

Quarterly Report

September 30, 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
State Street Target Retirement 2025 Fund
State Street Target Retirement 2030 Fund
State Street Target Retirement 2035 Fund
State Street Target Retirement 2040 Fund
State Street Target Retirement 2045 Fund
State Street Target Retirement 2050 Fund
State Street Target Retirement 2055 Fund
State Street Target Retirement 2060 Fund
State Street 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
September 30, 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 — 97.9%		
COMMUNICATION SERVICES — 10.6%		
Activision Blizzard, Inc.	102,300	\$ 8,281,185
Alphabet, Inc. Class A (a)	39,967	58,575,635
Alphabet, Inc. Class C (a)	38,987	57,295,295
AT&T, Inc.	948,440	27,040,025
Cars.com, Inc. (a)	1	8
CenturyLink, Inc.	146,778	1,480,990
Charter Communications, Inc. Class A (a)	19,800	12,361,932
Comcast Corp. Class A	605,266	27,999,605
Discovery, Inc. Class A (a)(b)	20,703	450,704
Discovery, Inc. Class C (a)	43,704	856,598
DISH Network Corp. Class A (a)	29,118	845,296
Electronic Arts, Inc. (a)	38,779	5,057,169
Facebook, Inc. Class A (a)	319,393	83,649,027
Fox Corp. Class A	40,566	1,128,952
Fox Corp. Class B (a)	20,100	562,197
Interpublic Group of Cos., Inc.	44,166	736,247
Live Nation Entertainment, Inc. (a)	16,100	867,468
Netflix, Inc. (a)	58,604	29,303,758
News Corp. Class A	50,888	713,450
News Corp. Class B	11,400	159,372
Omnicom Group, Inc.	27,691	1,370,705
Take-Two Interactive Software, Inc. (a)	14,300	2,362,646
T-Mobile US, Inc. (a)	78,375	8,962,965
Twitter, Inc. (a)	104,400	4,645,800
Verizon Communications, Inc.	550,115	32,726,341
ViacomCBS, Inc. Class B (b)	80,481	2,254,273
Walt Disney Co.	239,864	29,762,325
		<u>399,449,968</u>

CONSUMER DISCRETIONARY — 11.3%		
Advance Auto Parts, Inc.	10,200	1,565,700
Amazon.com, Inc. (a)	56,390	177,556,885
Aptiv PLC	34,019	3,118,862
AutoZone, Inc. (a)	3,076	3,622,421
Best Buy Co., Inc.	30,306	3,372,755
Booking Holdings, Inc. (a)	5,424	9,278,728
BorgWarner, Inc.	23,477	909,499
CarMax, Inc. (a)	22,603	2,077,442
Carnival Corp. (b)	69,301	1,051,989

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Chipotle Mexican Grill, Inc. (a)	3,686	\$ 4,584,315
D.R. Horton, Inc.	44,897	3,395,560
Darden Restaurants, Inc.	18,271	1,840,621
Dollar General Corp.	33,613	7,045,957
Dollar Tree, Inc. (a)	30,626	2,797,379
Domino's Pizza, Inc.	4,800	2,041,344
eBay, Inc.	85,045	4,430,844
Etsy, Inc. (a)	15,700	1,909,591
Expedia Group, Inc.	17,734	1,626,030
Ford Motor Co.	538,838	3,588,661
Gap, Inc.	25,934	441,656
Garmin, Ltd.	18,340	1,739,732
General Motors Co.	165,323	4,891,908
Genuine Parts Co.	18,489	1,759,598
Hanesbrands, Inc. (b)	46,800	737,100
Hasbro, Inc.	19,097	1,579,704
Hilton Worldwide Holdings, Inc.	35,200	3,003,264
Home Depot, Inc.	142,402	39,546,459
L Brands, Inc.	27,121	862,719
Las Vegas Sands Corp.	44,200	2,062,372
Leggett & Platt, Inc.	17,054	702,113
Lennar Corp. Class A	37,706	3,079,826
LKQ Corp. (a)	35,000	970,550
Lowe's Cos., Inc.	99,350	16,478,191
Marriott International, Inc. Class A	36,555	3,384,262
McDonald's Corp.	99,410	21,819,501
MGM Resorts International.	59,000	1,283,250
Mohawk Industries, Inc. (a)	6,731	656,878
Newell Brands, Inc.	43,241	742,016
NIKE, Inc. Class B	166,006	20,840,393
Norwegian Cruise Line Holdings, Ltd. (a)	38,400	657,024
NVR, Inc. (a)	470	1,919,066
O'Reilly Automotive, Inc. (a)	9,980	4,601,578
PulteGroup, Inc.	37,162	1,720,229
PVH Corp.	9,249	551,610
Ralph Lauren Corp.	6,279	426,784
Ross Stores, Inc.	48,056	4,484,586
Royal Caribbean Cruises, Ltd. (b)	24,400	1,579,412
Starbucks Corp.	153,630	13,199,890
Tapestry, Inc.	31,328	489,657
Target Corp.	66,872	10,526,990
Tiffany & Co.	14,299	1,656,539
TJX Cos., Inc.	158,974	8,846,903
Tractor Supply Co.	15,426	2,211,163
Ulta Beauty, Inc. (a)	7,800	1,747,044
Under Armour, Inc. Class A (a)	26,624	298,988
Under Armour, Inc. Class C (a)	27,575	271,338
VF Corp.	41,744	2,932,516
Whirlpool Corp.	8,402	1,545,044
Wynn Resorts, Ltd.	11,041	792,854

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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.	41,602	\$ 3,798,263	Halliburton Co.	123,167	\$ 1,484,162
		<u>426,653,553</u>	Hess Corp.	32,957	1,348,930
CONSUMER STAPLES —			HollyFrontier Corp.	20,000	394,200
6.9%			Kinder Morgan, Inc.	264,650	3,263,135
Altria Group, Inc.	245,829	9,498,832	Marathon Oil Corp.	104,288	426,538
Archer-Daniels-Midland Co.	71,032	3,302,278	Marathon Petroleum Corp.	87,241	2,559,651
Brown-Forman Corp. Class B	23,152	1,743,809	National Oilwell Varco, Inc.	44,016	398,785
Campbell Soup Co.	30,582	1,479,251	Noble Energy, Inc.	54,625	467,044
Church & Dwight Co., Inc.	31,900	2,989,349	Occidental Petroleum Corp.	109,773	1,098,828
Clorox Co.	17,464	3,670,409	ONEOK, Inc.	60,296	1,566,490
Coca-Cola Co.	514,800	25,415,676	Phillips 66	59,573	3,088,264
Colgate-Palmolive Co.	113,623	8,766,014	Pioneer Natural Resources Co.	22,676	1,949,909
Conagra Brands, Inc.	64,924	2,318,436	Schlumberger, Ltd.	176,050	2,739,338
Constellation Brands, Inc. Class A	22,350	4,235,548	TechnipFMC PLC	47,791	301,561
Costco Wholesale Corp.	58,055	20,609,525	Valero Energy Corp.	54,423	2,357,604
Estee Lauder Cos., Inc. Class A	30,641	6,687,398	Williams Cos., Inc.	159,558	3,135,315
General Mills, Inc.	78,542	4,844,470			<u>75,470,550</u>
Hershey Co.	18,667	2,675,728	FINANCIALS — 9.5%		
Hormel Foods Corp.	37,202	1,818,806	Aflac, Inc.	87,206	3,169,938
J.M. Smucker Co.	14,305	1,652,514	Allstate Corp.	41,239	3,882,239
Kellogg Co.	32,028	2,068,688	American Express Co.	87,612	8,783,103
Kimberly-Clark Corp.	46,127	6,811,113	American International Group, Inc.	110,601	3,044,846
Kraft Heinz Co.	82,418	2,468,419	Ameriprise Financial, Inc.	16,944	2,611,240
Kroger Co.	100,642	3,412,770	Aon PLC Class A	20,398	4,208,107
Lamb Weston Holdings, Inc.	16,700	1,106,709	Arthur J Gallagher & Co.	24,700	2,607,826
McCormick & Co., Inc.	16,092	3,123,457	Assurant, Inc.	7,885	956,529
Molson Coors Beverage Co. Class B	23,553	790,439	Bank of America Corp.	1,018,205	24,528,558
Mondelez International, Inc. Class A	188,815	10,847,422	Bank of New York Mellon Corp.	109,194	3,749,722
Monster Beverage Corp. (a)	48,035	3,852,407	Berkshire Hathaway, Inc. Class B (a)	262,384	55,872,049
PepsiCo, Inc.	184,816	25,615,498	BlackRock, Inc.	18,616	10,491,047
Philip Morris International, Inc.	205,012	15,373,850	Capital One Financial Corp.	61,595	4,426,217
Procter & Gamble Co.	330,426	45,925,910	Cboe Global Markets, Inc.	14,100	1,237,134
Sysco Corp.	64,874	4,036,460	Charles Schwab Corp.	156,104	5,655,648
Tyson Foods, Inc. Class A	38,444	2,286,649	Chubb, Ltd.	60,753	7,054,638
Walmart, Inc.	185,403	25,939,734	Cincinnati Financial Corp.	20,709	1,614,681
Walgreens Boots Alliance, Inc.	95,305	3,423,356	Citigroup, Inc.	273,727	11,800,371
		<u>258,790,924</u>	Citizens Financial Group, Inc.	61,400	1,552,192
ENERGY — 2.0%			CME Group, Inc.	48,163	8,058,152
Apache Corp.	47,855	453,187	Comerica, Inc.	16,427	628,333
Baker Hughes Co.	99,679	1,324,734	Discover Financial Services	42,828	2,474,602
Cabot Oil & Gas Corp.	55,078	956,154	E*TRADE Financial Corp.	32,642	1,633,732
ChampionX Corp. (a)	1	8	Everest Re Group, Ltd.	4,700	928,438
Chevron Corp.	245,312	17,662,464	Fifth Third Bancorp	98,462	2,099,210
Concho Resources, Inc.	25,600	1,129,472	First Republic Bank	22,200	2,421,132
ConocoPhillips	139,227	4,572,215	Franklin Resources, Inc.	37,989	773,076
Devon Energy Corp.	44,101	417,195	Globe Life, Inc.	12,412	991,719
Diamondback Energy, Inc.	18,500	557,220	Goldman Sachs Group, Inc.	45,246	9,093,089
EOG Resources, Inc.	76,671	2,755,556	Hartford Financial Services Group, Inc.	49,867	1,838,098
Exxon Mobil Corp.	555,275	19,062,591	Huntington Bancshares, Inc.	118,291	1,084,728
			Intercontinental Exchange, Inc.	75,885	7,592,294

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**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Invesco, Ltd.	42,111	\$ 480,486	Bristol-Myers Squibb Co.	297,575	\$ 17,940,797
JPMorgan Chase & Co.	404,843	38,974,236	Cardinal Health, Inc.	39,033	1,832,599
KeyCorp	125,196	1,493,588	Catalent, Inc. (a)	21,600	1,850,256
Lincoln National Corp.	22,682	710,627	Centene Corp. (a)	75,004	4,374,983
Loews Corp.	29,219	1,015,360	Cerner Corp.	39,637	2,865,359
M&T Bank Corp.	17,563	1,617,377	Cigna Corp.	49,441	8,375,800
MarketAxess Holdings, Inc.	5,000	2,407,950	Cooper Cos., Inc.	6,700	2,258,704
Marsh & McLennan Cos., Inc.	67,819	7,778,839	CVS Health Corp.	172,894	10,097,010
MetLife, Inc.	99,370	3,693,583	Danaher Corp.	84,594	18,215,626
Moody's Corp.	21,532	6,241,050	DaVita, Inc. (a)	10,128	867,463
Morgan Stanley	161,375	7,802,481	DENTSPLY SIRONA, Inc.	25,434	1,112,229
MSCI, Inc.	10,800	3,853,224	DexCom, Inc. (a)	12,400	5,111,652
Nasdaq, Inc.	15,775	1,935,750	Edwards Lifesciences Corp.		
Northern Trust Corp.	27,896	2,175,051	(a)	84,330	6,731,221
People's United Financial, Inc.	50,366	519,273	Eli Lilly & Co.	104,372	15,449,143
PNC Financial Services Group, Inc.	56,675	6,229,149	Gilead Sciences, Inc.	165,852	10,480,188
Principal Financial Group, Inc.	29,565	1,190,583	HCA Healthcare, Inc.	35,500	4,426,140
Progressive Corp.	78,749	7,455,168	Henry Schein, Inc. (a)	18,700	1,099,186
Prudential Financial, Inc.	54,702	3,474,671	Hologic, Inc. (a)	34,300	2,279,921
Raymond James Financial, Inc.	14,100	1,025,916	Humana, Inc.	17,790	7,363,103
Regions Financial Corp.	136,246	1,570,916	IDEXX Laboratories, Inc. (a)	10,900	4,284,899
S&P Global, Inc.	32,168	11,599,781	Illumina, Inc. (a)	19,800	6,119,784
State Street Corp. (c)	45,678	2,710,076	Incyte Corp. (a)	23,700	2,126,838
SVB Financial Group (a)	6,600	1,588,092	Intuitive Surgical, Inc. (a)	15,444	10,958,136
Synchrony Financial	68,276	1,786,783	IQVIA Holdings, Inc. (a)	25,200	3,972,276
T Rowe Price Group, Inc.	30,755	3,943,406	Johnson & Johnson	349,308	52,004,975
Travelers Cos., Inc.	34,906	3,776,480	Laboratory Corp. of America Holdings (a)	12,975	2,442,803
Truist Financial Corp.	178,115	6,777,276	McKesson Corp.	21,152	3,150,167
Unum Group	26,705	449,445	Medtronic PLC	179,893	18,694,481
US Bancorp	186,822	6,697,569	Merck & Co., Inc.	335,772	27,852,287
Wells Fargo & Co.	541,803	12,737,789	Mettler-Toledo International, Inc. (a)	3,200	3,090,400
Willis Towers Watson PLC	25,245	5,271,661	Mylan NV (a)	64,402	955,082
WR Berkley Corp.	16,500	1,008,975	PerkinElmer, Inc.	14,086	1,767,934
Zions Bancorp NA	19,395	566,722	Perrigo Co. PLC	15,386	706,371
		<u>357,422,021</u>	Pfizer, Inc.	739,633	27,144,531
HEALTH CARE — 13.9%			Quest Diagnostics, Inc.	18,142	2,077,078
Abbott Laboratories	235,849	25,667,447	Regeneron Pharmaceuticals, Inc. (a)	14,142	7,916,409
AbbVie, Inc.	235,980	20,669,488	ResMed, Inc.	20,200	3,462,886
ABIOMED, Inc. (a)	5,700	1,579,242	STERIS PLC	11,700	2,061,423
Agilent Technologies, Inc.	42,693	4,309,431	Stryker Corp.	42,794	8,916,986
Alexion Pharmaceuticals, Inc. (a)	28,673	3,281,051	Teleflex, Inc.	6,200	2,110,604
Align Technology, Inc. (a)	9,600	3,142,656	Thermo Fisher Scientific, Inc.	52,812	23,317,554
AmerisourceBergen Corp.	20,234	1,961,079	UnitedHealth Group, Inc.	125,574	39,150,206
Amgen, Inc.	77,354	19,660,293	Universal Health Services, Inc. Class B	9,200	984,584
Anthem, Inc.	33,419	8,976,009	Varian Medical Systems, Inc. (a)	12,729	2,189,388
Baxter International, Inc.	65,379	5,257,779	Vertex Pharmaceuticals, Inc. (a)	34,152	9,293,442
Becton Dickinson and Co.	39,056	9,087,550	Waters Corp. (a)	8,650	1,692,632
Biogen, Inc. (a)	20,984	5,952,741	West Pharmaceutical Services, Inc.	9,300	2,556,570
Bio-Rad Laboratories, Inc. Class A (a)	2,800	1,443,288	Zimmer Biomet Holdings, Inc.	27,425	3,733,640
Boston Scientific Corp. (a)	192,757	7,365,245			

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**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Zoetis, Inc.	62,920	\$ 10,405,080	Old Dominion Freight Line, Inc.	12,850	\$ 2,324,822
		<u>526,224,125</u>	Otis Worldwide Corp.	51,589	3,220,185
INDUSTRIALS — 8.1%			PACCAR, Inc.	47,939	4,088,238
3M Co.	75,929	12,162,307	Parker-Hannifin Corp.	16,889	3,417,320
A.O. Smith Corp.	17,500	924,000	Pentair PLC	19,604	897,275
Alaska Air Group, Inc.	15,500	567,765	Quanta Services, Inc.	20,007	1,057,570
Allegion PLC	11,996	1,186,524	Raytheon Technologies Corp.	200,901	11,559,844
American Airlines Group, Inc. (b)	76,400	938,956	Republic Services, Inc.	27,489	2,566,098
AMETEK, Inc.	29,899	2,971,961	Robert Half International, Inc.	15,966	845,240
Boeing Co.	70,764	11,694,459	Rockwell Automation, Inc.	14,726	3,249,734
C.H. Robinson Worldwide, Inc.	18,379	1,878,150	Rollins, Inc.	17,250	934,777
Carrier Global Corp.	111,279	3,398,461	Roper Technologies, Inc.	13,565	5,359,667
Caterpillar, Inc.	71,624	10,682,720	Snap-on, Inc.	6,240	918,091
Cintas Corp.	11,066	3,683,097	Southwest Airlines Co.	82,559	3,095,962
Copart, Inc. (a)	27,100	2,849,836	Stanley Black & Decker, Inc.	20,157	3,269,465
CSX Corp.	103,255	8,019,816	Teledyne Technologies, Inc. (a)	4,700	1,457,987
Cummins, Inc.	19,414	4,099,460	Textron, Inc.	28,933	1,044,192
Deere & Co.	41,883	9,282,529	Trane Technologies PLC	30,484	3,696,185
Delta Air Lines, Inc.	80,534	2,462,730	TransDigm Group, Inc.	7,500	3,563,400
Dover Corp.	20,150	2,183,051	Union Pacific Corp.	89,298	17,580,097
Eaton Corp. PLC.	51,525	5,257,096	United Airlines Holdings, Inc. (a)	35,000	1,216,250
Emerson Electric Co.	80,079	5,250,780	United Parcel Service, Inc. Class B	92,791	15,461,764
Equifax, Inc.	16,088	2,524,207	United Rentals, Inc. (a)	8,600	1,500,700
Expeditors International of Washington, Inc.	23,476	2,125,048	Verisk Analytics, Inc.	22,500	4,169,475
Fastenal Co.	73,216	3,301,309	W.W. Grainger, Inc.	6,057	2,160,956
FedEx Corp.	31,350	7,885,152	Waste Management, Inc.	50,135	5,673,778
Flowserve Corp.	17,445	476,074	Westinghouse Air Brake Technologies Corp.	23,166	1,433,512
Fortive Corp.	44,349	3,379,837	Xylem, Inc.	22,858	1,922,815
Fortune Brands Home & Security, Inc.	18,000	1,557,360			<u>304,542,823</u>
General Dynamics Corp.	31,272	4,328,983	INFORMATION		
General Electric Co.	1,155,788	7,200,559	TECHNOLOGY — 27.6%		
Honeywell International, Inc.	92,278	15,189,882	Accenture PLC Class A	83,718	18,919,431
Howmet Aerospace, Inc.	50,186	839,110	Adobe, Inc. (a)	63,944	31,360,056
Huntington Ingalls Industries, Inc.	5,400	760,050	Advanced Micro Devices, Inc. (a)	154,400	12,659,256
IDEX Corp.	9,700	1,769,377	Akamai Technologies, Inc. (a)	21,290	2,353,397
IHS Markit, Ltd.	49,100	3,854,841	Amphenol Corp. Class A	40,520	4,387,100
Illinois Tool Works, Inc.	39,100	7,554,511	Analog Devices, Inc.	47,752	5,574,569
Ingersoll Rand, Inc. (a)	47,387	1,686,977	ANSYS, Inc. (a)	10,900	3,566,807
Jacobs Engineering Group, Inc.	17,243	1,599,633	Apple, Inc.	2,132,296	246,941,200
JB Hunt Transport Services, Inc.	11,600	1,466,008	Applied Materials, Inc.	124,054	7,375,010
Johnson Controls International PLC	98,108	4,007,712	Arista Networks, Inc. (a)	6,900	1,427,817
Kansas City Southern	13,196	2,386,233	Autodesk, Inc. (a)	29,206	6,746,878
L3Harris Technologies, Inc.	28,221	4,793,055	Automatic Data Processing, Inc.	57,152	7,972,133
Lockheed Martin Corp.	32,471	12,445,485	Broadcom, Inc.	53,591	19,524,273
Masco Corp.	33,984	1,873,538	Broadridge Financial Solutions, Inc.	15,600	2,059,200
Nielsen Holdings PLC	46,225	655,471	Cadence Design Systems, Inc. (a)	36,600	3,902,658
Norfolk Southern Corp.	33,187	7,101,686	CDW Corp.	19,100	2,283,023
Northrop Grumman Corp.	20,925	6,601,628			

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cisco Systems, Inc.	556,790	\$ 21,931,958	Visa, Inc. Class A	223,860	\$ 44,765,284
Citrix Systems, Inc.	16,689	2,298,242	Western Digital Corp.	41,353	1,511,452
Cognizant Technology Solutions Corp. Class A . . .	71,841	4,987,202	Western Union Co.	53,945	1,156,041
Corning, Inc.	100,726	3,264,530	Xerox Holdings Corp.	25,527	479,142
DXC Technology Co.	29,138	520,113	Xilinx, Inc.	32,160	3,352,358
F5 Networks, Inc. (a)	7,741	950,363	Zebra Technologies Corp. Class A (a)	7,500	1,893,450
Fidelity National Information Services, Inc.	82,291	12,114,058			<u>1,039,710,293</u>
Fiserv, Inc. (a)	73,124	7,535,428	MATERIALS — 2.6%		
FleetCor Technologies, Inc. (a)	11,100	2,642,910	Air Products & Chemicals, Inc.	29,302	8,727,894
FLIR Systems, Inc.	17,761	636,732	Albemarle Corp.	15,900	1,419,552
Fortinet, Inc. (a)	18,600	2,191,266	Alcoa Corp. (a)	1	12
Gartner, Inc. (a)	11,400	1,424,430	Amcor PLC	219,026	2,420,237
Global Payments, Inc.	40,368	7,168,549	Avery Dennison Corp.	10,670	1,364,053
Hewlett Packard Enterprise Co.	178,953	1,676,790	Ball Corp.	45,532	3,784,620
HP, Inc.	188,453	3,578,722	Celanese Corp.	15,400	1,654,730
Intel Corp.	564,636	29,236,852	CF Industries Holdings, Inc. . .	28,520	875,849
International Business Machines Corp.	116,695	14,198,281	Corteva, Inc.	97,182	2,799,813
Intuit, Inc.	34,437	11,233,694	Dow, Inc.	99,948	4,702,553
IPG Photonics Corp. (a)	4,100	696,877	DuPont de Nemours, Inc.	98,382	5,458,233
Jack Henry & Associates, Inc. . .	10,400	1,690,936	Eastman Chemical Co.	20,136	1,573,024
Juniper Networks, Inc.	42,349	910,504	Ecolab, Inc.	33,000	6,594,720
Keysight Technologies, Inc. (a)	24,100	2,380,598	FMC Corp.	16,678	1,766,367
KLA Corp.	19,832	3,842,252	Freeport-McMoRan, Inc.	199,040	3,112,986
Lam Research Corp.	19,377	6,428,320	International Flavors & Fragrances, Inc.	14,651	1,794,015
Leidos Holdings, Inc.	18,300	1,631,445	International Paper Co.	54,403	2,205,498
Mastercard, Inc. Class A	117,351	39,684,588	Linde PLC	69,063	16,445,972
Maxim Integrated Products, Inc.	36,100	2,440,721	LyondellBasell Industries NV Class A	34,758	2,450,091
Microchip Technology, Inc. . . .	35,083	3,605,129	Martin Marietta Materials, Inc. .	7,945	1,869,935
Micron Technology, Inc. (a) . . .	147,034	6,904,717	Mosaic Co.	39,684	725,027
Microsoft Corp.	1,003,858	211,141,453	Newmont Corp.	106,933	6,784,899
Motorola Solutions, Inc.	21,772	3,414,067	Nucor Corp.	38,548	1,729,263
NetApp, Inc.	26,114	1,144,838	Packaging Corp. of America . .	11,900	1,297,695
NortonLifeLock, Inc.	72,860	1,518,402	PPG Industries, Inc.	32,654	3,986,400
NVIDIA Corp.	81,444	44,079,122	Sealed Air Corp.	18,323	711,116
Oracle Corp.	254,235	15,177,830	Sherwin-Williams Co.	10,809	7,531,063
Paychex, Inc.	44,507	3,550,323	Vulcan Materials Co.	18,171	2,462,897
Paycom Software, Inc. (a)	7,100	2,210,230	Westrock Co.	32,036	1,112,931
PayPal Holdings, Inc. (a)	155,745	30,686,437			<u>97,361,445</u>
Qorvo, Inc. (a)	14,800	1,909,348	REAL ESTATE — 2.5%		
QUALCOMM, Inc.	148,026	17,419,700	Alexandria Real Estate Equities, Inc. REIT.	16,900	2,704,000
salesforce.com, Inc. (a)	121,395	30,508,991	American Tower Corp. REIT. . .	58,418	14,121,383
Seagate Technology PLC.	29,424	1,449,720	Apartment Investment and Management Co. Class A, REIT	18,795	633,767
ServiceNow, Inc. (a)	25,200	12,222,000	AvalonBay Communities, Inc. REIT	17,769	2,653,623
Skyworks Solutions, Inc.	22,500	3,273,750	Boston Properties, Inc. REIT . .	18,246	1,465,154
Synopsys, Inc. (a)	19,300	4,129,814	CBRE Group, Inc. Class A (a). .	46,267	2,173,161
TE Connectivity, Ltd.	44,551	4,354,415	Crown Castle International Corp. REIT	55,258	9,200,457
Teradyne, Inc.	21,800	1,732,228	Digital Realty Trust, Inc. REIT .	35,600	5,224,656
Texas Instruments, Inc.	120,793	17,248,032			
Tyler Technologies, Inc. (a) . . .	5,100	1,777,656			
VeriSign, Inc. (a)	13,401	2,745,195			

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Duke Realty Corp. REIT	46,700	\$ 1,723,230	FirstEnergy Corp.	67,593	\$ 1,940,595
Equinix, Inc. REIT	11,843	9,002,220	NextEra Energy, Inc.	64,364	17,864,872
Equity Residential REIT	43,419	2,228,697	NiSource, Inc.	47,904	1,053,888
Essex Property Trust, Inc. REIT	8,445	1,695,672	NRG Energy, Inc.	28,702	882,299
Extra Space Storage, Inc. REIT	16,500	1,765,335	Pinnacle West Capital Corp. . .	14,104	1,051,453
Federal Realty Investment Trust REIT	8,000	587,520	PPL Corp.	96,619	2,629,003
Healthpeak Properties, Inc. REIT	73,023	1,982,574	Public Service Enterprise Group, Inc.	69,788	3,832,059
Host Hotels & Resorts, Inc. REIT	82,062	885,449	Sempra Energy.	38,862	4,599,706
Iron Mountain, Inc. REIT (b) . .	36,181	969,289	Southern Co.	140,659	7,626,531
Kimco Realty Corp. REIT	48,053	541,077	WEC Energy Group, Inc.	41,582	4,029,296
Mid-America Apartment Communities, Inc. REIT	14,500	1,681,275	Xcel Energy, Inc.	71,851	4,958,437
Prologis, Inc. REIT	97,850	9,845,667			<u>109,423,352</u>
Public Storage REIT	19,835	4,417,651	TOTAL COMMON STOCKS		
Realty Income Corp. REIT	43,600	2,648,700	(Cost \$2,504,656,350)		<u>3,691,694,868</u>
Regency Centers Corp. REIT . .	21,200	806,024			
SBA Communications Corp. REIT	14,800	4,713,504	SHORT-TERM		
Simon Property Group, Inc. REIT	41,180	2,663,522	INVESTMENTS — 3.4%		
SL Green Realty Corp. REIT (b)	9,300	431,241	State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (d) (e)	124,595,221	124,595,221
UDR, Inc. REIT	37,300	1,216,353	State Street Navigator Securities Lending Portfolio II (c) (f)	2,839,384	<u>2,839,384</u>
Ventas, Inc. REIT	47,397	1,988,778	TOTAL SHORT-TERM		
Vornado Realty Trust REIT	18,068	609,072	INVESTMENTS		
Welltower, Inc. REIT	57,119	3,146,686	(Cost \$127,434,605)		<u>127,434,605</u>
Weyerhaeuser Co. REIT	102,387	<u>2,920,077</u>	TOTAL INVESTMENTS —		
		96,645,814	101.3%		
			(Cost \$2,632,090,955)		<u>3,819,129,473</u>
UTILITIES — 2.9%			LIABILITIES IN EXCESS OF		
AES Corp.	91,136	1,650,473	OTHER ASSETS — (1.3%)		
Alliant Energy Corp.	30,600	1,580,490			<u>(50,153,025)</u>
Ameren Corp.	31,204	2,467,612	NET ASSETS — 100.0%		<u>\$ 3,768,976,448</u>
American Electric Power Co., Inc.	67,809	5,542,030			
American Water Works Co., Inc.	25,200	3,650,976	(a) Non-income producing security.		
Atmos Energy Corp.	14,900	1,424,291	(b) All or a portion of the shares of the security are on loan at September 30, 2020.		
CenterPoint Energy, Inc.	78,576	1,520,446	(c) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
CMS Energy Corp.	36,455	2,238,702	(d) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
Consolidated Edison, Inc.	46,552	3,621,746	(e) The rate shown is the annualized seven-day yield at September 30, 2020.		
Dominion Energy, Inc.	111,366	8,790,118	(f) Investment of cash collateral for securities loaned.		
DTE Energy Co.	25,045	2,881,177	REIT Real Estate Investment Trust		
Duke Energy Corp.	96,992	8,589,612			
Edison International.	52,214	2,654,560			
Entergy Corp.	25,098	2,472,906			
Eversource Energy	31,299	1,590,615			
Eversource Energy	44,917	3,752,815			
Exelon Corp.	126,584	4,526,644			

See accompanying notes to schedule of investments.

**STATE STREET EQUITY 500 INDEX II PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

At September 30, 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)	444	12/18/2020	\$74,040,002	\$74,414,400	\$374,398

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 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	\$3,691,694,868	\$—	\$—	\$3,691,694,868
Short-Term Investments	127,434,605	—	—	127,434,605
TOTAL INVESTMENTS	<u>\$3,819,129,473</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,819,129,473</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	374,398	—	—	374,398
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 374,398</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 374,398</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$3,819,503,871</u>	<u>\$—</u>	<u>\$—</u>	<u>\$3,819,503,871</u>

(a) 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 9/30/20</u>	<u>Value at 9/30/20</u>	<u>Dividend Income</u>
State Street Corp.	41,778	\$ 3,304,640	\$ 256,878	\$ —	\$ —	\$(851,442)	45,678	\$ 2,710,076	\$ 71,258
State Street Institutional Liquid Reserves Fund, Premier Class	116,650,458	116,662,123	75,576,793	192,251,388	16,656	(4,184)	—	—	457,628
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	735,297,724	610,702,503	—	—	124,595,221	124,595,221	323,838
State Street Navigator Securities Lending Portfolio II	7,182,686	7,182,686	34,958,086	39,301,388	—	—	2,839,384	2,839,384	31,031
Total		<u>\$127,149,449</u>	<u>\$846,089,481</u>	<u>\$842,255,279</u>	<u>\$16,656</u>	<u>\$(855,626)</u>		<u>\$130,144,681</u>	<u>\$883,755</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 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 — 27.4%		
ADVERTISING — 0.0% (a)		
Interpublic Group of Cos., Inc.:		
3.75%, 10/1/2021	\$ 260,000	\$ 268,169
4.20%, 4/15/2024	25,000	27,700
4.65%, 10/1/2028	10,000	11,846
5.40%, 10/1/2048	25,000	29,305
Omnicom Group, Inc.		
2.45%, 4/30/2030	100,000	102,899
Omnicom Group, Inc./Omnicom Capital, Inc.		
3.60%, 4/15/2026 (b)	100,000	112,676
WPP Finance 2010		
3.63%, 9/7/2022	25,000	26,270
		<u>578,865</u>
AEROSPACE & DEFENSE — 0.5%		
Boeing Co.:		
2.60%, 10/30/2025	35,000	34,723
2.80%, 3/1/2023	25,000	25,467
2.95%, 2/1/2030 (b)	50,000	48,387
3.25%, 3/1/2028	25,000	24,704
3.38%, 6/15/2046	25,000	21,589
3.50%, 3/1/2039	250,000	228,627
3.55%, 3/1/2038	165,000	149,726
3.65%, 3/1/2047	100,000	88,925
3.75%, 2/1/2050	50,000	45,626
3.83%, 3/1/2059	250,000	221,705
4.51%, 5/1/2023	400,000	421,492
4.88%, 5/1/2025	335,000	364,661
5.04%, 5/1/2027	150,000	165,649
5.15%, 5/1/2030	200,000	224,810
5.71%, 5/1/2040	150,000	176,562
5.81%, 5/1/2050	200,000	243,064
5.93%, 5/1/2060	150,000	185,547
General Dynamics Corp.:		
2.25%, 11/15/2022	25,000	25,896
2.38%, 11/15/2024	250,000	267,337
3.63%, 4/1/2030	100,000	118,944
4.25%, 4/1/2050	60,000	78,142
L3Harris Technologies, Inc.:		
2.90%, 12/15/2029	15,000	16,403
3.83%, 4/27/2025	50,000	55,864
3.85%, 6/15/2023	70,000	75,834
3.85%, 12/15/2026	50,000	57,441
4.40%, 6/15/2028	100,000	119,301

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Lockheed Martin Corp.:		
1.85%, 6/15/2030	\$ 45,000	\$ 46,795
2.80%, 6/15/2050	50,000	52,507
3.55%, 1/15/2026	100,000	113,838
3.60%, 3/1/2035	50,000	60,164
4.70%, 5/15/2046	110,000	149,456
Northrop Grumman Corp.:		
2.55%, 10/15/2022	150,000	156,286
2.93%, 1/15/2025	150,000	163,237
3.25%, 8/1/2023	200,000	215,850
3.25%, 1/15/2028	150,000	168,664
4.03%, 10/15/2047	100,000	122,317
4.75%, 6/1/2043	25,000	32,500
Raytheon Technologies Corp.:		
2.25%, 7/1/2030	200,000	210,672
2.80%, 3/15/2022 (c)	200,000	206,200
3.13%, 5/4/2027	200,000	222,184
3.13%, 7/1/2050	200,000	212,416
3.50%, 3/15/2027 (c)	136,000	153,112
4.13%, 11/16/2028	60,000	70,996
4.35%, 4/15/2047 (c)	100,000	123,867
4.50%, 6/1/2042	100,000	125,969
4.63%, 11/16/2048	35,000	45,757
6.13%, 7/15/2038	50,000	72,125
United Technologies Corp.		
4.45%, 11/16/2038	20,000	24,606
		<u>6,235,944</u>
AGRICULTURE — 0.3%		
Altria Group, Inc.:		
2.85%, 8/9/2022	200,000	208,118
3.49%, 2/14/2022	15,000	15,594
3.80%, 2/14/2024	40,000	43,661
3.88%, 9/16/2046	100,000	102,305
4.00%, 1/31/2024	25,000	27,457
4.40%, 2/14/2026	225,000	259,522
4.50%, 5/2/2043	25,000	27,541
4.80%, 2/14/2029	40,000	47,344
5.80%, 2/14/2039	285,000	364,011
5.95%, 2/14/2049	75,000	100,366
6.20%, 2/14/2059	15,000	20,433
BAT Capital Corp.:		
2.26%, 3/25/2028	25,000	25,140
2.73%, 3/25/2031 (b)	50,000	49,940
2.76%, 8/15/2022	100,000	103,550
2.79%, 9/6/2024	70,000	73,945
3.22%, 8/15/2024	50,000	53,442
3.22%, 9/6/2026	100,000	107,472
3.46%, 9/6/2029	100,000	106,622
3.56%, 8/15/2027	100,000	108,048
3.73%, 9/25/2040	30,000	30,406
3.98%, 9/25/2050	250,000	248,362
4.39%, 8/15/2037	100,000	108,147
4.54%, 8/15/2047	105,000	112,218
4.70%, 4/2/2027	250,000	287,087
4.76%, 9/6/2049	100,000	109,195

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
BAT International Finance PLC			United Airlines 2019-1 Pass Through Trust		
1.67%, 3/25/2026	\$ 25,000	\$ 25,108	Series AA, Class AA, 4.15%, 2/25/2033	\$ 69,257	\$ 68,967
Bunge, Ltd. Finance Corp.:			United Airlines 2019-2 Pass Through Trust		
3.75%, 9/25/2027	30,000	32,571	Series AA, Class AA, 2.70%, 11/1/2033	65,000	60,812
4.35%, 3/15/2024	100,000	110,000			1,126,319
Philip Morris International, Inc.:			APPAREL — 0.1%		
2.13%, 5/10/2023	75,000	77,762	NIKE, Inc.:		
2.63%, 2/18/2022	25,000	25,729	2.38%, 11/1/2026	50,000	54,488
2.75%, 2/25/2026	125,000	136,664	3.25%, 3/27/2040	200,000	228,760
3.13%, 3/2/2028	200,000	221,260	3.38%, 3/27/2050 (b)	150,000	175,093
4.13%, 3/4/2043	25,000	29,328	3.88%, 11/1/2045 (b)	30,000	37,190
4.25%, 11/10/2044	250,000	300,360	Ralph Lauren Corp.:		
4.50%, 3/20/2042	50,000	61,234	2.95%, 6/15/2030	15,000	15,651
Reynolds American, Inc.:			3.75%, 9/15/2025	25,000	28,057
4.00%, 6/12/2022	50,000	52,758	VF Corp.:		
5.70%, 8/15/2035	25,000	31,214	2.40%, 4/23/2025	100,000	106,051
5.85%, 8/15/2045	175,000	213,027	2.95%, 4/23/2030	65,000	70,805
		4,056,941			716,095
AIRLINES — 0.1%			AUTO MANUFACTURERS — 0.4%		
American Airlines 2014-1 Pass Through Trust			American Honda Finance Corp.:		
Series A, Class A, 3.70%, 4/1/2028	17,539	14,308	1.95%, 5/20/2022	65,000	66,565
American Airlines 2017-2 Pass Through Trust			Series MTN, 2.15%, 9/10/2024 (b)	100,000	105,098
Series AA, Class AA, 3.35%, 4/15/2031	89,176	83,906	Series MTN, 2.90%, 2/16/2024	50,000	53,435
American Airlines 2019-1 Pass Through Trust			Series MTN, 3.63%, 10/10/2023	300,000	326,655
Series AA, Class AA, 3.15%, 8/15/2033	72,392	67,317	Cummins, Inc.:		
Delta Air Lines 2020-1 Pass Through Trust			1.50%, 9/1/2030	200,000	198,920
Series AA, 2.00%, 12/10/2029	100,000	96,886	General Motors Co.:		
JetBlue 2020-1 Pass Through Trust			5.15%, 4/1/2038	200,000	213,522
Series 1A, 4.00%, 5/15/2034	25,000	25,705	5.20%, 4/1/2045	200,000	215,368
Southwest Airlines Co.:			5.40%, 10/2/2023	250,000	275,642
2.63%, 2/10/2030	100,000	94,263	6.13%, 10/1/2025	250,000	290,422
4.75%, 5/4/2023	250,000	266,725	6.60%, 4/1/2036	100,000	121,263
5.13%, 6/15/2027	100,000	109,057	6.75%, 4/1/2046	25,000	30,756
5.25%, 5/4/2025	90,000	99,169	General Motors Financial Co., Inc.:		
United Airlines 2016-1 Pass Through Trust			3.15%, 6/30/2022	250,000	256,790
Series AA, 3.10%, 1/7/2030	42,085	40,658	3.45%, 1/14/2022	50,000	51,259
United Airlines 2018-1 Pass Through Trust			3.55%, 7/8/2022	50,000	51,655
Series AA, Class AA, 3.50%, 9/1/2031	104,448	98,546	3.70%, 5/9/2023	100,000	104,590
			3.95%, 4/13/2024	150,000	158,998
			4.00%, 1/15/2025	35,000	37,399
			4.15%, 6/19/2023	200,000	212,304
			4.20%, 11/6/2021	250,000	257,657
			4.35%, 1/17/2027	185,000	201,112
			5.20%, 3/20/2023	250,000	271,222
			5.25%, 3/1/2026	100,000	112,812

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
PACCAR Financial Corp.:			Banco Santander SA:		
Series MTN, 2.00%, 9/26/2022	\$ 30,000	\$ 30,926	2.75%, 5/28/2025	\$ 200,000	\$ 210,014
Series MTN, 2.30%, 8/10/2022	50,000	51,750	3.13%, 2/23/2023	200,000	209,434
Series MTN, 2.65%, 5/10/2022	50,000	51,801	4.38%, 4/12/2028	200,000	227,090
Series MTN, 2.65%, 4/6/2023	80,000	84,388	Bank of America Corp.:		
Toyota Motor Credit Corp.:			6.11%, 1/29/2037	75,000	105,820
Series GMTN, 2.80%, 7/13/2022	25,000	26,077	3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (d)	250,000	266,262
Series GMTN, 3.05%, 1/11/2028	50,000	56,091	3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d)	96,000	100,776
Series GMTN, 3.45%, 9/20/2023	100,000	108,564	3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d)	250,000	273,225
Series MTN, 0.45%, 7/22/2022	100,000	100,216	3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d)	234,000	241,944
Series MTN, 1.15%, 5/26/2022	150,000	151,911	3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (d)	100,000	121,510
Series MTN, 1.15%, 8/13/2027	60,000	59,883	3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d)	200,000	243,714
Series MTN, 1.35%, 8/25/2023	150,000	153,810	SOFR + 2.15%, 2.59%, 4/29/2031 (d)	735,000	778,262
Series MTN, 1.80%, 2/13/2025	150,000	156,756	Series GMTN, 3.50%, 4/19/2026	130,000	145,861
Series MTN, 2.15%, 9/8/2022	50,000	51,674	Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d) . . .	250,000	280,872
Series MTN, 2.60%, 1/11/2022	200,000	205,694	Series L, 3.95%, 4/21/2025.	50,000	55,557
Series MTN, 2.90%, 4/17/2024	50,000	53,851	Series MTN, 2.50%, 10/21/2022	50,000	51,066
Series MTN, 3.40%, 4/14/2025	100,000	111,401	Series MTN, 4.00%, 4/1/2024	50,000	55,405
		<u>5,068,237</u>	Series MTN, 4.13%, 1/22/2024	25,000	27,686
AUTO PARTS & EQUIPMENT — 0.0% (a)			Series MTN, 4.20%, 8/26/2024	50,000	55,668
Aptiv PLC:			Series MTN, 4.88%, 4/1/2044	50,000	67,806
4.25%, 1/15/2026	25,000	28,630	Series MTN, 5.00%, 1/21/2044	100,000	138,000
4.40%, 10/1/2046	30,000	28,558	Series MTN, 3 Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (d)	75,000	79,123
Aptiv PLC			Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (d)	500,000	541,620
4.35%, 3/15/2029	45,000	50,991	Series MTN, 3 Month USD LIBOR + 0.99%, 2.50%, 2/13/2031 (d)	250,000	261,740
BorgWarner, Inc.			Series MTN, 3 Month USD LIBOR + 1.06%, 3.56%, 4/23/2027 (d)	250,000	279,245
2.65%, 7/1/2027 (b)	50,000	52,702			
Lear Corp.:					
3.50%, 5/30/2030	25,000	25,500			
4.25%, 5/15/2029	25,000	27,020			
5.25%, 5/15/2049	30,000	32,543			
		<u>245,944</u>			
BANKS — 5.5%					
Australia & New Zealand Banking Group, Ltd.					
2.63%, 5/19/2022	250,000	259,137			
Banco Bilbao Vizcaya Argentaria SA					
1.13%, 9/18/2025	200,000	198,958			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (d)	\$ 250,000	\$ 269,547	Series MTN, 2.60%, 2/7/2022	\$ 125,000	\$ 128,586
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (d)	200,000	206,340	Series MTN, 3.25%, 5/16/2027	100,000	113,766
Series MTN, 3 Month USD LIBOR + 1.18%, 3.19%, 7/23/2030 (d)	100,000	110,215	Series MTN, 3.30%, 8/23/2029	250,000	285,872
Series MTN, 3 Month USD LIBOR + 1.19%, 2.88%, 10/22/2030 (d)	75,000	80,711	Series MTN, 3 Month USD LIBOR + 1.07%, 3.44%, 2/7/2028 (d)	250,000	286,575
Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (d)	150,000	173,976	Bank of Nova Scotia:		
Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (d)	500,000	586,395	1.30%, 6/11/2025	150,000	152,889
Series MTN, 3 Month USD LIBOR + 1.32%, 4.08%, 4/23/2040 (d)	150,000	178,907	1.63%, 5/1/2023	400,000	410,680
Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (d)	150,000	194,264	2.70%, 3/7/2022	100,000	103,346
Series MTN, 3 Month USD LIBOR + 3.15%, 4.08%, 3/20/2051 (d)	250,000	308,737	Barclays Bank PLC		
Series MTN, SOFR + 0.91%, 0.98%, 9/25/2025 (d)	250,000	250,323	1.70%, 5/12/2022	250,000	254,230
Series MTN, SOFR + 1.15%, 1.32%, 6/19/2026 (d)	200,000	201,294	Barclays PLC:		
Series MTN, SOFR + 1.46%, 1.49%, 5/19/2024 (d)	400,000	406,944	3.68%, 1/10/2023	200,000	206,352
Series MTN, SOFR + 1.93%, 2.68%, 6/19/2041 (d)	350,000	356,496	4.38%, 1/12/2026	50,000	56,151
Bank of America NA			5.25%, 8/17/2045	25,000	32,919
3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (d)	270,000	280,395	3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (d)	250,000	268,287
Bank of Montreal:			3 Month USD LIBOR + 1.61%, 3.93%, 5/7/2025 (d)	250,000	268,107
Series MTN, 2.05%, 11/1/2022	60,000	62,037	3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (d)	200,000	233,750
Series MTN, 2.50%, 6/28/2024	65,000	69,199	3 Month USD LIBOR + 2.45%, 2.85%, 5/7/2026 (d)	200,000	207,754
Series MTN, 2.55%, 11/6/2022	30,000	31,340	5 year CMT + 2.90%, 3.56%, 9/23/2035 (d)	250,000	247,320
Series MTN, 2.90%, 3/26/2022	100,000	103,769	BBVA USA		
Bank of New York Mellon Corp.:			2.50%, 8/27/2024	250,000	260,612
Series G, 3.00%, 2/24/2025	100,000	109,573	BNP Paribas SA		
Series MTN, 2.20%, 8/16/2023	200,000	209,824	Series MTN, 4.25%, 10/15/2024	250,000	277,307
			BPCE SA		
			4.00%, 4/15/2024	250,000	277,185
			Canadian Imperial Bank of Commerce:		
			2.55%, 6/16/2022	50,000	51,937
			3.10%, 4/2/2024 (b)	100,000	107,952
			3 Month USD LIBOR + 0.79%, 2.61%, 7/22/2023 (d)	50,000	51,773
			Citibank NA		
			Series BKNT, 3.65%, 1/23/2024	250,000	273,950
			Citigroup, Inc.:		
			2.70%, 10/27/2022	250,000	260,597
			2.75%, 4/25/2022	300,000	310,059
			3.20%, 10/21/2026	300,000	330,666
			3.75%, 6/16/2024	25,000	27,554
			4.13%, 7/25/2028	70,000	80,328
			4.30%, 11/20/2026	50,000	57,190

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.40%, 6/10/2025	\$ 250,000	\$ 281,595	Credit Suisse AG:		
4.45%, 9/29/2027	150,000	173,988	1.00%, 5/5/2023	\$ 250,000	\$ 252,565
4.65%, 7/30/2045	25,000	32,656	2.80%, 4/8/2022	250,000	258,882
4.65%, 7/23/2048	250,000	328,075	Series MTN, 3.63%, 9/9/2024	500,000	553,235
5.30%, 5/6/2044	50,000	66,385	Credit Suisse Group Funding Guernsey, Ltd. 3.80%, 6/9/2023	150,000	161,402
6.68%, 9/13/2043	175,000	265,786	Deutsche Bank AG:		
3 Month USD LIBOR + 0.90%, 3.35%, 4/24/2025 (d)	250,000	269,655	3.30%, 11/16/2022	250,000	258,245
3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (d)	100,000	103,791	3.70%, 5/30/2024	50,000	52,586
3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (d)	250,000	277,975	3.95%, 2/27/2023	250,000	262,747
3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (d)	250,000	288,125	4.25%, 10/14/2021	200,000	205,534
3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (d)	100,000	112,211	SOFR + 2.16%, 2.22%, 9/18/2024 (d)	250,000	251,957
3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (d)	250,000	283,060	Discover Bank:		
3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (d)	150,000	187,025	Series BKNT, 3.35%, 2/6/2023	250,000	264,522
SOFR + 0.87%, 2.31%, 11/4/2022 (d)	50,000	50,925	Series BKNT, 3.45%, 7/27/2026	25,000	27,374
SOFR + 1.42%, 2.98%, 11/5/2030 (d)	100,000	107,935	Fifth Third Bancorp 3.95%, 3/14/2028	100,000	116,369
SOFR + 1.67%, 1.68%, 5/15/2024 (d)	500,000	512,110	Fifth Third Bank NA Series BKNT, 3.85%, 3/15/2026	225,000	256,882
SOFR + 2.11%, 2.57%, 6/3/2031 (b) (d)	150,000	157,527	FNB Corp. 2.20%, 2/24/2023	10,000	10,072
SOFR + 2.75%, 3.11%, 4/8/2026 (d)	250,000	270,065	Goldman Sachs Group, Inc.:		
SOFR + 3.91%, 4.41%, 3/31/2031 (d)	250,000	299,375	2.35%, 11/15/2021	175,000	175,403
SOFR + 4.55%, 5.32%, 3/26/2041 (d)	250,000	341,677	3.00%, 4/26/2022	250,000	253,615
Citizens Bank NA/Providence RI Series BKNT, 2.25%, 4/28/2025	250,000	266,007	3.50%, 1/23/2025	50,000	54,756
Citizens Financial Group, Inc.:			3.50%, 4/1/2025	250,000	275,672
2.50%, 2/6/2030	75,000	79,392	3.50%, 11/16/2026	250,000	276,480
2.85%, 7/27/2026 (b)	25,000	27,496	3.63%, 1/22/2023	25,000	26,697
Comerica, Inc.:			3.75%, 2/25/2026	50,000	56,292
3.70%, 7/31/2023	50,000	54,138	3.80%, 3/15/2030 (b)	250,000	289,205
4.00%, 2/1/2029	50,000	56,878	4.00%, 3/3/2024	50,000	55,090
Cooperatieve Rabobank UA:			4.75%, 10/21/2045	50,000	65,297
2.75%, 1/10/2023	250,000	262,917	5.15%, 5/22/2045	250,000	327,632
3.88%, 2/8/2022	50,000	52,366	5.95%, 1/15/2027	50,000	61,794
4.38%, 8/4/2025	250,000	282,282	6.25%, 2/1/2041	200,000	299,038
5.75%, 12/1/2043	50,000	71,602	6.75%, 10/1/2037	150,000	216,486
			3 Month USD LIBOR + 0.99%, 2.91%, 7/24/2023 (d)	250,000	259,302
			3 Month USD LIBOR + 1.30%, 4.22%, 5/1/2029 (d)	500,000	582,475
			3 Month USD LIBOR + 1.37%, 4.02%, 10/31/2038 (d)	200,000	232,696
			3 Month USD LIBOR + 1.43%, 4.41%, 4/23/2039 (d)	350,000	423,052
			3 Month USD LIBOR + 1.51%, 3.69%, 6/5/2028 (d)	250,000	280,267

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 + 1.20%, 3.27%, 9/29/2025 (d)	\$ 325,000	\$ 351,484	3 Month USD LIBOR + 0.70%, 3.21%, 4/1/2023 (d)	\$ 155,000	\$ 161,026
Series MTN, 4.80%, 7/8/2044	50,000	65,421	3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (d)	75,000	80,361
HSBC Holdings PLC:			3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (d)	200,000	216,796
3.60%, 5/25/2023	250,000	266,287	3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (d)	338,000	349,651
4.30%, 3/8/2026	250,000	281,310	3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (d)	185,000	208,086
4.95%, 3/31/2030	250,000	301,985	3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (d)	100,000	107,560
5.25%, 3/14/2044	250,000	316,262	3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (d)	125,000	143,528
6.50%, 9/15/2037	200,000	271,296	3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (d)	200,000	236,256
3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (d)	250,000	260,660	3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (d)	250,000	283,087
3 Month USD LIBOR + 0.99%, 3.95%, 5/18/2024 (d)	250,000	267,560	3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (d)	200,000	235,892
3 Month USD LIBOR + 1.35%, 4.29%, 9/12/2026 (d)	200,000	223,204	3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (d)	200,000	224,392
3 Month USD LIBOR + 1.53%, 4.58%, 6/19/2029 (d)	250,000	288,222	3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (d)	100,000	120,959
3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (d)	250,000	276,487	3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (d)	50,000	60,801
SOFR + 1.73%, 2.01%, 9/22/2028 (b) (d)	200,000	198,662	3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (d)	100,000	125,130
SOFR + 2.39%, 2.85%, 6/4/2031 (d)	200,000	206,818	SOFR + 1.46%, 1.51%, 6/1/2024 (d)	200,000	204,146
Huntington Bancshares, Inc.:			SOFR + 1.59%, 2.01%, 3/13/2026 (d)	370,000	384,430
2.30%, 1/14/2022	25,000	25,552	SOFR + 1.79%, 4.49%, 3/24/2031 (d)	250,000	305,080
4.00%, 5/15/2025	100,000	113,873	SOFR + 1.85%, 2.08%, 4/22/2026 (d)	250,000	260,955
Huntington National Bank			SOFR + 1.89%, 2.18%, 6/1/2028 (d)	200,000	208,868
Series BKNT, 3.55%, 10/6/2023	250,000	271,757	SOFR + 2.04%, 2.52%, 4/22/2031 (d)	500,000	531,605
Industrial & Commercial Bank of China, Ltd.			SOFR + 2.44%, 3.11%, 4/22/2051 (d)	250,000	266,870
2.45%, 10/20/2021	250,000	253,720	SOFR + 2.46%, 3.11%, 4/22/2041 (d)	165,000	179,380
ING Groep NV:					
3.55%, 4/9/2024	200,000	217,812			
4.55%, 10/2/2028	200,000	242,116			
Intesa Sanpaolo SpA					
5.25%, 1/12/2024 (b)	50,000	55,423			
JPMorgan Chase & Co.:					
2.70%, 5/18/2023	125,000	131,859			
2.95%, 10/1/2026	350,000	384,730			
2.97%, 1/15/2023	50,000	51,602			
3.38%, 5/1/2023	75,000	79,778			
3.88%, 2/1/2024	50,000	55,205			
4.13%, 12/15/2026	50,000	58,074			
4.25%, 10/1/2027	80,000	93,079			
4.85%, 2/1/2044 (b)	50,000	67,491			
4.95%, 6/1/2045	50,000	67,545			
5.40%, 1/6/2042 (b)	50,000	71,849			
5.50%, 10/15/2040	150,000	213,831			
5.63%, 8/16/2043	250,000	362,367			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
SOFR + 2.52%, 2.96%, 5/13/2031 (d)	\$ 65,000	\$ 69,675	Morgan Stanley:		
KeyBank NA:			3.63%, 1/20/2027	\$ 100,000	\$ 113,182
Series BKNT, 2.30%, 9/14/2022	250,000	259,332	3.95%, 4/23/2027	25,000	28,286
Series MTN, 3.40%, 5/20/2026	25,000	28,033	4.30%, 1/27/2045	50,000	63,364
KeyCorp.:			4.38%, 1/22/2047	100,000	129,808
Series MTN, 2.25%, 4/6/2027	100,000	105,938	6.38%, 7/24/2042	65,000	101,469
Series MTN, 4.15%, 10/29/2025	65,000	74,839	3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d)	250,000	268,600
Landwirtschaftliche Rentenbank:			3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d)	100,000	112,242
2.00%, 1/13/2025	25,000	26,709	3 Month USD LIBOR + 1.43%, 4.46%, 4/22/2039 (d)	250,000	312,455
2.25%, 10/1/2021	50,000	51,018	3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d)	100,000	118,315
Series GMTN, 1.75%, 7/27/2026 (b)	50,000	53,461	SOFR + 1.99%, 2.19%, 4/28/2026 (d)	255,000	266,840
Lloyds Banking Group PLC:			Class GMTN, SOFR + 4.84%, 5.60%, 3/24/2051 (d)	200,000	302,336
3.75%, 1/11/2027	100,000	110,934	Series GMTN, 3.13%, 1/23/2023	300,000	316,944
3.90%, 3/12/2024	250,000	271,442	Series GMTN, 3.70%, 10/23/2024	250,000	277,407
4.34%, 1/9/2048	200,000	234,774	Series GMTN, 3.75%, 2/25/2023	50,000	53,671
4.55%, 8/16/2028 (b)	250,000	294,457	Series GMTN, 3.88%, 1/27/2026	125,000	142,279
4.65%, 3/24/2026	100,000	110,756	Series GMTN, 4.00%, 7/23/2025	500,000	566,070
Series ., 3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (d)	200,000	207,526	Series GMTN, 4.35%, 9/8/2026	50,000	57,688
Mitsubishi UFJ Financial Group, Inc.:			Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d) . . .	250,000	298,622
2.19%, 2/25/2025	250,000	261,762	Series GMTN, SOFR + 1.14%, 2.70%, 1/22/2031 (d)	250,000	267,065
2.67%, 7/25/2022	300,000	310,884	Series MTN, 3.13%, 7/27/2026	225,000	248,627
2.76%, 9/13/2026	25,000	27,115	Series MTN, SOFR + 1.15%, 2.72%, 7/22/2025 (d)	500,000	531,695
2.76%, 9/13/2026	25,000	27,115	National Australia Bank, Ltd.:		
3.00%, 2/22/2022	50,000	51,660	2.88%, 4/12/2023	250,000	264,982
3.29%, 7/25/2027 (b)	50,000	55,281	Series BKNT, 2.50%, 7/12/2026	50,000	54,389
3.41%, 3/7/2024	250,000	270,492	Natwest Group PLC:		
3.46%, 3/2/2023	50,000	53,309	3.88%, 9/12/2023	75,000	80,436
3.68%, 2/22/2027 (b)	50,000	56,723	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (d)	250,000	258,905
3.74%, 3/7/2029 (b)	250,000	286,295			
3.76%, 7/26/2023	100,000	108,297			
3.78%, 3/2/2025	50,000	55,821			
3.85%, 3/1/2026	25,000	28,534			
3.96%, 3/2/2028	50,000	57,769			
4.05%, 9/11/2028	100,000	117,102			
4.29%, 7/26/2038	35,000	42,997			
1 year CMT + 0.68%, 0.85%, 9/15/2024 (d) . . .	250,000	250,300			
Mizuho Financial Group, Inc.:					
2.95%, 2/28/2022	200,000	206,766			
4.02%, 3/5/2028	200,000	229,634			
3 Month USD LIBOR + 0.98%, 2.84%, 7/16/2025 (d)	200,000	212,210			
3 Month USD LIBOR + 1.31%, 2.87%, 9/13/2030 (d)	200,000	214,284			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 + 1.87%, 4.45%, 5/8/2030 (d)	\$ 200,000	\$ 230,140	2.78%, 10/18/2022	\$ 100,000	\$ 104,369
Northern Trust Corp.:			2.85%, 1/11/2022	250,000	257,205
1.95%, 5/1/2030	75,000	77,817	3.01%, 10/19/2026	50,000	55,085
3.65%, 8/3/2028 (b)	100,000	118,157	3.04%, 7/16/2029	200,000	217,462
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (d)	63,000	68,792	3.10%, 1/17/2023	200,000	210,980
PNC Bank NA:			3.36%, 7/12/2027	50,000	55,790
Series BKNT, 2.63%, 2/17/2022	250,000	257,287	3.75%, 7/19/2023 (b)	50,000	54,179
Series BKNT, 3.25%, 1/22/2028	250,000	281,435	3.78%, 3/9/2026	30,000	34,104
PNC Financial Services Group, Inc.:			3.94%, 7/19/2028 (b)	50,000	57,789
2.20%, 11/1/2024	150,000	158,861	4.31%, 10/16/2028	100,000	118,424
3.15%, 5/19/2027	100,000	111,174	SunTrust Bank		
3.30%, 3/8/2022	50,000	51,970	Series BKNT, 4.05%, 11/3/2025	40,000	46,340
3.45%, 4/23/2029	100,000	115,028	Synchrony Bank		
3.50%, 1/23/2024	50,000	54,497	Series BKNT, 3.00%, 6/15/2022	250,000	258,027
3.90%, 4/29/2024	50,000	55,241	Synovus Financial Corp.		
Regions Financial Corp.			3.13%, 11/1/2022	15,000	15,474
2.25%, 5/18/2025 (b)	100,000	105,547	Toronto-Dominion Bank:		
Royal Bank of Canada:			Series GMTN, 3.50%, 7/19/2023 (b)	50,000	54,311
Series GMTN, 3.70%, 10/5/2023	500,000	546,030	Series MTN, 0.45%, 9/11/2023	200,000	199,780
Series GMTN, 4.65%, 1/27/2026	100,000	118,048	Series MTN, 0.75%, 6/12/2023	165,000	166,002
Royal Bank of Scotland Group PLC:			Series MTN, 0.75%, 9/11/2025	250,000	249,650
5.13%, 5/28/2024	100,000	109,424	Series MTN, 1.15%, 6/12/2025 (b)	200,000	203,106
6.00%, 12/19/2023	95,000	106,626	Truist Bank:		
3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (d)	250,000	269,605	Series BKNT, 1.50%, 3/10/2025	250,000	257,715
Santander Holdings USA, Inc.:			Series BKNT, 2.45%, 8/1/2022	50,000	51,795
3.40%, 1/18/2023	50,000	52,372	Series BKNT, 2.80%, 5/17/2022	100,000	103,770
3.70%, 3/28/2022	60,000	62,173	Series BKNT, 3.00%, 2/2/2023	100,000	105,580
4.40%, 7/13/2027	50,000	54,864	Series BKNT, 3.63%, 9/16/2025	25,000	28,215
4.45%, 12/3/2021	30,000	31,098	Truist Financial Corp.:		
4.50%, 7/17/2025	50,000	55,471	2.70%, 1/27/2022	50,000	51,455
3.50%, 6/7/2024	70,000	74,885	4.00%, 5/1/2025	100,000	113,707
Santander UK Group Holdings PLC:			Series MTN, 1.13%, 8/3/2027	100,000	99,733
3.57%, 1/10/2023	250,000	257,750	Series MTN, 2.20%, 3/16/2023	100,000	103,902
3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (d)	200,000	220,938	Series MTN, 2.50%, 8/1/2024	100,000	106,510
Sumitomo Mitsui Financial Group, Inc.:			Series MTN, 3.05%, 6/20/2022	150,000	156,401
1.47%, 7/8/2025	200,000	203,712	Series MTN, 3.75%, 12/6/2023	50,000	54,785
2.14%, 9/23/2030	200,000	197,884	Series MTN, 3.88%, 3/19/2029	100,000	114,651
2.44%, 10/19/2021	70,000	71,464	US Bancorp:		
2.45%, 9/27/2024	200,000	211,344	1.45%, 5/12/2025	150,000	155,051
2.78%, 7/12/2022	350,000	363,496			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.40%, 7/30/2024	\$ 100,000	\$ 106,478	Series MTN, 3 Month USD LIBOR + 4.24%, 5.01%, 4/4/2051 (d)	\$ 250,000	\$ 342,850
Series DMTN, 3.00%, 7/30/2029	100,000	111,111	Series MTN, SOFR + 1.60%, 1.65%, 6/2/2024 (d)	165,000	168,077
Series MTN, 1.38%, 7/22/2030	150,000	148,931	Series MTN, SOFR + 2.10%, 2.39%, 6/2/2028 (d)	200,000	208,608
Series MTN, 3.10%, 4/27/2026	50,000	55,611	Westpac Banking Corp.: 2.35%, 2/19/2025	100,000	106,638
Series MTN, 3.60%, 9/11/2024	25,000	27,723	Series BKNT, 3.40%, 7/24/2023	100,000	103,178
Series V, 2.63%, 1/24/2022.	300,000	308,373	2.85%, 5/13/2026	50,000	55,432
US Bank NA			3.30%, 2/26/2024	300,000	325,893
Series BKNT, 3.40%, 7/24/2023	250,000	270,070	3.35%, 3/8/2027	150,000	172,125
Wells Fargo & Co.:			3.40%, 1/25/2028	100,000	114,905
3.00%, 4/22/2026	250,000	272,447	3.65%, 5/15/2023 (b)	100,000	108,269
3.00%, 10/23/2026	250,000	273,260	4.42%, 7/24/2039 (b)	25,000	30,515
3.07%, 1/24/2023	250,000	257,892	5 year CMT + 2.00%, 4.11%, 7/24/2034 (b) (d) .	30,000	33,758
4.13%, 8/15/2023	25,000	27,288	Zions Bancorp NA		
4.48%, 1/16/2024	25,000	27,668	3.25%, 10/29/2029	250,000	249,008
5.38%, 11/2/2043	150,000	198,042			<u>65,485,158</u>
5.61%, 1/15/2044	325,000	437,382	BEVERAGES — 0.8%		
5.95%, 12/1/2086	25,000	32,627	Anheuser-Busch Cos.		
SOFR + 2.00%, 2.19%, 4/30/2026 (d)	310,000	323,169	LLC/Anheuser-Busch InBev Worldwide, Inc.:		
SOFR + 2.53%, 3.07%, 4/30/2041 (d)	415,000	432,675	3.65%, 2/1/2026	250,000	280,060
Series GMTN, 4.30%, 7/22/2027	50,000	57,305	4.70%, 2/1/2036	125,000	150,461
Series GMTN, 4.90%, 11/17/2045	150,000	189,446	4.90%, 2/1/2046	250,000	307,847
Series MTN, 2.63%, 7/22/2022	365,000	378,527	Anheuser-Busch InBev Worldwide, Inc.:		
Series MTN, 3.30%, 9/9/2024	150,000	163,397	3.50%, 6/1/2030 (b)	500,000	570,565
Series MTN, 3.55%, 9/29/2025	50,000	55,676	3.75%, 7/15/2042	50,000	53,340
Series MTN, 4.15%, 1/24/2029	250,000	293,792	4.00%, 4/13/2028	80,000	92,490
Series MTN, 3 Month USD LIBOR + 0.75%, 2.16%, 2/11/2026 (d)	125,000	129,806	4.15%, 1/23/2025	500,000	564,990
Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (d)	250,000	262,022	4.38%, 4/15/2038	215,000	248,862
Series MTN, 3 Month USD LIBOR + 1.00%, 2.57%, 2/11/2031 (d)	250,000	261,775	4.50%, 6/1/2050	250,000	299,847
Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (d)	110,000	120,040	4.60%, 4/15/2048	35,000	41,849
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d)	350,000	391,051	4.75%, 4/15/2058	125,000	153,144
Series MTN, 3 Month USD LIBOR + 3.77%, 4.48%, 4/4/2031 (d)	150,000	181,440	4.90%, 1/23/2031	65,000	81,472
			4.95%, 1/15/2042	250,000	306,865
			5.45%, 1/23/2039	350,000	452,693
			5.55%, 1/23/2049 (b)	350,000	471,016
			5.80%, 1/23/2059	45,000	64,304
			Brown-Forman Corp.:		
			3.50%, 4/15/2025	50,000	55,545
			4.00%, 4/15/2038	50,000	59,906
			Coca-Cola Co.:		
			1.45%, 6/1/2027	40,000	41,181
			2.95%, 3/25/2025 (b)	250,000	274,772
			Coca-Cola Co.:		
			1.00%, 3/15/2028	250,000	249,812
			1.38%, 3/15/2031	200,000	199,356
			2.13%, 9/6/2029	150,000	160,177

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.25%, 9/1/2026	\$ 25,000	\$ 27,085	3.20%, 11/2/2027	\$ 250,000	\$ 279,680
2.50%, 3/15/2051	250,000	249,795	3.38%, 2/21/2050	100,000	107,925
2.88%, 10/27/2025	25,000	27,723	3.63%, 5/22/2024	100,000	109,830
3.20%, 11/1/2023	25,000	27,181	4.40%, 5/1/2045	50,000	61,788
Coca-Cola Femsa SAB de CV			4.56%, 6/15/2048	200,000	255,852
1.85%, 9/1/2032	250,000	250,707	4.66%, 6/15/2051	150,000	195,978
Constellation Brands, Inc.:			Baxalta, Inc.		
2.70%, 5/9/2022	50,000	51,632	4.00%, 6/23/2025	8,000	9,091
2.88%, 5/1/2030	25,000	26,929	Biogen, Inc.:		
3.15%, 8/1/2029	100,000	109,390	2.25%, 5/1/2030	35,000	35,791
3.75%, 5/1/2050	20,000	22,293	4.05%, 9/15/2025	50,000	56,950
4.25%, 5/1/2023	25,000	27,244	5.20%, 9/15/2045	275,000	362,629
4.50%, 5/9/2047	50,000	60,517	Gilead Sciences, Inc.:		
4.65%, 11/15/2028	30,000	36,078	0.75%, 9/29/2023	45,000	45,131
Diageo Capital PLC:			1.20%, 10/1/2027	295,000	296,599
2.63%, 4/29/2023	75,000	78,662	1.65%, 10/1/2030	290,000	290,157
3.88%, 5/18/2028	200,000	234,406	1.95%, 3/1/2022	5,000	5,099
Diageo Investment Corp.			2.60%, 10/1/2040	350,000	348,575
4.25%, 5/11/2042	25,000	30,564	2.80%, 10/1/2050	100,000	99,285
Fomento Economico			2.95%, 3/1/2027	25,000	27,560
Mexicano SAB de CV			3.25%, 9/1/2022	250,000	261,895
3.50%, 1/16/2050	150,000	158,661	3.65%, 3/1/2026	85,000	95,927
Keurig Dr Pepper, Inc.:			4.15%, 3/1/2047	120,000	145,946
3.13%, 12/15/2023	50,000	53,711	4.40%, 12/1/2021	25,000	25,904
3.20%, 5/1/2030 (b)	45,000	50,484	4.50%, 2/1/2045	25,000	31,358
3.80%, 5/1/2050	70,000	80,352	4.60%, 9/1/2035	100,000	128,477
4.06%, 5/25/2023	50,000	54,350	4.75%, 3/1/2046 (b)	175,000	227,390
4.42%, 5/25/2025	200,000	230,588	4.80%, 4/1/2044	25,000	32,421
5.09%, 5/25/2048	25,000	33,586	Regeneron Pharmaceuticals,		
Molson Coors Brewing Co.:			Inc.:		
3.00%, 7/15/2026	50,000	53,326	1.75%, 9/15/2030	35,000	34,262
4.20%, 7/15/2046	30,000	31,638	2.80%, 9/15/2050	30,000	28,120
PepsiCo, Inc.:			Royalty Pharma PLC:		
0.75%, 5/1/2023	365,000	368,781	0.75%, 9/2/2023 (c)	55,000	54,899
1.63%, 5/1/2030	75,000	76,963	1.20%, 9/2/2025 (c)	70,000	69,887
1.70%, 10/6/2021	150,000	152,001	2.20%, 9/2/2030 (b) (c)	40,000	39,941
2.25%, 5/2/2022	300,000	308,676	3.30%, 9/2/2040 (c)	65,000	64,421
2.25%, 3/19/2025 (b)	250,000	267,942	3.55%, 9/2/2050 (c)	315,000	305,292
2.63%, 7/29/2029	50,000	55,313			4,904,171
2.85%, 2/24/2026	85,000	94,185	BUILDING MATERIALS —		
2.88%, 10/15/2049	100,000	107,364	0.2%		
3.38%, 7/29/2049	35,000	40,363	Carrier Global Corp.:		
3.45%, 10/6/2046	150,000	173,668	2.24%, 2/15/2025 (b) (c)	35,000	36,497
3.60%, 3/1/2024	25,000	27,446	2.49%, 2/15/2027 (c)	35,000	36,662
3.63%, 3/19/2050	150,000	182,313	2.72%, 2/15/2030 (c)	300,000	313,635
4.45%, 4/14/2046	75,000	99,164	3.38%, 4/5/2040 (c)	265,000	277,513
4.60%, 7/17/2045	25,000	34,219	3.58%, 4/5/2050 (c)	50,000	52,942
		9,175,854	Fortune Brands Home &		
BIOTECHNOLOGY — 0.4%			Security, Inc.		
Amgen, Inc.:			4.00%, 9/21/2023	50,000	54,644
2.20%, 2/21/2027	70,000	74,110	Johnson Controls		
2.30%, 2/25/2031 (b)	100,000	104,741	International PLC:		
2.65%, 5/11/2022	150,000	155,067	4.50%, 2/15/2047	320,000	399,667
2.77%, 9/1/2053 (c)	65,000	63,139	3.63%, 7/2/2024 (e)	23,000	25,000
3.15%, 2/21/2040	350,000	373,054			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Johnson Controls International PLC/Tyco Fire & Security Finance SCA 1.75%, 9/15/2030	\$ 15,000	\$ 15,135	International Flavors & Fragrances, Inc. 4.45%, 9/26/2028	\$ 45,000	\$ 52,677
Lennox International, Inc. 1.35%, 8/1/2025	25,000	25,189	Linde, Inc. 3.20%, 1/30/2026	275,000	308,883
Martin Marietta Materials, Inc. 4.25%, 12/15/2047	100,000	113,875	LYB International Finance B.V. 4.88%, 3/15/2044	25,000	29,788
Masco Corp.: 4.38%, 4/1/2026	170,000	197,399	LYB International Finance II B.V. 3.50%, 3/2/2027	100,000	111,069
4.50%, 5/15/2047	100,000	118,324	LYB International Finance III LLC: 2.88%, 5/1/2025	50,000	53,719
Owens Corning: 3.95%, 8/15/2029	70,000	79,283	3.38%, 5/1/2030	50,000	54,664
4.30%, 7/15/2047	100,000	110,490	4.20%, 10/15/2049	50,000	55,236
Vulcan Materials Co. 4.70%, 3/1/2048	100,000	121,972	4.20%, 5/1/2050	50,000	55,712
		<u>1,978,227</u>	LyondellBasell Industries NV: 4.63%, 2/26/2055	25,000	28,773
CHEMICALS — 0.4%			5.75%, 4/15/2024	100,000	114,772
Air Products & Chemicals, Inc.: 1.50%, 10/15/2025	20,000	20,733	Mosaic Co.: 3.25%, 11/15/2022	250,000	260,957
2.05%, 5/15/2030 (b)	20,000	21,087	4.05%, 11/15/2027 (b)	250,000	278,347
2.70%, 5/15/2040	50,000	53,323	5.63%, 11/15/2043	25,000	29,376
2.80%, 5/15/2050	35,000	36,999	Nutrien, Ltd.: 2.95%, 5/13/2030	100,000	109,291
Cabot Corp. 4.00%, 7/1/2029	25,000	26,525	3.00%, 4/1/2025	50,000	54,113
Celanese US Holdings LLC: 3.50%, 5/8/2024	30,000	32,296	4.00%, 12/15/2026 (b)	50,000	57,694
4.63%, 11/15/2022	10,000	10,775	4.13%, 3/15/2035	25,000	28,843
Dow Chemical Co.: 3.63%, 5/15/2026	100,000	110,711	4.20%, 4/1/2029 (b)	85,000	100,969
4.25%, 10/1/2034	50,000	58,272	5.00%, 4/1/2049	150,000	197,109
4.38%, 11/15/2042	50,000	56,278	PPG Industries, Inc. 2.80%, 8/15/2029	100,000	108,751
4.80%, 11/30/2028	100,000	120,842	Praxair, Inc. 3.55%, 11/7/2042	25,000	29,801
4.80%, 5/15/2049 (b)	65,000	77,525	RPM International, Inc.: 3.75%, 3/15/2027 (b)	50,000	54,954
DowDuPont, Inc.: 4.49%, 11/15/2025	100,000	115,129	4.25%, 1/15/2048	200,000	212,306
4.73%, 11/15/2028	150,000	179,907	5.25%, 6/1/2045	25,000	29,786
5.42%, 11/15/2048 (b)	110,000	146,912	Sherwin-Williams Co.: 2.30%, 5/15/2030	60,000	62,642
DuPont de Nemours, Inc. 2.17%, 5/1/2023	90,000	90,850	2.95%, 8/15/2029	50,000	55,012
Eastman Chemical Co.: 3.50%, 12/1/2021	45,000	46,422	3.30%, 5/15/2050	100,000	106,286
3.80%, 3/15/2025	25,000	27,566	3.45%, 6/1/2027 (b)	30,000	33,748
4.50%, 12/1/2028	100,000	117,810	3.80%, 8/15/2049	50,000	57,112
Ecolab, Inc.: 2.38%, 8/10/2022	150,000	155,464	Westlake Chemical Corp.: 4.38%, 11/15/2047	150,000	158,736
2.70%, 11/1/2026	150,000	167,511	5.00%, 8/15/2046	100,000	114,972
El du Pont de Nemours & Co. 1.70%, 7/15/2025	40,000	41,553			<u>4,867,482</u>
FMC Corp. 4.50%, 10/1/2049	100,000	124,323	COMMERCIAL SERVICES — 0.3%		
Huntsman International LLC 4.50%, 5/1/2029	20,000	22,571	Automatic Data Processing, Inc. 1.25%, 9/1/2030	75,000	73,831
			Block Financial LLC 3.88%, 8/15/2030	30,000	30,288

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
California Institute of Technology 3.65%, 9/1/2119	\$ 45,000	\$ 49,097	University of Southern California: 2.81%, 10/1/2050	\$ 50,000	\$ 53,030
Cintas Corp. No. 2 3.70%, 4/1/2027	150,000	172,765	3.03%, 10/1/2039	25,000	27,024
Equifax, Inc.: 2.60%, 12/1/2024	50,000	53,360	Series A, 3.23%, 10/1/2120	35,000	37,277
3.95%, 6/15/2023	40,000	43,326	Verisk Analytics, Inc. 4.13%, 3/15/2029	120,000	141,307
George Washington University Series 2018, 4.13%, 9/15/2048	100,000	122,820			3,468,611
Georgetown University Series 20A, 2.94%, 4/1/2050	25,000	25,396	COMPUTERS — 0.8%		
Global Payments, Inc. 2.65%, 2/15/2025	350,000	371,357	Apple, Inc.: 0.55%, 8/20/2025 (b)	200,000	200,080
IHS Markit, Ltd. 4.25%, 5/1/2029	125,000	145,141	0.75%, 5/11/2023	115,000	116,187
Massachusetts Institute of Technology: 3.96%, 7/1/2038	50,000	62,263	1.13%, 5/11/2025	350,000	357,626
Series F, 2.99%, 7/1/2050	100,000	114,422	1.25%, 8/20/2030	200,000	199,144
Moody's Corp. 2.63%, 1/15/2023	250,000	261,485	1.65%, 5/11/2030	90,000	93,061
Northwestern University Series 2017, 3.66%, 12/1/2057	150,000	192,367	2.40%, 1/13/2023	200,000	208,970
PayPal Holdings, Inc.: 1.35%, 6/1/2023	250,000	255,450	2.40%, 5/3/2023	25,000	26,290
2.20%, 9/26/2022	20,000	20,676	2.40%, 8/20/2050 (b)	110,000	109,569
2.30%, 6/1/2030	55,000	58,272	2.50%, 2/9/2022	100,000	102,843
2.40%, 10/1/2024	35,000	37,168	2.65%, 5/11/2050	300,000	311,685
2.65%, 10/1/2026	270,000	294,494	2.70%, 5/13/2022	250,000	259,690
2.85%, 10/1/2029	30,000	33,019	2.75%, 1/13/2025	200,000	216,848
3.25%, 6/1/2050	65,000	71,993	2.85%, 5/11/2024	200,000	215,526
President and Fellows of Harvard College 3.15%, 7/15/2046	225,000	261,225	3.00%, 2/9/2024	100,000	107,733
RELX Capital, Inc.: 3.50%, 3/16/2023	30,000	31,906	3.00%, 11/13/2027 (b)	100,000	112,994
4.00%, 3/18/2029	100,000	117,240	3.20%, 5/11/2027	250,000	283,982
S&P Global, Inc.: 2.50%, 12/1/2029	55,000	59,841	3.25%, 2/23/2026	150,000	168,741
3.25%, 12/1/2049	65,000	74,527	3.45%, 5/6/2024	250,000	275,547
Total System Services, Inc. 4.45%, 6/1/2028	100,000	117,681	3.85%, 5/4/2043	25,000	31,136
Trustees of Princeton University Series 2020, 2.52%, 7/1/2050	20,000	20,970	3.85%, 8/4/2046	150,000	187,128
Trustees of the University of Pennsylvania 3.61%, 2/15/2119	25,000	27,239	4.38%, 5/13/2045	75,000	100,240
University of Chicago Series 20B, 2.76%, 4/1/2045	10,000	10,354	4.50%, 2/23/2036	350,000	467,274
			4.65%, 2/23/2046	75,000	104,317
			Dell International LLC/EMC Corp.: 4.00%, 7/15/2024 (c)	50,000	54,097
			4.90%, 10/1/2026 (c)	100,000	112,805
			5.45%, 6/15/2023 (c)	325,000	356,265
			6.02%, 6/15/2026 (c)	20,000	23,519
			6.20%, 7/15/2030 (c)	250,000	299,235
			8.35%, 7/15/2046 (c)	270,000	356,341
			DXC Technology Co. 4.13%, 4/15/2025	65,000	69,807
			Genpact Luxembourg Sarl 3.38%, 12/1/2024	50,000	52,436
			Hewlett Packard Enterprise Co.: 1.45%, 4/1/2024	150,000	151,815
			1.75%, 4/1/2026	150,000	151,084
			4.40%, 10/15/2022	200,000	213,714
			4.45%, 10/2/2023	250,000	274,797
			4.65%, 10/1/2024 (b)	250,000	282,180
			4.90%, 10/15/2025 (b)	70,000	80,245
			6.20%, 10/15/2035	10,000	12,512

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
6.35%, 10/15/2045	\$ 10,000	\$ 12,688	DIVERSIFIED FINANCIAL SERVICES — 0.9%		
HP, Inc.:			AerCap Ireland Capital		
4.05%, 9/15/2022	25,000	26,645	DAC/AerCap Global		
6.00%, 9/15/2041	250,000	305,440	Aviation Trust:		
IBM Credit LLC			3.50%, 5/26/2022	\$ 150,000	\$ 151,407
2.20%, 9/8/2022	100,000	103,599	3.65%, 7/21/2027 (b)	150,000	137,268
International Business			3.95%, 2/1/2022	150,000	151,813
Machines Corp.:			4.50%, 9/15/2023	150,000	154,470
1.70%, 5/15/2027	100,000	103,125	Affiliated Managers Group,		
2.85%, 5/15/2040	100,000	105,583	Inc.		
2.88%, 11/9/2022	100,000	105,169	3.30%, 6/15/2030	70,000	74,815
2.95%, 5/15/2050	100,000	102,965	Air Lease Corp.:		
3.00%, 5/15/2024	200,000	216,464	2.75%, 1/15/2023	50,000	50,710
3.30%, 5/15/2026	250,000	281,400	3.00%, 9/15/2023	25,000	25,462
3.50%, 5/15/2029	215,000	248,147	3.25%, 3/1/2025	100,000	101,608
3.63%, 2/12/2024	50,000	54,860	3.63%, 4/1/2027	70,000	69,251
4.15%, 5/15/2039	100,000	122,571	3.88%, 7/3/2023	50,000	52,059
4.70%, 2/19/2046 (b)	325,000	438,038	4.25%, 9/15/2024	25,000	26,082
5.88%, 11/29/2032	25,000	35,895	Series GMTN, 3.75%,		
Leidos, Inc.			6/1/2026	150,000	152,499
3.63%, 5/15/2025 (c)	25,000	27,686	Series MTN, 2.88%,		
Seagate HDD Cayman			1/15/2026	60,000	59,117
4.13%, 1/15/2031 (b) (c)	35,000	37,860	Aircastle, Ltd.:		
		<u>9,075,598</u>	4.13%, 5/1/2024	25,000	24,624
COSMETICS/PERSONAL CARE — 0.1%			4.25%, 6/15/2026	65,000	60,130
Colgate-Palmolive Co.:			5.00%, 4/1/2023	25,000	25,066
Series GMTN, 2.25%,			5.50%, 2/15/2022	25,000	25,534
11/15/2022	30,000	31,222	Ally Financial, Inc.:		
Series MTN, 3.70%,			1.45%, 10/2/2023 (b)	25,000	24,985
8/1/2047 (b)	55,000	72,337	3.05%, 6/5/2023 (b)	65,000	67,523
Estee Lauder Cos., Inc.:			5.80%, 5/1/2025 (b)	215,000	248,050
2.00%, 12/1/2024	45,000	47,428	American Express Co.:		
2.38%, 12/1/2029	40,000	43,185	2.50%, 8/1/2022	250,000	258,667
3.13%, 12/1/2049	60,000	66,205	2.50%, 7/30/2024	165,000	175,421
Procter & Gamble Co.:			3.00%, 10/30/2024	100,000	108,482
1.70%, 11/3/2021	100,000	101,572	3.40%, 2/27/2023	200,000	212,914
2.45%, 3/25/2025	100,000	108,211	3.70%, 8/3/2023 (b)	50,000	54,218
2.45%, 11/3/2026	150,000	165,597	4.20%, 11/6/2025	105,000	121,650
3.00%, 3/25/2030 (b)	100,000	116,000	Ameriprise Financial, Inc.:		
3.50%, 10/25/2047	100,000	125,822	3.00%, 3/22/2022	35,000	36,309
Unilever Capital Corp.:			3.70%, 10/15/2024	50,000	55,822
1.38%, 9/14/2030	100,000	101,088	BGC Partners, Inc.		
2.00%, 7/28/2026	100,000	106,634	4.38%, 12/15/2025 (b) (c)	60,000	60,889
2.90%, 5/5/2027 (b)	150,000	167,655	BlackRock, Inc.:		
3.10%, 7/30/2025	50,000	55,652	1.90%, 1/28/2031	25,000	25,905
		<u>1,308,608</u>	2.40%, 4/30/2030 (b)	45,000	48,937
DISTRIBUTION & WHOLESALE — 0.0% (a)			3.20%, 3/15/2027	56,000	63,551
WW Grainger, Inc.:			3.25%, 4/30/2029	60,000	69,347
1.85%, 2/15/2025 (b)	100,000	104,517	3.50%, 3/18/2024	25,000	27,540
4.60%, 6/15/2045	50,000	64,182	Brookfield Finance, Inc.:		
		<u>168,699</u>	3.50%, 3/30/2051 (b)	50,000	49,554
			3.90%, 1/25/2028	50,000	55,927
			4.35%, 4/15/2030	100,000	116,805
			4.70%, 9/20/2047	50,000	58,904
			4.85%, 3/29/2029	100,000	119,387

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Capital One Financial Corp.:			2.95%, 6/1/2029	\$ 100,000	\$ 113,015
3.20%, 1/30/2023	\$ 250,000	\$ 264,007	3.30%, 3/26/2027	30,000	34,314
3.30%, 10/30/2024	100,000	108,338	3.35%, 3/26/2030 (b)	50,000	58,681
3.75%, 7/28/2026	125,000	136,152	3.50%, 2/26/2028 (b)	30,000	34,986
3.80%, 1/31/2028	250,000	279,020	3.65%, 6/1/2049	100,000	122,281
3.90%, 1/29/2024	200,000	217,896	3.85%, 3/26/2050	15,000	19,135
Charles Schwab Corp.:			3.95%, 2/26/2048	30,000	38,167
2.65%, 1/25/2023	100,000	104,827	Nasdaq, Inc.		
3.20%, 1/25/2028	50,000	56,409	3.25%, 4/28/2050	40,000	41,932
3.45%, 2/13/2026 (b)	50,000	56,433	Nomura Holdings, Inc.		
3.85%, 5/21/2025	250,000	283,830	1.85%, 7/16/2025	200,000	203,540
4.00%, 2/1/2029	50,000	60,168	ORIX Corp.:		
CME Group, Inc.			2.90%, 7/18/2022	30,000	31,108
3.75%, 6/15/2028	100,000	117,197	3.70%, 7/18/2027	50,000	56,697
Credit Suisse USA, Inc.			Stifel Financial Corp.		
7.13%, 7/15/2032	50,000	75,802	4.00%, 5/15/2030	100,000	110,192
Discover Financial Services:			Synchrony Financial:		
3.85%, 11/21/2022	50,000	53,162	2.85%, 7/25/2022	30,000	30,869
4.10%, 2/9/2027	75,000	83,212	4.50%, 7/23/2025	50,000	55,216
4.50%, 1/30/2026	50,000	57,008	Visa, Inc.:		
Eaton Vance Corp.			0.75%, 8/15/2027	45,000	44,637
3.50%, 4/6/2027	150,000	165,432	2.05%, 4/15/2030 (b)	150,000	160,710
GE Capital Funding LLC:			2.75%, 9/15/2027	250,000	277,717
3.45%, 5/15/2025 (b) (c)	200,000	214,234	2.80%, 12/14/2022	75,000	78,817
4.05%, 5/15/2027 (b) (c)	200,000	215,264	3.65%, 9/15/2047	100,000	122,420
4.40%, 5/15/2030 (c)	200,000	214,208	4.15%, 12/14/2035	50,000	64,727
4.55%, 5/15/2032 (c)	200,000	214,174	4.30%, 12/14/2045	200,000	265,790
GE Capital International Funding Co.			Western Union Co.		
4.42%, 11/15/2035	550,000	580,162	4.25%, 6/9/2023	100,000	108,062
GE Capital International Funding Co. Unlimited Co.					<u>10,498,275</u>
3.37%, 11/15/2025	250,000	267,187	ELECTRIC — 2.1%		
Intercontinental Exchange, Inc.:			AEP Texas, Inc.:		
2.10%, 6/15/2030	30,000	30,971	2.40%, 10/1/2022	150,000	154,956
2.65%, 9/15/2040	50,000	50,074	3.80%, 10/1/2047	25,000	28,750
3.00%, 6/15/2050	25,000	26,083	Series H, 3.45%,		
3.00%, 9/15/2060	50,000	50,691	1/15/2050	100,000	109,495
3.10%, 9/15/2027	100,000	110,595	AEP Transmission Co. LLC:		
3.75%, 12/1/2025	180,000	204,215	3.75%, 12/1/2047	100,000	117,125
4.25%, 9/21/2048	150,000	186,310	3.80%, 6/15/2049	50,000	59,109
Invesco Finance PLC			4.25%, 9/15/2048	20,000	25,197
3.75%, 1/15/2026	50,000	56,340	Alabama Power Co.:		
Jefferies Group LLC			3.85%, 12/1/2042	75,000	88,152
6.50%, 1/20/2043	50,000	63,236	Series 20-A, 1.45%,		
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:			9/15/2030	50,000	50,362
2.75%, 10/15/2032	40,000	39,587	Series A, 4.30%,		
4.15%, 1/23/2030	50,000	56,246	7/15/2048	65,000	83,476
4.85%, 1/15/2027	90,000	101,728	Ameren Corp.		
Lazard Group LLC			3.65%, 2/15/2026	50,000	56,264
4.50%, 9/19/2028	100,000	115,536	Ameren Illinois Co.:		
Mastercard, Inc.:			3.70%, 12/1/2047	50,000	59,606
2.00%, 3/3/2025	100,000	106,826	3.80%, 5/15/2028 (b)	25,000	29,153
			4.15%, 3/15/2046	50,000	62,784
			4.50%, 3/15/2049	50,000	66,982

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
American Electric Power Co., Inc.:			Connecticut Light & Power Co.:		
Series F, 2.95%, 12/15/2022	\$ 50,000	\$ 52,304	Series A, 3.20%, 3/15/2027	\$ 150,000	\$ 167,592
Series J, 4.30%, 12/1/2028	100,000	117,810	Series A, 4.15%, 6/1/2045 (b)	100,000	125,658
Appalachian Power Co.:			Consolidated Edison Co. of New York, Inc.:		
4.40%, 5/15/2044	25,000	29,962	3.70%, 11/15/2059	85,000	96,920
7.00%, 4/1/2038	25,000	37,526	3.85%, 6/15/2046	50,000	58,340
Arizona Public Service Co.:			4.45%, 3/15/2044	75,000	93,162
2.65%, 9/15/2050	85,000	84,615	4.50%, 5/15/2058	100,000	130,574
3.75%, 5/15/2046	25,000	28,697	Series 06-B, 6.20%, 6/15/2036	25,000	35,358
4.20%, 8/15/2048	25,000	31,075	Series 20B, 3.95%, 4/1/2050	250,000	302,792
4.25%, 3/1/2049	50,000	62,032	Series A, 4.13%, 5/15/2049	100,000	121,564
4.35%, 11/15/2045	50,000	62,328	Series D, 4.00%, 12/1/2028	100,000	119,036
Avangrid, Inc.:			Consumers Energy Co.:		
3.15%, 12/1/2024	50,000	54,562	3.25%, 8/15/2046	50,000	56,242
Baltimore Gas & Electric Co.:			3.75%, 2/15/2050	50,000	61,313
6.35%, 10/1/2036	50,000	72,874	4.05%, 5/15/2048	100,000	124,906
Berkshire Hathaway Energy Co.:			Dayton Power & Light Co.:		
2.80%, 1/15/2023	40,000	42,046	3.95%, 6/15/2049	30,000	32,196
3.25%, 4/15/2028	30,000	33,899	Dominion Energy, Inc.:		
3.70%, 7/15/2030 (c)	250,000	293,982	4.70%, 12/1/2044	130,000	167,948
3.75%, 11/15/2023	350,000	381,486	Series B, 2.75%, 1/15/2022	150,000	153,450
4.50%, 2/1/2045	50,000	62,683	Series C, 3.38%, 4/1/2030	350,000	394,754
5.15%, 11/15/2043	150,000	203,851	Series D, 2.85%, 8/15/2026	25,000	27,413
Black Hills Corp.:			DTE Electric Co.:		
3.15%, 1/15/2027	25,000	26,472	3.70%, 6/1/2046	75,000	87,683
3.88%, 10/15/2049	100,000	112,736	DTE Energy Co.:		
4.35%, 5/1/2033	30,000	35,282	Series B, 3.30%, 6/15/2022	175,000	182,112
CenterPoint Energy Houston Electric LLC:			Series C, 3.40%, 6/15/2029	175,000	195,074
3.95%, 3/1/2048	50,000	62,061	Series D, 3.70%, 8/1/2023	50,000	54,036
Series AA, 3.00%, 2/1/2027	100,000	109,754	Series F, 1.05%, 6/1/2025	70,000	70,059
Series AC, 4.25%, 2/1/2049	200,000	260,392	Duke Energy Carolinas LLC:		
Series Z, 2.40%, 9/1/2026	50,000	53,697	2.45%, 8/15/2029 (b)	150,000	163,215
CenterPoint Energy, Inc.:			3.20%, 8/15/2049	100,000	111,243
3.60%, 11/1/2021	10,000	10,328	3.88%, 3/15/2046	150,000	182,448
3.85%, 2/1/2024	25,000	27,401	3.95%, 11/15/2028	100,000	120,061
4.25%, 11/1/2028	25,000	29,718	4.25%, 12/15/2041	130,000	163,497
Cleco Corporate Holdings LLC:			Duke Energy Corp.:		
4.97%, 5/1/2046	20,000	22,250	2.40%, 8/15/2022	200,000	206,686
CMS Energy Corp.:			2.65%, 9/1/2026	50,000	54,119
3.45%, 8/15/2027	50,000	55,998	3.15%, 8/15/2027	100,000	110,814
5 year CMT + 4.12%, 4.75%, 6/1/2050 (b) (d)	50,000	53,251	3.95%, 8/15/2047	150,000	174,946
Commonwealth Edison Co.:			Duke Energy Florida LLC:		
4.00%, 3/1/2048	125,000	153,716	2.50%, 12/1/2029	150,000	162,861
Series 123, 3.75%, 8/15/2047	150,000	178,062	3.20%, 1/15/2027	250,000	281,982

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
6.40%, 6/15/2038	\$ 50,000	\$ 77,231	Exelon Generation Co. LLC		
Duke Energy Indiana LLC			3.40%, 3/15/2022	\$ 250,000	\$ 259,355
2.75%, 4/1/2050	65,000	66,367	FirstEnergy Corp.:		
Duke Energy Ohio, Inc.			Series B, 3.90%,		
3.70%, 6/15/2046	28,000	32,538	7/15/2027	280,000	306,992
Duke Energy Progress LLC:			Series B, 4.25%,		
2.50%, 8/15/2050	100,000	97,042	3/15/2023	10,000	10,619
2.80%, 5/15/2022	100,000	103,299	Series C, 4.85%,		
3.60%, 9/15/2047	50,000	58,008	7/15/2047	50,000	60,114
3.70%, 9/1/2028	50,000	58,454	Series C, 7.38%,		
4.20%, 8/15/2045	150,000	187,524	11/15/2031	20,000	28,030
Edison International:			Florida Power & Light Co.:		
2.95%, 3/15/2023 (b)	50,000	51,276	3.15%, 10/1/2049	30,000	34,025
3.55%, 11/15/2024	80,000	84,433	3.25%, 6/1/2024	25,000	27,134
4.13%, 3/15/2028	50,000	51,331	3.95%, 3/1/2048	85,000	107,482
Emera US Finance L.P.			3.99%, 3/1/2049	25,000	31,918
4.75%, 6/15/2046	130,000	156,923	4.05%, 10/1/2044	50,000	63,154
Enel Chile SA			4.13%, 6/1/2048 (b)	100,000	130,574
4.88%, 6/12/2028	50,000	59,184	Fortis, Inc.		
Entergy Arkansas LLC:			3.06%, 10/4/2026	50,000	54,497
2.65%, 6/15/2051	100,000	101,458	Georgia Power Co.		
4.20%, 4/1/2049	25,000	31,878	Series A, 2.20%,		
Entergy Corp.:			9/15/2024	100,000	105,504
2.95%, 9/1/2026	50,000	55,315	Indiana Michigan Power Co.		
4.00%, 7/15/2022	50,000	52,745	4.25%, 8/15/2048	15,000	18,665
Entergy Louisiana LLC:			Interstate Power & Light Co.:		
3.05%, 6/1/2031	25,000	28,474	3.50%, 9/30/2049 (b)	50,000	55,430
3.25%, 4/1/2028	200,000	224,318	3.70%, 9/15/2046	50,000	56,274
4.20%, 4/1/2050	50,000	63,960	4.10%, 9/26/2028	50,000	59,629
Entergy Mississippi LLC:			IPALCO Enterprises, Inc.		
2.85%, 6/1/2028	25,000	27,418	4.25%, 5/1/2030 (c)	100,000	113,776
3.85%, 6/1/2049	125,000	152,494	ITC Holdings Corp.		
Entergy Texas, Inc.:			3.35%, 11/15/2027	50,000	55,813
1.75%, 3/15/2031 (f)	85,000	84,672	Kansas City Power & Light		
3.55%, 9/30/2049	25,000	28,345	Co.		
Evergy Kansas Central, Inc.			4.20%, 3/15/2048	50,000	62,553
3.25%, 9/1/2049	25,000	27,537	MidAmerican Energy Co.		
Evergy Metro, Inc.:			3.95%, 8/1/2047	150,000	185,356
4.20%, 6/15/2047	25,000	31,016	National Rural Utilities		
Series 2019, 4.13%,			Cooperative Finance Corp.:		
4/1/2049	100,000	125,665	1.35%, 3/15/2031	50,000	49,960
Series 2020, 2.25%,			2.95%, 2/7/2024	100,000	107,313
6/1/2030	50,000	53,088	3.40%, 2/7/2028	50,000	57,713
Eversource Energy:			3.90%, 11/1/2028 (b)	100,000	119,082
Series K, 2.75%,			4.02%, 11/1/2032	50,000	61,815
3/15/2022	50,000	51,574	3 Month USD LIBOR +		
Series L, 2.90%, 10/1/2024.	250,000	270,242	2.91%, 4.75%, 4/30/2043		
Series N, 3.80%,			(d)	75,000	76,816
12/1/2023	15,000	16,454	NextEra Energy Capital		
Series O, 4.25%, 4/1/2029 .	25,000	29,999	Holdings, Inc.:		
Exelon Corp.:			2.25%, 6/1/2030	250,000	260,117
3.40%, 4/15/2026	100,000	111,701	2.75%, 11/1/2029	165,000	179,464
3.50%, 6/1/2022	200,000	209,058	2.80%, 1/15/2023	150,000	157,417
3.95%, 6/15/2025	50,000	56,507	3.15%, 4/1/2024	100,000	108,171
5.10%, 6/15/2045	330,000	430,874	3.50%, 4/1/2029	100,000	113,773
			3.55%, 5/1/2027	100,000	113,011

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 + 2.41%, 4.80%, 12/1/2077 (d)	\$ 25,000	\$ 26,936	Series MTN, 3.20%, 8/1/2049	\$ 30,000	\$ 33,662
Northern States Power Co.:			Series MTN, 3.60%, 12/1/2047	100,000	119,028
2.60%, 6/1/2051	50,000	50,983	Series MTN, 3.65%, 9/1/2042	50,000	59,437
2.90%, 3/1/2050	30,000	32,267	Series MTN, 3.70%, 5/1/2028	50,000	58,501
3.60%, 9/15/2047 (b)	50,000	59,453	Public Service Enterprise Group, Inc.:		
NSTAR Electric Co.			1.60%, 8/15/2030	100,000	98,902
3.20%, 5/15/2027	50,000	56,052	2.65%, 11/15/2022	100,000	104,294
Oglethorpe Power Corp.			2.88%, 6/15/2024	70,000	75,073
5.05%, 10/1/2048	100,000	118,498	Puget Sound Energy, Inc.:		
Ohio Power Co.			3.25%, 9/15/2049	65,000	72,164
4.00%, 6/1/2049	20,000	24,528	4.22%, 6/15/2048	65,000	80,709
Oklahoma Gas & Electric Co.			5.80%, 3/15/2040	50,000	69,923
3.80%, 8/15/2028	50,000	57,292	San Diego Gas & Electric Co.:		
Oncor Electric Delivery Co.			Series RRR, 3.75%, 6/1/2047	50,000	57,322
LLC:			Series VVV, 1.70%, 10/1/2030	150,000	149,598
0.55%, 10/1/2025 (c)	70,000	69,647	Sempra Energy:		
3.70%, 11/15/2028	200,000	234,912	2.90%, 2/1/2023	15,000	15,708
3.80%, 9/30/2047	100,000	122,161	3.25%, 6/15/2027	300,000	329,592
5.35%, 10/1/2052 (c)	100,000	153,295	3.40%, 2/1/2028	30,000	33,077
7.50%, 9/1/2038	50,000	81,885	3.80%, 2/1/2038	100,000	111,913
Pacific Gas & Electric Co.:			4.00%, 2/1/2048	30,000	33,901
1.75%, 6/16/2022	50,000	50,046	Sierra Pacific Power Co.		
2.50%, 2/1/2031	100,000	95,133	2.60%, 5/1/2026	50,000	54,489
3.30%, 8/1/2040 (b)	350,000	321,188	Southern California Edison Co.:		
3.45%, 7/1/2025	250,000	262,735	2.85%, 8/1/2029	115,000	121,087
3.50%, 8/1/2050 (b)	45,000	40,523	4.00%, 4/1/2047	191,000	205,115
4.50%, 7/1/2040	250,000	256,552	4.50%, 9/1/2040	25,000	28,225
4.55%, 7/1/2030	250,000	271,220	Series 13-A, 3.90%, 3/15/2043	50,000	52,516
4.95%, 7/1/2050	250,000	267,672	Series A, 4.20%, 3/1/2029	100,000	115,039
PacifiCorp:			Series B, 3.65%, 3/1/2028	100,000	110,205
2.70%, 9/15/2030	320,000	352,496	Series C, 3.60%, 2/1/2045	50,000	51,064
3.30%, 3/15/2051	65,000	72,751	Series D, 3.40%, 6/1/2023	50,000	53,362
PECO Energy Co.			Southern Co.:		
3.90%, 3/1/2048	125,000	152,260	3.25%, 7/1/2026	250,000	278,750
PPL Capital Funding, Inc.:			4.25%, 7/1/2036	250,000	290,042
3.50%, 12/1/2022	75,000	79,156	Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (d)	50,000	51,000
4.00%, 9/15/2047	250,000	286,467	Southern Power Co.		
5.00%, 3/15/2044	50,000	62,881	Series F, 4.95%, 12/15/2046	150,000	166,833
PPL Electric Utilities Corp.:			Southwestern Electric Power Co.:		
3.00%, 10/1/2049	70,000	75,664	Series K, 2.75%, 10/1/2026	50,000	53,828
3.95%, 6/1/2047	50,000	61,154	Series M, 4.10%, 9/15/2028	25,000	29,182
PSEG Power LLC					
3.85%, 6/1/2023	50,000	53,883			
Public Service Co. of Colorado:					
3.80%, 6/15/2047	150,000	181,974			
Series 34, 3.20%, 3/1/2050	30,000	34,251			
Public Service Electric & Gas Co.:					
Series MTN, 2.05%, 8/1/2050	50,000	45,340			
Series MTN, 3.20%, 5/15/2029	50,000	57,274			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Southwestern Public Service Co.:			4.35%, 6/1/2029	\$ 50,000	\$ 60,665
3.30%, 6/15/2024 (b)	\$ 50,000	\$ 54,105	Arrow Electronics, Inc.:		
3.75%, 6/15/2049	100,000	118,747	3.25%, 9/8/2024	50,000	53,876
Tampa Electric Co.:			3.88%, 1/12/2028	25,000	27,778
3.63%, 6/15/2050 (b)	150,000	176,499	Flex, Ltd.:		
4.30%, 6/15/2048	50,000	63,007	3.75%, 2/1/2026	50,000	54,572
4.45%, 6/15/2049 (b)	25,000	32,381	4.88%, 6/15/2029	75,000	86,158
Tucson Electric Power Co.:			Fortive Corp.:		
4.85%, 12/1/2048	50,000	67,682	3.15%, 6/15/2026	50,000	55,260
Union Electric Co.:			Honeywell International, Inc.:		
3.50%, 3/15/2029	250,000	289,325	0.48%, 8/19/2022	145,000	145,216
4.00%, 4/1/2048	50,000	61,771	1.95%, 6/1/2030	250,000	263,097
Virginia Electric & Power Co.:			2.15%, 8/8/2022	45,000	46,474
3.30%, 12/1/2049 (b)	50,000	58,887	2.30%, 8/15/2024	100,000	106,615
3.45%, 2/15/2024	50,000	54,185	2.50%, 11/1/2026	150,000	165,081
4.60%, 12/1/2048	250,000	341,402	2.70%, 8/15/2029	60,000	66,337
8.88%, 11/15/2038	50,000	90,789	3.35%, 12/1/2023	50,000	54,430
Series B, 2.95%, 11/15/2026	30,000	33,465	Hubbell, Inc.:		
WEC Energy Group, Inc.:			3.35%, 3/1/2026	50,000	53,839
0.55%, 9/15/2023	100,000	100,252	Jabil, Inc.:		
3.55%, 6/15/2025	25,000	28,004	3.60%, 1/15/2030	25,000	26,666
Westar Energy, Inc.:			3.95%, 1/12/2028	25,000	27,490
4.13%, 3/1/2042	30,000	36,290	Keysight Technologies, Inc.:		
Wisconsin Electric Power Co.:			3.00%, 10/30/2029	50,000	54,552
2.05%, 12/15/2024	50,000	52,728	4.60%, 4/6/2027	30,000	35,140
4.30%, 10/15/2048	25,000	31,700	PerkinElmer, Inc.:		
Wisconsin Public Service Corp.:			3.30%, 9/15/2029	65,000	72,267
3.35%, 11/21/2021	70,000	72,354	Roper Technologies, Inc.:		
Xcel Energy, Inc.:			0.45%, 8/15/2022	50,000	49,962
0.50%, 10/15/2023	100,000	100,020	1.75%, 2/15/2031	250,000	250,135
2.60%, 3/15/2022	200,000	205,694	2.00%, 6/30/2030	30,000	30,637
2.60%, 12/1/2029	100,000	107,965	2.80%, 12/15/2021	50,000	51,281
4.00%, 6/15/2028	50,000	58,866	2.95%, 9/15/2029	40,000	43,974
		24,572,451	3.80%, 12/15/2026	30,000	34,616
ELECTRICAL COMPONENTS & EQUIPMENT — 0.0% (a)			4.20%, 9/15/2028	65,000	77,454
Emerson Electric Co.:			Trimble, Inc.:		
0.88%, 10/15/2026	65,000	64,814	4.90%, 6/15/2028	50,000	59,045
1.95%, 10/15/2030	50,000	51,840	Tyco Electronics Group SA:		
2.63%, 12/1/2021	50,000	51,242	3.70%, 2/15/2026	50,000	56,128
2.63%, 2/15/2023 (b)	25,000	26,204			2,381,293
		194,100	ENVIRONMENTAL CONTROL — 0.1%		
ELECTRONICS — 0.2%			Republic Services, Inc.:		
Agilent Technologies, Inc.:			1.45%, 2/15/2031	100,000	97,542
2.75%, 9/15/2029	50,000	53,935	2.90%, 7/1/2026	45,000	49,734
Allegion PLC:			3.38%, 11/15/2027	60,000	68,240
3.50%, 10/1/2029	50,000	54,673	3.55%, 6/1/2022	25,000	26,067
Allegion US Holding Co., Inc.:			3.95%, 5/15/2028	150,000	176,951
3.55%, 10/1/2027	50,000	54,269	Waste Connections, Inc.:		
Amphenol Corp.:			3.05%, 4/1/2050	20,000	20,946
2.80%, 2/15/2030	100,000	109,671	3.50%, 5/1/2029	50,000	56,854
			Waste Management, Inc.:		
			2.40%, 5/15/2023	150,000	156,678
			3.50%, 5/15/2024	25,000	27,316

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.90%, 3/1/2035	\$ 50,000	\$ 60,525	3.30%, 2/15/2050	\$ 10,000	\$ 9,422
		<u>740,853</u>	3.55%, 3/15/2025	50,000	54,466
FOOD — 0.4%			3.75%, 10/1/2025	5,000	5,507
Campbell Soup Co.:			4.45%, 3/15/2048	50,000	54,712
2.38%, 4/24/2030	15,000	15,628	4.85%, 10/1/2045	5,000	5,673
3.65%, 3/15/2023	15,000	16,050	6.60%, 4/1/2050	250,000	350,960
3.95%, 3/15/2025	100,000	111,862	Tyson Foods, Inc.:		
4.15%, 3/15/2028	50,000	58,140	3.55%, 6/2/2027	150,000	169,449
4.80%, 3/15/2048	20,000	25,698	4.50%, 6/15/2022	30,000	31,731
Conagra Brands, Inc.:			4.55%, 6/2/2047	285,000	359,812
3.80%, 10/22/2021	20,000	20,690			<u>4,574,425</u>
5.30%, 11/1/2038	265,000	342,316	FOREST PRODUCTS &		
5.40%, 11/1/2048	40,000	54,259	PAPER — 0.1%		
General Mills, Inc.:			Celulosa Arauco y		
3.20%, 2/10/2027	100,000	112,414	Constitucion SA:		
3.65%, 2/15/2024	50,000	54,581	3.88%, 11/2/2027	200,000	212,552
3.70%, 10/17/2023	20,000	21,808	4.50%, 8/1/2024	50,000	54,848
4.20%, 4/17/2028	25,000	29,513	Fibria Overseas Finance, Ltd.		
4.55%, 4/17/2038	10,000	12,771	5.50%, 1/17/2027	25,000	28,358
4.70%, 4/17/2048 (b)	320,000	436,416	Georgia-Pacific LLC		
Hershey Co.:			7.75%, 11/15/2029	25,000	37,275
0.90%, 6/1/2025	45,000	45,460	International Paper Co.:		
3.20%, 8/21/2025	25,000	27,821	4.35%, 8/15/2048	50,000	61,293
3.38%, 5/15/2023	50,000	53,826	4.40%, 8/15/2047	50,000	61,309
Ingredion, Inc.			5.00%, 9/15/2035	100,000	129,156
2.90%, 6/1/2030 (b)	100,000	108,636	Suzano Austria GmbH		
JM Smucker Co.:			3.75%, 1/15/2031	40,000	40,228
3.38%, 12/15/2027 (b)	100,000	111,729			<u>625,019</u>
3.55%, 3/15/2050	25,000	27,073	GAS — 0.2%		
4.25%, 3/15/2035	50,000	59,876	Atmos Energy Corp.:		
Kellogg Co.:			1.50%, 1/15/2031 (f)	100,000	99,707
4.30%, 5/15/2028	100,000	117,886	3.00%, 6/15/2027 (b)	150,000	166,960
4.50%, 4/1/2046	100,000	125,441	4.15%, 1/15/2043	25,000	30,556
Kroger Co.:			CenterPoint Energy		
2.65%, 10/15/2026	50,000	54,471	Resources Corp.		
2.80%, 8/1/2022	200,000	207,866	3.55%, 4/1/2023	100,000	106,917
3.70%, 8/1/2027	35,000	40,285	Dominion Energy Gas		
3.85%, 8/1/2023	75,000	81,295	Holdings LLC:		
4.45%, 2/1/2047	100,000	123,221	3.60%, 12/15/2024	50,000	55,356
4.65%, 1/15/2048	100,000	126,679	4.80%, 11/1/2043	25,000	31,138
McCormick & Co., Inc.:			Series A, 2.50%,		
2.70%, 8/15/2022	200,000	208,160	11/15/2024	85,000	90,658
3.40%, 8/15/2027	100,000	112,563	Series B, 3.00%,		
Mondelez International, Inc.:			11/15/2029	35,000	38,546
1.50%, 5/4/2025	60,000	61,681	Series C, 3.90%,		
1.50%, 2/4/2031	40,000	39,076	11/15/2049	65,000	75,362
1.88%, 10/15/2032	75,000	74,824	National Fuel Gas Co.:		
2.63%, 9/4/2050	35,000	34,230	3.95%, 9/15/2027	50,000	51,333
2.75%, 4/13/2030	35,000	38,101	5.50%, 1/15/2026	30,000	32,796
3.63%, 2/13/2026	50,000	56,581	NiSource, Inc.:		
4.00%, 2/1/2024 (b)	100,000	110,449	0.95%, 8/15/2025	60,000	59,927
Sysco Corp.:			1.70%, 2/15/2031 (b)	100,000	98,052
2.40%, 2/15/2030	10,000	10,071	2.95%, 9/1/2029	100,000	108,563
3.25%, 7/15/2027	50,000	54,315	3.49%, 5/15/2027	50,000	55,776
3.30%, 7/15/2026	100,000	108,931	4.38%, 5/15/2047	150,000	185,257

