

SECURITIES AND EXCHANGE COMMISSION

FORM NPORT-P

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FILER

STATE STREET INSTITUTIONAL INVESTMENT TRUST

CIK: **1107414** | IRS No.: **046910804** | State of Incorporation: **MA** | Fiscal Year End: **1231**
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Mailing Address
*ONE LINCOLN STREET
BOSTON MA 02111*

Business Address
*STATE STREET FINANCIAL
CENTER
ONE LINCOLN STREET
BOSTON MA 02111
6176623239*

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.

Security Description	Shares	Value
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

Security Description	Shares	Value
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
Dominio'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

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

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
RVH 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
Wyann Resorts, Ltd.....	11,041	792,854

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Yum! Brands, Inc.....	41,602	\$ 3,798,263
		426,653,553
CONSUMER STAPLES —		
6.9%		
Altria Group, Inc.....	245,829	9,498,832
Archer-Daniels-Midland Co....	71,032	3,302,278
Brown-Forman Corp., Class B..	23,152	1,743,809
Campbell Soup Co.....	30,582	1,479,251
Church & Dwight Co., Inc.....	31,900	2,989,349
Glorox Co.....	17,464	3,670,409
Coca-Cola Co.....	514,800	25,415,676
Colgate-Palmolive Co.....	113,623	8,766,014
Conagra Brands, Inc.....	64,924	2,318,436
Constellation Brands, Inc.....		
Class A	22,350	4,235,548
Costco Wholesale Corp.....	58,055	20,609,525
Estee Lauder Cos., Inc., Class		
A	30,641	6,687,398
General Mills, Inc.....	78,542	4,844,470
Hershey Co.....	18,667	2,675,728
Hormel Foods Corp.....	37,202	1,818,806
J.M. Smucker Co.....	14,305	1,652,514
Kellogg Co.....	32,028	2,068,688
Kimberly-Clark Corp.....	46,127	6,811,113
Kraft Heinz Co.....	82,418	2,468,419
Kroger Co.....	100,642	3,412,770
Lamb Weston Holdings, Inc....	16,700	1,106,709
McCormick & Co., Inc.....	16,092	3,123,457
Molson-Coors Beverage Co....		
Class B	23,553	790,439
Mondelez International, Inc....		
Class A	188,815	10,847,422
Monster Beverage Corp. (a)...	48,035	3,852,407
RepsiCo, Inc.....	184,816	25,615,498
Philip Morris International, Inc.	205,012	15,373,850
Procter & Gamble Co.....	330,426	45,925,910
Sysco Corp.....	64,874	4,036,460
Tyson Foods, Inc., Class A.....	38,444	2,286,649
Walmart, Inc.....	185,403	25,939,734
Walgreens Boots Alliance, Inc..	95,305	3,423,356
		258,790,924
ENERGY — 2.0%		
Apache Corp.....	47,855	453,187
Baker Hughes Co.....	99,679	1,324,734
Cabot Oil & Gas Corp.....	55,078	956,154
ChampionX Corp. (a).....	1	8
Chevron Corp.....	245,312	17,662,464
Concho Resources, Inc.....	25,600	1,129,472
ConocoPhillips.....	139,227	4,572,215
Devon Energy Corp.....	44,101	417,195

Security Description	Shares	Value
Halliburton Co.....	123,167	\$ 1,484,162
Hess Corp.....	32,957	1,348,930
HollyFrontier Corp.....	20,000	394,200
Kinder Morgan, Inc.....	264,650	3,263,135
Marathon Oil Corp.....	104,288	426,538
Marathon Petroleum Corp.....	87,241	2,559,651
National Oilwell Varco, Inc.....	44,016	398,785
Noble Energy, Inc.....	54,625	467,044
Occidental Petroleum Corp....	109,773	1,098,828
ONEOK, Inc.....	60,296	1,566,490
Phillips 66.....	59,573	3,088,264
Pioneer Natural Resources....		
Co.	22,676	1,949,909
Schlumberger, Ltd.....	176,050	2,739,338
TechnipFMC PLC.....	47,791	301,561
Valero Energy Corp.....	54,423	2,357,604
Williams Cos., Inc.....	159,558	3,135,315
		75,470,550
FINANCIALS — 9.5%		
Aflac, Inc.....	87,206	3,169,938
Allstate Corp.....	41,239	3,882,239
American Express Co.....	87,612	8,783,103
American International Group, Inc.		
	110,601	3,044,846
Ameriprise Financial, Inc.....	16,944	2,611,240
Aon PLC Class A.....	20,398	4,208,107
Arthur J. Gallagher & Co.....	24,700	2,607,826
Assurant, Inc.....	7,885	956,529
Bank of America Corp.....	1,018,205	24,528,558
Bank of New York Mellon.....		
Corp.	109,194	3,749,722
Berkshire Hathaway, Inc.....		
Class B (a)	262,384	55,872,049
BlackRock, Inc.....	18,616	10,491,047
Capital One Financial Corp....	61,595	4,426,217
Global Global Markets, Inc.....	14,100	1,237,134
Charles Schwab Corp.....	156,104	5,655,648
Chubb, Ltd.....	60,753	7,054,638
Cincinnati Financial Corp.....	20,709	1,614,681
Citigroup, Inc.....	273,727	11,800,371
Citizens Financial Group, Inc..	61,400	1,552,192
GME Group, Inc.....	48,163	8,058,152
Gomerica, Inc.....	16,427	628,333
Discover Financial Services...	42,828	2,474,602
ETRADE Financial Corp.....	32,642	1,633,732
Everest Re Group, Ltd.....	4,700	928,438
Fifth Third Bancorp.....	98,462	2,099,210
First Republic Bank.....	22,200	2,421,132
Franklin Resources, Inc.....	37,989	773,076
Globe Life, Inc.....	12,412	991,719
Goldman Sachs Group, Inc....	45,246	9,093,089

Diamondback Energy, Inc.....	18,500	557,220
EOG Resources, Inc.....	76,671	2,755,556
Exxon Mobil Corp.....	555,275	19,062,591

Hartford Financial Services Group, Inc.....	49,867	1,838,098
Huntington Bancshares, Inc....	118,291	1,084,728
Intercontinental Exchange, Inc.....	75,885	7,592,294

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Invesco, Ltd.....	42,111	\$ 480,486
JPMorgan Chase & Co.....	404,843	38,974,236
KeyCorp.....	125,196	1,493,588
Lincoln National Corp.....	22,682	710,627
Loews Corp.....	29,219	1,015,360
M&T Bank Corp.....	17,563	1,617,377
MarketAxess Holdings, Inc.....	5,000	2,407,950
Marsh & McLennan Cos., Inc..	67,819	7,778,839
MetLife, Inc.....	99,370	3,693,583
Moody's Corp.....	21,532	6,241,050
Morgan Stanley.....	161,375	7,802,481
MSCI, Inc.....	10,800	3,853,224
Nasdaq, Inc.....	15,775	1,935,750
Northern Trust Corp.....	27,896	2,175,051
People's United Financial, Inc..	50,366	519,273
RBC Financial Services Group, Inc.	56,675	6,229,149
Principal Financial Group, Inc..	29,565	1,190,583
Progressive Corp.....	78,749	7,455,168
Prudential Financial, Inc.....	54,702	3,474,671
Raymond James Financial, Inc.	14,100	1,025,916
Regions Financial Corp.....	136,246	1,570,916
S&P Global, Inc.....	32,168	11,599,781
State Street Corp.(c).....	45,678	2,710,076
SVB Financial Group (a).....	6,600	1,588,092
Synchrony Financial.....	68,276	1,786,783
T. Rowe Price Group, Inc.....	30,755	3,943,406
Travelers Cos., Inc.....	34,906	3,776,480
Truist Financial Corp.....	178,115	6,777,276
Unum Group.....	26,705	449,445
US Bancorp.....	186,822	6,697,569
Wells Fargo & Co.....	541,803	12,737,789

Security Description	Shares	Value
Bristol-Myers Squibb Co.....	297,575	\$ 17,940,797
Cardinal Health, Inc.....	39,033	1,832,599
Catalent, Inc.(a).....	21,600	1,850,256
Gentene Corp, (a).....	75,004	4,374,983
Gerner Corp.....	39,637	2,865,359
Gigamon Corp.....	49,441	8,375,800
Gooper Cos., Inc.....	6,700	2,258,704
GVS Health Corp.....	172,894	10,097,010
Danaher Corp.....	84,594	18,215,626
DaVita, Inc. (a).....	10,128	867,463
DENTSPLY SIRONA, Inc.....	25,434	1,112,229
DexCom, Inc. (a).....	12,400	5,111,652
Edwards Lifesciences Corp, (a)	84,330	6,731,221
Eli Lilly & Co.....	104,372	15,449,143
Gilead Sciences, Inc.....	165,852	10,480,188
HCA Healthcare, Inc.....	35,500	4,426,140
Henry Schein, Inc. (a).....	18,700	1,099,186
Hologic, Inc.(a).....	34,300	2,279,921
Humana, Inc.....	17,790	7,363,103
IDEXX Laboratories, Inc.(a)...	10,900	4,284,899
Illumina, Inc. (a).....	19,800	6,119,784
Incyte Corp. (a).....	23,700	2,126,838
Intuitive Surgical, Inc. (a).....	15,444	10,958,136
IQVIA Holdings, Inc. (a).....	25,200	3,972,276
Johnson & Johnson.....	349,308	52,004,975
Laboratory Corp. of America Holdings (a)	12,975	2,442,803
McKesson Corp.....	21,152	3,150,167
Medtronic PLC.....	179,893	18,694,481
Merck & Co., Inc.....	335,772	27,852,287
Mettler-Toledo International, Inc. (a)	3,200	3,090,400

Willis Towers Watson PLC.....	25,245	5,271,661
WR Berkley Corp.....	16,500	1,008,975
Zions Bancorp NA.....	19,395	566,722
		357,422,021
HEALTH CARE — 13.9%		
Abbott Laboratories.....	235,849	25,667,447
AbbVie, Inc.....	235,980	20,669,488
ABIOMED, Inc.(a).....	5,700	1,579,242
Agilent Technologies, Inc.....	42,693	4,309,431
Alexion Pharmaceuticals, Inc.. (a)	28,673	3,281,051
Align Technology, Inc.(a).....	9,600	3,142,656
AmerisourceBergson Corp.....	20,234	1,961,079
Amgen, Inc.....	77,354	19,660,293
Anthem, Inc.....	33,419	8,976,009
Baxter International, Inc.....	65,379	5,257,779
Becton Dickinson and Co.....	39,056	9,087,550
Biogen, Inc. (a).....	20,984	5,952,741
Bio-Rad Laboratories, Inc..... Class A (a)	2,800	1,443,288
Boston Scientific Corp.(a).....	192,757	7,365,245

Mylan NV.(a).....	64,402	955,082
PerkinElmer, Inc.....	14,086	1,767,934
Perrigo Co. PLC.....	15,386	706,371
Pfizer, Inc.....	739,633	27,144,531
Quest Diagnostics, Inc.....	18,142	2,077,078
Regeneron Pharmaceuticals, Inc. (a)	14,142	7,916,409
ResMed, Inc.....	20,200	3,462,886
STERIS PLC.....	11,700	2,061,423
Stryker Corp.....	42,794	8,916,986
Teleflex, Inc.....	6,200	2,110,604
Thermo Fisher Scientific, Inc..	52,812	23,317,554
United Health Group, Inc.....	125,574	39,150,206
Universal Health Services, Inc. Class B	9,200	984,584
Varian Medical Systems, Inc... (a)	12,729	2,189,388
Vertex Pharmaceuticals, Inc... (a)	34,152	9,293,442
Waters Corp.(a).....	8,650	1,692,632
West Pharmaceutical..... Services, Inc.	9,300	2,556,570
Zimmer Biomet Holdings, Inc..	27,425	3,733,640

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Zoetis, Inc.....	62,920	\$ 10,405,080
		526,224,125
INDUSTRIALS — 8.1%		
3M Co.....	75,929	12,162,307
A.O. Smith Corp.....	17,500	924,000
Alaska Air Group, Inc.....	15,500	567,765
Allegion PLC.....	11,996	1,186,524
American Airlines Group, Inc.. (b)	76,400	938,956
AMETEK, Inc.....	29,899	2,971,961
Boeing Co.....	70,764	11,694,459
C.H. Robinson Worldwide, Inc..	18,379	1,878,150
Carrier Global Corp.....	111,279	3,398,461
Caterpillar, Inc.....	71,624	10,682,720
Cintas Corp.....	11,066	3,683,097

Security Description	Shares	Value
Old Dominion Freight Line..... Inc.	12,850	\$ 2,324,822
Otis Worldwide Corp.....	51,589	3,220,185
PACCAR, Inc.....	47,939	4,088,238
Parker-Hannifin Corp.....	16,889	3,417,320
Rentcar PLC.....	19,604	897,275
Quanta Services, Inc.....	20,007	1,057,570
Raytheon Technologies Corp..	200,901	11,559,844
Republic Services, Inc.....	27,489	2,566,098
Robert Half International, Inc..	15,966	845,240
Rockwell Automation, Inc.....	14,726	3,249,734
Rollins, Inc.....	17,250	934,777
Roper Technologies, Inc.....	13,565	5,359,667
Snap-on, Inc.....	6,240	918,091
Southwest Airlines Co.....	82,559	3,095,962
Stanley-Black & Decker, Inc... ...	20,157	3,269,465

Copart, Inc. (a)	27,100	2,849,836
GSX Corp.	103,255	8,019,816
Gummins, Inc.	19,414	4,099,460
Deere & Co.	41,883	9,282,529
Delta Air Lines, Inc.	80,534	2,462,730
Dover Corp.	20,150	2,183,051
Eaton Corp. PLC	51,525	5,257,096
Emerson Electric Co.	80,079	5,250,780
Equifax, Inc.	16,088	2,524,207
Expeditors International of Washington, Inc.	23,476	2,125,048
Fastenal Co.	73,216	3,301,309
FedEx Corp.	31,350	7,885,152
Flowersome Corp.	17,445	476,074
Fortive Corp.	44,349	3,379,837
Fortune Brands Home & Security, Inc.	18,000	1,557,360
General Dynamics Corp.	31,272	4,328,983
General Electric Co.	1,155,788	7,200,559
Honeywell International, Inc.	92,278	15,189,882
Howmet Aerospace, Inc.	50,186	839,110
Huntington Ingalls Industries, Inc.	5,400	760,050
IDEX Corp.	9,700	1,769,377
IHS Markit, Ltd.	49,100	3,854,841
Illinois Tool Works, Inc.	39,100	7,554,511
Ingersoll Rand, Inc. (a)	47,387	1,686,977
Jacobs Engineering Group, Inc.	17,243	1,599,633
JB Hunt Transport Services, Inc.	11,600	1,466,008
Johnson Controls International PLC	98,108	4,007,712
Kansas City Southern	13,196	2,386,233
L3Harris Technologies, Inc.	28,221	4,793,055
Lockheed Martin Corp.	32,471	12,445,485
Masco Corp.	33,984	1,873,538
Nielsen Holdings PLC	46,225	655,471
Norfolk Southern Corp.	33,187	7,101,686
Northrop Grumman Corp.	20,925	6,601,628

Taladyna Technologies, Inc. (a)	4,700	1,457,987
Taxtron, Inc.	28,933	1,044,192
Trane Technologies PLC	30,484	3,696,185
TransDigm Group, Inc.	7,500	3,563,400
Union Pacific Corp.	89,298	17,580,097
United Airlines Holdings, Inc. (a)	35,000	1,216,250
United Parcel Service, Inc. Class B	92,791	15,461,764
United Rentals, Inc. (a)	8,600	1,500,700
Verisk Analytics, Inc.	22,500	4,169,475
W.W. Grainger, Inc.	6,057	2,160,956
Waste Management, Inc.	50,135	5,673,778
Westinghouse Air Brake Technologies Corp.	23,166	1,433,512
Xylem, Inc.	22,858	1,922,815
		304,542,823

**INFORMATION
TECHNOLOGY — 27.6%**

Accenture PLC Class A	83,718	18,919,431
Adobe, Inc. (a)	63,944	31,360,056
Advanced Micro Devices, Inc. (a)	154,400	12,659,256
Akamai Technologies, Inc. (a)	21,290	2,353,397
Amphenol Corp. Class A	40,520	4,387,100
Analog Devices, Inc.	47,752	5,574,569
ANSYS, Inc. (a)	10,900	3,566,807
Apple, Inc.	2,132,296	246,941,200
Applied Materials, Inc.	124,054	7,375,010
Arista Networks, Inc. (a)	6,900	1,427,817
Autodesk, Inc. (a)	29,206	6,746,878
Automatic Data Processing, Inc.	57,152	7,972,133
Broadcom, Inc.	53,591	19,524,273
Broadridge Financial Solutions, Inc.	15,600	2,059,200
Cadence Design Systems, Inc. (a)	36,600	3,902,658
GDW Corp.	19,100	2,283,023

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Cisco Systems, Inc.	556,790	\$ 21,931,958
Citrix Systems, Inc.	16,689	2,298,242
Cognizant Technology Solutions Corp. Class A	71,841	4,987,202
Corning, Inc.	100,726	3,264,530
DXC Technology Co.	29,138	520,113
F5 Networks, Inc. (a)	7,741	950,363
Fidelity National Information Services, Inc.	82,291	12,114,058
Fiserv, Inc. (a)	73,124	7,535,428
FleetCor Technologies, Inc. (a)	11,100	2,642,910
FLIR Systems, Inc.	17,761	636,732
Fortinet, Inc. (a)	18,600	2,191,266
Gartner, Inc. (a)	11,400	1,424,430
Global Payments, Inc.	40,368	7,168,549
Hewlett-Packard Enterprise Co.	178,953	1,676,790
HP, Inc.	188,453	3,578,722
Intel Corp.	564,636	29,236,852
International Business Machines Corp.	116,695	14,198,281
Intuit, Inc.	34,437	11,233,694
IPG Photonics Corp. (a)	4,100	696,877
Jack Henry & Associates, Inc.	10,400	1,690,936
Juniper Networks, Inc.	42,349	910,504
Keysight Technologies, Inc. (a)	24,100	2,380,598
KLA Corp.	19,832	3,842,252
Lam Research Corp.	19,377	6,428,320
Leidos Holdings, Inc.	18,300	1,631,445
Mastercard, Inc. Class A	117,351	39,684,588
Maxim Integrated Products, Inc.	36,100	2,440,721
Microchip Technology, Inc.	35,083	3,605,129
Micron Technology, Inc. (a)	147,034	6,904,717
Microsoft Corp.	1,003,858	211,141,453
Motorola Solutions, Inc.	21,772	3,414,067
NetApp, Inc.	26,114	1,144,838
NortonLifeLock, Inc.	72,860	1,518,402
NVIDIA Corp.	81,444	44,079,122
Oracle Corp.	254,235	15,177,830
Raychem, Inc.	44,507	3,550,323
Raycom Software, Inc. (a)	7,100	2,210,230
RayPal Holdings, Inc. (a)	155,745	30,686,437
Qorvo, Inc. (a)	14,800	1,909,348
QUALCOMM, Inc.	148,026	17,419,700
salesforce.com, Inc. (a)	121,395	30,508,991
Seagate Technology PLC	29,424	1,449,720
ServiceNow, Inc. (a)	25,200	12,222,000
Skyworks Solutions, Inc.	22,500	3,273,750
Synopsys, Inc. (a)	19,300	4,129,814
T.E. Connectivity, Ltd.	44,551	4,354,415

Security Description	Shares	Value
Visa, Inc. Class A	223,860	\$ 44,765,284
Western Digital Corp.	41,353	1,511,452
Western Union Co.	53,945	1,156,041
Xerox Holdings Corp.	25,527	479,142
Xilinx, Inc.	32,160	3,352,358
Zebra Technologies Corp. Class A (a)	7,500	1,893,450
		1,039,710,293

MATERIALS — 2.6%

Air Products & Chemicals, Inc.	29,302	8,727,894
Albemarle Corp.	15,900	1,419,552
Alcoa Corp. (a)	1	12
Ancor PLC	219,026	2,420,237
Avery Dennison Corp.	10,670	1,364,053
Ball Corp.	45,532	3,784,620
Celanese Corp.	15,400	1,654,730
CF Industries Holdings, Inc.	28,520	875,849
Corteva, Inc.	97,182	2,799,813
Dow, Inc.	99,948	4,702,553
DuPont de Nemours, Inc.	98,382	5,458,233
Eastman Chemical Co.	20,136	1,573,024
Ecolab, Inc.	33,000	6,594,720
FMC Corp.	16,678	1,766,367
Freeport-McMoRan, Inc.	199,040	3,112,986
International Flavors & Fragrances, Inc.	14,651	1,794,015
International Paper Co.	54,403	2,205,498
Linde PLC	69,063	16,445,972
LyondellBasell Industries NV Class A	34,758	2,450,091
Martin Marietta Materials, Inc.	7,945	1,869,935
Mosaic Co.	39,684	725,027
Newmont Corp.	106,933	6,784,899
Nucor Corp.	38,548	1,729,263
Packaging Corp. of America	11,900	1,297,695
PPG Industries, Inc.	32,654	3,986,400
Sealed Air Corp.	18,323	711,116
Sherrin-Williams Co.	10,809	7,531,063
Vulcan Materials Co.	18,171	2,462,897
Westrock Co.	32,036	1,112,931
		97,361,445

REAL ESTATE — 2.5%

Alexandria Real Estate Equities, Inc. REIT	16,900	2,704,000
American Tower Corp. REIT	58,418	14,121,383
Apartment Investment and Management Co. Class A, REIT	18,795	633,767
AvalonBay Communities, Inc. REIT	17,769	2,653,623
Boston Properties, Inc. REIT	18,246	1,465,154

Teradyne, Inc.....	21,800	1,732,228
Texas Instruments, Inc.....	120,793	17,248,032
Taylor Technologies, Inc. (a)....	5,100	1,777,656
VeriSign, Inc. (a).....	13,401	2,745,195

GBRE Group, Inc. Class A (a) ..	46,267	2,173,161
Crown Castle International.....		
Corp. REIT	55,258	9,200,457
Digital Realty Trust, Inc. REIT..	35,600	5,224,656

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Duke Realty Corp. REIT.....	46,700	\$ 1,723,230
Equinix, Inc. REIT.....	11,843	9,002,220
Equity Residential REIT.....	43,419	2,228,697
Essex Property Trust, Inc.....		
REIT	8,445	1,695,672
Extra Space Storage, Inc.....		
REIT	16,500	1,765,335
Federal Realty Investment.....		
Trust REIT	8,000	587,520
Healthpeak Properties, Inc.....		
REIT	73,023	1,982,574
Host Hotels & Resorts, Inc.....		
REIT	82,062	885,449
Iron Mountain, Inc. REIT (b)...	36,181	969,289
Kimco Realty Corp. REIT.....	48,053	541,077
Mid-America Apartment.....		
Communities, Inc. REIT	14,500	1,681,275
Prologis, Inc. REIT.....	97,850	9,845,667
Public Storage REIT.....	19,835	4,417,651
Realty Income Corp. REIT.....	43,600	2,648,700
Regency Centers Corp. REIT..	21,200	806,024
SBA Communications Corp....		
REIT	14,800	4,713,504
Simon Property Group, Inc.....		
REIT	41,180	2,663,522
SL Green Realty Corp. REIT... (b)	9,300	431,241
UDR, Inc. REIT.....	37,300	1,216,353
Ventas, Inc. REIT.....	47,397	1,988,778
Vornado Realty Trust REIT.....	18,068	609,072
Welltower, Inc. REIT.....	57,119	3,146,686
Weyerhaeuser Co. REIT.....	102,387	2,920,077
		96,645,814
UTILITIES — 2.9%		
AES Corp.....	91,136	1,650,473

Security Description	Shares	Value
FirstEnergy Corp.....	67,593	\$ 1,940,595
NextEra Energy, Inc.....	64,364	17,864,872
NiSource, Inc.....	47,904	1,053,888
NRG Energy, Inc.....	28,702	882,299
Pinnacle West Capital Corp....	14,104	1,051,453
RPL Corp.....	96,619	2,629,003
Public Service Enterprise.....		
Group, Inc.	69,788	3,832,059
Sempra Energy.....	38,862	4,599,706
Southern Co.....	140,659	7,626,531
WEC Energy Group, Inc.....	41,582	4,029,296
Xcel Energy, Inc.....	71,851	4,958,437
		109,423,352
TOTAL COMMON STOCKS (Cost \$2,504,656,350).....		3,691,694,868
SHORT-TERM INVESTMENTS — 3.4%		
State Street Institutional U.S.....		
Government Money Market Fund, Class G Shares 0.07% (d) (e)	124,595,221	124,595,221
State Street Navigator Securities..		
Lending Portfolio II (c) (f)	2,839,384	2,839,384
TOTAL SHORT-TERM INVESTMENTS.....		127,434,605
TOTAL INVESTMENTS — 401.3%.....		3,819,129,473
(Cost \$2,632,090,955)		
LIABILITIES IN EXCESS OF OTHER ASSETS — (1.3%)		(50,153,025)
NET ASSETS — 100.0%.....		\$ 3,768,976,448

(a) Non-income producing security.

Alliant Energy Corp.....	30,600	1,580,490
Ameren Corp.....	31,204	2,467,612
American Electric Power Co., Inc.	67,809	5,542,030
American Water Works Co., Inc.	25,200	3,650,976
Atmos Energy Corp.....	14,900	1,424,291
CenterPoint Energy, Inc.....	78,576	1,520,446
GMS Energy Corp.....	36,455	2,238,702
Consolidated Edison, Inc.....	46,552	3,621,746
Dominion Energy, Inc.....	111,366	8,790,118
DTE Energy Co.....	25,045	2,881,177
Duke Energy Corp.....	96,992	8,589,612
Edison International.....	52,214	2,654,560
Entergy Corp.....	25,098	2,472,906
Eversource Energy.....	44,917	3,752,815
Exelon Corp.....	126,584	4,526,644

- (b) All or a portion of the shares of the security are on loan at September 30, 2020.
- (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.
- (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.
- (e) The rate shown is the annualized seven-day yield at September 30, 2020.
- (f) Investment of cash collateral for securities loaned.

REIT Real Estate Investment Trust

See accompanying notes to schedule of investments.

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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:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
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.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks	\$3,691,694,868	\$—	\$—	\$3,691,694,868
Short-Term Investments.....	127,434,605	—	—	127,434,605
TOTAL INVESTMENTS.....	\$3,819,129,473	\$—	\$—	\$3,819,129,473
OTHER FINANCIAL INSTRUMENTS:				

Futures Contracts(a).....	374,398	—	—	374,398
TOTAL OTHER FINANCIAL INSTRUMENTS:.....	\$ 374,398	\$—	\$—	\$ 374,398
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	\$3,819,503,871	\$—	\$—	\$3,819,503,871

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

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 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 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.

Security Description	Principal Amount	Value
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
		578,865
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%, 3/1/2030.....	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%, 3/1/2050.....	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

Security Description	Principal Amount	Value
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
		6,235,944
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%, 8/16/2046.....	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%, 9/6/2028.....	100,000	106,622

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

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.

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

Security Description	Principal Amount	Value
BAT International Finance PLC.....	\$	
1.67%, 3/25/2026	25,000	\$ 25,108
Bunge, Ltd. Finance Corp.:		
3.75%, 9/25/2027.....	30,000	32,571
4.35%, 3/15/2024.....	100,000	110,000
Philip Morris International, Inc.:		
2.13%, 5/10/2023.....	75,000	77,762
2.63%, 2/18/2022.....	25,000	25,729
2.75%, 2/25/2026.....	125,000	136,664
3.13%, 3/2/2028.....	200,000	221,260
4.13%, 3/4/2043.....	25,000	29,328
4.25%, 11/10/2044.....	250,000	300,360
4.50%, 3/20/2042.....	50,000	61,234
Reynolds American, Inc.:		
4.00%, 6/12/2022.....	50,000	52,758
5.70%, 8/15/2035.....	25,000	31,214
5.85%, 8/15/2045.....	175,000	213,027
		4,056,941
AIRLINES — 0.1%		
American Airlines 2014-1 Pass Through Trust.....		
Series A, Class A, 3.70%, 4/1/2028	17,539	14,308
American Airlines 2017-2 Pass Through Trust.....		
Series AA, Class AA, 3.35%, 4/15/2031	89,176	83,906

Security Description	Principal Amount	Value
United Airlines 2019-1 Pass Through Trust.....		
Series AA, Class AA, 4.15%, 2/25/2033	69,257	\$ 68,967
United Airlines 2019-2 Pass Through Trust.....		
Series AA, Class AA, 2.70%, 11/1/2033	65,000	60,812
		1,126,319
APPAREL — 0.1%		
NIKE, Inc.:		
2.38%, 11/1/2026.....	50,000	54,488
3.25%, 3/27/2040.....	200,000	228,760
3.38%, 3/27/2050 (b).....	150,000	175,093
3.88%, 11/1/2045 (b).....	30,000	37,190
Ralph Lauren Corp.:		
2.95%, 6/15/2030.....	15,000	15,651
3.75%, 8/15/2025.....	25,000	28,057
VF Corp.:		
2.40%, 4/23/2025.....	100,000	106,051
2.95%, 4/23/2030.....	65,000	70,805
		716,095
AUTO MANUFACTURERS — 0.4%		
American Honda Finance Corp.:		
1.95%, 5/20/2022.....	65,000	66,565
Series MTN, 2.15%, 9/10/2024 (b)	100,000	105,098

American Airlines 2019-1 Pass Through Trust		
Series AA, Class AA, 3.15%, 8/15/2033	72,392	67,317
Delta Air Lines 2020-1 Pass Through Trust		
Series AA, 2.00%, 12/10/2029	100,000	96,886
JetBlue 2020-1 Pass Through Trust		
Series 1A, 4.00%, 5/15/2034	25,000	25,705
Southwest Airlines Co.:		
2.63%, 2/10/2030	100,000	94,263
4.75%, 5/4/2023	250,000	266,725
5.13%, 6/15/2027	100,000	109,057
5.25%, 5/4/2025	90,000	99,169
United Airlines 2016-1 Pass Through Trust		
Series AA, 3.10%, 1/7/2030	42,085	40,658
United Airlines 2018-1 Pass Through Trust		
Series AA, Class AA, 3.50%, 9/1/2031	104,448	98,546

Series MTN, 2.90%, 2/16/..		
2024	50,000	53,435
Series MTN, 3.63%, 10/10/		
2023	300,000	326,655
Cummins, Inc.		
1.50%, 8/1/2030	200,000	198,920
General Motors Co.:		
5.15%, 4/1/2038	200,000	213,522
5.20%, 4/1/2045	200,000	215,368
5.40%, 10/2/2023	250,000	275,642
6.13%, 10/1/2025	250,000	290,422
6.60%, 4/1/2036	100,000	121,263
6.75%, 4/1/2046	25,000	30,756
General Motors Financial Co., Inc.:		
3.15%, 6/30/2022	250,000	256,790
3.45%, 1/14/2022	50,000	51,259
3.55%, 7/8/2022	50,000	51,655
3.70%, 5/8/2023	100,000	104,590
3.85%, 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%, 1/16/2021	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.

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

Security Description	Principal Amount	Value
PACCAR Financial Corp.:		
Series MTN, 2.00%, 9/26/..	\$	
2022	30,000	\$ 30,926
Series MTN, 2.30%, 8/10/..		
2022	50,000	51,750
Series MTN, 2.65%, 5/10/..		
2022	50,000	51,801
Series MTN, 2.65%, 4/6/...		
2023	80,000	84,388
Toyota Motor Credit Corp.:		
Series GMTN, 2.80%,		
7/13/2022	25,000	26,077

Security Description	Principal Amount	Value
Banco Santander SA:		
	\$	
2.75%, 5/28/2025	200,000	\$ 210,014
3.13%, 2/23/2023	200,000	209,434
4.38%, 4/12/2028	200,000	227,090
Bank of America Corp.:		
6.11%, 1/29/2037	75,000	105,820
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
Series GMTN, 3.45%, 9/20/2023	100,000	108,564
Series MTN, 0.45%, 7/22/2022	100,000	100,216
Series MTN, 1.15%, 5/26/2022	150,000	151,911
Series MTN, 1.15%, 8/13/2027	60,000	59,883
Series MTN, 1.35%, 8/25/2023	150,000	153,810
Series MTN, 1.80%, 2/13/2025	150,000	156,756
Series MTN, 2.15%, 0/8/2022	50,000	51,674
Series MTN, 2.60%, 1/11/2022	200,000	205,694
Series MTN, 2.00%, 4/17/2024	50,000	53,851
Series MTN, 3.40%, 4/14/2025	100,000	111,401
		5,068,237

AUTO PARTS & EQUIPMENT — 0.0% (a)

Aptiv PLC:		
4.25%, 1/15/2026	25,000	28,630
4.40%, 10/1/2046	30,000	28,558
Aptiv PLC		
4.35%, 3/15/2026	45,000	50,991
BorgWarner, Inc.		
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
		245,944

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

3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (d)		
	96,000	100,776
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (d)		
	250,000	273,225
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (d)		
	234,000	241,944
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (d)		
	100,000	121,510
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (d)		
	200,000	243,714
SOFR + 2.15%, 2.59%, 4/29/2031 (d)		
	735,000	778,262
Series GMTN, 3.50%, 4/19/2026		
	130,000	145,861
Series GMTN, 3-Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (d)		
	250,000	280,872
Series L, 3.05%, 4/21/2025		
	50,000	55,557
Series MTN, 2.50%, 10/21/2022		
	50,000	51,066
Series MTN, 4.00%, 4/1/2024		
	50,000	55,405
Series MTN, 4.13%, 1/22/2024		
	25,000	27,686
Series MTN, 4.20%, 8/26/2024		
	50,000	55,668
Series MTN, 4.88%, 4/1/2044		
	50,000	67,806
Series MTN, 5.00%, 1/21/2044		
	100,000	138,000
Series MTN, 3-Month USD LIBOR + 0.87%, 2.46%, 10/22/2025 (d)		
	75,000	79,123
Series MTN, 3-Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (d)		
	500,000	541,620
Series MTN, 3-Month USD LIBOR + 0.99%, 2.50%, 2/13/2031 (d)		
	250,000	261,740
Series MTN, 3-Month USD LIBOR + 1.06%, 3.56%, 4/23/2027 (d)		
	250,000	279,245

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
Series MTN, 3 Month USD, LIBOR + 1.09%, 3.09%, 10/1/2025 (d)	\$ 250,000	\$ 269,547
Series MTN, 3 Month USD, LIBOR + 1.16%, 3.12%, 1/20/2023 (d)	200,000	206,340
Series MTN, 3 Month USD, LIBOR + 1.18%, 3.19%, 7/23/2030 (d)	100,000	110,215
Series MTN, 3 Month USD, LIBOR + 1.19%, 2.88%, 10/22/2030 (d)	75,000	80,711
Series MTN, 3 Month USD, LIBOR + 1.21%, 3.97%, 2/7/2030 (d)	150,000	173,976
Series MTN, 3 Month USD, LIBOR + 1.31%, 4.27%, 7/23/2029 (d)	500,000	586,395
Series MTN, 3 Month USD, LIBOR + 1.32%, 4.08%, 4/23/2040 (d)	150,000	178,907
Series MTN, 3 Month USD, LIBOR + 1.99%, 4.44%, 1/20/2048 (d)	150,000	194,264
Series MTN, 3 Month USD, LIBOR + 3.15%, 4.08%, 3/20/2051 (d)	250,000	308,737
Series MTN, SOFR #..... 0.91%, 0.98%, 9/25/2025 (d)	250,000	250,323
Series MTN, SOFR #..... 1.15%, 1.32%, 6/19/2026 (d)	200,000	201,294
Series MTN, SOFR #..... 1.46%, 1.49%, 5/19/2024 (d)	400,000	406,944
Series MTN, SOFR #..... 1.93%, 2.68%, 6/19/2041 (d)	350,000	356,496
Bank of America NA 3 Month USD LIBOR #..... 0.65%, 3.34%, 1/25/2023 (d)	270,000	280,395
Bank of Montreal:		
Series MTN, 2.05%, 11/1/2022	60,000	62,037
Series MTN, 2.50%, 6/28/2024	65,000	69,199
Series MTN, 2.55%, 11/6/2022	30,000	31,340
Series MTN, 2.90%, 3/26/2022	100,000	103,769

Security Description	Principal Amount	Value
Series MTN, 2.60%, 2/7/2022	\$ 125,000	\$ 128,586
Series MTN, 3.25%, 5/16/2027	100,000	113,766
Series MTN, 3.30%, 8/23/2029	250,000	285,872
Series MTN, 3 Month USD, LIBOR + 1.07%, 3.44%, 2/7/2028 (d)	250,000	286,575
Bank of Nova Scotia:		
1.30%, 6/11/2025.....	150,000	152,889
1.63%, 5/11/2023.....	400,000	410,680
2.70%, 3/7/2022.....	100,000	103,346
Barclays Bank PLC 1.70%, 5/12/2022.....	250,000	254,230
Barclays PLC:		
3.68%, 1/10/2023.....	200,000	206,352
4.38%, 1/12/2026.....	50,000	56,151
5.25%, 8/17/2045.....	25,000	32,919
3 Month USD LIBOR +..... 1.36%, 4.34%, 5/16/2024 (d)	250,000	268,287
3 Month USD LIBOR +..... 1.61%, 3.93%, 5/7/2025 (d)	250,000	268,107
3 Month USD LIBOR +..... 1.90%, 4.97%, 5/16/2029 (d)	200,000	233,750
3 Month USD LIBOR +..... 2.45%, 2.85%, 5/7/2026 (d)	200,000	207,754
5 year CMT # 2.80%,..... 3.56%, 9/23/2035 (d)	250,000	247,320
BBVA USA 2.50%, 8/27/2024.....	250,000	260,612
BNP Paribas SA 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

Bank of New York Mellon Corp.:		
Series G, 3.00%, 2/24/.....		
2025	100,000	109,573
Series MTN, 2.20%, 8/16/..		
2023	200,000	209,824

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%, 11/30/2026.....	50,000	57,190

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
		\$
4.40%, 6/10/2025.....	250,000	\$ 281,595
4.45%, 8/29/2027.....	150,000	173,988
4.65%, 7/30/2045.....	25,000	32,656
4.65%, 7/23/2048.....	250,000	328,075
5.30%, 5/6/2044.....	50,000	66,385
6.68%, 8/13/2043.....	175,000	265,786
3 Month USD LIBOR+.....		
0.90%, 3.35%, 4/24/2025		
(d)	250,000	269,655
3 Month USD LIBOR+.....		
0.95%, 2.88%, 7/24/2023		
(d)	100,000	103,791
3 Month USD LIBOR+.....		
1.15%, 3.52%, 10/27/2028		
(d)	250,000	277,975
3 Month USD LIBOR+.....		
1.19%, 4.08%, 4/23/2029		
(d)	250,000	288,125
3 Month USD LIBOR+.....		
1.39%, 3.67%, 7/24/2028		
(d)	100,000	112,211
3 Month USD LIBOR+.....		
1.56%, 3.89%, 1/10/2028		
(d)	250,000	283,060
3 Month USD LIBOR+.....		
1.84%, 4.28%, 4/24/2048		
(d)	150,000	187,025

Security Description	Principal Amount	Value
Credit Suisse AG:		
		\$
1.00%, 5/5/2023.....	250,000	\$ 252,565
2.80%, 4/8/2022.....	250,000	258,882
Series MTN, 3.63%, 8/9/....		
2024	500,000	553,235
Credit Suisse Group Funding		
Guernsey, Ltd.....		
3.80%, 6/9/2023	150,000	161,402
Deutsche Bank AG:		
3.30%, 11/16/2022.....	250,000	258,245
3.70%, 5/30/2024.....	50,000	52,586
3.95%, 2/27/2023.....	250,000	262,747
4.25%, 10/14/2021.....	200,000	205,534
SOFR + 2.16%, 2.22%,....		
9/18/2024 (d)	250,000	251,957
Discover Bank:		
Series BKNT, 3.35%, 2/6/..		
2023	250,000	264,522
Series BKNT, 3.45%, 7/27/..		
2026	25,000	27,374
Fifth Third Bancorp		
3.95%, 3/14/2028.....	100,000	116,369
Fifth Third Bank NA		
Series BKNT, 3.85%, 3/15/....		
2026	225,000	256,882
FNB Corp.		
2.20%, 2/24/2023.....	10,000	10,072

SQFR +0.87%, 2.31%, 1.11% 4/2022 (d)	50,000	50,925
SQFR +1.42%, 2.98%, 1.11% 5/2030 (d)	100,000	107,935
SQFR +1.67%, 1.68%, 5/15/2024 (d)	500,000	512,110
SQFR +2.11%, 2.57%, 6/3/2031 (b) (d)	150,000	157,527
SQFR +2.75%, 3.11%, 4/8/2026 (d)	250,000	270,065
SQFR +3.91%, 4.41%, 3/31/2031 (d)	250,000	299,375
SQFR +4.55%, 5.32%, 3/26/2041 (d)	250,000	341,677
Citizens Bank NA/Providence RI.....		
Series BKNT, 2.25%, 4/28/ 2025	250,000	266,007
Citizens Financial Group, Inc.:		
2.50%, 2/6/2030.....	75,000	79,392
2.85%, 7/27/2026 (b).....	25,000	27,496
Comerica, Inc.:		
3.70%, 7/31/2023.....	50,000	54,138
4.00%, 2/1/2028.....	50,000	56,878
Cooperatieve Rabobank UA:		
2.75%, 1/10/2023.....	250,000	262,917
3.88%, 2/8/2022.....	50,000	52,366
4.38%, 8/4/2025.....	250,000	282,282
5.75%, 12/1/2043.....	50,000	71,602

Goldman Sachs Group, Inc.:		
2.35%, 11/15/2021.....	175,000	175,403
3.00%, 4/26/2022.....	250,000	253,615
3.50%, 1/23/2025.....	50,000	54,756
3.50%, 4/1/2025.....	250,000	275,672
3.50%, 11/16/2026.....	250,000	276,480
3.63%, 1/23/2023.....	25,000	26,697
3.75%, 2/25/2026.....	50,000	56,292
3.80%, 3/15/2030 (b).....	250,000	289,205
4.00%, 3/3/2024.....	50,000	55,090
4.75%, 10/21/2045.....	50,000	65,297
5.15%, 5/23/2045.....	250,000	327,632
5.95%, 1/15/2027.....	50,000	61,794
6.25%, 2/1/2044.....	200,000	299,038
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.

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

Security Description	Principal Amount	Value
3 Month USD LIBOR+..... 1.20%, 3.27%, 9/29/2025 (d)	\$ 325,000	\$ 351,484
Series MTN, 4.80%, 7/8/... 2044	50,000	65,421
HSBC Holdings PLC:		
3.60%, 5/25/2023.....	250,000	266,287
4.30%, 3/8/2026.....	250,000	281,310
4.95%, 3/31/2030.....	250,000	301,985

Security Description	Principal Amount	Value
3 Month USD LIBOR+..... 0.70%, 3.21%, 4/1/2023 (d)	\$ 155,000	\$ 161,026
3 Month USD LIBOR+..... 0.73%, 3.56%, 4/23/2024 (d)	75,000	80,361
3 Month USD LIBOR+..... 0.89%, 3.80%, 7/23/2024 (d)	200,000	216,796

5.25%, 3/14/2044.....	250,000	316,262
6.50%, 9/15/2037.....	200,000	271,296
3 Month USD LIBOR+..... 0.92%, 3.03%, 11/22/2023 (d)	250,000	260,660
3 Month USD LIBOR+..... 0.99%, 3.95%, 5/18/2024 (d)	250,000	267,560
3 Month USD LIBOR+..... 1.35%, 4.29%, 9/12/2026 (d)	200,000	223,204
3 Month USD LIBOR+..... 1.53%, 4.58%, 6/19/2029 (d)	250,000	288,222
3 Month USD LIBOR+..... 1.55%, 4.04%, 3/13/2028 (d)	250,000	276,487
SQFR +1.73%, 2.01%,..... 9/22/2028 (b) (d)	200,000	198,662
SQFR +2.39%, 2.85%,..... 6/4/2031 (d)	200,000	206,818
Huntington Bancshares, Inc.:		
2.30%, 1/14/2022.....	25,000	25,552
4.00%, 5/15/2025.....	100,000	113,873
Huntington National Bank		
Series BKNT, 3.55%, 10/6/..... 2023	250,000	271,757
Industrial & Commercial		
Bank of China, Ltd..... 2.45%, 10/20/2021	250,000	253,720
ING Groep NV:		
3.55%, 4/9/2024.....	200,000	217,812
4.55%, 10/3/2028.....	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
2.85%, 10/1/2026.....	350,000	384,730
2.87%, 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
4.85%, 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

3 Month USD LIBOR+..... 0.94%, 2.78%, 4/25/2023 (d)	338,000	349,651
3 Month USD LIBOR+..... 0.95%, 3.51%, 1/23/2029 (d)	185,000	208,086
3 Month USD LIBOR+..... 1.16%, 3.22%, 3/1/2025 (d)	100,000	107,560
3 Month USD LIBOR+..... 1.16%, 3.70%, 5/6/2030 (d)	125,000	143,528
3 Month USD LIBOR+..... 1.26%, 4.20%, 7/23/2029 (d)	200,000	236,256
3 Month USD LIBOR+..... 1.34%, 3.78%, 2/1/2028 (d)	250,000	283,087
3 Month USD LIBOR+..... 1.36%, 3.88%, 7/24/2038 (d)	200,000	235,892
3 Month USD LIBOR+..... 1.38%, 3.54%, 5/1/2028 (d)	200,000	224,392
3 Month USD LIBOR+..... 1.38%, 3.96%, 11/15/2048 (d)	100,000	120,959
3 Month USD LIBOR+..... 1.46%, 4.03%, 7/24/2048 (d)	50,000	60,801
3 Month USD LIBOR+..... 1.58%, 4.26%, 2/22/2048 (d)	100,000	125,130
SQFR +1.46%, 1.51%,..... 6/1/2024 (d)	200,000	204,146
SQFR +1.59%, 2.01%,..... 3/13/2026 (d)	370,000	384,430
SQFR +1.79%, 4.49%,..... 3/24/2031 (d)	250,000	305,080
SQFR +1.85%, 2.08%,..... 4/22/2026 (d)	250,000	260,955
SQFR +1.89%, 2.18%,..... 6/1/2028 (d)	200,000	208,868
SQFR +2.04%, 2.52%,..... 4/22/2031 (d)	500,000	531,605
SQFR +2.44%, 3.11%,..... 4/22/2051 (d)	250,000	266,870
SQFR +2.46%, 3.11%,..... 4/22/2041 (d)	165,000	179,380

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
SQFR + 2.52%, 2.96%, 5/13/2031 (d)	\$ 65,000	\$ 69,675
KeyBank NA:		
Series BKNT, 2.30%, 9/14/ 2022	250,000	259,332
Series MTN, 3.40%, 5/20/ 2026	25,000	28,033
KeyCorp.:		
Series MTN, 2.25%, 4/6/ 2027	100,000	105,938
Series MTN, 4.15%, 10/29/ 2025	65,000	74,839
Landwirtschaftliche Rentenbank:		
2.00%, 1/13/2025	25,000	26,709
2.25%, 10/1/2021	50,000	51,018
Series GMTN, 1.75%, 7/27/2026 (b)	50,000	53,461
Lloyds Banking Group PLC:		
3.75%, 1/11/2027	100,000	110,934
3.90%, 3/13/2024	250,000	271,442
4.34%, 1/9/2048	200,000	234,774
4.55%, 8/16/2028 (b)	250,000	294,457
4.65%, 3/24/2026	100,000	110,756
Series -, 3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (d)	200,000	207,526
Mitsubishi UFJ Financial Group, Inc.:		
2.19%, 2/25/2025	250,000	261,762
2.67%, 7/25/2022	300,000	310,884
2.76%, 9/13/2026	25,000	27,115
3.00%, 2/23/2022	50,000	51,660
3.29%, 7/25/2027 (b)	50,000	55,281
3.41%, 3/7/2024	250,000	270,492
3.46%, 3/2/2023	50,000	53,309
3.68%, 2/23/2027 (b)	50,000	56,723
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%, 8/11/2028	100,000	117,102
4.29%, 7/26/2038	35,000	42,997

Security Description	Principal Amount	Value
Morgan Stanley:		
	\$	
3.63%, 1/20/2027	100,000	\$ 113,182
3.95%, 4/23/2027	25,000	28,286
4.30%, 1/27/2045	50,000	63,364
4.38%, 1/23/2047	100,000	129,808
6.38%, 7/24/2042	65,000	101,469
3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (d)	250,000	268,600
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (d)	100,000	112,242
3 Month USD LIBOR + 1.43%, 4.46%, 4/22/2039 (d)	250,000	312,455
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (d)	100,000	118,315
SQFR + 1.99%, 2.19%, 4/28/2026 (d)	255,000	266,840
Class GMTN, SQFR + 4.84%, 5.60%, 3/24/2051 (d)	200,000	302,336
Series GMTN, 3.13%, 1/23/2023	300,000	316,944
Series GMTN, 3.70%, 10/ 23/2024	250,000	277,407
Series GMTN, 3.75%, 2/25/2023	50,000	53,671
Series GMTN, 3.88%, 1/27/2026	125,000	142,279
Series GMTN, 4.00%, 7/23/2025	500,000	566,070
Series GMTN, 4.35%, 9/8/ 2026	50,000	57,688
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (d)	250,000	298,622
Series GMTN, SQFR + 1.14%, 2.70%, 1/22/2031 (d)	250,000	267,065
Series MTN, 3.13%, 7/27/ 2026	225,000	248,627
Series MTN, SQFR + 1.15%, 2.72%, 7/22/2025 (d)	500,000	531,695

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

National Australia Bank, Ltd.:		
2.88%, 4/12/2023.....	250,000	264,982
Series BKNT, 2.50%, 7/12/ 2026		
	50,000	54,389
Natwest Group PLC:		
3.88%, 8/12/2023.....	75,000	80,436
3 Month USD LIBOR+.....		
1.48%, 3.50%, 5/15/2023 (d)	250,000	258,905

