4,600	18,781	CRRC Corp., Ltd. Class A	86,909	79,558
China State Construction Engineering Corp., Ltd. Class A	153,900	113,251	CRRC Corp., Ltd. Class H	539,000	271,677
China Taiping Insurance Holdings Co., Ltd.	183,600	297,234	CSC Financial Co., Ltd. Class A . .	7,900	34,250
China Telecom Corp., Ltd. Class H	1,586,000	480,648	CSPC Pharmaceutical Group, Ltd. . .	540,000	1,062,481
China Tower Corp., Ltd. Class H (c)	4,830,000	1,073,485	Dali Foods Group Co., Ltd. (c) . . .	252,300	175,018
			Daqin Railway Co., Ltd. Class A . .	59,600	56,917
			Datang International Power Generation Co., Ltd. Class H . .	360,000	48,017
			Dawning Information Industry Co., Ltd. Class A	1,500	9,144
			DHC Software Co., Ltd. Class A . .	4,400	7,926
			Dong-E-E-Jiao Co., Ltd. Class A . .	2,700	9,699
			Dongfang Electric Corp., Ltd. Class A	11,100	13,020
			Dongfeng Motor Group Co., Ltd. Class H	332,000	216,220
			Dongxing Securities Co., Ltd. Class A	11,600	17,673
			East Money Information Co., Ltd. Class A	26,900	60,395

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ENN Energy Holdings, Ltd.	90,600	\$ 877,874	Greenland Holdings Corp., Ltd.		
Eve Energy Co., Ltd. Class A (a) . .	2,200	17,788	Class A	32,500	\$ 24,621
Everbright Securities Co., Ltd.			Greentown Service Group Co.,		
Class A	8,999	13,823	Ltd.	142,000	170,859
Fangda Carbon New Material Co.,			Guangdong Haid Group Co., Ltd.		
Ltd. Class A (a)	12,400	15,476	Class A	4,100	23,105
Far East Horizon, Ltd.	260,000	208,154	Guangdong HEC Technology		
Fiberhome Telecommunication			Holding Co., Ltd. Class A	12,100	11,844
Technologies Co., Ltd. Class A . .	2,000	9,180	Guanghui Energy Co., Ltd.		
Financial Street Holdings Co., Ltd.			Class A	27,300	9,879
Class A	11,900	10,906	Guangzhou Automobile Group		
First Capital Securities Co., Ltd.			Co., Ltd. Class A	10,100	14,926
Class A	14,100	13,613	Guangzhou Automobile Group		
Focus Media Information			Co., Ltd. Class H	358,800	356,986
Technology Co., Ltd. Class A . .	46,800	28,867	Guangzhou Baiyun International		
Foshan Haitian Flavouring & Food			Airport Co., Ltd. Class A	4,200	7,366
Co., Ltd. Class A	8,500	149,335	Guangzhou Baiyunshan		
Fosun International, Ltd.	315,500	362,282	Pharmaceutical Holdings Co.,		
Founder Securities Co., Ltd.			Ltd. Class A	3,200	14,070
Class A	33,000	33,134	Guangzhou Haige		
Foxconn Industrial Internet Co.,			Communications Group, Inc.		
Ltd. Class A	11,300	20,728	Co. Class A	9,200	14,478
Fujian Sunner Development Co.,			Guangzhou Kingmed Diagnostics		
Ltd. Class A	4,100	13,545	Group Co., Ltd. Class A	1,700	13,346
Fuyao Glass Industry Group Co.,			Guangzhou R&F Properties Co.,		
Ltd. Class A	4,600	12,364	Ltd. Class H	119,600	153,869
Fuyao Glass Industry Group Co.,			Guosen Securities Co., Ltd.		
Ltd. Class H (c)	62,456	132,722	Class A	9,400	14,592
Ganfeng Lithium Co., Ltd.			Guotai Junan Securities Co., Ltd.		
Class A	1,600	8,976	Class A	25,800	58,750
G-bits Network Technology			Guotai Junan Securities Co., Ltd.		
Xiamen Co., Ltd. Class A	300	17,237	Class H (c)	98,200	144,944
GCL System Integration			Guoyuan Securities Co., Ltd.		
Technology Co., Ltd. Class A			Class A	14,400	16,804
(a)	9,500	4,043	Haidilao International Holding,		
GD Power Development Co., Ltd.			Ltd. (b)(c)	47,000	181,265
Class A	45,000	12,825	Haier Smart Home Co., Ltd.		
GDS Holdings, Ltd. ADR (a)	7,200	417,384	Class A	20,400	41,059
Geely Automobile Holdings, Ltd. . .	577,000	837,555	Haitian International Holdings,		
Gemdale Corp. Class A	18,100	35,700	Ltd.	83,000	153,987
Genscript Biotech Corp. (a)	110,000	176,110	Haitong Securities Co., Ltd.		
GF Securities Co., Ltd. Class A . . .	18,200	34,886	Class A	32,500	58,466
GF Securities Co., Ltd. Class H . . .	174,600	185,580	Haitong Securities Co., Ltd.		
Giant Network Group Co., Ltd.			Class H	334,000	303,459
Class A	5,400	12,561	Hangzhou Hikvision Digital		
Gigadevice Semiconductor			Technology Co., Ltd. Class A . .	35,300	137,152
Beijing, Inc. Class A	864	29,192	Hangzhou Robam Appliances Co.,		
Glodon Co., Ltd. Class A	2,500	14,876	Ltd. Class A	1,500	5,963
GoerTek, Inc. Class A	9,400	21,401	Hangzhou Tigermed Consulting		
GOME Retail Holdings, Ltd.			Co., Ltd. Class A	1,800	16,129
(a)(b)	1,257,000	115,583	Hansoh Pharmaceutical Group Co.,		
Grandjoy Holdings Group Co.,			Ltd. (a)(c)	54,000	180,482
Ltd. Class A	13,100	9,855	Hefei Meiya Optoelectronic		
Great Wall Motor Co., Ltd.			Technology, Inc. Class A	2,700	14,322
Class H	394,000	249,909	Henan Shuanghui Investment &		
Gree Electric Appliances, Inc. of			Development Co., Ltd. Class A . .	8,797	48,397
Zhuhai Class A	10,800	78,711	Hengan International Group Co.,		
			Ltd.	81,500	608,883

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hengli Petrochemical Co., Ltd. Class A	20,300	\$ 35,274	Inspur Electronic Information Industry Co., Ltd. Class A	3,248	\$ 17,319
Hengtong Optic-electric Co., Ltd. Class A	8,100	18,165	iQIYI, Inc. ADR (a)(b)	14,600	259,880
Hengyi Petrochemical Co., Ltd. Class A	12,700	22,231	Jafron Biomedical Co., Ltd. Class A	800	10,601
Hesteel Co., Ltd. Class A	42,500	12,670	JD.com, Inc. ADR (a)	85,367	3,457,363
Hithink RoyalFlush Information Network Co., Ltd. Class A	2,100	31,676	Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	11,000	10,549
HLA Corp., Ltd. Class A	11,700	10,372	Jiangsu Expressway Co., Ltd. Class H	148,000	164,536
Hua Hong Semiconductor, Ltd. (b)(c)	55,000	98,916	Jiangsu Hengli Hydraulic Co., Ltd. Class A	1,800	15,397
Huadian Power International Corp., Ltd. Class A	27,200	13,208	Jiangsu Hengrui Medicine Co., Ltd. Class A	17,000	218,369
Huadian Power International Corp., Ltd. Class H	194,000	57,483	Jiangsu King's Luck Brewery JSC, Ltd. Class A	2,800	11,021
Huadong Medicine Co., Ltd. Class A	3,960	9,647	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	5,300	62,229
Hualan Biological Engineering, Inc. Class A	3,700	24,806	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	6,200	6,697
Huaneng Power International, Inc. Class A	6,600	4,348	Jiangsu Zhongtian Technology Co., Ltd. Class A	12,400	16,501
Huaneng Power International, Inc. Class H	444,000	165,611	Jiangxi Copper Co., Ltd. Class A	8,800	15,526
Huatai Securities Co., Ltd. Class A	25,218	60,869	Jiangxi Copper Co., Ltd. Class H	155,000	142,265
Huatai Securities Co., Ltd. Class H (c)	198,300	292,555	Jiangxi Zhengbang Technology Co., Ltd. Class A	5,000	13,327
Huaxi Securities Co., Ltd. Class A	10,400	15,264	Jinke Properties Group Co., Ltd. Class A	23,600	26,327
Huaxia Bank Co., Ltd. Class A	41,700	37,884	Jinyu Bio-Technology Co., Ltd. Class A	4,600	13,717
Huaxin Cement Co., Ltd. Class A	5,400	17,430	Jointown Pharmaceutical Group Co., Ltd. Class A	7,500	17,855
Huayu Automotive Systems Co., Ltd. Class A	9,900	29,776	Jonjee Hi-Tech Industrial And Commercial Holding Co., Ltd. Class A	1,600	10,726
Huazhu Group, Ltd. ADR (b)	15,300	439,569	JOYY, Inc. ADR (a)(b)	7,000	372,820
Hubei Biocause Pharmaceutical Co., Ltd. Class A	13,782	11,425	Juewei Food Co., Ltd. Class A	2,300	16,768
Hundsun Technologies, Inc. Class A	3,200	39,249	Juneyao Airlines Co., Ltd. Class A (a)	6,600	9,222
HUYA, Inc. ADR (a)	6,600	111,870	Kaisa Group Holdings, Ltd.	305,000	111,246
Iflytek Co., Ltd. Class A	6,650	31,810	Kingdee International Software Group Co., Ltd.	282,000	371,015
Industrial & Commercial Bank of China, Ltd. Class A	203,542	147,327	Kingsoft Corp., Ltd. (a)	103,000	331,165
Industrial & Commercial Bank of China, Ltd. Class H	7,548,000	5,150,313	Kunlun Energy Co., Ltd.	406,000	234,687
Industrial Bank Co., Ltd. Class A	79,499	177,215	Kweichow Moutai Co., Ltd. Class A	4,599	715,213
Industrial Securities Co., Ltd. Class A	15,300	13,359	KWG Group Holdings, Ltd.	155,250	217,586
Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	126,100	20,323	Legend Holdings Corp. Class H (c)	44,800	54,797
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A (a)	33,800	11,639	Lenovo Group, Ltd.	834,000	441,911
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	22,000	91,994	Lens Technology Co., Ltd. Class A	14,200	28,769
Inner Mongolia Yitai Coal Co., Ltd. Class B	134,300	87,046	Lepu Medical Technology Beijing Co., Ltd. Class A	5,300	26,744
Innovent Biologics, Inc. (a)(c)	84,500	352,674	Li Ning Co., Ltd.	225,000	647,453
			Lingyi iTech Guangdong Co. Class A (a)	16,300	18,638
			Logan Property Holdings Co., Ltd..	166,000	252,577

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lomon Billions Group Co., Ltd. Class A	8,200	\$ 17,101	Oriental Pearl Group Co., Ltd. Class A	14,200	\$ 17,407
Longfor Group Holdings, Ltd. (c)	205,500	989,286	Ovctek China, Inc. Class A	1,600	12,372
LONGi Green Energy Technology Co., Ltd. Class A	11,400	39,579	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A (a)	33,400	10,382
Luckin Coffee, Inc. ADR (a)(b)	9,000	244,710	People's Insurance Co. Group of China, Ltd. Class H	1,020,000	334,187
Luxshare Precision Industry Co., Ltd. Class A	19,440	103,155	Perfect World Co., Ltd. Class A	3,200	21,257
Luye Pharma Group, Ltd. (c)	143,500	69,162	PetroChina Co., Ltd. Class A	51,800	33,603
Luzhou Laojiao Co., Ltd. Class A	5,100	52,493	PetroChina Co., Ltd. Class H	2,430,000	880,939
Maanshan Iron & Steel Co., Ltd. Class H (b)	100,000	31,127	PICC Property & Casualty Co., Ltd. Class H	793,000	759,542
Mango Excellent Media Co., Ltd. Class A (a)	5,440	33,128	Pinduoduo, Inc. ADR (a)	22,100	796,263
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	15,000	24,806	Ping An Bank Co., Ltd. Class A	64,200	114,926
Meituan Dianping Class B (a)	116,700	1,391,541	Ping An Healthcare and Technology Co., Ltd. (a)(b)(c)	35,800	329,720
Metallurgical Corp. of China, Ltd. Class A	40,900	14,938	Ping An Insurance Group Co. of China, Ltd. Class A	42,200	408,686
Metallurgical Corp. of China, Ltd. Class H	338,000	58,816	Ping An Insurance Group Co. of China, Ltd. Class H	649,000	6,339,812
Momo, Inc. ADR	17,400	377,406	Poly Developments and Holdings Group Co., Ltd. Class A	42,600	88,711
Muyuan Foodstuff Co., Ltd. Class A	6,200	105,902	Postal Savings Bank of China Co., Ltd. Class H (c)	920,000	560,266
NanJi E-Commerce Co., Ltd. Class A (a)	9,800	15,921	Power Construction Corp. of China, Ltd. Class A	51,100	28,120
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	2,400	16,943	RiseSun Real Estate Development Co., Ltd. Class A	19,300	20,926
Nanjing Securities Co., Ltd. Class A	13,133	28,666	Rongsheng Petro Chemical Co., Ltd. Class A	13,370	20,495
NARI Technology Co., Ltd. Class A	15,402	42,306	SAIC Motor Corp., Ltd. Class A	27,800	79,758
NAURA Technology Group Co., Ltd. Class A	800	12,981	Sanan Optoelectronics Co., Ltd. Class A	12,000	31,965
NavInfo Co., Ltd. Class A	3,500	6,877	Sangfor Technologies, Inc. Class A	750	16,639
NetEase, Inc. ADR	8,173	2,623,206	Sany Heavy Industry Co., Ltd. Class A	28,555	68,616
New China Life Insurance Co., Ltd. Class A	6,800	37,799	SDIC Capital Co., Ltd. Class A	8,100	13,813
New China Life Insurance Co., Ltd. Class H	103,300	318,154	SDIC Power Holdings Co., Ltd. Class A	27,200	30,362
New Hope Liuhe Co., Ltd. Class A	13,700	59,977	Seazen Group, Ltd. (a)	218,000	194,336
New Oriental Education & Technology Group, Inc. ADR (a)	16,400	1,775,136	Seazen Holdings Co., Ltd. Class A	6,800	29,791
Nexteer Automotive Group, Ltd.	124,000	61,528	Semiconductor Manufacturing International Corp. (a)(b)	351,300	551,899
Ninestar Corp. Class A	4,400	16,540	SF Holding Co., Ltd. Class A	4,700	31,092
Ningbo Zhoushan Port Co., Ltd. Class A	46,500	23,058	Shaanxi Coal Industry Co., Ltd. Class A	24,700	25,763
NIO, Inc. ADR (a)(b)	75,500	209,890	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	4,600	12,959
Noah Holdings, Ltd. ADR (a)(b)	4,400	113,784	Shandong Gold Mining Co., Ltd. Class A	8,020	38,571
Offshore Oil Engineering Co., Ltd. Class A	6,200	4,243	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	6,500	14,283
OFILM Group Co., Ltd. Class A (a)	12,400	23,641	Shandong Linglong Tyre Co., Ltd. Class A	4,800	13,261
Oppein Home Group, Inc. Class A	1,200	15,895			
Orient Securities Co., Ltd. Class A	23,900	30,436			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shandong Nanshan Aluminum Co., Ltd. Class A	47,889	\$ 13,793	Shenzhen Inovance Technology Co., Ltd. Class A	5,900	\$ 21,298
Shandong Sinocera Functional Material Co., Ltd. Class A	3,890	11,381	Shenzhen Investment, Ltd.	347,732	107,734
Shandong Sun Paper Industry JSC, Ltd. Class A	10,500	12,874	Shenzhen Kangtai Biological Products Co., Ltd. Class A	2,449	39,164
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	236,000	296,335	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	3,800	138,345
Shanghai Baosight Software Co., Ltd. Class A	1,300	7,185	Shenzhen Overseas Chinese Town Co., Ltd. Class A	32,900	29,372
Shanghai Construction Group Co., Ltd. Class A	47,200	21,208	Shenzhen Sunway Communication Co., Ltd. Class A (a)	2,100	10,014
Shanghai Electric Group Co., Ltd. Class A	19,000	12,215	Shenzhou International Group Holdings, Ltd.	86,600	908,656
Shanghai Electric Group Co., Ltd. Class H	318,000	83,551	Shui On Land, Ltd.	425,800	70,972
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	7,920	36,337	Sichuan Chuantou Energy Co., Ltd. Class A	10,000	12,939
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H (b)	66,000	214,058	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	5,200	15,022
Shanghai International Airport Co., Ltd. Class A	2,968	25,244	Sichuan Swellfun Co., Ltd. Class A	800	4,824
Shanghai International Port Group Co., Ltd. Class A	19,400	12,134	SINA Corp. (a)	7,300	232,432
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	142,032	113,879	Sinolink Securities Co., Ltd. Class A	12,200	15,578
Shanghai M&G Stationery, Inc. Class A	2,300	14,917	Sino-Ocean Group Holding, Ltd.	379,500	96,121
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	8,600	23,558	Sinopec Engineering Group Co., Ltd. Class H	163,500	68,072
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	105,800	178,564	Sinopec Shanghai Petrochemical Co., Ltd. Class A	24,500	13,415
Shanghai Pudong Development Bank Co., Ltd. Class A	111,600	158,972	Sinopec Shanghai Petrochemical Co., Ltd. Class H	428,000	105,567
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	13,000	13,354	Sinopharm Group Co., Ltd. Class H	146,000	323,568
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	6,200	10,484	Sinotrans, Ltd. Class H	239,500	58,479
Shanxi Meijin Energy Co., Ltd. Class A (a)	7,400	6,729	Sinotruk Hong Kong, Ltd.	86,500	142,121
Shanxi Taigang Stainless Steel Co., Ltd. Class A	22,800	10,339	SOHO China, Ltd.	241,000	123,159
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	2,700	34,183	Songcheng Performance Development Co., Ltd. Class A	6,300	22,016
Shenergy Co., Ltd. Class A	7,100	5,276	SooChow Securities Co., Ltd. Class A	15,600	17,175
Shengyi Technology Co., Ltd. Class A	6,000	22,050	Southwest Securities Co., Ltd. Class A	29,900	18,939
Shennan Circuits Co., Ltd. Class A	900	24,643	Spring Airlines Co., Ltd. Class A	3,300	14,884
Shenwan Hongyuan Group Co., Ltd. Class A	75,100	46,355	Sunac China Holdings, Ltd.	281,700	1,285,075
Shenzhen Expressway Co., Ltd. Class H	74,000	74,833	Suning.com Co., Ltd. Class A	30,200	38,169
Shenzhen Goodix Technology Co., Ltd. Class A	1,200	43,618	Sunny Optical Technology Group Co., Ltd.	82,200	1,087,589
			Sunwoda Electronic Co., Ltd. Class A	6,200	12,220
			Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	7,200	20,413
			TAL Education Group ADR (a)	44,500	2,370,070
			Tasly Pharmaceutical Group Co., Ltd. Class A	5,944	11,489
			TBEA Co., Ltd. Class A	14,887	15,150
			TCL Technology Group Corp Class A	31,000	17,887
			Tencent Holdings, Ltd.	663,800	32,817,868