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.80%, 2/15/2044	\$ 30,000	\$ 37,990	DH Europe Finance II Sarl:		
ONE Gas, Inc.			2.05%, 11/15/2022	\$ 50,000	\$ 51,554
4.50%, 11/1/2048	90,000	115,164	2.20%, 11/15/2024	50,000	52,850
Southern California Gas Co.:			2.60%, 11/15/2029	30,000	32,619
3.15%, 9/15/2024	25,000	27,260	3.25%, 11/15/2039	50,000	55,525
3.20%, 6/15/2025	50,000	55,066	3.40%, 11/15/2049	50,000	57,146
3.75%, 9/15/2042	30,000	34,341	Medtronic, Inc.:		
5.13%, 11/15/2040	25,000	33,480	3.15%, 3/15/2022	59,000	61,296
Series VV, 4.30%, 1/15/2049	50,000	62,429	3.50%, 3/15/2025	67,000	75,601
Southern Co. Gas Capital Corp.			4.38%, 3/15/2035	54,000	72,151
4.40%, 5/30/2047	150,000	180,261	4.63%, 3/15/2045	345,000	474,851
Southwest Gas Corp.			Stryker Corp.:		
3.70%, 4/1/2028	25,000	28,191	1.15%, 6/15/2025	50,000	50,683
Washington Gas Light Co.			1.95%, 6/15/2030	50,000	51,012
Series MTN, 3.65%, 9/15/2049	50,000	56,764	2.90%, 6/15/2050	25,000	25,669
		<u>1,917,850</u>	3.38%, 11/1/2025	25,000	27,928
			3.50%, 3/15/2026	25,000	28,194
			3.65%, 3/7/2028	50,000	57,967
			4.63%, 3/15/2046	25,000	32,623
HAND & MACHINE TOOLS			Thermo Fisher Scientific, Inc.:		
— 0.0% (a)			3.00%, 4/15/2023	250,000	264,375
Kennametal, Inc.			4.10%, 8/15/2047	100,000	128,246
4.63%, 6/15/2028	50,000	55,563	4.13%, 3/25/2025	35,000	39,883
Snap-on, Inc.			4.15%, 2/1/2024 (b)	25,000	27,618
3.10%, 5/1/2050	70,000	74,269	Zimmer Biomet Holdings, Inc.		
Stanley Black & Decker, Inc.:			3.55%, 4/1/2025	100,000	110,543
3.40%, 3/1/2026	35,000	39,095			<u>3,154,192</u>
4.25%, 11/15/2028	100,000	121,325	HEALTH CARE SERVICES		
5 year CMT + 2.66%, 4.00%, 3/15/2060 (b) (d).	30,000	31,157	— 0.6%		
		<u>321,409</u>	Advocate Health & Hospitals Corp.		
HEALTH CARE PRODUCTS			3.39%, 10/15/2049	50,000	55,699
— 0.3%			Aetna, Inc.:		
Abbott Laboratories:			2.80%, 6/15/2023	200,000	210,492
2.95%, 3/15/2025	75,000	81,977	3.88%, 8/15/2047	100,000	111,586
3.40%, 11/30/2023	35,000	38,067	4.13%, 11/15/2042	25,000	28,505
3.75%, 11/30/2026	85,000	98,755	Anthem, Inc.:		
4.75%, 11/30/2036	250,000	334,885	2.25%, 5/15/2030	15,000	15,431
4.75%, 4/15/2043	25,000	34,151	2.38%, 1/15/2025	20,000	21,225
4.90%, 11/30/2046	150,000	212,170	2.95%, 12/1/2022	50,000	52,511
Baxter International, Inc.			3.13%, 5/15/2050	20,000	20,295
3.50%, 8/15/2046	50,000	56,849	3.30%, 1/15/2023	50,000	53,000
Boston Scientific Corp.:			3.35%, 12/1/2024	50,000	54,829
1.90%, 6/1/2025	65,000	67,891	3.50%, 8/15/2024	25,000	27,395
2.65%, 6/1/2030	100,000	106,403	3.65%, 12/1/2027	130,000	147,865
3.38%, 5/15/2022	50,000	52,203	4.10%, 3/1/2028	100,000	116,443
3.45%, 3/1/2024	25,000	27,109	4.38%, 12/1/2047	130,000	159,032
4.00%, 3/1/2029	35,000	40,688	4.55%, 3/1/2048	50,000	62,986
4.55%, 3/1/2039	50,000	62,431	4.65%, 1/15/2043	50,000	62,996
4.70%, 3/1/2049	35,000	46,234	Ascension Health		
Covidien International Finance SA			3.95%, 11/15/2046	150,000	186,991
3.20%, 6/15/2022	50,000	51,945	Banner Health		
Danaher Corp.			2.34%, 1/1/2030	40,000	41,482
2.60%, 10/1/2050 (f)	65,000	64,100			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Children's Hospital Corp. Series 2020, 2.59%, 2/1/2050	\$ 15,000	\$ 14,948	Northwell Healthcare, Inc. 4.26%, 11/1/2047	\$ 50,000	\$ 57,669
CommonSpirit Health: 2.76%, 10/1/2024	250,000	261,705	NYU Langone Hospitals Series 2020, 3.38%, 7/1/2055	100,000	102,381
4.19%, 10/1/2049	250,000	265,935	Orlando Health Obligated Group 3.33%, 10/1/2050	25,000	25,000
4.35%, 11/1/2042	25,000	27,081	Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048	100,000	115,500
Duke University Health System, Inc. Series 2017, 3.92%, 6/1/2047	50,000	62,205	Providence St. Joseph Health Obligated Group Series 19A, 2.53%, 10/1/2029	80,000	84,865
HCA, Inc.: 4.13%, 6/15/2029 (b)	35,000	39,592	Quest Diagnostics, Inc.: 2.95%, 6/30/2030	35,000	38,240
4.50%, 2/15/2027	50,000	56,097	4.20%, 6/30/2029	100,000	118,693
4.75%, 5/1/2023	55,000	59,999	4.70%, 3/30/2045	25,000	31,561
5.00%, 3/15/2024	85,000	95,166	RWJ Barnabas Health, Inc. 3.48%, 7/1/2049	50,000	51,655
5.13%, 6/15/2039	25,000	30,084	SSM Health Care Corp. Series 2018, 3.69%, 6/1/2023	20,000	21,505
5.25%, 4/15/2025	60,000	69,264	UnitedHealth Group, Inc.: 1.25%, 1/15/2026	35,000	35,797
5.25%, 6/15/2026	65,000	75,713	2.00%, 5/15/2030	55,000	57,491
5.25%, 6/15/2049	100,000	121,530	2.38%, 10/15/2022	100,000	104,063
5.50%, 6/15/2047	65,000	80,603	2.75%, 5/15/2040	50,000	52,511
Humana, Inc.: 2.90%, 12/15/2022	150,000	156,898	2.88%, 3/15/2022	25,000	25,761
4.80%, 3/15/2047	100,000	131,519	2.90%, 5/15/2050	50,000	52,636
4.95%, 10/1/2044	50,000	66,326	3.10%, 3/15/2026	50,000	55,912
Johns Hopkins Health System Corp. 3.84%, 5/15/2046	50,000	61,358	3.13%, 5/15/2060	100,000	107,143
Kaiser Foundation Hospitals: 3.50%, 4/1/2022	50,000	52,119	3.38%, 4/15/2027	100,000	114,009
Series 2019, 3.27%, 11/1/2049	105,000	116,763	3.50%, 2/15/2024	10,000	10,970
Laboratory Corp. of America Holdings: 2.30%, 12/1/2024	100,000	105,745	3.50%, 8/15/2039	200,000	229,812
2.95%, 12/1/2029	100,000	110,007	3.70%, 12/15/2025	10,000	11,447
3.25%, 9/1/2024	100,000	109,125	3.75%, 7/15/2025 (b)	305,000	348,112
4.70%, 2/1/2045	25,000	31,753	3.75%, 10/15/2047	50,000	59,269
Memorial Sloan-Kettering Cancer Center: 4.13%, 7/1/2052	25,000	32,352	3.88%, 12/15/2028	15,000	17,837
Series 2020, 2.96%, 1/1/2050	55,000	59,314	4.25%, 4/15/2047	100,000	127,222
Methodist Hospital Series 20A, 2.71%, 12/1/2050	65,000	64,713	4.63%, 7/15/2035	200,000	262,058
Montefiore Obligated Group 4.29%, 9/1/2050	50,000	49,713	4.75%, 7/15/2045	230,000	312,370
Mount Sinai Hospitals Group, Inc. Series 2019, 3.74%, 7/1/2049	35,000	38,900	6.88%, 2/15/2038	25,000	40,155
New York and Presbyterian Hospital: 2.26%, 8/1/2040	50,000	49,028			6,635,916
Series 2019, 3.95%, 8/1/2119	35,000	39,954	HOME BUILDERS — 0.0% (a) DR Horton, Inc. 2.50%, 10/15/2024 (b)	100,000	105,643
			NVR, Inc. 3.00%, 5/15/2030	130,000	140,387
					246,030

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
HOME FURNISHINGS —			Aon Corp.:		
0.0% (a)			2.20%, 11/15/2022 \$ 100,000 \$ 103,512		
Leggett & Platt, Inc.			3.75%, 5/2/2029 100,000 115,579		
4.40%, 3/15/2029 \$ 100,000	\$ 100,000	\$ 111,088	Aon PLC:		
Whirlpool Corp.:			3.50%, 6/14/2024 50,000 54,604		
4.50%, 6/1/2046 25,000	25,000	29,383	3.88%, 12/15/2025 150,000 171,321		
4.60%, 5/15/2050 50,000	50,000	61,422	Arch Capital Group, Ltd.		
4.75%, 2/26/2029 60,000	60,000	72,828	3.64%, 6/30/2050 105,000 112,694		
		274,721	Assurant, Inc.:		
			4.20%, 9/27/2023 100,000 107,654		
			4.90%, 3/27/2028 50,000 55,429		
			Athene Holding, Ltd.		
			4.13%, 1/12/2028 100,000 108,689		
			AXIS Specialty Finance LLC		
			3.90%, 7/15/2029 25,000 27,502		
			Berkshire Hathaway Finance Corp.:		
			1.85%, 3/12/2030 (b) 10,000 10,417		
			4.20%, 8/15/2048 100,000 127,968		
			4.25%, 1/15/2049 150,000 194,773		
			Berkshire Hathaway, Inc.:		
			2.75%, 3/15/2023 50,000 52,667		
			3.00%, 2/11/2023 25,000 26,519		
			3.13%, 3/15/2026 (b) 55,000 61,450		
			4.50%, 2/11/2043 180,000 239,256		
			Brighthouse Financial, Inc.:		
			3.70%, 6/22/2027 (b) 150,000 155,755		
			4.70%, 6/22/2047 150,000 144,859		
			Brown & Brown, Inc.:		
			2.38%, 3/15/2031 150,000 151,657		
			4.50%, 3/15/2029 50,000 56,565		
			Chubb INA Holdings, Inc.:		
			1.38%, 9/15/2030 150,000 148,566		
			2.88%, 11/3/2022 50,000 52,363		
			3.35%, 5/3/2026 250,000 283,437		
			4.15%, 3/13/2043 25,000 31,651		
			4.35%, 11/3/2045 125,000 163,969		
			CNA Financial Corp.:		
			2.05%, 8/15/2030 (b) 100,000 99,581		
			3.45%, 8/15/2027 100,000 112,294		
			4.50%, 3/1/2026 25,000 29,370		
			Enstar Group, Ltd.		
			4.95%, 6/1/2029 50,000 55,714		
			Equitable Holdings, Inc.:		
			3.90%, 4/20/2023 150,000 161,058		
			4.35%, 4/20/2028 150,000 170,806		
			5.00%, 4/20/2048 100,000 118,014		
			Fairfax Financial Holdings, Ltd.		
			4.85%, 4/17/2028 100,000 109,892		
			Fidelity National Financial, Inc.:		
			2.45%, 3/15/2031 100,000 99,565		
			4.50%, 8/15/2028 50,000 57,549		
			First American Financial Corp.		
			4.60%, 11/15/2024 25,000 27,580		
HOUSEHOLD PRODUCTS			HOUSEHOLD PRODUCTS & WARES — 0.0% (a)		
— 0.0% (a)			Clorox Co.:		
Procter & Gamble Co.			3.10%, 10/1/2027 50,000 56,121		
3.55%, 3/25/2040 100,000	100,000	122,559	3.90%, 5/15/2028 50,000 59,159		
			Kimberly-Clark Corp.:		
			1.05%, 9/15/2027 (b) 15,000 15,135		
			2.75%, 2/15/2026 25,000 27,496		
			3.10%, 3/26/2030 (b) 40,000 45,802		
			3.20%, 4/25/2029 100,000 114,693		
			3.90%, 5/4/2047 50,000 63,405		
			3.95%, 11/1/2028 55,000 66,227		
			448,038		
			INSURANCE — 0.9%		
Aflac, Inc.:			Alleghany Corp.		
3.63%, 6/15/2023 50,000	50,000	54,168	4.90%, 9/15/2044 50,000 63,215		
4.75%, 1/15/2049 75,000	75,000	97,782	Allstate Corp.:		
			3.85%, 8/10/2049 125,000 150,547		
			4.20%, 12/15/2046 50,000 62,816		
			Series B, 3 Month USD		
			LIBOR + 2.94%, 5.75%,		
			8/15/2053 (d) 25,000 26,250		
			American Financial Group, Inc.:		
3.50%, 8/15/2026 15,000	15,000	16,212	3.90%, 4/1/2026 30,000 34,141		
4.50%, 6/15/2047 100,000	100,000	110,715	4.25%, 3/15/2029 100,000 117,612		
			4.38%, 6/30/2050 65,000 76,305		
			4.50%, 7/16/2044 50,000 58,442		
			4.88%, 6/1/2022 50,000 53,581		
			Series A-9, 3 Month USD		
			LIBOR + 2.87%, 5.75%,		
			4/1/2048 (b) (d) 100,000 108,894		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Globe Life, Inc.:			3 Month USD LIBOR +		
2.15%, 8/15/2030	\$ 100,000	\$ 100,258	2.38%, 4.50%, 9/15/2047		
4.55%, 9/15/2028	25,000	29,851	(b) (d)	\$ 170,000	\$ 180,103
Hanover Insurance Group, Inc.			3 Month USD LIBOR +		
2.50%, 9/1/2030	15,000	15,398	3.03%, 5.38%, 5/15/2045		
Hartford Financial Services Group, Inc.:			(b) (d)	200,000	217,586
2.80%, 8/19/2029 (b)	70,000	75,787	3 Month USD LIBOR +		
4.40%, 3/15/2048	100,000	123,166	3.92%, 5.63%, 6/15/2043		
Kemper Corp.			(d)	80,000	85,298
2.40%, 9/30/2030	100,000	99,213	5 year CMT + 3.04%,		
Lincoln National Corp.:			3.70%, 10/1/2050 (b) (d) .	100,000	101,769
3.05%, 1/15/2030	100,000	108,029	Series MTN, 3.50%,		
3.80%, 3/1/2028	35,000	40,297	5/15/2024	50,000	55,354
4.00%, 9/1/2023	15,000	16,384	Series MTN, 3.70%,		
4.35%, 3/1/2048	50,000	57,501	3/13/2051	100,000	109,942
6.30%, 10/9/2037	50,000	65,441	Series MTN, 4.60%,		
Loews Corp.:			5/15/2044 (b)	75,000	93,301
3.20%, 5/15/2030	15,000	16,759	Series MTN, 6.63%,		
3.75%, 4/1/2026	50,000	56,937	6/21/2040	25,000	37,790
Manulife Financial Corp.:			Reinsurance Group of America, Inc.:		
2.48%, 5/19/2027	70,000	74,799	3.15%, 6/15/2030	35,000	38,138
USD 5 Year Swap Rate +			3.90%, 5/15/2029	50,000	56,991
1.65%, 4.06%, 2/24/2032			RenaissanceRe Finance, Inc.		
(d)	50,000	54,214	3.45%, 7/1/2027	30,000	32,759
Markel Corp.:			Travelers Cos., Inc.:		
3.50%, 11/1/2027 (b)	50,000	55,118	2.55%, 4/27/2050	10,000	9,808
4.15%, 9/17/2050	50,000	59,769	3.75%, 5/15/2046	10,000	11,759
5.00%, 5/20/2049	30,000	39,985	4.00%, 5/30/2047	80,000	98,460
Marsh & McLennan Cos., Inc.:			4.05%, 3/7/2048 (b)	100,000	124,618
2.75%, 1/30/2022	30,000	30,840	4.10%, 3/4/2049 (b)	100,000	125,197
3.30%, 3/14/2023	150,000	159,018	Series MTN, 6.25%,		
3.75%, 3/14/2026	25,000	28,314	6/15/2037 (b)	25,000	37,836
3.88%, 3/15/2024	100,000	110,837	Trinity Acquisition PLC		
4.38%, 3/15/2029	250,000	303,532	4.40%, 3/15/2026	26,000	29,950
Mercury General Corp.			Unum Group:		
4.40%, 3/15/2027	50,000	54,253	4.00%, 6/15/2029 (b)	70,000	76,472
MetLife, Inc.:			4.50%, 3/15/2025	25,000	27,747
3.60%, 4/10/2024	300,000	331,593	4.50%, 12/15/2049	15,000	14,784
4.05%, 3/1/2045 (b)	150,000	183,384	Voya Financial, Inc.		
4.88%, 11/13/2043	200,000	267,766	3.65%, 6/15/2026	50,000	56,557
6.40%, 12/15/2066	100,000	123,788	Willis North America, Inc.:		
Series D, 4.37%,			3.60%, 5/15/2024	50,000	54,594
9/15/2023	50,000	55,655	3.88%, 9/15/2049	70,000	80,906
Principal Financial Group, Inc.:			4.50%, 9/15/2028	50,000	59,749
2.13%, 6/15/2030	150,000	155,346	WR Berkley Corp.		
3.70%, 5/15/2029	50,000	58,287	4.00%, 5/12/2050	45,000	53,211
Progressive Corp.:			XLIT, Ltd.		
4.00%, 3/1/2029	50,000	60,161	5.50%, 3/31/2045	125,000	165,306
4.20%, 3/15/2048	100,000	129,171			
Prudential Financial, Inc.:					
3.94%, 12/7/2049	100,000	112,613			
			INTERNET — 0.4%		
			Alibaba Group Holding, Ltd.:		
			3.13%, 11/28/2021	25,000	25,660
			3.40%, 12/6/2027	200,000	224,044
			3.60%, 11/28/2024	75,000	82,238
			4.20%, 12/6/2047	260,000	329,501
					<u>10,567,697</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Alphabet, Inc.:			IRON/STEEL — 0.1%		
1.10%, 8/15/2030	\$ 165,000	\$ 163,495	Nucor Corp.:		
2.00%, 8/15/2026 (b)	250,000	267,470	2.00%, 6/1/2025	\$ 15,000	\$ 15,684
2.05%, 8/15/2050	250,000	233,715	2.70%, 6/1/2030 (b)	15,000	16,112
Amazon.com, Inc.:			4.00%, 8/1/2023	25,000	27,159
0.40%, 6/3/2023	250,000	250,497	5.20%, 8/1/2043	50,000	67,637
0.80%, 6/3/2025	65,000	65,688	Reliance Steel & Aluminum		
1.50%, 6/3/2030	235,000	239,869	Co.		
2.40%, 2/22/2023	200,000	209,626	1.30%, 8/15/2025	40,000	39,969
2.50%, 11/29/2022	25,000	26,065	Steel Dynamics, Inc.:		
2.50%, 6/3/2050	40,000	40,830	2.80%, 12/15/2024	25,000	26,420
2.70%, 6/3/2060	30,000	30,993	3.45%, 4/15/2030	40,000	44,036
2.80%, 8/22/2024	100,000	108,352	Vale Overseas, Ltd.:		
3.15%, 8/22/2027	100,000	113,713	6.25%, 8/10/2026	150,000	177,292
3.80%, 12/5/2024	30,000	33,770	6.88%, 11/10/2039	300,000	396,153
3.88%, 8/22/2037	125,000	155,895	8.25%, 1/17/2034	25,000	35,338
4.05%, 8/22/2047	125,000	161,780			<u>845,800</u>
4.25%, 8/22/2057	150,000	204,469	LODGING — 0.1%		
4.95%, 12/5/2044	125,000	178,636	Choice Hotels International,		
5.20%, 12/3/2025	50,000	60,822	Inc.		
Baidu, Inc.			3.70%, 12/1/2029	50,000	52,931
2.88%, 7/6/2022	250,000	257,432	Hyatt Hotels Corp.		
Booking Holdings, Inc.:			4.38%, 9/15/2028	50,000	51,328
3.60%, 6/1/2026	250,000	276,812	Las Vegas Sands Corp.:		
4.10%, 4/13/2025	100,000	112,587	2.90%, 6/25/2025	65,000	64,754
4.63%, 4/13/2030	100,000	120,154	3.20%, 8/8/2024	45,000	45,468
E*TRADE Financial Corp.			3.50%, 8/18/2026	30,000	30,400
2.95%, 8/24/2022	175,000	182,324	3.90%, 8/8/2029	40,000	39,890
eBay, Inc.:			Marriott International, Inc.:		
1.90%, 3/11/2025	140,000	145,909	3.75%, 3/15/2025	25,000	25,934
2.70%, 3/11/2030	100,000	106,137	Series EE, 5.75%,		
2.75%, 1/30/2023	150,000	157,221	5/1/2025	290,000	323,072
3.45%, 8/1/2024	25,000	27,363	Sands China, Ltd.		
3.80%, 3/9/2022	50,000	52,239	5.13%, 8/8/2025	250,000	273,117
Expedia Group, Inc.:					<u>906,894</u>
3.25%, 2/15/2030	35,000	33,708	MACHINERY,		
3.80%, 2/15/2028	50,000	50,195	CONSTRUCTION &		
4.63%, 8/1/2027 (c)	90,000	94,448	MINING — 0.1%		
TD Ameritrade Holding Corp.			ABB Finance USA, Inc.:		
2.95%, 4/1/2022	150,000	155,009	2.88%, 5/8/2022	50,000	51,971
		<u>4,978,666</u>	3.80%, 4/3/2028	100,000	118,982
INVESTMENT COMPANY			Caterpillar Financial Services		
SECURITY — 0.0% (a)			Corp.:		
Ares Capital Corp.:			Series MTN, 0.45%,		
3.50%, 2/10/2023	50,000	51,358	9/14/2023	250,000	250,272
3.88%, 1/15/2026	100,000	101,815	Series MTN, 0.95%,		
4.20%, 6/10/2024	50,000	51,971	5/13/2022	100,000	100,980
4.25%, 3/1/2025	50,000	51,799	Series MTN, 1.95%,		
FS KKR Capital Corp.			11/18/2022	300,000	309,897
4.13%, 2/1/2025	100,000	98,951	Series MTN, 2.40%,		
Owl Rock Capital Corp.			6/6/2022	150,000	155,076
4.00%, 3/30/2025	50,000	50,454	Series MTN, 2.95%,		
Prospect Capital Corp.			2/26/2022	150,000	155,534
5.88%, 3/15/2023 (b)	25,000	25,807	Series MTN, 3.75%,		
		<u>432,155</u>	11/24/2023 (b)	25,000	27,533

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Caterpillar, Inc.:			Westinghouse Air Brake Technologies Corp.		
2.60%, 9/19/2029 (b)	\$ 100,000	\$ 109,588	4.95%, 9/15/2028	\$ 300,000	\$ 349,374
2.60%, 4/9/2030 (b)	95,000	104,073	Xylem, Inc.		
3.25%, 4/9/2050	125,000	141,035	1.95%, 1/30/2028	45,000	46,959
3.80%, 8/15/2042	125,000	152,674			<u>3,117,411</u>
4.75%, 5/15/2064	25,000	35,200	MEDIA — 1.0%		
Oshkosh Corp.			CBS Corp.:		
3.10%, 3/1/2030 (b)	10,000	10,592	2.90%, 1/15/2027	125,000	134,780
		<u>1,723,407</u>	4.20%, 6/1/2029 (b)	200,000	231,038
MACHINERY-DIVERSIFIED			4.95%, 5/19/2050	200,000	233,166
— 0.3%			Charter Communications Operating LLC/Charter Communications Operating Capital:		
CNH Industrial Capital LLC:			2.80%, 4/1/2031	290,000	300,959
3.88%, 10/15/2021	10,000	10,276	4.20%, 3/15/2028	250,000	283,640
4.20%, 1/15/2024	100,000	107,764	4.46%, 7/23/2022	150,000	158,837
4.38%, 4/5/2022	15,000	15,720	4.80%, 3/1/2050	155,000	175,396
CNH Industrial NV			4.91%, 7/23/2025	50,000	57,729
Series MTN, 3.85%,			5.05%, 3/30/2029	100,000	119,673
11/15/2027 (b)	15,000	16,225	5.38%, 5/1/2047	150,000	177,835
Deere & Co.:			6.48%, 10/23/2045	185,000	248,529
2.60%, 6/8/2022	25,000	25,816	Class USD, 4.50%,		
2.88%, 9/7/2049	35,000	37,625	2/1/2024 (b)	100,000	110,838
3.90%, 6/9/2042	225,000	287,203	Comcast Corp.:		
Flowserve Corp.			1.50%, 2/15/2031	150,000	148,245
3.50%, 10/1/2030	35,000	34,770	1.95%, 1/15/2031	70,000	71,912
IDEX Corp.			2.45%, 8/15/2052	115,000	107,522
3.00%, 5/1/2030	25,000	27,513	2.65%, 8/15/2062	75,000	71,255
John Deere Capital Corp.:			2.80%, 1/15/2051	55,000	55,450
3.65%, 10/12/2023 (b)	100,000	109,754	3.10%, 4/1/2025 (b)	35,000	38,564
Series GMTN, 3.45%,			3.15%, 3/1/2026	225,000	250,877
6/7/2023	25,000	27,001	3.15%, 2/15/2028	200,000	224,666
Series MTN, 2.15%,			3.20%, 7/15/2036	250,000	277,235
9/8/2022	150,000	155,342	3.30%, 2/1/2027	150,000	169,289
Series MTN, 2.25%,			3.30%, 4/1/2027	100,000	113,110
9/14/2026	100,000	108,593	3.40%, 4/1/2030	50,000	57,636
Series MTN, 2.60%,			3.40%, 7/15/2046	100,000	111,056
3/7/2024	65,000	69,470	3.60%, 3/1/2024	25,000	27,487
Series MTN, 2.80%,			3.75%, 4/1/2040	250,000	294,030
3/6/2023 (b)	150,000	158,760	3.90%, 3/1/2038	150,000	177,943
Series MTN, 2.80%,			3.95%, 10/15/2025	350,000	401,698
7/18/2029	50,000	55,664	4.00%, 11/1/2049	69,000	83,255
Series MTN, 3.40%,			4.15%, 10/15/2028	250,000	301,065
9/11/2025 (b)	25,000	28,208	4.20%, 8/15/2034	100,000	124,503
Series MTN, 3.45%,			4.25%, 10/15/2030	50,000	61,453
3/13/2025 (b)	100,000	112,290	4.25%, 1/15/2033	50,000	62,223
nVent Finance Sarl			4.60%, 10/15/2038	305,000	389,570
4.55%, 4/15/2028	50,000	53,712	4.65%, 7/15/2042	75,000	97,877
Otis Worldwide Corp.:			4.70%, 10/15/2048	500,000	664,815
2.06%, 4/5/2025	250,000	263,073	4.95%, 10/15/2058	105,000	151,113
2.57%, 2/15/2030	250,000	268,675	Discovery Communications LLC:		
3.11%, 2/15/2040	250,000	267,310	3.80%, 3/13/2024	100,000	109,064
Rockwell Automation, Inc.:					
3.50%, 3/1/2029	85,000	98,377			
4.20%, 3/1/2049	250,000	327,597			
Wabtec Corp.					
4.40%, 3/15/2024	50,000	54,340			

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**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.95%, 3/20/2028	\$ 30,000	\$ 34,100	Timken Co.		
4.00%, 9/15/2055 (c)	265,000	270,006	4.50%, 12/15/2028	\$ 20,000	\$ 21,977
5.20%, 9/20/2047	100,000	120,838			100,241
Fox Corp.:			MINING — 0.2%		
3.67%, 1/25/2022	15,000	15,640	Barrick Gold Corp.		
4.03%, 1/25/2024	25,000	27,515	5.25%, 4/1/2042	25,000	34,283
4.71%, 1/25/2029	40,000	47,948	Barrick North America Finance LLC		
5.48%, 1/25/2039	275,000	367,185	5.75%, 5/1/2043	250,000	363,932
5.58%, 1/25/2049	25,000	34,576	BHP Billiton Finance USA, Ltd.:		
Grupo Televisa SAB:			4.13%, 2/24/2042 (b)	125,000	156,161
5.00%, 5/13/2045	50,000	56,507	5.00%, 9/30/2043	50,000	70,171
6.13%, 1/31/2046 (b)	100,000	130,636	Newmont Corp.:		
Thomson Reuters Corp.			2.25%, 10/1/2030	65,000	67,270
3.35%, 5/15/2026	50,000	55,013	2.80%, 10/1/2029	80,000	86,333
Time Warner Cable LLC:			3.70%, 3/15/2023 (b)	7,000	7,411
4.50%, 9/15/2042	100,000	108,358	Newmont Mining Corp.		
5.50%, 9/1/2041	425,000	515,852	4.88%, 3/15/2042	50,000	68,163
5.88%, 11/15/2040	50,000	62,893	Rio Tinto Finance USA PLC:		
6.75%, 6/15/2039	50,000	68,441	4.13%, 8/21/2042	25,000	32,041
TWDC Enterprises 18 Corp.:			4.75%, 3/22/2042	150,000	204,535
3.00%, 2/13/2026 (b)	50,000	55,475	Rio Tinto Finance USA, Ltd.		
Series GMTN, 3.15%, 9/17/2025	25,000	27,771	3.75%, 6/15/2025	250,000	282,795
Series MTN, 3.00%, 7/30/2046	75,000	76,766	Southern Copper Corp.		
Viacom, Inc.:			5.88%, 4/23/2045	357,000	484,324
4.95%, 1/15/2031	250,000	299,982			1,857,419
5.85%, 9/1/2043	200,000	250,070	MISCELLANEOUS		
ViacomCBS, Inc.:			MANUFACTURER — 0.2%		
3.70%, 6/1/2028	50,000	55,432	3M Co.:		
4.38%, 3/15/2043	25,000	26,612	1.75%, 2/14/2023 (b)	100,000	103,207
4.75%, 5/15/2025	250,000	287,160	2.00%, 2/14/2025 (b)	100,000	105,963
Walt Disney Co.:			2.38%, 8/26/2029	100,000	108,189
1.65%, 9/1/2022	20,000	20,463	2.88%, 10/15/2027	225,000	250,756
1.75%, 8/30/2024 (b)	50,000	52,017	3.25%, 8/26/2049	60,000	67,218
1.75%, 1/13/2026	105,000	109,209	Series MTN, 3.38%, 3/1/2029	50,000	57,578
2.00%, 9/1/2029	185,000	190,957	Series MTN, 3.63%, 10/15/2047	25,000	29,480
2.20%, 1/13/2028 (b)	70,000	73,709	Series MTN, 4.00%, 9/14/2048	30,000	37,730
2.65%, 1/13/2031	440,000	474,949	Carlisle Cos., Inc.		
3.35%, 3/24/2025	250,000	277,687	2.75%, 3/1/2030	65,000	69,279
3.38%, 11/15/2026	100,000	112,679	Eaton Corp.:		
3.50%, 5/13/2040	150,000	169,374	3.10%, 9/15/2027	100,000	111,514
3.60%, 1/13/2051	75,000	84,830	4.15%, 11/2/2042	25,000	30,769
3.70%, 10/15/2025	100,000	113,376	General Electric Co.:		
3.80%, 5/13/2060	90,000	103,971	3.45%, 5/1/2027	45,000	47,567
4.00%, 10/1/2023 (b)	100,000	109,100	3.63%, 5/1/2030	50,000	51,800
4.70%, 3/23/2050	150,000	197,748	4.13%, 10/9/2042	18,000	18,013
5.40%, 10/1/2043	75,000	103,005	4.25%, 5/1/2040	305,000	309,691
6.65%, 11/15/2037	250,000	376,320	4.35%, 5/1/2050	55,000	56,078
		12,439,503	Series GMTN, 3.45%, 5/15/2024	50,000	53,713
METAL FABRICATE & HARDWARE — 0.0% (a)					
Precision Castparts Corp.					
2.50%, 1/15/2023	75,000	78,264			

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
Series MTN, 5.88%, 1/14/2038	\$ 50,000	\$ 58,242	Cimarex Energy Co. 3.90%, 5/15/2027	\$ 250,000	\$ 251,880
Illinois Tool Works, Inc. 3.90%, 9/1/2042	325,000	403,682	CNOOC Finance 2015 USA LLC: 3.50%, 5/5/2025 (b)	300,000	330,081
Parker-Hannifin Corp.: 2.70%, 6/14/2024	35,000	37,456	4.38%, 5/2/2028	250,000	292,287
4.00%, 6/14/2049	40,000	48,072	CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044	100,000	133,277
Series MTN, 3.30%, 11/21/2024	50,000	54,946	Concho Resources, Inc. 3.75%, 10/1/2027	300,000	324,669
Textron, Inc.: 2.45%, 3/15/2031	30,000	30,011	ConocoPhillips 6.50%, 2/1/2039	75,000	110,483
3.90%, 9/17/2029	50,000	56,037	ConocoPhillips Co.: 4.95%, 3/15/2026	200,000	238,900
4.00%, 3/15/2026	50,000	55,143	5.95%, 3/15/2046	200,000	296,760
Trane Technologies Global Holding Co., Ltd. 5.75%, 6/15/2043	25,000	35,037	6.95%, 4/15/2029	50,000	69,484
Trane Technologies Luxembourg Finance SA 3.80%, 3/21/2029	100,000	117,249	Devon Energy Corp.: 5.00%, 6/15/2045	25,000	23,780
		2,404,420	5.85%, 12/15/2025	50,000	55,977
OIL & GAS — 1.3%			Diamondback Energy, Inc.: 2.88%, 12/1/2024	60,000	60,740
BP Capital Markets America, Inc.: 3.00%, 2/24/2050	250,000	239,497	3.25%, 12/1/2026	45,000	45,148
3.02%, 1/16/2027	200,000	219,338	3.50%, 12/1/2029 (b)	100,000	96,433
3.22%, 4/14/2024	200,000	215,554	Ecopetrol SA: 4.13%, 1/16/2025	100,000	105,129
3.59%, 4/14/2027	250,000	280,425	5.88%, 5/28/2045	225,000	246,170
3.63%, 4/6/2030	200,000	229,340	6.88%, 4/29/2030 (b)	250,000	299,282
3.94%, 9/21/2028 (b)	100,000	116,367	7.38%, 9/18/2043	50,000	62,927
BP Capital Markets PLC: 3.06%, 3/17/2022	200,000	207,624	EOG Resources, Inc.: 2.63%, 3/15/2023	100,000	104,208
3.81%, 2/10/2024	150,000	164,838	3.90%, 4/1/2035	25,000	28,044
Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023	250,000	259,912	4.38%, 4/15/2030	30,000	35,354
3.45%, 11/15/2021	25,000	25,556	4.95%, 4/15/2050	35,000	42,857
3.85%, 6/1/2027	50,000	54,005	Equinor ASA: 2.65%, 1/15/2024	75,000	79,934
3.90%, 2/1/2025	25,000	27,116	2.88%, 4/6/2025	250,000	272,057
Series GMTN, 4.95%, 6/1/2047	100,000	112,006	3.25%, 11/18/2049	55,000	58,253
Chevron Corp.: 1.14%, 5/11/2023	250,000	254,807	3.63%, 9/10/2028 (b)	50,000	58,613
1.55%, 5/11/2025	135,000	139,883	3.63%, 4/6/2040	100,000	114,458
2.24%, 5/11/2030 (b)	100,000	106,134	3.70%, 3/1/2024	300,000	331,926
2.95%, 5/16/2026 (b)	50,000	55,644	3.95%, 5/15/2043	50,000	58,282
2.98%, 5/11/2040	45,000	48,591	4.80%, 11/8/2043	30,000	38,752
3.08%, 5/11/2050	100,000	108,003	Exxon Mobil Corp.: 1.57%, 4/15/2023	150,000	154,273
3.19%, 6/24/2023 (b)	25,000	26,738	1.90%, 8/16/2022	20,000	20,591
Chevron USA, Inc.: 0.33%, 8/12/2022	65,000	65,055	2.02%, 8/16/2024	50,000	52,573
0.43%, 8/11/2023	30,000	30,028	2.44%, 8/16/2029 (b)	50,000	53,760
0.69%, 8/12/2025	65,000	64,797	2.61%, 10/15/2030	300,000	324,234
1.02%, 8/12/2027	40,000	39,953	2.99%, 3/19/2025	150,000	164,334
2.34%, 8/12/2050 (b)	65,000	61,250	3.00%, 8/16/2039	50,000	52,872
			3.10%, 8/16/2049	50,000	51,636
			3.45%, 4/15/2051	245,000	268,461
			3.48%, 3/19/2030	250,000	287,777
			4.11%, 3/1/2046	125,000	148,389
			4.23%, 3/19/2040	105,000	128,119

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Hess Corp.:			3.75%, 4/10/2024	\$ 375,000	\$ 414,319
5.60%, 2/15/2041	\$ 75,000	\$ 81,565	Total Capital SA		
5.80%, 4/1/2047	250,000	276,110	3.88%, 10/11/2028.	25,000	29,549
HollyFrontier Corp.			Valero Energy Corp.:		
2.63%, 10/1/2023	45,000	45,114	1.20%, 3/15/2024	250,000	249,735
Husky Energy, Inc.			2.15%, 9/15/2027	250,000	249,340
4.40%, 4/15/2029	100,000	104,989	2.85%, 4/15/2025 (b)	55,000	57,698
Marathon Oil Corp.:			3.40%, 9/15/2026	50,000	53,745
2.80%, 11/1/2022	25,000	25,614	6.63%, 6/15/2037	250,000	313,365
4.40%, 7/15/2027 (b)	50,000	49,691			<u>15,417,471</u>
5.20%, 6/1/2045	50,000	46,921	OIL & GAS SERVICES —		
Marathon Petroleum Corp.:			0.1%		
3.63%, 9/15/2024	50,000	53,512	Baker Hughes a GE Co.		
3.80%, 4/1/2028	30,000	32,562	LLC/Baker Hughes		
4.50%, 5/1/2023	250,000	269,820	Co-Obligor, Inc.:		
4.50%, 4/1/2048	25,000	25,283	2.77%, 12/15/2022	100,000	104,535
5.13%, 12/15/2026	150,000	174,705	3.34%, 12/15/2027	50,000	53,115
Nexen, Inc.			4.08%, 12/15/2047	150,000	150,365
5.88%, 3/10/2035	100,000	142,814	Halliburton Co.:		
Noble Energy, Inc.:			3.80%, 11/15/2025.	22,000	23,901
4.95%, 8/15/2047	250,000	327,980	4.85%, 11/15/2035.	150,000	159,286
5.25%, 11/15/2043.	50,000	65,710	5.00%, 11/15/2045.	35,000	35,733
Petro-Canada			7.45%, 9/15/2039	25,000	32,192
5.35%, 7/15/2033	25,000	29,235	National Oilwell Varco, Inc.		
Phillips 66:			3.60%, 12/1/2029	100,000	97,481
2.15%, 12/15/2030	150,000	145,636	Schlumberger Investment SA		
3.70%, 4/6/2023	20,000	21,420	2.65%, 6/26/2030	150,000	151,395
3.85%, 4/9/2025	180,000	199,733			<u>808,003</u>
3.90%, 3/15/2028 (b)	50,000	56,251	PACKAGING &		
4.30%, 4/1/2022	35,000	36,919	CONTAINERS — 0.0% (a)		
4.88%, 11/15/2044.	95,000	112,846	Packaging Corp. of America:		
Pioneer Natural Resources			3.00%, 12/15/2029	25,000	27,403
Co.			3.40%, 12/15/2027	35,000	39,108
4.45%, 1/15/2026	50,000	57,846	4.05%, 12/15/2049 (b)	10,000	12,072
Shell International Finance			WRKCo, Inc.:		
B.V.:			3.38%, 9/15/2027	100,000	110,066
0.38%, 9/15/2023 (b)	200,000	199,450	3.75%, 3/15/2025	100,000	111,771
2.38%, 4/6/2025	250,000	267,022	4.20%, 6/1/2032	50,000	60,365
2.38%, 11/7/2029	100,000	105,681			<u>360,785</u>
2.50%, 9/12/2026	150,000	163,384	PHARMACEUTICALS —		
2.75%, 4/6/2030	250,000	273,457	1.9%		
3.13%, 11/7/2049	100,000	103,358	AbbVie, Inc.:		
3.25%, 5/11/2025	100,000	110,690	2.15%, 11/19/2021 (c)	115,000	117,095
4.00%, 5/10/2046	100,000	116,791	2.60%, 11/21/2024 (c)	105,000	111,297
4.13%, 5/11/2035	75,000	90,386	2.90%, 11/6/2022	25,000	26,214
4.38%, 5/11/2045	250,000	304,962	2.95%, 11/21/2026 (c)	105,000	114,349
4.55%, 8/12/2043	250,000	312,040	3.20%, 5/14/2026	200,000	220,006
5.50%, 3/25/2040	25,000	34,823	3.20%, 11/21/2029 (c)	245,000	269,809
Suncor Energy, Inc.:			3.25%, 10/1/2022 (c)	500,000	522,580
2.80%, 5/15/2023	45,000	47,210	3.45%, 3/15/2022 (c)	200,000	207,274
3.10%, 5/15/2025	40,000	43,042	3.60%, 5/14/2025	350,000	387,768
3.60%, 12/1/2024	25,000	27,285	3.75%, 11/14/2023.	235,000	256,251
4.00%, 11/15/2047.	70,000	71,548	3.80%, 3/15/2025 (c)	425,000	470,823
6.50%, 6/15/2038	50,000	64,004	3.85%, 6/15/2024 (c)	50,000	54,747
Total Capital International SA:					
3.13%, 5/29/2050	200,000	206,686			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.05%, 11/21/2039 (c)	\$ 200,000	\$ 229,536	4.80%, 8/15/2038	\$ 60,000	\$ 74,545
4.25%, 11/14/2028.	35,000	41,556	4.90%, 12/15/2048	295,000	383,521
4.25%, 11/21/2049 (c)	340,000	402,155	6.13%, 11/15/2041.	25,000	36,363
4.30%, 5/14/2036	50,000	58,797	CVS Health Corp.:		
4.40%, 11/6/2042	50,000	59,284	2.88%, 6/1/2026	210,000	227,909
4.45%, 5/14/2046	150,000	179,023	3.38%, 8/12/2024	25,000	27,204
4.50%, 5/14/2035	50,000	60,787	3.50%, 7/20/2022	200,000	209,692
4.55%, 3/15/2035 (c)	350,000	427,094	3.70%, 3/9/2023	130,000	139,292
4.75%, 3/15/2045 (c)	75,000	90,624	3.75%, 4/1/2030	250,000	285,745
4.88%, 11/14/2048.	25,000	31,653	3.88%, 7/20/2025	20,000	22,551
AmerisourceBergen Corp.:			4.10%, 3/25/2025	311,000	351,029
2.80%, 5/15/2030	100,000	106,766	4.30%, 3/25/2028	460,000	537,993
3.45%, 12/15/2027	50,000	57,037	4.78%, 3/25/2038	675,000	819,585
AstraZeneca PLC:			4.88%, 7/20/2035	45,000	57,155
2.38%, 6/12/2022	400,000	412,368	5.05%, 3/25/2048	300,000	382,437
3.38%, 11/16/2025.	35,000	39,292	5.13%, 7/20/2045	185,000	233,516
3.50%, 8/17/2023	50,000	54,082	Eli Lilly & Co.:		
4.00%, 1/17/2029	35,000	41,506	2.25%, 5/15/2050	100,000	94,622
4.00%, 9/18/2042	25,000	30,659	2.35%, 5/15/2022	300,000	309,729
4.38%, 8/17/2048	40,000	53,089	2.50%, 9/15/2060	250,000	237,442
6.45%, 9/15/2037	25,000	38,101	GlaxoSmithKline Capital PLC:		
Becton Dickinson & Co.:			0.53%, 10/1/2023 (f)	100,000	100,154
3.70%, 6/6/2027	163,000	184,762	2.88%, 6/1/2022	100,000	103,785
3.73%, 12/15/2024	50,000	55,231	3.00%, 6/1/2024	70,000	75,659
4.67%, 6/6/2047	210,000	259,736	3.38%, 6/1/2029	85,000	98,088
4.69%, 12/15/2044	20,000	24,538	GlaxoSmithKline Capital, Inc.:		
Becton Dickinson and Co.:			2.80%, 3/18/2023	25,000	26,451
2.89%, 6/6/2022	235,000	243,089	3.38%, 5/15/2023	100,000	107,630
3.36%, 6/6/2024	50,000	54,076	3.63%, 5/15/2025 (b)	55,000	62,249
Bristol-Myers Squibb Co.:			3.88%, 5/15/2028	100,000	118,915
2.60%, 5/16/2022	50,000	51,874	4.20%, 3/18/2043	25,000	32,255
2.90%, 7/26/2024	500,000	542,030	6.38%, 5/15/2038	50,000	77,082
3.25%, 2/20/2023	50,000	53,204	Johnson & Johnson:		
3.25%, 2/27/2027 (b)	250,000	285,807	0.55%, 9/1/2025	50,000	50,000
3.25%, 8/1/2042	50,000	57,122	0.95%, 9/1/2027	65,000	65,272
3.63%, 5/15/2024	25,000	27,536	1.30%, 9/1/2030	70,000	70,549
3.88%, 8/15/2025	275,000	313,846	2.10%, 9/1/2040	65,000	64,968
3.90%, 2/20/2028	100,000	118,389	2.25%, 9/1/2050	100,000	98,881
4.13%, 6/15/2039	35,000	44,308	2.45%, 3/1/2026	30,000	32,728
4.25%, 10/26/2049	150,000	197,613	2.45%, 9/1/2060 (b)	65,000	64,539
4.35%, 11/15/2047.	225,000	294,829	2.90%, 1/15/2028	250,000	281,222
4.55%, 2/20/2048	100,000	134,423	3.38%, 12/5/2023	25,000	27,396
4.63%, 5/15/2044	50,000	66,858	3.40%, 1/15/2038	100,000	118,487
5.00%, 8/15/2045	150,000	209,847	3.55%, 3/1/2036	150,000	182,149
Cardinal Health, Inc.:			3.63%, 3/3/2037	200,000	243,746
3.08%, 6/15/2024	250,000	269,015	3.75%, 3/3/2047	100,000	126,456
3.41%, 6/15/2027	300,000	334,098	4.50%, 12/5/2043 (b)	50,000	69,135
4.90%, 9/15/2045	25,000	29,454	McKesson Corp.:		
Cigna Corp.:			2.85%, 3/15/2023	25,000	26,176
2.40%, 3/15/2030	120,000	124,444	3.95%, 2/16/2028	60,000	69,727
3.05%, 10/15/2027	50,000	55,239	Mead Johnson Nutrition Co.		
3.20%, 3/15/2040	85,000	89,663	4.60%, 6/1/2044 (b)	25,000	33,278
3.40%, 3/15/2050	65,000	68,009	Merck & Co., Inc.:		
3.75%, 7/15/2023	67,000	72,495	1.45%, 6/24/2030	55,000	55,838
4.38%, 10/15/2028	310,000	368,553	2.35%, 2/10/2022	50,000	51,460

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.35%, 6/24/2040	\$ 70,000	\$ 71,100	Wyeth LLC		
2.40%, 9/15/2022	25,000	25,891	6.00%, 2/15/2036	\$ 25,000	\$ 36,266
2.75%, 2/10/2025	325,000	353,038	Zoetis, Inc.:		
2.90%, 3/7/2024	45,000	48,543	3.00%, 9/12/2027	50,000	55,329
3.40%, 3/7/2029	100,000	116,566	3.00%, 5/15/2050	105,000	112,373
3.60%, 9/15/2042	25,000	30,401	3.90%, 8/20/2028	50,000	59,114
3.70%, 2/10/2045	50,000	60,332	4.45%, 8/20/2048	25,000	32,941
3.90%, 3/7/2039	100,000	123,731	4.70%, 2/1/2043 (b)	25,000	32,848
4.00%, 3/7/2049	65,000	82,421			<u>22,925,215</u>
Mylan NV			PIPELINES — 1.0%		
5.25%, 6/15/2046	250,000	311,727	Boardwalk Pipelines L.P.:		
Novartis Capital Corp.:			3.40%, 2/15/2031	45,000	44,083
1.75%, 2/14/2025	100,000	104,737	4.80%, 5/3/2029	40,000	43,638
2.00%, 2/14/2027	100,000	106,007	Cheniere Corpus Christi		
2.20%, 8/14/2030	100,000	107,402	Holdings LLC		
2.40%, 5/17/2022	300,000	309,909	3.70%, 11/15/2029 (c)	90,000	93,433
2.75%, 8/14/2050	65,000	70,004	Enable Midstream Partners		
3.00%, 11/20/2025	25,000	27,746	L.P.:		
3.10%, 5/17/2027 (b)	30,000	33,708	4.15%, 9/15/2029 (b)	100,000	92,415
3.40%, 5/6/2024	25,000	27,562	4.40%, 3/15/2027	50,000	48,171
4.00%, 11/20/2045	50,000	64,297	4.95%, 5/15/2028	30,000	29,292
Perrigo Finance Unlimited Co.			Enbridge, Inc.:		
4.38%, 3/15/2026	50,000	55,924	2.90%, 7/15/2022	50,000	51,852
Pfizer, Inc.:			3.70%, 7/15/2027	50,000	55,546
1.70%, 5/28/2030	150,000	155,058	4.00%, 11/15/2049	100,000	106,669
2.55%, 5/28/2040	150,000	155,988	4.25%, 12/1/2026	50,000	57,316
2.70%, 5/28/2050	250,000	260,732	Energy Transfer Operating		
2.95%, 3/15/2024	100,000	107,941	L.P.:		
3.00%, 12/15/2026	150,000	169,479	4.20%, 4/15/2027	50,000	51,767
3.20%, 9/15/2023	50,000	53,939	4.75%, 1/15/2026	225,000	239,715
3.40%, 5/15/2024 (b)	25,000	27,431	5.00%, 5/15/2050	250,000	230,892
3.45%, 3/15/2029	100,000	116,969	5.15%, 2/1/2043	25,000	22,842
3.60%, 9/15/2028	100,000	118,271	5.15%, 3/15/2045	225,000	204,145
3.90%, 3/15/2039	25,000	30,488	5.20%, 2/1/2022	100,000	103,559
4.00%, 12/15/2036	150,000	184,797	5.25%, 4/15/2029	275,000	295,859
4.00%, 3/15/2049	100,000	126,842	5.88%, 1/15/2024	250,000	275,675
4.10%, 9/15/2038	200,000	248,490	6.25%, 4/15/2049	275,000	284,199
4.20%, 9/15/2048	35,000	45,403	Enterprise Products		
7.20%, 3/15/2039	75,000	124,476	Operating LLC:		
Sanofi			3.13%, 7/31/2029	100,000	108,882
3.63%, 6/19/2028	100,000	117,135	3.20%, 2/15/2052	200,000	184,162
Shire Acquisitions			3.50%, 2/1/2022	25,000	25,975
Investments Ireland DAC:			3.75%, 2/15/2025	75,000	83,436
2.88%, 9/23/2023	100,000	106,070	3.95%, 2/15/2027	200,000	228,834
3.20%, 9/23/2026	30,000	33,392	4.15%, 10/16/2028	25,000	29,226
Takeda Pharmaceutical Co.,			4.20%, 1/31/2050	65,000	69,035
Ltd.:			4.80%, 2/1/2049	25,000	28,698
2.05%, 3/31/2030	250,000	252,987	4.85%, 3/15/2044	50,000	56,769
3.03%, 7/9/2040	200,000	208,530	4.90%, 5/15/2046	50,000	56,597
4.40%, 11/26/2023	100,000	111,087	5.10%, 2/15/2045	200,000	232,436
5.00%, 11/26/2028	100,000	124,214	Series D, 3 Month USD		
Upjohn, Inc.:			LIBOR + 2.99%, 4.88%,		
1.13%, 6/22/2022 (c)	500,000	503,910	8/16/2077 (d)	250,000	217,500
2.70%, 6/22/2030 (c)	150,000	155,685			
4.00%, 6/22/2050 (c)	150,000	159,669			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 E, 3 Month USD LIBOR + 3.03%, 5.25%, 8/16/2077 (d)	\$ 150,000	\$ 142,836	Sabine Pass Liquefaction LLC: 4.20%, 3/15/2028	\$ 100,000	\$ 108,437
Kinder Morgan Energy Partners L.P. 5.40%, 9/1/2044	25,000	28,918	4.50%, 5/15/2030 (c)	250,000	281,635
Kinder Morgan, Inc.: 2.00%, 2/15/2031	110,000	105,743	5.63%, 3/1/2025	200,000	229,164
3.15%, 1/15/2023	450,000	472,315	5.75%, 5/15/2024	75,000	84,904
4.30%, 6/1/2025	300,000	337,836	5.88%, 6/30/2026	250,000	295,660
5.05%, 2/15/2046	50,000	56,449	Spectra Energy Partners L.P. 4.75%, 3/15/2024	350,000	390,344
5.30%, 12/1/2034	200,000	236,960	Sunoco Logistics Partners Operations L.P.: 4.00%, 10/1/2027	50,000	51,001
5.55%, 6/1/2045	150,000	178,258	5.30%, 4/1/2044	25,000	23,308
Magellan Midstream Partners L.P.: 4.20%, 10/3/2047	50,000	52,678	5.35%, 5/15/2045	25,000	23,238
4.85%, 2/1/2049	275,000	315,969	5.40%, 10/1/2047	150,000	141,288
5.00%, 3/1/2026	50,000	58,186	TransCanada PipeLines, Ltd.: 2.50%, 8/1/2022	100,000	103,276
MPLX L.P.: 1.75%, 3/1/2026	35,000	35,017	4.10%, 4/15/2030	200,000	231,024
3.50%, 12/1/2022	75,000	78,333	4.63%, 3/1/2034	250,000	294,970
4.00%, 3/15/2028	35,000	38,118	4.75%, 5/15/2038	100,000	118,981
4.50%, 4/15/2038	180,000	183,638	7.63%, 1/15/2039	25,000	38,133
4.70%, 4/15/2048	100,000	101,238	Transcontinental Gas Pipe Line Co. LLC 7.85%, 2/1/2026	200,000	259,060
4.80%, 2/15/2029	105,000	119,801	Valero Energy Partners L.P. 4.50%, 3/15/2028	50,000	55,979
4.88%, 6/1/2025	50,000	56,603	Williams Cos., Inc.: 3.50%, 11/15/2030	100,000	108,814
4.90%, 4/15/2058	25,000	25,360	3.60%, 3/15/2022	100,000	103,440
5.20%, 3/1/2047	100,000	108,175	3.70%, 1/15/2023	20,000	21,133
5.20%, 12/1/2047	100,000	107,218	3.75%, 6/15/2027	200,000	219,480
ONEOK Partners L.P. 3.38%, 10/1/2022	25,000	25,981	3.90%, 1/15/2025	50,000	54,597
ONEOK, Inc.: 2.20%, 9/15/2025	25,000	24,662	4.55%, 6/24/2024	65,000	72,023
2.75%, 9/1/2024	100,000	102,457	5.10%, 9/15/2045	125,000	140,394
3.10%, 3/15/2030	25,000	24,014	5.75%, 6/24/2044	25,000	29,616
3.40%, 9/1/2029	100,000	98,506			11,335,707
4.00%, 7/13/2027	30,000	31,184	REAL ESTATE — 0.0% (a)		
4.45%, 9/1/2049	40,000	35,406	CBRE Services, Inc. 4.88%, 3/1/2026	50,000	58,693
4.50%, 3/15/2050	25,000	22,344	REAL ESTATE		
4.55%, 7/15/2028	50,000	52,840	INVESTMENT TRUSTS —		
4.95%, 7/13/2047	150,000	141,016	0.9%		
5.20%, 7/15/2048	25,000	24,144	Alexandria Real Estate Equities, Inc.: 3.38%, 8/15/2031	60,000	67,721
Phillips 66 Partners L.P.: 2.45%, 12/15/2024	100,000	103,116	3.45%, 4/30/2025	100,000	111,310
3.15%, 12/15/2029 (b)	100,000	99,502	4.00%, 2/1/2050	100,000	119,506
3.55%, 10/1/2026	10,000	10,537	4.70%, 7/1/2030	35,000	43,231
3.75%, 3/1/2028	25,000	26,088	American Campus Communities Operating Partnership L.P.: 3.30%, 7/15/2026	50,000	53,443
4.90%, 10/1/2046	10,000	10,331	3.63%, 11/15/2027	30,000	31,887
Plains All American Pipeline L.P./PAA Finance Corp.: 3.60%, 11/1/2024	25,000	25,746	American Tower Corp.: 2.25%, 1/15/2022	100,000	102,278
4.50%, 12/15/2026	50,000	53,261			
4.65%, 10/15/2025	400,000	430,172			
4.70%, 6/15/2044	25,000	22,234			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.75%, 1/15/2027	\$ 200,000	\$ 215,502	Duke Realty L.P.:		
3.00%, 6/15/2023	250,000	264,760	3.05%, 3/1/2050	\$ 10,000	\$ 10,660
3.10%, 6/15/2050	100,000	98,902	4.00%, 9/15/2028	100,000	117,289
3.13%, 1/15/2027	100,000	109,163	EPR Properties:		
3.38%, 10/15/2026	75,000	83,039	4.50%, 6/1/2027	50,000	46,145
3.50%, 1/31/2023	50,000	53,157	4.95%, 4/15/2028	50,000	48,581
AvalonBay Communities, Inc.:			Equinix, Inc.:		
Series GMTN, 2.95%, 9/15/2022	25,000	26,004	1.00%, 9/15/2025 (f)	150,000	149,112
Series GMTN, 2.95%, 5/11/2026	50,000	55,361	1.55%, 3/15/2028 (f)	75,000	75,310
Series MTN, 2.45%, 1/15/2031	70,000	74,876	2.63%, 11/18/2024	65,000	69,049
Series MTN, 3.20%, 1/15/2028	40,000	44,616	2.95%, 9/15/2051 (f)	150,000	148,039
Series MTN, 3.30%, 6/1/2029	65,000	73,930	3.20%, 11/18/2029 (b)	45,000	49,585
Series MTN, 3.90%, 10/15/2046	50,000	60,707	5.38%, 5/15/2027	60,000	65,303
Boston Properties L.P.:			ERP Operating L.P.:		
2.75%, 10/1/2026	150,000	160,447	3.00%, 7/1/2029	25,000	27,622
2.90%, 3/15/2030	35,000	36,559	3.50%, 3/1/2028	100,000	113,227
3.40%, 6/21/2029	100,000	108,855	4.00%, 8/1/2047	50,000	60,926
3.65%, 2/1/2026 (b)	100,000	111,468	4.15%, 12/1/2028	100,000	118,836
3.85%, 2/1/2023	75,000	79,840	Essex Portfolio L.P.:		
Brixmor Operating Partnership L.P.:			3.00%, 1/15/2030	25,000	26,944
3.65%, 6/15/2024	50,000	52,418	3.63%, 5/1/2027	50,000	55,183
4.05%, 7/1/2030	25,000	26,787	4.00%, 3/1/2029	65,000	75,138
4.13%, 6/15/2026	50,000	54,484	4.50%, 3/15/2048	50,000	63,671
4.13%, 5/15/2029	100,000	108,258	Federal Realty Investment Trust:		
Camden Property Trust:			3.20%, 6/15/2029	75,000	79,562
3.15%, 7/1/2029	65,000	72,383	3.25%, 7/15/2027	50,000	53,020
4.10%, 10/15/2028	20,000	23,571	GLP Capital L.P./GLP Financing II, Inc.:		
Corporate Office Properties L.P.:			3.35%, 9/1/2024	55,000	55,728
2.25%, 3/15/2026 (b)	35,000	35,451	4.00%, 1/15/2030	65,000	67,300
Crown Castle International Corp.:			4.00%, 1/15/2031	50,000	52,046
3.20%, 9/1/2024	250,000	270,177	5.25%, 6/1/2025	20,000	21,739
3.65%, 9/1/2027	150,000	168,058	5.38%, 11/1/2023	20,000	21,303
3.70%, 6/15/2026	15,000	16,724	5.38%, 4/15/2026	40,000	44,342
4.00%, 3/1/2027	20,000	22,764	5.75%, 6/1/2028	20,000	22,803
4.75%, 5/15/2047	100,000	123,780	HCP, Inc.:		
5.25%, 1/15/2023	100,000	110,028	3.88%, 8/15/2024	50,000	55,404
CubeSmart L.P.:			Healthcare Realty Trust, Inc.:		
3.00%, 2/15/2030	100,000	107,328	2.40%, 3/15/2030 (b)	25,000	25,368
4.38%, 2/15/2029	30,000	35,291	Healthcare Trust of America Holdings L.P.:		
CyrusOne L.P./CyrusOne Finance Corp.:			2.00%, 3/15/2031	55,000	54,181
2.90%, 11/15/2024	150,000	159,406	3.50%, 8/1/2026	25,000	28,017
3.45%, 11/15/2029	60,000	65,106	Healthpeak Properties, Inc.:		
Digital Realty Trust L.P.:			2.88%, 1/15/2031	125,000	132,735
2.75%, 2/1/2023	125,000	130,787	Highwoods Realty L.P.:		
3.70%, 8/15/2027	150,000	168,555	3.05%, 2/15/2030	25,000	25,903
			3.88%, 3/1/2027	50,000	54,296
			Host Hotels & Resorts L.P.:		
			3.88%, 4/1/2024	50,000	51,751
			Series H, 3.38%, 12/15/2029	150,000	141,058
			Hudson Pacific Properties L.P.:		
			3.25%, 1/15/2030	200,000	207,086

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STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.65%, 4/1/2029	\$ 25,000	\$ 28,537	Spirit Realty L.P.		
Kilroy Realty L.P.:			3.40%, 1/15/2030	\$ 100,000	\$ 99,467
3.05%, 2/15/2030	50,000	52,242	STORE Capital Corp.		
3.45%, 12/15/2024	50,000	52,792	4.50%, 3/15/2028	50,000	53,724
4.75%, 12/15/2028	25,000	29,114	Tanger Properties L.P.		
Kimco Realty Corp.:			3.88%, 7/15/2027 (b)	50,000	48,776
2.80%, 10/1/2026 (b)	50,000	53,210	UDR, Inc.:		
3.30%, 2/1/2025	40,000	43,287	Series GMTN, 3.50%,		
3.70%, 10/1/2049	100,000	98,269	1/15/2028	150,000	166,099
3.80%, 4/1/2027	25,000	27,345	Series MTN, 2.95%,		
Life Storage L.P.			9/1/2026	25,000	27,228
4.00%, 6/15/2029	100,000	113,602	Series MTN, 3.50%,		
Mid-America Apartments L.P.:			7/1/2027	50,000	55,025
3.60%, 6/1/2027	50,000	55,672	Ventas Realty L.P.:		
3.95%, 3/15/2029	100,000	115,881	2.65%, 1/15/2025	25,000	26,123
National Retail Properties,			3.00%, 1/15/2030 (b)	50,000	50,743
Inc.:			3.10%, 1/15/2023	50,000	51,978
3.10%, 4/15/2050	100,000	88,581	3.85%, 4/1/2027	100,000	107,954
3.60%, 12/15/2026	50,000	53,991	4.00%, 3/1/2028	100,000	108,699
4.30%, 10/15/2028	35,000	39,272	4.38%, 2/1/2045	75,000	77,698
Office Properties Income			VEREIT Operating		
Trust:			Partnership L.P.:		
4.25%, 5/15/2024	50,000	50,115	3.10%, 12/15/2029	150,000	150,555
4.50%, 2/1/2025	25,000	25,313	3.95%, 8/15/2027	40,000	42,672
Omega Healthcare Investors,			4.60%, 2/6/2024	5,000	5,377
Inc.:			4.63%, 11/1/2025	50,000	55,189
3.63%, 10/1/2029	50,000	50,713	4.88%, 6/1/2026	10,000	11,150
4.38%, 8/1/2023	150,000	160,894	Vornado Realty L.P.		
Physicians Realty L.P.			3.50%, 1/15/2025 (b)	50,000	52,012
3.95%, 1/15/2028	100,000	104,139	Welltower, Inc.:		
Piedmont Operating			2.70%, 2/15/2027	50,000	52,819
Partnership L.P.			3.10%, 1/15/2030	55,000	58,367
3.15%, 8/15/2030	100,000	98,114	4.00%, 6/1/2025	175,000	196,385
Prologis L.P.:			4.13%, 3/15/2029	100,000	113,458
1.25%, 10/15/2030	30,000	29,387	Weyerhaeuser Co.:		
2.13%, 4/15/2027	50,000	53,191	4.00%, 11/15/2029	200,000	234,254
2.25%, 4/15/2030 (b)	65,000	69,133	4.63%, 9/15/2023	25,000	27,741
3.00%, 4/15/2050	50,000	53,693	WP Carey, Inc.		
3.75%, 11/1/2025	50,000	57,018	3.85%, 7/15/2029	100,000	108,160
4.38%, 2/1/2029 (b)	65,000	79,551			
Public Storage					
2.37%, 9/15/2022	125,000	129,402	RETAIL — 0.9%		
Realty Income Corp.:			Advance Auto Parts, Inc.		
3.65%, 1/15/2028 (b)	100,000	112,812	3.90%, 4/15/2030	100,000	112,519
3.88%, 4/15/2025	100,000	113,036	AutoNation, Inc.		
4.13%, 10/15/2026	50,000	57,936	4.75%, 6/1/2030	50,000	59,064
Regency Centers L.P.:			AutoZone, Inc.:		
4.13%, 3/15/2028	50,000	55,873	1.65%, 1/15/2031	40,000	39,286
4.40%, 2/1/2047	150,000	167,443	3.13%, 4/18/2024	100,000	107,751
Sabra Health Care L.P.:			3.75%, 6/1/2027	100,000	114,191
4.80%, 6/1/2024	25,000	26,237	Best Buy Co., Inc.		
5.13%, 8/15/2026	25,000	27,074	4.45%, 10/1/2028 (b)	50,000	59,263
Simon Property Group L.P.:			Costco Wholesale Corp.:		
2.63%, 6/15/2022 (b)	100,000	102,618	1.38%, 6/20/2027	100,000	102,268
2.75%, 6/1/2023	200,000	209,092	1.60%, 4/20/2030	65,000	66,110
4.25%, 11/30/2046	50,000	53,590	1.75%, 4/20/2032	30,000	30,693
					11,172,002

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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>
2.30%, 5/18/2022	\$ 150,000	\$ 154,719	Series MTN, 4.45%, 3/1/2047	\$ 125,000	\$ 155,945
Darden Restaurants, Inc.:			Series MTN, 4.45%, 9/1/2048	20,000	24,923
3.85%, 5/1/2027	15,000	15,853	Series MTN, 4.70%, 12/9/2035	150,000	192,349
4.55%, 2/15/2048	15,000	14,904	Series MTN, 4.88%, 12/9/2045	100,000	129,615
Dollar General Corp.:			O'Reilly Automotive, Inc.:		
4.13%, 5/1/2028	70,000	82,430	1.75%, 3/15/2031	45,000	44,714
4.15%, 11/1/2025	25,000	28,778	3.60%, 9/1/2027	50,000	56,889
Dollar Tree, Inc.:			4.35%, 6/1/2028	100,000	118,609
3.70%, 5/15/2023	95,000	101,997	Ross Stores, Inc.:		
4.00%, 5/15/2025	100,000	112,769	4.80%, 4/15/2030	50,000	60,815
4.20%, 5/15/2028	45,000	52,926	5.45%, 4/15/2050	50,000	65,535
Home Depot, Inc.:			Starbucks Corp.:		
2.13%, 9/15/2026	150,000	161,619	2.00%, 3/12/2027	100,000	105,739
2.63%, 6/1/2022	150,000	155,526	2.25%, 3/12/2030	100,000	103,844
2.70%, 4/15/2030	250,000	278,152	2.55%, 11/15/2030 (b)	100,000	106,033
2.80%, 9/14/2027	250,000	276,480	3.35%, 3/12/2050 (b)	25,000	25,774
3.00%, 4/1/2026	350,000	392,885	3.50%, 11/15/2050	150,000	159,484
3.13%, 12/15/2049	100,000	111,400	3.80%, 8/15/2025	50,000	56,612
3.30%, 4/15/2040	250,000	284,082	3.85%, 10/1/2023 (b)	25,000	27,222
3.35%, 4/15/2050	150,000	173,146	4.00%, 11/15/2028	50,000	58,945
3.75%, 2/15/2024	25,000	27,551	4.45%, 8/15/2049	100,000	121,471
4.25%, 4/1/2046	35,000	44,717	4.50%, 11/15/2048	30,000	36,463
5.95%, 4/1/2041	50,000	75,461	Target Corp.:		
Kohl's Corp.:			2.50%, 4/15/2026	50,000	54,684
5.55%, 7/17/2045	20,000	18,387	3.38%, 4/15/2029	100,000	116,551
9.50%, 5/15/2025 (b)	30,000	35,395	3.90%, 11/15/2047	250,000	330,142
Lowe's Cos., Inc.:			4.00%, 7/1/2042	50,000	65,399
2.50%, 4/15/2026	50,000	54,147	TJX Cos., Inc.:		
3.10%, 5/3/2027	200,000	223,130	2.25%, 9/15/2026	50,000	53,211
3.38%, 9/15/2025	25,000	27,880	3.88%, 4/15/2030	250,000	296,320
3.70%, 4/15/2046	50,000	57,289	Walgreen Co.		
4.05%, 5/3/2047	300,000	357,006	3.10%, 9/15/2022	25,000	26,168
4.25%, 9/15/2044	25,000	29,704	Walgreens Boots Alliance, Inc.:		
4.38%, 9/15/2045	25,000	30,696	3.20%, 4/15/2030 (b)	50,000	52,458
4.65%, 4/15/2042	25,000	31,546	3.30%, 11/18/2021	200,000	205,296
5.13%, 4/15/2050	250,000	344,920	3.45%, 6/1/2026 (b)	250,000	273,052
McDonald's Corp.:			4.50%, 11/18/2034	25,000	28,545
Series MTN, 1.45%, 9/1/2025	15,000	15,453	4.65%, 6/1/2046	25,000	26,539
Series MTN, 2.13%, 3/1/2030 (b)	15,000	15,610	Walmart, Inc.:		
Series MTN, 2.63%, 9/1/2029	75,000	81,586	2.65%, 12/15/2024	150,000	162,247
Series MTN, 3.35%, 4/1/2023	80,000	85,438	2.95%, 9/24/2049	150,000	167,422
Series MTN, 3.50%, 3/1/2027	50,000	56,739	3.25%, 7/8/2029	80,000	93,268
Series MTN, 3.60%, 7/1/2030	250,000	291,460	3.30%, 4/22/2024	325,000	354,370
Series MTN, 3.63%, 9/1/2049	160,000	179,138	3.40%, 6/26/2023	325,000	350,948
Series MTN, 3.70%, 1/30/2026	75,000	85,501	3.70%, 6/26/2028	425,000	502,116
Series MTN, 3.80%, 4/1/2028	100,000	116,608	3.95%, 6/28/2038	325,000	406,728
			4.05%, 6/29/2048	185,000	241,284
					10,831,902

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
SEMICONDUCTORS — 0.5%			3.25%, 5/20/2050 (b)	\$ 45,000	\$ 50,053
Applied Materials, Inc.:			3.45%, 5/20/2025	50,000	55,900
1.75%, 6/1/2030	\$ 30,000	\$ 30,908	4.30%, 5/20/2047	50,000	64,190
3.90%, 10/1/2025	25,000	28,766	4.80%, 5/20/2045	25,000	33,691
4.35%, 4/1/2047 (b)	100,000	132,855	Texas Instruments, Inc.:		
5.10%, 10/1/2035	50,000	69,079	2.90%, 11/3/2027	70,000	78,314
Broadcom Corp./Broadcom			3.88%, 3/15/2039	250,000	309,082
Cayman Finance, Ltd.			4.15%, 5/15/2048	150,000	197,346
2.65%, 1/15/2023	200,000	207,804	Xilinx, Inc.		
Broadcom, Inc.:			2.95%, 6/1/2024	50,000	53,754
2.25%, 11/15/2023	70,000	72,771			<u>6,412,410</u>
3.15%, 11/15/2025	80,000	86,328	SOFTWARE — 0.8%		
3.63%, 10/15/2024	250,000	272,957	Activision Blizzard, Inc.		
4.11%, 9/15/2028	159,000	177,643	4.50%, 6/15/2047	150,000	190,337
4.15%, 11/15/2030	100,000	112,179	Adobe, Inc.:		
4.30%, 11/15/2032	55,000	62,888	1.70%, 2/1/2023	20,000	20,623
4.70%, 4/15/2025	315,000	357,840	1.90%, 2/1/2025	30,000	31,719
4.75%, 4/15/2029	150,000	174,505	2.30%, 2/1/2030	30,000	32,374
5.00%, 4/15/2030	200,000	236,034	3.25%, 2/1/2025	25,000	27,721
Intel Corp.:			Autodesk, Inc.		
2.35%, 5/11/2022	50,000	51,536	3.50%, 6/15/2027	50,000	56,728
2.45%, 11/15/2029	150,000	163,149	Broadridge Financial		
2.88%, 5/11/2024	200,000	215,898	Solutions, Inc.		
3.10%, 2/15/2060	150,000	161,824	2.90%, 12/1/2029	50,000	54,207
3.15%, 5/11/2027	200,000	225,344	Citrix Systems, Inc.		
3.25%, 11/15/2049	150,000	167,556	3.30%, 3/1/2030	100,000	106,642
3.30%, 10/1/2021	25,000	25,750	Fidelity National Information		
4.10%, 5/19/2046	370,000	463,395	Services, Inc.:		
4.10%, 5/11/2047	50,000	62,840	3.00%, 8/15/2026	200,000	221,770
4.75%, 3/25/2050	150,000	206,674	3.75%, 5/21/2029	20,000	23,517
KLA Corp.:			3.88%, 6/5/2024	7,000	7,699
3.30%, 3/1/2050	50,000	52,575	Fiserv, Inc.:		
4.10%, 3/15/2029	65,000	77,925	2.25%, 6/1/2027	50,000	52,825
Lam Research Corp.:			2.65%, 6/1/2030	50,000	53,828
3.75%, 3/15/2026	50,000	57,336	2.75%, 7/1/2024	100,000	106,921
4.00%, 3/15/2029	280,000	335,650	3.20%, 7/1/2026	275,000	305,750
4.88%, 3/15/2049	25,000	35,295	3.50%, 7/1/2029	65,000	74,066
Micron Technology, Inc.:			3.80%, 10/1/2023	150,000	163,527
2.50%, 4/24/2023	30,000	31,140	4.20%, 10/1/2028	65,000	77,179
4.66%, 2/15/2030	200,000	235,602	4.40%, 7/1/2049	60,000	74,641
NVIDIA Corp.:			Intuit, Inc.:		
3.20%, 9/16/2026	50,000	56,413	0.95%, 7/15/2025	15,000	15,144
3.50%, 4/1/2050	150,000	175,152	1.65%, 7/15/2030	15,000	15,278
NXP B.V./NXP Funding LLC			Microsoft Corp.:		
4.88%, 3/1/2024 (c)	100,000	111,969	2.00%, 8/8/2023	50,000	52,196
NXP B.V./NXP			2.40%, 2/6/2022	300,000	308,280
Funding LLC/NXP USA,			2.40%, 8/8/2026	200,000	218,446
Inc.:			2.53%, 6/1/2050	418,000	435,347
2.70%, 5/1/2025 (c)	10,000	10,583	2.65%, 11/3/2022	300,000	313,767
3.15%, 5/1/2027 (c)	15,000	16,208	2.68%, 6/1/2060	88,000	92,798
3.40%, 5/1/2030 (c)	20,000	21,888	3.13%, 11/3/2025	50,000	55,911
QUALCOMM, Inc.:			3.30%, 2/6/2027	280,000	320,454
2.15%, 5/20/2030	100,000	104,900	3.45%, 8/8/2036	550,000	665,841
2.60%, 1/30/2023	200,000	209,520	3.63%, 12/15/2023	25,000	27,407
2.90%, 5/20/2024	200,000	215,298	3.70%, 8/8/2046	150,000	188,946
3.25%, 5/20/2027	50,000	56,103			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.95%, 8/8/2056	\$ 62,000	\$ 81,544	4.13%, 2/17/2026	\$ 350,000	\$ 401,156
4.10%, 2/6/2037	157,000	202,960	4.45%, 4/1/2024	25,000	27,907
4.20%, 11/3/2035	65,000	85,571	4.50%, 5/15/2035	300,000	353,853
Oracle Corp.:			4.50%, 3/9/2048	350,000	397,526
2.40%, 9/15/2023	200,000	210,400	4.55%, 3/9/2049	208,000	239,296
2.50%, 5/15/2022	50,000	51,557	4.65%, 6/1/2044	25,000	28,408
2.50%, 4/1/2025	600,000	642,870	4.75%, 5/15/2046	30,000	34,954
2.63%, 2/15/2023	235,000	246,755	4.80%, 6/15/2044	50,000	59,587
2.65%, 7/15/2026	45,000	49,149	4.85%, 3/1/2039	570,000	684,593
2.80%, 4/1/2027	250,000	274,242	Bell Canada, Inc.:		
2.95%, 5/15/2025	10,000	10,898	4.30%, 7/29/2049	55,000	67,300
2.95%, 4/1/2030	300,000	335,442	4.46%, 4/1/2048	30,000	37,344
3.60%, 4/1/2040	250,000	285,332	British Telecommunications PLC		
3.60%, 4/1/2050	525,000	587,638	5.13%, 12/4/2028	200,000	242,072
3.80%, 11/15/2037	180,000	210,731	Cisco Systems, Inc.:		
3.85%, 7/15/2036	150,000	177,114	3.00%, 6/15/2022	25,000	26,160
3.85%, 4/1/2060	250,000	293,010	3.50%, 6/15/2025	25,000	28,396
3.90%, 5/15/2035	5,000	6,104	3.63%, 3/4/2024	25,000	27,695
4.00%, 7/15/2046 (b)	180,000	212,447	5.50%, 1/15/2040	300,000	443,637
4.30%, 7/8/2034	200,000	252,026	Corning, Inc.:		
4.38%, 5/15/2055	10,000	12,619	4.38%, 11/15/2057	25,000	30,162
salesforce.com, Inc.:			5.35%, 11/15/2048	100,000	135,686
3.25%, 4/11/2023	275,000	294,607	5.75%, 8/15/2040	25,000	33,525
3.70%, 4/11/2028	25,000	29,493	Deutsche Telekom International Finance B.V.		
ServiceNow, Inc.			8.75%, 6/15/2030	250,000	388,377
1.40%, 9/1/2030	65,000	63,421	Juniper Networks, Inc.		
VMware, Inc.			3.75%, 8/15/2029 (b)	100,000	114,855
3.90%, 8/21/2027	150,000	167,178	Motorola Solutions, Inc.:		
		9,174,997	4.00%, 9/1/2024	23,000	25,496
			4.60%, 2/23/2028	125,000	145,936
			4.60%, 5/23/2029	50,000	58,995
TELECOMMUNICATIONS —			Orange SA		
1.3%			5.50%, 2/6/2044	50,000	71,964
America Movil SAB de CV:			Rogers Communications, Inc.:		
2.88%, 5/7/2030	200,000	216,460	3.00%, 3/15/2023	30,000	31,674
3.13%, 7/16/2022	100,000	104,162	3.70%, 11/15/2049	50,000	55,923
4.38%, 7/16/2042	50,000	61,205	4.30%, 2/15/2048	40,000	48,501
4.38%, 4/22/2049	200,000	250,242	4.35%, 5/1/2049	155,000	188,829
6.13%, 3/30/2040	100,000	144,180	5.00%, 3/15/2044	50,000	64,962
AT&T, Inc.:			Telefonica Emisiones SA:		
1.65%, 2/1/2028	30,000	30,044	4.67%, 3/6/2038	150,000	171,463
2.25%, 2/1/2032	125,000	125,036	5.21%, 3/8/2047	300,000	355,446
2.30%, 6/1/2027	50,000	52,521	5.52%, 3/1/2049	150,000	186,942
2.75%, 6/1/2031	350,000	368,462	7.05%, 6/20/2036	25,000	35,946
2.95%, 7/15/2026	200,000	218,870	Telefonica Europe B.V.		
3.10%, 2/1/2043	150,000	145,234	8.25%, 9/15/2030	25,000	37,688
3.30%, 2/1/2052	90,000	84,857	TELUS Corp.		
3.40%, 5/15/2025 (b)	250,000	276,615	4.60%, 11/16/2048	150,000	187,212
3.50%, 6/1/2041	100,000	104,667	T-Mobile USA, Inc.:		
3.50%, 9/15/2053 (c)	150,000	146,127	2.05%, 2/15/2028 (c)	45,000	46,106
3.50%, 2/1/2061	100,000	95,440	2.55%, 2/15/2031 (b) (c)	165,000	170,955
3.55%, 9/15/2055 (c)	429,000	417,902	3.00%, 2/15/2041 (c) (f)	35,000	34,795
3.65%, 6/1/2051	100,000	101,102	3.30%, 2/15/2051 (c) (f)	50,000	49,737
3.65%, 9/15/2059 (c)	694,000	687,587	3.50%, 4/15/2025 (c)	150,000	164,520
3.80%, 2/15/2027	150,000	169,036			
3.85%, 6/1/2060	45,000	45,851			
4.10%, 2/15/2028	184,000	212,873			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.75%, 4/15/2027 (c)	\$ 150,000	\$ 168,214	2.75%, 3/1/2026	\$ 100,000	\$ 109,519
3.88%, 4/15/2030 (c)	80,000	90,828	2.95%, 11/21/2024	50,000	54,192
4.38%, 4/15/2040 (c)	350,000	410,018	3.20%, 8/2/2046	25,000	28,398
4.50%, 4/15/2050 (b) (c)	45,000	53,780	3.65%, 2/3/2048	50,000	60,562
Verizon Communications, Inc.:			Canadian Pacific Railway Co.:		
1.50%, 9/18/2030	60,000	59,875	2.05%, 3/5/2030	35,000	36,600
2.63%, 8/15/2026	50,000	54,638	4.00%, 6/1/2028	100,000	117,448
3.38%, 2/15/2025	500,000	557,025	4.80%, 9/15/2035	30,000	39,562
3.50%, 11/1/2024	50,000	55,221	CSX Corp.:		
3.88%, 2/8/2029	10,000	11,838	2.40%, 2/15/2030 (b)	50,000	53,442
4.02%, 12/3/2029	350,000	419,499	3.25%, 6/1/2027	50,000	56,424
4.27%, 1/15/2036	28,000	34,493	3.35%, 9/15/2049	65,000	72,112
4.33%, 9/21/2028	285,000	345,990	3.40%, 8/1/2024	25,000	27,544
4.40%, 11/1/2034	250,000	311,872	3.80%, 3/1/2028	50,000	58,508
4.50%, 8/10/2033	250,000	316,175	3.80%, 11/1/2046	100,000	116,316
4.52%, 9/15/2048	25,000	32,874	4.10%, 3/15/2044	75,000	89,737
4.81%, 3/15/2039	100,000	132,255	4.25%, 3/15/2029 (b)	95,000	114,611
5.01%, 4/15/2049	150,000	215,014	4.30%, 3/1/2048	50,000	62,534
5.15%, 9/15/2023	300,000	339,873	4.50%, 3/15/2049	125,000	161,406
5.25%, 3/16/2037	150,000	207,906	4.65%, 3/1/2068	50,000	65,589
5.50%, 3/16/2047	350,000	527,569	FedEx Corp.:		
Vodafone Group PLC:			3.40%, 1/14/2022	150,000	155,541
3.75%, 1/16/2024	170,000	185,657	3.40%, 2/15/2028 (b)	50,000	56,133
4.13%, 5/30/2025	50,000	57,065	3.90%, 2/1/2035	200,000	232,328
4.38%, 2/19/2043	75,000	87,003	4.00%, 1/15/2024	25,000	27,682
5.00%, 5/30/2038	250,000	311,430	4.05%, 2/15/2048	50,000	57,419
5.25%, 5/30/2048	225,000	290,302	4.55%, 4/1/2046	100,000	120,822
		15,270,466	4.75%, 11/15/2045	25,000	30,919
			4.95%, 10/17/2048	100,000	127,924
TEXTILES — 0.0% (a)			5.25%, 5/15/2050	250,000	336,957
Mohawk Industries, Inc.:			Kansas City Southern:		
3.63%, 5/15/2030	100,000	109,433	2.88%, 11/15/2029	65,000	68,873
TOYS/GAMES/HOBBIES — 0.0% (a)			3.50%, 5/1/2050	25,000	26,101
Hasbro, Inc.:			4.70%, 5/1/2048	50,000	55,362
3.50%, 9/15/2027	30,000	31,236	Norfolk Southern Corp.:		
3.90%, 11/19/2029 (b)	100,000	105,263	2.90%, 6/15/2026	150,000	165,729
		136,499	3.00%, 4/1/2022	25,000	25,847
TRANSPORTATION — 0.6%			3.15%, 6/1/2027	50,000	55,723
Burlington Northern Santa Fe LLC:			3.16%, 5/15/2055	68,000	72,176
3.05%, 2/15/2051	15,000	16,359	3.40%, 11/1/2049	100,000	111,648
3.40%, 9/1/2024	100,000	110,025	3.94%, 11/1/2047	100,000	119,749
3.75%, 4/1/2024	25,000	27,594	4.45%, 6/15/2045	19,000	24,212
3.90%, 8/1/2046	100,000	121,729	Ryder System, Inc.:		
4.05%, 6/15/2048	155,000	193,051	Series MTN, 2.50%, 9/1/2024 (b)	40,000	42,088
4.13%, 6/15/2047	150,000	188,589	Series MTN, 2.80%, 3/1/2022	100,000	102,936
4.15%, 12/15/2048	30,000	37,915	Series MTN, 3.45%, 11/15/2021	100,000	102,983
4.45%, 3/15/2043	50,000	64,067	Union Pacific Corp.:		
4.55%, 9/1/2044	50,000	65,526	2.15%, 2/5/2027 (b)	250,000	266,902
4.90%, 4/1/2044	125,000	169,927	2.75%, 3/1/2026	50,000	54,815
Canadian National Railway Co.:			2.95%, 3/1/2022	350,000	362,894
2.45%, 5/1/2050	15,000	14,947	2.97%, 9/16/2062 (c)	110,000	107,945
			3.25%, 2/5/2050	200,000	220,826

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 6/8/2023	\$ 50,000	\$ 53,861	Carmax Auto Owner Trust		
3.80%, 10/1/2051	52,000	61,522	2019-1		
3.84%, 3/20/2060	130,000	151,330	Series 2019-1, Class A4,		
4.05%, 3/1/2046	175,000	212,742	3.26%, 8/15/2024	\$ 213,000	\$ 225,146
4.10%, 9/15/2067	15,000	17,827	Drive Auto Receivables Trust:		
United Parcel Service, Inc.:			Series 2018-4, Class D,		
2.35%, 5/16/2022	50,000	51,531	4.09%, 1/15/2026	100,000	104,115
2.40%, 11/15/2026	30,000	32,897	Series 2019-4, Class C,		
2.45%, 10/1/2022	125,000	130,261	2.51%, 11/17/2025	50,000	51,149
2.50%, 4/1/2023	150,000	157,489	Ford Credit Auto Owner Trust		
3.05%, 11/15/2027	50,000	56,475	Series 2020-B, Class A3,		
3.75%, 11/15/2047	175,000	212,035	0.56%, 10/15/2024	189,000	189,833
5.30%, 4/1/2050	200,000	294,266	Honda Auto Receivables		
		6,899,003	Owner Trust		
			Series 2019-4, Class A3,		
TRUCKING & LEASING —			1.83%, 1/18/2024	385,000	393,763
0.0% (a)			Hyundai Auto Receivables		
GATX Corp.:			Trust		
3.85%, 3/30/2027	50,000	54,997	Series 2019-B, Class A3,		
4.55%, 11/7/2028	50,000	58,566	Class A3, 1.94%,		
4.70%, 4/1/2029	25,000	29,922	2/15/2024	55,000	56,250
		143,485	Mercedes-Benz Auto		
			Receivables Trust		
WATER — 0.0% (a)			Series 2019-1, Class A3,		
American Water Capital			Class A3, 1.94%,		
Corp.:			3/15/2024	100,000	102,257
2.95%, 9/1/2027	121,000	133,748	Santander Drive Auto		
3.40%, 3/1/2025	25,000	27,705	Receivables Trust:		
3.45%, 5/1/2050	50,000	56,411	Series 2018-1, Class D,		
3.75%, 9/1/2028	100,000	116,679	3.32%, 3/15/2024	85,000	87,382
3.75%, 9/1/2047	100,000	117,490	Series 2020-3, Class A3,		
4.30%, 12/1/2042	25,000	30,875	0.52%, 7/15/2024	111,000	111,140
Essential Utilities, Inc.			Toyota Auto Receivables		
2.70%, 4/15/2030	60,000	64,256	Owner Trust		
		547,164	Series 2019-C, Class A3,		
			1.91%, 9/15/2023	400,000	407,543
TOTAL CORPORATE			World Omni Auto Receivables		
BONDS & NOTES			Trust		
(Cost \$300,997,529)		326,144,732	Series 2019-B, Class A3,		
			2.59%, 7/15/2024	111,000	113,678
					2,179,253
ASSET-BACKED			CREDIT CARD — 0.1%		
SECURITIES — 0.3%			American Express Credit		
ASSET-BACKED - OTHER			Account Master Trust:		
— 0.0% (a)			Series 2019-2, Class A,		
Ford Credit Floorplan Master			2.67%, 11/15/2024	900,000	933,478
Owner Trust			Series 2019-1, Class A,		
Series 2020-1, Class A1,			2.87%, 10/15/2024	100,000	103,785
0.70%, 9/15/2025	350,000	350,622	Citibank Credit Card Issuance		
			Trust		
AUTOMOBILE — 0.2%			Series 2018-A7, Class A7,		
CarMax Auto Owner Trust			3.96%, 10/13/2030	200,000	241,809
Series 2020-2, Class A3,					
1.70%, 11/15/2024	131,000	134,070			
CarMax Auto Owner Trust					
2017-2					
Series 2017-2, Class B,					
2.41%, 12/15/2022	200,000	202,927			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Synchrony Card Funding LLC Series 2019-A2, Class A, 2.34%, 6/15/2025	\$ 150,000	\$ 154,794	Series QO, 2.88%, 10/16/2024 (b)	\$ 200,000	\$ 218,968
		<u>1,433,866</u>			<u>6,259,393</u>
TOTAL ASSET-BACKED SECURITIES (Cost \$3,906,984)		<u>3,963,741</u>	CHILE — 0.1% Chile Government International Bond: 2.45%, 01/31/2031 3.13%, 01/21/2026 3.24%, 02/06/2028 3.86%, 06/21/2047	200,000 50,000 200,000 300,000	210,792 55,410 222,494 359,013
FOREIGN GOVERNMENT OBLIGATIONS — 3.9% AUSTRIA — 0.1% Oesterreichische Kontrollbank AG: 0.38%, 09/17/2025 1.50%, 02/12/2025 1.63%, 09/17/2022 2.63%, 01/31/2022 Series GMTN, 2.88%, 03/13/2023	90,000 50,000 40,000 200,000 100,000	89,654 52,310 41,068 206,302 106,274	COLOMBIA — 0.1% Colombia Government International Bond: 4.13%, 05/15/2051 4.50%, 01/28/2026 (b) 4.50%, 03/15/2029 5.00%, 06/15/2045 5.20%, 05/15/2049 5.63%, 02/26/2044	200,000 250,000 250,000 200,000 250,000 200,000	207,952 276,343 280,692 233,704 302,822 248,574
CANADA — 0.5% Canada Government International Bond 1.63%, 1/22/2025	500,000	526,710			<u>847,709</u>
Export Development Canada: 1.38%, 10/21/2021 1.75%, 07/18/2022 2.00%, 05/17/2022 2.50%, 01/24/2023	50,000 150,000 50,000 200,000	50,612 154,029 51,420 210,368	FREE OF TAX — 0.0% (a) Asian Development Bank: Series GMTN, 0.25%, 10/06/2023 Series GMTN, 0.75%, 10/08/2030	200,000 200,000	199,758 197,044
Province of Alberta Canada: 1.30%, 07/22/2030 2.20%, 07/26/2022 3.30%, 03/15/2028	400,000 50,000 650,000	402,400 51,674 756,509			<u>396,802</u>
Province of British Columbia Canada 2.25%, 6/2/2026	150,000	163,655	GERMANY — 0.4% FMS Wertmanagement 2.75%, 1/30/2024 (b)	250,000	270,362
Province of Manitoba Canada: 2.13%, 06/22/2026 Series GX, 2.60%, 04/16/2024	250,000 100,000	269,435 107,329	Kreditanstalt fuer Wiederaufbau: 0.01%, 06/29/2037 0.25%, 10/19/2023 0.38%, 07/18/2025 1.75%, 09/14/2029 (b) 2.00%, 05/02/2025 (b) 2.13%, 03/07/2022 (b) 2.13%, 06/15/2022 2.13%, 01/17/2023 2.38%, 12/29/2022 2.50%, 02/15/2022 2.50%, 11/20/2024 (b) 2.63%, 01/25/2022 2.63%, 02/28/2024 2.88%, 04/03/2028 (b) Series GMTN, 3.13%, 12/15/2021	100,000 300,000 250,000 250,000 100,000 250,000 250,000 100,000 250,000 500,000 300,000 50,000 250,000 290,000 500,000	81,046 299,754 249,570 271,095 107,404 256,898 258,130 104,333 262,052 515,700 326,790 51,588 269,820 337,548 517,395
Province of New Brunswick Canada 3.63%, 2/24/2028	50,000	58,897	Landwirtschaftliche Rentenbank: 0.88%, 09/03/2030 3.13%, 11/14/2023	200,000 100,000	200,032 108,802
Province of Ontario Canada: 2.00%, 10/02/2029 2.20%, 10/03/2022 2.50%, 04/27/2026 2.55%, 04/25/2022 3.40%, 10/17/2023	350,000 250,000 350,000 750,000 350,000	378,031 259,340 383,953 776,100 381,528			
Province of Quebec Canada: 0.60%, 07/23/2025 (b) 1.35%, 05/28/2030 2.50%, 04/20/2026 2.75%, 04/12/2027	250,000 300,000 250,000 200,000	250,770 308,295 274,702 224,668			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 36, 2.00%, 12/06/2021	\$ 150,000	\$ 153,129	MEXICO — 0.2%		
Series 37, 2.50%, 11/15/2027 (b)	50,000	56,478	Mexico Government		
Series 40, 0.50%, 05/27/2025	90,000	90,354	International Bond:		
		<u>4,788,280</u>	3.25%, 04/16/2030	\$ 350,000	\$ 358,897
HUNGARY — 0.0% (a)			3.75%, 01/11/2028	100,000	107,709
Hungary Government			4.00%, 10/02/2023	80,000	86,900
International Bond			4.13%, 01/21/2026	125,000	138,982
5.38%, 3/25/2024	350,000	<u>401,489</u>	4.15%, 03/28/2027	200,000	222,584
INDONESIA — 0.1%			4.50%, 04/22/2029	250,000	280,730
Indonesia Government			4.50%, 01/31/2050	250,000	264,560
International Bond:			4.60%, 02/10/2048	200,000	213,680
2.95%, 01/11/2023	275,000	286,129	4.75%, 04/27/2032 (b)	200,000	226,642
4.45%, 04/15/2070	200,000	237,398	5.00%, 04/27/2051 (b)	200,000	224,776
4.75%, 02/11/2029	150,000	178,062	5.55%, 01/21/2045 (b)	450,000	546,084
5.35%, 02/11/2049	100,000	132,558	6.05%, 01/11/2040	30,000	37,695
		<u>834,147</u>	Series MTN, 4.75%, 03/08/2044	100,000	<u>109,583</u>
ISRAEL — 0.1%					<u>2,818,822</u>
Israel Government			PANAMA — 0.1%		
International Bond:			Panama Government		
2.75%, 07/03/2030	200,000	221,126	International Bond:		
2.88%, 03/16/2026	100,000	110,266	2.25%, 09/29/2032	200,000	203,614
3.25%, 01/17/2028	100,000	114,096	3.16%, 01/23/2030	200,000	217,544
3.88%, 07/03/2050	200,000	240,788	3.75%, 03/16/2025	150,000	163,834
4.00%, 06/30/2022	50,000	53,117	3.87%, 07/23/2060	200,000	229,500
4.13%, 01/17/2048	100,000	126,790	3.88%, 03/17/2028	200,000	226,922
		<u>866,183</u>	4.50%, 05/15/2047	50,000	62,608
ITALY — 0.1%			4.50%, 04/16/2050	200,000	250,260
Republic of Italy Government			6.70%, 01/26/2036	50,000	72,651
International Bond:					<u>1,426,933</u>
2.38%, 10/17/2024	250,000	259,990	PERU — 0.1%		
4.00%, 10/17/2049	200,000	214,032	Peruvian Government		
5.38%, 06/15/2033	50,000	63,413	International Bond:		
		<u>537,435</u>	2.39%, 01/23/2026	250,000	262,602
JAPAN — 0.2%			2.84%, 06/20/2030 (b)	55,000	59,888
Japan Bank for International			4.13%, 08/25/2027	150,000	175,043
Cooperation:			5.63%, 11/18/2050	150,000	239,246
0.63%, 07/15/2025	200,000	200,316	6.55%, 03/14/2037	25,000	37,726
1.75%, 10/17/2024	200,000	209,716			<u>774,505</u>
2.50%, 06/01/2022	200,000	207,096	PHILIPPINES — 0.1%		
2.50%, 05/23/2024	200,000	214,564	Philippine Government		
2.75%, 11/16/2027	200,000	226,226	International Bond:		
2.88%, 07/21/2027	100,000	113,527	2.46%, 05/05/2030	200,000	215,828
3.25%, 07/20/2023	150,000	161,817	3.70%, 03/01/2041 (b)	200,000	230,906
3.25%, 07/20/2028	250,000	294,637	3.70%, 02/02/2042	100,000	115,837
3.38%, 10/31/2023 (b)	200,000	217,866	3.95%, 01/20/2040	200,000	236,610
Series DTC, 2.38%, 04/20/2026	200,000	218,412	4.20%, 01/21/2024	300,000	333,117
		<u>2,064,177</u>	5.00%, 01/13/2037	150,000	195,505
			7.75%, 01/14/2031	100,000	152,147
					<u>1,479,950</u>

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
POLAND — 0.0% (a)			Series MTN, 1.88%, 07/19/2022 \$ 400,000 \$ 411,900		
Poland Government International Bond:			Asian Infrastructure Investment Bank:		
3.00%, 03/17/2023	\$ 50,000	\$ 53,025	0.25%, 09/29/2023	165,000	164,685
3.25%, 04/06/2026	175,000	197,517	0.50%, 05/28/2025	200,000	200,316
4.00%, 01/22/2024	150,000	167,091	Corp. Andina de Fomento:		
5.00%, 03/23/2022	50,000	53,473	2.38%, 05/12/2023	150,000	154,755
		<u>471,106</u>	2.75%, 01/06/2023 (b)	100,000	103,897
SOUTH KOREA — 0.1%			Council Of Europe Development Bank:		
Export-Import Bank of Korea:			1.75%, 09/26/2022 100,000 103,015		
2.38%, 04/21/2027	25,000	26,645	2.50%, 02/27/2024 (b)	30,000	32,204
3.00%, 11/01/2022	250,000	262,540	2.63%, 02/13/2023	60,000	63,340
3.25%, 11/10/2025 (b)	150,000	168,013	European Bank for Reconstruction & Development:		
3.50%, 11/27/2021	250,000	258,550	Series GMTN, 0.25%, 07/10/2023 (b) 100,000 99,972		
Korea Development Bank:			Series GMTN, 1.50%, 02/13/2025 250,000 261,955		
2.75%, 03/19/2023	200,000	210,126	Series GMTN, 1.88%, 02/23/2022 75,000 76,718		
3.00%, 01/13/2026	100,000	110,588	European Investment Bank:		
Korea International Bank			0.25%, 09/15/2023 365,000 364,985		
3.50%, 9/20/2028	200,000	235,724	0.38%, 12/15/2025 200,000 199,528		
Korea International Bond			0.75%, 09/23/2030 200,000 197,920		
1.00%, 9/16/2030	200,000	197,830	1.38%, 05/15/2023 350,000 360,370		
		<u>1,470,016</u>	1.63%, 03/14/2025 (b) 485,000 511,520		
SUPRANATIONAL — 1.4%			1.88%, 02/10/2025 100,000 106,498		
African Development Bank:			2.00%, 12/15/2022 (b) 250,000 259,827		
3.00%, 09/20/2023	150,000	162,087	2.13%, 10/15/2021 50,000 50,995		
Series GMTN, 1.63%, 09/16/2022	210,000	215,710	2.13%, 04/13/2026 100,000 109,116		
Series GMTN, 3.00%, 12/06/2021	30,000	30,978	2.25%, 03/15/2022 (b) 250,000 257,438		
Asian Development Bank:			2.38%, 06/15/2022 350,000 362,873		
0.63%, 04/29/2025	500,000	504,810	2.38%, 05/24/2027 (b) 100,000 111,624		
1.50%, 10/18/2024	200,000	209,274	2.50%, 03/15/2023 145,000 153,016		
2.63%, 01/30/2024	200,000	215,372	2.50%, 10/15/2024 (b) 25,000 27,184		
Series GMTN, 0.25%, 07/14/2023 (b)	275,000	274,964	2.63%, 03/15/2024 (b) 350,000 378,112		
Series GMTN, 0.38%, 09/03/2025	250,000	249,380	Series GMTN, 2.88%, 08/15/2023 (b) 350,000 376,316		
Series GMTN, 1.75%, 09/13/2022	250,000	257,400	Series GMTN, 3.13%, 12/14/2023 350,000 381,871		
Series GMTN, 2.00%, 02/16/2022	150,000	153,668	Inter-American Development Bank:		
Series GMTN, 2.00%, 04/24/2026	100,000	108,254	0.25%, 11/15/2023 150,000 149,763		
Series GMTN, 2.13%, 11/24/2021	75,000	76,638	0.88%, 04/03/2025 500,000 510,480		
Series GMTN, 2.38%, 08/10/2027	50,000	55,777	2.00%, 07/23/2026 100,000 108,354		
Series GMTN, 2.50%, 11/02/2027	100,000	112,705	2.25%, 06/18/2029 250,000 280,210		
Series GMTN, 2.63%, 01/12/2027	50,000	56,205	2.38%, 07/07/2027 100,000 111,425		
Series GMTN, 2.75%, 03/17/2023	85,000	90,201	2.50%, 01/18/2023 100,000 105,143		
Series GMTN, 3.13%, 09/26/2028	50,000	59,335	2.63%, 01/16/2024 350,000 376,586		
			3.00%, 02/21/2024 100,000 109,022		
			3.13%, 09/18/2028 100,000 118,449		
			4.38%, 01/24/2044 75,000 114,823		

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 1.75%, 09/14/2022	\$ 350,000	\$ 360,402	5.10%, 06/18/2050	\$ 175,000	\$ 234,892
Series GMTN, 2.13%, 01/18/2022	350,000	358,603			827,996
Series GMTN, 3.00%, 09/26/2022	100,000	105,474	TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$43,227,365)		45,778,437
International Bank for Reconstruction & Development:			U.S. GOVERNMENT AGENCY OBLIGATIONS — 29.1%		
0.38%, 07/28/2025	250,000	249,385	Federal Farm Credit Banks:		
0.63%, 04/22/2025	550,000	555,269	1.60%, 12/28/2021	100,000	101,640
0.75%, 08/26/2030	170,000	168,101	2.53%, 2/14/2022	500,000	515,560
0.88%, 05/14/2030	250,000	250,768	2.60%, 1/18/2022	150,000	154,643
2.00%, 01/26/2022	300,000	307,038	2.88%, 7/17/2023	100,000	107,016
2.13%, 07/01/2022	200,000	206,660	3.50%, 12/20/2023	50,000	55,102
2.50%, 03/19/2024	350,000	376,600	Federal Farm Credit Banks Funding Corp.:		
3.00%, 09/27/2023	350,000	378,609	0.38%, 4/8/2022	250,000	250,845
Series GDIF, 1.75%, 10/23/2029	250,000	270,487	0.42%, 10/16/2023	150,000	149,898
Series GDIF, 1.88%, 06/19/2023	300,000	313,176	0.47%, 8/19/2024	100,000	99,920
Series GDIF, 2.13%, 12/13/2021	400,000	409,168	0.64%, 1/27/2025	150,000	149,916
Series GDIF, 2.50%, 11/25/2024	300,000	326,436	0.68%, 8/4/2025	100,000	99,918
Series GDIF, 2.50%, 07/29/2025	200,000	219,854	0.90%, 8/19/2027	100,000	99,959
Series GDIF, 2.50%, 11/22/2027	250,000	282,257	1.00%, 8/3/2027	100,000	99,940
Series GMTN, 4.75%, 02/15/2035	25,000	36,608	1.10%, 8/10/2029	150,000	149,672
International Finance Corp.:			1.14%, 8/20/2029	150,000	148,775
Series GMTN, 0.38%, 07/16/2025	250,000	249,785	1.15%, 8/12/2030	100,000	98,880
Series GMTN, 2.13%, 04/07/2026	100,000	108,898	1.32%, 9/9/2030	100,000	100,066
Series GMTN, 2.88%, 07/31/2023	150,000	161,016	1.65%, 7/23/2035	100,000	100,437
Nordic Investment Bank:			1.69%, 8/20/2035	100,000	100,355
0.38%, 09/11/2025	200,000	199,556	1.95%, 8/13/2040	100,000	99,062
2.13%, 02/01/2022 (b)	200,000	205,030	Federal Home Loan Bank:		
		16,798,143	0.13%, 8/12/2022	190,000	189,941
SWEDEN — 0.1%			0.25%, 6/3/2022	250,000	250,415
Svensk Exportkredit AB:			0.50%, 4/14/2025	205,000	206,333
1.63%, 11/14/2022	200,000	205,496	1.38%, 2/17/2023	750,000	771,037
2.00%, 08/30/2022	200,000	206,400	1.50%, 8/15/2024	190,000	199,095
Series GMTN, 3.13%, 11/08/2021 (b)	250,000	257,760	1.63%, 11/19/2021	340,000	345,709
		669,656	1.63%, 12/20/2021	140,000	142,554
URUGUAY — 0.1%			2.50%, 2/13/2024 (b)	220,000	236,639
Uruguay Government International Bond:			2.88%, 9/13/2024	50,000	55,018
4.38%, 10/27/2027	225,000	259,927	3.25%, 6/9/2028	500,000	594,035
4.38%, 01/23/2031	280,000	333,177	3.25%, 11/16/2028 (b)	280,000	336,025
			3.38%, 12/8/2023 (b)	50,000	54,888
			5.50%, 7/15/2036	135,000	210,904
			Federal Home Loan Mortgage Corp.:		
			0.25%, 6/26/2023	500,000	500,315
			0.25%, 8/24/2023	215,000	215,123
			0.32%, 10/20/2022	250,000	250,130
			0.38%, 4/20/2023	250,000	251,237
			0.38%, 5/5/2023	350,000	351,498
			0.38%, 9/23/2025	230,000	229,499
			0.45%, 7/28/2023	150,000	150,068

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
0.68%, 8/6/2025	\$ 100,000	\$ 100,103	3.50%, 8/1/2043	\$ 475,396	\$ 515,018
0.70% 8/19/2025	475,000	474,986	3.50%, 5/1/2044	1,615,370	1,780,191
0.75%, 7/21/2025	250,000	250,135	3.50%, 11/1/2044	34,850	37,480
0.77%, 7/15/2025	150,000	150,113	3.50%, 1/1/2045	47,208	50,770
0.80%, 7/30/2025	250,000	250,105	3.50% 7/1/2045	274,862	296,005
1.50%, 2/12/2025	500,000	524,725	3.50%, 10/1/2045	46,823	50,276
2.00%, 10/1/2050	1,700,000	1,758,773	3.50% 12/1/2045	544,429	585,437
2.22%, 7/13/2040	150,000	150,446	3.50%, 1/1/2046	68,699	73,764
2.38%, 1/13/2022	325,000	334,337	3.50%, 3/1/2046	141,001	149,528
2.50%, 10/1/2029	32,172	33,715	3.50%, 4/1/2046	208,929	221,565
2.50%, 1/1/2031	65,898	69,106	3.50%, 6/1/2046	236,645	250,957
2.50%, 5/1/2031	106,720	111,885	3.50%, 8/1/2046	2,601,246	2,793,005
2.50%, 6/1/2031	195,918	205,400	3.50%, 12/1/2046	744,550	789,580
2.50%, 10/1/2031	183,495	192,375	3.50%, 2/1/2047	500,083	530,328
2.50%, 12/1/2031	217,877	230,493	3.50%, 3/1/2047	502,179	531,626
2.50%, 12/1/2032	934,916	978,630	3.50%, 4/1/2047	307,177	325,189
2.50%, 2/1/2033	1,110,119	1,162,025	3.50%, 6/1/2047	310,487	328,694
2.50%, 9/1/2046	1,506,377	1,588,279	3.50% 10/1/2047	542,485	574,292
2.50%, 7/1/2050	5,411,303	5,678,372	3.50%, 11/1/2047	164,285	173,918
3.00%, 10/1/2030	422,332	451,751	3.50%, 12/1/2047	336,980	356,740
3.00%, 12/1/2030	82,933	87,454	3.50%, 4/1/2049	583,936	614,633
3.00%, 5/1/2031	63,741	67,351	3.50%, 7/1/2049	1,494,568	1,573,409
3.00%, 12/1/2031	329,228	347,878	3.50%, 10/1/2049	146,796	154,539
3.00%, 2/1/2032	484,315	511,751	3.50%, 3/1/2050	3,902,839	4,108,720
3.00%, 5/1/2032	501,575	528,742	4.00%, 11/1/2033	457,529	485,900
3.00%, 7/1/2032	151,191	159,380	4.00%, 4/1/2042	27,151	29,994
3.00%, 1/1/2033	639,738	674,388	4.00%, 6/1/2042	71,630	79,168
3.00%, 4/1/2036	336,196	355,842	4.00%, 7/1/2042	1,430,210	1,579,931
3.00%, 6/1/2036	199,979	211,665	4.00%, 12/1/2044	31,678	34,707
3.00%, 2/1/2038	784,672	825,910	4.00%, 4/1/2045	25,474	27,821
3.00%, 1/1/2043	2,437,251	2,602,620	4.00%, 10/1/2045	61,181	66,816
3.00%, 7/1/2043	2,651,028	2,829,505	4.00%, 12/1/2045	107,408	117,300
3.00%, 6/1/2045	72,974	76,985	4.00%, 1/1/2046	418,053	456,555
3.00% 8/1/2045	420,101	446,654	4.00%, 2/1/2046	164,098	179,212
3.00%, 4/1/2046	304,083	320,458	4.00%, 1/1/2047	484,440	524,290
3.00% 6/1/2046	3,344,681	3,568,791	4.00%, 2/1/2047	216,470	234,276
3.00%, 8/1/2046	547,583	577,072	4.00%, 6/1/2047	425,499	456,459
3.00%, 9/1/2046	179,226	188,878	4.00%, 9/1/2047	514,675	552,124
3.00%, 10/1/2046	306,583	323,093	4.00%, 11/1/2047	406,819	436,420
3.00% 11/1/2046	1,042,884	1,099,047	4.00%, 1/1/2048	1,050,857	1,127,319
3.00% 12/1/2046	916,804	966,175	4.00%, 10/1/2048	2,493,220	2,655,136
3.00%, 1/1/2047	676,227	712,643	4.00%, 4/1/2049	195,762	208,550
3.00% 2/1/2047	1,405,622	1,499,307	4.50%, 5/1/2042	647,762	728,109
3.00%, 4/1/2047	2,133,643	2,250,069	4.50%, 5/1/2044	156,575	174,394
3.00%, 9/1/2049	663,949	694,662	4.50%, 12/1/2045	416,570	463,975
3.00%, 12/1/2049	588,122	615,327	4.50%, 9/1/2046	314,613	351,760
3.00%, 2/1/2050	2,185,864	2,286,978	4.50%, 4/1/2047	222,811	242,009
3.00%, 4/1/2050	2,693,717	2,833,378	4.50%, 10/1/2047	330,207	358,658
3.50%, 4/1/2032	276,190	292,290	4.50%, 11/1/2047	266,411	289,365
3.50%, 6/1/2033	600,618	634,958	4.50%, 12/1/2047	138,771	150,733
3.50%, 9/1/2033	419,720	443,718	4.50%, 7/1/2048	860,193	928,930
3.50%, 11/1/2034	188,565	202,344	4.50%, 11/1/2048	520,590	562,190
3.50%, 3/1/2037	266,151	283,042	4.50%, 6/1/2049	649,958	702,405
3.50%, 4/1/2042	232,368	254,147	4.50%, 11/1/2049	1,334,142	1,441,798
3.50%, 12/1/2042	177,199	192,369	5.00%, 7/1/2041	123,301	141,263