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
3 Month USD LIBOR+.....		
1.87%, 4.45%, 5/8/2030 (d)	\$ 200,000	\$ 230,140
Northern Trust Corp.:		
4.95%, 5/1/2030.....	75,000	77,817
3.65%, 8/3/2028 (b).....	100,000	118,157
3 Month USD LIBOR+.....		
1.13%, 3.38%, 5/8/2032 (d)	63,000	68,792
PNC Bank NA:		
Series BKNT, 2.63%, 2/17/ 2022	250,000	257,287
Series BKNT, 3.25%, 1/22/ 2028	250,000	281,435
PNC Financial Services Group, Inc.:		
2.20%, 11/1/2024.....	150,000	158,861
3.15%, 5/19/2027.....	100,000	111,174
3.30%, 3/8/2022.....	50,000	51,970
3.45%, 4/23/2029.....	100,000	115,028
3.50%, 1/23/2024.....	50,000	54,497
3.90%, 4/29/2024.....	50,000	55,241
Regions Financial Corp.		
2.25%, 5/18/2025 (b).....	100,000	105,547
Royal Bank of Canada:		
Series GMTN, 3.70%, 10/ 5/2023	500,000	546,030

Security Description	Principal Amount	Value
	\$	
2.78%, 10/18/2022.....	100,000	\$ 104,369
2.85%, 1/11/2022.....	250,000	257,205
3.01%, 10/19/2026.....	50,000	55,085
3.04%, 7/16/2029.....	200,000	217,462
3.10%, 1/17/2023.....	200,000	210,980
3.36%, 7/12/2027.....	50,000	55,790
3.75%, 7/19/2023 (b).....	50,000	54,179
3.78%, 3/9/2026.....	30,000	34,104
3.94%, 7/19/2028 (b).....	50,000	57,789
4.31%, 10/16/2028.....	100,000	118,424
SunTrust Bank		
Series BKNT, 4.05%, 11/3/ 2025	40,000	46,340
Synchrony Bank		
Series BKNT, 3.00%, 6/15/ 2022	250,000	258,027
Synovus Financial Corp.		
3.13%, 11/1/2022.....	15,000	15,474
Toronto-Dominion Bank:		
Series GMTN, 3.50%,..... 7/19/2023 (b)	50,000	54,311
Series MTN, 0.45%, 9/11/ 2023	200,000	199,780
Series MTN, 0.75%, 6/12/ 2023	165,000	166,002

Series MTN, 4.65%, 1/27/2026	100,000	118,048
Royal Bank of Scotland Group PLC:		
5.13%, 5/28/2024	100,000	109,424
6.00%, 12/19/2023	95,000	106,626
3 Month USD LIBOR + (d)		
1.55%, 4.52%, 6/25/2024	250,000	269,605
Santander Holdings USA, Inc.:		
3.40%, 1/18/2023	50,000	52,372
3.70%, 3/28/2022	60,000	62,173
4.40%, 7/13/2027	50,000	54,864
4.45%, 12/3/2021	30,000	31,098
4.50%, 7/17/2025	50,000	55,471
3.50%, 6/7/2024	70,000	74,885
Santander UK Group Holdings PLC:		
3.57%, 1/10/2023	250,000	257,750
3 Month USD LIBOR + (d)		
1.40%, 3.82%, 11/3/2028	200,000	220,938
Sumitomo Mitsui Financial Group, Inc.:		
1.47%, 7/8/2025	200,000	203,712
2.14%, 8/23/2030	200,000	197,884
2.44%, 10/19/2021	70,000	71,464
2.45%, 8/27/2024	200,000	211,344
2.78%, 7/12/2022	350,000	363,496

Series MTN, 0.75%, 8/11/2025	250,000	249,650
Series MTN, 1.15%, 6/12/2025 (b)		
	200,000	203,106
Truist Bank:		
Series BKMT, 1.50%, 3/10/2025	250,000	257,715
Series BKMT, 2.45%, 8/1/2022	50,000	51,795
Series BKMT, 2.80%, 5/17/2022	100,000	103,770
Series BKMT, 3.00%, 2/2/2023	100,000	105,580
Series BKMT, 3.63%, 9/16/2025		
	25,000	28,215
Truist Financial Corp.:		
2.70%, 1/27/2022	50,000	51,455
4.00%, 5/1/2025	100,000	113,707
Series MTN, 1.13%, 8/3/2027		
	100,000	99,733
Series MTN, 2.20%, 3/16/2023		
	100,000	103,902
Series MTN, 2.50%, 8/1/2024		
	100,000	106,510
Series MTN, 3.05%, 6/20/2022		
	150,000	156,401
Series MTN, 3.75%, 12/6/2023		
	50,000	54,785
Series MTN, 3.88%, 3/18/2029		
	100,000	114,651
US Bancorp:		
1.45%, 5/12/2025	150,000	155,051

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
2.40%, 7/30/2024	100,000	\$ 106,478
Series DM-TN, 3.00%, 7/30/2029	100,000	111,111
Series MTN, 1.38%, 7/22/2030	150,000	148,931
Series MTN, 3.10%, 4/27/2026	50,000	55,611

Security Description	Principal Amount	Value
	\$	
Series MTN, 3 Month USD LIBOR + 4.24%, 5.01%, 4/4/2051 (d)	250,000	\$ 342,850
Series MTN, SOFR + (d)	165,000	168,077

Series MTN, 3.60%, 8/11/2024	25,000	27,723
Series V, 2.63%, 1/24/2022	300,000	308,373
US Bank NA		
Series BKNT, 3.40%, 7/24/2023	250,000	270,070
Wells Fargo & Co.:		
3.00%, 4/23/2026	250,000	272,447
3.00%, 10/23/2026	250,000	273,260
3.07%, 1/24/2023	250,000	257,892
4.13%, 8/15/2023	25,000	27,288
4.48%, 1/16/2024	25,000	27,668
5.38%, 11/2/2043	150,000	198,042
5.61%, 1/15/2044	325,000	437,382
5.85%, 12/1/2086	25,000	32,627
SQFR + 2.00%, 2.19%, 4/30/2026 (d)	310,000	323,169
SQFR + 2.53%, 3.07%, 4/30/2041 (d)	415,000	432,675
Series GMTN, 4.30%, 7/22/2027	50,000	57,305
Series GMTN, 4.90%, 11/17/2045	150,000	189,446
Series MTN, 2.63%, 7/22/2022	365,000	378,527
Series MTN, 3.30%, 8/9/2024	150,000	163,397
Series MTN, 3.55%, 8/28/2025	50,000	55,676
Series MTN, 4.15%, 1/24/2029	250,000	293,792
Series MTN, 3 Month USD LIBOR + 0.75%, 2.16%, 2/11/2026 (d)	125,000	129,806
Series MTN, 3 Month USD LIBOR + 0.83%, 2.41%, 10/30/2025 (d)	250,000	262,022
Series MTN, 3 Month USD LIBOR + 1.00%, 2.57%, 2/11/2031 (d)	250,000	261,775
Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (d)	110,000	120,040
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (d)	350,000	391,051
Series MTN, 3 Month USD LIBOR + 3.77%, 4.48%, 4/4/2031 (d)	150,000	181,440

Series MTN, SQFR + 2.10%, 2.39%, 6/2/2028 (d)	200,000	208,608
Westpac Banking Corp.:		
2.35%, 2/19/2025	100,000	106,638
2.80%, 1/11/2022	100,000	103,178
2.85%, 5/13/2026	50,000	55,432
3.30%, 2/26/2024	300,000	325,893
3.35%, 3/8/2027	150,000	172,125
3.40%, 1/25/2028	100,000	114,905
3.65%, 5/15/2023 (b)	100,000	108,269
4.42%, 7/24/2039 (b)	25,000	30,515
5 year GMTN + 2.00%, 4.11%, 7/24/2034 (b) (d)	30,000	33,758
Zions Bancorp NA		
3.25%, 10/29/2028	250,000	249,008
		65,485,158
BEVERAGES — 0.8%		
Anheuser-Busch Cos. LLC/ Anheuser-Busch InBev Worldwide, Inc.:		
3.65%, 2/1/2026	250,000	280,060
4.70%, 2/1/2036	125,000	150,461
4.80%, 2/1/2046	250,000	307,847
Anheuser-Busch InBev Worldwide, Inc.:		
3.50%, 6/1/2030 (b)	500,000	570,565
3.75%, 7/15/2042	50,000	53,340
4.00%, 4/13/2028	80,000	92,490
4.15%, 1/23/2025	500,000	564,990
4.38%, 4/15/2038	215,000	248,862
4.50%, 6/1/2050	250,000	299,847
4.60%, 4/15/2048	35,000	41,849
4.75%, 4/15/2058	125,000	153,144
4.80%, 1/23/2031	65,000	81,472
4.85%, 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
2.85%, 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%, 8/6/2028	150,000	160,177

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
2.25%, 8/1/2026.....	25,000	\$ 27,085
2.50%, 3/15/2051.....	250,000	249,795
2.88%, 10/27/2025.....	25,000	27,723
3.20%, 11/1/2023.....	25,000	27,181
Coca-Cola Femsa SAB de CV.....		
1.85%, 9/1/2032	250,000	250,707
Constellation Brands, Inc.:		
2.70%, 5/8/2022.....	50,000	51,632
2.88%, 5/1/2030.....	25,000	26,929
3.15%, 8/1/2028.....	100,000	109,390
3.75%, 5/1/2050.....	20,000	22,293
4.25%, 5/1/2023.....	25,000	27,244
4.50%, 5/8/2047.....	50,000	60,517
4.65%, 11/15/2028.....	30,000	36,078
Diageo Capital PLC:		
2.63%, 4/29/2023.....	75,000	78,662
3.88%, 5/18/2028.....	200,000	234,406
Diageo Investment Corp.		
4.25%, 5/11/2042.....	25,000	30,564
Fomento Economico Mexicano SAB de CV.....		
3.50%, 1/16/2050	150,000	158,661
Keurig Dr Pepper, Inc.:		
3.13%, 12/15/2023.....	50,000	53,711
3.20%, 5/1/2030 (b).....	45,000	50,484
3.80%, 5/1/2050.....	70,000	80,352
4.06%, 5/25/2023.....	50,000	54,350
4.42%, 5/25/2025.....	200,000	230,588
5.09%, 5/25/2048.....	25,000	33,586
Molson Coors Brewing Co.:		
3.00%, 7/15/2026.....	50,000	53,326
4.20%, 7/15/2046.....	30,000	31,638
PepsiCo, Inc.:		
0.75%, 5/1/2023.....	365,000	368,781
1.63%, 5/1/2030.....	75,000	76,963
1.70%, 10/6/2021.....	150,000	152,001

Security Description	Principal Amount	Value
	\$	
3.20%, 11/2/2027.....	250,000	\$ 279,680
3.38%, 2/21/2050.....	100,000	107,925
3.63%, 5/22/2024.....	100,000	109,830
4.40%, 5/1/2045.....	50,000	61,788
4.56%, 6/15/2048.....	200,000	255,852
4.66%, 6/15/2051.....	150,000	195,978
Baxalta, Inc.		
4.00%, 6/23/2025.....	8,000	9,091
Biogen, Inc.:		
2.25%, 5/1/2030.....	35,000	35,791
4.05%, 8/15/2025.....	50,000	56,950
5.20%, 8/15/2045.....	275,000	362,629
Gilead Sciences, Inc.:		
0.75%, 8/29/2023.....	45,000	45,131
1.20%, 10/1/2027.....	295,000	296,599
1.65%, 10/1/2030.....	290,000	290,157
1.85%, 3/1/2022.....	5,000	5,099
2.60%, 10/1/2040.....	350,000	348,575
2.80%, 10/1/2050.....	100,000	99,285
2.85%, 3/1/2027.....	25,000	27,560
3.25%, 8/1/2022.....	250,000	261,895
3.65%, 3/1/2026.....	85,000	95,927
4.15%, 3/1/2047.....	120,000	145,946
4.40%, 12/1/2021.....	25,000	25,904
4.50%, 2/1/2045.....	25,000	31,358
4.60%, 8/1/2035.....	100,000	128,477
4.75%, 3/1/2046 (b).....	175,000	227,390
4.80%, 4/1/2044.....	25,000	32,421
Regeneron Pharmaceuticals, Inc.:		
1.75%, 8/15/2030.....	35,000	34,262
2.80%, 8/15/2050.....	30,000	28,120
Royalty Pharma PLC:		
0.75%, 8/2/2023 (c).....	55,000	54,899
1.20%, 8/2/2025 (c).....	70,000	69,887
2.20%, 8/2/2030 (b) (c)....	40,000	39,941
3.30%, 8/2/2040 (c).....	65,000	64,421

2.25%, 5/2/2022.....	300,000	308,676
2.25%, 3/19/2025 (b).....	250,000	267,942
2.63%, 7/29/2029.....	50,000	55,313
2.85%, 2/24/2026.....	85,000	94,185
2.88%, 10/15/2049.....	100,000	107,364
3.38%, 7/29/2049.....	35,000	40,363
3.45%, 10/6/2046.....	150,000	173,668
3.60%, 3/1/2024.....	25,000	27,446
3.63%, 3/19/2050.....	150,000	182,313
4.45%, 4/14/2046.....	75,000	99,164
4.60%, 7/17/2045.....	25,000	34,219
		<u>9,175,854</u>

BIOTECHNOLOGY — 0.4%

Amgen, Inc.:		
2.20%, 2/21/2027.....	70,000	74,110
2.30%, 2/25/2031 (b).....	100,000	104,741
2.65%, 5/11/2022.....	150,000	155,067
2.77%, 8/1/2053 (c).....	65,000	63,139
3.15%, 2/21/2040.....	350,000	373,054

3.55%, 8/2/2050 (c).....	315,000	305,292
		<u>4,904,171</u>

BUILDING MATERIALS — 0.2%

Carrier Global Corp.:		
2.24%, 2/15/2025 (b) - (c) ..	35,000	36,497
2.49%, 2/15/2027 (c).....	35,000	36,662
2.72%, 2/15/2030 (c).....	300,000	313,635
3.38%, 4/5/2040 (c).....	265,000	277,513
3.58%, 4/5/2050 (c).....	50,000	52,942
Fortune Brands Home & Security, Inc.		
4.00%, 9/21/2023	50,000	54,644
Johnson Controls International PLC:		
4.50%, 2/15/2047.....	320,000	399,667
3.63%, 7/2/2024 (e).....	23,000	25,000

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Johnson Controls International PLC/Tyco Fire & Security Finance SCA	\$ 15,000	\$ 15,135
1.75%, 9/15/2030		
Lennox International, Inc.	25,000	25,189
1.35%, 8/1/2025.....		
Martin Marietta Materials, Inc.	100,000	113,875
4.25%, 12/15/2047		
Masco Corp.:		
4.38%, 4/1/2026.....	170,000	197,399
4.50%, 5/15/2047.....	100,000	118,324
Owens Corning:		
3.95%, 8/15/2029.....	70,000	79,283
4.30%, 7/15/2047.....	100,000	110,490
Vulcan Materials Co.	100,000	121,972
4.70%, 3/1/2048.....		
		<u>1,978,227</u>

Security Description	Principal Amount	Value
International Flavors & Fragrances, Inc.	\$ 45,000	\$ 52,677
4.45%, 9/26/2028		
Linde, Inc.	275,000	308,883
3.20%, 1/30/2026.....		
LYB International Finance B.V.	25,000	29,788
4.88%, 3/15/2044		
LYB International Finance II B.V.	100,000	111,069
3.50%, 3/2/2027		
LYB International Finance III LLC:		
2.88%, 5/1/2025.....	50,000	53,719
3.38%, 5/1/2030.....	50,000	54,664
4.20%, 10/15/2049.....	50,000	55,236
4.20%, 5/1/2050.....	50,000	55,712
LyondellBasell Industries NV:		

CHEMICALS — 0.4%		
Air Products & Chemicals, Inc.:		
1.50%, 10/15/2025.....	20,000	20,733
2.05%, 5/15/2030 (b).....	20,000	21,087
2.70%, 5/15/2040.....	50,000	53,323
2.80%, 5/15/2050.....	35,000	36,999
Cabot Corp.		
4.00%, 7/1/2029.....	25,000	26,525
Celanese US Holdings LLC:		
3.50%, 5/8/2024.....	30,000	32,296
4.63%, 11/15/2022.....	10,000	10,775
Dow Chemical Co.:		
3.63%, 5/15/2026.....	100,000	110,711
4.25%, 10/1/2034.....	50,000	58,272
4.38%, 11/15/2042.....	50,000	56,278
4.80%, 11/30/2028.....	100,000	120,842
4.80%, 5/15/2049 (b).....	65,000	77,525
DowDuPont, Inc.:		
4.49%, 11/15/2025.....	100,000	115,129
4.73%, 11/15/2028.....	150,000	179,907
5.42%, 11/15/2048 (b).....	110,000	146,912
DuPont de Nemours, Inc.		
2.17%, 5/1/2023.....	90,000	90,850
Eastman Chemical Co.:		
3.50%, 12/1/2021.....	45,000	46,422
3.80%, 3/15/2025.....	25,000	27,566
4.50%, 12/1/2028.....	100,000	117,810
Ecolab, Inc.:		
2.38%, 8/10/2022.....	150,000	155,464
2.70%, 11/1/2026.....	150,000	167,511
El du Pont de Nemours & Co.:		
1.70%, 7/15/2025.....	40,000	41,553
FMC Corp.		
4.50%, 10/1/2040.....	100,000	124,323
Huntsman International LLC		
4.50%, 5/1/2029.....	20,000	22,571

4.63%, 2/26/2055.....	25,000	28,773
5.75%, 4/15/2024.....	100,000	114,772
Mosaic Co.:		
3.25%, 11/15/2022.....	250,000	260,957
4.05%, 11/15/2027 (b).....	250,000	278,347
5.63%, 11/15/2043.....	25,000	29,376
Nutrien, Ltd.:		
2.85%, 5/13/2030.....	100,000	109,291
3.00%, 4/1/2025.....	50,000	54,113
4.00%, 12/15/2026 (b).....	50,000	57,694
4.13%, 3/15/2035.....	25,000	28,843
4.20%, 4/1/2028 (b).....	85,000	100,969
5.00%, 4/1/2040.....	150,000	197,109
PPG Industries, Inc.		
2.80%, 8/15/2020.....	100,000	108,751
Praxair, Inc.		
3.55%, 11/7/2042.....	25,000	29,801
RPM International, Inc.:		
3.75%, 3/15/2027 (b).....	50,000	54,954
4.25%, 1/15/2048.....	200,000	212,306
5.25%, 6/1/2045.....	25,000	29,786
Sherwin-Williams Co.:		
2.30%, 5/15/2030.....	60,000	62,642
2.85%, 8/15/2029.....	50,000	55,012
3.30%, 5/15/2050.....	100,000	106,286
3.45%, 6/1/2027 (b).....	30,000	33,748
3.80%, 8/15/2049.....	50,000	57,112
Westlake Chemical Corp.:		
4.38%, 11/15/2047.....	150,000	158,736
5.00%, 8/15/2046.....	100,000	114,972
		4,867,482

COMMERCIAL SERVICES — 0.3%

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)**

Security Description	Principal Amount	Value
California Institute of Technology.....	\$	
3.65%, 9/1/2119	45,000	\$ 49,097
Cintas Corp. No. 2		
3.70%, 4/1/2027.....	150,000	172,765
Equifax, Inc.:		
2.60%, 12/1/2024.....	50,000	53,360
3.05%, 6/15/2023.....	40,000	43,326
George Washington University.....		
Series 2018, 4.13%, 9/15/2048	100,000	122,820
Georgetown University		
Series 20A, 2.94%, 4/1/2050	25,000	25,396
Global Payments, Inc.		
2.65%, 2/15/2025.....	350,000	371,357
IHS Markit, Ltd.		
4.25%, 5/1/2029.....	125,000	145,141
Massachusetts Institute of Technology:		
3.06%, 7/1/2038.....	50,000	62,263
Series F, 2.00%, 7/1/2050..	100,000	114,422
Moody's Corp.		
2.63%, 1/15/2023.....	250,000	261,485
Northwestern University		
Series 2017, 3.66%, 12/1/2057	150,000	192,367
PayPal Holdings, Inc.:		
1.35%, 6/1/2023.....	250,000	255,450
2.20%, 8/26/2022.....	20,000	20,676
2.30%, 6/1/2030.....	55,000	58,272
2.40%, 10/1/2024.....	35,000	37,168
2.65%, 10/1/2026.....	270,000	294,494
2.85%, 10/1/2029.....	30,000	33,019
3.25%, 6/1/2050.....	65,000	71,993
President and Fellows of Harvard College.....		
3.15%, 7/15/2046	225,000	261,225
RELX Capital, Inc.:		
3.50%, 3/16/2023.....	30,000	31,906
4.00%, 3/13/2029.....	100,000	117,240
S&P Global, Inc.:		
2.50%, 12/1/2029.....	55,000	59,841
3.25%, 12/1/2049.....	65,000	74,527
Total System Services, Inc.		
4.45%, 6/1/2028.....	100,000	117,681
Trustees of Princeton University.....		
Series 2020, 2.52%, 7/1/2050	20,000	20,970
Trustees of the University of Pennsylvania.....		
3.61%, 2/15/2119	25,000	27,239

Security Description	Principal Amount	Value
University of Southern California:		
	\$	
2.81%, 10/1/2050.....	50,000	\$ 53,030
3.03%, 10/1/2039.....	25,000	27,024
Series A, 3.23%, 10/1/2120	35,000	37,277
Verisk Analytics, Inc.		
4.13%, 3/15/2020.....	120,000	141,307
		3,468,611
COMPUTERS — 0.8%		
Apple, Inc.:		
0.55%, 8/20/2025 (b).....	200,000	200,080
0.75%, 5/11/2023.....	115,000	116,187
1.13%, 5/11/2025.....	350,000	357,626
1.25%, 8/20/2030.....	200,000	199,144
1.65%, 5/11/2030.....	90,000	93,061
2.40%, 1/13/2023.....	200,000	208,970
2.40%, 5/3/2023.....	25,000	26,290
2.40%, 8/20/2050 (b).....	110,000	109,569
2.50%, 2/8/2022.....	100,000	102,843
2.65%, 5/11/2050.....	300,000	311,685
2.70%, 5/13/2022.....	250,000	259,690
2.75%, 1/13/2025.....	200,000	216,848
2.85%, 5/11/2024.....	200,000	215,526
3.00%, 2/8/2024.....	100,000	107,733
3.00%, 11/13/2027 (b).....	100,000	112,994
3.20%, 5/11/2027.....	250,000	283,982
3.25%, 2/23/2026.....	150,000	168,741
3.45%, 5/6/2024.....	250,000	275,547
3.85%, 5/4/2043.....	25,000	31,136
3.85%, 8/4/2046.....	150,000	187,128
4.38%, 5/13/2045.....	75,000	100,240
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
4.00%, 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

University of Chicago
 Series 20B, 2.76%, 4/1/2045 10,000 10,354

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
4.80%, 10/15/2025 (b).....	70,000	80,245
6.20%, 10/15/2035.....	10,000	12,512

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
6.35%, 10/15/2045.....	10,000	\$ 12,688
HP, Inc.:		
4.05%, 8/15/2022.....	25,000	26,645
6.00%, 8/15/2041.....	250,000	305,440
IBM Credit LLC		
2.20%, 8/8/2022.....	100,000	103,599
International Business Machines Corp.:		
1.70%, 5/15/2027.....	100,000	103,125
2.85%, 5/15/2040.....	100,000	105,583
2.88%, 11/8/2022.....	100,000	105,169
2.85%, 5/15/2050.....	100,000	102,965
3.00%, 5/15/2024.....	200,000	216,464
3.30%, 5/15/2026.....	250,000	281,400
3.50%, 5/15/2029.....	215,000	248,147
3.63%, 2/12/2024.....	50,000	54,860
4.15%, 5/15/2039.....	100,000	122,571
4.70%, 2/19/2046 (b).....	325,000	438,038
5.88%, 11/29/2032.....	25,000	35,895
Leidos, Inc.		
3.63%, 5/15/2025 (c).....	25,000	27,686
Seagate HDD Cayman		
4.13%, 1/15/2031 (b) (c).....	35,000	37,860
		9,075,598
COSMETICS/PERSONAL CARE — 0.1%		
Colgate-Palmolive Co.:		
Series GM-TN, 2.25%, 11/15/2022	30,000	31,222
Series MTN, 3.70%, 8/1/2047 (b)	55,000	72,337

Security Description	Principal Amount	Value
DIVERSIFIED FINANCIAL SERVICES — 0.9%		
AerCap Ireland Capital DAC/ AerCap Global Aviation Trust:		
	\$	
3.50%, 5/26/2022.....	150,000	\$ 151,407
3.65%, 7/21/2027 (b).....	150,000	137,268
3.85%, 2/1/2022.....	150,000	151,813
4.50%, 8/15/2023.....	150,000	154,470
Affiliated Managers Group, Inc.:		
3.30%, 6/15/2030	70,000	74,815
Air Lease Corp.:		
2.75%, 1/15/2023.....	50,000	50,710
3.00%, 8/15/2023.....	25,000	25,462
3.25%, 3/1/2025.....	100,000	101,608
3.63%, 4/1/2027.....	70,000	69,251
3.88%, 7/3/2023.....	50,000	52,059
4.25%, 8/15/2024.....	25,000	26,082
Series GM-TN, 3.75%, 6/1/2026	150,000	152,499
Series MTN, 2.88%, 1/15/2026	60,000	59,117
Aircastle, Ltd.:		
4.13%, 5/1/2024.....	25,000	24,624
4.25%, 6/15/2026.....	65,000	60,130
5.00%, 4/1/2023.....	25,000	25,066
5.50%, 2/15/2022.....	25,000	25,534
Ally Financial, Inc.:		
1.45%, 10/2/2023 (b).....	25,000	24,985
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%, 1/23/2031.....	25,000	25,905
		1,308,608	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%, 3/13/2024.....	25,000	27,540
4.60%, 6/15/2045.....	50,000	64,182	Brookfield Finance, Inc.:		
		168,699	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.

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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
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.		
			1.85%, 7/16/2025.....	200,000	203,540

3.85%, 5/21/2025.....	250,000	283,830
4.00%, 2/1/2028.....	50,000	60,168
CME Group, Inc.		
3.75%, 6/15/2028.....	100,000	117,197
Credit Suisse USA, Inc.		
7.13%, 7/15/2032.....	50,000	75,802
Discover Financial Services:		
3.85%, 11/21/2022.....	50,000	53,162
4.10%, 2/8/2027.....	75,000	83,212
4.50%, 1/30/2026.....	50,000	57,008
Eaton Vance Corp.		
3.50%, 4/6/2027.....	150,000	165,432
GE Capital Funding LLC:		
3.45%, 5/15/2025 (b), (c)...	200,000	214,234
4.05%, 5/15/2027 (b), (c)...	200,000	215,264
4.40%, 5/15/2030 (c).....	200,000	214,208
4.55%, 5/15/2032 (c).....	200,000	214,174
GE Capital International Funding Co.....		
4.42%, 11/15/2035	550,000	580,162
GE Capital International Funding Co. Unlimited Co....		
3.37%, 11/15/2025	250,000	267,187
Intercontinental Exchange, Inc.:		
2.10%, 6/15/2030.....	30,000	30,971
2.65%, 8/15/2040.....	50,000	50,074
3.00%, 6/15/2050.....	25,000	26,083
3.00%, 8/15/2060.....	50,000	50,691
3.10%, 8/15/2027.....	100,000	110,595
3.75%, 12/1/2025.....	180,000	204,215
4.25%, 8/21/2048.....	150,000	186,310
Invesco Finance PLC		
3.75%, 1/15/2026.....	50,000	56,340
Jefferies Group LLC		
6.50%, 1/20/2043.....	50,000	63,236
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:		
2.75%, 10/15/2032.....	40,000	39,587
4.15%, 1/23/2030.....	50,000	56,246
4.85%, 1/15/2027.....	90,000	101,728
Lazard Group LLC		
4.50%, 8/18/2028.....	100,000	115,536
Mastercard, Inc.:		
2.00%, 3/3/2025.....	100,000	106,826

ORIX Corp.:		
2.90%, 7/18/2022.....	30,000	31,108
3.70%, 7/18/2027.....	50,000	56,697
Stifel Financial Corp.		
4.00%, 5/15/2030.....	100,000	110,192
Synchrony Financial:		
2.85%, 7/25/2022.....	30,000	30,869
4.50%, 7/23/2025.....	50,000	55,216
Visa, Inc.:		
0.75%, 8/15/2027.....	45,000	44,637
2.05%, 4/15/2030 (b).....	150,000	160,710
2.75%, 8/15/2027.....	250,000	277,717
2.80%, 12/14/2022.....	75,000	78,817
3.65%, 8/15/2047.....	100,000	122,420
4.15%, 12/14/2035.....	50,000	64,727
4.30%, 12/14/2045.....	200,000	265,790
Western Union Co.		
4.25%, 6/8/2023.....	100,000	108,062
		10,498,275

ELECTRIC — 2.1%

AEP Texas, Inc.:		
2.40%, 10/1/2022.....	150,000	154,956
3.80%, 10/1/2047.....	25,000	28,750
Series H, 3.45%, 1/15/..... 2050	100,000	109,495
AEP Transmission Co. LLC:		
3.75%, 12/1/2047.....	100,000	117,125
3.80%, 6/15/2049.....	50,000	59,109
4.25%, 8/15/2048.....	20,000	25,197
Alabama Power Co.:		
3.85%, 12/1/2042.....	75,000	88,152
Series 20-A, 1.45%, 8/15/..... 2030	50,000	50,362
Series A, 4.30%, 7/15/..... 2048	65,000	83,476
Ameren Corp.		
3.65%, 2/15/2026.....	50,000	56,264
Ameren Illinois Co.:		
3.70%, 12/1/2047.....	50,000	59,606
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)

Security Description	Principal Amount	Value
American Electric Power Co., Inc.:		
Series F, 2.85%, 12/15/2022	\$ 50,000	\$ 52,304
Series J, 4.30%, 12/1/2028	100,000	117,810
Appalachian Power Co.:		
4.40%, 5/15/2044	25,000	29,962
7.00%, 4/1/2038	25,000	37,526
Arizona Public Service Co.:		
2.65%, 9/15/2050	85,000	84,615
3.75%, 5/15/2046	25,000	28,697
4.20%, 8/15/2048	25,000	31,075
4.25%, 3/1/2049	50,000	62,032
4.35%, 11/15/2045	50,000	62,328
Avangrid, Inc.:		
3.15%, 12/1/2024	50,000	54,562
Baltimore Gas & Electric Co.:		
6.35%, 10/1/2036	50,000	72,874
Berkshire Hathaway Energy Co.:		
2.80%, 1/15/2023	40,000	42,046
3.25%, 4/15/2028	30,000	33,899
3.70%, 7/15/2030 (c)	250,000	293,982
3.75%, 1/1/2023	350,000	381,486
4.50%, 2/1/2045	50,000	62,683
5.15%, 11/15/2043	150,000	203,851
Black Hills Corp.:		
3.15%, 1/15/2027	25,000	26,472
3.88%, 10/15/2049	100,000	112,736
4.35%, 5/1/2033	30,000	35,282
CenterPoint Energy Houston Electric LLC:		
3.05%, 3/1/2048	50,000	62,061
Series AA, 3.00%, 2/1/2027	100,000	109,754
Series AC, 4.25%, 2/1/2049	200,000	260,392
Series Z, 2.40%, 9/1/2026	50,000	53,697
CenterPoint Energy, Inc.:		
3.60%, 11/1/2021	10,000	10,328
3.85%, 2/1/2024	25,000	27,401
4.25%, 11/1/2028	25,000	29,718
Cleco Corporate Holdings LLC:		
4.97%, 5/1/2046	20,000	22,250

Security Description	Principal Amount	Value
Connecticut Light & Power Co.:		
Series A, 3.20%, 3/15/2027	\$ 150,000	\$ 167,592
Series A, 4.15%, 6/1/2045 (b)	100,000	125,658
Consolidated Edison Co. of New York, Inc.:		
3.70%, 1/1/15/2059	85,000	96,920
3.85%, 6/15/2046	50,000	58,340
4.45%, 3/15/2044	75,000	93,162
4.50%, 5/15/2058	100,000	130,574
Series 06-B, 6.20%, 6/15/2036	25,000	35,358
Series 20B, 3.05%, 4/1/2050	250,000	302,792
Series A, 4.13%, 5/15/2049	100,000	121,564
Series D, 4.00%, 12/1/2028	100,000	119,036
Consumers Energy Co.:		
3.25%, 8/15/2046	50,000	56,242
3.75%, 2/15/2050	50,000	61,313
4.05%, 5/15/2048	100,000	124,906
Dayton Power & Light Co.:		
3.05%, 6/15/2049	30,000	32,196
Dominion Energy, Inc.:		
4.70%, 12/1/2044	130,000	167,948
Series B, 2.75%, 1/15/2022	150,000	153,450
Series C, 3.38%, 4/1/2030	350,000	394,754
Series D, 2.85%, 8/15/2026	25,000	27,413
DTE Electric Co.:		
3.70%, 6/1/2046	75,000	87,683
DTE Energy Co.:		
Series B, 3.30%, 6/15/2022	175,000	182,112
Series C, 3.40%, 6/15/2029	175,000	195,074
Series D, 3.70%, 8/1/2023	50,000	54,036
Series F, 1.05%, 6/1/2025	70,000	70,059
Duke Energy Carolinas LLC:		
2.45%, 8/15/2029 (b)	150,000	163,215
3.20%, 8/15/2049	100,000	111,243
3.88%, 3/15/2046	150,000	182,448

CMS Energy Corp.:		
3.45%, 8/15/2027.....	50,000	55,998
5 year CMT at 4.12%,.....		
4.75%, 6/1/2050 (b) (d)	50,000	53,251
Commonwealth Edison Co.:		
4.00%, 3/1/2048.....	125,000	153,716
Series 123, 3.75%, 8/15/2047	150,000	178,062

3.85%, 11/15/2028.....	100,000	120,061
4.25%, 12/15/2041.....	130,000	163,497
Duke Energy Corp.:		
2.40%, 8/15/2022.....	200,000	206,686
2.65%, 9/1/2026.....	50,000	54,119
3.15%, 8/15/2027.....	100,000	110,814
3.85%, 8/15/2047.....	150,000	174,946
Duke Energy Florida LLC:		
2.50%, 12/1/2029.....	150,000	162,861
3.20%, 1/15/2027.....	250,000	281,982

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
6.40%, 6/15/2038.....	50,000	\$ 77,231
Duke Energy Indiana LLC		
2.75%, 4/1/2050.....	65,000	66,367
Duke Energy Ohio, Inc.		
3.70%, 6/15/2046.....	28,000	32,538
Duke Energy Progress LLC:		
2.50%, 8/15/2050.....	100,000	97,042
2.80%, 5/15/2022.....	100,000	103,299
3.60%, 9/15/2047.....	50,000	58,008
3.70%, 9/1/2028.....	50,000	58,454
4.20%, 8/15/2045.....	150,000	187,524
Edison International:		
2.85%, 3/15/2023 (b).....	50,000	51,276
3.55%, 11/15/2024.....	80,000	84,433
4.13%, 3/15/2028.....	50,000	51,331
Emera US Finance L.P.		
4.75%, 6/15/2046.....	130,000	156,923
Enel Chile SA		
4.88%, 6/12/2028.....	50,000	59,184
Entergy Arkansas LLC:		
2.65%, 6/15/2051.....	100,000	101,458
4.20%, 4/1/2049.....	25,000	31,878
Entergy Corp.:		
2.85%, 9/1/2026.....	50,000	55,315
4.00%, 7/15/2022.....	50,000	52,745
Entergy Louisiana LLC:		

Security Description	Principal Amount	Value
	\$	
Exelon Generation Co. LLC		
3.40%, 3/15/2022.....	250,000	\$ 259,355
FirstEnergy Corp.:		
Series B, 3.80%, 7/15/2027	280,000	306,992
Series B, 4.25%, 3/15/2023	10,000	10,619
Series C, 4.85%, 7/15/2047	50,000	60,114
Series C, 7.38%, 11/15/2031	20,000	28,030
Florida Power & Light Co.:		
3.15%, 10/1/2049.....	30,000	34,025
3.25%, 6/1/2024.....	25,000	27,134
3.85%, 3/1/2048.....	85,000	107,482
3.89%, 3/1/2049.....	25,000	31,918
4.05%, 10/1/2044.....	50,000	63,154
4.13%, 6/1/2048 (b).....	100,000	130,574
Fortis, Inc.		
3.06%, 10/4/2026.....	50,000	54,497
Georgia Power Co.		
Series A, 2.20%, 9/15/2024.....	100,000	105,504
Indiana Michigan Power Co.		
4.25%, 8/15/2048.....	15,000	18,665
Interstate Power & Light Co.:		
3.50%, 9/30/2049 (b).....	50,000	55,430
3.70%, 9/15/2046.....	50,000	56,274

3.05%, 6/1/2031.....	25,000	28,474
3.25%, 4/1/2028.....	200,000	224,318
4.20%, 4/1/2050.....	50,000	63,960
Entergy Mississippi LLC:		
2.85%, 6/1/2028.....	25,000	27,418
3.85%, 6/1/2049.....	125,000	152,494
Entergy Texas, Inc.:		
1.75%, 3/15/2031 (f).....	85,000	84,672
3.55%, 9/30/2049.....	25,000	28,345
Evergy Kansas Central, Inc.		
3.25%, 9/1/2049.....	25,000	27,537
Evergy Metro, Inc.:		
4.20%, 6/15/2047.....	25,000	31,016
Series 2019, 4.13%, 4/1/2049.....	100,000	125,665
Series 2020, 2.25%, 6/1/2030.....	50,000	53,088
Eversource Energy:		
Series K, 2.75%, 3/15/2022.....	50,000	51,574
Series L, 2.80%, 10/1/2024.....	250,000	270,242
Series N, 3.80%, 12/1/2023.....	15,000	16,454
Series O, 4.25%, 4/1/2029.....	25,000	29,999
Exelon Corp.:		
3.40%, 4/15/2026.....	100,000	111,701
3.50%, 6/1/2022.....	200,000	209,058
3.95%, 6/15/2025.....	50,000	56,507
5.10%, 6/15/2045.....	330,000	430,874

4.10%, 8/26/2028.....	50,000	59,629
IPALCO Enterprises, Inc.		
4.25%, 5/1/2030 (c).....	100,000	113,776
ITC Holdings Corp.		
3.35%, 11/15/2027.....	50,000	55,813
Kansas City Power & Light Co.:		
4.20%, 3/15/2048.....	50,000	62,553
MidAmerican Energy Co.		
3.95%, 8/1/2047.....	150,000	185,356
National Rural Utilities Cooperative Finance Corp.:		
1.35%, 3/15/2031.....	50,000	49,960
2.95%, 2/7/2024.....	100,000	107,313
3.40%, 2/7/2028.....	50,000	57,713
3.90%, 11/1/2028 (b).....	100,000	119,082
4.02%, 11/1/2032.....	50,000	61,815
3 Month USD LIBOR +.....		
2.91%, 4.75%, 4/30/2043 (d).....	75,000	76,816
NextEra Energy Capital Holdings, Inc.:		
2.25%, 6/1/2030.....	250,000	260,117
2.75%, 11/1/2029.....	165,000	179,464
2.80%, 1/15/2023.....	150,000	157,417
3.15%, 4/1/2024.....	100,000	108,171
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.

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

Security Description	Principal Amount	Value
3 Month USD LIBOR +..... 2.41%, 4.80%, 12/1/2077 (d)	\$ 25,000	\$ 26,936
Northern States Power Co.:		
2.60%, 6/1/2051.....	50,000	50,983
2.90%, 3/1/2050.....	30,000	32,267
3.60%, 9/15/2047 (b).....	50,000	59,453

Security Description	Principal Amount	Value
Series MTN, 3.20%, 8/1/2049.....	\$ 30,000	\$ 33,662
Series MTN, 3.60%, 12/1/2047.....	100,000	119,028
Series MTN, 3.65%, 9/1/2042.....	50,000	59,437

NSTAR Electric Co. 3.20%, 5/15/2027.....	50,000	56,052	Series MTN, 3.70%, 5/1/... 2028	50,000	58,501
Oglethorpe Power Corp. 5.05%, 10/1/2048.....	100,000	118,498	Public Service Enterprise Group, Inc.:		
Ohio Power Co. 4.00%, 6/1/2049.....	20,000	24,528	1.60%, 8/15/2030.....	100,000	98,902
Oklahoma Gas & Electric Co. 3.80%, 8/15/2028.....	50,000	57,292	2.65%, 11/15/2022.....	100,000	104,294
Oncor Electric Delivery Co. LLC:			2.88%, 6/15/2024.....	70,000	75,073
0.55%, 10/1/2025 (c).....	70,000	69,647	Puget Sound Energy, Inc.:		
3.70%, 11/15/2023.....	200,000	234,912	3.25%, 8/15/2049.....	65,000	72,164
3.80%, 8/30/2047.....	100,000	122,161	4.22%, 6/15/2048.....	65,000	80,709
5.35%, 10/1/2052 (c).....	100,000	153,295	5.80%, 3/15/2040.....	50,000	69,923
7.50%, 8/1/2038.....	50,000	81,885	San Diego Gas & Electric Co.:		
Pacific Gas & Electric Co.:			Series RRR, 3.75%, 6/1/... 2047	50,000	57,322
1.75%, 6/16/2022.....	50,000	50,046	Series VVV, 1.70%, 10/1/... 2030	150,000	149,598
2.50%, 2/1/2031.....	100,000	95,133	Sempra Energy:		
3.30%, 8/1/2040 (b).....	350,000	321,188	2.80%, 2/1/2023.....	15,000	15,708
3.45%, 7/1/2025.....	250,000	262,735	3.25%, 6/15/2027.....	300,000	329,592
3.50%, 8/1/2050 (b).....	45,000	40,523	3.40%, 2/1/2028.....	30,000	33,077
4.50%, 7/1/2040.....	250,000	256,552	3.80%, 2/1/2038.....	100,000	111,913
4.55%, 7/1/2030.....	250,000	271,220	4.00%, 2/1/2048.....	30,000	33,901
4.05%, 7/1/2050.....	250,000	267,672	Sierra Pacific Power Co. 2.60%, 5/1/2026.....	50,000	54,489
PacifiCorp:			Southern California Edison Co.:		
2.70%, 8/15/2030.....	320,000	352,496	2.85%, 8/1/2028.....	115,000	121,087
3.30%, 3/15/2051.....	65,000	72,751	4.00%, 4/1/2047.....	191,000	205,115
PECO Energy Co. 3.80%, 3/1/2048.....	125,000	152,260	4.50%, 8/1/2040.....	25,000	28,225
PPL Capital Funding, Inc.:			Series 13-A, 3.90%, 3/15/... 2043	50,000	52,516
3.50%, 12/1/2022.....	75,000	79,156	Series A, 4.20%, 3/1/2029.....	100,000	115,039
4.00%, 8/15/2047.....	250,000	286,467	Series B, 3.65%, 3/1/2028.....	100,000	110,205
5.00%, 3/15/2044.....	50,000	62,881	Series C, 3.60%, 2/1/2045.....	50,000	51,064
PPL Electric Utilities Corp.:			Series D, 3.40%, 6/1/2023.....	50,000	53,362
3.00%, 10/1/2049.....	70,000	75,664	Southern Co.:		
3.05%, 6/1/2047.....	50,000	61,154	3.25%, 7/1/2026.....	250,000	278,750
PSEG Power LLC 3.85%, 6/1/2023.....	50,000	53,883	4.25%, 7/1/2036.....	250,000	290,042
Public Service Co. of Colorado:			Series B, 3 Month USD.... LIBOR + 3.63%, 5.50%, 3/15/2057 (d)	50,000	51,000
3.80%, 6/15/2047.....	150,000	181,974	Southern Power Co. Series F, 4.95%, 12/15/2046..	150,000	166,833
Series 34, 3.20%, 3/1/... 2050	30,000	34,251	Southwestern Electric Power Co.:		
Public Service Electric & Gas Co.:			Series K, 2.75%, 10/1/..... 2026	50,000	53,828
Series MTN, 2.05%, 8/1/... 2050	50,000	45,340	Series M, 4.10%, 9/15/..... 2028	25,000	29,182
Series MTN, 3.20%, 5/15/... 2029	50,000	57,274			

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Southwestern Public Service Co.:		
3.30%, 6/15/2024 (b).....	\$ 50,000	\$ 54,105
3.75%, 6/15/2049.....	100,000	118,747
Tampa Electric Co.:		
3.63%, 6/15/2050 (b).....	150,000	176,499
4.30%, 6/15/2048.....	50,000	63,007
4.45%, 6/15/2049 (b).....	25,000	32,381
Tucson Electric Power Co.		
4.85%, 12/1/2048.....	50,000	67,682
Union Electric Co.:		
3.50%, 3/15/2029.....	250,000	289,325
4.00%, 4/1/2048.....	50,000	61,771
Virginia Electric & Power Co.:		
3.30%, 12/1/2049 (b).....	50,000	58,887
3.45%, 2/15/2024.....	50,000	54,185
4.60%, 12/1/2048.....	250,000	341,402
8.88%, 11/15/2038.....	50,000	90,789
Series B, 2.95%, 11/15/2026	30,000	33,465
WEC Energy Group, Inc.:		
0.55%, 8/15/2023.....	100,000	100,252
3.55%, 6/15/2025.....	25,000	28,004
Westar Energy, Inc.		
4.13%, 3/1/2042.....	30,000	36,290
Wisconsin Electric Power Co.:		
2.05%, 12/15/2024.....	50,000	52,728
4.30%, 10/15/2048.....	25,000	31,700
Wisconsin Public Service Corp.:		
3.35%, 11/21/2021	70,000	72,354
Xcel Energy, Inc.:		
0.50%, 10/15/2023.....	100,000	100,020
2.60%, 3/15/2022.....	200,000	205,694
2.60%, 12/1/2029.....	100,000	107,965
4.00%, 6/15/2028.....	50,000	58,866

Security Description	Principal Amount	Value
4.35%, 6/1/2028.....	\$ 50,000	\$ 60,665
Arrow Electronics, Inc.:		
3.25%, 8/8/2024.....	50,000	53,876
3.88%, 1/12/2028.....	25,000	27,778
Flex, Ltd.:		
3.75%, 2/1/2026.....	50,000	54,572
4.88%, 6/15/2029.....	75,000	86,158
Fortive Corp.		
3.15%, 6/15/2026.....	50,000	55,260
Honeywell International, Inc.:		
0.48%, 8/19/2022.....	145,000	145,216
1.85%, 6/1/2030.....	250,000	263,097
2.15%, 8/8/2022.....	45,000	46,474
2.30%, 8/15/2024.....	100,000	106,615
2.50%, 11/1/2026.....	150,000	165,081
2.70%, 8/15/2029.....	60,000	66,337
3.35%, 12/1/2023.....	50,000	54,430
Hubbell, Inc.		
3.35%, 3/1/2026.....	50,000	53,839
Jabil, Inc.:		
3.60%, 1/15/2030.....	25,000	26,666
3.95%, 1/12/2028.....	25,000	27,490
Keysight Technologies, Inc.:		
3.00%, 10/30/2029.....	50,000	54,552
4.60%, 4/6/2027.....	30,000	35,140
PerkinElmer, Inc.		
3.30%, 8/15/2028.....	65,000	72,267
Roper Technologies, Inc.:		
0.45%, 8/15/2022.....	50,000	49,962
1.75%, 2/15/2031.....	250,000	250,135
2.00%, 6/30/2030.....	30,000	30,637
2.80%, 12/15/2021.....	50,000	51,281
2.85%, 8/15/2029.....	40,000	43,974
3.80%, 12/15/2026.....	30,000	34,616
4.20%, 8/15/2028.....	65,000	77,454
Trimble, Inc.		
4.80%, 6/15/2028.....	50,000	59,045

		24,572,451
ELECTRICAL COMPONENTS & EQUIPMENT — 0.0% (a)		
Emerson Electric Co.:		
0.88%, 10/15/2026.....	65,000	64,814
1.05%, 10/15/2030.....	50,000	51,840
2.63%, 12/1/2021.....	50,000	51,242
2.63%, 2/15/2023 (b).....	25,000	26,204
		194,100
ELECTRONICS — 0.2%		
Agilent Technologies, Inc.		
2.75%, 9/15/2020.....	50,000	53,935
Allegion PLC		
3.50%, 10/1/2020.....	50,000	54,673
Allegion US Holding Co., Inc.		
3.55%, 10/1/2027.....	50,000	54,269
Amphenol Corp.:		
2.80%, 2/15/2030.....	100,000	109,671

Tyco Electronics Group SA		
3.70%, 2/15/2026.....	50,000	56,128
		2,381,293
ENVIRONMENTAL CONTROL — 0.1%		
Republic Services, Inc.:		
1.45%, 2/15/2031.....	100,000	97,542
2.00%, 7/1/2026.....	45,000	49,734
3.38%, 11/15/2027.....	60,000	68,240
3.55%, 6/1/2022.....	25,000	26,067
3.05%, 5/15/2028.....	150,000	176,951
Waste Connections, Inc.:		
3.05%, 4/1/2050.....	20,000	20,946
3.50%, 5/1/2020.....	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.