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tencent Music Entertainment Group ADR (a)	11,700	\$ 117,702	Wingtech Technology Co., Ltd. Class A (a)	3,500	\$ 49,781
Tianjin Zhonghuan Semiconductor Co., Ltd. Class A	4,500	8,972	Winning Health Technology Group Co., Ltd. Class A	6,500	18,988
Tianma Microelectronics Co., Ltd. Class A	8,800	16,332	Wuchan Zhongda Group Co., Ltd. Class A	20,300	13,598
Tianqi Lithium Corp. Class A	4,800	12,376	Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	9,100	41,563
Tingyi Cayman Islands Holding Corp.	228,000	370,778	Wuliangye Yibin Co., Ltd. Class A.	15,000	241,456
Toly Bread Co., Ltd. Class A	2,200	15,285	WUS Printed Circuit Kunshan Co., Ltd. Class A	3,800	12,579
Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	8,900	13,160	WuXi AppTec Co., Ltd. Class A	5,199	65,581
Tongkun Group Co., Ltd. Class A	7,400	12,136	WuXi AppTec Co., Ltd. Class H (b)(c)	19,520	237,339
Tongling Nonferrous Metals Group Co., Ltd. Class A	42,200	11,768	Wuxi Biologics Cayman, Inc. (a)(c).	90,000	1,149,289
Tongwei Co., Ltd. Class A	8,900	14,456	Wuxi Lead Intelligent Equipment Co., Ltd. Class A	3,700	19,344
Topchoice Medical Corp. Class A (a)	300	4,521	XCMG Construction Machinery Co., Ltd. Class A	35,100	24,590
Topsports International Holdings, Ltd. (c)	125,000	129,590	Xiamen C & D, Inc. Class A.	11,400	12,214
Towngas China Co., Ltd.	116,803	57,707	Xiaomi Corp. Class B (a)(b)(c)	1,213,100	1,611,122
Transfar Zhilian Co., Ltd. Class A	13,000	11,190	Xinhu Zhongbao Co., Ltd. Class A.	16,000	6,747
TravelSky Technology, Ltd. Class H	113,000	197,823	Xinjiang Goldwind Science & Technology Co., Ltd. Class A	7,800	10,338
Trip.com Group, Ltd. ADR (a)	54,367	1,274,906	Xinjiang Goldwind Science & Technology Co., Ltd. Class H	101,000	87,105
Tsingtao Brewery Co., Ltd. Class A	3,200	20,518	Xinyi Solar Holdings, Ltd.	401,096	222,580
Tsingtao Brewery Co., Ltd. Class H	48,000	242,685	Yango Group Co., Ltd. Class A	16,200	15,808
Tunghsu Optoelectronic Technology Co., Ltd. Class A	22,800	9,545	Yantai Jereh Oilfield Services Group Co., Ltd. Class A.	1,600	4,937
Unigroup Guoxin Microelectronics Co., Ltd. Class A	900	6,276	Yanzhou Coal Mining Co., Ltd. Class A	9,900	11,938
Uni-President China Holdings, Ltd.	163,000	157,576	Yanzhou Coal Mining Co., Ltd. Class H	224,000	173,565
Unisplendour Corp., Ltd. Class A	4,400	21,637	Yealink Network Technology Corp., Ltd. Class A.	1,000	11,354
Universal Scientific Industrial Shanghai Co., Ltd. Class A.	5,800	12,828	Yifeng Pharmacy Chain Co., Ltd. Class A	700	9,156
Venustech Group, Inc. Class A	1,500	7,760	Yihai International Holding, Ltd.	55,000	414,386
Vipshop Holdings, Ltd. ADR (a)	50,888	792,835	Yintai Gold Co., Ltd. Class A	7,900	15,933
Walvax Biotechnology Co., Ltd. Class A	3,500	15,506	Yonghui Superstores Co., Ltd. Class A	28,800	41,335
Wanda Film Holding Co., Ltd. Class A (a)	3,400	7,481	Yonyou Network Technology Co., Ltd. Class A	7,599	42,833
Wangsu Science & Technology Co., Ltd. Class A	9,795	10,632	Yum China Holdings, Inc.	41,600	1,773,408
Wanhua Chemical Group Co., Ltd. Class A	11,100	63,995	Yunda Holding Co., Ltd. Class A	7,200	31,043
Want Want China Holdings, Ltd.	609,000	439,264	Yunnan Baiyao Group Co., Ltd. Class A	4,299	51,548
Weibo Corp. ADR (a)(b)	6,860	227,135	Yunnan Energy New Material Co., Ltd.	2,700	16,008
Weichai Power Co., Ltd. Class A	18,400	30,568	Yuzhou Properties Co., Ltd.	233,777	98,503
Weichai Power Co., Ltd. Class H	238,000	379,199	Zai Lab, Ltd. ADR (a).	4,000	205,920
Wens Foodstuffs Group Co., Ltd. Class A	19,200	86,880	Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	2,400	41,729
Western Securities Co., Ltd. Class A	14,600	16,895			
Will Semiconductor, Ltd. Class A	1,700	36,803			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Zhaojin Mining Industry Co., Ltd. Class H	125,500	\$ 126,149	Grupo Aval Acciones y Valores SA Preference Shares.	460,915	\$ 101,830
Zhejiang Chint Electrics Co., Ltd. Class A	5,000	16,540	Grupo de Inversiones Suramericana SA	28,763	141,828
Zhejiang Dahua Technology Co., Ltd. Class A	12,000	27,055	Interconexion Electrica SA ESP	55,850	212,940
Zhejiang Dingli Machinery Co., Ltd. Class A	1,400	11,205			1,367,209
Zhejiang Expressway Co., Ltd. Class H	180,000	124,430	CZECH REPUBLIC — 0.1%		
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A (a)	5,300	18,982	CEZ A/S	19,840	322,210
Zhejiang Huayou Cobalt Co., Ltd. Class A	4,600	18,838	Komerčni banka A/S.	9,286	174,289
Zhejiang Longsheng Group Co., Ltd. Class A	7,400	12,300	Moneta Money Bank A/S (c)	65,696	134,701
Zhejiang NHU Co., Ltd. Class A	5,400	20,591			631,200
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	6,300	14,091	EGYPT — 0.1%		
Zhejiang Supor Co., Ltd. Class A	1,300	12,590	Commercial International Bank Egypt SAE	158,922	589,378
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	900	5,591	Eastern Co SAE	120,063	93,781
Zhengzhou Yutong Bus Co., Ltd. Class A	9,300	17,792	ElSewedy Electric Co.	98,402	48,916
Zhenro Properties Group, Ltd.	162,000	101,193			732,075
Zheshang Securities Co., Ltd. Class A	11,100	15,570	GREECE — 0.2%		
ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c)	35,500	115,486	Alpha Bank AE (a)	171,194	126,072
Zhongji Innolight Co., Ltd. Class A	2,200	16,364	Eurobank Ergasias Services and Holdings SA Class A (a)	322,051	134,057
Zhongjin Gold Corp., Ltd. Class A	14,600	16,537	FF Group (a)(d).	3,869	2,038
Zhongsheng Group Holdings, Ltd.	69,500	241,235	Hellenic Telecommunications Organization SA	27,689	333,004
Zhuzhou CRRC Times Electric Co., Ltd. Class H	66,200	196,153	JUMBO SA	13,832	184,731
Zijin Mining Group Co., Ltd. Class A	57,700	29,675	Motor Oil Hellas Corinth Refineries SA	7,510	91,194
Zijin Mining Group Co., Ltd. Class H	712,000	266,747	National Bank of Greece SA (a)	64,316	84,421
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A	28,400	22,599	OPAP SA.	23,297	174,627
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	147,600	106,200			1,130,144
ZTE Corp. Class A (a)	13,800	82,613	HONG KONG — 2.4%		
ZTE Corp. Class H (a)(b)	87,000	265,608	Alibaba Pictures Group, Ltd. (a)	1,855,900	237,045
ZTO Express Cayman, Inc. ADR (a)	36,300	961,224	Bosideng International Holdings, Ltd.	412,000	95,718
		196,914,962	China Everbright, Ltd.	114,000	167,144
COLOMBIA — 0.3%			China Gas Holdings, Ltd.	209,800	725,647
Bancolombia SA	28,086	166,713	China Huishan Dairy Holdings Co., Ltd. (a)(b)(d)	406,100	—
Bancolombia SA Preference Shares	52,347	354,558	China Mobile, Ltd.	712,000	5,337,201
Ecopetrol SA	604,005	282,656	China Resources Cement Holdings, Ltd.	299,000	351,357
Grupo Argos SA	35,158	106,684	China Resources Land, Ltd.	372,000	1,518,677
			China State Construction International Holdings, Ltd.	240,000	176,050
			China Traditional Chinese Medicine Holdings Co., Ltd.	278,000	125,441
			Guangdong Investment, Ltd.	338,000	648,794
			Haier Electronics Group Co., Ltd.	153,000	403,995
			Hutchison China MediTech, Ltd. ADR (a).	7,700	137,445
			Kingboard Holdings, Ltd.	84,500	195,937
			Kingboard Laminates Holdings, Ltd.	133,800	122,456
			Lee & Man Paper Manufacturing, Ltd.	179,000	107,390

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nine Dragons Paper Holdings, Ltd.	211,000	\$ 191,216	HDFC Asset Management Co., Ltd. (c)	4,737	\$ 131,838
Shanghai Industrial Holdings, Ltd..	57,000	85,398	HDFC Life Insurance Co., Ltd. (c).	58,437	338,878
Shenzhen International Holdings, Ltd.	122,039	221,383	Hero MotoCorp, Ltd.	12,005	253,149
Shimao Property Holdings, Ltd.	131,500	455,838	Hindalco Industries, Ltd.	145,979	183,905
Sino Biopharmaceutical, Ltd.	797,000	1,040,393	Hindustan Petroleum Corp., Ltd.	75,023	188,112
SSY Group, Ltd.	184,000	142,602	Hindustan Unilever, Ltd.	75,076	2,276,830
Sun Art Retail Group, Ltd.	290,000	426,730	Housing Development Finance Corp., Ltd.	190,511	4,112,055
Wharf Holdings, Ltd. (b)	120,000	210,955	ICICI Bank, Ltd. ADR	286	2,431
Yuexiu Property Co., Ltd.	895,000	159,956	ICICI Bank, Ltd.	552,930	2,406,063
		<u>13,284,768</u>	ICICI Lombard General Insurance Co., Ltd. (c)	20,575	293,933
HUNGARY — 0.2%			ICICI Prudential Life Insurance Co., Ltd. (c)	38,573	180,288
MOL Hungarian Oil & Gas PLC	50,228	293,257	Indian Oil Corp., Ltd.	218,069	234,615
OTP Bank Nyrt.	25,802	736,413	Info Edge India, Ltd.	6,821	183,767
Richter Gedeon Nyrt.	16,921	317,519	Infosys, Ltd. ADR	1,518	12,463
		<u>1,347,189</u>	Infosys, Ltd.	393,174	3,257,436
INDIA — 7.6%			InterGlobe Aviation, Ltd. (c).	11,358	160,783
Adani Ports & Special Economic Zone, Ltd.	70,234	233,409	ITC, Ltd.	396,639	894,406
Ambuja Cements, Ltd.	70,151	144,215	JSW Steel, Ltd.	106,115	203,917
Ashok Leyland, Ltd.	144,420	81,854	Larsen & Toubro, Ltd. GDR.	1,235	13,408
Asian Paints, Ltd.	33,001	726,934	Larsen & Toubro, Ltd.	53,654	572,056
Aurobindo Pharma, Ltd.	31,970	172,516	LIC Housing Finance, Ltd.	38,049	117,809
Avenue Supermarts, Ltd. (a)(c)	14,523	420,013	Lupin, Ltd.	26,873	208,846
Axis Bank, Ltd.	241,335	1,206,598	Mahindra & Mahindra Financial Services, Ltd.	38,757	75,309
Bajaj Auto, Ltd.	9,681	258,108	Mahindra & Mahindra, Ltd. GDR	2,150	8,272
Bajaj Finance, Ltd.	20,030	585,418	Mahindra & Mahindra, Ltd.	83,139	310,442
Bajaj Finserv, Ltd.	4,356	263,406	Marico, Ltd.	54,929	198,815
Bandhan Bank, Ltd. (c)	47,726	128,139	Maruti Suzuki India, Ltd.	12,179	686,959
Berger Paints India, Ltd.	25,564	167,692	Motherson Sumi Systems, Ltd.	120,996	96,690
Bharat Forge, Ltd.	25,984	80,194	Nestle India, Ltd.	2,636	569,943
Bharat Petroleum Corp., Ltd.	74,248	310,730	NTPC, Ltd.	274,023	304,782
Bharti Airtel, Ltd. (a)	286,717	1,671,022	Oil & Natural Gas Corp., Ltd.	286,783	256,769
Bharti Infratel, Ltd.	40,967	86,644	Page Industries, Ltd.	700	156,573
Bosch, Ltd.	845	105,098	Petronet LNG, Ltd.	76,072	200,846
Britannia Industries, Ltd.	6,960	246,156	Pidilite Industries, Ltd.	14,662	262,710
Cipla, Ltd.	40,152	223,081	Piramal Enterprises, Ltd.	12,922	159,139
Coal India, Ltd.	142,753	262,320	Power Grid Corp. of India, Ltd.	208,957	438,944
Colgate-Palmolive India, Ltd.	7,108	117,274	REC, Ltd.	86,724	101,519
Container Corp. Of India, Ltd.	25,257	110,477	Reliance Industries, Ltd. GDR (c)	615	18,836
Dabur India, Ltd.	61,180	363,383	Reliance Industries, Ltd.	329,648	4,807,002
Divi's Laboratories, Ltd.	9,808	255,885	SBI Life Insurance Co., Ltd. (c)	39,876	337,948
DLF, Ltd.	65,554	118,654	Shree Cement, Ltd.	1,040	239,524
Dr Reddy's Laboratories, Ltd. ADR	428	17,261	Shriram Transport Finance Co., Ltd.	9,577	83,716
Dr Reddy's Laboratories, Ltd.	12,624	513,956	Siemens, Ltd.	7,799	114,795
Eicher Motors, Ltd.	1,519	261,673	State Bank of India (a)	208,457	541,493
GAIL India, Ltd.	169,014	169,674	Sun Pharmaceutical Industries, Ltd.	95,916	443,022
GAIL India, Ltd. GDR	3,808	23,153	Tata Consultancy Services, Ltd.	104,261	2,508,212
Godrej Consumer Products, Ltd.	41,441	283,539	Tata Motors, Ltd. ADR (a)	541	2,554
Grasim Industries, Ltd.	34,103	213,317	Tata Motors, Ltd. (a).	177,384	164,697
Havells India, Ltd.	30,412	193,063	Tata Power Co., Ltd.	138,650	60,005
HCL Technologies, Ltd.	124,750	719,602	Tata Steel, Ltd.	32,077	113,670

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tata Steel, Ltd. GDR	10,534	\$ 38,654	MALAYSIA — 1.9%		
Tech Mahindra, Ltd.	52,835	393,565	AirAsia Group Bhd	175,900	\$ 32,094
Titan Co., Ltd.	35,463	436,788	AMMB Holdings Bhd	195,200	135,377
UltraTech Cement, Ltd.	11,876	508,172	Axiata Group Bhd	338,293	256,655
United Spirits, Ltd. (a)	35,264	225,987	Carlsberg Brewery Malaysia Bhd		
UPL, Ltd.	61,795	266,095	Class B	16,500	94,804
Vedanta, Ltd.	213,006	180,604	CIMB Group Holdings Bhd	557,103	463,590
Vedanta, Ltd. ADR.	366	1,303	Dialog Group Bhd	444,400	312,229
Wipro, Ltd. ADR.	9,561	29,639	DiGi.Com Bhd	360,200	362,902
Wipro, Ltd.	119,363	310,515	Fraser & Neave Holdings Bhd.	18,500	133,107
Zee Entertainment Enterprises,			Gamuda Bhd	206,281	135,014
Ltd.	81,290	132,291	Genting Bhd.	268,000	231,804
		<u>42,748,245</u>	Genting Malaysia Bhd	366,800	170,127
			Genting Plantations Bhd	28,800	63,213
INDONESIA — 1.5%			HAP Seng Consolidated Bhd	77,700	137,434
Ace Hardware Indonesia Tbk PT	711,000	56,567	Hartalega Holdings Bhd	186,100	295,668
Adaro Energy Tbk PT.	1,859,800	111,128	Hong Leong Bank Bhd	78,500	242,837
Astra International Tbk PT.	2,329,500	553,838	Hong Leong Financial Group Bhd	26,800	84,165
Bank Central Asia Tbk PT	1,141,000	1,922,492	IHH Healthcare Bhd.	254,100	301,821
Bank Mandiri Persero Tbk PT.	2,148,000	610,702	IJM Corp. Bhd	320,100	117,077
Bank Negara Indonesia Persero			IOI Corp. Bhd.	218,400	201,344
Tbk PT	861,800	200,995	Kuala Lumpur Kepong Bhd	53,412	259,010
Bank Rakyat Indonesia Persero			Malayan Banking Bhd	452,081	779,975
Tbk PT	6,413,400	1,176,250	Malaysia Airports Holdings Bhd	126,200	126,080
Bank Tabungan Negara Persero			Maxis Bhd	271,700	337,207
Tbk PT	468,600	23,964	MISC Bhd	141,800	243,277
Barito Pacific Tbk PT (a).	3,394,400	148,752	Nestle Malaysia Bhd.	8,700	275,170
Bukit Asam Tbk PT	383,100	50,636	Petronas Chemicals Group Bhd.	277,000	323,079
Bumi Serpong Damai Tbk PT (a).	1,003,000	40,826	Petronas Dagangan Bhd	29,200	144,082
Charoen Pokphand Indonesia Tbk			Petronas Gas Bhd	75,000	266,255
PT	837,700	252,071	PPB Group Bhd	68,720	260,558
Gudang Garam Tbk PT	59,000	148,237	Press Metal Aluminium Holdings		
Hanjaya Mandala Sampoerna Tbk			Bhd	179,900	137,615
PT	1,148,100	99,518	Public Bank Bhd	358,600	1,319,210
Indah Kiat Pulp & Paper Corp. Tbk			QL Resources Bhd.	81,800	140,120
PT	322,100	78,650	RHB Bank Bhd.	185,810	202,181
Indocement Tunggal Prakarsa Tbk			Sime Darby Bhd	334,969	131,882
PT	226,400	172,424	Sime Darby Plantation Bhd	239,169	273,471
Indofood CBP Sukses Makmur			Telekom Malaysia Bhd	127,600	111,114
Tbk PT	296,900	185,186	Tenaga Nasional Bhd	360,200	1,002,482
Indofood Sukses Makmur Tbk PT	552,900	213,896	Top Glove Corp. Bhd	180,700	269,074
Jasa Marga Persero Tbk PT	247,489	38,355	Westports Holdings Bhd	98,400	77,344
Kalbe Farma Tbk PT	2,654,400	194,629	YTL Corp. Bhd.	321,196	53,635
Pabrik Kertas Tjiwi Kimia Tbk PT.	177,100	43,077			<u>10,504,083</u>
Pakuwon Jati Tbk PT	2,231,900	41,765	MEXICO — 1.9%		
Perusahaan Gas Negara Tbk PT.	1,369,000	64,500	Alfa SAB de CV Class A.	381,040	103,953
Semen Indonesia Persero Tbk PT.	364,300	169,227	Alsea SAB de CV (a)	69,700	45,101
Telekomunikasi Indonesia Persero			America Movil SAB de CV		
Tbk PT	5,718,300	1,110,589	Series L	3,896,221	2,333,489
Unilever Indonesia Tbk PT.	881,400	389,764	Arca Continental SAB de CV	55,700	227,010
United Tractors Tbk PT.	205,000	211,108	Cemex SAB de CV Series CPO		
XL Axiata Tbk PT (a)	394,000	48,022	(b)	1,730,117	363,587
		<u>8,357,168</u>	Coca-Cola Femsa SAB de CV	60,500	246,676
			El Puerto de Liverpool SAB de CV		
LUXEMBOURG — 0.1%			Series C1 (b).	22,100	48,770
Reinet Investments SCA	18,450	294,181			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fibra Uno Administracion SA de CV REIT	363,458	\$ 288,018	JG Summit Holdings, Inc.	326,140	\$ 334,662
Fomento Economico Mexicano SAB de CV	224,880	1,372,905	Jollibee Foods Corp.	53,440	111,237
Gruma SAB de CV Class B	26,060	201,810	Manila Electric Co.	26,550	116,715
Grupo Aeroportuario del Pacifico SAB de CV Class B	41,300	224,270	Megaworld Corp.	1,462,000	71,642
Grupo Aeroportuario del Sureste SAB de CV Class B	23,995	228,461	Metro Pacific Investments Corp.	1,727,000	82,036
Grupo Bimbo SAB de CV Class A (b)	206,215	303,091	Metropolitan Bank & Trust Co.	217,087	170,230
Grupo Carso SAB de CV Series A1	53,700	106,602	PLDT, Inc.	10,006	221,326
Grupo Financiero Banorte SAB de CV Series O	299,603	830,129	Robinsons Land Corp.	250,186	72,787
Grupo Financiero Inbursa SAB de CV Series O	292,926	212,772	Security Bank Corp.	29,670	62,279
Grupo Mexico SAB de CV Class B	403,136	751,651	SM Investments Corp.	27,500	439,921
Grupo Televisa SAB Series CPO (b)	274,629	319,591	SM Prime Holdings, Inc.	1,161,100	644,810
Industrias Penoles SAB de CV (b)	17,115	115,183	Universal Robina Corp.	102,110	208,866
Infraestructura Energetica Nova SAB de CV	65,700	203,520			<u>4,635,522</u>
Kimberly-Clark de Mexico SAB de CV Class A.	175,589	268,856	POLAND — 0.7%		
Megacable Holdings SAB de CV.	37,300	103,159	Bank Millennium SA (a)	70,894	54,467
Orbia Advance Corp. SAB de CV	133,110	148,037	Bank Polska Kasa Opieki SA	19,437	259,445
Promotora y Operadora de Infraestructura SAB de CV (b)	28,350	192,378	CCC SA	3,605	25,770
Wal-Mart de Mexico SAB de CV	604,894	1,437,507	CD Projekt SA	7,786	534,044
		<u>10,676,526</u>	Cyfrowy Polsat SA.	32,938	187,945
PAKISTAN — 0.0% (e)			Dino Polska SA (a)(c).	6,152	238,330
Habib Bank, Ltd.	66,000	41,019	Grupa Lotos SA	11,534	143,362
MCB Bank, Ltd.	48,800	43,437	KGHM Polska Miedz SA (a)	17,033	242,452
Oil & Gas Development Co., Ltd.	76,400	35,243	LPP SA.	159	199,165
		<u>119,699</u>	mBank SA (a).	1,908	101,557
PERU — 0.3%			Orange Polska SA (a)	76,094	108,169
Cia de Minas Buenaventura SAA ADR.	27,200	198,288	PGE Polska Grupa Energetyczna SA (a)	104,212	95,137
Credicorp, Ltd.	7,800	1,115,946	Polski Koncern Naftowy ORLEN SA	34,368	458,030
Southern Copper Corp. (b).	10,267	289,119	Polskie Gornictwo Naftowe i Gazownictwo SA	213,120	175,296
		<u>1,603,353</u>	Powszechna Kasa Oszczednosci Bank Polski SA	100,592	543,783
PHILIPPINES — 0.8%			Powszechny Zaklad Ubezpieczen SA	69,183	517,582
Aboitiz Equity Ventures, Inc.	249,940	184,439	Santander Bank Polska SA.	4,506	187,159
Aboitiz Power Corp.	192,500	98,703			<u>4,071,693</u>
Altus San Nicolas Corp. (a)	4,817	492	QATAR — 1.0%		
Ayala Corp.	32,165	294,098	Barwa Real Estate Co.	231,020	190,030
Ayala Land, Inc.	844,400	498,285	Commercial Bank PQSC.	245,580	261,253
Bank of the Philippine Islands.	115,059	139,975	Industries Qatar QSC	207,197	377,260
BDO Unibank, Inc.	225,609	456,065	Masraf Al Rayan QSC	451,610	452,868
Globe Telecom, Inc.	3,920	148,559	Mesaieed Petrochemical Holding Co.	549,861	219,545
GT Capital Holdings, Inc.	12,002	95,766	Ooredoo QSC	96,940	155,110
International Container Terminal Services, Inc.	124,890	182,629	Qatar Electricity & Water Co. QSC	65,618	244,837
			Qatar Fuel QSC.	61,373	273,896
			Qatar Insurance Co. SAQ.	200,420	113,922
			Qatar International Islamic Bank QSC	82,218	163,552
			Qatar Islamic Bank SAQ.	132,092	517,486
			Qatar National Bank QPSC	523,811	2,393,682
					<u>5,363,441</u>