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.00%, 11/1/2048	\$ 548,779	\$ 601,117	Series USD, 0.13%, 7/25/2022	\$ 150,000	\$ 149,973
5.50%, 8/1/2038	366,722	428,163	Series USD, 0.38%, 7/21/2025	110,000	109,828
6.00%, 7/1/2040	136,779	161,561	Federal National Mortgage Association:		
6.25%, 7/15/2032 (b)	460,000	721,832	0.25%, 5/22/2023	350,000	350,353
0.60%, 7/29/2024	150,000	150,101	0.25%, 7/10/2023	225,000	225,146
0.80%, 7/21/2025	150,000	150,068	0.38%, 8/25/2025	165,000	164,555
2.75%, 6/19/2023	500,000	534,020	0.50%, 6/17/2025 (b)	250,000	251,037
Series K025, Class A2, 2.68%, 10/25/2022	125,000	129,171	0.63%, 4/22/2025 (b)	215,000	217,709
Series K028, Class A2, 3.11%, 2/25/2023	100,000	105,273	0.70%, 7/30/2025	100,000	100,207
Series K039, Class A2, 3.30%, 7/25/2024	400,000	437,104	0.88%, 8/5/2030	400,000	394,732
Series K040, Class A2, 3.24%, 9/25/2024	575,000	629,567	1.38%, 10/7/2021	325,000	329,043
Series K049, Class A2, 3.01%, 7/25/2025	200,000	219,812	1.63%, 1/7/2025	215,000	226,537
Series K054, Class A2, 2.75%, 1/25/2026	500,000	550,373	2.00%, 1/5/2022	150,000	153,597
Series K062, Class A2, 3.41%, 12/25/2026	400,000	459,854	2.00%, 10/5/2022	250,000	259,280
Series K085, Class A2, 4.06%, 10/25/2028 (d)	250,000	301,744	2.00%, 11/1/2031	114,947	120,087
Series K086, Class A2, 3.86%, 11/25/2028 (d)	160,001	191,514	2.00%, 8/1/2035	1,477,165	1,535,865
Series K090, Class A2, 3.42%, 2/25/2029	163,934	193,059	2.00%, 10/1/2035	1,350,000	1,404,000
Series K092, Class A2, 3.30%, 4/25/2029	350,000	408,091	2.00%, 7/1/2050	1,185,709	1,226,722
Series K093, Class A2, 2.98%, 5/25/2029	100,000	113,740	2.00%, 8/1/2050	1,986,126	2,054,825
Series K094, Class A2, 2.90%, 6/25/2029	352,767	403,015	2.00%, 10/1/2050	4,987,330	5,157,601
Series K098, Class A2, 2.43%, 8/25/2029	100,000	110,207	2.13%, 4/24/2026	200,000	218,540
Series K099, Class A2, 2.60%, 9/25/2029	100,000	112,333	2.25%, 4/12/2022	210,000	216,802
Series K101, Class A2, 2.52%, 10/25/2029	200,000	222,279	2.50%, 2/5/2024	250,000	268,622
Series K109, Class A2, 1.56%, 4/25/2030	100,000	104,036	2.50%, 3/1/2029	178,938	186,908
Series K114, Class A2, 1.37%, 6/25/2030	85,000	86,980	2.50%, 7/1/2030	1,006,057	1,051,961
Series K115, Class A2, 1.38%, 6/25/2030	400,000	410,860	2.50%, 2/1/2031	99,694	104,519
Series K-1515, Class A2, 1.94%, 2/25/2035	293,000	307,094	2.50%, 10/1/2031	178,783	187,382
Series K157, Class A2, 3.99%, 5/25/2033 (d)	500,000	617,765	2.50%, 12/1/2031	316,825	332,063
Series K718, Class A2, 2.79%, 1/25/2022	500,000	508,667	2.50%, 1/1/2032	109,240	114,495
Series K734, Class A2, 3.21%, 2/25/2026	350,000	390,555	2.50%, 4/1/2032	1,112,054	1,165,542
Series K735, Class A2, 2.86%, 5/25/2026	200,000	220,852	2.50%, 10/1/2032	442,767	463,357
Series K736, Class A2, 2.28%, 7/25/2026	300,000	323,677	2.50%, 12/1/2032	922,723	965,633
			2.50%, 1/1/2033	501,698	525,028
			2.50%, 8/1/2035	2,524,724	2,646,036
			2.50%, 9/1/2035	5,899,855	6,191,160
			2.50%, 6/1/2040	584,312	613,360
			2.50%, 8/1/2040	297,045	311,813
			2.50%, 12/1/2049	1,703,541	1,784,376
			2.50%, 7/1/2050	2,364,690	2,481,375
			2.50%, 8/1/2050	5,448,121	5,716,956
			2.50%, 10/1/2050	3,000,000	3,147,985
			2.63%, 1/11/2022	250,000	257,950
			2.63%, 9/6/2024	250,000	273,227
			2.88%, 9/12/2023	500,000	538,840
			3.00%, 10/1/2028	62,126	65,535
			3.00%, 8/1/2029	31,968	33,744
			3.00%, 5/1/2030	186,265	195,850
			3.00%, 6/1/2030	37,489	39,522
			3.00%, 8/1/2030	521,243	553,299
			3.00%, 9/1/2030	34,520	36,392
			3.00%, 11/1/2030	73,126	77,093
			3.00% 12/1/2030	389,588	413,323

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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	\$ 194,065	\$ 205,003	3.50%, 5/1/2045	\$ 35,912	\$ 38,545
3.00%, 12/1/2031	304,526	321,689	3.50% 8/1/2045	116,026	125,003
3.00% 2/1/2032	1,166,549	1,237,976	3.50%, 11/1/2045	43,756	46,964
3.00%, 5/1/2032	452,321	476,672	3.50% 12/1/2045	601,528	645,633
3.00%, 8/1/2032	156,024	164,424	3.50%, 1/1/2046	453,389	486,633
3.00%, 10/1/2032	271,069	285,663	3.50% 2/1/2046	518,422	556,435
3.00%, 2/1/2034	1,200,642	1,265,282	3.50% 4/1/2046	318,332	337,530
3.00%, 7/1/2034	405,848	425,590	3.50% 5/1/2046	504,985	535,438
3.00%, 6/1/2036	59,510	62,956	3.50%, 6/1/2046	127,901	135,614
3.00%, 8/1/2036	303,617	321,201	3.50%, 7/1/2046	325,651	345,289
3.00%, 9/1/2036	564,862	597,577	3.50%, 1/1/2047	504,683	535,118
3.00%, 10/1/2036	162,630	172,049	3.50% 2/1/2047	1,775,835	1,926,423
3.00%, 12/1/2036	292,000	308,911	3.50%, 3/1/2047	507,039	537,616
3.00%, 11/1/2037	522,014	557,272	3.50%, 4/1/2047	1,019,552	1,079,009
3.00%, 6/1/2042	1,119,470	1,195,081	3.50% 5/1/2047	3,629,161	3,857,108
3.00%, 6/1/2043	240,563	263,174	3.50%, 6/1/2047	464,574	491,666
3.00%, 7/1/2043	66,787	71,266	3.50%, 7/1/2047	915,942	992,059
3.00%, 2/1/2044	582,204	621,250	3.50%, 9/1/2047	418,008	442,385
3.00%, 1/1/2045	970,488	1,035,575	3.50%, 10/1/2047	491,523	520,187
3.00%, 5/1/2045	810,257	864,597	3.50%, 11/1/2047	108,498	114,825
3.00%, 9/1/2045	64,668	68,201	3.50%, 12/1/2047	757,793	801,985
3.00% 11/1/2045	472,859	498,692	3.50%, 1/1/2048	225,090	238,217
3.00%, 12/1/2045	82,737	87,257	3.50%, 2/1/2048	288,842	309,409
3.00%, 5/1/2046	601,607	633,833	3.50%, 6/1/2048	686,287	725,175
3.00%, 7/1/2046	676,625	712,870	3.50%, 11/1/2048	1,861,018	1,973,247
3.00%, 10/1/2046	429,846	452,872	3.50%, 7/1/2049	770,332	811,042
3.00%, 11/1/2046	885,834	933,285	3.50%, 8/1/2049	2,116,393	2,228,238
3.00% 12/1/2046	742,737	782,523	3.50%, 6/1/2050	957,301	1,015,921
3.00% 1/1/2047	2,054,172	2,164,206	4.00%, 3/1/2021	1,701	1,706
3.00%, 2/1/2047	646,155	680,767	4.00%, 3/1/2031	859,202	914,270
3.00%, 5/1/2047	672,926	705,532	4.00%, 10/1/2033	124,623	135,542
3.00%, 11/1/2047	454,399	476,416	4.00%, 10/1/2037	1,031,678	1,105,474
3.00%, 12/1/2049	3,950,120	4,143,730	4.00%, 1/1/2039	156,677	167,694
3.00%, 1/1/2050	3,462,446	3,622,465	4.00%, 2/1/2039	134,773	144,250
3.00%, 5/1/2050	3,107,531	3,269,184	4.00%, 12/1/2040	49,476	54,528
3.00%, 7/1/2050	2,455,463	2,583,196	4.00%, 2/1/2043	285,948	315,142
3.00%, 8/1/2050	988,979	1,040,425	4.00% 10/1/2043	669,975	740,028
3.50%, 11/1/2025	25,552	27,037	4.00%, 11/1/2043	211,359	232,630
3.50%, 1/1/2027	26,988	28,557	4.00%, 12/1/2043	205,062	225,699
3.50%, 5/1/2029	35,844	38,345	4.00% 10/1/2044	45,158	49,465
3.50%, 10/1/2029	30,279	32,392	4.00%, 1/1/2045	624,326	689,704
3.50%, 2/1/2031	303,027	320,696	4.00%, 3/1/2045	33,297	36,350
3.50%, 3/1/2032	228,142	241,394	4.00%, 5/1/2045	1,604,126	1,757,136
3.50%, 4/1/2032	334,200	353,612	4.00%, 7/1/2045	38,643	42,186
3.50%, 2/1/2033	652,843	690,763	4.00% 9/1/2045	170,946	186,619
3.50%, 4/1/2033	213,100	225,267	4.00% 12/1/2045	70,609	77,083
3.50%, 12/1/2035	37,469	40,103	4.00%, 4/1/2046	159,004	172,039
3.50%, 1/1/2037	267,775	285,534	4.00%, 7/1/2046	246,273	266,462
3.50%, 2/1/2037	398,320	424,737	4.00% 11/1/2046	1,598,013	1,751,480
3.50%, 7/1/2037	192,111	204,192	4.00%, 12/1/2046	492,351	532,715
3.50%, 4/1/2038	468,168	493,793	4.00% 4/1/2047	942,305	1,010,634
3.50%, 2/1/2041	97,052	106,087	4.00%, 7/1/2047	472,388	506,642
3.50%, 10/1/2044	29,906	32,151	4.00%, 8/1/2047	419,100	449,490
3.50% 1/1/2045	85,270	91,672	4.00%, 9/1/2047	420,101	450,564
3.50% 2/1/2045	3,276,221	3,555,641	4.00%, 12/1/2047	568,979	610,238

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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%, 2/1/2048	\$ 1,290,653	\$ 1,384,241	Series 2013-M3, Class A2, 2.51%, 11/25/2022 (d) . .	\$ 116,356	\$ 119,629
4.00%, 6/1/2048	1,053,524	1,121,848	Series 2014-M13, Class A2, 3.02%, 8/25/2024 (d).	711,327	766,882
4.00%, 7/1/2048	447,766	476,805	Series 2014-M3, Class A2, 3.50%, 1/25/2024 (d) . . .	35,954	39,039
4.00%, 9/1/2048	2,600,834	2,769,505	Series 2015-M8, Class A2, 2.90%, 1/25/2025 (d) . . .	250,000	271,551
4.00%, 7/1/2049	1,817,851	1,937,498	Series 2017-M12, Class A2, 3.18%, 6/25/2027 (d).	400,000	450,238
4.00%, 9/1/2049	634,798	676,579	Series 2017-M13, Class A2, 3.04%, 9/25/2027 (d).	330,000	370,885
4.00%, 2/1/2050	2,196,223	2,340,774	Series 2018-M2, Class A2, 3.00%, 1/25/2028 (d) . . .	250,000	282,066
4.50%, 9/1/2039	376,025	422,596	Series 2020-M42, Class A2, 1.27%, 7/25/2030	200,000	203,055
4.50%, 12/1/2040	92,403	103,708	Series 2020-M8, Class A2, 1.82%, 2/25/2030	144,700	150,562
4.50%, 1/1/2042	55,944	62,798	Series 2020-M29, Class A2, VRN, 1.49%, 5/25/2030 (d).	272,000	281,056
4.50% 9/1/2043	108,321	121,408	Government National Mortgage Association:		
4.50%, 11/1/2043	67,012	74,756	2.00%, 9/20/2050	997,252	1,036,792
4.50%, 5/1/2044	168,136	187,144	2.50%, 12/20/2046	738,560	780,269
4.50%, 6/1/2044	56,620	63,021	2.50%, 8/20/2050	3,341,698	3,511,192
4.50%, 2/1/2046	209,598	235,240	2.50%, 9/20/2050	1,994,924	2,096,109
4.50%, 3/1/2046	705,794	787,361	3.00%, 1/20/2043	453,664	483,167
4.50%, 7/1/2046	221,162	243,334	3.00%, 5/20/2043	226,562	240,710
4.50%, 11/1/2047	716,100	777,639	3.00%, 12/20/2044	43,755	46,367
4.50%, 4/1/2048	342,203	369,519	3.00%, 3/20/2045	23,733	25,140
4.50% 8/1/2048	1,248,232	1,350,001	3.00%, 4/20/2045	70,279	74,444
4.50%, 12/1/2048	518,156	559,518	3.00%, 6/20/2045	1,075,287	1,139,017
4.50%, 1/1/2049	175,265	189,255	3.00%, 7/20/2045	68,871	72,953
4.50%, 4/1/2049	244,874	264,581	3.00%, 8/20/2045	63,408	67,166
4.50%, 3/1/2050	2,052,171	2,217,330	3.00%, 2/20/2046	1,668,467	1,772,662
5.00%, 1/1/2039	472,467	541,191	3.00%, 3/20/2046	655,573	692,492
5.00%, 6/1/2040	218,067	248,328	3.00%, 4/20/2046	61,531	64,996
5.00%, 7/1/2041	34,724	39,542	3.00%, 5/20/2046	109,197	115,347
5.00%, 5/1/2042	43,028	48,999	3.00%, 7/20/2046	70,294	74,253
5.00%, 11/1/2044	561,120	638,986	3.00%, 8/20/2046	226,912	239,691
5.00%, 1/1/2045	41,719	46,684	3.00%, 9/20/2046	161,948	171,069
5.00%, 6/1/2048	614,888	673,511	3.00%, 10/20/2046	162,480	171,630
5.00%, 9/1/2048	607,179	665,066	3.00%, 11/20/2046	292,094	308,544
5.00%, 3/1/2050	813,015	891,087	3.00%, 12/20/2046	1,148,971	1,213,677
5.50%, 2/1/2037	23,842	27,823	3.00%, 2/20/2047	560,772	592,353
5.50%, 4/1/2038	110,825	128,974	3.00%, 4/20/2047	799,994	844,531
5.50%, 9/1/2040	34,570	40,242	3.00%, 6/20/2047	264,350	279,067
5.50%, 9/1/2041	54,872	63,859	3.00%, 7/20/2047	523,727	552,884
5.50% 5/1/2044	646,431	754,184	3.00%, 8/20/2047	261,384	275,936
5.63%, 7/15/2037	80,000	128,642	3.00%, 10/20/2047	396,382	418,450
6.63%, 11/15/2030	365,000	560,961	3.00%, 1/20/2048	1,467,095	1,548,770
7.25%, 5/15/2030	75,000	118,038			
TBA, 2.00%, 10/1/2035 (g) .	3,150,000	3,273,448			
TBA, 2.00%, 10/1/2050 (g) .	1,800,000	1,860,678			
TBA, 2.50%, 10/1/2035 (g) .	1,350,000	1,409,616			
TBA, 2.50%, 10/1/2050 (g) .	2,000,000	2,097,740			
TBA, 2.50%, 11/1/2050 (g) .	1,850,000	1,937,209			
TBA, 3.00%, 10/1/2050 (g) .	3,000,000	3,142,200			
TBA, 3.50%, 10/1/2050 (g) .	3,200,000	3,373,024			
TBA, 4.00%, 10/1/2050 (g) .	3,100,000	3,305,406			
TBA, 4.50%, 10/1/2050 (g) .	475,000	513,708			
0.77%, 7/15/2025	250,000	250,257			
Series 2013-M12, Class APT, 2.49%, 3/25/2023 (d).	26,903	27,955			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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%, 2/20/2048	\$ 889,441	\$ 938,958	4.00%, 5/20/2047	\$ 314,027	\$ 336,625
3.00%, 3/20/2048	1,563,557	1,643,852	4.00%, 7/20/2047	324,268	347,603
3.00%, 12/20/2049	1,710,362	1,790,753	4.00%, 8/20/2047	132,645	142,191
3.00%, 6/20/2050	3,764,819	3,978,052	4.00%, 1/20/2048	231,502	248,161
3.00%, 7/20/2050	1,865,098	1,970,734	4.00%, 6/20/2048	1,034,103	1,105,086
3.50%, 10/20/2042	358,881	392,489	4.00%, 8/20/2048	1,312,839	1,402,954
3.50%, 1/20/2043	1,498,628	1,638,973	4.00%, 10/20/2048	558,236	596,555
3.50%, 5/20/2043	53,627	58,308	4.00%, 11/20/2048	438,865	468,990
3.50%, 9/20/2043	36,513	39,701	4.00%, 4/20/2049	447,394	476,400
3.50%, 11/20/2043	292,653	318,201	4.00%, 6/20/2049	1,017,897	1,083,893
3.50%, 6/20/2044	1,600,978	1,724,274	4.00%, 7/20/2049	552,532	588,356
3.50%, 10/20/2044	36,187	38,974	4.00%, 1/20/2050	902,454	960,965
3.50%, 12/20/2044	24,273	26,143	4.50%, 1/20/2044	105,408	117,709
3.50%, 3/20/2045	22,040	23,663	4.50%, 11/20/2044	31,534	35,159
3.50%, 4/20/2045	67,555	73,346	4.50%, 12/20/2044	25,439	28,363
3.50%, 6/20/2045	983,813	1,056,241	4.50%, 4/20/2046	148,723	165,821
3.50%, 10/20/2045	1,983,453	2,129,473	4.50%, 6/20/2046	104,946	117,012
3.50%, 1/20/2046	743,416	798,146	4.50%, 7/20/2046	140,762	156,945
3.50%, 3/20/2046	161,057	172,060	4.50%, 4/20/2047	470,449	508,984
3.50%, 4/20/2046	86,263	92,156	4.50%, 8/20/2047	142,456	153,998
3.50%, 5/20/2046	88,647	94,703	4.50%, 11/20/2047	1,268,846	1,371,655
3.50%, 6/20/2046	1,383,058	1,477,544	4.50%, 12/20/2047	79,777	86,241
3.50%, 7/20/2046	219,581	234,582	4.50%, 11/20/2048	563,778	606,734
3.50%, 10/20/2046	424,917	453,946	4.50%, 7/20/2049	608,110	652,510
3.50%, 11/20/2046	273,130	291,789	5.00%, 6/15/2040	29,814	32,478
3.50%, 12/20/2046	904,029	965,789	5.00%, 10/15/2041	74,936	82,688
3.50%, 5/20/2047	716,708	764,615	5.00%, 3/20/2044	47,828	54,781
3.50%, 6/20/2047	495,624	528,753	5.00%, 12/20/2045	167,478	191,767
3.50%, 7/20/2047	387,941	413,873	5.00%, 1/20/2048	310,725	340,050
3.50%, 8/20/2047	620,710	662,200	5.00%, 5/20/2048	288,249	315,285
3.50%, 9/20/2047	260,023	277,403	5.00%, 9/20/2048	495,100	538,578
3.50%, 10/20/2047	252,955	269,863	5.00%, 3/20/2050	819,680	896,562
3.50%, 12/20/2047	1,185,466	1,264,705	5.50%, 10/20/2043	43,366	48,977
3.50%, 6/20/2048	370,116	391,349	5.50%, 5/20/2045	484,616	545,449
3.50%, 8/20/2048	277,083	292,979	TBA, 2.50%, 10/1/2050 (g) .	3,200,000	3,358,784
3.50%, 8/20/2049	1,177,580	1,239,969	TBA, 3.00%, 10/1/2050 (g) .	3,975,000	4,160,593
3.50%, 9/20/2049	1,333,607	1,404,262	TBA, 3.50%, 10/1/2050 (g) .	1,975,000	2,080,011
3.50%, 12/20/2049	793,263	835,291	TBA, 4.00%, 10/1/2050 (g) .	1,750,000	1,860,215
3.50%, 2/20/2050	1,473,155	1,551,204	Iraq Government AID Bond		
4.00%, 4/15/2040	41,635	45,932	2.15%, 1/18/2022	200,000	204,544
4.00%, 2/20/2042	16,934	18,691	Tennessee Valley Authority:		
4.00%, 7/20/2042	11,931	13,140	0.75%, 5/15/2025	85,000	86,098
4.00%, 7/15/2044	36,379	39,605	2.88%, 9/15/2024	100,000	109,792
4.00%, 8/20/2044	23,231	25,483	3.50%, 12/15/2042	175,000	224,579
4.00%, 10/20/2044	210,688	231,119	4.25%, 9/15/2065	100,000	149,436
4.00%, 5/15/2045	29,096	31,663	5.25%, 9/15/2039	150,000	231,172
4.00%, 6/15/2045	63,017	68,576	Series A, 2.88%, 2/1/2027 .	150,000	170,382
4.00%, 8/20/2045	23,943	25,975	TOTAL U.S. GOVERNMENT		
4.00%, 11/20/2045	294,676	319,685	AGENCY OBLIGATIONS		
4.00%, 2/20/2046	222,922	241,841	(Cost \$337,441,989)		346,386,580
4.00%, 5/20/2046	235,266	253,515	U.S. TREASURY		
4.00%, 6/20/2046	161,048	173,541	OBLIGATIONS — 37.0%		
4.00%, 1/20/2047	525,875	566,668	Treasury Bond:		
4.00%, 3/20/2047	239,997	258,614	1.25%, 5/15/2050 (b)	750,000	712,734
4.00%, 4/20/2047	461,132	494,316	2.00%, 2/15/2050	1,300,000	1,474,078

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Treasury Bonds:			0.13%, 5/15/2023	\$ 2,000,000	\$ 1,999,063
1.13%, 5/15/2040	\$ 2,850,000	\$ 2,811,258	0.13%, 7/15/2023	4,500,000	4,497,187
1.13%, 8/15/2040	4,750,000	4,669,844	0.25%, 4/15/2023	1,500,000	1,504,219
1.38%, 8/15/2050	1,850,000	1,815,313	0.25%, 6/15/2023	3,000,000	3,008,437
2.25%, 8/15/2046	1,425,000	1,686,176	0.25%, 6/30/2025	3,000,000	2,998,828
2.25%, 8/15/2049	2,000,000	2,384,375	0.25%, 8/31/2025	5,000,000	4,996,094
2.38%, 11/15/2049	2,500,000	3,059,766	0.25%, 9/30/2025	5,000,000	4,994,531
2.50%, 2/15/2045	1,840,000	2,268,950	0.50%, 3/31/2025 (b)	2,150,000	2,175,027
2.50%, 2/15/2046	2,400,000	2,968,875	0.50%, 6/30/2027	4,500,000	4,517,578
2.50%, 5/15/2046	1,850,000	2,289,953	0.50%, 8/31/2027	1,000,000	1,002,813
2.75%, 8/15/2042	900,000	1,154,953	0.63%, 5/15/2030	3,900,000	3,889,031
2.75%, 11/15/2042	1,500,000	1,923,984	0.63%, 8/15/2030	2,500,000	2,487,500
2.75%, 8/15/2047 (b)	1,700,000	2,211,062	1.13%, 2/28/2022 (b)	1,500,000	1,521,094
2.75%, 11/15/2047	1,650,000	2,148,609	1.13%, 2/28/2025	2,000,000	2,078,281
2.88%, 5/15/2043	1,850,000	2,418,875	1.13%, 2/28/2027 (b)	1,250,000	1,306,738
2.88%, 8/15/2045 (b)	1,480,000	1,948,050	1.25%, 7/31/2023	250,000	257,773
2.88%, 11/15/2046 (b)	1,500,000	1,986,563	1.38%, 1/31/2022 (b)	2,500,000	2,541,504
2.88%, 5/15/2049	2,450,000	3,287,594	1.38%, 10/15/2022	2,500,000	2,563,281
3.00%, 5/15/2042	325,000	432,758	1.38%, 2/15/2023	2,000,000	2,058,750
3.00%, 11/15/2044	1,925,000	2,576,793	1.38%, 9/30/2023	550,000	570,066
3.00%, 5/15/2045	1,875,000	2,515,137	1.38%, 1/31/2025	2,000,000	2,098,438
3.00%, 11/15/2045	1,900,000	2,557,578	1.50%, 11/30/2021	1,000,000	1,015,820
3.00%, 2/15/2047	2,200,000	2,982,031	1.50%, 1/31/2022	450,000	458,174
3.00%, 5/15/2047	1,050,000	1,425,211	1.50%, 9/15/2022	3,000,000	3,080,508
3.00%, 2/15/2048	1,700,000	2,314,922	1.50%, 3/31/2023 (b)	1,000,000	1,033,828
3.00%, 8/15/2048	2,950,000	4,029,055	1.50%, 10/31/2024	1,500,000	1,578,164
3.00%, 2/15/2049	2,150,000	2,945,836	1.50%, 11/30/2024	1,500,000	1,579,453
3.13%, 11/15/2041	350,000	473,594	1.50%, 8/15/2026	1,650,000	1,759,184
3.13%, 2/15/2042	725,000	983,621	1.50%, 1/31/2027	2,000,000	2,137,813
3.13%, 2/15/2043	575,000	780,293	1.50%, 2/15/2030	5,850,000	6,314,344
3.13%, 8/15/2044	1,750,000	2,385,742	1.63%, 8/31/2022	1,150,000	1,182,883
3.13%, 5/15/2048	2,375,000	3,308,672	1.63%, 11/15/2022	3,500,000	3,610,469
3.38%, 5/15/2044	1,350,000	1,908,563	1.63%, 12/15/2022 (b)	2,000,000	2,065,781
3.38%, 11/15/2048	2,100,000	3,062,062	1.63%, 4/30/2023 (b)	2,500,000	2,595,508
3.50%, 2/15/2039	1,000,000	1,404,844	1.63%, 5/31/2023 (b)	1,250,000	1,299,219
3.63%, 8/15/2043	1,600,000	2,336,500	1.63%, 2/15/2026	1,925,000	2,059,449
3.63%, 2/15/2044	1,475,000	2,158,570	1.63%, 5/15/2026 (b)	1,000,000	1,071,641
3.75%, 11/15/2043	1,425,000	2,120,133	1.63%, 9/30/2026	1,250,000	1,343,066
3.88%, 8/15/2040	750,000	1,111,758	1.63%, 10/31/2026	1,250,000	1,343,750
4.25%, 11/15/2040	250,000	388,750	1.63%, 8/15/2029 (b)	2,250,000	2,450,742
4.38%, 5/15/2040	575,000	903,648	1.75%, 11/30/2021	1,500,000	1,528,184
4.38%, 5/15/2041	300,000	475,500	1.75%, 2/28/2022	300,000	306,844
4.50%, 2/15/2036 (b)	1,500,000	2,272,031	1.75%, 3/31/2022	250,000	256,045
4.50%, 5/15/2038	200,000	312,688	1.75%, 4/30/2022	300,000	307,664
4.50%, 8/15/2039	650,000	1,028,828	1.75%, 5/31/2022 (b)	1,000,000	1,026,914
4.63%, 2/15/2040	400,000	644,875	1.75%, 6/15/2022	1,500,000	1,541,309
4.75%, 2/15/2037 (b)	350,000	551,852	1.75%, 6/30/2022 (b)	3,750,000	3,855,908
4.75%, 2/15/2041 (b)	650,000	1,073,820	1.75%, 9/30/2022	1,750,000	1,806,533
5.00%, 5/15/2037	300,000	486,469	1.75%, 1/31/2023	2,925,000	3,034,459
5.25%, 11/15/2028	450,000	618,820	1.75%, 5/15/2023	250,000	260,527
6.50%, 11/15/2026 (b)	1,500,000	2,055,352	1.75%, 6/30/2024	1,500,000	1,587,188
Treasury Notes:			1.75%, 12/31/2024	1,250,000	1,330,566
0.13%, 6/30/2022	5,500,000	5,499,785	1.75%, 11/15/2029 (b)	3,000,000	3,304,687
0.13%, 8/31/2022	6,000,000	5,999,766	1.88%, 1/31/2022 (b)	1,850,000	1,892,998
0.13%, 9/30/2022	4,000,000	4,000,000	1.88%, 2/28/2022	1,500,000	1,536,914

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.88%, 3/31/2022 (b)	\$ 5,500,000	\$ 5,643,086	2.63%, 6/30/2023	\$ 1,600,000	\$ 1,708,750
1.88%, 4/30/2022 (b)	6,000,000	6,165,234	2.63%, 12/31/2023	3,000,000	3,238,594
1.88%, 5/31/2022	100,000	102,895	2.63%, 3/31/2025	1,000,000	1,106,563
1.88%, 7/31/2022	1,000,000	1,031,875	2.63%, 12/31/2025	3,250,000	3,643,301
1.88%, 8/31/2022	150,000	154,992	2.63%, 1/31/2026	2,250,000	2,525,801
1.88%, 9/30/2022	500,000	517,402	2.63%, 2/15/2029 (b)	3,100,000	3,623,125
1.88%, 8/31/2024	850,000	905,316	2.75%, 4/30/2023	3,250,000	3,468,105
1.88%, 6/30/2026	1,250,000	1,358,496	2.75%, 5/31/2023	1,500,000	1,603,945
2.00%, 11/15/2021	500,000	510,449	2.75%, 7/31/2023	1,000,000	1,073,438
2.00%, 12/31/2021	3,000,000	3,069,727	2.75%, 8/31/2023	3,750,000	4,033,008
2.00%, 7/31/2022	100,000	103,414	2.75%, 11/15/2023 (b)	1,500,000	1,620,820
2.00%, 10/31/2022	1,000,000	1,038,828	2.75%, 2/15/2024	7,100,000	7,715,703
2.00%, 11/30/2022	2,000,000	2,080,625	2.75%, 2/28/2025	1,000,000	1,110,391
2.00%, 2/15/2023	500,000	521,992	2.75%, 6/30/2025	2,750,000	3,072,910
2.00%, 5/31/2024	1,750,000	1,865,664	2.75%, 8/31/2025	2,500,000	2,802,148
2.00%, 6/30/2024	350,000	373,570	2.75%, 2/15/2028	2,750,000	3,200,312
2.00%, 2/15/2025	2,375,000	2,557,021	2.88%, 11/15/2021 (b)	2,000,000	2,061,328
2.00%, 8/15/2025 (b)	1,500,000	1,625,508	2.88%, 9/30/2023	2,000,000	2,162,500
2.00%, 11/15/2026	2,250,000	2,470,430	2.88%, 10/31/2023	2,000,000	2,166,719
2.13%, 6/30/2022	4,500,000	4,656,445	2.88%, 11/30/2023	3,000,000	3,256,641
2.13%, 12/31/2022 (b)	3,900,000	4,073,977	2.88%, 4/30/2025	1,250,000	1,399,609
2.13%, 11/30/2023	1,000,000	1,061,875	2.88%, 5/31/2025	3,900,000	4,374,094
2.13%, 3/31/2024	975,000	1,041,041	2.88%, 7/31/2025	4,000,000	4,500,938
2.13%, 7/31/2024	2,500,000	2,683,594	2.88%, 11/30/2025	1,500,000	1,698,516
2.13%, 9/30/2024 (b)	1,500,000	1,614,258	2.88%, 5/15/2028	2,500,000	2,942,578
2.13%, 11/30/2024	1,250,000	1,348,438	2.88%, 8/15/2028	2,250,000	2,657,812
2.13%, 5/15/2025	2,350,000	2,552,137	3.00%, 9/30/2025	2,500,000	2,837,500
2.13%, 5/31/2026	2,500,000	2,750,195	3.00%, 10/31/2025	2,750,000	3,126,621
2.25%, 12/31/2023	1,750,000	1,867,988	3.13%, 11/15/2028	3,250,000	3,916,758
2.25%, 1/31/2024	1,000,000	1,068,984			
2.25%, 4/30/2024	1,000,000	1,073,672	TOTAL U.S. TREASURY		
2.25%, 10/31/2024	1,250,000	1,353,223	OBLIGATIONS		
2.25%, 11/15/2024 (b)	3,000,000	3,249,609	(Cost \$408,931,252)		439,766,446
2.25%, 12/31/2024	1,250,000	1,356,934			
2.25%, 11/15/2025 (b)	1,975,000	2,171,574	MUNICIPAL BONDS & NOTES — 0.6%		
2.25%, 3/31/2026	4,500,000	4,972,500	CALIFORNIA — 0.2%		
2.25%, 2/15/2027	3,000,000	3,349,453	Bay Area Toll Authority		
2.25%, 8/15/2027 (b)	2,000,000	2,244,062	6.91%, 10/1/2050	25,000	45,312
2.25%, 11/15/2027	500,000	562,344	California, Bay Area Toll		
2.38%, 3/15/2022 (b)	8,000,000	8,260,938	Authority Revenue		
2.38%, 1/31/2023	1,500,000	1,578,164	2.57%, 4/1/2031	50,000	54,243
2.38%, 2/29/2024	5,000,000	5,373,828	California, State General		
2.38%, 8/15/2024	1,950,000	2,113,465	Obligation:		
2.38%, 5/15/2027 (b)	2,900,000	3,269,750	3.50%, 4/1/2028	250,000	290,032
2.38%, 5/15/2029	4,350,000	5,007,937	7.30%, 10/1/2039	125,000	205,283
2.50%, 1/15/2022	2,000,000	2,060,938	7.50%, 4/1/2034	100,000	166,195
2.50%, 2/15/2022	2,000,000	2,065,000	7.55%, 4/1/2039	100,000	174,962
2.50%, 3/31/2023	1,250,000	1,323,633	California, State University,		
2.50%, 8/15/2023	2,500,000	2,668,359	Revenue		
2.50%, 1/31/2024	2,000,000	2,154,687	Series B, 3.90%, 11/1/2047	100,000	121,583
2.50%, 5/15/2024	5,000,000	5,417,187	Los Angeles Department of		
2.50%, 1/31/2025 (b)	1,000,000	1,097,813	Water & Power Power System		
2.50%, 2/28/2026	2,500,000	2,793,164	Revenue		
2.63%, 12/15/2021 (b)	2,500,000	2,574,902	5.72%, 7/1/2039	100,000	149,252
2.63%, 2/28/2023	4,000,000	4,239,688	Los Angeles, CA, Unified School		
			District, General Obligation		
			5.75%, 7/1/2034	25,000	34,906

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Regents of the University of California Medical Center Pooled Revenue Series H, 6.55%, 5/15/2048 . . . \$	50,000	\$ 81,380	MISSOURI — 0.0% (a) Health & Educational Facilities Authority of the State of Missouri, Revenue 3.65%, 8/15/2057 \$	100,000	\$ 123,334
San Jose Redev. Agency Successor Agency Series A-T, 3.38%, 8/1/2034 . . .	275,000	300,828	NEW JERSEY — 0.1% New Jersey Transportation Trust Fund Authority: 4.08%, 6/15/2039	200,000	189,896
State of California 7.60%, 11/1/2040	250,000	450,335	4.13%, 6/15/2042	160,000	152,489
University of California Series BG, 0.88%, 5/15/2025 . . .	15,000	15,131	New Jersey Turnpike Authority Revenue Series A, 7.10%, 1/1/2041 . . .	100,000	164,259
University of California, Revenue Series AX, 3.06%, 7/1/2025 . . .	300,000	331,518	Rutgers, State University of New Jersey, Revenue Series P, 3.92%, 5/1/2119 . . .	35,000	44,707
		<u>2,420,960</u>	NEW YORK — 0.1% New York City Water & Sewer System 5.44%, 6/15/2043	25,000	38,099
FLORIDA — 0.0% (a) County of Miami-Dade FL Aviation Revenue Series C, 4.28%, 10/1/2041 . . .	125,000	134,802	New York State Dormitory Authority Series B, 3.14%, 7/1/2043 . . .	100,000	106,556
State Board of Administration Finance Corp.: Series A, 1.26%, 7/1/2025 . . .	50,000	50,768	New York, State Urban Development Corp., Revenue Series B, 3.90%, 3/15/2033 . . .	100,000	113,439
Series A, 1.71%, 7/1/2027 . . .	50,000	50,731	Port Authority of New York & New Jersey: 4.46%, 10/1/2062	190,000	243,038
Series A, 2.15%, 7/1/2030 . . .	50,000	50,644	5.65%, 11/1/2040	100,000	139,938
		<u>286,945</u>	Port Authority of New York & New Jersey, Revenue: 4.03%, 9/1/2048	125,000	147,301
GEORGIA — 0.0% (a) Georgia, Municipal Electric Authority Revenue 6.66%, 4/1/2057	162,000	245,177	Series 192, 4.81%, 10/15/2065	25,000	33,430
ILLINOIS — 0.1% Chicago O'Hare International Airport Series C, 4.57%, 1/1/2054 . . .	50,000	63,750	Series AAA, 1.09%, 7/1/2023 . . .	150,000	152,150
Chicago O'Hare International Airport, Revenue Series C, 4.47%, 1/1/2049 . . .	50,000	62,576			<u>973,951</u>
Sales Tax Securitization Corp. 3.59%, 1/1/2043	275,000	298,834	OHIO — 0.0% (a) American Municipal Power, Inc. 7.83%, 2/15/2041	150,000	252,171
State of Illinois: 5.10%, 6/1/2033	50,000	50,530	PENNSYLVANIA — 0.0% (a) Commonwealth Financing Authority Series A, 4.14%, 6/1/2038 . . .	125,000	150,229
6.63%, 2/1/2035	200,000	220,530	University of Pittsburgh-of the Commonwealth System of Higher Education 3.56%, 9/15/2119	100,000	121,315
7.35%, 7/1/2035	100,000	113,295			<u>271,544</u>
		<u>809,515</u>	TEXAS — 0.1% Dallas Area Rapid Transit 5.02%, 12/1/2048	100,000	145,314
MASSACHUSETTS — 0.0% (a) Commonwealth of Massachusetts Series C, 2.51%, 7/1/2041 . . .	15,000	15,052			
Massachusetts School Building Authority Series B, 3.40%, 10/15/2040 . . .	20,000	21,510			
		<u>36,562</u>			

See accompanying notes to schedule of investments.

**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Dallas/Fort Worth TX International Airport Revenue Series A, 2.99%, 11/1/2038 . . . \$	250,000	\$ 260,725	BANK 2019-BNK24 Series 2019-BN24, Class A3, 2.96%, 11/15/2062	\$ 200,000	\$ 223,925
Grand Parkway Transportation Corp. 3.24%, 10/1/2052	65,000	67,577	BANK 2020-BNK28 Series 2020-BN28, Class A4, 1.84%, 3/15/2063	93,750	96,187
Permanent University Fund - University of Texas System 3.38%, 7/1/2047	150,000	180,760	Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052	150,000	173,333
State of Texas 3.21%, 4/1/2044	50,000	53,995	BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051 (d)	130,000	151,716
Texas, State Transportation Commission General Obligation: 2.47%, 10/1/2044	150,000	152,580	Series 2018-B3, Class A5, 4.03%, 4/10/2051	100,000	117,728
2.56%, 4/1/2042	40,000	41,343	Series 2018-B5, Class A4, 4.21%, 7/15/2051	100,000	119,490
		<u>902,294</u>	Series 2019-B10, Class A4, 3.72%, 3/15/2062	115,000	134,522
VIRGINIA — 0.0% (a)			Series 2019-B12, Class A5, 3.12%, 8/15/2052	200,000	225,189
University of Virginia Series C, 4.18%, 9/1/2117	50,000	70,054	Series 2020-B16, Class A5, 2.73%, 2/15/2053	750,000	825,392
University of Virginia, Revenue 2.26%, 9/1/2050	150,000	147,983	Series 2020-B18, Class A5, 1.93%, 7/15/2053	79,167	81,816
		<u>218,037</u>	CD Mortgage Trust Series 2019-CD8, Class A4, 2.91%, 8/15/2057	200,000	221,829
TOTAL MUNICIPAL BONDS & NOTES (Cost \$6,352,216)		<u>7,091,841</u>	CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	300,000	342,524
MORTGAGE-BACKED SECURITIES — 1.2%			Citigroup Commercial Mortgage Trust: Series 2015-GC33, Class A4, 3.78%, 9/10/2058	600,000	671,492
Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048	100,000	111,224	Series 2019-GC41, Class A5, 2.87%, 8/10/2056	100,000	110,580
BANK 2017-BNK8: Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	90,000	102,377	Series 2019-GC43, Class A4, 3.04%, 11/10/2052	150,000	168,085
Series 2017-BNK8, Class B, 4.06%, 11/15/2050 (d)	50,000	55,838	Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	78,540
BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 (d)	143,329	171,405	Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	283,619
BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (d)	100,000	120,038	COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	109,709
BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062	100,000	115,808			
Bank 2019-BNK19 Series 2019-BN19, Class A3, 3.18%, 8/15/2061	100,000	113,244			
BANK 2019-BNK20 Series 2019-BN20, Class A3, 3.01%, 9/15/2062	50,000	56,097			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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	\$ 420,628	GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050	\$ 250,000	\$ 284,565
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	109,621	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046	60,000	65,502
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	55,496	JPMBB Commercial Mortgage Securities Trust Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	110,592
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	300,000	320,748	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d)	50,000	54,786
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046	35,301	37,157	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048	200,000	224,560
Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	433,577	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	112,659
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	119,040	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.89%, 3/15/2049 (d)	300,000	310,979
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d)	150,000	162,423	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	566,578
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d)	250,000	282,811	Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	216,419
Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d)	50,000	60,125	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	311,271
Series 2019-C17, Class A5, 3.02%, 9/15/2052	200,000	221,557	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Series 2017-C33, Class A5, 3.60%, 5/15/2050	420,000	476,427
GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052	150,000	167,562	Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048	220,000	241,643
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.19%, 7/10/2046 (d)	80,000	86,585	Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051	150,000	177,833
GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046	86,987	94,754			
GS Mortgage Securities Trust 2013-GCJ12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046	150,000	157,090			
GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049	200,000	217,006			

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Morgan Stanley Capital I Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052	\$ 200,000	\$ 226,347	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	\$ 100,000	\$ 109,316
UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	468,152	TOTAL		
Series 2019-C16, Class A4, 3.60%, 4/15/2052	100,000	115,659	MORTGAGE-BACKED		
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046	175,000	182,858	SECURITIES		
Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class A5, 2.89%, 8/15/2052	200,000	220,832	(Cost \$13,119,253)		<u>13,968,824</u>
Series 2019-C53, Class A4, 3.04%, 10/15/2052	100,000	111,987			
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	191,707	201,684	Shares		
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048	95,855	105,158	SHORT-TERM INVESTMENTS — 7.2%		
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	333,716	State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (h) (i).	38,864,150	38,871,922
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	285,231	State Street Navigator Securities Lending Portfolio II (j) (k)	46,090,708	46,090,708
Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061	150,000	179,912	TOTAL SHORT-TERM INVESTMENTS		
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	227,963	(Cost \$84,961,098)		<u>84,962,630</u>
WFRBS Commercial Mortgage Trust 2014-C19 Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	118,308	TOTAL INVESTMENTS — 106.7%		
			(Cost \$1,198,937,698)		<u>1,268,063,231</u>
			LIABILITIES IN EXCESS OF OTHER		
			ASSETS — (6.7)%		<u>(79,138,764)</u>
			NET ASSETS — 100.0%		<u>\$ 1,188,924,467</u>

- (a) Amount is less than 0.05% of net assets.
- (b) All or a portion of the shares of the security are on loan at September 30, 2020.
- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.0% of net assets as of September 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (d) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2020. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (e) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of September 30, 2020. Maturity date shown is the final maturity.
- (f) When-issued security.
- (g) Security, or a portion of the security has been designated as collateral for TBA securities.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at September 30, 2020.
- (j) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

BKNT Bank Notes
CMT Constant Maturity Treasury

See accompanying notes to schedule of investments.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

DMTN Domestic Medium - Term Note
 GMTN Global Medium Term Note
 LIBOR London Interbank Offered Rate
 MTN Medium Term Note

SOFR Secured Overnight Financing Rate
 TBA To Be Announced
 VRN Variable Rate Note

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 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	\$ —	\$ 326,144,732	\$—	\$ 326,144,732
Asset-Backed Securities	—	3,963,741	—	3,963,741
Foreign Government Obligations	—	45,778,437	—	45,778,437
U.S. Government Agency Obligations	—	346,386,580	—	346,386,580
U.S. Treasury Obligations	—	439,766,446	—	439,766,446
Municipal Bonds & Notes	—	7,091,841	—	7,091,841
Mortgage-Backed Securities	—	13,968,824	—	13,968,824
Short-Term Investments	84,962,630	—	—	84,962,630
TOTAL INVESTMENTS	<u>\$84,962,630</u>	<u>\$1,183,100,601</u>	<u>\$—</u>	<u>\$1,268,063,231</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 9/30/20	Dividend Income
	at 12/31/19			from Shares Sold	Realized Gain (Loss)		at 9/30/20		
State Street Institutional Liquid Reserves Fund, Premier Class	20,860,756	\$20,862,842	\$285,296,380	\$267,272,823	\$(15,179)	\$702	38,864,150	\$38,871,922	\$ 48,767
State Street Navigator Securities Lending Portfolio II	30,806,743	30,806,743	286,015,401	270,731,436	—	—	46,090,708	46,090,708	133,440
Total		<u>\$51,669,585</u>	<u>\$571,311,781</u>	<u>\$538,004,259</u>	<u>\$(15,179)</u>	<u>\$702</u>		<u>\$84,962,630</u>	<u>\$182,207</u>

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 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 — 95.0%		
ARGENTINA — 0.0% (a)		
Adecoagro SA (b)	9,800	\$ 45,766
Banco BBVA Argentina SA ADR (b)(c)	6,600	16,632
Banco Macro SA ADR (b)(c)	4,100	58,630
Central Puerto SA ADR (c)	9,100	20,384
Despegar.com Corp. (b)(c)	5,100	32,436
Empresa Distribuidora Y Comercializadora Norte ADR (b)	1,900	5,909
Globant SA (b)	3,800	681,036
Grupo Financiero Galicia SA ADR (b)	11,200	81,088
Grupo Supervielle SA ADR (c)	5,500	9,955
IRSA Inversiones y Representaciones SA ADR (b)	2,100	5,922
Loma Negra Cia Industrial Argentina SA ADR (b)(c)	7,400	31,894
Pampa Energia SA ADR (b)(c)	5,700	58,881
Telecom Argentina SA ADR (c)	8,600	56,244
Transportadora de Gas del Sur SA Class B, ADR (b)	9,000	37,440
YPF SA ADR (b)(c)	18,200	64,974
		1,207,191
AUSTRALIA — 4.4%		
Abacus Property Group REIT	26,147	54,822
Accent Group, Ltd.	61,268	73,080
Adelaide Brighton, Ltd. (c)	35,372	72,692
Afterpay, Ltd. (b)	23,593	1,391,650
AGL Energy, Ltd.	63,992	625,275
ALS, Ltd.	54,239	362,358
Altium, Ltd.	10,662	277,419
Alumina, Ltd. (c)	209,618	209,013
AMP, Ltd.	310,866	292,938
Ampol, Ltd.	25,506	440,506
Ansell, Ltd.	12,375	329,437
APA Group Stapled Security	122,228	909,238
Appen, Ltd.	10,226	253,004
ARB Corp., Ltd. (c)	6,499	129,935
Aristocrat Leisure, Ltd.	56,890	1,241,554
ASX, Ltd.	21,327	1,247,767
Atlas Arteria, Ltd. Stapled Security	89,801	394,657
AUB Group, Ltd.	6,834	81,311
Aurizon Holdings, Ltd.	192,194	591,672

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AusNet Services	187,554	\$ 253,362
Austal, Ltd.	18,263	43,164
Australia & New Zealand Banking Group, Ltd.	291,883	3,644,072
Australian Pharmaceutical Industries, Ltd.	85,600	64,509
Aventus Group REIT	54,127	92,121
Avita Medical, Ltd. (b)	9,071	45,424
Bank of Queensland, Ltd. (c)	38,985	161,096
Bapcor, Ltd.	41,995	206,655
Beach Energy, Ltd.	211,449	202,956
Bega Cheese, Ltd. (c)	18,411	67,330
Bendigo & Adelaide Bank, Ltd.	50,810	221,452
BHP Group PLC	219,845	4,699,111
BHP Group, Ltd.	300,896	7,778,651
Bingo Industries, Ltd. (c)	47,497	82,982
Blackmores, Ltd. (b)(c)	2,362	107,243
BlueScope Steel, Ltd.	52,961	488,313
Boral, Ltd.	122,238	404,221
Brambles, Ltd.	155,024	1,177,924
Bravura Solutions, Ltd.	27,615	68,160
Breville Group, Ltd.	7,471	135,681
Brickworks, Ltd.	5,921	82,852
BWP Trust REIT	46,487	135,351
carsales.com, Ltd.	21,764	326,263
Castile Resources, Ltd. (b)	10,652	2,338
Cedar Woods Properties, Ltd.	15,454	64,051
Centuria Industrial REIT.	45,939	102,975
Centuria Office REIT	34,820	51,039
Challenger, Ltd.	45,247	126,001
Champion Iron, Ltd. (b)	28,333	59,779
Charter Hall Group REIT	47,575	427,187
Charter Hall Long Wale REIT	32,789	118,642
Charter Hall Retail REIT	47,151	114,207
Charter Hall Social Infrastructure REIT	31,184	63,654
CIMIC Group, Ltd. (b)	10,985	147,244
Cleanaway Waste Management, Ltd.	199,305	301,157
Clinuvel Pharmaceuticals, Ltd. (c)	6,455	108,483
Coca-Cola Amatil, Ltd.	53,528	366,649
Cochlear, Ltd.	6,709	959,174
Coles Group, Ltd.	136,250	1,661,060
Collins Foods, Ltd.	10,417	77,507
Commonwealth Bank of Australia	180,816	8,326,284
Computershare, Ltd.	46,891	415,121
Cooper Energy, Ltd. (b)(c)	188,865	47,736
Corporate Travel Management, Ltd. (b)	5,721	72,000
Costa Group Holdings, Ltd.	29,584	71,751
Credit Corp. Group, Ltd.	4,750	58,730
Cromwell Property Group REIT (c)	176,649	108,301
Crown Resorts, Ltd.	39,227	249,361

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CSL, Ltd.	46,378	\$ 9,586,835	Jumbo Interactive, Ltd. (c)	3,849	\$ 34,811
CSR, Ltd.	44,456	137,128	Jupiter Mines, Ltd.	276,114	55,447
Data#3, Ltd.	12,944	61,573	Kogan.com, Ltd.	5,696	83,215
Dexus REIT	111,458	714,377	LendLease Corp., Ltd.		
Dicker Data, Ltd.	13,173	72,849	Stapled Security	67,559	540,070
Domain Holdings Australia, Ltd.	51,929	138,975	Lifestyle Communities, Ltd. (c)	8,230	57,922
Domino's Pizza Enterprises, Ltd.	5,461	312,462	Link Administration Holdings, Ltd.	46,656	126,081
Downer EDI, Ltd.	59,526	189,331	Lovisa Holdings, Ltd. (c)	8,077	48,736
Eagers Automotive, Ltd.	10,480	69,279	Lynas Corp., Ltd. (b)	127,163	214,196
Elders, Ltd.	16,674	130,273	Macquarie Group, Ltd.	35,378	3,068,856
Emeco Holdings, Ltd. (b)(c) . . .	91,638	55,804	Magellan Financial Group, Ltd.	13,033	537,908
EML Payments, Ltd. (b)	16,999	35,402	Mayne Pharma Group, Ltd. (b)	178,522	50,252
Estia Health, Ltd.	39,221	41,201	McMillan Shakespeare, Ltd. . . .	6,570	39,002
Evolution Mining, Ltd.	165,388	691,380	Medibank Pvt, Ltd.	281,300	507,931
Flight Centre Travel Group, Ltd. (b)	12,845	129,155	Megaport, Ltd. (b)	11,378	132,061
Fortescue Metals Group, Ltd. . .	172,971	2,033,486	Mesoblast, Ltd. (b)(c)	43,560	160,903
Freedom Foods Group, Ltd. (c)(d)	11,132	18,012	Metcash, Ltd.	82,249	163,519
G8 Education, Ltd. (c)	43,505	30,390	Mineral Resources, Ltd. (c) . .	15,336	276,800
GDI Property Group REIT	67,675	51,215	Mirvac Group REIT	401,821	630,333
Genworth Mortgage Insurance Australia, Ltd.	30,544	34,325	Monadelphous Group, Ltd. (c)	8,112	59,654
Gold Road Resources, Ltd. (b)	85,928	90,597	Nanosonics, Ltd. (b)	20,915	85,621
Goodman Group REIT	168,082	2,177,748	National Australia Bank, Ltd. . .	327,991	4,216,621
GPT Group REIT	198,966	560,121	National Storage REIT.	127,043	166,164
GrainCorp, Ltd. Class A (b) . . .	13,140	35,610	nearmap, Ltd. (b)	42,091	72,316
Growthpoint Properties Australia, Ltd. REIT	24,433	59,010	Netwealth Group, Ltd.	8,601	94,778
GUD Holdings, Ltd.	7,926	65,023	New Hope Corp., Ltd.	83,313	77,703
GWA Group, Ltd.	31,664	63,398	Newcrest Mining, Ltd.	85,069	1,930,363
Hansen Technologies, Ltd.	29,249	81,755	NEXTDC, Ltd. (b)	42,754	379,669
Harvey Norman Holdings, Ltd.	71,585	233,154	nib holdings, Ltd.	47,734	139,966
Healius, Ltd.	80,610	208,747	Nine Entertainment Co. Holdings, Ltd.	149,876	189,745
HUB24, Ltd. (c)	4,938	66,587	Northern Star Resources, Ltd.	77,940	772,850
IDP Education, Ltd.	13,265	182,738	NRW Holdings, Ltd.	47,497	70,283
IGO, Ltd.	45,426	136,998	Nufarm, Ltd. (b)	23,020	64,004
Iluka Resources, Ltd.	38,226	250,457	OceanaGold Corp. (b)	52,900	81,187
Incitec Pivot, Ltd.	194,066	284,546	Oil Search, Ltd.	220,107	421,300
Ingenia Communities Group REIT	16,043	52,882	Omni Bridgeway, Ltd.	22,796	64,612
Inghams Group, Ltd.	49,503	106,374	oOh!media, Ltd.	54,746	48,320
Insurance Australia Group, Ltd.	236,055	747,497	Orica, Ltd.	41,432	461,618
Integral Diagnostics, Ltd.	37,623	113,683	Origin Energy, Ltd.	179,894	557,505
Integrated Research, Ltd.	33,401	85,192	Orocobre, Ltd. (b)(c)	47,432	84,941
Investec Australia Property Fund REIT	126,513	117,419	Orora, Ltd.	82,827	143,113
InvoCare, Ltd. (c)	12,620	88,729	OZ Minerals, Ltd.	56,350	575,383
IOOF Holdings, Ltd. (c)	96,661	214,791	Pact Group Holdings, Ltd.	44,824	73,824
IPH, Ltd.	26,936	139,656	Pendal Group, Ltd.	26,280	104,087
IRESS, Ltd.	15,793	109,816	Perenti Global, Ltd.	51,384	42,911
JB Hi-Fi, Ltd.	10,392	353,574	Perpetual, Ltd.	4,348	87,820
			Perseus Mining, Ltd. (b)	101,127	100,407
			Pilbara Minerals, Ltd. (b)(c) . .	441,420	105,237
			Platinum Asset Management, Ltd.	48,574	107,775

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PolyNovo, Ltd. (b)(c)	44,951	\$ 71,924	Vocus Group, Ltd. (b)	56,908	\$ 146,308
Premier Investments, Ltd.	8,796	130,847	Washington H Soul Pattinson & Co., Ltd. (c)	10,211	173,567
Pro Medicus, Ltd.	3,617	70,598	Waypoint REIT	55,797	109,126
Qantas Airways, Ltd. (b)	85,289	250,296	Webjet, Ltd. (c)	20,402	57,675
QBE Insurance Group, Ltd.	150,323	935,667	Wesfarmers, Ltd.	116,666	3,731,743
Qube Holdings, Ltd.	165,564	301,571	Western Areas, Ltd.	33,914	50,288
Ramelius Resources, Ltd.	75,907	114,724	Westgold Resources, Ltd.	42,610	73,350
Ramsay Health Care, Ltd.	19,011	907,053	Westpac Banking Corp.	369,511	4,496,131
REA Group, Ltd.	4,941	393,720	Whitehaven Coal, Ltd. (c)	64,969	49,232
Regis Resources, Ltd.	41,477	150,884	WiseTech Global, Ltd.	17,429	326,668
Resolute Mining, Ltd. (b)	73,959	50,044	Woodside Petroleum, Ltd.	105,737	1,342,958
Rio Tinto, Ltd.	37,917	2,591,591	Woolworths Group, Ltd.	130,419	3,412,663
Rural Funds Group REIT (c)	71,071	117,524	Worley, Ltd.	42,656	297,508
Sandfire Resources, Ltd.	16,700	49,387	Zip Co., Ltd. (b)(c)	21,571	98,905
Santos, Ltd.	208,435	737,495			
Saracen Mineral Holdings, Ltd. (b)	107,019	402,594			117,128,702
Scentre Group REIT	592,592	944,153	AUSTRIA — 0.2%		
SEEK, Ltd.	34,657	535,007	ams AG (b)	27,406	621,128
Select Harvests, Ltd.	13,709	54,847	ANDRITZ AG	6,184	190,906
Service Stream, Ltd. (c)	39,978	59,150	AT&S Austria Technologie & Systemtechnik AG	4,273	80,725
Seven Group Holdings, Ltd. (c)	12,098	157,227	BAWAG Group AG (b)(f)	7,283	263,359
Shopping Centres Australasia Property Group REIT	86,185	131,948	CA Immobilien Anlagen AG	8,392	248,127
Sigma Healthcare, Ltd. (b)	183,261	77,558	DO & Co. AG (b)(c)	757	30,943
Silver Lake Resources, Ltd. (b)	111,938	188,030	Erste Group Bank AG	29,188	611,313
SmartGroup Corp., Ltd.	8,607	35,555	EVN AG	5,757	96,073
Sonic Healthcare, Ltd.	46,128	1,096,175	FACC AG (b)(c)	6,220	37,106
South32, Ltd. (e)	10,757	15,913	IMMOFINANZ AG (b)	10,275	162,287
South32, Ltd. (e)	453,240	673,102	Lenzing AG (b)(c)	919	50,519
Southern Cross Media Group, Ltd. (b)	247,601	26,759	Oesterreichische Post AG (c)	4,115	138,491
Spark Infrastructure Group Stapled Security	155,187	228,138	OMV AG (b)	14,759	403,891
St Barbara, Ltd.	97,413	210,663	Palfinger AG	2,748	75,788
Star Entertainment Grp, Ltd.	74,178	163,747	Porr AG (b)(c)	3,398	46,447
Steadfast Group, Ltd.	69,232	161,065	Raiffeisen Bank International AG (b)	13,226	202,471
Stockland REIT	243,543	665,781	S IMMO AG (b)	4,849	82,563
Suncorp Group, Ltd.	128,796	786,786	S&T AG (b)	4,086	85,501
Super Retail Group, Ltd.	10,831	82,430	Schoeller-Bleckmann Oilfield Equipment AG	1,349	35,919
Sydney Airport Stapled Security	143,443	609,552	Telekom Austria AG	20,116	142,242
Tabcorp Holdings, Ltd.	255,124	614,798	UNIQA Insurance Group AG	23,821	144,203
Tassal Group, Ltd. (c)	26,291	65,655	Verbund AG	5,853	319,700
Technology One, Ltd.	23,020	131,970	Vienna Insurance Group AG Wiener Versicherung Gruppe	5,462	121,567
Telstra Corp., Ltd.	425,182	851,915	Voestalpine AG	9,794	258,173
TPG TELECOM, Ltd. (b)	37,112	195,975	Wienerberger AG (b)	12,817	338,773
Transurban Group Stapled Security	279,369	2,854,599			4,788,215
Treasury Wine Estates, Ltd.	73,624	473,383	BELGIUM — 0.6%		
TUAS, Ltd. (b)	18,556	7,086	Ackermans & van Haaren NV (b)	2,177	282,419
Tyro Payments, Ltd. (b)	16,236	42,267	Aedifica SA REIT	2,764	337,626
United Malt Grp, Ltd. (b)	13,140	38,956	Ageas SA/NV	17,885	731,963
Vicinity Centres REIT	359,586	359,335	AGFA-Gevaert NV (b)	20,285	84,578
Viva Energy Group, Ltd. (f)	96,744	112,110	Anheuser-Busch InBev SA	77,828	4,191,010

See accompanying notes to schedule of investments.

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Security Description	Shares	Value	Security Description	Shares	Value
Barco NV (b)	5,824	\$ 122,229	Azul SA Preference Shares		
Befimmo SA REIT	2,488	111,237	(b)	28,700	\$ 124,139
Bekaert SA	2,534	52,799	B2W Cia Digital (b)	22,894	365,479
Biocartis Group NV (b)(c)(f)	10,226	53,970	B3 SA - Brasil Bolsa Balcao	214,101	2,089,559
bpost SA (b)	8,782	76,913	Banco ABC Brasil SA		
Cie d'Entreprises CFE (b)	691	45,575	Preference Shares	16,200	33,743
Cofinimmo SA REIT	2,350	353,431	Banco ABC Brasil SA ADR		
Colruyt SA	5,021	325,901	(b)	192	391
D'ieteren SA	2,263	140,727	Banco Bradesco SA		
Econocom Group SA (b)	27,987	84,509	Preference Shares	468,757	1,614,238
Elia Group SA	3,156	315,555	Banco Bradesco SA	135,646	433,667
Euronav NV	16,005	141,740	Banco BTG Pactual SA	32,064	414,421
Exmar NV (b)	8,692	21,609	Banco do Brasil SA	87,700	460,871
Fagron	5,579	140,945	Banco do Estado do Rio		
Galapagos NV (b)	4,204	596,102	Grande do Sul SA Class B,		
Gimv NV	1,771	99,324	Preference Shares	13,200	27,939
Grupe Bruxelles Lambert			Banco Inter SA	5,812	55,971
SA	12,246	1,104,189	Banco Pan SA Preference		
Invest Offices &			Shares	30,400	43,795
Warehouses NV REIT	5,463	144,617	Banco Santander Brasil SA	42,300	209,832
Ion Beam Applications (c)	4,121	53,254	BB Seguridade Participacoes		
KBC Ancora (b)	4,469	140,638	SA	75,400	324,665
KBC Group NV	25,519	1,279,896	BK Brasil Operacao e		
Kinopolis Group NV (b)	1,145	40,703	Assessoria a Restaurantes		
Melexis NV	1,837	142,954	SA	14,000	26,602
Mithra Pharmaceuticals SA			BR Malls Participacoes SA	77,182	114,750
(b)(c)	1,371	27,783	BR Properties SA	15,100	24,111
Montea CVA REIT	1,589	188,204	Bradespar SA Preference		
Ontex Group NV (b)	6,500	84,793	Shares	23,300	185,567
Orange Belgium SA	3,420	55,163	Braskem SA Class A,		
Proximus SADP	15,537	283,490	Preference Shares	20,100	74,139
Recticel SA	8,030	82,132	BRF SA (b)	58,600	191,090
Retail Estates NV REIT	1,506	98,271	C&A Modas Ltda	10,000	20,438
Sofina SA	1,574	429,786	Camil Alimentos SA	10,300	22,769
Solvay SA	7,570	651,377	CCR SA	124,300	279,410
Telenet Group Holding NV	5,514	214,058	Centrais Eletricas Brasileiras		
Tessengerlo Group SA (b)	2,269	85,149	SA	33,200	178,592
UCB SA	12,914	1,466,941	Centrais Eletricas Brasileiras		
Umicore SA	20,134	837,607	SA Class B, Preference		
Warehouses De Pauw CVA			Shares	33,200	183,716
REIT	13,384	487,142	Cia Brasileira de Distribuicao	16,500	204,155
			Cia de Locacao das		
		16,208,309	Americas	31,800	133,994
BRAZIL — 1.4%			Cia de Saneamento Basico		
AES Tiete Energia SA	14,500	37,713	do Estado de Sao Paulo	35,100	291,439
Aliansce Sonae Shopping			Cia de Saneamento de Minas		
Centers SA (b)	11,700	49,237	Gerais-COPASA	8,600	71,300
Alliar Medicos A Frente SA	15,100	27,192	Cia de Saneamento do		
Alupar Investimento SA	19,900	81,733	Parana Preference Shares	20,100	18,151
Ambev SA	481,367	1,070,948	Cia de Saneamento do		
Anima Holding SA (b)	19,635	90,886	Parana	17,700	79,889
Arcos Dorados Holdings, Inc.			Cia Energetica de Minas		
Class A (c)	11,653	47,777	Gerais Preference Shares	100,640	180,337
Arezzo Industria e Comercio			Cia Energetica de Sao Paulo		
SA	4,100	39,527	Class B, Preference		
Atacadao SA	39,400	143,230	Shares	17,300	86,708
			Cia Hering	15,100	44,820

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Cia Paranaense de Energia			Lojas Americanas SA		
Preference Shares.	10,600	\$ 116,617	Preference Shares.	93,127	\$ 469,067
Cia Siderurgica Nacional SA	71,500	209,307	Lojas Renner SA.	81,171	571,003
Cielo SA	104,339	72,750	M Dias Branco SA.	7,900	47,878
Cogna Educacao	183,663	168,790	Magazine Luiza SA	79,288	1,254,777
Construtora Tenda SA	6,300	31,721	Marcopolo SA Preference		
Cosan Logistica SA (b)	12,600	39,567	Shares	47,800	22,728
Cosan SA	16,200	196,391	Marfrig Global Foods SA (b)	43,200	116,882
CPFL Energia SA	21,400	104,637	Metalurgica Gerdau SA		
CVC Brasil Operadora e			Preference Shares.	63,700	106,234
Agencia de Viagens SA	11,766	33,671	Minerva SA (b)	27,535	57,352
Cyrela Brazil Realty SA			Movida Participacoes SA	19,000	54,811
Empreendimentos e			MRV Engenharia e		
Participacoes	27,800	114,624	Participacoes SA.	29,100	83,070
Duratex SA	28,700	91,297	Multiplan Empreendimentos		
EcoRodovias Infraestrutura e			Imobiliarios SA	36,014	124,148
Logistica SA (b).	28,500	59,867	Natura & Co. Holding SA	76,981	698,319
EDP - Energias do Brasil SA	27,100	83,707	Notre Dame Intermedica		
Embraer SA (b).	72,500	80,263	Participacoes SA.	49,277	568,791
Energisa SA	17,000	124,021	Odontoprev SA.	25,500	54,289
Eneva SA (b)	17,900	152,754	Omega Geracao SA (b)	10,240	66,511
Engie Brasil Energia SA.	24,466	175,146	Petro Rio SA (b)	9,400	58,187
Equatorial Energia SA	93,700	352,095	Petrobras Distribuidora SA	79,200	283,136
Even Construtora e			Petroleo Brasileiro SA		
Incorporadora SA	11,100	21,938	Preference Shares.	499,500	1,737,831
Ez Tec Empreendimentos e			Petroleo Brasileiro SA	379,400	1,330,756
Participacoes SA.	10,500	65,648	Porto Seguro SA.	12,800	109,573
Fleury SA.	18,600	87,383	Qualicorp Consultoria e		
Gerdau SA Preference			Corretora de Seguros SA	32,700	197,194
Shares.	111,700	412,203	Raia Drogasil SA	110,600	459,554
Gol Linhas Aereas			Randon SA Implementos e		
Inteligentes SA Preference			Participacoes Preference		
Shares (b)	15,200	46,060	Shares	16,000	34,547
Grendene SA	42,700	58,106	Rumo SA (b)	136,571	461,823
Grupo SBF SA (b).	6,967	31,384	Santos Brasil Participacoes		
Guararapes Confeccoes SA.	9,300	23,001	SA.	32,081	22,938
Hapvida Participacoes e			Sao Martinho SA.	17,000	65,690
Investimentos SA (f).	21,300	234,825	SIMPAR SA (b).	16,600	74,835
Hypera SA.	38,900	205,803	SLC Agricola SA	8,700	39,344
Iguatemi Empresa de			Sul America SA.	33,191	233,367
Shopping Centers SA	8,300	45,281	Suzano SA (b)	55,509	448,586
Instituto Hermes Pardini SA	4,900	19,734	Telefonica Brasil SA		
lochpe Maxion SA.	10,000	24,306	Preference Shares.	45,685	351,931
IRB Brasil Resseguros SA	91,093	121,049	TIM Participacoes SA	86,900	201,353
Itau Unibanco Holding SA			TOTVS SA.	47,400	227,899
Preference Shares.	505,403	2,017,505	Transmissora Alianca de		
Itausa SA Preference Shares	450,365	703,140	Energia Eletrica SA	19,800	98,219
JHSF Participacoes SA	32,024	39,771	Trisul SA	13,700	26,105
JSL SA (b)	5,821	8,603	Tupy SA (b)	6,000	18,490
Klabin SA.	78,628	332,008	Ultrapar Participacoes SA	74,300	254,018
Light SA (b)	20,100	51,708	Unipar Carbocloro SA		
Linx SA	12,700	77,960	Preference Shares.	4,500	22,227
Localiza Rent a Car SA	61,866	622,013	Usinas Siderurgicas de Minas		
Locaweb Servicos de Internet			Gerais SA Usiminas		
SA (b)(f).	7,500	79,319	Class A, Preference		
LOG Commercial Properties e			Shares	38,000	67,621
Participacoes SA.	4,300	22,940	Vale SA	381,206	3,997,744

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Via Varejo S/A (b)	130,280	\$ 401,025	Bombardier, Inc. Class B		
Vivara Participacoes SA.	8,800	37,002	(b)(c)	161,200	\$ 39,825
WEG SA	85,570	997,427	Boralex, Inc. Class A	8,000	230,522
Wheaton Precious Metals Corp.	45,814	2,240,710	Boyd Group Services, Inc.	2,200	338,742
Wiz Solucoes e Corretagem de Seguros SA	25,800	42,066	Brookfield Asset Management, Inc. Class A	137,725	4,542,889
YDUQS Participacoes SA	25,800	125,465	CAE, Inc.	27,200	396,673
		<u>36,720,366</u>	Cameco Corp.	40,400	406,798
CANADA — 6.0%			Canaccord Genuity Group, Inc. (c)	8,800	44,733
Advantage Oil & Gas, Ltd. (b)(c)	9,900	12,970	Canacol Energy, Ltd. (c)	13,000	34,453
Aecon Group, Inc.	6,200	63,497	Canada Goose Holdings, Inc. (b)(c)	6,300	201,723
Ag Growth International, Inc. (c)	2,000	40,576	Canadian Apartment Properties REIT	8,500	295,583
Agnico Eagle Mines, Ltd.	25,441	2,020,614	Canadian Imperial Bank of Commerce	45,900	3,420,121
Air Canada (b)	13,500	158,574	Canadian National Railway Co.	73,300	7,781,900
Alamos Gold, Inc. Class A	39,950	350,824	Canadian Natural Resources, Ltd.	122,700	1,960,261
Alaris Equity Partners Income Corp.	3,700	30,304	Canadian Pacific Railway, Ltd.	14,000	4,245,330
Algonquin Power & Utilities Corp.	60,227	872,012	Canadian Tire Corp., Ltd. Class A (c)	5,900	592,407
Alimentation Couche-Tard, Inc. Class B	88,500	3,072,240	Canadian Utilities, Ltd. Class A	13,300	316,233
Allied Properties Real Estate Investment Trust	6,200	166,401	Canadian Western Bank (c)	8,200	164,829
AltaGas, Ltd. (c)	28,500	343,088	Canfor Corp. (b)	6,000	67,333
Altius Minerals Corp.	8,500	61,662	Canfor Pulp Products, Inc.	10,400	38,852
Altus Group, Ltd. (c)	4,200	173,974	Canopy Growth Corp. (b)(c)	23,300	332,994
Andlauer Healthcare Group, Inc.	1,000	32,573	Capital Power Corp.	10,100	222,226
Aphria, Inc. (b)(c)	23,300	103,090	Cascades, Inc.	8,200	103,379
ARC Resources, Ltd. (c)	37,700	167,932	CCL Industries, Inc. Class B	16,300	626,496
Aritzia, Inc. (b)	7,500	97,866	Celestica, Inc. (b)	15,400	106,068
Artis Real Estate Investment Trust	6,100	36,305	Genovus Energy, Inc.	106,700	414,578
Atco, Ltd. Class I.	7,800	224,759	Centerra Gold, Inc.	22,700	263,240
Atlas Corp. (c)	8,000	71,520	CGI, Inc. (b)	23,500	1,590,066
ATS Automation Tooling Systems, Inc. (b)	7,600	98,488	Chorus Aviation, Inc. (c)	7,200	11,912
Aurinia Pharmaceuticals, Inc. (b)	10,100	148,277	CI Financial Corp.	21,400	270,594
Aurora Cannabis, Inc. (b)(c)	11,141	51,712	Cineplex, Inc. (c)	6,000	32,386
B2Gold Corp.	106,200	689,316	Cogeco Communications, Inc.	1,500	122,617
Badger Daylighting, Ltd. (c)	3,200	91,227	Cogeco, Inc.	500	32,959
Ballard Power Systems, Inc. (b)(c)	18,100	272,635	Colliers International Group, Inc.	3,300	219,061
Bank of Montreal.	65,616	3,823,732	Cominar Real Estate Investment Trust	6,900	37,916
Bank of Nova Scotia	125,000	5,176,867	Computer Modelling Group, Ltd.	15,200	58,718
Barrick Gold Corp. (e)	137,617	3,853,173	Constellation Software, Inc.	2,100	2,326,201
Barrick Gold Corp. (e)	45,552	1,281,868	Corus Entertainment, Inc. Class B (c)	18,900	40,892
BCE, Inc.	15,679	648,171	Crescent Point Energy Corp. (c)	46,300	55,806
BELLUS Health, Inc. (b)(c)	3,600	8,193	Crombie Real Estate Investment Trust	4,000	39,439
Birchcliff Energy, Ltd. (c)	43,800	50,170	Cronos Group, Inc. (b)(c)	21,100	105,678
BlackBerry, Ltd. (b)	54,400	248,837			
Boardwalk Real Estate Investment Trust	2,300	47,266			

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CT Real Estate Investment Trust	8,000	\$ 83,668	HLS Therapeutics, Inc.	1,900	\$ 19,942
Descartes Systems Group, Inc. (b)	8,600	488,347	Home Capital Group, Inc. (b)(c)	4,300	69,470
Dollarama, Inc.	32,300	1,234,207	Hudbay Minerals, Inc.	20,900	88,091
Dream Industrial Real Estate Investment Trust	7,000	59,270	Husky Energy, Inc.	32,555	75,066
Dream Office Real Estate Investment Trust	3,000	40,764	Hydro One, Ltd. (f)	34,800	735,209
DREAM Unlimited Corp. Class A	4,365	63,559	iA Financial Corp., Inc.	10,900	378,226
Dundee Precious Metals, Inc.	20,800	148,555	IAMGOLD Corp. (b)	48,500	185,540
ECN Capital Corp.	21,700	82,203	IGM Financial, Inc. (c)	8,600	196,562
Element Fleet Management Corp.	44,700	370,785	Imperial Oil, Ltd. (c)	26,400	315,041
Emera, Inc.	25,000	1,023,769	Innergex Renewable Energy, Inc.	12,500	225,154
Empire Co., Ltd. Class A	17,500	506,363	Intact Financial Corp.	14,700	1,569,101
Enbridge, Inc.	208,700	6,077,806	Inter Pipeline, Ltd. (c)	47,800	467,712
Endeavour Silver Corp. (b)(c)	40,100	140,496	Interfor Corp. (b)	7,200	80,207
Enerflex, Ltd.	8,500	29,399	InterRent Real Estate Investment Trust	5,700	53,768
Enerplus Corp. (c)	17,500	31,967	Intertape Polymer Group, Inc. (c)	8,100	89,929
Enghouse Systems, Ltd.	4,300	234,259	Ivanhoe Mines, Ltd. Class A (b)	61,800	223,928
Equinox Gold Corp. (b)	20,100	233,992	Jamieson Wellness, Inc.	3,900	123,095
Equitable Group, Inc.	1,100	61,837	Keyera Corp.	22,400	337,069
ERO Copper Corp. (b)	5,200	75,562	Killam Apartment Real Estate Investment Trust	4,500	58,484
Evertz Technologies, Ltd.	2,400	20,483	Kinaxis, Inc. (b)	2,700	396,202
Exchange Income Corp.	1,500	34,104	Kinross Gold Corp. (b)	128,600	1,131,237
Extendicare, Inc. (c)	8,100	32,321	Kirkland Lake Gold, Ltd.	26,940	1,310,949
Fairfax Financial Holdings, Ltd.	2,700	792,566	Knight Therapeutics, Inc. (b)(c)	11,900	51,671
Fiera Capital Corp. (c)	5,000	38,218	Labrador Iron Ore Royalty Corp. (c)	5,900	113,473
Finning International, Inc. (c)	16,600	253,023	Largo Resources, Ltd. (b)	27,000	22,235
First Capital Real Estate Investment Trust	9,900	96,054	Lassonde Industries, Inc. Class A	300	32,456
First Majestic Silver Corp. (b)(c)	19,500	184,818	Laurentian Bank of Canada (c)	3,900	79,854
First National Financial Corp.	2,400	57,514	Lightspeed POS, Inc. (b)	6,800	217,172
FirstService Corp. (c)	3,800	499,896	Linamar Corp.	4,300	127,511
Fortis, Inc.	48,974	1,995,991	Lithium Americas Corp. (b)(c)	23,000	260,692
Fortuna Silver Mines, Inc. (b)(c)	21,600	136,966	Loblaws Cos., Ltd.	18,300	955,313
Franco-Nevada Corp.	19,473	2,712,589	Lundin Gold, Inc. (b)	6,100	55,257
Freehold Royalties, Ltd. (c)	8,800	24,310	MAG Silver Corp. (b)(c)	7,200	116,698
Genworth MI Canada, Inc.	3,500	90,477	Magna International, Inc.	30,600	1,395,814
George Weston, Ltd.	8,327	610,366	Manulife Financial Corp.	199,900	2,771,587
Gibson Energy, Inc. (c)	15,100	243,951	Maple Leaf Foods, Inc.	7,700	156,508
Gildan Activewear, Inc.	20,300	398,781	Martinrea International, Inc.	8,400	59,930
goeasy, Ltd.	1,000	48,969	MEG Energy Corp. (b)(c)	21,400	44,378
Gran Colombia Gold Corp. (c)	5,100	23,939	Methanex Corp.	6,000	145,851
Granite Real Estate Investment Trust	2,900	167,780	Metro, Inc.	25,657	1,227,195
Great Canadian Gaming Corp. (b)(c)	4,900	88,444	Minto Apartment Real Estate Investment Trust	1,600	21,896
Great-West Lifeco, Inc.	30,100	586,339	Morguard North American Residential Real Estate Investment Trust	5,100	55,362
H&R Real Estate Investment Trust	12,300	89,044	Morneau Shepell, Inc. (c)	6,100	126,955
			MTY Food Group, Inc. (c)	1,600	39,636

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mullen Group, Ltd.	9,800	\$ 66,104	Shaw Communications, Inc.		
National Bank of Canada	35,400	1,752,840	Class B	47,608	\$ 866,086
New Gold, Inc. (b)	68,900	117,090	Shopify, Inc. Class A (b)	11,100	11,315,560
NexGen Energy, Ltd. (b)	68,300	118,116	Sienna Senior Living, Inc. (c)	6,000	50,309
NFI Group, Inc. (c)	5,200	64,467	Sierra Wireless, Inc. (b)	7,300	81,211
Norbord, Inc.	4,500	132,566	Silvercorp Metals, Inc. (c)	17,100	123,025
North West Co., Inc. (c)	5,900	160,779	SilverCrest Metals, Inc. (b)	11,200	94,664
Northland Power, Inc. (c)	17,800	536,765	Sleep Country Canada		
Northview Apartment Real			Holdings, Inc. (f)	3,500	52,248
Estate Investment Trust	3,100	83,595	SmartCentres Real Estate		
NorthWest Healthcare			Investment Trust	6,700	100,318
Properties Real Estate			SNC-Lavalin Group, Inc.	18,000	287,704
Investment Trust	10,300	87,597	Spin Master Corp. (b)(f)	2,300	49,487
Novagold Resources, Inc. (b)	25,300	300,399	Sprott, Inc. (c)	2,970	101,057
Nutrien, Ltd.	58,618	2,291,182	SSR Mining, Inc. (b)	22,504	418,669
Onex Corp.	8,300	369,096	Stantec, Inc. (c)	11,600	351,105
Open Text Corp.	28,000	1,179,742	Stelco Holdings, Inc. (c)	3,300	28,065
Organigram Holdings, Inc.			Stella-Jones, Inc. (c)	6,300	212,712
(b)(c)	14,100	14,884	Summit Industrial Income		
Osisko Gold Royalties, Ltd.	12,800	150,926	REIT	7,200	69,211
Osisko Mining, Inc. (b)	28,700	74,557	Sun Life Financial, Inc.	60,200	2,445,407
Pan American Silver Corp.	22,200	711,497	Suncor Energy, Inc.	155,964	1,898,540
Parex Resources, Inc. (b)(c)	13,100	137,595	Superior Plus Corp. (c)	16,500	145,267
Park Lawn Corp. (c)	3,100	63,822	TC Energy Corp. (c)	96,736	4,048,319
Parkland Corp. (c)	15,200	400,668	Teck Resources, Ltd. Class B	48,100	667,620
Pason Systems, Inc.	6,300	24,950	TELUS Corp.	42,732	749,550
Pembina Pipeline Corp.	56,648	1,198,482	Teranga Gold Corp. (b)	14,700	154,511
Peyto Exploration &			Tervita Corp. (b)	6,400	12,457
Development Corp. (c)	27,200	50,704	TFI International, Inc.	9,000	375,160
Power Corp. of Canada	57,153	1,116,318	Thomson Reuters Corp.	18,730	1,489,987
PrairieSky Royalty, Ltd. (c)	22,494	139,940	Timbercreek Financial Corp.		
Premier Gold Mines, Ltd. (b)	61,100	117,100	(c)	7,500	46,884
Premium Brands Holdings			TMX Group, Ltd.	5,800	594,611
Corp. (c)	3,500	263,414	Torex Gold Resources, Inc.		
Pretium Resources, Inc. (b)	19,100	243,656	(b)	7,900	111,366
Quebecor, Inc. Class B	18,000	448,871	Toromont Industries, Ltd.	8,400	501,076
Real Matters, Inc. (b)	11,000	213,700	Toronto-Dominion Bank	186,457	8,605,708
Restaurant Brands			Tourmaline Oil Corp.	26,400	321,563
International, Inc.	30,446	1,743,223	TransAlta Corp.	25,500	156,350
Richelieu Hardware, Ltd.	4,800	126,347	TransAlta Renewables, Inc.		
RioCan Real Estate			(c)	12,500	156,560
Investment Trust	14,100	148,415	Transat AT, Inc. (b)(c)	3,000	8,737
Ritchie Bros Auctioneers, Inc.	11,500	679,884	Transcontinental, Inc. Class A		
Rogers Communications, Inc.			(c)	7,500	92,308
Class B	38,000	1,502,646	Tricon Residential, Inc. (c)	19,900	164,474
Rogers Sugar, Inc. (c)	17,400	62,396	Uranium Participation Corp.		
Royal Bank of Canada	146,700	10,267,627	(b)	12,500	38,368
Russel Metals, Inc. (c)	5,700	77,536	Vermilion Energy, Inc. (c)	11,800	27,474
Sabina Gold & Silver Corp.			Victoria Gold Corp. (b)	3,000	33,666
(b)	24,700	47,708	Wallbridge Mining Co., Ltd.		
Sandstorm Gold, Ltd. (b)	26,400	222,149	(b)(c)	46,500	35,508
Saputo, Inc.	29,200	730,137	Wesdome Gold Mines, Ltd.		
Savaria Corp. (c)	7,800	86,307	(b)	12,400	116,689
Seabridge Gold, Inc. (b)	5,500	103,103	West Fraser Timber Co., Ltd.		
Seven Generations Energy,			(c)	5,500	254,711
Ltd. Class A (b)	24,600	66,116	Westshore Terminals		
			Investment Corp. (c)	4,200	47,825

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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>
Whitecap Resources, Inc. (c)	42,000	\$ 76,092	CHINA — 10.5%		
Winpak, Ltd. (c)	2,900	98,675	21Vianet Group, Inc. ADR (b)	14,400	\$ 333,504
WPT Industrial Real Estate Investment Trust	5,700	72,390	360 DigiTech, Inc. ADR (b)	10,000	119,400
WSP Global, Inc.	11,700	765,898	360 Security Technology, Inc. Class A	27,600	67,783
Yamana Gold, Inc.	114,200	647,197	3SBio, Inc. (b)(f)	88,000	99,708
		<u>160,801,718</u>	51job, Inc. ADR (b)	2,500	194,975
CAYMAN ISLANDS — 0.0%			AAC Technologies Holdings, Inc.	74,000	402,603
(a)			AECC Aviation Power Co., Ltd. Class A	35,700	217,607
111, Inc. ADR (b)	2,300	14,260	Agile Group Holdings, Ltd.	166,000	218,707
Endeavour Mining Corp. (b)	12,865	319,277	Agricultural Bank of China, Ltd. Class A	405,600	189,766
		<u>333,537</u>	Agricultural Bank of China, Ltd. Class H	2,926,000	918,053
CHILE — 0.2%			Aier Eye Hospital Group Co., Ltd. Class A	22,580	171,729
AES Gener SA	335,410	51,515	Air China, Ltd. Class H	186,000	122,592
Aguas Andinas SA Class A	220,856	61,674	Airtac International Group	12,000	272,986
Antofagasta PLC.	40,279	532,580	AK Medical Holdings, Ltd. (f)	34,000	87,502
Banco de Chile	4,662,775	354,633	Alibaba Group Holding, Ltd. ADR (b)	193,600	56,914,528
Banco de Credito e Inversiones SA	4,778	150,501	Alibaba Health Information Technology, Ltd. (b)	325,500	800,431
Banco Santander Chile	6,765,383	234,518	A-Living Services Co., Ltd. Class H (f)	36,500	186,742
CAP SA (b)	8,595	72,169	Aluminum Corp. of China, Ltd. Class H (b)	462,000	95,286
Cencosud SA	146,425	213,720	Anhui Conch Cement Co., Ltd. Class A	22,500	184,269
Cencosud Shopping SA	47,475	67,773	Anhui Conch Cement Co., Ltd. Class H	139,500	966,223
Cia Cerveceras Unidas SA	13,362	85,965	Anhui Gujing Distillery Co., Ltd. Class A	2,100	67,335
Cia Sud Americana de Vapores SA (b)	1,190,230	31,802	Anhui Gujing Distillery Co., Ltd. Class B	9,900	110,237
Colbun SA	732,069	117,920	ANTA Sports Products, Ltd.	120,000	1,252,378
Embotelladora Andina SA Class B, Preference Shares	32,930	72,521	Asia Cement China Holdings Corp.	42,500	37,668
Empresa Nacional de Telecomunicaciones SA	14,009	86,918	Asymchem Laboratories Tianjin Co., Ltd. Class A	5,600	218,199
Empresas CMPC SA	115,396	241,684	Ausnutria Dairy Corp., Ltd.	79,000	125,940
Empresas COPEC SA	39,999	298,869	Autobio Diagnostics Co., Ltd. Class A	2,800	66,746
Enel Americas SA	3,512,013	454,857	Autohome, Inc. ADR	6,100	585,600
Enel Chile SA	2,837,875	198,365	AVIC Aircraft Co., Ltd. Class A	17,000	57,929
Engie Energia Chile SA	71,134	88,170	AVIC Shenyang Aircraft Co., Ltd. Class A	13,900	118,111
Falabella SA	77,203	225,341	AviChina Industry & Technology Co., Ltd. Class H	188,000	107,619
Forus SA	37,877	43,877	BAIC Motor Corp., Ltd. Class H (f)	155,000	63,421
Grupo Security SA	204,548	33,730	Baidu, Inc. ADR (b)	27,800	3,519,202
Inversiones Aguas Metropolitanas SA	41,746	30,135	Bank of Beijing Co., Ltd. Class A	187,700	129,724
Inversiones La Construccion SA	3,247	19,233			
Itau CorpBanca	13,434,953	35,556			
Lundin Mining Corp.	67,400	374,907			
Parque Arauco SA	67,993	94,849			
Ripley Corp. SA	96,292	26,279			
SMU SA	287,875	42,650			
Sociedad Quimica y Minera de Chile SA Class B, Preference Shares.	11,730	379,917			
SONDA SA	96,773	68,716			
Vina Concha y Toro SA	42,844	69,945			
		<u>4,861,289</u>			

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 Chengdu Co., Ltd. Class A	77,900	\$ 113,829	C&D International Investment Group, Ltd.	30,000	\$ 51,044
Bank of China, Ltd. Class A . .	145,400	68,691	CanSino Biologics, Inc. Class H (b)(c)(f)	6,000	127,910
Bank of China, Ltd. Class H . .	8,049,000	2,503,419	Centre Testing International Group Co., Ltd. Class A . . .	42,800	155,175
Bank of Communications Co., Ltd. Class A	200,000	134,032	CGN Power Co., Ltd. Class H (f)	1,191,600	245,458
Bank of Communications Co., Ltd. Class H	1,112,000	535,957	Changchun High & New Technology Industry Group, Inc. Class A	3,200	174,834
Bank of Hangzhou Co., Ltd. Class A	58,900	102,550	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A . .	4,600	101,827
Bank of Jiangsu Co., Ltd. Class A	120,600	108,333	Chaozhou Three-Circle Group Co., Ltd. Class A	24,900	106,444
Bank of Nanjing Co., Ltd. Class A	46,000	53,644	China Aoyuan Group, Ltd. . . .	128,000	131,924
Bank of Ningbo Co., Ltd. Class A	33,300	155,125	China Avionics Systems Co., Ltd. Class A	35,100	88,444
Bank of Shanghai Co., Ltd. Class A	66,800	80,281	China Cinda Asset Management Co., Ltd. Class H	1,059,592	199,680
Baoshan Iron & Steel Co., Ltd. Class A	100,700	74,270	China CITIC Bank Corp., Ltd. Class H	912,000	353,439
Baozun, Inc. ADR (b)(c)	4,600	149,454	China Common Rich Renewable Energy Investment, Ltd. (b)(d)	68,000	—
BeiGene, Ltd. ADR (b)	4,100	1,174,404	China Communications Construction Co., Ltd. Class H	482,000	253,467
Beijing Capital International Airport Co., Ltd. Class H . . .	160,000	96,741	China Communications Services Corp., Ltd. Class H	250,000	147,590
Beijing Enterprises Holdings, Ltd.	58,000	174,852	China Conch Venture Holdings, Ltd.	189,500	881,577
Beijing Enterprises Water Group, Ltd.	662,000	257,985	China Construction Bank Corp. Class A	52,100	47,310
Beijing New Building Materials PLC Class A	10,400	47,565	China Construction Bank Corp. Class H	9,823,000	6,382,753
Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	8,800	70,310	China East Education Holdings, Ltd. (f)	43,000	93,705
Beijing Tiantan Biological Products Corp., Ltd. Class A	12,600	73,947	China Eastern Airlines Corp., Ltd. Class H (c)	192,000	82,593
Beijing-Shanghai High Speed Railway Co., Ltd. Class A . .	70,200	60,722	China Education Group Holdings, Ltd.	64,000	117,749
BEST, Inc. ADR (b)(c)	18,500	55,500	China Enterprise Co., Ltd. Class A	65,400	37,688
BGI Genomics Co., Ltd. Class A	2,500	53,250	China Everbright Bank Co., Ltd. Class A	176,700	95,221
Bilibili, Inc. ADR (b)	11,100	461,760	China Everbright Bank Co., Ltd. Class H	267,300	84,535
Bitauto Holdings, Ltd. ADR (b)	6,300	99,225	China Everbright Environment Group, Ltd.	361,518	206,694
BOC Hong Kong Holdings, Ltd.	378,000	1,002,079	China Everbright, Ltd.	90,000	121,068
BOE Technology Group Co., Ltd. Class A	165,500	120,542	China Evergrande Group (c) . .	171,000	438,856
Bright Scholar Education Holdings, Ltd. ADR	1,500	9,585	China Feihe, Ltd. (c)(f)	109,000	254,836
Brilliance China Automotive Holdings, Ltd.	310,000	292,971	China Film Co., Ltd. Class A . .	32,200	67,070
Budweiser Brewing Co. APAC, Ltd. (f)	183,400	536,419			
BYD Co., Ltd. Class A	8,500	146,587			
BYD Co., Ltd. Class H (c)	65,000	1,048,211			
BYD Electronic International Co., Ltd. (c)	72,000	365,403			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Fortune Land Development Co., Ltd. Class A	21,320	\$ 47,891	China National Nuclear Power Co., Ltd. Class A	70,800	\$ 45,931
China Galaxy Securities Co., Ltd. Class H	366,800	207,606	China National Software & Service Co., Ltd. Class A	8,900	109,478
China Greatwall Technology Group Co., Ltd. Class A	33,600	79,831	China New Higher Education Group, Ltd. (f)	79,000	51,129
China Hongqiao Group, Ltd.	206,000	129,055	China Oilfield Services, Ltd. Class H	118,000	82,588
China Huarong Asset Management Co., Ltd. Class H (f)	1,024,000	109,119	China Oriental Group Co., Ltd.	192,000	43,205
China International Capital Corp., Ltd. Class H (b)(c)(f).	136,000	316,304	China Overseas Grand Oceans Group, Ltd.	121,000	69,572
China Jinmao Holdings Group, Ltd.	754,000	419,804	China Overseas Land & Investment, Ltd.	407,500	1,029,342
China Lesso Group Holdings, Ltd.	102,000	185,247	China Overseas Property Holdings, Ltd.	105,000	86,466
China Life Insurance Co., Ltd. Class A	15,100	99,496	China Pacific Insurance Group Co., Ltd. Class A	28,300	130,810
China Life Insurance Co., Ltd. Class H	768,000	1,741,048	China Pacific Insurance Group Co., Ltd. Class H	330,000	942,488
China Literature, Ltd. (b)(c)(f)	26,200	197,589	China Petroleum & Chemical Corp. Class A	119,800	69,159
China Longyuan Power Group Corp., Ltd. Class H	511,000	321,063	China Petroleum & Chemical Corp. Class H	2,476,000	999,736
China Maple Leaf Educational Systems, Ltd. (c)	136,000	40,938	China Power International Development, Ltd.	606,000	112,197
China Medical System Holdings, Ltd.	144,000	159,340	China Railway Construction Corp., Ltd. Class A	62,400	76,548
China Meheco Co., Ltd. Class A	57,200	124,361	China Railway Construction Corp., Ltd. Class H	221,000	152,868
China Meidong Auto Holdings, Ltd.	36,000	138,693	China Railway Group, Ltd. Class A	110,500	88,069
China Mengniu Dairy Co., Ltd.	296,000	1,396,165	China Railway Group, Ltd. Class H	423,000	199,834
China Merchants Bank Co., Ltd. Class A	126,400	673,307	China Railway Signal & Communication Corp., Ltd. Class H (f)	210,000	69,348
China Merchants Bank Co., Ltd. Class H	414,000	1,964,614	China Reinsurance Group Corp. Class H	499,000	46,025
China Merchants Energy Shipping Co., Ltd. Class A	51,000	43,460	China Resources Beer Holdings Co., Ltd.	148,721	913,433
China Merchants Port Holdings Co., Ltd.	158,151	162,461	China Resources Gas Group, Ltd.	94,000	422,057
China Merchants Securities Co., Ltd. Class A (b)	40,300	128,873	China Resources Medical Holdings Co., Ltd.	86,000	56,362
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	32,300	72,501	China Resources Pharmaceutical Group, Ltd. (f)	177,000	91,275
China Minsheng Banking Corp., Ltd. Class A	200,000	156,535	China Resources Power Holdings Co., Ltd.	222,055	246,285
China Minsheng Banking Corp., Ltd. Class H	639,600	336,077	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	17,300	65,389
China Molybdenum Co., Ltd. Class A	95,900	52,880	China SCE Group Holdings, Ltd.	147,000	66,224
China Molybdenum Co., Ltd. Class H	354,000	126,403	China Shenhua Energy Co., Ltd. Class A	23,900	58,194
China National Building Material Co., Ltd. Class H	396,000	504,684	China Shenhua Energy Co., Ltd. Class H	331,500	594,992

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>
China Shipbuilding Industry Co., Ltd. Class A (b)	124,200	\$ 79,803	CITIC Telecom International Holdings, Ltd.	132,000	\$ 42,225
China South Publishing & Media Group Co., Ltd. Class A	41,182	66,111	CITIC, Ltd.	556,000	412,263
China Southern Airlines Co., Ltd. Class A (b)	56,500	48,464	CNOOC, Ltd.	1,871,000	1,799,686
China Southern Airlines Co., Ltd. Class H (b)(c)	192,000	104,231	COFCO Meat Holdings, Ltd.	220,000	76,566
China Spacesat Co., Ltd. Class A	23,000	113,251	Contemporary Amperex Technology Co., Ltd. Class A	14,300	444,215
China State Construction Engineering Corp., Ltd. Class A	227,800	171,243	COSCO SHIPPING Development Co., Ltd. Class A	224,100	68,940
China Taiping Insurance Holdings Co., Ltd.	168,200	257,887	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	116,000	48,385
China Telecom Corp., Ltd. Class H	1,256,000	377,365	COSCO SHIPPING Holdings Co., Ltd. Class H (b)	227,000	111,988
China Tourism Group Duty Free Corp., Ltd. Class A	10,600	349,471	COSCO SHIPPING Ports, Ltd.	185,749	106,704
China Tower Corp., Ltd. Class H (f)	5,062,000	880,686	Country Garden Holdings Co., Ltd.	749,115	927,579
China Traditional Chinese Medicine Holdings Co., Ltd.	238,000	100,027	Country Garden Services Holdings Co., Ltd.	154,000	1,000,155
China TransInfo Technology Co., Ltd. Class A	19,700	64,138	CRRC Corp., Ltd. Class A	136,700	111,012
China Unicom Hong Kong, Ltd.	626,000	410,904	CRRC Corp., Ltd. Class H	430,350	172,373
China United Network Communications, Ltd. Class A	174,400	125,148	CSC Financial Co., Ltd. Class A	18,700	138,506
China Vanke Co., Ltd. Class A	59,600	247,463	CSPC Pharmaceutical Group, Ltd.	610,800	1,192,318
China Vanke Co., Ltd. Class H	246,600	758,020	CStone Pharmaceuticals (b)(f)	54,500	69,197
China Yangtze Power Co., Ltd. Class A	134,800	381,073	Dali Foods Group Co., Ltd. (f)	142,000	86,968
China Yuchai International, Ltd.	1,300	23,400	Daqin Railway Co., Ltd. Class A	79,300	74,640
China Yuhua Education Corp., Ltd. (f)	132,000	113,293	Daqo New Energy Corp. ADR (b)	900	121,716
China Zhongwang Holdings, Ltd. (b)(c)	231,200	39,310	Dongfang Electric Corp., Ltd. Class A	54,100	81,300
Chinasoft International, Ltd.	158,000	115,364	Dongfeng Motor Group Co., Ltd. Class H	278,000	173,892
Chinese Universe Publishing and Media Group Co., Ltd. Class A	47,500	81,938	Dongyue Group, Ltd.	106,000	40,944
Chongqing Brewery Co., Ltd. Class A	7,200	109,785	East Money Information Co., Ltd. Class A	37,920	135,056
Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	95,000	E-House China Enterprise Holdings, Ltd.	45,000	51,610
Chongqing Zhifei Biological Products Co., Ltd. Class A	7,200	148,244	ENN Energy Holdings, Ltd.	89,200	978,820
CIFI Holdings Group Co., Ltd.	323,802	240,538	Eve Energy Co., Ltd. Class A	13,306	97,771
CITIC Securities Co., Ltd. Class A	55,100	245,466	Ever Sunshine Lifestyle Services Group, Ltd.	42,000	83,611
CITIC Securities Co., Ltd. Class H	291,000	654,503	Everbright Securities Co., Ltd. Class A	35,500	115,558
			Fanhua, Inc. ADR (c)	4,800	80,400
			Far East Horizon, Ltd.	238,000	194,223
			FIH Mobile, Ltd. (b)(c)	297,000	42,440
			Financial Street Holdings Co., Ltd. Class A	118,527	114,236
			FinVolution Group ADR (c)	9,800	18,032

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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 Media Information Technology Co., Ltd. Class A	72,000	\$ 85,993	Guangdong HEC Technology Holding Co., Ltd. Class A (b)	43,700	\$ 40,002
Foshan Haitian Flavouring & Food Co., Ltd. Class A	14,656	351,477	Guangdong Investment, Ltd.	316,000	502,438
Fosun International, Ltd.	260,500	305,158	Guanghui Energy Co., Ltd. Class A (b)	204,300	85,752
Founder Securities Co., Ltd. Class A	44,900	55,910	Guangzhou Automobile Group Co., Ltd. Class H	266,800	223,817
Foxconn Industrial Internet Co., Ltd. Class A	33,000	66,445	Guangzhou Haige Communications Group, Inc. Co. Class A	51,100	88,506
Fu Shou Yuan International Group, Ltd.	81,000	79,118	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	6,600	99,812
Fufeng Group, Ltd.	138,000	43,836	Guangzhou R&F Properties Co., Ltd. Class H	98,800	127,963
Fuyao Glass Industry Group Co., Ltd. Class A	12,300	58,924	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	8,307	119,651
Fuyao Glass Industry Group Co., Ltd. Class H (f)	52,800	194,607	Guotai Junan Securities Co., Ltd. Class A	35,300	95,453
Ganfeng Lithium Co., Ltd. Class A	6,100	49,132	Guotai Junan Securities Co., Ltd. Class H (f)	63,200	88,215
G-bits Network Technology Xiamen Co., Ltd. Class A	1,600	147,406	Haidilao International Holding, Ltd. (f)	81,000	586,907
GDS Holdings, Ltd. ADR (b)	8,100	662,823	Haier Smart Home Co., Ltd. Class A	26,800	86,615
Geely Automobile Holdings, Ltd.	641,000	1,285,868	Hainan Meilan International Airport Co., Ltd. Class H (b)	25,000	142,178
Gemdale Corp. Class A	24,500	52,836	Haitian International Holdings, Ltd.	76,000	176,912
Gemdale Properties & Investment Corp., Ltd.	432,000	73,646	Haitong Securities Co., Ltd. Class A (b)	38,100	79,895
Genertec Universal Medical Group Co., Ltd. (f)	93,000	61,825	Haitong Securities Co., Ltd. Class H (b)	354,800	303,418
Genscript Biotech Corp. (b)(c)	94,000	154,965	Hangzhou Hikvision Digital Technology Co., Ltd. Class A	57,300	323,679
GF Securities Co., Ltd. Class A	32,100	75,057	Hangzhou Robam Appliances Co., Ltd. Class A	18,900	91,535
GF Securities Co., Ltd. Class H	178,200	226,737	Hangzhou Steam Turbine Co., Ltd. Class B	113,200	127,938
Giant Network Group Co., Ltd. Class A	26,300	74,958	Hangzhou Tigermed Consulting Co., Ltd. Class A	7,900	120,335
Gigadevice Semiconductor Beijing, Inc. Class A	2,520	64,586	Hansoh Pharmaceutical Group Co., Ltd. (b)(f)	144,000	703,824
Glodon Co., Ltd. Class A	9,200	99,292	Health & Happiness H&H International Holdings, Ltd.	22,500	97,259
GoerTek, Inc. Class A	28,300	169,816	Hebei Construction Group Corp., Ltd. Class H (c)	100,000	191,742
GOME Retail Holdings, Ltd. (b)(c)	972,000	128,744	Hefei Meiya Optoelectronic Technology, Inc. Class A	12,200	86,392
Great Wall Motor Co., Ltd. Class H	411,000	524,282	Henan Shuanghui Investment & Development Co., Ltd. Class A	13,300	104,083
Gree Electric Appliances, Inc. of Zhuhai Class A	16,900	133,540	Hengan International Group Co., Ltd.	65,000	475,807
Greenland Holdings Corp., Ltd. Class A	49,700	46,927			
Greentown Service Group Co., Ltd.	134,000	166,057			
GreenTree Hospitality Group, Ltd. ADR	1,200	16,308			
GSX Techedu, Inc. ADR (b)(c)	7,900	711,869			
Guangdong Haid Group Co., Ltd. Class A	8,600	77,925			

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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>
Hengli Petrochemical Co., Ltd. Class A	31,800	\$ 87,405	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	34,200	\$ 194,855
HengTen Networks Group, Ltd. (b)(c)	2,024,000	76,381	Inner Mongolia Yitai Coal Co., Ltd. Class B	174,300	120,150
Hengyi Petrochemical Co., Ltd. Class A	49,790	76,460	Innovent Biologics, Inc. (b)(f)	110,500	824,025
Hithink RoyalFlush Information Network Co., Ltd. Class A	3,600	85,455	Inspur Electronic Information Industry Co., Ltd. Class A	7,900	35,601
Hope Education Group Co., Ltd. (f)	186,000	57,227	iQIYI, Inc. ADR (b)(c)	21,300	480,954
Hua Hong Semiconductor, Ltd. (b)(c)(f)	47,000	181,090	Jafron Biomedical Co., Ltd. Class A	9,500	99,844
Hualan Biological Engineering, Inc. Class A	28,860	243,087	JD.com, Inc. ADR (b)	87,700	6,806,397
Huami Corp. ADR (b)	5,700	73,245	Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	54,700	63,159
Huaneng Power International, Inc. Class H	478,000	185,459	Jiangsu Expressway Co., Ltd. Class H	158,000	159,502
Huangshan Tourism Development Co., Ltd. Class B	20,400	15,989	Jiangsu Hengli Hydraulic Co., Ltd. Class A	13,468	142,403
Huangshi Dongbei Electrical Appliance Co., Ltd. Class B	54,900	161,155	Jiangsu Hengrui Medicine Co., Ltd. Class A	28,804	382,695
Huatai Securities Co., Ltd. Class A	34,600	105,317	Jiangsu King's Luck Brewery JSC, Ltd. Class A	7,700	50,626
Huatai Securities Co., Ltd. Class H (f)	181,200	298,133	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	8,400	155,221
Huaxi Securities Co., Ltd. Class A	50,700	90,066	Jiangxi Copper Co., Ltd. Class H	121,000	136,061
Huaxia Bank Co., Ltd. Class A	91,800	83,106	Jiangxi Zhengbang Technology Co., Ltd. Class A	25,800	69,359
Huayu Automotive Systems Co., Ltd. Class A	18,000	66,426	Jinduicheng Molybdenum Co., Ltd. Class A	72,600	63,668
Huazhu Group, Ltd. ADR (c)	16,300	704,812	Jinke Properties Group Co., Ltd. Class A	41,500	55,593
Hubei Biocause Pharmaceutical Co., Ltd. Class A	70,600	55,125	JinkoSolar Holding Co., Ltd. ADR (b)(c)	3,300	131,208
Hubei Energy Group Co., Ltd. Class A	101,500	55,618	Jinyu Bio-Technology Co., Ltd. Class A	37,500	149,789
Hundsun Technologies, Inc. Class A	5,720	83,547	Jiumaojiu International Holdings, Ltd. (b)(f)	32,000	75,634
HUYA, Inc. ADR (b)(c)	5,700	136,515	Jointown Pharmaceutical Group Co., Ltd. Class A (b)	34,900	87,119
Iflytek Co., Ltd. Class A	11,900	60,402	JOYY, Inc. ADR	5,400	435,618
Industrial & Commercial Bank of China, Ltd. Class A	276,400	200,742	Kaisa Group Holdings, Ltd.	292,000	150,240
Industrial & Commercial Bank of China, Ltd. Class H	6,206,000	3,232,697	Kama Co., Ltd. Class B (b)	67,100	27,691
Industrial Bank Co., Ltd. Class A	116,400	277,574	KE Holdings, Inc. ADR (b)	9,300	570,090
INESA Intelligent Tech, Inc. Class B	112,900	56,773	Kerry Logistics Network, Ltd.	59,000	106,906
Inner Mongolia Eerduosi Resources Co., Ltd. Class B	87,500	75,616	Kingdee International Software Group Co., Ltd.	238,000	620,780
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	219,500	235,199	Kingsoft Corp., Ltd.	77,000	387,933
			Konka Group Co., Ltd. Class B	8,900	2,604
			Koolearn Technology Holding, Ltd. (b)(f)	21,500	92,376
			Kunlun Energy Co., Ltd.	330,000	217,908
			Kweichow Moutai Co., Ltd. Class A	7,900	1,949,931
			KWG Group Holdings, Ltd.	134,000	230,783

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Legend Holdings Corp. Class H (c)(f)	60,300	\$ 73,481	New China Life Insurance Co., Ltd. Class H	95,100	\$ 357,495
Lenovo Group, Ltd.	736,000	486,619	New Hope Liuhe Co., Ltd. Class A	42,400	173,636
Lens Technology Co., Ltd. Class A	26,800	128,264	New Oriental Education & Technology Group, Inc. ADR (b)	15,000	2,242,500
Lepu Medical Technology Beijing Co., Ltd. Class A	9,700	48,326	Nexteer Automotive Group, Ltd.	84,000	58,849
Leyou Technologies Holdings, Ltd. (b)	215,000	90,471	Ninestar Corp. Class A	16,800	70,884
Li Ning Co., Ltd.	239,000	1,124,573	NIO, Inc. ADR (b)	113,700	2,412,714
Liaoning Cheng Da Co., Ltd. Class A	26,500	91,351	Niu Technologies ADR (b)	2,700	51,840
Lifetech Scientific Corp. (b)(c). Class A	214,000	54,013	Noah Holdings, Ltd. ADR (b)	3,100	80,817
Lingyi iTech Guangdong Co. Class A	50,400	83,805	NOVA Group Holdings, Ltd.	275,000	4,848
Logan Group Co., Ltd.	129,000	205,265	Oceanwide Holdings Co., Ltd. Class A	115,300	72,052
Longfor Group Holdings, Ltd. (f)	201,500	1,141,742	Offshore Oil Engineering Co., Ltd. Class A	92,400	61,622
LONGi Green Energy Technology Co., Ltd. Class A	19,000	210,963	OneSmart International Education Group, Ltd. ADR (b)	6,800	30,532
Lonking Holdings, Ltd.	174,000	46,379	Oppein Home Group, Inc. Class A	6,300	100,437
Luthai Textile Co., Ltd. Class B	49,300	25,429	Orient Securities Co., Ltd. Class A	32,600	53,309
Luxshare Precision Industry Co., Ltd. Class A	51,868	439,557	Oriental Pearl Group Co., Ltd. Class A	58,423	83,742
Luye Pharma Group, Ltd. (c)(f)	154,500	90,224	Ovctek China, Inc. Class A	3,300	30,350
Luzhou Laojiao Co., Ltd. Class A	9,000	191,255	People's Insurance Co. Group of China, Ltd. Class H	953,000	283,604
Mango Excellent Media Co., Ltd. Class A	9,700	96,747	Perfect World Co., Ltd. Class A	10,650	52,455
Maoyan Entertainment (b)(f)	41,600	72,389	PetroChina Co., Ltd. Class A	124,800	75,694
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A (b)	24,000	50,322	PetroChina Co., Ltd. Class H	2,156,000	634,465
Meitu, Inc. (b)(f)	176,500	32,910	PICC Property & Casualty Co., Ltd. Class H	647,700	454,985
Meituan Dianping Class B (b)	364,000	11,466,541	Pinduoduo, Inc. ADR (b)	28,200	2,091,030
Microport Scientific Corp.	97,233	388,818	Ping An Bank Co., Ltd. Class A	105,300	236,450
Minth Group, Ltd.	68,000	296,940	Ping An Healthcare and Technology Co., Ltd. (b)(c)(f)	38,200	492,892
MMG, Ltd. (b)(c)	212,000	53,396	Ping An Insurance Group Co. of China, Ltd. Class A	66,390	749,200
Momo, Inc. ADR	14,300	196,768	Ping An Insurance Group Co. of China, Ltd. Class H	608,500	6,316,787
Muyuan Foods Co., Ltd. Class A	18,917	207,068	Poly Developments and Holdings Group Co., Ltd. Class A	64,800	152,653
NanJi E-Commerce Co., Ltd. Class A	28,100	71,622	Poly Property Group Co., Ltd.. Poly Property Services Co., Ltd. Class H	182,000	50,980
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	26,130	173,115	Postal Savings Bank of China Co., Ltd. Class H (f)	914,000	385,037
NARI Technology Co., Ltd. Class A	23,700	69,150	Power Construction Corp. of China, Ltd. Class A	142,200	79,346
NAURA Technology Group Co., Ltd. Class A	4,000	94,729			
NetEase, Inc. ADR	8,400	3,819,228			
New China Life Insurance Co., Ltd. Class A	11,300	103,862			