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

Security Description	Principal Amount	Value
	\$	
3.00%, 3/1/2035.....	50,000	\$ 60,525
		740,853
FOOD — 0.4%		
Campbell Soup Co.:		
2.38%, 4/24/2030.....	15,000	15,628
3.65%, 3/15/2023.....	15,000	16,050
3.05%, 3/15/2025.....	100,000	111,862
4.15%, 3/15/2028.....	50,000	58,140
4.80%, 3/15/2048.....	20,000	25,698
Conagra Brands, Inc.:		
3.80%, 10/22/2021.....	20,000	20,690
5.30%, 11/1/2038.....	265,000	342,316
5.40%, 11/1/2048.....	40,000	54,259
General Mills, Inc.:		
3.20%, 2/10/2027.....	100,000	112,414
3.65%, 2/15/2024.....	50,000	54,581

Security Description	Principal Amount	Value
	\$	
3.30%, 2/15/2050.....	10,000	\$ 9,422
3.55%, 3/15/2025.....	50,000	54,466
3.75%, 10/1/2025.....	5,000	5,507
4.45%, 3/15/2048.....	50,000	54,712
4.85%, 10/1/2045.....	5,000	5,673
6.60%, 4/1/2050.....	250,000	350,960
Tyson Foods, Inc.:		
3.55%, 6/2/2027.....	150,000	169,449
4.50%, 6/15/2022.....	30,000	31,731
4.55%, 6/2/2047.....	285,000	359,812
		4,574,425
FOREST PRODUCTS & PAPER — 0.1%		
Celulosa Arauco y Constitucion SA:		
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%, 11/15/2028.....	25,000	37,275
0.00%, 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%, 8/15/2035.....	100,000	129,156
2.00%, 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			625,019
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%, 11/15/....		
2.70%, 8/15/2022.....	200,000	208,160	2024	85,000	90,658
3.40%, 8/15/2027.....	100,000	112,563	Series B, 3.00%, 11/15/....		
Mondelez International, Inc.:			2029	35,000	38,546
1.50%, 5/4/2025.....	60,000	61,681	Series C, 3.90%, 11/15/....		
1.50%, 2/4/2031.....	40,000	39,076	2049	65,000	75,362
1.88%, 10/15/2032.....	75,000	74,824	National Fuel Gas Co.:		
2.63%, 8/4/2050.....	35,000	34,230	3.85%, 8/15/2027.....	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	0.85%, 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	2.85%, 8/1/2028.....	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
	\$	
4.80%, 2/15/2044	30,000	\$ 37,990
ONE Gas, Inc.		
4.50%, 11/1/2048	90,000	115,164
Southern California Gas Co.:		
3.15%, 8/15/2024	25,000	27,260
3.20%, 6/15/2025	50,000	55,066
3.75%, 8/15/2042	30,000	34,341
5.13%, 11/15/2040	25,000	33,480
Series VII, 4.30%, 1/15/2049	50,000	62,429
Southern Co. Gas Capital Corp.:		
4.40%, 5/30/2047	150,000	180,261
Southwest Gas Corp.		
3.70%, 4/1/2028	25,000	28,191
Washington Gas Light Co.		
Series MTN, 3.65%, 9/15/2049	50,000	56,764
		1,917,850

HAND & MACHINE TOOLS

— 0.0% (a)

Kennametal, Inc.		
4.63%, 6/15/2028	50,000	55,563
Snap-on, Inc.		
3.40%, 5/1/2050	70,000	74,269
Stanley Black & Decker, Inc.:		
3.40%, 3/1/2026	35,000	39,095
4.25%, 11/15/2028	100,000	121,325
5 year CMT, 2.66%, 4.00%, 3/15/2060 (b) (d)	30,000	31,157
		321,409

HEALTH CARE PRODUCTS

— 0.3%

Abbott Laboratories:		
2.95%, 3/15/2025	75,000	81,977
3.40%, 11/30/2023	35,000	38,067
3.75%, 11/30/2026	85,000	98,755
4.75%, 11/30/2036	250,000	334,885
4.75%, 4/15/2043	25,000	34,151
4.80%, 11/30/2046	150,000	212,170
Baxter International, Inc.		
3.50%, 8/15/2046	50,000	56,849
Boston Scientific Corp.:		
1.80%, 6/1/2025	65,000	67,891
2.65%, 6/1/2030	100,000	106,403
3.38%, 5/15/2022	50,000	52,203
3.45%, 3/1/2024	25,000	27,109
4.00%, 3/1/2028	35,000	40,688
4.55%, 3/1/2038	50,000	62,431
4.70%, 3/1/2048	35,000	46,234

Security Description	Principal Amount	Value
DH Europe Finance II Sarl:		
	\$	
2.05%, 11/15/2022	50,000	\$ 51,554
2.20%, 11/15/2024	50,000	52,850
2.60%, 11/15/2029	30,000	32,619
3.25%, 11/15/2039	50,000	55,525
3.40%, 11/15/2049	50,000	57,146
Medtronic, Inc.:		
3.15%, 3/15/2022	59,000	61,296
3.50%, 3/15/2025	67,000	75,601
4.38%, 3/15/2035	54,000	72,151
4.63%, 3/15/2045	345,000	474,851
Stryker Corp.:		
1.15%, 6/15/2025	50,000	50,683
1.85%, 6/15/2030	50,000	51,012
2.80%, 6/15/2050	25,000	25,669
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
Thermo Fisher Scientific, Inc.:		
3.00%, 4/15/2023	250,000	264,375
4.10%, 8/15/2047	100,000	128,246
4.13%, 3/25/2025	35,000	39,883
4.15%, 2/1/2024 (b)	25,000	27,618
Zimmer Biomet Holdings, Inc.		
3.55%, 4/1/2025	100,000	110,543
		3,154,192

HEALTH CARE SERVICES

— 0.6%

Advocate Health & Hospitals Corp.:		
3.39%, 10/15/2049	50,000	55,699
Aetna, Inc.:		
2.80%, 6/15/2023	200,000	210,492
3.88%, 8/15/2047	100,000	111,586
4.13%, 11/15/2042	25,000	28,505
Anthem, Inc.:		
2.25%, 5/15/2030	15,000	15,431
2.38%, 1/15/2025	20,000	21,225
2.95%, 12/1/2022	50,000	52,511
3.13%, 5/15/2050	20,000	20,295
3.30%, 1/15/2023	50,000	53,000
3.35%, 12/1/2024	50,000	54,829
3.50%, 8/15/2024	25,000	27,395
3.65%, 12/1/2027	130,000	147,865
4.10%, 3/1/2028	100,000	116,443
4.38%, 12/1/2047	130,000	159,032
4.55%, 3/1/2048	50,000	62,986

Covidien International Finance SA.....		
3.20%, 6/15/2022	50,000	51,945
Danaher Corp. 2.60%, 10/1/2050 (f).....	65,000	64,100

4.65%, 1/15/2043.....	50,000	62,996
Ascension Health 3.95%, 11/15/2046.....	150,000	186,991
Banner Health 2.34%, 1/1/2030.....	40,000	41,482

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Children's Hospital Corp. Series 2020, 2.58%, 2/1/2050	\$ 15,000	\$ 14,948
CommonSpirit Health:		
2.76%, 10/1/2024.....	250,000	261,705
4.19%, 10/1/2049.....	250,000	265,935
4.35%, 11/1/2042.....	25,000	27,081
Duke University Health System, Inc.....		
Series 2017, 3.92%, 6/1/2047	50,000	62,205
HCA, Inc.:		
4.13%, 6/15/2029 (b).....	35,000	39,592
4.50%, 2/15/2027.....	50,000	56,097
4.75%, 5/1/2023.....	55,000	59,999
5.00%, 3/15/2024.....	85,000	95,166
5.13%, 6/15/2039.....	25,000	30,084
5.25%, 4/15/2025.....	60,000	69,264
5.25%, 6/15/2026.....	65,000	75,713
5.25%, 6/15/2049.....	100,000	121,530
5.50%, 6/15/2047.....	65,000	80,603
Humana, Inc.:		
2.90%, 12/15/2022.....	150,000	156,898
4.80%, 3/15/2047.....	100,000	131,519
4.85%, 10/1/2044.....	50,000	66,326
Johns Hopkins Health System Corp.....		
3.84%, 5/15/2046	50,000	61,358
Kaiser Foundation Hospitals:		
3.50%, 4/1/2022.....	50,000	52,119
Series 2019, 3.27%, 11/1/2049	105,000	116,763

Security Description	Principal Amount	Value
Northwell Healthcare, Inc. 4.26%, 11/1/2047.....	\$ 50,000	\$ 57,669
NYU Langone Hospitals Series 2020, 3.38%, 7/1/2055	100,000	102,381
Orlando Health Obligated Group.....		
3.33%, 10/1/2050	25,000	25,000
Partners Healthcare System, Inc.....		
Series 2017, 3.77%, 7/1/2048	100,000	115,500
Providence St. Joseph Health Obligated Group.....		
Series 19A, 2.53%, 10/1/2029	80,000	84,865
Quest Diagnostics, Inc.:		
2.95%, 6/30/2030.....	35,000	38,240
4.20%, 6/30/2029.....	100,000	118,693
4.70%, 3/30/2045.....	25,000	31,561
RWJ Barnabas Health, Inc. 3.48%, 7/1/2049.....	50,000	51,655
SSM Health Care Corp. Series 2018, 3.60%, 6/1/2023	20,000	21,505
UnitedHealth Group, Inc.:		
1.25%, 1/15/2026.....	35,000	35,797
2.00%, 5/15/2030.....	55,000	57,491
2.38%, 10/15/2022.....	100,000	104,063
2.75%, 5/15/2040.....	50,000	52,511
2.88%, 3/15/2023.....	25,000	25,761
2.90%, 5/15/2050.....	50,000	52,636
3.10%, 3/15/2026.....	50,000	55,912
3.13%, 5/15/2060.....	100,000	107,143

Laboratory Corp. of America Holdings:		
2.30%, 12/1/2024	100,000	105,745
2.85%, 12/1/2029	100,000	110,007
3.25%, 8/1/2024	100,000	109,125
4.70%, 2/1/2045	25,000	31,753
Memorial Sloan-Kettering Cancer Center:		
4.13%, 7/1/2052	25,000	32,352
Series 2020, 2.86%, 1/1/2050	55,000	59,314
Methodist Hospital Series 20A, 2.71%, 12/1/2050	65,000	64,713
Montefiore Obligated Group 4.28%, 8/1/2050	50,000	49,713
Mount Sinai Hospitals Group, Inc. Series 2019, 3.74%, 7/1/2049	35,000	38,900
New York and Presbyterian Hospital:		
2.26%, 8/1/2040	50,000	49,028
Series 2019, 3.85%, 8/1/2119	35,000	39,954

3.38%, 4/15/2027	100,000	114,009
3.50%, 2/15/2024	10,000	10,970
3.50%, 8/15/2039	200,000	229,812
3.70%, 12/15/2025	10,000	11,447
3.75%, 7/15/2025 (b)	305,000	348,112
3.75%, 10/15/2047	50,000	59,269
3.88%, 12/15/2028	15,000	17,837
4.25%, 4/15/2047	100,000	127,222
4.63%, 7/15/2035	200,000	262,058
4.75%, 7/15/2045	230,000	312,370
6.88%, 2/15/2038	25,000	40,155
		6,635,916

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.

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**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value
HOME FURNISHINGS — 0.0% (a)		
Leggett & Platt, Inc. 4.40%, 3/15/2028	\$ 100,000	\$ 111,088
Whirlpool Corp.:		
4.50%, 6/1/2046	25,000	29,383
4.60%, 5/15/2050	50,000	61,422
4.75%, 2/26/2029	60,000	72,828
		274,721
HOUSEHOLD PRODUCTS — 0.0% (a)		
Procter & Gamble Co. 3.55%, 3/25/2040	100,000	122,559

Security Description	Principal Amount	Value
Aon Corp.:		
	\$	
2.20%, 11/15/2022	100,000	\$ 103,512
3.75%, 5/2/2028	100,000	115,579
Aon PLC:		
3.50%, 6/14/2024	50,000	54,604
3.88%, 12/15/2025	150,000	171,321
Arch Capital Group, Ltd.		
3.64%, 6/30/2050	105,000	112,694
Assurant, Inc.:		
4.20%, 8/27/2023	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

HOUSEHOLD PRODUCTS & WARES — 0.0% (a)		
Clorox Co.:		
3.10%, 10/1/2027	50,000	56,121
3.80%, 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
3.80%, 5/4/2047	50,000	63,405
3.85%, 11/1/2028	55,000	66,227
		448,038
INSURANCE — 0.9%		
Aflac, Inc.:		
3.63%, 6/15/2023	50,000	54,168
4.75%, 1/15/2049	75,000	97,782
Alleghany Corp.		
4.80%, 9/15/2044	50,000	63,215
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	16,212
4.50%, 6/15/2047	100,000	110,715
American International Group, Inc.:		
2.50%, 6/30/2025	100,000	106,728
3.40%, 6/30/2030	100,000	110,683
3.88%, 1/15/2035	200,000	229,878
3.80%, 4/1/2026	30,000	34,141
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

AXIS Specialty Finance LLC 3.80%, 7/15/2028	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.		
4.85%, 6/1/2029	50,000	55,714
Equitable Holdings, Inc.:		
3.80%, 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

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
Globe Life, Inc.:		
2.15%, 8/15/2030	\$ 100,000	\$ 100,258
4.55%, 8/15/2028	25,000	29,851
Hanover Insurance Group, Inc.:		
2.50%, 9/1/2030	15,000	15,398
Hartford Financial Services Group, Inc.:		
2.80%, 8/19/2029 (b)	70,000	75,787
4.40%, 3/15/2048	100,000	123,166
Kemper Corp.:		
2.40%, 8/30/2030	100,000	99,213
Lincoln National Corp.:		
3.05%, 1/15/2030	100,000	108,029
3.80%, 3/1/2028	35,000	40,297
4.00%, 8/1/2023	15,000	16,384
4.35%, 3/1/2048	50,000	57,501
6.30%, 10/9/2037	50,000	65,441
Loews Corp.:		
3.20%, 5/15/2030	15,000	16,759
3.75%, 4/1/2026	50,000	56,937
Manulife Financial Corp.:		
2.48%, 5/19/2027	70,000	74,799
USD 5-Year Swap Rate + 1.65%, 4.06%, 2/24/2032 (d)	50,000	54,214
Markel Corp.:		
3.50%, 1/1/1/2027 (b)	50,000	55,118
4.15%, 8/17/2050	50,000	59,769
5.00%, 5/20/2049	30,000	39,985
Marsh & McLennan Cos., Inc.:		
2.75%, 1/30/2022	30,000	30,840
3.30%, 3/14/2023	150,000	159,018
3.75%, 3/14/2026	25,000	28,314
3.88%, 3/15/2024	100,000	110,837
4.38%, 3/15/2029	250,000	303,532
Mercury General Corp.:		
4.40%, 3/15/2027	50,000	54,253
MetLife, Inc.:		
3.60%, 4/10/2024	300,000	331,593
4.05%, 3/1/2045 (b)	150,000	183,384
4.88%, 11/13/2043	200,000	267,766
6.40%, 12/15/2066	100,000	123,788
Series D, 4.37%, 9/15/2023	50,000	55,655

Security Description	Principal Amount	Value
3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (b) (d)	\$ 170,000	\$ 180,103
3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (b) (d)	200,000	217,586
3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (d)	80,000	85,298
5 year CMT + 3.04%, 3.70%, 10/1/2050 (b) (d)	100,000	101,769
Series MTN, 3.50%, 5/15/2024	50,000	55,354
Series MTN, 3.70%, 3/13/2051	100,000	109,942
Series MTN, 4.60%, 5/15/2044 (b)	75,000	93,301
Series MTN, 6.63%, 6/21/2040	25,000	37,790
Reinsurance Group of America, Inc.:		
3.15%, 6/15/2030	35,000	38,138
3.80%, 5/15/2029	50,000	56,991
RenaissanceRe Finance, Inc.:		
3.45%, 7/1/2027	30,000	32,759
Travelers Cos., Inc.:		
2.55%, 4/27/2050	10,000	9,808
3.75%, 5/15/2046	10,000	11,759
4.00%, 5/30/2047	80,000	98,460
4.05%, 3/7/2048 (b)	100,000	124,618
4.10%, 3/4/2048 (b)	100,000	125,197
Series MTN, 6.25%, 6/15/2037 (b)	25,000	37,836
Trinity Acquisition PLC:		
4.40%, 3/15/2026	26,000	29,950
Unum Group:		
4.00%, 6/15/2029 (b)	70,000	76,472
4.50%, 3/15/2025	25,000	27,747
4.50%, 12/15/2049	15,000	14,784
Voya Financial, Inc.:		
3.65%, 6/15/2026	50,000	56,557
Willis North America, Inc.:		
3.60%, 5/15/2024	50,000	54,594
3.88%, 8/15/2049	70,000	80,906
4.50%, 8/15/2028	50,000	59,749
WR Berkley Corp.:		
4.00%, 5/12/2050	45,000	53,211

Principal Financial Group, Inc.:		
2.13%, 6/15/2030	150,000	155,346
3.70%, 5/15/2029	50,000	58,287
Progressive Corp.:		
4.00%, 3/1/2028	50,000	60,161
4.20%, 3/15/2048	100,000	129,171
Prudential Financial, Inc.:		
3.84%, 12/7/2049	100,000	112,613

XLIT, Ltd.		
5.50%, 3/31/2045	125,000	165,306
		10,567,697
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

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**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
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Security Description	Principal Amount	Value
Alphabet, Inc.:		
	\$	
1.10%, 8/15/2030	165,000	\$ 163,495
2.00%, 8/15/2026 (b)	250,000	267,470
2.05%, 8/15/2050	250,000	233,715
Amazon.com, Inc.:		
0.40%, 6/3/2023	250,000	250,497
0.80%, 6/3/2025	65,000	65,688
1.50%, 6/3/2030	235,000	239,869
2.40%, 2/22/2023	200,000	209,626
2.50%, 11/29/2022	25,000	26,065
2.50%, 6/3/2050	40,000	40,830
2.70%, 6/3/2060	30,000	30,993
2.80%, 8/23/2024	100,000	108,352
3.15%, 8/23/2027	100,000	113,713
3.80%, 12/5/2024	30,000	33,770
3.88%, 8/23/2037	125,000	155,895
4.05%, 8/23/2047	125,000	161,780
4.25%, 8/23/2057	150,000	204,469
4.85%, 12/5/2044	125,000	178,636
5.20%, 12/3/2025	50,000	60,822
Baidu, Inc.		
2.88%, 7/6/2022	250,000	257,432
Booking Holdings, Inc.:		
3.60%, 6/1/2026	250,000	276,812
4.10%, 4/13/2025	100,000	112,587
4.63%, 4/13/2030	100,000	120,154

Security Description	Principal Amount	Value
IRON/STEEL — 0.1%		
Nucor Corp.:		
	\$	
2.00%, 6/1/2025	15,000	\$ 15,684
2.70%, 6/1/2030 (b)	15,000	16,112
4.00%, 8/1/2023	25,000	27,159
5.20%, 8/1/2043	50,000	67,637
Reliance Steel & Aluminum Co.:		
1.30%, 8/15/2025	40,000	39,969
Steel Dynamics, Inc.:		
2.80%, 12/15/2024	25,000	26,420
3.45%, 4/15/2030	40,000	44,036
Vale Overseas, Ltd.:		
6.25%, 8/10/2026	150,000	177,292
6.88%, 11/10/2039	300,000	396,153
8.25%, 1/17/2034	25,000	35,338
		845,800
LODGING — 0.1%		
Choice Hotels International, Inc.:		
3.70%, 12/1/2029	50,000	52,931
Hyatt Hotels Corp.		
4.38%, 9/15/2028	50,000	51,328
Las Vegas Sands Corp.:		
2.80%, 6/25/2025	65,000	64,754
3.20%, 8/8/2024	45,000	45,468

E*TRADE Financial Corp.		
2.85%, 8/24/2022	175,000	182,324
eBay, Inc.:		
1.80%, 3/11/2025	140,000	145,909
2.70%, 3/11/2030	100,000	106,137
2.75%, 1/30/2023	150,000	157,221
3.45%, 8/1/2024	25,000	27,363
3.80%, 3/9/2022	50,000	52,239
Expedia Group, Inc.:		
3.25%, 2/15/2030	35,000	33,708
3.80%, 2/15/2028	50,000	50,195
4.63%, 8/1/2027 (c)	90,000	94,448
TD Ameritrade Holding Corp.		
2.85%, 4/1/2022	150,000	155,009
		4,978,666

**INVESTMENT COMPANY
SECURITY — 0.0% (a)**

Ares Capital Corp.:		
3.50%, 2/10/2023	50,000	51,358
3.88%, 1/15/2026	100,000	101,815
4.20%, 6/10/2024	50,000	51,971
4.25%, 3/1/2025	50,000	51,799
FS KKR Capital Corp.		
4.13%, 2/1/2025	100,000	98,951
Owl Rock Capital Corp.		
4.00%, 3/30/2025	50,000	50,454
Prospect Capital Corp.		
5.88%, 3/15/2023 (b)	25,000	25,807
		432,155

3.50%, 8/18/2026	30,000	30,400
3.90%, 8/8/2028	40,000	39,890
Marriott International, Inc.:		
3.75%, 3/15/2025	25,000	25,934
Series EE, 5.75%, 5/1/..... 2025	290,000	323,072
Sands China, Ltd.		
5.13%, 8/8/2025	250,000	273,117
		906,894

**MACHINERY,
CONSTRUCTION &
MINING — 0.1%**

ABB Finance USA, Inc.:		
2.88%, 5/8/2022	50,000	51,971
3.80%, 4/3/2028	100,000	118,982
Caterpillar Financial Services Corp.:		
Series MTN, 0.45%, 0/14/..... 2023	250,000	250,272
Series MTN, 0.95%, 5/13/..... 2022	100,000	100,980
Series MTN, 1.95%, 11/18/..... 2022	300,000	309,897
Series MTN, 2.40%, 6/6/..... 2022	150,000	155,076
Series MTN, 2.95%, 2/26/..... 2022	150,000	155,534
Series MTN, 3.75%, 11/24/..... 2023 (b)	25,000	27,533

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**STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Principal Amount	Value
Caterpillar, Inc.:		
	\$	
2.60%, 8/19/2029 (b)	100,000	\$ 109,588
2.60%, 4/9/2030 (b)	95,000	104,073
3.25%, 4/9/2050	125,000	141,035
3.80%, 8/15/2042	125,000	152,674
4.75%, 5/15/2064	25,000	35,200

Security Description	Principal Amount	Value
Westinghouse Air Brake Technologies Corp.	\$	
4.95%, 9/15/2028	300,000	\$ 349,374
Xylem, Inc.		
1.95%, 1/30/2028	45,000	46,959
		3,117,411
MEDIA — 1.0%		
CBS Corp.:		

Oshkosh Corp.		
3.10%, 3/1/2030 (b).....	10,000	10,592
		1,723,407
MACHINERY-DIVERSIFIED		
— 0.3%		
CNH Industrial Capital LLC:		
3.88%, 10/15/2021.....	10,000	10,276
4.20%, 1/15/2024.....	100,000	107,764
4.38%, 4/5/2022.....	15,000	15,720
CNH Industrial NV		
Series MTN, 3.85%, 11/15/...		
2027 (b)	15,000	16,225
Deere & Co.:		
2.60%, 6/8/2022.....	25,000	25,816
2.88%, 9/7/2048.....	35,000	37,625
3.00%, 6/9/2042.....	225,000	287,203
Flowserve Corp.		
3.50%, 10/1/2030.....	35,000	34,770
IDEX Corp.		
3.00%, 5/1/2030.....	25,000	27,513
John Deere Capital Corp.:		
3.65%, 10/12/2023 (b).....	100,000	109,754
Series GMN, 3.45%, 6/7/...		
2023	25,000	27,001
Series MTN, 2.15%, 8/8/...		
2022	150,000	155,342
Series MTN, 2.25%, 8/14/...		
2026	100,000	108,593
Series MTN, 2.60%, 3/7/...		
2024	65,000	69,470
Series MTN, 2.80%, 3/6/...		
2023 (b)	150,000	158,760
Series MTN, 2.80%, 7/18/...		
2029	50,000	55,664
Series MTN, 3.40%, 8/11/...		
2025 (b)	25,000	28,208
Series MTN, 3.45%, 3/13/...		
2025 (b)	100,000	112,290
nVent Finance Sarl		
4.55%, 4/15/2028.....	50,000	53,712
Otis Worldwide Corp.:		
2.06%, 4/5/2025.....	250,000	263,073
2.57%, 2/15/2030.....	250,000	268,675
3.11%, 2/15/2040.....	250,000	267,310
Rockwell Automation, Inc.:		
3.50%, 3/1/2028.....	85,000	98,377
4.20%, 3/1/2048.....	250,000	327,597
Wabtec Corp.		
4.40%, 3/15/2024.....	50,000	54,340

2.80%, 1/15/2027.....	125,000	134,780
4.20%, 6/1/2028 (b).....	200,000	231,038
4.85%, 5/19/2050.....	200,000	233,166
Charter Communications		
Operating LLC/Charter		
Communications		
Operating Capital:		
2.80%, 4/1/2031.....	290,000	300,959
4.20%, 3/15/2028.....	250,000	283,640
4.46%, 7/23/2022.....	150,000	158,837
4.80%, 3/1/2050.....	155,000	175,396
4.81%, 7/23/2025.....	50,000	57,729
5.05%, 3/30/2029.....	100,000	119,673
5.38%, 5/1/2047.....	150,000	177,835
6.48%, 10/23/2045.....	185,000	248,529
Class USD, 4.50%, 2/1/...		
2024 (b)	100,000	110,838
Comcast Corp.:		
1.50%, 2/15/2031.....	150,000	148,245
1.85%, 1/15/2031.....	70,000	71,912
2.45%, 8/15/2052.....	115,000	107,522
2.65%, 8/15/2062.....	75,000	71,255
2.80%, 1/15/2051.....	55,000	55,450
3.10%, 4/1/2025 (b).....	35,000	38,564
3.15%, 3/1/2026.....	225,000	250,877
3.15%, 2/15/2028.....	200,000	224,666
3.20%, 7/15/2036.....	250,000	277,235
3.30%, 2/1/2027.....	150,000	169,289
3.30%, 4/1/2027.....	100,000	113,110
3.40%, 4/1/2030.....	50,000	57,636
3.40%, 7/15/2046.....	100,000	111,056
3.60%, 3/1/2024.....	25,000	27,487
3.75%, 4/1/2040.....	250,000	294,030
3.80%, 3/1/2038.....	150,000	177,943
3.85%, 10/15/2025.....	350,000	401,698
4.00%, 11/1/2048.....	69,000	83,255
4.15%, 10/15/2028.....	250,000	301,065
4.20%, 8/15/2034.....	100,000	124,503
4.25%, 10/15/2030.....	50,000	61,453
4.25%, 1/15/2033.....	50,000	62,223
4.60%, 10/15/2038.....	305,000	389,570
4.65%, 7/15/2042.....	75,000	97,877
4.70%, 10/15/2048.....	500,000	664,815
4.85%, 10/15/2058.....	105,000	151,113
Discovery Communications		
LLC:		
3.80%, 3/13/2024.....	100,000	109,064

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
	\$	
3.85%, 3/20/2028	30,000	\$ 34,100
4.00%, 8/15/2055 (c)	265,000	270,006
5.20%, 8/20/2047	100,000	120,838
Fox Corp.:		
3.67%, 1/25/2022	15,000	15,640
4.03%, 1/25/2024	25,000	27,515
4.71%, 1/25/2029	40,000	47,948
5.48%, 1/25/2039	275,000	367,185
5.58%, 1/25/2049	25,000	34,576
Grupo Televisa SAB:		
5.00%, 5/13/2045	50,000	56,507
6.13%, 1/31/2046 (b)	100,000	130,636
Thomson Reuters Corp.		
3.35%, 5/15/2026	50,000	55,013
Time Warner Cable LLC:		
4.50%, 8/15/2042	100,000	108,358
5.50%, 8/1/2041	425,000	515,852
5.88%, 11/15/2040	50,000	62,893
6.75%, 6/15/2039	50,000	68,441
TWDC Enterprises 18 Corp.:		
3.00%, 2/13/2026 (b)	50,000	55,475
Series GMTN, 3.15%,		
9/17/2025	25,000	27,771
Series MTN, 3.00%, 7/30/		
2046	75,000	76,766
Viacom, Inc.:		
4.95%, 1/15/2031	250,000	299,982
5.85%, 8/1/2043	200,000	250,070
ViacomCBS, Inc.:		
3.70%, 6/1/2028	50,000	55,432
4.38%, 3/15/2043	25,000	26,612
4.75%, 5/15/2025	250,000	287,160
Walt Disney Co.:		
1.65%, 8/1/2022	20,000	20,463
1.75%, 8/30/2024 (b)	50,000	52,017
1.75%, 1/13/2026	105,000	109,209
2.00%, 8/1/2028	185,000	190,957
2.20%, 1/13/2028 (b)	70,000	73,709

Security Description	Principal Amount	Value
	\$	
Timken Co.		
4.50%, 12/15/2028	20,000	\$ 21,977
		100,241
MINING — 0.2%		
Barrick Gold Corp.		
5.25%, 4/1/2042	25,000	34,283
Barrick North America Finance LLC		
5.75%, 5/1/2043	250,000	363,932
BHP Billiton Finance USA, Ltd.:		
4.13%, 2/24/2042 (b)	125,000	156,161
5.00%, 8/30/2043	50,000	70,171
Newmont Corp.:		
2.25%, 10/1/2030	65,000	67,270
2.80%, 10/1/2029	80,000	86,333
3.70%, 3/15/2023 (b)	7,000	7,411
Newmont Mining Corp.		
4.88%, 3/15/2042	50,000	68,163
Rio Tinto Finance USA PLC:		
4.13%, 8/21/2042	25,000	32,041
4.75%, 3/23/2042	150,000	204,535
Rio Tinto Finance USA, Ltd.		
3.75%, 6/15/2025	250,000	282,795
Southern Copper Corp.		
5.88%, 4/23/2045	357,000	484,324
		1,857,419
MISCELLANEOUS		
MANUFACTURER —		
0.2%		
3M Co.:		
1.75%, 2/14/2023 (b)	100,000	103,207
2.00%, 2/14/2025 (b)	100,000	105,963
2.38%, 8/26/2029	100,000	108,189
2.88%, 10/15/2027	225,000	250,756
3.25%, 8/26/2049	60,000	67,218
Series MTN, 3.38%, 3/1/		
2029	50,000	57,578
Series MTN, 3.63%, 10/15/		
2047	25,000	29,480

2.65%, 1/13/2031.....	440,000	474,949
3.35%, 3/24/2025.....	250,000	277,687
3.38%, 11/15/2026.....	100,000	112,679
3.50%, 5/13/2040.....	150,000	169,374
3.60%, 1/13/2051.....	75,000	84,830
3.70%, 10/15/2025.....	100,000	113,376
3.80%, 5/13/2060.....	90,000	103,971
4.00%, 10/1/2023 (b).....	100,000	109,100
4.70%, 3/23/2050.....	150,000	197,748
5.40%, 10/1/2043.....	75,000	103,005
6.65%, 11/15/2037.....	250,000	376,320
		12,439,503

**METAL FABRICATE &
HARDWARE — 0.0% (a)**

Precision Castparts Corp.		
2.50%, 1/15/2023.....	75,000	78,264

Series MTN, 4.00%, 0/14/.. 2048	30,000	37,730
Carlisle Cos., Inc.		
2.75%, 3/1/2030.....	65,000	69,279
Eaton Corp.:		
3.10%, 0/15/2027.....	100,000	111,514
4.15%, 11/2/2042.....	25,000	30,769
General Electric Co.:		
3.45%, 5/1/2027.....	45,000	47,567
3.63%, 5/1/2030.....	50,000	51,800
4.13%, 10/9/2042.....	18,000	18,013
4.25%, 5/1/2040.....	305,000	309,691
4.35%, 5/1/2050.....	55,000	56,078
Series GMTN, 3.45%,..... 5/15/2024	50,000	53,713

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Series MTN, 5.88%, 1/14/.. 2038	\$ 50,000	\$ 58,242
Illinois Tool Works, Inc.		
3.80%, 0/1/2042.....	325,000	403,682
Parker-Hannifin Corp.:		
2.70%, 6/14/2024.....	35,000	37,456
4.00%, 6/14/2049.....	40,000	48,072
Series MTN, 3.30%, 11/21/.. 2024	50,000	54,946
Textron, Inc.:		
2.45%, 3/15/2031.....	30,000	30,011
3.80%, 0/1/2029.....	50,000	56,037
4.00%, 3/15/2026.....	50,000	55,143
Trane Technologies Global Holding Co., Ltd.....		
5.75%, 6/15/2043	25,000	35,037
Trane Technologies Luxembourg Finance SA.....		
3.80%, 3/21/2029	100,000	117,249
		2,404,420

Security Description	Principal Amount	Value
Cimarex Energy Co.	\$	
3.80%, 5/15/2027.....	250,000	\$ 251,880
CNOOC Finance 2015 USA LLC:		
3.50%, 5/5/2025 (b).....	300,000	330,081
4.38%, 5/2/2028.....	250,000	292,287
CNOOC Nexen Finance 2014 LLC.....		
4.88%, 4/30/2044	100,000	133,277
Concho Resources, Inc.		
3.75%, 10/1/2027.....	300,000	324,669
ConocoPhillips		
6.50%, 2/1/2039.....	75,000	110,483
ConocoPhillips Co.:		
4.95%, 3/15/2026.....	200,000	238,900
5.95%, 3/15/2046.....	200,000	296,760
6.95%, 4/15/2029.....	50,000	69,484
Devon Energy Corp.:		
5.00%, 6/15/2045.....	25,000	23,780
5.85%, 12/15/2025.....	50,000	55,977

OIL & GAS — 1.3%		
BP Capital Markets America, Inc.:		
3.00%, 2/24/2050	250,000	239,497
3.02%, 1/16/2027	200,000	219,338
3.22%, 4/14/2024	200,000	215,554
3.59%, 4/14/2027	250,000	280,425
3.63%, 4/6/2030	200,000	229,340
3.84%, 8/21/2028 (b)	100,000	116,367
BP Capital Markets PLC:		
3.06%, 3/17/2022	200,000	207,624
3.81%, 2/10/2024	150,000	164,838
Canadian Natural Resources, Ltd.:		
2.85%, 1/15/2023	250,000	259,912
3.45%, 11/15/2021	25,000	25,556
3.85%, 6/1/2027	50,000	54,005
3.80%, 2/1/2025	25,000	27,116
Series GMTN, 4.95%, 6/1/2047	100,000	112,006
Chevron Corp.:		
1.14%, 5/11/2023	250,000	254,807
1.55%, 5/11/2025	135,000	139,883
2.24%, 5/11/2030 (b)	100,000	106,134
2.85%, 5/16/2026 (b)	50,000	55,644
2.88%, 5/11/2040	45,000	48,591
3.08%, 5/11/2050	100,000	108,003
3.19%, 6/24/2023 (b)	25,000	26,738
Chevron USA, Inc.:		
0.33%, 8/13/2022	65,000	65,055
0.43%, 8/11/2023	30,000	30,028
0.69%, 8/13/2025	65,000	64,797
1.02%, 8/13/2027	40,000	39,953
2.34%, 8/13/2050 (b)	65,000	61,250

Diamondback Energy, Inc.:		
2.88%, 12/1/2024	60,000	60,740
3.25%, 12/1/2026	45,000	45,148
3.50%, 12/1/2029 (b)	100,000	96,433
Ecopetrol SA:		
4.13%, 1/16/2025	100,000	105,129
5.88%, 5/28/2045	225,000	246,170
6.88%, 4/29/2030 (b)	250,000	299,282
7.38%, 8/18/2043	50,000	62,927
EOG Resources, Inc.:		
2.63%, 3/15/2023	100,000	104,208
3.90%, 4/1/2035	25,000	28,044
4.38%, 4/15/2030	30,000	35,354
4.85%, 4/15/2050	35,000	42,857
Equinor ASA:		
2.65%, 1/15/2024	75,000	79,934
2.88%, 4/6/2025	250,000	272,057
3.25%, 11/18/2049	55,000	58,253
3.63%, 8/10/2028 (b)	50,000	58,613
3.63%, 4/6/2040	100,000	114,458
3.70%, 3/1/2024	300,000	331,926
3.85%, 5/15/2043	50,000	58,282
4.80%, 11/18/2043	30,000	38,752
Exxon Mobil Corp.:		
1.57%, 4/15/2023	150,000	154,273
1.80%, 8/16/2022	20,000	20,591
2.02%, 8/16/2024	50,000	52,573
2.44%, 8/16/2029 (b)	50,000	53,760
2.61%, 10/15/2030	300,000	324,234
2.89%, 3/19/2025	150,000	164,334
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.

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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
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Hess Corp.:		
	\$	
5.60%, 2/15/2041.....	75,000	\$ 81,565
5.80%, 4/1/2047.....	250,000	276,110
HollyFrontier Corp.		
2.63%, 10/1/2023.....	45,000	45,114
Husky Energy, Inc.		
4.40%, 4/15/2028.....	100,000	104,989
Marathon Oil Corp.:		
2.80%, 11/1/2022.....	25,000	25,614
4.40%, 7/15/2027 (b).....	50,000	49,691
5.20%, 6/1/2045.....	50,000	46,921
Marathon Petroleum Corp.:		
3.63%, 8/15/2024.....	50,000	53,512
3.80%, 4/1/2028.....	30,000	32,562
4.50%, 5/1/2023.....	250,000	269,820
4.50%, 4/1/2048.....	25,000	25,283
5.13%, 12/15/2026.....	150,000	174,705
Nexen, Inc.		
5.88%, 3/10/2035.....	100,000	142,814
Noble Energy, Inc.:		
4.05%, 8/15/2047.....	250,000	327,980
5.25%, 11/15/2043.....	50,000	65,710
Petro-Canada		
5.35%, 7/15/2033.....	25,000	29,235
Phillips 66:		
2.15%, 12/15/2030.....	150,000	145,636
3.70%, 4/6/2023.....	20,000	21,420
3.85%, 4/8/2025.....	180,000	199,733
3.00%, 3/15/2028 (b).....	50,000	56,251
4.30%, 4/1/2022.....	35,000	36,919
4.88%, 11/15/2044.....	95,000	112,846
Pioneer Natural Resources Co.:		
4.45%, 1/15/2026.....	50,000	57,846
Shell International Finance B.V.:		
0.38%, 8/15/2023 (b).....	200,000	199,450
2.38%, 4/6/2025.....	250,000	267,022
2.38%, 11/7/2028.....	100,000	105,681
2.50%, 8/12/2026.....	150,000	163,384
2.75%, 4/6/2030.....	250,000	273,457
3.13%, 11/7/2048.....	100,000	103,358
3.25%, 5/11/2025.....	100,000	110,690
4.00%, 5/10/2046.....	100,000	116,791
4.13%, 5/11/2035.....	75,000	90,386
4.38%, 5/11/2045.....	250,000	304,962
4.55%, 8/12/2043.....	250,000	312,040
5.50%, 3/25/2040.....	25,000	34,823
Suncor Energy, Inc.:		
2.80%, 5/15/2023.....	45,000	47,210
3.10%, 5/15/2025.....	40,000	43,042
3.60%, 12/1/2024.....	25,000	27,285

	\$	
3.75%, 4/10/2024.....	375,000	\$ 414,319
Total Capital SA		
3.88%, 10/11/2028.....	25,000	29,549
Valero Energy Corp.:		
1.20%, 3/15/2024.....	250,000	249,735
2.15%, 8/15/2027.....	250,000	249,340
2.85%, 4/15/2025 (b).....	55,000	57,698
3.40%, 8/15/2026.....	50,000	53,745
6.63%, 6/15/2037.....	250,000	313,365
		15,417,471
OIL & GAS SERVICES —		
0.1%		
Baker Hughes a GE Co. LLC/ Baker Hughes Co-Obligor, Inc.:		
2.77%, 12/15/2022.....	100,000	104,535
3.34%, 12/15/2027.....	50,000	53,115
4.08%, 12/15/2047.....	150,000	150,365
Halliburton Co.:		
3.80%, 11/15/2025.....	22,000	23,901
4.85%, 11/15/2035.....	150,000	159,286
5.00%, 11/15/2045.....	35,000	35,733
7.45%, 8/15/2039.....	25,000	32,192
National Oilwell Varco, Inc.		
3.60%, 12/1/2028.....	100,000	97,481
Schlumberger Investment SA		
2.65%, 6/26/2030.....	150,000	151,395
		808,003
PACKAGING &		
CONTAINERS — 0.0% (a)		
Packaging Corp. of America:		
3.00%, 12/15/2029.....	25,000	27,403
3.40%, 12/15/2027.....	35,000	39,108
4.05%, 12/15/2049 (b).....	10,000	12,072
WRKCo, Inc.:		
3.38%, 8/15/2027.....	100,000	110,066
3.75%, 3/15/2025.....	100,000	111,771
4.20%, 6/1/2032.....	50,000	60,365
		360,785
PHARMACEUTICALS —		
1.9%		
AbbVie, Inc.:		
2.15%, 11/19/2021 (c).....	115,000	117,095
2.60%, 11/21/2024 (c).....	105,000	111,297
2.00%, 11/6/2022.....	25,000	26,214
2.85%, 11/21/2026 (c).....	105,000	114,349
3.20%, 5/14/2026.....	200,000	220,006
3.20%, 11/21/2029 (c).....	245,000	269,809
3.25%, 10/1/2022 (c).....	500,000	522,580
3.45%, 3/15/2022 (c).....	200,000	207,274
3.60%, 5/14/2025.....	350,000	387,768

4.00%, 11/15/2047.....	70,000	71,548
6.50%, 6/15/2038.....	50,000	64,004
Total Capital International SA:		
3.13%, 5/29/2050.....	200,000	206,686

3.75%, 11/14/2023.....	235,000	256,251
3.80%, 3/15/2025 (c).....	425,000	470,823
3.85%, 6/15/2024 (c).....	50,000	54,747

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
4.05%, 11/31/2039 (c).....	200,000	\$ 229,536
4.25%, 11/14/2028.....	35,000	41,556
4.25%, 11/21/2049 (c).....	340,000	402,155
4.30%, 5/14/2036.....	50,000	58,797
4.40%, 11/6/2042.....	50,000	59,284
4.45%, 5/14/2046.....	150,000	179,023
4.50%, 5/14/2035.....	50,000	60,787
4.55%, 3/15/2035 (c).....	350,000	427,094
4.75%, 3/15/2045 (c).....	75,000	90,624
4.88%, 11/14/2048.....	25,000	31,653
AmerisourceBergen Corp.:		
2.80%, 5/15/2030.....	100,000	106,766
3.45%, 12/15/2027.....	50,000	57,037
AstraZeneca PLC:		
2.38%, 6/12/2022.....	400,000	412,368
3.38%, 11/16/2025.....	35,000	39,292
3.50%, 8/17/2023.....	50,000	54,082
4.00%, 1/17/2029.....	35,000	41,506
4.00%, 9/18/2042.....	25,000	30,659
4.38%, 8/17/2048.....	40,000	53,089
6.45%, 9/15/2037.....	25,000	38,101
Becton Dickinson & Co.:		
3.70%, 6/6/2027.....	163,000	184,762
3.73%, 12/15/2024.....	50,000	55,231
4.67%, 6/6/2047.....	210,000	259,736
4.69%, 12/15/2044.....	20,000	24,538
Becton Dickinson and Co.:		
2.89%, 6/6/2022.....	235,000	243,089
3.36%, 6/6/2024.....	50,000	54,076
Bristol-Myers Squibb Co.:		

Security Description	Principal Amount	Value
	\$	
4.80%, 8/15/2038.....	60,000	\$ 74,545
4.90%, 12/15/2048.....	295,000	383,521
6.13%, 11/15/2041.....	25,000	36,363
CVS Health Corp.:		
2.88%, 6/1/2026.....	210,000	227,909
3.38%, 8/12/2024.....	25,000	27,204
3.50%, 7/20/2022.....	200,000	209,692
3.70%, 3/9/2023.....	130,000	139,292
3.75%, 4/1/2030.....	250,000	285,745
3.88%, 7/20/2025.....	20,000	22,551
4.10%, 3/25/2025.....	311,000	351,029
4.30%, 3/25/2028.....	460,000	537,993
4.78%, 3/25/2038.....	675,000	819,585
4.88%, 7/20/2035.....	45,000	57,155
5.05%, 3/25/2048.....	300,000	382,437
5.13%, 7/20/2045.....	185,000	233,516
Eli Lilly & Co.:		
2.25%, 5/15/2050.....	100,000	94,622
2.35%, 5/15/2022.....	300,000	309,729
2.50%, 9/15/2060.....	250,000	237,442
GlaxoSmithKline Capital PLC:		
0.53%, 10/1/2023 (f).....	100,000	100,154
2.88%, 6/1/2022.....	100,000	103,785
3.00%, 6/1/2024.....	70,000	75,659
3.38%, 6/1/2029.....	85,000	98,088
GlaxoSmithKline Capital, Inc.:		
2.80%, 3/18/2023.....	25,000	26,451
3.38%, 5/15/2023.....	100,000	107,630
3.63%, 5/15/2025 (b).....	55,000	62,249

2.60%, 5/16/2022	50,000	51,874
2.90%, 7/26/2024	500,000	542,030
3.25%, 2/20/2023	50,000	53,204
3.25%, 2/27/2027 (b)	250,000	285,807
3.25%, 8/1/2042	50,000	57,122
3.63%, 5/15/2024	25,000	27,536
3.88%, 8/15/2025	275,000	313,846
3.90%, 2/20/2028	100,000	118,389
4.13%, 6/15/2039	35,000	44,308
4.25%, 10/26/2049	150,000	197,613
4.35%, 11/15/2047	225,000	294,829
4.55%, 2/20/2048	100,000	134,423
4.63%, 5/15/2044	50,000	66,858
5.00%, 8/15/2045	150,000	209,847

Cardinal Health, Inc.:

3.08%, 6/15/2024	250,000	269,015
3.41%, 6/15/2027	300,000	334,098
4.90%, 8/15/2045	25,000	29,454

Cigna Corp.:

2.40%, 3/15/2030	120,000	124,444
3.05%, 10/15/2027	50,000	55,239
3.20%, 3/15/2040	85,000	89,663
3.40%, 3/15/2050	65,000	68,009
3.75%, 7/15/2023	67,000	72,495
4.38%, 10/15/2028	310,000	368,553

3.88%, 5/15/2028	100,000	118,915
4.20%, 3/18/2043	25,000	32,255
6.38%, 5/15/2038	50,000	77,082

Johnson & Johnson:

0.55%, 8/1/2025	50,000	50,000
0.95%, 8/1/2027	65,000	65,272
1.30%, 8/1/2030	70,000	70,549
2.10%, 8/1/2040	65,000	64,968
2.25%, 8/1/2050	100,000	98,881
2.45%, 3/1/2026	30,000	32,728
2.45%, 8/1/2060 (b)	65,000	64,539
2.90%, 1/15/2028	250,000	281,222
3.38%, 12/5/2023	25,000	27,396
3.40%, 1/15/2038	100,000	118,487
3.55%, 3/1/2036	150,000	182,149
3.63%, 3/3/2037	200,000	243,746
3.75%, 3/3/2047	100,000	126,456
4.50%, 12/5/2043 (b)	50,000	69,135

McKesson Corp.:

2.85%, 3/15/2023	25,000	26,176
3.95%, 2/16/2028	60,000	69,727

Mead Johnson Nutrition Co.