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ROMANIA — 0.0% (e)			Saudi Airlines Catering Co.	4,598	\$ 91,665
NEPI Rockcastle PLC.	43,056	\$ 180,806	Saudi Arabian Fertilizer Co.	20,474	335,863
RUSSIA — 3.2%			Saudi Arabian Mining Co. (a)	49,940	407,621
Alrosa PJSC	295,595	241,708	Saudi Arabian Oil Co. (c)	139,238	1,117,388
Gazprom PJSC	1,234,818	2,872,990	Saudi Basic Industries Corp.	86,716	1,604,879
Inter RAO UES PJSC	4,473,928	279,455	Saudi British Bank	82,438	440,254
LUKOIL PJSC	48,149	2,882,762	Saudi Cement Co.	9,637	124,869
Magnit PJSC	9,412	384,268	Saudi Electricity Co.	101,879	431,015
Magnitogorsk Iron & Steel Works PJSC	287,300	141,143	Saudi Industrial Investment Group .	28,368	118,824
MMC Norilsk Nickel PJSC	7,316	1,826,618	Saudi Kayan Petrochemical Co. (a)	93,520	178,644
Mobile TeleSystems PJSC ADR	42,070	319,732	Saudi Telecom Co.	46,081	1,068,012
Mobile TeleSystems PJSC	31,501	119,660	Savola Group (a)	33,200	314,954
Moscow Exchange MICEX	158,191	195,942	Yanbu National Petrochemical Co. .	28,105	309,414
Novatek PJSC GDR	600	68,036			14,475,809
Novatek PJSC	101,850	1,185,173	SINGAPORE — 0.0% (e)		
Novolipetsk Steel PJSC	146,523	232,048	BOC Aviation, Ltd. (c)	26,200	165,563
PhosAgro PJSC GDR	14,306	146,133	SOUTH AFRICA — 3.5%		
Polymetal International PLC.	23,771	406,146	Absa Group, Ltd.	82,792	344,928
Polyus PJSC	3,245	444,697	Anglo American Platinum, Ltd.	6,599	276,051
Rosneft Oil Co. PJSC	133,971	542,340	AngloGold Ashanti, Ltd.	47,701	809,303
Sberbank of Russia PJSC	1,251,014	2,993,451	Aspen Pharmacare Holdings, Ltd. (a)	49,333	258,409
Severstal PJSC	25,560	283,623	Bid Corp., Ltd. (b)	38,526	454,754
Surgutneftegas PJSC Preference Shares	800,100	384,824	Bidvest Group, Ltd.	32,799	267,780
Surgutneftegas PJSC	826,600	354,406	Capitec Bank Holdings, Ltd.	5,272	259,700
Tatneft PJSC	176,294	1,243,227	Clicks Group, Ltd.	29,873	431,189
Transneft PJSC Preference Shares . .	60	112,730	Discovery, Ltd.	48,727	212,773
VTB Bank PJSC	411,300,000	171,101	Exxaro Resources, Ltd.	30,772	168,922
X5 Retail Group NV GDR	14,967	399,918	FirstRand, Ltd.	388,724	873,593
		18,232,131	Fortress REIT, Ltd. Class A, (b) . . .	149,753	84,687
SAUDI ARABIA — 2.6%			Foschini Group, Ltd.	29,345	109,740
Advanced Petrochemical Co.	13,629	160,480	Gold Fields, Ltd.	95,914	468,772
Al Rajhi Bank.	141,697	2,028,942	Growthpoint Properties, Ltd. REIT (b)	338,550	243,961
Alinma Bank	89,985	492,667	Impala Platinum Holdings, Ltd. (b)	91,505	381,811
Almarai Co. JSC	31,215	388,724	Investec, Ltd. (b)	35,166	66,699
Arab National Bank	68,159	328,562	Kumba Iron Ore, Ltd. (b)	8,059	125,841
Bank AlBilad	46,186	248,789	Liberty Holdings, Ltd.	16,199	59,768
Bank Al-Jazira	51,507	154,514	Life Healthcare Group Holdings, Ltd.	173,849	179,689
Banque Saudi Fransi.	66,230	454,602	Momentum Metropolitan Holdings	104,070	90,843
Bupa Arabia for Cooperative Insurance Co.	3,135	76,054	Mr. Price Group, Ltd.	32,243	204,900
Co. for Cooperative Insurance (a) . .	7,040	112,623	MTN Group, Ltd. (b)	195,429	524,763
Dar Al Arkan Real Estate Development Co. (a)	67,534	147,399	MultiChoice Group, Ltd. (a)	54,744	260,526
Emaar Economic City (a)	43,855	79,173	Naspers, Ltd. Class N	51,723	7,361,077
Ethihad Etisalat Co. (a)	47,529	273,128	Nedbank Group, Ltd.	42,684	197,551
Jarir Marketing Co.	7,402	250,090	Northam Platinum, Ltd. (a)	40,047	153,013
National Commercial Bank	138,566	1,277,247	Old Mutual, Ltd.	553,789	367,914
National Industrialization Co. (a) . .	37,774	92,134	Pepkor Holdings, Ltd. (b)(c)	92,946	56,373
Rabigh Refining & Petrochemical Co. (a)	25,187	71,519	Pick n Pay Stores, Ltd.	44,061	149,501
Riyadh Bank	137,651	546,957	PSG Group, Ltd.	18,510	133,497
Sahara International Petrochemical Co.	45,878	149,117	Rand Merchant Investment Holdings, Ltd. (b)	93,926	116,808
Samba Financial Group.	112,566	599,686			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
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March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Redefine Properties, Ltd. REIT	686,502	\$ 90,950	Hotel Shilla Co., Ltd.	3,859	\$ 220,837
Remgro, Ltd.	60,706	415,636	Hyundai Construction Equipment Co., Ltd. (a)	4	48
Resilient REIT, Ltd.	1,917	3,412	Hyundai Department Store Co., Ltd.	1,795	86,314
RMB Holdings, Ltd.	88,461	242,228	Hyundai Engineering & Construction Co., Ltd.	9,829	219,200
Sanlam, Ltd.	215,969	615,876	Hyundai Glovis Co., Ltd.	2,379	176,051
Sasol, Ltd. (a)	64,778	134,377	Hyundai Heavy Industries Holdings Co., Ltd.	1,225	197,284
Shoprite Holdings, Ltd.	58,005	405,970	Hyundai Marine & Fire Insurance Co., Ltd.	7,982	147,592
Sibanye Stillwater, Ltd. (a)	258,517	326,693	Hyundai Mobis Co., Ltd.	7,703	1,065,539
SPAR Group, Ltd.	23,362	237,740	Hyundai Motor Co.	17,278	1,244,733
Standard Bank Group, Ltd. (b)	149,630	857,573	Hyundai Motor Co. Preference Shares (f)	4,501	208,324
Telkom SA SOC, Ltd.	36,105	41,155	Hyundai Motor Co. Preference Shares (f)	2,966	124,394
Tiger Brands, Ltd.	19,448	201,734	Hyundai Steel Co.	9,783	143,031
Vodacom Group, Ltd.	73,494	481,497	Industrial Bank of Korea	32,587	199,110
Woolworths Holdings, Ltd.	122,234	188,669	Kakao Corp.	5,764	729,049
		<u>19,938,646</u>	Kangwon Land, Inc.	14,360	231,409
SOUTH KOREA — 11.6%			KB Financial Group, Inc.	45,879	1,290,302
Amorepacific Corp.	3,669	503,156	KCC Corp.	630	66,312
Amorepacific Corp. Preference Shares	1,181	57,033	Kia Motors Corp.	30,333	638,476
AMOREPACIFIC Group.	3,621	163,452	KMW Co., Ltd. (a)	2,751	111,530
BGF retail Co., Ltd.	940	101,819	Korea Aerospace Industries, Ltd.	9,041	153,493
BNK Financial Group, Inc.	34,469	125,088	Korea Electric Power Corp. (a)	29,404	459,145
Celltrion Healthcare Co., Ltd. (a)	6,126	446,910	Korea Gas Corp.	3,203	56,089
Celltrion, Inc. (a)(b)	10,888	2,025,183	Korea Investment Holdings Co., Ltd.	5,047	203,479
Cheil Worldwide, Inc.	8,082	104,732	Korea Shipbuilding & Offshore Engineering Co., Ltd. (a)	4,492	285,452
CJ CheilJedang Corp.	1,023	180,693	Korea Zinc Co., Ltd.	1,035	301,203
CJ Corp.	1,927	101,471	Korean Air Lines Co., Ltd. (a)	5,857	88,638
CJ ENM Co., Ltd.	1,368	115,668	KT&G Corp.	13,435	822,588
CJ Logistics Corp. (a)	1,140	126,435	Kumho Petrochemical Co., Ltd.	2,301	121,473
Coway Co., Ltd.	6,271	296,642	LG Chem, Ltd.	5,291	1,310,483
Daelim Industrial Co., Ltd.	3,456	207,225	LG Chem, Ltd. Preference Shares	922	110,876
Daewoo Engineering & Construction Co., Ltd. (a)	25,312	60,269	LG Corp.	10,862	526,155
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (a)	4,419	48,361	LG Display Co., Ltd. (a)	28,251	253,845
DB Insurance Co., Ltd.	6,060	171,713	LG Electronics, Inc.	12,188	479,207
Doosan Bobcat, Inc.	6,257	91,739	LG Household & Health Care, Ltd.	1,079	988,351
E-MART, Inc.	2,554	221,561	LG Household & Health Care, Ltd. Preference Shares.	263	137,113
Fila Holdings Corp.	5,908	139,641	LG Innotek Co., Ltd.	1,822	167,671
GS Engineering & Construction Corp.	7,569	125,759	LG Uplus Corp.	24,599	216,110
GS Holdings Corp.	6,485	195,501	Lotte Chemical Corp.	2,107	330,773
GS Retail Co., Ltd.	3,214	81,491	Lotte Corp.	3,364	65,894
Hana Financial Group, Inc.	34,549	649,991	Lotte Shopping Co., Ltd.	1,454	88,913
Hankook Tire & Technology Co., Ltd.	9,159	144,636	Medy-Tox, Inc.	571	90,840
Hanmi Pharm Co., Ltd.	802	170,830	Meritz Securities Co., Ltd.	35,505	81,937
Hanon Systems	22,868	166,065	Mirae Asset Daewoo Co., Ltd.	48,701	208,395
Hanwha Corp.	5,038	62,452	NAVER Corp.	16,202	2,252,635
Hanwha Life Insurance Co., Ltd.	34,930	39,405	NCSOFT Corp.	1,891	1,009,235
Hanwha Solutions Corp.	12,733	138,479	Netmarble Corp. (a)(c)	3,142	239,358
HDC Hyundai Development Co-Engineering & Construction Class E	5,055	64,269			
Helixmith Co., Ltd. (a)(b)	2,369	132,062			
HLB, Inc. (a)(b)	3,786	275,385			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NH Investment & Securities Co., Ltd.	16,570	\$ 121,264	Chang Hwa Commercial Bank, Ltd.	635,636	\$ 401,292
OCI Co., Ltd. (a)	2,194	62,080	Cheng Shin Rubber Industry Co., Ltd.	240,000	243,665
Orion Corp./Republic of Korea	2,899	273,896	Chicony Electronics Co., Ltd.	71,788	179,236
Ottogi Corp.	142	55,342	China Airlines, Ltd.	333,000	72,538
Pan Ocean Co., Ltd. (a)	33,430	80,450	China Development Financial Holding Corp.	1,446,000	354,292
Pearl Abyss Corp. (a)	814	118,746	China Life Insurance Co., Ltd. (a)	333,386	184,395
POSCO	9,061	1,192,317	China Steel Corp.	1,358,000	850,661
POSCO Chemtech Co., Ltd.	3,021	107,131	Chunghwa Telecom Co., Ltd.	439,000	1,556,380
Posco International Corp.	5,887	54,517	Compal Electronics, Inc.	514,000	293,389
S-1 Corp.	2,014	132,909	CTBC Financial Holding Co., Ltd.	2,137,040	1,258,373
Samsung Biologics Co., Ltd. (a)(c)	1,916	750,977	Delta Electronics, Inc.	224,000	886,550
Samsung C&T Corp.	9,799	715,000	E.Sun Financial Holding Co., Ltd.	1,203,240	960,493
Samsung Card Co., Ltd.	3,365	82,921	Eclat Textile Co., Ltd.	23,550	186,430
Samsung Electro-Mechanics Co., Ltd.	6,399	507,049	Eva Airways Corp.	265,619	77,507
Samsung Electronics Co., Ltd. Preference Shares.	95,303	3,105,697	Evergreen Marine Corp. Taiwan, Ltd. (a)	279,252	84,992
Samsung Electronics Co., Ltd.	553,135	21,506,711	Far Eastern New Century Corp.	392,000	291,505
Samsung Engineering Co., Ltd. (a)	19,505	160,713	Far EasTone Telecommunications Co., Ltd.	184,000	384,232
Samsung Fire & Marine Insurance Co., Ltd.	3,527	446,068	Feng TAY Enterprise Co., Ltd.	39,468	169,041
Samsung Heavy Industries Co., Ltd. (a)	53,830	170,878	First Financial Holding Co., Ltd.	1,144,941	739,862
Samsung Life Insurance Co., Ltd.	7,969	278,897	Formosa Chemicals & Fibre Corp.	405,000	891,855
Samsung SDI Co., Ltd.	6,339	1,234,142	Formosa Petrochemical Corp.	143,000	381,789
Samsung SDS Co., Ltd.	3,985	487,101	Formosa Plastics Corp.	514,000	1,271,441
Samsung Securities Co., Ltd.	7,444	178,341	Formosa Taffeta Co., Ltd.	98,000	99,140
Shinhan Financial Group Co., Ltd.	53,212	1,244,852	Foxconn Technology Co., Ltd.	106,830	173,977
Shinsegae, Inc.	883	156,579	Fubon Financial Holding Co., Ltd.	766,000	946,796
SK Holdings Co., Ltd.	4,043	553,021	Giant Manufacturing Co., Ltd.	38,000	167,882
SK Hynix, Inc.	63,278	4,277,846	Globalwafers Co., Ltd.	25,000	279,259
SK Innovation Co., Ltd.	6,367	450,502	Highwealth Construction Corp.	94,000	125,305
SK Telecom Co., Ltd.	2,296	333,944	Hiwin Technologies Corp.	29,186	191,965
S-Oil Corp.	5,525	256,668	Hon Hai Precision Industry Co., Ltd.	1,445,800	3,328,616
Woori Financial Group, Inc.	54,330	338,017	Hotai Motor Co., Ltd.	34,000	549,015
Yuhan Corp.	1,106	206,947	Hua Nan Financial Holdings Co., Ltd.	905,041	538,412
		<u>65,325,525</u>	Innolux Corp.	948,000	163,392
SPAIN — 0.0% (e)			Inventec Corp.	291,000	223,139
AmRest Holdings SE (a)	8,041	<u>35,605</u>	Largan Precision Co., Ltd.	12,000	1,515,231
TAIWAN — 12.0%			Lite-On Technology Corp.	244,958	333,240
Accton Technology Corp.	58,000	310,334	MediaTek, Inc.	175,000	1,878,315
Acer, Inc.	356,000	183,489	Mega Financial Holding Co., Ltd.	1,254,000	1,177,506
Advantech Co., Ltd.	42,098	346,873	Micro-Star International Co., Ltd.	84,000	245,515
Airtac International Group	15,000	221,179	Nan Ya Plastics Corp.	594,000	1,068,707
ASE Technology Holding Co., Ltd.	398,307	771,528	Nanya Technology Corp.	150,000	263,998
Asia Cement Corp.	253,000	328,483	Nien Made Enterprise Co., Ltd.	20,000	118,820
Asustek Computer, Inc.	81,000	548,444	Novatek Microelectronics Corp.	67,000	377,759
AU Optronics Corp.	1,058,000	220,491	Pegatron Corp.	223,000	425,543
Catcher Technology Co., Ltd.	75,000	479,764	Phison Electronics Corp.	19,000	153,635
Cathay Financial Holding Co., Ltd.	898,087	1,045,232	Pou Chen Corp.	272,000	229,900
Chailease Holding Co., Ltd.	138,806	418,074	Powertech Technology, Inc.	88,000	249,216
			President Chain Store Corp.	65,000	607,670
			Quanta Computer, Inc.	309,000	611,864
			Realtek Semiconductor Corp.	56,000	402,018

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ruentex Development Co., Ltd.	63,840	\$ 80,383	Electricity Generating PCL	36,300	\$ 255,513
Ruentex Industries, Ltd.	42,600	97,601	Energy Absolute PCL (b).	209,600	215,556
Shanghai Commercial & Savings Bank, Ltd.	380,736	492,888	Global Power Synergy PCL Class F	78,400	136,171
Shin Kong Financial Holding Co., Ltd.	1,240,180	311,046	Gulf Energy Development PCL	61,800	282,471
SinoPac Financial Holdings Co., Ltd.	1,219,457	444,376	Home Product Center PCL	745,000	251,984
Standard Foods Corp.	48,512	97,881	Indorama Ventures PCL	216,400	141,113
Synnex Technology International Corp.	154,700	189,075	Intouch Holdings PCL Class F	255,800	389,731
Taishin Financial Holding Co., Ltd.	1,092,408	420,538	IRPC PCL	1,451,700	94,664
Taiwan Business Bank	619,558	197,179	Kasikornbank PCL.	235,200	642,613
Taiwan Cement Corp.	563,740	732,137	Krung Thai Bank PCL	446,900	155,242
Taiwan Cooperative Financial Holding Co., Ltd.	1,037,774	626,708	Land & Houses PCL.	1,050,253	214,419
Taiwan High Speed Rail Corp.	228,000	215,265	Minor International PCL	348,600	178,456
Taiwan Mobile Co., Ltd.	187,000	617,437	Muangthai Capital PCL.	74,900	79,881
Taiwan Semiconductor Manufacturing Co., Ltd.	2,853,000	25,683,593	Osotspa PCL	79,900	87,040
Tatung Co., Ltd. (a)	226,000	145,825	PTT Exploration & Production PCL	158,800	326,624
Uni-President Enterprises Corp.	557,000	1,205,580	PTT Global Chemical PCL	276,400	256,881
United Microelectronics Corp.	1,273,000	570,764	PTT PCL	1,320,000	1,236,840
Vanguard International Semiconductor Corp.	110,000	213,223	Ratch Group PCL	85,200	147,982
Walsin Technology Corp.	39,000	206,043	Siam Cement PCL	89,779	886,368
Win Semiconductors Corp.	38,000	326,125	Siam Commercial Bank PCL	106,800	225,365
Winbond Electronics Corp.	358,000	132,978	Srisawad Corp. PCL	79,900	103,474
Wistron Corp.	352,101	284,649	Thai Oil PCL	138,400	129,681
Wiwynn Corp.	9,000	206,940	Thai Union Group PCL Class F.	394,200	165,764
WPG Holdings, Ltd.	174,880	204,709	TMB Bank PCL	2,025,518	54,314
Yageo Corp.	29,556	265,423	Total Access Communication PCL	83,100	103,187
Yuanta Financial Holding Co., Ltd.	1,138,000	581,011	True Corp. PCL (b)	1,492,537	142,807
Zhen Ding Technology Holding, Ltd.	67,000	204,758			
		<u>67,793,779</u>			<u>12,324,111</u>
THAILAND — 2.2%			TURKEY — 0.5%		
Advanced Info Service PCL	136,800	837,870	Akbank T.A.S. (a)	355,363	299,435
Airports of Thailand PCL	494,000	763,937	Anadolu Efes Biracilik Ve Malt Sanayii A/S.	25,464	66,208
B Grimm Power PCL	85,100	103,077	Arcelik A/S (a)	23,873	48,799
Bangkok Bank PCL	12,400	38,405	Aselsan Elektronik Sanayi Ve Ticaret A/S	40,275	143,251
Bangkok Bank PCL NVDR	47,800	145,939	BIM Birlesik Magazalar A/S	53,121	404,236
Bangkok Dusit Medical Services PCL Class F	1,080,800	622,446	Eregli Demir ve Celik Fabrikalari TAS	174,073	197,932
Bangkok Expressway & Metro PCL	924,999	218,443	Ford Otomotiv Sanayi A/S	8,854	65,978
Banpu PCL	518,400	83,721	Haci Omer Sabanci Holding A/S	117,588	133,036
Berli Jucker PCL	149,600	184,621	KOC Holding A/S	95,641	194,065
BTS Group Holdings PCL	795,184	220,497	TAV Havalimanlari Holding A/S	21,391	53,496
Bumrungrad Hospital PCL.	51,700	179,593	Tupras Turkiye Petrol Rafinerileri A/S (a)	15,777	180,177
Central Pattana PCL.	255,800	333,220	Turk Hava Yollari AO (a)	65,005	89,465
Central Retail Corp. PCL (a)	102,758	87,673	Turkcell Iletisim Hizmetleri A/S	138,361	257,887
Charoen Pokphand Foods PCL	469,100	347,349	Turkiye Garanti Bankasi A/S (a)	283,550	348,970
CP ALL PCL	674,200	1,253,179	Turkiye Is Bankasi A/S Class C (a).	202,605	145,080
					<u>2,628,015</u>
			UNITED ARAB EMIRATES — 0.5%		
			Abu Dhabi Commercial Bank PJSC.	318,366	397,343
			Aldar Properties PJSC	475,067	196,011

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DP World PLC	20,095	\$ 302,060
Dubai Islamic Bank PJSC	205,183	200,391
Emaar Malls PJSC	305,084	88,025
Emaar Properties PJSC	428,953	254,760
Emirates Telecommunications Group Co. PJSC	199,788	754,874
First Abu Dhabi Bank PJSC	314,670	811,333
		<u>3,004,797</u>
UNITED STATES — 0.0% (e)		
Titan Cement International SA (a)	5,183	60,287
TOTAL COMMON STOCKS (Cost \$558,818,386)		<u>539,424,246</u>
RIGHTS — 0.0% (e)		
CHINA — 0.0% (e)		
Legend Holdings Corp. (expiring 5/19/23) (a) (d) (Cost: \$0)	3,446	—
WARRANTS — 2.2%		
SWITZERLAND — 2.2%		
UBS AG (expiring 11/26/20) (a)	3,600	3,380,653
UBS AG (expiring 5/28/20) (a)	2,190	2,056,506
UBS AG (expiring 5/29/20) (a)	2,012	1,889,356
UBS AG (expiring 8/31/20) (a)	5,200	4,883,062
		<u>12,209,577</u>
THAILAND — 0.0% (e)		
BTS Group Holdings PCL (expiring 2/16/21) (a)	79,518	1,405
Minor International PCL (expiring 9/30/21) (a)	13,725	590
		<u>1,995</u>
TOTAL WARRANTS (Cost \$12,202,088)		<u>12,211,572</u>
SHORT-TERM INVESTMENTS — 2.4%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (g) (h)	10,217,393	10,208,197

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (i) (j)	3,117,451	\$ 3,117,451
TOTAL SHORT-TERM INVESTMENTS (Cost \$13,329,520)		<u>13,325,648</u>
TOTAL INVESTMENTS — 100.3% (Cost \$584,349,994)		<u>564,961,466</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (0.3%)		<u>(1,482,703)</u>
NET ASSETS — 100.0%		<u>\$ 563,478,763</u>

- (a) Non-income producing security.
 - (b) All or a portion of the shares of the security are on loan at March 31, 2020.
 - (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.5% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
 - (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2020, total aggregate fair value of the security is \$2,038, representing less than 0.05% of the Fund's net assets.
 - (e) Amount is less than 0.05% of net assets.
 - (f) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
 - (g) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (h) The rate shown is the annualized seven-day yield at March 31, 2020.
 - (i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (j) Investment of cash collateral for securities loaned.
- ADR American Depositary Receipt
GDR Global Depositary Receipt
NVDR Non Voting Depositary Receipt
REIT Real Estate Investment Trust

At March 31, 2020, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Mini MSCI Emerging Markets	288	06/19/2020	\$12,090,476	\$12,137,760	\$47,284

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$128,153,294	\$411,268,914	\$2,038	\$539,424,246
Rights	—	—	0(a)	0
Warrants	1,995	12,209,577	—	12,211,572
Short-Term Investments	<u>13,325,648</u>	<u>—</u>	<u>—</u>	<u>13,325,648</u>
TOTAL INVESTMENTS	<u>\$141,480,937</u>	<u>\$423,478,491</u>	<u>\$2,038</u>	<u>\$564,961,466</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	<u>47,284</u>	<u>—</u>	<u>—</u>	<u>47,284</u>
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 47,284</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 47,284</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$141,528,221</u>	<u>\$423,478,491</u>	<u>\$2,038</u>	<u>\$565,008,750</u>

(a) The Fund held a Level 3 security that was valued at \$0 at March 31, 2020.