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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>
Powerlong Commercial Management Holdings, Ltd.	16,000	\$ 53,851	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	10,900	\$ 79,206
Prosus NV (b).	49,784	4,595,980	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	66,000	276,298
Q Technology Group Co., Ltd. (c)	28,000	31,512	Shanghai Fudan Microelectronics Group Co., Ltd. Class H (b)	28,000	47,761
Qudian, Inc. ADR (b)(c)	11,600	14,384	Shanghai Greencourt Investment Group Co., Ltd. Class B (b)	257,441	76,469
Qutoutiao, Inc. ADR (b)(c)	5,100	11,169	Shanghai Haixin Group Co. Class B	42,000	14,276
Redco Properties Group, Ltd. (f)	108,000	45,815	Shanghai Highly Group Co., Ltd. Class B	24,100	13,408
Rongsheng Petro Chemical Co., Ltd. Class A	28,600	79,360	Shanghai Industrial Urban Development Group, Ltd.	63,600	6,116
Ronshine China Holdings, Ltd.	54,500	38,541	Shanghai International Airport Co., Ltd. Class A	5,200	52,986
SAIC Motor Corp., Ltd. Class A	43,800	123,885	Shanghai Jinjiang International Industrial Investment Co., Ltd. Class B	15,200	11,181
Sanan Optoelectronics Co., Ltd. Class A	21,300	77,332	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	129,809
Sangfor Technologies, Inc. Class A	2,500	78,252	Shanghai M&G Stationery, Inc. Class A	6,100	61,207
Sany Heavy Equipment International Holdings Co., Ltd.	85,000	50,265	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	169,236
Sany Heavy Industry Co., Ltd. Class A	51,700	190,599	Shanghai Pudong Development Bank Co., Ltd. Class A	147,600	204,786
SDIC Power Holdings Co., Ltd. Class A	41,600	55,460	Shanghai Tunnel Engineering Co., Ltd. Class A	200,000	166,164
Seazen Group, Ltd.	230,000	195,922	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	68,800	62,084
Seazen Holdings Co., Ltd. Class A	13,900	71,986	Shanxi Meijin Energy Co., Ltd. Class A (b)	34,400	30,788
Semiconductor Manufacturing International Corp. (b)	361,800	847,032	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	6,400	187,680
SF Holding Co., Ltd. Class A	16,300	196,257	Shanxi Xishan Coal & Electricity Power Co., Ltd. Class A	129,480	83,269
Shaanxi Coal Industry Co., Ltd. Class A	42,400	52,653	Shenergy Co., Ltd. Class A	156,400	126,982
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	33,800	124,438	Shengyi Technology Co., Ltd. Class A	31,700	109,698
Shandong Gold Mining Co., Ltd. Class A	16,800	63,127	Shennan Circuits Co., Ltd. Class A	4,760	82,519
Shandong Linglong Tyre Co., Ltd. Class A	25,208	108,902	Shenwan Hongyuan Group Co., Ltd. Class A	106,000	83,310
Shandong Sinocera Functional Material Co., Ltd. Class A	17,000	93,656	Shenzhen Energy Group Co., Ltd. Class A	52,200	41,381
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	232,000	464,194	Shenzhen Expressway Co., Ltd. Class H	64,000	55,902
Shanghai Baosight Software Co., Ltd. Class A	21,401	229,158	Shenzhen Goodix Technology Co., Ltd. Class A	2,627	61,272
Shanghai Chlor-Alkali Chemical Co., Ltd. Class B.	100,625	43,203			
Shanghai Diesel Engine Co., Ltd. Class B	32,500	14,067			
Shanghai Electric Group Co., Ltd. Class H (b)	358,000	96,940			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shenzhen Inovance Technology Co., Ltd. Class A	20,500	\$ 175,886	Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	54,900	\$ 78,710
Shenzhen Investment, Ltd.	376,301	110,485	TAL Education Group ADR (b)	39,000	2,965,560
Shenzhen Kangtai Biological Products Co., Ltd. Class A	4,100	110,330	TBEA Co., Ltd. Class A	113,000	146,962
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	5,700	293,022	TCL Electronics Holdings, Ltd.	73,000	56,551
Shenzhen Overseas Chinese Town Co., Ltd. Class A	50,300	50,443	TCL Technology Group Corp Class A	139,900	127,714
Shenzhen Sunway Communication Co., Ltd. Class A	5,900	47,763	Tencent Holdings, Ltd.	590,600	39,891,372
Shenzhou International Group Holdings, Ltd.	83,200	1,416,812	Tencent Music Entertainment Group ADR (b)	37,600	555,352
Shoucheng Holdings, Ltd.	176,000	54,376	Tianjin Zhonghuan Semiconductor Co., Ltd. Class A	15,600	51,142
Shougang Fushan Resources Group, Ltd.	244,000	52,460	Tianli Education International Holdings, Ltd.	105,000	91,979
Shui On Land, Ltd.	328,000	41,692	Tianneng Power International, Ltd. (c)	62,000	111,398
Sichuan Chuantou Energy Co., Ltd. Class A	76,700	111,110	Times Neighborhood Holdings, Ltd.	42,000	56,089
Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	35,135	Tingyi Cayman Islands Holding Corp.	262,000	463,925
Silergy Corp.	8,000	474,295	Tong Ren Tang Technologies Co., Ltd. Class H	51,000	32,436
SINA Corp. (b)	5,800	247,138	Tongcheng-Elong Holdings, Ltd. (b)	87,200	159,951
Sino-Ocean Group Holding, Ltd.	296,000	59,973	Tongling Nonferrous Metals Group Co., Ltd. Class A	346,900	114,382
Sinopec Engineering Group Co., Ltd. Class H	140,500	51,936	Tongwei Co., Ltd. Class A	37,800	149,150
Sinopec Shanghai Petrochemical Co., Ltd. Class A	133,200	65,521	Topchoice Medical Corp. Class A (b)	2,000	63,209
Sinopec Shanghai Petrochemical Co., Ltd. Class H	322,000	58,923	Topsports International Holdings, Ltd. (f)	97,000	134,856
Sinopharm Group Co., Ltd. Class H	122,000	257,812	Towngas China Co., Ltd.	94,027	38,919
Sinotruk Hong Kong, Ltd.	87,000	224,215	Transfar Zhilian Co., Ltd. Class A	67,500	56,183
SITC International Holdings Co., Ltd.	125,000	173,184	TravelSky Technology, Ltd. Class H	107,000	229,980
SOHO China, Ltd. (b)	353,000	95,985	Trip.com Group, Ltd. ADR (b)	51,400	1,600,596
Sohu.com, Ltd. ADR (b)	8,000	158,880	Tsingtao Brewery Co., Ltd. Class H	46,000	376,417
Songcheng Performance Development Co., Ltd. Class A	32,040	86,544	Unigroup Guoxin Microelectronics Co., Ltd. Class A	3,400	60,082
Spring Airlines Co., Ltd. Class A	11,700	77,743	Uni-President China Holdings, Ltd.	138,000	126,561
Sun Art Retail Group, Ltd.	251,500	279,231	Unisplendour Corp., Ltd. Class A	12,880	48,493
Sunac China Holdings, Ltd.	285,000	1,122,848	Uxin, Ltd. ADR (b)(c)	11,700	10,175
Suncity Group Holdings, Ltd. (b)	400,000	40,992	Venustech Group, Inc. Class A	10,200	52,148
Suning.com Co., Ltd. Class A	50,500	67,910	Vipshop Holdings, Ltd. ADR (b)	45,200	706,928
Sunny Optical Technology Group Co., Ltd.	78,900	1,225,508	VSTECS Holdings, Ltd.	136,000	90,374
Sunwoda Electronic Co., Ltd. Class A	18,900	75,935	Walvax Biotechnology Co., Ltd. Class A	21,900	164,772

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wanhua Chemical Group Co., Ltd. Class A	25,400	\$ 261,030	Yantai Jereh Oilfield Services Group Co., Ltd. Class A	11,700	\$ 51,655
Want Want China Holdings, Ltd.	507,000	354,283	Yanzhou Coal Mining Co., Ltd. Class H	190,000	141,987
Weibo Corp. ADR (b)(c)	5,110	186,157	Yealink Network Technology Corp., Ltd. Class A	8,400	74,931
Weichai Power Co., Ltd. Class A	32,500	72,590	YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H (c)(f)	22,000	28,131
Weichai Power Co., Ltd. Class H	198,000	400,646	Yifeng Pharmacy Chain Co., Ltd. Class A	5,320	78,021
Weifu High-Technology Group Co., Ltd. Class A	52,900	196,359	Yihai International Holding, Ltd.	45,000	706,820
Weihai Guangwei Composites Co., Ltd. Class A	10,200	107,570	Yintech Investment Holdings, Ltd. ADR	2,000	14,400
Weimob, Inc. (b)(c)(f)	113,000	152,904	Yonghui Superstores Co., Ltd. Class A	51,900	60,062
Wens Foodstuffs Group Co., Ltd. Class A	34,560	99,861	Yonyou Network Technology Co., Ltd. Class A	20,930	118,419
Will Semiconductor, Ltd. Class A	4,000	105,274	Yum China Holdings, Inc.	40,600	2,149,770
Wilmar International, Ltd.	196,200	637,008	Yunda Holding Co., Ltd. Class A	18,850	52,137
Wingtech Technology Co., Ltd. Class A	4,400	76,193	Yunnan Baiyao Group Co., Ltd. Class A	6,900	104,012
Wuchan Zhongda Group Co., Ltd. Class A	175,700	120,062	Yunnan Energy New Material Co., Ltd. Class A	5,400	73,439
Wuhan Guide Infrared Co., Ltd. Class A	23,800	121,476	Yuzhou Group Holdings Co., Ltd.	284,209	113,181
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	11,500	67,590	Zai Lab, Ltd. ADR (b)	4,800	399,216
Wuliangye Yibin Co., Ltd. Class A	23,800	778,712	Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	3,300	118,768
WUS Printed Circuit Kunshan Co., Ltd. Class A	12,400	34,577	Zhaojin Mining Industry Co., Ltd. Class H	95,000	116,839
WuXi AppTec Co., Ltd. Class A	11,200	168,394	Zhejiang Century Huatong Group Co., Ltd. Class A (b)	45,800	64,562
WuXi AppTec Co., Ltd. Class H (c)(f)	36,336	525,450	Zhejiang Chint Electrics Co., Ltd. Class A	13,200	59,067
Wuxi Biologics Cayman, Inc. (b)(f)	105,000	2,573,363	Zhejiang Dahua Technology Co., Ltd. Class A	18,400	55,975
Wuxi Lead Intelligent Equipment Co., Ltd. Class A	14,800	106,327	Zhejiang Dingli Machinery Co., Ltd. Class A	8,260	121,100
XCMG Construction Machinery Co., Ltd. Class A	112,400	92,261	Zhejiang Expressway Co., Ltd. Class H	172,000	124,742
Xiamen C & D, Inc. Class A	72,000	91,208	Zhejiang NHU Co., Ltd. Class A	11,700	51,595
Xiaomi Corp. Class B (b)(f)	1,079,800	2,923,064	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	34,000	112,442
Xinhu Zhongbao Co., Ltd. Class A	172,300	86,145	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	12,400	103,042
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	115,200	101,358	Zhengzhou Yutong Bus Co., Ltd. Class A	35,800	83,220
Xinyi Solar Holdings, Ltd.	501,966	800,264	Zhenro Properties Group, Ltd.	120,000	73,704
XPeng, Inc. ADR (b)	10,600	212,742	ZhongAn Online P&C Insurance Co., Ltd. Class H (b)(c)(f)	41,400	207,494
Yadea Group Holdings, Ltd. (b)(f)	98,000	144,733			
Yangzijiang Shipbuilding Holdings, Ltd.	370,300	270,489			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Zhongjin Gold Corp., Ltd. Class A	37,500	\$ 55,941	AP Moller - Maersk A/S Class A	524	\$ 767,285
Zhongsheng Group Holdings, Ltd.	51,500	323,963	AP Moller - Maersk A/S Class B	668	1,056,386
Zhou Hei Ya International Holdings Co., Ltd. (f)	61,000	63,948	Bavarian Nordic A/S (b)	9,501	293,837
Zhuzhou CRRC Times Electric Co., Ltd. Class H	61,000	204,963	Carlsberg AS Class B	10,522	1,418,026
Zijin Mining Group Co., Ltd. Class A	106,600	97,620	Chemometec A/S	1,244	88,356
Zijin Mining Group Co., Ltd. Class H	684,000	437,248	Chr. Hansen Holding A/S	11,502	1,277,223
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A (b)	87,400	104,866	Coloplast A/S Class B	12,460	1,975,441
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	108,800	105,121	Danske Bank A/S (b)	75,931	1,027,398
ZTE Corp. Class A	14,900	73,086	Demant A/S (b)	11,770	369,245
ZTE Corp. Class H	73,400	176,469	Dfds A/S (b)	3,593	120,564
ZTO Express Cayman, Inc. ADR	41,300	1,235,696	Drilling Co. of 1972 A/S (b)(c)	3,800	82,101
		<u>282,697,389</u>	DSV Panalpina A/S	21,207	3,441,008
COLOMBIA — 0.1%			FLSmidth & Co. A/S (b)	5,396	153,292
Bancolombia SA ADR	500	12,775	Genmab A/S (b)	6,768	2,456,976
Bancolombia SA	26,261	165,428	GN Store Nord A/S	13,078	985,587
Bancolombia SA Preference Shares	45,715	292,957	H Lundbeck A/S	7,583	249,840
Cementos Argos SA	35,710	42,896	ISS A/S (b)	13,367	175,992
Corp. Financiera Colombiana SA (b)	8,653	59,717	Jyske Bank A/S (b)	5,905	165,983
Ecopetrol SA ADR (c)	700	6,888	Matas A/S (b)	12,409	144,465
Ecopetrol SA	462,200	227,242	Netcompany Group A/S (b)(f)	3,736	309,953
Frontera Energy Corp.	6,300	10,046	Nilfisk Holding A/S (b)	3,415	41,079
Grupo Argos SA	29,927	90,068	NKT A/S (b)	3,679	109,883
Grupo de Inversiones Suramericana SA	24,789	132,616	NNIT A/S (f)	5,944	123,417
Interconexion Electrica SA ESP	45,656	241,408	Novo Nordisk A/S Class B	175,882	12,190,038
Millicom International Cellular SA SDR	10,056	303,998	Novozymes A/S Class B	21,259	1,336,631
		<u>1,586,039</u>	Orsted A/S (f)	19,525	2,692,637
CYPRUS — 0.0% (a)			Pandora A/S	10,220	737,498
Cairo Mezz PLC (b)	19,828	1,672	Per Aarsleff Holding A/S	2,547	106,881
CZECH REPUBLIC — 0.0% (a)			Ringkjoebing Landbobank A/S	2,371	180,036
CEZ A/S	15,240	287,908	Rockwool International A/S Class B	777	298,232
Komerčni banka A/S (b)	6,779	142,709	Royal Unibrew A/S	5,041	519,758
Moneta Money Bank A/S (f)	69,836	160,221	Scandinavian Tobacco Group A/S Class A (f)	5,880	87,113
		<u>590,838</u>	Schouw & Co. A/S	1,823	176,484
DENMARK — 1.5%			SimCorp A/S	4,137	542,893
ALK-Abello A/S (b)	530	174,322	Spar Nord Bank A/S (b)	10,370	77,481
Alm Brand A/S (b)	10,321	118,036	Sydbank A/S (b)	6,778	106,298
Ambu A/S Class B	16,693	470,224	Topdanmark A/S	3,632	175,866
			Tryg A/S	10,908	343,527
			Vestas Wind Systems A/S	20,233	3,270,891
			Zealand Pharma A/S (b)	2,577	97,855
					<u>40,536,038</u>
			EGYPT — 0.0% (a)		
			Centamin PLC	118,072	308,834
			Commercial International Bank Egypt SAE	137,796	581,813
			Eastern Co SAE	112,565	86,109
			EISewedy Electric Co.	69,110	30,082
					<u>1,006,838</u>

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>
FAEROE ISLANDS — 0.0%					
(a)					
Bakkafrost P/F (b)	5,135	\$ 330,270	Arkema SA	6,828	\$ 724,057
FINLAND — 0.8%			Atos SE (b)	10,038	806,752
Aktia Bank Oyj (b)	4,717	51,062	Aubay	681	25,003
Cargotec Oyj Class B	3,763	128,954	AXA SA	199,306	3,689,379
Caverion Oyj (b)	6,815	48,628	Beneteau SA	8,515	68,598
Citycon Oyj (c)	6,474	50,985	BioMerieux	4,231	662,393
Elisa Oyj	14,528	854,264	BNP Paribas SA (b)	114,891	4,156,839
Finnair Oyj (b)(c)	99,297	44,783	Bollere SA	103,643	386,115
Fortum Oyj	45,366	917,374	Bonduelle SCA	1,324	30,687
F-Secure Oyj (b)	14,547	57,402	Bouygues SA	23,283	804,713
Huhtamaki Oyj	9,906	488,280	Bureau Veritas SA (b)	30,005	676,468
Kemira Oyj	15,042	191,658	Capgemini SE	16,948	2,174,722
Kesko Oyj Class B	26,503	682,966	Carmila SA REIT	4,324	39,246
Kone Oyj Class B	34,941	3,068,465	Carrefour SA	67,633	1,080,898
Konecranes Oyj	5,741	179,337	Casino Guichard Perrachon SA (b)(c)	4,904	119,050
Metsa Board Oyj	21,619	178,306	Collectis SA (b)	6,927	128,505
Musti Group Oyj (b)	2,193	53,373	CGG SA (b)	58,359	38,929
Neles Oyj	10,362	140,154	Chargeurs SA	4,682	91,838
Neste Oyj	44,033	2,319,161	Cie de Saint-Gobain (b)	54,064	2,264,974
Nokia Oyj (b)(e)	569,913	2,230,940	Cie Generale des Etablissements Michelin SCA	17,822	1,913,475
Nokia Oyj (b)(e)	12,368	48,607	Cie Plastic Omnium SA	5,376	142,080
Nokian Renkaat Oyj (c)	14,145	399,920	CNP Assurances (b)	17,239	216,235
Nordea Bank Abp (b)	326,543	2,482,934	Coface SA (b)	8,251	57,723
Nordea Bank Abp (b)	4,394	33,369	Covivio REIT	4,729	332,122
Orion Oyj Class B	10,056	455,681	Credit Agricole SA (b)	127,299	1,110,860
Outokumpu Oyj (b)(c)	29,062	77,762	Cromwell European Real Estate Investment Trust	117,300	67,005
Outotec Oyj	57,664	401,905	Danone SA	63,631	4,122,403
Sampo Oyj Class A	48,112	1,905,699	Dassault Aviation SA (b)	263	221,892
Sanoma Oyj	6,693	85,706	Dassault Systemes SE	13,684	2,553,626
Stora Enso Oyj Class R	59,421	930,221	DBV Technologies SA (b)(c)	3,450	12,420
TietoEVRY Oyj	9,417	260,400	Derichebourg SA	21,744	64,245
Tokmanni Group Corp.	6,629	117,069	Devoteam SA (b)	452	51,448
UPM-Kymmene Oyj	54,517	1,659,612	Edenred	26,714	1,199,562
Uponor Oyj	8,507	148,664	Eiffage SA (b)	8,648	705,925
Valmet Oyj	13,607	335,703	Electricite de France SA	63,402	669,859
Wartsila OYJ Abp	45,330	356,043	Elior Group SA (f)	8,872	41,199
YIT Oyj (c)	22,823	137,601	Elis SA (b)	16,014	202,193
		<u>21,522,988</u>	Engie SA (b)	190,890	2,551,397
FRANCE — 5.7%			Eramet SA (b)	843	21,282
AB Science SA (b)	2,718	39,956	EssilorLuxottica SA (b)	29,306	3,990,294
ABC arbitrage	11,541	99,742	Eurazeo SE (b)	5,311	287,587
Accor SA (b)	19,524	546,571	Eutelsat Communications SA	21,173	206,253
Adevinta ASA (b)	24,487	419,518	Faurecia SE (b)	6,867	296,049
Aeroports de Paris	3,037	301,337	FFP	451	38,290
Air France-KLM (b)(c)	17,448	60,121	Fnac Darty SA (b)	1,174	52,621
Air Liquide SA	48,781	7,733,583	Gaztransport Et Technigaz SA	2,012	191,902
Airbus SE (b)	60,065	4,356,995	Gecina SA REIT	4,683	617,445
Akka Technologies (b)(c)	1,111	21,536	Genfit (b)(c)	3,337	19,048
Albioma SA	2,408	125,235	Getlink SE (b)	44,943	608,915
ALD SA (f)	10,890	100,578	Hermes International	3,267	2,814,194
Alstom SA (b)	19,694	983,942	ICADE REIT	2,766	155,007
Alten SA (b)	2,626	248,814			
Amundi SA (b)(f)	6,238	439,758			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ID Logistics Group (b)	230	\$ 49,714	Trigano SA	816	\$ 126,031
Iliad SA	1,477	270,979	Ubisoft Entertainment SA (b)	9,288	837,252
Imerys SA	2,415	89,786	Unibail-Rodamco-Westfield (c)	34,100	60,566
Ingenico Group SA (b)	6,182	957,957	Unibail-Rodamco-Westfield REIT (c)	12,429	458,457
Innate Pharma SA (b)(c)	9,314	35,461	Valeo SA	23,389	718,356
Interparfums SA (b)	1,283	65,747	Vallourec SA (b)(c)	715	14,177
Ipsen SA	3,887	406,393	Veolia Environnement SA	59,039	1,274,048
IPSOS	5,617	140,450	Verallia SASU (f)	3,512	93,314
JCDecaux SA (b)	7,931	137,136	Vicat SA	1,828	61,200
Kaufman & Broad SA	1,893	75,205	Vilmorin & Cie SA	622	36,396
Kering SA	7,807	5,179,600	Vinci SA	52,632	4,398,499
Klepierre SA REIT (c)	17,909	250,733	Virbac SA (b)	319	73,917
Korian SA (b)	5,645	197,855	Vivendi SA	86,152	2,406,539
La Francaise des Jeux SAEM (f)	7,960	292,074	Wendel SE	2,944	267,100
Lagardere SCA (b)(c)	4,745	117,267	Worldline SA (b)(f)	15,060	1,233,372
Legrand SA	28,103	2,238,767			152,380,276
LISI (b)	1,713	34,068	GERMANY — 5.5%		
LNA Sante SA	455	25,268	Aareal Bank AG (b)	7,346	147,926
L'Oreal SA	25,934	8,441,115	Adidas AG (b)	19,619	6,336,883
LVMH Moet Hennessy Louis Vuitton SE	28,622	13,394,538	ADO Properties SA (b)(f)	8,987	248,698
Maisons du Monde SA (b)(f)	4,452	66,896	ADVA Optical Networking SE (b)	10,788	76,400
Mercialys SA REIT	4,163	22,928	AIXTRON SE (b)	11,637	140,431
Mersen SA (b)	1,410	43,271	Allianz SE	42,988	8,252,085
Metropole Television SA (b)	2,287	27,309	alstria office REIT-AG	16,470	229,059
Natixis SA (b)	85,566	192,325	Amadeus Fire AG (b)	685	84,993
Nexans SA (b)	3,423	197,790	Aroundtown SA (b)	118,739	596,154
Nexity SA	5,241	159,410	AURELIUS Equity Opportunities SE & Co. KGaA (b)	1,948	31,609
Orange SA	207,561	2,162,233	Aurubis AG	3,474	236,377
Orpea (b)	4,990	567,045	BASF SE	94,645	5,764,492
Pernod Ricard SA	21,644	3,451,421	Basler AG	379	22,391
Peugeot SA (b)	60,074	1,089,595	Bayer AG	101,234	6,246,568
Publicis Groupe SA	23,048	742,963	Bayerische Motoren Werke AG	34,388	2,496,209
Quadiant SA	3,126	42,340	Bayerische Motoren Werke AG Preference Shares	5,860	320,317
Remy Cointreau SA	2,308	421,355	BayWa AG	2,500	82,271
Renault SA (b)	19,634	509,410	Bechtle AG	3,030	613,205
Rexel SA (b)	22,007	275,972	Beiersdorf AG	11,021	1,251,509
Rubis SCA	8,528	341,491	Bertrandt AG	1,559	59,050
Safran SA (b)	32,602	3,208,164	bet-at-home.com AG	1,390	57,890
Sanofi	116,492	11,675,873	Bilfinger SE	1,869	34,088
Sartorius Stedim Biotech	2,825	975,251	Borussia Dortmund GmbH & Co. KGaA	6,662	39,956
Schneider Electric SE	56,972	7,082,768	Brenntag AG	15,781	1,003,557
SCOR SE (b)	16,196	451,005	CANCOM SE	3,937	203,391
SEB SA	2,333	379,577	Carl Zeiss Meditec AG	4,147	523,858
Societe BIC SA	2,422	126,966	CECONOMY AG (b)	13,285	65,295
Societe Generale SA (b)	82,807	1,099,361	Cewe Stiftung & Co. KGaA (b)	785	86,070
Sodexo SA	9,037	644,302	Commerzbank AG (b)	102,335	503,343
SOITEC (b)	2,222	320,013			
Sopra Steria Group (b)	1,726	273,667			
SPIE SA (b)	12,511	224,249			
Suez SA	35,300	652,351			
Tarkett SA (b)	2,965	39,823			
Teleperformance	6,187	1,907,790			
Thales SA	10,883	815,796			
TOTAL SE (c)	254,708	8,748,821			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CompuGroup Medical SE & Co. KGaA	2,805	\$ 259,606	HelloFresh SE (b)	14,412	\$ 801,067
Continental AG	11,236	1,217,835	Henkel AG & Co. KGaA Preference Shares	18,774	1,963,842
Corestate Capital Holding SA (b)	2,251	44,135	Henkel AG & Co. KGaA	10,614	992,877
Covestro AG (f)	17,757	880,721	HOCHTIEF AG	2,491	193,408
CropEnergies AG	4,161	72,313	Hornbach Baumarkt AG	819	43,506
CTS Eventim AG & Co. KGaA (b)	5,935	286,906	Hornbach Holding AG & Co. KGaA	1,214	141,790
Daimler AG	88,193	4,758,392	HUGO BOSS AG	6,469	161,725
Datagroup SE	430	22,447	Hypoport AG (b)	368	230,559
Delivery Hero SE (b)(f)	13,194	1,514,129	Indus Holding AG	1,771	58,253
Dermapharm Holding SE	1,218	65,130	Infineon Technologies AG	128,902	3,633,825
Deutsche Bank AG (b)	206,163	1,738,129	Jenoptik AG	5,308	142,347
Deutsche Beteiligungs AG	1,870	67,979	JOST Werke AG (b)(f)	3,047	122,913
Deutsche Boerse AG	19,579	3,433,181	Jungheinrich AG Preference Shares	4,946	170,308
Deutsche EuroShop AG (b)	3,832	47,532	K+S AG	17,314	119,189
Deutsche Lufthansa AG (b)(c)	30,797	266,802	KION Group AG	6,763	577,586
Deutsche Pfandbriefbank AG (b)(f)	12,164	80,660	Kloeckner & Co. SE (b)	12,637	80,567
Deutsche Post AG	101,933	4,626,059	Knorr-Bremse AG	7,409	872,644
Deutsche Telekom AG	343,452	5,719,465	Koenig & Bauer AG (b)	1,881	42,360
Deutsche Wohnen SE	34,911	1,745,124	Krones AG	2,176	134,588
Deutz AG (b)	12,501	72,505	KWS SAA t SE & Co. KGaA	1,045	88,230
DIC Asset AG	5,992	71,936	LANXESS AG	8,561	489,912
Draegerwerk AG & Co. KGaA (b)	314	23,156	LEG Immobilien AG	7,111	1,013,767
Draegerwerk AG & Co. KGaA Preference Shares (b)	947	82,360	LPKF Laser & Electronics AG	2,502	66,256
Duerr AG	4,695	143,663	Merck KGaA	13,663	1,992,302
E.ON SE	231,808	2,555,520	METRO AG	18,554	184,808
Eckert & Ziegler Strahlen- und Medizintechnik AG	1,588	81,265	MLP SE	12,808	86,320
Elmos Semiconductor SE	932	22,709	MorphoSys AG (b)	3,359	425,119
ElringKlinger AG (b)	2,938	22,679	MTU Aero Engines AG	5,898	977,883
Encavis AG	9,179	179,762	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	14,437	3,670,763
Evonik Industries AG	20,987	543,004	Nemetschek SE	5,951	435,041
Evotec SE (b)	12,890	339,894	New Work SE (b)	256	78,202
Flatex AG (b)	2,461	123,083	Nordex SE (b)	6,238	80,585
Fraport AG Frankfurt Airport Services Worldwide (b)	4,505	177,399	Norma Group SE	2,753	85,550
Freetnet AG	13,196	266,642	OHB SE (b)	540	24,347
Fresenius Medical Care AG & Co. KGaA	21,768	1,840,510	OSRAM Licht AG (b)	3,992	238,031
Fresenius SE & Co. KGaA	43,862	1,994,934	PATRIZIA AG	4,758	129,314
Fuchs Petrolub SE Preference Shares	7,099	361,016	Pfeiffer Vacuum Technology AG	515	106,817
GEA Group AG	15,758	552,226	PNE AG	3,945	24,855
Gerresheimer AG	3,436	384,590	Porsche Automobil Holding SE Preference Shares (b)	15,641	930,673
Grand City Properties SA	11,055	267,013	ProSiebenSat.1 Media SE (b)	21,077	276,265
GRENKE AG (c)	2,516	93,055	Puma SE (b)	8,473	761,811
Hamborner REIT AG (b)	12,734	130,088	Rational AG	410	321,646
Hamburger Hafen und Logistik AG	2,218	38,719	Rheinmetall AG	4,489	402,678
Hannover Rueck SE	6,159	953,643	Rocket Internet SE (b)(f)	7,072	154,887
HeidelbergCement AG	15,200	928,968	RWE AG	66,484	2,490,209
			Salzgitter AG (b)	3,534	58,332
			SAP SE	107,603	16,758,603
			Sartorius AG Preference Shares	3,633	1,489,328
			Scout24 AG (f)	10,990	958,789

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SGL Carbon SE (b)	6,303	\$ 23,091	Hellenic Exchanges - Athens		
Siemens AG	78,830	9,957,064	Stock Exchange SA	14,327	\$ 47,434
Siemens Energy AG (b)	39,069	1,053,729	Hellenic Telecommunications		
Siemens Healthineers AG (f)	27,693	1,243,308	Organization SA	20,338	292,963
Siltronic AG	2,164	193,909	Holding Co. ADMIE IPTO SA	31,100	85,660
Sirius Real Estate, Ltd.	127,528	119,906	JUMBO SA	9,840	172,311
Sixt Leasing SE	5,269	92,803	LAMDA Development SA (b)	12,062	78,043
Sixt SE (b)	1,408	126,908	Motor Oil Hellas Corinth		
Sixt SE Preference Shares	2,921	156,659	Refineries SA	5,457	64,282
SMA Solar Technology AG (b)	2,210	98,946	Mytilineos SA	11,055	118,463
Software AG	5,291	261,085	National Bank of Greece SA		
Softwareone Holding AG	8,988	251,096	(b)	54,691	68,545
Stabilus SA	2,256	132,088	OPAP SA	18,404	174,553
STO SE & Co. KGaA			Piraeus Bank SA (b)	26,546	32,804
Preference Shares	608	80,851	Public Power Corp. SA (b)	11,042	66,042
STRATEC SE	869	126,279	Terna Energy SA	8,992	120,207
Stroer SE & Co. KGaA (b)	2,915	226,471			1,602,960
Suedzucker AG	6,464	125,055	HONG KONG — 2.2%		
Symrise AG	13,597	1,878,373	AIA Group, Ltd.	1,235,000	12,276,095
TAG Immobilien AG	14,964	451,299	Alibaba Pictures Group, Ltd.		
Takkt AG (b)	5,349	66,739	(b)(c)	1,680,000	250,767
TeamViewer AG (b)(f)	12,501	616,653	Apollo Future Mobility Group,		
Telefonica Deutschland			Ltd. (b)(c)	1,040,000	57,210
Holding AG	106,340	271,825	ASM Pacific Technology, Ltd.	27,600	282,547
Thyssenkrupp AG (b)	41,697	209,843	Bank of East Asia, Ltd.	126,340	233,233
TUI AG (c)	34,483	129,656	Bosideng International		
Uniper SE	20,559	663,740	Holdings, Ltd.	324,000	101,086
United Internet AG	10,995	420,552	Cafe de Coral Holdings, Ltd.	26,000	54,926
Varta AG (b)(c)	1,874	261,551	Champion REIT	192,000	95,527
VERBIO Vereinigte			China Gas Holdings, Ltd.	266,600	762,934
BioEnergie AG	7,261	158,510	China Grand Pharmaceutical		
Volkswagen AG (b)	3,719	650,134	and Healthcare Holdings,		
Volkswagen AG Preference			Ltd. Class A	76,000	69,847
Shares (b)	19,039	3,064,111	China Huishan Dairy Holdings		
Vonovia SE	53,085	3,639,755	Co., Ltd. (b)(d)	66,000	—
Vossloh AG (b)	1,786	70,614	China Mobile, Ltd.	622,500	3,996,030
Wacker Chemie AG	1,482	143,847	China Resources Cement		
Wacker Neuson SE (b)	5,915	120,386	Holdings, Ltd.	276,000	379,434
Washtec AG (b)	1,430	62,022	China Resources Land, Ltd.	343,333	1,565,892
Wuestenrot &			China State Construction		
Wuerttembergische AG	2,120	35,500	International Holdings, Ltd.	230,750	151,369
Zalando SE (b)(f)	15,498	1,448,223	China Water Affairs Group,		
zooplus AG (b)	679	126,282	Ltd.	126,000	99,254
		148,894,499	China Youzan, Ltd. (b)	1,408,000	297,027
GHANA — 0.0% (a)			Chow Sang Sang Holdings		
Tullow Oil PLC (c)	111,829	21,922	International, Ltd.	60,000	64,595
GREECE — 0.1%			Citychamp Watch & Jewellery		
Aegean Airlines SA (b)	8,153	29,480	Group, Ltd. (b)	286,000	57,938
Alpha Bank AE (b)	126,379	76,429	CK Asset Holdings, Ltd.	278,024	1,366,144
Eurobank Ergasias Services			CK Hutchison Holdings, Ltd.	275,524	1,669,618
and Holdings SA Class A			CK Infrastructure Holdings,		
(b)	237,936	104,687	Ltd.	67,500	316,766
FF Group (d)	122	—	CLP Holdings, Ltd.	167,500	1,564,000
GEK Terna Holding Real			Comba Telecom Systems		
Estate Construction SA (b)	9,885	71,057	Holdings, Ltd. (c)	134,000	47,840
			Dah Sing Banking Group,		
			Ltd.	38,000	33,033

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dah Sing Financial Holdings, Ltd.	13,200	\$ 31,859	Johnson Electric Holdings, Ltd.	52,500	\$ 114,408
Dairy Farm International Holdings, Ltd.	30,600	115,655	K Wah International Holdings, Ltd.	113,000	54,624
Digital China Holdings, Ltd.	68,000	56,498	Kerry Properties, Ltd.	75,500	194,175
Fairwood Holdings, Ltd. (c)	25,500	59,889	Kingboard Holdings, Ltd.	88,000	291,140
Far East Consortium International, Ltd.	108,000	30,385	Kingboard Laminates Holdings, Ltd.	114,000	157,788
First Pacific Co., Ltd.	386,000	104,930	Lee & Man Paper Manufacturing, Ltd.	156,000	113,509
Fortune Real Estate Investment Trust	216,000	181,847	Lifestyle International Holdings, Ltd. (b)	41,000	33,587
GCL-Poly Energy Holdings, Ltd. (b)(c)	1,419,000	60,006	Link REIT	210,200	1,722,471
Glory Sun Financial Group, Ltd. (b)(c)	4,116,000	186,557	Luk Fook Holdings International, Ltd.	35,000	84,858
Guotai Junan International Holdings, Ltd.	261,000	34,978	Man Wah Holdings, Ltd.	143,200	191,796
Haier Electronics Group Co., Ltd.	117,000	425,359	Mandarin Oriental International, Ltd. (b)	28,600	51,534
Haitong International Securities Group, Ltd. (c)	379,000	91,276	Melco International Development, Ltd.	62,000	109,254
Hang Lung Group, Ltd.	83,000	189,662	Melco Resorts & Entertainment, Ltd. ADR	20,230	336,830
Hang Lung Properties, Ltd.	203,000	517,362	MTR Corp., Ltd.	157,381	781,073
Hang Seng Bank, Ltd.	83,200	1,232,598	NetDragon Websoft Holdings, Ltd.	19,000	41,624
Henderson Land Development Co., Ltd.	148,466	551,276	New World Development Co., Ltd.	147,581	720,452
HK Electric Investments & HK Electric Investments, Ltd. Class SS, Stapled Security	246,664	255,020	Nine Dragons Paper Holdings, Ltd.	191,000	241,146
HKBN, Ltd.	64,000	122,136	Nissin Foods Co., Ltd.	76,000	79,661
HKT Trust & HKT, Ltd. Stapled Security	387,000	513,671	NWS Holdings, Ltd.	158,968	121,421
Hong Kong & China Gas Co., Ltd.	1,089,430	1,581,904	Pacific Basin Shipping, Ltd.	439,000	67,629
Hong Kong Exchanges & Clearing, Ltd.	123,061	5,792,946	Pacific Century Premium Developments, Ltd. (b)	48,816	12,873
Hong Kong Television Network, Ltd. (b)(c)	127,000	180,628	Pacific Textiles Holdings, Ltd.	85,000	39,667
Hongkong & Shanghai Hotels Ltd.	37,473	29,067	PCCW, Ltd.	452,000	270,398
Hongkong Land Holdings, Ltd.	115,800	431,428	Pou Sheng International Holdings, Ltd. (b)	219,000	55,678
Huabao International Holdings, Ltd. (c)	73,000	66,340	Power Assets Holdings, Ltd.	141,500	745,817
Hutchison China MediTech, Ltd. ADR (b)	6,400	206,720	Prosperity REIT	191,000	56,437
Hutchison Port Holdings Trust Stapled Security	472,800	78,053	Shanghai Industrial Holdings, Ltd.	53,000	70,908
Hutchison Telecommunications Hong Kong Holdings, Ltd.	346,000	53,388	Shangri-La Asia, Ltd. (b)	76,000	62,314
Hysan Development Co., Ltd.	67,000	201,498	Shenzhen International Holdings, Ltd.	118,746	189,456
Jardine Matheson Holdings, Ltd.	22,500	894,411	Shimao Group Holdings, Ltd.	126,500	527,754
Jardine Strategic Holdings, Ltd.	22,600	448,086	Shun Tak Holdings, Ltd.	122,000	39,307
Jiayuan International Group, Ltd.	111,815	46,602	Sino Biopharmaceutical, Ltd.	1,128,000	1,235,217
			Sino Land Co., Ltd.	322,965	378,099
			SSY Group, Ltd.	204,000	116,355
			Sun Hung Kai Properties, Ltd.	144,000	1,855,671
			SUNeVision Holdings, Ltd.	63,000	51,644
			Sunlight Real Estate Investment Trust	122,000	54,900
			Swire Pacific, Ltd. Class A	51,000	246,917
			Swire Properties, Ltd.	119,800	317,422

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Techtronic Industries Co., Ltd.	140,500	\$ 1,868,057	Avenue Supermarts, Ltd. (b)(f)	14,323	\$ 428,201
Television Broadcasts, Ltd.	29,700	25,829	Axis Bank, Ltd. (b).	229,541	1,328,439
United Laboratories International Holdings, Ltd.	60,000	62,054	Bajaj Auto, Ltd.	7,793	304,643
Value Partners Group, Ltd.	187,000	80,256	Bajaj Electricals, Ltd. (b)	14,427	98,826
Vinda International Holdings, Ltd.	38,000	125,196	Bajaj Finance, Ltd.	20,007	896,353
Vitasoy International Holdings, Ltd. (c)	74,000	288,563	Bajaj Finserv, Ltd.	3,547	282,870
VTech Holdings, Ltd.	15,300	95,435	Balkrishna Industries, Ltd.	7,352	147,439
WH Group, Ltd. (f).	978,000	797,766	Balrampur Chini Mills, Ltd.	31,845	67,293
Wharf Holdings, Ltd.	247,000	495,380	Bandhan Bank, Ltd. (b)(f).	76,766	286,629
Wharf Real Estate Investment Co., Ltd.	205,000	840,312	BASF India, Ltd.	5,048	103,778
Xinyi Glass Holdings, Ltd.	184,000	372,129	Bata India, Ltd.	2,849	51,099
Yue Yuen Industrial Holdings, Ltd.	56,500	91,570	Bayer CropScience, Ltd.	1,002	79,974
Yuexiu Property Co., Ltd.	714,000	140,165	Berger Paints India, Ltd.	33,671	266,833
Yuexiu Real Estate Investment Trust	123,000	57,474	Bharat Forge, Ltd.	16,336	99,436
Yuexiu Transport Infrastructure, Ltd.	84,000	48,979	Bharat Petroleum Corp., Ltd.	66,472	318,142
		<u>57,790,126</u>	Bharti Airtel, Ltd.	227,983	1,303,501
HUNGARY — 0.0% (a)			Bharti Infratel, Ltd.	17,640	42,012
Magyar Telekom Telecommunications PLC.	59,891	70,094	Biocon, Ltd. (b)	26,500	160,784
MOL Hungarian Oil & Gas PLC (b)	40,674	221,614	Blue Dart Express, Ltd. (b)	2,241	97,128
OTP Bank Nyrt (b).	21,242	639,994	Blue Star, Ltd.	6,804	59,245
Richter Gedeon Nyrt	13,084	276,455	Bosch, Ltd.	698	130,073
		<u>1,208,157</u>	Britannia Industries, Ltd.	5,514	284,575
INDIA — 2.3%			Can Fin Homes, Ltd.	1,361	7,705
Aarti Industries, Ltd.	3,883	53,474	Carborundum Universal, Ltd.	16,876	61,876
Aavas Financiers, Ltd. (b)	1,169	22,749	CESC, Ltd.	14,732	122,670
Adani Enterprises, Ltd.	33,658	136,545	Cholamandalam Investment and Finance Co., Ltd.	42,942	145,690
Adani Ports & Special Economic Zone, Ltd.	50,750	236,308	Cipla, Ltd.	42,779	449,559
Adani Power, Ltd. (b).	82,554	41,390	City Union Bank, Ltd.	9,416	17,875
AIA Engineering, Ltd.	3,825	96,048	Coal India, Ltd.	124,991	197,270
Alembic Pharmaceuticals, Ltd.	4,179	53,248	Coforge, Ltd.	4,514	142,387
Ambuja Cements, Ltd.	97,798	287,876	Colgate-Palmolive India, Ltd.	6,062	117,969
Apollo Hospitals Enterprise, Ltd.	12,311	358,774	Container Corp. Of India, Ltd.	18,212	90,846
Arvind Fashions, Ltd. (b)	7,355	12,328	Coromandel International, Ltd.	6,490	68,054
Ashok Leyland, Ltd.	96,463	98,048	Crompton Greaves Consumer Electricals, Ltd. (b)	43,446	172,356
Asian Paints, Ltd.	33,046	890,408	Dabur India, Ltd.	47,756	331,029
Astral Poly Technik, Ltd.	7,155	119,202	DCB Bank, Ltd. (b)	34,567	36,834
AstraZeneca Pharma India, Ltd.	1,288	75,407	Divi's Laboratories, Ltd.	7,572	313,486
Atul, Ltd.	1,482	123,154	DLF, Ltd.	51,417	106,823
AU Small Finance Bank, Ltd. (b)(f)	13,987	123,793	Dr Lal PathLabs, Ltd. (f).	2,694	68,805
Aurobindo Pharma, Ltd.	36,454	394,753	Dr Reddy's Laboratories, Ltd.	12,803	896,629
			Edelweiss Financial Services, Ltd. (b)	58,647	47,150
			Eicher Motors, Ltd.	12,420	370,816
			EID Parry India, Ltd. (b)	2,695	10,369
			Emami, Ltd.	26,541	126,540
			Escorts, Ltd.	5,547	99,547
			FDC, Ltd.	15,589	75,381
			Federal Bank, Ltd. (b)	146,800	97,167
			Finolex Industries, Ltd.	9,992	68,178
			Fortis Healthcare, Ltd. (b).	45,663	83,820
			GAIL India, Ltd.	130,252	153,911
			GAIL India, Ltd. GDR.	1,422	10,039

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Galaxy Surfactants, Ltd.	4,286	\$ 110,269	Larsen & Toubro, Ltd.	46,700	\$ 572,635
Gillette India, Ltd.	1,677	121,659	Laurus Labs, Ltd. (f)	24,755	96,758
Glenmark Pharmaceuticals, Ltd.	13,064	85,642	LIC Housing Finance, Ltd.	27,542	103,579
Godrej Consumer Products, Ltd.	37,767	372,481	Lupin, Ltd.	24,227	331,246
Godrej Properties, Ltd. (b)	4,954	58,014	Mahanagar Gas, Ltd.	3,649	41,187
Granules India, Ltd.	7,280	37,983	Mahindra & Mahindra Financial Services, Ltd. (b)	54,532	91,648
Grasim Industries, Ltd.	30,235	306,042	Mahindra & Mahindra, Ltd. GDR	3,302	26,917
Gujarat Gas, Ltd.	15,258	63,970	Mahindra & Mahindra, Ltd.	70,227	580,616
Gulf Oil Lubricants India, Ltd. . . .	3,534	31,353	Manappuram Finance, Ltd.	37,333	80,131
Havells India, Ltd.	33,992	312,656	Marico, Ltd.	62,219	306,470
HCL Technologies, Ltd.	108,692	1,198,340	Maruti Suzuki India, Ltd.	12,342	1,131,468
HDFC Asset Management Co., Ltd. (f)	3,753	115,900	Max Financial Services, Ltd. (b)	15,780	131,319
HDFC Life Insurance Co., Ltd. (b)(f)	65,155	494,625	Mindtree, Ltd.	3,800	69,059
HeidelbergCement India, Ltd. . . .	37,912	95,970	Motherhood Sumi Systems, Ltd.	82,206	128,669
Hero MotoCorp, Ltd.	10,709	457,097	Mphasis, Ltd.	6,599	124,028
Hexaware Technologies, Ltd.	24,451	155,076	Multi Commodity Exchange of India, Ltd.	5,986	140,349
Hindalco Industries, Ltd.	105,540	252,180	Natco Pharma, Ltd.	7,601	98,177
Hindustan Petroleum Corp., Ltd.	57,590	140,974	NESCO, Ltd.	5,149	37,708
Hindustan Unilever, Ltd.	83,996	2,360,514	Nestle India, Ltd.	2,149	463,772
Housing Development Finance Corp., Ltd.	167,000	3,958,351	NTPC, Ltd.	245,225	283,726
ICICI Bank, Ltd. ADR (b)	50,924	500,583	Oil & Natural Gas Corp., Ltd. . . .	232,372	218,657
ICICI Bank, Ltd. (b)	423,214	2,046,344	Orient Electric, Ltd.	13,712	33,849
ICICI Lombard General Insurance Co., Ltd. (f)	18,887	332,637	Page Industries, Ltd.	490	141,902
ICICI Prudential Life Insurance Co., Ltd. (f)	24,200	138,463	Persistent Systems, Ltd.	8,644	157,333
IDFC First Bank, Ltd. (b)	188,111	76,625	Petronet LNG, Ltd.	45,619	136,683
IIFL Finance, Ltd.	39,096	42,288	Phoenix Mills, Ltd.	8,044	63,753
Indiabulls Housing Finance, Ltd.	26,026	55,974	PI Industries, Ltd.	5,742	153,605
Indiabulls Ventures, Ltd.	21,764	74,203	Pidilite Industries, Ltd.	10,715	208,542
Indian Hotels Co., Ltd.	45,062	58,178	Piramal Enterprises, Ltd.	8,320	141,780
Indian Oil Corp., Ltd.	173,890	174,332	Power Grid Corp. of India, Ltd.	171,125	377,402
Indraprastha Gas, Ltd.	19,502	102,720	Prestige Estates Projects, Ltd.	13,088	44,762
Info Edge India, Ltd.	5,735	283,150	Procter & Gamble Health, Ltd. (b)	760	51,675
Infosys, Ltd. ADR	70,069	967,653	PVR, Ltd.	4,230	69,450
Infosys, Ltd.	275,467	3,787,712	Rajesh Exports, Ltd.	10,314	62,592
Inox Leisure, Ltd.	20,361	74,845	Rallis India, Ltd.	37,687	146,135
InterGlobe Aviation, Ltd. (b)(f). . .	8,111	136,863	Ramco Cements Ltd	13,546	138,481
ITC, Ltd.	308,350	720,358	RBL Bank, Ltd. (f)	36,130	83,683
Jindal Steel & Power, Ltd. (b)	42,048	107,333	REC, Ltd.	54,149	72,964
JK Cement, Ltd.	4,955	101,354	Redington India, Ltd.	45,228	72,672
JSW Steel, Ltd.	78,136	295,663	Reliance Industries, Ltd. GDR (f)	10,202	619,576
Jubilant Foodworks, Ltd.	6,372	201,757	Reliance Industries, Ltd.	264,974	8,036,104
Jubilant Life Sciences, Ltd.	6,773	67,307	Reliance Industries, Ltd. GDR (f)	3,000	182,400
Kajaria Ceramics, Ltd.	12,979	97,716	Rhi Magnesita NV	1,998	65,377
Karur Vysya Bank, Ltd. (b)	19,609	8,696	Sanofi India, Ltd.	510	59,853
Kaveri Seed Co., Ltd.	10,556	76,264	SBI Life Insurance Co., Ltd. (b)(f)	36,943	406,542
KEI Industries, Ltd.	9,323	44,180	Shree Cement, Ltd.	804	221,510
Lakshmi Machine Works, Ltd.	1,452	69,339			
Larsen & Toubro, Ltd. GDR	2,055	25,618			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shriram Transport Finance Co., Ltd.	15,542	\$ 131,185	Zee Entertainment Enterprises, Ltd.	115,040	\$ 327,006
Siemens, Ltd.	6,614	113,550			62,785,553
Sobha, Ltd.	12,486	37,850	INDONESIA — 0.4%		
Spandana Spoority Financial, Ltd. (b)	5,000	34,743	Ace Hardware Indonesia Tbk PT	1,445,300	155,087
SpiceJet, Ltd. (b)	6,570	4,314	Adaro Energy Tbk PT	1,258,000	96,622
SRF, Ltd.	1,281	71,925	AKR Corporindo Tbk PT	605,200	104,116
State Bank of India (b)	182,304	460,144	Aneka Tambang Tbk	2,322,500	110,802
State Bank of India GDR (b)	1,020	25,908	Astra Agro Lestari Tbk PT	154,200	106,002
Strides Pharma Science, Ltd.	5,713	55,736	Astra International Tbk PT	2,124,900	639,788
Sun Pharma Advanced Research Co., Ltd. (b)	8,505	20,053	Bank BTPN Syariah Tbk PT	170,800	37,822
Sun Pharmaceutical Industries, Ltd.	84,827	576,835	Bank Central Asia Tbk PT	1,084,800	1,980,200
Sundaram Finance, Ltd.	3,454	60,980	Bank Mandiri Persero Tbk PT	1,876,600	627,583
Sunteck Realty, Ltd.	14,806	55,327	Bank Negara Indonesia Persero Tbk PT	1,007,600	302,252
Supreme Industries, Ltd.	3,520	67,075	Bank Rakyat Indonesia Persero Tbk PT	6,036,300	1,238,372
Symphony, Ltd.	3,877	50,021	Bank Tabungan Negara Persero Tbk PT	370,200	30,083
Tata Communications, Ltd.	6,812	78,554	Barito Pacific Tbk PT (b)	2,421,300	129,434
Tata Consultancy Services, Ltd.	91,986	3,112,109	Bukit Asam Tbk PT	469,600	62,640
Tata Consumer Products, Ltd.	40,179	272,593	Bumi Serpong Damai Tbk PT (b)	1,332,000	66,378
Tata Motors, Ltd. ADR (b)(c)	1,078	9,799	Charoen Pokphand Indonesia Tbk PT	936,200	358,363
Tata Motors, Ltd. (b)	143,863	261,019	Ciputra Development Tbk PT	929,100	40,522
Tata Power Co., Ltd.	115,538	83,774	Gudang Garam Tbk PT (b)	43,700	117,749
Tata Steel, Ltd.	25,361	124,292	Hanjaya Mandala Sampoerna Tbk PT	833,400	78,824
Tata Steel, Ltd. GDR	1,300	6,311	Indah Kiat Pulp & Paper Corp. Tbk PT	403,700	245,048
TeamLease Services, Ltd. (b)	1,645	49,022	Indocement Tunggul Prakarsa Tbk PT	146,800	102,849
Tech Mahindra, Ltd.	54,592	587,548	Indofood CBP Sukses Makmur Tbk PT	220,400	149,389
Timken India, Ltd.	6,375	95,978	Indofood Sukses Makmur Tbk PT	409,500	197,504
Titan Co., Ltd.	31,142	508,359	Industri Jamu Dan Farmasi Sido Muncul Tbk PT	2,066,100	103,618
Torrent Pharmaceuticals, Ltd.	4,600	174,804	Japfa Comfeed Indonesia Tbk PT	1,478,400	110,401
Torrent Power, Ltd.	10,653	45,324	Jasa Marga Persero Tbk PT	150,175	36,656
Tube Investments of India, Ltd.	9,555	78,355	Kalbe Farma Tbk PT	1,941,600	202,868
TV18 Broadcast, Ltd. (b)	322,994	125,938	Lippo Karawaci Tbk PT (b)	12,717,700	101,850
Ujjivan Financial Services, Ltd.	1,086	3,136	Matahari Department Store Tbk PT (b)	260,400	17,220
UltraTech Cement, Ltd.	11,784	648,723	Media Nusantara Citra Tbk PT (b)	419,700	20,406
United Spirits, Ltd. (b)	25,960	181,701	Mitra Adiperkasa Tbk PT (b)	2,793,900	107,446
UPL, Ltd.	50,727	346,952	Pabrik Kertas Tjiwi Kimia Tbk PT	133,200	54,488
Varun Beverages, Ltd.	5,485	52,035	Pacific Strategic Financial Tbk PT (b)	1,897,100	108,233
Vedanta, Ltd.	166,866	311,261	Pakuwon Jati Tbk PT (b)	1,357,000	32,483
Vedanta, Ltd. ADR	1,433	10,590	Perusahaan Gas Negara Tbk PT	2,224,000	139,144
Vinati Organics, Ltd.	4,690	85,244			
V-Mart Retail, Ltd. (b)	2,562	68,900			
Vodafone Idea, Ltd. (b)	693,861	90,054			
Voltas, Ltd.	9,215	85,275			
Wipro, Ltd. ADR	7,834	36,820			
Wipro, Ltd.	108,008	459,636			
Wockhardt, Ltd. (b)	5,297	21,203			
Yes Bank, Ltd. (b)	122,251	22,038			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Semen Indonesia Persero Tbk PT	425,300	\$ 263,116	Cial Insurance Enterprises Holdings, Ltd. (b)	14,033	\$ 132,461
Summarecon Agung Tbk PT (b)	864,100	32,390	Compugen, Ltd. (b)(c)	8,100	131,625
Surya Citra Media Tbk PT	511,200	42,081	Elbit Systems, Ltd.	2,428	295,192
Telekomunikasi Indonesia Persero Tbk PT	5,471,700	944,764	Elco, Ltd.	2,531	95,508
Tower Bersama Infrastructure Tbk PT	785,500	70,732	Electra, Ltd.	174	78,601
Unilever Indonesia Tbk PT	744,500	406,246	Energix-Renewable Energies, Ltd. (b)	29,187	116,258
United Tractors Tbk PT	219,300	336,940	Enlight Renewable Energy, Ltd. (b)	123,244	219,850
Wijaya Karya Persero Tbk PT	1,310,600	96,936	Equital, Ltd. (b)	2,112	38,102
XL Axiata Tbk PT	213,000	29,209	FIBI Holdings, Ltd.	1,612	36,849
		10,234,656	First International Bank Of Israel, Ltd.	4,456	92,634
IRELAND — 0.5%			Fiverr International, Ltd. (b)	1,100	152,878
AerCap Holdings NV (b)	12,223	307,897	Formula Systems 1985, Ltd.	1,091	92,546
AIB Group PLC (b)	54,869	56,298	Gazit-Globe, Ltd.	12,106	48,986
Bank of Ireland Group PLC (b)	73,987	137,192	Gilat Satellite Networks, Ltd. (b)	8,589	48,159
C&C Group PLC	16,149	40,915	Harel Insurance Investments & Financial Services, Ltd. (b)	14,865	93,132
COSMO Pharmaceuticals NV (b)(c)	890	84,950	Hilan, Ltd.	1,722	75,339
CRH PLC	80,627	2,924,142	ICL Group, Ltd.	93,586	331,214
Flutter Entertainment PLC (b)	8,376	1,329,568	Isracard, Ltd.	49,413	122,727
Flutter Entertainment PLC (b)	6,425	1,013,998	Israel Corp., Ltd. (b)	350	37,470
Glanbia PLC	14,863	153,491	Israel Discount Bank, Ltd. Class A	105,844	285,986
Greencore Group PLC	38,062	48,257	Ituran Location and Control, Ltd.	2,300	32,016
Hibernia REIT PLC	81,189	94,848	Kornit Digital, Ltd. (b)	4,200	272,454
James Hardie Industries PLC	45,411	1,089,343	Matrix IT, Ltd.	4,080	96,091
Kerry Group PLC Class A	16,612	2,128,121	Maytronics, Ltd.	9,751	150,192
Keywords Studios PLC	7,003	197,004	Mega Or Holdings, Ltd.	2,173	52,568
Kingspan Group PLC (b)	16,642	1,514,785	Mehadrin, Ltd. (b)	0	10
Smurfit Kappa Group PLC	25,820	1,013,297	Melisron, Ltd.	2,227	71,964
UDG Healthcare PLC	22,621	225,438	Mivne Real Estate KD, Ltd.	61,556	114,871
		12,359,544	Mizrahi Tefahot Bank, Ltd.	18,647	331,279
ISRAEL — 0.5%			Naphtha Israel Petroleum Corp., Ltd. (b)	12,597	47,831
Africa Israel Properties, Ltd. (b)	2,220	53,922	Nice, Ltd. (b)	6,680	1,516,910
Airport City, Ltd. (b)	6,576	68,768	Norstar Holdings, Inc.	3,895	17,080
Alony Hetz Properties & Investments, Ltd.	22,632	222,771	Nova Measuring Instruments, Ltd. (b)	2,278	119,820
Amot Investments, Ltd.	20,335	93,078	Oil Refineries, Ltd.	162,289	28,962
Ashrom Group, Ltd.	6,844	80,841	OPC Energy, Ltd.	13,656	124,407
AudioCodes, Ltd.	2,032	64,531	Partner Communications Co., Ltd. (b)	17,416	68,283
Azrieli Group, Ltd.	3,569	159,591	Paz Oil Co., Ltd.	926	72,770
Bank Hapoalim BM	130,236	696,944	Phoenix Holdings, Ltd. (b)	13,973	64,945
Bank Leumi Le-Israel BM	165,581	730,099	Plus500, Ltd.	10,246	207,508
Bayside Land Corp.	107	61,916	Property & Building Corp., Ltd.	682	46,840
Bezeq The Israeli Telecommunication Corp., Ltd. (b)	278,833	323,637	Radware, Ltd. (b)	4,000	96,960
Big Shopping Centers, Ltd.	1,641	122,173	Rami Levy Chain Stores Hashikma Marketing 2006, Ltd.	1,480	101,981
Blue Square Real Estate, Ltd.	992	38,273			
Caesarstone, Ltd.	2,900	28,420			
Check Point Software Technologies, Ltd. (b)	11,710	1,409,181			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Reit 1, Ltd.	26,757	\$ 98,524	DiaSorin SpA	2,352	\$ 473,284
Sapiens International Corp. NV	3,605	112,534	doValue SpA (b)(f)	6,479	64,352
Shapir Engineering and Industry, Ltd. (b)	13,487	90,420	El.En. SpA (b)	2,722	69,142
Shikun & Binui, Ltd. (b)	18,876	84,786	Enav SpA (f)	23,366	88,724
Shufersal, Ltd.	16,242	127,194	Enel SpA	830,757	7,208,804
Strauss Group, Ltd.	4,796	137,892	Eni SpA	263,865	2,062,738
Summit Real Estate Holdings, Ltd.	5,965	51,731	ERG SpA	5,487	138,020
Teva Pharmaceutical Industries, Ltd. ADR (b)	92,253	831,200	Falck Renewables SpA	16,956	107,011
Teva Pharmaceutical Industries, Ltd. (b)	19,463	176,322	Ferrari NV	13,060	2,397,166
Tower Semiconductor, Ltd. (b)	9,194	170,983	Fila SpA (b)(c)	4,681	41,165
UroGen Pharma, Ltd. (b)(c)	2,000	38,580	FinecoBank Banca Fineco SpA (b)	62,259	857,684
Wix.com, Ltd. (b)	5,500	1,401,675	Gruppo MutuiOnline SpA	3,985	110,640
		<u>13,637,245</u>	Hera SpA	76,827	283,333
ITALY — 1.3%			Illimity Bank SpA (b)	8,543	90,516
A2A SpA	121,134	175,979	IMA Industria Macchine Automatiche SpA (b)	2,085	164,547
ACEA SpA	4,921	103,515	Immobiliare Grande Distribuzione SIIQ SpA REIT	13,675	47,574
Amplifon SpA (b)	11,871	424,584	Infrastrutture Wireless Italiane SpA (f)	19,497	215,133
Anima Holding SpA (f)	17,421	68,315	Interpump Group SpA	7,226	268,018
Arnoldo Mondadori Editore SpA (b)	41,346	54,894	Intesa Sanpaolo SpA (b)	1,686,984	3,174,464
Ascopiave SpA	16,517	61,562	Iren SpA	52,897	136,050
Assicurazioni Generali SpA	112,687	1,588,529	Italgas SpA	45,346	286,039
ASTM SpA (b)	4,277	89,498	Italmobiliare SpA	2,891	99,926
Atlantia SpA (b)	50,608	792,721	Juventus Football Club SpA (b)(c)	49,118	48,993
Autogrill SpA (b)	11,566	52,231	La Doria SpA	7,554	98,866
Azimut Holding SpA	9,951	179,715	Leonardo SpA	37,958	221,737
Banca Farmafactoring SpA (b)(f)	13,422	75,499	MARR SpA (b)	3,554	57,116
Banca Generali SpA (b)	6,505	197,873	Mediaset SpA (b)(c)	40,137	76,998
Banca Mediolanum SpA	11,786	84,877	Mediobanca Banca di Credito Finanziario SpA	63,437	497,172
Banca Monte dei Paschi di Siena SpA (b)(c)	26,627	43,326	Moncler SpA (b)	19,788	809,894
Banca Popolare di Sondrio SCPA (b)	56,342	118,103	Nexi SpA (b)(f)	38,474	771,236
Banco BPM SpA (b)	118,186	199,945	Piaggio & C SpA	24,484	66,162
BPER Banca (b)(c)	37,413	87,162	Pirelli & C SpA (b)(f)	44,955	192,653
Brembo SpA (b)	17,541	175,442	Poste Italiane SpA (f)	49,001	434,311
Brunello Cucinelli SpA (b)(c)	3,092	94,290	Prysmian SpA	24,650	715,654
Buzzi Unicem SpA	3,778	49,603	RAI Way SpA (f)	11,872	75,384
Buzzi Unicem SpA	8,867	206,047	Recordati Industria Chimica e Farmaceutica SpA	10,680	547,177
Cairo Communication SpA (b)	36,098	53,844	Reply SpA	1,871	215,680
Carel Industries SpA (f)	5,036	106,457	Saipem SpA (c)	65,470	112,625
Cerved Group SpA (b)	15,889	113,731	Salvatore Ferragamo SpA (b)(c)	6,814	100,299
CIR SpA-Compagnie Industriali (b)	81,273	37,264	Saras SpA (b)	44,370	23,181
Credito Emiliano SpA (b)	7,794	36,447	Sesa SpA (b)	1,926	193,257
Credito Valtellinese SpA (b)	10,643	101,619	Snam SpA	208,054	1,070,157
Davide Campari-Milano NV	54,474	594,655	Societa Cattolica di Assicurazioni SC (b)(c)	13,369	71,174
De' Longhi SpA (b)	5,153	176,224	Tamburi Investment Partners SpA	9,384	62,181
			Technogym SpA (b)(f)	9,301	79,560
			Telecom Italia SpA (c)(e)	763,643	306,123

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>
Telecom Italia SpA (e)	548,107	\$ 221,349	Arcland Service Holdings Co., Ltd.	4,100	\$ 82,460
Terna Rete Elettrica Nazionale SpA	143,713	1,005,703	Arcs Co., Ltd.	3,700	94,932
Tinexta SpA (b)	5,449	106,059	Argo Graphics, Inc.	2,900	99,564
UniCredit SpA (b)	221,869	1,833,445	Ariake Japan Co., Ltd.	1,200	81,382
Unipol Gruppo SpA (b)	33,290	145,502	ARTERIA Networks Corp.	5,200	90,401
Zignago Vetro SpA	3,618	56,767	Aruhi Corp. (c)	3,000	53,021
		<u>34,744,696</u>	As One Corp.	1,300	186,133
JAPAN — 16.5%			Asahi Co., Ltd.	5,300	93,020
77 Bank, Ltd. (c)	4,900	75,607	Asahi Diamond Industrial Co., Ltd. (c)	16,600	76,978
ABC-Mart, Inc.	2,900	150,899	Asahi Group Holdings, Ltd.	46,400	1,616,165
Acom Co., Ltd.	36,100	156,934	Asahi Holdings, Inc.	3,200	103,819
Activia Properties, Inc. REIT.	63	239,784	Asahi Intecc Co., Ltd.	20,100	631,327
Adastria Co., Ltd.	2,800	44,149	Asahi Kasei Corp.	138,500	1,207,478
ADEKA Corp.	7,500	107,942	Asics Corp.	10,800	150,908
Advan Co., Ltd. (c)	7,300	91,870	ASKA Pharmaceutical Co., Ltd.	7,100	95,933
Advance Residence Investment Corp. REIT.	128	376,832	ASKUL Corp.	2,400	97,978
Advantest Corp.	20,400	991,657	Astellas Pharma, Inc.	191,400	2,851,365
Aeon Co., Ltd.	69,700	1,873,834	Atom Corp. (c)	8,300	68,075
Aeon Delight Co., Ltd.	2,000	55,465	Autobacs Seven Co., Ltd.	6,500	84,611
AEON Financial Service Co., Ltd.	10,500	95,657	Avex, Inc.	6,600	61,553
Aeon Mall Co., Ltd.	8,700	122,220	Awa Bank, Ltd. (c)	2,900	71,354
AEON REIT Investment Corp.	136	156,557	Axial Retailing, Inc.	2,100	98,557
AGC, Inc.	19,600	575,678	Azbil Corp.	12,600	471,830
Ai Holdings Corp.	4,100	75,622	Bandai Namco Holdings, Inc.	20,200	1,479,143
Aica Kogyo Co., Ltd.	4,600	163,881	Bando Chemical Industries, Ltd. (c)	9,200	52,564
Aichi Bank, Ltd.	2,200	63,523	Bank of Iwate, Ltd. (c)	1,300	31,395
Aichi Corp. (c)	11,000	92,126	Bank of Kyoto, Ltd. (c)	5,500	265,762
Aida Engineering, Ltd.	8,700	59,811	Bank of Nagoya, Ltd.	3,700	89,884
Aiful Corp. (b)(c)	30,500	78,990	Bank of Okinawa, Ltd. (c)	2,300	68,780
Ain Holdings, Inc.	1,700	119,027	Bank of the Ryukyus, Ltd. (c)	7,800	67,745
Air Water, Inc.	17,200	232,482	BayCurrent Consulting, Inc.	1,500	209,100
Aisin Seiki Co., Ltd.	16,600	530,775	Belc Co., Ltd.	1,500	110,753
Ajinomoto Co., Inc.	46,200	946,287	Benefit One, Inc.	7,400	187,354
Akatsuki, Inc. (c)	1,100	48,545	Benesse Holdings, Inc.	6,600	169,772
Akita Bank, Ltd. (c)	3,600	54,165	BeNEXT Group, Inc.	5,700	61,623
Alfresa Holdings Corp.	19,200	420,275	Bengo4.com, Inc. (b)(c)	1,400	149,172
Alpen Co., Ltd.	6,500	122,892	Bic Camera, Inc.	9,400	104,394
Alps Alpine Co., Ltd.	17,300	233,054	BML, Inc.	3,000	90,586
Altech Corp.	1,300	25,359	Bridgestone Corp.	54,700	1,727,955
Amada Co., Ltd.	31,200	291,688	Broadleaf Co., Ltd.	12,400	64,422
Amano Corp.	4,900	113,861	BRONCO BILLY Co., Ltd. (c)	3,200	73,107
Amuse, Inc.	2,700	62,287	Brother Industries, Ltd.	19,200	305,234
ANA Holdings, Inc. (b)(c)	12,400	286,642	Bunka Shutter Co., Ltd.	10,500	83,044
Anest Iwata Corp. (c)	7,800	64,192	Calbee, Inc.	8,900	292,967
AnGes, Inc. (b)(c)	16,700	229,546	Canon Marketing Japan, Inc.	4,800	96,284
Anicom Holdings, Inc.	7,200	73,221	Canon, Inc.	99,600	1,651,004
Anritsu Corp. (c)	12,600	286,954	Capcom Co., Ltd.	8,700	485,235
Aomori Bank, Ltd. (c)	2,800	66,717	Casio Computer Co., Ltd. (c)	15,800	255,681
Aozora Bank, Ltd. (c)	11,600	192,493	Cawachi, Ltd.	5,300	147,117
Arata Corp.	1,900	94,779	Central Glass Co., Ltd.	3,300	68,590
Arcland Sakamoto Co., Ltd.	7,200	147,713	Central Japan Railway Co.	15,300	2,191,745

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Central Security Patrols Co., Ltd.	1,400	\$ 47,430	Daiichi Sankyo Co., Ltd.	175,200	\$ 5,374,932
Change, Inc. (b)	1,200	96,117	Daiichikoshu Co., Ltd.	3,500	112,342
Chiba Bank, Ltd. (c)	52,500	289,503	Daiken Corp.	4,000	69,983
Chiyoda Co., Ltd.	5,100	47,483	Daikin Industries, Ltd.	25,700	4,745,772
Chiyoda Corp. (b)	14,600	35,331	Daikokutenbussan Co., Ltd.	2,200	123,171
Chofu Seisakusho Co., Ltd.	3,100	64,814	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	2,400	51,470
Chubu Electric Power Co., Inc.	73,800	897,110	Daio Paper Corp. (c)	4,900	69,866
Chubu Shiryu Co., Ltd. (c)	6,500	109,300	Daiseki Co., Ltd.	2,800	70,025
Chugai Pharmaceutical Co., Ltd.	69,000	3,094,499	Daishi Hokuetsu Financial Group, Inc.	3,500	72,365
Chugoku Bank, Ltd. (c)	11,600	111,157	Daito Trust Construction Co., Ltd.	6,500	575,836
Chugoku Electric Power Co., Inc. (c)	35,700	446,076	Daiwa House Industry Co., Ltd.	60,500	1,550,707
Chugoku Marine Paints, Ltd.	8,400	79,544	Daiwa House REIT Investment Corp.	180	459,019
Chukyo Bank, Ltd.	3,500	70,516	Daiwa Industries, Ltd.	6,600	59,441
CI Takiron Corp.	12,200	81,009	Daiwa Office Investment Corp. REIT	32	183,011
Citizen Watch Co., Ltd. (c)	23,300	65,323	Daiwa Securities Group, Inc.	134,300	564,507
CKD Corp.	5,700	93,537	Daiwa Securities Living Investments Corp. REIT	133	137,352
Coca-Cola Bottlers Japan Holdings, Inc.	10,700	179,008	Daiwabo Holdings Co., Ltd.	1,700	109,895
cocokara fine, Inc.	1,500	97,018	DCM Holdings Co., Ltd.	9,000	123,926
COLOPL, Inc. (b)(c)	4,900	41,830	DeNA Co., Ltd.	10,300	189,442
Colowide Co., Ltd. (c)	5,200	88,364	Denka Co., Ltd.	6,200	188,667
Comforia Residential REIT, Inc.	50	145,668	Denso Corp.	43,100	1,887,983
Computer Engineering & Consulting, Ltd.	3,800	58,921	Dentsu Group, Inc.	22,100	651,913
COMSYS Holdings Corp.	9,300	259,342	Denyo Co., Ltd. (c)	4,200	98,405
Comture Corp. (c)	1,700	42,638	Descente, Ltd. (b)(c)	2,700	44,072
Concordia Financial Group, Ltd. (c)	106,900	371,588	Dexerials Corp.	9,400	98,957
CONEXIO Corp.	5,500	61,695	DIC Corp.	5,900	147,408
COOKPAD, Inc. (b)	26,600	94,390	Digital Arts, Inc. (c)	1,100	90,151
Cosel Co., Ltd. (c)	7,800	80,138	Digital Garage, Inc.	2,100	71,636
Cosmo Energy Holdings Co., Ltd.	4,000	57,148	Dip Corp.	2,900	59,704
Cosmos Pharmaceutical Corp.	2,000	348,326	Disco Corp.	3,100	757,497
Create SD Holdings Co., Ltd.	2,400	84,153	DKK Co., Ltd.	2,400	59,687
Credit Saison Co., Ltd.	12,900	136,970	DMG Mori Co., Ltd.	11,600	160,712
Curves Holdings Co., Ltd. (c)	4,300	27,735	Doshisha Co., Ltd.	4,900	98,565
CyberAgent, Inc.	9,800	604,792	Dowa Holdings Co., Ltd.	4,400	129,069
CYBERDYNE, Inc. (b)(c)	11,000	54,295	DTS Corp.	3,400	72,312
Cybozu, Inc.	7,400	233,641	Duskin Co., Ltd. (c)	3,800	103,625
Dai Nippon Printing Co., Ltd. (c)	24,800	502,379	Earth Corp.	1,200	89,324
Daicel Corp.	24,500	176,476	East Japan Railway Co.	30,300	1,862,263
Dai-Dan Co., Ltd.	1,100	29,002	Ebara Corp.	10,300	279,123
Daido Metal Co., Ltd. (c)	15,200	73,924	EDION Corp. (c)	7,600	79,574
Daido Steel Co., Ltd. (c)	4,200	130,790	eGuarantee, Inc.	5,300	120,940
Daifuku Co., Ltd.	10,500	1,059,190	Ehime Bank, Ltd. (c)	6,900	77,363
Daihen Corp. (c)	2,300	93,652	Eiken Chemical Co., Ltd.	3,800	76,500
Daiho Corp.	2,700	77,261	Eisai Co., Ltd.	25,700	2,345,794
Daiichi Jitsugyo Co., Ltd.	2,400	84,848	Elan Corp. (c)	2,000	49,676
Dai-ichi Life Holdings, Inc.	110,200	1,554,002	Elecom Co., Ltd.	1,800	88,425
			Electric Power Development Co., Ltd.	12,800	197,309
			EM Systems Co., Ltd.	15,200	125,604

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>
Enigmo, Inc. (c)	2,600	\$ 41,237	Gakken Holdings Co., Ltd. (c)	2,400	\$ 37,028
en-japan, Inc.	2,300	58,169	Genky DrugStores Co., Ltd. (c)	3,300	117,909
Enplas Corp.	2,200	47,064	Geo Holdings Corp.	5,700	90,527
eRex Co., Ltd.	3,000	31,125	Giken, Ltd.	2,200	84,376
ES-Con Japan, Ltd.	8,700	72,099	Global One Real Estate Investment Corp. REIT.	91	87,555
ESPEC Corp. (c)	4,100	73,096	Glory, Ltd.	4,000	89,631
euglena Co., Ltd. (b)	8,100	67,924	GLP J-REIT	332	510,662
Ezaki Glico Co., Ltd.	3,900	174,288	GMO internet, Inc.	6,900	180,658
FamilyMart Co., Ltd. (c)	23,000	517,991	GMO Payment Gateway, Inc.	3,800	406,815
FAN Communications, Inc.	14,400	66,179	GNI Group, Ltd. (b)(c)	3,600	128,227
Fancl Corp.	9,300	303,494	Godo Steel, Ltd. (c)	3,600	69,151
FANUC Corp.	19,600	3,759,225	Goldcrest Co., Ltd. (c)	3,600	47,178
Fast Retailing Co., Ltd.	6,000	3,768,204	Goldwin, Inc. (c)	1,300	103,275
Feed One Co., Ltd.	10,340	91,534	Gree, Inc.	15,200	73,841
Financial Products Group Co., Ltd. (c)	7,200	36,693	GS Yuasa Corp.	6,000	103,620
Foster Electric Co., Ltd.	3,100	33,386	GungHo Online Entertainment, Inc.	3,200	68,887
FP Corp.	4,400	185,212	Gunma Bank, Ltd.	44,800	149,281
France Bed Holdings Co., Ltd. (c)	7,600	63,851	Gurunavi, Inc. (c)	3,800	26,074
Freee KK (b)	3,000	227,372	H.U. Group Holdings, Inc.	4,100	109,623
Frontier Real Estate Investment Corp. REIT.	42	142,984	H2O Retailing Corp. (c)	7,900	51,402
Fuji Co., Ltd. (c)	4,000	72,064	Hachijuni Bank, Ltd.	28,400	111,636
Fuji Corp.	7,600	150,518	Hakuhodo DY Holdings, Inc.	23,800	307,577
Fuji Electric Co., Ltd.	12,500	396,014	Hamakyorex Co., Ltd.	2,200	66,836
Fuji Kyuko Co., Ltd. (c)	2,700	100,570	Hamamatsu Photonics KK	14,300	722,228
Fuji Oil Holdings, Inc.	9,500	298,853	Hankyu Hanshin Holdings, Inc.	23,400	751,826
Fuji Seal International, Inc.	3,900	74,951	Hankyu Hanshin REIT, Inc.	94	109,390
Fuji Soft, Inc.	1,600	82,454	Hanwa Co., Ltd.	3,500	70,018
Fujicco Co., Ltd. (c)	4,500	89,037	Harmonic Drive Systems, Inc. (c)	3,900	251,337
FUJIFILM Holdings Corp.	38,100	1,876,862	Haseko Corp.	27,700	364,639
Fujikura, Ltd.	39,500	109,436	Hazama Ando Corp.	19,400	133,995
Fujimi, Inc.	2,900	101,056	HEALIOS KK (b)	3,200	57,178
Fujimori Kogyo Co., Ltd.	2,700	111,468	Heiwa Corp. (c)	5,300	87,117
Fujio Food Group, Inc. (c)	4,800	64,831	Heiwa Real Estate Co., Ltd.	2,900	80,076
Fujitec Co., Ltd.	5,700	122,002	Heiwa Real Estate REIT, Inc.	115	126,981
Fujitsu General, Ltd.	4,300	125,052	Hibiya Engineering, Ltd.	4,100	69,765
Fujitsu, Ltd.	20,100	2,744,322	Hiday Hidaka Corp. (c)	3,500	63,700
Fujiya Co., Ltd.	3,600	82,347	Hikari Tsushin, Inc.	1,900	453,039
Fukuda Corp. (c)	1,800	87,327	Hino Motors, Ltd.	29,300	190,002
Fukui Computer Holdings, Inc.	3,000	87,492	Hioki EE Corp.	2,100	82,739
Fukuoka Financial Group, Inc.	17,600	295,637	Hirata Corp. (c)	1,100	66,062
Fukuoka REIT Corp.	76	98,634	Hirose Electric Co., Ltd.	3,300	426,115
Fukushima Galilei Co., Ltd.	2,400	89,320	Hiroshima Bank, Ltd. (b)(c)	29,200	166,272
Fukuyama Transporting Co., Ltd.	3,000	146,100	Hisamitsu Pharmaceutical Co., Inc.	5,400	275,904
FULLCAST Holdings Co., Ltd.	3,600	59,037	Hitachi Capital Corp. (c)	5,300	124,543
Funai Soken Holdings, Inc.	3,000	70,895	Hitachi Construction Machinery Co., Ltd. (c)	9,600	347,668
Furukawa Co., Ltd.	5,200	56,263	Hitachi Metals, Ltd.	17,900	275,849
Furukawa Electric Co., Ltd.	6,100	145,706	Hitachi Transport System, Ltd. (c)	4,800	151,954
Fuso Chemical Co., Ltd.	3,100	109,750	Hitachi Zosen Corp.	16,500	69,904
Futaba Corp.	6,000	53,791	Hitachi, Ltd.	99,100	3,353,404
Fuyo General Lease Co., Ltd.	2,900	179,667			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hochiki Corp.	5,300	\$ 64,823	Isuzu Motors, Ltd.	56,300	\$ 492,083
Hodogaya Chemical Co., Ltd.	2,200	101,046	Ito En, Ltd.	5,500	392,008
Hogy Medical Co., Ltd.	2,100	71,891	ITOCHU Corp. (c)	137,800	3,526,311
Hokkaido Electric Power Co., Inc.	31,100	132,735	Itochu Techno-Solutions Corp.	9,500	360,165
Hokkoku Bank, Ltd. (c)	1,900	55,874	Itoham Yonekyu Holdings, Inc.	15,500	111,055
Hokuetsu Corp.	13,800	47,372	Itokuro, Inc. (b)	4,800	56,163
Hokuhoku Financial Group, Inc.	15,100	151,902	Iwatani Corp. (c)	2,800	104,913
Hokuriku Electric Power Co. (c)	11,800	88,302	Iyo Bank, Ltd.	28,400	188,154
Hokuto Corp.	6,300	134,247	Izumi Co., Ltd.	3,200	116,613
Honda Motor Co., Ltd.	166,500	3,951,484	J Front Retailing Co., Ltd.	21,300	154,114
Horiba, Ltd.	3,300	172,488	JAC Recruitment Co., Ltd.	3,700	46,270
Hoshino Resorts REIT, Inc. (c)	28	141,109	Jaccs Co., Ltd.	3,300	53,584
Hoshizaki Corp.	4,500	358,862	Jafco Co., Ltd.	3,600	151,922
Hosiden Corp.	7,100	64,158	Japan Airlines Co., Ltd. (b)	12,500	233,003
Hosokawa Micron Corp.	2,600	134,933	Japan Airport Terminal Co., Ltd. (c)	3,700	163,818
House Foods Group, Inc.	5,300	188,271	Japan Aviation Electronics Industry, Ltd.	5,700	78,874
Hoya Corp.	38,300	4,322,032	Japan Best Rescue System Co., Ltd.	2,200	21,966
Hulic Co., Ltd.	26,300	246,625	Japan Elevator Service Holdings Co., Ltd.	2,800	97,603
Hulic Reit, Inc.	121	160,266	Japan Excellent, Inc. REIT	102	118,960
Hyakugo Bank, Ltd.	22,900	71,604	Japan Exchange Group, Inc.	52,000	1,456,572
Hyakujushi Bank, Ltd.	4,200	71,234	Japan Hotel REIT Investment Corp.	386	190,607
Ibiden Co., Ltd.	10,200	347,372	Japan Lifeline Co., Ltd.	4,500	59,672
IBJ Leasing Co., Ltd.	2,800	72,013	Japan Logistics Fund, Inc. REIT	78	223,513
Ichibanya Co., Ltd.	1,500	80,266	Japan Material Co., Ltd.	5,700	79,870
Ichigo Office REIT Investment Corp.	122	88,634	Japan Petroleum Exploration Co., Ltd.	2,300	35,740
Ichigo, Inc.	17,400	50,745	Japan Post Bank Co., Ltd.	41,400	322,713
Icom, Inc.	3,400	88,723	Japan Post Holdings Co., Ltd.	172,000	1,172,155
Idec Corp. (c)	3,800	68,817	Japan Post Insurance Co., Ltd.	23,000	361,918
Idemitsu Kosan Co., Ltd. (c)	17,877	381,453	Japan Prime Realty Investment Corp. REIT	67	207,748
IHI Corp.	11,600	154,244	Japan Pulp & Paper Co., Ltd.	2,000	71,111
Iida Group Holdings Co., Ltd.	13,600	275,090	Japan Real Estate Investment Corp. REIT	134	684,658
Inaba Denki Sangyo Co., Ltd.	3,200	80,327	Japan Retail Fund Investment Corp. REIT	267	412,800
Inabata & Co., Ltd.	5,700	72,712	Japan Steel Works, Ltd.	3,600	63,294
Industrial & Infrastructure Fund Investment Corp. REIT	166	284,301	Japan Tobacco, Inc.	125,300	2,284,537
Ines Corp.	6,800	105,398	JCR Pharmaceuticals Co., Ltd.	4,000	117,287
Infocom Corp.	2,800	107,700	JCU Corp.	3,500	115,646
Infomart Corp.	13,600	120,584	Jeol, Ltd.	3,000	103,358
Information Services International-Dentsu, Ltd.	1,000	62,938	JFE Holdings, Inc. (b)	50,200	351,273
Inpex Corp.	118,100	633,356	JGC Holdings Corp.	20,200	209,387
Insource Co., Ltd. (c)	1,600	45,781	JINS Holdings, Inc.	1,200	94,690
Internet Initiative Japan, Inc.	3,000	134,978	JM Holdings Co., Ltd.	4,100	109,966
Invesco Office J-Reit, Inc.	835	115,602	JMDC, Inc. (b)	1,600	70,660
Invincible Investment Corp. REIT	527	157,319			
IR Japan Holdings, Ltd.	1,100	139,324			
Iriso Electronics Co., Ltd.	1,500	60,951			
Iseki & Co., Ltd. (c)	5,100	68,822			
Isetan Mitsukoshi Holdings, Ltd. (c)	28,000	148,557			

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>
J-Oil Mills, Inc.	1,800	\$ 67,499	Keyence Corp.	18,800	\$ 8,783,193
Joshin Denki Co., Ltd.	3,500	87,367	KH Neochem Co., Ltd.	3,300	77,465
Joyful Honda Co., Ltd.	6,400	104,363	Kikkoman Corp.	13,800	765,067
JSR Corp.	18,200	432,314	Kinden Corp.	11,400	201,214
JTEKT Corp.	23,200	181,864	Kintetsu Group Holdings Co., Ltd.	17,500	746,376
Justsystems Corp. (c)	2,800	198,203	Kintetsu World Express, Inc.	3,700	78,817
JVC Kenwood Corp.	20,000	27,865	Kirin Holdings Co., Ltd.	87,700	1,646,219
JXTG Holdings, Inc.	311,400	1,110,350	Kisoji Co., Ltd. (c)	6,300	152,191
Kadokawa Dwango	4,800	127,118	Kissei Pharmaceutical Co., Ltd.	3,200	72,316
Kagome Co., Ltd.	7,100	248,045	Kiyoo Bank, Ltd.	5,000	77,172
Kajima Corp.	45,900	552,672	KNT-CT Holdings Co., Ltd. (b)(c)	4,900	51,983
Kakaku.com, Inc.	12,400	326,711	Kobayashi Pharmaceutical Co., Ltd.	4,600	444,206
Kaken Pharmaceutical Co., Ltd.	3,100	141,971	Kobe Bussan Co., Ltd. (c)	6,300	346,735
Kamakura Shinsho, Ltd. (c)	2,000	17,565	Kobe Steel, Ltd. (b)	35,800	136,631
Kameda Seika Co., Ltd.	1,600	82,071	Koei Tecmo Holdings Co., Ltd.	4,300	207,323
Kamigumi Co., Ltd.	10,700	210,717	Kohnan Shoji Co., Ltd.	3,300	128,474
Kanamoto Co., Ltd.	3,000	68,360	Koito Manufacturing Co., Ltd.	9,500	484,446
Kandenko Co., Ltd.	8,400	68,572	Kokuyo Co., Ltd.	8,000	100,779
Kaneka Corp. (c)	5,200	145,588	Komatsu, Ltd.	89,400	1,962,286
Kanematsu Corp.	6,200	76,033	KOMEDA Holdings Co., Ltd.	4,200	78,357
Kanematsu Electronics, Ltd.	1,000	40,593	Komeri Co., Ltd.	5,500	173,727
Kansai Electric Power Co., Inc.	71,900	696,418	Konami Holdings Corp. (c)	9,500	410,702
Kansai Mirai Financial Group, Inc.	8,100	33,298	Konica Minolta, Inc. (c)	34,900	98,926
Kansai Paint Co., Ltd.	18,100	449,597	Konishi Co., Ltd.	5,200	76,138
Kanto Denka Kogyo Co., Ltd. (c)	9,100	62,915	Konoike Transport Co., Ltd. (c)	4,700	51,696
Kao Corp.	49,100	3,683,702	Kose Corp.	3,100	379,323
Kappa Create Co., Ltd. (b)	7,600	113,311	Koshidaka Holdings Co., Ltd.	4,300	17,598
Katakura Industries Co., Ltd.	5,600	65,533	Kotobuki Spirits Co., Ltd.	1,400	71,971
Katitas Co., Ltd.	3,800	107,917	Kourakuen Holdings Corp. (c)	1,800	31,601
Kato Sangyo Co., Ltd.	2,100	75,225	K's Holdings Corp.	17,300	234,063
Kawasaki Heavy Industries, Ltd. (b)(c)	15,500	209,263	Kubota Corp.	109,200	1,955,356
Kawasaki Kisen Kaisha, Ltd. (b)(c)	6,700	74,957	Kumagai Gumi Co., Ltd.	3,200	82,407
KDDI Corp.	166,200	4,177,613	Kumiai Chemical Industry Co., Ltd. (c)	7,900	80,059
Keihan Holdings Co., Ltd.	8,400	348,567	Kurabo Industries, Ltd.	1,400	25,639
Keihanshin Building Co., Ltd.	6,200	100,550	Kuraray Co., Ltd.	39,900	386,893
Keihin Corp. (b)	2,900	71,245	Kureha Corp.	1,200	52,038
Keikyu Corp. (c)	19,100	293,801	Kurita Water Industries, Ltd.	9,500	313,959
Keio Corp.	11,800	730,038	Kusuri no Aoki Holdings Co., Ltd.	1,400	113,901
Keisei Electric Railway Co., Ltd.	15,800	445,980	KYB Corp. (b)	1,600	33,170
Keiyo Co., Ltd.	15,400	128,575	Kyocera Corp.	33,100	1,894,024
Kenedix Office Investment Corp. REIT	44	263,778	Kyokuto Kaihatsu Kogyo Co., Ltd. (c)	5,800	77,180
Kenedix Residential Next Investment Corp. REIT	73	129,003	KYORIN Holdings, Inc. (c)	6,100	123,577
Kenedix Retail REIT Corp.	49	98,832	Kyoritsu Maintenance Co., Ltd.	1,600	59,337
Kenedix, Inc.	15,700	82,618	Kyowa Exeo Corp. (c)	10,400	271,408
Kenko Mayonnaise Co., Ltd. (c)	3,000	52,479	Kyowa Kirin Co., Ltd.	26,900	765,018
Kewpie Corp.	8,100	166,496	Kyudenko Corp.	3,500	100,809
Key Coffee, Inc.	8,000	168,294			

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>
Kyushu Electric Power Co., Inc.	33,000	\$ 299,229	Medical Data Vision Co., Ltd. (b)(c)	10,000	\$ 208,028
Kyushu Financial Group, Inc. (c)	27,600	129,376	Medipal Holdings Corp.	18,600	372,743
Kyushu Railway Co.	13,600	290,595	Medley, Inc. (b)	4,300	207,630
LaSalle Logiport REIT	226	378,213	Megmilk Snow Brand Co., Ltd.	3,800	91,930
Lasertec Corp.	7,700	632,542	Meidensha Corp.	4,000	61,583
Lawson, Inc.	4,300	204,909	MEIJI Holdings Co., Ltd.	11,700	893,163
LEC, Inc.	7,500	120,026	Meiko Network Japan Co., Ltd.	10,500	73,527
Leopalace21 Corp. (b)	27,000	49,048	Meitec Corp.	2,300	117,227
Life Corp.	1,600	73,803	Menicon Co., Ltd.	2,000	133,603
LIFULL Co., Ltd. (b)(c)	11,100	46,984	Mercari, Inc. (b)	7,400	341,768
LINE Corp. (b)	4,900	249,264	METAWATER Co., Ltd.	4,200	91,822
Lintec Corp.	3,800	88,430	Micronics Japan Co., Ltd.	8,600	90,269
Lion Corp.	22,900	469,827	Mie Kotsu Group Holdings, Inc. (c)	19,400	81,321
LIXIL Group Corp.	29,600	597,915	Milbon Co., Ltd.	3,900	206,853
M&A Capital Partners Co., Ltd. (b)	1,300	61,243	Mimasu Semiconductor Industry Co., Ltd.	4,300	98,644
M3, Inc.	45,100	2,787,997	MINEBEA MITSUMI, Inc.	37,100	706,254
Mabuchi Motor Co., Ltd.	4,900	190,104	Ministop Co., Ltd.	11,400	160,139
Macnica Fuji Electronics Holdings, Inc.	5,800	106,268	Mirai Corp. REIT	175	66,243
Maeda Corp.	19,500	142,826	Mirait Holdings Corp.	6,900	105,868
Maeda Kosen Co., Ltd.	1,800	46,738	Miroku Jyoho Service Co., Ltd.	2,500	52,227
Maeda Road Construction Co., Ltd.	3,500	64,062	MISUMI Group, Inc.	32,800	919,044
Makino Milling Machine Co., Ltd.	2,000	70,274	Mitsubishi Chemical Holdings Corp.	130,800	754,562
Makita Corp.	24,900	1,190,962	Mitsubishi Corp.	136,600	3,267,555
Mandom Corp.	3,500	58,843	Mitsubishi Electric Corp.	186,400	2,527,740
Mani, Inc. (c)	4,700	128,353	Mitsubishi Estate Co., Ltd.	117,600	1,780,261
Mars Group Holdings Corp.	3,900	65,656	Mitsubishi Estate Logistics REIT Investment Corp.	37	152,530
Marubeni Corp.	170,800	969,103	Mitsubishi Gas Chemical Co., Inc.	16,900	314,205
Marudai Food Co., Ltd. (c)	4,400	72,701	Mitsubishi Heavy Industries, Ltd.	32,700	723,555
Maruha Nichiro Corp.	6,800	155,932	Mitsubishi Logistics Corp. (c)	6,900	196,723
Marui Group Co., Ltd.	16,400	314,510	Mitsubishi Materials Corp.	11,800	232,396
Maruichi Steel Tube, Ltd.	5,100	127,602	Mitsubishi Motors Corp. (b)(c)	64,600	142,557
Maruwa Co., Ltd.	1,000	92,698	Mitsubishi Shokuhin Co., Ltd.	1,300	34,223
Maruwa Unyu Kikan Co., Ltd. (c)	2,700	107,094	Mitsubishi UFJ Financial Group, Inc.	1,259,600	5,023,810
Maruzen Showa Unyu Co., Ltd.	2,600	88,988	Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	189,919
Marvelous, Inc.	9,200	70,043	Mitsuboshi Belting, Ltd. (c)	4,200	68,305
Matsui Securities Co., Ltd. (c)	13,000	116,889	Mitsui & Co., Ltd.	166,600	2,860,892
Matsumotokiyoshi Holdings Co., Ltd.	6,700	244,144	Mitsui Chemicals, Inc.	18,500	446,864
Matsuya Co., Ltd. (c)	8,800	63,165	Mitsui E&S Holdings Co., Ltd. (b)	6,500	23,357
Matsuyafoods Holdings Co., Ltd. (c)	2,200	76,487	Mitsui Fudosan Co., Ltd.	95,000	1,652,140
Max Co., Ltd.	4,200	63,183	Mitsui Fudosan Logistics Park, Inc. REIT	29	138,496
Mazda Motor Corp.	51,400	301,313	Mitsui Mining & Smelting Co., Ltd.	3,300	80,192
McDonald's Holdings Co. Japan, Ltd.	6,300	306,231	Mitsui OSK Lines, Ltd.	10,800	213,102
MCJ Co., Ltd.	5,700	52,115			
MCUBS MidCity Investment Corp. REIT	131	101,087			
Mebuki Financial Group, Inc.	86,200	195,484			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitsui-Soko Holdings Co., Ltd.	2,000	\$ 35,001	Nidec Corp.	45,600	\$ 4,273,637
Mitsuuroko Group Holdings Co., Ltd.	3,800	48,901	Nifco, Inc.	6,600	180,181
Miura Co., Ltd.	7,700	377,445	Nihon Chouzai Co., Ltd.	4,000	64,708
Mixi, Inc. (c)	3,900	105,088	Nihon Kohden Corp.	7,200	236,673
Miyazaki Bank, Ltd.	3,100	70,839	Nihon M&A Center, Inc.	17,300	989,113
Mizuho Financial Group, Inc. (c)	246,820	3,078,827	Nihon Nohyaku Co., Ltd. (c)	15,600	76,104
Mizuno Corp.	3,400	61,489	Nihon Parkerizing Co., Ltd.	12,300	120,423
Mochida Pharmaceutical Co., Ltd.	3,500	138,246	Nihon Trim Co., Ltd.	1,800	65,099
Money Forward, Inc. (b)	2,200	159,139	Nihon Unisys, Ltd.	6,600	208,103
Monogatari Corp.	700	69,015	Nikkiso Co., Ltd.	4,200	42,792
MonotaRO Co., Ltd.	12,900	640,361	Nikkon Holdings Co., Ltd. (c)	4,900	106,160
Mori Hills REIT Investment Corp.	153	199,023	Nikon Corp. (c)	25,700	173,308
Mori Trust Hotel Reit, Inc.	98	101,763	Nintendo Co., Ltd.	11,500	6,512,933
Mori Trust Sogo Reit, Inc.	90	113,767	Nippo Corp.	4,300	118,853
Morinaga & Co., Ltd.	3,400	134,077	Nippon Accommodations Fund, Inc. REIT.	39	224,956
Morinaga Milk Industry Co., Ltd.	3,200	168,630	Nippon Building Fund, Inc. REIT	131	741,001
Morita Holdings Corp.	4,400	85,793	Nippon Ceramic Co., Ltd.	2,800	69,938
MOS Food Services, Inc. (c)	3,100	85,696	Nippon Densetsu Kogyo Co., Ltd.	3,100	65,045
MS&AD Insurance Group Holdings, Inc.	45,500	1,225,161	Nippon Electric Glass Co., Ltd.	7,500	140,072
MTI, Ltd.	10,500	88,373	Nippon Express Co., Ltd.	6,400	373,230
Murata Manufacturing Co., Ltd.	58,700	3,814,743	Nippon Flour Mills Co., Ltd. (c)	3,900	64,176
Musashino Bank, Ltd. (c)	2,300	34,237	Nippon Gas Co., Ltd.	2,500	126,274
Nabtesco Corp.	11,600	420,894	Nippon Kanzai Co., Ltd.	4,000	75,723
Nachi-Fujikoshi Corp. (c)	1,200	42,207	Nippon Kayaku Co., Ltd. (c)	13,800	121,551
Nagaileen Co., Ltd.	3,300	93,490	Nippon Koei Co., Ltd.	2,400	65,058
Nagase & Co., Ltd.	8,100	113,385	Nippon Light Metal Holdings Co., Ltd.	14,500	229,832
Nagoya Railroad Co., Ltd.	23,000	630,140	Nippon Paint Holdings Co., Ltd.	14,800	1,522,666
Nakanishi, Inc.	4,700	83,922	Nippon Paper Industries Co., Ltd. (c)	10,500	130,332
Nankai Electric Railway Co., Ltd.	7,900	175,228	Nippon Parking Development Co., Ltd.	44,800	55,772
Nanto Bank, Ltd. (c)	3,100	57,369	Nippon Prologis REIT, Inc.	222	748,182
NEC Capital Solutions, Ltd.	3,800	67,968	NIPPON REIT Investment Corp.	38	129,121
NEC Corp.	25,000	1,461,443	Nippon Road Co., Ltd.	1,200	87,934
NEC Networks & System Integration Corp.	6,000	115,263	Nippon Sharyo, Ltd. (b)	2,900	77,477
NET One Systems Co., Ltd.	8,300	376,877	Nippon Shinyaku Co., Ltd.	4,400	362,046
Nexon Co., Ltd.	49,600	1,236,449	Nippon Shokubai Co., Ltd.	3,200	170,547
Nextage Co., Ltd.	6,800	74,371	Nippon Signal Co., Ltd. (c)	6,300	62,280
NGK Insulators, Ltd.	22,700	323,921	Nippon Soda Co., Ltd.	2,900	82,960
NGK Spark Plug Co., Ltd.	14,900	259,998	Nippon Steel Corp. (b)	79,500	750,052
NH Foods, Ltd.	7,700	343,969	Nippon Suisan Kaisha, Ltd.	14,200	60,412
NHK Spring Co., Ltd.	28,100	179,806	Nippon Telegraph & Telephone Corp.	131,500	2,683,139
Nichias Corp.	4,100	96,982	Nippon Thompson Co., Ltd. (c)	17,300	61,632
Nichiban Co., Ltd.	4,600	71,853	Nippon Yusen KK	17,500	303,455
Nichiden Corp. (c)	3,800	83,308	Nipro Corp.	16,000	186,694
Nichiha Corp.	2,600	78,087	Nishimatsu Construction Co., Ltd.	4,300	85,361
Nichi-iko Pharmaceutical Co., Ltd. (c)	6,000	68,162			
Nichirei Corp.	11,400	301,294			

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>
Nishimatsuya Chain Co., Ltd. (c)	9,000	\$ 122,400	Okinawa Electric Power Co., Inc.	4,935	\$ 77,266
Nishi-Nippon Financial Holdings, Inc.	11,300	78,776	OKUMA Corp. (c)	2,300	107,852
Nishi-Nippon Railroad Co., Ltd. (c)	7,200	208,366	Okumura Corp. (c)	2,700	67,746
Nishio Rent All Co., Ltd.	2,900	61,628	Okuwa Co., Ltd.	6,200	88,551
Nissan Chemical Corp.	12,700	676,619	Olympus Corp.	121,500	2,525,125
Nissan Motor Co., Ltd. (b)	239,200	845,433	Omron Corp.	20,000	1,562,759
Nisshin Oillio Group, Ltd.	2,200	66,406	One REIT, Inc.	31	73,536
Nisshin Seifun Group, Inc.	16,400	260,126	Ono Pharmaceutical Co., Ltd.. . . .	40,700	1,279,383
Nisshinbo Holdings, Inc.	12,900	87,937	Open House Co., Ltd.	4,400	159,311
Nissin Corp. (c)	4,900	74,454	Optex Group Co., Ltd.	4,700	75,755
Nissin Foods Holdings Co., Ltd.	7,500	704,175	Optorun Co., Ltd. (c)	2,400	48,859
Nissin Kogyo Co., Ltd.	2,200	46,835	Oracle Corp. Japan	3,500	377,686
Nitori Holdings Co., Ltd.	8,000	1,658,592	Organo Corp.	1,500	81,277
Nitta Corp.	1,700	37,592	Oriental Land Co., Ltd. (c)	20,600	2,887,271
Nitto Boseki Co., Ltd. (c)	2,300	98,293	ORIX Corp.	139,600	1,742,566
Nitto Denko Corp.	16,200	1,054,759	Orix JREIT, Inc.	270	415,169
Nitto Kogyo Corp. (c)	3,700	73,478	Osaka Gas Co., Ltd.	38,300	745,207
Nittoku Co., Ltd.	2,600	85,049	Osaka Soda Co., Ltd. (c)	2,700	65,672
Noevir Holdings Co., Ltd. (c) . . .	1,400	65,486	Osaki Electric Co., Ltd.	12,500	72,733
NOF Corp.	6,100	240,253	OSG Corp.	6,600	105,688
Nohmi Bosai, Ltd.	1,800	41,259	OSJB Holdings Corp.	38,400	89,664
Nojima Corp.	5,400	145,642	Otsuka Corp.	10,700	546,448
NOK Corp.	14,600	152,227	Otsuka Holdings Co., Ltd.	41,500	1,757,077
Nomura Co., Ltd.	5,300	39,407	Outsourcing, Inc.	8,200	76,046
Nomura Holdings, Inc.	321,200	1,466,957	Oyo Corp.	6,900	81,825
Nomura Real Estate Holdings, Inc.	11,300	214,920	Pacific Industrial Co., Ltd.	3,700	33,992
Nomura Real Estate Master Fund, Inc. REIT.	517	647,283	Pack Corp.	2,300	67,823
Nomura Research Institute, Ltd.	33,000	971,069	PAL GROUP Holdings Co., Ltd.	4,400	46,810
Noritz Corp.	6,800	97,864	PALTAC Corp.	2,900	146,593
NS Solutions Corp.	3,800	117,017	Pan Pacific International Holdings Corp.	39,500	919,320
NSD Co., Ltd. (c)	4,800	94,221	Panasonic Corp.	234,400	1,995,408
NSK, Ltd.	38,700	296,041	Paramount Bed Holdings Co., Ltd.	1,800	74,352
NTN Corp. (b)(c)	36,100	67,944	Park24 Co., Ltd.	10,500	170,369
NTT Data Corp.	73,300	937,465	Pasona Group, Inc.	4,800	73,206
NTT DOCOMO, Inc.	122,800	4,509,642	Penta-Ocean Construction Co., Ltd.	27,600	180,842
Obayashi Corp.	66,300	604,899	PeptiDream, Inc. (b)	12,400	581,558
OBIC Business Consultants Co., Ltd.	2,000	115,813	Persol Holdings Co., Ltd.	17,000	277,510
Obic Co., Ltd.	7,200	1,265,431	Pigeon Corp.	11,100	495,657
Odakyu Electric Railway Co., Ltd.	28,000	703,426	Pilot Corp.	2,400	70,527
Ogaki Kyoritsu Bank, Ltd. (c) . . .	3,000	67,986	Piolax, Inc.	2,400	35,711
Ohsho Food Service Corp.	1,200	67,798	PKSHA Technology, Inc. (b)(c)	1,700	44,395
Oiles Corp. (c)	4,900	71,239	Plenus Co., Ltd.	4,100	70,748
Oisix ra daichi, Inc. (b)	400	12,943	Pola Orbis Holdings, Inc.	9,700	182,784
Oita Bank, Ltd.	2,700	62,717	Premier Investment Corp. REIT	96	111,682
Oji Holdings Corp.	74,500	342,122	Pressance Corp. (c)	4,300	57,077
Okabe Co., Ltd.	8,900	68,799	Prestige International, Inc.	8,800	79,824
Okamoto Industries, Inc.	1,900	74,212	Prima Meat Packers, Ltd.	3,400	104,768
Oki Electric Industry Co., Ltd. . .	5,300	57,175	Proto Corp.	3,000	36,311
			Raito Kogyo Co., Ltd.	9,300	140,065
			Raiznext Corp.	6,900	86,148

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Raksul, Inc. (b)	2,100	\$ 85,576	Sanshin Electronics Co., Ltd.		
Rakus Co., Ltd.	9,600	172,122	(c)	5,100	\$ 98,784
Rakuten, Inc.	87,900	947,239	Santen Pharmaceutical Co.,		
Raysum Co., Ltd.	6,800	60,869	Ltd.	42,200	862,284
Recruit Holdings Co., Ltd.	129,900	5,155,846	Sanwa Holdings Corp.	17,000	180,146
Relia, Inc.	5,700	71,896	Sapporo Holdings, Ltd.	6,900	124,023
Relo Group, Inc.	10,800	259,267	Sato Holdings Corp.	2,600	55,487
Renasas Electronics Corp.			Sawai Pharmaceutical Co.,		
(b)	81,800	600,013	Ltd.	2,900	146,233
Rengo Co., Ltd.	9,900	74,786	SBI Holdings, Inc.	28,500	738,033
Resona Holdings, Inc.	219,900	748,700	SBS Holdings, Inc.	4,500	93,961
Resorttrust, Inc.	7,400	112,701	SCREEN Holdings Co., Ltd.		
Restar Holdings Corp. (c)	4,300	88,825	(c)	3,900	208,065
Retail Partners Co., Ltd.	8,600	143,459	SCSK Corp.	5,300	296,347
Rheon Automatic Machinery			Secom Co., Ltd.	21,600	1,975,516
Co., Ltd. (c)	4,900	52,942	Sega Sammy Holdings, Inc.	18,200	221,684
Ricoh Co., Ltd. (c)	61,000	411,510	Seibu Holdings, Inc.	17,600	189,404
Ricoh Leasing Co., Ltd.	1,200	32,452	Seiko Epson Corp. (c)	23,200	266,641
Riken Keiki Co., Ltd.	3,700	102,189	Seino Holdings Co., Ltd.	12,900	187,044
Riken Vitamin Co., Ltd.	4,400	89,869	Sekisui Chemical Co., Ltd.	36,500	583,468
Ringer Hut Co., Ltd. (c)	4,000	98,083	Sekisui House Reit, Inc.	369	272,196
Rinnai Corp.	4,200	409,421	Sekisui House, Ltd.	67,300	1,191,870
Riso Kagaku Corp.	1,800	24,901	Sekisui Jushi Corp.	3,600	75,640
Riso Kyoiku Co., Ltd.	12,100	33,208	Sekisui Plastics Co., Ltd.	10,300	59,653
Rock Field Co., Ltd. (c)	6,900	96,741	Senko Group Holdings Co.,		
Rohm Co., Ltd.	10,000	772,624	Ltd.	8,900	82,929
Rohto Pharmaceutical Co.,			Senshu Ikeda Holdings, Inc.	18,200	30,365
Ltd.	9,600	315,460	Seria Co., Ltd.	3,600	153,524
Round One Corp. (c)	4,900	39,324	Seven & i Holdings Co., Ltd.	78,100	2,425,079
Ryohin Keikaku Co., Ltd.	31,200	518,113	Seven Bank, Ltd. (c)	72,000	174,388
Ryosan Co., Ltd. (c)	2,800	56,102	SG Holdings Co., Ltd.	16,300	847,626
Ryoyo Electro Corp. (c)	4,900	136,030	Sharp Corp.	16,900	210,094
S Foods, Inc.	1,500	41,811	Shibaura Machine Co., Ltd.	1,700	35,260
Saizeriya Co., Ltd. (b)	2,700	54,979	Shibuya Corp.	1,200	41,508
Sakai Chemical Industry Co.,			SHIFT, Inc. (b)(c)	1,300	194,846
Ltd.	3,000	58,609	Shiga Bank, Ltd.	4,200	98,423
Sakai Moving Service Co.,			Shikoku Bank, Ltd. (c)	8,000	56,592
Ltd.	1,200	58,754	Shikoku Chemicals Corp. (c)	6,600	73,368
Sakata INX Corp.	6,900	69,195	Shikoku Electric Power Co.,		
Sakata Seed Corp.	2,600	93,294	Inc. (c)	8,500	64,776
SAMTY Co., Ltd. (c)	4,100	61,792	Shima Seiki Manufacturing,		
Samty Residential Investment			Ltd. (c)	2,400	37,903
Corp. REIT	80	77,490	Shimachu Co., Ltd. (c)	6,000	202,836
San ju San Financial Group,			Shimadzu Corp.	22,700	690,480
Inc.	5,200	67,859	Shimamura Co., Ltd.	2,300	223,293
San-A Co., Ltd.	1,500	66,085	Shimano, Inc.	7,600	1,499,279
San-Ai Oil Co., Ltd. (c)	7,300	69,784	Shimizu Corp.	51,800	389,718
SanBio Co., Ltd. (b)(c)	2,600	50,749	Shin-Etsu Chemical Co., Ltd.	36,500	4,773,238
Sangetsu Corp.	5,700	87,819	Shin-Etsu Polymer Co., Ltd.		
San-In Godo Bank, Ltd.	12,800	68,905	(c)	10,100	86,111
Sanken Electric Co., Ltd.	3,300	77,470	Shinko Electric Industries Co.,		
Sankyo Co., Ltd.	3,800	99,444	Ltd.	6,100	106,824
Sankyo Tateyama, Inc.	6,600	61,740	Shinsei Bank, Ltd.	14,900	183,861
Sankyu, Inc.	4,900	193,386	Shionogi & Co., Ltd.	26,600	1,422,867
Sanrio Co., Ltd. (c)	4,400	79,349	Ship Healthcare Holdings,		
Sansan, Inc. (b)	1,400	90,603	Inc.	3,700	181,067
			Shiseido Co., Ltd.	40,900	2,366,240

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shizuoka Bank, Ltd.	39,800	\$ 274,695	Sumitomo Mitsui Construction Co., Ltd.	14,000	\$ 56,917
Shizuoka Gas Co., Ltd.	8,100	71,927	Sumitomo Mitsui Financial Group, Inc.	133,200	3,722,085
SHO-BOND Holdings Co., Ltd.	4,400	219,429	Sumitomo Mitsui Trust Holdings, Inc.	37,600	999,686
Shochiku Co., Ltd.	900	131,606	Sumitomo Osaka Cement Co., Ltd. (c)	2,900	93,718
Shoei Co., Ltd.	3,200	106,271	Sumitomo Realty & Development Co., Ltd.	29,700	878,671
Shoei Foods Corp. (c)	2,300	95,100	Sumitomo Rubber Industries, Ltd.	21,500	199,593
Showa Corp. (b)	3,400	73,934	Sumitomo Seika Chemicals Co., Ltd.	2,400	77,520
Showa Denko KK	11,800	216,454	Sumitomo Warehouse Co., Ltd. (c)	5,100	64,625
Showa Sangyo Co., Ltd. (c)	2,400	79,968	Sun Frontier Fudousan Co., Ltd.	5,800	48,602
Sinko Industries, Ltd. (c)	3,500	48,831	Sundrug Co., Ltd.	7,400	278,771
Sintokogio, Ltd. (c)	7,900	53,155	Suntory Beverage & Food, Ltd.	12,600	472,881
Skylark Holdings Co., Ltd.	17,100	244,169	Suruga Bank, Ltd. (c)	13,500	48,812
SMC Corp.	5,900	3,289,207	Sushiro Global Holdings, Ltd.	10,700	271,980
SMS Co., Ltd.	5,500	159,603	Suzuken Co., Ltd.	6,100	232,535
Sodick Co., Ltd.	9,700	68,517	Suzuki Motor Corp.	36,500	1,562,618
Softbank Corp. (c)	300,600	3,356,935	Sysmex Corp.	18,000	1,721,214
SoftBank Group Corp.	161,500	9,986,582	Systema Corp. (c)	4,700	81,933
Sohgo Security Services Co., Ltd.	6,100	290,401	T Hasegawa Co., Ltd.	4,000	80,386
Sojitz Corp. (c)	127,800	289,853	T&D Holdings, Inc.	65,400	644,337
Solasto Corp.	6,300	82,522	Tadano, Ltd. (c)	8,800	72,052
Sompo Holdings, Inc.	34,300	1,183,414	Taihei Dengyo Kaisha, Ltd. (c)	3,100	69,483
Sony Corp.	129,900	9,949,667	Taiheiy Cement Corp.	12,300	313,869
Sosei Group Corp. (b)(c)	6,100	79,881	Taikisha, Ltd. (c)	3,300	91,477
SOSiLA Logistics REIT, Inc.	112	148,299	Taisei Corp.	19,500	659,611
Sotetsu Holdings, Inc. (c)	6,500	175,115	Taisho Pharmaceutical Holdings Co., Ltd.	3,800	250,102
S-Pool, Inc.	7,200	57,683	Taiyo Holdings Co., Ltd.	1,600	83,732
Square Enix Holdings Co., Ltd.	8,900	588,651	Taiyo Nippon Sanso Corp.	15,500	238,184
St Marc Holdings Co., Ltd.	4,800	70,444	Taiyo Yuden Co., Ltd. (c)	12,000	377,744
Stanley Electric Co., Ltd.	13,000	374,418	Takamatsu Construction Group Co., Ltd.	1,300	28,430
Star Asia Investment Corp. REIT	164	68,351	Takara Bio, Inc.	5,600	152,116
Star Micronics Co., Ltd.	4,800	63,688	Takara Holdings, Inc.	10,300	114,304
Starts Corp., Inc. (c)	2,800	61,448	Takara Leben Co., Ltd. (c)	21,500	63,670
Starts Proceed Investment Corp. REIT	62	121,798	Takara Leben Real Estate Investment Corp. REIT.	85	70,551
Starzen Co., Ltd.	1,700	67,127	Takasago International Corp. (c)	2,900	60,138
Stella Chemifa Corp. (c)	2,900	82,269	Takasago Thermal Engineering Co., Ltd.	4,000	57,414
Strike Co., Ltd. (c)	1,300	76,348	Takashimaya Co., Ltd.	14,800	117,247
Studio Alice Co., Ltd. (c)	4,800	76,750	Takeda Pharmaceutical Co., Ltd.	161,038	5,752,424
Subaru Corp.	62,900	1,220,316	Takeuchi Manufacturing Co., Ltd.	3,500	69,572
Sugi Holdings Co., Ltd.	3,500	247,311	Takuma Co., Ltd.	6,200	106,110
SUMCO Corp.	23,600	332,769	Tamron Co., Ltd.	2,900	45,895
Sumitomo Bakelite Co., Ltd.	1,800	49,560			
Sumitomo Chemical Co., Ltd.	135,600	448,557			
Sumitomo Corp. (c)	127,100	1,531,182			
Sumitomo Dainippon Pharma Co., Ltd. (c)	24,100	317,379			
Sumitomo Electric Industries, Ltd.	77,000	866,280			
Sumitomo Forestry Co., Ltd.	11,300	180,229			
Sumitomo Heavy Industries, Ltd.	9,500	220,889			
Sumitomo Metal Mining Co., Ltd.	23,800	737,685			