4.60%, 6/1/2044 (b)	25,000	33,278
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Merck & Co., Inc.:

1.45%, 6/24/2030	55,000	55,838
2.35%, 2/10/2022	50,000	51,460

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
2.35%, 6/24/2040	70,000	\$ 71,100
2.40%, 8/15/2022	25,000	25,891
2.75%, 2/10/2025	325,000	353,038
2.90%, 3/7/2024	45,000	48,543
3.40%, 3/7/2029	100,000	116,566
3.60%, 8/15/2042	25,000	30,401
3.70%, 2/10/2045	50,000	60,332
3.90%, 3/7/2039	100,000	123,731
4.00%, 3/7/2049	65,000	82,421

Security Description	Principal Amount	Value
	\$	
Wyeth LLC		
6.00%, 2/15/2036	25,000	\$ 36,266
Zoetis, Inc.:		
3.00%, 8/12/2027	50,000	55,329
3.00%, 5/15/2050	105,000	112,373
3.90%, 8/20/2028	50,000	59,114
4.45%, 8/20/2048	25,000	32,941
4.70%, 2/1/2043 (b)	25,000	32,848
		22,925,215

PIPELINES — 1.0%

Mylan NV		
5.25%, 6/15/2046	250,000	311,727
Novartis Capital Corp.:		
1.75%, 2/14/2025	100,000	104,737
2.00%, 2/14/2027	100,000	106,007
2.20%, 8/14/2030	100,000	107,402
2.40%, 5/17/2022	300,000	309,909
2.75%, 8/14/2050	65,000	70,004
3.00%, 11/30/2025	25,000	27,746
3.10%, 5/17/2027 (b)	30,000	33,708
3.40%, 5/6/2024	25,000	27,562
4.00%, 11/30/2045	50,000	64,297
Perrigo Finance Unlimited		
Co.		
4.38%, 3/15/2026	50,000	55,924
Pfizer, Inc.:		
1.70%, 5/28/2030	150,000	155,058
2.55%, 5/28/2040	150,000	155,988
2.70%, 5/28/2050	250,000	260,732
2.85%, 3/15/2024	100,000	107,941
3.00%, 12/15/2026	150,000	169,479
3.20%, 8/15/2023	50,000	53,939
3.40%, 5/15/2024 (b)	25,000	27,431
3.45%, 3/15/2029	100,000	116,969
3.60%, 8/15/2028	100,000	118,271
3.80%, 3/15/2039	25,000	30,488
4.00%, 12/15/2036	150,000	184,797
4.00%, 3/15/2049	100,000	126,842
4.10%, 8/15/2038	200,000	248,490
4.20%, 8/15/2048	35,000	45,403
7.20%, 3/15/2039	75,000	124,476
Sanofi		
3.63%, 6/18/2028	100,000	117,135
Shire Acquisitions		
Investments Ireland DAC:		
2.88%, 8/23/2023	100,000	106,070
3.20%, 8/23/2026	30,000	33,392
Takeda Pharmaceutical Co.,		
Ltd.:		
2.05%, 3/31/2030	250,000	252,987
3.03%, 7/8/2040	200,000	208,530
4.40%, 11/26/2023	100,000	111,087
5.00%, 11/26/2028	100,000	124,214
Upjohn, Inc.:		
1.13%, 6/23/2022 (c)	500,000	503,910
2.70%, 6/23/2030 (c)	150,000	155,685
4.00%, 6/23/2050 (c)	150,000	159,669

Boardwalk Pipelines L.P.:		
3.40%, 2/15/2031	45,000	44,083
4.80%, 5/3/2028	40,000	43,638
Cheniere Corpus Christi		
Holdings-LLC		
3.70%, 11/15/2029 (c)	90,000	93,433
Enable Midstream Partners		
L.P.:		
4.15%, 8/15/2029 (b)	100,000	92,415
4.40%, 3/15/2027	50,000	48,171
4.85%, 5/15/2028	30,000	29,292
Enbridge, Inc.:		
2.80%, 7/15/2022	50,000	51,852
3.70%, 7/15/2027	50,000	55,546
4.00%, 11/15/2049	100,000	106,669
4.25%, 12/1/2026	50,000	57,316
Energy Transfer Operating		
L.P.:		
4.20%, 4/15/2027	50,000	51,767
4.75%, 1/15/2026	225,000	239,715
5.00%, 5/15/2050	250,000	230,892
5.15%, 2/1/2043	25,000	22,842
5.15%, 3/15/2045	225,000	204,145
5.20%, 2/1/2022	100,000	103,559
5.25%, 4/15/2029	275,000	295,859
5.88%, 1/15/2024	250,000	275,675
6.25%, 4/15/2049	275,000	284,199
Enterprise Products		
Operating LLC:		
3.13%, 7/31/2029	100,000	108,882
3.20%, 2/15/2052	200,000	184,162
3.50%, 2/1/2022	25,000	25,975
3.75%, 2/15/2025	75,000	83,436
3.85%, 2/15/2027	200,000	228,834
4.15%, 10/16/2028	25,000	29,226
4.20%, 1/31/2050	65,000	69,035
4.80%, 2/1/2048	25,000	28,698
4.85%, 3/15/2044	50,000	56,769
4.80%, 5/15/2046	50,000	56,597
5.10%, 2/15/2045	200,000	232,436
Series D, 3 Month USD....		
LIBOR + 2.99%, 4.88%,		
8/16/2077 (d)	250,000	217,500

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Series E, 3 Month USD		
LIBOR + 3.03%, 5.25%, 8/16/2077 (d)	\$ 150,000	\$ 142,836
Kinder Morgan Energy Partners L.P.		
5.40%, 9/1/2044	25,000	28,918
Kinder Morgan, Inc.:		
2.00%, 2/15/2031	110,000	105,743
3.15%, 1/15/2023	450,000	472,315
4.30%, 6/1/2025	300,000	337,836
5.05%, 2/15/2046	50,000	56,449
5.30%, 12/1/2034	200,000	236,960
5.55%, 6/1/2045	150,000	178,258
Magellan Midstream Partners L.P.:		
4.20%, 10/3/2047	50,000	52,678
4.85%, 2/1/2049	275,000	315,969
5.00%, 3/1/2026	50,000	58,186
MPLX L.P.:		
1.75%, 3/1/2026	35,000	35,017
3.50%, 12/1/2022	75,000	78,333
4.00%, 3/15/2028	35,000	38,118
4.50%, 4/15/2038	180,000	183,638
4.70%, 4/15/2048	100,000	101,238
4.80%, 2/15/2029	105,000	119,801
4.88%, 6/1/2025	50,000	56,603
4.90%, 4/15/2058	25,000	25,360
5.20%, 3/1/2047	100,000	108,175
5.20%, 12/1/2047	100,000	107,218
ONEOK Partners L.P.		
3.38%, 10/1/2022	25,000	25,981
ONEOK, Inc.:		
2.20%, 9/15/2025	25,000	24,662
2.75%, 9/1/2024	100,000	102,457
3.10%, 3/15/2030	25,000	24,014
3.40%, 9/1/2029	100,000	98,506
4.00%, 7/13/2027	30,000	31,184
4.45%, 9/1/2049	40,000	35,406
4.50%, 3/15/2050	25,000	22,344

Security Description	Principal Amount	Value
Sabine Pass Liquefaction LLC:		
4.20%, 3/15/2028	\$ 100,000	\$ 108,437
4.50%, 5/15/2030 (c)	250,000	281,635
5.63%, 3/1/2025	200,000	229,164
5.75%, 5/15/2024	75,000	84,904
5.88%, 6/30/2026	250,000	295,660
Spectra Energy Partners L.P.		
4.75%, 3/15/2024	350,000	390,344
Sunoco Logistics Partners Operations L.P.:		
4.00%, 10/1/2027	50,000	51,001
5.30%, 4/1/2044	25,000	23,308
5.35%, 5/15/2045	25,000	23,238
5.40%, 10/1/2047	150,000	141,288
TransCanada PipeLines, Ltd.:		
2.50%, 8/1/2022	100,000	103,276
4.10%, 4/15/2030	200,000	231,024
4.63%, 3/1/2034	250,000	294,970
4.75%, 5/15/2038	100,000	118,981
7.63%, 1/15/2039	25,000	38,133
Transcontinental Gas Pipe Line Co, LLC		
7.85%, 2/1/2026	200,000	259,060
Valero Energy Partners L.P.		
4.50%, 3/15/2028	50,000	55,979
Williams Cos., Inc.:		
3.50%, 11/15/2030	100,000	108,814
3.60%, 3/15/2022	100,000	103,440
3.70%, 1/15/2023	20,000	21,133
3.75%, 6/15/2027	200,000	219,480
3.90%, 1/15/2025	50,000	54,597
4.55%, 6/24/2024	65,000	72,023
5.10%, 9/15/2045	125,000	140,394
5.75%, 6/24/2044	25,000	29,616
		11,335,707
REAL ESTATE — 0.0% (a)		

4.55%, 7/15/2028.....	50,000	52,840
4.85%, 7/13/2047.....	150,000	141,016
5.20%, 7/15/2048.....	25,000	24,144
Phillips 66 Partners L.P.:		
2.45%, 12/15/2024.....	100,000	103,116
3.15%, 12/15/2029-(b).....	100,000	99,502
3.55%, 10/1/2026.....	10,000	10,537
3.75%, 3/1/2028.....	25,000	26,088
4.00%, 10/1/2046.....	10,000	10,331
Plains All American Pipeline L.P./PAA Finance Corp.:		
3.60%, 11/1/2024.....	25,000	25,746
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

CBRE Services, Inc.		
4.88%, 3/1/2026.....	50,000	58,693
REAL ESTATE		
INVESTMENT TRUSTS —		
0.9%		
Alexandria Real Estate Equities, Inc.:		
3.38%, 8/15/2031.....	60,000	67,721
3.45%, 4/30/2025.....	100,000	111,310
4.00%, 2/1/2050.....	100,000	119,506
4.70%, 7/1/2030.....	35,000	43,231
American Campus Communities Operating Partnership L.P.:		
3.30%, 7/15/2026.....	50,000	53,443
3.63%, 11/15/2027.....	30,000	31,887
American Tower Corp.:		
2.25%, 1/15/2022.....	100,000	102,278

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
2.75%, 1/15/2027.....	200,000	\$ 215,502
3.00%, 6/15/2023.....	250,000	264,760
3.10%, 6/15/2050.....	100,000	98,902
3.13%, 1/15/2027.....	100,000	109,163
3.38%, 10/15/2026.....	75,000	83,039
3.50%, 1/31/2023.....	50,000	53,157
AvalonBay Communities, Inc.:		
Series GMTN, 2.95%,..... 9/15/2022	25,000	26,004
Series GMTN, 2.95%,..... 5/11/2026	50,000	55,361
Series MTN, 2.45%, 1/15/.. 2031	70,000	74,876
Series MTN, 3.20%, 1/15/.. 2028	40,000	44,616
Series MTN, 3.30%, 6/1/.. 2029	65,000	73,930

Security Description	Principal Amount	Value
	\$	
Duke Realty L.P.:		
3.05%, 3/1/2050.....	10,000	\$ 10,660
4.00%, 8/15/2028.....	100,000	117,289
EPR Properties:		
4.50%, 6/1/2027.....	50,000	46,145
4.85%, 4/15/2028.....	50,000	48,581
Equinix, Inc.:		
1.00%, 8/15/2025 (f).....	150,000	149,112
1.55%, 3/15/2028 (f).....	75,000	75,310
2.63%, 11/18/2024.....	65,000	69,049
2.95%, 8/15/2051 (f).....	150,000	148,039
3.20%, 11/18/2029 (b).....	45,000	49,585
5.38%, 5/15/2027.....	60,000	65,303
ERP Operating L.P.:		
3.00%, 7/1/2028.....	25,000	27,622
3.50%, 3/1/2028.....	100,000	113,227
4.00%, 8/1/2047.....	50,000	60,926
4.15%, 12/1/2028.....	100,000	118,836

Series MTN, 3.90%, 10/15/2046	50,000	60,707
Boston Properties L.P.:		
2.75%, 10/1/2026	150,000	160,447
2.90%, 3/15/2030	35,000	36,559
3.40%, 6/21/2029	100,000	108,855
3.65%, 2/1/2026 (b)	100,000	111,468
3.85%, 2/1/2023	75,000	79,840
Brixmor Operating Partnership L.P.:		
3.65%, 6/15/2024	50,000	52,418
4.05%, 7/1/2030	25,000	26,787
4.13%, 6/15/2026	50,000	54,484
4.13%, 5/15/2029	100,000	108,258
Camden Property Trust:		
3.15%, 7/1/2020	65,000	72,383
4.10%, 10/15/2028	20,000	23,571
Corporate Office Properties L.P.:		
2.25%, 3/15/2026 (b)	35,000	35,451
Crown Castle International Corp.:		
3.20%, 9/1/2024	250,000	270,177
3.65%, 9/1/2027	150,000	168,058
3.70%, 6/15/2026	15,000	16,724
4.00%, 3/1/2027	20,000	22,764
4.75%, 5/15/2047	100,000	123,780
5.25%, 1/15/2023	100,000	110,028
CubeSmart L.P.:		
3.00%, 2/15/2030	100,000	107,328
4.38%, 2/15/2029	30,000	35,291
CyrusOne L.P./CyrusOne Finance Corp.:		
2.90%, 11/15/2024	150,000	159,406
3.45%, 11/15/2029	60,000	65,106
Digital Realty Trust L.P.:		
2.75%, 2/1/2023	125,000	130,787
3.70%, 8/15/2027	150,000	168,555

Essex Portfolio L.P.:		
3.00%, 1/15/2030	25,000	26,944
3.63%, 5/1/2027	50,000	55,183
4.00%, 3/1/2028	65,000	75,138
4.50%, 3/15/2048	50,000	63,671
Federal Realty Investment Trust:		
3.20%, 6/15/2029	75,000	79,562
3.25%, 7/15/2027	50,000	53,020
GLP Capital L.P./GLP Financing II, Inc.:		
3.35%, 9/1/2024	55,000	55,728
4.00%, 1/15/2030	65,000	67,300
4.00%, 1/15/2031	50,000	52,046
5.25%, 6/1/2025	20,000	21,739
5.38%, 11/1/2023	20,000	21,303
5.38%, 4/15/2026	40,000	44,342
5.75%, 6/1/2028	20,000	22,803
HCP, Inc.:		
3.88%, 8/15/2024	50,000	55,404
Healthcare Realty Trust, Inc.:		
2.40%, 3/15/2030 (b)	25,000	25,368
Healthcare Trust of America Holdings L.P.:		
2.00%, 3/15/2031	55,000	54,181
3.50%, 8/1/2026	25,000	28,017
Healthpeak Properties, Inc.:		
2.88%, 1/15/2031	125,000	132,735
Highwoods Realty L.P.:		
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

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
	\$	
4.65%, 4/1/2020.....	25,000	\$ 28,537
Kilroy Realty L.P.:		
3.05%, 2/15/2030.....	50,000	52,242
3.45%, 12/15/2024.....	50,000	52,792
4.75%, 12/15/2028.....	25,000	29,114
Kimco Realty Corp.:		
2.80%, 10/1/2026 (b).....	50,000	53,210
3.30%, 2/1/2025.....	40,000	43,287
3.70%, 10/1/2049.....	100,000	98,269
3.80%, 4/1/2027.....	25,000	27,345
Life Storage L.P.		
4.00%, 6/15/2028.....	100,000	113,602
Mid-America Apartments L.P.:		
3.60%, 6/1/2027.....	50,000	55,672
3.95%, 3/15/2029.....	100,000	115,881
National Retail Properties, Inc.:		
3.10%, 4/15/2050.....	100,000	88,581
3.60%, 12/15/2026.....	50,000	53,991
4.30%, 10/15/2028.....	35,000	39,272
Office Properties Income Trust:		
4.25%, 5/15/2024.....	50,000	50,115
4.50%, 2/1/2025.....	25,000	25,313
Omega Healthcare Investors, Inc.:		
3.63%, 10/1/2029.....	50,000	50,713
4.38%, 8/1/2023.....	150,000	160,894
Physicians Realty L.P.		
3.95%, 1/15/2028.....	100,000	104,139
Piedmont Operating Partnership L.P.:		
3.15%, 8/15/2030.....	100,000	98,114
Prologis L.P.:		
1.25%, 10/15/2030.....	30,000	29,387
2.13%, 4/15/2027.....	50,000	53,191
2.25%, 4/15/2030 (b).....	65,000	69,133
3.00%, 4/15/2050.....	50,000	53,693
3.75%, 11/1/2025.....	50,000	57,018
4.38%, 2/1/2028 (b).....	65,000	79,551
Public Storage		
2.37%, 9/15/2022.....	125,000	129,402
Realty Income Corp.:		
3.65%, 1/15/2028 (b).....	100,000	112,812
3.88%, 4/15/2025.....	100,000	113,036
4.13%, 10/15/2026.....	50,000	57,936
Regency Centers L.P.:		
4.13%, 3/15/2028.....	50,000	55,873
4.40%, 2/1/2047.....	150,000	167,443

Security Description	Principal Amount	Value
	\$	
Spirit Realty L.P.		
3.40%, 1/15/2030.....	100,000	\$ 99,467
STORE Capital Corp.		
4.50%, 3/15/2028.....	50,000	53,724
Tanger Properties L.P.		
3.88%, 7/15/2027 (b).....	50,000	48,776
UDR, Inc.:		
Series GMTN, 3.50%, 1/15/2028.....	150,000	166,099
Series MTN, 2.95%, 9/1/2026.....	25,000	27,228
Series MTN, 3.50%, 7/1/2027.....	50,000	55,025
Ventas Realty L.P.:		
2.65%, 1/15/2025.....	25,000	26,123
3.00%, 1/15/2030 (b).....	50,000	50,743
3.10%, 1/15/2023.....	50,000	51,978
3.85%, 4/1/2027.....	100,000	107,954
4.00%, 3/1/2028.....	100,000	108,699
4.38%, 2/1/2045.....	75,000	77,698
VEREIT Operating Partnership L.P.:		
3.10%, 12/15/2029.....	150,000	150,555
3.85%, 8/15/2027.....	40,000	42,672
4.60%, 2/6/2024.....	5,000	5,377
4.63%, 1/1/2025.....	50,000	55,189
4.88%, 6/1/2026.....	10,000	11,150
Vornado Realty L.P.		
3.50%, 1/15/2025 (b).....	50,000	52,012
Welltower, Inc.:		
2.70%, 2/15/2027.....	50,000	52,819
3.10%, 1/15/2030.....	55,000	58,367
4.00%, 6/1/2025.....	175,000	196,385
4.13%, 3/15/2029.....	100,000	113,458
Weyerhaeuser Co.:		
4.00%, 11/15/2029.....	200,000	234,254
4.63%, 9/15/2023.....	25,000	27,741
WP Carey, Inc.		
3.85%, 7/15/2029.....	100,000	108,160
		11,172,002
RETAIL — 0.9%		
Advance Auto Parts, Inc.		
3.90%, 4/15/2030.....	100,000	112,519
AutoNation, Inc.		
4.75%, 6/1/2030.....	50,000	59,064
AutoZone, Inc.:		
1.65%, 1/15/2031.....	40,000	39,286
3.13%, 4/13/2024.....	100,000	107,751
3.75%, 6/1/2027.....	100,000	114,191
Best Buy Co., Inc.		
4.45%, 10/1/2028 (b).....	50,000	59,263

Sabra Health Care L.P.:		
4.80%, 6/1/2024.....	25,000	26,237
5.13%, 8/15/2026.....	25,000	27,074
Simon Property Group L.P.:		
2.63%, 6/15/2022 (b).....	100,000	102,618
2.75%, 6/1/2023.....	200,000	209,092
4.25%, 11/30/2046.....	50,000	53,590

Costco Wholesale Corp.:		
1.38%, 6/20/2027.....	100,000	102,268
1.60%, 4/20/2030.....	65,000	66,110
1.75%, 4/20/2032.....	30,000	30,693

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
2.30%, 5/13/2023.....	150,000	\$ 154,719
Darden Restaurants, Inc.:		
3.85%, 5/1/2027.....	15,000	15,853
4.55%, 2/15/2048.....	15,000	14,904
Dollar General Corp.:		
4.13%, 5/1/2028.....	70,000	82,430
4.15%, 11/1/2025.....	25,000	28,778
Dollar Tree, Inc.:		
3.70%, 5/15/2023.....	95,000	101,997
4.00%, 5/15/2025.....	100,000	112,769
4.20%, 5/15/2028.....	45,000	52,926
Home Depot, Inc.:		
2.13%, 9/15/2026.....	150,000	161,619
2.63%, 6/1/2022.....	150,000	155,526
2.70%, 4/15/2030.....	250,000	278,152
2.80%, 9/14/2027.....	250,000	276,480
3.00%, 4/1/2026.....	350,000	392,885
3.13%, 12/15/2049.....	100,000	111,400
3.30%, 4/15/2040.....	250,000	284,082
3.35%, 4/15/2050.....	150,000	173,146
3.75%, 2/15/2024.....	25,000	27,551
4.25%, 4/1/2046.....	35,000	44,717
5.85%, 4/1/2041.....	50,000	75,461
Kohl's Corp.:		
5.55%, 7/17/2045.....	20,000	18,387
8.50%, 5/15/2025 (b).....	30,000	35,395
Lowe's Cos., Inc.:		
2.50%, 4/15/2026.....	50,000	54,147

Security Description	Principal Amount	Value
	\$	
Series MTN, 4.45%, 3/1/... 2047	125,000	\$ 155,945
Series MTN, 4.45%, 9/1/... 2048	20,000	24,923
Series MTN, 4.70%, 12/9/... 2035	150,000	192,349
Series MTN, 4.88%, 12/9/... 2045	100,000	129,615
O'Reilly Automotive, Inc.:		
1.75%, 3/15/2031.....	45,000	44,714
3.60%, 9/1/2027.....	50,000	56,889
4.35%, 6/1/2028.....	100,000	118,609
Ross Stores, Inc.:		
4.80%, 4/15/2030.....	50,000	60,815
5.45%, 4/15/2050.....	50,000	65,535
Starbucks Corp.:		
2.00%, 3/13/2027.....	100,000	105,739
2.25%, 3/13/2030.....	100,000	103,844
2.55%, 11/15/2030 (b).....	100,000	106,033
3.35%, 3/13/2050 (b).....	25,000	25,774
3.50%, 11/15/2050.....	150,000	159,484
3.80%, 8/15/2025.....	50,000	56,612
3.85%, 10/1/2023 (b).....	25,000	27,222
4.00%, 11/15/2028.....	50,000	58,945
4.45%, 8/15/2049.....	100,000	121,471
4.50%, 11/15/2048.....	30,000	36,463
Target Corp.:		
2.50%, 4/15/2026.....	50,000	54,684
3.38%, 4/15/2029.....	100,000	116,551
3.80%, 11/15/2047.....	250,000	330,142

3.10%, 5/3/2027.....	200,000	223,130
3.38%, 9/15/2025.....	25,000	27,880
3.70%, 4/15/2046.....	50,000	57,289
4.05%, 5/3/2047.....	300,000	357,006
4.25%, 9/15/2044.....	25,000	29,704
4.38%, 9/15/2045.....	25,000	30,696
4.65%, 4/15/2042.....	25,000	31,546
5.13%, 4/15/2050.....	250,000	344,920
McDonald's Corp.:		
Series MTN, 1.45%, 9/1/... 2025	15,000	15,453
Series MTN, 2.13%, 3/1/... 2030 (b)	15,000	15,610
Series MTN, 2.63%, 9/1/... 2029	75,000	81,586
Series MTN, 3.35%, 4/1/... 2023	80,000	85,438
Series MTN, 3.50%, 3/1/... 2027	50,000	56,739
Series MTN, 3.60%, 7/1/... 2030	250,000	291,460
Series MTN, 3.63%, 9/1/... 2049	160,000	179,138
Series MTN, 3.70%, 1/30/... 2026	75,000	85,501
Series MTN, 3.80%, 4/1/... 2028	100,000	116,608

4.00%, 7/1/2042.....	50,000	65,399
TJX Cos., Inc.:		
2.25%, 9/15/2026.....	50,000	53,211
3.88%, 4/15/2030.....	250,000	296,320
Walgreen Co.		
3.10%, 9/15/2022.....	25,000	26,168
Walgreens Boots Alliance, Inc.:		
3.20%, 4/15/2030 (b).....	50,000	52,458
3.30%, 11/18/2021.....	200,000	205,296
3.45%, 6/1/2026 (b).....	250,000	273,052
4.50%, 11/18/2034.....	25,000	28,545
4.65%, 6/1/2046.....	25,000	26,539
Walmart, Inc.:		
2.65%, 12/15/2024.....	150,000	162,247
2.95%, 9/24/2049.....	150,000	167,422
3.25%, 7/8/2029.....	80,000	93,268
3.30%, 4/22/2024.....	325,000	354,370
3.40%, 6/26/2023.....	325,000	350,948
3.70%, 6/26/2028.....	425,000	502,116
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.

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

Security Description	Principal Amount	Value
SEMICONDUCTORS —		
0.5%		
Applied Materials, Inc.:		
	\$	
1.75%, 6/1/2030.....	30,000	\$ 30,908
3.00%, 10/1/2025.....	25,000	28,766
4.35%, 4/1/2047 (b).....	100,000	132,855
5.10%, 10/1/2035.....	50,000	69,079
Broadcom Corp./Broadcom Guyana Finance, Ltd.		
2.65%, 1/15/2023	200,000	207,804

Security Description	Principal Amount	Value
	\$	
3.25%, 5/20/2050 (b).....	45,000	\$ 50,053
3.45%, 5/20/2025.....	50,000	55,900
4.30%, 5/20/2047.....	50,000	64,190
4.80%, 5/20/2045.....	25,000	33,691
Texas Instruments, Inc.:		
2.00%, 11/3/2027.....	70,000	78,314
3.88%, 3/15/2039.....	250,000	309,082
4.15%, 5/15/2048.....	150,000	197,346

Broadcom, Inc.:		
2.25%, 11/15/2023.....	70,000	72,771
3.15%, 11/15/2025.....	80,000	86,328
3.63%, 10/15/2024.....	250,000	272,957
4.11%, 9/15/2028.....	159,000	177,643
4.15%, 11/15/2030.....	100,000	112,179
4.30%, 11/15/2032.....	55,000	62,888
4.70%, 4/15/2025.....	315,000	357,840
4.75%, 4/15/2029.....	150,000	174,505
5.00%, 4/15/2030.....	200,000	236,034
Intel Corp.:		
2.35%, 5/11/2022.....	50,000	51,536
2.45%, 11/15/2029.....	150,000	163,149
2.88%, 5/11/2024.....	200,000	215,898
3.10%, 2/15/2060.....	150,000	161,824
3.15%, 5/11/2027.....	200,000	225,344
3.25%, 11/15/2049.....	150,000	167,556
3.30%, 10/1/2021.....	25,000	25,750
4.10%, 5/19/2046.....	370,000	463,395
4.10%, 5/11/2047.....	50,000	62,840
4.75%, 3/25/2050.....	150,000	206,674
KLA Corp.:		
3.30%, 3/1/2050.....	50,000	52,575
4.10%, 3/15/2029.....	65,000	77,925
Lam Research Corp.:		
3.75%, 3/15/2026.....	50,000	57,336
4.00%, 3/15/2029.....	280,000	335,650
4.88%, 3/15/2049.....	25,000	35,295
Micron Technology, Inc.:		
2.50%, 4/24/2023.....	30,000	31,140
4.66%, 2/15/2030.....	200,000	235,602
NVIDIA Corp.:		
3.20%, 9/16/2026.....	50,000	56,413
3.50%, 4/1/2050.....	150,000	175,152
NXP B.V./NXP Funding LLC		
4.88%, 3/1/2024-(c).....	100,000	111,969
NXP B.V./NXP Funding LLC/ NXP USA, Inc.:		
2.70%, 5/1/2025 (c).....	10,000	10,583
3.15%, 5/1/2027 (c).....	15,000	16,208
3.40%, 5/1/2030 (c).....	20,000	21,888
QUALCOMM, Inc.:		
2.15%, 5/20/2030.....	100,000	104,900
2.60%, 1/30/2023.....	200,000	209,520
2.80%, 5/20/2024.....	200,000	215,298
3.25%, 5/20/2027.....	50,000	56,103

Xilinx, Inc.		
2.85%, 6/1/2024.....	50,000	53,754
		6,412,410
SOFTWARE — 0.8%		
Activision Blizzard, Inc.		
4.50%, 6/15/2047.....	150,000	190,337
Adobe, Inc.:		
1.70%, 2/1/2023.....	20,000	20,623
1.80%, 2/1/2025.....	30,000	31,719
2.30%, 2/1/2030.....	30,000	32,374
3.25%, 2/1/2025.....	25,000	27,721
Autodesk, Inc.		
3.50%, 6/15/2027.....	50,000	56,728
Broadridge Financial Solutions, Inc.:		
2.90%, 12/1/2029.....	50,000	54,207
Citrix Systems, Inc.		
3.30%, 3/1/2030.....	100,000	106,642
Fidelity National Information Services, Inc.:		
3.00%, 8/15/2026.....	200,000	221,770
3.75%, 5/21/2029.....	20,000	23,517
3.88%, 6/5/2024.....	7,000	7,699
Fiserv, Inc.:		
2.25%, 6/1/2027.....	50,000	52,825
2.65%, 6/1/2030.....	50,000	53,828
2.75%, 7/1/2024.....	100,000	106,921
3.20%, 7/1/2026.....	275,000	305,750
3.50%, 7/1/2028.....	65,000	74,066
3.80%, 10/1/2023.....	150,000	163,527
4.20%, 10/1/2028.....	65,000	77,179
4.40%, 7/1/2049.....	60,000	74,641
Intuit, Inc.:		
0.85%, 7/15/2025.....	15,000	15,144
1.65%, 7/15/2030.....	15,000	15,278
Microsoft Corp.:		
2.00%, 8/8/2023.....	50,000	52,196
2.40%, 2/6/2022.....	300,000	308,280
2.40%, 8/8/2026.....	200,000	218,446
2.53%, 6/1/2050.....	418,000	435,347
2.65%, 11/3/2022.....	300,000	313,767
2.68%, 6/1/2060.....	88,000	92,798
3.13%, 11/3/2025.....	50,000	55,911
3.30%, 2/6/2027.....	280,000	320,454
3.45%, 8/8/2036.....	550,000	665,841
3.63%, 12/15/2023.....	25,000	27,407
3.70%, 8/8/2046.....	150,000	188,946

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
	\$	
3.05%, 8/8/2056.....	62,000	\$ 81,544
4.10%, 2/6/2037.....	157,000	202,960
4.20%, 11/3/2035.....	65,000	85,571
Oracle Corp.:		
2.40%, 9/15/2023.....	200,000	210,400
2.50%, 5/15/2022.....	50,000	51,557
2.50%, 4/1/2025.....	600,000	642,870
2.63%, 2/15/2023.....	235,000	246,755
2.65%, 7/15/2026.....	45,000	49,149
2.80%, 4/1/2027.....	250,000	274,242
2.95%, 5/15/2025.....	10,000	10,898
2.95%, 4/1/2030.....	300,000	335,442
3.60%, 4/1/2040.....	250,000	285,332
3.60%, 4/1/2050.....	525,000	587,638
3.80%, 11/15/2037.....	180,000	210,731
3.85%, 7/15/2036.....	150,000	177,114
3.85%, 4/1/2060.....	250,000	293,010
3.90%, 5/15/2035.....	5,000	6,104
4.00%, 7/15/2046 (b).....	180,000	212,447
4.30%, 7/8/2034.....	200,000	252,026
4.38%, 5/15/2055.....	10,000	12,619
salesforce.com, Inc.:		
3.25%, 4/11/2023.....	275,000	294,607
3.70%, 4/11/2028.....	25,000	29,493
ServiceNow, Inc.		
1.40%, 9/1/2030.....	65,000	63,421
VMware, Inc.		
3.90%, 8/21/2027.....	150,000	167,178
		9,174,997
TELECOMMUNICATIONS —		
1.3%		
America Movil SAB de CV:		
2.88%, 5/7/2030.....	200,000	216,460
3.13%, 7/16/2022.....	100,000	104,162
4.38%, 7/16/2042.....	50,000	61,205
4.38%, 4/23/2049.....	200,000	250,242
6.13%, 3/30/2040.....	100,000	144,180
AT&T, Inc.:		
1.65%, 2/1/2028.....	30,000	30,044
2.25%, 2/1/2032.....	125,000	125,036
2.30%, 6/1/2027.....	50,000	52,521

Security Description	Principal Amount	Value
	\$	
4.13%, 2/17/2026.....	350,000	\$ 401,156
4.45%, 4/1/2024.....	25,000	27,907
4.50%, 5/15/2035.....	300,000	353,853
4.50%, 3/9/2048.....	350,000	397,526
4.55%, 3/9/2049.....	208,000	239,296
4.65%, 6/1/2044.....	25,000	28,408
4.75%, 5/15/2046.....	30,000	34,954
4.80%, 6/15/2044.....	50,000	59,587
4.85%, 3/1/2039.....	570,000	684,593
Bell Canada, Inc.:		
4.30%, 7/29/2049.....	55,000	67,300
4.46%, 4/1/2048.....	30,000	37,344
British Telecommunications PLC.....		
5.13%, 12/4/2028	200,000	242,072
Cisco Systems, Inc.:		
3.00%, 6/15/2022.....	25,000	26,160
3.50%, 6/15/2025.....	25,000	28,396
3.63%, 3/4/2024.....	25,000	27,695
5.50%, 1/15/2040.....	300,000	443,637
Corning, Inc.:		
4.38%, 11/15/2057.....	25,000	30,162
5.35%, 11/15/2048.....	100,000	135,686
5.75%, 8/15/2040.....	25,000	33,525
Deutsche Telekom International Finance B.V.....		
8.75%, 6/15/2030	250,000	388,377
Juniper Networks, Inc.		
3.75%, 8/15/2029 (b).....	100,000	114,855
Motorola Solutions, Inc.:		
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
Orange SA		
5.50%, 2/6/2044.....	50,000	71,964
Rogers Communications, Inc.:		
3.00%, 3/15/2023.....	30,000	31,674
3.70%, 11/15/2049.....	50,000	55,923
4.30%, 2/15/2048.....	40,000	48,501
4.35%, 5/1/2049.....	155,000	188,829
5.00%, 3/15/2044.....	50,000	64,962

2.75%, 6/1/2031.....	350,000	368,462
2.85%, 7/15/2026.....	200,000	218,870
3.10%, 2/1/2043.....	150,000	145,234
3.30%, 2/1/2052.....	90,000	84,857
3.40%, 5/15/2025 (b).....	250,000	276,615
3.50%, 6/1/2041.....	100,000	104,667
3.50%, 8/15/2053 (c).....	150,000	146,127
3.50%, 2/1/2061.....	100,000	95,440
3.55%, 8/15/2055 (c).....	429,000	417,902
3.65%, 6/1/2054.....	100,000	101,102
3.65%, 8/15/2059 (c).....	694,000	687,587
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

Telefonica Emisiones SA:		
4.67%, 3/6/2038.....	150,000	171,463
5.21%, 3/8/2047.....	300,000	355,446
5.52%, 3/1/2048.....	150,000	186,942
7.05%, 6/20/2036.....	25,000	35,946
Telefonica Europe B.V.		
8.25%, 8/15/2030.....	25,000	37,688
TELUS Corp.		
4.60%, 11/16/2048.....	150,000	187,212
T-Mobile USA, Inc.:		
2.05%, 2/15/2028 (c).....	45,000	46,106
2.55%, 2/15/2031 (b), (c).....	165,000	170,955
3.00%, 2/15/2041 (c), (f).....	35,000	34,795
3.30%, 2/15/2051 (c), (f).....	50,000	49,737
3.50%, 4/15/2025 (c).....	150,000	164,520

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
	\$	
3.75%, 4/15/2027 (c).....	150,000	\$ 168,214
3.88%, 4/15/2030 (c).....	80,000	90,828
4.38%, 4/15/2040 (c).....	350,000	410,018
4.50%, 4/15/2050 (b), (c).....	45,000	53,780
Verizon Communications, Inc.:		
1.50%, 8/18/2030.....	60,000	59,875
2.63%, 8/15/2026.....	50,000	54,638
3.38%, 2/15/2025.....	500,000	557,025
3.50%, 11/1/2024.....	50,000	55,221
3.88%, 2/8/2028.....	10,000	11,838
4.02%, 12/3/2029.....	350,000	419,499
4.27%, 1/15/2036.....	28,000	34,493
4.33%, 8/21/2028.....	285,000	345,990
4.40%, 11/1/2034.....	250,000	311,872
4.50%, 8/10/2033.....	250,000	316,175
4.52%, 8/15/2048.....	25,000	32,874
4.81%, 3/15/2039.....	100,000	132,255
5.01%, 4/15/2049.....	150,000	215,014
5.15%, 8/15/2023.....	300,000	339,873
5.25%, 3/16/2037.....	150,000	207,906

Security Description	Principal Amount	Value
	\$	
2.75%, 3/1/2026.....	100,000	\$ 109,519
2.85%, 11/21/2024.....	50,000	54,192
3.20%, 8/2/2046.....	25,000	28,398
3.65%, 2/3/2048.....	50,000	60,562
Canadian Pacific Railway Co.:		
2.05%, 3/5/2030.....	35,000	36,600
4.00%, 6/1/2028.....	100,000	117,448
4.80%, 8/15/2035.....	30,000	39,562
CSX Corp.:		
2.40%, 2/15/2030 (b).....	50,000	53,442
3.25%, 6/1/2027.....	50,000	56,424
3.35%, 8/15/2049.....	65,000	72,112
3.40%, 8/1/2024.....	25,000	27,544
3.80%, 3/1/2028.....	50,000	58,508
3.80%, 11/1/2046.....	100,000	116,316
4.10%, 3/15/2044.....	75,000	89,737
4.25%, 3/15/2029 (b).....	95,000	114,611
4.30%, 3/1/2048.....	50,000	62,534
4.50%, 3/15/2049.....	125,000	161,406
4.65%, 3/1/2068.....	50,000	65,589

5.50%, 3/16/2047.....	350,000	527,569
Vodafone Group PLC:		
3.75%, 1/16/2024.....	170,000	185,657
4.13%, 5/30/2025.....	50,000	57,065
4.38%, 2/19/2043.....	75,000	87,003
5.00%, 5/30/2038.....	250,000	311,430
5.25%, 5/30/2048.....	225,000	290,302
		15,270,466
TEXTILES — 0.0% (a)		
Mohawk Industries, Inc.		
3.63%, 5/15/2030.....	100,000	109,433
TOYS/GAMES/HOBBIES — 0.0% (a)		
Hasbro, Inc.:		
3.50%, 8/15/2027.....	30,000	31,236
3.80%, 11/19/2029 (b).....	100,000	105,263
		136,499
TRANSPORTATION — 0.6%		
Burlington Northern Santa Fe LLC:		
3.05%, 2/15/2051.....	15,000	16,359
3.40%, 9/1/2024.....	100,000	110,025
3.75%, 4/1/2024.....	25,000	27,594
3.80%, 8/1/2046.....	100,000	121,729
4.05%, 6/15/2048.....	155,000	193,051
4.13%, 6/15/2047.....	150,000	188,589
4.15%, 12/15/2048.....	30,000	37,915
4.45%, 3/15/2043.....	50,000	64,067
4.55%, 9/1/2044.....	50,000	65,526
4.80%, 4/1/2044.....	125,000	169,927
Canadian National Railway Co.:		
2.45%, 5/1/2050.....	15,000	14,947

FedEx Corp.:		
3.40%, 1/14/2022.....	150,000	155,541
3.40%, 2/15/2028 (b).....	50,000	56,133
3.80%, 2/1/2035.....	200,000	232,328
4.00%, 1/15/2024.....	25,000	27,682
4.05%, 2/15/2048.....	50,000	57,419
4.55%, 4/1/2046.....	100,000	120,822
4.75%, 11/15/2045.....	25,000	30,919
4.85%, 10/17/2048.....	100,000	127,924
5.25%, 5/15/2050.....	250,000	336,957
Kansas City Southern:		
2.88%, 11/15/2029.....	65,000	68,873
3.50%, 5/1/2050.....	25,000	26,101
4.70%, 5/1/2048.....	50,000	55,362
Norfolk Southern Corp.:		
2.80%, 6/15/2026.....	150,000	165,729
3.00%, 4/1/2022.....	25,000	25,847
3.15%, 6/1/2027.....	50,000	55,723
3.16%, 5/15/2055.....	68,000	72,176
3.40%, 11/1/2049.....	100,000	111,648
3.84%, 11/1/2047.....	100,000	119,749
4.45%, 6/15/2045.....	19,000	24,212
Ryder System, Inc.:		
Series MTN, 2.50%, 8/1/2024 (b)	40,000	42,088
Series MTN, 2.80%, 3/1/2022	100,000	102,936
Series MTN, 3.45%, 11/15/2021	100,000	102,983
Union Pacific Corp.:		
2.15%, 2/5/2027 (b).....	250,000	266,902
2.75%, 3/1/2026.....	50,000	54,815
2.85%, 3/1/2022.....	350,000	362,894
2.87%, 8/16/2062 (c).....	110,000	107,945
3.25%, 2/5/2050.....	200,000	220,826

See accompanying notes to schedule of investments.

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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
	\$				
3.50%, 6/8/2023.....	50,000	\$ 53,861			

3.80%, 10/1/2051.....	52,000	61,522
3.84%, 3/20/2060.....	130,000	151,330
4.05%, 3/1/2046.....	175,000	212,742
4.10%, 8/15/2067.....	15,000	17,827
United Parcel Service, Inc.:		
2.35%, 5/16/2022.....	50,000	51,531
2.40%, 11/15/2026.....	30,000	32,897
2.45%, 10/1/2023.....	125,000	130,261
2.50%, 4/1/2023.....	150,000	157,489
3.05%, 11/15/2027.....	50,000	56,475
3.75%, 11/15/2047.....	175,000	212,035
5.30%, 4/1/2050.....	200,000	294,266
		6,899,003

TRUCKING & LEASING —

0.0% (a)

GATX Corp.:		
3.85%, 3/30/2027.....	50,000	54,997
4.55%, 11/7/2028.....	50,000	58,566
4.70%, 4/1/2028.....	25,000	29,922
		143,485

WATER — 0.0% (a)

American Water Capital Corp.:		
2.85%, 8/1/2027.....	121,000	133,748
3.40%, 3/1/2025.....	25,000	27,705
3.45%, 5/1/2050.....	50,000	56,411
3.75%, 8/1/2028.....	100,000	116,679
3.75%, 8/1/2047.....	100,000	117,490
4.30%, 12/1/2042.....	25,000	30,875
Essential Utilities, Inc.		
2.70%, 4/15/2030.....	60,000	64,256
		547,164

TOTAL CORPORATE BONDS & NOTES.....

(Cost \$300,997,529) 326,144,732

ASSET-BACKED SECURITIES — 0.3%

ASSET-BACKED - OTHER — 0.0% (a)

Ford Credit Floorplan Master Owner Trust.....		
Series 2020-1, Class A1, 0.70%, 9/15/2025	350,000	350,622

AUTOMOBILE — 0.2%

CarMax Auto Owner Trust 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

Carmax Auto Owner Trust 2019-4.....		
Series 2019-1, Class A4, 3.26%, 8/15/2024	\$ 213,000	\$ 225,146
Drive Auto Receivables Trust:		
Series 2018-4, Class D,....		
4.09%, 1/15/2026	100,000	104,115
Series 2019-4, Class C,....		
2.51%, 11/17/2025	50,000	51,149
Ford Credit Auto Owner Trust Series 2020-B, Class A3,.....		
0.56%, 10/15/2024	189,000	189,833
Honda Auto Receivables Owner Trust.....		
Series 2019-4, Class A3, 1.83%, 1/18/2024	385,000	393,763
Hyundai Auto Receivables Trust.....		
Series 2019-B, Class A3, Class A3, 1.94%, 2/15/2024	55,000	56,250
Mercedes-Benz Auto Receivables Trust.....		
Series 2019-1, Class A3, Class A3, 1.94%, 3/15/2024	100,000	102,257
Santander Drive Auto Receivables Trust:		
Series 2018-1, Class D,....		
3.32%, 3/15/2024	85,000	87,382
Series 2020-3, Class A3,..		
0.52%, 7/15/2024	111,000	111,140
Toyota Auto Receivables Owner Trust.....		
Series 2019-C, Class A3, 1.91%, 9/15/2023	400,000	407,543
World Omni Auto Receivables Trust.....		
Series 2019-B, Class A3, 2.59%, 7/15/2024	111,000	113,678
		2,179,253

CREDIT CARD — 0.1%

American Express Credit Account Master Trust:		
Series 2019-2, Class A,....		
2.67%, 11/15/2024	900,000	933,478
Series 2019-1, Class A,....		
2.87%, 10/15/2024	100,000	103,785
Citibank Credit Card Issuance Trust.....		
Series 2018-A7, Class A7, 3.96%, 10/13/2030	200,000	241,809

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Synchrony Card Funding LLC.....		
Series 2019-A2, Class A, 2.34%, 6/15/2025	\$ 150,000	\$ 154,794
		1,433,866
TOTAL ASSET-BACKED SECURITIES..... (Cost \$3,906,984)		3,963,741
FOREIGN GOVERNMENT OBLIGATIONS — 3.9%		
AUSTRIA — 0.1%		
Oesterreichische Kontrollbank AG:		
0.38%, 09/17/2025.....	90,000	89,654
1.50%, 02/12/2025.....	50,000	52,310
1.63%, 09/17/2022.....	40,000	41,068
2.63%, 01/31/2022.....	200,000	206,302
Series GMTN, 2.88%, 03/13/2023	100,000	106,274
		495,608
CANADA — 0.5%		
Canada Government International Bond.....		
1.63%, 1/22/2025	500,000	526,710
Export Development Canada:		
1.38%, 10/31/2021.....	50,000	50,612
1.75%, 07/18/2022.....	150,000	154,029
2.00%, 05/17/2022.....	50,000	51,420
2.50%, 01/24/2023.....	200,000	210,368
Province of Alberta Canada:		
1.30%, 07/22/2030.....	400,000	402,400
2.20%, 07/26/2022.....	50,000	51,674
3.30%, 03/15/2028.....	650,000	756,509
Province of British Columbia Canada.....		
2.25%, 6/2/2026	150,000	163,655
Province of Manitoba Canada:		

Security Description	Principal Amount	Value
Series 2020, 2.88%, 10/16/2024 (b)	\$ 200,000	\$ 218,968
		6,259,393
CHILE — 0.1%		
Chile Government International Bond:		
2.45%, 01/31/2031.....	200,000	210,792
3.13%, 01/21/2026.....	50,000	55,410
3.24%, 02/06/2028.....	200,000	222,494
3.86%, 06/21/2047.....	300,000	359,013
		847,709
COLOMBIA — 0.1%		
Colombia Government International Bond:		
4.13%, 05/15/2051.....	200,000	207,952
4.50%, 01/28/2026 (b).....	250,000	276,343
4.50%, 03/15/2029.....	250,000	280,692
5.00%, 06/15/2045.....	200,000	233,704
5.20%, 05/15/2049.....	250,000	302,822
5.63%, 02/26/2044.....	200,000	248,574
		1,550,087
FREE OF TAX — 0.0% (a)		
Asian Development Bank:		
Series GMTN, 0.25%, 10/06/2023	200,000	199,758
Series GMTN, 0.75%, 10/08/2030	200,000	197,044
		396,802
GERMANY — 0.4%		
FMS Wertmanagement 2.75%, 1/30/2024 (b).....	250,000	270,362
Kreditanstalt fuer Wiederaufbau:		
0.01%, 06/29/2037.....	100,000	81,046
0.25%, 10/19/2023.....	300,000	299,754
0.38%, 07/18/2025.....	250,000	249,570

2.13%, 06/22/2026.....	250,000	269,435
Series GX, 2.60%, 04/16/2024	100,000	107,329
Province of New Brunswick Canada.....		
3.63%, 2/24/2028	50,000	58,897
Province of Ontario Canada:		
2.00%, 10/02/2029.....	350,000	378,031
2.20%, 10/03/2022.....	250,000	259,340
2.50%, 04/27/2026.....	350,000	383,953
2.55%, 04/25/2022.....	750,000	776,100
3.40%, 10/17/2023.....	350,000	381,528
Province of Quebec Canada:		
0.60%, 07/23/2025.(b).....	250,000	250,770
1.35%, 05/28/2030.....	300,000	308,295
2.50%, 04/20/2026.....	250,000	274,702
2.75%, 04/12/2027.....	200,000	224,668

1.75%, 09/14/2029.(b).....	250,000	271,095
2.00%, 05/02/2025.(b).....	100,000	107,404
2.13%, 03/07/2022.(b).....	250,000	256,898
2.13%, 06/15/2022.....	250,000	258,130
2.13%, 01/17/2023.....	100,000	104,333
2.38%, 12/29/2022.....	250,000	262,052
2.50%, 02/15/2022.....	500,000	515,700
2.50%, 11/20/2024.(b).....	300,000	326,790
2.63%, 01/25/2022.....	50,000	51,588
2.63%, 02/28/2024.....	250,000	269,820
2.88%, 04/03/2028.(b).....	290,000	337,548
Series GMTN, 3.13%, 12/15/2021	500,000	517,395
Landwirtschaftliche Rentenbank:		
0.88%, 09/03/2030.....	200,000	200,032
3.13%, 11/14/2023.....	100,000	108,802

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Series 36, 2.00%, 12/06/2021	\$ 150,000	\$ 153,129
Series 37, 2.50%, 11/15/2027 (b)	50,000	56,478
Series 40, 0.50%, 05/27/2025	90,000	90,354
		4,788,280
HUNGARY — 0.0% (a)		
Hungary Government International Bond.....		
5.38%, 3/25/2024	350,000	401,489
INDONESIA — 0.1%		
Indonesia Government International Bond:		
2.85%, 01/11/2023.....	275,000	286,129
4.45%, 04/15/2020.....	200,000	237,398
4.75%, 02/11/2029.....	150,000	178,062
5.35%, 02/11/2049.....	100,000	132,558
		834,147

Security Description	Principal Amount	Value
MEXICO — 0.2%		
Mexico Government International Bond:		
	\$	
3.25%, 04/16/2030.....	350,000	\$ 358,897
3.75%, 01/11/2028.....	100,000	107,709
4.00%, 10/02/2023.....	80,000	86,900
4.13%, 01/21/2026.....	125,000	138,982
4.15%, 03/28/2027.....	200,000	222,584
4.50%, 04/22/2029.....	250,000	280,730
4.50%, 01/31/2050.....	250,000	264,560
4.60%, 02/10/2048.....	200,000	213,680
4.75%, 04/27/2032.(b).....	200,000	226,642
5.00%, 04/27/2051.(b).....	200,000	224,776
5.55%, 01/21/2045.(b).....	450,000	546,084
6.05%, 01/11/2040.....	30,000	37,695
Series MTN, 4.75%, 03/08/2044	100,000	109,583
		2,818,822

ISRAEL — 0.1%		
Israel Government International Bond:		
2.75%, 07/03/2030.....	200,000	221,126
2.88%, 03/16/2026.....	100,000	110,266
3.25%, 01/17/2028.....	100,000	114,096
3.88%, 07/03/2050.....	200,000	240,788
4.00%, 06/30/2022.....	50,000	53,117
4.13%, 01/17/2048.....	100,000	126,790
		866,183

ITALY — 0.1%		
Republic of Italy Government International Bond:		
2.38%, 10/17/2024.....	250,000	259,990
4.00%, 10/17/2049.....	200,000	214,032
5.38%, 06/15/2033.....	50,000	63,413
		537,435

JAPAN — 0.2%		
Japan Bank for International Cooperation:		
0.63%, 07/15/2025.....	200,000	200,316
1.75%, 10/17/2024.....	200,000	209,716
2.50%, 06/01/2022.....	200,000	207,096
2.50%, 05/23/2024.....	200,000	214,564
2.75%, 11/16/2027.....	200,000	226,226
2.88%, 07/21/2027.....	100,000	113,527
3.25%, 07/20/2023.....	150,000	161,817
3.25%, 07/20/2028.....	250,000	294,637
3.38%, 10/31/2023-(b).....	200,000	217,866
Series D.T.C., 2.38%, 04/20/2026	200,000	218,412
		2,064,177

PANAMA — 0.1%		
Panama Government International Bond:		
2.25%, 09/29/2032.....	200,000	203,614
3.16%, 01/23/2030.....	200,000	217,544
3.75%, 03/16/2025.....	150,000	163,834
3.87%, 07/23/2060.....	200,000	229,500
3.88%, 03/17/2028.....	200,000	226,922
4.50%, 05/15/2047.....	50,000	62,608
4.50%, 04/16/2050.....	200,000	250,260
6.70%, 01/26/2036.....	50,000	72,651
		1,426,933

PERU — 0.1%		
Peruvian Government International Bond:		
2.39%, 01/23/2026.....	250,000	262,602
2.84%, 06/20/2030-(b).....	55,000	59,888
4.13%, 08/25/2027.....	150,000	175,043
5.63%, 11/18/2050.....	150,000	239,246
6.55%, 03/14/2037.....	25,000	37,726
		774,505

PHILIPPINES — 0.1%		
Philippine Government International Bond:		
2.46%, 05/05/2030.....	200,000	215,828
3.70%, 03/01/2041-(b).....	200,000	230,906
3.70%, 02/02/2042.....	100,000	115,837
3.85%, 01/20/2040.....	200,000	236,610
4.20%, 01/21/2024.....	300,000	333,117
5.00%, 01/13/2037.....	150,000	195,505
7.75%, 01/14/2031.....	100,000	152,147
		1,479,950

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
POLAND — 0.0% (a)		
Poland Government International Bond:		

Security Description	Principal Amount	Value
Series MTN, 1.88%, 07/19/2022	\$ 400,000	\$ 411,900

	\$	
3.00%, 03/17/2023.....	50,000	\$ 53,025
3.25%, 04/06/2026.....	175,000	197,517
4.00%, 01/22/2024.....	150,000	167,091
5.00%, 03/23/2022.....	50,000	53,473
		<hr/> 471,106

SOUTH KOREA — 0.1%

Export-Import Bank of Korea:

2.38%, 04/21/2027.....	25,000	26,645
3.00%, 11/01/2023.....	250,000	262,540
3.25%, 11/10/2025 (b).....	150,000	168,013
3.50%, 11/27/2021.....	250,000	258,550

Korea Development Bank:

2.75%, 03/19/2023.....	200,000	210,126
3.00%, 01/13/2026.....	100,000	110,588

Korea International Bank

3.50%, 09/20/2028.....	200,000	235,724
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Korea International Bond

1.00%, 09/16/2030.....	200,000	197,830
		<hr/> 1,470,016

SUPRANATIONAL — 1.4%

African Development Bank:

3.00%, 09/20/2023.....	150,000	162,087
Series GMTN, 1.63%, 08/16/2022	210,000	215,710
Series GMTN, 3.00%, 12/06/2021	30,000	30,978

Asian Development Bank:

0.63%, 04/29/2025.....	500,000	504,810
1.50%, 10/18/2024.....	200,000	209,274
2.63%, 01/30/2024.....	200,000	215,372
Series GMTN, 0.25%, 07/14/2023 (b)	275,000	274,964
Series GMTN, 0.38%, 08/03/2025	250,000	249,380
Series GMTN, 1.75%, 08/13/2022	250,000	257,400
Series GMTN, 2.00%, 02/16/2022	150,000	153,668
Series GMTN, 2.00%, 04/24/2026	100,000	108,254
Series GMTN, 2.13%, 11/24/2021	75,000	76,638
Series GMTN, 2.38%, 08/10/2027	50,000	55,777
Series GMTN, 2.50%, 11/02/2027	100,000	112,705
Series GMTN, 2.63%, 04/12/2027	50,000	56,205
Series GMTN, 2.75%, 03/17/2023	85,000	90,201
Series GMTN, 3.13%, 08/26/2028	50,000	59,335

Asian Infrastructure Investment Bank:		
0.25%, 09/29/2023.....	165,000	164,685
0.50%, 05/28/2025.....	200,000	200,316
Corp. Andina de Fomento:		
2.38%, 05/12/2023.....	150,000	154,755
2.75%, 01/06/2023 (b).....	100,000	103,897
Council Of Europe Development Bank:		
1.75%, 09/26/2022.....	100,000	103,015
2.50%, 02/27/2024 (b).....	30,000	32,204
2.63%, 02/13/2023.....	60,000	63,340
European Bank for Reconstruction & Development:		
Series GMTN, 0.25%, 07/10/2023 (b)	100,000	99,972
Series GMTN, 1.50%, 02/13/2025	250,000	261,955
Series GMTN, 1.88%, 02/23/2022	75,000	76,718
European Investment Bank:		
0.25%, 09/15/2023.....	365,000	364,985
0.38%, 12/15/2025.....	200,000	199,528
0.75%, 09/23/2030.....	200,000	197,920
1.38%, 05/15/2023.....	350,000	360,370
1.63%, 03/14/2025 (b).....	485,000	511,520
1.88%, 02/10/2025.....	100,000	106,498
2.00%, 12/15/2022 (b).....	250,000	259,827
2.13%, 10/15/2021.....	50,000	50,995
2.13%, 04/13/2026.....	100,000	109,116
2.25%, 03/15/2022 (b).....	250,000	257,438
2.38%, 06/15/2022.....	350,000	362,873
2.38%, 05/24/2027 (b).....	100,000	111,624
2.50%, 03/15/2023.....	145,000	153,016
2.50%, 10/15/2024 (b).....	25,000	27,184
2.63%, 03/15/2024 (b).....	350,000	378,112
Series GMTN, 2.88%, 08/15/2023 (b)	350,000	376,316
Series GMTN, 3.13%, 12/14/2023	350,000	381,871
Inter-American Development Bank:		
0.25%, 11/15/2023.....	150,000	149,763
0.88%, 04/03/2025.....	500,000	510,480
2.00%, 07/23/2026.....	100,000	108,354
2.25%, 06/18/2029.....	250,000	280,210
2.38%, 07/07/2027.....	100,000	111,425
2.50%, 01/18/2023.....	100,000	105,143
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.