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

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 3/31/20	Value at 3/31/20	
State Street Institutional Liquid Reserves Fund, Premier Class	13,395,448	\$13,396,788	\$32,913,013	\$36,077,875	\$(19,707)	\$(4,022)	10,217,393	\$10,208,197	\$ 91,027
State Street Navigator Securities Lending Portfolio II . . .	4,915,751	<u>4,915,751</u>	<u>8,377,019</u>	<u>10,175,319</u>	<u>—</u>	<u>—</u>	3,117,451	3,117,451	17,314
Total		<u>\$18,312,539</u>	<u>\$41,290,032</u>	<u>\$46,253,194</u>	<u>\$(19,707)</u>	<u>\$(4,022)</u>		<u>\$13,325,648</u>	<u>\$108,341</u>

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

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

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 95.9%		
UNITED STATES — 95.9%		
State Street International Developed Equity Index Portfolio (a) (Cost: \$3,385,764,083)		\$ 2,970,265,966

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENT — 2.6%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (b)(c) (Cost \$81,367,679)	81,386,690	\$ 81,313,442
TOTAL INVESTMENTS — 98.5%		
(Cost \$3,467,131,762).		3,051,579,408
OTHER ASSETS IN EXCESS OF LIABILITIES — 1.5%		46,806,943
NET ASSETS — 100.0%		<u>\$ 3,098,386,351</u>

- (a) Affiliated fund managed by SSGA Funds Management, Inc.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

At March 31, 2020, open forward foreign currency exchange contracts were as follows:

<u>Counterparty</u>	<u>Amount Sold</u>	<u>Amount Bought</u>	<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Bank of America N.A.	DKK 3,189,000	USD 476,770	04/02/2020	\$ 7,855
Bank of America N.A.	SEK 6,336,000	USD 654,502	04/02/2020	14,999
Bank of America N.A.	SEK 3,635,000	USD 372,359	04/02/2020	5,473
Bank of Montreal	USD 234,843,616	AUD 383,700,050	04/02/2020	64
Bank of Montreal	USD 72,176,298	DKK 490,856,566	04/02/2020	—
Bank of Montreal	USD 11,900,995	ILS 42,099,174	04/02/2020	—
Bank of Montreal	USD 449,956,878	JPY 48,575,094,805	04/02/2020	—
Bank of Montreal	NOK 211,378,520	USD 22,318,501	04/02/2020	2,189,130
Bank of Montreal	EUR 550,743,157	USD 606,057,597	04/02/2020	1,754,447
Bank of Montreal	JPY 204,711,000	USD 1,908,277	04/02/2020	12,015
Bank of Montreal	CHF 727,000	USD 761,523	04/02/2020	10,140
Bank of Montreal	GBP 2,902,000	USD 3,657,687	04/02/2020	59,351
Bank of Montreal	CHF 2,261,000	USD 2,387,789	04/02/2020	50,959
Bank of Montreal	AUD 2,514,000	USD 1,603,100	04/02/2020	64,406
Bank of Montreal	AUD 383,700,050	USD 234,859,347	05/04/2020	(30,376)
Bank of Montreal	DKK 490,856,566	USD 72,243,221	05/04/2020	(15,740)
Bank of Montreal	ILS 42,099,174	USD 11,910,759	05/04/2020	(3,034)
Bank of Montreal	JPY 48,575,094,805	USD 450,645,652	05/07/2020	(31,358)
Barclays Bank PLC Wholesale	USD 3,884,882	EUR 3,636,000	04/02/2020	104,720
Barclays Bank PLC Wholesale	DKK 7,810,000	USD 1,159,645	04/02/2020	11,250
Barclays Bank PLC Wholesale	EUR 16,874,000	USD 18,721,502	04/02/2020	206,499
BNP Paribas S.A.	USD 8,395,335	EUR 7,603,000	04/02/2020	(52,940)
BNP Paribas S.A.	USD 408,519	HKD 3,168,000	04/02/2020	208
BNP Paribas S.A.	AUD 7,334,000	USD 4,777,702	04/02/2020	288,926
BNP Paribas S.A.	DKK 9,301,000	USD 1,404,997	04/02/2020	37,364
BNP Paribas S.A.	EUR 20,097,000	USD 22,681,177	04/02/2020	629,735

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
BNP Paribas S.A.	HKD	6,290,000	USD	808,989	04/02/2020	\$ (2,530)
Citibank N.A.	USD	356,643,658	CHF	345,070,571	04/02/2020	—
Citibank N.A.	USD	274,532,709	GBP	221,406,274	04/02/2020	45
Citibank N.A.	EUR	550,743,157	USD	606,059,800	04/02/2020	1,756,650
Citibank N.A.	SEK	984,729,531	USD	101,706,193	04/02/2020	2,315,867
Citibank N.A.	SGD	66,026,299	USD	47,314,570	04/02/2020	942,902
Citibank N.A.	NZD	16,348,581	USD	10,142,741	04/02/2020	450,483
Citibank N.A.	GBP	1,665,000	USD	2,043,987	04/02/2020	(20,530)
Citibank N.A.	GBP	221,406,274	USD	274,707,620	05/04/2020	(11,115)
Citibank N.A.	CHF	345,070,571	USD	357,197,424	05/05/2020	(78,430)
Goldman Sachs Bank USA	USD	1,210,955	CHF	1,193,000	04/02/2020	22,056
Goldman Sachs Bank USA	USD	1,752,495	CHF	1,682,000	04/02/2020	(14,083)
Goldman Sachs Bank USA	USD	587,928	SEK	6,055,000	04/02/2020	23,213
Goldman Sachs Bank USA	USD	705,330	SEK	6,992,000	04/02/2020	384
Goldman Sachs Bank USA	SGD	1,257,000	USD	902,779	04/02/2020	19,961
Goldman Sachs Bank USA	JPY	636,704,000	USD	6,029,774	04/02/2020	131,909
Goldman Sachs Bank USA	SEK	15,517,000	USD	1,593,183	04/02/2020	27,027
Goldman Sachs Bank USA	JPY	365,323,000	USD	3,457,529	04/02/2020	73,498
Goldman Sachs Bank USA	AUD	1,442,000	USD	885,972	04/02/2020	3,396
HSBC Bank USA	USD	1,152,834	AUD	1,870,000	04/02/2020	(8,300)
HSBC Bank USA	USD	576,800,358	EUR	525,678,157	04/02/2020	210
HSBC Bank USA	USD	3,182,770	GBP	2,773,000	04/02/2020	255,612
HSBC Bank USA	USD	427,618	HKD	3,320,000	04/02/2020	720
HSBC Bank USA	USD	774,983	HKD	6,011,000	04/02/2020	540
HSBC Bank USA	USD	895,277	HKD	6,941,000	04/02/2020	232
HSBC Bank USA	USD	4,389,270	JPY	473,643,000	04/02/2020	(1,858)
HSBC Bank USA	USD	9,692,256	NZD	16,348,581	04/02/2020	2
HSBC Bank USA	USD	98,328,021	SEK	974,204,531	04/02/2020	—
HSBC Bank USA	USD	46,937,739	SGD	66,832,299	04/02/2020	—
HSBC Bank USA	CHF	357,801,571	USD	370,432,965	04/02/2020	631,331
HSBC Bank USA	GBP	238,123,774	USD	304,404,574	04/02/2020	9,142,952
HSBC Bank USA	HKD	18,348,000	USD	2,361,913	04/02/2020	(5,296)
HSBC Bank USA	HKD	15,406,000	USD	1,981,920	04/02/2020	(5,720)
HSBC Bank USA	NZD	16,348,581	USD	9,688,986	05/04/2020	(656)
HSBC Bank USA	SEK	974,204,531	USD	98,396,547	05/04/2020	(3,081)
HSBC Bank USA	SGD	66,832,299	USD	46,956,701	05/04/2020	(4,784)
HSBC Bank USA	EUR	525,678,157	USD	577,504,766	05/05/2020	(27,920)
JP Morgan Chase Bank, N.A.	USD	773,414	AUD	1,327,000	04/02/2020	38,777
JP Morgan Chase Bank, N.A.	USD	1,384,830	AUD	2,403,000	04/02/2020	85,927
JP Morgan Chase Bank, N.A.	USD	754,046	AUD	1,266,000	04/02/2020	20,809
JP Morgan Chase Bank, N.A.	USD	698,541	AUD	1,138,000	04/02/2020	(2,028)
JP Morgan Chase Bank, N.A.	USD	20,145,659	CHF	19,457,000	04/02/2020	(36,104)
JP Morgan Chase Bank, N.A.	USD	1,162,911	CHF	1,139,000	04/02/2020	14,289
JP Morgan Chase Bank, N.A.	USD	1,070,493	CHF	1,023,000	04/02/2020	(13,183)
JP Morgan Chase Bank, N.A.	USD	2,148,264	DKK	14,584,000	04/02/2020	(3,811)

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>		<u>Amount Bought</u>		<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
JP Morgan Chase Bank, N.A.	USD	438,225	DKK	3,047,000	04/02/2020	\$ 9,810
JP Morgan Chase Bank, N.A.	USD	7,072,302	EUR	6,584,000	04/02/2020	151,994
JP Morgan Chase Bank, N.A.	USD	3,753,248	EUR	3,470,000	04/02/2020	54,210
JP Morgan Chase Bank, N.A.	USD	1,715,017	GBP	1,461,000	04/02/2020	96,550
JP Morgan Chase Bank, N.A.	USD	1,630,357	GBP	1,313,000	04/02/2020	(2,302)
JP Morgan Chase Bank, N.A.	USD	2,675,877	GBP	2,158,000	04/02/2020	(64)
JP Morgan Chase Bank, N.A.	USD	739,887	ILS	2,579,000	04/02/2020	(10,831)
JP Morgan Chase Bank, N.A.	USD	5,462,847	JPY	608,425,000	04/02/2020	173,066
JP Morgan Chase Bank, N.A.	USD	2,669,688	JPY	288,209,000	04/02/2020	26
JP Morgan Chase Bank, N.A.	USD	1,889,685	NOK	17,895,000	04/02/2020	(185,561)
JP Morgan Chase Bank, N.A.	USD	3,794,679	SEK	36,734,000	04/02/2020	(87,058)
JP Morgan Chase Bank, N.A.	JPY	1,857,068,000	USD	17,740,096	04/02/2020	537,854
JP Morgan Chase Bank, N.A.	AUD	6,158,000	USD	3,800,415	04/02/2020	31,410
JP Morgan Chase Bank, N.A.	JPY	1,559,266,000	USD	14,525,406	04/02/2020	81,739
JP Morgan Chase Bank, N.A.	GBP	7,107,000	USD	8,769,877	04/02/2020	(42,449)
JP Morgan Chase Bank, N.A.	EUR	3,953,000	USD	4,414,916	04/02/2020	77,485
JP Morgan Chase Bank, N.A.	USD	2,615,866	NOK	27,466,000	05/04/2020	190
JP Morgan Chase Bank, N.A.	USD	14,859,086	SEK	147,085,000	05/04/2020	(2,751)
JP Morgan Chase Bank, N.A.	USD	29,169,117	CHF	28,172,000	05/05/2020	(662)
JP Morgan Chase Bank, N.A.	USD	39,816,055	JPY	4,291,028,000	05/07/2020	(4,137)
Morgan Stanley Bank, N.A.	USD	1,683,230	AUD	2,774,000	04/02/2020	14,597
Morgan Stanley Bank, N.A.	USD	2,200,458	CHF	2,161,000	04/02/2020	33,019
Morgan Stanley Bank, N.A.	USD	2,592,160	CHF	2,495,000	04/02/2020	(13,482)
Morgan Stanley Bank, N.A.	USD	3,455,398	EUR	3,118,000	04/02/2020	(34,171)
Morgan Stanley Bank, N.A.	USD	1,781,856	GBP	1,531,000	04/02/2020	116,507
Morgan Stanley Bank, N.A.	SGD	1,056,000	USD	746,873	04/02/2020	5,222
Morgan Stanley Bank, N.A.	CHF	5,538,000	USD	5,820,760	04/02/2020	97,025
Morgan Stanley Bank, N.A.	CHF	1,297,000	USD	1,373,126	04/02/2020	32,627
Royal Bank of Canada	USD	1,336,675	HKD	10,416,000	04/02/2020	7,169
Royal Bank of Canada	USD	64,954,449	JPY	6,994,334,000	04/02/2020	(165,101)
Royal Bank of Canada	USD	6,431,171	JPY	702,590,000	04/02/2020	77,004
Royal Bank of Canada	USD	1,080,027	SGD	1,507,000	04/02/2020	(21,629)
Royal Bank of Canada	EUR	2,215,000	USD	2,468,152	04/02/2020	37,743
Royal Bank of Canada	USD	6,357,823	DKK	43,181,000	05/04/2020	(1,151)
Royal Bank of Canada	USD	14,519,980	HKD	112,543,000	05/04/2020	(1,824)
Societe Generale	USD	3,885,998	GBP	3,202,000	04/02/2020	84,322
Societe Generale	USD	468,944	SEK	4,713,000	04/02/2020	6,747
Societe Generale	GBP	933,000	USD	1,199,586	04/02/2020	42,713
Societe Generale	AUD	808,000	USD	534,500	04/02/2020	39,964
Societe Generale	GBP	8,464,000	USD	10,889,892	04/02/2020	394,954
Standard Chartered Bank	USD	274,532,708	GBP	221,406,273	04/02/2020	45
Standard Chartered Bank	USD	123,948,320	HKD	960,711,035	04/02/2020	—
Standard Chartered Bank	USD	3,057,114	JPY	336,056,000	04/02/2020	55,813
Standard Chartered Bank	USD	449,956,878	JPY	48,575,094,805	04/02/2020	—
Standard Chartered Bank	HKD	951,593,035	USD	122,111,826	04/02/2020	(660,115)

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Counterparty</u>	<u>Amount Sold</u>	<u>Amount Bought</u>	<u>Settlement Date</u>	<u>Net Unrealized Appreciation/ (Depreciation)</u>
Standard Chartered Bank	JPY 51,125,542,305	USD 474,751,760	04/02/2020	\$ 1,169,783
Standard Chartered Bank	GBP 238,123,773	USD 304,405,525	04/02/2020	9,143,904
Standard Chartered Bank	USD 89,015,510	GBP 71,734,000	05/04/2020	(8,665)
Standard Chartered Bank	GBP 221,406,273	USD 274,712,047	05/04/2020	(6,687)
Standard Chartered Bank	HKD 960,711,035	USD 123,919,542	05/04/2020	(13,108)
Standard Chartered Bank	JPY 48,575,094,805	USD 450,641,471	05/07/2020	(35,539)
Toronto Dominion Bank	SEK 18,481,000	USD 1,941,149	04/02/2020	75,832
Toronto Dominion Bank	NOK 3,772,000	USD 390,205	04/02/2020	31,001
Toronto Dominion Bank	EUR 6,890,000	USD 7,696,461	04/02/2020	136,405
UBS AG	USD 520,654	DKK 3,519,000	04/02/2020	(3,215)
UBS AG	USD 5,648,022	EUR 5,125,000	04/02/2020	(24,613)
UBS AG	USD 603,463	HKD 4,679,000	04/02/2020	209
UBS AG	USD 2,876,663	JPY 320,710,000	04/02/2020	94,111
UBS AG	CHF 6,596,000	USD 7,031,016	04/02/2020	213,797
UBS AG	HKD 3,609,000	USD 464,529	04/02/2020	(1,095)
UBS AG	USD 1,572,607	ILS 5,554,000	05/04/2020	(861)
Westpac Banking Corp.	USD 14,142,227	AUD 21,919,000	04/02/2020	(726,699)
Westpac Banking Corp.	USD 77,724,072	EUR 70,623,000	04/02/2020	(232,957)
Westpac Banking Corp.	USD 576,800,358	EUR 525,678,157	04/02/2020	210
Westpac Banking Corp.	USD 53,781,035	GBP 42,068,000	04/02/2020	(1,618,810)
Westpac Banking Corp.	USD 18,784,451	NOK 197,255,520	04/02/2020	—
Westpac Banking Corp.	JPY 51,125,542,305	USD 474,751,760	04/02/2020	1,169,783
Westpac Banking Corp.	DKK 491,706,566	USD 72,415,484	04/02/2020	114,201
Westpac Banking Corp.	ILS 44,678,174	USD 12,814,253	04/02/2020	184,202
Westpac Banking Corp.	AUD 398,141,050	USD 256,878,615	04/02/2020	13,196,319
Westpac Banking Corp.	USD 59,551,658	AUD 97,275,000	05/04/2020	(2,805)
Westpac Banking Corp.	USD 417,219	NZD 704,000	05/04/2020	35
Westpac Banking Corp.	USD 8,326,950	SGD 11,849,000	05/04/2020	(936)
Westpac Banking Corp.	NOK 197,255,520	USD 18,785,524	05/04/2020	(2,487)
Westpac Banking Corp.	USD 210,917,418	EUR 191,974,000	05/05/2020	(6,506)
Westpac Banking Corp.	EUR 525,678,157	USD 577,508,972	05/05/2020	(23,714)
Total				<u>\$44,881,068</u>

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

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

At March 31, 2020, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Mini MSCI EAFE (long)	1,623	06/19/2020	\$118,183,728	\$126,537,195	\$8,353,467

The following table summarizes the value of the Funds's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$2,970,265,966	\$ —	\$—	\$2,970,265,966
Short-Term Investment	81,313,442	—	—	81,313,442
TOTAL INVESTMENTS	<u>\$3,051,579,408</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$3,051,579,408</u>
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	49,195,930	—	49,195,930
Futures Contracts ^(b)	8,353,467	—	—	8,353,467
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ 8,353,467</u>	<u>\$49,195,930</u>	<u>\$—</u>	<u>\$ 57,549,397</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,059,932,875</u>	<u>\$49,195,930</u>	<u>\$—</u>	<u>\$3,109,128,805</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	(4,314,862)	—	(4,314,862)
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ —</u>	<u>\$ (4,314,862)</u>	<u>\$—</u>	<u>\$ (4,314,862)</u>

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

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

Affiliate Table

	<u>Number of Shares Held at 12/31/19</u>	<u>Value at 12/31/19</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/Depreciation</u>	<u>Number of Shares Held at 3/31/20</u>	<u>Value at 3/31/20</u>	<u>Dividend Income</u>
State Street Institutional Liquid Reserves Fund, Premier Class	99,822,414	\$99,832,396	\$172,485,664	\$190,829,361	\$(120,781)	\$(54,476)	81,386,690	\$81,313,442	\$(307,806)