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>
Tamura Corp.	13,300	\$ 67,809	Tomy Co., Ltd.	8,100	\$ 69,811
Tanseisha Co., Ltd.	6,300	42,578	Tonami Holdings Co., Ltd.	1,700	105,396
Tatsuta Electric Wire and Cable Co., Ltd. (c)	19,100	111,202	Topcon Corp.	7,000	64,266
Tayca Corp.	3,800	52,198	Toppan Forms Co., Ltd.	4,000	38,055
TDK Corp.	14,000	1,527,756	Toppan Printing Co., Ltd.	24,200	341,854
TechMatrix Corp.	3,200	69,660	Topre Corp. (c)	2,800	30,212
TechnoPro Holdings, Inc.	3,700	231,520	Toray Industries, Inc.	141,600	647,421
Teijin, Ltd.	18,900	292,928	Tosei Corp.	5,700	53,029
Teikoku Sen-I Co., Ltd.	4,100	104,115	Toshiba Corp.	38,100	971,316
Tekken Corp.	3,100	62,009	Toshiba TEC Corp.	2,300	96,370
Tenma Corp.	3,800	64,043	Tosoh Corp.	27,200	441,347
Terumo Corp.	65,900	2,622,172	Totetsu Kogyo Co., Ltd.	2,900	78,268
T-Gaia Corp.	1,700	31,974	TOTO, Ltd.	16,800	773,655
THK Co., Ltd.	10,300	259,045	Towa Bank, Ltd.	9,500	65,288
TIS, Inc.	26,500	562,513	Toyo Construction Co., Ltd.	16,800	65,681
TKC Corp.	1,500	97,368	Toyo Ink SC Holdings Co., Ltd.	4,100	78,474
Toagosei Co., Ltd.	9,600	102,821	Toyo Seikan Group Holdings, Ltd.	16,600	164,114
Tobu Railway Co., Ltd.	19,300	596,037	Toyo Suisan Kaisha, Ltd.	8,200	432,744
TOC Co., Ltd. (c)	8,700	53,984	Toyo Tire Corp.	10,800	174,838
Tocalo Co., Ltd. (c)	8,100	85,491	Toyobo Co., Ltd.	7,200	99,124
Toda Corp.	27,100	185,880	Toyoda Gosei Co., Ltd.	5,300	121,618
Toei Animation Co., Ltd.	700	45,648	Toyota Boshoku Corp.	8,800	124,694
Toei Co., Ltd.	800	133,166	Toyota Industries Corp.	16,600	1,050,494
Toho Bank, Ltd.	30,200	66,425	Toyota Motor Corp.	218,588	14,498,749
Toho Co., Ltd.	11,400	469,718	Toyota Tsusho Corp.	22,800	640,884
Toho Gas Co., Ltd. (c)	7,600	375,822	Trancom Co., Ltd.	1,300	93,867
Toho Holdings Co., Ltd.	3,900	84,050	Transcosmos, Inc.	2,100	57,301
Tohoku Electric Power Co., Inc.	43,700	437,696	Trend Micro, Inc.	13,600	828,255
Tokai Carbon Co., Ltd.	16,500	176,306	Tri Chemical Laboratories, Inc.	500	58,323
TOKAI Holdings Corp. (c)	8,800	86,856	Trusco Nakayama Corp.	2,900	73,378
Tokai Rika Co., Ltd. (c)	4,700	70,234	TS Tech Co., Ltd.	5,800	163,879
Token Corp.	1,100	81,261	Tsubaki Nakashima Co., Ltd.	4,800	36,531
Tokio Marine Holdings, Inc.	64,900	2,837,921	Tsukishima Kikai Co., Ltd.	5,200	63,252
Tokushu Tokai Paper Co., Ltd.	2,000	95,006	Tsukui Corp.	17,600	98,784
Tokuyama Corp.	5,100	122,850	Tsumura & Co.	6,000	186,869
Tokyo Century Corp. (c)	3,700	201,547	Tsuruha Holdings, Inc.	4,300	609,222
Tokyo Dome Corp.	7,300	52,498	Tsurumi Manufacturing Co., Ltd.	1,400	24,275
Tokyo Electric Power Co. Holdings, Inc. (b)	146,300	402,102	TV Asahi Holdings Corp.	1,900	30,154
Tokyo Electron, Ltd.	15,300	3,994,732	Ube Industries, Ltd.	7,800	131,639
Tokyo Gas Co., Ltd.	42,700	973,835	Ulvac, Inc.	7,900	287,700
Tokyo Kiraboshi Financial Group, Inc. (c)	5,600	60,302	Unicharm Corp.	40,200	1,796,768
Tokyo Ohka Kogyo Co., Ltd.	2,200	113,842	Union Tool Co.	2,400	73,291
Tokyo Seimitsu Co., Ltd.	2,400	76,399	Unipres Corp.	3,300	26,956
Tokyo Steel Manufacturing Co., Ltd.	15,900	108,277	United Arrows, Ltd. (c)	2,300	33,426
Tokyo Tatemono Co., Ltd.	22,600	277,507	United Urban Investment Corp. REIT	243	270,233
Tokyotokeiba Co., Ltd.	1,600	81,218	Universal Entertainment Corp. (b)	2,100	38,360
Tokyu Corp.	51,100	662,785	Ushio, Inc.	13,700	174,322
Tokyu Fudosan Holdings Corp.	52,900	228,372	USS Co., Ltd.	22,600	404,141
Tokyu REIT, Inc.	63	88,072	UT Group Co., Ltd. (b)(c)	3,200	109,206
TOMONY Holdings, Inc.	28,300	91,761	UUUM Co., Ltd. (b)(c)	1,500	32,245
			Valor Holdings Co., Ltd.	4,500	124,465

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Valqua, Ltd.	4,600	\$ 83,035	Zojirushi Corp.	5,000	\$ 82,906
ValueCommerce Co., Ltd.	1,500	50,277	ZOZO, Inc.	11,100	309,550
Vector, Inc. (b)	3,200	32,644			442,044,098
Vision, Inc. (b)(c).	2,300	17,926	JORDAN — 0.0% (a)		
Vital KSK Holdings, Inc.	7,300	75,529	Hikma Pharmaceuticals PLC	17,725	595,222
VT Holdings Co., Ltd.	20,000	77,470	KAZAKHSTAN — 0.0% (a)		
Wacoal Holdings Corp.	7,800	147,470	KAZ Minerals PLC (c)	18,265	123,734
Wacom Co., Ltd.	24,300	160,373	LIECHTENSTEIN — 0.0% (a)		
Wakita & Co., Ltd.	7,000	70,186	Liechtensteinische		
Warabeya Nichiyo Holdings			Landesbank AG	1,120	63,548
Co., Ltd. (c)	5,500	81,592	VP Bank AG	299	36,821
WATAMI Co., Ltd. (c)	10,500	98,977			100,369
WDB Holdings Co., Ltd.	2,600	76,116	LUXEMBOURG — 0.1%		
Welcia Holdings Co., Ltd.	9,000	394,438	APERAM SA	4,543	127,849
West Japan Railway Co.	17,200	849,299	ArcelorMittal SA (b)	81,377	1,082,770
World Co., Ltd.	3,100	41,964	Corp. America Airports SA		
Xebio Holdings Co., Ltd.	7,300	52,792	(b)(c)	3,000	6,690
Yakult Honsha Co., Ltd.	11,300	627,047	Eurofins Scientific SE (b)	1,472	1,166,268
YAKUODO Holdings Co., Ltd.			Reinet Investments SCA	15,345	267,250
(c)	3,100	77,766	SES SA	39,514	279,783
YAMABIKO Corp.	6,300	77,039	Solutions 30 SE (b)	7,448	156,373
YAMADA Consulting Group			Tenaris SA	44,283	220,658
Co., Ltd.	4,400	50,593			3,307,641
Yamada Denki Co., Ltd.	74,000	368,806	MACAU — 0.1%		
Yamagata Bank, Ltd.	5,300	68,789	Galaxy Entertainment Group,		
Yamaguchi Financial Group,			Ltd.	221,000	1,494,123
Inc.	16,300	105,886	Macau Legend Development,		
Yamaha Corp.	12,400	594,348	Ltd. (b)	509,000	69,236
Yamaha Motor Co., Ltd.	28,600	415,321	Sands China, Ltd.	238,800	925,645
Yamanashi Chuo Bank, Ltd.	7,300	57,292	SJM Holdings, Ltd.	179,000	212,200
Yamashin-Filter Corp.	8,400	86,339	Wynn Macau, Ltd. (b)	164,400	263,832
Yamato Holdings Co., Ltd.	29,500	776,623			2,965,036
Yamato Kogyo Co., Ltd. (c)	7,700	188,456	MALAYSIA — 0.5%		
Yamazaki Baking Co., Ltd. (c).	11,200	195,107	AirAsia Group Bhd (b)	140,400	22,732
Yamazen Corp.	8,300	84,054	Alliance Bank Malaysia Bhd	140,600	74,252
Yaoko Co., Ltd. (c)	1,700	126,178	AMMB Holdings Bhd	132,400	95,840
Yaskawa Electric Corp.	24,500	957,926	Axiata Group Bhd	190,711	135,830
Yellow Hat, Ltd.	4,700	78,530	Berjaya Sports Toto Bhd	115,544	57,113
Yodogawa Steel Works, Ltd.	1,700	30,431	Bermaz Auto Bhd	173,300	57,786
Yokogawa Electric Corp.	28,100	445,996	British American Tobacco		
Yokohama Reito Co., Ltd. (c)	11,000	95,445	Malaysia Bhd	23,500	56,849
Yokohama Rubber Co., Ltd.	10,800	153,648	Bursa Malaysia Bhd	56,000	114,478
Yokowo Co., Ltd.	1,700	44,639	Carlsberg Brewery Malaysia		
Yomiuri Land Co., Ltd. (c)	2,600	103,961	Bhd Class B	11,200	55,956
Yonex Co., Ltd.	14,000	83,979	CIMB Group Holdings Bhd	730,248	542,302
Yoshinoya Holdings Co., Ltd.			Dialog Group Bhd	340,100	312,073
(c)	3,700	69,241	DiGi.Com Bhd	287,200	279,179
Yuasa Trading Co., Ltd.	3,200	99,940	Eco World Development		
Yumeshin Holdings Co., Ltd.			Group Bhd (b)	487,200	47,197
(c)	8,100	53,327	Fraser & Neave Holdings		
Yushin Precision Equipment			Bhd	17,600	136,170
Co., Ltd. (c)	8,100	53,851	Gamuda Bhd	130,759	110,027
Z Holdings Corp.	263,800	1,760,946	Genting Bhd.	190,200	145,963
Zenkoku Hosho Co., Ltd.	4,700	185,626	Genting Malaysia Bhd	259,500	130,096
Zensho Holdings Co., Ltd. (c).	8,400	198,117			
Zeon Corp.	15,600	163,515			
ZIGEXN Co., Ltd.	13,400	44,051			

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SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Genting Plantations Bhd	24,900	\$ 59,377	Kindred Group PLC SDR	18,874	\$ 136,745
Globetronics Technology Bhd	140,900	90,345			298,449
HAP Seng Consolidated Bhd	66,200	114,019			
Hartalega Holdings Bhd	198,300	776,680	MEXICO — 0.5%		
Hong Leong Bank Bhd	60,032	217,828	Alfa SAB de CV Class A	304,400	189,046
Hong Leong Financial Group Bhd	20,700	71,437	Alpek SAB de CV (c)	39,100	27,276
IGB Real Estate Investment Trust	237,700	104,106	Alsea SAB de CV (b)	45,700	43,639
IHH Healthcare Bhd	160,100	200,875	America Movil SAB de CV Series L	3,465,400	2,178,850
IJM Corp. Bhd	331,300	114,953	Arca Continental SAB de CV	54,500	236,434
Inari Amertron Bhd	243,500	134,626	Axtel SAB de CV (b)(c)	78,800	25,094
IOI Corp. Bhd	232,200	249,531	Banco del Bajio SA (b)(f)	67,700	50,785
Kossan Rubber Industries	53,200	175,919	Becle SAB de CV	50,700	103,647
Kuala Lumpur Kepong Bhd	43,969	240,945	Bolsa Mexicana de Valores SAB de CV	43,400	98,514
Magnum Bhd	110,393	55,862	Cemex SAB de CV Series CPO	1,546,164	586,927
Malayan Banking Bhd	363,364	632,110	Coca-Cola Femsa SAB de CV	62,500	255,342
Malaysia Airports Holdings Bhd	66,124	75,941	Concentradora Fibra Danhos SA de CV REIT	25,800	23,678
Maxis Bhd	258,800	316,862	Controladora Vuela Cia de Aviacion SAB de CV Class A (b)(c)	71,100	51,596
MISC Bhd	127,400	230,514	Corp. Inmobiliaria Vesta SAB de CV	55,600	83,920
My EG Services Bhd (b)	206,300	65,473	Fibra Uno Administracion SA de CV REIT	323,800	256,538
Nestle Malaysia Bhd	6,300	214,489	Fomento Economico Mexicano SAB de CV	198,700	1,121,503
Pavilion Real Estate Investment Trust	207,000	76,713	Genomma Lab Internacional SAB de CV Class B (b)	73,200	71,755
Petronas Chemicals Group Bhd	221,700	300,385	Gentera SAB de CV (b)(c)	114,600	32,756
Petronas Dagangan Bhd	22,600	107,458	Gruma SAB de CV Class B	24,445	271,350
Petronas Gas Bhd.	73,100	289,863	Grupo Aeroportuario del Centro Norte SAB de CV (b)	35,400	162,842
PPB Group Bhd	59,080	270,506	Grupo Aeroportuario del Pacifico SAB de CV Class B	39,300	315,974
Press Metal Aluminium Holdings Bhd	136,100	168,786	Grupo Aeroportuario del Sureste SAB de CV Class B (b)	21,410	249,046
Public Bank Bhd	282,300	1,067,704	Grupo Bimbo SAB de CV Class A	189,900	355,873
QL Resources Bhd	61,700	145,745	Grupo Carso SAB de CV Series A1	41,500	85,403
RHB Bank Bhd	128,959	141,997	Grupo Cementos de Chihuahua SAB de CV	16,800	78,407
Sime Darby Bhd	142,535	85,601	Grupo Comercial Chedraui SA de CV	30,395	33,320
Sime Darby Plantation Bhd	213,335	259,812	Grupo Financiero Banorte SAB de CV Series O (b)	265,100	920,103
Sime Darby Property Bhd.	142,535	19,904	Grupo Financiero Inbursa SAB de CV Series O (b)	293,600	229,153
SKP Resources Bhd	271,300	121,090	Grupo Herdez SAB de CV	19,657	35,644
SP Setia Bhd Group	134,214	24,967	Grupo Mexico SAB de CV Class B	316,400	806,201
Sunway Real Estate Investment Trust	264,700	99,441			
Supermax Corp. Bhd (b)	378,940	772,215			
Telekom Malaysia Bhd	91,003	90,652			
Tenaga Nasional Bhd	289,200	731,801			
TIME dotCom Bhd	41,100	118,778			
Top Glove Corp. Bhd.	426,000	854,134			
ViTrox Corp. Bhd	35,300	103,636			
VS Industry Bhd	222,000	122,025			
Westports Holdings Bhd.	92,500	86,520			
Yinson Holdings Bhd	43,900	59,230			
YTL Corp. Bhd	36,408	5,929			
		<u>12,640,627</u>			
MALTA — 0.0% (a)					
Kambi Group PLC (b)	4,950	161,704			

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>
Grupo Rotoplas SAB de CV (c)	16,200	\$ 13,877	Corbion NV	5,892	\$ 270,993
Grupo Televisa SAB Series CPO (b)(c)	247,700	306,543	Eurocommercial Properties NV REIT	4,112	47,638
Industrias Penoles SAB de CV	14,335	232,008	Euronext NV (f)	5,720	716,645
Infraestructura Energetica Nova SAB de CV	55,200	166,607	EXOR NV	11,077	601,393
Kimberly-Clark de Mexico SAB de CV Class A	157,100	249,786	Flow Traders (f)	2,816	112,553
La Comer SAB de CV	43,700	69,225	ForFarmers NV	3,364	20,592
Macquarie Mexico Real Estate Management SA de CV REIT (f)	141,200	173,720	Fugro NV (b)(c)	10,722	41,919
Megacable Holdings SAB de CV	45,900	132,300	Heineken Holding NV	11,768	917,214
Orbia Advance Corp. SAB de CV	151,257	265,436	Heineken NV	26,880	2,393,450
PLA Administradora Industrial S de RL de CV REIT	130,200	180,475	IMCD NV	5,372	639,027
Prologis Property Mexico SA de CV REIT	47,614	92,529	ING Groep NV (b)	399,185	2,849,417
Promotora y Operadora de Infraestructura SAB de CV (b)	26,395	186,965	Intertrust NV (f)	7,353	125,186
Qualitas Controladora SAB de CV	17,900	67,616	Just Eat Takeaway (b)(f)	5,995	672,300
Regional SAB de CV (b)	21,200	50,408	Just Eat Takeaway.com NV (b)(f)	6,916	774,355
Telesites SAB de CV (b)	129,400	116,646	Koninklijke Ahold Delhaize NV	112,557	3,327,519
Wal-Mart de Mexico SAB de CV	535,100	1,285,893	Koninklijke BAM Groep NV (b)(c)	23,957	30,263
		12,570,650	Koninklijke DSM NV	17,605	2,898,833
			Koninklijke KPN NV	364,894	856,304
MONGOLIA — 0.0% (a)			Koninklijke Philips NV (b)	92,725	4,379,141
Turquoise Hill Resources, Ltd. (b)(c)	103,700	87,727	Koninklijke Vopak NV	6,360	358,434
			NIBC Holding NV (b)(f)	2,669	23,172
NETHERLANDS — 2.4%			NN Group NV	30,805	1,154,883
Aalberts NV	9,003	323,799	NSI NV REIT (b)	1,655	58,218
ABN AMRO Bank NV (f)	43,206	361,243	OCI NV (b)	7,624	97,737
Accell Group NV (b)	2,918	80,957	Pharming Group NV (b)(c)	79,859	89,002
Adyen NV (b)(f)	1,859	3,429,481	PostNL NV	37,836	114,887
Aegon NV	181,317	469,385	Randstad NV (b)	12,170	634,719
Akzo Nobel NV	19,710	1,992,439	Royal Dutch Shell PLC Class A	418,909	5,239,307
Alfen Beheer B.V. (b)(f)	1,125	71,432	Royal Dutch Shell PLC Class B	378,558	4,599,509
Altice Europe NV (b)	57,747	274,987	SBM Offshore NV	17,495	279,122
AMG Advanced Metallurgical Group NV	2,837	46,781	Shop Apotheke Europe NV (b)(f)	1,829	318,657
Arcadis NV (b)	6,545	142,080	SIF Holding NV (b)(c)	5,076	89,017
Argenx SE (b)	4,940	1,305,205	Signify NV (b)(f)	12,767	472,294
ASM International NV	4,716	676,120	TKH Group NV	3,680	134,283
ASML Holding NV	43,862	16,204,206	TomTom NV (b)	6,283	47,103
ASR Nederland NV	14,402	484,470	Vastned Retail NV REIT (c)	2,401	64,171
Basic-Fit NV (b)(f)	5,317	126,703	Wereldhave NV REIT	3,096	28,231
BE Semiconductor Industries NV	8,196	351,438	Wolters Kluwer NV	28,421	2,424,795
Boskalis Westminster (b)	9,394	186,385			64,473,340
Brack Capital Properties NV (b)	593	43,946	NEW ZEALAND — 0.3%		
			a2 Milk Co., Ltd. (b)(c)	75,568	768,453
			Air New Zealand, Ltd. (b)	39,625	36,116
			Argosy Property, Ltd.	75,293	68,016
			Auckland International Airport, Ltd.	127,848	620,044
			Chorus, Ltd.	58,510	334,968
			Contact Energy, Ltd.	91,772	405,766
			Fisher & Paykel Healthcare Corp., Ltd.	58,694	1,294,331

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>
Fletcher Building, Ltd. (b)	76,946	\$ 196,722	Norwegian Finans Holding		
Genesis Energy, Ltd.	47,419	92,343	ASA (b)	13,593	\$ 98,696
Goodman Property Trust			Ocean Yield ASA (c)	29,146	69,784
REIT	102,558	159,805	Orkla ASA	76,716	771,846
Infratil, Ltd.	90,787	300,595	Protector Forsikring ASA (b)	9,425	46,033
Kiwi Property Group, Ltd.	146,941	103,431	Salmar ASA (b)	5,837	329,774
Mercury NZ, Ltd.	63,013	213,045	Sbanken ASA (b)(f)	8,291	59,736
Meridian Energy, Ltd.	133,930	440,113	Scatec Solar ASA (f)	10,761	247,750
Metlifecare, Ltd. (b)	25,266	99,910	Schibsted ASA Class B (b)	12,003	476,708
Oceania Healthcare, Ltd.	172,788	131,516	Selvaag Bolig ASA	6,732	37,215
Precinct Properties New			SpareBank 1 Nord Norge	9,611	66,306
Zealand, Ltd.	115,966	129,879	SpareBank 1 Oestlandet	3,686	34,547
Pushpay Holdings, Ltd. (b)	35,356	208,063	SpareBank 1 SMN	20,154	181,617
Restaurant Brands New			SpareBank 1 SR-Bank ASA		
Zealand, Ltd. (b)	2,885	22,738	(b)	16,279	134,295
Ryman Healthcare, Ltd.	49,434	464,042	Stolt-Nielsen, Ltd.	2,737	23,962
SKY Network Television, Ltd.			Storebrand ASA (b)	73,126	384,001
(b)	191,619	18,039	Telenor ASA	73,668	1,232,948
SKYCITY Entertainment			TGS Nopec Geophysical Co.		
Group, Ltd.	116,799	231,555	ASA	10,272	124,970
Spark New Zealand, Ltd.	213,011	664,106	Tomra Systems ASA (b)	11,314	488,600
Summerset Group Holdings,			Veidekke ASA (b)	9,726	124,812
Ltd.	23,526	140,586	Wallenius Wilhelmsen ASA		
Synlait Milk, Ltd. (b)	12,214	44,388	(b)	67,834	103,579
Z Energy, Ltd.	93,478	170,228	Yara International ASA	18,085	693,742
		<u>7,358,798</u>			<u>12,263,877</u>
NORWAY — 0.5%			PAKISTAN — 0.0% (a)		
Aker ASA Class A	2,027	87,063	Bank Alfalah, Ltd.	325,000	68,430
Atea ASA	13,837	169,956	Habib Bank, Ltd.	53,000	41,805
Austevoll Seafood ASA	8,295	68,874	MCB Bank, Ltd.	39,200	41,109
Bonheur ASA	2,172	51,236	Millat Tractors, Ltd.	5,850	30,429
Borregaard ASA	15,205	232,900	Oil & Gas Development Co.,		
BW Offshore, Ltd.	10,003	28,233	Ltd.	90,100	56,174
Crayon Group Holding ASA			Pakistan Oilfields, Ltd.	24,150	61,259
(b)(f)	3,516	45,874	Pakistan State Oil Co., Ltd.	58,500	70,422
DNB ASA	101,102	1,404,033			<u>369,628</u>
DNO ASA (c)	50,331	24,883	PERU — 0.1%		
Elkem ASA (f)	23,786	50,560	Cia de Minas Buenaventura		
Entra ASA (c)(f)	15,733	220,407	SAA ADR	22,100	270,062
Equinor ASA	102,305	1,444,915	Credicorp, Ltd.	7,000	867,930
Europris ASA (f)	25,386	129,741	Hochschild Mining PLC (b)	31,281	88,374
Fjordkraft Holding ASA (f)	8,055	77,967	Southern Copper Corp.	8,700	393,849
Frontline, Ltd.	14,558	95,562			<u>1,620,215</u>
Gjensidige Forsikring ASA	21,505	435,080	PHILIPPINES — 0.2%		
Golden Ocean Group, Ltd.	7,871	29,762	Aboitiz Equity Ventures, Inc.	180,220	172,249
Grieg Seafood ASA	5,761	52,471	Aboitiz Power Corp.	208,000	109,749
Hexagon Composites ASA			Alliance Global Group, Inc.		
(b)	10,297	57,062	(b)	450,900	65,288
Kongsberg Gruppen ASA	8,183	122,519	Ayala Corp.	25,640	366,620
Leroy Seafood Group ASA	27,087	155,060	Ayala Land, Inc.	1,138,900	700,943
Mowi ASA	44,896	796,300	Bank of the Philippine Islands	68,567	90,788
NEL ASA (b)	117,728	213,374	BDO Unibank, Inc.	193,893	345,978
Nordic Semiconductor ASA			Globe Telecom, Inc.	2,995	128,465
(b)	12,998	133,675	GT Capital Holdings, Inc.	6,657	53,280
Norsk Hydro ASA (b)	137,366	377,982			
Norway Royal Salmon ASA	1,201	27,467			

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>
International Container Terminal Services, Inc.	76,460	\$ 174,433	TEN Square Games SA.	370	\$ 55,034
JG Summit Holdings, Inc.	250,410	311,989			5,176,873
Jollibee Foods Corp.	33,510	100,459	PORTUGAL — 0.1%		
Manila Electric Co.	24,040	134,778	Banco Comercial Portugues SA Class R (b)(c)	944,985	89,084
Megaworld Corp. (b)	1,020,000	62,609	CTT-Correios de Portugal SA (b)	13,428	39,695
Metro Pacific Investments Corp.	974,000	70,379	EDP - Energias de Portugal SA.	298,335	1,467,143
Metropolitan Bank & Trust Co.	134,886	106,790	Galp Energia SGPS SA.	47,674	442,275
PLDT, Inc.	6,380	175,329	Jeronimo Martins SGPS SA	26,225	421,780
Puregold Price Club, Inc.	185,180	187,672	Navigator Co. SA	27,308	68,156
Robinsons Land Corp.	196,244	57,829	NOS SGPS SA.	43,721	155,040
Security Bank Corp.	5,920	11,324	REN - Redes Energeticas Nacionais SGPS SA	43,185	120,103
SM Investments Corp.	23,315	425,201	Sonae SGPS SA.	99,350	67,383
SM Prime Holdings, Inc.	982,300	598,628			2,870,659
Universal Robina Corp.	80,890	224,343			
		4,675,123	QATAR — 0.2%		
POLAND — 0.2%			Al Meera Consumer Goods Co. QSC	25,614	138,724
Alior Bank SA (b)	13,668	47,429	Barwa Real Estate Co.	230,600	221,996
Asseco Poland SA	9,061	162,862	Commercial Bank PQSC	254,403	284,243
Bank Millennium SA (b)	64,815	46,347	Doha Bank QPSC (b)	98,027	63,080
Bank Polska Kasa Opieki SA (b)	18,766	244,390	Gulf International Services QSC (b)	149,047	64,953
Budimex SA	1,486	94,164	Industries Qatar QSC	215,487	585,570
CCC SA (b)	4,227	51,778	Masraf Al Rayan QSC	321,190	367,851
CD Projekt SA (b)	6,873	744,010	Mesaieed Petrochemical Holding Co.	504,113	288,027
Cyfrowy Polsat SA (b)	29,396	205,687	Ooredoo QSC.	58,320	107,469
Dino Polska SA (b)(f)	5,007	294,468	Qatar Aluminium Manufacturing Co.	379,745	105,942
Enea SA (b)	20,497	30,254	Qatar Electricity & Water Co. QSC	64,414	299,666
Eurocash SA (b)	11,605	43,190	Qatar Fuel QSC	33,948	165,374
Grupa Azoty SA (b)	4,145	26,055	Qatar Insurance Co. SAQ	269,557	169,563
Grupa Lotos SA	7,458	66,507	Qatar International Islamic Bank QSC	40,744	94,049
Jastrzebska Spolka Weglowa SA.	9,529	63,497	Qatar Islamic Bank SAQ	104,670	474,934
KGHM Polska Miedz SA (b)	23,461	717,775	Qatar National Bank QPSC	470,757	2,357,296
KRUK SA (b)	1,586	53,932	Qatar Navigation QSC.	38,565	63,630
LPP SA (b)	120	203,878	Vodafone Qatar QSC.	240,260	83,869
mBank SA (b)	1,138	49,116			5,936,236
Neuca SA	233	30,469	ROMANIA — 0.0% (a)		
Orange Polska SA (b)	52,083	92,155	NEPI Rockcastle PLC	38,089	157,589
PGE Polska Grupa Energetyczna SA (b)	65,340	108,473	RUSSIA — 0.8%		
PLAY Communications SA (f)	13,043	130,297	Alrosa PJSC (b)	223,022	212,356
Polski Koncern Naftowy ORLEN SA.	28,665	340,115	Evraz PLC	52,083	232,360
Polskie Gornictwo Naftowe i Gazownictwo SA.	177,063	231,588	Gazprom PJSC ADR.	67,115	292,081
Powszechna Kasa Oszczednosci Bank Polski SA (b)	83,645	458,966	Gazprom PJSC ADR (c)	56,669	247,077
Powszechny Zaklad Ubezpieczen SA (b)	61,741	396,103	Gazprom PJSC.	969,660	2,139,840
Santander Bank Polska SA (b)	3,603	132,823	Inter Rao Use PJSC (b)	5,356,000	386,992
Tauron Polska Energia SA (b)	97,650	55,511	LUKOIL PJSC ADR.	4,389	253,600
			LUKOIL PJSC	38,411	2,228,644
			Magnit PJSC GDR	33,455	498,711

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>
Magnitogorsk Iron & Steel Works PJSC (b)	226,900	\$ 113,112	City Cement Co. (b)	8,580	\$ 45,510
Mechel PJSC ADR (b)	9,600	14,496	Co. for Cooperative Insurance (b)	5,049	117,345
MMC Norilsk Nickel PJSC	6,245	1,513,422	Dallah Healthcare Co.	7,407	93,207
Mobile TeleSystems PJSC ADR	26,400	230,472	Dar Al Arkan Real Estate Development Co. (b)	39,088	97,890
Mobile TeleSystems PJSC	31,200	136,257	Dur Hospitality Co.	12,960	107,562
Moscow Exchange MICEX (b)	132,585	250,455	Eastern Province Cement Co.	9,470	88,960
Novatek PJSC GDR	9,820	1,344,207	Emaar Economic City (b)	34,732	93,292
Novolipetsk Steel PJSC (b)	113,250	250,576	Etihad Etisalat Co. (b)	32,700	249,321
PhosAgro PJSC GDR	11,644	139,968	Fawaz Abdulaziz Al Hokair & Co. (b)	11,570	71,501
Polymetal International PLC	22,125	483,001	Herfy Food Services Co.	2,033	29,160
Polyus PJSC (b)	2,617	550,286	Jarir Marketing Co.	4,275	214,022
Polyus PJSC GDR	1,062	111,885	Leejam Sports Co. JSC	3,769	71,845
Rosneft Oil Co. PJSC	120,780	598,287	Maharah Human Resources Co.	2,209	47,430
Sberbank of Russia PJSC ADR (b)	26,760	312,409	Middle East Healthcare Co. (b)	11,802	115,626
Sberbank of Russia PJSC (b)	997,580	2,936,772	Mobile Telecommunications Co. (b)	33,673	121,732
Severstal PAO	18,520	236,699	Mouwasset Medical Services Co.	4,245	141,466
Sistema PJSC FC GDR	40,100	214,906	Najran Cement Co. (b)	15,550	73,627
Surgutneftegas PJSC Preference Shares.	802,100	405,178	National Agriculture Development Co (b)	20,791	177,287
Surgutneftegas PJSC	888,900	397,765	National Commercial Bank	157,343	1,562,973
Tatneft PJSC	129,220	771,977	National Gas & Industrialization Co.	2,926	23,852
TCS Group Holding PLC GDR	8,356	220,391	National Industrialization Co. (b)	71,502	253,609
VTB Bank PJSC (b)	437,390,000	195,513	National Medical Care Co.	5,781	85,243
X5 Retail Group NV GDR	12,063	445,799	Northern Region Cement Co.	17,439	55,860
Yandex NV Class A (b)(c)	30,748	2,006,307	Qassim Cement Co.	1,837	36,393
		<u>20,371,801</u>	Rabigh Refining & Petrochemical Co. (b)	13,507	56,346
SAUDI ARABIA — 0.8%			Riyad Bank	157,995	787,405
Abdullah Al Othaim Markets Co.	1,991	68,901	Sahara International Petrochemical Co.	26,583	117,282
Advanced Petrochemical Co.	8,106	127,963	Samba Financial Group	86,844	624,641
Al Hammadi Co. for Development and Investment (b)	20,250	156,671	Saudi Airlines Catering Co.	4,009	88,284
Al Rajhi Bank	127,833	2,240,581	Saudi Arabian Fertilizer Co.	25,578	559,684
Al Rajhi Co. for Co-operative Insurance (b)	4,209	90,685	Saudi Arabian Mining Co. (b)	41,436	463,323
Aldrees Petroleum and Transport Services Co.	5,468	96,662	Saudi Arabian Oil Co. (f)	230,178	2,204,397
Alinma Bank (b)	81,229	354,451	Saudi Basic Industries Corp.	87,926	2,076,574
Almarai Co. JSC	20,087	284,056	Saudi British Bank.	64,706	436,995
Alujain Holding (b)	7,396	88,021	Saudi Cement Co.	5,941	92,024
Arab National Bank	43,104	233,943	Saudi Ceramic Co. (b)	1,873	21,916
Arabian Cement Co.	9,227	79,948	Saudi Chemical Co. Holding (b)	16,716	148,958
Arriyadh Development Co.	18,294	81,645	Saudi Co. For Hardware CJSC	5,311	72,779
Aseer Trading Tourism & Manufacturing Co. (b)	26,480	98,976	Saudi Electricity Co.	89,964	413,072
Bank AlBilad	27,799	179,489	Saudi Industrial Investment Group	16,632	103,363
Bank Al-Jazira	22,911	85,762			
Banque Saudi Fransi	52,979	457,912			
Bupa Arabia for Cooperative Insurance Co. (b)	9,718	318,602			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Saudi Kayan Petrochemical Co. (b)	124,148	\$ 387,910	Frasers Hospitality Trust Stapled Security	135,000	\$ 42,825
Saudi Pharmaceutical Industries & Medical Appliances Corp.	10,157	99,220	Frasers Logistics & Commercial Trust REIT	285,139	291,946
Saudi Public Transport Co. (b)	5,953	28,803	Genting Singapore, Ltd.	773,000	381,555
Saudi Real Estate Co. (b)	15,161	62,003	Golden Agri-Resources, Ltd.	606,500	63,448
Saudi Research & Marketing Group (b)	4,483	94,255	GuocoLand, Ltd.	27,500	30,286
Saudi Telecom Co.	63,988	1,715,847	IGG, Inc. (c)	79,000	90,746
Saudia Dairy & Foodstuff Co.	534	26,020	Jardine Cycle & Carriage, Ltd.	11,711	155,441
Savola Group	18,971	243,176	Kenon Holdings, Ltd.	1,959	44,372
Seera Group Holding (b)	14,011	71,371	Keppel Corp., Ltd.	173,900	569,621
Southern Province Cement Co.	6,007	110,499	Keppel DC REIT	133,400	285,123
United Electronics Co.	5,677	105,568	Keppel Infrastructure Trust	573,500	229,781
United International Transportation Co.	1,592	14,436	Keppel Pacific Oak US REIT	76,700	55,999
Yamama Cement Co.	14,880	103,143	Keppel REIT.	146,700	115,740
Yanbu Cement Co.	10,069	97,156	Lendlease Global Commercial REIT	83,600	42,025
Yanbu National Petrochemical Co.	21,130	331,295	Lippo Malls Indonesia Retail Trust REIT (c)	332,900	19,698
		<u>20,776,726</u>	Manulife US Real Estate Investment Trust	204,200	151,933
SINGAPORE — 0.7%			Mapletree Commercial Trust REIT	272,368	391,261
Accordia Golf Trust	66,300	895	Mapletree Industrial Trust REIT	152,900	362,251
AIMS APAC REIT	50,300	44,442	Mapletree Logistics Trust REIT	260,500	392,368
ARA LOGOS Logistics Trust REIT	133,200	60,791	Mapletree North Asia Commercial Trust REIT	240,400	166,461
Ascendas India Trust.	79,100	80,034	NetLink NBN Trust	426,700	305,461
Ascendas Real Estate Investment Trust	314,151	751,714	OUE Commercial Real Estate Investment Trust	194,900	51,219
Ascott Residence Trust	167,317	110,190	OUE, Ltd.	121,100	104,942
BOC Aviation, Ltd. (f)	21,300	145,951	Oversea-Chinese Banking Corp., Ltd.	345,332	2,147,449
BW LPG, Ltd. (f)	11,460	47,178	Parkway Life Real Estate Investment Trust	51,200	156,016
CapitaLand Commercial Trust REIT	336,790	408,358	Prime US REIT	43,900	36,307
CapitaLand Mall Trust REIT	263,800	375,440	Raffles Medical Group, Ltd.	84,876	50,412
CapitaLand Retail China Trust REIT	62,100	50,822	Sasseur Real Estate Investment Trust	189,800	107,442
CapitaLand, Ltd. (c)	262,300	524,414	SATS, Ltd.	81,900	171,035
CDL Hospitality Trusts Stapled Security	71,300	55,449	Sembcorp Industries, Ltd.	92,900	91,917
City Developments, Ltd.	59,600	335,504	Sembcorp Marine, Ltd. (b)	1,457,331	157,505
ComfortDelGro Corp., Ltd.	221,300	229,982	Sheng Siong Group, Ltd.	61,200	72,350
DBS Group Holdings, Ltd.	185,048	2,720,354	SIA Engineering Co., Ltd.	26,100	32,153
EAGLE HOSPITALITY TRUST UNIT (b)(d)	112,600	7,713	Singapore Airlines, Ltd.	146,500	374,891
ESR-REIT	191,868	54,534	Singapore Exchange, Ltd.	82,100	553,717
Far East Hospitality Trust Stapled Security	140,900	57,292	Singapore Post, Ltd.	116,800	55,454
First Real Estate Investment Trust	67,100	21,486	Singapore Press Holdings, Ltd.	178,700	136,924
First Resources, Ltd.	50,200	44,731	Singapore Technologies Engineering, Ltd.	152,300	388,095
Frasers Centrepoint Trust REIT	114,800	202,947	Singapore Telecommunications, Ltd.	833,900	1,305,066
			Soilbuild Business Space REIT	183,900	67,719

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SPH REIT	70,500	\$ 45,816	Kumba Iron Ore, Ltd.	6,528	\$ 193,648
Starhill Global REIT.	183,300	59,560	Liberty Holdings, Ltd.	15,761	53,603
StarHub, Ltd.	54,800	48,298	Life Healthcare Group Holdings, Ltd.	124,734	127,336
Suntec Real Estate Investment Trust	238,200	255,389	Momentum Metropolitan Holdings.	83,371	77,473
United Overseas Bank, Ltd.	120,193	1,693,120	Motus Holdings, Ltd.	19,611	50,550
UOL Group, Ltd.	49,233	241,906	Mr. Price Group, Ltd.	36,746	289,351
Venture Corp., Ltd.	27,100	384,779	MTN Group, Ltd. (c)	173,217	583,605
Wing Tai Holdings, Ltd.	35,900	45,880	MultiChoice Group, Ltd.	40,238	233,408
Yanlord Land Group, Ltd.	52,900	44,023	Naspers, Ltd. Class N	44,484	7,889,907
Yoma Strategic Holdings, Ltd. (b)(c)	306,500	64,600	Nedbank Group, Ltd.	32,083	192,791
		<u>19,462,546</u>	Netcare, Ltd.	112,609	87,225
SOUTH AFRICA — 1.0%			Ninety One, Ltd. (b)	17,289	45,751
Absa Group, Ltd.	89,360	475,465	Northam Platinum, Ltd. (b)	36,449	372,027
AECI, Ltd.	9,970	45,881	Oceana Group, Ltd.	11,307	42,028
African Rainbow Minerals, Ltd. (c)	12,579	145,824	Old Mutual, Ltd. (e)	156,832	97,075
Anglo American Platinum, Ltd.	6,612	459,703	Old Mutual, Ltd. (c)(e)	315,585	194,037
Anglo American PLC	125,994	3,054,034	Pepkor Holdings, Ltd. (f)	105,711	70,601
Aspen Pharmacare Holdings, Ltd. (b)	37,164	266,429	Pick n Pay Stores, Ltd.	29,885	84,119
Astral Foods, Ltd.	3,513	27,668	PSG Group, Ltd.	17,508	48,023
AVI, Ltd.	32,809	146,165	Rand Merchant Investment Holdings, Ltd.	71,980	125,275
Barloworld, Ltd.	19,472	71,476	Redefine Properties, Ltd. REIT	565,715	81,617
Bid Corp., Ltd.	34,259	529,297	Remgro, Ltd.	51,126	286,945
Bidvest Group, Ltd.	39,038	321,869	Resilient REIT, Ltd.	34,728	76,580
Capitec Bank Holdings, Ltd.	8,493	525,289	Reunert, Ltd.	15,137	25,808
Clicks Group, Ltd.	23,831	317,647	Royal Bafokeng Platinum, Ltd. (b)	14,538	60,601
Coronation Fund Managers, Ltd.	19,084	45,982	Sanlam, Ltd.	207,751	643,038
DataTec, Ltd. (b)	38,866	51,425	Sappi, Ltd. (b)	32,283	51,366
Dis-Chem Pharmacies, Ltd. (f)	31,283	32,296	Sasol, Ltd. (b)	69,231	534,541
Discovery, Ltd.	35,915	273,837	Shoprite Holdings, Ltd. (c)	51,341	420,608
DRDGOLD, Ltd.	44,155	52,225	Sibanye Stillwater, Ltd. (c)	232,247	647,280
Equites Property Fund, Ltd. REIT	80,348	81,889	SPAR Group, Ltd.	17,617	200,304
Exxaro Resources, Ltd.	35,745	265,935	Standard Bank Group, Ltd.	136,794	882,282
FirstRand, Ltd.	503,178	1,239,917	Steinhoff International Holdings NV (b)(c)	418,971	17,583
Fortress REIT, Ltd. Class A,	115,468	90,339	Super Group, Ltd. (b)	99,955	120,749
Foschini Group, Ltd.	27,456	135,005	Telkom SA SOC, Ltd. (c)	39,144	61,487
Gold Fields, Ltd.	96,518	1,185,718	Tiger Brands, Ltd.	17,906	204,792
Growthpoint Properties, Ltd. REIT	265,098	194,591	Transaction Capital, Ltd.	44,692	57,847
Harmony Gold Mining Co., Ltd. (b)	55,446	294,742	Truworths International, Ltd. (c)	30,269	56,564
Impala Platinum Holdings, Ltd. (c)	81,615	712,105	Vodacom Group, Ltd.	61,767	454,856
Imperial Logistics, Ltd.	47,957	108,701	Vukile Property Fund, Ltd. REIT	94,716	27,556
Investec PLC	52,375	96,572	Woolworths Holdings, Ltd.	90,575	190,774
Investec, Ltd.	34,578	65,176			<u>27,523,741</u>
JSE, Ltd.	20,858	146,619	SOUTH KOREA — 3.5%		
KAP Industrial Holdings, Ltd. (b)	705,488	102,909	ABLBio, Inc. (b)	2,537	67,047
			AfreecaTV Co., Ltd.	572	28,660
			Ahnlab, Inc.	2,297	129,485
			Alteogen, Inc. (b)	1,964	301,361
			Amicogen, Inc. (b)	3,467	129,036

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Amorepacific Corp.	3,822	\$ 532,827	Doosan Infracore Co., Ltd.		
Amorepacific Corp.			(b)	12,565	\$ 94,010
Preference Shares.	740	36,435	DoubleUGames Co., Ltd.	843	53,558
AMOREPACIFIC Group.	2,522	105,093	Douzone Bizon Co., Ltd.	2,524	224,918
Ananti, Inc. (b)	6,092	48,733	Ecopro BM Co., Ltd.	744	86,598
Asiana Airlines, Inc. (b)	32,507	108,152	Ecopro Co., Ltd.	3,432	130,994
BGF retail Co., Ltd.	795	84,078	E-MART, Inc.	2,133	257,712
BH Co., Ltd. (b)	730	13,199	Enzychem Lifesciences Corp.		
Binex Co., Ltd. (b)	5,433	144,679	(b)	1,168	108,758
BNK Financial Group, Inc.	27,622	119,513	Eo Technics Co., Ltd.	1,483	125,609
Bukwang Pharmaceutical Co.,			F&F Co., Ltd.	610	46,317
Ltd.	3,621	88,169	Feelux Co., Ltd. (b)	7,699	22,890
Cellivery Therapeutics, Inc.			Fila Holdings Corp.	5,207	162,719
(b)	574	99,311	Foosung Co., Ltd.	13,563	108,517
Celltrion Healthcare Co., Ltd.			GemVax & Kael Co., Ltd. (b)	2,866	56,561
(b)	7,914	593,646	Geneonlifescience, Inc. (b)	4,103	104,022
Celltrion Pharm, Inc. (b)	1,414	136,611	Genexine Co., Ltd. (b)	2,807	342,438
Celltrion, Inc. (b)	9,648	2,122,213	Green Cross Corp.	529	100,361
Chabiotech Co., Ltd. (b)	3,560	57,693	Green Cross Holdings Corp.	5,248	104,688
Cheil Worldwide, Inc.	7,506	134,454	GS Engineering &		
Chong Kun Dang			Construction Corp.	5,552	114,360
Pharmaceutical Corp.	607	85,931	GS Holdings Corp.	5,913	156,553
Chunbo Co., Ltd.	931	134,973	GS Retail Co., Ltd.	3,570	102,315
CJ CheilJedang Corp.	942	317,959	G-treeBNT Co., Ltd. (b)	2,091	47,474
CJ Corp.	1,354	94,020	Hana Financial Group, Inc.	30,667	736,715
CJ ENM Co., Ltd.	1,018	123,807	Hanall Biopharma Co., Ltd.		
CJ Logistics Corp. (b)	1,096	166,183	(b)	2,599	75,114
Com2uSCorp	2,104	205,964	Hankook Shell Oil Co., Ltd.	332	66,806
Cosmax, Inc.	682	67,472	Hankook Tire & Technology		
Coway Co., Ltd.	6,030	410,109	Co., Ltd.	8,351	225,033
CrystalGenomics, Inc. (b)	7,875	120,604	Hanmi Pharm Co., Ltd.	616	144,012
CS Wind Corp.	1,417	120,109	Hanon Systems	16,734	176,705
Daelim Industrial Co., Ltd.	2,706	178,848	Hansol Chemical Co., Ltd.	1,234	158,022
Daesang Corp.	4,987	110,956	Hansol Paper Co., Ltd.	6,147	73,218
Daewoo Engineering &			Hanssem Co., Ltd.	2,499	228,407
Construction Co., Ltd. (b)	24,328	57,815	Hanwha Aerospace Co., Ltd.		
Daewoo Shipbuilding &			(b)	4,757	102,991
Marine Engineering Co.,			Hanwha Corp.	3,640	78,265
Ltd. (b)	3,568	72,393	Hanwha Life Insurance Co.,		
Daewoong Co., Ltd.	2,154	56,572	Ltd.	31,079	40,541
Daewoong Pharmaceutical			Hanwha Solutions Corp.	13,246	434,502
Co., Ltd.	429	38,370	HDC Hyundai Development		
Daou Technology, Inc.	6,450	118,052	Co-Engineering &		
DB HiTek Co., Ltd.	3,213	102,939	Construction Class E	3,261	59,338
DB Insurance Co., Ltd.	5,525	213,523	Helixmith Co., Ltd. (b)	2,504	76,029
DGB Financial Group, Inc.	15,300	71,685	Hite Jinro Co., Ltd.	2,855	88,329
DIO Corp. (b)	4,286	114,160	HLB Life Science Co., Ltd.		
Dongjin Semichem Co., Ltd.	5,592	141,137	(b)	4,660	123,168
DongKook Pharmaceutical			HLB, Inc. (b)(c)	4,111	362,397
Co., Ltd.	4,240	99,209	HMM Co., Ltd. (b)	22,908	140,651
Dongsuh Cos., Inc.	2,706	68,666	Hotel Shilla Co., Ltd.	3,574	231,468
Doosan Bobcat, Inc.	4,079	94,159	Hugel, Inc. (b)	1,296	201,976
Doosan Fuel Cell Co., Ltd.			Hyosung Chemical Corp.	809	85,427
(b)	2,082	76,253	Hyosung Corp.	858	53,447
Doosan Heavy Industries &			Hyundai Bioscience Co., Ltd.		
Construction Co., Ltd. (b)	11,371	129,993	(b)	4,204	39,536

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hyundai Department Store Co., Ltd.	1,309	\$ 62,939	Korean Reinsurance Co.	8,166	\$ 51,989
Hyundai Elevator Co., Ltd.	2,938	102,465	KT&G Corp.	11,920	841,814
Hyundai Engineering & Construction Co., Ltd.	7,969	206,862	Kuk-il Paper Manufacturing Co., Ltd. (b)	9,131	43,399
Hyundai Glovis Co., Ltd.	1,744	214,435	Kumho Petrochemical Co., Ltd.	1,926	180,685
Hyundai Heavy Industries Holdings Co., Ltd.	1,006	187,035	Kwang Dong Pharmaceutical Co., Ltd.	12,503	104,201
Hyundai Marine & Fire Insurance Co., Ltd.	5,728	109,578	L&C Bio Co., Ltd.	442	51,414
Hyundai Mipo Dockyard Co., Ltd.	2,168	54,860	L&F Co., Ltd.	3,082	108,644
Hyundai Mobis Co., Ltd.	6,796	1,333,265	LEENO Industrial, Inc.	896	94,366
Hyundai Motor Co.	15,277	2,326,994	LegoChem Biosciences, Inc. (b)	2,417	121,006
Hyundai Motor Co. Preference Shares (e)	3,845	290,193	LG Chem, Ltd.	4,687	2,616,142
Hyundai Motor Co. Preference Shares (e)	2,761	199,331	LG Chem, Ltd. Preference Shares	786	214,642
Hyundai Rotem Co., Ltd. (b)	7,810	106,773	LG Corp.	9,694	615,509
Hyundai Steel Co.	8,186	172,034	LG Display Co., Ltd. (b)	25,728	337,039
Hyundai Wia Corp.	1,507	52,109	LG Electronics, Inc.	10,865	851,087
Iijin Materials Co., Ltd.	2,086	80,413	LG Hausys, Ltd.	1,772	85,572
Ilyang Pharmaceutical Co., Ltd.	1,234	83,239	LG Household & Health Care, Ltd.	957	1,180,991
Industrial Bank of Korea.	28,125	192,125	LG Household & Health Care, Ltd. Preference Shares	184	111,177
Innocean Worldwide, Inc.	814	37,151	LG Innotek Co., Ltd.	1,707	225,269
IS Dongseo Co., Ltd.	3,285	114,580	LG International Corp.	14,247	187,805
JB Financial Group Co., Ltd.	11,582	44,639	LG Uplus Corp.	23,441	230,300
JYP Entertainment Corp.	4,449	144,493	Lock&Lock Co., Ltd. (b)	10,907	100,661
Kakao Corp.	6,045	1,879,714	Lotte Chemical Corp.	1,550	259,848
Kangwon Land, Inc.	9,224	169,582	Lotte Corp.	2,576	62,771
KB Financial Group, Inc.	40,348	1,299,205	LOTTE Fine Chemical Co., Ltd.	1,634	69,253
KCC Corp.	576	71,748	Lotte Shopping Co., Ltd.	983	65,905
KEPCO Plant Service & Engineering Co., Ltd.	2,035	47,089	LS Corp.	1,645	73,846
Kia Motors Corp.	27,183	1,090,091	LS Electric Co., Ltd.	1,393	67,335
KIWOOM Securities Co., Ltd.	2,328	197,702	Mando Corp.	5,035	153,248
KMW Co., Ltd. (b)	2,663	177,984	Mcnex Co., Ltd.	1,909	59,049
Koentec Co., Ltd.	12,880	94,472	MedPacto, Inc. (b)	1,028	99,352
Koh Young Technology, Inc.	1,079	82,561	Medy-Tox, Inc. (b)	516	93,313
Kolmar Korea Co., Ltd.	1,275	50,117	MegaStudyEdu Co., Ltd.	453	11,369
Kolon Industries, Inc.	1,620	52,158	Meritz Fire & Marine Insurance Co., Ltd.	4,627	50,819
Komipharm International Co., Ltd. (b)	4,676	58,268	Meritz Securities Co., Ltd.	69,541	192,717
Korea Aerospace Industries, Ltd.	7,786	151,002	Mezzion Pharma Co., Ltd. (b)	617	88,441
Korea Electric Power Corp. (b)	30,559	532,462	Mirae Asset Daewoo Co., Ltd.	47,797	345,825
Korea Gas Corp.	2,420	50,805	Mirae Asset Maps Asia Pacific Real Estate 1 Investment	27,768	97,128
Korea Investment Holdings Co., Ltd.	3,949	244,065	Naturecell Co., Ltd. (b)	12,479	104,587
Korea Real Estate Investment & Trust Co., Ltd.	40,468	60,866	NAVER Corp.	13,010	3,306,116
Korea Shipbuilding & Offshore Engineering Co., Ltd. (b)	3,817	269,199	NCSOFT Corp.	1,796	1,237,683
Korea Zinc Co., Ltd.	874	282,077	NEPES Corp.	1,564	41,932
Korean Air Lines Co., Ltd. (b)	6,653	106,944	Netmarble Corp. (b)(f)	2,574	364,163
			NH Investment & Securities Co., Ltd.	14,985	117,021
			NHN Corp. (b)	885	56,191
			NHN KCP Corp.	1,280	74,826

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NICE Information Service Co., Ltd.	10,100	\$ 170,100	SK Hynix, Inc.	55,770	\$ 3,997,744
NKMax Co., Ltd. (b)	9,231	112,652	SK Innovation Co., Ltd.	5,667	671,630
NongShim Co., Ltd.	521	139,751	SK Materials Co., Ltd.	429	83,311
OCI Co., Ltd. (b)	1,629	78,980	SK Networks Co., Ltd.	13,470	54,676
Orion Corp/Republic of Korea.	2,349	263,209	SK Telecom Co., Ltd.	4,126	838,739
Oscotec, Inc. (b)	4,726	185,295	SKC Co., Ltd.	1,867	132,025
Ottogi Corp.	114	55,439	SM Entertainment Co., Ltd. (b)	1,656	50,475
Pan Ocean Co., Ltd. (b)	24,680	71,856	S-Oil Corp.	4,074	178,925
Paradise Co., Ltd.	4,113	48,241	Soulbrain Co., Ltd. (b)	458	84,864
Partron Co., Ltd.	11,769	101,863	Soulbrain Holdings Co., Ltd.	567	22,067
Pearl Abyss Corp. (b)	605	104,187	ST Pharm Co., Ltd. (b)	2,098	127,150
Pharmicell Co., Ltd. (b)	11,563	178,768	Suheung Co., Ltd.	2,578	124,644
POSCO	7,393	1,237,689	Taeyoung Engineering & Construction Co., Ltd.	1,805	15,250
POSCO Chemtech Co., Ltd.	2,247	160,653	Telcon RF Pharmaceutical, Inc. (b)	8,430	55,917
Posco International Corp.	6,646	75,891	TY Holdings Co., Ltd. (b)	1,741	36,399
RFHIC Corp.	1,181	41,452	Value Added Technology Co., Ltd.	3,331	62,200
S-1 Corp.	1,546	115,925	Vieworks Co., Ltd.	3,440	88,265
Sam Chun Dang Pharm Co., Ltd.	2,749	128,690	Webzen, Inc. (b)	4,173	125,678
Samsung Biologics Co., Ltd. (b)(f)	1,686	993,960	WONIK IPS Co., Ltd. (b)	5,486	156,014
Samsung C&T Corp.	8,160	732,306	Woori Financial Group, Inc.	65,986	482,495
Samsung Card Co., Ltd.	3,804	91,843	YG Entertainment, Inc. (b)	2,609	128,645
Samsung Electro-Mechanics Co., Ltd.	5,722	678,110	Youngone Corp.	2,057	48,769
Samsung Electronics Co., Ltd. Preference Shares.	84,051	3,617,638	Yuhan Corp.	5,405	296,845
Samsung Electronics Co., Ltd.	490,722	24,361,465	Yungjin Pharmaceutical Co., Ltd. (b)	22,295	154,542
Samsung Engineering Co., Ltd. (b)	16,699	150,031	Zinus, Inc.	787	55,364
Samsung Fire & Marine Insurance Co., Ltd.	3,633	565,964			<u>93,270,765</u>
Samsung Heavy Industries Co., Ltd. (b)	43,638	198,364	SPAIN — 1.3%		
Samsung Life Insurance Co., Ltd.	8,580	447,778	Acciona SA (c)	1,995	216,545
Samsung SDI Co., Ltd.	5,619	2,075,762	Acerinox SA (b)	12,509	102,584
Samsung SDS Co., Ltd.	4,063	588,189	ACS Actividades de Construccion y Servicios SA (c)	26,786	605,592
Samsung Securities Co., Ltd.	7,238	189,143	Aedas Homes SA (b)(f)	1,963	42,157
Sangsangin Co., Ltd.	7,698	36,902	Aena SME SA (b)(f)	7,564	1,053,304
Seegene, Inc.	2,072	461,350	Almirall SA	10,484	117,456
Seojin System Co., Ltd.	2,971	115,428	Amadeus IT Group SA.	46,998	2,610,527
Seoul Semiconductor Co., Ltd.	9,084	133,295	AmRest Holdings SE (b)	7,136	32,491
SFA Engineering Corp.	1,624	52,861	Applus Services SA (b)	12,354	92,426
Shin Poong Pharmaceutical Co., Ltd. (b)	3,440	370,649	Banco Bilbao Vizcaya Argentaria SA	697,448	1,936,402
Shinhan Financial Group Co., Ltd.	46,605	1,093,380	Banco de Sabadell SA.	511,660	177,617
Shinsegae International, Inc.	226	29,228	Banco Santander SA (b)	1,690,972	3,154,628
Shinsegae, Inc.	786	142,217	Bankia SA	125,411	182,637
SillaJen, Inc. (b)	6,523	67,489	Bankinter SA	68,461	294,772
SK Chemicals Co., Ltd.	690	175,315	Befesa SA (f)	3,480	139,640
SK Discovery Co., Ltd.	2,244	122,921	CaixaBank SA	411,301	873,294
SK Holdings Co., Ltd.	4,028	680,104	Cellnex Telecom SA (f)	33,109	2,010,147
			Cia de Distribucion Integral Logista Holdings SA	5,693	97,195
			CIE Automotive SA	5,468	103,192

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Construcciones y Auxiliar de Ferrocarriles SA (b)	1,714	\$ 59,192	Zardoya Otis SA	14,502	\$ 88,347
Corp. Financiera Alba SA	1,589	66,308			36,239,075
Distribuidora Internacional de Alimentacion SA (b)(c)	401,966	50,106	SWEDEN — 2.3%		
Ebro Foods SA	7,072	164,699	Sinch AB (b)(f)	3,612	294,744
eDreams ODIGEO SA (b)	11,015	29,683	AAK AB (b)	20,531	382,361
Enagas SA	25,422	586,666	AcadeMedia AB (f)	15,147	125,033
Ence Energia y Celulosa SA (b)	12,316	31,558	Adapteo Oyj (b)	6,042	54,338
Endesa SA	32,443	867,934	AddTech AB Class B	24,000	314,621
Euskaltel SA (f)	8,122	85,769	AF POYRY AB (b)	8,783	248,281
Faes Farma SA	22,047	88,751	Alfa Laval AB (b)	32,133	709,783
Ferrovial SA	52,925	1,285,790	Alimak Group AB (f)	6,075	82,393
Fluidra SA (b)	4,447	75,111	Arjo AB Class B	22,985	142,404
Fomento de Construcciones y Contratas SA	9,168	87,404	Assa Abloy AB Class B	102,377	2,395,151
Gestamp Automocion SA (f)	33,976	98,354	Atlas Copco AB Class A	68,590	3,272,423
Global Dominion Access SA (f)	10,388	42,392	Atlas Copco AB Class B	38,700	1,616,158
Grifols SA (c)	34,322	987,102	Atrium Ljungberg AB Class B	4,091	66,774
Grupo Catalana Occidente SA	3,630	91,087	Attendo AB (b)(f)	18,258	99,634
Iberdrola SA	606,749	7,469,500	Avanza Bank Holding AB (b)	15,667	308,119
Indra Sistemas SA (b)(c)	12,047	85,698	Axfood AB	8,630	197,814
Industria de Diseno Textil SA	111,852	3,094,846	Beijer Ref AB	6,548	215,759
Inmobiliaria Colonial Socimi SA REIT	25,188	207,927	Betsson AB	15,247	116,951
Lar Espana Real Estate Socimi SA REIT	11,653	53,754	Bilia AB Class A (b)	10,517	132,279
Liberbank SA (b)	179,722	47,840	BillerudKorsnas AB	16,436	275,178
Mapfre SA	127,893	200,681	BioGaia AB Class B	1,663	107,673
Mediaset Espana Comunicacion SA (b)(c)	14,887	55,144	Biotage AB (b)	5,013	99,308
Melia Hotels International SA (b)(c)	10,443	38,244	Boliden AB (b)	27,002	801,690
Merlin Properties Socimi SA REIT	38,387	320,244	Bonava AB Class B (b)	9,858	81,949
Naturgy Energy Group SA	35,641	714,890	Boozt AB (b)(f)	10,974	152,706
Neinor Homes SA (b)(f)	7,187	91,897	Bravida Holding AB (b)(f)	18,329	223,634
Pharma Mar SA (c)	1,592	202,020	Bufab AB (b)	6,983	108,464
Prosegur Cash SA (f)	40,918	33,474	Bure Equity AB	4,779	150,343
Prosegur Cia de Seguridad SA	36,398	87,278	Camurus AB (b)	6,510	139,705
Red Electrica Corp. SA	49,670	931,737	Castellum AB	22,683	515,565
Repsol SA	151,961	1,026,765	Catena AB (c)	4,150	183,879
Sacyr SA	21,203	37,677	Cellavision AB (b)	1,868	74,624
Siemens Gamesa Renewable Energy SA	24,351	659,102	Cibus Nordic Real Estate AB	6,949	126,954
Solaria Energia y Medio Ambiente SA (b)	9,631	182,305	Clas Ohlson AB Class B (b)	7,371	74,929
Talgo SA (b)(f)	12,764	51,162	Cloetta AB Class B (b)	28,896	83,712
Tecnicas Reunidas SA (b)	2,480	26,523	Collector AB (b)(c)	28,130	45,368
Telefonica SA	497,189	1,703,446	Coor Service Management Holding AB (b)(f)	8,780	59,737
Unicaja Banco SA (b)(f)	73,212	55,062	Dios Fastigheter AB	9,118	64,529
Viscofan SA	3,492	233,000	Dometic Group AB (b)(f)	27,472	339,406
			Dustin Group AB (f)	10,657	67,009
			Electrolux AB Class B	24,891	580,610
			Electrolux Professional AB Class B (b)	18,389	73,672
			Elektta AB Class B (c)	37,158	467,251
			Embracer Group AB (b)	19,647	365,183
			Epiroc AB Class A	67,701	981,374
			Epiroc AB Class B	39,849	553,493
			EQT AB	24,335	472,519
			Essity AB Class B (b)	61,976	2,093,755
			Evolution Gaming Group AB (f)	13,112	866,917
			Fabege AB	27,030	374,062

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>
Fastighets AB Balder Class B (b)	9,404	\$ 476,758	Paradox Interactive AB	5,166	\$ 175,263
Fingerprint Cards AB Class B (b)(c)	31,312	62,394	Peab AB Class B (b)	16,790	168,353
Fortnox AB	4,202	126,764	PowerCell Sweden AB (b)	3,453	89,778
Getinge AB Class B	23,364	508,706	Ratos AB Class B (b)	39,105	145,891
Granges AB (b)	8,487	75,802	Recipharm AB Class B (b)	8,507	147,702
Hansa Biopharma AB (b)(c)	5,880	156,362	Resurs Holding AB (f)	13,518	69,948
Hennes & Mauritz AB Class B	81,133	1,398,668	Saab AB Class B (b)	7,199	211,807
Hexagon AB Class B (b)	28,746	2,172,690	Samhallsbyggnadsbolaget i Norden AB (c)	99,213	299,336
Hexpol AB (b)	28,637	256,329	Sandvik AB (b)	117,550	2,300,230
HMS Networks AB (b)	2,574	58,837	Scandi Standard AB (b)	10,379	79,501
Holmen AB Class B	8,687	322,541	Scandic Hotels Group AB (c)(f)	16,583	49,749
Hufvudstaden AB Class A	8,604	119,629	Securitas AB Class B (b)	31,343	479,450
Husqvarna AB Class B	46,569	512,415	Skandinaviska Enskilda Banken AB Class A (b)	172,777	1,535,535
ICA Gruppen AB (c)	9,217	468,546	Skanska AB Class B (b)	36,029	761,380
Industrivarden AB Class C (b)	19,084	507,845	SKF AB Class B	39,984	825,432
Indutrade AB (b)	9,260	496,004	SkiStar AB	6,323	84,933
Instalco AB	3,853	85,747	SSAB AB Class A (b)	51,377	170,732
Intrum AB	6,544	160,476	SSAB AB Class B (b)	55,794	177,416
Investment AB Latour Class B	13,000	305,620	Stillfront Group AB (b)	2,830	353,727
Investor AB Class B	46,524	3,040,921	Storytel AB (b)	6,381	177,988
Inwido AB (b)	4,681	47,608	Svenska Cellulosa AB SCA Class B (b)	61,885	848,963
JM AB	4,617	143,174	Svenska Handelsbanken AB Class A (b)	158,915	1,330,474
John Mattson Fastighetsforetagen AB (b)	3,703	63,250	Sweco AB Class B	6,006	332,921
Karo Pharma AB (b)	17,994	140,284	Swedbank AB Class A (b)	90,720	1,421,205
Kinnevik AB Class B	24,709	1,003,553	Swedish Match AB	16,567	1,355,514
Klovern AB Class B	41,992	77,369	Swedish Orphan Biovitrum AB (b)	19,916	480,793
Kungsleden AB	16,793	159,070	Tele2 AB Class B (c)	51,008	719,629
L E Lundbergforetagen AB Class B (b)	9,305	460,052	Telefonaktiebolaget LM Ericsson Class B	298,130	3,264,640
LeoVegas AB (f)	19,551	82,701	Telia Co. AB	247,509	1,013,254
Lifco AB Class B	4,519	349,762	Thule Group AB (f)	10,542	348,108
Lindab International AB	8,991	156,339	Tobii AB (b)	20,023	118,302
Loomis AB (b)	7,725	211,467	Trelleborg AB Class B (b)	22,526	398,048
Lundin Energy AB	18,992	376,873	Troax Group AB	7,112	133,886
Mekonomen AB (b)	8,779	91,133	Vitrolife AB (b)	6,363	173,731
MIPS AB	4,306	191,894	Volvo AB Class B (b)	151,914	2,920,154
Modern Times Group MTG AB Class B (b)	8,909	124,764	Wallenstam AB Class B (c)	16,601	252,544
Munters Group AB (b)(f)	17,152	134,150	Wihlborgs Fastigheter AB	13,486	266,489
Mycronic AB (c)	6,388	150,410	Xvivo Perfusion AB (b)	4,152	126,019
NCC AB Class B	8,969	163,452			62,577,597
NetEnt AB	24,310	206,323			
Nibe Industrier AB Class B (b)	31,852	819,166	SWITZERLAND — 6.1%		
Nobia AB (b)	16,815	112,512	ABB, Ltd.	189,905	4,840,201
Nobina AB (b)(f)	12,721	83,680	Adecco Group AG	15,850	838,424
Nolato AB Class B (b)	1,677	162,798	Alcon, Inc. (b)	50,619	2,877,063
Nordic Entertainment Group AB Class B (b)	6,203	263,090	Allreal Holding AG	1,506	325,285
Nyfosa AB (b)	17,984	159,308	ALSO Holding AG	662	175,756
Oncopeptides AB (b)(c)(f)	3,301	48,546	APG SGA SA (b)	139	28,054
Padox AB (b)	8,087	92,772	Arbonia AG (b)	6,222	80,368
			Aryzta AG	102,583	67,448
			Ascom Holding AG (b)	3,750	52,104

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>
Autoneum Holding AG (b)	289	\$ 35,680	Kuehne + Nagel International AG	5,516	\$ 1,073,741
Bachem Holding AG Class B	593	252,298	LafargeHolcim, Ltd. (e)	45,895	2,094,348
Baloise Holding AG	4,719	696,491	LafargeHolcim, Ltd. (e)	8,321	379,767
Banque Cantonale Vaudoise	3,190	324,536	Landis+Gyr Group AG	2,261	123,421
Barry Callebaut AG	308	687,745	LEM Holding SA	58	108,909
Basilea Pharmaceutica AG	1,356	74,893	Leonteq AG (c)	942	33,685
Belimo Holding AG	51	386,015	Logitech International SA	17,932	1,392,528
Bell Food Group AG	199	51,226	Lonza Group AG	7,674	4,747,751
BKW AG	2,176	232,310	Medacta Group SA (b)(f)	1,306	122,585
Bobst Group SA (c)	1,422	88,410	Medartis Holding AG (b)(f)	425	21,094
Bossard Holding AG Class A	975	176,560	Mediclinic International PLC	45,822	168,525
Bucher Industries AG	681	260,054	Metall Zug AG Class B	20	28,557
Burckhardt Compression Holding AG (c)	438	110,197	Mobilezone Holding AG	8,564	85,113
Burkhalter Holding AG	433	29,910	Mobimo Holding AG	680	199,829
Cembra Money Bank AG	3,064	364,574	Molecular Partners AG (b)	1,967	34,298
Chocoladefabriken Lindt & Spruengli AG (e)	111	939,293	Nestle SA	306,663	36,587,933
Chocoladefabriken Lindt & Spruengli AG (e)	11	982,525	Novartis AG	228,797	19,914,872
Cie Financiere Richemont SA	53,790	3,620,655	OC Oerlikon Corp. AG	21,006	167,708
Clariant AG	20,523	405,873	Orior AG	1,109	88,988
Coca-Cola HBC AG	20,452	505,977	Partners Group Holding AG	1,965	1,811,940
Coltene Holding AG	945	71,691	PSP Swiss Property AG	4,490	543,753
Comet Holding AG	901	138,469	Rieter Holding AG	687	61,236
Conzzeta AG	127	135,870	Roche Holding AG	72,396	24,860,647
Credit Suisse Group AG	250,216	2,504,084	Schindler Holding AG (e)	4,159	1,138,166
Daetwyler Holding AG	907	202,646	Schindler Holding AG (e)	2,055	559,118
DKSH Holding AG	3,979	277,890	Schweiter Technologies AG	124	173,293
dormakaba Holding AG	293	159,471	Sensirion Holding AG (b)(f)	883	46,317
Dufry AG (b)(c)	4,386	136,098	SFS Group AG	1,739	175,317
EFG International AG	8,065	45,114	SGS SA	618	1,660,286
Emmi AG	221	221,354	Siegfried Holding AG	400	274,247
EMS-Chemie Holding AG	836	752,997	SIG Combibloc Group AG	26,153	524,241
Flughafen Zurich AG (b)	2,056	282,814	Sika AG	14,610	3,596,491
Forbo Holding AG	111	182,584	Sonova Holding AG (b)	5,591	1,420,391
Galenica AG (f)	4,895	341,234	St Galler Kantonalbank AG	309	133,215
GAM Holding AG (b)(c)	19,107	36,928	STADLER RAIL AG (b)(c)	4,350	180,805
Geberit AG	3,866	2,292,944	STMicroelectronics NV	65,105	1,997,112
Georg Fischer AG	419	436,175	Straumann Holding AG	1,056	1,070,925
Givaudan SA	951	4,116,514	Sulzer AG	1,843	148,510
Glencore PLC (b)	1,020,731	2,120,171	Sunrise Communications Group AG (f)	3,535	419,297
Gurit Holding AG	85	181,446	Swatch Group AG (e)	2,956	690,725
Helvetia Holding AG	3,603	307,759	Swatch Group AG (e)	6,411	289,421
Huber + Suhner AG	1,498	113,091	Swiss Life Holding AG	3,260	1,236,644
Idorsia, Ltd. (b)	9,452	254,379	Swiss Prime Site AG	7,760	706,525
Implenia AG	1,966	60,525	Swiss Re AG	30,571	2,273,400
Ina Invest Holding AG (b)	393	7,965	Swisscom AG	2,646	1,405,249
Inficon Holding AG	157	130,431	Swissquote Group Holding SA	832	67,727
Interroll Holding AG	61	154,672	Tecan Group AG	1,218	607,246
Intershop Holding AG	132	85,486	Temenos AG	6,769	912,061
IWG PLC (b)	68,261	228,834	u-blox Holding AG	976	54,359
Julius Baer Group, Ltd.	22,860	973,349	UBS Group AG	377,775	4,231,410
Kardex Holding AG	794	147,969	Valiant Holding AG	1,670	140,828
Komax Holding AG (b)	565	97,859	Valora Holding AG (b)	403	75,085
			VAT Group AG (f)	2,758	527,421

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vetropack Holding AG (b)	2,150	\$ 132,604	Cheng Uei Precision Industry Co., Ltd.	59,000	\$ 83,981
Vifor Pharma AG	4,647	633,688	Chicony Electronics Co., Ltd.	62,491	182,433
Vontobel Holding AG	2,998	198,319	Chilisin Electronics Corp.	24,000	82,711
VZ Holding AG	1,500	134,144	China Airlines, Ltd. (b)	434,000	124,801
Ypsomed Holding AG (c)	343	50,323	China Development Financial Holding Corp.	1,476,000	436,582
Zehnder Group AG	1,784	86,501	China General Plastics Corp.	137,550	93,004
Zur Rose Group AG (b)	1,188	283,937	China Life Insurance Co., Ltd.	268,557	185,382
Zurich Insurance Group AG	15,504	5,420,012	China Man-Made Fiber Corp. (b)	267,000	70,268
		<u>165,035,326</u>	China Petrochemical Development Corp.	297,000	86,331
TAIWAN — 3.7%			China Steel Chemical Corp.	20,000	63,136
AcBel Polytech, Inc.	136,000	113,186	China Steel Corp.	1,205,000	853,445
Accton Technology Corp.	51,000	394,571	Chin-Poon Industrial Co., Ltd.	91,000	91,707
Acer, Inc.	311,000	267,971	Chipbond Technology Corp.	67,000	147,660
A-DATA Technology Co., Ltd.	43,000	82,557	ChipMOS Technologies, Inc.	67,000	66,549
Advanced Ceramic X Corp.	8,000	108,638	Chong Hong Construction Co., Ltd.	18,000	49,940
Advanced Wireless Semiconductor Co.	14,000	49,518	Chroma ATE, Inc.	29,000	154,582
Advantech Co., Ltd.	36,514	369,497	Chung Hwa Pulp Corp. (b)	235,000	71,808
Alchip Technologies, Ltd.	8,000	136,610	Chunghwa Precision Test Tech Co., Ltd.	3,000	73,248
AmTRAN Technology Co., Ltd. (b)	189,000	64,760	Chunghwa Telecom Co., Ltd.	408,000	1,507,852
Arcadyan Technology Corp.	25,487	75,415	Cleanaway Co., Ltd.	14,000	76,373
Ardentec Corp.	43,000	48,849	Compal Electronics, Inc.	446,000	294,963
ASE Technology Holding Co., Ltd.	346,325	713,041	Compeq Manufacturing Co., Ltd.	80,000	113,881
Asia Cement Corp.	233,000	335,720	CTBC Financial Holding Co., Ltd.	1,792,009	1,144,917
Asia Optical Co., Inc.	27,000	60,486	CTCI Corp.	72,000	97,261
Asia Pacific Telecom Co., Ltd. (b)	29,000	9,574	Delta Electronics, Inc.	198,630	1,304,292
Asia Vital Components Co., Ltd.	29,000	67,626	E Ink Holdings, Inc.	75,000	99,230
ASMedia Technology, Inc.	4,000	202,809	E.Sun Financial Holding Co., Ltd.	1,152,909	1,026,765
ASPEED Technology, Inc.	3,000	118,703	Eclat Textile Co., Ltd.	19,182	239,843
Asustek Computer, Inc.	67,000	589,481	Egis Technology, Inc.	8,000	46,805
AU Optronics Corp. (b)	922,000	359,095	Elan Microelectronics Corp.	24,000	121,528
AURAS Technology Co., Ltd.	7,000	58,404	Elite Material Co., Ltd.	22,000	111,833
Brighton-Best International Taiwan, Inc.	68,000	60,167	Elite Semiconductor Memory Technology, Inc.	103,000	133,429
Capital Securities Corp.	222,000	82,854	eMemory Technology, Inc.	7,000	124,256
Career Technology MFG. Co., Ltd.	61,200	57,564	Ennoconn Corp.	6,000	48,337
Casetek Holdings, Ltd.	17,000	50,886	Epistar Corp. (b)	86,000	105,952
Catcher Technology Co., Ltd.	71,000	448,613	Eternal Materials Co., Ltd.	79,000	89,703
Cathay Financial Holding Co., Ltd.	807,523	1,081,058	Eva Airways Corp.	323,121	119,482
Center Laboratories, Inc.	29,000	68,603	Evergreen Marine Corp. Taiwan, Ltd. (b)	369,683	203,809
Century Iron & Steel Industrial Co., Ltd.	13,000	57,762	Everlight Electronics Co., Ltd.	90,000	115,967
Chailease Holding Co., Ltd.	121,079	554,635	Far Eastern Department Stores, Ltd.	83,000	70,169
Chang Hwa Commercial Bank, Ltd.	489,649	294,712	Far Eastern International Bank	187,005	66,463
Chang Wah Technology Co., Ltd.	62,000	80,548	Far Eastern New Century Corp.	341,620	300,118
Cheng Loong Corp.	121,000	132,370			
Cheng Shin Rubber Industry Co., Ltd.	207,000	264,932			

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Far EasTone Telecommunications Co., Ltd.	163,000	\$ 344,268	Huaku Development Co., Ltd..	35,000	\$ 104,645
Faraday Technology Corp.	37,000	56,565	Hung Sheng Construction, Ltd.	97,600	59,751
Feng Hsin Steel Co., Ltd.	39,000	75,499	IBF Financial Holdings Co., Ltd.	395,636	161,325
Feng TAY Enterprise Co., Ltd..	46,560	281,070	IEI Integration Corp.	41,000	61,229
Firich Enterprises Co., Ltd.	62,328	56,254	Innolux Corp.	942,000	307,496
First Financial Holding Co., Ltd.	1,048,563	748,283	International CSRC Investment Holdings Co.	70,000	47,629
FLEXium Interconnect, Inc.	23,000	97,272	International Games System Co., Ltd.	5,000	133,807
Formosa Chemicals & Fibre Corp.	359,000	845,350	Inventec Corp.	291,000	226,686
Formosa Petrochemical Corp.	112,000	310,800	ITEQ Corp.	16,188	69,294
Formosa Plastics Corp.	403,000	1,101,041	Jentech Precision Industrial Co., Ltd.	6,000	63,706
Formosa Taffeta Co., Ltd.	76,000	82,461	Jih Sun Financial Holdings Co., Ltd.	154,000	58,654
Foxconn Technology Co., Ltd..	84,180	150,488	Kenda Rubber Industrial Co., Ltd.	56,000	57,245
Foxsemicon Integrated Technology, Inc.	19,000	119,102	King Slide Works Co., Ltd.	5,000	48,511
Fubon Financial Holding Co., Ltd.	679,000	988,023	King Yuan Electronics Co., Ltd.	73,000	77,360
Fusheng Precision Co., Ltd.	9,000	54,834	King's Town Bank Co., Ltd.	72,000	92,409
General Interface Solution Holding, Ltd.	20,000	86,821	Kinpo Electronics	141,000	51,481
Genius Electronic Optical Co., Ltd.	8,396	171,770	Kinsus Interconnect Technology Corp.	28,000	64,412
Getac Technology Corp.	34,000	53,820	Kung Long Batteries Industrial Co., Ltd.	19,000	89,801
Giant Manufacturing Co., Ltd..	37,000	350,587	Land Mark Optoelectronics Corp.	8,000	69,081
Gigabyte Technology Co., Ltd.	43,000	112,893	Largan Precision Co., Ltd.	11,000	1,288,204
Global Unichip Corp.	8,000	72,589	Lien Hwa Industrial Holdings Corp.	69,600	96,098
Globalwafers Co., Ltd.	23,000	307,747	Lite-On Technology Corp.	225,419	361,054
Gold Circuit Electronics, Ltd. (b)	36,000	56,056	Lotes Co., Ltd.	8,000	128,309
Goldsun Building Materials Co., Ltd.	106,000	86,522	Macronix International	188,000	209,714
Grand Pacific Petrochemical (b)	88,000	56,949	Makalot Industrial Co., Ltd.	41,000	243,600
Grape King Bio, Ltd.	19,000	111,237	MediaTek, Inc.	155,000	3,284,288
Great Wall Enterprise Co., Ltd.	52,000	76,210	Mega Financial Holding Co., Ltd.	1,111,601	1,072,871
Greatek Electronics, Inc.	29,000	49,414	Merida Industry Co., Ltd.	17,000	137,783
HannStar Display Corp. (b)	325,000	96,116	Merry Electronics Co., Ltd.	15,000	77,111
Highwealth Construction Corp.	80,190	119,788	Micro-Star International Co., Ltd.	72,000	332,393
Hiwin Technologies Corp.	25,051	248,930	Mitac Holdings Corp.	76,160	75,817
Holtek Semiconductor, Inc.	33,000	73,778	momo.com, Inc.	5,000	121,708
Holy Stone Enterprise Co., Ltd.	18,000	63,380	Namchow Holdings Co., Ltd.	43,000	62,702
Hon Hai Precision Industry Co., Ltd.	1,276,320	3,431,399	Nan Kang Rubber Tire Co., Ltd.	67,000	98,861
Hota Industrial Manufacturing Co., Ltd.	25,000	82,587	Nan Ya Plastics Corp.	567,000	1,172,046
Hotai Finance Co., Ltd.	18,000	51,074	Nan Ya Printed Circuit Board Corp.	30,000	123,541
Hotai Motor Co., Ltd.	31,000	693,894	Nantex Industry Co., Ltd.	69,000	119,309
HTC Corp.	120,000	119,220	Nanya Technology Corp.	131,000	263,287
Hua Nan Financial Holdings Co., Ltd.	845,476	518,337	Nien Made Enterprise Co., Ltd.	17,000	203,151
			Novatek Microelectronics Corp.	56,000	516,558

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
OBI Pharma, Inc. (b)	13,000	\$ 50,483	TaiMed Biologics, Inc. (b)	15,000	\$ 47,966
Oneness Biotech Co., Ltd. (b).	25,000	297,428	Taishin Financial Holding Co., Ltd.	1,102,330	490,450
Pan-International Industrial Corp.	108,000	65,069	Taiwan Business Bank.	713,232	236,369
Parade Technologies, Ltd.	7,000	255,920	Taiwan Cement Corp.	467,504	672,620
PChome Online, Inc.	17,000	59,287	Taiwan Cogeneration Corp.	134,000	176,485
Pegatron Corp.	188,000	417,437	Taiwan Cooperative Financial Holding Co., Ltd.	953,182	645,296
PharmaEssentia Corp. (b)	20,386	70,736	Taiwan Fertilizer Co., Ltd.	111,000	195,251
Phison Electronics Corp.	13,000	119,891	Taiwan High Speed Rail Corp.	226,000	247,890
Pixart Imaging, Inc.	12,000	74,432	Taiwan Hon Chuan Enterprise Co., Ltd.	101,000	192,631
Pou Chen Corp.	235,000	213,446	Taiwan Mobile Co., Ltd.	168,000	561,505
Powertech Technology, Inc.	87,000	261,631	Taiwan Paiho, Ltd.	32,000	75,271
Poya International Co., Ltd.	5,000	95,634	Taiwan Secom Co., Ltd.	24,000	69,934
President Chain Store Corp.	58,000	527,923	Taiwan Semiconductor Manufacturing Co., Ltd.	2,541,000	38,226,973
Primax Electronics, Ltd.	35,000	52,096	Taiwan Styrene Monomer.	154,000	86,394
Qisda Corp.	125,000	80,359	Taiwan Surface Mounting Technology Corp.	30,000	108,706
Quanta Computer, Inc.	284,000	745,769	Taiwan TEA Corp. (b)	161,000	93,983
Radiant Opto-Electronics Corp.	45,000	172,583	Taiwan Union Technology Corp.	21,000	81,743
Radium Life Tech Co., Ltd.	184,000	64,198	TCI Co., Ltd.	7,000	65,393
Realtek Semiconductor Corp.	47,000	602,462	Teco Electric and Machinery Co., Ltd.	148,000	152,866
Ruentex Development Co., Ltd.	116,041	156,757	Test Research, Inc.	44,000	86,942
Ruentex Industries, Ltd.	47,400	106,333	Thinking Electronic Industrial Co., Ltd.	26,000	89,411
SDI Corp.	35,000	71,627	Ton Yi Industrial Corp. (b).	184,000	63,731
Sercomm Corp.	27,000	67,828	Tong Hsing Electronic Industries, Ltd.	18,000	83,543
Shanghai Commercial & Savings Bank, Ltd.	343,649	463,801	Topco Scientific Co., Ltd.	22,000	87,245
Shin Kong Financial Holding Co., Ltd.	1,193,988	333,657	TPK Holding Co., Ltd. (b)	33,000	56,193
Shin Zu Shing Co., Ltd.	18,742	90,935	Tripod Technology Corp.	44,000	168,652
Shining Building Business Co., Ltd. (b)	188,000	66,542	TTY Biopharm Co., Ltd.	22,000	50,751
Sigurd Microelectronics Corp.	67,078	88,050	Tung Ho Steel Enterprise Corp.	68,000	67,206
Simplo Technology Co., Ltd.	18,000	186,905	TXC Corp.	39,000	97,840
Sinbon Electronics Co., Ltd.	22,000	136,962	Unimicron Technology Corp.	109,000	282,652
Sino-American Silicon Products, Inc.	51,000	171,808	Union Bank Of Taiwan	158,000	54,571
SinoPac Financial Holdings Co., Ltd.	1,182,281	445,794	Uni-President Enterprises Corp.	492,880	1,067,460
Sitronix Technology Corp.	12,000	54,610	Unitech Printed Circuit Board Corp.	61,000	44,936
Soft-World International Corp.	32,000	94,790	United Integrated Services Co., Ltd.	13,000	88,081
Sporton International, Inc.	11,000	92,813	United Microelectronics Corp.	1,312,000	1,294,128
St Shine Optical Co., Ltd.	6,000	59,139	United Renewable Energy Co., Ltd. (b)	273,450	110,084
Standard Foods Corp.	51,417	108,467	USI Corp.	244,000	133,009
Sunny Friend Environmental Technology Co., Ltd.	8,000	63,679	Vanguard International Semiconductor Corp.	105,000	351,262
Supreme Electronics Co., Ltd.	122,000	124,331	Visual Photonics Epitaxy Co., Ltd.	20,000	54,790
Syncmold Enterprise Corp.	28,000	81,641	Voltronic Power Technology Corp.	6,200	210,606
Synnex Technology International Corp.	128,550	184,204			
TA Chen Stainless Pipe	168,300	114,848			
Taichung Commercial Bank Co., Ltd.	229,336	85,044			
Taigen Biopharmaceuticals Holdings, Ltd. (b).	126,000	95,559			

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>
Wafer Works Corp.	50,000	\$ 59,425	CP ALL PCL (b)	636,800	\$ 1,210,799
Walsin Lihwa Corp.	328,000	182,727	Eastern Polymer Group PCL	280,400	42,298
Walsin Technology Corp.	28,000	150,870	Electricity Generating PCL	29,200	172,320
Win Semiconductors Corp.	36,000	358,963	Energy Absolute PCL	170,713	211,455
Winbond Electronics Corp.	274,000	133,509	Erawan Group PCL	394,000	39,291
Wistron Corp.	302,842	314,068	GFPT PCL	131,000	50,850
Wistron NeWeb Corp.	36,000	95,637	Global Power Synergy PCL		
Wiwynn Corp.	8,000	181,830	Class F	74,500	135,187
WPG Holdings, Ltd.	160,480	216,401	Gulf Energy Development		
XinTec, Inc. (b)	17,000	69,538	PCL	289,520	278,670
Xxentria Technology Materials			Gunkul Engineering PCL	705,600	49,879
Corp.	32,000	56,404	Hana Microelectronics PCL	82,100	112,705
Yageo Corp.	37,962	466,148	Home Product Center PCL	591,100	268,618
YC INOX Co., Ltd.	82,000	65,006	Indorama Ventures PCL.	175,900	117,128
YFY, Inc.	119,000	71,000	Intouch Holdings PCL		
Yuanta Financial Holding Co.,			Class F	210,500	340,454
Ltd.	992,142	614,268	IRPC PCL	971,500	58,865
Yulon Motor Co., Ltd. (b)	112,000	89,499	Jasmine International PCL	363,100	32,543
Zhen Ding Technology			Kasikornbank PCL	270,600	658,726
Holding, Ltd.	55,000	241,415	KCE Electronics PCL.	77,000	73,507
		<u>100,287,801</u>	Krung Thai Bank PCL	364,900	101,913
			Krunghthai Card PCL	72,500	79,507
			Land & Houses PCL	855,300	183,544
			Major Cineplex Group PCL.	1,245	609
			MBK PCL.	114,100	43,570
			Minor International PCL (b)	236,350	149,176
			Muangthai Capital PCL (b)	60,500	94,032
			Origin Property PCL Class F.	286,100	56,881
			Osotspa PCL	84,700	93,554
			Plan B Media PCL Class F	267,000	49,292
			PTG Energy PCL	109,300	63,812
			PTT Exploration & Production		
			PCL	145,100	361,748
			PTT Global Chemical PCL	213,000	263,834
			PTT PCL	1,103,600	1,114,484
			Quality Houses PCL	981,000	68,109
			Ratch Group PCL	58,500	92,769
			Ratchthani Leasing PCL	298,000	37,994
			Sansiri PCL	1,966,900	37,243
			Siam Cement PCL	73,865	750,597
			Siam Commercial Bank PCL	191,100	392,000
			Siamgas & Petrochemicals		
			PCL (c)	242,200	66,115
			Singha Estate PCL	705,600	29,170
			Sino-Thai Engineering &		
			Construction PCL	104,500	37,266
			SPCG PCL.	112,855	69,449
			Sri Trang Agro-Industry PCL		
			(b)(c)	86,400	72,256
			Srisawad Corp. PCL	84,900	130,615
			Supalai PCL.	161,300	78,900
			Super Energy Corp. PCL	3,551,400	94,144
			Thai Airways International		
			PCL (b)	242,200	24,765
			Thai Oil PCL.	117,200	118,356
			Thai Union Group PCL		
			Class F	244,000	107,803

TANZANIA, UNITED
REPUBLIC OF — 0.0% (a)

AngloGold Ashanti, Ltd. 45,212 1,187,695

THAILAND — 0.5%

Advanced Info Service PCL	106,700	575,801
AEON Thana Sinsap Thailand PCL	10,400	36,595
Airports of Thailand PCL	432,600	771,342
Amata Corp. PCL	98,300	39,087
AP Thailand PCL	15,474	2,808
Asia Aviation PCL NVDR (b)(c)	705,600	40,231
B Grimm Power PCL	246,100	328,133
Bangchak Corp. PCL.	98,500	46,627
Bangkok Bank PCL.	49,296	150,052
Bangkok Chain Hospital PCL	162,000	71,063
Bangkok Commercial Asset Management PCL	166,700	104,163
Bangkok Dusit Medical Services PCL Class F	854,400	523,088
Bangkok Expressway & Metro PCL	782,100	211,028
Bangkok Land PCL	1,469,600	45,914
Banpu PCL	243,400	44,551
Berli Jucker PCL.	104,700	121,427
BTS Group Holdings PCL	619,900	185,848
Bumrungrad Hospital PCL	31,200	93,785
Central Pattana PCL	219,400	294,264
Central Retail Corp. PCL (b)	184,325	151,241
CH Karnchang PCL (b)	146,300	78,488
Charoen Pokphand Foods PCL	359,700	317,841
Chularat Hospital PCL Class F	887,900	67,249
Com7 PCL Class F	84,500	105,333

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Thai Vegetable Oil PCL	83,600	\$ 86,403	Dana Gas PJSC	290,758	\$ 56,409
Thonburi Healthcare Group PCL (c)	111,000	65,155	Deyaar Development PJSC (b)	788,713	61,788
TMB Bank PCL	2,510,814	70,521	Dubai Islamic Bank PJSC	117,687	138,780
Total Access Communication PCL	45,600	46,410	Emaar Malls PJSC (b)	267,179	109,306
True Corp. PCL	1,001,312	97,959	Emaar Properties PJSC (b)	256,763	197,190
TTW PCL	175,800	69,904	Emirates NBD Bank PJSC	256,095	748,005
U City PCL Class F (b)(c)	1,076,200	38,378	Emirates Telecommunications Group Co. PJSC	198,593	902,578
Vinythai PCL	85,300	61,376	First Abu Dhabi Bank PJSC	277,818	857,276
WHA Corp. PCL	459,200	40,866	National Central Cooling Co. PJSC	146,926	88,766
		13,699,733	Network International Holdings PLC (b)(f)	47,026	165,710
TURKEY — 0.1%			Union Properties PJSC (b)	971,470	78,880
Akbank T.A.S. (b)	288,939	190,790			4,080,828
Anadolu Efes Biracilik Ve Malt Sanayii A/S	23,020	61,605	UNITED KINGDOM — 7.9%		
Aselsan Elektronik Sanayi Ve Ticaret A/S	88,368	221,604	3i Group PLC	99,393	1,278,761
BIM Birlesik Magazalar A/S	41,200	370,298	888 Holdings PLC	47,272	153,519
Coca-Cola Icecek A/S	7,067	41,101	A.G. Barr PLC	16,160	101,684
Eldorado Gold Corp. (b)	17,200	180,917	AB Dynamics PLC	2,636	63,215
Emlak Konut Gayrimenkul Yatirim Ortakligi A/S REIT	158,361	35,321	Abcam PLC	20,974	331,890
Eregli Demir ve Celik Fabrikalari TAS	122,270	150,228	Admiral Group PLC	19,522	659,635
Ford Otomotiv Sanayi A/S	6,094	69,212	Advanced Medical Solutions Group PLC	26,844	74,787
Haci Omer Sabanci Holding A/S	140,790	151,619	Aggreko PLC	23,169	110,379
KOC Holding A/S	71,562	135,813	AJ Bell PLC	26,404	153,584
Koza Altin Isletmeleri A/S (b)	8,941	90,635	Alfa Financial Software Holdings PLC (b)(f)	72,989	117,950
Migros Ticaret A/S (b)	17,677	94,532	Alliance Pharma PLC	64,517	61,722
Petkim Petrokimya Holding A/S (b)	443,776	241,929	Anglo Pacific Group PLC	29,575	48,481
Soda Sanayii A/S	101,313	108,795	AO World PLC (b)	26,609	74,234
TAV Havalimanlari Holding A/S	12,185	24,223	Ascential PLC (b)(c)(f)	30,220	114,892
Tekfen Holding A/S	45,605	86,973	Ashmore Group PLC	36,143	167,133
Tupras Turkiye Petrol Rafinerileri A/S (b)	12,883	132,488	Ashtead Group PLC	47,875	1,727,319
Turk Hava Yollari AO (b)	85,741	115,801	ASOS PLC (b)	7,567	503,372
Turkcell Iletisim Hizmetleri A/S	100,945	197,234	Associated British Foods PLC	36,388	877,721
Turkiye Garanti Bankasi A/S (b)	190,042	174,118	Assura PLC REIT	347,797	346,849
Turkiye Is Bankasi A/S Class C (b)	164,039	113,841	Aston Martin Lagonda Global Holdings PLC (b)(c)(f)	60,036	39,545
Ulker Biskuvi Sanayi A/S (b)	14,252	41,991	AstraZeneca PLC	134,035	14,673,068
Yapi ve Kredi Bankasi A/S (b)	273,794	75,743	Auto Trader Group PLC (f)	99,031	720,370
		3,106,811	Avast PLC (f)	67,633	460,039
UNITED ARAB EMIRATES			AVEVA Group PLC	7,861	485,774
— 0.2%			Aviva PLC	420,211	1,557,621
Abu Dhabi Commercial Bank PJSC	226,966	350,274	B&M European Value Retail SA	92,422	590,327
Air Arabia PJSC	303,107	92,624	Babcock International Group PLC	22,867	73,897
Aldar Properties PJSC	307,385	169,646	BAE Systems PLC	334,877	2,083,706
Amanat Holdings PJSC	296,164	63,596	Balfour Beatty PLC	75,884	218,868
			Bank of Georgia Group PLC (b)	5,714	65,837
			Barclays PLC (b)	1,792,124	2,265,161
			Barratt Developments PLC	104,011	639,081

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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>
Beazley PLC	56,330	\$ 223,435	Diageo PLC	238,731	\$ 8,215,667
Bellway PLC.	11,990	364,098	Dialog Semiconductor PLC (b)	8,298	361,728
Berkeley Group Holdings PLC	12,840	701,272	Diploma PLC	11,567	328,598
Biffa PLC (f)	23,119	64,835	Direct Line Insurance Group PLC	135,456	473,328
Big Yellow Group PLC REIT . .	14,991	201,325	Dixons Carphone PLC	75,099	90,613
Blue Prism Group PLC (b)(c) . .	6,473	111,440	Domino's Pizza Group PLC . .	38,448	181,282
BMO Commercial Property Trust REIT	74,028	61,779	Drax Group PLC	32,404	111,459
Bodycote PLC	17,319	129,955	DS Smith PLC	140,182	533,578
boohoo Group PLC (b)	100,234	484,818	Dunelm Group PLC	10,330	186,354
BP PLC	2,069,422	5,996,089	easyJet PLC	12,809	82,685
Brewin Dolphin Holdings PLC . .	34,485	104,018	Electrocomponents PLC	46,641	428,332
British American Tobacco PLC	234,335	8,421,859	Elementis PLC (b)	57,380	56,377
British Land Co. PLC REIT . . .	108,042	471,893	EMIS Group PLC	9,755	131,157
Britvic PLC	27,252	289,320	Empiric Student Property PLC REIT	78,997	62,298
BT Group PLC	971,919	1,233,391	Equiniti Group PLC (b)(f)	29,179	42,882
Bunzl PLC	37,294	1,206,375	Essentra PLC (b)	20,843	68,577
Burberry Group PLC	40,470	812,729	Euromoney Institutional Investor PLC	8,298	85,943
Cairn Energy PLC	56,269	104,623	Experian PLC	92,859	3,495,743
Calisen PLC (b)	15,254	32,617	Ferrexpo PLC	26,623	60,742
Capita PLC (b)	140,018	55,160	Fevertree Drinks PLC	10,675	319,623
Capital & Counties Properties PLC REIT	66,111	95,426	Fiat Chrysler Automobiles NV (b)	119,337	1,465,102
Centrica PLC	529,118	274,299	First Derivatives PLC	2,570	109,926
Ceres Power Holdings PLC (b)	7,916	56,905	Firstgroup PLC (b)	94,834	46,409
Cineworld Group PLC (c)	58,020	30,398	FLEX LNG, Ltd.	7,577	42,819
Civitas Social Housing PLC REIT	94,438	128,881	Forterra PLC (b)(f)	29,434	67,352
Clinigen Healthcare, Ltd.	11,720	106,130	Frasers Group PLC (b)	19,990	88,822
Close Brothers Group PLC	15,457	203,700	Frontier Developments PLC (b)	5,571	195,899
CMC Markets PLC (f)	21,347	85,414	Funding Circle Holdings PLC (b)(f)	129,936	133,713
CNH Industrial NV (b)	104,522	808,547	Future PLC	9,077	227,701
Coats Group PLC	90,858	65,505	G4S PLC (b)	158,483	409,538
Coca-Cola European Partners PLC (e)	9,400	364,814	Games Workshop Group PLC	2,919	383,703
Coca-Cola European Partners PLC (e)	11,838	465,120	Gamesys Group PLC	8,539	131,587
Compass Group PLC	181,202	2,727,143	GB Group PLC (b)	14,835	134,583
Computacenter PLC	6,746	206,383	GCP Student Living PLC REIT	70,906	113,065
ConvaTec Group PLC (f)	186,454	430,350	Genus PLC	5,886	292,450
Countryside Properties PLC (f)	72,392	314,543	GlaxoSmithKline PLC	512,457	9,625,526
Craneware PLC	1,700	34,065	Go-Ahead Group PLC	4,113	30,656
Cranswick PLC	4,711	220,876	GoCo. Group PLC	68,401	94,619
Crest Nicholson Holdings PLC (b)	28,002	71,481	Grafton Group PLC (b)	19,660	171,290
Croda International PLC	14,380	1,162,176	Grainger PLC	68,809	263,781
Custodian Reit PLC	48,411	55,576	Great Portland Estates PLC REIT	20,668	159,791
CVS Group PLC	6,658	106,388	Greggs PLC (b)	9,198	139,649
Daily Mail & General Trust PLC Class A	14,271	119,922	GVC Holdings PLC (b)	59,523	746,895
DCC PLC	11,243	872,004	Halfords Group PLC	44,124	103,477
Dechra Pharmaceuticals PLC . . .	10,508	437,750	Halma PLC	38,778	1,173,780
Derwent London PLC REIT	9,603	318,553	Hammerson PLC REIT (b)(c) . .	328,425	69,282
			Hargreaves Lansdown PLC . . .	38,878	783,536

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hastings Group Holdings PLC			LondonMetric Property PLC		
(f)	44,268	\$ 144,448	REIT	115,109	\$ 329,856
Hays PLC	143,563	208,723	LXI REIT PLC.	73,462	102,287
Helical PLC	16,644	63,584	M&G PLC	265,560	546,876
Hill & Smith Holdings PLC . . .	6,431	98,972	Man Group PLC	155,317	230,678
Hiscox, Ltd. (b)	32,068	370,734	Marks & Spencer Group PLC .	177,319	222,934
HomeServe PLC	30,440	485,976	Marshalls PLC	18,096	152,483
Hotel Chocolat Group PLC			Marston's PLC	55,445	31,486
(b)(c)	15,284	70,145	McCarthy & Stone PLC (b)(f) .	54,789	49,334
Howden Joinery Group PLC . .	60,988	465,067	Meggitt PLC	79,743	265,130
HSBC Holdings PLC	2,080,232	8,153,854	Melrose Industries PLC (b) . .	496,233	737,239
Hunting PLC.	13,720	22,842	Micro Focus International PLC		
Hurricane Energy PLC (b)(c) .	148,745	7,069	ADR (b)(c)	15,603	50,242
Hyve Group PLC.	29,910	24,919	Micro Focus International PLC		
Ibstock PLC (b)(f)	26,496	53,329	(b)	27,764	88,429
Ideagen PLC	16,804	41,331	Mitchells & Butlers PLC (b) . .	14,523	25,376
IG Design Group PLC	11,749	64,402	Mitie Group PLC	128,659	54,556
IG Group Holdings PLC	44,995	460,494	Mondi PLC	34,410	728,967
IMI PLC	28,799	389,227	Mondi PLC	15,186	323,246
Imperial Brands PLC	101,146	1,789,984	Moneysupermarket.com		
Inchcape PLC (b)	34,914	198,365	Group PLC	48,525	167,584
Indivior PLC (b)	116,804	176,675	Morgan Advanced Materials		
Informa PLC (b)	153,429	745,032	PLC	31,654	97,259
IntegraFin Holdings PLC	27,615	181,212	Morgan Sindall Group PLC . .	4,942	72,680
InterContinental Hotels Group			National Express Group PLC		
PLC (b)	19,301	1,015,041	(b)	41,661	82,040
Intermediate Capital Group			National Grid PLC	356,951	4,107,776
PLC	29,667	457,141	Natwest Group PLC (b)	494,156	678,006
Intertek Group PLC	17,500	1,430,651	NCC Group PLC	31,770	72,194
iomart Group PLC (c)	15,727	72,162	Next PLC	14,801	1,136,904
IQE PLC (b)	95,123	62,717	Ninety One PLC (b)	26,187	68,795
ITM Power PLC (b)	28,310	95,172	Numis Corp. PLC	1,570	6,005
ITV PLC	373,371	326,106	Ocado Group PLC (b)	49,234	1,744,676
J D Wetherspoon PLC	7,825	84,402	On the Beach Group PLC (f) .	15,830	49,861
J Sainsbury PLC	181,299	447,229	OneSavings Bank PLC	52,042	187,490
JD Sports Fashion PLC	40,638	425,011	Oxford Biomedica PLC (b) . . .	16,489	174,799
JET2 PLC	7,820	67,830	Pagegroup PLC (b)	38,313	185,045
John Laing Group PLC (f) . . .	70,494	285,042	Paragon Banking Group PLC .	23,278	99,987
John Wood Group PLC (b) . . .	63,556	174,829	Pearson PLC	70,744	502,783
Johnson Matthey PLC	19,768	601,849	Pennon Group PLC	43,005	573,244
Jupiter Fund Management			Persimmon PLC	35,152	1,122,365
PLC	35,489	102,649	Petrofac, Ltd. (b)	14,738	21,201
Just Group PLC (b)	106,609	61,974	Petropavlovsk PLC (b)	168,605	71,697
Kainos Group PLC	12,651	162,411	Pets at Home Group PLC . . .	44,934	246,086
Keller Group PLC	10,427	82,093	Phoenix Group Holdings PLC .	55,274	492,486
Kingfisher PLC	215,533	827,145	Picton Property Income, Ltd.		
Lancashire Holdings, Ltd.	22,503	201,527	REIT	95,313	77,136
Land Securities Group PLC			Playtech PLC (b)	22,457	105,045
REIT	71,949	485,306	Pollen Street Secured		
Learning Technologies Group			Lending PLC	6,909	75,265
PLC	39,365	66,667	Polypipe Group PLC (b)	19,986	111,714
Legal & General Group PLC . .	609,336	1,489,275	Premier Foods PLC (b)	54,995	65,765
Lloyds Banking Group PLC			Primary Health Properties		
(b)	7,302,331	2,483,717	PLC REIT	115,471	221,409
London Stock Exchange			Provident Financial PLC (b) . .	25,086	62,822
Group PLC	32,232	3,704,575	Prudential PLC	264,732	3,805,670
			PZ Cussons PLC	23,269	70,722

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
QinetiQ Group PLC	81,230	\$ 291,255	Standard Life Aberdeen PLC	232,958	\$ 679,708
Quilter PLC (f)	190,265	315,208	Standard Life Investment		
Rathbone Brothers PLC	4,610	91,733	Property Income Trust, Ltd.		
RDI REIT PLC	50,651	57,755	REIT	64,848	38,932
Reckitt Benckiser Group PLC	72,563	7,088,709	Stobart Group, Ltd. (b)(c)	5,114	1,300
Redde Northgate PLC	40,263	96,024	Strix Group PLC	18,454	57,973
Redrow PLC (b)	20,816	108,513	Subsea 7 SA (b)	31,878	228,406
Regional REIT, Ltd. (f)	91,945	77,858	Synthomer PLC	31,538	128,925
RELX PLC (e)	184,395	4,112,066	TalkTalk Telecom Group PLC	67,139	69,484
RELX PLC (e)	16,922	376,786	Tate & Lyle PLC	56,841	488,743
Renishaw PLC (b)	3,292	238,484	Taylor Wimpey PLC	364,578	510,753
Rentokil Initial PLC (b)	200,989	1,391,844	Telecom Plus PLC	4,674	80,406
Restaurant Group PLC (c)	51,115	32,525	Tesco PLC	1,007,874	2,770,156
Restore PLC	14,057	58,222	TORM PLC (c)	8,442	57,324
Rightmove PLC	89,181	722,341	TP ICAP PLC	50,423	148,686
Rio Tinto PLC	114,606	6,909,215	Trainline PLC (b)(f)	41,307	193,020
Rolls-Royce Holdings PLC	177,739	295,669	Travis Perkins PLC	23,244	325,830
Rotork PLC	92,419	335,713	Tritax Big Box REIT PLC	154,408	308,953
Royal Mail PLC (c)	91,928	282,418	UK Commercial Property		
RSA Insurance Group PLC	105,668	618,150	REIT, Ltd.	128,022	112,695
RWS Holdings PLC (c)	28,394	207,090	Ultra Electronics Holdings		
Sabre Insurance Group PLC			PLC	7,250	195,203
(f)	20,082	66,246	Unilever NV	149,201	9,062,129
Safestore Holdings PLC			Unilever PLC	119,356	7,372,648
REIT	23,762	239,097	UNITE Group PLC REIT (b)	26,445	286,484
Saga PLC	124,644	20,054	United Utilities Group PLC	69,650	770,841
Saga PLC (b)	69,246	448	Urban & Civic PLC	24,078	65,680
Sage Group PLC	121,054	1,127,112	Vectura Group PLC	109,978	146,445
Sanne Group PLC	12,797	108,587	Vesuvius PLC (b)	17,220	87,935
Savills PLC (b)	10,943	110,199	Victoria PLC (b)	5,835	22,555
Schroder Real Estate			Victrex PLC	7,821	185,091
Investment Trust, Ltd.	105,428	44,046	Virgin Money UK PLC (b)	115,808	109,412
Schroders PLC	12,534	436,129	Vistry Group PLC (b)	17,728	130,163
Segro PLC REIT	127,189	1,531,401	Vodafone Group PLC	2,722,171	3,614,896
Senior PLC	31,367	18,045	Warehouse Reit PLC	28,238	40,522
Serco Group PLC (b)	135,092	221,575	Watkin Jones PLC	28,675	52,344
Serica Energy PLC	48,012	59,348	Weir Group PLC	27,412	442,115
Severn Trent PLC	24,305	766,689	WH Smith PLC	10,408	128,071
Shaftesbury PLC REIT	13,712	88,078	Whitbread PLC (b)	20,616	564,354
Signature Aviation PLC	142,333	439,349	William Hill PLC	150,155	534,768
Smart Metering Systems PLC	13,920	117,152	Wm Morrison Supermarkets		
Smith & Nephew PLC	92,360	1,812,705	PLC	245,656	540,222
Smiths Group PLC	40,469	717,241	Workspace Group PLC REIT	11,884	82,609
Softcat PLC	10,760	167,629	WPP PLC	136,065	1,070,676
Spectris PLC	11,660	366,760			<u>213,197,583</u>
Spirax-Sarco Engineering			UNITED STATES — 0.2%		
PLC	8,228	1,173,906	Bausch Health Cos., Inc. (b)	32,300	500,550
Spire Healthcare Group PLC			Bizlink Holding, Inc.	10,000	78,557
(f)	49,079	60,503	BRP, Inc.	4,000	210,668
Spirent Communications PLC	55,337	203,877	Burford Capital, Ltd.	18,434	148,679
SSE PLC	106,166	1,655,523	Carnival PLC	12,859	163,905
SSP Group PLC	40,224	93,456	Charlottes Web Holdings, Inc.		
St James's Place PLC	54,813	660,674	(b)	5,500	12,970
St Modwen Properties PLC	17,643	71,240	CyberArk Software, Ltd. (b)	3,983	411,922
Stagecoach Group PLC	45,711	22,895	Diversified Gas & Oil PLC	66,708	90,480
Standard Chartered PLC (b)	274,022	1,263,331	Ferguson PLC	22,953	2,314,156

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Shares	Value	Security Description	Shares	Value
Inmode, Ltd. (b)	1,400	\$ 50,652	Minor International PCL		
JBS SA	111,300	408,160	(expiring 9/30/21) (b)	2,000	\$ 25
Primo Water Corp.	14,800	209,521	Srisawad Corp. PCL (expiring		
QIAGEN NV (b)	23,305	1,210,658	8/29/25) (b).	3,396	1,254
Reliance Worldwide Corp.,					4,945
Ltd.	101,916	281,950	TOTAL WARRANTS		
Sims, Ltd.	10,544	58,074	(Cost \$0)		6,493
TI Fluid Systems PLC (b)(f) . .	21,178	42,142	SHORT-TERM INVESTMENTS — 6.1%		
Viemed Healthcare, Inc. (b) . .	3,200	27,670	State Street Institutional		
		6,220,714	Liquid Reserves Fund,		
ZAMBIA — 0.0% (a)			Premier Class 0.11% (g)		
First Quantum Minerals, Ltd. . .	62,400	554,511	(h)	8	8
TOTAL COMMON STOCKS			State Street Institutional		
(Cost \$2,319,566,742)		2,553,210,177	U.S. Government Money		
RIGHTS — 0.0% (a)			Market Fund, Class G		
AUSTRALIA — 0.0% (a)			Shares 0.07% (g) (h)	122,172,211	122,172,211
Corporate Travel			State Street Navigator		
Management Ltd.(expiring			Securities Lending		
10/15/20) (b).	1,420	3,439	Portfolio II (i) (j)	41,324,393	41,324,393
CHINA — 0.0% (a)			TOTAL SHORT-TERM INVESTMENTS		163,496,612
Legend Holdings Corp.			(Cost \$163,496,612)		
(expiring 10/30/20) Class H			TOTAL INVESTMENTS — 101.1%		2,716,736,007
(b) (d)	4,638	—	(Cost \$2,483,083,859)		
SOUTH KOREA — 0.0% (a)			LIABILITIES IN EXCESS OF OTHER		
Medytox, Inc. (expiring			ASSETS — (1.1)%		(29,955,823)
10/15/20) (b).	90	2,239	NET ASSETS — 100.0%		\$ 2,686,780,184
SPAIN — 0.0% (a)					
Almirall SA (expiring 10/2/20)			(a) Amount is less than 0.05% of net assets.		
(b) (c).	10,484	2,559	(b) Non-income producing security.		
THAILAND — 0.0% (a)			(c) All or a portion of the shares of the security are on loan at		
Amata Corp. (expiring			September 30, 2020.		
10/16/20) (b).	7,646	193	(d) Fair valued as determined in good faith by the Trust's		
Ratchthani Leasing PCL			Oversight Committee in accordance with policy and		
(expiring 10/9/20) (b)	149,000	14,295	procedures approved by the Board of Trustees. Security		
Siam Cement PCL (expiring			value is determined based on Level 3 inputs. As of		
9/30/20) (b) (d)	10,410	—	September 30, 2020, total aggregate fair value of the		
		14,488	securities is \$25,725, representing less than 0.05% of the		
TOTAL RIGHTS		22,725	Fund's net assets.		
(Cost \$20,505)			(e) Reflects separate holdings of the issuer's common stock		
WARRANTS — 0.0% (a)			traded on different securities exchanges.		
BRAZIL — 0.0% (a)			(f) Securities purchased pursuant to Rule 144A of the		
CVC Brasil Operadora e			Securities Act of 1933, as amended. These securities,		
Agencia de Viagens SA			which represent 2.3% of net assets as of September 30,		
(expiring 1/29/21) (b)	1,766	1,548	2020, are considered liquid and may be resold in		
THAILAND — 0.0% (a)			transactions exempt from registration, normally to qualified		
BTS Group Holdings PCL			institutional buyers.		
(expiring 2/16/21) (b)	61,990	1,115	(g) The Portfolio invested in certain money market funds		
Minor International PCL			managed by SSGA Funds Management, Inc. Amounts		
(expiring 12/31/21) (b)	2,000	25	related to these transactions during the period ended		
Minor International PCL			September 30, 2020 are shown in the Affiliate Table below.		
(expiring 7/31/23) (b)	10,743	2,526	(h) The rate shown is the annualized seven-day yield at		
			September 30, 2020.		
			(i) The Fund invested in an affiliated entity. Amounts related to		
			these transactions during the period ended September 30,		
			2020 are shown in the Affiliate Table below.		
			(j) Investment of cash collateral for securities loaned.		