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

Security Description	Principal Amount	Value
Series GMITN, 1.75%, 08/14/2022	\$ 350,000	\$ 360,402
Series GMITN, 2.13%, 01/18/2022	350,000	358,603
Series GMITN, 3.00%, 08/26/2022	100,000	105,474
International Bank for Reconstruction & Development:		
0.38%, 07/28/2025.....	250,000	249,385
0.63%, 04/22/2025.....	550,000	555,269
0.75%, 08/26/2030.....	170,000	168,101
0.88%, 05/14/2030.....	250,000	250,768
2.00%, 01/26/2022.....	300,000	307,038
2.13%, 07/01/2022.....	200,000	206,660
2.50%, 03/19/2024.....	350,000	376,600
3.00%, 09/27/2023.....	350,000	378,609
Series GDIF, 1.75%, 10/23/2029	250,000	270,487
Series GDIF, 1.88%, 06/19/2023	300,000	313,176
Series GDIF, 2.13%, 12/13/2021	400,000	409,168
Series GDIF, 2.50%, 11/25/2024	300,000	326,436
Series GDIF, 2.50%, 07/29/2025	200,000	219,854
Series GDIF, 2.50%, 11/22/2027	250,000	282,257
Series GMITN, 4.75%, 02/15/2035	25,000	36,608
International Finance Corp.:		
Series GMITN, 0.38%, 07/16/2025	250,000	249,785
Series GMITN, 2.13%, 04/07/2026	100,000	108,898
Series GMITN, 2.88%, 07/31/2023	150,000	161,016

Security Description	Principal Amount	Value
5.10%, 06/18/2050.....	175,000	\$ 234,892
		827,996
TOTAL FOREIGN GOVERNMENT OBLIGATIONS (Cost \$43,227,365)		45,778,437
U.S. GOVERNMENT AGENCY OBLIGATIONS — 29.1%		
Federal Farm Credit Banks:		
1.60%, 12/28/2021.....	100,000	101,640
2.53%, 2/14/2022.....	500,000	515,560
2.60%, 1/18/2022.....	150,000	154,643
2.88%, 7/17/2023.....	100,000	107,016
3.50%, 12/30/2023.....	50,000	55,102
Federal Farm Credit Banks Funding Corp.:		
0.38%, 4/8/2022.....	250,000	250,845
0.42%, 10/16/2023.....	150,000	149,898
0.47%, 8/19/2024.....	100,000	99,920
0.64%, 1/27/2025.....	150,000	149,916
0.68%, 8/4/2025.....	100,000	99,918
0.80%, 8/19/2027.....	100,000	99,959
1.00%, 8/3/2027.....	100,000	99,940
1.10%, 8/10/2029.....	150,000	149,672
1.14%, 8/20/2029.....	150,000	148,775
1.15%, 8/12/2030.....	100,000	98,880
1.32%, 9/9/2030.....	100,000	100,066
1.65%, 7/23/2035.....	100,000	100,437
1.69%, 8/20/2035.....	100,000	100,355
1.85%, 8/13/2040.....	100,000	99,062
Federal Home Loan Bank:		
0.13%, 8/12/2022.....	190,000	189,941
0.25%, 6/3/2022.....	250,000	250,415

Nordic Investment Bank:		
0.38%, 09/11/2025.....	200,000	199,556
2.13%, 02/01/2022 (b).....	200,000	205,030
		16,798,143
SWEDEN — 0.1%		
Svensk Exportkredit AB:		
1.63%, 11/14/2022.....	200,000	205,496
2.00%, 08/30/2022.....	200,000	206,400
Series GMTN, 3.13%, 11/08/2021 (b)	250,000	257,760
		669,656
URUGUAY — 0.1%		
Uruguay Government International Bond:		
4.38%, 10/27/2027.....	225,000	259,927
4.38%, 01/23/2031.....	280,000	333,177

0.50%, 4/14/2025.....	205,000	206,333
1.38%, 2/17/2023.....	750,000	771,037
1.50%, 8/15/2024.....	190,000	199,095
1.63%, 11/19/2021.....	340,000	345,709
1.63%, 12/20/2021.....	140,000	142,554
2.50%, 2/13/2024 (b).....	220,000	236,639
2.88%, 0/13/2024.....	50,000	55,018
3.25%, 6/9/2028.....	500,000	594,035
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%, 0/23/2025.....	230,000	229,499
0.45%, 7/28/2023.....	150,000	150,068

See accompanying notes to schedule of investments.

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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
	\$			\$	
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%, 8/1/2046.....	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%, 4/1/2048.....	583,936	614,633
3.00%, 5/1/2034.....	63,741	67,351	3.50%, 7/1/2048.....	1,494,568	1,573,409
3.00%, 12/1/2031.....	329,228	347,878	3.50%, 10/1/2048.....	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%, 8/1/2046.....	179,226	188,878	4.00%, 8/1/2047.....	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%, 4/1/2048.....	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%, 8/1/2048.....	663,949	694,662	4.50%, 12/1/2045.....	416,570	463,975
3.00%, 12/1/2049.....	588,122	615,327	4.50%, 8/1/2046.....	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%, 8/1/2033.....	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%, 6/1/2048.....	649,958	702,405
3.50%, 4/1/2042.....	232,368	254,147	4.50%, 11/1/2048.....	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)**

Security Description	Principal Amount	Value
	\$	
5.00%, 11/1/2048	548,779	\$ 601,117
5.50%, 8/1/2038	366,722	428,163
6.00%, 7/1/2040	136,779	161,561
6.25%, 7/15/2032 (b)	460,000	721,832
0.60%, 7/29/2024	150,000	150,101
0.80%, 7/21/2025	150,000	150,068
2.75%, 6/19/2023	500,000	534,020
Series K025, Class A2,		
2.68%, 10/25/2022	125,000	129,171
Series K028, Class A2,		
3.11%, 2/25/2023	100,000	105,273
Series K039, Class A2,		
3.30%, 7/25/2024	400,000	437,104
Series K040, Class A2,		
3.24%, 9/25/2024	575,000	629,567
Series K049, Class A2,		
3.01%, 7/25/2025	200,000	219,812
Series K054, Class A2,		
2.75%, 1/25/2026	500,000	550,373
Series K062, Class A2,		
3.41%, 12/25/2026	400,000	459,854
Series K085, Class A2,		
4.06%, 10/25/2028 (d)	250,000	301,744
Series K086, Class A2,		
3.86%, 11/25/2028 (d)	160,001	191,514
Series K090, Class A2,		
3.42%, 2/25/2029	163,934	193,059
Series K092, Class A2,		
3.30%, 4/25/2029	350,000	408,091
Series K093, Class A2,		
2.98%, 5/25/2029	100,000	113,740
Series K094, Class A2,		
2.90%, 6/25/2029	352,767	403,015
Series K098, Class A2,		
2.43%, 8/25/2029	100,000	110,207
Series K099, Class A2,		
2.60%, 9/25/2029	100,000	112,333
Series K101, Class A2,		
2.52%, 10/25/2029	200,000	222,279
Series K109, Class A2,		
1.56%, 4/25/2030	100,000	104,036
Series K114, Class A2,		
1.37%, 6/25/2030	85,000	86,980
Series K115, Class A2,		
1.38%, 6/25/2030	400,000	410,860
Series K1515, Class A2, ...		
1.94%, 2/25/2035	293,000	307,094
Series K157, Class A2,		
3.99%, 5/25/2033 (d)	500,000	617,765
Series K718, Class A2,		
2.79%, 1/25/2022	500,000	508,667
Series K734, Class A2,		
3.21%, 2/25/2026	350,000	390,555

Security Description	Principal Amount	Value
	\$	
Series USD, 0.13%, 7/25/..		
2022	150,000	\$ 149,973
Series USD, 0.38%, 7/21/..		
2025	110,000	109,828
Federal National Mortgage Association:		
0.25%, 5/22/2023	350,000	350,353
0.25%, 7/10/2023	225,000	225,146
0.38%, 8/25/2025	165,000	164,555
0.50%, 6/17/2025 (b)	250,000	251,037
0.63%, 4/23/2025 (b)	215,000	217,709
0.70%, 7/30/2025	100,000	100,207
0.88%, 8/5/2030	400,000	394,732
1.38%, 10/7/2021	325,000	329,043
1.63%, 1/7/2025	215,000	226,537
2.00%, 1/5/2022	150,000	153,597
2.00%, 10/5/2022	250,000	259,280
2.00%, 11/1/2031	114,947	120,087
2.00%, 8/1/2035	1,477,165	1,535,865
2.00%, 10/1/2035	1,350,000	1,404,000
2.00%, 7/1/2050	1,185,709	1,226,722
2.00%, 8/1/2050	1,986,126	2,054,825
2.00%, 10/1/2050	4,987,330	5,157,601
2.13%, 4/24/2026	200,000	218,540
2.25%, 4/12/2022	210,000	216,802
2.50%, 2/5/2024	250,000	268,622
2.50%, 3/1/2020	178,938	186,908
2.50%, 7/1/2030	1,006,057	1,051,961
2.50%, 2/1/2031	99,694	104,519
2.50%, 10/1/2031	178,783	187,382
2.50%, 12/1/2031	316,825	332,063
2.50%, 1/1/2032	109,240	114,495
2.50%, 4/1/2032	1,112,054	1,165,542
2.50%, 10/1/2032	442,767	463,357
2.50%, 12/1/2032	922,723	965,633
2.50%, 1/1/2033	501,698	525,028
2.50%, 3/1/2035	2,524,724	2,646,036
2.50%, 8/1/2035	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%, 8/1/2020	31,968	33,744
3.00%, 5/1/2030	186,265	195,850

Series K735, Class A2,.....		
2.86%, 5/25/2026	200,000	220,852
Series K736, Class A2,.....		
2.28%, 7/25/2026	300,000	323,677

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.

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

Security Description	Principal Amount	Value
	\$	
3.00%, 4/1/2031.....	194,065	\$ 205,003
3.00%, 12/1/2031.....	304,526	321,689
3.00% 2/1/2032.....	1,166,549	1,237,976
3.00%, 5/1/2032.....	452,321	476,672
3.00%, 8/1/2032.....	156,024	164,424
3.00%, 10/1/2032.....	271,069	285,663
3.00%, 2/1/2034.....	1,200,642	1,265,282
3.00%, 7/1/2034.....	405,848	425,590
3.00%, 6/1/2036.....	59,510	62,956
3.00%, 8/1/2036.....	303,617	321,201
3.00%, 9/1/2036.....	564,862	597,577
3.00%, 10/1/2036.....	162,630	172,049
3.00%, 12/1/2036.....	292,000	308,911
3.00%, 11/1/2037.....	522,014	557,272
3.00%, 6/1/2042.....	1,119,470	1,195,081
3.00%, 6/1/2043.....	240,563	263,174
3.00%, 7/1/2043.....	66,787	71,266
3.00%, 2/1/2044.....	582,204	621,250
3.00%, 1/1/2045.....	970,488	1,035,575
3.00%, 5/1/2045.....	810,257	864,597
3.00%, 9/1/2045.....	64,668	68,201
3.00% 11/1/2045.....	472,859	498,692
3.00%, 12/1/2045.....	82,737	87,257
3.00%, 5/1/2046.....	601,607	633,833
3.00%, 7/1/2046.....	676,625	712,870
3.00%, 10/1/2046.....	429,846	452,872
3.00%, 11/1/2046.....	885,834	933,285
3.00% 12/1/2046.....	742,737	782,523
3.00% 1/1/2047.....	2,054,172	2,164,206
3.00%, 2/1/2047.....	646,155	680,767

Security Description	Principal Amount	Value
	\$	
3.50%, 5/1/2045.....	35,912	\$ 38,545
3.50% 3/1/2045.....	116,026	125,003
3.50%, 11/1/2045.....	43,756	46,964
3.50% 12/1/2045.....	601,528	645,633
3.50%, 1/1/2046.....	453,389	486,633
3.50% 2/1/2046.....	518,422	556,435
3.50% 4/1/2046.....	318,332	337,530
3.50% 5/1/2046.....	504,985	535,438
3.50%, 6/1/2046.....	127,901	135,614
3.50%, 7/1/2046.....	325,651	345,289
3.50%, 1/1/2047.....	504,683	535,118
3.50% 2/1/2047.....	1,775,835	1,926,423
3.50%, 3/1/2047.....	507,039	537,616
3.50%, 4/1/2047.....	1,019,552	1,079,009
3.50% 5/1/2047.....	3,629,161	3,857,108
3.50%, 6/1/2047.....	464,574	491,666
3.50%, 7/1/2047.....	915,942	992,059
3.50%, 8/1/2047.....	418,008	442,385
3.50%, 10/1/2047.....	491,523	520,187
3.50%, 11/1/2047.....	108,498	114,825
3.50%, 12/1/2047.....	757,793	801,985
3.50%, 1/1/2048.....	225,090	238,217
3.50%, 2/1/2048.....	288,842	309,409
3.50%, 6/1/2048.....	686,287	725,175
3.50%, 11/1/2048.....	1,861,018	1,973,247
3.50%, 7/1/2049.....	770,332	811,042
3.50%, 8/1/2049.....	2,116,393	2,228,238
3.50%, 6/1/2050.....	957,301	1,015,921
4.00%, 3/1/2021.....	1,701	1,706
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%-11/1/2045.....	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.

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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
	\$			\$	
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			
4.50%, 9/1/2039.....	376,025	422,596			
4.50%, 12/1/2040.....	92,403	103,708			
4.50%, 1/1/2042.....	55,944	62,798			

4.50%, 9/1/2043	108,321	121,408
4.50%, 11/1/2043	67,012	74,756
4.50%, 5/1/2044	168,136	187,144
4.50%, 6/1/2044	56,620	63,021
4.50%, 2/1/2046	209,598	235,240
4.50%, 3/1/2046	705,794	787,361
4.50%, 7/1/2046	221,162	243,334
4.50%, 11/1/2047	716,100	777,639
4.50%, 4/1/2048	342,203	369,519
4.50%, 8/1/2048	1,248,232	1,350,001
4.50%, 12/1/2048	518,156	559,518
4.50%, 1/1/2049	175,265	189,255
4.50%, 4/1/2049	244,874	264,581
4.50%, 3/1/2050	2,052,171	2,217,330
5.00%, 1/1/2039	472,467	541,191
5.00%, 6/1/2040	218,067	248,328
5.00%, 7/1/2041	34,724	39,542
5.00%, 5/1/2042	43,028	48,999
5.00%, 11/1/2044	561,120	638,986
5.00%, 1/1/2045	41,719	46,684
5.00%, 6/1/2048	614,888	673,511
5.00%, 9/1/2048	607,179	665,066
5.00%, 3/1/2050	813,015	891,087
5.50%, 2/1/2037	23,842	27,823
5.50%, 4/1/2038	110,825	128,974
5.50%, 9/1/2040	34,570	40,242
5.50%, 9/1/2041	54,872	63,859
5.50%, 5/1/2044	646,431	754,184
5.63%, 7/15/2037	80,000	128,642
6.63%, 11/15/2030	365,000	560,961
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

Series 2018-M2, Class A2, 3.00%, 1/25/2028 (d)	250,000	282,066
Series 2020-M42, Class ... A2, 1.27%, 7/25/2030	200,000	203,055
Series 2020-M8, Class A2, 1.82%, 2/25/2030	144,700	150,562
Series 2020-M29, Class ... A2, VRN, 1.49%, 5/25/ 2030 (d)	272,000	281,056
Government National Mortgage Association:		
2.00%, 9/20/2050	997,252	1,036,792
2.50%, 12/20/2046	738,560	780,269
2.50%, 8/20/2050	3,341,698	3,511,192
2.50%, 9/20/2050	1,994,924	2,096,109
3.00%, 1/20/2043	453,664	483,167
3.00%, 5/20/2043	226,562	240,710
3.00%, 12/20/2044	43,755	46,367
3.00%, 3/20/2045	23,733	25,140
3.00%, 4/20/2045	70,279	74,444
3.00%, 6/20/2045	1,075,287	1,139,017
3.00%, 7/20/2045	68,871	72,953
3.00%, 8/20/2045	63,408	67,166
3.00%, 2/20/2046	1,668,467	1,772,662
3.00%, 3/20/2046	655,573	692,492
3.00%, 4/20/2046	61,531	64,996
3.00%, 5/20/2046	109,197	115,347
3.00%, 7/20/2046	70,294	74,253
3.00%, 8/20/2046	226,912	239,691
3.00%, 9/20/2046	161,948	171,069
3.00%, 10/20/2046	162,480	171,630
3.00%, 11/20/2046	292,094	308,544
3.00%, 12/20/2046	1,148,971	1,213,677
3.00%, 2/20/2047	560,772	592,353
3.00%, 4/20/2047	799,994	844,531
3.00%, 6/20/2047	264,350	279,067
3.00%, 7/20/2047	523,727	552,884
3.00%, 8/20/2047	261,384	275,936
3.00%, 10/20/2047	396,382	418,450
3.00%, 1/20/2048	1,467,095	1,548,770

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
	\$			\$	
3.00%, 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
4.00%, 10/20/2044	210,688	231,119
4.00%, 5/15/2045	29,096	31,663
4.00%, 6/15/2045	63,017	68,576
4.00%, 8/20/2045	23,943	25,975
4.00%, 11/20/2045	294,676	319,685
4.00%, 2/20/2046	222,922	241,841
4.00%, 5/20/2046	235,266	253,515
4.00%, 6/20/2046	161,048	173,541
4.00%, 11/20/2047	525,875	566,668
4.00%, 3/20/2047	239,997	258,614
4.00%, 4/20/2047	461,132	494,316

3.50%, 12/15/2042	175,000	224,579
4.25%, 9/15/2065	100,000	149,436
5.25%, 9/15/2039	150,000	231,172
Series A, 2.88%, 2/1/2027	150,000	170,382

TOTAL U.S. GOVERNMENT AGENCY OBLIGATIONS.....
(Cost \$337,441,989) 346,386,580

U.S. TREASURY OBLIGATIONS — 37.0%

Treasury Bond:

1.25%, 5/15/2050 (b)	750,000	712,734
2.00%, 2/15/2050	1,300,000	1,474,078

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Treasury Bonds:		
	\$	
1.13%, 5/15/2040	2,850,000	\$ 2,811,258
1.13%, 8/15/2040	4,750,000	4,669,844
1.38%, 8/15/2050	1,850,000	1,815,313
2.25%, 8/15/2046	1,425,000	1,686,176
2.25%, 8/15/2049	2,000,000	2,384,375
2.38%, 11/15/2049	2,500,000	3,059,766
2.50%, 2/15/2045	1,840,000	2,268,950
2.50%, 2/15/2046	2,400,000	2,968,875
2.50%, 5/15/2046	1,850,000	2,289,953
2.75%, 8/15/2042	900,000	1,154,953
2.75%, 11/15/2042	1,500,000	1,923,984
2.75%, 8/15/2047 (b)	1,700,000	2,211,062
2.75%, 11/15/2047	1,650,000	2,148,609
2.88%, 5/15/2043	1,850,000	2,418,875
2.88%, 8/15/2045 (b)	1,480,000	1,948,050
2.88%, 11/15/2046 (b)	1,500,000	1,986,563
2.88%, 5/15/2049	2,450,000	3,287,594
3.00%, 5/15/2042	325,000	432,758
3.00%, 11/15/2044	1,925,000	2,576,793
3.00%, 5/15/2045	1,875,000	2,515,137
3.00%, 11/15/2045	1,900,000	2,557,578
3.00%, 2/15/2047	2,200,000	2,982,031

Security Description	Principal Amount	Value
	\$	
0.13%, 5/15/2023	2,000,000	\$ 1,999,063
0.13%, 7/15/2023	4,500,000	4,497,187
0.25%, 4/15/2023	1,500,000	1,504,219
0.25%, 6/15/2023	3,000,000	3,008,437
0.25%, 6/30/2025	3,000,000	2,998,828
0.25%, 8/31/2025	5,000,000	4,996,094
0.25%, 8/30/2025	5,000,000	4,994,531
0.50%, 3/31/2025 (b)	2,150,000	2,175,027
0.50%, 6/30/2027	4,500,000	4,517,578
0.50%, 8/31/2027	1,000,000	1,002,813
0.63%, 5/15/2030	3,900,000	3,889,031
0.63%, 8/15/2030	2,500,000	2,487,500
1.13%, 2/28/2022 (b)	1,500,000	1,521,094
1.13%, 2/28/2025	2,000,000	2,078,281
1.13%, 2/28/2027 (b)	1,250,000	1,306,738
1.25%, 7/31/2023	250,000	257,773
1.38%, 1/31/2022 (b)	2,500,000	2,541,504
1.38%, 10/15/2022	2,500,000	2,563,281
1.38%, 2/15/2023	2,000,000	2,058,750
1.38%, 8/30/2023	550,000	570,066
1.38%, 1/31/2025	2,000,000	2,098,438
1.50%, 11/30/2021	1,000,000	1,015,820
1.50%, 1/31/2022	450,000	458,174

3.00%, 5/15/2047.....	1,050,000	1,425,211	1.50%, 8/15/2022.....	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%, 8/30/2026.....	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%, 8/30/2022.....	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%, 8/30/2022.....	4,000,000	4,000,000	1.88%, 2/28/2022.....	1,500,000	1,536,914

See accompanying notes to schedule of investments.

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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
	\$			\$	\$
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
1.88%, 8/31/2022	150,000	154,992
1.88%, 9/30/2022	500,000	517,402
1.88%, 8/31/2024	850,000	905,316
1.88%, 6/30/2026	1,250,000	1,358,496
2.00%, 11/15/2021	500,000	510,449
2.00%, 12/31/2021	3,000,000	3,069,727
2.00%, 7/31/2022	100,000	103,414
2.00%, 10/31/2022	1,000,000	1,038,828
2.00%, 11/30/2022	2,000,000	2,080,625
2.00%, 2/15/2023	500,000	521,992
2.00%, 5/31/2024	1,750,000	1,865,664
2.00%, 6/30/2024	350,000	373,570
2.00%, 2/15/2025	2,375,000	2,557,021
2.00%, 8/15/2025 (b)	1,500,000	1,625,508
2.00%, 11/15/2026	2,250,000	2,470,430
2.13%, 6/30/2022	4,500,000	4,656,445
2.13%, 12/31/2022 (b)	3,900,000	4,073,977
2.13%, 11/30/2023	1,000,000	1,061,875
2.13%, 3/31/2024	975,000	1,041,041
2.13%, 7/31/2024	2,500,000	2,683,594
2.13%, 9/30/2024 (b)	1,500,000	1,614,258
2.13%, 11/30/2024	1,250,000	1,348,438
2.13%, 5/15/2025	2,350,000	2,552,137
2.13%, 5/31/2026	2,500,000	2,750,195
2.25%, 12/31/2023	1,750,000	1,867,988
2.25%, 1/31/2024	1,000,000	1,068,984
2.25%, 4/30/2024	1,000,000	1,073,672
2.25%, 10/31/2024	1,250,000	1,353,223
2.25%, 11/15/2024 (b)	3,000,000	3,249,609
2.25%, 12/31/2024	1,250,000	1,356,934
2.25%, 11/15/2025 (b)	1,975,000	2,171,574
2.25%, 3/31/2026	4,500,000	4,972,500
2.25%, 2/15/2027	3,000,000	3,349,453
2.25%, 8/15/2027 (b)	2,000,000	2,244,062
2.25%, 11/15/2027	500,000	562,344
2.38%, 3/15/2022 (b)	8,000,000	8,260,938
2.38%, 1/31/2023	1,500,000	1,578,164
2.38%, 2/29/2024	5,000,000	5,373,828
2.38%, 8/15/2024	1,950,000	2,113,465
2.38%, 5/15/2027 (b)	2,900,000	3,269,750
2.38%, 5/15/2029	4,350,000	5,007,937
2.50%, 1/15/2022	2,000,000	2,060,938
2.50%, 2/15/2022	2,000,000	2,065,000
2.50%, 3/31/2023	1,250,000	1,323,633
2.50%, 8/15/2023	2,500,000	2,668,359
2.50%, 1/31/2024	2,000,000	2,154,687
2.50%, 5/15/2024	5,000,000	5,417,187
2.50%, 1/31/2025 (b)	1,000,000	1,097,813
2.50%, 2/28/2026	2,500,000	2,793,164
2.63%, 12/15/2021 (b)	2,500,000	2,574,902

2.63%, 12/31/2025	3,250,000	3,643,301
2.63%, 1/31/2026	2,250,000	2,525,801
2.63%, 2/15/2028 (b)	3,100,000	3,623,125
2.75%, 4/30/2023	3,250,000	3,468,105
2.75%, 5/31/2023	1,500,000	1,603,945
2.75%, 7/31/2023	1,000,000	1,073,438
2.75%, 8/31/2023	3,750,000	4,033,008
2.75%, 11/15/2023 (b)	1,500,000	1,620,820
2.75%, 2/15/2024	7,100,000	7,715,703
2.75%, 2/28/2025	1,000,000	1,110,391
2.75%, 6/30/2025	2,750,000	3,072,910
2.75%, 8/31/2025	2,500,000	2,802,148
2.75%, 2/15/2028	2,750,000	3,200,312
2.88%, 11/15/2021 (b)	2,000,000	2,061,328
2.88%, 9/30/2023	2,000,000	2,162,500
2.88%, 10/31/2023	2,000,000	2,166,719
2.88%, 11/30/2023	3,000,000	3,256,641
2.88%, 4/30/2025	1,250,000	1,399,609
2.88%, 5/31/2025	3,900,000	4,374,094
2.88%, 7/31/2025	4,000,000	4,500,938
2.88%, 11/30/2025	1,500,000	1,698,516
2.88%, 5/15/2028	2,500,000	2,942,578
2.88%, 8/15/2028	2,250,000	2,657,812
3.00%, 9/30/2025	2,500,000	2,837,500
3.00%, 10/31/2025	2,750,000	3,126,621
3.13%, 11/15/2028	3,250,000	3,916,758

TOTAL U.S. TREASURY

OBLIGATIONS

(Cost \$408,931,252)

439,766,446

MUNICIPAL BONDS & NOTES — 0.6%

CALIFORNIA — 0.2%

Bay Area Toll Authority

6.81%, 10/1/2050 25,000 45,312

California, Bay Area Toll

Authority Revenue

2.57%, 4/1/2031 50,000 54,243

California, State General

Obligation:

3.50%, 4/1/2028 250,000 290,032

7.30%, 10/1/2039 125,000 205,283

7.50%, 4/1/2034 100,000 166,195

7.55%, 4/1/2039 100,000 174,962

California, State University,

Revenue

Series B, 3.90%, 11/1/2047 100,000 121,583

Los Angeles Department of

Water & Power Revenue

5.72%, 7/1/2039 100,000 149,252

Los Angeles, CA, Unified

School District, General

Obligation

5.75%, 7/1/2034 25,000 34,906

2.63%, 2/28/2023..... 4,000,000 4,239,688

See accompanying notes to schedule of investments.

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

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
San Jose Redev. Agency Successor Agency..... Series A-T, 3.38%, 8/1/2034	275,000	300,828
State of California 7.60%, 11/1/2040.....	250,000	450,335
University of California Series BG, 0.88%, 5/15/2025....	15,000	15,131
University of California, Revenue..... Series AX, 3.06%, 7/1/2025	300,000	331,518
		2,420,960
FLORIDA — 0.0% (a)		
County of Miami-Dade FL Aviation Revenue..... Series C, 4.28%, 10/1/2041	125,000	134,802
State Board of Administration Finance Corp.: Series A, 1.26%, 7/1/2025.... Series A, 1.71%, 7/1/2027.... Series A, 2.15%, 7/1/2030....	50,000 50,000 50,000	50,768 50,731 50,644
		286,945
GEORGIA — 0.0% (a)		
Georgia, Municipal Electric Authority Revenue..... 6.66%, 4/1/2057	162,000	245,177
ILLINOIS — 0.1%		
Chicago O'Hare International Airport..... Series C, 4.57%, 1/1/2054	50,000	63,750
Chicago O'Hare International Airport, Revenue..... Series C, 4.47%, 1/1/2049	50,000	62,576

Security Description	Principal Amount	Value
MISSOURI — 0.0% (a)		
Health & Educational Facilities Authority of the State of..... Missouri, Revenue 3.65%, 8/15/2057	\$ 100,000	\$ 123,334
NEW JERSEY — 0.1%		
New Jersey Transportation Trust Fund Authority: 4.08%, 6/15/2039..... 4.13%, 6/15/2042.....	200,000 160,000	189,896 152,489
New Jersey Turnpike Authority Revenue..... Series A, 7.10%, 1/1/2041	100,000	164,259
Rutgers, State University of New Jersey, Revenue..... Series P, 3.92%, 5/1/2119	35,000	44,707
		551,351
NEW YORK — 0.1%		
New York City Water & Sewer System..... 5.44%, 6/15/2043	25,000	38,099
New York State Dormitory Authority..... Series B, 3.14%, 7/1/2043	100,000	106,556
New York, State Urban Development Corp., Revenue... Series B, 3.90%, 3/15/2033	100,000	113,439
Port Authority of New York & New Jersey: 4.46%, 10/1/2062..... 5.65%, 11/1/2040.....	190,000 100,000	243,038 139,938
Port Authority of New York & New Jersey, Revenue: 4.03%, 8/1/2048..... Series 192, 4.81%, 10/15/... 2065	125,000 25,000	147,301 33,430
Series AAA, 1.09%, 7/1/2023.	150,000	152,150

Sales Tax Securitization Corp. 3.69%, 4/1/2043.....	275,000	298,834			973,951
State of Illinois:					
5.10%, 6/1/2033.....	50,000	50,530			
6.63%, 2/1/2035.....	200,000	220,530			
7.35%, 7/1/2035.....	100,000	113,295			
				809,515	
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			
				36,562	

OHIO — 0.0% (a)					
American Municipal Power, Inc. 7.83%, 2/15/2041.....					
	150,000				252,171
PENNSYLVANIA — 0.0% (a)					
Commonwealth Financing Authority.....					
Series A, 4.14%, 6/1/2038		125,000			150,229
University of Pittsburgh-of the Commonwealth System of.....					
Higher Education 3.56%, 9/15/2119		100,000			121,315
					271,544
TEXAS — 0.1%					
Dallas Area Rapid Transit 5.02%, 12/1/2048.....					
	100,000				145,314

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Dallas/Fort Worth TX International Airport Revenue.. Series A, 2.99%, 11/1/2038	\$ 250,000	\$ 260,725
Grand Parkway Transportation Corp.....	65,000	67,577
3.24%, 10/1/2052		
Permanent University Fund - University of Texas System....	150,000	180,760
3.38%, 7/1/2047		
State of Texas 3.21%, 4/1/2044.....	50,000	53,995
Texas, State Transportation Commission General Obligation:		
2.47%, 10/1/2044.....	150,000	152,580
2.56%, 4/1/2042.....	40,000	41,343
		902,294
VIRGINIA — 0.0% (a)		
University of Virginia		
Series C, 4.18%, 9/1/2117.....	50,000	70,054

Security Description	Principal Amount	Value
BANK 2019-BN24 Series ... 2019-BN24, Class A3, 2.96%, 11/15/2062	\$ 200,000	\$ 223,925
BANK 2020-BN28 Series ... 2020-BN28, Class A4, 1.84%, 3/15/2063	93,750	96,187
Barclays Commercial..... Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052	150,000	173,333
BENCHMARK Mortgage Trust:		
Series 2018-B2, Class A5,- 3.88%, 2/15/2051 (d)	130,000	151,716
Series 2018-B3, Class A5,- 4.03%, 4/10/2051	100,000	117,728
Series 2018-B5, Class A4,- 4.21%, 7/15/2051	100,000	119,490
Series 2019-B10, Class.... A4, 3.72%, 3/15/2062	115,000	134,522
Series 2019-B12, Class.... A5, 3.12%, 8/15/2052	200,000	225,189

University of Virginia, Revenue 2.26%, 9/1/2050	150,000	147,983
		218,037
TOTAL MUNICIPAL BONDS & NOTES (Cost: \$6,352,216)		7,091,841
MORTGAGE-BACKED SECURITIES — 1.2%		
Bank of America		
Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048	100,000	111,224
BANK 2017-BNK8:		
Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	90,000	102,377
Series 2017-BNK8, Class B, 4.06%, 11/15/2050 (d)	50,000	55,838
BANK 2018-BNK14 Series...		
2018-BN14, Class A4, 4.23%, 9/15/2060 (d)	143,329	171,405
BANK 2018-BNK15 Series...		
2018-BN15, Class A4, 4.41%, 11/15/2061 (d)	100,000	120,038
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

Series 2020-B16, Class....		
A5, 2.73%, 2/15/2053	750,000	825,392
Series 2020-B18, Class....		
A5, 1.93%, 7/15/2053	79,167	81,816
GD Mortgage Trust Series....		
2019-CD8, Class A4, 2.91%, 8/15/2057	200,000	221,829
GFCRE Commercial.....		
Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	300,000	342,524
Citigroup Commercial Mortgage Trust:		
Series 2015-GC33, Class..		
A4, 3.78%, 9/10/2058	600,000	671,492
Series 2019-GC41, Class..		
A5, 2.87%, 8/10/2056	100,000	110,580
Series 2019-GC43, Class..		
A4, 3.04%, 11/10/2052	150,000	168,085
Citigroup Commercial.....		
Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	78,540
Citigroup Commercial.....		
Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	283,619
COMM 2014-CCRE16 Mortgage Trust:		
Series 2014-CR16, Class..		
A4, 4.05%, 4/10/2047	100,000	109,709

See accompanying notes to schedule of investments.

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

Security Description	Principal Amount	Value
Series 2014-CR16, Class.. B, 4.58%, 4/10/2047	\$ 400,000	\$ 420,628
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	109,621
COMM 2015-LC21 Mortgage. Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	55,496

Security Description	Principal Amount	Value
GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050	\$ 250,000	\$ 284,565
JR Morgan Chase.....		
Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046	60,000	65,502

COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	300,000	320,748
COMM Mortgage Trust:		
Series 2013-CR8, Class A4, 3.33%, 6/10/2046	35,301	37,157
Series 2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	433,577
Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	119,040
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (d)		
	150,000	162,423
CSAIL Commercial Mortgage Trust:		
Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (d)	250,000	282,811
Series 2018-C14, Class A4, 4.42%, 11/15/2051 (d)	50,000	60,125
Series 2019-C17, Class A5, 3.02%, 9/15/2052	200,000	221,557
GS Mortgage Securities Trust Series 2019-GC42, Class A4, 3.00%, 9/1/2052		
	150,000	167,562
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.19%, 7/10/2046 (d)		
	80,000	86,585
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

JRMBS Commercial Mortgage Securities Trust Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	110,592
JRMBS Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (d)		
	50,000	54,786
JRMBS Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048		
	200,000	224,560
JRMBS Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048		
	100,000	112,659
JRMBS Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.89%, 3/15/2049 (d)		
	300,000	310,979
JRMBS Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050		
	500,000	566,578
Morgan Stanley Bank of America Merrill Lynch Trust Series 2015-C20, Class A4, 3.25%, 2/15/2048		
	200,000	216,419
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046		
	300,000	311,271
Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 Series 2017-C33, Class A5, 3.60%, 5/15/2050		
	420,000	476,427
Morgan Stanley Capital Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048		
	220,000	241,643
Morgan Stanley Capital Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051		
	150,000	177,833

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
Morgan Stanley Capital I..... Trust 2019-H7 Series 2019-H7, Class A4, 3.26%, 7/15/2052	\$ 200,000	\$ 226,347
UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	468,152
Series 2019-C16, Class.... A4, 3.60%, 4/15/2052	100,000	115,659
UBS Barclays Commercial... Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046	175,000	182,858
Wells Fargo Commercial Mortgage Trust: Series 2019-C52, Class.... A5, 2.89%, 8/15/2052	200,000	220,832
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
Wells Fargo Commercial..... Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048	95,855	105,158
Wells Fargo Commercial..... Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	333,716
Wells Fargo Commercial..... Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	285,231
Wells Fargo Commercial..... Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061	150,000	179,912
WFRBS Commercial..... Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	227,963
WFRBS Commercial..... Mortgage Trust 2014-C19 Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	118,308

Security Description	Principal Amount	Value
WFRBS Commercial..... Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	\$ 100,000	\$ 109,316
TOTAL MORTGAGE- BACKED SECURITIES..... (Cost \$13,119,253)		13,968,824
	Shares	
SHORT-TERM INVESTMENTS — 7.2%		
State Street Institutional Liquid... Reserves Fund, Premier Class 0.11% (h) (i)	38,864,150	38,871,922
State Street Navigator Securities Lending Portfolio II (j) (k)	46,090,708	46,090,708
TOTAL SHORT-TERM INVESTMENTS (Cost \$84,961,088).....		84,962,630
TOTAL INVESTMENTS — 106.7% (Cost \$1,498,937,698).....		1,268,063,231
LIABILITIES IN EXCESS OF OTHER ASSETS..... (6.7)%		(79,138,764)
NET ASSETS — 100.0%.....		\$ 1,188,924,467

- (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	SOFR	Secured Overnight Financing Rate
GMTN	Global Medium Term Note	TBA	To Be Announced
LIBOR	London Interbank Offered Rate	VRN	Variable Rate Note
MTN	Medium Term Note		

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:				
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	\$84,962,630	\$1,183,100,601	\$—	\$1,268,063,231

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	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		\$51,669,585	\$ 571,311,781	\$538,004,259	\$(15,179)	\$702		\$84,962,630	\$182,207

See accompanying notes to schedule of investments.

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**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.

Security Description	Shares	Value
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

Security Description	Shares	Value
AusNet Services	187,554	\$ 253,362
Austral, 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

Grupo Supervielle SA ADR (c)	5,500	9,955
JRSA Inversiones y Representaciones SA ADR (b)	2,100	5,922
Loma Negra Cia Industrial Argentina SA ADR (b)(c)	7,400	31,894
Rampa 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
ALB Group, Ltd	6,834	81,311
Aurizon Holdings, Ltd	192,194	591,672

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
Castle 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 Vale 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.