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 97.1%					
AUSTRALIA — 5.8%			Scentre Group REIT	1,344,493	\$ 1,281,403
AGL Energy, Ltd.	168,878	\$ 1,758,602	SEEK, Ltd. (b)	94,567	859,891
Alumina, Ltd.	579,490	516,761	Sonic Healthcare, Ltd.	111,593	1,668,907
AMP, Ltd. (a)	892,260	725,044	South32, Ltd.	1,269,043	1,393,962
APA Group Stapled Security . . .	297,145	1,876,260	Stockland REIT	630,157	964,197
Aristocrat Leisure, Ltd.	145,695	1,878,502	Suncorp Group, Ltd.	319,478	1,765,348
ASX, Ltd.	51,277	2,395,044	Sydney Airport Stapled Security .	300,252	1,032,257
Aurizon Holdings, Ltd.	507,008	1,307,433	Tabcorp Holdings, Ltd.	519,729	800,343
AusNet Services	539,911	564,101	Telstra Corp., Ltd.	1,065,564	1,990,303
Australia & New Zealand			TPG Telecom, Ltd.	98,984	419,459
Banking Group, Ltd.	724,191	7,557,220	Transurban Group Stapled		
Bendigo & Adelaide Bank, Ltd.			Security	710,505	5,266,049
(b)	149,233	570,489	Treasury Wine Estates, Ltd.	180,891	1,117,505
BHP Group PLC	545,431	8,450,246	Vicinity Centres REIT	761,248	473,829
BHP Group, Ltd.	749,477	13,529,077	Washington H Soul Pattinson &		
BlueScope Steel, Ltd.	128,543	669,653	Co., Ltd.	28,102	288,949
Boral, Ltd.	278,445	348,002	Wesfarmers, Ltd.	287,613	6,064,355
Brambles, Ltd.	401,036	2,579,342	Westpac Banking Corp.	909,040	9,290,273
Caltex Australia, Ltd.	61,250	822,945	WiseTech Global, Ltd. (b)	35,073	362,810
Challenger, Ltd.	131,897	320,577	Woodside Petroleum, Ltd.	246,983	2,727,050
CIMIC Group, Ltd.	24,790	349,367	Woolworths Group, Ltd.	322,893	6,986,933
Coca-Cola Amatil, Ltd.	124,122	666,599	Worley, Ltd.	79,653	294,115
Cochlear, Ltd.	14,876	1,687,031			<u>173,472,228</u>
Coles Group, Ltd.	297,328	2,755,297	AUSTRIA — 0.1%		
Commonwealth Bank of			ANDRITZ AG	17,424	543,093
Australia	454,200	17,052,007	Erste Group Bank AG.	79,032	1,439,483
Computershare, Ltd.	127,081	756,977	OMV AG	34,411	936,898
Crown Resorts, Ltd.	91,949	424,595	Raiffeisen Bank International		
CSL, Ltd.	116,373	20,990,523	AG.	34,387	492,096
Dexus REIT.	281,105	1,550,047	Verbund AG.	15,343	550,529
Flight Centre Travel Group, Ltd.			Voestalpine AG.	26,238	526,682
(b)	14,844	93,251			<u>4,488,781</u>
Fortescue Metals Group, Ltd. . . .	352,725	2,150,860	BELGIUM — 0.9%		
Goodman Group REIT	423,139	3,086,088	Ageas.	43,311	1,795,611
GPT Group REIT	481,330	1,064,047	Anheuser-Busch InBev SA	196,365	8,628,984
Harvey Norman Holdings, Ltd.			Colruyt SA	15,575	839,963
(b)	169,194	309,127	Galapagos NV (a)	11,895	2,323,943
Incitec Pivot, Ltd.	394,405	486,804	Groupe Bruxelles Lambert SA . .	21,703	1,698,868
Insurance Australia Group, Ltd. . .	579,092	2,174,110	KBC Group NV	64,630	2,917,575
LendLease Group Stapled			Proximus SADP	40,640	928,497
Security.	151,641	946,042	Solvay SA	19,925	1,428,589
Macquarie Group, Ltd.	86,276	4,572,098	Telenet Group Holding NV	14,159	422,998
Magellan Financial Group, Ltd. . .	32,572	859,582	UCB SA	32,204	2,741,329
Medibank Pvt, Ltd.	754,661	1,234,892	Umicore SA.	52,316	1,795,201
Mirvac Group REIT.	962,862	1,217,245			<u>25,521,558</u>
National Australia Bank, Ltd. . . .	744,630	7,600,450	CHILE — 0.0% (c)		
Newcrest Mining, Ltd.	200,387	2,738,214	Antofagasta PLC.	94,425	900,240
Oil Search, Ltd.	353,144	509,610			
Orica, Ltd.	109,995	1,024,582	CHINA — 0.1%		
Origin Energy, Ltd.	450,630	1,204,941	BeiGene, Ltd. ADR (a)	10,300	1,268,033
Qantas Airways, Ltd.	178,931	346,403	BOC Hong Kong Holdings, Ltd. .	926,500	2,543,867
QBE Insurance Group, Ltd.	329,690	1,708,838	Yangzijiang Shipbuilding		
Ramsay Health Care, Ltd.	41,132	1,439,121	Holdings, Ltd.	576,000	333,631
REA Group, Ltd.	13,915	648,602			<u>4,145,531</u>
Santos, Ltd.	444,145	907,642			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DENMARK — 2.1%			Cie de Saint-Gobain	127,605	\$ 3,046,253
AP Moller - Maersk A/S Class A.	1,017	\$ 831,391	Cie Generale des Etablissements Michelin SCA	43,779	3,814,733
AP Moller - Maersk A/S Class B (b)	1,657	1,461,860	CNP Assurances	47,490	457,470
Carlsberg A/S Class B	26,887	3,012,822	Covivio REIT	13,660	763,226
Chr. Hansen Holding A/S	26,096	1,916,719	Credit Agricole SA	288,892	2,033,698
Coloplast A/S Class B	30,334	4,378,722	Danone SA	158,572	10,096,340
Danske Bank A/S	167,123	1,851,308	Dassault Aviation SA	605	494,274
Demant A/S (a)(b)	30,915	669,987	Dassault Systemes SE	34,213	4,969,207
DSV Panalpina A/S	54,280	4,912,622	Edenred	62,666	2,587,284
Genmab A/S (a)	16,082	3,215,311	Eiffage SA	20,205	1,426,876
H Lundbeck A/S	20,214	590,764	Electricite de France SA	166,682	1,296,695
ISS A/S (b)	38,781	528,071	Engie SA	474,174	4,830,882
Novo Nordisk A/S Class B	449,179	26,698,162	EssilorLuxottica SA	73,253	7,715,912
Novozymes A/S Class B	53,917	2,407,270	Eurazeo SE	11,024	492,109
Orsted A/S (d)	46,688	4,549,340	Eutelsat Communications SA (b)	41,976	434,113
Pandora A/S	25,242	807,273	Faurecia SE	19,469	567,164
Tryg A/S	33,722	816,960	Gecina SA REIT	11,847	1,550,957
Vestas Wind Systems A/S	47,955	3,883,701	Getlink SE	112,207	1,350,153
		<u>62,532,283</u>	Hermes International	8,201	5,551,466
			ICADE REIT	8,381	654,441
FINLAND — 1.1%			Iliad SA	3,166	424,383
Elisa Oyj	37,469	2,300,869	Ingenico Group SA	15,284	1,589,444
Fortum Oyj (b)	115,542	1,672,184	Ipsen SA	9,549	486,973
Kone Oyj Class B	86,662	4,828,272	JCDecaux SA	19,153	338,758
Metso Oyj	29,251	685,787	Kering SA	19,343	10,034,024
Neste Oyj	108,682	3,594,901	Klepierre SA REIT	54,142	1,026,745
Nokia Oyj	1,436,183	4,400,582	Legrand SA	68,775	4,364,132
Nokian Renkaat Oyj (b)	32,627	775,079	L'Oreal SA	64,052	16,492,428
Nordea Bank Abp	810,322	4,551,422	LVMH Moet Hennessy Louis Vuitton SE	71,098	25,941,710
Orion Oyj Class B (b)	28,432	1,151,149	Natixis SA	221,885	702,915
Sampo Oyj Class A	113,280	3,251,254	Orange SA	516,355	6,219,723
Stora Enso Oyj Class R	149,182	1,484,007	Pernod Ricard SA	54,319	7,670,339
UPM-Kymmene Oyj (b)	136,896	3,713,612	Peugeot SA	147,984	1,916,776
Wartsila OYJ Abp	120,166	873,011	Publicis Groupe SA	55,765	1,585,540
		<u>33,282,129</u>	Remy Cointreau SA	5,928	642,775
			Renault SA	47,770	903,204
FRANCE — 10.2%			Safran SA	83,049	7,320,211
Accor SA	42,276	1,129,971	Sanofi	288,381	24,838,647
Aeroports de Paris	7,865	755,914	Sartorius Stedim Biotech.	6,864	1,362,723
Air Liquide SA	121,610	15,443,692	Schneider Electric SE	141,991	11,940,013
Airbus SE	150,489	9,654,104	SCOR SE	41,578	910,082
Alstom SA	48,182	1,979,346	SEB SA	6,268	772,352
Amundi SA (d)	16,165	930,506	Societe Generale SA	205,131	3,343,272
Arkema SA	18,001	1,222,714	Sodexo SA	23,555	1,573,738
Atos SE	25,458	1,687,457	Suez	89,128	900,848
AXA SA	499,400	8,412,498	Teleperformance	14,830	3,055,807
BioMerieux	10,343	1,164,916	Thales SA	26,547	2,187,248
BNP Paribas SA	287,561	8,352,405	TOTAL SA	616,262	23,101,065
Bollor SA (e)	252,490	682,660	Ubisoft Entertainment SA (a)	24,210	1,760,469
Bollor SA (a)(e)	1,161	3,731	Unibail-Rodamco-Westfield.	73,380	192,270
Bouygues SA	56,992	1,645,502	Unibail-Rodamco-Westfield REIT (b)	33,313	1,899,934
Bureau Veritas SA	73,174	1,372,184	Valeo SA	61,829	1,001,159
Capgemini SE	41,292	3,432,780			
Carrefour SA	159,129	2,509,952			
Casino Guichard Perrachon SA (b)	13,917	529,876			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Veolia Environnement SA	139,941	\$ 2,940,536	Porsche Automobil Holding SE		
Vinci SA	131,090	10,656,402	Preference Shares	38,236	\$ 1,590,093
Vivendi SA	208,323	4,382,091	Puma SE	21,755	1,271,669
Wendel SA	7,128	562,736	RWE AG	146,978	3,824,022
Worldline SA (a)(d)	33,554	1,970,253	SAP SE	251,321	27,915,745
		<u>302,055,186</u>	Sartorius AG Preference Shares	9,431	2,243,173
GERMANY — 7.9%			Siemens AG	194,439	16,197,958
Adidas AG	46,038	10,169,336	Siemens Healthineers AG (d)	40,391	1,553,378
Allianz SE	106,168	17,987,529	Symrise AG	32,823	3,020,864
Aroundtown SA	317,539	1,581,285	Telefonica Deutschland Holding		
BASF SE	234,280	10,894,608	AG	261,248	638,106
Bayer AG	249,825	14,241,264	Thyssenkrupp AG (a)	100,059	524,328
Bayerische Motoren Werke AG	84,524	4,292,780	TUI AG	110,526	482,941
Bayerische Motoren Werke AG			Uniper SE	49,780	1,216,494
Preference Shares	16,372	690,704	United Internet AG	23,175	670,428
Beiersdorf AG	26,496	2,654,236	Volkswagen AG	7,916	1,033,240
Brenntag AG	39,729	1,436,045	Volkswagen AG Preference		
Carl Zeiss Meditec AG	10,275	973,379	Shares	48,123	5,515,209
Commerzbank AG	277,026	981,118	Vonovia SE	132,261	6,545,425
Continental AG	27,756	1,968,818	Wirecard AG	30,158	3,380,500
Covestro AG (d)	43,724	1,320,146	Zalando SE (a)(d)	35,450	1,329,269
Daimler AG	230,250	6,841,003			<u>234,850,833</u>
Delivery Hero SE (a)(d)	30,056	2,198,521	HONG KONG — 3.5%		
Deutsche Bank AG	495,723	3,135,209	AIA Group, Ltd.	3,095,000	27,721,206
Deutsche Boerse AG	48,010	6,562,018	ASM Pacific Technology, Ltd.	81,800	758,658
Deutsche Lufthansa AG	64,206	597,452	Bank of East Asia, Ltd.	350,839	749,927
Deutsche Post AG	251,065	6,696,223	Budweiser Brewing Co. APAC,		
Deutsche Telekom AG	850,159	10,923,922	Ltd. (a)(d)	359,900	925,786
Deutsche Wohnen SE	90,521	3,413,054	CK Asset Holdings, Ltd.	655,179	3,555,645
E.ON SE	580,651	5,925,619	CK Hutchison Holdings, Ltd.	685,000	4,566,722
Evonik Industries AG	56,126	1,166,088	CK Infrastructure Holdings, Ltd.	182,500	966,365
Fraport AG Frankfurt Airport			CLP Holdings, Ltd.	417,000	3,820,634
Services Worldwide	10,591	424,158	Dairy Farm International		
Fresenius Medical Care AG &			Holdings, Ltd.	77,000	354,159
Co. KGaA	54,793	3,558,344	Galaxy Entertainment Group,		
Fresenius SE & Co. KGaA	106,125	3,931,078	Ltd.	566,000	2,981,732
Fuchs Petrolub SE Preference			Hang Lung Properties, Ltd.	556,000	1,121,463
Shares	19,855	704,613	Hang Seng Bank, Ltd.	199,800	3,404,858
GEA Group AG	40,937	841,334	Henderson Land Development		
Hannover Rueck SE	15,442	2,169,329	Co., Ltd.	382,436	1,447,820
HeidelbergCement AG	37,100	1,576,906	HK Electric Investments & HK		
Henkel AG & Co. KGaA			Electric Investments, Ltd.		
Preference Shares	46,465	3,697,309	Class SS, Stapled Security	758,490	728,378
Henkel AG & Co. KGaA	26,031	1,902,387	HKT Trust & HKT, Ltd. Stapled		
HOCHTIEF AG	6,344	414,411	Security	937,000	1,274,668
Infineon Technologies AG	316,087	4,539,580	Hong Kong & China Gas Co.,		
KION Group AG	16,364	700,665	Ltd.	2,587,785	4,238,326
Knorr-Bremse AG	12,094	1,057,809	Hong Kong Exchanges &		
Lanxess AG	20,021	792,834	Clearing, Ltd.	308,505	9,244,800
Merck KGaA	32,599	3,274,404	Hongkong Land Holdings, Ltd.	310,500	1,161,691
METRO AG	46,138	390,953	Jardine Matheson Holdings, Ltd.	57,800	2,909,184
MTU Aero Engines AG	13,632	1,961,046	Jardine Strategic Holdings, Ltd.	58,400	1,305,161
Muenchener			Kerry Properties, Ltd.	146,000	381,880
Rueckversicherungs-Gesellschaft			Link REIT	535,600	4,515,367
AG in Muenchen	36,545	7,310,474	Melco Resorts & Entertainment,		
			Ltd. ADR	55,923	693,445

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MTR Corp., Ltd.	385,601	\$ 1,983,866	Davide Campari-Milano SpA . . .	154,038	\$ 1,099,003
New World Development Co., Ltd.	1,609,077	1,716,129	Enel SpA.	2,046,180	14,041,931
NWS Holdings, Ltd.	356,810	363,707	Eni SpA	643,355	6,360,571
PCCW, Ltd.	1,072,000	587,989	Ferrari NV.	30,117	4,615,307
Power Assets Holdings, Ltd.	361,000	2,142,049	FinecoBank Banca Fineco SpA. . .	157,778	1,412,270
Sands China, Ltd.	609,600	2,218,309	Intesa Sanpaolo SpA	3,764,578	6,060,111
Sino Land Co., Ltd.	803,387	1,011,351	Leonardo SpA	97,959	644,305
SJM Holdings, Ltd.	457,000	381,427	Mediobanca Banca di Credito Finanziario SpA	161,856	878,109
Sun Hung Kai Properties, Ltd. . .	404,500	5,289,709	Moncler SpA	44,149	1,596,099
Swire Pacific, Ltd. Class A	135,500	862,759	Pirelli & C SpA (d)	116,150	407,701
Swire Properties, Ltd.	280,600	784,111	Poste Italiane SpA (d).	140,420	1,175,838
Techtronic Industries Co., Ltd. . .	344,000	2,184,888	Prysmian SpA	65,223	1,030,233
Vitasoy International Holdings, Ltd.	212,000	638,142	Recordati SpA	27,399	1,148,479
WH Group, Ltd. (d)	2,531,809	2,337,438	Snam SpA	529,926	2,409,513
Wharf Real Estate Investment Co., Ltd. (b)	312,000	1,272,931	Telecom Italia SpA (a)(b)(e)	2,204,493	887,751
Wheelock & Co., Ltd.	221,000	1,497,839	Telecom Italia SpA (e)	1,626,518	632,226
Yue Yuen Industrial Holdings, Ltd.	212,500	324,799	Terna Rete Elettrica Nazionale SpA	362,156	2,264,803
		<u>104,425,318</u>	UniCredit SpA	498,769	<u>3,839,002</u>
					<u>55,870,971</u>
IRELAND — 0.6%			JAPAN — 25.6%		
AerCap Holdings NV (a).	32,314	736,436	ABC-Mart, Inc.	8,800	438,671
AIB Group PLC (a)	205,023	226,170	Acom Co., Ltd.	91,400	369,692
Bank of Ireland Group PLC	229,848	426,258	Advantest Corp. (b)	50,100	1,987,533
CRH PLC	202,793	5,456,031	Aeon Co., Ltd.	166,500	3,673,956
Flutter Entertainment PLC.	19,452	1,740,804	AEON Financial Service Co., Ltd.	30,100	320,310
James Hardie Industries PLC . . .	114,006	1,317,128	Aeon Mall Co., Ltd.	24,100	302,963
Kerry Group PLC Class A	40,960	4,728,043	AGC, Inc.	50,100	1,215,949
Kingspan Group PLC.	40,491	2,172,273	Air Water, Inc.	52,200	712,023
Smurfit Kappa Group PLC	57,747	1,627,491	Aisin Seiki Co., Ltd.	44,400	1,083,077
		<u>18,430,634</u>	Ajinomoto Co., Inc.	111,700	2,073,178
ISRAEL — 0.6%			Alfresa Holdings Corp.	45,600	845,305
Azrieli Group, Ltd.	10,695	612,191	Alps Alpine Co., Ltd.	51,600	495,218
Bank Hapoalim BM.	275,519	1,652,763	Amada Holdings Co., Ltd.	91,300	712,751
Bank Leumi Le-Israel BM.	360,144	1,988,094	ANA Holdings, Inc.	28,500	691,602
Check Point Software Technologies, Ltd. (a)	29,510	2,966,935	Aozora Bank, Ltd. (b).	27,800	528,427
CyberArk Software, Ltd. (a). . . .	9,300	795,708	Asahi Group Holdings, Ltd.	92,900	3,001,966
Elbit Systems, Ltd.	6,111	792,817	Asahi Intecc Co., Ltd.	51,400	1,266,164
Israel Chemicals, Ltd.	162,743	518,909	Asahi Kasei Corp.	319,200	2,227,668
Israel Discount Bank, Ltd. Class A	293,896	857,943	Astellas Pharma, Inc.	487,700	7,484,239
Mizrahi Tefahot Bank, Ltd.	33,833	623,433	Bandai Namco Holdings, Inc. (b)	52,800	2,550,769
Nice, Ltd. (a)	15,007	2,172,430	Bank of Kyoto, Ltd. (b).	12,500	394,572
Teva Pharmaceutical Industries, Ltd. ADR (a)	166,228	1,492,727	Benesse Holdings, Inc.	20,100	509,470
Teva Pharmaceutical Industries, Ltd. (a)	118,041	1,050,122	Bridgestone Corp.	147,500	4,497,080
Wix.com, Ltd. (a)	11,300	1,139,266	Brother Industries, Ltd.	53,900	813,143
		<u>16,663,338</u>	Calbee, Inc.	20,900	561,779
ITALY — 1.9%			Canon, Inc.	252,700	5,469,532
Assicurazioni Generali SpA	280,282	3,776,915	Casio Computer Co., Ltd.	53,600	746,944
Atlantia SpA	128,718	1,590,804	Central Japan Railway Co.	36,500	5,826,597
			Chiba Bank, Ltd.	134,000	581,000
			Chubu Electric Power Co., Inc. . .	169,900	2,388,278
			Chugai Pharmaceutical Co., Ltd. .	57,600	6,637,532

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chugoku Electric Power Co., Inc. (b)	76,900	\$ 1,068,652	Isuzu Motors, Ltd.	150,500	\$ 992,023
Coca-Cola Bottlers Japan Holdings, Inc.	29,100	594,854	ITOCHU Corp. (b)	345,200	7,115,325
Concordia Financial Group, Ltd.	287,400	833,183	Itochu Techno-Solutions Corp.	22,200	629,745
Credit Saison Co., Ltd.	39,200	452,977	J Front Retailing Co., Ltd.	52,200	429,109
CyberAgent, Inc.	25,800	995,918	Japan Airlines Co., Ltd. (b)	28,300	518,010
Dai Nippon Printing Co., Ltd.	58,500	1,238,237	Japan Airport Terminal Co., Ltd. (b)	12,400	474,656
Daicel Corp.	63,200	457,953	Japan Exchange Group, Inc.	128,900	2,253,046
Daifuku Co., Ltd. (b)	27,300	1,704,029	Japan Post Bank Co., Ltd. (b)	94,700	871,081
Dai-ichi Life Holdings, Inc.	273,500	3,234,911	Japan Post Holdings Co., Ltd.	413,700	3,223,325
Daiichi Sankyo Co., Ltd.	146,300	10,007,368	Japan Post Insurance Co., Ltd.	55,100	678,051
Daikin Industries, Ltd.	64,000	7,694,923	Japan Prime Realty Investment Corp. REIT	191	574,766
Daito Trust Construction Co., Ltd.	18,300	1,692,632	Japan Real Estate Investment Corp. REIT	325	1,902,833
Daiwa House Industry Co., Ltd.	144,800	3,563,368	Japan Retail Fund Investment Corp. REIT	633	716,710
Daiwa House REIT Investment Corp.	540	1,318,228	Japan Tobacco, Inc.	308,700	5,687,184
Daiwa Securities Group, Inc.	376,300	1,448,343	JFE Holdings, Inc.	130,500	842,281
Denso Corp.	109,300	3,478,709	JGC Holdings Corp.	49,900	396,716
Dentsu Group, Inc.	56,000	1,077,720	JSR Corp.	53,700	977,590
Disco Corp.	7,300	1,414,578	JTEKT Corp.	49,700	334,336
East Japan Railway Co.	77,000	5,803,407	JXTG Holdings, Inc.	761,700	2,585,068
Eisai Co., Ltd.	65,300	4,757,499	Kajima Corp.	116,200	1,183,010
Electric Power Development Co., Ltd.	35,600	710,644	Kakaku.com, Inc.	33,100	602,969
FamilyMart Co., Ltd.	65,500	1,171,427	Kamigumi Co., Ltd.	24,000	403,496
FANUC Corp.	50,100	6,667,987	Kansai Electric Power Co., Inc.	180,800	2,004,452
Fast Retailing Co., Ltd.	15,000	6,096,249	Kansai Paint Co., Ltd.	47,600	899,277
Fuji Electric Co., Ltd.	30,600	683,390	Kao Corp.	123,900	10,053,709
FUJIFILM Holdings Corp.	93,900	4,608,917	Kawasaki Heavy Industries, Ltd.	33,000	472,908
Fujitsu, Ltd.	50,000	4,485,497	KDDI Corp.	450,500	13,254,128
Fukuoka Financial Group, Inc.	40,900	537,382	Keihan Holdings Co., Ltd.	23,800	1,051,495
GMO Payment Gateway, Inc.	10,800	753,907	Keikyu Corp.	55,000	921,655
Hakuhodo DY Holdings, Inc.	55,500	557,762	Keio Corp.	26,300	1,546,394
Hamamatsu Photonics KK.	36,900	1,493,445	Keisei Electric Railway Co., Ltd.	33,100	952,716
Hankyu Hanshin Holdings, Inc.	57,700	1,930,724	Keyence Corp.	46,900	15,018,870
Hikari Tsushin, Inc.	4,900	816,665	Kikkoman Corp. (b)	37,100	1,566,756
Hino Motors, Ltd.	63,000	334,651	Kintetsu Group Holdings Co., Ltd.	44,000	2,028,304
Hirose Electric Co., Ltd.	8,010	822,484	Kirin Holdings Co., Ltd.	209,500	4,121,195
Hisamitsu Pharmaceutical Co., Inc.	13,200	610,095	Kobayashi Pharmaceutical Co., Ltd.	13,300	1,225,627
Hitachi Chemical Co., Ltd.	25,300	1,072,312	Koito Manufacturing Co., Ltd.	27,200	910,799
Hitachi Construction Machinery Co., Ltd.	24,800	495,408	Komatsu, Ltd.	241,000	3,884,668
Hitachi High-Tech Corp.	18,800	1,383,261	Konami Holdings Corp. (b)	23,100	705,715
Hitachi Metals, Ltd.	57,400	600,108	Konica Minolta, Inc.	111,800	448,633
Hitachi, Ltd.	248,300	7,104,352	Kose Corp.	8,700	1,072,264
Honda Motor Co., Ltd. (b)	420,600	9,374,039	Kubota Corp.	265,300	3,360,920
Hoshizaki Corp.	14,400	1,072,854	Kuraray Co., Ltd.	75,800	759,618
Hoya Corp.	97,100	8,223,674	Kurita Water Industries, Ltd.	23,800	543,853
Hulic Co., Ltd.	85,100	857,788	Kyocera Corp.	81,000	4,760,832
Idemitsu Kosan Co., Ltd.	48,540	1,103,448	Kyowa Kirin Co., Ltd.	59,900	1,333,403
IHI Corp.	34,800	403,655	Kyushu Electric Power Co., Inc.	101,200	808,417
Iida Group Holdings Co., Ltd.	35,900	494,203	Kyushu Railway Co. (b)	42,600	1,218,830
Impex Corp.	262,100	1,464,540	Lawson, Inc.	12,000	656,054
Isetan Mitsukoshi Holdings, Ltd.	80,300	464,029	LINE Corp. (a)	16,600	798,260
			Lion Corp.	53,300	1,132,163