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

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

At September 30, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Mini MSCI Emerging Markets (long)	803	12/18/2020	\$43,594,595	\$43,703,275	\$ 108,680
S&P/TSX 60 Index Future (long)	60	12/17/2020	8,642,912	8,637,844	(5,068)
Mini MSCI EAFE (long)	858	12/18/2020	81,166,476	79,502,280	(1,664,196)
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$(1,560,584)</u>

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$363,861,666	\$2,189,322,786	\$25,725	\$2,553,210,177
Rights	2,239	20,486	0(a)	22,725
Warrants	6,468	25	—	6,493
Short-Term Investments	163,496,612	—	—	163,496,612
TOTAL INVESTMENTS	<u>\$527,366,985</u>	<u>\$2,189,343,297</u>	<u>\$25,725</u>	<u>\$2,716,736,007</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	108,680	—	—	108,680
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 108,680</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 108,680</u>
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$527,475,665</u>	<u>\$2,189,343,297</u>	<u>\$25,725</u>	<u>\$2,716,844,687</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(1,669,264)	—	—	(1,669,264)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (1,669,264)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (1,669,264)</u>

(a) The Portfolio held a Level 3 securities that was valued at \$0 at September 30, 2020.
(b) Futures Contracts are valued at unrealized appreciation (depreciation).

Top Five Industries as of September 30, 2020

Description	% of Net Assets
Banks	9.0%
Internet	6.5
Pharmaceuticals	5.9
Insurance	4.5
Semiconductors	4.4
TOTAL	30.3%

(The top five industries are expressed as a percentage of net assets and may change over time.)

See accompanying notes to schedule of investments.

STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
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	—	—	691,280,516	569,108,305	—	—	122,172,211	122,172,211	229,563
State Street Navigator Securities Lending Portfolio II	25,878,290	25,878,290	188,972,358	173,526,255	—	—	41,324,393	41,324,393	423,945
Total		<u>\$144,820,295</u>	<u>\$986,250,249</u>	<u>\$967,582,616</u>	<u>\$8,586</u>	<u>\$98</u>		<u>\$163,496,612</u>	<u>\$952,096</u>

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 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 — 99.2%		
AEROSPACE & DEFENSE — 1.0%		
AAR Corp.	4,941	\$ 92,891
Aerjet Rocketdyne Holdings, Inc. (a)	10,379	414,018
AeroVironment, Inc. (a)	3,100	186,031
Astronics Corp. (a)	3,568	27,545
Axon Enterprise, Inc. (a)	8,925	809,498
BWX Technologies, Inc.	13,626	767,280
Cubic Corp.	4,500	261,765
Curtiss-Wright Corp.	5,910	551,167
Ducommun, Inc. (a)	1,500	49,380
HEICO Corp.	6,355	665,114
HEICO Corp. Class A	11,097	983,860
Hexcel Corp.	11,917	399,815
Kaman Corp.	3,999	155,841
Kratos Defense & Security Solutions, Inc. (a)	17,200	331,616
Maxar Technologies, Inc.	8,776	218,874
Mercury Systems, Inc. (a)	7,800	604,188
Moog, Inc. Class A	4,221	268,160
National Presto Industries, Inc.	790	64,669
PAE, Inc. (a) (b)	9,000	76,500
Park Aerospace Corp.	2,900	31,668
Parsons Corp. (a)	3,051	102,331
Spirit AeroSystems Holdings, Inc. Class A	14,986	283,385
Triumph Group, Inc.	7,345	47,816
Vectrus, Inc. (a)	1,600	60,800
Virgin Galactic Holdings, Inc. (a) (b)	9,200	176,916
		<u>7,631,128</u>
AIR FREIGHT & LOGISTICS — 0.3%		
Air Transport Services Group, Inc. (a)	8,300	207,998
Atlas Air Worldwide Holdings, Inc. (a)	3,735	227,462
Echo Global Logistics, Inc. (a)	3,736	96,277
Forward Air Corp.	3,951	226,708
Hub Group, Inc. Class A (a)	4,617	231,750
Radiant Logistics, Inc. (a)	6,053	31,112
XPO Logistics, Inc. (a) (b)	13,009	1,101,342
		<u>2,122,649</u>
AIRLINES — 0.2%		
Allegiant Travel Co.	1,819	217,916
Copa Holdings SA Class A	4,546	228,846
Hawaiian Holdings, Inc.	6,445	83,076
JetBlue Airways Corp. (a)	38,836	440,012

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mesa Air Group, Inc. (a)	4,400	\$ 12,980
SkyWest, Inc.	7,003	209,109
Spirit Airlines, Inc. (a)	12,690	204,309
		<u>1,396,248</u>
AUTO COMPONENTS — 0.7%		
Adient PLC (a)	12,500	216,625
American Axle & Manufacturing Holdings, Inc. (a)	15,950	92,032
Cooper Tire & Rubber Co.	7,200	228,240
Cooper-Standard Holdings, Inc. (a)	2,590	34,214
Dana, Inc.	20,542	253,077
Dorman Products, Inc. (a)	3,827	345,884
Fox Factory Holding Corp. (a)	5,600	416,248
Gentex Corp.	35,023	901,842
Gentherm, Inc. (a)	4,685	191,617
Goodyear Tire & Rubber Co.	32,800	251,576
LCI Industries	3,531	375,310
Lear Corp.	8,532	930,415
Modine Manufacturing Co. (a)	7,683	48,019
Motorcar Parts of America, Inc. (a)	3,000	46,680
Standard Motor Products, Inc.	3,043	135,870
Stoneridge, Inc. (a)	3,682	67,638
Tenneco, Inc. Class A (a) (b)	7,268	50,440
Visteon Corp. (a)	3,937	272,519
Workhorse Group, Inc. (a) (b)	13,375	338,120
XPEL, Inc. (a)	2,400	62,592
		<u>5,258,958</u>
AUTOMOBILES — 5.8%		
Harley-Davidson, Inc.	21,800	534,972
Tesla, Inc. (a)	105,755	45,369,953
Thor Industries, Inc. (b)	7,898	752,363
Winnebago Industries, Inc.	4,400	227,348
		<u>46,884,636</u>
BANKS — 3.6%		
1st Constitution Bancorp	1,400	16,660
1st Source Corp.	2,320	71,549
ACNB Corp.	1,320	27,456
Allegiance Bancshares, Inc.	2,700	63,099
Altabancorp	2,241	45,089
Amalgamated Bank Class A	2,200	23,276
Amerant Bancorp, Inc. (a)	3,000	27,930
American National Bankshares, Inc.	1,700	35,564
Ameris Bancorp	9,635	219,485
Ames National Corp.	1,402	23,680
Arrow Financial Corp.	2,055	51,556
Associated Banc-Corp.	21,630	272,971
Atlantic Capital Bancshares, Inc. (a)	3,399	38,579
Atlantic Union Bankshares Corp.	11,307	241,631
Auburn National Bancorp, Inc.	400	14,504
Banc of California, Inc.	6,313	63,888
BancFirst Corp.	2,652	108,308

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bancorp, Inc. (a)	7,300	\$ 63,072	Commerce Bancshares, Inc.	14,379	\$ 809,394
BancorpSouth Bank	14,055	272,386	Community Bank System, Inc.	7,439	405,128
Bank First Corp. (b)	900	52,830	Community Bankers Trust Corp.	3,399	17,267
Bank of Commerce Holdings	2,729	19,021	Community Financial Corp.	800	17,080
Bank of Hawaii Corp.	5,626	284,226	Community Trust Bancorp, Inc.	2,203	62,257
Bank of Marin Bancorp	1,844	53,402	ConnectOne Bancorp, Inc.	5,434	76,456
Bank of NT Butterfield & Son, Ltd.	7,196	160,327	County Bancorp, Inc.	800	15,040
Bank of Princeton	900	16,353	CrossFirst Bankshares, Inc. (a) (b)	6,823	59,292
Bank OZK	17,457	372,183	Cullen/Frost Bankers, Inc.	7,956	508,786
Bank7 Corp.	500	4,700	Customers Bancorp, Inc. (a)	4,502	50,422
BankFinancial Corp.	2,191	15,819	CVB Financial Corp.	18,300	304,329
BankUnited, Inc.	13,027	285,422	Dime Community Bancshares, Inc.	4,100	46,371
Bankwell Financial Group, Inc.	1,000	14,150	Eagle Bancorp Montana, Inc.	1,000	17,620
Banner Corp.	5,100	164,526	Eagle Bancorp, Inc.	4,400	117,876
Bar Harbor Bankshares	2,380	48,909	East West Bancorp, Inc.	20,086	657,616
Baycom Corp. (a)	1,620	16,686	Enterprise Bancorp, Inc.	1,378	28,966
BCB Bancorp, Inc.	2,300	18,400	Enterprise Financial Services Corp.	3,547	96,727
Berkshire Hills Bancorp, Inc.	6,316	63,855	Equity Bancshares, Inc. Class A (a)	2,300	35,650
BOK Financial Corp.	4,508	232,207	Esquire Financial Holdings, Inc. (a)	1,000	15,000
Boston Private Financial Holdings, Inc.	11,665	64,391	Evans Bancorp, Inc.	800	17,800
Bridge Bancorp, Inc.	2,600	45,318	Farmers & Merchants Bancorp, Inc. (b)	1,624	32,496
Brookline Bancorp, Inc.	11,351	98,129	Farmers National Banc Corp.	4,066	44,401
Bryn Mawr Bank Corp.	2,805	69,760	FB Financial Corp.	4,383	110,101
Business First Bancshares, Inc. (b)	1,900	28,500	Fidelity D&D Bancorp, Inc. (b)	444	21,627
Byline Bancorp, Inc.	3,700	41,736	Financial Institutions, Inc.	2,480	38,192
C&F Financial Corp.	500	14,850	First BanCorp.	31,500	164,430
Cadence BanCorp	17,300	148,607	First Bancorp, Inc.	1,600	33,728
California Bancorp, Inc. (a)	1,200	13,596	First BanCorp/Southern Pines	4,214	88,199
Cambridge Bancorp	949	50,449	First Bancshares, Inc.	3,000	62,910
Camden National Corp.	2,102	63,533	First Bank	2,600	16,120
Capital Bancorp, Inc. (a)	1,300	12,298	First Busey Corp.	7,388	117,395
Capital City Bank Group, Inc.	2,100	39,459	First Business Financial Services, Inc.	1,300	18,577
Capstar Financial Holdings, Inc.	2,300	22,563	First Capital, Inc. (b)	500	28,025
Carter Bank & Trust.	3,500	23,275	First Choice Bancorp.	1,620	21,530
Cathay General Bancorp	10,754	233,147	First Citizens BancShares, Inc. Class A	898	286,264
CB Financial Services, Inc. (b)	800	15,264	First Commonwealth Financial Corp.	14,306	110,728
CBTX, Inc.	2,490	40,687	First Community Bankshares, Inc.	2,500	45,125
Central Pacific Financial Corp.	3,854	52,299	First Community Corp.	1,100	14,993
Central Valley Community Bancorp	1,700	20,995	First Financial Bancorp	14,091	169,162
Century Bancorp, Inc. Class A	436	28,663	First Financial Bankshares, Inc.	18,302	510,809
Chemung Financial Corp.	604	17,437	First Financial Corp.	1,900	59,660
ChoiceOne Financial Services, Inc.	1,000	26,020	First Foundation, Inc.	5,550	72,538
CIT Group, Inc.	13,959	247,214	First Guaranty Bancshares, Inc. (b)	803	9,724
Citizens & Northern Corp.	1,900	30,856	First Hawaiian, Inc.	18,500	267,695
Citizens Holding Co.	700	15,694	First Horizon National Corp.	77,947	735,040
City Holding Co.	2,149	123,804	First Internet Bancorp	1,500	22,095
Civista Bancshares, Inc.	2,400	30,048			
CNB Financial Corp.	2,300	34,201			
Coastal Financial Corp. (a)	1,213	14,859			
Codorus Valley Bancorp, Inc.	1,438	18,838			
Colony Bancorp, Inc.	1,200	12,900			
Columbia Banking System, Inc.	10,158	242,268			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
First Interstate BancSystem, Inc. Class A	6,082	\$ 193,712	Metropolitan Bank Holding Corp. (a)	1,100	\$ 30,800
First Merchants Corp.	7,820	181,111	Mid Penn Bancorp, Inc.	1,100	19,041
First Mid-Illinois Bancshares, Inc.	2,100	52,395	Middlefield Banc Corp.	900	17,370
First Midwest Bancorp, Inc.	16,607	179,023	Midland States Bancorp, Inc.	3,002	38,576
First Northwest Bancorp.	1,402	13,880	MidWestOne Financial Group, Inc.	1,851	33,077
First of Long Island Corp.	3,250	48,132	MVB Financial Corp.	1,530	24,434
First Savings Financial Group, Inc.	300	16,302	National Bank Holdings Corp. Class A	4,348	114,135
First United Corp.	1,000	11,710	National Bankshares, Inc.	1,037	26,267
First Western Financial, Inc. (a)	900	11,655	NBT Bancorp, Inc.	6,200	166,284
Flushing Financial Corp.	4,300	45,236	Nicolet Bankshares, Inc. (a)	1,366	74,597
FNB Corp.	46,033	312,104	Northeast Bank (a)	1,300	23,920
FNCB Bancorp, Inc.	2,700	14,364	Northrim BanCorp, Inc.	1,000	25,490
Franklin Financial Services Corp.	700	14,966	Norwood Financial Corp.	950	23,104
Fulton Financial Corp.	22,492	209,850	Oak Valley Bancorp (b)	1,100	12,606
FVCBankcorp, Inc. (a)	1,900	19,000	OFG Bancorp.	7,200	89,712
German American Bancorp, Inc.	3,625	98,382	Ohio Valley Banc Corp.	700	14,462
Glacier Bancorp, Inc.	13,600	435,880	Old National Bancorp	23,261	292,158
Great Southern Bancorp, Inc.	1,568	56,793	Old Second Bancorp, Inc.	4,535	33,990
Great Western Bancorp, Inc.	8,111	100,982	Origin Bancorp, Inc.	3,000	64,080
Guaranty Bancshares, Inc.	950	23,645	Orrstown Financial Services, Inc.	1,600	20,480
Hancock Whitney Corp.	12,286	231,100	Pacific Premier Bancorp, Inc.	11,401	229,616
Hanmi Financial Corp.	4,800	39,408	PacWest Bancorp	16,634	284,109
HarborOne Bancorp, Inc. (a)	7,563	61,033	Park National Corp. (b)	2,072	169,821
Hawthorn Bancshares, Inc.	936	17,728	Parke Bancorp, Inc.	1,562	18,650
HBT Financial, Inc. (b)	1,400	15,708	Partners Bancorp	1,500	8,445
Heartland Financial USA, Inc.	4,800	143,976	PCB Bancorp	1,930	16,965
Heritage Commerce Corp.	8,766	58,338	Peapack-Gladstone Financial Corp.	2,900	43,935
Heritage Financial Corp.	5,100	93,789	Penns Woods Bancorp, Inc.	1,070	21,240
Hilltop Holdings, Inc.	10,239	210,719	Peoples Bancorp of North Carolina, Inc.	730	11,264
Home BancShares, Inc.	21,714	329,184	Peoples Bancorp, Inc.	2,900	55,361
HomeTrust Bancshares, Inc.	2,409	32,714	Peoples Financial Services Corp.	1,139	39,592
Hope Bancorp, Inc.	16,621	126,070	Pinnacle Financial Partners, Inc.	10,539	375,083
Horizon Bancorp, Inc.	6,040	60,944	Plumas Bancorp	700	13,776
Howard Bancorp, Inc. (a)	1,981	17,789	Popular, Inc.	11,810	428,349
Independent Bank Corp.	4,692	245,767	Preferred Bank	1,977	63,501
Independent Bank Corp.	3,418	42,964	Premier Financial Bancorp, Inc.	2,039	22,021
Independent Bank Group, Inc.	5,372	237,335	Professional Holding Corp. Class A (a)	500	6,705
International Bancshares Corp.	7,750	201,965	Prosperity Bancshares, Inc.	12,709	658,707
Investar Holding Corp.	1,440	18,461	QCR Holdings, Inc.	2,120	58,109
Investors Bancorp, Inc.	32,714	237,504	RBB Bancorp	2,500	28,350
Lakeland Bancorp, Inc.	6,900	68,655	Red River Bancshares, Inc. (b)	800	34,400
Lakeland Financial Corp.	3,528	145,354	Reliant Bancorp, Inc.	1,600	23,200
Landmark Bancorp, Inc.	600	12,810	Renasant Corp.	7,932	180,215
LCNB Corp.	1,900	25,935	Republic Bancorp, Inc. Class A.	1,539	43,338
Level One Bancorp, Inc.	800	12,480	Republic First Bancorp, Inc. (a)	7,000	13,860
Limestone Bancorp, Inc. (a)	800	8,416	Richmond Mutual Bancorporation, Inc.	1,900	20,102
Live Oak Bancshares, Inc.	4,090	103,600	S&T Bancorp, Inc.	5,661	100,143
Macatawa Bank Corp.	4,066	26,551	Salisbury Bancorp, Inc.	400	12,644
Mackinac Financial Corp.	1,400	13,510	Sandy Spring Bancorp, Inc.	6,536	150,851
MainStreet Bancshares, Inc. (a)	1,100	13,464	SB Financial Group, Inc.	1,100	14,839
Mercantile Bank Corp.	2,200	39,644			
Meridian Corp.	800	12,904			
Metrocity Bankshares, Inc.	2,500	32,925			

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>
Seacoast Banking Corp. of Florida			Keurig Dr. Pepper, Inc.	55,200	\$ 1,523,520
(a)	7,484	\$ 134,937	MGP Ingredients, Inc.	1,800	71,532
Select Bancorp, Inc. (a)	2,428	17,457	National Beverage Corp. (a) (b)	1,703	115,821
ServisFirst Bancshares, Inc.	6,900	234,807	NewAge, Inc. (a)	11,300	19,549
Shore Bancshares, Inc.	1,855	20,368	Primo Water Corp.	22,200	315,240
Sierra Bancorp	2,200	36,938			<u>3,505,124</u>
Signature Bank	7,403	614,375			
Silvergate Capital Corp. Class A			BIOTECHNOLOGY — 6.7%		
(a) (b)	2,226	32,054	89bio, Inc. (a)	500	12,830
Simmons First National Corp.			Abeona Therapeutics, Inc. (a)	10,786	11,002
Class A	15,286	242,360	ACADIA Pharmaceuticals, Inc. (a)	15,809	652,121
SmartFinancial, Inc.	2,002	27,207	Acceleron Pharma, Inc. (a)	7,315	823,157
South Plains Financial, Inc.	1,600	19,856	ADMA Biologics, Inc. (a) (b)	11,000	26,290
South State Corp.	9,975	480,296	Aduro Biotech, Inc. (a)	10,454	25,403
Southern First Bancshares, Inc.			Adverum Biotechnologies, Inc. (a)	10,100	104,030
(a)	1,100	26,565	Aeglea BioTherapeutics, Inc. (a)	5,700	40,413
Southern National Bancorp of			Affimed NV (a)	11,500	38,985
Virginia, Inc.	3,025	26,257	Agenus, Inc. (a)	20,300	81,200
Southside Bancshares, Inc.	4,655	113,722	Agios Pharmaceuticals, Inc. (a)	8,804	308,140
Spirit of Texas Bancshares, Inc.			Aimmune Therapeutics, Inc. (a)	6,600	227,370
(a)	2,149	23,983	Akcea Therapeutics, Inc. (a)	2,000	36,280
Sterling Bancorp	27,605	290,405	Akebia Therapeutics, Inc. (a)	18,917	47,482
Stock Yards Bancorp, Inc.	2,900	98,716	Akero Therapeutics, Inc. (a)	1,600	49,264
Summit Financial Group, Inc.	1,700	25,177	Akouos, Inc. (a)	2,100	48,027
Synovus Financial Corp.	20,839	441,162	Albireo Pharma, Inc. (a)	2,000	66,740
TCF Financial Corp.	21,563	503,712	Alector, Inc. (a) (b)	6,035	63,579
Texas Capital Bancshares, Inc.			Alkermes PLC (a)	22,562	373,852
(a)	7,164	223,015	Allakos, Inc. (a) (b)	3,446	280,677
Tompkins Financial Corp.	2,042	116,006	Allogene Therapeutics, Inc. (a) (b)	7,100	267,741
Towne Bank	9,790	160,556	Allovir, Inc. (a)	2,600	71,500
TriCo Bancshares	3,872	94,825	Alnylam Pharmaceuticals, Inc. (a)	16,529	2,406,622
TriState Capital Holdings, Inc. (a)	4,300	56,932	ALX Oncology Holdings, Inc. (a)	1,400	52,836
Triumph Bancorp, Inc. (a)	3,221	100,302	Amicus Therapeutics, Inc. (a)	36,141	510,311
Trustmark Corp.	9,196	196,886	AnaptysBio, Inc. (a)	3,214	47,407
UMB Financial Corp.	6,189	303,323	Anavex Life Sciences Corp.		
Umpqua Holdings Corp.	31,387	333,330	(a) (b)	7,700	35,035
United Bankshares, Inc.	17,581	377,464	Anika Therapeutics, Inc. (a)	1,947	68,904
United Community Banks, Inc.	11,386	192,765	Annexon, Inc. (a)	2,100	63,483
United Security Bancshares	2,100	12,831	Apellis Pharmaceuticals, Inc. (a)	8,700	262,479
Unity Bancorp, Inc.	1,200	13,896	Applied Genetic Technologies		
Univest Financial Corp.	4,040	58,055	Corp. (a)	3,500	17,010
Valley National Bancorp.	56,542	387,313	Applied Molecular Transport, Inc.		
Veritex Holdings, Inc.	7,050	120,061	(a)	1,800	57,276
Washington Trust Bancorp, Inc.	2,423	74,289	Applied Therapeutics, Inc. (a)	1,841	38,219
Webster Financial Corp.	12,757	336,912	Aprea Therapeutics, Inc. (a) (b)	1,000	24,060
WesBanco, Inc.	9,502	202,963	Aptinyx, Inc. (a) (b)	3,700	12,506
West Bancorporation, Inc.	2,500	39,600	Aravive, Inc. (a) (b)	1,800	8,460
Westamerica Bancorporation	3,785	205,715	Arcturus Therapeutics Holdings,		
Western Alliance Bancorp	13,918	440,087	Inc. (a) (b)	2,000	85,800
Wintrust Financial Corp.	8,128	325,526	Arcus Biosciences, Inc. (a)	4,795	82,186
		<u>28,958,644</u>	Arcutis Biotherapeutics, Inc.		
			(a) (b)	1,700	49,810
BEVERAGES — 0.4%			Ardelyx, Inc. (a)	9,900	51,975
Boston Beer Co., Inc. Class A (a)	1,304	1,151,901	Arena Pharmaceuticals, Inc. (a)	8,230	615,522
Celsius Holdings, Inc. (a) (b)	4,700	106,737	Arrowhead Pharmaceuticals, Inc.		
Coca-Cola Consolidated, Inc.	711	171,124	(a)	14,200	611,452
Craft Brew Alliance, Inc. (a)	1,800	29,700	Assembly Biosciences, Inc. (a)	4,500	73,980

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Atara Biotherapeutics, Inc. (a)	8,200	\$ 106,272	Cue Biopharma, Inc. (a)	3,785	\$ 56,964
Athenex, Inc. (a)	8,798	106,456	Cyclerion Therapeutics, Inc. (a) (b)	3,740	22,739
Athersys, Inc. (a) (b)	21,381	41,693	Cytokinetics, Inc. (a) (b)	8,196	177,443
Atreca, Inc. Class A (a) (b)	2,700	37,719	CytomX Therapeutics, Inc. (a)	6,375	42,394
AVEO Pharmaceuticals, Inc. (a)	2,100	12,474	Deciphera Pharmaceuticals, Inc. (a)	5,300	271,890
Avid Bioservices, Inc. (a)	7,968	60,716	Denali Therapeutics, Inc. (a)	8,900	318,887
Avidity Biosciences, Inc. (a)	2,400	67,560	Dermtech, Inc. (a) (b)	1,200	14,340
AvroBio, Inc. (a)	4,498	58,564	Dicerna Pharmaceuticals, Inc. (a)	9,500	170,905
Axcella Health, Inc. (a)	1,100	5,082	Dyadic International, Inc. (a) (b)	2,900	21,953
Beam Therapeutics, Inc. (a) (b)	5,100	125,562	Dynavax Technologies Corp. (a) (b)	13,338	57,620
BeyondSpring, Inc. (a) (b)	2,000	26,620	Eagle Pharmaceuticals, Inc. (a)	1,446	61,426
BioCryst Pharmaceuticals, Inc. (a) (b)	22,530	77,391	Editas Medicine, Inc. (a) (b)	8,039	225,574
Biohaven Pharmaceutical Holding Co., Ltd. (a)	6,900	448,569	Eidos Therapeutics, Inc. (a) (b)	1,589	80,292
BioMarin Pharmaceutical, Inc. (a)	25,819	1,964,310	Eiger BioPharmaceuticals, Inc. (a)	3,675	29,915
BioSpecifics Technologies Corp. (a)	959	50,664	Emergent BioSolutions, Inc. (a)	6,300	650,979
Bioxcel Therapeutics, Inc. (a)	1,712	74,232	Enanta Pharmaceuticals, Inc. (a)	2,700	123,606
Black Diamond Therapeutics, Inc. (a) (b)	1,900	57,437	Enochian Biosciences, Inc. (a) (b)	2,510	8,986
Bluebird Bio, Inc. (a)	9,521	513,658	Epizyme, Inc. (a)	12,438	148,385
Blueprint Medicines Corp. (a)	7,842	726,953	Esperion Therapeutics, Inc. (a) (b)	3,800	141,246
BrainStorm Cell Therapeutics, Inc. (a) (b)	4,100	69,372	Evelo Biosciences, Inc. (a)	2,135	11,251
BridgeBio Pharma, Inc. (a) (b)	10,300	386,456	Exact Sciences Corp. (a) (b)	21,210	2,162,360
Cabaletta Bio, Inc. (a) (b)	1,200	13,008	Exelixis, Inc. (a)	43,385	1,060,763
Calithera Biosciences, Inc. (a)	8,900	30,705	Exicure, Inc. (a)	9,000	15,750
Calyxt, Inc. (a) (b)	1,300	7,137	Fate Therapeutics, Inc. (a) (b)	10,160	406,095
CareDx, Inc. (a)	6,242	236,821	Fennec Pharmaceuticals, Inc. (a) (b)	3,300	19,998
CASI Pharmaceuticals, Inc. (a) (b)	8,100	12,393	FibroGen, Inc. (a)	12,008	493,769
Castle Biosciences, Inc. (a)	1,500	77,175	Five Prime Therapeutics, Inc. (a)	3,847	18,081
Catabasis Pharmaceuticals, Inc. (a) (b)	2,700	16,713	Flexion Therapeutics, Inc. (a) (b)	5,300	55,173
Catalyst Biosciences, Inc. (a)	2,600	11,180	Forma Therapeutics Holdings, Inc. (a)	2,300	114,632
Catalyst Pharmaceuticals, Inc. (a)	15,147	44,987	Fortress Biotech, Inc. (a)	8,800	35,552
Cellular Biomedicine Group, Inc. (a)	1,900	34,846	Frequency Therapeutics, Inc. (a) (b)	3,600	69,156
CEL-SCI Corp. (a) (b)	5,195	66,236	G1 Therapeutics, Inc. (a)	4,361	50,370
Centogene NV (a)	300	2,838	Galectin Therapeutics, Inc. (a) (b)	6,283	16,776
Checkpoint Therapeutics, Inc. (a) (b)	5,475	14,673	Galera Therapeutics, Inc. (a)	200	1,808
ChemoCentryx, Inc. (a)	6,500	356,200	Generation Bio Co. (a)	1,700	52,547
Chimerix, Inc. (a)	8,597	21,407	Genprex, Inc. (a) (b)	4,300	14,448
Cidara Therapeutics, Inc. (a) (b)	5,100	14,535	Geron Corp. (a) (b)	29,083	50,604
Clovis Oncology, Inc. (a) (b)	8,780	51,187	Global Blood Therapeutics, Inc. (a)	8,381	462,128
Coherus Biosciences, Inc. (a) (b)	8,417	154,368	GlycoMimetics, Inc. (a)	5,291	16,243
Concert Pharmaceuticals, Inc. (a)	4,298	42,206	Gossamer Bio, Inc. (a) (b)	6,800	84,388
Constellation Pharmaceuticals, Inc. (a) (b)	4,165	84,383	Gritstone Oncology, Inc. (a)	3,900	10,335
ContraFect Corp. (a)	2,000	10,560	Halozyyme Therapeutics, Inc. (a)	19,252	505,943
Corbus Pharmaceuticals Holdings, Inc. (a) (b)	9,714	17,485	Harpoon Therapeutics, Inc. (a)	1,190	20,218
Cortexyme, Inc. (a)	2,249	112,450	Heron Therapeutics, Inc. (a) (b)	12,717	188,466
Crinetics Pharmaceuticals, Inc. (a) (b)	4,100	64,247	Homology Medicines, Inc. (a) (b)	4,800	51,360
			Hookipa Pharma, Inc. (a) (b)	1,585	15,010
			iBio, Inc. (a) (b)	7,300	14,819
			Ideaya Biosciences, Inc. (a)	1,800	22,608

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
IGM Biosciences, Inc. (a) (b)	1,000	\$ 73,810	Momenta Pharmaceuticals, Inc.		
Immunic, Inc. (a)	500	9,285	(a)	17,187	\$ 901,974
ImmunoGen, Inc. (a)	25,176	90,634	Morphic Holding, Inc. (a) (b)	1,700	46,478
Immunomedics, Inc. (a)	29,372	2,497,501	Mustang Bio, Inc. (a) (b)	4,805	15,136
Immunovant, Inc. (a)	5,000	175,950	Myriad Genetics, Inc. (a)	10,394	135,538
Inovio Pharmaceuticals, Inc.			NantKwest, Inc. (a) (b)	4,400	30,514
(a) (b)	20,911	242,568	Natera, Inc. (a)	10,000	722,400
Inozyme Pharma, Inc. (a)	1,200	31,548	Neoleukin Therapeutics, Inc.		
Insmed, Inc. (a)	14,366	461,723	(a) (b)	4,500	54,000
Intellia Therapeutics, Inc. (a) (b)	6,200	123,256	Neubase Therapeutics, Inc.		
Intercept Pharmaceuticals, Inc.			(a) (b)	2,600	19,734
(a)	3,787	157,009	NeuroBo Pharmaceuticals, Inc.		
Invitae Corp. (a) (b)	16,400	710,940	(a) (b)	700	3,934
Ionis Pharmaceuticals, Inc. (a)	18,630	883,994	Neurocrine Biosciences, Inc. (a)	13,128	1,262,389
Iovance Biotherapeutics, Inc. (a)	19,800	651,816	NextCure, Inc. (a) (b)	2,300	20,240
Ironwood Pharmaceuticals, Inc.			Nkarta, Inc. (a)	2,300	69,138
(a)	22,678	203,989	Novavax, Inc. (a) (b)	8,772	950,446
iTeos Therapeutics, Inc. (a)	1,500	37,005	Nurix Therapeutics, Inc. (a)	1,600	55,856
IVERIC bio, Inc. (a)	6,900	38,916	Nymox Pharmaceutical Corp.		
Jounce Therapeutics, Inc. (a) (b)	2,500	20,400	(a) (b)	6,000	14,760
Kadmon Holdings, Inc. (a)	23,563	92,367	Oncocyte Corp. (a) (b)	3,885	5,400
KalVista Pharmaceuticals, Inc. (a)	2,000	25,180	OPKO Health, Inc. (a) (b)	57,018	210,396
Karuna Therapeutics, Inc. (a) (b)	2,250	173,970	Organogenesis Holdings, Inc. (a)	1,898	7,288
Karyopharm Therapeutics, Inc.			Orgenesis, Inc. (a)	2,700	13,608
(a) (b)	10,300	150,380	ORIC Pharmaceuticals, Inc. (a)	1,300	32,513
Keros Therapeutics, Inc. (a)	1,100	42,427	Ovid therapeutics, Inc. (a) (b)	6,500	37,310
Kezar Life Sciences, Inc. (a)	4,430	21,441	Oyster Point Pharma, Inc. (a) (b)	900	18,999
Kindred Biosciences, Inc. (a)	5,800	24,882	Passage Bio, Inc. (a) (b)	2,100	27,531
Kiniksa Pharmaceuticals Ltd.			PDL BioPharma, Inc. (a)	15,855	49,943
Class A (a) (b)	2,225	34,087	PhaseBio Pharmaceuticals, Inc.		
Kodiak Sciences, Inc. (a) (b)	4,100	242,761	(a) (b)	2,496	8,761
Krystal Biotech, Inc. (a)	1,667	71,764	Pieris Pharmaceuticals, Inc. (a)	7,200	14,904
Kura Oncology, Inc. (a)	7,500	229,800	Precigen, Inc. (a) (b)	9,441	33,044
La Jolla Pharmaceutical Co.			Precision BioSciences, Inc. (a)	5,600	34,496
(a) (b)	3,645	14,689	Prevail Therapeutics, Inc. (a)	2,200	22,396
Lexicon Pharmaceuticals, Inc.			Protagonist Therapeutics, Inc. (a)	3,302	64,554
(a) (b)	6,521	9,390	Protara Therapeutics, Inc. (a)	300	5,049
Ligand Pharmaceuticals, Inc.			Prothena Corp. PLC (a)	4,700	46,953
(a) (b)	2,005	191,117	PTC Therapeutics, Inc. (a)	8,800	411,400
LogicBio Therapeutics, Inc. (a) (b)	1,475	13,393	Puma Biotechnology, Inc. (a)	4,307	43,458
MacroGenics, Inc. (a)	7,034	177,186	Radius Health, Inc. (a) (b)	6,455	73,200
Madrigal Pharmaceuticals, Inc.			Rapt Therapeutics, Inc. (a)	1,700	54,740
(a)	1,222	145,088	REGENXBIO, Inc. (a)	5,000	137,600
Magenta Therapeutics, Inc. (a) (b)	3,000	20,400	Relay Therapeutics, Inc. (a)	4,600	195,914
MannKind Corp. (a) (b)	29,200	54,896	Replimenu Group, Inc. (a) (b)	2,500	57,550
Marker Therapeutics, Inc. (a)	4,870	7,305	Retrophin, Inc. (a)	6,398	118,107
MediciNova, Inc. (a) (b)	6,500	34,060	REVOLUTION Medicines, Inc. (a)	5,542	192,862
MEI Pharma, Inc. (a)	16,214	50,588	Rhythm Pharmaceuticals, Inc. (a)	5,000	108,350
MeiraGTx Holdings PLC (a) (b)	2,700	35,748	Rigel Pharmaceuticals, Inc. (a)	26,389	63,334
Mersana Therapeutics, Inc. (a)	6,300	117,306	Rocket Pharmaceuticals, Inc.		
Minerva Neurosciences, Inc.			(a) (b)	4,800	109,728
(a) (b)	4,680	14,882	Rubius Therapeutics, Inc. (a) (b)	5,400	27,054
Mirati Therapeutics, Inc. (a)	5,311	881,892	Sage Therapeutics, Inc. (a)	7,374	450,699
Mirum Pharmaceuticals, Inc.			Sangamo Therapeutics, Inc.		
(a) (b)	797	15,358	(a) (b)	16,765	158,429
Moderna, Inc. (a) (b)	40,740	2,882,355	Sarepta Therapeutics, Inc. (a)	10,666	1,497,826
Molecular Templates, Inc. (a)	3,215	35,108	Savara, Inc. (a)	5,445	5,935

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Scholar Rock Holding Corp.			Apogee Enterprises, Inc.	3,609	\$ 77,124
(a) (b)	2,745	\$ 48,559	Armstrong World Industries, Inc.	6,795	467,564
Seattle Genetics, Inc. (a)	17,351	3,395,417	AZEK Co. Inc (a)	5,800	201,898
Selecta Biosciences, Inc. (a)	10,300	25,544	Builders FirstSource, Inc. (a)	16,400	534,968
Seres Therapeutics, Inc. (a) (b)	7,546	213,627	Caesarstone, Ltd.	3,527	34,565
Soleno Therapeutics, Inc. (a)	5,100	12,801	Cornerstone Building Brands, Inc. (a)	6,228	49,699
Solid Biosciences, Inc. (a)	2,800	5,684	CSW Industrials, Inc.	1,937	149,633
Sorrento Therapeutics, Inc. (a) (b)	31,419	350,322	Gibraltar Industries, Inc. (a)	4,600	299,644
Spectrum Pharmaceuticals, Inc. (a)	20,032	81,731	Griffon Corp.	5,800	113,332
Spero Therapeutics, Inc. (a) (b)	1,993	22,242	Insteel Industries, Inc.	2,887	53,987
SpringWorks Therapeutics, Inc. (a) (b)	3,000	143,010	JELD-WEN Holding, Inc. (a)	9,609	217,163
Stoke Therapeutics, Inc. (a) (b)	1,700	56,933	Lennox International, Inc.	4,897	1,334,971
Sutro Biopharma, Inc. (a) (b)	1,700	17,085	Masonite International Corp. (a)	3,493	343,711
Syndax Pharmaceuticals, Inc. (a)	3,600	53,136	Owens Corning	15,276	1,051,142
Syros Pharmaceuticals, Inc. (a) (b)	5,500	48,620	Patrick Industries, Inc.	3,228	185,675
TCR2 Therapeutics, Inc. (a)	2,400	48,768	PGT Innovations, Inc. (a)	8,054	141,106
TG Therapeutics, Inc. (a)	15,730	420,935	Quanex Building Products Corp.	4,850	89,434
Translate Bio, Inc. (a) (b)	7,700	104,797	Resideo Technologies, Inc. (a)	18,077	198,847
Turning Point Therapeutics, Inc. (a)	4,889	427,103	Simpson Manufacturing Co., Inc.	6,200	602,392
Twist Bioscience Corp. (a) (b)	4,240	322,113	Trex Co., Inc. (a)	16,488	1,180,541
Tyme Technologies, Inc. (a) (b)	9,400	9,212	UFP Industries, Inc.	8,509	480,844
Ultragenyx Pharmaceutical, Inc. (a) (b)	8,154	670,177			<u>8,874,511</u>
United Therapeutics Corp. (a)	6,218	628,018	CAPITAL MARKETS — 2.2%		
UNITY Biotechnology, Inc. (a) (b)	4,590	15,881	Affiliated Managers Group, Inc.	6,600	451,308
UroGen Pharma, Ltd. (a) (b)	3,000	57,870	Apollo Global Management, Inc.	24,400	1,091,900
Vanda Pharmaceuticals, Inc. (a)	7,851	75,841	Ares Management Corp. Class A	14,000	565,880
Vaxart, Inc. (a) (b)	6,800	45,220	Artisan Partners Asset Management, Inc. Class A	7,893	307,748
Vaxcyte, Inc. (a)	2,600	128,388	Assetmark Financial Holdings, Inc. (a)	2,200	47,828
VBI Vaccines, Inc. (a) (b)	24,506	70,087	Associated Capital Group, Inc. Class A	300	10,839
Veracyte, Inc. (a) (b)	7,357	239,029	B. Riley Financial, Inc.	2,734	68,514
Verastem, Inc. (a) (b)	24,900	30,129	BGC Partners, Inc. Class A	43,300	103,920
Vericel Corp. (a)	6,373	118,092	Blucora, Inc. (a)	6,800	64,056
Viela Bio, Inc. (a) (b)	3,000	84,240	BrightSphere Investment Group, Inc.	8,538	110,140
Viking Therapeutics, Inc. (a) (b)	9,314	54,207	Carlisle Group, Inc. (b)	16,600	409,522
Vir Biotechnology, Inc. (a) (b)	7,639	262,247	Cohen & Steers, Inc.	3,509	195,592
Voyager Therapeutics, Inc. (a)	3,800	40,546	Cowen, Inc. Class A	3,750	61,012
vTv Therapeutics, Inc. Class A (a) (b)	1,500	2,655	Diamond Hill Investment Group, Inc.	399	50,402
X4 Pharmaceuticals, Inc. (a) (b)	2,408	16,302	Donnelley Financial Solutions, Inc. (a)	4,275	57,114
XBiotech, Inc. (a) (b)	2,075	39,612	Eaton Vance Corp.	15,820	603,533
Xencor, Inc. (a)	7,885	305,859	Evercore, Inc. Class A	5,643	369,391
XOMA Corp. (a) (b)	900	16,956	FactSet Research Systems, Inc.	5,272	1,765,487
Y-mAbs Therapeutics, Inc. (a)	4,300	165,077	Federated Hermes, Inc.	13,700	294,687
Zentalis Pharmaceuticals, Inc. (a)	1,600	52,304	Focus Financial Partners, Inc. Class A (a)	4,582	150,244
ZIOPHARM Oncology, Inc. (a) (b)	29,556	74,481	GAMCO Investors, Inc. Class A	882	10,205
		<u>53,876,000</u>	Greenhill & Co., Inc.	2,417	27,433
BUILDING PRODUCTS — 1.1%			Hamilton Lane, Inc. Class A	4,304	277,995
AAON, Inc.	5,900	355,475	Houlihan Lokey, Inc.	7,300	431,065
Advanced Drainage Systems, Inc.	7,900	493,276			
Alpha Pro Tech, Ltd. (a)	1,900	28,082			
American Woodmark Corp. (a)	2,412	189,438			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Interactive Brokers Group, Inc. Class A	10,506	\$ 507,755	Intrepid Potash, Inc. (a)	1,490	\$ 12,576
KKR & Co., Inc.	76,070	2,612,244	Koppers Holdings, Inc. (a)	2,930	61,266
Lazard, Ltd. Class A	14,402	475,986	Kraton Corp. (a)	4,385	78,141
LPL Financial Holdings, Inc.	11,195	858,321	Kronos Worldwide, Inc.	3,600	46,296
Moelis & Co. Class A	7,600	267,064	Livent Corp. (a) (b)	21,342	191,438
Morningstar, Inc.	3,120	501,103	Marrone Bio Innovations, Inc. (a)	9,293	11,337
Oppenheimer Holdings, Inc. Class A	1,500	33,480	Minerals Technologies, Inc.	4,792	244,871
Piper Sandler Cos.	2,500	182,500	NewMarket Corp.	1,013	346,770
PJT Partners, Inc. Class A	3,372	204,377	Olin Corp.	20,324	251,611
Pzena Investment Management, Inc. Class A	2,600	13,936	Orion Engineered Carbons SA	8,600	107,586
Safeguard Scientifics, Inc.	3,000	16,440	PQ Group Holdings, Inc. (a)	5,450	55,917
Sculptor Capital Management, Inc.	2,585	30,348	Quaker Chemical Corp. (b)	1,884	338,574
SEI Investments Co.	16,487	836,221	Rayonier Advanced Materials, Inc. (a)	7,700	24,640
Siebert Financial Corp. (a) (b)	1,320	4,264	RPM International, Inc.	18,290	1,515,144
Silvercrest Asset Management Group, Inc. Class A	1,504	15,732	Scotts Miracle-Gro Co.	5,816	889,325
Stifel Financial Corp.	9,449	477,741	Sensient Technologies Corp.	6,019	347,537
StoneX Group, Inc. (a)	2,403	122,937	Stepan Co.	3,082	335,938
TD Ameritrade Holding Corp.	37,084	1,451,838	Treco Resources (a)	3,370	20,692
Tradeweb Markets, Inc. Class A	12,000	696,000	Tredegart Corp.	3,707	55,123
Value Line, Inc.	200	4,940	Trinseo SA	5,599	143,558
Virtu Financial, Inc. Class A	9,197	211,623	Tronox Holdings PLC Class A (a)	12,669	99,705
Virtus Investment Partners, Inc.	1,028	142,532	Valvoline, Inc.	26,441	503,437
Waddell & Reed Financial, Inc. Class A (b)	9,436	140,125	Westlake Chemical Corp.	4,796	303,203
Westwood Holdings Group, Inc.	1,305	14,538	WR Grace & Co.	7,976	321,353
WisdomTree Investments, Inc.	19,799	63,357			
		<u>17,411,217</u>			<u>11,571,931</u>
CHEMICALS — 1.4%			COMMERCIAL SERVICES & SUPPLIES —		
Advanced Emissions Solutions, Inc. (b)	2,600	10,556	1.1%		
AdvanSix, Inc. (a)	3,900	50,232	ABM Industries, Inc.	9,500	348,270
AgroFresh Solutions, Inc. (a)	4,500	10,935	ACCO Brands Corp.	13,542	78,544
American Vanguard Corp.	4,052	53,243	ADT, Inc.	22,480	183,662
Amyris, Inc. (a) (b)	9,300	27,156	Advanced Disposal Services, Inc. (a)	10,500	317,415
Ashland Global Holdings, Inc.	7,931	562,467	Brady Corp. Class A	6,700	268,134
Avient Corp.	12,933	342,207	BrightView Holdings, Inc. (a)	4,900	55,860
Axalta Coating Systems, Ltd. (a)	30,102	667,361	Brink's Co.	7,114	292,314
Balchem Corp.	4,596	448,708	Casella Waste Systems, Inc. Class A (a)	6,500	363,025
Cabot Corp.	7,998	288,168	CECO Environmental Corp. (a)	4,743	34,576
Chase Corp.	1,062	101,315	Cimpress PLC (a) (b)	2,533	190,380
Chemours Co. (b)	23,343	488,102	Clean Harbors, Inc. (a)	7,353	411,988
Element Solutions, Inc. (a)	31,000	325,810	CompX International, Inc.	200	2,990
Ferro Corp. (a)	11,958	148,279	Covanta Holding Corp.	16,300	126,325
FutureFuel Corp.	4,100	46,617	Deluxe Corp.	5,776	148,616
GCP Applied Technologies, Inc. (a)	6,897	144,492	Ennis, Inc.	3,597	62,732
Hawkins, Inc.	1,348	62,143	Harsco Corp. (a)	11,425	158,922
HB Fuller Co.	7,299	334,148	Healthcare Services Group, Inc.	10,765	231,770
Huntsman Corp.	28,626	635,783	Heritage-Crystal Clean, Inc. (a)	2,334	31,159
Ingevity Corp. (a)	5,938	293,575	Herman Miller, Inc.	8,400	253,344
Innospec, Inc.	3,547	224,596	HNI Corp.	6,089	191,073
			IAA, Inc. (a)	19,171	998,234
			Interface, Inc.	8,262	50,563
			KAR Auction Services, Inc.	18,292	263,405
			Kimball International, Inc. Class B	5,165	54,439
			Knoll, Inc.	7,333	88,436

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Matthews International Corp. Class A	4,331	\$ 96,841	CONSTRUCTION & ENGINEERING — 0.6%		
McGrath RentCorp	3,500	208,565	AECOM (a)	21,804	\$ 912,279
Montrose Environmental Group, Inc. (a)	1,600	38,112	Aegion Corp. (a)	4,300	60,759
MSA Safety, Inc.	5,187	695,940	Ameresco, Inc. Class A (a)	3,600	120,240
NL Industries, Inc.	1,231	5,232	API Group Corp. (a) (b) (c)	19,923	283,504
PICO Holdings, Inc. (a)	2,830	25,357	Arcosa, Inc.	6,889	303,736
Pitney Bowes, Inc.	24,564	130,435	Argan, Inc.	2,139	89,645
Quad/Graphics, Inc.	5,027	15,232	Comfort Systems USA, Inc.	5,125	263,989
SP Plus Corp. (a)	3,300	59,235	Concrete Pumping Holdings, Inc. (a)	4,031	14,391
Steelcase, Inc. Class A	12,600	127,386	Construction Partners, Inc. Class A (a)	3,398	61,844
Stericycle, Inc. (a)	13,000	819,780	Dycom Industries, Inc. (a)	4,452	235,155
Team, Inc. (a)	4,600	25,300	EMCOR Group, Inc.	7,753	524,956
Tetra Tech, Inc.	7,686	734,013	Fluor Corp.	20,509	180,684
UniFirst Corp.	2,135	404,305	Granite Construction, Inc. (b)	6,679	117,617
US Ecology, Inc.	4,561	149,008	Great Lakes Dredge & Dock Corp. (a)	9,050	86,066
Viad Corp.	2,854	59,449	HC2 Holdings, Inc. (a) (b)	6,700	16,214
VSE Corp.	1,380	42,283	IES Holdings, Inc. (a)	1,300	41,301
		<u>8,842,649</u>	MasTec, Inc. (a)	8,076	340,807
COMMUNICATIONS EQUIPMENT — 0.6%			MYR Group, Inc. (a)	2,300	85,514
Acacia Communications, Inc. (a)	5,500	370,700	Northwest Pipe Co. (a)	1,500	39,690
ADTRAN, Inc.	6,837	70,114	NV5 Global, Inc. (a)	1,644	86,754
Applied Optoelectronics, Inc. (a) (b)	2,997	33,716	Primoris Services Corp.	6,954	125,450
CalAmp Corp. (a)	5,200	37,388	Sterling Construction Co., Inc. (a)	4,100	58,056
Calix, Inc. (a)	7,400	131,572	Tutor Perini Corp. (a)	5,800	64,554
Cambium Networks Corp. (a)	900	15,183	Valmont Industries, Inc.	2,947	365,958
Casa Systems, Inc. (a)	4,899	19,743	WillScot Mobile Mini Holdings Corp. (a)	22,713	378,853
Ciena Corp. (a)	21,864	867,782			<u>4,858,016</u>
Clearfield, Inc. (a)	1,800	36,306	CONSTRUCTION MATERIALS — 0.1%		
CommScope Holding Co., Inc. (a)	27,555	247,995	Eagle Materials, Inc.	5,864	506,181
Comtech Telecommunications Corp.	3,798	53,172	Forterra, Inc. (a)	2,904	34,325
Digi International, Inc. (a)	4,070	63,614	Summit Materials, Inc. Class A (a)	16,312	269,800
DZS, Inc. (a)	1,360	12,743	United States Lime & Minerals, Inc.	321	28,922
EchoStar Corp. Class A (a)	7,041	175,251	US Concrete, Inc. (a)	2,239	65,021
Extreme Networks, Inc. (a)	16,800	67,536			<u>904,249</u>
Genasys, Inc. (a)	5,000	30,750	CONSUMER FINANCE — 0.6%		
Harmonic, Inc. (a)	14,200	79,236	Ally Financial, Inc.	53,375	1,338,111
Infinera Corp. (a) (b)	22,600	139,216	Atlanticus Holdings Corp. (a)	800	9,520
Inseego Corp. (a) (b)	9,717	100,280	Credit Acceptance Corp. (a) (b)	1,386	469,355
InterDigital, Inc.	4,373	249,523	Curo Group Holdings Corp.	2,430	17,132
KVH Industries, Inc. (a)	2,532	22,813	Encore Capital Group, Inc. (a) (b)	4,551	175,623
Lumentum Holdings, Inc. (a)	10,682	802,539	Enova International, Inc. (a)	4,200	68,838
NETGEAR, Inc. (a)	4,289	132,187	EZCORP, Inc. Class A (a)	6,800	34,204
NetScout Systems, Inc. (a)	9,907	216,270	FirstCash, Inc.	5,815	332,676
PC-Tel, Inc. (a)	2,700	15,282	Green Dot Corp. Class A (a)	7,200	364,392
Plantronics, Inc.	4,848	57,400	LendingClub Corp. (a)	10,006	47,128
Resonant, Inc. (a)	7,500	17,850	LendingTree, Inc. (a)	1,130	346,786
Ribbon Communications, Inc. (a)	9,500	36,765	Navient Corp.	27,204	229,874
Ubiquiti, Inc.	1,230	204,992	Nelnet, Inc. Class A	2,442	147,131
ViaSat, Inc. (a)	8,411	289,254	OneMain Holdings, Inc.	9,323	291,344
Viavi Solutions, Inc. (a)	32,400	380,052	Oportun Financial Corp. (a)	2,751	32,434
		<u>4,977,224</u>			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PRA Group, Inc. (a) (b)	6,372	\$ 254,561	Terminix Global Holdings, Inc. (a)	18,912	\$ 754,211
Regional Management Corp. (a)	1,300	21,658	Universal Technical Institute, Inc. (a)	4,400	22,352
Santander Consumer USA Holdings, Inc.	10,564	192,159	Vivint Smart Home, Inc. (a)	10,213	174,438
SLM Corp.	53,400	432,006	WW International, Inc. (a)	6,700	126,429
World Acceptance Corp. (a) (b)	671	70,824			<u>7,667,478</u>
		<u>4,875,756</u>	DIVERSIFIED FINANCIAL SERVICES — 0.4%		
CONTAINERS & PACKAGING — 0.7%			Alerus Financial Corp. (b)	2,076	40,690
AptarGroup, Inc.	9,206	1,042,119	A-Mark Precious Metals, Inc.	700	23,604
Ardagh Group SA	2,900	40,745	Banco Latinoamericano de Comercio Exterior SA Class E	4,400	53,460
Berry Global Group, Inc. (a)	18,963	916,292	Calamos Asset Management, Inc. Class A (a) (d)	1,000	—
Crown Holdings, Inc. (a)	18,565	1,426,906	Cannae Holdings, Inc. (a)	12,300	458,298
Graphic Packaging Holding Co.	39,667	558,908	Equitable Holdings, Inc.	58,046	1,058,759
Greif, Inc. Class A	3,600	130,356	GWG Holdings, Inc. (a) (b)	500	4,300
Greif, Inc. Class B	942	37,190	Jefferies Financial Group, Inc.	32,400	583,200
Myers Industries, Inc.	5,095	67,407	Marlin Business Services Corp.	1,400	9,870
O-I Glass, Inc.	22,228	235,395	SWK Holdings Corp. (a)	500	7,000
Ranpak Holdings Corp. (a)	4,400	41,888	Voya Financial, Inc.	17,941	859,912
Silgan Holdings, Inc.	11,268	414,324			<u>3,099,093</u>
Sonoco Products Co.	14,295	730,046	DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%		
UFP Technologies, Inc. (a)	1,100	45,562	Alaska Communications Systems Group, Inc.	7,900	15,800
		<u>5,687,138</u>	Anterix, Inc. (a)	1,507	49,294
DISTRIBUTORS — 0.3%			ATN International, Inc.	1,557	78,068
Core-Mark Holding Co., Inc.	6,352	183,763	Bandwidth, Inc. Class A (a) (b)	2,692	469,943
Funko, Inc. Class A (a) (b)	3,450	19,976	Cincinnati Bell, Inc. (a)	7,374	110,610
Greenlane Holdings, Inc. Class A (a) (b)	1,600	3,584	Cogent Communications Holdings, Inc.	5,996	360,060
Pool Corp.	5,552	1,857,366	Consolidated Communications Holdings, Inc. (a)	11,249	64,007
Weyco Group, Inc.	943	15,248	GCI Liberty, Inc. Class A (a)	14,046	1,151,210
		<u>2,079,937</u>	IDT Corp. Class B (a)	2,900	19,082
DIVERSIFIED CONSUMER SERVICES — 1.0%			Iridium Communications, Inc. (a)	16,719	427,672
Adtalem Global Education, Inc. (a)	7,574	185,866	Liberty Latin America, Ltd. Class C (a)	22,000	179,080
American Public Education, Inc. (a)	2,000	56,380	Ooma, Inc. (a) (b)	3,200	41,760
Aspen Group, Inc. (a)	2,800	31,276	ORBCOMM, Inc. (a)	11,411	38,797
Bright Horizons Family Solutions, Inc. (a)	8,559	1,301,310	Vonage Holdings Corp. (a)	32,900	336,567
Carriage Services, Inc.	2,296	51,224			<u>3,341,950</u>
Chegg, Inc. (a)	17,300	1,235,912	ELECTRIC UTILITIES — 0.7%		
Collectors Universe, Inc.	1,315	65,079	ALLETE, Inc.	7,362	380,910
Franchise Group, Inc.	2,900	73,544	Avangrid, Inc.	8,100	408,726
frontdoor, Inc. (a)	12,206	474,935	Genie Energy, Ltd. Class B	2,198	17,584
Graham Holdings Co. Class B	546	220,644	Hawaiian Electric Industries, Inc.	15,283	508,007
Grand Canyon Education, Inc. (a)	6,610	528,403	IDACORP, Inc.	7,238	578,316
H&R Block, Inc.	27,600	449,604	MGE Energy, Inc.	5,062	317,185
Houghton Mifflin Harcourt Co. (a)	16,399	28,370	OGE Energy Corp.	28,543	856,004
K12, Inc. (a)	5,805	152,904	Otter Tail Corp.	5,876	212,535
Laureate Education, Inc. Class A (a)	15,670	208,098	PG&E Corp. (a)	185,046	1,737,582
OneSpaWorld Holdings, Ltd. (b)	7,100	46,150	PNM Resources, Inc.	11,251	465,004
Perdoceo Education Corp. (a)	10,112	123,771	Portland General Electric Co.	12,821	455,145
Regis Corp. (a) (b)	3,706	22,755			
Service Corp. International	24,583	1,036,911			
Strategic Education, Inc.	3,246	296,912			

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Spark Energy, Inc. Class A	2,096	\$ 17,439	II-VI, Inc. (a) (b)	14,266	\$ 578,629
		5,954,437	Insight Enterprises, Inc. (a)	4,878	275,997
ELECTRICAL EQUIPMENT — 1.2%			Intelligence, Inc. (a)	2,400	16,008
Acuity Brands, Inc.	5,605	573,672	Iteris, Inc. (a)	6,300	25,830
Allied Motion Technologies, Inc.	1,162	47,967	Itron, Inc. (a)	5,699	346,157
American Superconductor Corp. (a)	3,300	47,784	Jabil, Inc.	20,967	718,329
Atkore International Group, Inc. (a)	6,900	156,837	Kimball Electronics, Inc. (a)	3,844	44,437
AZZ, Inc.	3,844	131,157	Knowles Corp. (a)	12,568	187,263
Bloom Energy Corp. Class A (a) (b)	12,676	227,788	Littelfuse, Inc.	3,329	590,365
Encore Wire Corp.	2,934	136,196	Luna Innovations, Inc. (a)	4,400	26,312
EnerSys	6,041	405,472	Methode Electronics, Inc.	5,249	149,596
FuelCell Energy, Inc. (a) (b)	30,200	64,628	MTS Systems Corp.	2,732	52,209
Generac Holdings, Inc. (a)	8,705	1,685,636	Napco Security Technologies, Inc. (a)	1,878	44,133
GrafTech International, Ltd.	9,050	61,902	National Instruments Corp.	18,448	658,594
Hubbell, Inc.	7,740	1,059,142	nLight, Inc. (a)	5,088	119,466
LSI Industries, Inc.	3,900	26,325	Novanta, Inc. (a)	4,841	509,951
nVent Electric PLC	22,200	392,718	OSI Systems, Inc. (a)	2,440	189,368
Orion Energy Systems, Inc. (a) (b)	4,100	31,037	PAR Technology Corp. (a) (b)	2,200	89,122
Plug Power, Inc. (a) (b)	48,413	649,218	PC Connection, Inc.	1,660	68,160
Powell Industries, Inc.	1,400	33,782	Plexus Corp. (a)	4,100	289,583
Preformed Line Products Co.	500	24,360	Powerfleet, Inc. (a) (b)	4,200	23,646
Regal Beloit Corp.	5,794	543,883	Research Frontiers, Inc. (a) (b)	4,000	10,800
Sensata Technologies Holding PLC (a)	22,028	950,288	Rogers Corp. (a)	2,699	264,664
Sunrun, Inc. (a)	16,900	1,302,483	Sanmina Corp. (a)	9,575	259,004
Thermon Group Holdings, Inc. (a)	4,780	53,679	ScanSource, Inc. (a)	3,809	75,532
TPI Composites, Inc. (a)	4,300	124,528	SYNNEX Corp.	5,917	828,735
Ultralife Corp. (a)	1,400	8,260	Trimble, Inc. (a)	35,636	1,735,473
Vertiv Holdings Co. (a)	31,300	542,116	TTM Technologies, Inc. (a)	14,600	166,586
Vicor Corp. (a)	2,632	204,585	Vishay Intertechnology, Inc.	18,845	293,417
Vivint Solar, Inc. (a) (b)	7,073	299,542	Vishay Precision Group, Inc. (a)	1,700	43,044
		9,784,985	Wrap Technologies, Inc. (a) (b)	1,500	10,155
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 1.8%			ENERGY EQUIPMENT & SERVICES — 0.2%		
Akoustis Technologies, Inc. (a) (b)	4,700	38,352	Archrock, Inc.	19,042	102,446
Arlo Technologies, Inc. (a)	11,717	61,631	Aspen Aerogels, Inc. (a)	3,100	33,945
Arrow Electronics, Inc. (a)	11,010	866,047	Bristow Group, Inc. (a)	1,033	21,951
Avnet, Inc.	13,997	361,682	Cactus, Inc. Class A	6,943	133,236
Badger Meter, Inc.	4,176	272,985	ChampionX Corp. (a)	26,400	210,936
Bel Fuse, Inc. Class B	1,500	16,020	DMC Global, Inc.	2,100	69,174
Belden, Inc.	6,263	194,905	Dril-Quip, Inc. (a)	4,975	123,181
Benchmark Electronics, Inc.	5,331	107,420	Exterran Corp. (a)	4,500	18,720
Cognex Corp.	23,501	1,529,915	Frank's International NV (a)	22,700	34,958
Coherent, Inc. (a)	3,487	386,813	Helix Energy Solutions Group, Inc. (a)	20,209	48,704
CTS Corp.	4,687	103,255	Helmerich & Payne, Inc.	14,900	218,285
Daktronics, Inc.	5,745	22,750	Liberty Oilfield Services, Inc. Class A (b)	8,300	66,317
Dolby Laboratories, Inc. Class A	8,979	595,128	Matrix Service Co. (a)	4,100	34,235
ePlus, Inc. (a)	1,913	140,032	Nabors Industries, Ltd. (b)	1,127	27,544
Fabrinet (a)	5,200	327,756	National Energy Services Reunited Corp. (a)	3,700	23,606
FARO Technologies, Inc. (a)	2,588	157,816	Newpark Resources, Inc. (a)	13,900	14,595
Fitbit, Inc. Class A (a)	34,909	242,967	NexTier Oilfield Solutions, Inc. (a)	25,298	46,801
			Oceaneering International, Inc. (a)	14,081	49,565

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Oil States International, Inc. (a) . . .	9,366	\$ 25,569	American Campus Communities, Inc. REIT	19,510	\$ 681,289
Patterson-UTI Energy, Inc.	26,760	76,266	American Finance Trust, Inc. REIT	15,944	99,969
ProPetro Holding Corp. (a)	11,399	46,280	American Homes 4 Rent Class A REIT	37,097	1,056,523
RPC, Inc. (a) (b)	9,010	23,786	Americold Realty Trust REIT	29,100	1,040,325
SEACOR Holdings, Inc. (a)	2,768	80,494	Apple Hospitality REIT, Inc.	29,900	287,339
Select Energy Services, Inc. Class A (a)	9,092	34,913	Armada Hoffer Properties, Inc. REIT	8,200	75,932
Solaris Oilfield Infrastructure, Inc. Class A	4,900	31,066	Bluerock Residential Growth REIT, Inc.	3,600	27,288
Tidewater, Inc. (a)	6,225	41,770	Brandywine Realty Trust REIT	24,100	249,194
Transocean, Ltd. (a) (b)	87,189	70,353	Brixmor Property Group, Inc. REIT	42,348	495,048
US Silica Holdings, Inc.	11,488	34,464	Brookfield Property REIT, Inc. Class A (b)	6,500	79,560
		<u>1,743,160</u>	BRT Apartments Corp. REIT	1,500	17,670
ENTERTAINMENT — 1.4%			Camden Property Trust REIT	13,438	1,195,713
AMC Entertainment Holdings, Inc. Class A (b)	8,066	37,991	CareTrust REIT, Inc.	13,528	240,731
Cinemark Holdings, Inc. (b)	15,538	155,380	CatchMark Timber Trust, Inc. Class A REIT	6,900	61,617
Eros STX Global Corp. (a) (b)	11,347	25,077	Chatham Lodging Trust REIT	7,160	54,559
Gaia, Inc. (a)	1,600	15,728	CIM Commercial Trust Corp. REIT	1,800	17,748
Glu Mobile, Inc. (a)	18,600	142,755	City Office REIT, Inc.	6,100	45,872
IMAX Corp. (a)	7,233	86,507	Clipper Realty, Inc. REIT	2,293	13,873
Liberty Media Corp.-Liberty Braves Class A (a)	1,538	32,113	Colony Capital, Inc. REIT (b)	67,918	185,416
Liberty Media Corp.-Liberty Braves Class C (a)	5,275	110,828	Columbia Property Trust, Inc. REIT	16,694	182,132
Liberty Media Corp.-Liberty Formula One Class A (a)	3,701	124,020	Community Healthcare Trust, Inc. REIT	3,047	142,478
Liberty Media Corp.-Liberty Formula One Class C (a)	28,286	1,025,933	CoreCivic, Inc. REIT	16,625	133,000
Lions Gate Entertainment Corp. Class A (a) (b)	8,224	77,964	CorEnergy Infrastructure Trust, Inc. REIT	2,060	12,030
Lions Gate Entertainment Corp. Class B (a)	16,389	142,912	CorePoint Lodging, Inc. REIT	6,280	34,226
LiveXLive Media, Inc. (a)	5,299	13,751	CoreSite Realty Corp. REIT	5,727	680,826
Madison Square Garden Entertainment Corp. (a)	2,660	182,183	Corporate Office Properties Trust REIT	16,000	379,520
Madison Square Garden Sports Corp. (a)	2,672	402,083	Cousins Properties, Inc. REIT	21,149	604,650
Marcus Corp.	3,537	27,341	CubeSmart REIT	27,625	892,564
Roku, Inc. (a)	15,098	2,850,502	CyrusOne, Inc. REIT	16,615	1,163,548
Spotify Technology SA (a)	18,684	4,532,178	DiamondRock Hospitality Co. REIT	29,100	147,537
World Wrestling Entertainment, Inc. Class A	6,542	264,755	Diversified Healthcare Trust REIT	32,877	115,727
Zynga, Inc. Class A (a)	126,732	1,155,796	Douglas Emmett, Inc. REIT	23,737	595,799
		<u>11,405,797</u>	Easterly Government Properties, Inc. REIT	11,000	246,510
EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS) — 6.3%			EastGroup Properties, Inc. REIT	5,521	714,031
Acadia Realty Trust REIT	11,747	123,343	Empire State Realty Trust, Inc. Class A REIT	20,224	123,771
Agree Realty Corp. REIT	7,556	480,864	EPR Properties REIT	10,549	290,097
Alexander & Baldwin, Inc. REIT (a)	10,238	114,768	Equity Commonwealth REIT	16,681	444,215
Alexander's, Inc. REIT	338	82,884	Equity LifeStyle Properties, Inc. REIT	24,868	1,524,408
Alpine Income Property Trust, Inc. REIT	1,000	15,550	Essential Properties Realty Trust, Inc. REIT	13,313	243,894
American Assets Trust, Inc. REIT	7,317	176,267	Farmland Partners, Inc. REIT (b)	4,300	28,638

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
First Industrial Realty Trust, Inc. REIT	18,015	\$ 716,997	NETSTREIT Corp. (a)	1,700	\$ 31,042
Four Corners Property Trust, Inc. REIT	10,009	256,130	New Senior Investment Group, Inc. REIT	11,607	46,428
Franklin Street Properties Corp. REIT	14,783	54,106	NexPoint Residential Trust, Inc. REIT	3,148	139,614
Front Yard Residential Corp. REIT	7,127	62,290	Office Properties Income Trust REIT	6,627	137,311
Gaming and Leisure Properties, Inc. REIT	29,443	1,087,330	Omega Healthcare Investors, Inc. REIT	32,152	962,631
GEO Group, Inc. REIT	17,180	194,821	One Liberty Properties, Inc. REIT	2,526	41,325
Getty Realty Corp. REIT	4,874	126,773	Outfront Media, Inc. REIT	20,567	299,250
Gladstone Commercial Corp. REIT	4,730	79,701	Paramount Group, Inc. REIT (b)	27,753	196,491
Gladstone Land Corp. REIT	2,900	43,558	Park Hotels & Resorts, Inc. REIT	33,534	335,005
Global Medical REIT, Inc.	6,100	82,350	Pebblebrook Hotel Trust REIT	18,457	231,266
Global Net Lease, Inc. REIT	12,782	203,234	Physicians Realty Trust REIT	29,617	530,440
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	10,197	431,027	Piedmont Office Realty Trust, Inc. Class A REIT	17,905	242,971
Healthcare Realty Trust, Inc. REIT	19,182	577,762	Plymouth Industrial REIT, Inc.	2,200	27,148
Healthcare Trust of America, Inc. Class A REIT	31,070	807,820	PotlatchDeltic Corp. REIT	9,328	392,709
Hersha Hospitality Trust REIT	5,376	29,783	Preferred Apartment Communities, Inc. Class A REIT	7,197	38,864
Highwoods Properties, Inc. REIT	14,670	492,472	PS Business Parks, Inc. REIT	2,819	345,017
Hudson Pacific Properties, Inc. REIT	21,437	470,113	QTS Realty Trust, Inc. Class A REIT (b)	8,701	548,337
Independence Realty Trust, Inc. REIT (b)	13,073	151,516	Rayonier, Inc. REIT	18,809	497,310
Industrial Logistics Properties Trust REIT	9,228	201,816	Retail Opportunity Investments Corp. REIT	16,600	172,889
Innovative Industrial Properties, Inc. REIT (b)	2,985	370,468	Retail Properties of America, Inc. Class A REIT	31,203	181,289
Investors Real Estate Trust REIT	1,765	115,025	Retail Value, Inc. REIT	2,350	29,540
Invitation Homes, Inc. REIT	80,119	2,242,531	Rexford Industrial Realty, Inc. REIT	17,669	808,533
iStar, Inc. REIT (b)	10,775	127,253	RLJ Lodging Trust REIT	23,255	201,388
JBG SMITH Properties REIT	17,343	463,752	RPT Realty REIT	12,300	66,912
Jernigan Capital, Inc. REIT (b)	3,200	54,848	Ryman Hospitality Properties, Inc. REIT	7,127	262,274
Kilroy Realty Corp. REIT	16,440	854,222	Sabra Health Care REIT, Inc.	29,155	401,902
Kite Realty Group Trust REIT	12,129	140,454	Safehold, Inc. REIT	2,500	155,250
Lamar Advertising Co. Class A REIT	12,274	812,171	Saul Centers, Inc. REIT	1,712	45,505
Lexington Realty Trust REIT	37,300	389,785	Seritage Growth Properties Class A REIT (a) (b)	4,838	65,071
Life Storage, Inc. REIT	6,680	703,204	Service Properties Trust REIT	23,274	185,028
LTC Properties, Inc. REIT	5,624	196,053	SITE Centers Corp. REIT	22,301	160,567
Macerich Co. REIT (b)	20,658	140,268	Spirit Realty Capital, Inc. REIT (b)	14,675	495,281
Mack-Cali Realty Corp. REIT	12,347	155,819	STAG Industrial, Inc. REIT	21,250	647,912
Medical Properties Trust, Inc. REIT	74,312	1,310,121	STORE Capital Corp. REIT	32,893	902,255
Monmouth Real Estate Investment Corp. REIT	13,479	186,684	Summit Hotel Properties, Inc. REIT	14,700	76,146
National Health Investors, Inc. REIT	6,145	370,359	Sun Communities, Inc. REIT	13,809	1,941,683
National Retail Properties, Inc. REIT	24,413	842,493	Sunstone Hotel Investors, Inc. REIT	30,519	242,321
National Storage Affiliates Trust REIT (b)	9,000	294,390	Tanger Factory Outlet Centers, Inc. REIT (b)	12,887	77,709
			Taubman Centers, Inc. REIT	8,595	286,128
			Terreno Realty Corp. REIT	9,424	516,058
			UMH Properties, Inc. REIT	5,200	70,408

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**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Uniti Group, Inc. REIT	27,970	\$ 294,664	John B Sanfilippo & Son, Inc.	1,270	\$ 95,733
Universal Health Realty Income Trust REIT	1,788	101,898	Lancaster Colony Corp.	2,657	475,072
Urban Edge Properties REIT	16,900	164,268	Landec Corp. (a)	4,100	39,852
Urstadt Biddle Properties, Inc. Class A REIT	4,640	42,688	Limoneira Co.	2,500	35,750
VEREIT, Inc.	154,208	1,002,352	Pilgrim's Pride Corp. (a)	7,721	115,545
VICI Properties, Inc. REIT	76,365	1,784,650	Post Holdings, Inc. (a)	9,110	783,460
Washington Real Estate Investment Trust	11,702	235,561	Sanderson Farms, Inc.	2,902	342,349
Weingarten Realty Investors REIT.	17,348	294,222	Seaboard Corp.	37	104,958
Whitestone REIT.	6,000	36,000	Seneca Foods Corp. Class A (a)	1,049	37,481
WP Carey, Inc. REIT	24,466	1,594,205	Simply Good Foods Co. (a)	12,100	266,805
Xenia Hotels & Resorts, Inc. REIT.	16,500	144,870	Tootsie Roll Industries, Inc. (b)	2,391	73,882
			TreeHouse Foods, Inc. (a)	7,981	323,470
			Vital Farms, Inc. (a)	1,500	60,795
					<u>9,312,750</u>
		<u>50,189,028</u>			
FOOD & STAPLES RETAILING — 0.6%			GAS UTILITIES — 0.5%		
Albertsons Cos., Inc. Class A (a) (b)	6,700	92,795	Brookfield Infrastructure Corp. Class A	4,582	253,797
Andersons, Inc.	4,385	84,061	Chesapeake Utilities Corp.	2,275	191,783
BJ's Wholesale Club Holdings, Inc. (a)	19,400	806,070	National Fuel Gas Co.	12,170	493,980
Casey's General Stores, Inc.	5,243	931,419	New Jersey Resources Corp.	13,544	365,959
Chefs' Warehouse, Inc. (a)	4,400	63,976	Northwest Natural Holding Co.	4,360	197,900
Grocery Outlet Holding Corp. (a)	10,145	398,901	ONE Gas, Inc.	7,421	512,123
HF Foods Group, Inc. (a)	4,900	32,389	RGC Resources, Inc.	1,200	28,140
Ingles Markets, Inc. Class A	2,056	78,210	South Jersey Industries, Inc.	13,462	259,413
Natural Grocers by Vitamin Cottage, Inc.	1,400	13,804	Southwest Gas Holdings, Inc.	8,039	507,261
Performance Food Group Co. (a)	18,611	644,313	Spire, Inc.	7,139	379,795
PriceSmart, Inc.	3,291	218,687	UGI Corp.	29,735	980,660
Rite Aid Corp. (a) (b)	7,966	75,597			<u>4,170,811</u>
SpartanNash Co.	5,209	85,167			
Sprouts Farmers Market, Inc. (a)	16,875	353,194	HEALTH CARE EQUIPMENT & SUPPLIES — 2.8%		
United Natural Foods, Inc. (a)	7,799	115,971	Accelerate Diagnostics, Inc. (a) (b)	4,300	45,838
US Foods Holding Corp. (a)	31,354	696,686	Accuray, Inc. (a) (b)	13,921	33,410
Village Super Market, Inc. Class A.	1,269	31,230	Acutus Medical, Inc. (a)	1,400	41,720
Weis Markets, Inc.	1,315	63,120	Alphatec Holdings, Inc. (a)	6,100	40,504
		<u>4,785,590</u>	AngioDynamics, Inc. (a)	5,197	62,676
			Antares Pharma, Inc. (a)	23,300	62,910
			Apyx Medical Corp. (a)	5,195	24,468
FOOD PRODUCTS — 1.2%			Aspira Women's Health, Inc. (a) (b)	7,200	22,212
Alico, Inc.	800	22,896	AtriCure, Inc. (a)	5,700	227,430
B&G Foods, Inc. (b)	9,100	252,707	Atrion Corp.	207	129,582
Beyond Meat, Inc. (a) (b)	7,388	1,226,851	Avanos Medical, Inc. (a)	6,800	225,896
Bridgford Foods Corp. (a)	300	5,493	AxoGen, Inc. (a) (b)	5,300	61,639
Bunge, Ltd.	19,341	883,884	Axonics Modulation Technologies, Inc. (a) (b)	4,263	217,584
Calavo Growers, Inc.	2,334	154,674	Bellerophon Therapeutics, Inc. (a) (b)	500	5,090
Cal-Maine Foods, Inc. (a)	4,462	171,207	Beyond Air, Inc. (a) (b)	2,000	10,380
Darling Ingredients, Inc. (a)	22,800	821,484	BioLife Solutions, Inc. (a)	1,120	32,413
Farmer Brothers Co. (a)	1,725	7,624	BioSig Technologies, Inc. (a) (b)	2,800	13,804
Flowers Foods, Inc.	27,831	677,128	Cantel Medical Corp.	5,417	238,023
Fresh Del Monte Produce, Inc.	4,547	104,217	Cardiovascular Systems, Inc. (a)	4,750	186,913
Freshpet, Inc. (a)	5,537	618,206	Cerus Corp. (a)	22,309	139,654
Hain Celestial Group, Inc. (a)	11,601	397,914	Chembio Diagnostics, Inc. (a)	3,000	14,580
Hostess Brands, Inc. (a)	17,400	214,542			
Ingredion, Inc.	9,543	722,214			
J&J Snack Foods Corp.	2,121	276,557			

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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>
Magellan Health, Inc. (a)	3,395	\$ 257,273	HOTELS, RESTAURANTS & LEISURE — 2.4%		
MEDNAX, Inc. (a)	10,574	172,145	Accel Entertainment, Inc. (a)	6,400	\$ 68,544
Molina Healthcare, Inc. (a)	8,422	1,541,563	Aramark.	32,551	860,974
National HealthCare Corp.	1,741	108,482	Biglari Holdings, Inc. Class A (a)	10	4,878
National Research Corp.	1,900	93,499	Biglari Holdings, Inc. Class B (a)	136	12,105
Oak Street Health, Inc. (a)	2,500	133,600	BJ's Restaurants, Inc.	3,006	88,497
Ontrack, Inc. (a) (b)	1,138	68,280	Bloomin' Brands, Inc.	12,393	189,241
Option Care Health, Inc. (a)	4,850	64,844	Bluegreen Vacations Corp. (b)	1,074	5,263
Owens & Minor, Inc.	8,919	223,956	Bluegreen Vacations Holding Corp.	2,000	26,780
Patterson Cos., Inc. (b)	12,000	289,260	Boyd Gaming Corp.	11,498	352,874
PetIQ, Inc. (a) (b)	3,009	99,056	Brinker International, Inc.	6,430	274,690
Premier, Inc. Class A	8,745	287,098	Caesars Entertainment, Inc. (a) (b)	19,823	1,111,277
Progyny, Inc. (a) (b)	3,800	111,834	Carrols Restaurant Group, Inc. (a)	5,500	35,475
Providence Service Corp. (a)	1,761	163,615	Century Casinos, Inc. (a)	4,261	23,350
R1 RCM, Inc. (a)	15,187	260,457	Cheesecake Factory, Inc. (b)	6,055	167,966
RadNet, Inc. (a)	6,176	94,802	Choice Hotels International, Inc.	4,956	426,018
Select Medical Holdings Corp. (a)	15,434	321,336	Churchill Downs, Inc.	5,385	882,171
Sharps Compliance Corp. (a)	2,200	13,794	Chuy's Holdings, Inc. (a)	2,653	51,946
Surgery Partners, Inc. (a)	3,171	69,445	Cracker Barrel Old Country Store, Inc.	3,384	388,009
Tenet Healthcare Corp. (a)	14,969	366,890	Dave & Buster's Entertainment, Inc. (b)	6,316	95,750
The Pennant Group, Inc. (a)	3,617	139,472	Del Taco Restaurants, Inc. (a)	4,500	36,900
Tivity Health, Inc. (a) (b)	6,297	88,284	Denny's Corp. (a)	7,941	79,410
Triple-S Management Corp. Class B (a)	3,235	57,809	Dine Brands Global, Inc. (b)	2,230	121,736
US Physical Therapy, Inc.	1,843	160,120	Dunkin' Brands Group, Inc.	11,746	962,115
Viemed Healthcare, Inc. (a) (b)	5,200	44,928	El Pollo Loco Holdings, Inc. (a)	2,600	42,120
		<u>13,799,593</u>	Everi Holdings, Inc. (a)	11,695	96,484
HEALTH CARE TECHNOLOGY — 1.5%			Extended Stay America, Inc.	25,300	302,335
Accolade, Inc. (a)	1,700	66,079	Fiesta Restaurant Group, Inc. (a)	2,597	24,334
Allscripts Healthcare Solutions, Inc. (a)	23,012	187,318	GAN, Ltd. (a)	1,100	18,590
Change Healthcare, Inc. (a)	34,600	502,046	Golden Entertainment, Inc. (a)	2,625	36,304
Computer Programs & Systems, Inc.	2,004	55,330	Hilton Grand Vacations, Inc. (a)	12,071	253,249
Evolut Health, Inc. Class A (a)	10,465	129,871	Hyatt Hotels Corp. Class A (b)	4,959	264,662
Health Catalyst, Inc. (a) (b)	4,900	179,340	International Game Technology PLC (b)	14,435	160,661
HealthStream, Inc. (a)	3,699	74,239	Jack in the Box, Inc.	3,197	253,554
HMS Holdings Corp. (a)	12,541	300,357	Kura Sushi USA, Inc. Class A (a) (b)	600	7,860
iCAD, Inc. (a) (b)	3,100	27,311	Lindblad Expeditions Holdings, Inc. (a)	3,589	30,542
Inovalon Holdings, Inc. Class A (a)	10,500	277,725	Marriott Vacations Worldwide Corp.	5,791	525,881
Inspire Medical Systems, Inc. (a)	3,700	477,485	Monarch Casino & Resort, Inc. (a)	1,800	80,280
Livongo Health, Inc. (a)	7,900	1,106,395	Nathan's Famous, Inc.	500	25,625
NantHealth, Inc. (a)	4,100	9,594	Noodles & Co. (a)	4,500	30,915
NextGen Healthcare, Inc. (a)	7,900	100,646	Papa John's International, Inc.	4,649	382,520
Omnicell, Inc. (a)	6,064	452,738	Penn National Gaming, Inc. (a) (b)	20,114	1,462,288
OptimizeRx Corp. (a) (b)	2,196	45,786	Planet Fitness, Inc. Class A (a)	11,427	704,132
Phreesia, Inc. (a)	4,100	131,733	PlayAGS, Inc. (a)	4,160	14,726
Schrodinger, Inc. (a) (b)	4,208	199,922	RCl Hospitality Holdings, Inc.	1,400	28,560
Simulations Plus, Inc.	1,897	142,958			
Tabula Rasa HealthCare, Inc. (a) (b)	2,965	120,883			
Teladoc Health, Inc. (a) (b)	10,195	2,235,152			
Veeva Systems, Inc. Class A (a)	19,100	5,370,729			
Vocera Communications, Inc. (a)	4,534	131,849			
		<u>12,325,486</u>			

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Red Robin Gourmet Burgers, Inc. (a)	2,036	\$ 26,794	VOXX International Corp. (a)	3,000	\$ 23,070
Red Rock Resorts, Inc. Class A	9,386	160,501			7,937,053
Ruth's Hospitality Group, Inc.	4,300	47,558	HOUSEHOLD PRODUCTS — 0.2%		
Scientific Games Corp. Class A (a)	8,064	281,514	Central Garden & Pet Co. (a)	1,400	55,902
SeaWorld Entertainment, Inc. (a)	7,391	145,750	Central Garden & Pet Co. Class A (a)	5,582	201,733
Shake Shack, Inc. Class A (a) (b)	5,030	324,334	Energizer Holdings, Inc.	8,812	344,902
Six Flags Entertainment Corp.	10,922	221,717	Oil-Dri Corp. of America	848	30,333
Target Hospitality Corp. (a) (b)	5,100	6,222	Reynolds Consumer Products, Inc.	7,000	214,340
Texas Roadhouse, Inc.	9,341	567,839	Spectrum Brands Holdings, Inc.	6,069	346,904
Twin River Worldwide Holdings, Inc. (b)	2,728	71,664	WD-40 Co.	1,946	368,397
Vail Resorts, Inc.	5,724	1,224,764			1,562,511
Wendy's Co.	25,558	569,816	INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS — 0.4%		
Wingstop, Inc.	4,241	579,533	Atlantic Power Corp. (a) (b)	12,356	24,218
Wyndham Destinations, Inc.	12,000	369,120	Brookfield Renewable Corp. Class A	9,728	570,061
Wyndham Hotels & Resorts, Inc.	13,051	659,075	Clearway Energy, Inc. Class A	5,126	126,612
Yum China Holdings, Inc.	57,206	3,029,058	Clearway Energy, Inc. Class C	11,600	312,736
		19,296,850	Ormat Technologies, Inc. (b).	5,688	336,217
HOUSEHOLD DURABLES — 1.0%			Sunnova Energy International, Inc. (a)	7,700	234,157
Beazer Homes USA, Inc. (a)	4,096	54,067	Vistra Corp.	69,707	1,314,674
Casper Sleep, Inc. (a)	1,000	7,190			2,918,675
Cavco Industries, Inc. (a)	1,279	230,616	INDUSTRIAL CONGLOMERATES — 0.1%		
Century Communities, Inc. (a)	4,251	179,945	Carlisle Cos., Inc.	7,721	944,819
Ethan Allen Interiors, Inc.	3,200	43,328	Raven Industries, Inc.	5,222	112,377
GoPro, Inc. Class A (a)	18,322	82,999			1,057,196
Green Brick Partners, Inc. (a)	3,402	54,772	INSURANCE — 2.9%		
Hamilton Beach Brands Holding Co. Class A	1,017	19,781	Alleghany Corp.	1,946	1,012,796
Helen of Troy, Ltd. (a)	3,555	687,964	Ambac Financial Group, Inc. (a)	6,394	81,651
Hooker Furniture Corp.	1,800	46,494	American Equity Investment Life Holding Co.	12,972	285,254
Installed Building Products, Inc. (a)	3,214	327,024	American Financial Group, Inc.	10,352	693,377
iRobot Corp. (a) (b)	3,900	296,010	American National Group, Inc.	1,080	72,932
KB Home	12,500	479,875	AMERISAFE, Inc.	2,781	159,518
La-Z-Boy, Inc.	6,333	200,313	Arch Capital Group, Ltd. (a)	56,183	1,643,353
Legacy Housing Corp. (a)	820	11,218	Argo Group International Holdings, Ltd.	4,760	163,887
LGI Homes, Inc. (a)	3,200	371,744	Assured Guaranty, Ltd.	11,519	247,428
Lifetime Brands, Inc.	1,700	16,065	Athene Holding, Ltd. Class A (a)	16,501	562,354
Lovesac Co. (a) (b)	1,346	37,298	Axis Capital Holdings, Ltd.	11,799	519,628
M/I Homes, Inc. (a)	3,991	183,785	Bighthouse Financial, Inc. (a)	13,273	357,176
MDC Holdings, Inc.	7,171	337,754	Brown & Brown, Inc.	33,685	1,524,920
Meritage Homes Corp. (a)	5,258	580,431	BRP Group, Inc. Class A (a)	4,905	122,184
Purple Innovation, Inc. (a)	1,996	49,621	Citizens, Inc. (a) (b)	7,800	43,212
Skyline Champion Corp. (a)	7,437	199,088	CNA Financial Corp.	3,991	119,690
Sonos, Inc. (a)	11,630	176,543	CNO Financial Group, Inc.	20,079	322,067
Taylor Morrison Home Corp. (a)	17,948	441,341	Crawford & Co. Class A	2,600	17,004
Tempur Sealy International, Inc. (a)	6,749	601,943	Donegal Group, Inc. Class A	1,600	22,512
Toll Brothers, Inc.	16,483	802,063	eHealth, Inc. (a)	3,607	284,953
TopBuild Corp. (a)	4,719	805,486	Employers Holdings, Inc.	4,100	124,025
TRI Pointe Group, Inc. (a)	18,683	338,910	Enstar Group, Ltd. (a)	1,741	281,171
Tupperware Brands Corp.	6,981	140,737			
Turtle Beach Corp. (a)	2,000	36,400			
Universal Electronics, Inc. (a)	1,939	73,178			

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>
Erie Indemnity Co. Class A	3,586	\$ 754,064	White Mountains Insurance Group, Ltd.	444	\$ 345,876
FBL Financial Group, Inc. Class A	1,326	63,913			22,920,380
FedNat Holding Co.	1,790	11,313	INTERACTIVE MEDIA & SERVICES — 1.4%		
Fidelity National Financial, Inc.	39,284	1,229,982	Cargurus, Inc. (a) (b)	12,300	266,049
First American Financial Corp.	15,448	786,458	Cars.com, Inc. (a)	9,600	77,568
Genworth Financial, Inc. Class A (a)	71,582	239,800	DHI Group, Inc. (a)	8,000	18,080
GoHealth, Inc. Class A (a)	6,000	78,150	Eventbrite, Inc. Class A (a) (b)	8,993	97,574
Goosehead Insurance, Inc. Class A	1,830	158,460	EverQuote, Inc. Class A (a)	2,035	78,633
Greenlight Capital Re, Ltd. Class A (a) (b)	4,600	30,958	InterActiveCorp (a)	10,671	1,278,172
Hanover Insurance Group, Inc.	5,410	504,104	Liberty TripAdvisor Holdings, Inc. Class A (a)	11,300	19,549
HCI Group, Inc.	973	47,959	Match Group, Inc. (a)	31,245	3,457,259
Heritage Insurance Holdings, Inc.	3,599	36,422	Pinterest, Inc. Class A (a)	57,400	2,382,674
Horace Mann Educators Corp.	5,900	197,060	QuinStreet, Inc. (a)	6,698	106,096
Independence Holding Co.	705	26,586	TripAdvisor, Inc.	14,400	282,096
Investors Title Co.	218	28,353	TrueCar, Inc. (a)	15,066	75,330
James River Group Holdings, Ltd.	4,200	187,026	Veritone, Inc. (a) (b)	3,500	32,060
Kemper Corp.	8,807	588,572	Yelp, Inc. (a)	10,291	206,746
Kinsale Capital Group, Inc.	3,001	570,730	Zillow Group, Inc. Class A (a)	8,183	830,902
Lemonade, Inc. (a) (b)	1,800	89,496	Zillow Group, Inc. Class C (a) (b)	20,083	2,040,232
Markel Corp. (a)	1,926	1,875,346			11,249,020
MBA, Inc. (a)	7,497	45,432	INTERNET & DIRECT MARKETING RETAIL — 0.8%		
Mercury General Corp.	3,937	162,874	1-800-Flowers.com, Inc. Class A (a) (b)	3,500	87,290
National General Holdings Corp.	9,717	327,949	CarParts.com, Inc. (a) (b)	3,200	34,592
National Western Life Group, Inc. Class A	362	66,163	Duluth Holdings, Inc. Class B (a) (b)	1,896	23,169
NI Holdings, Inc. (a)	1,500	25,335	Groupon, Inc. (a) (b)	3,311	67,544
Old Republic International Corp.	40,462	596,410	GrubHub, Inc. (a)	13,164	952,152
Palomar Holdings, Inc. (a)	2,810	292,914	Lands' End, Inc. (a)	1,700	22,151
Primerica, Inc.	5,579	631,208	Liquidity Services, Inc. (a)	4,124	30,765
ProAssurance Corp.	7,805	122,070	Magnite, Inc. (a) (b)	15,582	108,217
ProSight Global, Inc. (a)	1,300	14,742	Overstock.com, Inc. (a)	6,000	435,900
Protective Insurance Corp. Class B	1,400	18,382	PetMed Express, Inc. (b)	2,868	90,686
Reinsurance Group of America, Inc.	9,667	920,202	Quotient Technology, Inc. (a)	11,971	88,346
RenaissanceRe Holdings, Ltd.	7,261	1,232,482	Qurata Retail, Inc. Class A	54,316	389,989
RLI Corp.	5,668	474,582	RealReal, Inc. (a)	8,900	128,783
Safety Insurance Group, Inc.	2,086	144,122	Shutterstock, Inc.	3,050	158,722
Selective Insurance Group, Inc.	8,398	432,413	Stamps.com, Inc. (a)	2,383	574,184
Selectquote, Inc. (a) (b)	4,600	93,150	Stitch Fix, Inc. Class A (a) (b)	8,146	221,001
State Auto Financial Corp.	2,700	37,152	Waitr Holdings, Inc. (a)	10,013	32,242
Stewart Information Services Corp.	3,365	147,151	Wayfair, Inc. Class A (a) (b)	9,496	2,763,431
Third Point Reinsurance, Ltd. (a)	11,700	81,315			6,209,164
Tiptree, Inc.	3,900	19,305	IT SERVICES — 5.0%		
Trupanion, Inc. (a) (b)	4,200	331,380	Alliance Data Systems Corp.	6,700	281,266
United Fire Group, Inc.	2,963	60,208	Amdocs, Ltd.	18,935	1,087,058
United Insurance Holdings Corp.	3,200	19,392	BigCommerce Holdings, Inc. (a) (b)	1,300	108,290
Universal Insurance Holdings, Inc.	3,917	54,211	Black Knight, Inc. (a)	21,600	1,880,280
Vericity, Inc. (b)	300	3,060	Booz Allen Hamilton Holding Corp.	19,319	1,603,091
Watford Holdings, Ltd. (a)	2,400	55,056	Brightcove, Inc. (a)	5,571	57,047

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>
CACI International, Inc. Class A			Twilio, Inc. Class A (a)	19,596	\$ 4,841,976
(a)	3,592	\$ 765,671	Unisys Corp. (a)	8,700	92,829
Cardtronics PLC Class A (a)	5,311	105,158	Verra Mobility Corp. (a) (b)	19,481	188,187
Cass Information Systems, Inc.	2,036	81,929	Virtusa Corp. (a)	4,205	206,718
Conduent, Inc. (a)	23,400	74,412	WEX, Inc. (a)	6,292	874,399
CSG Systems International, Inc.	4,592	188,042			<u>40,193,057</u>
Endurance International Group			LEISURE EQUIPMENT & PRODUCTS — 0.6%		
Holdings, Inc. (a)	9,435	54,157	Acushnet Holdings Corp.	4,972	167,109
EPAM Systems, Inc. (a)	7,627	2,465,657	American Outdoor Brands, Inc.		
Euronet Worldwide, Inc. (a)	7,169	653,096	(a)	1,781	23,206
EVERTEC, Inc.	8,500	295,035	Brunswick Corp.	11,244	662,384
Evo Payments, Inc. Class A (a)	5,600	139,160	Callaway Golf Co.	13,241	253,433
ExlService Holdings, Inc. (a)	4,737	312,500	Clarus Corp.	3,665	51,750
Fastly, Inc. Class A (a) (b)	11,300	1,058,584	Escalade, Inc.	1,700	31,093
Genpact, Ltd.	26,760	1,042,302	Johnson Outdoors, Inc. Class A	736	60,271
GoDaddy, Inc. Class A (a)	23,622	1,794,563	Malibu Boats, Inc. Class A (a)	2,965	146,945
GreenSky, Inc. Class A (a)	9,400	41,736	Marine Products Corp.	1,080	16,891
Grid Dynamics Holdings, Inc.			MasterCraft Boat Holdings, Inc.		
(a) (b)	3,300	25,509	(a)	2,865	50,109
GTT Communications, Inc. (a) (b)	5,295	27,322	Mattel, Inc. (a)	49,100	574,470
Hackett Group, Inc.	3,890	43,490	Nautilus, Inc. (a)	4,500	77,220
I3 Verticals, Inc. Class A (a)	2,300	58,075	Peloton Interactive, Inc. Class A		
Information Services Group, Inc.			(a)	14,000	1,389,360
(a)	5,600	11,816	Polaris, Inc.	8,333	786,135
International Money Express, Inc.			Smith & Wesson Brands, Inc.	8,026	124,563
(a)	2,800	40,222	Sturm Ruger & Co., Inc.	2,385	145,867
KBR, Inc.	20,226	452,253	Vista Outdoor, Inc. (a)	8,321	167,918
Limelight Networks, Inc. (a)	16,999	97,914	YETI Holdings, Inc. (a)	10,834	490,997
LiveRamp Holdings, Inc. (a)	9,085	470,330			<u>5,219,721</u>
ManTech International Corp.			LIFE SCIENCES TOOLS & SERVICES — 1.7%		
Class A	3,858	265,739	10X Genomics, Inc. Class A (a)	8,200	1,022,376
MAXIMUS, Inc.	8,726	596,946	Adaptive Biotechnologies Corp.		
MoneyGram International, Inc.			(a)	10,400	505,752
(a) (b)	9,400	26,555	Avantor, Inc. (a)	63,900	1,437,111
MongoDB, Inc. (a) (b)	7,177	1,661,547	Berkeley Lights, Inc. (a)	1,400	106,904
NIC, Inc.	9,600	189,120	Bio-Techne Corp.	5,464	1,353,597
Oktta, Inc. (a)	16,444	3,516,549	Bruker Corp.	14,708	584,643
Paysign, Inc. (a) (b)	4,700	26,696	Champions Oncology, Inc. (a)	1,100	10,175
Perficient, Inc. (a)	4,649	198,698	Charles River Laboratories		
Perspecta, Inc.	19,800	385,110	International, Inc. (a)	7,021	1,589,905
PFSweb, Inc. (a)	2,100	14,049	ChromaDex Corp. (a) (b)	6,400	25,664
Priority Technology Holdings, Inc.			Codexis, Inc. (a)	7,821	91,818
(a)	1,165	3,676	Fluidigm Corp. (a)	10,044	74,627
Rackspace Technology, Inc. (a)	4,900	94,521	Harvard Bioscience, Inc. (a)	5,700	17,157
Repay Holdings Corp. (a)	8,600	202,100	Luminex Corp.	6,251	164,089
Sabre Corp. (b)	39,335	256,071	Medpace Holdings, Inc. (a)	3,900	435,825
Science Applications International			NanoString Technologies, Inc.		
Corp.	8,282	649,474	(a) (b)	5,400	241,380
ServiceSource International, Inc.			NeoGenomics, Inc. (a)	14,700	542,283
(a)	13,200	19,404	Pacific Biosciences of California,		
Square, Inc. Class A (a)	52,815	8,585,078	Inc. (a) (b)	22,600	223,062
StarTek, Inc. (a)	2,500	13,125	Personalis, Inc. (a)	2,900	62,843
StoneCo, Ltd. Class A (a)	25,500	1,348,695	PPD, Inc. (a)	22,822	844,186
Switch, Inc. Class A	12,936	201,931	PRA Health Sciences, Inc. (a)	9,007	913,670
Sykes Enterprises, Inc. (a)	5,475	187,300	QIAGEN NV (a)	32,081	1,676,553
TTEC Holdings, Inc.	2,555	139,375			
Tucows, Inc. Class A (a) (b)	1,324	91,224			

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>
Quanterix Corp. (a)	2,600	\$ 87,724	Middleby Corp. (a)	7,910	\$ 709,606
Repligen Corp. (a)	7,444	1,098,288	Miller Industries, Inc.	1,565	47,842
Syneos Health, Inc. (a)	9,894	525,965	Mueller Industries, Inc.	7,984	216,047
		<u>13,635,597</u>	Mueller Water Products, Inc.		
MACHINERY — 2.7%			Class A	22,222	230,887
AGCO Corp.	8,821	655,136	Navistar International Corp. (a)	7,100	309,134
Alamo Group, Inc.	1,380	149,081	NN, Inc.	6,616	34,139
Albany International Corp.			Nordson Corp.	8,230	1,578,679
Class A	4,471	221,359	Omega Flex, Inc.	449	70,367
Allison Transmission Holdings, Inc.	16,112	566,176	Oshkosh Corp.	9,632	707,952
Altra Industrial Motion Corp.	9,174	339,163	Park-Ohio Holdings Corp.	1,311	21,068
Astec Industries, Inc.	3,206	173,925	Proto Labs, Inc. (a)	3,844	497,798
Barnes Group, Inc.	6,814	243,532	RBC Bearings, Inc. (a)	3,499	424,114
Blue Bird Corp. (a)	2,422	29,451	REV Group, Inc.	4,300	33,927
Chart Industries, Inc. (a)	5,200	365,404	Rexnord Corp.	17,290	515,934
CIRCOR International, Inc. (a)	2,847	77,865	Shyft Group, Inc.	4,900	92,512
Colfax Corp. (a)	14,127	443,023	SPX Corp. (a)	6,089	282,408
Columbus McKinnon Corp.	3,348	110,819	SPX FLOW, Inc. (a)	6,000	256,920
Crane Co.	6,948	348,303	Standex International Corp.	1,760	104,192
Donaldson Co., Inc.	18,109	840,620	Tennant Co.	2,624	158,385
Douglas Dynamics, Inc.	3,273	111,937	Terex Corp.	9,792	189,573
Eastern Co.	821	16,026	Timken Co.	9,092	492,968
Energy Recovery, Inc. (a) (b)	5,900	48,380	Toro Co.	15,241	1,279,482
Enerpac Tool Group Corp.	7,891	148,430	TriMas Corp. (a)	6,306	143,777
EnPro Industries, Inc.	2,945	166,127	Trinity Industries, Inc. (b)	12,969	252,895
ESCO Technologies, Inc.	3,628	292,272	Wabash National Corp.	7,487	89,544
Evoqua Water Technologies Corp. (a)	12,100	256,762	Watts Water Technologies, Inc. Class A	3,926	393,189
ExOne Co. (a) (b)	1,700	20,774	Welbilt, Inc. (a)	18,990	116,978
Federal Signal Corp.	8,500	248,625	Woodward, Inc.	7,950	637,272
Franklin Electric Co., Inc.	6,549	385,278			<u>21,384,124</u>
Gates Industrial Corp. PLC (a)	6,800	75,616	MARINE — 0.1%		
Gencor Industries, Inc. (a)	1,461	16,115	Costamare, Inc.	7,000	42,490
Gorman-Rupp Co.	2,500	73,650	Eagle Bulk Shipping, Inc. (a) (b)	1,013	16,583
Graco, Inc.	23,554	1,445,038	Genco Shipping & Trading, Ltd.	2,400	16,560
Graham Corp.	1,500	19,155	Kirby Corp. (a)	8,540	308,892
Greenbrier Cos., Inc.	4,594	135,064	Matson, Inc.	6,082	243,827
Helios Technologies, Inc.	4,348	158,267	Pangaea Logistics Solutions, Ltd.	1,600	4,144
Hillenbrand, Inc.	10,568	299,708	Safe Bulkers, Inc. (a) (b)	9,060	9,332
Hurco Cos., Inc.	1,056	29,990	Scorpio Bulkers, Inc.	865	12,248
Hyster-Yale Materials Handling, Inc.	1,389	51,601			<u>654,076</u>
ITT, Inc.	12,388	731,511	MEDIA — 1.4%		
John Bean Technologies Corp.	4,429	406,981	Altice USA, Inc. Class A (a)	43,600	1,133,600
Kadant, Inc.	1,588	174,077	AMC Networks, Inc. Class A (a)	5,486	135,559
Kennametal, Inc.	11,817	341,984	Boston Omaha Corp. Class A (a) (b)	1,665	26,640
LB Foster Co. Class A (a)	1,600	21,472	Cable One, Inc.	748	1,410,302
Lincoln Electric Holdings, Inc.	8,144	749,574	Cardlytics, Inc. (a) (b)	3,773	266,261
Lindsay Corp.	1,502	145,213	Central European Media Enterprises, Ltd. Class A (a)	12,600	52,794
Luxfer Holdings PLC	4,331	54,354	comScore, Inc. (a)	7,600	15,504
Lydall, Inc. (a)	2,645	43,748	Daily Journal Corp. (a) (b)	182	44,044
Manitowoc Co., Inc. (a)	5,175	43,522	Emerald Holding, Inc.	3,500	7,140
Mayville Engineering Co., Inc. (a) (b)	1,090	10,017	Entercom Communications Corp. Class A (b)	18,700	30,107
Meritor, Inc. (a)	10,096	211,410			

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SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Entravision Communications Corp. Class A	9,500	\$ 14,440	Hecla Mining Co.	74,116	\$ 376,509
EW Scripps Co. Class A	8,240	94,266	Kaiser Aluminum Corp.	2,241	120,095
Fluent, Inc. (a)	7,613	18,880	Materion Corp.	2,955	153,749
Gannett Co., Inc. (b)	18,414	23,938	Novagold Resources, Inc. (a)	33,700	400,693
Gray Television, Inc. (a)	12,277	169,054	Olympic Steel, Inc.	1,400	15,904
Hemisphere Media Group, Inc. (a)	2,700	23,463	Reliance Steel & Aluminum Co.	9,048	923,258
iHeartMedia, Inc. Class A (a) (b)	9,100	73,892	Royal Gold, Inc.	9,386	1,127,915
John Wiley & Sons, Inc. Class A	6,140	194,699	Ryerson Holding Corp. (a)	2,500	14,325
Liberty Broadband Corp. Class A (a)	3,490	494,917	Schnitzer Steel Industries, Inc. Class A	3,672	70,612
Liberty Broadband Corp. Class C (a)	14,945	2,135,192	Southern Copper Corp.	11,769	532,783
Liberty Latin America, Ltd. Class A (a)	6,588	54,351	Steel Dynamics, Inc.	28,606	818,990
Liberty Media Corp.-Liberty SiriusXM Class A (a)	11,804	391,539	SunCoke Energy, Inc.	11,100	37,962
Liberty Media Corp.-Liberty SiriusXM Class C (a)	24,752	818,796	TimkenSteel Corp. (a)	6,314	22,415
Loral Space & Communications, Inc.	2,000	36,600	United States Steel Corp. (b)	31,076	228,098
Meredith Corp.	5,838	76,595	Warrior Met Coal, Inc.	7,538	128,749
MSG Networks, Inc. Class A (a) (b)	5,622	53,803	Worthington Industries, Inc.	5,172	210,914
National CineMedia, Inc.	9,700	26,335			7,436,051
New York Times Co. Class A	23,269	995,680	MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 0.8%		
Nexstar Media Group, Inc. Class A	6,261	563,052	AGNC Investment Corp. REIT	79,379	1,104,162
Saga Communications, Inc. Class A	644	12,803	Annaly Capital Management, Inc. REIT	200,443	1,427,154
Scholastic Corp.	4,229	88,767	Anworth Mortgage Asset Corp. REIT (b)	15,300	25,092
Sinclair Broadcast Group, Inc. Class A (b)	6,262	120,418	Apollo Commercial Real Estate Finance, Inc. REIT	21,049	189,652
Sirius XM Holdings, Inc. (b)	168,428	902,774	Arbor Realty Trust, Inc. REIT (b)	15,000	172,050
TechTarget, Inc. (a)	3,300	145,068	Ares Commercial Real Estate Corp. REIT	4,900	44,786
TEGNA, Inc.	31,183	366,400	Arlington Asset Investment Corp. Class A REIT	5,700	16,188
WideOpenWest, Inc. (a)	7,436	38,593	ARMOUR Residential REIT, Inc.	9,400	89,394
Tribune Publishing Co.	2,200	25,652	Blackstone Mortgage Trust, Inc. Class A REIT	19,566	429,865
		11,081,918	Broadmark Realty Capital, Inc. REIT (b)	18,709	184,471
METALS & MINING — 0.9%			Capstead Mortgage Corp. REIT	13,948	78,388
Alcoa Corp. (a)	26,621	309,602	Cherry Hill Mortgage Investment Corp. REIT (b)	2,545	22,854
Allegheny Technologies, Inc. (a)	18,537	161,643	Chimera Investment Corp. REIT	27,245	223,409
Arconic Corp. (a)	14,100	268,605	Colony Credit Real Estate, Inc. REIT	12,800	62,848
Caledonia Mining Corp. PLC	1,700	28,883	Dynex Capital, Inc. REIT	3,500	53,235
Carpenter Technology Corp.	6,955	126,303	Ellington Financial, Inc. REIT	5,900	72,334
Century Aluminum Co. (a)	7,800	55,536	Ellington Residential Mortgage REIT	1,400	15,540
Cleveland-Cliffs, Inc. (b)	56,102	360,175	Granite Point Mortgage Trust, Inc. REIT	8,434	59,797
Coeur Mining, Inc. (a)	34,342	253,444	Great Ajax Corp. REIT	2,786	23,096
Commercial Metals Co.	16,847	336,603	Invesco Mortgage Capital, Inc. REIT (b)	24,313	65,888
Compass Minerals International, Inc.	4,814	285,711	KKR Real Estate Finance Trust, Inc. REIT (b)	4,000	66,120
Ferroglobe Representation & Warranty Insurance Trust (a) (d)	2,200	—	Ladder Capital Corp. REIT	15,439	109,926
Gold Resource Corp.	9,500	32,395	MFA Financial, Inc. REIT	64,436	172,688
Haynes International, Inc.	2,000	34,180			

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 Residential Investment Corp. REIT	59,200	\$ 470,640	Dorian LPG, Ltd. (a)	4,258	\$ 34,107
New York Mortgage Trust, Inc. REIT	55,188	140,729	Earthstone Energy, Inc. Class A (a) (b)	2,785	7,213
Orchid Island Capital, Inc. REIT (b)	10,100	50,601	Energy Fuels, Inc. (a) (b)	15,201	25,538
PennyMac Mortgage Investment Trust REIT	14,124	226,973	EQT Corp.	36,400	470,652
Ready Capital Corp. REIT	5,969	66,853	Equitrans Midstream Corp.	58,240	492,710
Redwood Trust, Inc. REIT	16,300	122,576	Evolution Petroleum Corp.	4,229	9,473
TPG RE Finance Trust, Inc. REIT	7,752	65,582	Falcon Minerals Corp. (b)	6,000	14,640
Two Harbors Investment Corp. REIT	38,857	197,782	Frontline, Ltd. (b)	16,700	108,550
Western Asset Mortgage Capital Corp. REIT (b)	8,128	16,581	Golar LNG, Ltd. (a) (b)	13,255	80,259
Starwood Property Trust, Inc. REIT	39,048	589,234	Goodrich Petroleum Corp. (a)	1,402	10,781
		<u>6,656,488</u>	Green Plains, Inc. (a)	4,838	74,892
MULTI-UTILITIES — 0.2%			Gulfport Energy Corp. (a) (b)	25,000	13,177
Avista Corp.	9,600	327,552	International Seaways, Inc.	3,397	49,630
Black Hills Corp.	8,905	476,328	Kosmos Energy, Ltd.	57,800	56,390
MDU Resources Group, Inc.	28,437	639,833	Magnolia Oil & Gas Corp. Class A (a)	18,300	94,611
NorthWestern Corp.	7,255	352,883	Matador Resources Co. (a)	16,102	133,002
Unitil Corp.	2,138	82,612	Montage Resources Corp. (a)	3,350	14,706
		<u>1,879,208</u>	Murphy Oil Corp. (b)	20,800	185,536
MULTILINE RETAIL — 0.2%			NACCO Industries, Inc. Class A	586	10,671
Big Lots, Inc.	5,620	250,652	NextDecade Corp. (a)	2,007	5,981
Dillard's, Inc. Class A (b)	1,105	40,355	Nordic American Tankers, Ltd. (b)	20,440	71,336
Kohl's Corp.	22,500	416,925	Overseas Shipholding Group, Inc. Class A (a)	10,041	21,488
Macy's, Inc. (b)	44,300	252,510	Ovintiv, Inc.	37,200	303,552
Nordstrom, Inc. (b)	16,000	190,720	Par Pacific Holdings, Inc. (a)	5,589	37,838
Ollie's Bargain Outlet Holdings, Inc. (a) (b)	7,795	680,893	Parsley Energy, Inc. Class A	43,004	402,517
		<u>1,832,055</u>	PBF Energy, Inc. Class A	13,752	78,249
OIL, GAS & CONSUMABLE FUELS — 1.0%			PDC Energy, Inc. (a)	14,491	179,616
Adams Resources & Energy, Inc.	300	5,970	Peabody Energy Corp.	10,003	23,007
Antero Midstream Corp.	40,900	219,633	Penn Virginia Corp. (a)	2,119	20,872
Antero Resources Corp. (a)	34,474	94,803	PrimeEnergy Resources Corp. (a)	73	4,833
Arch Resources, Inc.	2,194	93,201	Range Resources Corp.	30,372	201,063
Ardmore Shipping Corp.	5,200	18,512	Renewable Energy Group, Inc. (a)	5,525	295,145
Berry Corp.	9,800	31,066	REX American Resources Corp. (a)	804	52,750
Bonanza Creek Energy, Inc. (a)	2,700	50,760	Scorpio Tankers, Inc. (b)	7,499	83,014
Brigham Minerals, Inc. Class A	5,000	44,600	SFL Corp., Ltd.	13,600	101,864
Cheniere Energy, Inc. (a)	33,047	1,529,085	SM Energy Co.	17,956	28,550
Cimarex Energy Co.	14,300	347,919	Southwestern Energy Co. (a)	79,600	187,060
Clean Energy Fuels Corp. (a)	18,400	45,632	Talos Energy, Inc. (a)	1,700	10,965
CNX Resources Corp. (a)	31,581	298,125	Targa Resources Corp.	32,853	460,928
Comstock Resources, Inc. (a)	2,700	11,826	Tellurian, Inc. (a) (b)	14,727	11,734
CONSOL Energy, Inc. (a)	4,025	17,831	Uranium Energy Corp. (a) (b)	28,200	28,110
Contango Oil & Gas Co. (a) (b)	13,600	18,224	W&T Offshore, Inc. (a) (b)	14,700	26,460
Continental Resources, Inc. (b)	10,950	134,466	Whiting Petroleum Corp. (a)	188	3,251
CVR Energy, Inc.	4,200	51,996	World Fuel Services Corp.	8,835	187,214
Delek US Holdings, Inc.	9,117	101,472	WPX Energy, Inc. (a)	57,432	281,417
DHT Holdings, Inc.	15,866	81,869			<u>8,221,168</u>
Diamond Shipping, Inc. (a) (b)	4,196	28,826	PAPER & FOREST PRODUCTS — 0.2%		
			Boise Cascade Co.	5,500	219,560
			Clearwater Paper Corp. (a)	2,307	87,528
			Domtar Corp.	7,752	203,645
			Glatfelter Corp. (a)	6,200	85,374

See accompanying notes to schedule of investments.