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

Security Description	Shares	Value
GSL, Ltd	46,378	\$ 9,586,835
GSR, Ltd	44,456	137,128
Data#3, Ltd	12,944	61,573

Security Description	Shares	Value
Jumbo Interactive, Ltd (c)	3,849	\$ 34,811
Jupiter Mines, Ltd	276,114	55,447
Kogan.com, Ltd	5,696	83,215

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

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Shares	Value
PolyNova, Ltd. (b)(c)	44,951	\$ 71,924
Premier Investments, Ltd.	8,796	130,847
Pro Medicus, Ltd.	3,617	70,598
Qantas Airways, Ltd. (b)	85,289	250,296
QBE Insurance Group, Ltd.	150,323	935,667
Qube Holdings, Ltd.	165,564	301,571
Ramelius Resources, Ltd.	75,907	114,724
Ramey Health Care, Ltd.	19,011	907,053
REA Group, Ltd.	4,941	393,720
Regis Resources, Ltd.	41,477	150,884
Resolute Mining, Ltd. (b)	73,959	50,044
Rio Tinto, Ltd.	37,917	2,591,591
Rural Funds Group REIT (c)	71,071	117,524
Sandfire Resources, Ltd.	16,700	49,387
Santos, Ltd.	208,435	737,495
Saracen Mineral Holdings, Ltd. (b)	107,019	402,594
Seentra Group REIT	592,592	944,153
SEEK, Ltd.	34,657	535,007
Select Harvests, Ltd.	13,709	54,847
Service Stream, Ltd. (c)	39,978	59,150
Seven Group Holdings, Ltd. (c)	12,098	157,227
Shopping Centres Australasia Property Group REIT	86,185	131,948
Sigma Healthcare, Ltd. (b)	183,261	77,558
Silver Lake Resources, Ltd. (b)	111,938	188,030
SmartGroup Corp., Ltd.	8,607	35,555
Sonic Healthcare, Ltd.	46,128	1,096,175
South32, Ltd. (e)	10,757	15,913
South32, Ltd. (e)	453,240	673,102
Southern Cross Media Group, Ltd. (b)	247,601	26,759
Spark Infrastructure Group	155,187	228,138
St Barbara, Ltd.	97,413	210,663
Star Entertainment Grp., Ltd.	74,178	163,747
Steadfast Group, Ltd.	69,232	161,065

Security Description	Shares	Value
Vocus Group, Ltd. (b)	56,908	\$ 146,308
Washington H. Soul Pattinson & Co., Ltd. (c)	10,211	173,567
Waypoint REIT	55,797	109,126
Webjet, Ltd. (c)	20,402	57,675
Westfarmers, Ltd.	116,666	3,731,743
Western Areas, Ltd.	33,914	50,288
Westgold Resources, Ltd.	42,610	73,350
Westpac Banking Corp.	369,511	4,496,131
Whitehaven Coal, Ltd. (c)	64,969	49,232
WiseTech Global, Ltd.	17,429	326,668
Woodside Petroleum, Ltd.	105,737	1,342,958
Woolworths Group, Ltd.	130,419	3,412,663
Worley, Ltd.	42,656	297,508
Zip Co., Ltd. (b)(c)	21,571	98,905
		117,128,702
AUSTRIA — 0.2%		
ams AG (b)	27,406	621,128
ANDRITZ AG	6,184	190,906
AT&S Austria Technologie & Systemtechnik AG	4,273	80,725
BAWAG Group AG (b)(f)	7,283	263,359
GA Immobilien Anlagen AG	8,392	248,127
DO & Co. AG (b)(c)	757	30,943
Erste Group Bank AG	29,188	611,313
EVN AG	5,757	96,073
FAGG AG (b)(c)	6,220	37,106
IMMOFINANZ AG (b)	10,275	162,287
Leasing AG (b)(c)	919	50,519
Oesterreichische Post AG (c)	4,115	138,491
OMV AG (b)	14,759	403,891
Ralfinger AG	2,748	75,788
Rohr AG (b)(c)	3,398	46,447
Raiffeisen Bank International AG (b)	13,226	202,471
SIMMO AG (b)	4,849	82,563
S&T AG (b)	4,086	85,501
Schoeller-Bleckmann Oilfield Equipment AG	1,349	35,919

Stockland REIT.....	243,543	665,781
Suncorp Group, Ltd.....	128,796	786,786
Super Retail Group, Ltd.....	10,831	82,430
Sydney Airport Stapled Security	143,443	609,552
Tabcorp Holdings, Ltd.....	255,124	614,798
Tassal Group, Ltd. (c).....	26,291	65,655
Technology One, Ltd.....	23,020	131,970
Telettra Corp., Ltd.....	425,182	851,915
TPG TELECOM, Ltd. (b).....	37,112	195,975
Transurban Group Stapled Security	279,369	2,854,599
Treasury Wine Estates, Ltd.....	73,624	473,383
TUAS, Ltd. (b).....	18,556	7,086
Tyco Payments, Ltd. (b).....	16,236	42,267
United Malt Grp, Ltd. (b).....	13,140	38,956
Vicinity Centres REIT.....	359,586	359,335
Viva Energy Group, Ltd. (f).....	96,744	112,110

Telekom Austria AG.....	20,116	142,242
UNIQA Insurance Group AG...	23,821	144,203
Verbund AG.....	5,853	319,700
Vienna Insurance Group AG...		
Wiener Versicherung Gruppe	5,462	121,567
Voestalpine AG.....	9,794	258,173
Wienerberger AG (b).....	12,817	338,773
		4,788,215

BELGIUM — 0.6%

Ackermans & van Haaren NV.. (b)	2,177	282,419
Aedifica SA REIT.....	2,764	337,626
Ageas SA/NV.....	17,885	731,963
AGFA-Gevaert NV (b).....	20,285	84,578
Anheuser-Busch InBev SA.....	77,828	4,191,010

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

Security Description	Shares	Value
Barco NV (b).....	5,824	\$ 122,229
Befimmo SA REIT.....	2,488	111,237
Bekaert SA.....	2,534	52,799
Biocartis Group NV (b)(c)(f)....	10,226	53,970
bpost SA (b).....	8,782	76,913
Cie d'Entreprises CFE (b).....	691	45,575
Cofinimmo SA REIT.....	2,350	353,431
Golruyt SA.....	5,021	325,901
D'iereen SA.....	2,263	140,727
Econocom Group SA (b).....	27,987	84,509
Elia Group SA.....	3,156	315,555
Euronav NV.....	16,005	141,740
Exmar NV (b).....	8,692	21,609
Fagron.....	5,579	140,945
Galapagos NV (b).....	4,204	596,102
Gimv NV.....	1,771	99,324
Groupe Bruxelles Lambert SA.	12,246	1,104,189
Intervest Offices & Warehouses NV REIT	5,463	144,617
Ion Beam Applications (c).....	4,121	53,254

Security Description	Shares	Value
Azul SA Preference Shares (b)	28,700	\$ 124,139
B2W Cia Digital (b).....	22,894	365,479
B3 SA -- Brasil Bolsa Balcao ...	214,101	2,089,559
Banco ABC Brasil SA.....		
Preference Shares	16,200	33,743
Banco ABC Brasil SA ADR (b)...	192	391
Banco Bradesco SA.....		
Preference Shares	468,757	1,614,238
Banco Bradesco SA.....	135,646	433,667
Banco BTG Pactual SA.....	32,064	414,421
Banco do Brasil SA.....	87,700	460,871
Banco do Estado do Rio Grande do Sul SA Class B, Preference Shares	13,200	27,939
Banco Inter SA.....	5,812	55,971
Banco Pan SA Preference Shares	30,400	43,795
Banco Santander Brasil SA....	42,300	209,832
BB Seguridade Participacoes SA	75,400	324,665

KBC Ancora (b)	4,469	140,638
KBC Group NV	25,519	1,279,896
Kinopolis Group NV (b)	1,145	40,703
Melexis NV	1,837	142,954
Mithra Pharmaceuticals SA (b)(c)	1,371	27,783
Montea CVA REIT	1,589	188,204
Ontex Group NV (b)	6,500	84,793
Orange Belgium SA	3,420	55,163
Pproximus SADR	15,537	283,490
Rectigel SA	8,030	82,132
Retail Estates NV REIT	1,506	98,271
Sofina SA	1,574	429,786
Solvay SA	7,570	651,377
Telenet Group Holding NV	5,514	214,058
Tessenderlo Group SA (b)	2,269	85,149
UCB SA	12,914	1,466,941
Unicore SA	20,134	837,607
Warehouses De Pauw CVA REIT	13,384	487,142
		16,208,309
BRAZIL — 1.4%		
AES Tiete Energia SA	14,500	37,713
Aliance Sonae Shopping Centers SA (b)	11,700	49,237
Alliar Medicos A Frente SA	15,100	27,192
Alupar Investimento SA	19,900	81,733
Ambev SA	481,367	1,070,948
Anima Holding SA (b)	19,635	90,886
Arco Dorados Holdings, Inc. Class A (c)	11,653	47,777
Arazzo Industria e Comercio SA	4,100	39,527
Atacadao SA	39,400	143,230

BK Brasil Operacao e Assessoria a Restaurantes SA	14,000	26,602
BR Malls Participacoes SA	77,182	114,750
BR Properties SA	15,100	24,111
Bradespar SA Preference Shares	23,300	185,567
Braskem SA Class A Preference Shares	20,100	74,139
BRF SA (b)	58,600	191,090
G&A Modas Ltda	10,000	20,438
Gamil Alimentos SA	10,300	22,769
GCR SA	124,300	279,410
Centrais Eletricas Brasileiras SA	33,200	178,592
Centrais Eletricas Brasileiras SA Class B Preference Shares	33,200	183,716
Cia Brasileira de Distribuicao	16,500	204,155
Cia de Locacao das Americas	31,800	133,994
Cia de Saneamento Basico do Estado de Sao Paulo	35,100	291,439
Cia de Saneamento de Minas Gerais-COPASA	8,600	71,300
Cia de Saneamento do Parana Preference Shares	20,100	18,151
Cia de Saneamento do Parana	17,700	79,889
Cia Energetica de Minas Gerais Preference Shares	100,640	180,337
Cia Energetica de Sao Paulo Class B Preference Shares	17,300	86,708
Cia Hering	15,100	44,820

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

Security Description	Shares	Value
Cia Paranaense de Energia Preference Shares	10,600	\$ 116,617
Cia Siderurgica Nacional SA	71,500	209,307

Security Description	Shares	Value
Lojas Americanas SA Preference Shares	93,127	\$ 469,067
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.....		
GVC Brasil Operadora e.....			Preference Shares	63,700	106,234
Agencia de Viagens SA	11,766	33,671	Minerva SA (b).....	27,535	57,352
Gyrela 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
Duralex SA.....	28,700	91,297	Multipan 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 Caracao SA (b).....	10,240	66,511
Engie Brasil Energia SA.....	24,466	175,146	Retro Rio SA (b).....	9,400	58,187
Equatorial Energia SA.....	93,700	352,095	Retrobras 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	Reto Seguro SA.....	12,800	109,573
Fleury SA.....	18,600	87,383	Qualicorp Consultoria e.....		
Gerdau SA-Preference-Shares	111,700	412,203	Corretora de Seguros SA	32,700	197,194
Gol Linhas Aereas Inteligentes			Raia Drogasil SA.....	110,600	459,554
SA Preference Shares (b)	15,200	46,060	Randon SA-Implementos e.....		
Grendena SA.....	42,700	58,106	Participacoes Preference		
Grupo SBF SA (b).....	6,967	31,384	Shares	16,000	34,547
Guaratapes Confeccoes SA...	9,300	23,001	Rumo SA (b).....	136,571	461,823
Hapvida Participacoes e.....			Santos Brasil Participacoes....		
Investimentos SA (f)	21,300	234,825	SA	32,081	22,938
Hypera SA.....	38,900	205,803	Sao Martinho SA.....	17,000	65,690
Iguatemi Empresa de.....			SIMPAR SA (b).....	16,600	74,835
Shopping Centers SA	8,300	45,281	SLC Agricola SA.....	8,700	39,344
Instituto Hermes Pardini SA...	4,900	19,734	Sul America SA.....	33,191	233,367
Iechpe Maxion SA.....	10,000	24,306	Suzano SA (b).....	55,509	448,586
IRB Brasil Resseguros SA.....	91,093	121,049	Telefonica Brasil SA.....		
Itau Unibanco Holding SA.....			Preference Shares	45,685	351,931
Preference Shares	505,403	2,017,505	TIM Participacoes SA.....	86,900	201,353
Itausa SA Preference Shares..	450,365	703,140	TQTVS SA.....	47,400	227,899
JHSF Participacoes SA.....	32,024	39,771	Transmissora Alianca de.....		
JSL SA (b).....	5,821	8,603	Energia Eletrica SA	19,800	98,219
Klabin SA.....	78,628	332,008	Trisul SA.....	13,700	26,105
Light SA (b).....	20,100	51,708	Tupy SA (b).....	6,000	18,490
Linx SA.....	12,700	77,960	Ultrapar Participacoes SA.....	74,300	254,018
Localiza Rent a Car SA.....	61,866	622,013	Unipar Carbocloro SA.....		
Locaweb Servicos de Internet..			Preference Shares	4,500	22,227
SA (b)(f)	7,500	79,319	Usinas Siderurgicas de Minas .		
LOG Commercial Properties e..			Gerais SA Usiminas Class A,		
Participacoes SA	4,300	22,940	Preference Shares	38,000	67,621
			Vale SA.....	381,206	3,997,744

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Security Description	Shares	Value
Via Varejo S/A (b).....	130,280	\$ 401,025
Vivara Participações SA.....	8,800	37,002
WEG SA.....	85,570	997,427
Wheaton Precious Metals..... Corp.	45,814	2,240,710
Wiz Soluções e Corretagem... de Seguros SA	25,800	42,066
YDJQS Participações SA.....	25,800	125,465
		36,720,366
CANADA — 6.0%		
Advantage Oil & Gas, Ltd..... (b)(c)	9,900	12,970
Aecon Group, Inc.....	6,200	63,497
Ag Growth International, Inc... (c)	2,000	40,576
Agnico Eagle Mines, Ltd.....	25,441	2,020,614
Air Canada (b).....	13,500	158,574
Alamos Gold, Inc. Class A.....	39,950	350,824
Alaris Equity Partners Income..	3,700	30,304
Algonquin Power & Utilities.... Corp.	60,227	872,012
Alimentation Couche-Tard, Inc. Class B	88,500	3,072,240
Allied Properties Real Estate... Investment Trust	6,200	166,401
AltaGas, Ltd. (c).....	28,500	343,088
Altus Minerals Corp.....	8,500	61,662
Altus Group, Ltd. (c).....	4,200	173,974
Andauer Healthcare Group, ... Inc.	1,000	32,573
Aphria, Inc. (b)(c).....	23,300	103,090
ARC Resources, Ltd. (c).....	37,700	167,932
Aritzia, Inc. (b).....	7,500	97,866
Artis Real Estate Investment... Trust	6,100	36,305
Atco, Ltd. Class J.....	7,800	224,759
Atlas Corp. (c).....	8,000	71,520
ATS Automation Tooling..... Systems, Inc. (b)	7,600	98,488

Security Description	Shares	Value
Bombardier, Inc. Class B (b)(c)	161,200	\$ 39,825
Boralex, Inc. Class A.....	8,000	230,522
Boyd Group Services, Inc.....	2,200	338,742
Brookfield Asset Management, Inc. Class A	137,725	4,542,889
CAE, Inc.....	27,200	396,673
Camco Corp.....	40,400	406,798
Canaccord Genuity Group..... Inc. (c)	8,800	44,733
Canacol Energy, Ltd. (c).....	13,000	34,453
Canada Goose Holdings, Inc... (b)(c)	6,300	201,723
Canadian Apartment..... Properties REIT	8,500	295,583
Canadian Imperial Bank of.... Commerce	45,900	3,420,121
Canadian National Railway.... Co.	73,300	7,781,900
Canadian Natural Resources,.. Ltd.	122,700	1,960,261
Canadian Pacific Railway, Ltd..	14,000	4,245,330
Canadian Tire Corp., Ltd..... Class A (c)	5,900	592,407
Canadian Utilities, Ltd. Class... A	13,300	316,233
Canadian Western Bank (c)....	8,200	164,829
Canfor Corp. (b).....	6,000	67,333
Canfor Pulp Products, Inc.....	10,400	38,852
Canopy Growth Corp. (b)(c)....	23,300	332,994
Capital Power Corp.....	10,100	222,226
Cascades, Inc.....	8,200	103,379
CCL Industries, Inc. Class B... ...	16,300	626,496
Celestica, Inc. (b).....	15,400	106,068
Genovus Energy, Inc.....	106,700	414,578
Centerra Gold, Inc.....	22,700	263,240
CGI, Inc. (b).....	23,500	1,590,066
Chorus Aviation, Inc. (c).....	7,200	11,912
CI Financial Corp.....	21,400	270,594
Cineplex, Inc. (c).....	6,000	32,386
Cogeco Communications, Inc.,..	1,500	122,617

Aurinia Pharmaceuticals, Inc... (b)	10,100	148,277
Aurora Cannabis, Inc. (b)(c)...	11,141	51,712
B2Gold Corp.....	106,200	689,316
Badger Daylighting, Ltd. (c)....	3,200	91,227
Ballard Power Systems, Inc. ... (b)(c)	18,100	272,635
Bank of Montreal.....	65,616	3,823,732
Bank of Nova Scotia.....	125,000	5,176,867
Barrick Gold Corp. (e).....	137,617	3,853,173
Barrick Gold Corp. (e).....	45,552	1,281,868
BCE, Inc.	15,679	648,171
BEHLUS Health, Inc. (b)(c)....	3,600	8,193
Birchcliff Energy, Ltd. (e).....	43,800	50,170
BlackBerry, Ltd. (b).....	54,400	248,837
Boardwalk Real Estate..... Investment Trust	2,300	47,266

Gogeco, Inc.....	500	32,959
Colliers International Group, ... Inc.	3,300	219,061
Cominar Real Estate..... Investment Trust	6,900	37,916
Computer Modelling Group, ... Ltd.	15,200	58,718
Constellation Software, Inc.....	2,100	2,326,201
Corus Entertainment, Inc..... Class B (c)	18,900	40,892
Crescent Point Energy Corp... (c)	46,300	55,806
Crombie Real Estate..... Investment Trust	4,000	39,439
Cronos Group, Inc. (b)(c).....	21,100	105,678

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
GT Real Estate Investment Trust	8,000	\$ 83,668
Descartes Systems Group, Inc. (b)	8,600	488,347
Dollarama, Inc.....	32,300	1,234,207
Dream Industrial Real Estate .. Investment Trust	7,000	59,270
Dream Office Real Estate..... Investment Trust	3,000	40,764
DREAM Unlimited Corp. Class A	4,365	63,559
Dundee Precious Metals, Inc..	20,800	148,555
ECN Capital Corp.....	21,700	82,203
Element Fleet Management ... Corp.	44,700	370,785
Emera, Inc.....	25,000	1,023,769
Empire Co., Ltd. Class A.....	17,500	506,363
Enbridge, Inc.....	208,700	6,077,806
Endeavour Silver Corp. (b)(c)..	40,100	140,496
Enerflex, Ltd.....	8,500	29,399
Enerplus Corp. (c).....	17,500	31,967
Enghouse Systems, Ltd.....	4,300	234,259
Equinox Gold Corp. (b).....	20,100	233,992

Security Description	Shares	Value
HLS Therapeutics, Inc.....	1,900	\$ 19,942
Home Capital Group, Inc..... (b)(c)	4,300	69,470
Hudbay Minerals, Inc.....	20,900	88,091
Huey Energy, Inc.....	32,555	75,066
Hydro One, Ltd. (f).....	34,800	735,209
iA Financial Corp., Inc.....	10,900	378,226
IAMGOLD Corp. (b).....	48,500	185,540
IGM Financial, Inc. (c).....	8,600	196,562
Imperial Oil, Ltd. (e).....	26,400	315,041
Innogy Renewable Energy, ... Inc.	12,500	225,154
Intact Financial Corp.....	14,700	1,569,101
Inter Pipeline, Ltd. (c).....	47,800	467,712
Interfor Corp. (b).....	7,200	80,207
InterRent Real Estate..... Investment Trust	5,700	53,768
Intertape Polymer Group, Inc.. (c)	8,100	89,929
Ivanhoe Mines, Ltd. Class A ... (b)	61,800	223,928
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	Loblaw 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	Martinsa 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.

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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
Mullen Group, Ltd.	9,800	\$ 66,104	Shaw Communications, Inc. Class B	47,608	\$ 866,086
National Bank of Canada	35,400	1,752,840	Shopify, Inc. Class A (b)	11,100	11,315,560
New Gold, Inc. (b)	68,900	117,090	Sienna Senior Living, Inc. (c)	6,000	50,309
NexGen Energy, Ltd. (b)	68,300	118,116	Sierra Wireless, Inc. (b)	7,300	81,211
NFI Group, Inc. (c)	5,200	64,467			

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 Holdings, Inc. (f)	3,500	52,248
Northview Apartment Real Estate Investment Trust	3,100	83,595	SmartCentres Real Estate Investment Trust	6,700	100,318
NorthWest Healthcare Properties Real Estate Investment Trust	10,300	87,597	SNC-Lavalin Group, Inc.	18,000	287,704
Novagold Resources, Inc. (b)	25,300	300,399	Spin-Master Corp. (b)(f)	2,300	49,487
Nutrien, Ltd.	58,618	2,291,182	Sprott, Inc. (c)	2,970	101,057
Onex Corp.	8,300	369,096	SSR-Mining, Inc. (b)	22,504	418,669
Open-Text Corp.	28,000	1,179,742	Stantec, Inc. (c)	11,600	351,105
Organigram Holdings, Inc. (b)(c)	14,100	14,884	Stelco Holdings, Inc. (c)	3,300	28,065
Osisko Gold Royalties, Ltd.	12,800	150,926	Stella-Jones, Inc. (c)	6,300	212,712
Osisko Mining, Inc. (b)	28,700	74,557	Summit Industrial Income REIT	7,200	69,211
Ran American Silver Corp.	22,200	711,497	Sun Life Financial, Inc.	60,200	2,445,407
Rarex Resources, Inc. (b)(c)	13,100	137,595	Suncor Energy, Inc.	155,964	1,898,540
Park Lawn Corp. (c)	3,100	63,822	Superior-Plus Corp. (c)	16,500	145,267
Parkland Corp. (c)	15,200	400,668	T-C Energy Corp. (c)	96,736	4,048,319
Parson Systems, Inc.	6,300	24,950	Teck Resources, Ltd. Class B	48,100	667,620
Pembina Pipeline Corp.	56,648	1,198,482	TELUS Corp.	42,732	749,550
Reyto Exploration & Development Corp. (c)	27,200	50,704	Teranga Gold Corp. (b)	14,700	154,511
Power Corp. of Canada	57,153	1,116,318	Tenita Corp. (b)	6,400	12,457
PrairieSky Royalty, Ltd. (c)	22,494	139,940	TFI International, Inc.	9,000	375,160
Premier Gold Mines, Ltd. (b)	61,100	117,100	Thomson Reuters Corp.	18,730	1,489,987
Premium Brands Holdings Corp. (c)	3,500	263,414	Timbercreek Financial Corp. (c)	7,500	46,884
Platinum Resources, Inc. (b)	19,100	243,656	TMX Group, Ltd.	5,800	594,611
Quebecor, Inc. Class B	18,000	448,871	Torex Gold Resources, Inc. (b)	7,900	111,366
Real Matters, Inc. (b)	11,000	213,700	Toromont Industries, Ltd.	8,400	501,076
Restaurant Brands International, Inc.	30,446	1,743,223	Toronto-Dominion Bank	186,457	8,605,708
Richelieu Hardware, Ltd.	4,800	126,347	Tourmaline Oil Corp.	26,400	321,563
RioCan Real Estate Investment Trust	14,100	148,415	TransAlta Corp.	25,500	156,350
Ritchie Bros Auctioneers, Inc.	11,500	679,884	TransAlta Renewables, Inc. (c)	12,500	156,560
Rogers Communications, Inc. Class B	38,000	1,502,646	Transat-AT, Inc. (b)(c)	3,000	8,737
Rogers Sugar, Inc. (c)	17,400	62,396	Transcontinental, Inc. Class A (c)	7,500	92,308
Royal Bank of Canada	146,700	10,267,627	Tricon Residential, Inc. (c)	19,900	164,474
Russel Metals, Inc. (c)	5,700	77,536	Uranium Participation Corp. (b)	12,500	38,368
Sabina Gold & Silver Corp. (b)	24,700	47,708	Vermilion Energy, Inc. (c)	11,800	27,474
Sandstorm Gold, Ltd. (b)	26,400	222,149	Victoria Gold Corp. (b)	3,000	33,666
Saputo, Inc.	29,200	730,137	Wallbridge Mining Co., Ltd. (b)(c)	46,500	35,508
Savaria Corp. (c)	7,800	86,307	Wesdome Gold Mines, Ltd. (b)	12,400	116,689
Seabridge Gold, Inc. (b)	5,500	103,103	West Fraser Timber Co., Ltd. (c)	5,500	254,711
Seven Generations Energy, 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
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Shares	Value
Whitecap Resources, Inc. (c)	42,000	\$ 76,092
Winpak, Ltd. (c)	2,900	98,675
WPT Industrial Real Estate Investment Trust	5,700	72,390
WSP Global, Inc.	11,700	765,898
Yamana Gold, Inc.	114,200	647,197
		160,801,718
CAYMAN ISLANDS — 0.0%		
(a)		
111, Inc. ADR (b)	2,300	14,260
Endeavour Mining Corp. (b)	12,865	319,277
		333,537
CHILE — 0.2%		
AES Gener SA	335,410	51,515
Aguas Andinas SA Class A	220,856	61,674
Antofagasta PLC	40,279	532,580
Banco de Chile	4,662,775	354,633
Banco de Credito e Inversiones SA	4,778	150,501
Banco Santander Chile	6,765,383	234,518
CAR SA (b)	8,595	72,169
Cencosud SA	146,425	213,720
Cencosud Shopping SA	47,475	67,773
Cia Cervotecerías Unidas SA	13,362	85,965
Cia Sud Americana de Vapores SA (b)	1,190,230	31,802
Cobun SA	732,069	117,920
Embotelladora Andina SA Class B, Preference Shares	32,930	72,521
Empresa Nacional de Telecomunicaciones SA	14,009	86,918
Empresas CMRC SA	115,396	241,684
Empresas COPEC SA	39,999	298,869
Erel Americas SA	3,512,013	454,857
Erel Chile SA	2,837,875	198,365
Engie Energia Chile SA	71,134	88,170
Falabella SA	77,203	225,341
Forus SA	37,877	43,877
Grupo Security SA	204,548	33,730

Security Description	Shares	Value
CHINA — 10.5%		
21Vianet Group, Inc. ADR (b)	14,400	\$ 333,504
360-DigiTech, Inc. ADR (b)	10,000	119,400
360 Security Technology, Inc. Class A	27,600	67,783
3SBio, Inc. (b)(f)	88,000	99,708
51job, Inc. ADR (b)	2,500	194,975
AAC Technologies Holdings, Inc.	74,000	402,603
AEGC Aviation Power Co., Ltd. Class A	35,700	217,607
Agile Group Holdings, Ltd.	166,000	218,707
Agricultural Bank of China, Ltd. Class A	405,600	189,766
Agricultural Bank of China, Ltd. Class H	2,926,000	918,053
Aier Eye Hospital Group Co., Ltd. Class A	22,580	171,729
Air China, Ltd. Class H	186,000	122,592
Airtac International Group	12,000	272,986
AK Medical Holdings, Ltd. (f)	34,000	87,502
Alibaba Group Holding, Ltd. ADR (b)	193,600	56,914,528
Alibaba Health Information Technology, Ltd. (b)	325,500	800,431
A-Living Services Co., Ltd. Class H (f)	36,500	186,742
Aluminum Corp. of China, Ltd. Class H (b)	462,000	95,286
Anhui Conch Cement Co., Ltd. Class A	22,500	184,269
Anhui Conch Cement Co., Ltd. Class H	139,500	966,223
Anhui Gujing Distillery Co., Ltd. Class A	2,100	67,335
Anhui Gujing Distillery Co., Ltd. Class B	9,900	110,237
ANTA Sports Products, Ltd.	120,000	1,252,378
Asia Cement China Holdings Corp.	42,500	37,668
Asymchem Laboratories Tianjin Co., Ltd. Class A	5,600	218,199

Inversiones Aguas		
Metropolitanas SA	41,746	30,135
Inversiones La Construccion...		
SA	3,247	19,233
Itau Corp Banca	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
		4,861,289

Avenutria Dairy Corp., Ltd.	79,000	125,940
Autobio-Diagnostics Co., Ltd. ...		
Class A	2,800	66,746
Autohome, Inc. ADR	6,100	585,600
AVIC Aircraft Co., Ltd. Class A.	17,000	57,929
AVIC Shenyang Aircraft Co., ...		
Ltd. Class A	13,900	118,111
AviChina Industry &		
Technology Co., Ltd. Class H	188,000	107,619
BAIC Motor Corp., Ltd. Class ..		
H (f)	155,000	63,421
Baidu, Inc. ADR (b)	27,800	3,519,202
Bank of Beijing Co., Ltd. Class		
A	187,700	129,724

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Bank of Chengdu Co., Ltd.		
Class A	77,900	\$ 113,829
Bank of China, Ltd. Class A.	145,400	68,691
Bank of China, Ltd. Class H.	8,049,000	2,503,419
Bank of Communications Co., ..		
Ltd. Class A	200,000	134,032
Bank of Communications Co., ..		
Ltd. Class H	1,112,000	535,957
Bank of Hangzhou Co., Ltd.		
Class A	58,900	102,550
Bank of Jiangsu Co., Ltd.		
Class A	120,600	108,333
Bank of Nanjing Co., Ltd.		
Class A	46,000	53,644
Bank of Ningbo Co., Ltd. Class		
A	33,300	155,125
Bank of Shanghai Co., Ltd.		
Class A	66,800	80,281
Baoshan Iron & Steel Co., Ltd.		
Class A	100,700	74,270
Baozun, Inc. ADR (b)(c)	4,600	149,454
Beigene, Ltd. ADR (b)	4,100	1,174,404
Beijing Capital International		
Airport Co., Ltd. Class H	160,000	96,741
Beijing Enterprises Holdings, ...		
Ltd.	58,000	174,852

Security Description	Shares	Value
G&D International Investment ..		
Group, Ltd.	30,000	\$ 51,044
GanSino Biologics, Inc. Class ..		
H (b)(c)(f)	6,000	127,910
Genre Testing International		
Group Co., Ltd. Class A	42,800	155,175
GGN Power Co., Ltd. Class H ..		
(f)	1,191,600	245,458
Changchun High & New		
Technology Industry Group,		
Inc. Class A	3,200	174,834
Changzhou Xingyu		
Automotive Lighting Systems		
Co., Ltd. Class A	4,600	101,827
Chaozhou Three-Circle Group ..		
Co., Ltd. Class A	24,900	106,444
China Aoyuan Group, Ltd.	128,000	131,924
China Avionics Systems Co., ...		
Ltd. Class A	35,100	88,444
China Cinda Asset		
Management Co., Ltd. Class H	1,059,592	199,680
China CITIC Bank Corp., Ltd. ..		
Class H	912,000	353,439
China Common Rich		
Renewable Energy		
Investment, Ltd. (b)(d)	68,000	—

Beijing Enterprises Water Group, Ltd.	662,000	257,985
Beijing New Building Materials PLC Class A	10,400	47,565
Beijing Oriental Yuhong Waterproof Technology Co., Ltd. Class A	8,800	70,310
Beijing Tiantan Biological Products Corp., Ltd. Class A	12,600	73,947
Beijing Shanghai High Speed Railway Co., Ltd. Class A	70,200	60,722
BEST, Inc. ADR (b)(c)	18,500	55,500
BGI Genomics Co., Ltd. Class A	2,500	53,250
Bilibili, Inc. ADR (b)	11,100	461,760
Bitauto Holdings, Ltd. ADR (b)	6,300	99,225
BQC Hong Kong Holdings, Ltd.	378,000	1,002,079
BOE Technology Group Co., Ltd. Class A	165,500	120,542
Bright Scholar Education Holdings, Ltd. ADR	1,500	9,585
Brilliance China Automotive Holdings, Ltd.	310,000	292,971
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

China Communications Construction Co., Ltd. Class H	482,000	253,467
China Communications Services Corp., Ltd. Class H	250,000	147,590
China Conch Venture Holdings, Ltd.	189,500	881,577
China Construction Bank Corp. Class A	52,100	47,310
China Construction Bank Corp. Class H	9,823,000	6,382,753
China East Education Holdings, Ltd. (f)	43,000	93,705
China Eastern Airlines Corp., Ltd. Class H (c)	192,000	82,593
China Education Group Holdings, Ltd.	64,000	117,749
China Enterprise Co., Ltd. Class A	65,400	37,688
China Everbright Bank Co., Ltd. Class A	176,700	95,221
China Everbright Bank Co., Ltd. Class H	267,300	84,535
China Everbright Environment Group, Ltd.	361,518	206,694
China Everbright, Ltd.	90,000	121,068
China Evergrande Group (c)	171,000	438,856
China Feihe, Ltd. (c)(f)	109,000	254,836
China Film Co., Ltd. Class A	32,200	67,070

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

Security Description	Shares	Value
China Fortune Land Development Co., Ltd. Class A	21,320	\$ 47,891
China Galaxy Securities Co., Ltd. Class H	366,800	207,606
China Greatwall Technology Group Co., Ltd. Class A	33,600	79,831
China Hongqiao Group, Ltd.	206,000	129,055
China Huarong Asset Management Co., Ltd. Class H (f)	1,024,000	109,119

Security Description	Shares	Value
China National Nuclear Power Co., Ltd. Class A	70,800	\$ 45,931
China National Software & Service Co., Ltd. Class A	8,900	109,478
China New Higher Education Group, Ltd. (f)	79,000	51,129
China Oilfield Services, Ltd. Class H	118,000	82,588
China Oriental Group Co., Ltd.	192,000	43,205
China Overseas Grand Oceans Group, Ltd.	121,000	69,572

China International Capital..... Corp., Ltd. Class H (b)(c)(f)	136,000	316,304
China Jiamao Holdings Group, Ltd.	754,000	419,804
China Lasso Group Holdings,.. Ltd.	102,000	185,247
China Life Insurance Co., Ltd., Class A	15,100	99,496
China Life Insurance Co., Ltd., Class H	768,000	1,741,048
China Literature, Ltd. (b)(c)(f)..	26,200	197,589
China Longyuan Power Group Corp., Ltd. Class H	511,000	321,063
China Maple Leaf Educational Systems, Ltd. (c)	136,000	40,938
China Medical System..... Holdings, Ltd.	144,000	159,340
China Meheco Co., Ltd., Class A	57,200	124,361
China Meidong Auto Holdings, Ltd.	36,000	138,693
China Mengniu Dairy Co., Ltd.,	296,000	1,396,165
China Merchants Bank Co.,.... Ltd. Class A	126,400	673,307
China Merchants Bank Co.,.... Ltd. Class H	414,000	1,964,614
China Merchants Energy..... Shipping Co., Ltd. Class A	51,000	43,460
China Merchants Port..... Holdings Co., Ltd.	158,151	162,461
China Merchants Securities.... Co., Ltd. Class A (b)	40,300	128,873
China Merchants Shekou..... Industrial Zone Holdings Co., Ltd. Class A	32,300	72,501
China Minsheng Banking..... Corp., Ltd. Class A	200,000	156,535
China Minsheng Banking..... Corp., Ltd. Class H	639,600	336,077
China Molybdenum Co., Ltd.... Class A	95,900	52,880
China Molybdenum Co., Ltd.... Class H	354,000	126,403
China National Building..... Material Co., Ltd. Class H	396,000	504,684

China Overseas Land &..... Investment, Ltd.	407,500	1,029,342
China Overseas Property..... Holdings, Ltd.	105,000	86,466
China Pacific Insurance Group Co., Ltd. Class A	28,300	130,810
China Pacific Insurance Group Co., Ltd. Class H	330,000	942,488
China Petroleum & Chemical.. Corp. Class A	119,800	69,159
China Petroleum & Chemical.. Corp. Class H	2,476,000	999,736
China Power International..... Development, Ltd.	606,000	112,197
China Railway Construction... Corp., Ltd. Class A	62,400	76,548
China Railway Construction... Corp., Ltd. Class H	221,000	152,868
China Railway Group, Ltd..... Class A	110,500	88,069
China Railway Group, Ltd..... Class H	423,000	199,834
China Railway Signal &..... Communication Corp., Ltd. Class H (f)	210,000	69,348
China Reinsurance Group..... Corp. Class H	499,000	46,025
China Resources Beer..... Holdings Co., Ltd.	148,721	913,433
China Resources Gas Group,.. Ltd.	94,000	422,057
China Resources Medical..... Holdings Co., Ltd.	86,000	56,362
China Resources..... Pharmaceutical Group, Ltd. (f)	177,000	91,275
China Resources Power..... Holdings Co., Ltd.	222,055	246,285
China Resources Sanjiu..... Medical & Pharmaceutical Co., Ltd. Class A	17,300	65,389
China S&CB Group Holdings,.. Ltd.	147,000	66,224
China Shenhua Energy Co.,... Ltd. Class A	23,900	58,194
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 SCHEDULE OF INVESTMENTS (continued)

September 30, 2020 (Unaudited)

Security Description	Shares	Value
China Shipbuilding Industry Co., Ltd. Class A (b)	124,200	\$ 79,803
China South Publishing & Media Group Co., Ltd. Class A	41,182	66,111
China Southern Airlines Co., Ltd. Class A (b)	56,500	48,464
China Southern Airlines Co., Ltd. Class H (b)(c)	192,000	104,231
China Spacemat Co., Ltd. Class A	23,000	113,251
China State Construction Engineering Corp., Ltd. Class A	227,800	171,243
China Taiping Insurance Holdings Co., Ltd.	168,200	257,887
China Telecom Corp., Ltd. Class H	1,256,000	377,365
China Tourism Group Duty Free Corp., Ltd. Class A	10,600	349,471
China Tower Corp., Ltd. Class H (f)	5,062,000	880,686
China Traditional Chinese Medicine Holdings Co., Ltd.	238,000	100,027
China TransInfo Technology Co., Ltd. Class A	19,700	64,138
China Unicom Hong Kong, Ltd.	626,000	410,904
China United Network Communications, Ltd. Class A	174,400	125,148
China Vanka Co., Ltd. Class A	59,600	247,463
China Vanka Co., Ltd. Class H	246,600	758,020
China Yangtze Power Co., Ltd. Class A	134,800	381,073
China Yuchai International, Ltd.	1,300	23,400
China Yuhua Education Corp., Ltd. (f)	132,000	113,293
China Zhongwang Holdings, Ltd. (b)(c)	231,200	39,310
Chinasoft International, Ltd.	158,000	115,364
Chinese Universe Publishing and Media Group Co., Ltd. Class A	47,500	81,938
Chongqing Brewery Co., Ltd. Class A	7,200	109,785
Chongqing Rural Commercial Bank Co., Ltd. Class H	257,000	95,000
Chongqing Zhifei Biological Products Co., Ltd. Class A	7,200	148,244
GIFI Holdings Group Co., Ltd.	323,802	240,538
GITIC Securities Co., Ltd. Class A	55,100	245,466

Security Description	Shares	Value
GITIC Telecom International Holdings, Ltd.	132,000	\$ 42,225
GITIC, Ltd.	556,000	412,263
GNQOC, Ltd.	1,871,000	1,799,686
GOFCO Meat Holdings, Ltd.	220,000	76,566
Contemporary Amperex Technology Co., Ltd. Class A	14,300	444,215
GOSCO SHIPPING Development Co., Ltd. Class A	224,100	68,940
GOSCO SHIPPING Energy Transportation Co., Ltd. Class H	116,000	48,385
GOSCO SHIPPING Holdings Co., Ltd. Class H (b)	227,000	111,988
GOSCO SHIPPING Ports, Ltd.	185,749	106,704
Country Garden Holdings Co., Ltd.	749,115	927,579
Country Garden Services Holdings Co., Ltd.	154,000	1,000,155
GRRG Corp., Ltd. Class A	136,700	111,012
GRRG Corp., Ltd. Class H	430,350	172,373
GSC Financial Co., Ltd. Class A	18,700	138,506
GSRC Pharmaceutical Group, Ltd.	610,800	1,192,318
GStone Pharmaceuticals (b)(f)	54,500	69,197
Dali Foods Group Co., Ltd. (f)	142,000	86,968
Daqin Railway Co., Ltd. Class A	79,300	74,640
Daqo New Energy Corp. ADR (b)	900	121,716
Dongfang Electric Corp., Ltd. Class A	54,100	81,300
Dongfang Motor Group Co., Ltd. Class H	278,000	173,892
Dongyue Group, Ltd.	106,000	40,944
East Money Information Co., Ltd. Class A	37,920	135,056
E-Home China Enterprise Holdings, Ltd.	45,000	51,610
ENN Energy Holdings, Ltd.	89,200	978,820
Ever Energy Co., Ltd. Class A	13,306	97,771
Ever Sunshine Lifestyle Services Group, Ltd.	42,000	83,611
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

GITIC Securities Co., Ltd. Class H	291,000	654,503
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FinVolution Group ADR (c)	9,800	18,032
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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Shares	Value
Focus Media Information Technology Co., Ltd. Class A	72,000	\$ 85,993
Foshan Haitian Flavouring & ... Food Co., Ltd. Class A	14,656	351,477
Fosun International, Ltd.	260,500	305,158
Founder Securities Co., Ltd. Class A	44,900	55,910
Foxconn Industrial Internet Co., Ltd. Class A	33,000	66,445
Fu Shou Yuan International Group, Ltd.	81,000	79,118
Fufeng Group, Ltd.	138,000	43,836
Fuyao Glass Industry Group ... Co., Ltd. Class A	12,300	58,924
Fuyao Glass Industry Group ... Co., Ltd. Class H (f)	52,800	194,607
Ganfeng Lithium Co., Ltd. Class A	6,100	49,132
G-bite Network Technology Xiamen Co., Ltd. Class A	1,600	147,406
GDS Holdings, Ltd. ADR (b) ...	8,100	662,823
Geely Automobile Holdings, ... Ltd.	641,000	1,285,868
Gemdale Corp. Class A.	24,500	52,836
Gemdale Properties & Investment Corp., Ltd.	432,000	73,646
Genertec Universal Medical ... Group Co., Ltd. (f)	93,000	61,825
Genscript Biotech Corp. (b)(6) ..	94,000	154,965
GF Securities Co., Ltd. Class .. A	32,100	75,057
GF Securities Co., Ltd. Class .. H	178,200	226,737
Giant Network Group Co., Ltd. . Class A	26,300	74,958
Gigadevice Semiconductor Beijing, Inc. Class A	2,520	64,586
Glodon Co., Ltd. Class A.	9,200	99,292
GoerTek, Inc. Class A.	28,300	169,816

Security Description	Shares	Value
Guangdong HEC Technology .. Holding Co., Ltd. Class A (b)	43,700	\$ 40,002
Guangdong Investment, Ltd.	316,000	502,438
Guanghui Energy Co., Ltd. Class A (b)	204,300	85,752
Guangzhou Automobile Group .. Co., Ltd. Class H	266,800	223,817
Guangzhou Haige Communications Group, Inc. Co. Class A	51,100	88,506
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	6,600	99,812
Guangzhou R&F Properties ... Co., Ltd. Class H	98,800	127,963
Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	8,307	119,651
Guotai Junan Securities Co., ... Ltd. Class A	35,300	95,453
Guotai Junan Securities Co., ... Ltd. Class H (f)	63,200	88,215
Haidilao International Holding, . Ltd. (f)	81,000	586,907
Haier Smart Home Co., Ltd. Class A	26,800	86,615
Hainan Meilan International Airport Co., Ltd. Class H (b)	25,000	142,178
Haitian International Holdings, . Ltd.	76,000	176,912
Haitong Securities Co., Ltd. Class A (b)	38,100	79,895
Haitong Securities Co., Ltd. Class H (b)	354,800	303,418
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	57,300	323,679
Hangzhou Robam Appliances . Co., Ltd. Class A	18,900	91,535
Hangzhou Steam Turbine Co., . Ltd. Class B	113,200	127,938

GOME Retail Holdings, Ltd. (b)(c)	972,000	128,744
Great Wall Motor Co., Ltd. Class H	411,000	524,282
Gree Electric Appliances, Inc. .. of Zhuhai Class A	16,900	133,540
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

Hangzhou Tigermed Consulting Co., Ltd. Class A	7,900	120,335
Hansoh Pharmaceutical Group Co., Ltd. (b)(f)	144,000	703,824
Health & Happiness H&H International Holdings, Ltd.	22,500	97,259
Hebei Construction Group Corp., Ltd. Class H (c)	100,000	191,742
Hefei Meiya Optoelectronic Technology, Inc. Class A	12,200	86,392
Henan Shuanghui Investment .. & Development Co., Ltd. Class A	13,300	104,083
Hengan International Group ... Co., Ltd.	65,000	475,807

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

Security Description	Shares	Value
Hengli Petrochemical Co., Ltd. ... Class A	31,800	\$ 87,405
HengTen Networks Group, Ltd. (b)(c)	2,024,000	76,381
Hengyi Petrochemical Co., Ltd. Class A	49,790	76,460
Hithink RoyalFlush Information Network Co., Ltd. Class A	3,600	85,455
Hope Education Group Co., Ltd. (f)	186,000	57,227
Hua Hong Semiconductor, Ltd. ... (b)(c)(f)	47,000	181,090
Hualan Biological Engineering, .. Inc. Class A	28,860	243,087
Huami Corp. ADR (b)	5,700	73,245
Huaneng Power International, .. Inc. Class H	478,000	185,459
Huangshan Tourism Development Co., Ltd. Class B	20,400	15,989
Huangshi Dongbei Electrical ... Appliance Co., Ltd. Class B	54,900	161,155
Huatai Securities Co., Ltd. Class A	34,600	105,317
Huatai Securities Co., Ltd. Class H (f)	181,200	298,133

Security Description	Shares	Value
Inner Mongolia Yili Industrial ... Group Co., Ltd. Class A	34,200	\$ 194,855
Inner Mongolia Yitai Coal Co., .. Ltd. Class B	174,300	120,150
Innovent Biologics, Inc. (b)(f)	110,500	824,025
Japrup Electronic Information ... Industry Co., Ltd. Class A	7,900	35,601
iQIYI, Inc. ADR (b)(c)	21,300	480,954
Jafron Biomedical Co., Ltd. Class A	9,500	99,844
JD.com, Inc. ADR (b)	87,700	6,806,397
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	54,700	63,159
Jiangsu Expressway Co., Ltd. .. Class H	158,000	159,502
Jiangsu Hengli Hydraulic Co., .. Ltd. Class A	13,468	142,403
Jiangsu Hengrui Medicine Co., .. Ltd. Class A	28,804	382,695
Jiangsu King's Luck Brewery ... JSC, Ltd. Class A	7,700	50,626
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	8,400	155,221
Jiangxi Copper Co., Ltd. Class H	121,000	136,061

Huaxi Securities Co., Ltd.		
Class A	50,700	90,066
Huaxia Bank Co., Ltd. Class A.	91,800	83,106
Huayu Automotive Systems ...		
Co., Ltd. Class A	18,000	66,426
Huazhu Group, Ltd. ADR (c)...	16,300	704,812
Hubei Biocause		
Pharmaceutical Co., Ltd.		
Class A	70,600	55,125
Hubei Energy Group Co., Ltd. ..		
Class A	101,500	55,618
Hundsun Technologies, Inc.		
Class A	5,720	83,547
HUYA, Inc. ADR (b)(c)	5,700	136,515
Hytex Co., Ltd. Class A	11,900	60,402
Industrial & Commercial Bank ..		
of China, Ltd. Class A	276,400	200,742
Industrial & Commercial Bank ..		
of China, Ltd. Class H	6,206,000	3,232,697
Industrial Bank Co., Ltd. Class ..		
A	116,400	277,574
INESA Intelligent Tech, Inc.		
Class B	112,900	56,773
Inner Mongolia Erdos		
Resources Co., Ltd. Class B	87,500	75,616
Inner Mongolia Junzheng		
Energy & Chemical Industry		
Group Co., Ltd. Class A	219,500	235,199

Jiangxi Zhengbang		
Technology Co., Ltd. Class A	25,800	69,359
Jinduicheng Molybdenum Co., ..		
Ltd. Class A	72,600	63,668
Jinke Properties Group Co.,		
Ltd. Class A	41,500	55,593
Jinko Solar Holding Co., Ltd.		
ADR (b)(c)	3,300	131,208
Jinyu Bio-Technology Co., Ltd. ..		
Class A	37,500	149,789
Jiumaojiu International		
Holdings, Ltd. (b)(f)	32,000	75,634
Jointown Pharmaceutical		
Group Co., Ltd. Class A (b)	34,900	87,119
JQY, Inc. ADR	5,400	435,618
Kaisa Group Holdings, Ltd.	292,000	150,240
Kama Co., Ltd. Class B (b)	67,100	27,691
KE Holdings, Inc. ADR (b)	9,300	570,090
Kerry Logistics Network, Ltd. ...	59,000	106,906
Kingdee International Software ..		
Group Co., Ltd.	238,000	620,780
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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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
Legend Holdings Corp. Class ..			New China Life Insurance Co., ..		
H (c)(f)	60,300	\$ 73,481	Ltd. Class H	95,100	\$ 357,495
Lenovo Group, Ltd.	736,000	486,619	New Hope Liuhe Co., Ltd.		
Lenov Technology Co., Ltd.			Class A	42,400	173,636
Class A	26,800	128,264	New Oriental Education &		
Leptu Medical Technology			Technology Group, Inc. ADR		
Beijing Co., Ltd. Class A	9,700	48,326	(b)	15,000	2,242,500
Leyou Technologies Holdings, ..			Nexteer Automotive Group,		
Ltd. (b)	215,000	90,471	Ltd.	84,000	58,849
Li-Ning Co., Ltd.	239,000	1,124,573	Ninestar Corp. Class A.	16,800	70,884
Liaoning Cheng Da Co., Ltd. ...			NIQ, Inc. ADR (b)	113,700	2,412,714
Class A	26,500	91,351	Niu Technologies ADR (b)	2,700	51,840

Lifetech Scientific Corp., (b)(c)...	214,000	54,013	Neoh Holdings, Ltd. ADR (b)...	3,100	80,817
Lingyi iTech Guangdong Co.,...			NOVA Group Holdings, Ltd.	275,000	4,848
Class A	50,400	83,805	Oceanwide Holdings Co., Ltd., ..		
Logan Group Co., Ltd.	129,000	205,265	Class A	115,300	72,052
Longfor Group Holdings, Ltd. ...			Offshore Oil Engineering Co., ..		
(f)	201,500	1,141,742	Ltd. Class A	92,400	61,622
LONGi Green Energy			OneSmart International		
Technology Co., Ltd. Class A	19,000	210,963	Education Group, Ltd. ADR (b)	6,800	30,532
Lookking Holdings, Ltd.	174,000	46,379	Oppoin Home Group, Inc.		
Luthai Textile Co., Ltd. Class B	49,300	25,429	Class A	6,300	100,437
Luxshare Precision Industry ...			Orient Securities Co., Ltd.		
Co., Ltd. Class A	51,868	439,557	Class A	32,600	53,309
Luye Pharma Group, Ltd. (c)(f)	154,500	90,224	Oriental Pearl Group Co., Ltd., ..		
Luzhou Liaoqiao Co., Ltd. Class			Class A	58,423	83,742
A	9,000	191,255	Qvctek China, Inc. Class A	3,300	30,350
Mango Excellent Media Co., ...			People's Insurance Co. Group		
Ltd. Class A	9,700	96,747	of China, Ltd. Class H	953,000	283,604
Maoyan Entertainment (b)(f) ...	41,600	72,389	Perfect World Co., Ltd. Class ..		
Meinian Onehealth Healthcare			A	10,650	52,455
Holdings Co., Ltd. Class A (b)	24,000	50,322	RetroChina Co., Ltd. Class A ..	124,800	75,694
Meitu, Inc. (b)(f)	176,500	32,910	RetroChina Co., Ltd. Class H ..	2,156,000	634,465
Meituan Dianping Class B (b) ..	364,000	11,466,541	RICC Property & Casualty Co.,		
Microport Scientific Corp.	97,233	388,818	Ltd. Class H	647,700	454,985
Mintn Group, Ltd.	68,000	296,940	Rinduoduo, Inc. ADR (b)	28,200	2,091,030
MMG, Ltd. (b)(c)	212,000	53,396	Ring An Bank Co., Ltd. Class ..		
Momo, Inc. ADR	14,300	196,768	A	105,300	236,450
Muyuan Foods Co., Ltd. Class			Ring An Healthcare and		
A	18,917	207,068	Technology Co., Ltd. (b)(c)(f)	38,200	492,892
NanJi E-Commerce Co., Ltd. ...			Ring An Insurance Group Co. ..		
Class A	28,100	71,622	of China, Ltd. Class A	66,390	749,200
Nanjing King-Friend			Ring An Insurance Group Co. ..		
Biochemical Pharmaceutical			of China, Ltd. Class H	608,500	6,316,787
Co., Ltd. Class A	26,130	173,115	Roly Developments and		
NARI Technology Co., Ltd.			Holdings Group Co., Ltd.		
Class A	23,700	69,150	Class A	64,800	152,653
NAJRA Technology Group			Roly Property Group Co., Ltd. ..	182,000	50,980
Co., Ltd. Class A	4,000	94,729	Roly Property Services Co.,		
NetEase, Inc. ADR	8,400	3,819,228	Ltd. Class H	8,000	62,559
New China Life Insurance Co.,			Rostal Savings Bank of China ..		
Ltd. Class A	11,300	103,862	Co., Ltd. Class H (f)	914,000	385,037
			Rower Construction Corp. of ...		
			China, Ltd. Class A	142,200	79,346

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
Powerlong Commercial Management Holdings, Ltd.	16,000	\$ 53,851
Prosus NV (b)	49,784	4,595,980
Q Technology Group Co., Ltd. (c)	28,000	31,512
Qudian, Inc. ADR (b)(c)	11,600	14,384
Qutoutiao, Inc. ADR (b)(c)	5,100	11,169
Redco Properties Group, Ltd. (f)	108,000	45,815
Rongsheng Petro Chemical Co., Ltd. Class A	28,600	79,360
Ronshine China Holdings, Ltd.	54,500	38,541
SAIC Motor Corp., Ltd. Class A	43,800	123,885
Sanan Optoelectronics Co., Ltd. Class A	21,300	77,332
Sangfor Technologies, Inc. Class A	2,500	78,252
Sany Heavy Equipment International Holdings Co., Ltd.	85,000	50,265
Sany Heavy Industry Co., Ltd. Class A	51,700	190,599
SDIC Power Holdings Co., Ltd. Class A	41,600	55,460
Seazen Group, Ltd.	230,000	195,922
Seazen Holdings Co., Ltd. Class A	13,900	71,986
Semiconductor Manufacturing International Corp. (b)	361,800	847,032
SF Holding Co., Ltd. Class A	16,300	196,257
Shaanxi Coal Industry Co., Ltd. Class A	42,400	52,653
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	33,800	124,438
Shandong Gold Mining Co., Ltd. Class A	16,800	63,127
Shandong Linglong Tyre Co., Ltd. Class A	25,208	108,902
Shandong Sinocera Functional Material Co., Ltd. Class A	17,000	93,656
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	232,000	464,194
Shanghai Baosight Software Co., Ltd. Class A	21,401	229,158
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

Security Description	Shares	Value
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	10,900	\$ 79,206
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	66,000	276,298
Shanghai Fudan Microelectronics Group Co., Ltd. Class H (b)	28,000	47,761
Shanghai Greencourt Investment Group Co., Ltd. Class B (b)	257,441	76,469
Shanghai Haixin Group Co., Ltd. Class B	42,000	14,276
Shanghai Highly Group Co., Ltd. Class B	24,100	13,408
Shanghai Industrial Urban Development Group, Ltd.	63,600	6,116
Shanghai International Airport Co., Ltd. Class A	5,200	52,986
Shanghai Jinjiang International Industrial Investment Co., Ltd. Class B	15,200	11,181
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	154,704	129,809
Shanghai M&G Stationery, Inc. Class A	6,100	61,207
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	100,900	169,236
Shanghai Pudong Development Bank Co., Ltd. Class A	147,600	204,786
Shanghai Tunnel Engineering Co., Ltd. Class A	200,000	166,164
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	68,800	62,084
Shanxi Meijin Energy Co., Ltd. Class A (b)	34,400	30,788
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	6,400	187,680
Shanxi Xichan Coal & Electricity Power Co., Ltd. Class A	129,480	83,269
Shenergy Co., Ltd. Class A	156,400	126,982
Shengyi Technology Co., Ltd. Class A	31,700	109,698
Shennan Circuits Co., Ltd. Class A	4,760	82,519
Shenwan Hongyuan Group Co., Ltd. Class A	106,000	83,310
Shenzhen Energy Group Co., Ltd. Class A	52,200	41,381
Shenzhen Expressway Co., Ltd. Class H	64,000	55,902