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
LIXIL Group Corp.	68,900	\$ 845,548	Nippon Telegraph & Telephone Corp.	332,300	\$ 7,915,836
M3, Inc. (b)	110,600	3,249,389	Nippon Yusen KK	36,900	434,115
Makita Corp.	57,800	1,756,093	Nissan Chemical Corp.	33,100	1,194,017
Marubeni Corp.	403,800	1,996,101	Nissan Motor Co., Ltd.	585,900	1,952,443
Marui Group Co., Ltd.	48,700	811,445	Nisshin Seifun Group, Inc.	46,800	777,621
Maruichi Steel Tube, Ltd. (b)	16,600	395,988	Nissin Foods Holdings Co., Ltd.	15,300	1,264,641
Mazda Motor Corp.	149,000	783,713	Nitori Holdings Co., Ltd.	21,100	2,840,112
McDonald's Holdings Co. Japan, Ltd.	16,000	718,754	Nitto Denko Corp.	40,000	1,769,682
Mebuki Financial Group, Inc.	259,300	523,849	Nomura Holdings, Inc.	846,300	3,557,245
Medipal Holdings Corp.	46,300	861,712	Nomura Real Estate Holdings, Inc.	31,100	501,217
MEIJI Holdings Co., Ltd.	28,100	1,983,407	Nomura Real Estate Master Fund, Inc. REIT	1,068	1,353,000
Mercari, Inc. (a)(b)	17,200	332,712	Nomura Research Institute, Ltd.	86,600	1,821,943
MINEBEA MITSUMI, Inc.	90,300	1,328,459	NSK, Ltd.	92,100	583,899
MISUMI Group, Inc.	74,900	1,613,704	NTT Data Corp.	164,800	1,571,274
Mitsubishi Chemical Holdings Corp.	322,600	1,907,979	NTT DOCOMO, Inc.	341,200	10,627,872
Mitsubishi Corp.	346,000	7,289,522	Obayashi Corp.	166,800	1,409,748
Mitsubishi Electric Corp.	469,700	5,715,098	Obic Co., Ltd.	16,800	2,180,147
Mitsubishi Estate Co., Ltd.	305,700	4,496,944	Odakyu Electric Railway Co., Ltd.	78,100	1,708,341
Mitsubishi Gas Chemical Co., Inc.	35,900	385,848	Oji Holdings Corp.	230,700	1,221,555
Mitsubishi Heavy Industries, Ltd.	82,800	2,078,407	Olympus Corp.	298,100	4,280,081
Mitsubishi Materials Corp.	28,100	572,163	Omron Corp.	48,500	2,497,590
Mitsubishi Motors Corp. (b)	149,700	420,107	Ono Pharmaceutical Co., Ltd.	98,100	2,245,400
Mitsubishi UFJ Financial Group, Inc.	3,131,800	11,671,121	Oracle Corp. Japan	9,900	860,067
Mitsubishi UFJ Lease & Finance Co., Ltd.	114,900	560,172	Oriental Land Co., Ltd. (b)	51,500	6,548,147
Mitsui & Co., Ltd.	419,200	5,796,864	ORIX Corp.	341,300	4,055,716
Mitsui Chemicals, Inc.	51,500	965,479	Orix JREIT, Inc.	642	841,034
Mitsui Fudosan Co., Ltd.	222,100	3,830,281	Osaka Gas Co., Ltd.	96,000	1,795,472
Mitsui OSK Lines, Ltd.	27,400	437,421	Otsuka Corp.	27,800	1,180,407
Mizuho Financial Group, Inc.	6,177,800	7,059,431	Otsuka Holdings Co., Ltd.	99,100	3,851,320
MonotaRO Co., Ltd.	28,800	757,906	Pan Pacific International Holdings Corp.	118,200	2,229,475
MS&AD Insurance Group Holdings, Inc.	120,800	3,357,030	Panasonic Corp.	559,400	4,218,016
Murata Manufacturing Co., Ltd.	147,200	7,288,858	Park24 Co., Ltd.	33,500	491,878
Nabtesco Corp.	31,100	708,571	PeptiDream, Inc. (a)	23,400	811,288
Nagoya Railroad Co., Ltd.	50,400	1,411,385	Persol Holdings Co., Ltd.	41,200	410,610
NEC Corp.	65,500	2,375,565	Pigeon Corp.	30,500	1,163,048
Nexon Co., Ltd.	132,100	2,150,027	Pola Orbis Holdings, Inc.	20,800	380,873
NGK Insulators, Ltd.	65,800	852,964	Rakuten, Inc.	230,000	1,727,075
NGK Spark Plug Co., Ltd.	36,100	504,011	Recruit Holdings Co., Ltd.	349,300	8,986,923
NH Foods, Ltd.	21,000	727,901	Renesas Electronics Corp. (a)	191,400	678,111
Nidec Corp.	115,800	5,943,924	Resona Holdings, Inc.	528,500	1,578,293
Nikon Corp.	75,900	693,855	Ricoh Co., Ltd.	175,200	1,274,089
Nintendo Co., Ltd.	28,800	11,148,635	Rinnai Corp.	7,700	540,615
Nippon Building Fund, Inc. REIT	350	2,345,054	Rohm Co., Ltd.	25,400	1,373,276
Nippon Express Co., Ltd.	19,100	927,965	Ryohin Keikaku Co., Ltd.	63,000	697,807
Nippon Paint Holdings Co., Ltd.	39,000	2,021,950	Sankyo Co., Ltd.	9,200	265,743
Nippon Prologis REIT, Inc.	499	1,250,528	Santen Pharmaceutical Co., Ltd.	91,100	1,557,208
Nippon Shinyaku Co., Ltd.	11,200	873,540	SBI Holdings, Inc.	59,200	859,128
Nippon Steel Corp.	205,500	1,744,768	Secom Co., Ltd.	54,400	4,481,404
			Sega Sammy Holdings, Inc.	45,300	547,403
			Seibu Holdings, Inc.	48,100	528,106
			Seiko Epson Corp. (b)	74,900	802,934

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sekisui Chemical Co., Ltd.	94,900	\$ 1,245,241	Takeda Pharmaceutical Co., Ltd..	381,617	\$ 11,573,227
Sekisui House, Ltd.	155,600	2,555,939	TDK Corp.	32,400	2,481,286
Seven & i Holdings Co., Ltd.	193,500	6,364,861	Teijin, Ltd..	50,700	854,174
Seven Bank, Ltd..	180,400	463,726	Terumo Corp..	166,500	5,681,795
SG Holdings Co., Ltd.	36,900	875,400	THK Co., Ltd.	33,400	670,284
Sharp Corp. (b).	55,600	574,858	Tobu Railway Co., Ltd..	49,200	1,709,602
Shimadzu Corp.	57,500	1,494,670	Toho Co., Ltd.	29,700	904,512
Shimamura Co., Ltd.	5,100	306,985	Toho Gas Co., Ltd.	17,900	803,732
Shimano, Inc..	19,100	2,713,065	Tohoku Electric Power Co., Inc. . .	118,000	1,129,802
Shimizu Corp.	150,400	1,165,727	Tokio Marine Holdings, Inc.	163,600	7,455,625
Shin-Etsu Chemical Co., Ltd.. . . .	91,000	8,908,509	Tokyo Century Corp. (b).	9,800	305,429
Shinsei Bank, Ltd. (a).	55,700	734,796	Tokyo Electric Power Co.		
Shionogi & Co., Ltd.	68,900	3,380,459	Holdings, Inc. (a).	374,900	1,298,985
Shiseido Co., Ltd.	103,600	6,064,573	Tokyo Electron, Ltd.	40,200	7,462,369
Shizuoka Bank, Ltd..	103,100	623,499	Tokyo Gas Co., Ltd.	96,900	2,274,183
Showa Denko KK	31,900	651,857	Tokyu Corp..	127,500	1,995,608
SMC Corp.	14,700	6,138,333	Tokyu Fudosan Holdings Corp.. . .	158,700	759,215
Softbank Corp. (b).	426,400	5,410,137	Toppan Printing Co., Ltd.	72,500	1,102,522
SoftBank Group Corp.	398,700	14,058,707	Toray Industries, Inc.	352,600	1,520,161
Sohgo Security Services Co.,			Toshiba Corp..	101,600	2,218,033
Ltd.	19,700	952,413	Tosoh Corp..	70,500	793,554
Sompo Holdings, Inc..	86,800	2,664,858	TOTO, Ltd.	38,000	1,248,556
Sony Corp.	326,700	19,274,517	Toyo Seikan Group Holdings,		
Sony Financial Holdings, Inc.. . . .	41,600	695,752	Ltd.	37,200	422,659
Square Enix Holdings Co., Ltd. . . .	22,500	1,001,199	Toyo Suisan Kaisha, Ltd..	23,100	1,112,034
Stanley Electric Co., Ltd.	33,600	656,897	Toyoda Gosei Co., Ltd..	16,800	284,777
Subaru Corp.	154,100	2,933,900	Toyota Industries Corp..	37,800	1,795,116
SUMCO Corp.	64,500	816,327	Toyota Motor Corp.	584,500	35,084,523
Sumitomo Chemical Co., Ltd.	364,100	1,071,432	Toyota Tsusho Corp.	55,400	1,288,954
Sumitomo Corp.	310,900	3,531,455	Trend Micro, Inc.	31,700	1,559,181
Sumitomo Dainippon Pharma			Tsuruha Holdings, Inc.	9,800	1,286,959
Co., Ltd.	37,000	478,398	Unicharm Corp.	105,200	3,922,354
Sumitomo Electric Industries,			United Urban Investment Corp.		
Ltd.	192,400	2,002,184	REIT	802	799,174
Sumitomo Heavy Industries,			USS Co., Ltd..	53,400	729,329
Ltd.	26,400	470,454	Welcia Holdings Co., Ltd.	13,200	923,162
Sumitomo Metal Mining Co.,			West Japan Railway Co.	41,600	2,833,897
Ltd.	59,600	1,213,639	Yakult Honsha Co., Ltd.	29,300	1,719,188
Sumitomo Mitsui Financial			Yamada Denki Co., Ltd.	150,400	596,661
Group, Inc..	335,500	8,117,966	Yamaha Corp..	35,700	1,378,058
Sumitomo Mitsui Trust			Yamaha Motor Co., Ltd.	77,500	928,220
Holdings, Inc.	82,900	2,372,244	Yamato Holdings Co., Ltd.	84,700	1,317,835
Sumitomo Realty &			Yamazaki Baking Co., Ltd.	30,000	622,791
Development Co., Ltd.	82,100	1,996,719	Yaskawa Electric Corp..	61,800	1,673,688
Sumitomo Rubber Industries,			Yokogawa Electric Corp..	54,700	651,756
Ltd.	35,100	328,374	Yokohama Rubber Co., Ltd.	29,200	360,553
Sundrug Co., Ltd.	16,700	533,007	Z Holdings Corp.	674,400	2,141,528
Suntory Beverage & Food, Ltd.. . .	35,700	1,343,690	ZOZO, Inc.	31,900	426,437
Suzuken Co., Ltd.	17,400	629,657			<u>760,885,647</u>
Suzuki Motor Corp..	92,700	2,198,508	LUXEMBOURG — 0.2%		
System Corp..	43,500	3,135,768	ArcelorMittal SA	170,046	1,597,087
T&D Holdings, Inc..	141,700	1,144,134	Eurofins Scientific SE (b)	3,123	1,516,217
Taiheiyo Cement Corp..	29,800	505,570	Millicom International Cellular		
Taisei Corp..	49,900	1,515,791	SA SDR	26,365	731,393
Taisho Pharmaceutical Holdings			SES SA	94,603	552,139
Co., Ltd.	8,100	495,191			
Taiyo Nippon Sanso Corp..	34,900	514,361			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tenaris SA	125,773	\$ 754,879	PORTUGAL — 0.2%		
		5,151,715	EDP - Energias de Portugal SA	651,344	\$ 2,607,181
MACAU — 0.0% (c)			Galp Energia SGPS SA	117,125	1,332,601
Wynn Macau, Ltd.	428,400	642,629	Jeronimo Martins SGPS SA	58,599	1,052,243
NETHERLANDS — 4.6%					4,992,025
ABN AMRO Bank NV (d)	108,292	874,263	RUSSIA — 0.0% (c)		
Adyen NV (a)(d)	2,704	2,286,343	Evraz PLC	129,609	370,185
Aegon NV	446,111	1,108,412	SINGAPORE — 1.2%		
Akzo Nobel NV	52,380	3,427,315	Ascendas Real Estate Investment Trust	721,230	1,425,537
Altice Europe NV (a)	165,281	634,630	CapitaLand Commercial Trust REIT	661,238	708,301
ASML Holding NV	108,994	28,585,238	CapitaLand Mall Trust REIT	610,500	764,142
EXOR NV	28,501	1,461,393	CapitaLand, Ltd.	679,300	1,358,879
Heineken Holding NV	28,962	2,245,404	City Developments, Ltd.	126,700	641,326
Heineken NV	67,142	5,668,743	ComfortDelGro Corp., Ltd.	544,900	579,209
ING Groep NV	1,009,068	5,144,074	DBS Group Holdings, Ltd.	453,413	5,905,813
Just Eat Takeaway (a)(d)	28,831	2,169,114	Genting Singapore, Ltd.	1,668,400	807,353
Koninklijke Ahold Delhaize NV	282,645	6,550,925	Jardine Cycle & Carriage, Ltd.	24,833	340,835
Koninklijke DSM NV	47,118	5,273,097	Keppel Corp., Ltd. (b)	385,000	1,429,424
Koninklijke KPN NV	952,261	2,265,581	Mapletree Commercial Trust REIT	493,800	632,224
Koninklijke Philips NV	233,536	9,539,260	Oversea-Chinese Banking Corp., Ltd.	849,741	5,139,481
Koninklijke Vopak NV	17,144	895,622	SATS, Ltd.	171,200	379,889
NN Group NV	82,304	2,225,216	Sembcorp Industries, Ltd.	242,600	265,851
NXP Semiconductors NV	72,172	5,985,224	Singapore Airlines, Ltd. (b)	137,500	557,149
Prosus NV (a)	125,798	8,716,715	Singapore Exchange, Ltd.	217,700	1,399,624
Randstad NV	28,901	1,014,747	Singapore Press Holdings, Ltd.	397,400	512,940
Royal Dutch Shell PLC Class A	1,073,580	18,619,745	Singapore Technologies Engineering, Ltd.	425,500	929,285
Royal Dutch Shell PLC Class B	950,127	15,909,901	Singapore Telecommunications, Ltd.	2,082,400	3,705,824
Wolters Kluwer NV	70,834	4,988,239	Suntec Real Estate Investment Trust	529,400	462,163
		135,589,201	United Overseas Bank, Ltd.	314,690	4,309,978
NEW ZEALAND — 0.3%			UOL Group, Ltd.	128,632	589,118
a2 Milk Co., Ltd. (a)(b)	171,718	1,742,887	Venture Corp., Ltd.	67,800	644,734
Auckland International Airport, Ltd.	231,249	684,610	Wilmar International, Ltd.	514,500	1,161,451
Fisher & Paykel Healthcare Corp., Ltd.	147,181	2,658,263			34,650,530
Fletcher Building, Ltd.	197,701	408,818	SOUTH AFRICA — 0.1%		
Mercury NZ, Ltd.	166,846	415,053	Anglo American PLC	258,633	4,524,340
Meridian Energy, Ltd.	305,752	725,000	SPAIN — 2.5%		
Ryman Healthcare, Ltd.	94,456	569,264	ACS Actividades de Construccion y Servicios SA	66,885	1,321,489
Spark New Zealand, Ltd.	418,892	1,012,908	Aena SME SA (d)	17,308	1,868,202
		8,216,803	Amadeus IT Group SA	107,322	5,025,649
NORWAY — 0.5%			Banco Bilbao Vizcaya Argentaria SA	1,671,741	5,150,117
Aker BP ASA	26,570	329,964	Banco de Sabadell SA	1,406,161	707,476
DNB ASA	238,601	2,631,772	Banco Santander SA	4,229,787	10,010,363
Equinor ASA	247,660	3,056,623	Bankia SA	304,766	330,637
Gjensidige Forsikring ASA	44,759	754,622	Bankinter SA	160,926	580,790
Mowi ASA	111,409	1,667,671	CaixaBank SA	899,730	1,656,516
Norsk Hydro ASA	356,213	760,406	Cellnex Telecom SA (d)	63,782	2,878,488
Orkla ASA	197,667	1,676,692			
Schibsted ASA Class B	24,544	439,576			
Telenor ASA	174,967	2,531,806			
Yara International ASA	41,484	1,298,626			
		15,147,758			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Enagas SA	65,979	\$ 1,294,913	Baloise Holding AG	13,010	\$ 1,687,285
Endesa SA	80,722	1,699,358	Barry Callebaut AG	795	1,582,927
Ferrovial SA	125,429	2,962,024	Chocoladefabriken Lindt & Spruengli AG (e)	280	2,337,906
Grifols SA	75,632	2,517,487	Chocoladefabriken Lindt & Spruengli AG (e)	27	2,331,213
Iberdrola SA	1,565,369	15,232,460	Cie Financiere Richemont SA	133,917	7,121,014
Industria de Diseno Textil SA	273,409	7,048,724	Clariant AG	56,099	928,851
Mapfre SA	271,207	457,718	Coca-Cola HBC AG	49,968	1,069,773
Naturgy Energy Group SA	76,473	1,334,756	Credit Suisse Group AG	664,583	5,336,083
Red Electrica Corp. SA	102,890	1,839,410	Dufry AG	11,203	342,028
Repsol SA	352,730	3,130,674	EMS-Chemie Holding AG	2,229	1,382,911
Siemens Gamesa Renewable Energy SA	65,112	955,880	Geberit AG	9,591	4,180,644
Telefonica SA	1,198,327	5,425,759	Givaudan SA	2,387	7,306,403
		<u>73,428,890</u>	Glencore PLC	2,760,936	4,171,575
			Julius Baer Group, Ltd.	54,988	1,832,345
SWEDEN — 2.5%			Kuehne + Nagel International AG	13,905	1,884,261
Alfa Laval AB	77,504	1,324,915	LafargeHolcim, Ltd.	127,116	4,614,696
Assa Abloy AB Class B	249,451	4,649,804	Lonza Group AG	19,269	7,884,430
Atlas Copco AB Class A	171,623	5,698,467	Nestle SA	761,660	77,562,496
Atlas Copco AB Class B	98,686	2,866,320	Novartis AG	550,294	45,161,631
Boliden AB	71,106	1,273,681	Pargesa Holding SA	10,136	665,720
Electrolux AB Class B	56,183	693,004	Partners Group Holding AG	4,909	3,343,482
Epiroc AB Class A	170,887	1,686,033	Roche Holding AG	179,886	57,574,775
Epiroc AB Class B	96,382	948,556	Schindler Holding AG (e)	10,782	2,346,547
Essity AB Class B	152,264	4,657,256	Schindler Holding AG (e)	4,748	988,912
Hennes & Mauritz AB Class B (b)	207,051	2,645,537	SGS SA	1,562	3,583,909
Hexagon AB Class B	67,890	2,866,351	Sika AG	32,824	5,361,986
Husqvarna AB Class B	101,271	503,023	Sonova Holding AG	14,086	2,498,626
ICA Gruppen AB	22,934	956,382	STMicroelectronics NV	174,883	3,740,132
Industrivarden AB Class C	45,559	871,007	Straumann Holding AG	2,651	1,928,040
Investor AB Class B	116,342	5,240,588	Swatch Group AG (e)	7,797	1,523,326
Kinnevik AB Class B	58,818	957,820	Swatch Group AG (e)	15,563	599,373
L E Lundbergforetagen AB Class B	17,802	720,548	Swiss Life Holding AG	8,610	2,874,830
Lundin Petroleum AB	50,406	950,038	Swiss Prime Site AG	19,666	1,904,110
Sandvik AB	289,468	4,065,629	Swiss Re AG	76,670	5,872,694
Securitas AB Class B	77,801	834,495	Swisscom AG (b)	6,746	3,593,498
Skandinaviska Enskilda Banken AB Class A	412,398	2,757,630	Temenos AG	16,698	2,165,217
Skanska AB Class B (a)(b)	86,703	1,302,812	UBS Group AG	996,178	9,083,420
SKF AB Class B	98,908	1,345,774	Vifor Pharma AG	12,282	1,671,504
Svenska Handelsbanken AB Class A (a)	395,511	3,256,832	Zurich Insurance Group AG	38,524	13,463,097
Swedbank AB Class A	230,549	2,538,890			<u>318,550,024</u>
Swedish Match AB (b)	44,622	2,522,619	UNITED ARAB EMIRATES — 0.0% (e)		
Tele2 AB Class B	126,668	1,685,022	NMC Health PLC (f)	37,323	108,570
Telefonaktiebolaget LM Ericsson Class B	784,667	6,342,137	UNITED KINGDOM — 13.7%		
Telia Co. AB (b)	713,631	2,550,450	3i Group PLC	245,281	2,372,566
Volvo AB Class B	371,648	4,410,627	Admiral Group PLC	46,985	1,291,733
		<u>73,122,247</u>	Ashtead Group PLC	118,179	2,549,894
SWITZERLAND — 10.7%			Associated British Foods PLC	89,799	2,007,987
ABB, Ltd.	472,198	8,164,453	AstraZeneca PLC	335,916	29,877,937
Adecco Group AG	37,597	1,473,837	Auto Trader Group PLC (d)	245,873	1,326,347
Alcon, Inc. (a)	106,156	5,410,064	AVEVA Group PLC	15,823	680,550
			Aviva PLC	982,380	3,224,230