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SCHEDULE OF INVESTMENTS (continued)
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Louisiana-Pacific Corp.	16,002	\$ 472,219	Eton Pharmaceuticals, Inc. (a) (b)	2,200	\$ 17,380
Neenah, Inc.	2,445	91,614	Evoform Biosciences, Inc. (a) (b)	4,546	10,729
Schweitzer-Mauduit International, Inc.	4,521	137,393	Evolus, Inc. (a) (b).	2,900	11,339
Verso Corp. Class A	4,429	34,945	Fulcrum Therapeutics, Inc. (a) (b)	2,020	16,019
		<u>1,332,278</u>	Harrow Health, Inc. (a).	3,400	19,006
PERSONAL PRODUCTS — 0.3%			Horizon Therapeutics PLC (a).	27,824	2,161,368
BellRing Brands, Inc. Class A (a)	5,871	121,765	IMARA, Inc. (a)	800	16,272
Coty, Inc. Class A	41,800	112,860	Innoviva, Inc. (a)	9,053	94,604
Edgewell Personal Care Co. (a)	7,779	216,879	Intersect ENT, Inc. (a)	4,830	78,777
elf Beauty, Inc. (a)	6,600	121,242	Intra-Cellular Therapies, Inc. (a)	8,025	205,921
Herbalife Nutrition, Ltd. (a)	12,876	600,665	Jazz Pharmaceuticals PLC (a)	7,718	1,100,510
Inter Parfums, Inc.	2,577	96,251	Kala Pharmaceuticals, Inc. (a) (b)	6,000	45,000
Lifevantage Corp. (a)	2,200	26,554	Kaleido Biosciences, Inc. (a) (b)	2,000	22,140
Medifast, Inc.	1,574	258,844	Lannett Co., Inc. (a) (b)	5,097	31,143
Nature's Sunshine Products, Inc. (a)	1,300	15,041	Liquidia Technologies, Inc. (a) (b)	2,100	10,332
Nu Skin Enterprises, Inc. Class A	7,358	368,562	Lyra Therapeutics, Inc. (a)	600	6,708
Revlon, Inc. Class A (a) (b)	1,100	6,952	Mallinckrodt PLC (a) (b)	13,127	12,776
USANA Health Sciences, Inc. (a)	1,644	121,081	Marinus Pharmaceuticals, Inc. (a) (b)	3,272	42,052
Veru, Inc. (a)	7,500	19,650	MyoKardia, Inc. (a)	7,200	981,576
		<u>2,086,346</u>	Nektar Therapeutics (a) (b)	24,700	409,773
PHARMACEUTICALS — 1.4%			NGM Biopharmaceuticals, Inc. (a) (b)	3,525	56,083
AcelRx Pharmaceuticals, Inc. (a) (b)	12,200	17,324	Ocular Therapeutix, Inc. (a) (b)	6,600	50,226
Aerie Pharmaceuticals, Inc. (a) (b)	5,600	65,912	Odonate Therapeutics, Inc. (a)	1,500	20,145
Agile Therapeutics, Inc. (a) (b)	10,300	31,312	Omeros Corp. (a) (b)	7,693	77,738
AMAG Pharmaceuticals, Inc. (a) (b)	4,399	41,351	Optinose, Inc. (a) (b)	4,200	16,380
Amneal Pharmaceuticals, Inc. (a) (b)	15,090	58,549	Osmotica Pharmaceuticals PLC (a) (b)	1,300	7,033
Amphastar Pharmaceuticals, Inc. (a)	5,227	98,006	Pacira BioSciences, Inc. (a)	6,037	362,944
ANI Pharmaceuticals, Inc. (a)	1,433	40,425	Paratek Pharmaceuticals, Inc. (a) (b)	5,500	29,755
Aquestive Therapeutics, Inc. (a)	3,000	14,565	Phathom Pharmaceuticals, Inc. (a) (b)	1,500	55,005
Arvinas Holding Co. LLC (a) (b)	4,196	99,068	Phibro Animal Health Corp. Class A	2,900	50,460
Avenue Therapeutics, Inc. (a) (b)	1,000	10,830	Pliant Therapeutics, Inc. (a)	1,500	33,975
Axsome Therapeutics, Inc. (a) (b)	4,000	285,000	Prestige Consumer Healthcare, Inc. (a)	7,116	259,165
Aytu BioScience, Inc. (a) (b)	3,500	4,165	Provention Bio, Inc. (a) (b)	6,400	82,112
BioDelivery Sciences International, Inc. (a)	13,100	48,863	Reata Pharmaceuticals, Inc. Class A (a) (b)	3,436	334,735
Cara Therapeutics, Inc. (a) (b)	5,800	73,805	Recro Pharma, Inc. (a)	3,100	6,510
Cassava Sciences, Inc. (a) (b)	3,500	40,285	Relmada Therapeutics, Inc. (a) (b)	2,100	79,002
Cerecor, Inc. (a) (b)	3,300	7,507	Revance Therapeutics, Inc. (a)	8,274	208,008
Chiasma, Inc. (a)	5,300	22,790	Royalty Pharma PLC Class A	12,200	513,254
Collegium Pharmaceutical, Inc. (a)	4,867	101,331	Satsuma Pharmaceuticals, Inc. (a) (b)	1,300	5,057
Corcept Therapeutics, Inc. (a)	13,584	236,429	scPharmaceuticals, Inc. (a)	800	5,960
CorMedix, Inc. (a)	4,000	24,120	SIGA Technologies, Inc. (a) (b)	7,400	50,838
Cymabay Therapeutics, Inc. (a)	9,830	71,169	Strongbridge Biopharma PLC (a)	6,500	13,650
Direct Corp. (a) (b)	30,100	51,471	Supernus Pharmaceuticals, Inc. (a)	6,700	139,628
Elanco Animal Health, Inc. (a)	57,100	1,594,803	TherapeuticsMD, Inc. (a) (b)	34,800	54,984
Eloxx Pharmaceuticals, Inc. (a) (b)	3,939	10,360	Theravance Biopharma, Inc. (a) (b)	6,504	96,162
Endo International PLC (a)	32,200	106,260			

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**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tricida, Inc. (a) (b)	3,470	\$ 31,438	FRP Holdings, Inc. (a)	889	\$ 37,045
Verrica Pharmaceuticals, Inc. (a) (b)	2,000	15,480	Griffin Industrial Realty, Inc.	353	18,868
VYNE Therapeutics, Inc. (a) (b) . .	22,793	37,836	Howard Hughes Corp. (a)	5,574	321,062
WaVe Life Sciences, Ltd. (a) (b) . .	3,610	30,649	Jones Lang LaSalle, Inc.	7,340	702,144
Xeris Pharmaceuticals, Inc. (a) (b)	5,500	32,615	Kennedy-Wilson Holdings, Inc.	17,342	251,806
Zogenix, Inc. (a)	8,141	145,968	Marcus & Millichap, Inc. (a)	3,346	92,082
		<u>11,351,920</u>	Maui Land & Pineapple Co., Inc. (a)	1,036	11,210
PROFESSIONAL SERVICES — 1.6%			Newmark Group, Inc. Class A	20,912	90,340
Acacia Research Corp. (a)	7,700	26,719	Rafael Holdings, Inc. Class B (a) . .	1,302	20,181
Akerna Corp. (a)	1,400	5,096	RE/MAX Holdings, Inc. Class A . . .	2,500	81,825
ASGN, Inc. (a)	7,186	456,742	Realogy Holdings Corp. (b)	16,695	157,601
Barrett Business Services, Inc. . . .	1,139	59,729	Redfin Corp. (a)	13,800	689,034
BG Staffing, Inc.	1,552	13,146	RMR Group, Inc. Class A	2,207	60,626
CBIZ, Inc. (a)	7,200	164,664	St. Joe Co. (a) (b)	4,700	96,961
CoreLogic, Inc.	11,300	764,671	Stratus Properties, Inc. (a)	900	19,404
CoStar Group, Inc. (a)	5,567	4,723,655	Tejon Ranch Co. (a)	3,300	46,695
CRA International, Inc.	1,045	39,156	Transcontinental Realty Investors, Inc. (a)	207	5,161
Dun & Bradstreet Holdings, Inc. (a)	12,400	318,184			<u>3,105,228</u>
Exponent, Inc.	7,250	522,218	ROAD & RAIL — 1.5%		
Forrester Research, Inc. (a)	1,700	55,743	AMERCO	1,233	438,923
Franklin Covey Co. (a)	1,583	28,082	ArcBest Corp.	3,667	113,897
FTI Consulting, Inc. (a)	5,134	544,050	Avis Budget Group, Inc. (a)	7,672	201,927
GP Strategies Corp. (a)	2,000	19,280	Covenant Logistics Group, Inc. Class A (a)	1,945	34,018
Heidrick & Struggles International, Inc.	2,700	53,055	Daseke, Inc. (a) (b)	7,164	38,471
Huron Consulting Group, Inc. (a) . .	3,331	131,008	Heartland Express, Inc.	6,655	123,783
ICF International, Inc.	2,647	162,870	Hertz Global Holdings, Inc. (a) . . .	16,400	18,204
Insperty, Inc.	5,110	334,654	Knight-Swift Transportation Holdings, Inc.	17,871	727,350
Kelly Services, Inc. Class A	4,795	81,707	Landstar System, Inc.	5,412	679,152
Kforce, Inc.	2,800	90,076	Lyft, Inc. Class A (a)	34,600	953,230
Korn Ferry	7,952	230,608	Marten Transport, Ltd.	8,648	141,135
ManpowerGroup, Inc.	8,253	605,193	PAM Transportation Services, Inc. (a)	298	11,205
Mastech Digital, Inc. (a)	600	10,806	Ryder System, Inc.	7,539	318,447
Mistras Group, Inc. (a)	2,858	11,175	Saia, Inc. (a)	3,690	465,457
Red Violet, Inc. (a)	1,000	18,460	Schneider National, Inc. Class B . .	8,600	212,678
Resources Connection, Inc.	4,300	49,665	Uber Technologies, Inc. (a) (b) . . .	197,215	7,194,403
TransUnion	27,183	2,286,906	Universal Logistics Holdings, Inc. .	1,329	27,723
TriNet Group, Inc. (a)	5,800	344,056	US Xpress Enterprises, Inc. Class A (a)	3,398	28,067
TrueBlue, Inc. (a)	5,207	80,656	Werner Enterprises, Inc.	8,700	365,313
Upwork, Inc. (a)	13,187	229,981			<u>12,093,383</u>
Willdan Group, Inc. (a)	1,571	40,076			
		<u>12,502,087</u>	SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 2.9%		
REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.4%			Advanced Energy Industries, Inc. (a)	5,354	336,981
Altisource Portfolio Solutions SA (a)	800	10,136	Alpha & Omega Semiconductor, Ltd. (a)	3,187	40,857
American Realty Investors, Inc. (a)	300	2,721	Ambarella, Inc. (a)	4,680	244,202
CTO Realty Growth, Inc.	765	33,736	Amkor Technology, Inc. (a)	14,535	162,792
Cushman & Wakefield PLC (a) (b). .	16,106	169,274	Atomera, Inc. (a) (b)	2,200	22,990
eXp World Holdings, Inc. (a)	3,500	141,190	Axcelis Technologies, Inc. (a)	4,485	98,670
Forestar Group, Inc. (a)	2,606	46,126	AXT, Inc. (a)	6,253	38,268

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STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Brooks Automation, Inc.	10,300	\$ 476,478	American Software, Inc. Class A	4,200	\$ 58,968
CEVA, Inc. (a)	3,171	124,842	Anaplan, Inc. (a)	18,624	1,165,490
Cirrus Logic, Inc. (a)	8,340	562,533	Appfolio, Inc. Class A (a)	2,361	334,813
CMC Materials, Inc.	4,086	583,522	Appian Corp. (a) (b)	4,748	307,433
Cohu, Inc.	5,791	99,489	Aspen Technology, Inc. (a)	9,702	1,228,176
Cree, Inc. (a)	15,415	982,552	Asure Software, Inc. (a)	2,000	15,100
CyberOptics Corp. (a)	1,100	35,024	Atlassian Corp. PLC Class A (a)	18,209	3,310,214
Diodes, Inc. (a)	5,992	338,248	Avalara, Inc. (a)	11,815	1,504,522
DSP Group, Inc. (a)	3,496	46,077	Avaya Holdings Corp. (a)	11,788	179,178
Enphase Energy, Inc. (a)	15,100	1,247,109	Benefitfocus, Inc. (a)	4,141	46,379
Entegris, Inc.	19,098	1,419,745	Bill.Com Holdings, Inc. (a)	7,769	779,308
First Solar, Inc. (a)	13,151	870,596	Blackbaud, Inc.	7,033	392,652
FormFactor, Inc. (a)	10,965	273,357	Blackline, Inc. (a) (b)	7,100	636,373
GSI Technology, Inc. (a)	2,400	13,536	Bottomline Technologies DE, Inc. (a)	6,100	257,176
Ichor Holdings, Ltd. (a)	3,099	66,845	Box, Inc. Class A (a)	19,665	341,384
Impinj, Inc. (a) (b)	2,400	63,240	CDK Global, Inc.	17,373	757,289
Inphi Corp. (a)	6,849	768,800	Cerence, Inc. (a) (b)	5,247	256,421
Lattice Semiconductor Corp. (a)	19,080	552,557	Ceridian HCM Holding, Inc. (a)	15,348	1,268,512
MACOM Technology Solutions Holdings, Inc. (a) (b)	6,652	226,235	ChannelAdvisor Corp. (a)	4,200	60,774
Marvell Technology Group, Ltd.	94,148	3,737,676	Cloudera, Inc. (a) (b)	29,121	317,128
Maxeon Solar Technologies, Ltd. (a) (b)	1,469	24,914	Cloudflare, Inc. Class A (a)	15,600	640,536
MaxLinear, Inc. (a)	9,800	227,752	CommVault Systems, Inc. (a)	5,920	241,536
MKS Instruments, Inc.	7,803	852,322	Cornerstone OnDemand, Inc. (a)	8,575	311,787
Monolithic Power Systems, Inc.	6,240	1,744,766	Coupa Software, Inc. (a)	9,487	2,601,715
NeoPhotonics Corp. (a)	6,200	37,758	Crowdstrike Holdings, Inc. Class A (a)	21,652	2,973,253
NVE Corp.	686	33,669	Datadog, Inc. Class A (a)	21,735	2,220,448
ON Semiconductor Corp. (a)	57,901	1,255,873	Digimarc Corp. (a) (b)	1,840	41,087
Onto Innovation, Inc. (a)	6,757	201,224	Digital Turbine, Inc. (a)	11,686	382,600
PDF Solutions, Inc. (a)	4,129	77,254	DocuSign, Inc. (a)	25,451	5,478,073
Photronics, Inc. (a)	9,293	92,558	Domo, Inc. Class B (a)	3,644	139,675
Pixelworks, Inc. (a)	5,800	11,890	Dropbox, Inc. Class A (a)	35,024	674,562
Power Integrations, Inc.	8,352	462,701	Duck Creek Technologies, Inc. (a)	2,100	95,403
Rambus, Inc. (a)	16,101	220,423	Dynatrace, Inc. (a)	26,100	1,070,622
Semtech Corp. (a)	9,158	485,008	Ebix, Inc. (b)	3,698	76,179
Silicon Laboratories, Inc. (a)	6,150	601,778	eGain Corp. (a)	3,194	45,259
SiTime Corp. (a)	800	67,224	Elastic NV (a)	9,300	1,003,377
SMART Global Holdings, Inc. (a)	2,190	59,875	Envestnet, Inc. (a)	7,499	578,623
SolarEdge Technologies, Inc. (a)	7,000	1,668,450	Everbridge, Inc. (a) (b)	4,908	617,083
SunPower Corp. (a) (b)	10,855	135,796	Fair Isaac Corp. (a)	4,022	1,710,878
Synaptics, Inc. (a)	4,822	387,785	FireEye, Inc. (a)	31,647	390,682
Ultra Clean Holdings, Inc. (a)	5,798	124,425	Five9, Inc. (a)	8,808	1,142,221
Universal Display Corp.	6,117	1,105,587	Globant SA (a)	5,500	985,710
Veeco Instruments, Inc. (a)	6,908	80,616	GTY Technology Holdings, Inc. (a) (b)	6,200	16,430
		<u>23,392,869</u>	Guidewire Software, Inc. (a)	11,837	1,234,244
SOFTWARE — 12.3%			HubSpot, Inc. (a)	5,894	1,722,404
2U, Inc. (a) (b)	9,727	329,356	Intelligent Systems Corp. (a) (b)	1,083	42,215
8x8, Inc. (a)	14,800	230,140	J2 Global, Inc. (a)	6,402	443,146
A10 Networks, Inc. (a)	7,800	49,686	Jamf Holding Corp. (a)	2,900	109,069
ACI Worldwide, Inc. (a)	16,266	425,031	LivePerson, Inc. (a) (b)	8,800	457,512
Agilysys, Inc. (a)	2,557	61,777	Manhattan Associates, Inc. (a)	8,983	857,787
Alarm.com Holdings, Inc. (a)	6,600	364,650	Medallia, Inc. (a) (b)	12,020	329,588
Altair Engineering, Inc. Class A (a) (b)	6,053	254,105	MicroStrategy, Inc. Class A (a)	1,104	166,218
Alteryx, Inc. Class A (a) (b)	7,475	848,786	Mimecast, Ltd. (a)	8,200	384,744

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitek Systems, Inc. (a)	5,661	\$ 72,121	Workiva, Inc. (a)	5,600	\$ 312,256
MobileIron, Inc. (a)	13,804	96,766	Xperi Holding Corp.	15,236	175,062
Model N, Inc. (a) (b)	4,956	174,848	Yext, Inc. (a)	14,400	218,592
nCino, Inc. (a)	1,100	87,648	Zendesk, Inc. (a)	16,287	1,676,258
New Relic, Inc. (a)	7,331	413,175	Zix Corp. (a)	8,487	49,564
Nuance Communications, Inc. (a) .	40,146	1,332,446	Zoom Video Communications, Inc.		
Nutanix, Inc. Class A (a) (b)	26,100	578,898	Class A (a)	23,924	11,246,912
OneSpan, Inc. (a)	4,897	102,641	Zscaler, Inc. (a)	10,051	1,414,075
Pagerduty, Inc. (a) (b)	9,798	265,624	Zuora, Inc. Class A (a) (b)	14,200	146,828
Palo Alto Networks, Inc. (a)	13,482	3,299,720			<u>98,583,757</u>
Park City Group, Inc. (a)	1,900	9,367			
Paylocity Holding Corp. (a)	4,898	790,635	SPECIALTY RETAIL — 2.0%		
Pegasystems, Inc.	5,615	679,640	Aaron's, Inc.	9,597	543,670
Ping Identity Holding Corp. (a) (b) .	5,300	165,413	Abercrombie & Fitch Co. Class A .	8,942	124,562
Pluralsight, Inc. Class A (a)	13,812	236,600	American Eagle Outfitters, Inc. (b).	21,426	317,319
Progress Software Corp.	6,338	232,478	America's Car-Mart, Inc. (a)	889	75,458
Proofpoint, Inc. (a)	8,069	851,683	Asbury Automotive Group, Inc. (a).	2,735	266,526
PROS Holdings, Inc. (a)	5,700	182,058	At Home Group, Inc. (a)	7,500	111,450
PTC, Inc. (a)	14,866	1,229,716	AutoNation, Inc. (a)	8,169	432,385
Q2 Holdings, Inc. (a) (b)	7,055	643,839	Bed Bath & Beyond, Inc. (b)	18,046	270,329
QAD, Inc. Class A	1,710	72,162	Boot Barn Holdings, Inc. (a) (b) . . .	4,100	115,374
Qualys, Inc. (a)	4,873	477,603	Buckle, Inc. (b)	4,087	83,334
Rapid7, Inc. (a) (b)	7,125	436,335	Burlington Stores, Inc. (a)	9,278	1,912,103
RealPage, Inc. (a)	12,576	724,881	Caleres, Inc.	5,290	50,572
Rimini Street, Inc. (a)	3,200	10,304	Camping World Holdings, Inc.		
RingCentral, Inc. Class A (a)	11,058	3,036,637	Class A	4,527	134,678
Rosetta Stone, Inc. (a)	3,300	98,934	Carvana Co. (a) (b)	7,804	1,740,760
SailPoint Technologies Holding,			Cato Corp. Class A	3,500	27,370
Inc. (a)	12,500	494,625	Chico's FAS, Inc.	18,253	17,751
Sapiens International Corp. NV	3,600	110,088	Children's Place, Inc. (b)	2,042	57,891
Seachange International, Inc. (a) .	4,600	4,004	Citi Trends, Inc.	1,400	34,972
SecureWorks Corp. Class A (a)	1,295	14,750	Conn's, Inc. (a)	2,822	29,857
ShotSpotter, Inc. (a) (b)	1,300	40,352	Container Store Group, Inc.		
Slack Technologies, Inc. Class A			(a) (b)	2,873	17,841
(a) (b)	54,411	1,461,480	Designer Brands, Inc. Class A (b) .	9,056	49,174
Smartsheet, Inc. Class A (a)	15,780	779,848	Dick's Sporting Goods, Inc.	8,844	511,891
Smith Micro Software, Inc. (a)	5,100	19,023	Envela Corp. (a) (b)	1,200	5,148
SolarWinds Corp. (a) (b)	6,804	138,393	Express, Inc. (a) (b)	9,949	6,069
Splunk, Inc. (a)	22,680	4,266,788	Five Below, Inc. (a)	7,826	993,902
Sprout Social, Inc. Class A (a) (b) .	3,900	150,150	Floor & Decor Holdings, Inc.		
SPS Commerce, Inc. (a)	5,052	393,399	Class A (a)	13,400	1,002,320
SS&C Technologies Holdings,			Foot Locker, Inc.	14,800	488,844
Inc.	32,097	1,942,510	GameStop Corp. Class A (a) (b) . .	8,165	83,283
SVMK, Inc. (a)	17,400	384,714	Genesco, Inc. (a)	2,205	47,496
Synchronoss Technologies, Inc.			Group 1 Automotive, Inc.	2,503	221,240
(a)	6,000	18,060	GrowGeneration Corp. (a) (b)	4,400	70,312
Telenav, Inc. (a)	5,252	18,907	Guess?, Inc.	6,000	69,720
Tenable Holdings, Inc. (a)	10,000	377,500	Haverty Furniture Cos., Inc.	2,555	53,502
Teradata Corp. (a)	15,467	351,101	Hibbett Sports, Inc. (a)	2,334	91,539
Trade Desk, Inc. Class A (a)	5,939	3,081,034	Hudson, Ltd. Class A (a) (b)	6,200	47,120
Upland Software, Inc. (a)	3,500	131,950	Lithia Motors, Inc. Class A	3,121	711,401
Varonis Systems, Inc. (a)	4,425	510,734	Lumber Liquidators Holdings, Inc.		
Verint Systems, Inc. (a)	9,129	439,835	(a)	4,059	89,501
VirnetX Holding Corp. (b)	9,800	51,646	MarineMax, Inc. (a)	2,976	76,394
VMware, Inc. Class A (a) (b)	11,294	1,622,609	Michaels Cos., Inc. (a) (b)	10,585	102,198
Workday, Inc. Class A (a)	24,511	5,273,051	Monro, Inc.	4,798	194,655
			Murphy USA, Inc. (a)	3,910	501,536

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
National Vision Holdings, Inc. (a)	11,405	\$ 436,127	Unifi, Inc. (a)	2,210	\$ 28,376
ODP Corp.	7,618	148,170	Vera Bradley, Inc. (a)	3,100	18,941
OneWater Marine, Inc. Class A (a)	700	14,343	Wolverine World Wide, Inc.	11,380	294,059
Penske Automotive Group, Inc. (b)	4,589	218,712			9,543,144
Rent-A-Center, Inc.	7,050	210,724	THRIFTS & MORTGAGE FINANCE — 0.7%		
RH (a) (b)	2,238	856,304	Axos Financial, Inc. (a)	8,200	191,142
Sally Beauty Holdings, Inc. (a) (b)	16,448	142,933	Bogota Financial Corp. (a)	900	6,858
Shoe Carnival, Inc.	1,400	47,012	Bridgewater Bancshares, Inc. (a)	3,450	32,741
Signet Jewelers, Ltd. (b)	7,400	138,380	Capitol Federal Financial, Inc.	19,300	178,814
Sleep Number Corp. (a)	3,876	189,575	Columbia Financial, Inc. (a)	7,000	77,700
Sonic Automotive, Inc. Class A	3,436	137,990	ESSA Bancorp, Inc.	1,400	17,262
Sportsman's Warehouse Holdings, Inc. (a)	6,070	86,862	Essent Group, Ltd.	15,608	577,652
Tilly's, Inc. Class A	3,437	20,725	Federal Agricultural Mortgage Corp. Class C	1,332	84,795
Urban Outfitters, Inc. (a)	10,050	209,141	Flagstar Bancorp, Inc.	5,225	154,817
Vroom, Inc. (a)	3,600	186,408	FS Bancorp, Inc.	635	26,035
Williams-Sonoma, Inc.	10,948	990,137	Greene County Bancorp, Inc.	600	13,014
Winmark Corp.	388	66,806	Hingham Institution for Savings	215	39,560
Zumiez, Inc. (a)	3,000	83,460	Home Bancorp, Inc.	1,200	28,980
		15,965,256	HomeStreet, Inc.	3,174	81,762
			Kearny Financial Corp.	11,051	79,678
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 0.5%			Luther Burbank Corp.	3,100	25,885
3D Systems Corp. (a) (b)	16,981	83,377	Merchants Bancorp	1,300	25,623
Avid Technology, Inc. (a)	4,397	37,638	Meridian Bancorp, Inc.	6,630	68,620
Dell Technologies, Inc. Class C (a)	35,947	2,433,253	Meta Financial Group, Inc.	4,743	91,160
Diebold Nixdorf, Inc. (a) (b)	10,636	81,259	MGIC Investment Corp.	48,262	427,601
Eastman Kodak Co. (a)	2,300	20,286	MMA Capital Holdings, Inc. (a)	800	18,008
Immersion Corp. (a)	2,735	19,282	Mr Cooper Group, Inc. (a)	10,860	242,395
Intevac, Inc. (a)	3,500	19,285	New York Community Bancorp, Inc.	64,223	531,124
NCR Corp. (a) (b)	18,167	402,217	NMI Holdings, Inc. Class A (a)	9,765	173,817
Pure Storage, Inc. Class A (a) (b)	34,500	530,955	Northfield Bancorp, Inc.	6,880	62,746
Quantum Corp. (a)	4,400	20,240	Northwest Bancshares, Inc.	17,076	157,099
Super Micro Computer, Inc. (a)	6,515	171,996	OceanFirst Financial Corp.	8,707	119,199
		3,819,788	Oconee Federal Financial Corp.	200	4,360
			OP Bancorp	2,000	11,440
TEXTILES, APPAREL & LUXURY GOODS — 1.2%			PCSB Financial Corp.	2,396	28,920
Capri Holdings, Ltd. (a)	20,300	365,400	PennyMac Financial Services, Inc.	5,997	348,546
Carter's, Inc.	6,160	533,333	Pioneer Bancorp, Inc. (a)	1,700	15,096
Columbia Sportswear Co.	4,120	358,358	Ponce de Leon Federal Bank (a)	1,400	12,348
Crocs, Inc. (a)	9,500	405,935	Premier Financial Corp.	5,297	82,501
Deckers Outdoor Corp. (a)	3,926	863,759	Provident Bancorp, Inc.	1,414	11,015
Fossil Group, Inc. (a)	7,300	41,902	Provident Financial Holdings, Inc.	900	10,710
G-III Apparel Group, Ltd. (a)	6,281	82,344	Provident Financial Services, Inc.	10,156	123,903
Kontoor Brands, Inc. (a) (b)	7,300	176,660	Prudential Bancorp, Inc.	1,400	14,756
Lakeland Industries, Inc. (a)	1,200	23,760	Radian Group, Inc.	27,154	396,720
Lululemon Athletica, Inc. (a)	16,267	5,357,862	Riverview Bancorp, Inc.	3,300	13,695
Movado Group, Inc.	2,461	24,462	Rocket Cos., Inc. Class A (a)	13,800	275,034
Oxford Industries, Inc.	2,330	94,039	Security National Financial Corp. Class A (a)	1,435	9,184
Rocky Brands, Inc.	1,105	27,437	Southern Missouri Bancorp, Inc.	1,200	28,296
Skechers U.S.A., Inc. Class A (a)	19,147	578,622	Standard AVB Financial Corp.	600	19,590
Steven Madden, Ltd.	11,713	228,404	Sterling Bancorp, Inc.	2,300	6,923
Superior Group of Cos., Inc.	1,700	39,491	Territorial Bancorp, Inc.	1,255	25,389
			TFS Financial Corp.	7,217	106,018

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Timberland Bancorp, Inc.	1,200	\$ 21,600
TrustCo Bank Corp. NY	13,399	69,943
Walker & Dunlop, Inc.	4,040	214,120
Washington Federal, Inc.	10,717	223,557
Waterstone Financial, Inc.	3,200	49,568
Western New England Bancorp, Inc.	3,700	20,831
WSFS Financial Corp.	7,290	196,611
		<u>5,874,761</u>
TOBACCO — 0.0% (e)		
Turning Point Brands, Inc. (b)	1,300	36,270
Universal Corp.	3,341	139,921
Vector Group, Ltd.	19,696	190,854
		<u>367,045</u>
TRADING COMPANIES & DISTRIBUTORS — 0.9%		
Air Lease Corp.	15,156	445,890
Alta Equipment Group, Inc. (a) (b) . . .	2,600	20,358
Applied Industrial Technologies, Inc.	5,515	303,876
Beacon Roofing Supply, Inc. (a)	7,776	241,600
BMC Stock Holdings, Inc. (a)	9,583	410,440
CAI International, Inc.	2,303	63,402
DXP Enterprises, Inc. (a)	2,600	41,938
EVI Industries, Inc. (a)	720	19,159
Foundation Building Materials, Inc. (a)	3,200	50,304
GATX Corp.	4,931	314,351
General Finance Corp. (a) (b)	1,847	11,692
GMS, Inc. (a)	5,700	137,370
H&E Equipment Services, Inc.	4,500	88,470
HD Supply Holdings, Inc. (a)	22,938	945,963
Herc Holdings, Inc. (a)	3,438	136,179
Lawson Products, Inc. (a)	653	26,793
MRC Global, Inc. (a)	11,200	47,936
MSC Industrial Direct Co., Inc. Class A	6,399	404,929
Nesco Holdings, Inc. (a) (b)	2,000	8,300
NOW, Inc. (a)	16,019	72,726
Rush Enterprises, Inc. Class A	3,900	197,106
Rush Enterprises, Inc. Class B	700	31,010
SiteOne Landscape Supply, Inc. (a)	6,245	761,578
Systemax, Inc.	1,800	43,092
Textainer Group Holdings, Ltd. (a) . . .	7,365	104,288
Titan Machinery, Inc. (a)	3,000	39,690
Transcat, Inc. (a)	1,100	32,230
Triton International, Ltd.	7,131	290,018
Univar Solutions, Inc. (a)	23,764	401,136
Veritiv Corp. (a)	1,991	25,206
Watsco, Inc.	4,609	1,073,390
WESCO International, Inc. (a)	7,008	308,492
Willis Lease Finance Corp. (a)	410	7,565
		<u>7,106,477</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
TRANSPORTATION INFRASTRUCTURE — 0.0% (e)		
Macquarie Infrastructure Corp.	10,520	\$ 282,883
WATER UTILITIES — 0.3%		
American States Water Co.	5,219	391,164
Artesian Resources Corp. Class A	1,251	43,122
Cadiz, Inc. (a) (b)	2,100	20,853
California Water Service Group. . . .	6,976	303,107
Consolidated Water Co., Ltd.	2,300	23,943
Essential Utilities, Inc.	31,939	1,285,545
Global Water Resources, Inc.	1,900	20,482
Middlesex Water Co.	2,423	150,589
Pure Cycle Corp. (a)	3,000	27,030
SJW Group	3,787	230,477
York Water Co.	1,800	76,086
		<u>2,572,398</u>
WIRELESS TELECOMMUNICATION SERVICES — 0.1%		
Boingo Wireless, Inc. (a)	6,200	63,209
Gogo, Inc. (a) (b)	7,810	72,164
Shenandoah Telecommunications Co.	6,850	304,380
Spok Holdings, Inc.	2,700	25,677
Telephone & Data Systems, Inc. . . .	14,400	265,536
United States Cellular Corp. (a) . . .	2,035	60,094
		<u>791,060</u>
TOTAL COMMON STOCKS (Cost \$647,282,555)		
		<u>795,594,070</u>
RIGHTS — 0.0% (e)		
BIOTECHNOLOGY — 0.0% (e)		
GTX, Inc. (CVR) (a) (b)	85	161
Progenic Pharmaceuticals, Inc. (CVR) (a)	13,803	590
Tobira Therapeutics, Inc. (CVR) (a)	200	2,834
		<u>3,585</u>
DIVERSIFIED FINANCIAL SERVICES — 0.0% (e)		
NewStar Financial, Inc. (CVR) (a)	2,400	204
MEDIA — 0.0% (e)		
Media General, Inc. (CVR) (a)	6,500	650
TOTAL RIGHTS (Cost \$186)		
		<u>4,439</u>
WARRANTS — 0.0% (e)		
HEALTH CARE EQUIPMENT & SUPPLIES — 0.0% (e)		
Pulse Biosciences, Inc. (expiring 5/14/25) (a) (b)	54	258

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
OIL, GAS & CONSUMABLE FUELS — 0.0% (e)		
Whiting Petroleum Corp. (expiring 9/1/24) (a) (b)	738	\$ 1,808
Whiting Petroleum Corp. (expiring 9/1/25) (a) (b)	369	867
		<u>2,675</u>
TOTAL WARRANTS		
(Cost \$0)		<u>2,933</u>
SHORT-TERM INVESTMENTS — 5.6%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (f) (g)	13,852,933	13,855,703
State Street Navigator Securities Lending Portfolio II (h) (i)	31,094,657	31,094,657
TOTAL SHORT-TERM INVESTMENTS		<u>44,950,360</u>
(Cost \$44,951,310)		
TOTAL INVESTMENTS — 104.8%		<u>840,551,802</u>
(Cost \$692,234,051)		
LIABILITIES IN EXCESS OF OTHER ASSETS — (4.8)%		
		<u>(38,381,279)</u>
NET ASSETS — 100.0%		<u>\$ 802,170,523</u>

- (b) All or a portion of the shares of the security are on loan at September 30, 2020.
- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represents less than 0.05% of net assets as of September 30, 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 September 30, 2020, total aggregate fair value of the securities is \$0, representing 0.00% of the Portfolio's net assets.
- (e) Amount is less than 0.05% of net assets.
- (f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at September 30, 2020.
- (h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.
- CVR Contingent Value Rights
REIT Real Estate Investment Trust

(a) Non-income producing security.

At September 30, 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 Russell 2000 Index (long)	38	12/18/2020	\$2,854,459	\$2,858,360	\$ 3,901
E-mini S&P MidCap 400 Index (long)	16	12/18/2020	2,960,357	2,969,440	9,083
Total unrealized appreciation/depreciation on open futures contracts.					<u>\$12,984</u>

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 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	\$795,564,370	\$29,700	\$ 0(a)	\$795,594,070
Rights	—	4,439	—	4,439
Warrants	2,675	258	—	2,933
Short-Term Investments	44,950,360	—	—	44,950,360
TOTAL INVESTMENTS	<u>\$840,517,405</u>	<u>\$34,397</u>	<u>\$ 0</u>	<u>\$840,551,802</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	12,984	—	—	12,984
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 12,984</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 12,984</u>

See accompanying notes to schedule of investments.

**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$840,530,389</u>	<u>\$34,397</u>	<u>\$—</u>	<u>\$840,564,786</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at September 30, 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 9/30/20	Value at 9/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	18,312,980	\$18,314,812	\$166,834,562	\$171,287,639	\$(3,657)	\$(2,375)	13,852,933	\$13,855,703	\$ 43,928
State Street Navigator Securities Lending Portfolio II	44,562,252	<u>44,562,252</u>	<u>123,782,891</u>	<u>137,250,486</u>	—	—	31,094,657	<u>31,094,657</u>	<u>358,893</u>
Total		<u>\$62,877,064</u>	<u>\$290,617,453</u>	<u>\$308,538,125</u>	<u>\$(3,657)</u>	<u>\$(2,375)</u>		<u>\$44,950,360</u>	<u>\$402,821</u>

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 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 — 98.9%		
AUSTRALIA — 4.0%		
BHP Group, Ltd.	634	\$ 16,390
Coles Group, Ltd.	786	9,582
Sonic Healthcare, Ltd.	971	23,075
Telstra Corp., Ltd.	5,705	11,431
Wesfarmers, Ltd.	884	28,276
		<u>88,754</u>
BELGIUM — 0.7%		
Ageas SA/NV	152	6,221
Colruyt SA	133	8,632
		<u>14,853</u>
CANADA — 2.1%		
Kirkland Lake Gold, Ltd.	215	10,462
Metro, Inc.	322	15,402
TELUS Corp.	1,137	19,944
		<u>45,808</u>
DENMARK — 2.5%		
Carlsberg AS Class B	57	7,682
Coloplast A/S Class B	107	16,964
Novo Nordisk A/S Class B	452	31,327
		<u>55,973</u>
FRANCE — 0.9%		
Sanofi	188	18,843
GERMANY — 2.4%		
Allianz SE.	65	12,478
Deutsche Telekom AG	1,430	23,814
Merck KGaA.	112	16,331
		<u>52,623</u>
HONG KONG — 1.2%		
CLP Holdings, Ltd.	1,500	14,006
HKT Trust & HKT, Ltd. Stapled Security	9,000	11,946
		<u>25,952</u>
IRELAND — 0.8%		
Accenture PLC Class A	82	18,531
ITALY — 0.4%		
Snam SpA	1,667	8,574
JAPAN — 15.6%		
Astellas Pharma, Inc.	1,700	25,326
FUJIFILM Holdings Corp.	200	9,852
Fujitsu, Ltd.	200	27,307
ITOCHU Corp.	900	23,031
KDDI Corp.	500	12,568
Mitsubishi UFJ Financial Group, Inc.	3,300	13,162

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Mitsui & Co., Ltd.	400	\$ 6,869
NEC Corp.	500	29,229
Nintendo Co., Ltd.	100	56,634
Nippon Telegraph & Telephone Corp.	1,100	22,444
NTT DOCOMO, Inc.	1,000	36,723
Ono Pharmaceutical Co., Ltd.	200	6,287
Seven & i Holdings Co., Ltd.	600	18,631
Sony Corp.	300	22,978
Tohoku Electric Power Co., Inc.	800	8,013
Tokyo Gas Co., Ltd.	300	6,842
Toyota Motor Corp.	300	19,899
		<u>345,795</u>
NETHERLANDS — 2.6%		
Koninklijke Ahold Delhaize NV	1,056	31,218
Koninklijke KPN NV	7,386	17,333
Koninklijke Vopak NV	150	8,454
		<u>57,005</u>
NEW ZEALAND — 0.8%		
Spark New Zealand, Ltd.	5,534	17,253
SWEDEN — 1.4%		
Swedish Match AB	376	30,764
SWITZERLAND — 5.6%		
Nestle SA	238	28,396
Novartis AG	311	27,070
Roche Holding AG	88	30,219
Swiss Life Holding AG	31	11,760
Swisscom AG	51	27,085
		<u>124,530</u>
UNITED KINGDOM — 0.5%		
Direct Line Insurance Group PLC	3,228	11,280
UNITED STATES — 57.4%		
AbbVie, Inc.	278	24,350
Adobe, Inc. (a)	25	12,261
Alliant Energy Corp.	199	10,278
Allstate Corp.	284	26,736
Ameren Corp.	146	11,546
American Electric Power Co., Inc.	103	8,418
Amgen, Inc.	112	28,466
AT&T, Inc.	319	9,095
AutoZone, Inc. (a)	28	32,974
Baxter International, Inc.	153	12,304
Bristol-Myers Squibb Co.	462	27,854
Cadence Design Systems, Inc. (a)	135	14,395
Campbell Soup Co.	320	15,478
Cerner Corp.	138	9,976
Cisco Systems, Inc.	596	23,476
Citrix Systems, Inc.	112	15,424
Clorox Co.	89	18,705
CMS Energy Corp.	87	5,343
Costco Wholesale Corp.	40	14,200
Dollar General Corp.	113	23,687
eBay, Inc.	391	20,371
Electronic Arts, Inc. (a)	149	19,431

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eli Lilly & Co.	196	\$ 29,012	Republic Services, Inc.	128	\$ 11,949
Entergy Corp.	109	10,740	Sealed Air Corp.	232	9,004
Equinix, Inc. REIT	19	14,443	Target Corp.	225	35,420
Equity LifeStyle Properties, Inc. REIT.	158	9,685	Texas Instruments, Inc.	44	6,283
Eversource Energy	182	15,206	United Parcel Service, Inc. Class B	142	23,662
F5 Networks, Inc. (a)	89	10,927	Verizon Communications, Inc.	449	26,711
General Mills, Inc.	209	12,891	Walmart, Inc.	231	32,319
Gilead Sciences, Inc.	212	13,396	Waste Management, Inc.	287	32,480
Hershey Co.	133	19,064	Western Union Co.	1,145	24,537
Home Depot, Inc.	123	34,158			<u>1,268,038</u>
Incyte Corp. (a)	87	7,807			
International Business Machines Corp.	86	10,464	TOTAL COMMON STOCKS		
Johnson & Johnson	197	29,329	(Cost \$1,973,775)		<u>2,184,576</u>
JPMorgan Chase & Co.	161	15,500			
Kellogg Co.	336	21,702	SHORT-TERM INVESTMENT — 0.2%		
Kimberly-Clark Corp.	196	28,941	State Street Institutional Liquid Reserves		
Kroger Co.	788	26,721	Fund, Premier Class 0.11% (b) (c)		
Lockheed Martin Corp.	57	21,847	(Cost \$4,869)	4,868	<u>4,869</u>
McDonald's Corp.	107	23,485			
Merck & Co., Inc.	360	29,862	TOTAL INVESTMENTS — 99.1%		
Microsoft Corp.	107	22,505	(Cost \$1,978,644)		<u>2,189,445</u>
Mondelez International, Inc. Class A	261	14,995			
Motorola Solutions, Inc.	85	13,329	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Newmont Corp.	418	26,522	0.9%		<u>20,675</u>
NortonLifeLock, Inc.	856	17,839	NET ASSETS — 100.0%		<u>\$ 2,210,120</u>
Oracle Corp.	503	30,029			
PACCAR, Inc.	115	9,807	(a) Non-income producing security.		
PepsiCo, Inc.	224	31,046	(b) The Portfolio invested in certain money market funds		
Pfizer, Inc.	726	26,644	managed by SSGA Funds Management, Inc. Amounts		
Philip Morris International, Inc.	277	20,772	related to these transactions during the period ended		
Procter & Gamble Co.	220	30,578	September 30, 2020 are shown in the Affiliate Table below.		
Public Service Enterprise Group, Inc.	281	15,430	(c) The rate shown is the annualized seven-day yield at		
Public Storage REIT	31	6,904	September 30, 2020.		
QUALCOMM, Inc.	116	13,651	REIT Real Estate Investment Trust		
Regeneron Pharmaceuticals, Inc. (a)	28	15,674			

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 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	\$1,340,831	\$843,745	\$—	\$2,184,576
Short-Term Investment	\$ 4,869	—	—	4,869
TOTAL INVESTMENTS	<u>\$1,345,700</u>	<u>\$843,745</u>	<u>\$—</u>	<u>\$2,189,445</u>

Industry Breakdown as of September 30, 2020

	<u>% of Net Assets</u>
Pharmaceuticals	13.5%
Diversified Telecommunication Services	8.5
Food & Staples Retailing	7.1
Food Products	5.1
Software	5.1
IT Services	5.0

See accompanying notes to schedule of investments.

STATE STREET DEFENSIVE GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

	% of Net Assets
Biotechnology	4.1%
Multiline Retail	4.0
Household Products	3.5
Entertainment	3.4
Insurance	3.1
Specialty Retail	3.0
Electric Utilities	3.0
Metals & Mining	2.4
Tobacco	2.3
Wireless Telecommunication Services	2.2
Communications Equipment	2.2
Commercial Services & Supplies	2.0
Beverages	1.8
Multi-Utilities	1.5
Equity Real Estate Investment Trusts (REITs)	1.4
Trading Companies & Distributors	1.4
Health Care Equipment & Supplies	1.3
Banks	1.3
Air Freight & Logistics	1.1
Hotels, Restaurants & Leisure	1.1
Health Care Providers & Services	1.0
Household Durables	1.0
Aerospace & Defense	1.0
Internet & Direct Marketing Retail	0.9
Semiconductors & Semiconductor Equipment	0.9
Automobiles	0.9
Gas Utilities	0.7
Health Care Technology	0.5
Technology Hardware, Storage & Peripherals	0.4
Machinery	0.4
Containers & Packaging	0.4
Oil, Gas & Consumable Fuels	0.4
Short-Term Investment	0.2
Other Assets in Excess of Liabilities	0.9
TOTAL	<u><u>100.0%</u></u>

(The Portfolio's industry breakdown is expressed as a percentage of net assets and may change over time.)

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds		Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 6/30/20	Value at 6/30/20		from Shares Sold	Realized Gain (Loss)		at 9/30/20	Value at 9/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	27,623	\$27,634	\$25,562	\$48,325	\$(2)	\$—	4,868	\$4,869	\$—

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 96.0%					
ARGENTINA — 0.1%					
Globant SA (a)	3,900	\$ 698,958	Lojas Americanas SA Preference Shares	97,922	\$ 493,219
Telecom Argentina SA ADR (b)	10,300	67,362	Lojas Renner SA	86,641	609,482
YPF SA ADR (a)(b)	21,000	74,970	Magazine Luiza SA	77,689	1,229,472
		<u>841,290</u>	Multiplan Empreendimentos Imobiliarios SA	31,354	108,084
BRAZIL — 4.4%			Natura & Co. Holding SA	80,585	731,012
Ambev SA	500,885	1,114,371	Notre Dame Intermedica Participacoes SA	52,570	606,801
Atacadao SA	42,500	154,499	Petrobras Distribuidora SA	79,600	284,566
B2W Cia Digital (a)	24,588	392,522	Petroleo Brasileiro SA Preference Shares	507,298	1,764,961
B3 SA - Brasil Bolsa Balcao	219,492	2,142,174	Petroleo Brasileiro SA	396,014	1,389,030
Banco Bradesco SA Preference Shares	472,119	1,625,816	Porto Seguro SA	12,500	107,004
Banco Bradesco SA	141,818	453,399	Raia Drogasil SA	116,500	484,069
Banco BTG Pactual SA	24,244	313,349	Rumo SA (a)	136,400	461,245
Banco BTG Pactual SA Preference Shares	1	3	Sul America SA	32,533	228,740
Banco do Brasil SA	93,298	490,289	Suzano SA (a)	58,124	469,719
Banco Santander Brasil SA	47,000	233,147	Telefonica Brasil SA Preference Shares	46,755	360,174
BB Seguridade Participacoes SA	72,837	313,629	TIM Participacoes SA	97,700	226,377
Braskem SA Class A, Preference Shares	22,500	82,991	Ultrapar Participacoes SA	83,464	285,348
BRF SA (a)	62,323	203,230	Vale SA	395,084	4,143,284
CCR SA	135,569	304,741	Via Varejo S/A (a)	136,100	418,940
Centrais Eletricas Brasileiras SA	34,000	182,895	WEG SA	91,330	1,064,567
Centrais Eletricas Brasileiras SA Class B, Preference Shares	30,200	167,115			<u>30,786,788</u>
Cia Brasileira de Distribuicao	17,700	219,003	CHILE — 0.5%		
Cia de Saneamento Basico do Estado de Sao Paulo	35,400	293,930	Aguas Andinas SA Class A	321,689	89,832
Cia Energetica de Minas Gerais Preference Shares	103,619	185,677	Banco de Chile	4,739,564	360,473
Cia Paranaense de Energia Preference Shares	10,700	117,717	Banco de Credito e Inversiones SA	5,242	165,116
Cia Siderurgica Nacional SA	76,900	225,115	Banco Santander Chile	7,384,708	255,986
Cielo SA	154,656	107,834	Cencosud SA	148,992	217,467
Cogna Educacao	181,340	166,655	Cencosud Shopping SA	53,243	76,007
Cosan SA	17,100	207,301	Cia Cervecerias Unidas SA	17,663	113,635
CPFL Energia SA	24,200	118,328	Colbun SA	950,433	153,093
Energisa SA	18,400	134,235	Embotelladora Andina SA Class B, Preference Shares	43,538	95,883
Engie Brasil Energia SA	24,587	176,012	Empresa Nacional de Telecomunicaciones SA	19,073	118,338
Equatorial Energia SA	96,000	360,738	Empresas CMPC SA	122,388	256,328
Gerdau SA Preference Shares	113,700	419,583	Empresas COPEC SA	43,547	325,380
Hapvida Participacoes e Investimentos SA (c)	24,800	273,412	Enel Americas SA	3,725,446	482,500
Hypera SA	41,800	221,146	Enel Chile SA	3,038,792	212,409
IRB Brasil Resseguros SA	112,501	149,497	Falabella SA	81,495	237,869
Itau Unibanco Holding SA Preference Shares	516,461	2,061,647	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares	11,925	386,233
Itausa SA Preference Shares	467,063	729,210			<u>3,546,549</u>
Itausa SA	253	456	CHINA — 37.2%		
Klabin SA	77,307	326,430	360 Security Technology, Inc. Class A	6,200	15,227
Localiza Rent a Car SA	64,908	652,598	3SBio, Inc. (a)(b)(c)	134,800	152,734
			51job, Inc. ADR (a)	3,200	249,568
			AAC Technologies Holdings, Inc. (b)	78,500	427,085

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AECC Aviation Power Co., Ltd. Class A	5,200	\$ 31,696	Bank of Chengdu Co., Ltd. Class A	15,400	\$ 22,503
Agile Group Holdings, Ltd.	124,000	163,372	Bank of China, Ltd. Class A	121,000	57,164
Agricultural Bank of China, Ltd. Class A	278,400	130,254	Bank of China, Ltd. Class H	8,473,000	2,635,292
Agricultural Bank of China, Ltd. Class H	3,025,500	949,271	Bank of Communications Co., Ltd. Class A	144,012	96,511
Aier Eye Hospital Group Co., Ltd. Class A	14,141	107,547	Bank of Communications Co., Ltd. Class H	972,000	468,480
Air China, Ltd. Class A	18,400	19,297	Bank of Hangzhou Co., Ltd. Class A	11,700	20,371
Air China, Ltd. Class H	226,000	148,956	Bank of Jiangsu Co., Ltd. Class A	36,000	32,338
Airtac International Group	13,000	295,735	Bank of Nanjing Co., Ltd. Class A	25,440	29,668
Aisino Corp. Class A	4,300	10,056	Bank of Ningbo Co., Ltd. Class A	20,000	93,168
AK Medical Holdings, Ltd. (c)	40,000	102,943	Bank of Shanghai Co., Ltd. Class A	49,008	58,899
Alibaba Group Holding, Ltd. ADR (a)	201,082	59,114,086	Baoshan Iron & Steel Co., Ltd. Class A	61,000	44,990
Alibaba Health Information Technology, Ltd. (a)	348,500	856,990	Baozun, Inc. ADR (a)(b)	6,200	201,438
A-Living Services Co., Ltd. Class H (c)	42,500	217,440	BBMG Corp. Class A	33,400	15,162
Aluminum Corp. of China, Ltd. Class A (a)	29,900	12,871	Beijing Capital International Airport Co., Ltd. Class H	178,000	107,625
Aluminum Corp. of China, Ltd. Class H (a)	454,000	93,636	Beijing Enlight Media Co., Ltd. Class A	4,500	11,083
Angel Yeast Co., Ltd. Class A	3,300	29,760	Beijing Enterprises Holdings, Ltd.	61,000	183,896
Anhui Conch Cement Co., Ltd. Class A	14,500	118,751	Beijing Enterprises Water Group, Ltd.	562,000	219,015
Anhui Conch Cement Co., Ltd. Class H	133,000	921,202	Beijing New Building Materials PLC Class A	3,500	16,007
Anhui Gujing Distillery Co., Ltd. Class A	900	28,858	Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	3,000	23,969
Anhui Gujing Distillery Co., Ltd. Class B	11,400	126,940	Beijing Originwater Technology Co., Ltd. Class A	12,700	16,343
Anhui Kouzi Distillery Co., Ltd. Class A	1,100	8,251	Beijing Shiji Information Technology Co., Ltd. Class A	4,000	22,699
ANTA Sports Products, Ltd.	117,000	1,221,068	Beijing Shunxin Agriculture Co., Ltd. Class A	1,600	14,240
Asymchem Laboratories Tianjin Co., Ltd. Class A	500	19,482	Beijing Sinnet Technology Co., Ltd. Class A	2,300	7,614
Autobio Diagnostics Co., Ltd. Class A	400	9,535	Beijing Tiantan Biological Products Corp., Ltd. Class A	1,920	11,268
Autohome, Inc. ADR	6,600	633,600	Beijing Tongrentang Co., Ltd. Class A	6,000	23,918
AVIC Aircraft Co., Ltd. Class A	6,300	21,468	BEST, Inc. ADR (a)(b)	21,000	63,000
Avic Capital Co., Ltd. Class A	20,500	13,333	Betta Pharmaceuticals Co., Ltd. Class A	600	10,094
AVIC Electromechanical Systems Co., Ltd. Class A	14,500	24,598	BGI Genomics Co., Ltd. Class A	1,600	34,080
AVIC Jonhon Optronic Technology Co., Ltd. Class A	2,400	16,439	Bilibili, Inc. ADR (a)	12,600	524,160
AVIC Shenyang Aircraft Co., Ltd. Class A	4,000	33,989	BOE Technology Group Co., Ltd. Class A	116,100	84,562
AviChina Industry & Technology Co., Ltd. Class H	256,000	146,545	Brilliance China Automotive Holdings, Ltd.	334,000	315,652
AVICOPTER PLC Class A	2,300	19,040	BYD Co., Ltd. Class A	5,600	96,575
BAIC Motor Corp., Ltd. Class H (c)	187,000	76,514			
Baidu, Inc. ADR (a)	29,100	3,683,769			
Bank of Beijing Co., Ltd. Class A	71,740	49,581			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BYD Co., Ltd. Class H (b)	68,500	\$ 1,104,653	China Everbright Environment Group, Ltd.	409,222	\$ 233,968
BYD Electronic International Co., Ltd. (b)	72,000	365,403	China Everbright, Ltd.	92,000	123,758
By-health Co., Ltd. Class A	6,300	19,579	China Evergrande Group (b)	194,000	497,883
Caitong Securities Co., Ltd. Class A	13,000	27,607	China Feihe, Ltd. (c)	121,000	282,891
CanSino Biologics, Inc. Class H (a)(b)(c)	6,400	136,438	China Fortune Land Development Co., Ltd. Class A	12,350	27,741
Centre Testing International Group Co., Ltd. Class A	6,600	23,929	China Galaxy Securities Co., Ltd. Class H	382,000	216,209
CGN Power Co., Ltd. Class H (c)	1,017,700	209,636	China Gezhouba Group Co., Ltd. Class A	6,400	5,630
Changchun High & New Technology Industry Group, Inc. Class A	1,400	76,490	China Greatwall Technology Group Co., Ltd. Class A	7,100	16,869
Changjiang Securities Co., Ltd. Class A	19,700	23,403	China Hongqiao Group, Ltd.	203,000	127,175
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,100	24,350	China Huarong Asset Management Co., Ltd. Class H (c)	1,217,500	129,739
Chaozhou Three-Circle Group Co., Ltd. Class A	7,700	32,916	China International Capital Corp., Ltd. Class H (a)(b)(c)	138,000	320,956
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	2,900	19,517	China Jinmao Holdings Group, Ltd.	596,000	331,835
China Aoyuan Group, Ltd.	141,000	145,322	China Jushi Co., Ltd. Class A	6,500	13,914
China Cinda Asset Management Co., Ltd. Class H	958,481	180,625	China Lesso Group Holdings, Ltd.	117,000	212,489
China CITIC Bank Corp., Ltd. Class A	23,400	17,451	China Life Insurance Co., Ltd. Class A	9,000	59,302
China CITIC Bank Corp., Ltd. Class H	969,000	375,529	China Life Insurance Co., Ltd. Class H	792,000	1,795,455
China Communications Construction Co., Ltd. Class A	11,000	12,102	China Literature, Ltd. (a)(b)(c)	29,600	223,230
China Communications Construction Co., Ltd. Class H	497,000	261,355	China Longyuan Power Group Corp., Ltd. Class H	329,000	206,712
China Communications Services Corp., Ltd. Class H	258,000	152,313	China Medical System Holdings, Ltd.	148,000	163,766
China Conch Venture Holdings, Ltd.	177,000	823,425	China Mengniu Dairy Co., Ltd.	298,000	1,405,599
China Construction Bank Corp. Class A	28,400	25,789	China Merchants Bank Co., Ltd. Class A	66,100	352,101
China Construction Bank Corp. Class H	10,281,500	6,680,676	China Merchants Bank Co., Ltd. Class H	415,500	1,971,732
China East Education Holdings, Ltd. (c)	46,000	100,242	China Merchants Energy Shipping Co., Ltd. Class A	12,300	10,481
China Eastern Airlines Corp., Ltd. Class A	22,400	16,375	China Merchants Port Holdings Co., Ltd. (b)	140,969	144,811
China Eastern Airlines Corp., Ltd. Class H (b)	234,000	100,660	China Merchants Securities Co., Ltd. Class A (a)	24,050	76,908
China Education Group Holdings, Ltd.	70,000	128,788	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	27,812	62,428
China Everbright Bank Co., Ltd. Class A	142,600	76,845	China Minsheng Banking Corp., Ltd. Class A	130,300	101,982
China Everbright Bank Co., Ltd. Class H	373,000	117,963	China Minsheng Banking Corp., Ltd. Class H	631,700	331,926
			China Molybdenum Co., Ltd. Class A	50,000	27,571
			China Molybdenum Co., Ltd. Class H	348,000	124,261
			China National Building Material Co., Ltd. Class H	420,000	535,271

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China National Chemical Engineering Co., Ltd. Class A	21,200	\$ 16,890	China Southern Airlines Co., Ltd. Class H (a)(b)	188,000	\$ 102,059
China National Nuclear Power Co., Ltd. Class A	36,900	23,939	China Spacesat Co., Ltd. Class A	4,600	22,650
China National Software & Service Co., Ltd. Class A	1,000	12,301	China State Construction Engineering Corp., Ltd. Class A	153,900	115,691
China Northern Rare Earth Group High-Tech Co., Ltd. Class A (a)	8,300	13,204	China Taiping Insurance Holdings Co., Ltd.	183,600	281,499
China Oilfield Services, Ltd. Class H	176,000	123,182	China Telecom Corp., Ltd. Class H	1,430,000	429,643
China Overseas Land & Investment, Ltd.	407,000	1,028,079	China Tourism Group Duty Free Corp., Ltd. Class A	7,100	234,080
China Overseas Property Holdings, Ltd.	140,000	115,288	China Tower Corp., Ltd. Class H (c)	4,842,000	842,411
China Pacific Insurance Group Co., Ltd. Class A	23,100	106,774	China Traditional Chinese Medicine Holdings Co., Ltd.	278,000	116,838
China Pacific Insurance Group Co., Ltd. Class H	294,200	840,243	China TransInfo Technology Co., Ltd. Class A	6,000	19,534
China Petroleum & Chemical Corp. Class A	87,200	50,339	China Unicom Hong Kong, Ltd.	654,000	429,283
China Petroleum & Chemical Corp. Class H	2,572,000	1,038,498	China United Network Communications, Ltd. Class A	112,200	80,514
China Power International Development, Ltd.	523,000	96,830	China Vanke Co., Ltd. Class A	36,300	150,720
China Railway Construction Corp., Ltd. Class A	46,100	56,553	China Vanke Co., Ltd. Class H	187,300	575,738
China Railway Construction Corp., Ltd. Class H	219,500	151,830	China Yangtze Power Co., Ltd. Class A	71,305	201,576
China Railway Group, Ltd. Class A	62,100	49,494	China Yuhua Education Corp., Ltd. (c)	122,000	104,710
China Railway Group, Ltd. Class H	416,000	196,527	Chongqing Brewery Co., Ltd. Class A	2,000	30,496
China Railway Signal & Communication Corp., Ltd. Class H (c)	174,000	57,459	Chongqing Changan Automobile Co., Ltd. Class A (a)	16,700	33,188
China Reinsurance Group Corp. Class H	669,000	61,705	Chongqing Rural Commercial Bank Co., Ltd. Class H	248,000	91,673
China Resources Beer Holdings Co., Ltd.	159,333	978,611	Chongqing Zhifei Biological Products Co., Ltd. Class A	5,400	111,183
China Resources Gas Group, Ltd.	96,000	431,037	CIFI Holdings Group Co., Ltd.	318,323	236,468
China Resources Pharmaceutical Group, Ltd. (c)	199,500	102,878	CITIC Securities Co., Ltd. Class A	36,100	160,823
China Resources Power Holdings Co., Ltd.	214,000	237,351	CITIC Securities Co., Ltd. Class H	237,000	533,049
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	4,200	15,875	CITIC, Ltd.	633,000	469,357
China Shenhua Energy Co., Ltd. Class A	13,300	32,384	CNOOC, Ltd.	1,903,000	1,830,466
China Shenhua Energy Co., Ltd. Class H	370,000	664,094	Contemporary Amperex Technology Co., Ltd. Class A	7,600	236,086
China Shipbuilding Industry Co., Ltd. Class A (a)	78,000	50,118	COSCO SHIPPING Energy Transportation Co., Ltd. Class H	146,000	60,899
China Southern Airlines Co., Ltd. Class A (a)	34,500	29,593	COSCO SHIPPING Holdings Co., Ltd. Class A (a)	27,000	22,881
			COSCO SHIPPING Holdings Co., Ltd. Class H (a)	304,750	150,345
			COSCO SHIPPING Ports, Ltd.	220,023	126,393
			Country Garden Holdings Co., Ltd. (b)	825,347	1,021,972

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Country Garden Services Holdings Co., Ltd.	148,000	\$ 961,188	GCL System Integration Technology Co., Ltd. Class A (a)	9,500	\$ 5,310
CRRC Corp., Ltd. Class A	86,909	70,577	GD Power Development Co., Ltd. Class A	45,000	13,422
CRRC Corp., Ltd. Class H	486,000	194,663	GDS Holdings, Ltd. ADR (a)	8,600	703,738
CSC Financial Co., Ltd. Class A.	7,900	58,513	Geely Automobile Holdings, Ltd.	626,000	1,255,777
CSPC Pharmaceutical Group, Ltd.	596,400	1,164,208	Gemdale Corp. Class A	18,100	39,034
Dali Foods Group Co., Ltd. (c) . .	252,300	154,521	Genscript Biotech Corp. (a)	110,000	181,342
Daqin Railway Co., Ltd. Class A.	59,600	56,098	GF Securities Co., Ltd. Class A. . . .	18,200	42,556
Dawning Information Industry Co., Ltd. Class A	2,100	11,732	GF Securities Co., Ltd. Class H. . . .	149,200	189,838
DHC Software Co., Ltd. Class A.	4,400	6,641	Giant Network Group Co., Ltd. Class A.	5,400	15,391
Dong-E-E-Jiao Co., Ltd. Class A.	2,700	15,857	Gigadevice Semiconductor Beijing, Inc. Class A	1,209	30,986
Dongfang Electric Corp., Ltd. Class A.	11,100	16,681	Glodon Co., Ltd. Class A	2,500	26,981
Dongfeng Motor Group Co., Ltd. Class H	290,000	181,398	GoerTek, Inc. Class A	9,400	56,405
Dongxing Securities Co., Ltd. Class A.	11,600	22,066	GOME Retail Holdings, Ltd. (a)(b)	1,017,000	134,705
East Money Information Co., Ltd. Class A	32,280	114,968	Grandjoy Holdings Group Co., Ltd. Class A	13,100	8,990
ENN Energy Holdings, Ltd.	83,400	915,175	Great Wall Motor Co., Ltd. Class H (b)	343,000	437,539
Eve Energy Co., Ltd. Class A	4,181	30,721	Gree Electric Appliances, Inc. of Zhuhai Class A	10,800	85,339
Everbright Securities Co., Ltd. Class A.	8,999	29,293	Greenland Holdings Corp., Ltd. Class A.	32,500	30,687
Fangda Carbon New Material Co., Ltd. Class A (a)	17,360	15,684	Greentown Service Group Co., Ltd.	158,000	195,799
Far East Horizon, Ltd.	211,000	172,190	GSX Techedu, Inc. ADR (a)(b)	8,300	747,913
Fiberhome Telecommunication Technologies Co., Ltd. Class A.	2,000	7,039	Guangdong Haid Group Co., Ltd. Class A	4,100	37,151
Financial Street Holdings Co., Ltd. Class A	11,900	11,469	Guangdong HEC Technology Holding Co., Ltd. Class A (a)	12,100	11,076
First Capital Securities Co., Ltd. Class A.	14,100	23,248	Guangdong Investment, Ltd.	320,000	508,798
Focus Media Information Technology Co., Ltd. Class A.	46,800	55,895	Guanghui Energy Co., Ltd. Class A (a)	27,300	11,459
Foshan Haitian Flavouring & Food Co., Ltd. Class A	8,500	203,845	Guangzhou Automobile Group Co., Ltd. Class H	324,800	272,473
Fosun International, Ltd.	287,000	336,201	Guangzhou Baiyun International Airport Co., Ltd. Class A.	4,200	8,453
Founder Securities Co., Ltd. Class A.	33,000	41,092	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	3,200	14,276
Foxconn Industrial Internet Co., Ltd. Class A	11,300	22,752	Guangzhou Haige Communications Group, Inc. Co. Class A.	9,200	15,935
Fujian Sunner Development Co., Ltd. Class A	4,100	13,270	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A.	1,700	25,709
Fuyao Glass Industry Group Co., Ltd. Class A	4,600	22,037	Guangzhou R&F Properties Co., Ltd. Class H	119,600	154,902
Fuyao Glass Industry Group Co., Ltd. Class H (c)	50,856	187,442	Guosen Securities Co., Ltd. Class A.	9,400	18,747
Ganfeng Lithium Co., Ltd. Class A.	1,600	12,887	Guotai Junan Securities Co., Ltd. Class A	25,800	69,764
G-bits Network Technology Xiamen Co., Ltd. Class A	300	27,639			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Guotai Junan Securities Co., Ltd. Class H (c)	56,600	\$ 79,003	Huaxin Cement Co., Ltd. Class A.	5,400	\$ 20,123
Guoyuan Securities Co., Ltd. Class A.	14,400	25,616	Huayu Automotive Systems Co., Ltd. Class A	9,900	36,534
Haidilao International Holding, Ltd. (c)	86,000	623,136	Huazhu Group, Ltd. ADR (b)	14,400	622,656
Haier Smart Home Co., Ltd. Class A.	20,400	65,931	Hubei Biocause Pharmaceutical Co., Ltd. Class A	13,782	10,761
Haitian International Holdings, Ltd.	69,000	160,618	Hundsun Technologies, Inc. Class A.	4,160	60,761
Haitong Securities Co., Ltd. Class A (a)	32,500	68,152	HUYA, Inc. ADR (a)(b)	6,600	158,070
Haitong Securities Co., Ltd. Class H (a)	292,400	250,055	Iflytek Co., Ltd. Class A	6,650	33,754
Hangzhou Hikvision Digital Technology Co., Ltd. Class A.	28,900	163,252	Industrial & Commercial Bank of China, Ltd. Class A.	203,542	147,827
Hangzhou Robam Appliances Co., Ltd. Class A	1,500	7,265	Industrial & Commercial Bank of China, Ltd. Class H	6,486,000	3,378,548
Hangzhou Tigermed Consulting Co., Ltd. Class A	1,800	27,418	Industrial Bank Co., Ltd. Class A.	64,099	152,854
Hansoh Pharmaceutical Group Co., Ltd. (a)(c)	126,000	615,846	Industrial Securities Co., Ltd. Class A.	15,300	18,769
Hefei Meiya Optoelectronic Technology, Inc. Class A.	2,700	19,120	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A (a)	126,100	21,422
Henan Shuanghui Investment & Development Co., Ltd. Class A.	8,797	68,844	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	33,800	36,217
Hengan International Group Co., Ltd.	71,000	519,728	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	22,000	125,346
Hengli Petrochemical Co., Ltd. Class A.	20,300	55,796	Inner Mongolia Yitai Coal Co., Ltd. Class B	134,300	92,577
Hengtong Optic-electric Co., Ltd. Class A	8,100	17,285	Innovent Biologics, Inc. (a)(c)	99,000	738,267
Hengyi Petrochemical Co., Ltd. Class A.	16,510	25,354	Inspur Electronic Information Industry Co., Ltd. Class A	3,248	14,637
Hesteel Co., Ltd. Class A (a)	42,500	13,311	iQIYI, Inc. ADR (a)(b)	24,000	541,920
Hithink RoyalFlush Information Network Co., Ltd. Class A	2,100	49,849	Jafron Biomedical Co., Ltd. Class A.	1,520	15,975
Hua Hong Semiconductor, Ltd. (a)(b)(c)	45,000	173,384	JD.com, Inc. ADR (a)	90,967	7,059,949
Huadian Power International Corp., Ltd. Class A.	27,200	14,310	Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A.	11,000	12,701
Huadong Medicine Co., Ltd. Class A.	3,960	14,460	Jiangsu Expressway Co., Ltd. Class H	148,000	149,407
Hualan Biological Engineering, Inc. Class A.	4,810	40,514	Jiangsu Hengli Hydraulic Co., Ltd. Class A	2,664	28,168
Huaneng Power International, Inc. Class A.	6,600	5,275	Jiangsu Hengrui Medicine Co., Ltd. Class A	18,120	240,745
Huaneng Power International, Inc. Class H	362,000	140,452	Jiangsu King's Luck Brewery JSC, Ltd. Class A.	2,800	18,409
Huatai Securities Co., Ltd. Class A.	25,218	76,760	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A.	5,300	97,937
Huatai Securities Co., Ltd. Class H (c)	156,700	257,822	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	6,200	8,424
Huaxi Securities Co., Ltd. Class A.	10,400	18,475	Jiangsu Zhongtian Technology Co., Ltd. Class A	12,400	19,231
Huaxia Bank Co., Ltd. Class A	41,700	37,751	Jiangxi Copper Co., Ltd. Class A.	8,800	18,480
			Jiangxi Copper Co., Ltd. Class H	127,000	142,808
			Jiangxi Zhengbang Technology Co., Ltd. Class A	5,000	13,442

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jinke Properties Group Co., Ltd. Class A	23,600	\$ 31,614	Muyuan Foods Co., Ltd. Class A.	10,540	\$ 115,372
Jinyu Bio-Technology Co., Ltd. Class A.	4,600	18,374	NanJi E-Commerce Co., Ltd. Class A.	9,800	24,978
Jointown Pharmaceutical Group Co., Ltd. Class A (a)	7,500	18,722	Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	3,120	20,670
Jonjee Hi-Tech Industrial And Commercial Holding Co., Ltd. Class A.	1,600	15,531	Nanjing Securities Co., Ltd. Class A.	13,133	27,545
JOYY, Inc. ADR	6,100	492,087	NARI Technology Co., Ltd. Class A.	15,402	44,939
Juewei Food Co., Ltd. Class A	2,300	27,849	NAURA Technology Group Co., Ltd. Class A	800	18,946
Juneyao Airlines Co., Ltd. Class A.	6,600	10,543	NavInfo Co., Ltd. Class A	3,500	7,627
Kaisa Group Holdings, Ltd.	305,000	156,929	NetEase, Inc. ADR	8,773	3,988,820
KE Holdings, Inc. ADR (a)	9,700	594,610	New China Life Insurance Co., Ltd. Class A	6,800	62,501
Kingdee International Software Group Co., Ltd.	245,000	639,038	New China Life Insurance Co., Ltd. Class H	92,500	347,721
Kingsoft Corp., Ltd.	92,000	463,504	New Hope Liuhe Co., Ltd. Class A.	13,700	56,104
Koolearn Technology Holding, Ltd. (a)(b)(c)	24,500	105,266	New Oriental Education & Technology Group, Inc. ADR (a)	15,200	2,272,400
Kunlun Energy Co., Ltd.	406,000	268,092	Ninestar Corp. Class A.	4,400	18,565
Kweichow Moutai Co., Ltd. Class A.	4,099	1,011,743	NIO, Inc. ADR (a)	113,900	2,416,958
KWG Group Holdings, Ltd.	137,250	236,381	Noah Holdings, Ltd. ADR (a)	4,400	114,708
Legend Holdings Corp. Class H (b)(c)	44,800	54,593	Offshore Oil Engineering Co., Ltd. Class A	6,200	4,135
Lenovo Group, Ltd.	782,000	517,032	OFILM Group Co., Ltd. Class A.	12,400	26,561
Lens Technology Co., Ltd. Class A.	7,400	35,416	Oppein Home Group, Inc. Class A.	1,680	26,783
Lepu Medical Technology Beijing Co., Ltd. Class A	5,300	26,405	Orient Securities Co., Ltd. Class A.	23,900	39,082
Li Ning Co., Ltd.	225,000	1,058,698	Oriental Pearl Group Co., Ltd. Class A.	14,200	20,354
Lingyi iTech Guangdong Co. Class A.	16,300	27,104	Ovctek China, Inc. Class A	2,400	22,073
Logan Group Co., Ltd.	150,000	238,680	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A (a)	33,400	10,177
Lomon Billions Group Co., Ltd. Class A.	8,200	28,288	People's Insurance Co. Group of China, Ltd. Class H	928,000	276,164
Longfor Group Holdings, Ltd. (c)	190,500	1,079,414	Perfect World Co., Ltd. Class A.	4,800	23,642
LONGi Green Energy Technology Co., Ltd. Class A.	11,400	126,578	PetroChina Co., Ltd. Class A	51,800	31,418
Luxshare Precision Industry Co., Ltd. Class A	25,271	214,160	PetroChina Co., Ltd. Class H	2,228,000	655,653
Luye Pharma Group, Ltd. (b)(c).	143,500	83,801	PICC Property & Casualty Co., Ltd. Class H	751,000	527,549
Luzhou Laojiao Co., Ltd. Class A.	5,100	108,378	Pinduoduo, Inc. ADR (a)	29,000	2,150,350
Mango Excellent Media Co., Ltd. Class A	5,440	54,258	Ping An Bank Co., Ltd. Class A	64,200	144,160
Maxscend Microelectronics Co., Ltd. Class A	300	16,773	Ping An Healthcare and Technology Co., Ltd. (a)(b)(c)	40,600	523,859
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A (a)	15,000	31,451	Ping An Insurance Group Co. of China, Ltd. Class A	36,000	406,254
Meituan Dianping Class B (a)	381,200	12,008,366	Ping An Insurance Group Co. of China, Ltd. Class H	637,000	6,612,643
Metallurgical Corp. of China, Ltd. Class A	40,900	16,040			
Momo, Inc. ADR	15,700	216,032			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Poly Developments and Holdings Group Co., Ltd. Class A	42,600	\$ 100,355	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	7,920	\$ 57,552
Poly Property Services Co., Ltd. Class H	12,000	93,838	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	58,000	242,808
Postal Savings Bank of China Co., Ltd. Class H (c)	1,081,000	455,388	Shanghai Industrial Urban Development Group, Ltd.	11,400	1,096
Power Construction Corp. of China, Ltd. Class A	51,100	28,513	Shanghai International Airport Co., Ltd. Class A	2,968	30,243
RiseSun Real Estate Development Co., Ltd. Class A	19,300	21,788	Shanghai International Port Group Co., Ltd. Class A	19,400	12,005
Rongsheng Petro Chemical Co., Ltd. Class A	13,370	37,099	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	142,032	119,176
SAIC Motor Corp., Ltd. Class A	27,800	78,630	Shanghai M&G Stationery, Inc. Class A	2,300	23,078
Sanan Optoelectronics Co., Ltd. Class A	12,000	43,567	Shanghai Pharmaceuticals Holding Co., Ltd. Class A	8,600	25,807
Sangfor Technologies, Inc. Class A	750	23,476	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	90,300	151,457
Sany Heavy Industry Co., Ltd. Class A	28,555	105,272	Shanghai Pudong Development Bank Co., Ltd. Class A	111,600	154,838
SDIC Capital Co., Ltd. Class A	8,100	18,374	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	13,000	16,956
SDIC Power Holdings Co., Ltd. Class A	27,200	36,263	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	6,200	17,429
Seazen Group, Ltd.	218,000	185,700	Shanxi Meijin Energy Co., Ltd. Class A (a)	7,400	6,623
Seazen Holdings Co., Ltd. Class A	6,800	35,216	Shanxi Taigang Stainless Steel Co., Ltd. Class A	22,800	12,374
Semiconductor Manufacturing International Corp. (a)(b)	382,800	896,196	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	2,700	79,178
SF Holding Co., Ltd. Class A	9,000	108,363	Shenergy Co., Ltd. Class A	7,100	5,765
Shaanxi Coal Industry Co., Ltd. Class A	24,700	30,673	Shengyi Technology Co., Ltd. Class A	6,000	20,763
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	4,600	16,935	Shennan Circuits Co., Ltd. Class A	1,260	21,843
Shandong Gold Mining Co., Ltd. Class A	11,228	42,190	Shenwan Hongyuan Group Co., Ltd. Class A	75,100	59,025
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	6,500	23,568	Shenzhen Expressway Co., Ltd. Class H	74,000	64,637
Shandong Linglong Tyre Co., Ltd. Class A	4,800	20,737	Shenzhen Goodix Technology Co., Ltd. Class A	1,200	27,989
Shandong Nanshan Aluminum Co., Ltd. Class A	47,889	16,141	Shenzhen Inovance Technology Co., Ltd. Class A	5,900	50,621
Shandong Sinocera Functional Material Co., Ltd. Class A	3,890	21,431	Shenzhen Investment, Ltd.	363,472	106,718
Shandong Sun Paper Industry JSC, Ltd. Class A	10,500	21,906	Shenzhen Kangtai Biological Products Co., Ltd. Class A	2,449	65,902
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	268,000	536,224	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	3,100	159,363
Shanghai Baosight Software Co., Ltd. Class A	1,300	13,920	Shenzhen Overseas Chinese Town Co., Ltd. Class A	32,900	32,993
Shanghai Construction Group Co., Ltd. Class A	47,200	21,568	Shenzhen Sunway Communication Co., Ltd. Class A	2,100	17,000
Shanghai Electric Group Co., Ltd. Class A (a)	19,000	14,106	Shenzhou International Group Holdings, Ltd.	87,900	1,496,848
Shanghai Electric Group Co., Ltd. Class H (a)	318,000	86,109			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<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	10,000	\$ 14,486	Tingyi Cayman Islands Holding Corp.	206,000	\$ 364,765
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	5,200	17,083	Toly Bread Co., Ltd. Class A	2,200	19,383
Sichuan Swellfun Co., Ltd. Class A	800	7,630	Tongcheng-Elong Holdings, Ltd. (a)	90,000	165,087
Silergy Corp.	8,000	474,295	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	8,900	17,912
SINA Corp. (a)	5,800	247,138	Tongkun Group Co., Ltd. Class A	7,400	15,152
Sinolink Securities Co., Ltd. Class A	12,200	27,487	Tongling Nonferrous Metals Group Co., Ltd. Class A	42,200	13,914
Sino-Ocean Group Holding, Ltd.	379,500	76,891	Tongwei Co., Ltd. Class A	8,900	35,117
Sinopec Engineering Group Co., Ltd. Class H	163,500	60,438	Topchoice Medical Corp. Class A (a)	300	9,481
Sinopec Shanghai Petrochemical Co., Ltd. Class A	24,500	12,052	Topsports International Holdings, Ltd. (c)	125,000	173,783
Sinopec Shanghai Petrochemical Co., Ltd. Class H	428,000	78,320	Transfar Zhilian Co., Ltd. Class A	13,000	10,820
Sinopharm Group Co., Ltd. Class H	146,000	308,529	TravelSky Technology, Ltd. Class H	95,000	204,188
Sinotruk Hong Kong, Ltd.	73,500	189,423	Trip.com Group, Ltd. ADR (a)	50,467	1,571,542
SOHO China, Ltd. (a)	241,000	65,531	Tsingtao Brewery Co., Ltd. Class A	3,200	35,524
Songcheng Performance Development Co., Ltd. Class A	11,340	30,631	Tsingtao Brewery Co., Ltd. Class H	50,000	409,149
SooChow Securities Co., Ltd. Class A	15,600	24,726	Tungshu Optoelectronic Technology Co., Ltd. Class A (a)	22,800	10,247
Southwest Securities Co., Ltd. Class A	29,900	23,301	Unigroup Guoxin Microelectronics Co., Ltd. Class A	900	15,904
Spring Airlines Co., Ltd. Class A	3,300	21,928	Uni-President China Holdings, Ltd.	137,000	125,644
Sun Art Retail Group, Ltd.	268,500	298,105	Unisplendour Corp., Ltd. Class A	6,160	23,192
Sunac China Holdings, Ltd.	275,700	1,086,208	Universal Scientific Industrial Shanghai Co., Ltd. Class A	5,800	22,011
Suning.com Co., Ltd. Class A	30,200	40,612	Venustech Group, Inc. Class A	1,500	7,669
Sunny Optical Technology Group Co., Ltd.	77,000	1,195,997	Vipshop Holdings, Ltd. ADR (a)	46,688	730,200
Sunwoda Electronic Co., Ltd. Class A	6,200	24,910	Walvax Biotechnology Co., Ltd. Class A	3,500	26,333
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	7,200	28,346	Wanda Film Holding Co., Ltd. Class A (a)	3,400	8,963
TAL Education Group ADR (a)	40,400	3,072,016	Wangsu Science & Technology Co., Ltd. Class A	9,795	11,681
TBEA Co., Ltd. Class A	14,887	19,361	Wanhua Chemical Group Co., Ltd. Class A	11,100	114,072
TCL Technology Group Corp Class A	31,000	28,300	Want Want China Holdings, Ltd.	559,000	390,620
Tencent Holdings, Ltd.	613,500	41,438,125	Weibo Corp. ADR (a)(b)	6,060	220,766
Tencent Music Entertainment Group ADR (a)	39,600	584,892	Weichai Power Co., Ltd. Class A	18,400	41,097
Tianjin Zhonghuan Semiconductor Co., Ltd. Class A	4,500	14,753	Weichai Power Co., Ltd. Class H	219,000	443,139
Tianma Microelectronics Co., Ltd. Class A	8,800	19,275	Wens Foodstuffs Group Co., Ltd. Class A	23,040	66,574
Tianqi Lithium Corp. Class A (a)	4,800	14,168			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Western Securities Co., Ltd. Class A	14,600	\$ 20,552	Yunnan Baiyao Group Co., Ltd. Class A	4,299	\$ 64,804
Will Semiconductor, Ltd. Class A	1,700	44,742	Yunnan Energy New Material Co., Ltd. Class A	2,700	36,719
Wingtech Technology Co., Ltd. Class A	3,500	60,608	Yuzhou Group Holdings Co., Ltd.	179,047	71,302
Winning Health Technology Group Co., Ltd. Class A	8,450	24,326	Zai Lab, Ltd. ADR (a)	6,800	565,556
Wuchan Zhongda Group Co., Ltd. Class A	20,300	13,872	Zhangzhou Pientzhuang Pharmaceutical Co., Ltd. Class A	2,400	86,377
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	9,100	53,484	Zhaojin Mining Industry Co., Ltd. Class H	125,500	154,351
Wuliangye Yibin Co., Ltd. Class A	13,400	438,435	Zhejiang Century Huatong Group Co., Ltd. Class A (a)	18,800	26,501
WUS Printed Circuit Kunshan Co., Ltd. Class A	3,800	10,596	Zhejiang Chint Electrics Co., Ltd. Class A	5,000	22,374
WuXi AppTec Co., Ltd. Class A	7,278	109,426	Zhejiang Dahua Technology Co., Ltd. Class A	12,000	36,505
WuXi AppTec Co., Ltd. Class H (b)(c)	29,327	424,094	Zhejiang Dingli Machinery Co., Ltd. Class A	1,960	28,736
Wuxi Biologics Cayman, Inc. (a)(c)	108,500	2,659,142	Zhejiang Expressway Co., Ltd. Class H	180,000	130,544
Wuxi Lead Intelligent Equipment Co., Ltd. Class A	3,700	26,582	Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	5,830	27,666
XCMG Construction Machinery Co., Ltd. Class A	35,100	28,811	Zhejiang Huayou Cobalt Co., Ltd. Class A (a)	4,600	23,679
Xiamen C & D, Inc. Class A	11,400	14,441	Zhejiang Longsheng Group Co., Ltd. Class A	7,400	14,891
Xiaomi Corp. Class B (a)(c)	1,123,300	3,040,820	Zhejiang NHU Co., Ltd. Class A	5,400	23,813
Xinhu Zhongbao Co., Ltd. Class A	16,000	8,000	Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	8,190	27,085
Xinjiang Goldwind Science & Technology Co., Ltd. Class A	7,800	11,815	Zhejiang Supor Co., Ltd. Class A	1,300	15,170
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	101,000	88,865	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	900	7,479
Xinyi Solar Holdings, Ltd.	411,558	656,130	Zhengzhou Yutong Bus Co., Ltd. Class A	9,300	21,619
XPeng, Inc. ADR (a)	11,100	222,777	Zhenro Properties Group, Ltd.	162,000	99,501
Yango Group Co., Ltd. Class A	16,200	17,551	Zheshang Securities Co., Ltd. Class A	11,100	29,253
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	1,600	7,064	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c)	35,500	177,924
Yanzhou Coal Mining Co., Ltd. Class A	9,900	13,562	Zhongji InnoLight Co., Ltd. Class A	2,200	16,398
Yanzhou Coal Mining Co., Ltd. Class H	190,000	141,987	Zhongjin Gold Corp., Ltd. Class A	14,600	21,780
Yealink Network Technology Corp., Ltd. Class A	1,500	13,381	Zhongsheng Group Holdings, Ltd.	62,500	393,160
Yifeng Pharmacy Chain Co., Ltd. Class A	980	14,372	Zhuzhou CRRC Times Electric Co., Ltd. Class H	56,800	190,851
Yihai International Holding, Ltd.	51,000	801,063	Zijin Mining Group Co., Ltd. Class A	57,700	52,839
Yintai Gold Co., Ltd. Class A	11,060	17,245	Zijin Mining Group Co., Ltd. Class H	638,000	407,842
Yonghui Superstores Co., Ltd. Class A	28,800	33,329			
Yonyou Network Technology Co., Ltd. Class A	9,878	55,888			
Yum China Holdings, Inc.	42,500	2,250,375			
Yunda Holding Co., Ltd. Class A	9,360	25,889			

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A (a)	28,400	\$ 34,075	Haier Electronics Group Co., Ltd.	142,000	\$ 516,248
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	147,600	142,609	Hutchison China MediTech, Ltd. ADR (a)	7,200	232,560
ZTE Corp. Class A.	13,800	67,691	Kingboard Holdings, Ltd.	72,500	239,860
ZTE Corp. Class H	87,000	209,167	Kingboard Laminates Holdings, Ltd.	107,300	148,514
ZTO Express Cayman, Inc. ADR.	43,300	1,295,536	Lee & Man Paper Manufacturing, Ltd.	136,000	98,957
		<u>258,865,533</u>	Nine Dragons Paper Holdings, Ltd.	180,000	227,258
COLOMBIA — 0.2%			Shanghai Industrial Holdings, Ltd.	57,000	76,260
Bancolombia SA	28,086	176,924	Shenzhen International Holdings, Ltd.	107,039	170,778
Bancolombia SA Preference Shares	47,013	301,276	Shimao Group Holdings, Ltd.	131,500	548,614
Ecopetrol SA.	553,011	271,889	Sino Biopharmaceutical, Ltd.	1,121,000	1,227,551
Grupo de Inversiones Suramericana SA.	28,763	153,876	SSY Group, Ltd.	184,000	104,948
Interconexion Electrica SA ESP.	48,854	258,317	Vinda International Holdings, Ltd. (b)	38,000	125,196
		<u>1,162,282</u>	Wharf Holdings, Ltd.	168,000	336,939
CZECH REPUBLIC — 0.1%			Yuexiu Property Co., Ltd.	757,000	148,607
CEZ A/S	18,043	340,861			<u>11,643,252</u>
Komerčni banka A/S (a)	7,704	162,182	HUNGARY — 0.2%		
Moneta Money Bank A/S (c)	54,482	124,995	MOL Hungarian Oil & Gas PLC (a)	45,650	248,726
		<u>628,038</u>	OTP Bank Nyrt (a)	24,421	735,774
EGYPT — 0.1%			Richter Gedeon Nyrt	15,488	327,249
Commercial International Bank Egypt SAE	149,434	630,952			<u>1,311,749</u>
Eastern Co SAE	120,063	91,844	INDIA — 8.1%		
EISewedy Electric Co.	98,402	42,832	Adani Ports & Special Economic Zone, Ltd.	54,406	253,332
		<u>765,628</u>	Ambuja Cements, Ltd.	70,151	206,495
GREECE — 0.1%			Asian Paints, Ltd.	31,337	844,360
FF Group (d)	3,869	—	Aurobindo Pharma, Ltd.	31,970	346,197
Hellenic Telecommunications Organization SA	24,937	359,210	Avenue Supermarts, Ltd. (a)(c)	16,903	505,332
JUMBO SA.	11,960	209,435	Axis Bank, Ltd. (a)	244,756	1,416,494
Motor Oil Hellas Corinth Refineries SA	7,510	88,466	Bajaj Auto, Ltd.	7,304	285,527
OPAP SA	23,297	220,961	Bajaj Finance, Ltd.	19,058	853,836
		<u>878,072</u>	Bajaj Finserv, Ltd.	3,968	316,444
HONG KONG — 1.7%			Bandhan Bank, Ltd. (a)(c)	76,208	284,546
Alibaba Pictures Group, Ltd. (a)(b)	1,275,900	190,448	Berger Paints India, Ltd.	25,564	202,588
Bosideng International Holdings, Ltd.	412,000	128,541	Bharat Forge, Ltd.	25,984	158,162
China Gas Holdings, Ltd.	285,000	815,589	Bharat Petroleum Corp., Ltd.	67,780	324,402
China Huishan Dairy Holdings Co., Ltd. (a)(b)(d)	406,100	—	Bharti Airtel, Ltd.	135,051	772,159
China Mobile, Ltd.	656,000	4,211,077	Bharti Infratel, Ltd.	40,967	97,569
China Resources Cement Holdings, Ltd.	275,000	378,059	Biocon, Ltd. (a)	30,387	184,368
China Resources Land, Ltd.	342,000	1,559,812	Bosch, Ltd.	600	111,811
China State Construction International Holdings, Ltd.	240,000	157,436	Britannia Industries, Ltd.	6,273	323,747
			Cipla, Ltd.	36,070	379,055
			Coal India, Ltd.	142,753	225,303
			Colgate-Palmolive India, Ltd.	7,108	138,324
			Container Corp. Of India, Ltd.	25,257	125,988
			Dabur India, Ltd.	55,174	382,448
			Divi's Laboratories, Ltd.	8,780	363,498
			DLF, Ltd.	65,554	136,194

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dr Reddy's Laboratories, Ltd.	12,624	\$ 884,093	Sun Pharmaceutical Industries, Ltd.	91,320	\$ 620,988
Eicher Motors, Ltd.	15,190	453,518	Tata Consultancy Services, Ltd.	96,075	3,250,449
GAIL India, Ltd.	169,014	199,714	Tata Consumer Products, Ltd.	46,354	314,487
Godrej Consumer Products, Ltd.	41,441	408,716	Tata Motors, Ltd. ADR (a)(b)	541	4,918
Grasim Industries, Ltd.	34,103	345,194	Tata Motors, Ltd. (a)	177,384	321,838
Havells India, Ltd.	26,023	239,358	Tata Steel, Ltd.	32,077	157,207
HCL Technologies, Ltd.	118,445	1,305,868	Tata Steel, Ltd. GDR	4,114	19,973
HDFC Asset Management Co., Ltd. (c)	4,737	146,288	Tech Mahindra, Ltd.	48,588	522,930
HDFC Life Insurance Co., Ltd. (a)(c)	76,734	582,527	Titan Co., Ltd.	33,141	540,991
Hero MotoCorp, Ltd.	10,810	461,408	Torrent Pharmaceuticals, Ltd.	5,408	205,508
Hindalco Industries, Ltd.	126,846	303,089	UltraTech Cement, Ltd.	12,561	691,498
Hindustan Petroleum Corp., Ltd.	65,561	160,486	United Spirits, Ltd. (a)	31,592	221,121
Hindustan Unilever, Ltd.	87,686	2,464,212	UPL, Ltd.	53,354	364,919
Housing Development Finance Corp., Ltd.	175,751	4,165,773	Vedanta, Ltd.	213,006	397,327
ICICI Bank, Ltd. (a)	544,207	2,631,374	Wipro, Ltd. ADR	119	559
ICICI Lombard General Insurance Co., Ltd. (c)	20,575	362,366	Wipro, Ltd.	119,363	507,958
ICICI Prudential Life Insurance Co., Ltd. (c)	38,573	220,700	Zee Entertainment Enterprises, Ltd.	81,290	231,070
Indian Oil Corp., Ltd.	218,069	218,623			
Indraprastha Gas, Ltd.	22,084	116,320	INDONESIA — 1.2%		
Info Edge India, Ltd.	6,821	336,768	Ace Hardware Indonesia Tbk PT	711,000	76,293
Infosys, Ltd.	363,952	5,004,394	Adaro Energy Tbk PT	1,405,700	107,966
InterGlobe Aviation, Ltd. (a)(c)	9,246	156,015	Astra International Tbk PT	2,202,400	663,122
ITC, Ltd.	317,210	741,056	Bank Central Asia Tbk PT.	1,051,100	1,918,684
JSW Steel, Ltd.	92,354	349,464	Bank Mandiri Persero Tbk PT	2,029,900	678,851
Jubilant Foodworks, Ltd.	7,691	243,521	Bank Negara Indonesia Persero Tbk PT	861,800	258,516
Larsen & Toubro, Ltd.	50,296	616,729	Bank Rakyat Indonesia Persero Tbk PT	5,899,900	1,210,389
LIC Housing Finance, Ltd.	29,335	110,322	Barito Pacific Tbk PT (a)	2,937,300	157,018
Lupin, Ltd.	24,422	333,912	Charoen Pokphand Indonesia Tbk PT	837,700	320,659
Mahindra & Mahindra, Ltd.	78,591	649,767	Gudang Garam Tbk PT (a)	48,300	130,144
Marico, Ltd.	48,208	237,457	Hanjaya Mandala Sampoerna Tbk PT	1,148,100	108,589
Maruti Suzuki India, Ltd.	12,825	1,175,747	Indah Kiat Pulp & Paper Corp. Tbk PT	322,100	195,517
Motherson Sumi Systems, Ltd.	96,473	151,000	Indocement Tunggal Prakarsa Tbk PT	153,700	107,683
Nestle India, Ltd.	2,472	533,478	Indofood CBP Sukses Makmur Tbk PT	254,900	172,774
NTPC, Ltd.	246,513	285,216	Indofood Sukses Makmur Tbk PT	484,600	233,725
Oil & Natural Gas Corp., Ltd.	286,783	269,857	Kalbe Farma Tbk PT	2,318,900	242,290
Page Industries, Ltd.	584	169,124	Perusahaan Gas Negara Tbk PT	1,369,000	85,651
Petronet LNG, Ltd.	65,836	197,257	Semen Indonesia Persero Tbk PT	315,700	195,311
Pidilite Industries, Ltd.	13,295	258,755	Telekomunikasi Indonesia Persero Tbk PT	5,415,600	935,078
Piramal Enterprises, Ltd.	9,016	153,640	Unilever Indonesia Tbk PT	827,600	451,590
Power Grid Corp. of India, Ltd.	191,763	422,918	United Tractors Tbk PT	176,200	270,720
REC, Ltd.	86,724	116,857			
Reliance Industries, Ltd.	305,048	9,251,463			
SBI Life Insurance Co., Ltd. (a)(c)	43,344	476,983			
Shree Cement, Ltd.	928	255,673			
Shriram Transport Finance Co., Ltd.	10,682	90,164			
Siemens, Ltd.	7,799	133,895			
State Bank of India (a)	197,518	498,544			

56,501,523

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
XL Axiata Tbk PT.	394,000	\$ 54,029	Becle SAB de CV	56,500	\$ 115,504
		<u>8,574,599</u>	Cemex SAB de CV		
LUXEMBOURG — 0.0% (e)			Series CPO.	1,617,617	614,051
Reinet Investments SCA	16,385	<u>285,362</u>	Coca-Cola Femsa SAB de CV	60,500	247,171
MALAYSIA — 1.7%			Fibra Uno Administracion SA de		
AMMB Holdings Bhd	195,200	141,299	CV REIT.	363,458	287,958
Axiata Group Bhd	302,393	215,374	Fomento Economico Mexicano		
Carlsberg Brewery Malaysia			SAB de CV	206,480	1,165,415
Bhd Class B	16,500	82,435	Gruma SAB de CV Class B	22,795	253,034
CIMB Group Holdings Bhd	701,603	521,029	Grupo Aeroportuario del		
Dialog Group Bhd	405,400	371,991	Pacifico SAB de CV Class B	41,300	332,054
DiGi.Com Bhd.	322,200	313,202	Grupo Aeroportuario del		
Fraser & Neave Holdings Bhd.	18,500	143,133	Sureste SAB de CV Class B		
Gamuda Bhd	206,281	173,575	(a)	23,995	279,115
Genting Bhd	235,800	180,957	Grupo Bimbo SAB de CV		
Genting Malaysia Bhd	315,400	158,121	Class A.	179,815	336,974
Genting Plantations Bhd.	28,800	68,677	Grupo Carso SAB de CV		
HAP Seng Consolidated Bhd	77,700	133,826	Series A1	53,700	110,510
Hartalega Holdings Bhd	183,100	717,146	Grupo Financiero Banorte SAB		
Hong Leong Bank Bhd.	69,600	252,546	de CV Series O (a).	274,803	953,780
Hong Leong Financial Group			Grupo Financiero Inbursa SAB		
Bhd	26,800	92,488	de CV Series O (a).	254,026	198,266
IHH Healthcare Bhd.	226,700	284,437	Grupo Mexico SAB de CV		
IOI Corp. Bhd	270,500	290,689	Class B.	339,536	865,153
Kossan Rubber Industries	67,000	221,552	Grupo Televisa SAB		
Kuala Lumpur Kepong Bhd.	47,412	259,812	Series CPO (a)	274,629	339,869
Malayan Banking Bhd	428,981	746,258	Industrias Penoles SAB de CV	14,495	234,598
Malaysia Airports Holdings Bhd.	105,100	120,704	Infraestructura Energetica Nova		
Maxis Bhd	242,500	296,905	SAB de CV	53,800	162,381
MISC Bhd.	141,800	256,568	Kimberly-Clark de Mexico SAB		
Nestle Malaysia Bhd	7,800	265,558	de CV Class A.	175,589	279,183
Petronas Chemicals Group			Megacable Holdings SAB de		
Bhd	248,800	337,104	CV	37,300	107,511
Petronas Dagangan Bhd	29,200	138,840	Orbia Advance Corp. SAB de		
Petronas Gas Bhd.	89,100	353,308	CV	110,910	194,632
PPB Group Bhd	61,920	283,509	Promotora y Operadora de		
Press Metal Aluminium			Infraestructura SAB de CV		
Holdings Bhd.	149,800	185,776	(a)	24,150	171,062
Public Bank Bhd	309,000	1,168,688	Wal-Mart de Mexico SAB de		
QL Resources Bhd	81,800	193,224	CV	556,494	<u>1,337,305</u>
RHB Bank Bhd	185,810	204,596			<u>11,246,874</u>
Sime Darby Bhd	271,469	163,034	PAKISTAN — 0.0% (e)		
Sime Darby Plantation Bhd.	239,169	291,275	Habib Bank, Ltd.	66,000	52,059
Supermax Corp. Bhd (a).	159,000	324,015	MCB Bank, Ltd.	48,800	51,176
Telekom Malaysia Bhd	127,600	127,108	Oil & Gas Development Co.,		
Tenaga Nasional Bhd.	247,900	627,294	Ltd.	76,400	<u>47,633</u>
Top Glove Corp. Bhd	500,100	1,002,705			<u>150,868</u>
Westports Holdings Bhd	98,400	92,039	PERU — 0.2%		
YTL Corp. Bhd	321,196	<u>52,307</u>	Cia de Minas Buenaventura		
		<u>11,853,104</u>	SAA ADR	23,400	285,948
MEXICO — 1.6%			Credicorp, Ltd.	7,300	905,127
Alfa SAB de CV Class A.	318,040	197,517	Southern Copper Corp.	9,367	<u>424,044</u>
America Movil SAB de CV					<u>1,615,119</u>
Series L	3,583,321	2,252,992	PHILIPPINES — 0.7%		
Arca Continental SAB de CV	48,600	210,839	Aboitiz Equity Ventures, Inc.	216,340	206,772
			Aboitiz Power Corp.	192,500	101,571

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ayala Corp.	29,505	\$ 421,884	Qatar Electricity & Water Co.		
Ayala Land, Inc.	844,400	519,691	QSC.	59,186	\$ 275,345
Bank of the Philippine Islands . .	94,759	125,468	Qatar Fuel QSC	54,188	263,972
BDO Unibank, Inc.	205,299	366,331	Qatar International Islamic Bank		
Globe Telecom, Inc.	3,920	168,141	QSC.	82,218	189,783
GT Capital Holdings, Inc.	12,002	96,059	Qatar Islamic Bank SAQ.	123,697	561,268
International Container Terminal			Qatar National Bank QPSC . . .	482,396	2,415,578
Services, Inc.	107,620	245,521			<u>5,552,978</u>
JG Summit Holdings, Inc.	298,400	371,780	ROMANIA — 0.0% (e)		
Jollibee Foods Corp.	53,440	160,207	NEPI Rockcastle PLC	46,578	<u>192,712</u>
Manila Electric Co.	26,550	148,850	RUSSIA — 3.0%		
Megaworld Corp. (a)	1,462,000	89,740	Alrosa PJSC (a)	295,595	281,458
Metro Pacific Investments			Gazprom PJSC.	1,263,048	2,787,287
Corp.	1,727,000	124,789	Inter Rao Use PJSC (a)	4,077,928	294,647
Metropolitan Bank & Trust Co. . .	217,087	171,869	LUKOIL PJSC.	44,351	2,573,288
PLDT, Inc.	10,006	274,976	Magnit PJSC.	8,662	554,761
Puregold Price Club, Inc.	104,500	105,906	Magnitogorsk Iron & Steel		
Robinsons Land Corp.	250,186	73,724	Works PJSC (a).	238,600	118,944
SM Investments Corp.	25,180	459,214	MMC Norilsk Nickel PJSC	6,738	1,632,897
SM Prime Holdings, Inc.	1,100,400	670,600	Mobile TeleSystems PJSC		
Universal Robina Corp.	102,110	283,195	ADR.	42,070	367,271
		<u>5,186,288</u>	Mobile TeleSystems PJSC	13,301	58,088
POLAND — 0.6%			Moscow Exchange MICEX (a) . .	158,191	298,825
Bank Polska Kasa Opieki SA			Novatek PJSC GDR	600	82,131
(a)	19,437	253,128	Novatek PJSC	91,850	1,263,627
CCC SA (a)	244	2,989	Novolipetsk Steel PJSC (a). . . .	131,643	291,272
CD Projekt SA (a)	7,115	770,207	PhosAgro PJSC GDR	14,306	171,967
Cyfrowy Polsat SA (a)	28,008	195,975	Polymetal International PLC . . .	25,552	557,814
Dino Polska SA (a)(c).	5,428	319,227	Polyus PJSC (a)	3,653	768,130
Grupa Lotos SA	11,534	102,854	Rosneft Oil Co. PJSC	126,961	628,905
KGHM Polska Miedz SA (a) . . .	15,419	471,735	Sberbank of Russia PJSC (a) . .	1,152,164	3,391,851
LPP SA (a)	140	237,858	Severstal PAO	23,136	295,695
mBank SA (a)	1,908	82,350	Surgutneftegas PJSC		
Orange Polska SA (a)	76,094	134,639	Preference Shares	721,300	364,363
PGE Polska Grupa			Surgutneftegas PJSC	774,400	346,528
Energetyczna SA (a)	104,212	173,005	Tatneft PJSC	150,195	897,285
Polski Koncern Naftowy			VTB Bank PJSC (a).	351,600,000	157,165
ORLEN SA	32,516	385,808	X5 Retail Group NV GDR.	12,785	472,481
Polskie Gornictwo Naftowe i			Yandex NV Class A (a).	32,667	<u>2,131,522</u>
Gazownictwo SA	181,342	237,185			<u>20,788,202</u>
Powszechna Kasa			SAUDI ARABIA — 2.8%		
Oszczednosci Bank Polski			Abdullah Al Othaim Markets		
SA (a).	94,999	521,266	Co.	4,958	171,578
Powszechny Zaklad			Advanced Petrochemical Co. . .	11,368	179,458
Ubezpieczen SA (a)	64,419	413,284	Al Rajhi Bank	130,527	2,287,800
Santander Bank Polska SA (a) . .	3,855	142,113	Alinma Bank (a)	102,357	446,645
		<u>4,443,623</u>	Almarai Co. JSC	28,101	397,385
QATAR — 0.8%			Arab National Bank	68,159	369,927
Barwa Real Estate Co.	193,205	185,996	Bank AlBilad	40,784	263,329
Commercial Bank PQSC	220,357	246,204	Bank Al-Jazira.	43,091	161,302
Industries Qatar QSC.	190,451	517,536	Banque Saudi Fransi	61,969	535,615
Masraf Al Rayan QSC	384,196	440,011	Bupa Arabia for Cooperative		
Mesaieed Petrochemical			Insurance Co. (a).	6,745	221,133
Holding Co.	487,701	278,650	Co. for Cooperative Insurance		
Ooredoo QSC.	96,940	178,635	(a)	7,040	163,619

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Dar Al Arkan Real Estate Development Co. (a)	51,903	\$ 129,983	Momentum Metropolitan Holdings	104,070	\$ 96,708
Emaar Economic City (a)	43,855	117,797	Mr. Price Group, Ltd.	28,132	221,522
Etihad Etisalat Co. (a)	42,091	320,923	MTN Group, Ltd. (b).	184,413	621,327
Jarir Marketing Co.	6,539	327,365	MultiChoice Group, Ltd.	49,126	284,965
National Commercial Bank	159,028	1,579,711	Naspers, Ltd. Class N	46,572	8,260,245
National Industrialization Co. (a)	37,774	133,980	Nedbank Group, Ltd.	42,684	256,494
Rabigh Refining & Petrochemical Co. (a)	25,187	105,070	Northam Platinum, Ltd. (a)	40,047	408,751
Riyad Bank.	142,446	709,913	Old Mutual, Ltd..	509,299	315,242
Sahara International Petrochemical Co.	38,616	170,371	Pepkor Holdings, Ltd. (c)	92,946	62,075
Samba Financial Group	105,271	757,180	Rand Merchant Investment Holdings, Ltd.	93,926	163,469
Saudi Airlines Catering Co.	4,598	101,254	Remgro, Ltd.	60,706	340,712
Saudi Arabian Fertilizer Co.	21,366	467,519	Sanlam, Ltd.	190,855	590,741
Saudi Arabian Mining Co. (a)	45,925	513,518	Sasol, Ltd. (a)	60,096	464,008
Saudi Arabian Oil Co. (c)	234,414	2,244,965	Shoprite Holdings, Ltd. (b)	53,170	435,592
Saudi Basic Industries Corp.	95,905	2,265,016	Sibanye Stillwater, Ltd.	243,958	679,918
Saudi British Bank	76,759	518,395	SPAR Group, Ltd.	20,580	233,993
Saudi Cement Co.	7,316	113,322	Standard Bank Group, Ltd.	137,112	884,333
Saudi Electricity Co.	94,029	431,737	Tiger Brands, Ltd.	19,448	222,428
Saudi Industrial Investment Group.	22,162	137,730	Vodacom Group, Ltd.	68,617	505,300
Saudi Kayan Petrochemical Co. (a)	80,549	251,682	Woolworths Holdings, Ltd.	106,029	223,324
Saudi Telecom Co.	64,918	1,740,785			<u>22,679,213</u>
Savola Group	29,256	375,012	SOUTH KOREA — 11.9%		
Yanbu National Petrochemical Co.	28,455	446,143	Alteogen, Inc. (a).	1,907	292,615
		<u>19,157,162</u>	Amorepacific Corp.	3,429	478,039
SINGAPORE — 0.0% (e)			Amorepacific Corp. Preference Shares	1,181	58,148
BOC Aviation, Ltd. (c)	22,100	151,433	AMOREPACIFIC Group	3,081	128,387
SOUTH AFRICA — 3.3%			BGF retail Co., Ltd.	940	99,413
Absa Group, Ltd.	74,970	398,899	BNK Financial Group, Inc.	34,469	149,139
Anglo American Platinum, Ltd.	5,964	414,650	Celltrion Healthcare Co., Ltd. (a)	7,394	554,640
Aspen Pharmacare Holdings, Ltd. (a)	43,039	308,547	Celltrion Pharm, Inc. (a)	1,685	162,793
Bid Corp., Ltd.	36,404	562,437	Celltrion, Inc. (a)	10,071	2,215,258
Bidvest Group, Ltd.	32,799	270,429	Cheil Worldwide, Inc.	8,082	144,772
Capitec Bank Holdings, Ltd.	7,230	447,173	CJ CheilJedang Corp.	889	300,070
Clicks Group, Ltd.	27,176	362,233	CJ Corp.	1,500	104,158
Discovery, Ltd.	43,264	329,871	CJ ENM Co., Ltd.	1,050	127,699
Exxaro Resources, Ltd.	26,069	193,948	CJ Logistics Corp. (a)	1,140	172,854
FirstRand, Ltd.	514,518	1,267,861	Coway Co., Ltd.	5,160	350,939
Gold Fields, Ltd.	96,322	1,183,310	Daelim Industrial Co., Ltd.	3,029	200,197
Growthpoint Properties, Ltd. REIT	338,550	248,507	Daewoo Shipbuilding & Marine Engineering Co., Ltd. (a)	4,419	89,659
Harmony Gold Mining Co., Ltd. (a)	57,323	304,720	DB Insurance Co., Ltd.	5,288	204,364
Impala Platinum Holdings, Ltd. (b)	86,927	758,453	Doosan Bobcat, Inc.	6,257	144,435
Kumba Iron Ore, Ltd.	6,835	202,755	Douzone Bizon Co., Ltd.	2,048	182,501
Life Healthcare Group Holdings, Ltd.	151,121	154,273	E-MART, Inc.	2,264	273,539
			Fila Holdings Corp.	5,908	184,625
			GS Engineering & Construction Corp.	5,945	122,455
			GS Holdings Corp.	5,609	148,504
			GS Retail Co., Ltd.	3,214	92,112
			Hana Financial Group, Inc.	32,712	785,842
			Hankook Tire & Technology Co., Ltd.	7,658	206,359

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hanmi Pharm Co., Ltd.	656	\$ 153,364	NAVER Corp.	13,151	\$ 3,341,947
Hanon Systems.	19,447	205,353	NCSoft Corp.	1,778	1,225,279
Hanwha Corp.	5,038	108,324	Netmarble Corp. (a)(c)	2,279	322,427
Hanwha Solutions Corp.	10,911	357,908	NH Investment & Securities Co., Ltd.	11,641	90,907
HLB, Inc. (a)(b)	4,698	414,143	Orion Corp/Republic of Korea	2,607	292,118
Hotel Shilla Co., Ltd.	3,434	222,401	Ottogi Corp.	142	69,056
Hyundai Construction Equipment Co., Ltd. (a)	4	90	Pan Ocean Co., Ltd. (a)	33,430	97,332
Hyundai Engineering & Construction Co., Ltd.	8,592	223,034	Pearl Abyss Corp. (a)	609	104,875
Hyundai Glovis Co., Ltd.	2,034	250,092	POSCO	7,867	1,317,043
Hyundai Heavy Industries Holdings Co., Ltd.	1,077	200,236	POSCO Chemtech Co., Ltd.	2,220	158,722
Hyundai Marine & Fire Insurance Co., Ltd.	6,687	127,924	Posco International Corp.	5,887	67,224
Hyundai Mobis Co., Ltd.	7,185	1,409,581	S-1 Corp.	2,014	151,018
Hyundai Motor Co.	15,944	2,428,592	Samsung Biologics Co., Ltd. (a)(c)	1,785	1,052,324
Hyundai Motor Co. Preference Shares (f)	3,991	301,212	Samsung C&T Corp.	8,891	797,909
Hyundai Motor Co. Preference Shares (f)	2,436	175,868	Samsung Card Co., Ltd.	3,365	81,244
Hyundai Steel Co.	9,783	205,596	Samsung Electro-Mechanics Co., Ltd.	6,097	722,551
Industrial Bank of Korea	28,223	192,794	Samsung Electronics Co., Ltd. Preference Shares	87,835	3,780,505
Kakao Corp.	6,034	1,876,294	Samsung Electronics Co., Ltd.	511,086	25,372,418
Kangwon Land, Inc.	11,462	210,728	Samsung Engineering Co., Ltd. (a)	16,760	150,580
KB Financial Group, Inc.	41,957	1,351,015	Samsung Fire & Marine Insurance Co., Ltd.	3,346	521,254
Kia Motors Corp.	28,716	1,151,567	Samsung Heavy Industries Co., Ltd. (a)	53,830	244,694
KMW Co., Ltd. (a)	2,751	183,866	Samsung Life Insurance Co., Ltd.	7,304	381,185
Korea Aerospace Industries, Ltd.	7,275	141,092	Samsung SDI Co., Ltd.	5,862	2,165,530
Korea Electric Power Corp. (a)	26,904	468,777	Samsung SDS Co., Ltd.	3,785	547,944
Korea Gas Corp.	3,203	67,244	Samsung Securities Co., Ltd.	7,444	194,526
Korea Investment Holdings Co., Ltd.	4,276	264,275	Seegene, Inc.	1,945	433,072
Korea Shipbuilding & Offshore Engineering Co., Ltd. (a)	4,025	283,869	Shin Poong Pharmaceutical Co., Ltd. (a)	3,036	327,119
Korea Zinc Co., Ltd.	949	306,283	Shinhan Financial Group Co., Ltd.	48,652	1,141,404
Korean Air Lines Co., Ltd. (a)	9,732	156,438	Shinsegae, Inc.	883	159,768
KT&G Corp.	12,345	871,828	SK Holdings Co., Ltd.	3,834	647,348
Kumho Petrochemical Co., Ltd.	1,868	175,243	SK Hynix, Inc.	58,290	4,178,385
LG Chem, Ltd.	4,896	2,732,800	SK Innovation Co., Ltd.	6,028	714,414
LG Chem, Ltd. Preference Shares	803	219,284	SK Telecom Co., Ltd.	4,255	864,962
LG Corp.	10,315	654,939	S-Oil Corp.	5,019	220,428
LG Display Co., Ltd. (a)	25,280	331,170	Woori Financial Group, Inc.	61,007	446,088
LG Electronics, Inc.	11,562	905,685	Yuhan Corp.	4,822	264,826
LG Household & Health Care, Ltd.	1,012	1,248,864			<u>82,564,688</u>
LG Household & Health Care, Ltd. Preference Shares.	207	125,074	TAIWAN — 12.5%		
LG Innotek Co., Ltd.	1,532	202,174	Accton Technology Corp.	53,000	410,044
LG Uplus Corp.	24,599	241,677	Acer, Inc.	305,000	262,801
Lotte Chemical Corp.	1,912	320,535	Advantech Co., Ltd.	43,002	435,151
Lotte Corp.	3,364	81,972	ASE Technology Holding Co., Ltd.	354,307	729,475
Lotte Shopping Co., Ltd.	1,454	97,483	Asia Cement Corp.	227,000	327,075
Meritz Securities Co., Ltd.	25,081	69,506	ASMedia Technology, Inc.	3,000	152,107
Mirae Asset Daewoo Co., Ltd.	31,312	226,552	Asustek Computer, Inc.	77,000	677,463

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AU Optronics Corp. (a)	951,000	\$ 370,390	Micro-Star International Co., Ltd.	75,000	\$ 346,243
Catcher Technology Co., Ltd.	75,000	473,887	Nan Ya Plastics Corp.	547,000	1,130,704
Cathay Financial Holding Co., Ltd.	838,087	1,121,975	Nanya Technology Corp.	136,000	273,336
Chailease Holding Co., Ltd.	134,998	618,394	Nien Made Enterprise Co., Ltd.	17,000	203,151
Chang Hwa Commercial Bank, Ltd.	561,221	337,790	Novatek Microelectronics Corp..	63,000	581,128
Cheng Shin Rubber Industry Co., Ltd.	182,000	232,935	Pegatron Corp.	205,000	455,184
Chicony Electronics Co., Ltd.	59,788	174,542	Phison Electronics Corp.	16,000	147,558
China Development Financial Holding Corp.	1,326,000	392,214	Pou Chen Corp.	242,000	219,804
China Life Insurance Co., Ltd..	291,386	201,141	Powertech Technology, Inc.	80,000	240,580
China Steel Corp.	1,248,000	883,900	President Chain Store Corp.	62,000	564,331
Chunghwa Telecom Co., Ltd.	404,000	1,493,069	Quanta Computer, Inc.	309,000	811,418
Compal Electronics, Inc.	468,000	309,513	Realtek Semiconductor Corp.	52,000	666,553
CTBC Financial Holding Co., Ltd.	1,862,040	1,189,660	Ruentex Development Co., Ltd..	95,760	129,360
Delta Electronics, Inc.	210,000	1,378,953	Shanghai Commercial & Savings Bank, Ltd.	352,736	476,065
E.Sun Financial Holding Co., Ltd.	1,218,341	1,085,038	Shin Kong Financial Holding Co., Ltd.	1,148,084	320,829
Eclat Textile Co., Ltd.	20,550	256,948	SinoPac Financial Holdings Co., Ltd.	1,099,457	414,564
Eva Airways Corp.	265,619	98,219	Standard Foods Corp.	48,512	102,339
Evergreen Marine Corp. Taiwan, Ltd. (a)	279,252	153,954	Synnex Technology International Corp.	154,700	221,675
Far Eastern New Century Corp.	317,000	278,489	Taishin Financial Holding Co., Ltd.	1,027,680	457,236
Far EastTone Telecommunications Co., Ltd.	166,000	350,605	Taiwan Business Bank	650,535	215,591
Feng TAY Enterprise Co., Ltd..	41,361	249,685	Taiwan Cement Corp.	532,085	765,536
First Financial Holding Co., Ltd..	1,120,579	799,676	Taiwan Cooperative Financial Holding Co., Ltd.	1,016,377	688,078
Formosa Chemicals & Fibre Corp.	372,000	875,962	Taiwan High Speed Rail Corp..	228,000	250,084
Formosa Petrochemical Corp..	124,000	344,100	Taiwan Mobile Co., Ltd.	177,000	591,585
Formosa Plastics Corp.	405,000	1,106,505	Taiwan Semiconductor Manufacturing Co., Ltd.	2,637,000	39,671,203
Formosa Taffeta Co., Ltd.	98,000	106,331	Uni-President Enterprises Corp.	512,000	1,108,869
Foxconn Technology Co., Ltd..	106,830	190,979	United Microelectronics Corp..	1,212,000	1,195,490
Fubon Financial Holding Co., Ltd.	717,000	1,043,317	Vanguard International Semiconductor Corp.	98,000	327,845
Giant Manufacturing Co., Ltd.	32,000	303,211	Walsin Technology Corp.	35,000	188,588
Globalwafers Co., Ltd.	25,000	334,507	Win Semiconductors Corp.	38,000	378,905
Highwealth Construction Corp.	80,300	119,952	Winbond Electronics Corp.	358,000	174,439
Hiwin Technologies Corp.	25,941	257,774	Wistron Corp.	316,101	327,819
Hon Hai Precision Industry Co., Ltd.	1,331,800	3,580,558	Wiwynn Corp.	9,000	204,559
Hotai Motor Co., Ltd.	32,000	716,277	WPG Holdings, Ltd.	174,880	235,819
Hua Nan Financial Holdings Co., Ltd.	908,229	556,809	Yageo Corp.	40,556	498,001
Innolux Corp.	948,000	309,455	Yuanta Financial Holding Co., Ltd.	1,055,600	653,557
Inventec Corp.	291,000	226,686	Zhen Ding Technology Holding, Ltd.	59,000	258,972
Largan Precision Co., Ltd.	11,000	1,288,204			<u>87,180,240</u>
Lite-On Technology Corp.	219,958	352,307	TANZANIA, UNITED REPUBLIC OF — 0.2%		
MediaTek, Inc.	161,000	3,411,422	AngloGold Ashanti, Ltd.	44,971	<u>1,181,364</u>
Mega Financial Holding Co., Ltd.	1,154,000	1,113,793	THAILAND — 1.7%		
			Advanced Info Service PCL	129,700	699,920
			Airports of Thailand PCL	453,000	807,716

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
THAILAND — 0.0% (e)		
BTS Group Holdings PCL (expiring 2/16/21) (a)	79,518	\$ 1,431
Minor International PCL (expiring 7/31/23) (a) (b)	13,663	3,212
Srisawad Corp. PCL (expiring 8/29/25) (a)	3,196	1,180
		<u>5,823</u>
TOTAL WARRANTS (Cost \$14,461,028)		<u>16,272,263</u>
SHORT-TERM INVESTMENTS — 1.9%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (g) (h)	10,850,886	10,853,056
State Street Navigator Securities Lending Portfolio II (i) (j)	2,721,179	2,721,179
TOTAL SHORT-TERM INVESTMENTS (Cost \$13,574,365)		<u>13,574,235</u>
TOTAL INVESTMENTS — 100.2% (Cost \$548,766,688)		<u>698,438,577</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (0.2)%		<u>(1,682,095)</u>
NET ASSETS — 100.0%		<u>\$ 696,756,482</u>

- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 3.2% of net assets as of September 30, 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 September 30, 2020, total aggregate fair value of the securities is \$0, representing 0.00% 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 September 30, 2020 are shown in the Affiliate Table below.
- (h) The rate shown is the annualized seven-day yield at September 30, 2020.
- (i) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (j) Investment of cash collateral for securities loaned.
- ADR American Depositary Receipt
GDR Global Depositary Receipt
REIT Real Estate Investment Trust

- (a) Non-income producing security.
(b) All or a portion of the shares of the security are on loan at September 30, 2020.