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

Security Description	Shares	Value	Security Description	Shares	Value
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
Shenzhen 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	Tianpeng 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
			TravelSky Technology, Ltd..... Class H	107,000	229,980
			Trip.com Group, Ltd. ADR (b)..	51,400	1,600,596

SITC International Holdings Co., Ltd.	125,000	173,184
SOHO China, Ltd. (b)	353,000	95,985
Sohu.com, Ltd. ADR (b)	8,000	158,880
Songcheng Performance Development Co., Ltd. Class A	32,040	86,544
Spring Airlines Co., Ltd. Class A	11,700	77,743
Sun Art Retail Group, Ltd.	251,500	279,231
Sunac China Holdings, Ltd.	285,000	1,122,848
Suncity Group Holdings, Ltd. (b)	400,000	40,992
Suning.com Co., Ltd. Class A	50,500	67,910
Sunny Optical Technology Group Co., Ltd.	78,900	1,225,508
Sunwoda Electronic Co., Ltd. Class A	18,900	75,935

Tejingtiao Brewery Co., Ltd. Class H	46,000	376,417
Unigroup Guoxin Microelectronics Co., Ltd. Class A	3,400	60,082
Uni-President China Holdings, Ltd.	138,000	126,561
Unisplendour Corp., Ltd. Class A	12,880	48,493
Uxin, Ltd. ADR (b)(c)	11,700	10,175
Vanustech Group, Inc. Class A	10,200	52,148
Wipshop Holdings, Ltd. ADR (b)	45,200	706,928
WSTECS Holdings, Ltd.	136,000	90,374
Walvax Biotechnology Co., Ltd. Class A	21,900	164,772

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Wanhua Chemical Group Co., Ltd. Class A	25,400	\$ 261,030
Want Want China Holdings, Ltd.	507,000	354,283
Weibo Corp. ADR (b)(c)	5,110	186,157
Weichai Power Co., Ltd. Class A	32,500	72,590
Weichai Power Co., Ltd. Class H	198,000	400,646
Weifu High Technology Group Co., Ltd. Class A	52,900	196,359
Weihai Guangwei Composites Co., Ltd. Class A	10,200	107,570
Weimob, Inc. (b)(c)(f)	113,000	152,904
Wens Foodstuffs Group Co., Ltd. Class A	34,560	99,861
Will Semiconductor, Ltd. Class A	4,000	105,274
Wilmar International, Ltd.	196,200	637,008
Wingtech Technology Co., Ltd. Class A	4,400	76,193
Wuchan Zhongda Group Co., Ltd. Class A	175,700	120,062

Security Description	Shares	Value
Yantai Jereh Oilfield Services Group Co., Ltd. Class A	11,700	\$ 51,655
Yanzhou Coal Mining Co., Ltd. Class H	190,000	141,987
Yealink Network Technology Corp., Ltd. Class A	8,400	74,931
YiChang HEC Changjiang Pharmaceutical Co., Ltd. Class H (c)(f)	22,000	28,131
Yifeng Pharmacy Chain Co., Ltd. Class A	5,320	78,021
Yihai International Holding, Ltd.	45,000	706,820
Yintech Investment Holdings, Ltd. ADR	2,000	14,400
Yonghui Superstores Co., Ltd. Class A	51,900	60,062
Yonyou Network Technology Co., Ltd. Class A	20,930	118,419
Yum China Holdings, Inc.	40,600	2,149,770
Yunda Holding Co., Ltd. Class A	18,850	52,137
Yunnan Baiyao Group Co., Ltd. Class A	6,900	104,012

Wuhan Guide Infrared Co., Ltd. Class A	23,800	121,476
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	11,500	67,590
Wuliangye Yibin Co., Ltd. Class A	23,800	778,712
WJS Printed Circuit Kunshan Co., Ltd. Class A	12,400	34,577
Wuxi AppTec Co., Ltd. Class A	11,200	168,394
Wuxi AppTec Co., Ltd. Class H (c)(f)	36,336	525,450
Wuxi Biologics Cayman, Inc. (b)(f)	105,000	2,573,363
Wuxi Lead Intelligent Equipment Co., Ltd. Class A	14,800	106,327
XCMG Construction Machinery Co., Ltd. Class A	112,400	92,261
Xiamen C & D, Inc. Class A	72,000	91,208
Xiaomi Corp. Class B (b)(f)	1,079,800	2,923,064
Xinhui Zhongbao Co., Ltd. Class A	172,300	86,145
Xinjiang Goldwind Science & Technology Co., Ltd. Class H	115,200	101,358
Xinyi Solar Holdings, Ltd.	501,966	800,264
XPeng, Inc. ADR (b)	10,600	212,742
Yadea Group Holdings, Ltd. (b)(f)	98,000	144,733
Yangzijiang Shipbuilding Holdings, Ltd.	370,300	270,489

Yunnan Energy New Material Co., Ltd. Class A	5,400	73,439
Yuzhou Group Holdings Co., Ltd.	284,209	113,181
Zai Lab, Ltd. ADR (b)	4,800	399,216
Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	3,300	118,768
Zhaojin Mining Industry Co., Ltd. Class H	95,000	116,839
Zhejiang Century Huatong Group Co., Ltd. Class A (b)	45,800	64,562
Zhejiang Chint Electrics Co., Ltd. Class A	13,200	59,067
Zhejiang Dahua Technology Co., Ltd. Class A	18,400	55,975
Zhejiang Dingli Machinery Co., Ltd. Class A	8,260	121,100
Zhejiang Expressway Co., Ltd. Class H	172,000	124,742
Zhejiang NHU Co., Ltd. Class A	11,700	51,595
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	34,000	112,442
Zhejiang Wolvo Bio Pharmaceutical Co., Ltd. Class A	12,400	103,042
Zhengzhou Yutong Bus Co., Ltd. Class A	35,800	83,220
Zhenro Properties Group, Ltd.	120,000	73,704
ZhongAn Online P&C Insurance Co., Ltd. Class H (b)(c)(f)	41,400	207,494

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Zhongjin Gold Corp., Ltd. Class A	37,500	\$ 55,941
Zhongsheng Group Holdings, Ltd.	51,500	323,963
Zhou Hei Ya International Holdings Co., Ltd. (f)	61,000	63,948
Zhuzhou CRRG Times Electric Co., Ltd. Class H	61,000	204,963

Security Description	Shares	Value
AP Moller - Maersk A/S Class A	524	\$ 767,285
AP Moller - Maersk A/S Class B	668	1,056,386
Bavarian Nordic A/S (b)	9,501	293,837
Carlsberg A/S Class B	10,522	1,418,026
Gemometec A/S	1,244	88,356
Chr. Hansen Holding A/S	11,502	1,277,223

Zijin Mining Group Co., Ltd. Class A	106,600	97,620
Zijin Mining Group Co., Ltd. Class H	684,000	437,248
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A (b)	87,400	104,866
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	108,800	105,121
ZTE Corp. Class A	14,900	73,086
ZTE Corp. Class H	73,400	176,469
ZTO Express-Cayman, Inc. ADR	41,300	1,235,696
		282,697,389
COLOMBIA — 0.1%		
Bancolombia SA ADR	500	12,775
Bancolombia SA	26,261	165,428
Bancolombia SA Reference ... Shares	45,715	292,957
Cementos Argos SA	35,710	42,896
Corp. Financiera Colombiana .. SA (b)	8,653	59,717
Ecopetrol SA ADR (c)	700	6,888
Ecopetrol SA	462,200	227,242
Frontera Energy Corp.	6,300	10,046
Grupo Argos SA	29,927	90,068
Grupo de Inversiones		
Suramericana SA	24,789	132,616
Interconexion Electrica SA		
ESP	45,656	241,408
Millicom International Cellular .. SA SDR	10,056	303,998
		1,586,039
CYPRUS — 0.0% (a)		
Cairo Mezz PLC (b)	19,828	1,672
CZECH REPUBLIC — 0.0% (a)		
GEZ A/S	15,240	287,908
Komerční banka A/S (b)	6,779	142,709
Moneta Money Bank A/S (f) ...	69,836	160,221
		590,838
DENMARK — 1.5%		
ALK-Abello A/S (b)	530	174,322
Alm Brand A/S (b)	10,321	118,036
Ambu A/S Class B	16,693	470,224

Coloplast A/S Class B	12,460	1,975,441
Danske Bank A/S (b)	75,931	1,027,398
Demant A/S (b)	11,770	369,245
Dfds A/S (b)	3,593	120,564
Drilling Co. of 1872 A/S (b)(c) ..	3,800	82,101
DSV-Panalpina A/S	21,207	3,441,008
FLSmidth & Co. A/S (b)	5,396	153,292
Genmab A/S (b)	6,768	2,456,976
GN Store-Nord A/S	13,078	985,587
H Lundbeck A/S	7,583	249,840
ISS A/S (b)	13,367	175,992
Jyske Bank A/S (b)	5,905	165,983
Matas A/S (b)	12,409	144,465
Netcompany Group A/S (b)(f) ..	3,736	309,953
Nifisk Holding A/S (b)	3,415	41,079
NKT A/S (b)	3,679	109,883
NNIT A/S (f)	5,944	123,417
Novo Nordisk A/S Class B	175,882	12,190,038
Novozymes A/S Class B	21,259	1,336,631
Orsted A/S (f)	19,525	2,692,637
Randera A/S	10,220	737,498
Ref Aareleff Holding A/S	2,547	106,881
Ringkjøbing Landbobank A/S ..	2,371	180,036
Rockwool International A/S Class B	777	298,232
Royal Unibrew A/S	5,041	519,758
Scandinavian Tobacco Group .. A/S Class A (f)	5,880	87,113
Schouw & Co. A/S	1,823	176,484
SimCorp A/S	4,137	542,893
Spar Nord Bank A/S (b)	10,370	77,481
Sydbank A/S (b)	6,778	106,298
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
		40,536,038
EGYPT — 0.0% (a)		
Gentamin PLC	118,072	308,834
Commercial International Bank Egypt SAE	137,796	581,813
Eastern Co. SAE	112,565	86,109
ElSewedy Electric Co	69,110	30,082
		1,006,838

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
FAEROE ISLANDS — 0.0%		
(a)		
Bakkafrost R/F (b).....	5,135	\$ 330,270
FINLAND — 0.8%		
Aktia Bank Oyj (b).....	4,717	51,062
Cargotec Oyj Class B.....	3,763	128,954
Caverion Oyj (b).....	6,815	48,628
Citycor Oyj (c).....	6,474	50,985
Elisa Oyj.....	14,528	854,264
Finnair Oyj (b)(c).....	99,297	44,783
Fortum Oyj.....	45,366	917,374
F-Secure Oyj (b).....	14,547	57,402
Huhtamaki Oyj.....	9,906	488,280
Kemira Oyj.....	15,042	191,658
Kesko Oyj Class B.....	26,503	682,966
Kone Oyj Class B.....	34,941	3,068,465
Konecranes Oyj.....	5,741	179,337
Metsa Board Oyj.....	21,619	178,306
Musti Group Oyj (b).....	2,193	53,373
Neles Oyj.....	10,362	140,154
Neste Oyj.....	44,033	2,319,161
Nokia Oyj (b)(e).....	569,913	2,230,940
Nokia Oyj (b)(e).....	12,368	48,607
Nokian Renkaat Oyj (c).....	14,145	399,920
Nordea Bank Abp (b).....	326,543	2,482,934
Nordea Bank Abp (b).....	4,394	33,369
Orion Oyj Class B.....	10,056	455,681
Outokumpu Oyj (b)(c).....	29,062	77,762
Outotec Oyj.....	57,664	401,905
Sampo Oyj Class A.....	48,112	1,905,699
Sanoma Oyj.....	6,693	85,706
Stora Enso Oyj Class R.....	59,421	930,221
TietoEVRY Oyj.....	9,417	260,400
Tokmanni Group Corp.....	6,629	117,069
UPM-Kymmene Oyj.....	54,517	1,659,612
Uponor Oyj.....	8,507	148,664
Valmet Oyj.....	13,607	335,703
Wartsila Oyj Abp.....	45,330	356,043
XLT Oyj (c).....	22,823	137,601

Security Description	Shares	Value
Arkema SA.....	6,828	\$ 724,057
Atos SE (b).....	10,038	806,752
Aubay.....	681	25,003
AXA SA.....	199,306	3,689,379
Beneteau SA.....	8,515	68,598
BioMerieux.....	4,231	662,393
BNP Paribas SA (b).....	114,891	4,156,839
Bolloré SA.....	103,643	386,115
Bonduelle SCA.....	1,324	30,687
Bouygues SA.....	23,283	804,713
Bureau Veritas SA (b).....	30,005	676,468
Capgemini SE.....	16,948	2,174,722
Carmila SA REIT.....	4,324	39,246
Carrefour SA.....	67,633	1,080,898
Casino Guichard Perrachon SA (b)(c).....	4,904	119,050
Cellectis SA (b).....	6,927	128,505
CGG SA (b).....	58,359	38,929
Chargeurs SA.....	4,682	91,838
Cie de Saint-Gobain (b).....	54,064	2,264,974
Cie Generale des Etablissements Michelin SCA.....	17,822	1,913,475
Cie Plastic Omnium SA.....	5,376	142,080
GNP Assurances (b).....	17,239	216,235
Gofac SA (b).....	8,251	57,723
Govivio REIT.....	4,729	332,122
Credit Agricole SA (b).....	127,299	1,110,860
Gromwell European Real Estate Investment Trust.....	117,300	67,005
Danone SA.....	63,631	4,122,403
Dassault Aviation SA (b).....	263	221,892
Dassault Systemes SE.....	13,684	2,553,626
DBV Technologies SA (b)(c).....	3,450	12,420
Derigebourg SA.....	21,744	64,245
Devoteam SA (b).....	452	51,448
Edenred.....	26,714	1,199,562
Eiffage SA (b).....	8,648	705,925
Electricite de France SA.....	63,402	669,859
Elior Group SA (f).....	8,872	41,199
Elis SA (b).....	16,014	202,193

		21,522,988
FRANCE — 5.7%		
AB Science SA (b).....	2,718	39,956
ABC arbitrage.....	11,541	99,742
Accor SA (b).....	19,524	546,571
Adevinta ASA (b).....	24,487	419,518
Aeroports de Paris.....	3,037	301,337
Air France-KLM (b)(c).....	17,448	60,121
Air Liquide SA.....	48,781	7,733,583
Airbus SE (b).....	60,065	4,356,995
Akka Technologies (b)(c).....	1,111	21,536
Albioma SA.....	2,408	125,235
ALD SA (f).....	10,890	100,578
Alstom SA (b).....	19,694	983,942
Alten SA (b).....	2,626	248,814
Amundi SA (b)(f).....	6,238	439,758

Engie SA (b).....	190,890	2,551,397
Eramet SA (b).....	843	21,282
EssilorLuxottica SA (b).....	29,306	3,990,294
Eurazeo SE (b).....	5,311	287,587
Eutelsat Communications SA..	21,173	206,253
Faurecia SE (b).....	6,867	296,049
FFR.....	451	38,290
Frac Darty SA (b).....	1,174	52,621
Gaztransport Et Technigaz SA..	2,012	191,902
Gecina SA REIT.....	4,683	617,445
Genfit (b)(c).....	3,337	19,048
Getlink SE (b).....	44,943	608,915
Hermes International.....	3,267	2,814,194
ICADE REIT.....	2,766	155,007

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

Security Description	Shares	Value
ID Logistics Group (b).....	230	\$ 49,714
Iliad SA.....	1,477	270,979
Imerys SA.....	2,415	89,786
Ingerico Group SA (b).....	6,182	957,957
Innate Pharma SA (b)(c).....	9,314	35,461
Interparfums SA (b).....	1,283	65,747
Ipsos SA.....	3,887	406,393
IPSO.....	5,617	140,450
JCDecaux SA (b).....	7,931	137,136
Kaufman & Broad SA.....	1,893	75,205
Kering SA.....	7,807	5,179,600
Klepierre SA REIT (c).....	17,909	250,733
Korian SA (b).....	5,645	197,855
La Française des Jeux SAEM (f).....	7,960	292,074
Lagardere SCA (b)(c).....	4,745	117,267
Legrand SA.....	28,103	2,238,767
LSI (b).....	1,713	34,068
LNA Santé SA.....	455	25,268
L'Oréal SA.....	25,934	8,441,115

Security Description	Shares	Value
Trigano SA.....	816	\$ 126,031
Ubisoft Entertainment SA (b).....	9,288	837,252
Unibail-Rodamco-Westfield (c).....	34,100	60,566
Unibail-Rodamco-Westfield REIT (c).....	12,429	458,457
Valero SA.....	23,389	718,356
Vallourec SA (b)(c).....	715	14,177
Veolia Environnement SA.....	59,039	1,274,048
Verallia SASU (f).....	3,512	93,314
Vicat SA.....	1,828	61,200
Vilmorin & Cie SA.....	622	36,396
Vinci SA.....	52,632	4,398,499
Virbac SA (b).....	319	73,917
Vivendi SA.....	86,152	2,406,539
Wendel SE.....	2,944	267,100
Worldline SA (b)(f).....	15,060	1,233,372
		152,380,276

GERMANY — 5.5%

Aareal Bank AG (b).....	7,346	147,926
Adidas AG (b).....	19,619	6,336,883
ADQ Properties SA (b)(f).....	8,987	248,698

LVMH Moët Hennessy Louis...		
Vuitton SE	28,622	13,394,538
Maisons du Monde SA (b)(f)...	4,452	66,896
Mercialys SA REIT.....	4,163	22,928
Mersen SA (b).....	1,410	43,271
Metropole Television SA (b)....	2,287	27,309
Nativis SA (b).....	85,566	192,325
Nexans SA (b).....	3,423	197,790
Nexity SA.....	5,241	159,410
Orange SA.....	207,561	2,162,233
Orpea (b).....	4,990	567,045
Rernod Ricard SA.....	21,644	3,451,421
Peugeot SA (b).....	60,074	1,089,595
Publicis Groupe SA.....	23,048	742,963
Quadrat SA.....	3,126	42,340
Remy Cointreau SA.....	2,308	421,355
Renault SA (b).....	19,634	509,410
Rexel SA (b).....	22,007	275,972
Rubis SCA.....	8,528	341,491
Safran SA (b).....	32,602	3,208,164
Sanofi.....	116,492	11,675,873
Sartorius Stedim Biotech.....	2,825	975,251
Schneider Electric SE.....	56,972	7,082,768
SCOR SE (b).....	16,196	451,005
SEB SA.....	2,333	379,577
Societe BIC SA.....	2,422	126,966
Societe Generale SA (b).....	82,807	1,099,361
Sodexo SA.....	9,037	644,302
SOLTEC (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

ADVA Optical Networking SE..		
(b)	10,788	76,400
AI XTRON SE (b).....	11,637	140,431
Allianz SE.....	42,988	8,252,085
alstria office REIT-AG.....	16,470	229,059
Amadeus Fire AG (b).....	685	84,993
Aroundtown SA (b).....	118,739	596,154
AURELIUS Equity.....		
Opportunities SE & Co. KGaA		
(b)	1,948	31,609
Aurubis AG.....	3,474	236,377
BASF SE.....	94,645	5,764,492
Baerle AG.....	379	22,391
Bayer AG.....	101,234	6,246,568
Bayerische Motoren Werke....		
AG	34,388	2,496,209
Bayerische Motoren Werke....		
AG Preference Shares	5,860	320,317
BayWa AG.....	2,500	82,271
Bechtle AG.....	3,030	613,205
Beiersdorf AG.....	11,021	1,251,509
Bertrandt AG.....	1,559	59,050
bet-at-home.com AG.....	1,390	57,890
Bilfinger SE.....	1,869	34,088
Borussia Dortmund GmbH &...		
Co. KGaA	6,662	39,956
Brenntag AG.....	15,781	1,003,557
GANGOM SE.....	3,937	203,391
Carl Zeiss Meditec AG.....	4,147	523,858
CECONOMY AG (b).....	13,285	65,295
Gewe Stiftung & Co. KGaA (b)...	785	86,070
Gommerzbank AG (b).....	102,335	503,343

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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
CompuGroup Medical SE &...			HelloFresh SE (b).....	14,412	\$ 801,067
Co. KGaA	2,805	\$ 259,606			

Continental AG.....	11,236	1,217,835	Henkel AG & Co. KGaA.....		
Corestate Capital Holding SA..			Preference Shares	18,774	1,963,842
(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
GTS Eventim AG & Co. KGaA..			Hornbach Holding AG & Co....		
(b)	5,935	286,906	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	Infinion 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...		
Deutsche EuroShop AG (b)....	3,832	47,532	Shares	4,946	170,308
Deutsche Lufthansa AG (b)(c)..	30,797	266,802	K+S AG.....	17,314	119,189
Deutsche Pfandbriefbank AG..			KION Group AG.....	6,763	577,586
(b)(f)	12,164	80,660	Kloekner & 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	Kronos AG.....	2,176	134,588
Deutz AG (b).....	12,501	72,505	KWS SAA + SE & Co. KGaA...	1,045	88,230
DIG Asset AG.....	5,992	71,936	LANXESS AG.....	8,561	489,912
Draegerwerk AG & Co. KGaA..			LEG Immobilien AG.....	7,111	1,013,767
(b)	314	23,156	LPKF Laser & Electronics AG..	2,502	66,256
Draegerwerk AG & Co. KGaA..			Merck KGaA.....	13,663	1,992,302
Preference Shares (b)	947	82,360	METRO AG.....	18,554	184,808
Duerer AG.....	4,695	143,663	MLR SE.....	12,808	86,320
E.ON SE.....	231,808	2,555,520	MorphoSys AG (b).....	3,359	425,119
Eckert & Ziegler Strahlen- und			MTJ Aero Engines AG.....	5,898	977,883
Medizintechnik AG	1,588	81,265	Muenchener.....		
Elmos Semiconductor SE.....	932	22,709	Rueckversicherungs-		
ElingKlinger AG (b).....	2,938	22,679	Gesellschaft AG in Muenchen	14,437	3,670,763
Encavis AG.....	9,179	179,762	Nemetschek SE.....	5,951	435,041
Evonik Industries AG.....	20,987	543,004	New Work SE (b).....	256	78,202
Evotec SE (b).....	12,890	339,894	Nordex SE (b).....	6,238	80,585
Flatex AG (b).....	2,461	123,083	Norma Group SE.....	2,753	85,550
Fraport AG Frankfurt Airport...			OHB SE (b).....	540	24,347
Services Worldwide (b)	4,505	177,399	OSRAM Licht AG (b).....	3,992	238,031
Fraenot AG.....	13,196	266,642	PATRIZIA AG.....	4,758	129,314
Fresenius Medical Care AG &..			Pfeiffer Vacuum Technology...		
Co. KGaA	21,768	1,840,510	AG	515	106,817
Fresenius SE & Co. KGaA.....	43,862	1,994,934	PNE AG.....	3,945	24,855
Fuchs Retrolub SE Preference			Rorsche Automobil Holding SE		
Shares	7,099	361,016	Preference Shares (b)	15,641	930,673
GEA Group AG.....	15,758	552,226	ProSiebenSat.1 Media SE (b)..	21,077	276,265
Gerresheimer AG.....	3,436	384,590	Puma SE (b).....	8,473	761,811
Grand City Properties SA.....	11,055	267,013	Rational AG.....	410	321,646
GRENKE AG (c).....	2,516	93,055	Rheinmetall AG.....	4,489	402,678
Hamborner REIT AG (b).....	12,734	130,088	Rocket Internet SE (b)(f).....	7,072	154,887
Hamburger Hafen und Logistik			RWE AG.....	66,484	2,490,209
AG	2,218	38,719	Salzgitter AG (b).....	3,534	58,332
Hannover Rueck SE.....	6,159	953,643	SAR SE.....	107,603	16,758,603

HeidelbergCement AG..... 15,200 928,968

Sartorius AG Preference.....
Shares 3,633 1,489,328
Scout24 AG (f)..... 10,990 958,789

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September 30, 2020 (Unaudited)**

Security Description	Shares	Value
SGL Carbon SE (b).....	6,303	\$ 23,091
Siemens AG.....	78,830	9,957,064
Siemens Energy AG (b).....	39,069	1,053,729
Siemens Healthineers AG (f)...	27,693	1,243,308
Siltronic AG.....	2,164	193,909
Sirius Real Estate, Ltd.....	127,528	119,906
Sixt Leasing SE.....	5,269	92,803
Sixt SE (b).....	1,408	126,908
Sixt SE Preference Shares.....	2,921	156,659
SMA Solar Technology AG (b)...	2,210	98,946
Software AG.....	5,291	261,085
Softwareone Holding AG.....	8,988	251,096
Stabilus SA.....	2,256	132,088
STO SE & Co. KGaA.....		
Preference Shares	608	80,851
STRATEG SE.....	869	126,279
Stroer SE & Co. KGaA (b)....	2,915	226,471
Suedzucker AG.....	6,464	125,055
Symrise AG.....	13,597	1,878,373
TAG Immobilien AG.....	14,964	451,299
Takkt AG (b).....	5,349	66,739
TeamViewer AG (b)(f).....	12,501	616,653
Telefonica Deutschland.....		
Holding AG	106,340	271,825
Thyssenkrupp AG (b).....	41,697	209,843
TUI AG (c).....	34,483	129,656
Uniper SE.....	20,559	663,740
United Internet AG.....	10,995	420,552
Varta AG (b)(c).....	1,874	261,551
VERBIO Vereinigte BioEnergie AG	7,261	158,510
Volkswagen AG (b).....	3,719	650,134
Volkswagen AG Preference.... Shares (b)	19,039	3,064,111
Vonovia SE.....	53,085	3,639,755

Security Description	Shares	Value
Hellenic Exchanges - Athens... Stock Exchange SA	14,327	\$ 47,434
Hellenic Telecommunications... Organization SA	20,338	292,963
Holding Co. ADMIE IRTQ SA..	31,100	85,660
JUMBO SA.....	9,840	172,311
LAMDA Development SA (b)...	12,062	78,043
Motor Oil Hellas Corinth..... Refineries SA	5,457	64,282
Mytilineos SA.....	11,055	118,463
National Bank of Greece SA... (b)	54,691	68,545
OPAP SA.....	18,404	174,553
Piraeus Bank SA (b).....	26,546	32,804
Public Power Corp. SA (b).....	11,042	66,042
Terna Energy SA.....	8,992	120,207
		1,602,960
HONG KONG — 2.2%		
Ala Group, Ltd.....	1,235,000	12,276,095
Alibaba Pictures Group, Ltd.... (b)(c)	1,680,000	250,767
Apollo Future Mobility Group,.. Ltd. (b)(c)	1,040,000	57,210
ASM Pacific Technology, Ltd... Bank of East Asia, Ltd.....	27,600	282,547
	126,340	233,233
Besideng International..... Holdings, Ltd.	324,000	101,086
Cafe de Coral Holdings, Ltd....	26,000	54,926
Champion REIT.....	192,000	95,527
China Gas Holdings, Ltd.....	266,600	762,934
China Grand Pharmaceutical... and Healthcare Holdings, Ltd. Class A	76,000	69,847
China Huishan Dairy Holdings... Co., Ltd. (b)(d)	66,000	—
China Mobile, Ltd.....	622,500	3,996,030

Wosloh AG (b).....	1,786	70,614
Wacker-Chemie AG.....	1,482	143,847
Wacker-Nuson SE (b).....	5,915	120,386
Washtec AG (b).....	1,430	62,022
Wuestenrot &..... Wuerttembergische AG	2,120	35,500
Zalando SE (b)(f).....	15,498	1,448,223
zooplus AG (b).....	679	126,282
		148,894,499
GHANA — 0.0% (a)		
Tullow Oil PLC (c).....	111,829	21,922
GREECE — 0.1%		
Aegean Airlines SA (b).....	8,153	29,480
Alpha Bank AE (b).....	126,379	76,429
Eurobank Ergasias Services... and Holdings SA Class A (b)	237,936	104,687
FF Group (d).....	122	—
GEK Terna Holding Real..... Estate Construction SA (b)	9,885	71,057

China Resources Cement..... Holdings, Ltd.	276,000	379,434
China Resources Land, Ltd.,... International Holdings, Ltd.	343,333	1,565,892
China State Construction..... International Holdings, Ltd.	230,750	151,369
China Water Affairs Group,.... Ltd.	126,000	99,254
China Youzan, Ltd. (b).....	1,408,000	297,027
Chow Sang Sang Holdings.... International, Ltd.	60,000	64,595
Citychamp Watch & Jewellery... Group, Ltd. (b)	286,000	57,938
GK Asset Holdings, Ltd.....	278,024	1,366,144
GK Hutchison Holdings, Ltd.,... Ltd.	275,524	1,669,618
GK Infrastructure Holdings,.... Ltd.	67,500	316,766
GLR Holdings, Ltd.....	167,500	1,564,000
Gomba Telecom Systems..... Holdings, Ltd. (c)	134,000	47,840
Dah Sing Banking Group, Ltd.,..	38,000	33,033

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Security Description	Shares	Value
Dah Sing Financial Holdings, ... Ltd.	13,200	\$ 31,859
Dairy Farm International..... Holdings, Ltd.	30,600	115,655
Digital China Holdings, Ltd.,....	68,000	56,498
Fairwood Holdings, Ltd. (c)....	25,500	59,889
Far East Consortium..... International, Ltd.	108,000	30,385
First Pacific Co., Ltd.....	386,000	104,930
Fortune Real Estate..... Investment Trust	216,000	181,847
GCL Poly Energy Holdings,.... Ltd. (b)(c)	1,419,000	60,006
Glory Sun Financial Group,.... Ltd. (b)(c)	4,116,000	186,557
Guotai Junan International..... Holdings, Ltd.	261,000	34,978
Haier Electronics Group Co.,... Ltd.	117,000	425,359

Security Description	Shares	Value
Johnson Electric Holdings,.... Ltd.	52,500	\$ 114,408
K Wah International Holdings, .. Ltd.	113,000	54,624
Kerry Properties, Ltd.,.....	75,500	194,175
Kingboard Holdings, Ltd.,.....	88,000	291,140
Kingboard Laminates..... Holdings, Ltd.	114,000	157,788
Lee & Man Paper..... Manufacturing, Ltd.	156,000	113,509
Lifestyle International..... Holdings, Ltd. (b)	41,000	33,587
Link REIT.....	210,200	1,722,471
Luk Fook Holdings..... International, Ltd.	35,000	84,858
Man Wah Holdings, Ltd.,.....	143,200	191,796
Mandarin Oriental..... International, Ltd. (b)	28,600	51,534
Melco International..... Development, Ltd.	62,000	109,254

Haitong International Securities Group, Ltd. (c)	379,000	91,276	Melco Resorts & Entertainment, Ltd. ADR	20,230	336,830
Hang Lung Group, Ltd.	83,000	189,662	MTR Corp., Ltd.	157,381	781,073
Hang Lung Properties, Ltd.	203,000	517,362	NetDragon Websoft Holdings, Ltd.	19,000	41,624
Hang Seng Bank, Ltd.	83,200	1,232,598	New World Development Co., Ltd.	147,581	720,452
Henderson Land Development Co., Ltd.	148,466	551,276	Nine Dragons Paper Holdings, Ltd.	191,000	241,146
HK Electric Investments & HK Electric Investments, Ltd. Class SS, Stapled Security	246,664	255,020	Nissin Foods Co., Ltd.	76,000	79,661
HKBN, Ltd.	64,000	122,136	NWS Holdings, Ltd.	158,968	121,421
HKT Trust & HKT, Ltd. Stapled Security	387,000	513,671	Pacific Basin Shipping, Ltd.	439,000	67,629
Hong Kong & China Gas Co., Ltd.	1,089,430	1,581,904	Pacific Century Premium Developments, Ltd. (b)	48,816	12,873
Hong Kong Exchanges & Clearing, Ltd.	123,061	5,792,946	Pacific Textiles Holdings, Ltd.	85,000	39,667
Hong Kong Television Network, Ltd. (b)(c)	127,000	180,628	RCCW, Ltd.	452,000	270,398
Hongkong & Shanghai Hotels, Ltd.	37,473	29,067	Rou Sheng International Holdings, Ltd. (b)	219,000	55,678
Hongkong Land Holdings, Ltd.	115,800	431,428	Rower Assets Holdings, Ltd.	141,500	745,817
Huabao International Holdings, Ltd. (c)	73,000	66,340	Prosperity REIT	191,000	56,437
Hutchison China MediTech, Ltd. ADR (b)	6,400	206,720	Shanghai Industrial Holdings, Ltd.	53,000	70,908
Hutchison Port Holdings Trust Stapled Security	472,800	78,053	Shangri-La Asia, Ltd. (b)	76,000	62,314
Hutchison Telecommunications Hong Kong Holdings, Ltd.	346,000	53,388	Shenzhen International Holdings, Ltd.	118,746	189,456
Hysan Development Co., Ltd.	67,000	201,498	Shimao Group Holdings, Ltd.	126,500	527,754
Jardine Matheson Holdings, Ltd.	22,500	894,411	Skaun Tak Holdings, Ltd.	122,000	39,307
Jardine Strategic Holdings, Ltd.	22,600	448,086	Sino Biopharmaceutical, Ltd.	1,128,000	1,235,217
Jiayuan International Group, Ltd.	111,815	46,602	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

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value	Security Description	Shares	Value
Techtronic Industries Co., Ltd.	140,500	\$ 1,868,057	Avenue Supermarkets, Ltd. (b)(f)	14,323	\$ 428,201
Television Broadcasts, Ltd.	29,700	25,829	Axis Bank, Ltd. (b)	229,541	1,328,439
			Bajaj Auto, Ltd.	7,793	304,643

United Laboratories		
International Holdings, Ltd.	60,000	62,054
Value Partners Group, Ltd.	187,000	80,256
Vinda International Holdings, Ltd.	38,000	125,196
Vitasoy International Holdings, Ltd. (c)	74,000	288,563
VTech Holdings, Ltd.	15,300	95,435
WHL Group, Ltd. (f)	978,000	797,766
Wharf Holdings, Ltd.	247,000	495,380
Wharf Real Estate Investment Co., Ltd.	205,000	840,312
Xinyi Glass Holdings, Ltd.	184,000	372,129
Xue Yuen Industrial Holdings, Ltd.	56,500	91,570
Xuexiu Property Co., Ltd.	714,000	140,165
Xuexiu Real Estate Investment Trust	123,000	57,474
Xuexiu Transport Infrastructure, Ltd.	84,000	48,979
		57,790,126
HUNGARY — 0.0% (a)		
Magyar Telekom		
Telecommunications PLC	59,891	70,094
MOL Hungarian Oil & Gas PLC (b)	40,674	221,614
OTP Bank Nyrt. (b)	21,242	639,994
Richter Gedeon Nyrt.	13,084	276,455
		1,208,157
INDIA — 2.3%		
Aarti Industries, Ltd.	3,883	53,474
Aavas Financiers, Ltd. (b)	1,169	22,749
Adani Enterprises, Ltd.	33,658	136,545
Adani Ports & Special Economic Zone, Ltd.	50,750	236,308
Adani Power, Ltd. (b)	82,554	41,390
ALA Engineering, Ltd.	3,825	96,048
Alambic Pharmaceuticals, Ltd.	4,179	53,248
Ambuja Cements, Ltd.	97,798	287,876
Apollo Hospitals Enterprise, Ltd.	12,311	358,774
Arvind Fashions, Ltd. (b)	7,355	12,328
Ashok Leyland, Ltd.	96,463	98,048
Asian Paints, Ltd.	33,046	890,408
Astral Poly Technik, Ltd.	7,155	119,202
AstraZeneca Pharma India, Ltd.	1,288	75,407
Atul, Ltd.	1,482	123,154
AU Small Finance Bank, Ltd. (b)(f)	13,987	123,793
Aurobindo Pharma, Ltd.	36,454	394,753

Bajaj Electricals, Ltd. (b)	14,427	98,826
Bajaj Finance, Ltd.	20,007	896,353
Bajaj Finserv, Ltd.	3,547	282,870
Balkrishna Industries, Ltd.	7,352	147,439
Balrampur Chini Mills, Ltd.	31,845	67,293
Bandhan Bank, Ltd. (b)(f)	76,766	286,629
BASF India, Ltd.	5,048	103,778
Bata India, Ltd.	2,849	51,099
Bayer CropScience, Ltd.	1,002	79,974
Berger Paints India, Ltd.	33,671	266,833
Bharat Forge, Ltd.	16,336	99,436
Bharat Petroleum Corp., Ltd.	66,472	318,142
Bharti Airtel, Ltd.	227,983	1,303,501
Bharti Infratel, Ltd.	17,640	42,012
Biogen, Ltd. (b)	26,500	160,784
Blue Dart Express, Ltd. (b)	2,241	97,128
Blue Star, Ltd.	6,804	59,245
Bosch, Ltd.	698	130,073
Britannia Industries, Ltd.	5,514	284,575
Can Fin Homes, Ltd.	1,361	7,705
Carborundum Universal, Ltd.	16,876	61,876
GESC, Ltd.	14,732	122,670
Gholamandaram Investment and Finance Co., Ltd.	42,942	145,690
Gipla, Ltd.	42,779	449,559
City Union Bank, Ltd.	9,416	17,875
Coal India, Ltd.	124,991	197,270
Goferge, Ltd.	4,514	142,387
Golgate Palmolive India, Ltd.	6,062	117,969
Container Corp. Of India, Ltd.	18,212	90,846
Goromandel International, Ltd.	6,490	68,054
Grompton Greaves Consumer Electricals, Ltd. (b)	43,446	172,356
Dabur India, Ltd.	47,756	331,029
DCB Bank, Ltd. (b)	34,567	36,834
Divi's Laboratories, Ltd.	7,572	313,486
DLF, Ltd.	51,417	106,823
Dr Lal Path Labs, Ltd. (f)	2,694	68,805
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
ELD 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

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Security Description	Shares	Value
Galaxy Surfactants, Ltd.....	4,286	\$ 110,269
Gillette India, Ltd.....	1,677	121,659
Glenmark Pharmaceuticals,.... Ltd.	13,064	85,642
Godrej Consumer Products, ... Ltd.	37,767	372,481
Godrej Properties, Ltd. (b).....	4,954	58,014
Granules India, Ltd.....	7,280	37,983
Grasim Industries, Ltd.....	30,235	306,042
Gujarat Gas, Ltd.....	15,258	63,970
Gulf Oil Lubricants India, Ltd..	3,534	31,353
Havells India, Ltd.....	33,992	312,656
HCL Technologies, Ltd.....	108,692	1,198,340
HDFC Asset Management..... Co., Ltd. (f)	3,753	115,900
HDFC Life Insurance Co., Ltd.. (b)(f)	65,155	494,625
HeidelbergCement India, Ltd..	37,912	95,970
Hero MotoCorp, Ltd.....	10,709	457,097
Hexaware Technologies, Ltd....	24,451	155,076
Hindalco Industries, Ltd.....	105,540	252,180
Hindustan Petroleum Corp.,... Ltd.	57,590	140,974
Hindustan Unilever, Ltd.....	83,996	2,360,514
Housing Development Finance Corp., Ltd.	167,000	3,958,351
ICICI Bank, Ltd. ADR (b).....	50,924	500,583
ICICI Bank, Ltd. (b).....	423,214	2,046,344
ICICI Lombard General..... Insurance Co., Ltd. (f)	18,887	332,637
ICICI Prudential Life Insurance Co., Ltd. (f)	24,200	138,463
IDFC First Bank, Ltd. (b).....	188,111	76,625
IIFL Finance, Ltd.....	39,096	42,288
Indiabulls Housing Finance,.... Ltd.	26,026	55,974
Indiabulls Ventures, Ltd.....	21,764	74,203
Indian Hotels Co., Ltd.....	45,062	58,178
Indian Oil Corp., Ltd.....	173,890	174,332

Security Description	Shares	Value
Larsen & Toubro, Ltd.....	46,700	\$ 572,635
Laurus Labs, Ltd. (f).....	24,755	96,758
LIG Housing Finance, Ltd.....	27,542	103,579
Lupin, Ltd.....	24,227	331,246
Mahanagar Gas, Ltd.....	3,649	41,187
Mahindra & Mahindra..... Financial Services, Ltd. (b)	54,532	91,648
Mahindra & Mahindra, Ltd..... GDR	3,302	26,917
Mahindra & Mahindra, Ltd.....	70,227	580,616
Manappuram Finance, Ltd.....	37,333	80,131
Marico, Ltd.....	62,219	306,470
Maruti Suzuki India, Ltd.....	12,342	1,131,468
Max Financial Services, Ltd.... (b)	15,780	131,319
Mindtree, Ltd.....	3,800	69,059
Moherson Sumi Systems, Ltd..	82,206	128,669
Mphasis, Ltd.....	6,599	124,028
Multi-Commodity Exchange of India, Ltd.	5,986	140,349
Natco Pharma, Ltd.....	7,601	98,177
NESCO, Ltd.....	5,149	37,708
Nestle India, Ltd.....	2,149	463,772
NTRC, Ltd.....	245,225	283,726
Oil & Natural Gas Corp., Ltd....	232,372	218,657
Orient Electric, Ltd.....	13,712	33,849
Rage Industries, Ltd.....	490	141,902
Resistent Systems, Ltd.....	8,644	157,333
Retronet LNG, Ltd.....	45,619	136,683
Phoenix Mills, Ltd.....	8,044	63,753
PL Industries, Ltd.....	5,742	153,605
Ridilite Industries, Ltd.....	10,715	208,542
Riramal Enterprises, Ltd.....	8,320	141,780
Power Grid Corp. of India, Ltd..	171,125	377,402
Prestige Estates Projects, Ltd..	13,088	44,762
Procter & Gamble Health, Ltd.. (b)	760	51,675
RVR, Ltd.....	4,230	69,450
Rajesh Exports, Ltd.....	10,314	62,592

Jindraprastha Gas, Ltd.....	19,502	102,720
Info Edge India, Ltd.....	5,735	283,150
Infosys, Ltd. ADR.....	70,069	967,653
Infosys, Ltd.....	275,467	3,787,712
Inox Leisure, Ltd.....	20,361	74,845
InterGlobe Aviation, Ltd. (b)(f) ..	8,111	136,863
ITC, Ltd.....	308,350	720,358
Jindal Steel & Power, Ltd. (b) ..	42,048	107,333
JK Cement, Ltd.....	4,955	101,354
JSW Steel, Ltd.....	78,136	295,663
Jubilant Foodworks, Ltd.....	6,372	201,757
Jubilant Life Sciences, Ltd.....	6,773	67,307
Kajaria Ceramics, Ltd.....	12,979	97,716
Karur Vysya Bank, Ltd. (b).....	19,609	8,696
Kavari Seed Co., Ltd.....	10,556	76,264
KEI Industries, Ltd.....	9,323	44,180
Lakshmi Machine Works, Ltd. ..	1,452	69,339
Larsen & Toubro, Ltd. GDR.....	2,055	25,618

Rallis India, Ltd.....	37,687	146,135
Ramco Cements Ltd.....	13,546	138,481
RBL Bank, Ltd. (f).....	36,130	83,683
REC, Ltd.....	54,149	72,964
Redington India, Ltd.....	45,228	72,672
Reliance Industries, Ltd. GDR ..		
(f)	10,202	619,576
Reliance Industries, Ltd.....	264,974	8,036,104
Reliance Industries, Ltd. GDR ..		
(f)	3,000	182,400
Rhi Magnesita NV.....	1,998	65,377
Sanofi India, Ltd.....	510	59,853
SBI Life Insurance Co., Ltd.....		
(b)(f)	36,943	406,542
Shree Cement, Ltd.....	804	221,510

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

Security Description	Shares	Value
Shriram Transport Finance..... Co., Ltd.	15,542	\$ 131,185
Siemens, Ltd.....	6,614	113,550
Sobha, Ltd.....	12,486	37,850
Spandana Sphoorty Financial, .. Ltd. (b)	5,000	34,743
SpiceJet, Ltd. (b).....	6,570	4,314
SRF, Ltd.....	1,281	71,925
State Bank of India (b).....	182,304	460,144
State Bank of India GDR (b) ...	1,020	25,908
Strides Pharma Science, Ltd. ...	5,713	55,736
Sun Pharma Advanced Research Co., Ltd. (b)	8,505	20,053
Sun Pharmaceutical.....		
Industries, Ltd.	84,827	576,835
Sundaram Finance, Ltd.....	3,454	60,980
Sunteck Realty, Ltd.....	14,806	55,327
Supreme Industries, Ltd.....	3,520	67,075
Symphony, Ltd.....	3,877	50,021
Tata Communications, Ltd.....	6,812	78,554

Security Description	Shares	Value
Zee Entertainment.....		
Enterprises, Ltd.	115,040	\$ 327,006
		62,785,553
INDONESIA — 0.4%		
Ace Hardware Indonesia Tbk .. PT	1,445,300	155,087
Adaro Energy Tbk PT.....	1,258,000	96,622
AKR Corporindo Tbk PT.....	605,200	104,116
Aneka Tambang Tbk.....	2,322,500	110,802
Astra Agro Lestari Tbk PT.....	154,200	106,002
Astra International Tbk PT.....	2,124,900	639,788
Bank BTRN Syariah Tbk PT....	170,800	37,822
Bank Central Asia Tbk PT.....	1,084,800	1,980,200
Bank Mandiri Persero Tbk PT..	1,876,600	627,583
Bank Negara Indonesia.....		
Persero Tbk PT	1,007,600	302,252
Bank Rakyat Indonesia Persero Tbk PT	6,036,300	1,238,372
Bank Tabungan Negara..... Persero Tbk PT	370,200	30,083

Tata Consultancy Services, Ltd.	91,986	3,112,109
Tata Consumer Products, Ltd.	40,179	272,593
Tata Motors, Ltd. ADR (b)(c)	1,078	9,799
Tata Motors, Ltd. (b)	143,863	261,019
Tata Power Co., Ltd.	115,538	83,774
Tata Steel, Ltd.	25,361	124,292
Tata Steel, Ltd. GDR	1,300	6,311
Team Lease Services, Ltd. (b)	1,645	49,022
Tech Mahindra, Ltd.	54,592	587,548
Timken India, Ltd.	6,375	95,978
Titan Co., Ltd.	31,142	508,359
Torrent Pharmaceuticals, Ltd.	4,600	174,804
Torrent Power, Ltd.	10,653	45,324
Tube Investments of India, Ltd.	9,555	78,355
TV18 Broadcast, Ltd. (b)	322,994	125,938
Ujivan Financial Services, Ltd.	1,086	3,136
UltraTech Cement, Ltd.	11,784	648,723
United Spirits, Ltd. (b)	25,960	181,701
UPL, Ltd.	50,727	346,952
Varun Beverages, Ltd.	5,485	52,035
Vedanta, Ltd.	166,866	311,261
Vedanta, Ltd. ADR	1,433	10,590
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

Barito Pacific Tbk PT (b)	2,421,300	129,434
Bukit Asam Tbk PT	469,600	62,640
Bumi Serpong Damai Tbk PT (b)	1,332,000	66,378
Charoen Pokphand Indonesia Tbk PT	936,200	358,363
Giputra Development Tbk PT	929,100	40,522
Gudang Garam Tbk PT (b)	43,700	117,749
Hanjaya Mandala Sampoerna Tbk PT	833,400	78,824
Indah Kiat Pulp & Paper Corp. Tbk PT	403,700	245,048
Indocement Tunggal Prakarsa Tbk PT	146,800	102,849
Indofood CBR Sukses Makmur Tbk PT	220,400	149,389
Indofood Sukses Makmur Tbk PT	409,500	197,504
Industri Jamu Dan Farmasi Sido Muncul Tbk PT	2,066,100	103,618
Japfa Comfeed Indonesia Tbk PT	1,478,400	110,401
Jasa Marga Persero Tbk PT	150,175	36,656
Kalbe Farma Tbk PT	1,941,600	202,868
Lippo Karawaci Tbk PT (b)	12,717,700	101,850
Matahari Department Store Tbk PT (b)	260,400	17,220
Media Nusantara Citra Tbk PT (b)	419,700	20,406
Mitra Adiperkasa Tbk PT (b)	2,793,900	107,446
Rabirik Kertas Tjiwi Kimia Tbk PT	133,200	54,488
Racific Strategic Financial Tbk PT (b)	1,897,100	108,233
Rakwon Jati Tbk PT (b)	1,357,000	32,483
Perusahaan Gas Negara Tbk PT	2,224,000	139,144

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

Security Description	Shares	Value
Semen Indonesia Persero Tbk PT	425,300	\$ 263,116
Summarecon Agung Tbk PT (b)	864,100	32,390

Security Description	Shares	Value
Glaxo Insurance Enterprises Holdings, Ltd. (b)	14,033	\$ 132,461
Compugen, Ltd. (b)(c)	8,100	131,625

Surya Citra Media Tbk PT.....	511,200	42,081
Telekomunikasi Indonesia Persero Tbk PT	5,471,700	944,764
Tower Bersama Infrastructure Tbk PT	785,500	70,732
Unilever Indonesia Tbk PT.....	744,500	406,246
United Tractors Tbk PT.....	219,300	336,940
Wijaya Karya Persero Tbk PT..	1,310,600	96,936
XL Axiata Tbk PT.....	213,000	29,209
		10,234,656

IRELAND — 0.5%

AerCap Holdings NV (b).....	12,223	307,897
ALB Group PLC (b).....	54,869	56,298
Bank of Ireland Group PLC (b).....	73,987	137,192
G&C Group PLC.....	16,149	40,915
GOSMO Pharmaceuticals NV (b)(c)	890	84,950
GRH PLC.....	80,627	2,924,142
Flutter Entertainment PLC (b).....	8,376	1,329,568
Flutter Entertainment PLC (b).....	6,425	1,013,998
Glanbia PLC.....	14,863	153,491
Greencore Group PLC.....	38,062	48,257
Hibernia REIT PLC.....	81,189	94,848
James Hardie Industries PLC..	45,411	1,089,343
Kerry Group PLC Class A.....	16,612	2,128,121
Keywords Studios PLC.....	7,003	197,004
Kingspan Group PLC (b).....	16,642	1,514,785
Smurfit Kappa Group PLC.....	25,820	1,013,297
UDG Healthcare PLC.....	22,621	225,438
		12,359,544