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BAE Systems PLC	830,805	\$ 5,328,699	Ocado Group PLC (a)	120,839	\$ 1,809,480
Barclays PLC	4,430,586	5,026,345	Pearson PLC	204,658	1,398,674
Barratt Developments PLC	262,383	1,415,807	Persimmon PLC	81,441	1,921,822
Berkeley Group Holdings PLC	32,489	1,447,589	Prudential PLC	671,926	8,404,551
BP PLC	5,197,922	21,279,490	Reckitt Benckiser Group PLC	180,737	13,743,914
British American Tobacco PLC	588,273	20,004,988	RELX PLC (e)	318,236	6,780,172
British Land Co. PLC REIT	214,286	892,066	RELX PLC (e)	176,822	3,761,041
BT Group PLC	2,184,171	3,171,520	Rentokil Initial PLC	479,611	2,286,649
Bunzl PLC	86,604	1,730,520	Rio Tinto PLC	287,176	13,142,005
Burberry Group PLC	103,377	1,677,458	Rio Tinto, Ltd.	96,405	4,942,108
Centrica PLC	1,543,689	726,113	Rolls-Royce Holdings PLC	446,476	1,883,741
CNH Industrial NV	248,353	1,407,197	Royal Bank of Scotland Group PLC	1,206,151	1,660,252
Coca-Cola European Partners PLC (e)	24,400	915,732	RSA Insurance Group PLC	251,345	1,309,351
Coca-Cola European Partners PLC (e)	35,366	1,344,606	Sage Group PLC	279,344	2,027,746
Compass Group PLC	406,360	6,320,172	Schroders PLC	29,656	905,074
Croda International PLC	33,122	1,744,412	Segro PLC REIT	278,813	2,631,162
DCC PLC	26,533	1,654,148	Severn Trent PLC	61,952	1,750,636
Diageo PLC	601,755	19,048,338	Smith & Nephew PLC	222,726	3,916,864
Direct Line Insurance Group PLC	364,371	1,327,907	Smiths Group PLC	102,649	1,544,978
easyJet PLC (b)	44,752	309,575	Spirax-Sarco Engineering PLC	19,566	1,960,889
Experian PLC	234,994	6,519,491	SSE PLC	260,035	4,171,283
Fiat Chrysler Automobiles NV	279,681	1,986,344	St James's Place PLC	140,494	1,309,652
G4S PLC	393,013	446,240	Standard Chartered PLC	687,994	3,797,192
GlaxoSmithKline PLC	1,278,161	23,942,106	Standard Life Aberdeen PLC	598,144	1,647,903
GVC Holdings PLC	155,670	1,076,417	Taylor Wimpey PLC	844,503	1,213,103
Halma PLC	98,739	2,314,976	Tesco PLC	2,530,848	7,134,811
Hargreaves Lansdown PLC	88,665	1,503,887	Unilever NV	376,343	18,402,978
HSBC Holdings PLC	5,199,038	29,135,678	Unilever PLC	282,673	14,230,578
Imperial Brands PLC	242,045	4,459,292	United Utilities Group PLC	182,330	2,037,453
Informa PLC	317,729	1,727,582	Vodafone Group PLC	6,837,951	9,443,546
InterContinental Hotels Group PLC	44,129	1,874,141	Weir Group PLC	64,978	576,922
Intertek Group PLC	41,291	2,408,253	Whitbread PLC	35,450	1,311,556
ITV PLC	948,250	776,819	Wm Morrison Supermarkets PLC	586,128	1,278,269
J Sainsbury PLC	440,863	1,138,718	WPP PLC	312,089	2,118,198
JD Sports Fashion PLC	107,276	599,785			405,753,799
Johnson Matthey PLC	49,525	1,089,348	UNITED STATES — 0.2%		
Kingfisher PLC	559,595	981,232	Carnival PLC	39,049	465,276
Land Securities Group PLC REIT	172,937	1,190,495	Ferguson PLC	57,571	3,553,594
Legal & General Group PLC	1,526,103	3,599,479	QIAGEN NV (a)	58,454	2,348,117
Lloyds Banking Group PLC	18,054,675	7,046,276			6,366,987
London Stock Exchange Group PLC	80,115	7,154,347	TOTAL COMMON STOCKS (Cost \$3,299,575,234)		2,884,140,380
M&G PLC (a)	631,607	877,049			
Marks & Spencer Group PLC	463,710	561,153	SHORT-TERM INVESTMENTS — 2.7%		
Meggitt PLC	202,959	728,307	State Street Institutional Liquid Reserves Fund, Premier Class 0.81% (g) (h)	41,123,226	41,086,216
Melrose Industries PLC	1,227,736	1,361,940			
Micro Focus International PLC ADR (b)	43,670	221,407			
Micro Focus International PLC	38,878	191,515			
Mondi PLC	124,129	2,091,128			
National Grid PLC	896,196	10,453,270			
Next PLC	34,716	1,738,645			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (i) (j) . . .	37,815,108	\$ 37,815,108
TOTAL SHORT-TERM INVESTMENTS (Cost \$78,911,614)		<u>78,901,324</u>
TOTAL INVESTMENTS — 99.8% (Cost \$3,378,486,848)		<u>2,963,041,704</u>
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.2%		<u>7,234,413</u>
NET ASSETS — 100.0%		<u>\$ 2,970,276,117</u>

- (e) Reflects separate holdings of the issuer’s common stock traded on different securities exchanges.
 - (f) Fair valued as determined in good faith by the Trust’s Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of March 31, 2020, total aggregate fair value of the security is \$108,570, representing less than 0.05% of the Portfolio’s net assets.
 - (g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (h) The rate shown is the annualized seven-day yield at March 31, 2020.
 - (i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
 - (j) Investment of cash collateral for securities loaned.
- ADR American Depositary Receipt
REIT Real Estate Investment Trust
SDR Swedish Depositary Receipt

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at March 31, 2020.
- (c) Amount is less than 0.05% of net assets.
- (d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.0% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.

At March 31, 2020, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Mini MSCI EAFE (long)	1,170	06/19/2020	\$83,558,407	\$91,219,050	\$7,660,643

The following table summarizes the value of the Portfolio’s investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$ 41,550,138	\$2,842,481,672	\$108,570	\$2,884,140,380
Short-Term Investments	<u>78,901,324</u>	<u>—</u>	<u>—</u>	<u>78,901,324</u>
TOTAL INVESTMENTS	<u>\$120,451,462</u>	<u>\$2,842,481,672</u>	<u>\$108,570</u>	<u>\$2,963,041,704</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	7,660,643	<u>—</u>	<u>—</u>	<u>7,660,643</u>
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 7,660,643</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 7,660,643</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$128,112,105</u>	<u>\$2,842,481,672</u>	<u>\$108,570</u>	<u>\$2,970,702,347</u>

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

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)**

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
State Street Institutional Liquid Reserves Fund, Premier Class	18,248,665	\$18,250,489	\$160,898,731	\$138,015,317	\$(36,788)	\$(10,899)	41,123,226	\$41,086,216	\$147,053
State Street Navigator Securities Lending Portfolio II	18,362,622	18,362,622	114,610,019	95,157,533	—	—	37,815,108	37,815,108	60,444
Total		<u>\$36,613,111</u>	<u>\$275,508,750</u>	<u>\$233,172,850</u>	<u>\$(36,788)</u>	<u>\$(10,899)</u>		<u>\$78,901,324</u>	<u>\$207,497</u>

See accompanying notes to schedule of investments.

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 100.5% (a)		
DOMESTIC EQUITY — 18.8%		
State Street Equity 500 Index II Portfolio	5,227,678	\$ 63,516,280
State Street Small/Mid Cap Equity Index Portfolio	1,291,043	11,851,778
		<u>75,368,058</u>
DOMESTIC FIXED INCOME — 47.1%		
SPDR Bloomberg Barclays High Yield Bond ETF	301,481	28,562,310
SPDR Portfolio Short Term Corporate Bond ETF	531,403	16,074,941
SPDR Portfolio Short Term Treasury ETF (b)	2,063,864	63,401,902
State Street Aggregate Bond Index Portfolio	7,661,272	80,673,200
		<u>188,712,353</u>
INFLATION LINKED — 18.0%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	3,660,574	71,859,630
INTERNATIONAL EQUITY — 11.6%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	5,799,625	46,570,987
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	557,737	20,078,532
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$411,221,397)		<u>402,589,560</u>
SHORT-TERM INVESTMENTS — 0.9%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (c)(d)	2,165,555	2,165,555

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	1,683,125	\$ 1,683,125
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$3,848,680)		<u>\$ 3,848,680</u>
TOTAL INVESTMENTS—101.4%		
(Cost \$415,070,077)		<u>406,438,240</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(1.4)%		
		<u>(5,754,902)</u>
NET ASSETS—100.0%		
		<u>\$ 400,683,338</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2020.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$402,589,560	\$—	\$—	\$402,589,560
Short-Term Investments	3,848,680	—	—	3,848,680
TOTAL INVESTMENTS	<u>\$406,438,240</u>	<u>\$—</u>	<u>\$—</u>	<u>\$406,438,240</u>

See accompanying notes to schedule of investments.

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

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . .	2,011,577	\$ 39,447,025	\$ 38,109,994	\$ 6,772,283	\$ 145,420	\$ 929,474	3,660,574	\$ 71,859,630	\$ 21,815
SPDR Bloomberg Barclays High Yield Bond ETF . .	140,001	15,335,709	16,141,927	316,351	(9,981)	(2,588,994)	301,481	28,562,310	134,674
SPDR Dow Jones Global Real Estate ETF.	213,856	11,017,861	13,671,554	344,746	798	(4,266,935)	557,737	20,078,532	81,701
SPDR Portfolio Short Term Corporate Bond ETF. . .	284,632	8,778,051	9,046,503	1,803,709	(24,423)	78,519	531,403	16,074,941	36,438
SPDR Portfolio Short Term Treasury ETF.	1,156,208	34,639,992	34,571,174	7,219,653	209,734	1,200,655	2,063,864	63,401,902	102,666
State Street Aggregate Bond Index Portfolio	4,270,245	43,770,015	43,526,767	9,764,407	436,447	2,704,378	7,661,272	80,673,200	208,269
State Street Equity 500 Index II Portfolio	2,433,925	36,776,602	34,922,211	1,807,291	(25,184)	(6,350,058)	5,227,678	63,516,280	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,074,612	22,115,361	32,552,672	707,811	(136,292)	(7,252,943)	5,799,625	46,570,987	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	885,816	885,816	13,946,989	12,667,250	—	—	2,165,555	2,165,555	2,776
State Street Navigator Securities Lending Portfolio II	—	—	173,599,530	171,916,405	—	—	1,683,125	1,683,125	37,353
State Street Small/Mid Cap Equity Index Portfolio . .	544,010	6,925,254	7,341,421	99,999	(1,714)	(2,313,184)	1,291,043	11,851,778	—
Total		<u>\$219,691,686</u>	<u>\$417,430,742</u>	<u>\$213,419,905</u>	<u>\$ 594,805</u>	<u>\$(17,859,088)</u>		<u>\$406,438,240</u>	<u>\$625,692</u>

See accompanying notes to schedule of investments.

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 25.9%		
State Street Equity 500 Index II Portfolio	11,543,349	\$ 140,251,689
State Street Small/Mid Cap Equity Index Portfolio	3,215,107	29,514,685
		<u>169,766,374</u>
DOMESTIC FIXED INCOME — 34.9%		
SPDR Bloomberg Barclays High Yield Bond ETF	492,085	46,620,133
SPDR Portfolio Short Term Corporate Bond ETF	316,818	9,583,744
SPDR Portfolio Short Term Treasury ETF	1,190,316	36,566,508
State Street Aggregate Bond Index Portfolio	12,853,556	135,347,942
		<u>228,118,327</u>
INFLATION LINKED — 17.7%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	5,906,479	115,948,318
INTERNATIONAL EQUITY — 16.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	13,235,803	106,283,497
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	910,831	32,789,916
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$695,642,873)		<u>652,906,432</u>
SHORT-TERM INVESTMENTS — 1.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (c)(d)	1,424,816	1,424,816

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	6,195,718	\$ 6,195,718
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$7,620,534)		<u>\$ 7,620,534</u>
TOTAL INVESTMENTS—100.9%		
(Cost \$703,263,407)		<u>660,526,966</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.9)%		
		<u>(5,705,749)</u>
NET ASSETS—100.0%		
		<u>\$ 654,821,217</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2020.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$652,906,432	\$—	\$—	\$652,906,432
Short-Term Investments	7,620,534	—	—	7,620,534
TOTAL INVESTMENTS	<u>\$660,526,966</u>	<u>\$—</u>	<u>\$—</u>	<u>\$660,526,966</u>

See accompanying notes to schedule of investments.

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

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	7,242,468	\$142,024,798	\$ 2,035,456	\$ 28,370,612	\$ 453,812	\$ (195,136)	5,906,479	\$115,948,318	\$ 77,786
SPDR Bloomberg Barclays High Yield Bond ETF	504,405	55,252,524	3,233,010	4,599,378	(419,815)	(6,846,208)	492,085	46,620,133	478,729
SPDR Dow Jones Global Real Estate ETF	770,441	39,693,119	6,684,899	2,269,015	(192,120)	(11,126,967)	910,831	32,789,916	206,270
SPDR Portfolio Short Term Corporate Bond ETF	127,963	3,946,379	6,216,497	589,996	6,400	4,464	316,818	9,583,744	16,068
SPDR Portfolio Short Term Treasury ETF	474,514	14,216,439	23,408,243	1,424,310	19,285	346,851	1,190,316	36,566,508	41,452
State Street Aggregate Bond Index Portfolio	19,207,489	196,876,757	4,540,538	70,763,386	2,768,617	1,925,416	12,853,556	135,347,942	927,704
State Street Equity 500 Index II Portfolio	11,935,738	180,349,008	6,498,997	12,217,318	169,691	(34,548,689)	11,543,349	140,251,689	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	11,138,131	118,732,478	21,532,894	5,575,544	(772,048)	(27,634,283)	13,235,803	106,283,497	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,011,720	2,011,720	35,203,667	35,790,571	—	—	1,424,816	1,424,816	7,132
State Street Navigator Securities Lending Portfolio II	4,036,500	4,036,500	217,611,478	215,452,260	—	—	6,195,718	6,195,718	90,606
State Street Small/Mid Cap Equity Index Portfolio	2,766,643	35,219,362	5,080,000	1,225,001	(89,180)	(9,470,496)	3,215,107	29,514,685	—
Total		<u>\$792,359,084</u>	<u>\$332,045,679</u>	<u>\$378,277,391</u>	<u>\$1,944,642</u>	<u>\$(87,545,048)</u>		<u>\$660,526,966</u>	<u>\$1,845,747</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 33.8%		
State Street Equity 500 Index II Portfolio	19,471,978	\$ 236,584,527
State Street Small/Mid Cap Equity Index Portfolio	6,172,527	56,663,799
		<u>293,248,326</u>
DOMESTIC FIXED INCOME — 30.3%		
SPDR Bloomberg Barclays High Yield Bond ETF	574,237	54,403,213
SPDR Portfolio Long Term Treasury ETF	857,553	40,510,804
SPDR Portfolio Short Term Corporate Bond ETF	14,875	449,969
State Street Aggregate Bond Index Portfolio	15,882,402	167,241,690
		<u>262,605,676</u>
INFLATION LINKED — 9.8%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	4,308,204	84,573,060
INTERNATIONAL EQUITY — 23.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	24,984,473	200,625,321
REAL ESTATE — 2.5%		
SPDR Dow Jones Global Real Estate ETF	611,348	22,008,528
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$938,395,488)		<u>863,060,911</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENT — 0.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$3,956,140)	3,956,140	\$ 3,956,140
TOTAL INVESTMENTS—100.1%		
(Cost \$942,351,628)		<u>867,017,051</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.1%)		
		<u>(771,151)</u>
NET ASSETS—100.0%		
		<u>\$ 866,245,900</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$863,060,911	\$—	\$—	\$863,060,911
Short-Term Investment	3,956,140	—	—	3,956,140
TOTAL INVESTMENTS	<u>\$867,017,051</u>	<u>\$—</u>	<u>\$—</u>	<u>\$867,017,051</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	—	\$ —	\$ 85,323,015	\$ —	\$ —	(749,955)	4,308,204	\$ 84,573,060	\$ —
SPDR Bloomberg Barclays High Yield Bond ETF	571,127	62,561,251	7,031,046	6,772,380	(505,697)	(7,911,007)	574,237	54,403,213	554,973
SPDR Dow Jones Global Real Estate ETF	508,118	26,178,239	5,029,506	1,484,489	(340,061)	(7,374,667)	611,348	22,008,528	141,711
SPDR Portfolio Long Term Treasury ETF	1,273,299	49,493,132	4,311,399	24,059,119	5,996,272	4,769,120	857,553	40,510,804	186,742
SPDR Portfolio Short Term Corporate Bond ETF	—	—	443,901	—	—	6,068	14,875	449,969	—
SPDR Portfolio TIPS ETF	3,656,543	104,394,303	4,829,071	111,995,605	5,222,507	(2,450,276)	—	—	—
State Street Aggregate Bond Index Portfolio	19,295,451	197,778,370	11,476,746	47,148,881	1,885,984	3,249,471	15,882,402	167,241,690	950,840
State Street Equity 500 Index II Portfolio	20,206,795	305,324,680	20,193,186	29,449,735	(733,317)	(58,750,287)	19,471,978	236,584,527	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	20,861,867	222,387,502	37,543,629	4,901,062	(258,637)	(54,146,111)	24,984,473	200,625,321	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	7,868,313	7,868,313	66,184,374	70,096,547	—	—	3,956,140	3,956,140	11,730
State Street Navigator Securities Lending Portfolio II	—	—	199,428,035	199,428,035	—	—	—	—	90,280
State Street Small/Mid Cap Equity Index Portfolio	5,670,365	72,183,742	6,180,000	1,600,000	80,797	(20,180,740)	6,172,527	56,663,799	—
Total		<u>\$1,048,169,532</u>	<u>\$447,973,908</u>	<u>\$496,935,853</u>	<u>\$11,347,848</u>	<u>\$(143,538,384)</u>		<u>\$867,017,051</u>	<u>\$1,936,276</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 40.0%		
State Street Equity 500 Index II Portfolio	23,529,506	\$ 285,883,499
State Street Small/Mid Cap Equity Index Portfolio	8,453,401	77,602,223
		<u>363,485,722</u>
DOMESTIC FIXED INCOME — 29.9%		
SPDR Bloomberg Barclays High Yield Bond ETF	450,869	42,715,329
SPDR Portfolio Long Term Treasury ETF	1,815,257	85,752,741
State Street Aggregate Bond Index Portfolio	13,545,651	142,635,700
		<u>271,103,770</u>
INFLATION LINKED — 0.5%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	205,855	4,041,078
INTERNATIONAL EQUITY — 29.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	33,055,499	265,435,657
REAL ESTATE — 0.1%		
SPDR Dow Jones Global Real Estate ETF (b)	31,870	1,147,320
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS (Cost \$985,995,089)		
		<u>905,213,547</u>
SHORT-TERM INVESTMENTS — 0.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (c)(d)	3,743,352	3,743,352