At September 30, 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 (long)	238	12/18/2020	\$12,916,517	\$12,953,150	\$36,633

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$167,295,854	\$501,296,225	\$—	\$668,592,079
Rights	—	—	0(a)	0
Warrants	5,283,283	10,988,980	—	16,272,263
Short-Term Investments	13,574,235	—	—	13,574,235
TOTAL INVESTMENTS	<u>\$186,153,372</u>	<u>\$512,285,205</u>	<u>\$ 0</u>	<u>\$698,438,577</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	36,633	—	—	36,633
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ 36,633</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 36,633</u>

See accompanying notes to schedule of investments.

STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	\$186,190,005	\$512,285,205	\$—	\$698,475,210

- (a) The Fund held Level 3 securities that were valued at \$0 at September 30, 2020.
(b) Futures Contracts are valued at unrealized appreciation (depreciation).

Top Five Sectors as of September 30, 2020

Description	% of Net Assets
Consumer Discretionary	19.3%
Information Technology	17.8
Financials	17.8
Communication Services	12.8
Materials	6.4
TOTAL	74.1%

(The top five sectors are expressed as a percentage of net assets and may change over time.)

Affiliate Table

Description	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 9/30/20	Value at 9/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	13,395,448	\$13,396,788	\$111,692,570	\$114,217,700	\$(18,322)	\$(280)	10,850,886	\$10,853,056	\$108,142
State Street Navigator Securities Lending Portfolio II	4,915,751	4,915,751	29,885,811	32,080,383	—	—	2,721,179	2,721,179	34,034
Total		<u>\$18,312,539</u>	<u>\$141,578,381</u>	<u>\$146,298,083</u>	<u>\$(18,322)</u>	<u>\$(280)</u>		<u>\$13,574,235</u>	<u>\$142,176</u>

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS
September 30, 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 Hedged International Developed Equity Index Fund.

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 96.7%		
UNITED STATES — 96.7%		
State Street International Developed Equity Portfolio, (a) (Cost: \$3,043,012,756) . . .		\$ 3,299,201,290

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SHORT-TERM INVESTMENT — 1.3%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (b)(c) (Cost \$44,206,762)	44,208,678	\$ 44,217,520
TOTAL INVESTMENTS — 98.0%		
(Cost \$3,087,219,518)		3,343,418,810
OTHER ASSETS IN EXCESS OF LIABILITIES — 2.0%		67,417,662
NET ASSETS — 100.0%		<u>\$ 3,410,836,472</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 September 30, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2020.

At September 30, 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 Montreal	USD 559,385,896	EUR 477,027,157	10/02/2020	\$ 242
Bank of Montreal	USD 229,257,102	GBP 177,333,773	10/02/2020	(44)
Bank of Montreal	NOK 171,449,520	USD 19,760,217	10/02/2020	1,436,304
Bank of Montreal	EUR 469,880,657	USD 562,320,279	10/02/2020	11,314,488
Bank of Montreal	EUR 477,027,157	USD 559,742,712	11/03/2020	(12,638)
Bank of Montreal	GBP 177,333,773	USD 229,292,214	11/03/2020	(3,148)
Barclays Capital	SEK 15,239,000	USD 1,767,335	10/02/2020	64,653
Barclays Capital	NOK 11,447,000	USD 1,319,484	10/02/2020	96,070
Barclays Capital	NZD 1,019,000	USD 688,704	10/02/2020	15,145
Citibank N.A.	USD 559,385,896	EUR 477,027,157	10/02/2020	242
Citibank N.A.	USD 229,257,103	GBP 177,333,774	10/02/2020	(44)
Citibank N.A.	GBP 181,774,273	USD 243,435,015	10/02/2020	8,437,280
Citibank N.A.	JPY44,145,716,805	USD 416,450,954	10/02/2020	(1,872,905)
Citibank N.A.	GBP 177,333,774	USD 229,291,328	11/03/2020	(4,034)
Citibank N.A.	EUR 477,027,157	USD 559,744,143	11/03/2020	(11,207)
HSBC Bank USA	USD 433,541,759	JPY45,751,661,805	10/02/2020	—
HSBC Bank USA	NZD 16,098,581	USD 10,880,580	10/02/2020	239,416
HSBC Bank USA	SEK 974,299,531	USD 113,001,530	10/02/2020	4,141,247
HSBC Bank USA	SGD 50,356,299	USD 37,037,066	10/02/2020	148,707
HSBC Bank USA	EUR 469,880,657	USD 562,329,676	10/02/2020	11,323,886
HSBC Bank USA	JPY45,751,661,805	USD 433,692,583	11/04/2020	(5,153)
JP Morgan Chase Bank, N.A.	USD 11,894,199	GBP 8,881,000	10/02/2020	(412,844)
JP Morgan Chase Bank, N.A.	USD 542,080	SGD 737,000	10/02/2020	(2,193)
JP Morgan Chase Bank, N.A.	AUD 1,966,000	USD 1,454,142	10/02/2020	45,012
Royal Bank of Canada	ILS 2,464,000	USD 735,252	10/02/2020	14,847
Royal Bank of Canada	HKD 65,929,000	USD 8,504,396	10/05/2020	(2,572)

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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	GBP 181,774,274	USD 243,435,743	10/02/2020	\$ 8,438,007
Standard Chartered Bank	HKD 793,400,035	USD 102,344,485	10/05/2020	(29,713)
Toronto Dominion Bank	USD 433,541,759	JPY45,751,661,805	10/02/2020	—
Toronto Dominion Bank	JPY45,751,661,805	USD 433,689,706	11/04/2020	(8,030)
Westpac Banking Corp.	USD 233,182,464	AUD 325,333,050	10/02/2020	(66)
Westpac Banking Corp.	USD 351,568,513	CHF 323,003,571	10/02/2020	—
Westpac Banking Corp.	USD 82,759,019	DKK 525,333,566	10/02/2020	—
Westpac Banking Corp.	USD 10,817,815	ILS 37,000,174	10/02/2020	—
Westpac Banking Corp.	USD 19,547,327	NOK 182,896,520	10/02/2020	—
Westpac Banking Corp.	USD 11,314,721	NZD 17,117,581	10/02/2020	2
Westpac Banking Corp.	USD 110,562,964	SEK 989,538,531	10/02/2020	—
Westpac Banking Corp.	USD 36,348,472	SGD 49,619,299	10/02/2020	—
Westpac Banking Corp.	CHF 323,003,571	USD 359,035,673	10/02/2020	7,467,160
Westpac Banking Corp.	JPY44,145,716,805	USD 416,459,990	10/02/2020	(1,863,869)
Westpac Banking Corp.	ILS 34,536,174	USD 10,306,383	10/02/2020	208,972
Westpac Banking Corp.	AUD 323,367,050	USD 239,167,121	10/02/2020	7,393,853
Westpac Banking Corp.	DKK 525,333,566	USD 84,438,749	10/02/2020	1,679,730
Westpac Banking Corp.	EUR 14,293,000	USD 17,105,577	10/02/2020	344,883
Westpac Banking Corp.	JPY 3,211,890,000	USD 30,299,420	10/02/2020	(136,380)
Westpac Banking Corp.	USD 110,882,167	HKD 859,329,035	10/05/2020	(1,001)
Westpac Banking Corp.	USD 2,276,509	AUD 3,176,000	11/03/2020	52
Westpac Banking Corp.	USD 8,174,294	EUR 6,966,000	11/03/2020	(219)
Westpac Banking Corp.	USD 4,347,688	HKD 33,697,000	11/03/2020	(223)
Westpac Banking Corp.	USD 961,247	ILS 3,286,000	11/03/2020	(171)
Westpac Banking Corp.	USD 584,979	NZD 885,000	11/03/2020	5
Westpac Banking Corp.	DKK 26,051,000	USD 4,106,222	11/03/2020	134
Westpac Banking Corp.	GBP 5,294,000	USD 6,844,988	11/03/2020	(237)
Westpac Banking Corp.	CHF 9,259,000	USD 10,086,353	11/03/2020	(421)
Westpac Banking Corp.	SEK 36,919,000	USD 4,126,000	11/03/2020	(399)
Westpac Banking Corp.	NOK 182,896,520	USD 19,547,745	11/03/2020	(265)
Westpac Banking Corp.	SEK 989,538,531	USD 110,597,194	11/03/2020	(2,526)
Westpac Banking Corp.	CHF 323,003,571	USD 351,874,907	11/03/2020	(5,878)
Westpac Banking Corp.	DKK 525,333,566	USD 82,798,542	11/03/2020	(3,115)
Westpac Banking Corp.	AUD 325,333,050	USD 233,195,477	11/03/2020	(3,730)
Westpac Banking Corp.	ILS 37,000,174	USD 10,820,843	11/03/2020	(812)
Westpac Banking Corp.	HKD 859,329,035	USD 110,865,788	11/03/2020	(1,734)
Westpac Banking Corp.	NZD 17,117,581	USD 11,314,464	11/03/2020	(242)
Westpac Banking Corp.	SGD 49,619,299	USD 36,349,324	11/03/2020	(266)
Westpac Banking Corp.	JPY 4,797,108,000	USD 45,472,115	11/04/2020	(1,532)
Total				<u>\$58,422,726</u>

AUD Australian Dollar
CHF Swiss Franc
DKK Danish Krone
EUR Euro
GBP British Pound

See accompanying notes to schedule of investments.

STATE STREET HEDGED INTERNATIONAL DEVELOPED EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

HKD Hong Kong Dollar
 ILS Israeli New Shekel
 JPY Japanese Yen
 NOK Norwegian Krone
 NZD New Zealand Dollar
 SEK Swedish Krona
 SGD Singapore Dollar

At September 30, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Mini MSCI EAFE (long)	1,275	12/18/2020	\$119,569,510	\$118,141,500	\$(1,428,010)

The following table summarizes the value of the Funds's investments according to the fair value hierarchy as of September 30, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Mutual Funds and Exchange Traded Products	\$3,299,201,290	\$ —	\$—	\$3,299,201,290
Short-Term Investment	44,217,520	—	—	44,217,520
TOTAL INVESTMENTS	\$3,343,418,810	\$ —	\$—	\$3,343,418,810
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	62,810,337	—	62,810,337
TOTAL OTHER FINANCIAL INSTRUMENTS	\$ —	\$62,810,337	\$—	\$ 62,810,337
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	\$3,343,418,810	\$62,810,337	\$—	\$3,406,229,147
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Foreign Currency Exchange Contracts ^(a)	—	(4,387,611)	—	(4,387,611)
Futures Contracts ^(b)	(1,428,010)	—	—	(1,428,010)
TOTAL OTHER FINANCIAL INSTRUMENTS	\$ (1,428,010)	\$ (4,387,611)	\$—	\$ (5,815,621)

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

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

Affiliate Table

	Number of Shares Held	Value at 12/31/19	Cost of Purchases	Proceeds		Change in Unrealized Appreciation/Depreciation	Number of Shares Held	Value at 9/30/20	Dividend Income
	at 12/31/19			from Shares Sold	Realized Gain (Loss)		at 9/30/20		
State Street Institutional Liquid Reserves Fund, Premier Class	99,822,414	\$99,832,396	\$408,164,035	\$463,717,044	\$(72,386)	\$10,519	44,208,678	\$44,217,520	\$(193,571)

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 98.1%					
AUSTRALIA — 6.7%					
Afterpay, Ltd. (a)	49,936	\$ 2,945,511	South32, Ltd.	1,150,049	\$ 1,707,927
AGL Energy, Ltd.	150,670	1,472,218	Stockland REIT.	553,225	1,512,368
AMP, Ltd.	892,260	840,801	Suncorp Group, Ltd.	284,230	1,736,298
Ampol, Ltd.	61,250	1,057,829	Sydney Airport Stapled Security	302,380	1,284,944
APA Group Stapled Security. . .	266,666	1,983,693	Tabcorp Holdings, Ltd.	566,977	1,366,300
Aristocrat Leisure, Ltd.	133,538	2,914,302	Telstra Corp., Ltd.	964,855	1,933,229
ASX, Ltd.	47,308	2,767,822	TPG TELECOM, Ltd. (a)	98,984	522,699
Aurizon Holdings, Ltd.	422,789	1,301,563	Transurban Group Stapled Security	651,421	6,656,234
AusNet Services	373,788	504,941	Treasury Wine Estates, Ltd. . . .	180,891	1,163,082
Australia & New Zealand			Vicinity Centres REIT	761,248	760,716
Banking Group, Ltd.	664,379	8,294,574	Washington H Soul Pattinson & Co., Ltd.	28,102	477,680
BHP Group PLC	506,121	10,818,162	Wesfarmers, Ltd.	271,125	8,672,353
BHP Group, Ltd.	694,122	17,944,184	Westpac Banking Corp.	847,671	10,314,279
BlueScope Steel, Ltd.	128,543	1,185,197	WiseTech Global, Ltd.	35,073	657,366
Brambles, Ltd.	372,135	2,827,607	Woodside Petroleum, Ltd.	236,363	3,002,029
CIMIC Group, Ltd. (a)	24,790	332,288	Woolworths Group, Ltd.	295,649	7,736,223
Coca-Cola Amatil, Ltd.	124,122	850,195			
Cochlear, Ltd.	15,192	2,171,973			222,520,593
Coles Group, Ltd.	322,569	3,932,524			
Commonwealth Bank of Australia	417,324	19,217,094	AUSTRIA — 0.2%		
Computershare, Ltd.	127,081	1,125,033	ANDRITZ AG	17,424	537,896
Crown Resorts, Ltd.	91,949	584,508	Erste Group Bank AG	65,346	1,368,605
CSL, Ltd.	107,066	22,131,702	OMV AG (a)	34,411	941,683
Dexus REIT	242,238	1,552,596	Raiffeisen Bank International AG (a)	34,387	526,417
Evolution Mining, Ltd.	377,056	1,576,226	Verbund AG	15,343	838,059
Fortescue Metals Group, Ltd. . .	393,589	4,627,122	Voestalpine AG	26,238	691,643
Goodman Group REIT	382,053	4,950,054			4,904,303
GPT Group REIT	481,330	1,355,021	BELGIUM — 0.9%		
Insurance Australia Group, Ltd.	579,092	1,833,766	Ageas SA/NV	43,311	1,772,550
LendLease Corp., Ltd. Stapled Security	151,641	1,212,224	Anheuser-Busch InBev SA	178,243	9,598,321
Macquarie Group, Ltd.	78,663	6,823,603	Colruyt SA	12,414	805,764
Magellan Financial Group, Ltd.	32,572	1,344,336	Elia Group SA.	6,832	683,102
Medibank Pvt, Ltd.	647,264	1,168,737	Galapagos NV (a)	9,816	1,391,851
Mirvac Group REIT	962,862	1,510,433	Groupe Bruxelles Lambert SA	28,629	2,581,399
National Australia Bank, Ltd. . .	765,036	9,835,230	KBC Group NV	60,411	3,029,891
Newcrest Mining, Ltd.	187,132	4,246,349	Proximus SADP	40,640	741,523
Northern Star Resources, Ltd.	173,353	1,718,961	Sofina SA.	3,463	945,583
Oil Search, Ltd.	449,817	860,980	Solvay SA	17,518	1,507,375
Orica, Ltd.	92,163	1,026,842	Telenet Group Holding NV	13,788	535,262
Origin Energy, Ltd.	392,018	1,214,893	UCB SA	30,145	3,424,264
Qantas Airways, Ltd. (a)	178,931	525,106	Umicore SA	46,251	1,924,117
QBE Insurance Group, Ltd. . . .	346,775	2,158,457			28,941,002
Ramsay Health Care, Ltd.	42,271	2,016,835	CHILE — 0.0% (b)		
REA Group, Ltd.	11,311	901,309	Antofagasta PLC.	94,425	1,248,514
Rio Tinto, Ltd.	88,397	6,041,850	CHINA — 0.6%		
Santos, Ltd.	444,145	1,571,496	BeiGene, Ltd. ADR (a)	9,200	2,635,248
Scentre Group REIT	1,199,790	1,911,577	BOC Hong Kong Holdings, Ltd.	842,500	2,233,469
SEEK, Ltd.	76,262	1,177,272	Budweiser Brewing Co. APAC, Ltd. (c)	393,700	1,151,516
Sonic Healthcare, Ltd.	111,593	2,651,870	Microport Scientific Corp.	149,000	595,826

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Prosus NV (a)	114,634	\$ 10,582,830	Bouygues SA	51,459	\$ 1,778,539
Wilmar International, Ltd.	440,800	1,431,157	Bureau Veritas SA (a)	73,174	1,649,721
Yangzijiang Shipbuilding Holdings, Ltd.	576,000	420,744	Capgemini SE	37,405	4,799,709
		<u>19,050,790</u>	Carrefour SA	137,124	2,191,491
			Cie de Saint-Gobain (a)	120,071	5,030,292
DENMARK — 2.5%			Cie Generale des Etablissements Michelin SCA.	39,317	4,221,304
Ambu A/S Class B (d)	37,433	1,054,447	CNP Assurances (a)	47,490	595,685
AP Moller - Maersk A/S Class A	700	1,024,999	Covivio REIT	11,839	831,464
AP Moller - Maersk A/S Class B	1,482	2,343,658	Credit Agricole SA (a)	263,491	2,299,323
Carlsberg AS Class B	25,079	3,379,840	Danone SA	144,764	9,378,691
Chr. Hansen Holding A/S	24,085	2,674,484	Dassault Aviation SA (a).	605	510,436
Coloplast A/S Class B	27,539	4,366,106	Dassault Systemes SE	30,754	5,739,127
Danske Bank A/S (a)	167,123	2,261,288	Edenred.	58,332	2,619,333
Demant A/S (a)	23,412	734,475	Eiffage SA (a)	20,205	1,649,307
DSV Panalpina A/S	48,377	7,849,561	Electricite de France SA	144,832	1,530,188
Genmab A/S (a)	15,390	5,587,007	Engie SA (a)	434,004	5,800,809
GN Store Nord A/S	29,936	2,256,044	EssilorLuxottica SA (a)	68,033	9,263,348
H Lundbeck A/S	14,575	480,209	Eurazeo SE (a)	7,897	427,617
Novo Nordisk A/S Class B	406,358	28,163,879	Faurecia SE (a)	19,469	839,343
Novozymes A/S Class B	49,748	3,127,838	Gecina SA REIT	10,119	1,334,172
Orsted A/S (c)	44,843	6,184,170	Getlink SE (a)	97,753	1,324,417
Pandora A/S	22,173	1,600,052	Hermes International	7,541	6,495,817
Tryg A/S	27,107	853,684	ICADE REIT	6,092	341,396
Vestas Wind Systems A/S	45,980	7,433,182	Iliad SA	3,166	580,852
		<u>81,374,923</u>	Ingenico Group SA (a)	13,929	2,158,425
			Ipsen SA	9,549	998,365
FINLAND — 1.2%			JCDecaux SA (a)	19,153	331,177
Elisa Oyj	34,231	2,012,824	Kering SA	18,040	11,968,744
Fortum Oyj	102,132	2,065,274	Klepierre SA REIT (d)	44,201	618,831
Kone Oyj Class B	79,153	6,951,095	La Francaise des Jeux SAEM (c)	18,485	678,265
Neste Oyj	102,824	5,415,607	Legrand SA	62,948	5,014,622
Nokia Oyj (a)	1,341,426	5,251,048	L'Oreal SA	59,309	19,304,159
Nordea Bank Abp (a)	767,488	5,835,746	LVMH Moet Hennessy Louis Vuitton SE	65,579	30,689,695
Orion Oyj Class B	23,073	1,045,539	Natixis SA (a)	221,885	498,725
Sampo Oyj Class A	113,280	4,486,979	Orange SA	474,218	4,940,089
Stora Enso Oyj Class R	132,563	2,075,240	Orpea (a)	12,027	1,366,703
UPM-Kymmene Oyj	130,683	3,978,266	Pernod Ricard SA	50,765	8,095,148
Wartsila OYJ Abp	95,439	749,622	Peugeot SA (a)	133,613	2,423,412
		<u>39,867,240</u>	Publicis Groupe SA	53,250	1,716,538
			Remy Cointreau SA	5,928	1,082,234
FRANCE — 10.2%			Renault SA (a)	47,770	1,239,407
Accor SA (a)	42,276	1,183,509	Safran SA (a)	76,535	7,531,343
Adevinta ASA (a)	62,237	1,066,262	Sanofi	266,804	26,741,490
Aeroports de Paris	7,865	780,380	Sartorius Stedim Biotech	6,273	2,165,576
Air Liquide SA	111,526	17,680,974	Schneider Electric SE	130,158	16,181,264
Airbus SE (a)	139,951	10,151,765	SCOR SE (a)	41,578	1,157,810
Alstom SA (a)	44,396	2,218,092	SEB SA	4,983	810,729
Amundi SA (a)(c)	13,764	970,317	Societe Generale SA (a)	189,880	2,520,882
Arkema SA	16,060	1,703,040	Sodexo SA	20,638	1,471,406
Atos SE (a)	23,181	1,863,053	Suez SA	89,128	1,647,103
AXA SA	462,853	8,567,932	Teleperformance	13,838	4,267,011
BioMerieux	10,343	1,619,269	Thales SA	26,547	1,989,977
BNP Paribas SA (a)	267,956	9,694,840			
Bollere SA	188,302	701,507			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
TOTAL SE	582,933	\$ 20,022,835	Knorr-Bremse AG	17,109	\$ 2,015,126
Ubisoft Entertainment SA (a)	21,991	1,982,344	LANXESS AG.	20,021	1,145,722
Unibail-Rodamco-Westfield (d)	8,898	15,804	LEG Immobilien AG.	16,849	2,402,047
Unibail-Rodamco-Westfield REIT (d)	33,313	1,228,787	Merck KGaA.	30,486	4,445,386
Valeo SA	53,270	1,636,105	METRO AG	46,138	459,560
Veolia Environnement SA	131,507	2,837,890	MTU Aero Engines AG.	12,036	1,995,557
Vinci SA.	121,022	10,113,908	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	32,837	8,349,161
Vivendi SA.	196,687	5,494,184	Nemetschek SE	13,024	952,103
Wendel SE.	7,128	646,702	Porsche Automobil Holding SE Preference Shares (a)	38,236	2,275,125
Worldline SA (a)(c)	33,270	2,724,719	Puma SE (a)	19,299	1,735,182
		<u>335,745,729</u>	RWE AG	140,760	5,272,273
GERMANY — 9.3%			SAP SE	246,729	38,426,747
Adidas AG (a)	44,768	14,459,942	Sartorius AG Preference Shares	8,673	3,555,447
Allianz SE	98,355	18,880,473	Scout24 AG (c)	25,456	2,220,830
Aroundtown SA (a)	270,512	1,358,162	Siemens AG.	180,486	22,797,293
BASF SE	215,921	13,150,984	Siemens Energy AG (a)	90,243	2,433,941
Bayer AG	231,235	14,268,183	Siemens Healthineers AG (c)	63,385	2,845,741
Bayerische Motoren Werke AG.	76,967	5,586,998	Symrise AG	31,071	4,292,338
Bayerische Motoren Werke AG Preference Shares	12,415	678,625	TeamViewer AG (a)(c)	30,298	1,494,548
Beiersdorf AG	24,701	2,804,967	Telefonica Deutschland Holding AG.	255,715	653,654
Brenntag AG	35,766	2,274,457	Thyssenkrupp AG (a)	100,059	503,555
Carl Zeiss Meditec AG	10,275	1,297,960	Uniper SE	49,780	1,607,129
Commerzbank AG (a)	228,232	1,122,578	United Internet AG	23,175	886,429
Continental AG	25,118	2,722,461	Volkswagen AG (a)	7,916	1,383,828
Covestro AG (c)	43,724	2,168,646	Volkswagen AG Preference Shares (a)	44,251	7,121,697
Daimler AG	204,789	11,049,247	Vonovia SE	123,026	8,435,235
Delivery Hero SE (a)(c)	30,772	3,531,361	Zalando SE (a)(c)	36,248	3,387,224
Deutsche Bank AG (a)	472,044	3,979,732			<u>308,159,834</u>
Deutsche Boerse AG.	44,472	7,798,174	HONG KONG — 2.9%		
Deutsche Lufthansa AG (a)(d)	64,206	556,232	AIA Group, Ltd.	2,863,600	28,464,636
Deutsche Post AG.	236,744	10,744,230	ASM Pacific Technology, Ltd.	81,800	837,404
Deutsche Telekom AG	783,893	13,054,075	Bank of East Asia, Ltd.	350,839	647,676
Deutsche Wohnen SE	82,769	4,137,441	CK Asset Holdings, Ltd.	605,179	2,973,707
E.ON SE	534,462	5,892,067	CK Hutchison Holdings, Ltd.	646,000	3,914,625
Evonik Industries AG.	48,315	1,250,071	CK Infrastructure Holdings, Ltd.	153,000	718,004
Fraport AG Frankfurt Airport Services Worldwide (a)	10,591	417,056	CLP Holdings, Ltd.	385,000	3,594,865
Fresenius Medical Care AG & Co. KGaA.	51,915	4,389,473	Dairy Farm International Holdings, Ltd.	77,000	291,028
Fresenius SE & Co. KGaA	96,883	4,406,439	Hang Lung Properties, Ltd.	474,000	1,208,027
Fuchs Petrolub SE Preference Shares.	15,262	776,140	Hang Seng Bank, Ltd.	175,100	2,594,085
GEA Group AG	34,919	1,223,708	Henderson Land Development Co., Ltd.	323,436	1,200,964
Hannover Rueck SE	14,012	2,169,580	HK Electric Investments & HK Electric Investments, Ltd. Class SS, Stapled Security	586,990	606,875
HeidelbergCement AG.	37,100	2,267,415	HKT Trust & HKT, Ltd. Stapled Security	937,000	1,243,695
Henkel AG & Co. KGaA Preference Shares.	41,235	4,313,360	Hong Kong & China Gas Co., Ltd.	2,596,424	3,770,131
Henkel AG & Co. KGaA	23,494	2,197,725			
HOCHTIEF AG	6,344	492,566			
Infineon Technologies AG.	292,611	8,248,881			
KION Group AG	16,364	1,397,547			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hong Kong Exchanges & Clearing, Ltd.	286,430	\$ 13,483,341	Wix.com, Ltd. (a)	12,800	\$ 3,262,080
Hongkong Land Holdings, Ltd.	254,100	946,683			18,522,526
Jardine Matheson Holdings, Ltd.	49,900	1,983,604	ITALY — 1.9%		
Jardine Strategic Holdings, Ltd.	47,600	943,757	Assicurazioni Generali SpA	255,300	3,598,918
Kerry Properties, Ltd.	146,000	375,491	Atlantia SpA (a)	111,267	1,742,879
Link REIT.	475,600	3,897,275	Davide Campari-Milano NV	128,048	1,397,811
Melco Resorts & Entertainment, Ltd. ADR.	55,923	931,118	DiaSorin SpA	5,764	1,159,868
MTR Corp., Ltd.	346,101	1,717,678	Enel SpA	1,926,411	16,716,224
New World Development Co., Ltd.	349,269	1,705,041	Eni SpA	592,802	4,634,171
Pacific Century Premium Developments, Ltd. (a)	115,776	30,530	Ferrari NV	29,392	5,394,908
PCCW, Ltd.	1,072,000	641,298	FinecoBank Banca Fineco SpA (a)	138,017	1,901,332
Power Assets Holdings, Ltd.	316,000	1,665,570	Infrastrutture Wireless Italiane SpA (c)	50,302	555,041
Sino Land Co., Ltd.	803,387	940,536	Intesa Sanpaolo SpA (a)	3,915,721	7,368,366
Sun Hung Kai Properties, Ltd.	316,000	4,072,167	Leonardo SpA	97,959	572,242
Swire Pacific, Ltd. Class A	113,500	549,511	Mediobanca Banca di Credito Finanziario SpA.	135,847	1,064,668
Swire Properties, Ltd.	280,600	743,478	Moncler SpA (a)	45,559	1,864,663
Techtronic Industries Co., Ltd.	321,500	4,274,594	Nexi SpA (a)(c)	87,566	1,755,317
WH Group, Ltd. (c)	2,352,309	1,918,807	Pirelli & C SpA (a)(c)	116,150	497,757
Wharf Real Estate Investment Co., Ltd.	404,000	1,656,030	Poste Italiane SpA (c)	121,311	1,075,217
		<u>94,542,231</u>	Prysmian SpA.	55,227	1,603,385
IRELAND — 0.8%			Recordati Industria Chimica e Farmaceutica SpA.	22,974	1,177,045
AerCap Holdings NV (a)	32,314	813,990	Snam SpA	481,433	2,476,322
CRH PLC.	185,887	6,741,661	Telecom Italia SpA (d)(e)	1,773,836	711,081
Flutter Entertainment PLC (a)	35,184	5,584,948	Telecom Italia SpA (e)	1,218,531	492,094
James Hardie Industries PLC	104,608	2,509,392	Terna Rete Elettrica Nazionale SpA	319,983	2,239,239
Kerry Group PLC Class A	38,812	4,972,107	UniCredit SpA (a)	494,093	4,083,004
Kingspan Group PLC (a)	36,730	3,343,231			<u>64,081,552</u>
Smurfit Kappa Group PLC	57,747	2,266,262	JAPAN — 25.4%		
		<u>26,231,591</u>	ABC-Mart, Inc.	8,800	457,901
ISRAEL — 0.6%			Acom Co., Ltd.	91,400	397,334
Azrieli Group, Ltd.	10,695	478,237	Advantest Corp.	49,600	2,411,087
Bank Hapoalim BM	275,519	1,474,410	Aeon Co., Ltd.	156,400	4,204,701
Bank Leumi Le-Israel BM	360,144	1,587,988	Aeon Mall Co., Ltd.	24,100	338,564
Check Point Software Technologies, Ltd. (a)	28,010	3,370,723	AGC, Inc.	45,000	1,321,711
Elbit Systems, Ltd.	6,111	742,964	Air Water, Inc.	37,200	502,809
ICL Group, Ltd.	162,743	575,970	Aisin Seiki Co., Ltd.	37,200	1,189,447
Isracard, Ltd.	0	1	Ajinomoto Co., Inc.	111,700	2,287,885
Israel Discount Bank, Ltd. Class A	293,896	794,094	Alfresa Holdings Corp.	45,600	998,153
Mizrahi Tefahot Bank, Ltd.	33,833	601,071	Amada Co., Ltd.	65,200	609,554
Nice, Ltd. (a)	14,292	3,245,461	ANA Holdings, Inc. (a)(d)	28,500	658,814
Teva Pharmaceutical Industries, Ltd. ADR (a)	166,228	1,497,714	Aozora Bank, Ltd. (d)	27,800	461,320
Teva Pharmaceutical Industries, Ltd. (a)	98,441	891,813	Asahi Group Holdings, Ltd.	92,900	3,235,814
			Asahi Intecc Co., Ltd.	43,800	1,375,727
			Asahi Kasei Corp.	290,100	2,529,165
			Astellas Pharma, Inc.	444,000	6,614,452
			Bandai Namco Holdings, Inc.	48,900	3,580,697
			Bank of Kyoto, Ltd. (d)	12,500	604,005
			Benesse Holdings, Inc.	20,100	517,033
			Bridgestone Corp.	130,200	4,112,975
			Brother Industries, Ltd.	53,900	856,881

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Calbee, Inc.	20,900	\$ 687,979	Hitachi Construction Machinery Co., Ltd. (d)	24,800	\$ 898,141
Canon, Inc.	241,900	4,009,817	Hitachi Metals, Ltd.	57,400	884,568
Casio Computer Co., Ltd. (d)	41,000	663,475	Hitachi, Ltd.	226,300	7,657,672
Central Japan Railway Co.	33,500	4,798,920	Honda Motor Co., Ltd.	390,200	9,260,476
Chiba Bank, Ltd. (d)	134,000	738,921	Hoshizaki Corp.	11,500	917,092
Chubu Electric Power Co., Inc.	152,800	1,857,432	Hoya Corp.	87,900	9,919,232
Chugai Pharmaceutical Co., Ltd.	156,900	7,036,622	Hulic Co., Ltd.	65,600	615,155
Chugoku Electric Power Co., Inc. (d)	76,500	955,876	Idemitsu Kosan Co., Ltd. (d)	48,540	1,035,728
Coca-Cola Bottlers Japan Holdings, Inc.	29,100	486,835	Iida Group Holdings Co., Ltd.	35,900	726,156
Concordia Financial Group, Ltd. (d)	213,800	743,176	Inpex Corp.	226,600	1,215,229
Cosmos Pharmaceutical Corp.	2,200	383,159	Isetan Mitsukoshi Holdings, Ltd. (d)	80,300	426,041
CyberAgent, Inc.	25,800	1,592,208	Isuzu Motors, Ltd.	127,300	1,112,650
Dai Nippon Printing Co., Ltd.	58,500	1,185,047	Ito En, Ltd.	11,600	826,781
Daicel Corp.	63,200	455,237	ITOCHU Corp. (d)	315,100	8,063,429
Daifuku Co., Ltd.	24,600	2,481,531	Itochu Techno-Solutions Corp.	22,200	841,648
Dai-ichi Life Holdings, Inc.	256,200	3,612,842	Japan Airlines Co., Ltd. (a)	28,300	527,519
Daiichi Sankyo Co., Ltd.	399,600	12,259,263	Japan Airport Terminal Co., Ltd. (d)	12,400	549,011
Daikin Industries, Ltd.	59,400	10,968,827	Japan Exchange Group, Inc.	119,100	3,336,110
Daito Trust Construction Co., Ltd.	15,100	1,337,711	Japan Post Bank Co., Ltd.	94,700	738,187
Daiwa House Industry Co., Ltd.	137,000	3,511,518	Japan Post Holdings Co., Ltd.	388,200	2,645,526
Daiwa House REIT Investment Corp.	452	1,152,648	Japan Post Insurance Co., Ltd.	55,100	867,031
Daiwa Securities Group, Inc.	327,300	1,375,748	Japan Prime Realty Investment Corp. REIT	191	592,236
Denso Corp.	103,900	4,551,309	Japan Real Estate Investment Corp. REIT	325	1,660,551
Dentsu Group, Inc.	47,400	1,398,220	Japan Retail Fund Investment Corp. REIT	633	978,660
Disco Corp.	7,200	1,759,349	Japan Tobacco, Inc.	284,500	5,187,158
East Japan Railway Co.	70,100	4,308,404	JFE Holdings, Inc. (a)	130,500	913,169
Eisai Co., Ltd.	59,700	5,449,180	JGC Holdings Corp.	49,900	517,249
Electric Power Development Co., Ltd.	35,600	548,764	JSR Corp.	53,300	1,266,062
FamilyMart Co., Ltd. (d)	37,600	846,802	JTEKT Corp.	49,700	389,598
FANUC Corp.	44,900	8,611,694	JXTG Holdings, Inc.	701,100	2,499,891
Fast Retailing Co., Ltd.	13,900	8,729,673	Kajima Corp.	98,500	1,186,018
Fuji Electric Co., Ltd.	30,600	969,442	Kakaku.com, Inc.	33,100	872,107
FUJIFILM Holdings Corp.	84,900	4,182,300	Kamigumi Co., Ltd.	24,000	472,637
Fujitsu, Ltd.	45,800	6,253,231	Kansai Electric Power Co., Inc.	159,100	1,541,030
Fukuoka Financial Group, Inc.	40,900	687,020	Kansai Paint Co., Ltd.	37,800	938,938
GLP J-REIT	834	1,282,809	Kao Corp.	115,300	8,650,323
GMO Payment Gateway, Inc.	9,000	963,509	Kawasaki Heavy Industries, Ltd. (a)(d)	33,000	445,527
Hakuhodo DY Holdings, Inc.	55,500	717,248	KDDI Corp.	378,900	9,524,053
Hamamatsu Photonics KK	32,300	1,631,327	Keihan Holdings Co., Ltd.	23,800	987,606
Hankyu Hanshin Holdings, Inc.	57,700	1,853,861	Keikyū Corp. (d)	55,000	846,024
Hikari Tsushin, Inc.	4,800	1,144,520	Keio Corp.	22,700	1,404,396
Hino Motors, Ltd.	63,000	408,537	Keisei Electric Railway Co., Ltd.	33,100	934,301
Hirose Electric Co., Ltd.	8,010	1,034,298	Keyence Corp.	43,000	20,089,219
Hisamitsu Pharmaceutical Co., Inc.	13,200	674,431	Kikkoman Corp.	33,200	1,840,595

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kintetsu Group Holdings Co., Ltd.	38,900	\$ 1,659,087	Mizuho Financial Group, Inc. (d)	564,040	\$ 7,035,823
Kirin Holdings Co., Ltd.	199,800	3,750,451	MonotaRO Co., Ltd.	28,600	1,419,714
Kobayashi Pharmaceutical Co., Ltd.	11,200	1,081,544	MS&AD Insurance Group Holdings, Inc.	107,300	2,889,225
Kobe Bussan Co., Ltd. (d)	13,300	731,995	Murata Manufacturing Co., Ltd.	137,300	8,922,730
Koito Manufacturing Co., Ltd. . . .	27,200	1,387,044	Nabtesco Corp.	24,800	899,843
Komatsu, Ltd.	202,700	4,449,166	Nagoya Railroad Co., Ltd.	43,100	1,180,827
Konami Holdings Corp. (d)	23,100	998,655	NEC Corp.	60,400	3,530,846
Kose Corp.	8,700	1,064,551	Nexon Co., Ltd.	112,900	2,814,417
Kubota Corp.	251,300	4,499,825	NGK Insulators, Ltd.	65,800	938,943
Kuraray Co., Ltd.	75,800	735,000	NGK Spark Plug Co., Ltd.	36,100	629,928
Kurita Water Industries, Ltd. . . .	23,800	786,550	NH Foods, Ltd.	21,000	938,097
Kyocera Corp.	77,100	4,411,759	Nidec Corp.	104,700	9,812,496
Kyowa Kirin Co., Ltd.	63,500	1,805,897	Nihon M&A Center, Inc.	34,700	1,983,943
Kyushu Electric Power Co., Inc.	101,200	917,634	Nikon Corp. (d)	75,900	511,832
Kyushu Railway Co.	34,000	726,488	Nintendo Co., Ltd.	26,300	14,894,796
Lasertec Corp.	17,600	1,445,810	Nippon Building Fund, Inc. REIT	301	1,702,605
Lawson, Inc.	12,000	571,839	Nippon Express Co., Ltd.	15,300	892,252
LINE Corp. (a)	6,700	340,830	Nippon Paint Holdings Co., Ltd.	35,200	3,621,477
Lion Corp.	53,300	1,093,526	Nippon Prologis REIT, Inc.	499	1,681,724
LIXIL Group Corp.	68,900	1,391,769	Nippon Shinyaku Co., Ltd.	11,200	921,571
M3, Inc.	104,600	6,466,176	Nippon Steel Corp. (a)	181,200	1,709,552
Makita Corp.	51,600	2,468,018	Nippon Telegraph & Telephone Corp.	300,800	6,137,552
Marubeni Corp.	403,800	2,291,123	Nippon Yusen KK	36,900	639,856
Marui Group Co., Ltd.	48,700	933,942	Nissan Chemical Corp.	28,900	1,539,708
Maruichi Steel Tube, Ltd.	16,600	415,331	Nissan Motor Co., Ltd. (a)	525,100	1,855,923
Mazda Motor Corp.	149,000	873,457	Nisshin Seifun Group, Inc.	46,800	742,311
McDonald's Holdings Co. Japan, Ltd.	16,000	777,728	Nissin Foods Holdings Co., Ltd.	15,300	1,436,518
Mebuki Financial Group, Inc. . . .	259,300	588,040	Nitori Holdings Co., Ltd.	18,500	3,835,495
Medipal Holdings Corp.	46,300	927,850	Nitto Denko Corp.	36,000	2,343,909
MEIJI Holdings Co., Ltd.	28,100	2,145,118	Nomura Holdings, Inc.	759,500	3,468,722
Mercari, Inc. (a)	17,200	794,381	Nomura Real Estate Holdings, Inc.	31,100	591,505
MINEBEA MITSUMI, Inc.	90,300	1,718,995	Nomura Real Estate Master Fund, Inc. REIT.	1,068	1,337,135
MISUMI Group, Inc.	67,200	1,882,920	Nomura Research Institute, Ltd.	75,900	2,233,460
Mitsubishi Chemical Holdings Corp.	322,600	1,861,023	NSK, Ltd.	92,100	704,532
Mitsubishi Corp.	312,200	7,468,013	NTT Data Corp.	146,500	1,873,651
Mitsubishi Electric Corp.	433,800	5,882,692	NTT DOCOMO, Inc.	264,200	9,702,340
Mitsubishi Estate Co., Ltd.	273,800	4,144,860	Obayashi Corp.	143,500	1,309,246
Mitsubishi Gas Chemical Co., Inc.	35,900	667,453	Obic Co., Ltd.	16,800	2,952,673
Mitsubishi Heavy Industries, Ltd.	73,400	1,624,127	Odakyu Electric Railway Co., Ltd.	69,600	1,748,516
Mitsubishi Materials Corp.	28,100	553,419	Oji Holdings Corp.	182,000	835,788
Mitsubishi Motors Corp. (a)(d)	149,700	330,353	Olympus Corp.	271,000	5,632,173
Mitsubishi UFJ Financial Group, Inc.	2,913,200	11,619,056	Omron Corp.	44,900	3,508,394
Mitsubishi UFJ Lease & Finance Co., Ltd.	114,900	533,538	Ono Pharmaceutical Co., Ltd. . . .	90,100	2,832,245
Mitsui & Co., Ltd.	391,900	6,729,793	Oracle Corp. Japan	9,900	1,068,312
Mitsui Chemicals, Inc.	41,300	997,593	Oriental Land Co., Ltd. (d)	46,600	6,531,399
Mitsui Fudosan Co., Ltd.	226,200	3,933,833	ORIX Corp.	303,100	3,783,466
Miura Co., Ltd.	19,600	960,768			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Orix JREIT, Inc.	642	\$ 987,181	SUMCO Corp.	64,500	\$ 909,475
Osaka Gas Co., Ltd.	85,000	1,653,853	Sumitomo Chemical Co., Ltd.	364,100	1,204,421
Otsuka Corp.	24,100	1,230,784	Sumitomo Corp. (d)	273,200	3,291,258
Otsuka Holdings Co., Ltd.	94,100	3,984,119	Sumitomo Dainippon Pharma Co., Ltd. (d)	37,000	487,263
Pan Pacific International Holdings Corp.	97,900	2,278,518	Sumitomo Electric Industries, Ltd.	173,700	1,954,192
Panasonic Corp.	512,000	4,358,569	Sumitomo Heavy Industries, Ltd.	26,400	613,840
Park24 Co., Ltd.	22,300	361,832	Sumitomo Metal Mining Co., Ltd.	52,900	1,639,645
PeptiDream, Inc. (a)	23,400	1,097,457	Sumitomo Mitsui Financial Group, Inc.	310,400	8,673,689
Persol Holdings Co., Ltd.	41,200	672,553	Sumitomo Mitsui Trust Holdings, Inc.	82,900	2,204,095
Pigeon Corp.	25,300	1,129,740	Sumitomo Realty & Development Co., Ltd.	73,800	2,183,364
Pola Orbis Holdings, Inc.	20,800	391,949	Sumitomo Rubber Industries, Ltd.	33,300	309,138
Rakuten, Inc.	204,500	2,203,758	Sundrug Co., Ltd.	16,700	629,118
Recruit Holdings Co., Ltd.	298,200	11,835,822	Suntory Beverage & Food, Ltd.	35,700	1,339,831
Renesas Electronics Corp. (a)	191,400	1,403,942	Suzuken Co., Ltd.	17,400	663,298
Resona Holdings, Inc.	468,000	1,593,413	Suzuki Motor Corp.	86,000	3,681,784
Ricoh Co., Ltd. (d)	145,300	980,203	System Corp.	38,500	3,681,485
Rinnai Corp.	7,700	750,605	T&D Holdings, Inc.	119,000	1,172,418
Rohm Co., Ltd.	20,500	1,583,879	Taiheiyo Cement Corp.	29,800	760,430
Ryohin Keikaku Co., Ltd.	63,000	1,046,189	Taisei Corp.	44,200	1,495,119
Santen Pharmaceutical Co., Ltd.	91,100	1,861,472	Taisho Pharmaceutical Holdings Co., Ltd.	8,100	533,111
SBI Holdings, Inc.	59,200	1,533,037	Taiyo Nippon Sanso Corp.	34,900	536,297
SCSK Corp.	11,000	615,060	Takeda Pharmaceutical Co., Ltd.	370,717	13,242,349
Secom Co., Ltd.	49,400	4,518,078	TDK Corp.	30,400	3,317,414
Sega Sammy Holdings, Inc.	45,300	551,775	Teijin, Ltd.	40,600	629,253
Seibu Holdings, Inc.	48,100	517,632	Terumo Corp.	155,600	6,191,350
Seiko Epson Corp. (d)	74,900	860,838	THK Co., Ltd.	33,400	840,011
Sekisui Chemical Co., Ltd.	81,000	1,294,819	TIS, Inc.	51,100	1,084,694
Sekisui House, Ltd.	144,400	2,557,297	Tobu Railway Co., Ltd.	41,600	1,284,721
Seven & i Holdings Co., Ltd.	179,000	5,558,119	Toho Co., Ltd.	29,700	1,223,739
Seven Bank, Ltd. (d)	180,400	436,939	Toho Gas Co., Ltd. (d)	17,900	885,161
SG Holdings Co., Ltd.	36,900	1,918,860	Tohoku Electric Power Co., Inc.	96,500	966,536
Sharp Corp.	55,600	691,196	Tokio Marine Holdings, Inc.	147,500	6,449,820
Shimadzu Corp.	50,100	1,523,922	Tokyo Century Corp. (d)	9,800	533,828
Shimamura Co., Ltd.	5,100	495,127	Tokyo Electric Power Co. Holdings, Inc. (a)	374,900	1,030,403
Shimano, Inc.	18,000	3,550,923	Tokyo Electron, Ltd.	35,700	9,321,040
Shimizu Corp.	125,300	942,696	Tokyo Gas Co., Ltd.	88,000	2,006,966
Shin-Etsu Chemical Co., Ltd.	83,000	10,854,212	Tokyu Corp.	110,800	1,437,115
Shinsei Bank, Ltd.	42,700	526,904	Tokyu Fudosan Holdings Corp.	158,700	685,116
Shionogi & Co., Ltd.	61,000	3,262,965	Toppa Printing Co., Ltd.	59,400	839,097
Shiseido Co., Ltd.	92,900	5,374,663	Toray Industries, Inc.	352,600	1,612,152
Shizuoka Bank, Ltd.	103,100	711,585	Toshiba Corp.	93,000	2,370,929
Showa Denko KK	31,900	585,158	Tosoh Corp.	54,900	890,807
SMC Corp.	13,700	7,637,651	TOTO, Ltd.	32,800	1,510,469
Softbank Corp. (d)	678,100	7,572,647			
SoftBank Group Corp.	369,600	22,854,740			
Sohgo Security Services Co., Ltd.	15,800	752,187			
Sompo Holdings, Inc.	80,600	2,780,851			
Sony Corp.	297,400	22,779,300			
Square Enix Holdings Co., Ltd.	22,500	1,488,162			
Stanley Electric Co., Ltd.	33,600	967,726			
Subaru Corp.	143,800	2,789,848			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Toyo Suisan Kaisha, Ltd.	19,300	\$ 1,018,532	Koninklijke Ahold Delhaize NV.	257,822	\$ 7,621,983
Toyoda Gosei Co., Ltd.	16,800	385,508	Koninklijke DSM NV	40,267	6,630,351
Toyota Industries Corp.	33,600	2,126,302	Koninklijke KPN NV.	826,431	1,939,401
Toyota Motor Corp.	500,900	33,224,255	Koninklijke Philips NV (a)	214,996	10,153,658
Toyota Tsusho Corp.	47,600	1,337,985	Koninklijke Vopak NV	17,144	966,194
Trend Micro, Inc.	31,700	1,930,566	NN Group NV	65,730	2,464,226
Tsuruha Holdings, Inc.	8,200	1,161,773	Randstad NV (a)	28,901	1,507,313
Unicharm Corp.	95,300	4,259,503	Royal Dutch Shell PLC Class A	964,678	12,065,256
United Urban Investment Corp. REIT	802	891,881	Royal Dutch Shell PLC Class B	870,815	10,580,469
USS Co., Ltd.	53,400	954,918	Wolters Kluwer NV	64,761	5,525,217
Welcia Holdings Co., Ltd.	21,000	920,354			133,106,419
West Japan Railway Co.	37,200	1,836,856	NEW ZEALAND — 0.3%		
Yakult Honsha Co., Ltd.	29,300	1,625,884	a2 Milk Co., Ltd. (a)(d)	166,643	1,694,597
Yamada Denki Co., Ltd.	160,900	801,903	Auckland International Airport, Ltd.	330,140	1,601,131
Yamaha Corp.	31,400	1,505,042	Fisher & Paykel Healthcare Corp., Ltd.	131,099	2,891,021
Yamaha Motor Co., Ltd.	63,400	920,677	Mercury NZ, Ltd.	166,846	564,100
Yamato Holdings Co., Ltd.	73,600	1,937,608	Meridian Energy, Ltd.	305,752	1,004,744
Yamazaki Baking Co., Ltd. (d)	30,000	522,607	Ryman Healthcare, Ltd.	94,456	886,669
Yaskawa Electric Corp.	55,100	2,154,355	Spark New Zealand, Ltd.	402,356	1,254,428
Yokogawa Electric Corp.	54,700	868,185			9,896,690
Yokohama Rubber Co., Ltd.	29,200	415,417			
Z Holdings Corp.	632,400	4,221,465			
ZOZO, Inc.	22,600	630,256			
		839,262,797			
JORDAN — 0.0% (b)			NORWAY — 0.5%		
Hikma Pharmaceuticals PLC	33,013	1,108,607	DNB ASA	217,000	3,013,542
LUXEMBOURG — 0.2%			Equinor ASA	247,660	3,497,851
ArcelorMittal SA (a)	170,046	2,262,564	Gjensidige Forsikring ASA	43,976	889,704
Eurofins Scientific SE (a)	3,127	2,477,528	Mowi ASA	111,409	1,976,012
SES SA	94,603	669,845	Norsk Hydro ASA (a)	297,037	817,339
Tenaris SA	125,773	626,717	Orkla ASA	173,932	1,749,945
		6,036,654	Schibsted ASA Class B (a)	24,544	974,783
MACAU — 0.2%			Telenor ASA	171,266	2,866,402
Galaxy Entertainment Group, Ltd.	502,000	3,393,891	Yara International ASA.	40,982	1,572,072
Sands China, Ltd.	553,200	2,144,334			17,357,650
SJM Holdings, Ltd.	457,000	541,761	PORTUGAL — 0.2%		
Wynn Macau, Ltd. (a)	316,800	508,405	EDP - Energias de Portugal SA	636,398	3,129,661
		6,588,391	Galp Energia SGPS SA	133,549	1,238,944
NETHERLANDS — 4.0%			Jeronimo Martins SGPS SA	58,599	942,454
ABN AMRO Bank NV (c)	90,661	758,012			5,311,059
Adyen NV (a)(c)	4,305	7,941,859	RUSSIA — 0.0% (b)		
Aegon NV	410,480	1,062,631	Evraz PLC	129,609	578,230
Akzo Nobel NV	44,770	4,525,697	SINGAPORE — 1.0%		
Altice Europe NV (a)	128,434	611,594	Ascendas Real Estate Investment Trust	721,230	1,725,790
Argenx SE (a)	11,004	2,907,384	CapitaLand Commercial Trust REIT	661,238	801,752
ASML Holding NV	100,819	37,246,178	CapitaLand Mall Trust REIT	610,500	868,863
EXOR NV	25,598	1,389,767	CapitaLand, Ltd.	615,482	1,230,527
Heineken Holding NV	26,739	2,084,075	City Developments, Ltd.	96,600	543,787
Heineken NV	60,415	5,379,474	DBS Group Holdings, Ltd.	417,413	6,136,306
ING Groep NV (a)	913,073	6,517,594	Genting Singapore, Ltd.	1,319,900	651,506
Just Eat Takeaway.com NV (a)(c)	28,831	3,228,086			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jardine Cycle & Carriage, Ltd.	24,833	\$ 329,611	Electrolux AB Class B	48,901	\$ 1,140,670
Keppel Corp., Ltd.	337,300	1,104,848	Epiroc AB Class A	154,026	2,232,717
Mapletree Commercial Trust REIT	493,800	709,352	Epiroc AB Class B	96,382	1,338,722
Mapletree Logistics Trust REIT	591,200	890,473	EQT AB	52,938	1,027,910
Oversea-Chinese Banking Corp., Ltd.	765,641	4,761,144	Essity AB Class B (a).	141,049	4,765,102
Singapore Airlines, Ltd.	343,749	879,647	Evolution Gaming Group AB (c)	29,920	1,978,200
Singapore Exchange, Ltd.	182,300	1,229,507	Hennes & Mauritz AB Class B	191,123	3,294,808
Singapore Technologies Engineering, Ltd.	346,900	883,980	Hexagon AB Class B (a)	65,390	4,942,330
Singapore Telecommunications, Ltd.	1,965,100	3,075,411	Husqvarna AB Class B	101,271	1,114,321
Suntec Real Estate Investment Trust	529,400	567,603	ICA Gruppen AB (d)	22,934	1,165,850
United Overseas Bank, Ltd.	285,590	4,023,013	Industrivarden AB Class C (a).	35,307	939,557
UOL Group, Ltd.	95,932	471,361	Investment AB Latour Class B	31,349	736,991
Venture Corp., Ltd.	67,800	962,658	Investor AB Class B	108,035	7,061,429
		<u>31,847,139</u>	Kinnevik AB Class B	58,818	2,388,886
SOUTH AFRICA — 0.2%			L E Lundbergforetagen AB Class B (a)	17,802	880,155
Anglo American PLC	286,444	<u>6,943,265</u>	Lundin Energy AB	41,757	828,617
SPAIN — 2.2%			Nibe Industrier AB Class B (a)	73,037	1,878,356
ACS Actividades de Construccion y Servicios SA	63,769	1,441,723	Sandvik AB (a)	262,752	5,141,557
Aena SME SA (a)(c)	15,827	2,203,946	Securitas AB Class B (a)	77,801	1,190,113
Amadeus IT Group SA	101,937	5,662,140	Skandinaviska Enskilda Banken AB Class A (a)	388,874	3,456,071
Banco Bilbao Vizcaya Argentaria SA	1,604,899	4,455,859	Skanska AB Class B (a).	75,803	1,601,901
Banco Santander SA (a)	3,956,403	7,380,950	SKF AB Class B	86,485	1,785,401
Bankinter SA	160,926	692,897	Svenska Cellulosa AB SCA Class B (a)	142,690	1,957,478
CaixaBank SA	899,730	1,910,351	Svenska Handelsbanken AB Class A (a)	372,218	3,116,296
Cellnex Telecom SA (c)	75,507	4,584,257	Swedbank AB Class A (a)	214,992	3,368,030
Enagas SA	57,883	1,335,771	Swedish Match AB	37,166	3,040,926
Endesa SA	72,976	1,952,296	Tele2 AB Class B (d)	111,429	1,572,057
Ferrovial SA	117,292	2,849,558	Telefonaktiebolaget LM Ericsson Class B	683,852	7,488,446
Grifols SA (d)	75,632	2,175,180	Telia Co. AB	594,721	2,434,674
Iberdrola SA	1,395,623	17,181,084	Volvo AB Class B (a)	352,498	6,775,862
Industria de Diseno Textil SA	263,564	7,292,584			<u>101,097,386</u>
Mapfre SA	271,207	425,559	SWITZERLAND — 10.5%		
Naturgy Energy Group SA	76,473	1,533,902	ABB, Ltd.	433,301	11,043,754
Red Electrica Corp. SA	102,455	1,921,907	Adecco Group AG	37,597	1,988,783
Repsol SA	346,285	2,339,767	Alcon, Inc. (a)	114,777	6,523,651
Siemens Gamesa Renewable Energy SA	53,578	1,450,181	Baloise Holding AG	10,882	1,606,107
Telefonica SA	1,148,379	3,934,523	Banque Cantonale Vaudoise	6,212	631,980
		<u>72,724,435</u>	Barry Callebaut AG	669	1,493,836
SWEDEN — 3.1%			Chocoladefabriken Lindt & Spruengli AG (e)	248	2,098,601
Alfa Laval AB (a)	70,550	1,558,374	Chocoladefabriken Lindt & Spruengli AG (e)	25	2,233,011
Assa Abloy AB Class B	236,946	5,543,446	Cie Financiere Richemont SA	124,631	8,389,028
Atlas Copco AB Class A	159,477	7,608,634	Clariant AG	44,228	874,674
Atlas Copco AB Class B	93,230	3,893,395	Coca-Cola HBC AG	49,968	1,236,194
Boliden AB (a)	62,314	1,850,104	Credit Suisse Group AG	566,170	5,666,052
			EMS-Chemie Holding AG	1,955	1,760,897

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Geberit AG	8,615	\$ 5,109,600	Coca-Cola European Partners PLC (e)	24,266	\$ 953,421
Givaudan SA	2,163	9,362,796	Compass Group PLC	415,904	6,259,476
Glencore PLC (a)	2,321,732	4,822,494	Croda International PLC	29,832	2,410,989
Julius Baer Group, Ltd.	51,016	2,172,194	DCC PLC	23,359	1,811,717
Kuehne + Nagel International AG	12,486	2,430,517	Diageo PLC	550,672	18,950,776
LafargeHolcim, Ltd.	121,914	5,563,359	Direct Line Insurance Group PLC	313,441	1,095,266
Logitech International SA	39,146	3,039,923	Experian PLC	215,887	8,127,220
Lonza Group AG	17,506	10,830,614	Fiat Chrysler Automobiles NV (a)	251,365	3,086,011
Nestle SA	704,065	84,001,927	GlaxoSmithKline PLC	1,183,333	22,226,650
Novartis AG	523,538	45,569,621	GVC Holdings PLC (a)	134,435	1,686,892
Partners Group Holding AG	4,392	4,049,893	Halma PLC	91,270	2,762,672
Roche Holding AG	166,123	57,046,318	Hargreaves Lansdown PLC	78,544	1,582,953
Schindler Holding AG (e)	9,933	2,718,299	HSBC Holdings PLC	4,801,164	18,819,050
Schindler Holding AG (e)	4,748	1,291,822	Imperial Brands PLC	230,689	4,082,511
SGS SA	1,466	3,938,477	Informa PLC (a)	358,169	1,739,224
Sika AG	33,156	8,161,892	InterContinental Hotels Group PLC (a)	39,391	2,071,576
Sonova Holding AG (a)	12,933	3,285,622	Intertek Group PLC	38,641	3,158,959
STMicroelectronics NV	147,641	4,528,924	J Sainsbury PLC	440,863	1,087,523
Straumann Holding AG	2,396	2,429,864	JD Sports Fashion PLC	107,276	1,121,942
Swatch Group AG (e)	6,518	1,523,053	Johnson Matthey PLC	49,525	1,507,820
Swatch Group AG (e)	9,953	449,322	Kingfisher PLC	485,075	1,861,560
Swiss Life Holding AG	7,671	2,909,907	Land Securities Group PLC REIT	172,937	1,166,484
Swiss Prime Site AG	16,915	1,540,060	Legal & General Group PLC	1,448,124	3,539,352
Swiss Re AG	68,667	5,106,394	Lloyds Banking Group PLC (a)	16,720,497	5,687,085
Swisscom AG	6,259	3,324,056	London Stock Exchange Group PLC	75,191	8,642,054
Temenos AG	15,104	2,035,127	M&G PLC	631,607	1,300,688
UBS Group AG	861,559	9,650,213	Melrose Industries PLC (a)	1,227,736	1,824,012
Vifor Pharma AG	10,512	1,433,469	Mondi PLC	112,066	2,374,090
Zurich Insurance Group AG	35,908	12,553,004	National Grid PLC	839,777	9,664,116
		<u>346,425,329</u>	Natwest Group PLC (a)	1,206,151	1,654,898
UNITED KINGDOM — 12.2%			Next PLC	31,655	2,431,505
3i Group PLC	226,071	2,908,563	Ocado Group PLC (a)	107,997	3,827,025
Admiral Group PLC	46,985	1,587,590	Pearson PLC	177,276	1,259,914
Ashtead Group PLC	109,205	3,940,091	Persimmon PLC	73,993	2,362,515
Associated British Foods PLC	80,678	1,946,047	Prudential PLC	622,297	8,945,867
AstraZeneca PLC	309,935	33,929,177	Reckitt Benckiser Group PLC	167,260	16,339,698
Auto Trader Group PLC (c)	245,873	1,788,527	RELX PLC (e)	318,236	7,096,762
AVEVA Group PLC	15,823	977,790	RELX PLC (e)	144,613	3,219,959
Aviva PLC	917,469	3,400,836	Rentokil Initial PLC (a)	443,456	3,070,922
BAE Systems PLC	769,320	4,786,941	Rio Tinto PLC	264,116	15,922,677
Barclays PLC (a)	4,036,894	5,102,446	Rolls-Royce Holdings PLC	446,476	742,713
Barratt Developments PLC	226,275	1,390,315	RSA Insurance Group PLC	251,345	1,470,351
Berkeley Group Holdings PLC	31,858	1,739,964	Sage Group PLC	253,546	2,360,722
BP PLC	4,771,130	13,824,209	Schroders PLC	29,656	1,031,900
British American Tobacco PLC	540,444	19,423,232	Segro PLC REIT	264,129	3,180,208
British Land Co. PLC REIT	214,286	935,933	Severn Trent PLC	55,915	1,763,811
BT Group PLC	2,179,261	2,765,540	Smith & Nephew PLC	212,508	4,170,793
Bunzl PLC	78,023	2,523,865	Smiths Group PLC	90,381	1,601,842
Burberry Group PLC	103,377	2,076,043	Spirax-Sarco Engineering PLC	17,970	2,563,817
CNH Industrial NV (a)	248,353	1,921,176			
Coca-Cola European Partners PLC (e)	24,400	946,964			

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Shares	Value
SSE PLC	246,648	\$ 3,846,160
St James's Place PLC	124,600	1,501,833
Standard Chartered PLC (a)	638,471	2,943,559
Standard Life Aberdeen PLC	508,523	1,483,732
Taylor Wimpey PLC	844,503	1,183,100
Tesco PLC	2,285,774	6,282,482
Unilever NV	344,822	20,943,704
Unilever PLC	275,105	16,993,300
United Utilities Group PLC	166,522	1,842,958
Vodafone Group PLC	6,275,596	8,333,651
Whitbread PLC (a)	46,813	1,281,486
Wm Morrison Supermarkets PLC	586,128	1,288,955
WPP PLC	277,941	2,187,079
		403,647,236
UNITED STATES — 0.3%		
CyberArk Software, Ltd. (a)	9,300	961,806
Ferguson PLC	52,208	5,263,690
QIAGEN NV (a)	52,113	2,707,188
		8,932,684
TOTAL COMMON STOCKS		
(Cost \$2,979,812,381)		3,236,054,799

- (a) Non-income producing security.
- (b) Amount is less than 0.05% of net assets.
- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 1.7% of net assets as of September 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (d) All or a portion of the shares of the security are on loan at September 30, 2020.
- (e) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at September 30, 2020.
- (h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

ADR American Depositary Receipt
REIT Real Estate Investment Trust

SHORT-TERM INVESTMENTS — 1.3%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (f) (g)	23,538,436	23,543,144
State Street Navigator Securities Lending Portfolio II (h) (i)	19,569,068	19,569,068
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$43,114,225)		43,112,212
TOTAL INVESTMENTS — 99.4%		
(Cost \$3,022,926,606)		3,279,167,011
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.6%		
		20,046,772
NET ASSETS — 100.0%		
		\$ 3,299,213,783

At September 30, 2020, open futures contracts purchased were as follows:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Mini MSCI EAFE (long)	668	12/18/2020	\$63,273,494	\$61,896,880	\$(1,376,614)

See accompanying notes to schedule of investments.

**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of September 30, 2020.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$28,697,752	\$3,207,357,047	\$—	\$3,236,054,799
Short-Term Investments	43,112,212	—	—	43,112,212
TOTAL INVESTMENTS	<u>\$71,809,964</u>	<u>\$3,207,357,047</u>	<u>\$—</u>	<u>\$3,279,167,011</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(a)	(1,376,614)	—	—	(1,376,614)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (1,376,614)</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ (1,376,614)</u>

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

Sector Breakdown as of September 30, 2020

	% of Net Assets
Industrials	14.9%
Financials	14.8
Health Care	14.1
Consumer Staples	11.7
Consumer Discretionary	11.6
Information Technology	8.5
Materials	7.5
Communication Services	5.4
Utilities	3.9
Real Estate	3.0
Energy	2.7
Short-Term Investments	1.3
Other Assets in Excess of Liabilities	0.6
TOTAL	<u>100.0%</u>

(The Fund's sector breakdown is expressed as a percentage of net assets and may change over time.)

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 9/30/20	Value at 9/30/20	
State Street Institutional Liquid Reserves Fund, Premier Class	18,248,665	\$18,250,489	\$498,708,123	\$493,416,107	\$3,260	\$(2,621)	23,538,436	\$23,543,144	\$225,509
State Street Navigator Securities Lending Portfolio II	18,362,622	18,362,622	283,160,287	281,953,841	—	—	19,569,068	19,569,068	256,649
Total		<u>\$36,613,111</u>	<u>\$781,868,410</u>	<u>\$775,369,948</u>	<u>\$3,260</u>	<u>\$(2,621)</u>	<u>\$43,112,212</u>	<u>\$43,112,212</u>	<u>\$482,158</u>

See accompanying notes to schedule of investments.

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 18.6%		
State Street Equity 500 Index II Portfolio	230,195	\$ 73,413,815
State Street Small/Mid Cap Equity Index Portfolio	52,073	13,799,917
		<u>87,213,732</u>
DOMESTIC FIXED INCOME — 46.6%		
SPDR Bloomberg Barclays High Yield Bond ETF	315,659	32,913,764
SPDR Portfolio Short Term Corporate Bond ETF (b)	597,939	18,757,346
SPDR Portfolio Short Term Treasury ETF (b)	2,408,803	73,950,252
State Street Aggregate Bond Index Portfolio	866,571	93,494,317
		<u>219,115,679</u>
INFLATION LINKED — 17.9%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF (b)	4,059,387	84,151,093
INTERNATIONAL EQUITY — 11.5%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	532,890	54,008,412
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	591,714	23,372,703
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$429,343,223)		<u>467,861,619</u>
SHORT-TERM INVESTMENTS — 7.0%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	431,431	431,431

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	32,718,300	\$ 32,718,300
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$33,149,731)		<u>\$ 33,149,731</u>
TOTAL INVESTMENTS—106.6%		
(Cost \$462,492,954)		<u>501,011,350</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(6.6)%		
		<u>(31,081,203)</u>
NET ASSETS—100.0%		
		<u>\$ 469,930,147</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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 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 September 30, 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	\$467,861,619	\$—	\$—	\$467,861,619
Short-Term Investments	33,149,731	—	—	33,149,731
TOTAL INVESTMENTS	<u>\$501,011,350</u>	<u>\$—</u>	<u>\$—</u>	<u>\$501,011,350</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	2,011,577	\$ 39,447,025	\$ 50,053,263	\$ 10,471,210	\$ 326,911	\$ 4,795,104	4,059,387	\$ 84,151,093	\$ 690,767
SPDR Bloomberg Barclays High Yield Bond ETF	140,001	15,335,709	20,220,178	2,866,538	(179,372)	403,787	315,659	32,913,764	989,519
SPDR Dow Jones Global Real Estate ETF	213,856	11,017,861	16,360,878	1,613,680	(338,680)	(2,053,676)	591,714	23,372,703	450,439
SPDR Portfolio Short Term Corporate Bond ETF	284,632	8,778,051	11,937,598	2,597,254	(6,364)	645,315	597,939	18,757,346	207,414
SPDR Portfolio Short Term Treasury ETF	1,156,208	34,639,992	48,648,393	10,693,367	348,550	1,006,684	2,408,803	73,950,252	302,226
State Street Aggregate Bond Index Portfolio	4,270,245	43,770,015	59,084,637	14,452,981	765,969	4,326,677	866,571	93,494,317	1,302,131
State Street Equity 500 Index II Portfolio	2,433,925	36,776,602	40,913,960	16,572,761	737,445	11,558,569	230,195	73,413,815	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,074,612	22,115,361	37,776,077	10,140,896	(1,476,612)	5,734,482	532,890	54,008,412	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	885,816	885,816	58,883,852	59,338,237	—	—	431,431	431,431	3,819
State Street Navigator Securities Lending Portfolio II	—	—	490,659,943	457,941,643	—	—	32,718,300	32,718,300	57,721
State Street Small/Mid Cap Equity Index Portfolio	544,010	6,925,254	8,241,421	3,970,001	(270,960)	2,874,203	52,073	13,799,917	—
Total		<u>\$219,691,686</u>	<u>\$842,780,200</u>	<u>\$590,658,568</u>	<u>\$ (93,113)</u>	<u>\$29,291,145</u>		<u>\$501,011,350</u>	<u>\$4,004,036</u>

See accompanying notes to schedule of investments.

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

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.4% (a)		
DOMESTIC EQUITY — 24.8%		
State Street Equity 500 Index II Portfolio	510,599	\$ 162,840,426
State Street Small/Mid Cap Equity Index Portfolio	128,028	33,928,601
		<u>196,769,027</u>
DOMESTIC FIXED INCOME — 36.0%		
SPDR Bloomberg Barclays High Yield Bond ETF	531,241	55,392,499
SPDR Portfolio Short Term Corporate Bond ETF (b)	420,776	13,199,743
SPDR Portfolio Short Term Treasury ETF	1,668,120	51,211,284
State Street Aggregate Bond Index Portfolio	1,530,014	165,073,209
		<u>284,876,735</u>
INFLATION LINKED — 17.9%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF (b)	6,824,987	141,481,980
INTERNATIONAL EQUITY — 15.7%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	1,226,956	124,351,982
REAL ESTATE — 5.0%		
SPDR Dow Jones Global Real Estate ETF (b)	992,669	39,210,425
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$732,449,075)		<u>786,690,149</u>
SHORT-TERM INVESTMENTS — 0.4%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	847,383	847,383

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	2,499,600	\$ 2,499,600
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$3,346,983)		<u>\$ 3,346,983</u>
TOTAL INVESTMENTS—99.8%		
(Cost \$735,796,058)		<u>790,037,132</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.2%		
		<u>1,911,902</u>
NET ASSETS—100.0%		
		<u>\$ 791,949,034</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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 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 September 30, 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	\$786,690,149	\$—	\$—	\$786,690,149
Short-Term Investments	3,346,983	—	—	3,346,983
TOTAL INVESTMENTS	<u>\$790,037,132</u>	<u>\$—</u>	<u>\$—</u>	<u>\$790,037,132</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2020 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	7,242,468	\$142,024,798	\$ 27,114,318	\$ 34,511,875	\$ 757,478	\$ 6,097,261	6,824,987	\$141,481,980	\$1,169,177
SPDR Bloomberg Barclays High Yield Bond ETF	504,405	55,252,524	12,295,168	9,517,637	(955,344)	(1,682,212)	531,241	55,392,499	1,876,019
SPDR Dow Jones Global Real Estate ETF	770,441	39,693,119	13,067,923	5,275,279	(1,031,488)	(7,243,850)	992,669	39,210,425	810,612
SPDR Portfolio Short Term Corporate Bond ETF	127,963	3,946,379	9,948,218	1,059,929	16,880	348,195	420,776	13,199,743	122,176
SPDR Portfolio Short Term Treasury ETF	474,514	14,216,439	39,961,221	3,293,534	75,549	251,609	1,668,120	51,211,284	160,653
State Street Aggregate Bond Index Portfolio	19,207,489	196,876,757	39,839,356	79,621,879	3,364,319	4,614,656	1,530,014	165,073,209	2,786,985
State Street Equity 500 Index II Portfolio	11,935,738	180,349,008	23,258,149	47,469,350	4,098,519	2,604,100	510,599	162,840,426	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	11,138,131	118,732,478	36,412,897	28,854,755	(3,793,824)	1,855,186	1,226,956	124,351,982	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,011,720	2,011,720	122,426,044	123,590,381	—	—	847,383	847,383	6,875
State Street Navigator Securities Lending Portfolio II	4,036,500	4,036,500	612,806,067	614,342,967	—	—	2,499,600	2,499,600	113,029
State Street Small/Mid Cap Equity Index Portfolio	2,766,643	35,219,362	7,940,000	11,755,000	(63,285)	2,587,524	128,028	33,928,601	—
Total		<u>\$792,359,084</u>	<u>\$945,069,361</u>	<u>\$959,292,586</u>	<u>\$ 2,468,804</u>	<u>\$ 9,432,469</u>		<u>\$790,037,132</u>	<u>\$7,045,526</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.3% (a)			State Street Navigator Securities Lending Portfolio II (e)(f)		
DOMESTIC EQUITY — 32.7%			213,325		\$ 213,325
State Street Equity 500 Index II Portfolio	920,884	\$ 293,688,206	TOTAL SHORT-TERM INVESTMENTS		
State Street Small/Mid Cap Equity Index Portfolio	261,541	69,310,966	(Cost \$1,877,360)		
		<u>362,999,172</u>	<u>\$ 1,877,360</u>		
DOMESTIC FIXED INCOME — 30.6%			TOTAL INVESTMENTS—99.5%		
SPDR Bloomberg Barclays High Yield Bond ETF	675,769	70,462,434	(Cost \$1,018,928,715)		
SPDR Portfolio Long Term Treasury ETF	996,087	46,557,106	<u>1,102,874,848</u>		
SPDR Portfolio Short Term Corporate Bond ETF	56,031	1,757,692	OTHER ASSETS IN EXCESS OF LIABILITIES—0.5%		
SPDR Portfolio Short Term Treasury ETF	149,184	4,579,949	<u>5,911,165</u>		
State Street Aggregate Bond Index Portfolio	2,004,109	216,223,308	NET ASSETS—100.0%		
		<u>339,580,489</u>	<u>\$ 1,108,786,013</u>		
INFLATION LINKED — 10.8%			The Fund invests in other funds and financial statements of underlying funds can be found at www.sec.gov .		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	5,751,572	119,230,088	(a) Affiliated fund managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
INTERNATIONAL EQUITY — 22.3%			(b) All or a portion of the shares of the security are on loan at September 30, 2020.		
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,443,961	247,695,416	(c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
REAL ESTATE — 2.9%			(d) The rate shown is the annualized seven-day yield at September 30, 2020.		
SPDR Dow Jones Global Real Estate ETF (b)	797,274	31,492,323	(e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS			(f) Investment of cash collateral for securities loaned.		
(Cost \$1,017,051,355)		<u>1,100,997,488</u>			
SHORT-TERM INVESTMENTS — 0.2%					
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	1,664,035	1,664,035			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$1,100,997,488	\$—	\$—	\$1,100,997,488
Short-Term Investments	1,877,360	—	—	1,877,360
TOTAL INVESTMENTS	<u>\$1,102,874,848</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,102,874,848</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2025 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . .	—	\$ —	\$118,256,343	\$ 3,240,677	\$ 112,663	\$ 4,101,759	5,751,572	\$ 119,230,088	\$ 826,415
SPDR Bloomberg Barclays High Yield Bond ETF . . .	571,127	62,561,251	21,096,624	10,311,316	(895,122)	(1,989,003)	675,769	70,462,434	2,245,522
SPDR Dow Jones Global Real Estate ETF	508,118	26,178,239	13,177,614	2,264,784	(519,515)	(5,079,231)	797,274	31,492,323	585,965
SPDR Portfolio Long Term Treasury ETF	1,273,299	49,493,132	14,921,581	28,139,441	7,161,400	3,120,434	996,087	46,557,106	545,668
SPDR Portfolio Short Term Corporate Bond ETF . . .	—	—	1,854,782	119,954	6,497	16,367	56,031	1,757,692	7,132
SPDR Portfolio Short Term Treasury ETF	—	—	4,784,308	199,929	(291)	(4,139)	149,184	4,579,949	1,899
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	63,487,189	54,228,143	2,367,491	6,818,401	2,004,109	216,223,308	3,304,008
State Street Equity 500 Index II Portfolio	20,206,795	305,324,680	52,074,237	74,907,362	4,508,575	6,688,076	920,884	293,688,206	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	20,861,867	222,387,502	68,879,046	39,660,928	(5,068,296)	1,158,092	2,443,961	247,695,416	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	7,868,313	7,868,313	172,161,068	178,365,346	—	—	1,664,035	1,664,035	12,073
State Street Navigator Securities Lending Portfolio II .	—	—	397,146,272	396,932,947	—	—	213,325	213,325	100,090
State Street Small/Mid Cap Equity Index Portfolio . . .	5,670,365	72,183,742	12,740,000	18,990,001	15,377	3,361,848	261,541	69,310,966	—
Total		<u>\$1,048,169,532</u>	<u>\$945,408,135</u>	<u>\$919,356,433</u>	<u>\$12,911,286</u>	<u>\$15,742,328</u>		<u>\$1,102,874,848</u>	<u>\$7,628,772</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.2% (a)		
DOMESTIC EQUITY — 39.1%		
State Street Equity 500 Index II Portfolio	1,181,043	\$ 376,658,316
State Street Small/Mid Cap Equity Index Portfolio	381,543	101,112,561
		<u>477,770,877</u>
DOMESTIC FIXED INCOME — 29.7%		
SPDR Bloomberg Barclays High Yield Bond ETF	581,955	60,680,448
SPDR Portfolio Long Term Treasury ETF.	2,332,125	109,003,523
State Street Aggregate Bond Index Portfolio	1,787,817	192,887,539
		<u>362,571,510</u>
INFLATION LINKED — 1.5%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF (b).	873,411	18,105,810
INTERNATIONAL EQUITY — 28.6%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	3,447,475	349,401,633
REAL ESTATE — 0.3%		
SPDR Dow Jones Global Real Estate ETF (b)	113,496	4,483,092
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$1,100,317,781)		<u>1,212,332,922</u>
SHORT-TERM INVESTMENTS — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	2,924,341	2,924,341

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
State Street Navigator Securities Lending Portfolio II (e)(f)	516,375	\$ 516,375
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$3,440,716)		<u>\$ 3,440,716</u>
TOTAL INVESTMENTS—99.5%		
(Cost \$1,103,758,497)		<u>1,215,773,638</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.5%		
		<u>6,113,385</u>
NET ASSETS—100.0%		
		<u>\$ 1,221,887,023</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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 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 September 30, 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	\$1,212,332,922	\$—	\$—	\$1,212,332,922
Short-Term Investments	3,440,716	—	—	3,440,716
TOTAL INVESTMENTS	<u>\$1,215,773,638</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,215,773,638</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2030 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Bloomberg Barclays 1-10 Year TIPS ETF . . .	—	\$ —	\$ 19,108,381	\$ 1,294,861	\$ (3,151)	\$ 295,441	873,411	\$ 18,105,810	\$ 59,041
SPDR Bloomberg Barclays High Yield Bond ETF . . .	404,416	44,299,729	22,420,532	4,826,407	(450,779)	(762,627)	581,955	60,680,448	1,782,119
SPDR Dow Jones Global Real Estate ETF	—	—	4,332,435	—	—	150,657	113,496	4,483,092	34,378
SPDR Portfolio Long Term Treasury ETF	2,691,017	104,599,831	37,427,723	54,785,382	14,042,143	7,719,208	2,332,125	109,003,523	1,179,481
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	58,323,343	18,571,439	760,493	6,697,658	1,787,817	192,887,539	2,751,968
State Street Equity 500 Index II Portfolio	24,144,263	364,819,813	65,202,138	69,319,402	4,033,418	11,922,349	1,181,043	376,658,316	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	26,713,912	284,770,304	97,425,430	31,218,272	(2,474,526)	898,697	3,447,475	349,401,633	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	5,267,668	5,267,668	157,204,633	159,547,960	—	—	2,924,341	2,924,341	13,128
State Street Navigator Securities Lending Portfolio II .	212,325	212,325	470,703,300	470,399,250	—	—	516,375	516,375	100,043
State Street Small/Mid Cap Equity Index Portfolio . .	7,955,106	101,268,501	18,110,000	22,850,000	(349,598)	4,933,658	381,542	101,112,561	—
Total		<u>\$1,082,292,333</u>	<u>\$951,355,021</u>	<u>\$866,109,983</u>	<u>\$17,056,935</u>	<u>\$31,179,332</u>		<u>\$1,215,773,638</u>	<u>\$5,920,158</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.4% (a)		
DOMESTIC EQUITY — 43.6%		
State Street Equity 500 Index II Portfolio	1,110,827	\$ 354,264,795
State Street Small/Mid Cap Equity Index Portfolio	409,571	108,540,296
		<u>462,805,091</u>
DOMESTIC FIXED INCOME — 23.7%		
SPDR Bloomberg Barclays High Yield Bond ETF (b)	239,644	24,987,680
SPDR Portfolio Long Term Treasury ETF	2,196,305	102,655,295
State Street Aggregate Bond Index Portfolio	1,151,282	124,211,862
		<u>251,854,837</u>
INTERNATIONAL EQUITY — 32.1%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	3,364,075	340,948,998
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$957,482,601)		<u>1,055,608,926</u>
SHORT-TERM INVESTMENTS — 0.6%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	3,304,146	3,304,146
State Street Navigator Securities Lending Portfolio II (e)(f)	3,381,400	3,381,400
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$6,685,546)		<u>\$ 6,685,546</u>
TOTAL INVESTMENTS—100.0%		
(Cost \$964,168,147)		<u>1,062,294,472</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.0%)(g)		
		<u>(424,558)</u>
NET ASSETS—100.0%		
		<u><u>\$ 1,061,869,914</u></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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.
- (g) Amount is less than 0.05% of net assets.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$1,055,608,926	\$—	\$—	\$1,055,608,926
Short-Term Investments	6,685,546	—	—	6,685,546
TOTAL INVESTMENTS	<u><u>\$1,062,294,472</u></u>	<u><u>\$—</u></u>	<u><u>\$—</u></u>	<u><u>\$1,062,294,472</u></u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2035 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF	95,734	\$ 10,486,702	\$ 17,953,036	\$ 3,881,922	\$ (188,905)	\$ 618,769	239,644	\$ 24,987,680	\$ 603,718
SPDR Portfolio Long Term Treasury ETF	2,273,624	88,375,765	36,840,421	41,128,719	10,721,875	7,845,953	2,196,305	102,655,295	1,039,769
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	43,236,279	23,895,692	968,256	3,723,501	1,151,282	124,211,862	1,762,914
State Street Equity 500 Index II Portfolio	21,863,367	330,355,480	64,282,639	54,727,057	1,893,214	12,460,519	1,110,827	354,264,795	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	25,129,154	267,876,782	95,269,859	20,449,202	(1,780,924)	32,483	3,364,075	340,948,998	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	7,473,779	7,473,779	142,753,879	146,923,512	—	—	3,304,146	3,304,146	12,117
State Street Navigator Securities Lending Portfolio II	—	—	222,203,528	218,822,128	—	—	3,381,400	3,381,400	43,193
State Street Small/Mid Cap Equity Index Portfolio	8,217,694	104,611,247	20,650,000	21,630,000	(396,938)	5,305,987	409,571	108,540,296	—
Total		<u>\$917,114,110</u>	<u>\$643,450,149</u>	<u>\$539,694,512</u>	<u>\$11,518,854</u>	<u>\$29,905,871</u>		<u>\$1,062,294,472</u>	<u>\$3,461,711</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2040 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.2% (a)		
DOMESTIC EQUITY — 47.1%		
State Street Equity 500 Index II Portfolio	1,024,251	\$ 326,654,061
State Street Small/Mid Cap Equity Index Portfolio	435,478	<u>115,405,903</u>
		<u>442,059,964</u>
DOMESTIC FIXED INCOME — 17.3%		
SPDR Portfolio Long Term Treasury ETF	1,936,882	90,529,865
State Street Aggregate Bond Index Portfolio	668,761	<u>72,152,597</u>
		<u>162,682,462</u>
INTERNATIONAL EQUITY — 34.8%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	3,216,599	<u>326,002,260</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$841,732,967)		<u>930,744,686</u>
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c) (Cost \$1,560,595)	1,560,595	<u>1,560,595</u>
TOTAL INVESTMENTS—99.4%		
(Cost \$843,293,562)		<u>932,305,281</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.6%		
		<u>6,014,245</u>
NET ASSETS—100.0%		
		<u>\$ 938,319,526</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 September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$930,744,686	\$—	\$—	\$930,744,686
Short-Term Investment	<u>1,560,595</u>	<u>—</u>	<u>—</u>	<u>1,560,595</u>
TOTAL INVESTMENTS	<u>\$932,305,281</u>	<u>\$—</u>	<u>\$—</u>	<u>\$932,305,281</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2040 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	1,951,123	\$ 75,840,151	\$ 36,911,607	\$ 38,117,592	\$ 9,538,457	\$ 6,357,242	1,936,882	\$ 90,529,865	\$ 902,324
State Street Aggregate Bond Index Portfolio	5,348,069	54,817,705	27,559,899	12,850,001	528,224	2,096,770	668,761	72,152,597	983,089
State Street Equity 500 Index II Portfolio	19,446,130	293,831,019	59,678,419	41,931,079	2,165,472	12,910,230	1,024,251	326,654,061	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	23,335,005	248,751,155	89,135,520	11,665,680	(60,508)	(158,227)	3,216,599	326,002,260	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	4,517,621	4,517,621	123,758,947	126,715,973	—	—	1,560,595	1,560,595	10,146
State Street Navigator Securities Lending Portfolio II	—	—	138,551,460	138,551,460	—	—	—	—	7,672
State Street Small/Mid Cap Equity Index Portfolio	8,471,002	107,835,854	21,960,000	20,249,999	(62,521)	5,922,569	435,478	115,405,903	—
Total		<u>\$785,593,505</u>	<u>\$497,555,852</u>	<u>\$390,081,784</u>	<u>\$12,109,124</u>	<u>\$27,128,584</u>		<u>\$932,305,281</u>	<u>\$1,903,231</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 50.2%		
State Street Equity 500 Index II Portfolio	799,881	\$ 255,098,048
State Street Small/Mid Cap Equity Index Portfolio	393,779	<u>104,355,312</u>
		<u>359,453,360</u>
DOMESTIC FIXED INCOME — 12.4%		
SPDR Portfolio Long Term Treasury ETF (b)	1,486,576	69,482,562
State Street Aggregate Bond Index Portfolio	182,055	<u>19,641,961</u>
		<u>89,124,523</u>
INTERNATIONAL EQUITY — 37.1%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,618,131	<u>265,347,600</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$643,984,791)		<u>713,925,483</u>
SHORT-TERM INVESTMENTS — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	2,241,378	2,241,378
State Street Navigator Securities Lending Portfolio II (e)(f)	188,175	<u>188,175</u>
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$2,429,553)		<u>\$ 2,429,553</u>
TOTAL INVESTMENTS—100.0%		
(Cost \$646,414,344)		<u>716,355,036</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.0%)(g)		
		<u>(21,563)</u>
NET ASSETS—100.0%		
		<u><u>\$ 716,333,473</u></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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.
- (f) Investment of cash collateral for securities loaned.
- (g) Amount is less than 0.05% of net assets.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$713,925,483	\$—	\$—	\$713,925,483
Short-Term Investments	<u>2,429,553</u>	<u>—</u>	<u>—</u>	<u>2,429,553</u>
TOTAL INVESTMENTS	<u><u>\$716,355,036</u></u>	<u><u>\$—</u></u>	<u><u>\$—</u></u>	<u><u>\$716,355,036</u></u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2045 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	1,472,359	\$ 57,230,594	\$ 30,301,909	\$ 30,104,277	\$ 7,881,392	\$ 4,172,944	1,486,576	\$ 69,482,562	\$691,456
State Street Aggregate Bond Index Portfolio	1,151,918	11,807,156	9,335,432	2,110,001	138,598	470,776	182,055	19,641,961	235,432
State Street Equity 500 Index II Portfolio	14,904,611	225,208,677	49,965,590	33,185,011	(30,894)	13,139,686	799,881	255,098,048	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	18,711,759	199,467,354	72,378,373	7,136,828	(1,421,841)	2,060,542	2,618,131	265,347,600	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	4,825,017	4,825,017	115,808,654	118,392,293	—	—	2,241,378	2,241,378	9,036
State Street Navigator Securities Lending Portfolio II	—	—	126,153,047	125,964,872	—	—	188,175	188,175	8,020
State Street Small/Mid Cap Equity Index Portfolio	7,509,057	95,590,294	21,175,052	18,350,000	(816,209)	6,756,175	393,779	104,355,312	—
Total		<u>\$594,129,092</u>	<u>\$425,118,057</u>	<u>\$335,243,282</u>	<u>\$ 5,751,046</u>	<u>\$26,600,123</u>		<u>\$716,355,036</u>	<u>\$943,944</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 51.8%		
State Street Equity 500 Index II Portfolio	556,054	\$ 177,336,857
State Street Small/Mid Cap Equity Index Portfolio	297,685	<u>78,889,430</u>
		<u>256,226,287</u>
DOMESTIC FIXED INCOME — 9.7%		
SPDR Portfolio Long Term Treasury ETF	1,027,291	<u>48,015,581</u>
INTERNATIONAL EQUITY — 38.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	1,864,609	<u>188,978,111</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$447,835,320)		<u>493,219,979</u>
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c) (Cost \$1,324,638)	1,324,638	<u>1,324,638</u>
TOTAL INVESTMENTS—100.0%		
(Cost \$449,159,958)		<u>494,544,617</u>
OTHER ASSETS IN EXCESS OF LIABILITIES—0.0%(d)		
		<u>8,690</u>
NET ASSETS—100.0%		
		<u>\$ 494,553,307</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 September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 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 September 30, 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	\$493,219,979	\$—	\$—	\$493,219,979
Short-Term Investment	<u>1,324,638</u>	<u>—</u>	<u>—</u>	<u>1,324,638</u>
TOTAL INVESTMENTS	<u>\$494,544,617</u>	<u>\$—</u>	<u>\$—</u>	<u>\$494,544,617</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2050 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	955,477	\$ 37,139,391	\$ 23,515,401	\$ 20,571,246	\$ 5,313,495	\$ 2,618,540	1,027,291	\$ 48,015,581	\$459,025
State Street Equity 500 Index II Portfolio	9,736,522	147,118,844	41,900,342	19,804,516	(148,871)	8,271,058	556,054	177,336,857	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	12,427,071	132,472,577	60,579,630	4,441,278	(1,014,762)	1,381,944	1,864,609	188,978,111	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	3,553,827	3,553,827	84,619,321	86,848,510	—	—	1,324,638	1,324,638	6,742
State Street Navigator Securities Lending Portfolio II	—	—	140,378,089	140,378,089	—	—	—	—	6,751
State Street Small/Mid Cap Equity Index Portfolio	5,154,800	65,620,603	19,154,286	10,399,999	(266,210)	4,780,750	297,685	78,889,430	—
Total		<u>\$385,905,242</u>	<u>\$370,147,069</u>	<u>\$282,443,638</u>	<u>\$ 3,883,652</u>	<u>\$17,052,292</u>		<u>\$494,544,617</u>	<u>\$472,518</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.7% (a)		
DOMESTIC EQUITY — 51.8%		
State Street Equity 500 Index II Portfolio	293,044	\$ 93,457,695
State Street Small/Mid Cap Equity Index Portfolio	156,655	41,515,183
		<u>134,972,878</u>
DOMESTIC FIXED INCOME — 9.7%		
SPDR Portfolio Long Term Treasury ETF	539,306	25,207,162
INTERNATIONAL EQUITY — 38.2%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	980,050	99,328,065
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$236,459,213)		<u>259,508,105</u>
SHORT-TERM INVESTMENT — 0.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c) (Cost \$1,319,779)	1,319,779	1,319,779
TOTAL INVESTMENTS—100.2%		
(Cost \$237,778,992)		<u>260,827,884</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		
		<u>(499,236)</u>
NET ASSETS—100.0%		
		<u>\$ 260,328,648</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 September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$259,508,105	\$—	\$—	\$259,508,105
Short-Term Investment	1,319,779	—	—	1,319,779
TOTAL INVESTMENTS	<u>\$260,827,884</u>	<u>\$—</u>	<u>\$—</u>	<u>\$260,827,884</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2055 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	490,948	\$ 19,083,149	\$ 14,252,482	\$ 12,247,633	\$ 3,111,017	\$ 1,008,147	539,306	\$ 25,207,162	\$ 239,177
State Street Equity 500 Index II Portfolio	5,004,160	75,612,850	26,188,114	12,501,033	(330,672)	4,488,436	293,044	93,457,695	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	6,386,689	68,082,107	33,498,141	2,288,144	(640,233)	676,194	980,050	99,328,065	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	2,338,809	2,338,809	49,790,303	50,809,333	—	—	1,319,779	1,319,779	4,396
State Street Navigator Securities Lending Portfolio II	—	—	62,797,861	62,797,861	—	—	—	—	4,201
State Street Small/Mid Cap Equity Index Portfolio	2,649,033	33,722,194	12,010,000	6,490,000	(706,625)	2,979,614	156,655	41,515,183	—
Total		<u>\$198,839,109</u>	<u>\$198,536,901</u>	<u>\$147,134,004</u>	<u>\$1,433,487</u>	<u>\$9,152,391</u>		<u>\$260,827,884</u>	<u>\$247,774</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)		
DOMESTIC EQUITY — 51.8%		
State Street Equity 500 Index II Portfolio	121,345	\$ 38,699,348
State Street Small/Mid Cap Equity Index Portfolio	64,833	17,181,386
		<u>55,880,734</u>
DOMESTIC FIXED INCOME — 9.7%		
SPDR Portfolio Long Term Treasury ETF (b)	223,634	10,452,653
INTERNATIONAL EQUITY — 38.1%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	406,111	41,159,409
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$98,915,368)		<u>107,492,796</u>
SHORT-TERM INVESTMENTS — 0.6%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c)(d)	572,096	572,096
State Street Navigator Securities Lending Portfolio II (e)(f)	72,375	72,375
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$644,471)		<u>\$ 644,471</u>
TOTAL INVESTMENTS—100.2%		
(Cost \$99,559,839)		<u>108,137,267</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		
		<u>(238,836)</u>
NET ASSETS—100.0%		
		<u>\$ 107,898,431</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 September 30, 2020 are shown in the Affiliate Table below.
- (b) All or a portion of the shares of the security are on loan at September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (d) The rate shown is the annualized seven-day yield at September 30, 2020.
- (e) The Fund invested in an affiliated entity. Amounts related to these transactions during the period ended September 30, 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 September 30, 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	\$107,492,796	\$—	\$—	\$107,492,796
Short-Term Investments	644,471	—	—	644,471
TOTAL INVESTMENTS	<u>\$108,137,267</u>	<u>\$—</u>	<u>\$—</u>	<u>\$108,137,267</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2060 FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
SPDR Portfolio Long Term Treasury ETF	185,180	\$ 7,197,947	\$ 8,862,623	\$ 7,220,595	\$1,508,354	\$ 104,324	223,634	\$ 10,452,653	\$ 95,595
State Street Equity 500 Index II Portfolio	1,886,325	28,502,371	15,205,254	6,596,790	(378,468)	1,966,981	121,345	38,699,348	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,410,723	25,698,310	17,632,633	2,079,701	(614,701)	522,868	406,112	41,159,409	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	628,414	628,414	26,896,182	26,952,500	—	—	572,096	572,096	2,078
State Street Navigator Securities Lending Portfolio II	—	—	73,008,437	72,936,062	—	—	72,375	72,375	4,110
State Street Small/Mid Cap Equity Index Portfolio	997,941	12,703,782	6,953,000	3,335,001	(347,578)	1,207,183	64,833	17,181,386	—
Total		<u>\$74,730,824</u>	<u>\$148,558,129</u>	<u>\$119,120,649</u>	<u>\$ 167,607</u>	<u>\$3,801,356</u>		<u>\$108,137,267</u>	<u>\$101,783</u>

See accompanying notes to schedule of investments.

STATE STREET TARGET RETIREMENT 2065 FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 100.8% (a)		
DOMESTIC EQUITY — 52.4%		
State Street Equity 500 Index II Portfolio	1,903	\$ 606,925
State Street Small/Mid Cap Equity Index Portfolio	1,018	<u>269,667</u>
		<u>876,592</u>
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	3,501	<u>163,637</u>
INTERNATIONAL EQUITY — 38.6%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	6,366	<u>645,206</u>
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$1,597,975)		<u>1,685,435</u>
SHORT-TERM INVESTMENT — 0.4%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c) (Cost \$7,535)	7,535	<u>7,535</u>
TOTAL INVESTMENTS—101.2%		
(Cost \$1,605,510)		<u>1,692,970</u>
LIABILITIES IN EXCESS OF OTHER ASSETS—(1.2%)		
		<u>(20,483)</u>
NET ASSETS—100.0%		
		<u>\$ 1,672,487</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 September 30, 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 September 30, 2020 are shown in the Affiliate Table below.
- (c) The rate shown is the annualized seven-day yield at September 30, 2020.

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$1,685,435	\$—	\$—	\$1,685,435
Short-Term Investment	<u>7,535</u>	—	—	<u>7,535</u>
TOTAL INVESTMENTS	<u>\$1,692,970</u>	<u>\$—</u>	<u>\$—</u>	<u>\$1,692,970</u>

Affiliate Table

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income
	at 3/30/20*	Value at 3/30/20*	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 9/30/20	Value at 9/30/20	
SPDR Portfolio Long Term Treasury ETF	—	\$—	\$ 523,377	\$ 357,014	\$(1,388)	\$(1,338)	3,501	\$ 163,637	\$647
State Street Equity 500 Index II Portfolio	—	—	713,482	171,630	28,392	36,681	1,903	606,925	—
State Street Global All Cap Equity ex-U.S. Index Portfolio	—	—	749,716	161,161	26,023	30,628	6,366	645,206	—
State Street Institutional U.S. Government Money Market Fund, Class G Shares	—	—	1,639,342	1,631,807	—	—	7,535	7,535	14
State Street Small/Mid Cap Equity Index Portfolio	—	—	319,957	93,130	21,351	21,489	1,018	269,667	—
Total		<u>\$—</u>	<u>\$3,945,874</u>	<u>\$2,414,742</u>	<u>\$74,378</u>	<u>\$87,460</u>		<u>\$1,692,970</u>	<u>\$661</u>

* Commencement of operations.

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 93.4%			SPAIN — 5.4%		
CHINA — 14.0%			ACS Actividades de Construccion y Servicios SA		
China Construction Bank Corp. Class H	71,000	\$ 46,134	Banco Bilbao Vizcaya Argentaria SA	1,893	\$ 42,798
CITIC Securities Co., Ltd. Class H	19,000	42,734		17,753	49,290
Dali Foods Group Co., Ltd. (a)	84,000	51,446			92,088
Haitian International Holdings, Ltd.	21,000	48,883	SWITZERLAND — 5.8%		
Shanghai Industrial Urban Development Group, Ltd.	5,400	519	Credit Suisse Group AG	4,965	49,688
Zhuzhou CRRC Times Electric Co., Ltd. Class H	15,500	52,081	LafargeHolcim, Ltd.	1,087	49,610
		<u>241,797</u>			<u>99,298</u>
FRANCE — 13.6%			TAIWAN — 2.6%		
BNP Paribas SA (b)	1,177	42,585	Catcher Technology Co., Ltd.	7,000	44,229
Dassault Aviation SA (b)	60	50,622	UNITED KINGDOM — 5.6%		
Ipsen SA	542	56,667	CNH Industrial NV (b)	6,941	53,693
Sanofi	467	46,807	Standard Chartered PLC (b)	9,427	43,462
Societe Generale SA (b)	2,890	38,368			97,155
		<u>235,049</u>	UNITED STATES — 2.9%		
GERMANY — 3.5%			Newmont Corp.	795	50,554
Bayerische Motoren Werke AG	836	60,685	TOTAL COMMON STOCKS		
HONG KONG — 4.8%					<u>1,609,601</u>
Shanghai Industrial Holdings, Ltd.	27,000	36,123	SHORT-TERM INVESTMENT — 7.2%		
WH Group, Ltd. (a)	57,500	46,903	State Street Institutional		
		<u>83,026</u>	U.S. Government Money Market Fund, Class G Shares 0.07% (c) (d)		
HUNGARY — 2.8%					(Cost \$125,099)
Richter Gedeon Nyrt.	2,260	47,752			125,099
INDONESIA — 2.6%			TOTAL INVESTMENTS — 100.6%		
Bank Mandiri Persero Tbk PT	134,200	44,880			(Cost \$1,759,391)
JAPAN — 18.4%					<u>1,734,700</u>
Komatsu, Ltd.	2,400	52,679	LIABILITIES IN EXCESS OF OTHER ASSETS — (0.6)%		
Mitsubishi UFJ Financial Group, Inc.	13,000	51,849			<u>(10,925)</u>
Ono Pharmaceutical Co., Ltd.	1,800	56,582	NET ASSETS — 100.0%		
Sumitomo Mitsui Financial Group, Inc.	1,800	50,299			<u>\$ 1,723,775</u>
Tokyo Broadcasting System Holdings, Inc.	3,100	53,530	(a) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 5.7% of net assets as of September 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Zeon Corp.	4,900	51,360	(b) Non-income producing security.		
		<u>316,299</u>	(c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
NETHERLANDS — 2.3%			(d) The rate shown is the annualized seven-day yield at September 30, 2020.		
Boskalis Westminster (b)	2,031	40,297			
SOUTH KOREA — 9.1%					
Hyundai Motor Co.	363	55,292			
KT&G Corp.	687	48,518			
Samsung Electronics Co., Ltd. Preference Shares	1,224	52,682			
		<u>156,492</u>			

See accompanying notes to schedule of investments.

STATE STREET INTERNATIONAL VALUE SPOTLIGHT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$100,164	\$1,509,437	\$—	\$1,609,601
Short-Term Investment	125,099	—	—	125,099
TOTAL INVESTMENTS	<u>\$225,263</u>	<u>\$1,509,437</u>	<u>\$—</u>	<u>\$1,734,700</u>

Sector Breakdown as of September 30, 2020

	<u>% of Net Assets</u>
Financials	26.7%
Industrials	21.9
Health Care	12.1
Materials	8.8
Consumer Staples	8.5
Consumer Discretionary	6.7
Information Technology	5.6
Communication Services	3.1
Real Estate	0.0*
Short-Term Investment	7.2
Liabilities in Excess of Other Assets	(0.6)
TOTAL	<u>100.0%</u>

* Amount shown represents less than 0.05% of net assets.

(The Fund's sector breakdown is expressed as a percentage of net assets and may change over time.)

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 9/30/20	Value at 9/30/20	
State Street Institutional U.S. Government Money Market Fund, Class G Shares	11,937	\$11,937	\$531,235	\$418,073	\$—	\$—	125,099	\$125,099	\$287

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS
September 30, 2020 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 96.1%					
CHINA — 90.3%					
Alibaba Group Holding, Ltd. ADR (a)	4,683	\$ 1,376,708	Wuliangye Yibin Co., Ltd. Class A.	4,800	\$ 157,051
ANTA Sports Products, Ltd.	19,000	198,293	WuXi AppTec Co., Ltd. Class H (b).	6,560	94,863
Baidu, Inc. ADR (a).	850	107,602	Wuxi Biologics Cayman, Inc. (a)(b).	4,500	110,287
BeiGene, Ltd. ADR (a)	300	85,932			<u>7,156,773</u>
Centre Testing International Group Co., Ltd. Class A.	5,700	20,666	HONG KONG — 5.8%		
China Construction Bank Corp. Class H	216,000	140,352	AIA Group, Ltd.	24,400	242,540
China Merchants Bank Co., Ltd. Class H	57,600	273,338	China Mobile, Ltd.	13,500	86,661
China Vanke Co., Ltd. Class H.	20,800	63,937	Hong Kong Exchanges & Clearing, Ltd.	2,800	131,806
CNOOC, Ltd.	43,000	41,361			<u>461,007</u>
Country Garden Holdings Co., Ltd..	43,000	53,244	TOTAL COMMON STOCKS		
Gree Electric Appliances, Inc. of Zhuhai Class A.	15,100	119,317	(Cost \$5,502,020).		<u>7,617,780</u>
GSX Techedu, Inc. ADR (a)	500	45,055	SHORT-TERM INVESTMENT — 3.1%		
Hangzhou Tigermed Consulting Co., Ltd. Class H (a)(b)	5,100	72,650	State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c) (d) (Cost \$241,461)	241,461	241,461
Industrial & Commercial Bank of China, Ltd. Class H.	184,000	95,845	TOTAL INVESTMENTS — 99.2%		
JD.com, Inc. ADR (a)	7,477	580,290	(Cost \$5,743,481)		<u>7,859,241</u>
Jiangsu Hengrui Medicine Co., Ltd. Class A	8,400	111,604	OTHER ASSETS IN EXCESS OF LIABILITIES —		
Kweichow Moutai Co., Ltd. Class A	1,000	246,827	0.8%		<u>64,823</u>
Longfor Group Holdings, Ltd. (b)	30,000	169,986	NET ASSETS — 100.0%		
Meituan Dianping Class B (a)	10,200	321,315			<u>\$ 7,924,064</u>
Midea Group Co., Ltd. Class A.	9,600	103,260	(a) Non-income producing security.		
NetEase, Inc. ADR	800	363,736	(b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 5.7% of net assets as of September 30, 2020, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
NetEase, Inc.	3,700	66,432	(c) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 2020 are shown in the Affiliate Table below.		
Ping An Insurance Group Co. of China, Ltd. Class H.	34,100	353,989	(d) The rate shown is the annualized seven-day yield at September 30, 2020.		
SG Micro Corp. Class A	1,100	48,718	ADR American Depositary Receipt		
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	1,500	77,111			
Shenzhou International Group Holdings, Ltd.	2,800	47,681			
TAL Education Group ADR (a)	1,942	147,670			
Tencent Holdings, Ltd.	18,900	1,276,578			
Venustech Group, Inc. Class A.	36,200	185,075			

The following table summarizes the value of the Fund's investments according to the fair value hierarchy as of September 30, 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	\$2,779,642	\$4,838,138	\$—	\$7,617,780
Short-Term Investment	\$ 241,461	—	—	241,461
TOTAL INVESTMENTS	<u>\$3,021,103</u>	<u>\$4,838,138</u>	<u>\$—</u>	<u>\$7,859,241</u>

See accompanying notes to schedule of investments.

STATE STREET CHINA EQUITY SELECT FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 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 9/30/20	Value at 9/30/20	Dividend Income
State Street Institutional U.S. Government Money Market Fund, Class G Shares	146	\$146	\$1,685,384	\$1,444,069	\$—	\$—	241,461	\$241,461	\$511

See accompanying notes to schedule of investments.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS
September 30, 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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

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.

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

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

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

The value of each Portfolio's or Fund's investments according to the fair value hierarchy as of September 30, 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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO SCHEDULES OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

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.

Other Transactions with Affiliates

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