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	438,507	\$ 438,507
TOTAL SHORT-TERM INVESTMENTS (Cost \$4,181,859)		
		<u>\$ 4,181,859</u>
TOTAL INVESTMENTS—100.2% (Cost \$990,176,948)		
		<u>909,395,406</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		
		<u>(1,495,327)</u>
NET ASSETS—100.0%		
		<u>\$ 907,900,079</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2020.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$905,213,547	\$—	\$—	\$905,213,547
Short-Term Investments	4,181,859	—	—	4,181,859
TOTAL INVESTMENTS	<u>\$909,395,406</u>	<u>\$—</u>	<u>\$—</u>	<u>\$909,395,406</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	—	\$ —	\$ 5,380,989	\$ 1,294,861	\$ (3,151)	\$ (41,899)	205,855	\$ 4,041,078	\$ —
SPDR Bloomberg Barclays High Yield Bond ETF	404,416	44,299,729	8,315,516	4,122,862	(383,341)	(5,393,713)	450,869	42,715,329	392,875
SPDR Dow Jones Global Real Estate ETF	—	—	1,109,236	—	—	38,084	31,870	1,147,320	—
SPDR Portfolio Long Term Treasury ETF	2,691,017	104,599,831	7,428,072	49,082,730	12,530,113	10,277,455	1,815,257	85,752,741	395,597
SPDR Portfolio TIPS ETF	1,099,008	31,376,678	1,097,106	33,297,010	1,498,935	(675,709)	—	—	—
State Street Aggregate Bond Index Portfolio	14,212,438	145,677,484	8,807,462	15,790,000	592,304	3,348,450	13,545,651	142,635,700	702,314
State Street Equity 500 Index II Portfolio	24,144,263	364,819,813	22,313,864	30,201,136	(94,266)	(70,954,776)	23,529,506	285,883,499	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	26,713,912	284,770,304	55,696,875	5,119,287	347,768	(70,260,003)	33,055,499	265,435,657	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	5,267,668	5,267,668	68,119,606	69,643,922	—	—	3,743,352	3,743,352	13,979
State Street Navigator Securities Lending Portfolio II	212,325	212,325	208,017,793	207,791,611	—	—	438,507	438,507	77,991
State Street Small/Mid Cap Equity Index Portfolio	7,955,106	101,268,501	7,240,000	2,600,000	(351,038)	(27,955,240)	8,453,401	77,602,223	—
Total		<u>\$1,082,292,333</u>	<u>\$393,526,519</u>	<u>\$418,943,419</u>	<u>\$14,137,324</u>	<u>\$(161,617,351)</u>		<u>\$909,395,406</u>	<u>\$1,582,756</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 44.5%		
State Street Equity 500 Index II Portfolio	21,743,541	\$ 264,184,022
State Street Small/Mid Cap Equity Index Portfolio	8,922,287	81,906,599
		<u>346,090,621</u>
DOMESTIC FIXED INCOME — 22.8%		
SPDR Bloomberg Barclays High Yield Bond ETF	151,813	14,382,764
SPDR Portfolio Long Term Treasury ETF	1,594,665	75,331,975
State Street Aggregate Bond Index Portfolio	8,317,425	87,582,489
		<u>177,297,228</u>
INTERNATIONAL EQUITY — 32.4%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	31,388,097	252,046,415
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$858,452,514)		<u>775,434,264</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$2,398,555)	2,398,555	2,398,555
TOTAL INVESTMENTS—100.0%		
(Cost \$860,851,069)		<u>777,832,819</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.0%)(d) .		
		<u>(23,272)</u>
NET ASSETS—100.0%		
		<u>\$ 777,809,547</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.
- (d) Amount is less than 0.05% of net assets.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$775,434,264	\$—	\$—	\$775,434,264
Short-Term Investment	<u>2,398,555</u>	<u>—</u>	<u>—</u>	<u>2,398,555</u>
TOTAL INVESTMENTS	<u>\$777,832,819</u>	<u>\$—</u>	<u>\$—</u>	<u>\$777,832,819</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF . . .	95,734	\$ 10,486,702	\$ 8,804,528	\$ 3,681,915	\$ (186,136)	\$ (1,040,415)	151,813	\$ 14,382,764	\$ 94,405
SPDR Portfolio Long Term Treasury ETF	2,273,624	88,375,765	7,552,067	40,136,297	10,427,682	9,112,758	1,594,665	75,331,975	339,542
SPDR Portfolio TIPS ETF	271,623	7,754,837	260,508	8,236,280	302,276	(81,341)	—	—	—
State Street Aggregate Bond Index Portfolio	9,773,612	100,179,518	7,120,498	22,299,191	865,465	1,716,199	8,317,425	87,582,489	490,498
State Street Equity 500 Index II Portfolio	21,863,367	330,355,480	23,701,145	24,235,417	(837,381)	(64,799,805)	21,743,541	264,184,022	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	25,129,154	267,876,782	52,042,228	1,265,083	108,179	(66,715,691)	31,388,097	252,046,415	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	7,473,779	7,473,779	54,714,113	59,789,337	—	—	2,398,554	2,398,555	12,373
State Street Navigator Securities Lending Portfolio II	—	—	77,720,307	77,720,307	—	—	—	—	30,629
State Street Small/Mid Cap Equity Index Portfolio . .	8,217,694	104,611,247	8,590,000	1,630,001	(234,238)	(29,430,409)	8,922,287	81,906,599	—
Total		<u>\$917,114,110</u>	<u>\$240,505,394</u>	<u>\$238,993,828</u>	<u>\$10,445,847</u>	<u>\$(151,238,704)</u>		<u>\$777,832,819</u>	<u>\$967,447</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2040 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 48.0%		
State Street Equity 500 Index II Portfolio	19,534,258	\$ 237,341,237
State Street Small/Mid Cap Equity Index Portfolio	9,220,026	84,639,834
		<u>321,981,071</u>
DOMESTIC FIXED INCOME — 16.6%		
SPDR Portfolio Long Term Treasury ETF	1,345,848	63,577,860
State Street Aggregate Bond Index Portfolio	4,565,580	48,075,560
		<u>111,653,420</u>
INTERNATIONAL EQUITY — 35.0%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	29,296,205	235,248,524
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$749,438,951)		<u>668,883,015</u>
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$1,629,480)	1,629,479	1,629,479
TOTAL INVESTMENTS—99.8%		
(Cost \$751,068,431)		<u>670,512,494</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.2%		
		<u>1,213,193</u>
NET ASSETS—100.0%		
		<u>\$ 671,725,687</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$668,883,015	\$—	\$—	\$668,883,015
Short-Term Investment	1,629,479	—	—	1,629,479
TOTAL INVESTMENTS	<u>\$670,512,494</u>	<u>\$—</u>	<u>\$—</u>	<u>\$670,512,494</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2040 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	1,951,123	\$ 75,840,151	\$ 8,443,818	\$ 37,466,584	\$ 9,333,551	\$ 7,426,923	1,345,848	\$ 63,577,859	\$291,164
State Street Aggregate Bond Index Portfolio	5,348,069	54,817,705	4,293,847	12,470,001	501,481	932,528	4,565,580	48,075,560	267,892
State Street Equity 500 Index II Portfolio	19,446,130	293,831,019	22,496,512	20,859,224	56,790	(58,183,860)	19,534,258	237,341,237	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	23,335,005	248,751,155	49,586,234	1,133,200	193,050	(62,148,715)	29,296,205	235,248,524	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	4,517,621	4,517,621	58,465,553	61,353,695	—	—	1,629,479	1,629,479	11,083
State Street Navigator Securities Lending Portfolio II	—	—	73,877,250	73,877,250	—	—	—	—	728
State Street Small/Mid Cap Equity Index Portfolio . .	8,471,002	107,835,854	9,060,000	1,719,999	(70,073)	(30,465,948)	9,220,026	84,639,834	—
Total		<u>\$785,593,505</u>	<u>\$226,223,214</u>	<u>\$208,879,953</u>	<u>\$10,014,799</u>	<u>\$(142,439,072)</u>		<u>\$670,512,493</u>	<u>\$570,867</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 51.0%		
State Street Equity 500 Index II Portfolio	15,241,748	\$ 185,187,234
State Street Small/Mid Cap Equity Index Portfolio	8,331,897	<u>76,486,820</u>
		<u>261,674,054</u>
DOMESTIC FIXED INCOME — 11.6%		
SPDR Portfolio Long Term Treasury ETF	1,020,189	48,193,728
State Street Aggregate Bond Index Portfolio	1,084,744	<u>11,422,348</u>
		<u>59,616,076</u>
INTERNATIONAL EQUITY — 37.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	23,729,330	<u>190,546,522</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$582,870,807)		<u>511,836,652</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$1,497,986)	1,497,986	<u>1,497,986</u>
TOTAL INVESTMENTS—100.1%		
(Cost \$584,368,793)		<u>513,334,638</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.1)%		
		<u>(345,173)</u>
NET ASSETS—100.0%		
		<u>\$ 512,989,465</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$511,836,652	\$—	\$—	\$511,836,652
Short-Term Investment	<u>1,497,986</u>	<u>—</u>	<u>—</u>	<u>1,497,986</u>
TOTAL INVESTMENTS	<u>\$513,334,638</u>	<u>\$—</u>	<u>\$—</u>	<u>\$513,334,638</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	1,472,359	\$ 57,230,594	\$ 8,212,899	\$ 29,997,909	\$7,852,140	\$ 4,896,004	1,020,189	\$ 48,193,728	\$221,420
State Street Aggregate Bond Index Portfolio	1,151,918	11,807,156	1,398,205	2,110,001	138,598	188,390	1,084,743	11,422,348	58,205
State Street Equity 500 Index II Portfolio	14,904,611	225,208,677	23,850,649	19,615,855	(961,620)	(43,294,617)	15,241,748	185,187,234	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	18,711,759	199,467,354	41,747,018	1,142,261	78,019	(49,603,608)	23,729,330	190,546,522	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	4,825,017	4,825,017	61,719,432	65,046,463	—	—	1,497,986	1,497,986	9,291
State Street Navigator Securities Lending Portfolio II	—	—	51,171,566	51,171,566	—	—	—	—	1,588
State Street Small/Mid Cap Equity Index Portfolio . .	7,509,057	95,590,294	10,500,000	2,570,000	(472,581)	(26,560,893)	8,331,898	76,486,820	—
Total		<u>\$594,129,092</u>	<u>\$198,599,769</u>	<u>\$171,654,055</u>	<u>\$6,634,556</u>	<u>\$(114,374,724)</u>		<u>\$513,334,638</u>	<u>\$290,504</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.8% (a)		
DOMESTIC EQUITY — 52.1%		
State Street Equity 500 Index II Portfolio	9,964,418	\$ 121,067,677
State Street Small/Mid Cap Equity Index Portfolio	5,839,512	<u>53,606,721</u>
		<u>174,674,398</u>
DOMESTIC FIXED INCOME — 9.6%		
SPDR Portfolio Long Term Treasury ETF	677,000	<u>31,981,480</u>
INTERNATIONAL EQUITY — 38.1%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	15,914,998	<u>127,797,432</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$384,981,777)		<u>334,453,310</u>
SHORT-TERM INVESTMENT — 0.4%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$1,360,632)	1,360,632	<u>1,360,632</u>
TOTAL INVESTMENTS—100.2%		
(Cost \$386,342,409)		<u>335,813,942</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)% . . .		
		<u>(588,531)</u>
NET ASSETS—100.0%		
		<u>\$ 335,225,411</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$334,453,310	\$—	\$—	\$334,453,310
Short-Term Investment	<u>1,360,632</u>	<u>—</u>	<u>—</u>	<u>1,360,632</u>
TOTAL INVESTMENTS	<u>\$335,813,942</u>	<u>\$—</u>	<u>\$—</u>	<u>\$335,813,942</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	955,477	\$ 37,139,391	\$ 6,884,782	\$ 20,441,098	\$5,280,128	\$ 3,118,277	677,000	\$ 31,981,480	\$145,843
State Street Equity 500 Index II Portfolio	9,736,522	147,118,844	16,916,004	13,015,343	(658,659)	(29,293,169)	9,964,418	121,067,677	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	12,427,071	132,472,577	29,862,995	780,000	(3,749)	(33,754,391)	15,914,998	127,797,432	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,553,827	3,553,827	39,961,945	42,155,140	—	—	1,360,632	1,360,632	7,604
State Street Navigator Securities Lending Portfolio II	—	—	68,731,046	68,731,046	—	—	—	—	2,145
State Street Small/Mid Cap Equity Index Portfolio . .	5,154,800	65,620,603	8,010,000	980,000	(112,330)	(18,931,552)	5,839,512	53,606,721	—
Total		<u>\$385,905,242</u>	<u>\$170,366,772</u>	<u>\$146,102,627</u>	<u>\$4,505,390</u>	<u>\$(78,860,835)</u>		<u>\$335,813,942</u>	<u>\$155,592</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 52.4%		
State Street Equity 500 Index II Portfolio	5,138,121	\$ 62,428,161
State Street Small/Mid Cap Equity Index Portfolio	3,003,818	<u>27,575,050</u>
		<u>90,003,211</u>
DOMESTIC FIXED INCOME — 9.3%		
SPDR Portfolio Long Term Treasury ETF	339,551	<u>16,040,390</u>
INTERNATIONAL EQUITY — 38.0%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	8,128,962	<u>65,275,566</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$198,598,755)		<u>171,319,167</u>
SHORT-TERM INVESTMENT — 0.6%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$1,047,255)	1,047,255	<u>1,047,255</u>
TOTAL INVESTMENTS—100.3%		
(Cost \$199,646,010)		<u>172,366,422</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.3)%		
		<u>(492,436)</u>
NET ASSETS—100.0%		<u>\$ 171,873,986</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$171,319,167	\$—	\$—	\$171,319,167
Short-Term Investment	<u>1,047,255</u>	<u>—</u>	<u>—</u>	<u>1,047,255</u>
TOTAL INVESTMENTS	<u>\$172,366,422</u>	<u>\$—</u>	<u>\$—</u>	<u>\$172,366,422</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	490,948	\$ 19,083,149	\$ 4,714,001	\$12,128,561	\$3,080,052	\$ 1,291,748	339,551	\$ 16,040,389	\$75,921
State Street Equity 500 Index II Portfolio	5,004,159	75,612,849	10,755,377	8,254,524	(585,661)	(15,099,880)	5,138,120	62,428,161	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	6,386,689	68,082,107	15,288,055	365,058	(4,561)	(17,724,977)	8,128,962	65,275,566	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,338,809	2,338,809	21,842,423	23,133,977	—	—	1,047,255	1,047,255	4,753
State Street Navigator Securities Lending Portfolio II	—	—	8,074,875	8,074,875	—	—	—	—	311
State Street Small/Mid Cap Equity Index Portfolio	2,649,033	33,722,194	5,210,000	1,360,001	(354,162)	(9,642,982)	3,003,818	27,575,049	—
Total		<u>\$198,839,108</u>	<u>\$65,884,731</u>	<u>\$53,316,996</u>	<u>\$2,135,668</u>	<u>\$(41,176,091)</u>		<u>\$172,366,420</u>	<u>\$80,985</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 100.8% (a)		
DOMESTIC EQUITY — 52.6%		
State Street Equity 500 Index II Portfolio	2,002,183	\$ 24,326,529
State Street Small/Mid Cap Equity Index Portfolio	1,172,802	10,766,320
		<u>35,092,849</u>
DOMESTIC FIXED INCOME — 9.9%		
SPDR Portfolio Long Term Treasury ETF (b)	139,263	6,578,784
INTERNATIONAL EQUITY — 38.3%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	3,176,383	25,506,353
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$78,503,886)		<u>67,177,986</u>
SHORT-TERM INVESTMENTS — 6.0%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (c)(d)	1,563,733	1,563,733
State Street Navigator Securities Lending Portfolio II (e)(f)	2,439,550	2,439,550
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$4,003,283)		\$ 4,003,283
TOTAL INVESTMENTS—106.8%		
(Cost \$82,507,169)		<u>71,181,269</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(6.8)%		
		<u>(4,537,435)</u>
NET ASSETS—100.0%		
		<u>\$ 66,643,834</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at March 31, 2020.
- (c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at March 31, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.

The following table summarizes the value of the Fund’s investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$67,177,986	\$—	\$—	\$67,177,986
Short-Term Investments	4,003,283	—	—	4,003,283
TOTAL INVESTMENTS	<u>\$71,181,269</u>	<u>\$—</u>	<u>\$—</u>	<u>\$71,181,269</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	185,180	\$ 7,197,947	\$ 3,472,933	\$ 5,805,147	\$1,298,203	\$ 414,848	139,263	\$ 6,578,784	\$30,022
State Street Equity 500 Index II Portfolio	1,886,325	28,502,371	6,315,345	4,236,791	(385,394)	(5,869,002)	2,002,183	24,326,529	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,410,723	25,698,310	7,436,495	518,000	(173,447)	(6,937,005)	3,176,383	25,506,353	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	628,414	628,414	11,427,988	10,492,669	—	—	1,563,733	1,563,733	2,518
State Street Navigator Securities Lending Portfolio II . . .	—	—	20,577,788	18,138,238	—	—	2,439,550	2,439,550	902
State Street Small/Mid Cap Equity Index Portfolio	997,941	12,703,782	2,990,000	932,000	(284,648)	(3,710,814)	1,172,802	10,766,320	—
Total		<u>\$74,730,824</u>	<u>\$52,220,549</u>	<u>\$40,122,845</u>	<u>\$ 454,714</u>	<u>\$(16,101,973)</u>		<u>\$71,181,269</u>	<u>\$33,442</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2065 FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.9% (a)		
DOMESTIC EQUITY — 51.6%		
State Street Equity 500 Index II Portfolio	5,797	\$ 70,431
State Street Small/Mid Cap Equity Index Portfolio	3,442	31,600
		<u>102,031</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	409	19,321
INTERNATIONAL EQUITY — 38.5%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	9,468	76,027
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$199,729)		<u>197,379</u>
SHORT-TERM INVESTMENT — 10.1%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b)(c) (Cost \$20,000)	20,000	20,000
TOTAL INVESTMENTS—110.0%		
(Cost \$219,729)		<u>217,379</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(10.0%)		
		(19,730)
NET ASSETS—100.0%		
		<u>\$ 197,649</u>

The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov.

- (a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$197,379	\$—	\$—	\$197,379
Short-Term Investment	20,000	—	—	20,000
TOTAL INVESTMENTS	<u>\$217,379</u>	<u>\$—</u>	<u>\$—</u>	<u>\$217,379</u>

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 12/31/19	Value at 12/31/19	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 3/31/20	Value at 3/31/20	
SPDR Portfolio Long Term Treasury ETF	—	\$—	\$ 19,728	\$ —	\$—	\$ (407)	409	\$ 19,321	\$—
State Street Equity 500 Index II Portfolio	—	—	71,590	—	—	(1,159)	5,797	70,431	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	—	—	76,500	—	—	(473)	9,468	76,027	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	200,000	180,000	—	—	20,000	20,000	—
State Street Small/Mid Cap Equity Index Portfolio	—	—	31,910	—	—	(310)	3,442	31,600	—
Total		<u>\$—</u>	<u>\$399,728</u>	<u>\$180,000</u>	<u>\$—</u>	<u>\$(2,349)</u>		<u>\$217,379</u>	<u>\$—</u>

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 92.5%			SPAIN — 5.4%		
CHINA — 15.0%			Banco Bilbao Vizcaya Argentaria SA.		
China Construction Bank Corp. Class H.	49,000	\$ 39,839	Siemens Gamesa Renewable Energy SA	11,504	\$ 35,441
CITIC Securities Co., Ltd. Class H.	23,500	42,624		2,751	40,386
Dali Foods Group Co., Ltd. (a).	71,000	49,252			75,827
Haitian International Holdings, Ltd.	24,000	44,526	SWITZERLAND — 9.3%		
Zhuzhou CRRC Times Electric Co., Ltd. Class H	12,100	35,853	ABB, Ltd.	2,314	40,010
		212,094	Credit Suisse Group AG	5,784	46,441
			LafargeHolcim, Ltd.	1,267	45,410
					131,861
FRANCE — 13.7%			TAIWAN — 2.7%		
BNP Paribas SA.	1,362	39,560	Catcher Technology Co., Ltd.	6,000	38,381
Dassault Aviation SA.	48	39,215	UNITED STATES — 3.1%		
Ipsen SA	765	39,013	Newmont Goldcorp Corp.	976	43,172
Sanofi	466	40,137	TOTAL COMMON STOCKS		
Societe Generale SA	2,199	35,840	(Cost \$1,583,945)		1,305,070
		193,765	SHORT-TERM INVESTMENT — 6.6%		
GERMANY — 2.5%			State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (b) (c) (Cost \$93,505)		
Bayerische Motoren Werke AG	706	35,856	93,505		93,505
HONG KONG — 6.2%			TOTAL INVESTMENTS — 99.1%		
Shanghai Industrial Holdings, Ltd.	28,000	41,950	(Cost \$1,677,450)		1,398,575
WH Group, Ltd. (a).	48,500	44,776	OTHER ASSETS IN EXCESS OF LIABILITIES —		
		86,726	0.9%		
HUNGARY — 3.0%			12,814		
Richter Gedeon Nyrt.	2,271	42,615	NET ASSETS — 100.0%		
JAPAN — 17.8%			\$ 1,411,389		
KDDI Corp.	1,500	44,132			
Mitsubishi UFJ Financial Group, Inc.	10,700	39,875			
Ono Pharmaceutical Co., Ltd.	2,200	50,356			
Sumitomo Mitsui Financial Group, Inc.	1,400	33,875			
Sumitomo Mitsui Trust Holdings, Inc.	1,400	40,062			
Zeon Corp.	5,700	42,499			
		250,799			
MEXICO — 2.8%					
Fresnillo PLC	4,773	39,146			
NETHERLANDS — 2.6%					
Boskalis Westminster	2,038	36,924			
SOUTH KOREA — 8.4%					
Hyundai Motor Co.	484	34,868			
KT&G Corp.	701	42,920			
Samsung Electronics Co., Ltd. Preference Shares	1,231	40,116			
		117,904			

- (a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 6.7% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (b) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at March 31, 2020.

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$ 43,172	\$1,261,898	\$—	\$1,305,070
Short-Term Investment	93,505	—	—	93,505
TOTAL INVESTMENTS	<u>\$136,677</u>	<u>\$1,261,898</u>	<u>\$—</u>	<u>\$1,398,575</u>

Affiliate Table

	Number of Shares Held	Value at 12/31/19	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held	Value at 3/31/20	Dividend Income
	at 12/31/19			from Shares Sold	Realized Gain (Loss)		at 3/31/20		
State Street Institutional U.S. Government Money Market Fund, Class G Shares	11,937	\$11,937	\$206,948	\$125,380	\$—	\$—	93,505	\$93,505	\$185

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS
March 31, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.0%					
CHINA — 93.2%					
Alibaba Group Holding, Ltd. ADR (a)	4,803	\$ 934,087	Wuliangye Yibin Co., Ltd. Class A	12,600	\$ 202,823
ANTA Sports Products, Ltd.	13,000	94,360	WuXi AppTec Co., Ltd. Class H (b)	4,900	59,578
Baidu, Inc. ADR (a)	750	75,593	Wuxi Biologics Cayman, Inc. (a)(b)	10,000	127,699
Bank of China, Ltd. Class H	71,000	27,034			<u>5,106,141</u>
BeiGene, Ltd. ADR (a)	200	24,622	HONG KONG — 4.8%		
Centre Testing International Group Co., Ltd. Class A	27,000	57,883	AIA Group, Ltd.	16,600	148,682
China Construction Bank Corp. Class H	243,000	197,569	China Mobile, Ltd.	13,500	101,197
China Merchants Bank Co., Ltd. Class H	43,100	192,866	China Resources Land, Ltd.	4,000	16,330
China Petroleum & Chemical Corp. Class H	23,508	11,489			<u>266,209</u>
China Vanke Co., Ltd. Class H	20,800	67,759	TOTAL COMMON STOCKS		
CNOOC, Ltd.	56,000	58,208	(Cost \$4,901,826)		<u>5,372,350</u>
Country Garden Holdings Co., Ltd.	43,000	51,419	SHORT-TERM INVESTMENT — 1.9%		
Gree Electric Appliances, Inc. of Zhuhai Class A	12,600	91,829	State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.36% (c) (d)	100,994	100,994
Industrial & Commercial Bank of China, Ltd. Class H	184,000	125,551	(Cost \$100,994)		<u>100,994</u>
JD.com, Inc. ADR (a)	9,177	371,668	TOTAL INVESTMENTS — 99.9%		
Jiangsu Hengrui Medicine Co., Ltd. Class A	7,000	89,916	(Cost \$5,002,820)		<u>5,473,344</u>
Kweichow Moutai Co., Ltd. Class A	1,700	264,375	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Longfor Group Holdings, Ltd. (b)	30,000	144,421	0.1%		<u>7,304</u>
Midea Group Co., Ltd. Class A	11,800	79,906	NET ASSETS — 100.0%		
NetEase, Inc. ADR	900	288,864			<u>\$ 5,480,648</u>
New Oriental Education & Technology Group, Inc. ADR (a)	149	16,128	(a) Non-income producing security.		
Ping An Insurance Group Co. of China, Ltd. Class H	26,100	254,960	(b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 6.1% of net assets as of March 31, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	400	14,563	(c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended March 31, 2020 are shown in the Affiliate Table below.		
Shenzhen International Group Holdings, Ltd.	2,800	29,379	(d) The rate shown is the annualized seven-day yield at March 31, 2020.		
TAL Education Group ADR (a)	4,542	241,907	ADR American Depositary Receipt		
Tencent Holdings, Ltd.	18,400	909,685			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of March 31, 2020.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
ASSETS:				
INVESTMENTS:				
Common Stocks	\$1,952,869	\$3,419,481	\$—	\$5,372,350
Short-Term Investment	100,994	—	—	100,994
TOTAL INVESTMENTS	<u>\$2,053,863</u>	<u>\$3,419,481</u>	<u>\$—</u>	<u>\$5,473,344</u>

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/19	Value at 12/31/19	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held at 3/31/20	Value at 3/31/20	Dividend Income
State Street Institutional U.S. Government Money Market Fund, Class G Shares	146	\$146	\$349,890	\$249,042	\$—	\$—	100,994	\$100,994	\$393

See accompanying notes to schedule of investments.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS
March 31, 2020 (Unaudited)

Security Valuation

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

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

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

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

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

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

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

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

The value of each Portfolio's or Fund's investments according to the fair value hierarchy as of March 31, 2020 is disclosed in each Portfolio's or Fund's respective Schedule of Investments.

Futures Contracts

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

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

Forward Foreign Currency Exchange Contracts

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

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
March 31, 2020 (Unaudited)

Other Transactions with Affiliates

The Portfolios or Funds may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios or Funds owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended March 31, 2020, are disclosed in the Funds' Schedules of Investments.

Subsequent Events

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