ISRAEL — 0.5%

Africa Israel Properties, Ltd. (b)	2,220	53,922
Airport City, Ltd. (b).....	6,576	68,768
Alony Hotz Properties & Investments, Ltd.	22,632	222,771
Amot Investments, Ltd.....	20,335	93,078
Ashtrom Group, Ltd.....	6,844	80,841
AudioCodes, Ltd.....	2,032	64,531
Azrieli Group, Ltd.....	3,569	159,591
Bank Hapoalim BM.....	130,236	696,944
Bank Leumi Le-Israel BM.....	165,581	730,099
Bayside Land Corp.....	107	61,916
Bezeq The Israeli Telecommunication Corp., Ltd. (b)	278,833	323,637
Big Shopping Centers, Ltd.....	1,641	122,173
Blue Square Real Estate, Ltd..	992	38,273
Gaesarstone, Ltd.....	2,900	28,420
Check Point Software Technologies, Ltd. (b)	11,710	1,409,181

Elbit Systems, Ltd.....	2,428	295,192
Elco, Ltd.....	2,531	95,508
Electra, Ltd.....	174	78,601
Energix Renewable Energies, Ltd. (b)	29,187	116,258
Enlight Renewable Energy, Ltd. (b)	123,244	219,850
Equital, Ltd. (b).....	2,112	38,102
FIBI Holdings, Ltd.....	1,612	36,849
First International Bank Of Israel, Ltd.	4,456	92,634
Fiver International, Ltd. (b).....	1,100	152,878
Formula Systems 1985, Ltd....	1,091	92,546
Gazit Globe, Ltd.....	12,106	48,986
Gilat Satellite Networks, Ltd. (b)	8,589	48,159
Harel Insurance Investments & Financial Services, Ltd. (b)	14,865	93,132
Hilan, Ltd.....	1,722	75,339
ICL Group, Ltd.....	93,586	331,214
Isracard, Ltd.....	49,413	122,727
Israel Corp., Ltd. (b).....	350	37,470
Israel Discount Bank, Ltd. Class A	105,844	285,986
Ituran Location and Control, Ltd.	2,300	32,016
Kornit Digital, Ltd. (b).....	4,200	272,454
Matrix IT, Ltd.....	4,080	96,091
Maytronics, Ltd.....	9,751	150,192
Mega-Or Holdings, Ltd.....	2,173	52,568
Mehadrin, Ltd. (b).....	0	10
Melicon, Ltd.....	2,227	71,964
Mivne Real Estate KD, Ltd.....	61,556	114,871
Mizrabi Tefahot Bank, Ltd.....	18,647	331,279
Naphtha Israel Petroleum Corp., Ltd. (b)	12,597	47,831
Nice, Ltd. (b).....	6,680	1,516,910
Norstar Holdings, Inc.....	3,895	17,080
Nova Measuring Instruments, Ltd. (b)	2,278	119,820
Oil Refineries, Ltd.....	162,289	28,962
OPC Energy, Ltd.....	13,656	124,407
Partner Communications Co., Ltd. (b)	17,416	68,283
Raz Oil Co., Ltd.....	926	72,770
Phoenix Holdings, Ltd. (b).....	13,973	64,945
Plus500, Ltd.....	10,246	207,508
Property & Building Corp., Ltd.	682	46,840
Radware, Ltd. (b).....	4,000	96,960
Rami Levy Chain Stores Hashikma Marketing 2006, Ltd.	1,480	101,981

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

Security Description	Shares	Value
Reit 1, Ltd.	26,757	\$ 98,524
Sapiens International Corp. NV	3,605	112,534
Skapir Engineering and Industry, Ltd. (b)	13,487	90,420
Shikun & Binui, Ltd. (b)	18,876	84,786
Shufersal, Ltd.	16,242	127,194
Strauss Group, Ltd.	4,796	137,892
Summit Real Estate Holdings, Ltd.	5,965	51,731
Teva Pharmaceutical Industries, Ltd. ADR (b)	92,253	831,200
Teva Pharmaceutical Industries, Ltd. (b)	19,463	176,322
Tower Semiconductor, Ltd. (b)	9,194	170,983
UroGen Pharma, Ltd. (b)(c)	2,000	38,580
Wix.com, Ltd. (b)	5,500	1,401,675
		13,637,245

ITALY — 1.3%

A2A SpA	121,134	175,979
ACEA SpA	4,921	103,515
Amplifon SpA (b)	11,871	424,584
Anima Holding SpA (f)	17,421	68,315
Arnoldo Mondadori Editore SpA (b)	41,346	54,894
Ascopiave SpA	16,517	61,562
Assicurazioni Generali SpA	112,687	1,588,529
ASTM SpA (b)	4,277	89,498
Atlantia SpA (b)	50,608	792,721
Autogrill SpA (b)	11,566	52,231
Azimut Holding SpA	9,951	179,715
Banca Farmafactoring SpA (b)(f)	13,422	75,499
Banca Generali SpA (b)	6,505	197,873
Banca Mediolanum SpA	11,786	84,877
Banca Monte dei Paschi di Siena SpA (b)(c)	26,627	43,326
Banca Popolare di Sondrio SCPA (b)	56,342	118,103
Banco BRM SpA (b)	118,186	199,945

Security Description	Shares	Value
DiaSorin SpA	2,352	\$ 473,284
doValue SpA (b)(f)	6,479	64,352
ElEn SpA (b)	2,722	69,142
Enav SpA (f)	23,366	88,724
Enel SpA	830,757	7,208,804
Eni SpA	263,865	2,062,738
ERG SpA	5,487	138,020
Falck Renewables SpA	16,956	107,011
Ferrari NV	13,060	2,397,166
Fila SpA (b)(c)	4,681	41,165
FincoBank Banca Finco SpA (b)	62,259	857,684
Gruppo MutuiOnline SpA	3,985	110,640
Hera SpA	76,827	283,333
Ilimity Bank SpA (b)	8,543	90,516
IMA Industria Macchine Automatiche SpA (b)	2,085	164,547
Immobiliare Grande Distribuzione SIIQ SpA REIT	13,675	47,574
Infrastrutture Wireless Italiane SpA (f)	19,497	215,133
Interpump Group SpA	7,226	268,018
Intesa Sanpaolo SpA (b)	1,686,984	3,174,464
Iren SpA	52,897	136,050
Italgas SpA	45,346	286,039
Italmobiliare SpA	2,891	99,926
Juventus Football Club SpA (b)(c)	49,118	48,993
La Doria SpA	7,554	98,866
Leonardo SpA	37,958	221,737
MARR SpA (b)	3,554	57,116
Mediaset SpA (b)(c)	40,137	76,998
Mediobanca Banca di Credito Finanziario SpA	63,437	497,172
Moncler SpA (b)	19,788	809,894
Nexi SpA (b)(f)	38,474	771,236
Riaggio & C SpA	24,484	66,162
Rirelli & C SpA (b)(f)	44,955	192,653
Roste Italiane SpA (f)	49,001	434,311
Rysman SpA	24,650	715,654

BPER Banca (b)(c)	37,413	87,162
Brambo SpA (b)	17,541	175,442
Brunello Cucinelli SpA (b)(c)	3,092	94,290
Buzzi Unicem SpA	3,778	49,603
Buzzi Unicem SpA	8,867	206,047
Cairo Communication SpA (b)	36,098	53,844
Garel Industries SpA (f)	5,036	106,457
Gerved Group SpA (b)	15,889	113,731
GIR SpA Compagnie Industriali (b)	81,273	37,264
Credito Emiliano SpA (b)	7,794	36,447
Credito Valtellinese SpA (b)	10,643	101,619
Davide Campari Milano NV	54,474	594,655
De Longhi SpA (b)	5,153	176,224

RAI Way SpA (f)	11,872	75,384
Recordati Industria Chimica e Farmaceutica SpA	10,680	547,177
Reply SpA	1,871	215,680
Saipem SpA (c)	65,470	112,625
Salvatore Ferragamo SpA (b)(c)	6,814	100,299
Sarae SpA (b)	44,370	23,181
Sea SpA (b)	1,926	193,257
Snam SpA	208,054	1,070,157
Societa Cattolica di Assicurazioni SC (b)(c)	13,369	71,174
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.

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

Security Description	Shares	Value
Telecom Italia SpA (a)	548,107	\$ 221,349
Terna Rete Elettrica Nazionale SpA	143,713	1,005,703
Tinexta SpA (b)	5,449	106,059
UniCredit SpA (b)	221,869	1,833,445
Unipol Gruppo SpA (b)	33,290	145,502
Zignago Metro SpA	3,618	56,767
		34,744,696
JAPAN — 16.5%		
77 Bank, Ltd. (c)	4,900	75,607
ABC-Mart, Inc.	2,900	150,899
Acom Co., Ltd.	36,100	156,934
Activia Properties, Inc. REIT	63	239,784
Adastria Co., Ltd.	2,800	44,149
ADEKA Corp.	7,500	107,942
Advan Co., Ltd. (c)	7,300	91,870
Advance Residence Investment Corp. REIT	128	376,832
Advantest Corp.	20,400	991,657
Aeon Co., Ltd.	69,700	1,873,834
Aeon Delight Co., Ltd.	2,000	55,465

Security Description	Shares	Value
Arland Service Holdings Co., Ltd.	4,100	\$ 82,460
Arco Co., Ltd.	3,700	94,932
Argo Graphics, Inc.	2,900	99,564
Ariake Japan Co., Ltd.	1,200	81,382
ARTERIA Networks Corp.	5,200	90,401
Arubi Corp. (c)	3,000	53,021
As One Corp.	1,300	186,133
Asahi Co., Ltd.	5,300	93,020
Asahi Diamond Industrial Co., Ltd. (c)	16,600	76,978
Asahi Group Holdings, Ltd.	46,400	1,616,165
Asahi Holdings, Inc.	3,200	103,819
Asahi Intecc Co., Ltd.	20,100	631,327
Asahi Kasei Corp.	138,500	1,207,478
Asics Corp.	10,800	150,908
ASKA Pharmaceutical Co., Ltd.	7,100	95,933
ASKUL Corp.	2,400	97,978
Astellas Pharma, Inc.	191,400	2,851,365
Atom Corp. (c)	8,300	68,075
Autobacs Seven Co., Ltd.	6,500	84,611
Avex, Inc.	6,600	61,553

AEON Financial Service Co., Ltd.	10,500	95,657	Awa Bank, Ltd. (c)	2,900	71,354
Aeon Mall Co., Ltd.	8,700	122,220	Axial Retailing, Inc.	2,100	98,557
AEON REIT Investment Corp.	136	156,557	Azbil Corp.	12,600	471,830
AGC, Inc.	19,600	575,678	Bandai Namco Holdings, Inc.	20,200	1,479,143
Ai Holdings Corp.	4,100	75,622	Bando Chemical Industries, Ltd. (c)	9,200	52,564
Aica Kogyo Co., Ltd.	4,600	163,881	Bank of Iwate, Ltd. (c)	1,300	31,395
Aichi Bank, Ltd.	2,200	63,523	Bank of Kyoto, Ltd. (c)	5,500	265,762
Aichi Corp. (c)	11,000	92,126	Bank of Nagoya, Ltd.	3,700	89,884
Aida Engineering, Ltd.	8,700	59,811	Bank of Okinawa, Ltd. (c)	2,300	68,780
Aiful Corp. (b)(c)	30,500	78,990	Bank of the Ryukyus, Ltd. (c)	7,800	67,745
Ain Holdings, Inc.	1,700	119,027	BayCurrent Consulting, Inc.	1,500	209,100
Air Water, Inc.	17,200	232,482	Belc Co., Ltd.	1,500	110,753
Aisin Seiki Co., Ltd.	16,600	530,775	Benefit One, Inc.	7,400	187,354
Ajinomoto Co., Inc.	46,200	946,287	Benesse Holdings, Inc.	6,600	169,772
Akatsuki, Inc. (c)	1,100	48,545	BeNEXT Group, Inc.	5,700	61,623
Akita Bank, Ltd. (c)	3,600	54,165	Bengo4.com, Inc. (b)(c)	1,400	149,172
Alfresa Holdings Corp.	19,200	420,275	Bic Camera, Inc.	9,400	104,394
Alpen Co., Ltd.	6,500	122,892	BML, Inc.	3,000	90,586
Alps Alpine Co., Ltd.	17,300	233,054	Bridgestone Corp.	54,700	1,727,955
Altech Corp.	1,300	25,359	Broadleaf Co., Ltd.	12,400	64,422
Amada Co., Ltd.	31,200	291,688	BRONCO BILLY Co., Ltd. (c)	3,200	73,107
Amano Corp.	4,900	113,861	Brother Industries, Ltd.	19,200	305,234
Amuse, Inc.	2,700	62,287	Bunka Shutter Co., Ltd.	10,500	83,044
ANA Holdings, Inc. (b)(c)	12,400	286,642	Galbee, Inc.	8,900	292,967
Anest Iwata Corp. (c)	7,800	64,192	Canon Marketing Japan, Inc.	4,800	96,284
AnGes, Inc. (b)(c)	16,700	229,546	Canon, Inc.	99,600	1,651,004
Anicom Holdings, Inc.	7,200	73,221	Capcom Co., Ltd.	8,700	485,235
Anritsu Corp. (c)	12,600	286,954	Casio Computer Co., Ltd. (c)	15,800	255,681
Aomori Bank, Ltd. (c)	2,800	66,717	Cawachi, Ltd.	5,300	147,117
Aozora Bank, Ltd. (c)	11,600	192,493	Central Glass Co., Ltd.	3,300	68,590
Arata Corp.	1,900	94,779	Central Japan Railway Co.	15,300	2,191,745
Arland Sakamoto Co., Ltd.	7,200	147,713			

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Security Description	Shares	Value	Security Description	Shares	Value
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
			Daikin Industries, Ltd.	25,700	4,745,772

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

EM Systems Co., Ltd.....	15,200	125,604
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**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
Enigma, Inc. (c).....	2,600	\$ 41,237	Gakken Holdings Co., Ltd. (c).....	2,400	\$ 37,028
en-japan, Inc.....	2,300	58,169	Genky Drug Stores Co., Ltd.		
Enplas Corp.....	2,200	47,064	(c)	3,300	117,909
eRex Co., Ltd.....	3,000	31,125	Geo Holdings Corp.....	5,700	90,527
ES-Con Japan, Ltd.....	8,700	72,099	Giken, Ltd.....	2,200	84,376
ESREG Corp. (c).....	4,100	73,096	Global One Real Estate.....		
euglena Co., Ltd. (b).....	8,100	67,924	Investment Corp. REIT	91	87,555
Ezaki Glico Co., Ltd.....	3,900	174,288	Glory, Ltd.....	4,000	89,631
FamilyMart Co., Ltd. (c).....	23,000	517,991	GLR J-REIT.....	332	510,662
FAN Communications, Inc.....	14,400	66,179	GMO internet, Inc.....	6,900	180,658
Fandl Corp.....	9,300	303,494	GMO Payment Gateway, Inc....	3,800	406,815
FANUC Corp.....	19,600	3,759,225	GNI Group, Ltd. (b)(c).....	3,600	128,227
Fast Retailing Co., Ltd.....	6,000	3,768,204	Godo Steel, Ltd. (c).....	3,600	69,151
Feed One Co., Ltd.....	10,340	91,534	Goldcrest Co., Ltd. (c).....	3,600	47,178
Financial Products Group Co.,			Goldwin, Inc. (c).....	1,300	103,275
Ltd. (c)	7,200	36,693	Gree, Inc.....	15,200	73,841
Foster Electric Co., Ltd.....	3,100	33,386	GS Yuasa Corp.....	6,000	103,620
FP Corp.....	4,400	185,212	GungHo Online Entertainment,		
France Bed Holdings Co., Ltd.			Inc.	3,200	68,887
(c)	7,600	63,851	Gunma Bank, Ltd.....	44,800	149,281
Freee KK. (b).....	3,000	227,372	Gurunavi, Inc. (c).....	3,800	26,074
Frontier Real Estate.....			H.J.J. Group Holdings, Inc.....	4,100	109,623
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..		
FUJIFILM Holdings Corp.....	38,100	1,876,862	(c)	3,900	251,337
Fujikura, Ltd.....	39,500	109,436	Haseko Corp.....	27,700	364,639
Fujimi, Inc.....	2,900	101,056	Hazama Ando Corp.....	19,400	133,995
Fujimori Kogyo Co., Ltd.....	2,700	111,468	HEALIOS KK. (b).....	3,200	57,178
Fujio Food Group, Inc. (c).....	4,800	64,831	Heiwa Corp. (c).....	5,300	87,117
Fujitec Co., Ltd.....	5,700	122,002	Heiwa Real Estate Co., Ltd....	2,900	80,076

Fujitsu General, Ltd.....	4,300	125,052
Fujitsu, Ltd.....	20,100	2,744,322
Fujiya Co., Ltd.....	3,600	82,347
Fukuda Corp. (c).....	1,800	87,327
Fukui Computer Holdings, Inc..	3,000	87,492
Fukuoka Financial Group, Inc..	17,600	295,637
Fukuoka REIT Corp.....	76	98,634
Fukushima Galilei Co., Ltd.....	2,400	89,320
Fukuyama Transporting Co.,... Ltd.	3,000	146,100
FULLCAST Holdings Co., Ltd..	3,600	59,037
Funai-Soken Holdings, Inc.....	3,000	70,895
Furukawa Co., Ltd.....	5,200	56,263
Furukawa Electric Co., Ltd.....	6,100	145,706
Fuso Chemical Co., Ltd.....	3,100	109,750
Futaba Corp.....	6,000	53,791
Fuyo General Lease Co., Ltd..	2,900	179,667

Heiwa Real Estate REIT, Inc...	115	126,981
Hibiya Engineering, Ltd.....	4,100	69,765
Hiday-Hidaka Corp. (c).....	3,500	63,700
Hikari Tsushin, Inc.....	1,900	453,039
Hino Motors, Ltd.....	29,300	190,002
Hioki EE Corp.....	2,100	82,739
Hirata Corp. (c).....	1,100	66,062
Hirose Electric Co., Ltd.....	3,300	426,115
Hiroshima Bank, Ltd. (b)(c)....	29,200	166,272
Hisamitsu Pharmaceutical Co., Inc.	5,400	275,904
Hitachi Capital Corp. (c).....	5,300	124,543
Hitachi Construction..... Machinery Co., Ltd. (c)	9,600	347,668
Hitachi Metals, Ltd.....	17,900	275,849
Hitachi Transport System, Ltd.. (c)	4,800	151,954
Hitachi Zosen Corp.....	16,500	69,904
Hitachi, Ltd.....	99,100	3,353,404

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Security Description	Shares	Value
Hochiki Corp.....	5,300	\$ 64,823
Hodogaya Chemical Co., Ltd..	2,200	101,046
Hogy Medical Co., Ltd.....	2,100	71,891
Hokkaido Electric Power Co.,... Inc.	31,100	132,735
Hokkoku Bank, Ltd. (c).....	1,900	55,874
Hokuetsu Corp.....	13,800	47,372
Hokuhoku Financial Group,.... Inc.	15,100	151,902
Hokuriku Electric Power Co.... (c)	11,800	88,302
Hokuto Corp.....	6,300	134,247
Honda Motor Co., Ltd.....	166,500	3,951,484
Horiba, Ltd.....	3,300	172,488
Hoshino Resorts REIT, Inc. (c)	28	141,109
Hoshizaki Corp.....	4,500	358,862
Hosiden Corp.....	7,100	64,158
Hosokawa Micron Corp.....	2,600	134,933
House Foods Group, Inc.....	5,300	188,271
Hoya Corp.....	38,300	4,322,032

Security Description	Shares	Value
Isuzu Motors, Ltd.....	56,300	\$ 492,083
Ito En, Ltd.....	5,500	392,008
ITOCHU Corp. (c).....	137,800	3,526,311
Itochu Techno-Solutions Corp..	9,500	360,165
Itoham Yonekyu Holdings, Inc..	15,500	111,055
Itokura, Inc. (b).....	4,800	56,163
Iwatani Corp. (c).....	2,800	104,913
Iyo Bank, Ltd.....	28,400	188,154
Izumi Co., Ltd.....	3,200	116,613
J-Front Retailing Co., Ltd.....	21,300	154,114
JAC Recruitment Co., Ltd.....	3,700	46,270
Jages Co., Ltd.....	3,300	53,584
Jaifco Co., Ltd.....	3,600	151,922
Japan Airlines Co., Ltd. (b)....	12,500	233,003
Japan Airport Terminal Co.,.... Ltd. (c)	3,700	163,818
Japan Aviation Electronics..... Industry, Ltd.	5,700	78,874
Japan Best-Rescue System.... Co., Ltd.	2,200	21,966

Hulic Co., Ltd.	26,300	246,625
Hulic Reit, Inc.	121	160,266
Hyakugo Bank, Ltd.	22,900	71,604
Hyakujushi Bank, Ltd.	4,200	71,234
Ibiden Co., Ltd.	10,200	347,372
IBJ Leasing Co., Ltd.	2,800	72,013
Ichibanya Co., Ltd.	1,500	80,266
Ichigo Office REIT Investment Corp.	122	88,634
Ichigo, Inc.	17,400	50,745
Icom, Inc.	3,400	88,723
Idea Corp. (G)	3,800	68,817
Idemitsu Kosan Co., Ltd. (G)	17,877	381,453
IHL Corp.	11,600	154,244
Iida Group Holdings Co., Ltd.	13,600	275,090
Iinaba Danki Sangyo Co., Ltd.	3,200	80,327
Iinabata & Co., Ltd.	5,700	72,712
Industrial & Infrastructure Fund Investment Corp. REIT	166	284,301
Iaes Corp.	6,800	105,398
Infocom Corp.	2,800	107,700
Infomart Corp.	13,600	120,584
Information Services International-Dentsu, Ltd.	1,000	62,938
Impex Corp.	118,100	633,356
Insource Co., Ltd. (G)	1,600	45,781
Internet Initiative Japan, Inc.	3,000	134,978
Invesco Office J-Reit, Inc.	835	115,602
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. (G)	5,100	68,822
Isetan Mitsukoshi Holdings, Ltd. (c)	28,000	148,557

Japan Elevator Service Holdings Co., Ltd.	2,800	97,603
Japan Excellent, Inc. REIT	102	118,960
Japan Exchange Group, Inc.	52,000	1,456,572
Japan Hotel REIT Investment Corp.	386	190,607
Japan Lifeline Co., Ltd.	4,500	59,672
Japan Logistics Fund, Inc. REIT	78	223,513
Japan Material Co., Ltd.	5,700	79,870
Japan Petroleum Exploration Co., Ltd.	2,300	35,740
Japan Post Bank Co., Ltd.	41,400	322,713
Japan Post Holdings Co., Ltd.	172,000	1,172,155
Japan Post Insurance Co., Ltd.	23,000	361,918
Japan Prime Realty Investment Corp. REIT	67	207,748
Japan Pulp & Paper Co., Ltd.	2,000	71,111
Japan Real Estate Investment Corp. REIT	134	684,658
Japan Retail Fund Investment Corp. REIT	267	412,800
Japan Steel Works, Ltd.	3,600	63,294
Japan Tobacco, Inc.	125,300	2,284,537
JCR Pharmaceuticals Co., Ltd.	4,000	117,287
JGU Corp.	3,500	115,646
Jeol, Ltd.	3,000	103,358
JFE Holdings, Inc. (b)	50,200	351,273
JGC Holdings Corp.	20,200	209,387
JINS Holdings, Inc.	1,200	94,690
JM Holdings Co., Ltd.	4,100	109,966
JMDC, Inc. (b)	1,600	70,660

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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
J-Oil Mills, Inc.	1,800	\$ 67,499	Keyence Corp.	18,800	\$ 8,783,193
Joshin Danki 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., ..		
Justsystems Corp. (c).....	2,800	198,203	Ltd.	17,500	746,376
JVC Kenwood Corp.....	20,000	27,865	Kintetsu World Express, Inc....	3,700	78,817
JXTG Holdings, Inc.....	311,400	1,110,350	Kirin Holdings Co., Ltd.....	87,700	1,646,219
Kadokawa Dwango.....	4,800	127,118	Kisoji Co., Ltd. (c).....	6,300	152,191
Kagome Co., Ltd.....	7,100	248,045	Kissei Pharmaceutical Co.,.....		
Kajima Corp.....	45,900	552,672	Ltd.	3,200	72,316
Kakaku.com, Inc.....	12,400	326,711	Kiyo Bank, Ltd.....	5,000	77,172
Kaken Pharmaceutical Co.,.....			KNT-CT Holdings Co., Ltd.....		
Ltd.	3,100	141,971	(b)(c)	4,900	51,983
Kamakura Shinsho, Ltd. (c)....	2,000	17,565	Kobayashi Pharmaceutical.....		
Kameda Seika Co., Ltd.....	1,600	82,071	Co., Ltd.	4,600	444,206
Kamigumi Co., Ltd.....	10,700	210,717	Kobe Bussan Co., Ltd. (c).....	6,300	346,735
Kanamoto Co., Ltd.....	3,000	68,360	Kobe Steel, Ltd. (b).....	35,800	136,631
Kandenko Co., Ltd.....	8,400	68,572	Koei Tecmo Holdings Co., Ltd..	4,300	207,323
Kaneka Corp. (c).....	5,200	145,588	Kohnan Shoji Co., Ltd.....	3,300	128,474
Kanematsu Corp.....	6,200	76,033	Koito Manufacturing Co., Ltd..	9,500	484,446
Kanematsu Electronics, Ltd....	1,000	40,593	Kokuyo Co., Ltd.....	8,000	100,779
Kansai Electric Power Co.,.....			Komatsu, Ltd.....	89,400	1,962,286
Inc.	71,900	696,418	KOMEDA Holdings Co., Ltd....	4,200	78,357
Kansai Mirai Financial Group, ..			Komeri Co., Ltd.....	5,500	173,727
Inc.	8,100	33,298	Konami Holdings Corp. (c).....	9,500	410,702
Kansai Paint Co., Ltd.....	18,100	449,597	Konica Minolta, Inc. (c).....	34,900	98,926
Kanto Denka Kogyo Co., Ltd... (c)	9,100	62,915	Konishi Co., Ltd.....	5,200	76,138
Kao Corp.....	49,100	3,683,702	Konoike Transport Co., Ltd. (c)	4,700	51,696
Kappa Create Co., Ltd. (b)....	7,600	113,311	Kose Corp.....	3,100	379,323
Katakura Industries Co., Ltd....	5,600	65,533	Koshidaka Holdings Co., Ltd..	4,300	17,598
Katitas Co., Ltd.....	3,800	107,917	Kotobuki Spirits Co., Ltd.....	1,400	71,971
Kato Sangyo Co., Ltd.....	2,100	75,225	Kourakuen Holdings Corp. (c)..	1,800	31,601
Kawasaki Heavy Industries,			K's Holdings Corp.....	17,300	234,063
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., ..		
Keihan Holdings Co., Ltd.....	8,400	348,567	Ltd. (c)	7,900	80,059
Keihanshin Building Co., Ltd., ..	6,200	100,550	Kurabo Industries, Ltd.....	1,400	25,639
Keihin Corp. (b).....	2,900	71,245	Kuraray Co., Ltd.....	39,900	386,893
Keikyu Corp. (c).....	19,100	293,801	Kureha Corp.....	1,200	52,038
Keio Corp.....	11,800	730,038	Kurita Water Industries, Ltd....	9,500	313,959
Keisei Electric Railway Co.,.....			Kusuri no Aoki Holdings Co., ..		
Ltd.	15,800	445,980	Ltd.	1,400	113,901
Keiyo Co., Ltd.....	15,400	128,575	KYB Corp. (b).....	1,600	33,170
Kenedix Office Investment			Kyocera Corp.....	33,100	1,894,024
Corp. REIT	44	263,778	Kyokuto Kaihatsu Kogyo Co., ..		
Kenedix Residential Next			Ltd. (c)	5,800	77,180
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

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value
Kyushu Electric Power Co., Inc.	33,000	\$ 299,229
Kyushu Financial Group, Inc. (c)	27,600	129,376
Kyushu Railway Co.	13,600	290,595
LaSalle Logiport REIT	226	378,213
Lasertec Corp.	7,700	632,542
Lawson, Inc.	4,300	204,909
LEC, Inc.	7,500	120,026
Leopalace21 Corp. (b)	27,000	49,048
Life Corp.	1,600	73,803
LIFULL Co., Ltd. (b)(c)	11,100	46,984
LINE Corp. (b)	4,900	249,264
Lintec Corp.	3,800	88,430
Lion Corp.	22,900	469,827
LIXIL Group Corp.	29,600	597,915
M&A Capital Partners Co., Ltd. (b)	1,300	61,243
M3, Inc.	45,100	2,787,997
Mabuchi Motor Co., Ltd.	4,900	190,104
Maonica-Fuji Electronics Holdings, Inc.	5,800	106,268
Maeda Corp.	19,500	142,826
Maeda Kosen Co., Ltd.	1,800	46,738
Maeda Road Construction Co., Ltd.	3,500	64,062
Makino Milling Machine Co., Ltd.	2,000	70,274
Makita Corp.	24,900	1,190,962
Mandom Corp.	3,500	58,843
Mani, Inc. (c)	4,700	128,353
Mars Group Holdings Corp.	3,900	65,656
Marubeni Corp.	170,800	969,103
Marudai Food Co., Ltd. (c)	4,400	72,701
Maruha-Nichiro Corp.	6,800	155,932
Marui Group Co., Ltd.	16,400	314,510
Maruichi Steel Tube, Ltd.	5,100	127,602
Maruwa Co., Ltd.	1,000	92,698

Security Description	Shares	Value
Medical Data Vision Co., Ltd. (b)(c)	10,000	\$ 208,028
Medipal Holdings Corp.	18,600	372,743
Medley, Inc. (b)	4,300	207,630
Megmilk Snow Brand Co., Ltd.	3,800	91,930
Meidensha Corp.	4,000	61,583
MEIJ- Holdings Co., Ltd.	11,700	893,163
Meiko Network Japan Co., Ltd.	10,500	73,527
Meitec Corp.	2,300	117,227
Menicon Co., Ltd.	2,000	133,603
Mercari, Inc. (b)	7,400	341,768
METAWATER Co., Ltd.	4,200	91,822
Micronics Japan Co., Ltd.	8,600	90,269
Mie Katsu Group Holdings, Inc. (c)	19,400	81,321
Milbon Co., Ltd.	3,900	206,853
Mimasu Semiconductor Industry Co., Ltd.	4,300	98,644
MINEBEA MITSUMI, Inc.	37,100	706,254
Ministop Co., Ltd.	11,400	160,139
Mirai Corp. REIT	175	66,243
Mirait Holdings Corp.	6,900	105,868
Miroku Jyoho Service Co., Ltd.	2,500	52,227
MISUMI Group, Inc.	32,800	919,044
Mitsubishi Chemical Holdings Corp.	130,800	754,562
Mitsubishi Corp.	136,600	3,267,555
Mitsubishi Electric Corp.	186,400	2,527,740
Mitsubishi Estate Co., Ltd.	117,600	1,780,261
Mitsubishi Estate Logistics REIT Investment Corp.	37	152,530
Mitsubishi Gas Chemical Co., Inc.	16,900	314,205
Mitsubishi Heavy Industries, Ltd.	32,700	723,555
Mitsubishi Logistics Corp. (c)	6,900	196,723
Mitsubishi Materials Corp.	11,800	232,396
Mitsubishi Motors Corp. (b)(c)	64,600	142,557

Maruwa Unyu Kikan Co., Ltd. (c)	2,700	107,094
Maruzen Showa Unyu Co., Ltd.	2,600	88,988
Marvelous, Inc.	9,200	70,043
Matsui Securities Co., Ltd. (c)	13,000	116,889
Matsumotokiyoshi Holdings Co., Ltd.	6,700	244,144
Matsuya Co., Ltd. (c)	8,800	63,165
Matsuyafoods Holdings Co., Ltd. (c)	2,200	76,487
Max Co., Ltd.	4,200	63,183
Mazda Motor Corp.	51,400	301,313
McDonald's Holdings Co. Japan, Ltd.	6,300	306,231
MGJ Co., Ltd.	5,700	52,115
MGUS MidCity Investment Corp. REIT	131	101,087
Mebuki Financial Group, Inc.	86,200	195,484

Mitsubishi Shokuhin Co., Ltd.	1,300	34,223
Mitsubishi JFJ Financial Group, Inc.	1,259,600	5,023,810
Mitsubishi JFJ Lease & Finance Co., Ltd.	40,900	189,919
Mitsubishi Beking, Ltd. (c)	4,200	68,305
Mitsui & Co., Ltd.	166,600	2,860,892
Mitsui Chemicals, Inc.	18,500	446,864
Mitsui E&S Holdings Co., Ltd. (b)	6,500	23,357
Mitsui Fudosan Co., Ltd.	95,000	1,652,140
Mitsui Fudosan Logistics Park, Inc. REIT	29	138,496
Mitsui Mining & Smelting Co., Ltd.	3,300	80,192
Mitsui OSK Lines, Ltd.	10,800	213,102

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Security Description	Shares	Value
Mitsui-Soko Holdings Co., Ltd.	2,000	\$ 35,001
Mitsuuroko Group Holdings Co., Ltd.	3,800	48,901
Miura Co., Ltd.	7,700	377,445
Mixi, Inc. (c)	3,900	105,088
Miyazaki Bank, Ltd.	3,100	70,839
Mizuho Financial Group, Inc. (c)	246,820	3,078,827
Mizuno Corp.	3,400	61,489
Mochida Pharmaceutical Co., Ltd.	3,500	138,246
Money Forward, Inc. (b)	2,200	159,139
Monogatai Corp.	700	69,015
MonotaRO Co., Ltd.	12,900	640,361
Mori Hills REIT Investment Corp.	153	199,023
Mori Trust Hotel Reit, Inc.	98	101,763
Mori Trust Sogo Reit, Inc.	90	113,767
Morinaga & Co., Ltd.	3,400	134,077

Security Description	Shares	Value
Nidec Corp.	45,600	\$ 4,273,637
Nifco, Inc.	6,600	180,181
Nihon Chouzai Co., Ltd.	4,000	64,708
Nihon Kohden Corp.	7,200	236,673
Nihon M&A Center, Inc.	17,300	989,113
Nihon Nohyaku Co., Ltd. (c)	15,600	76,104
Nihon Parkerizing Co., Ltd.	12,300	120,423
Nihon Trim Co., Ltd.	1,800	65,099
Nihon Unisys, Ltd.	6,600	208,103
Nikkiso Co., Ltd.	4,200	42,792
Nikken Holdings Co., Ltd. (c)	4,900	106,160
Nikon Corp. (c)	25,700	173,308
Nintendo Co., Ltd.	11,500	6,512,933
Nippo Corp.	4,300	118,853
Nippon Accommodations Fund, Inc. REIT	39	224,956
Nippon Building Fund, Inc. REIT	131	741,001
Nippon Ceramic Co., Ltd.	2,800	69,938

Moriyama Milk Industry Co., Ltd.	3,200	168,630
Morita Holdings Corp.	4,400	85,793
MOS Food Services, Inc. (c)	3,100	85,696
MS&AD Insurance Group Holdings, Inc.	45,500	1,225,161
MTI, Ltd.	10,500	88,373
Murata Manufacturing Co., Ltd.	58,700	3,814,743
Musashino Bank, Ltd. (c)	2,300	34,237
Nabtesco Corp.	11,600	420,894
Nachi-Fujikoshi Corp. (c)	1,200	42,207
Nagaibon Co., Ltd.	3,300	93,490
Nagase & Co., Ltd.	8,100	113,385
Nagoya Railroad Co., Ltd.	23,000	630,140
Nakanishi, Inc.	4,700	83,922
Nankai Electric Railway Co., Ltd.	7,900	175,228
Nanto Bank, Ltd. (c)	3,100	57,369
NEC Capital Solutions, Ltd.	3,800	67,968
NEC Corp.	25,000	1,461,443
NEC Networks & System Integration Corp.	6,000	115,263
NET One Systems Co., Ltd.	8,300	376,877
Nexon Co., Ltd.	49,600	1,236,449
Nextage Co., Ltd.	6,800	74,371
NGK Insulators, Ltd.	22,700	323,921
NGK Spark Plug Co., Ltd.	14,900	259,998
NH Foods, Ltd.	7,700	343,969
NHK Spring Co., Ltd.	28,100	179,806
Nichias Corp.	4,100	96,982
Nichiban Co., Ltd.	4,600	71,853
Nichiden Corp. (c)	3,800	83,308
Nichina Corp.	2,600	78,087
Nichi-iko Pharmaceutical Co., Ltd. (c)	6,000	68,162
Nichirei Corp.	11,400	301,294

Nippon Densetsu Kogyo Co., Ltd.	3,100	65,045
Nippon Electric Glass Co., Ltd.	7,500	140,072
Nippon Express Co., Ltd.	6,400	373,230
Nippon Flour Mills Co., Ltd. (c)	3,900	64,176
Nippon Gas Co., Ltd.	2,500	126,274
Nippon Kanzei Co., Ltd.	4,000	75,723
Nippon Kayaku Co., Ltd. (c)	13,800	121,551
Nippon Kei Co., Ltd.	2,400	65,058
Nippon Light Metal Holdings Co., Ltd.	14,500	229,832
Nippon Paint Holdings Co., Ltd.	14,800	1,522,666
Nippon Paper Industries Co., Ltd. (c)	10,500	130,332
Nippon Parking Development Co., Ltd.	44,800	55,772
Nippon Prologis REIT, Inc.	222	748,182
NIPPON REIT Investment Corp.	38	129,121
Nippon Road Co., Ltd.	1,200	87,934
Nippon Sharyo, Ltd. (b)	2,900	77,477
Nippon Shinyaku Co., Ltd.	4,400	362,046
Nippon Shokubai Co., Ltd.	3,200	170,547
Nippon Signal Co., Ltd. (c)	6,300	62,280
Nippon Soda Co., Ltd.	2,900	82,960
Nippon Steel Corp. (b)	79,500	750,052
Nippon Suisan Kaisha, Ltd.	14,200	60,412
Nippon Telegraph & Telephone Corp.	131,500	2,683,139
Nippon Thompson Co., Ltd. (c)	17,300	61,632
Nippon Yusen KK	17,500	303,455
Nipro Corp.	16,000	186,694
Nishimatsu Construction Co., Ltd.	4,300	85,361

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)

Security Description	Shares	Value	Security Description	Shares	Value
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
Nishi-Nippon Railroad Co., Ltd. (c)	7,200	208,366
Nishio Rent All Co., Ltd.	2,900	61,628
Nissan Chemical Corp.	12,700	676,619
Nissan Motor Co., Ltd. (b)	239,200	845,433
Nisshin Oil Co., Ltd.	2,200	66,406
Nisshin Seifun Group, Inc.	16,400	260,126
Nisshinbo Holdings, Inc.	12,900	87,937
Nissin Corp. (c)	4,900	74,454
Nissin Foods Holdings Co., Ltd.	7,500	704,175
Nissin Kogyo Co., Ltd.	2,200	46,835
Nitori Holdings Co., Ltd.	8,000	1,658,592
Nitta Corp.	1,700	37,592
Nitto Boseki Co., Ltd. (c)	2,300	98,293
Nitto Denko Corp.	16,200	1,054,759
Nitto Kogyo Corp. (c)	3,700	73,478
Nittoku Co., Ltd.	2,600	85,049
Noevir Holdings Co., Ltd. (c)	1,400	65,486
NQF Corp.	6,100	240,253
Nohmi Bosai, Ltd.	1,800	41,259
Nojima Corp.	5,400	145,642
NOK Corp.	14,600	152,227
Nomura Co., Ltd.	5,300	39,407
Nomura Holdings, Inc.	321,200	1,466,957
Nomura Real Estate Holdings, Inc.	11,300	214,920
Nomura Real Estate Master Fund, Inc. REIT	517	647,283
Nomura Research Institute, Ltd.	33,000	971,069
Noritz Corp.	6,800	97,864
NS Solutions Corp.	3,800	117,017
NSD Co., Ltd. (c)	4,800	94,221
NSK, Ltd.	38,700	296,041
NTN Corp. (b)(c)	36,100	67,944
NTT Data Corp.	73,300	937,465
NTT Docomo, Inc.	122,800	4,509,642
Obayashi Corp.	66,300	604,899
OBIC Business Consultants Co., Ltd.	2,000	115,813
Obic Co., Ltd.	7,200	1,265,431
Odakyu Electric Railway Co., Ltd.	28,000	703,426
Okaki Kyoritsu Bank, Ltd. (c)	3,000	67,986
Ohsho Food Service Corp.	1,200	67,798
Oiles Corp. (c)	4,900	71,239
Oisix ra-daichi, Inc. (b)	400	12,943
Oita Bank, Ltd.	2,700	62,717
Oji Holdings Corp.	74,500	342,122
Okabe Co., Ltd.	8,900	68,799

OKUMA Corp. (c)	2,300	107,852
Okumura Corp. (c)	2,700	67,746
Okuwa Co., Ltd.	6,200	88,551
Olympus Corp.	121,500	2,525,125
Omron Corp.	20,000	1,562,759
One REIT, Inc.	31	73,536
Ono Pharmaceutical Co., Ltd.	40,700	1,279,383
Open House Co., Ltd.	4,400	159,311
Optex Group Co., Ltd.	4,700	75,755
Opteron Co., Ltd. (c)	2,400	48,859
Oracle Corp. Japan	3,500	377,686
Organo Corp.	1,500	81,277
Oriental Land Co., Ltd. (c)	20,600	2,887,271
ORIX Corp.	139,600	1,742,566
Orix JREIT, Inc.	270	415,169
Osaka Gas Co., Ltd.	38,300	745,207
Osaka Soda Co., Ltd. (c)	2,700	65,672
Osaki Electric Co., Ltd.	12,500	72,733
OSG Corp.	6,600	105,688
OSJB Holdings Corp.	38,400	89,664
Otsuka Corp.	10,700	546,448
Otsuka Holdings Co., Ltd.	41,500	1,757,077
Outsourcing, Inc.	8,200	76,046
Oyo Corp.	6,900	81,825
Pacific Industrial Co., Ltd.	3,700	33,992
Pack Corp.	2,300	67,823
PAL GROUP Holdings Co., Ltd.	4,400	46,810
RALTAC Corp.	2,900	146,593
Ran Pacific International Holdings Corp.	39,500	919,320
Ranasonic Corp.	234,400	1,995,408
Raramount Bed Holdings Co., Ltd.	1,800	74,352
Rark24 Co., Ltd.	10,500	170,369
Rasona Group, Inc.	4,800	73,206
Renta-Ocean Construction Co., Ltd.	27,600	180,842
ReptiDream, Inc. (b)	12,400	581,558
Rersol Holdings Co., Ltd.	17,000	277,510
Rigeon Corp.	11,100	495,657
Rilot Corp.	2,400	70,527
Riolax, Inc.	2,400	35,711
RKSHA Technology, Inc. (b)(c)	1,700	44,395
Rlenus Co., Ltd.	4,100	70,748
Rola Orbis Holdings, Inc.	9,700	182,784
Premier Investment Corp. REIT	96	111,682
Pressance Corp. (c)	4,300	57,077
Prestige International, Inc.	8,800	79,824
Prima Meat Packers, Ltd.	3,400	104,768
Proto Corp.	3,000	36,311

Okamoto Industries, Inc.....	1,900	74,212
Oki Electric Industry Co., Ltd...	5,300	57,175

Raito Kogyo Co., Ltd.....	9,300	140,065
Raiznext Corp.....	6,900	86,148

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Rakus, Inc. (b).....	2,100	\$ 85,576
Rakus Co., Ltd.....	9,600	172,122
Rakuten, Inc.....	87,900	947,239
Raysun Co., Ltd.....	6,800	60,869
Recruit Holdings Co., Ltd.....	129,900	5,155,846
Relia, Inc.....	5,700	71,896
Relo Group, Inc.....	10,800	259,267
Renesas Electronics Corp. (b).....	81,800	600,013
Rengo Co., Ltd.....	9,900	74,786
Resona Holdings, Inc.....	219,900	748,700
Resortrust, Inc.....	7,400	112,701
Restar Holdings Corp. (c).....	4,300	88,825
Retail Partners Co., Ltd.....	8,600	143,459
Rheon Automatic Machinery Co., Ltd. (c).....	4,900	52,942
Ricoh Co., Ltd. (c).....	61,000	411,510
Ricoh Leasing Co., Ltd.....	1,200	32,452
Riken Keiki Co., Ltd.....	3,700	102,189
Riken Vitamin Co., Ltd.....	4,400	89,869
Ringer Hut Co., Ltd. (c).....	4,000	98,083
Rinnai Corp.....	4,200	409,421
Riso Kagaku Corp.....	1,800	24,901
Riso Kyoiku Co., Ltd.....	12,100	33,208
Rock Field Co., Ltd. (c).....	6,900	96,741
Rohm Co., Ltd.....	10,000	772,624
Rohto Pharmaceutical Co., Ltd.....	9,600	315,460
Round One Corp. (c).....	4,900	39,324
Ryohin Keikaku Co., Ltd.....	31,200	518,113
Ryosan Co., Ltd. (c).....	2,800	56,102
Ryoyo Electro Corp. (c).....	4,900	136,030
S Foods, Inc.....	1,500	41,811
Saizeriya Co., Ltd. (b).....	2,700	54,979
Sakai Chemical Industry Co., Ltd.....	3,000	58,609
Sakai Moving Service Co., Ltd.....	1,200	58,754

Security Description	Shares	Value
Sanshin Electronics Co., Ltd. (c).....	5,100	\$ 98,784
Santen Pharmaceutical Co., Ltd.....	42,200	862,284
Sanwa Holdings Corp.....	17,000	180,146
Sapporo Holdings, Ltd.....	6,900	124,023
Sato Holdings Corp.....	2,600	55,487
Sawai Pharmaceutical Co., Ltd.....	2,900	146,233
SBI Holdings, Inc.....	28,500	738,033
SBS Holdings, Inc.....	4,500	93,961
SCREEN Holdings Co., Ltd. (c).....	3,900	208,065
SCSK Corp.....	5,300	296,347
Secom Co., Ltd.....	21,600	1,975,516
Sega Sammy Holdings, Inc.....	18,200	221,684
Seibu Holdings, Inc.....	17,600	189,404
Seiko Epson Corp. (c).....	23,200	266,641
Seino Holdings Co., Ltd.....	12,900	187,044
Sekisui Chemical Co., Ltd.....	36,500	583,468
Sekisui House Reit, Inc.....	369	272,196
Sekisui House, Ltd.....	67,300	1,191,870
Sekisui Jushi Corp.....	3,600	75,640
Sekisui Plastics Co., Ltd.....	10,300	59,653
Senko Group Holdings Co., Ltd.....	8,900	82,929
Senshu Ikeda Holdings, Inc.....	18,200	30,365
Seria Co., Ltd.....	3,600	153,524
Seven & i Holdings Co., Ltd.....	78,100	2,425,079
Seven Bank, Ltd. (c).....	72,000	174,388
SG Holdings Co., Ltd.....	16,300	847,626
Sharp Corp.....	16,900	210,094
Shibaura Machine Co., Ltd.....	1,700	35,260
Shibuya Corp.....	1,200	41,508
SHIFT, Inc. (b)(c).....	1,300	194,846
Shiga Bank, Ltd.....	4,200	98,423
Shikoku Bank, Ltd. (c).....	8,000	56,592

Sakata INX Corp.....	6,900	69,195
Sakata Seed Corp.....	2,600	93,294
SAMTY Co., Ltd. (c).....	4,100	61,792
Samty Residential Investment Corp. REIT	80	77,490
San ju San Financial Group, Inc.	5,200	67,859
San A Co., Ltd.....	1,500	66,085
San Ai Oil Co., Ltd. (c).....	7,300	69,784
SanBio Co., Ltd. (b)(c).....	2,600	50,749
Sangetsu Corp.....	5,700	87,819
San In Godo Bank, Ltd.....	12,800	68,905
Sanken Electric Co., Ltd.....	3,300	77,470
Sankyo Co., Ltd.....	3,800	99,444
Sankyo Tateyama, Inc.....	6,600	61,740
Sankyu, Inc.....	4,900	193,386
Sanrio Co., Ltd. (c).....	4,400	79,349
Sansan, Inc. (b).....	1,400	90,603

Shikoku Chemicals Corp. (c)...	6,600	73,368
Shikoku Electric Power Co., Inc. (c)	8,500	64,776
Shima Seiki Manufacturing, Ltd. (c)	2,400	37,903
Shimachu Co., Ltd. (c).....	6,000	202,836
Shimadzu Corp.....	22,700	690,480
Shimamura Co., Ltd.....	2,300	223,293
Shimano, Inc.....	7,600	1,499,279
Shimizu Corp.....	51,800	389,718
Shin-Etsu Chemical Co., Ltd...	36,500	4,773,238
Shin-Etsu Polymer Co., Ltd. (c)	10,100	86,111
Shinko Electric Industries Co., Ltd.	6,100	106,824
Shinsei Bank, Ltd.....	14,900	183,861
Shionogi & Co., Ltd.....	26,600	1,422,867
Ship Healthcare Holdings, Inc.	3,700	181,067
Shiseido Co., Ltd.....	40,900	2,366,240

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Shizuoka Bank, Ltd.....	39,800	\$ 274,695
Shizuoka Gas Co., Ltd.....	8,100	71,927
SHO-BOND Holdings Co., Ltd.	4,400	219,429
Shochiku Co., Ltd.....	900	131,606
Shoel Co., Ltd.....	3,200	106,271
Shoel Foods Corp. (c).....	2,300	95,100
Showa Corp. (b).....	3,400	73,934
Showa Denko KK.....	11,800	216,454
Showa Sangyo Co., Ltd. (c)...	2,400	79,968
Sinko Industries, Ltd. (c).....	3,500	48,831
Sintokogio, Ltd. (c).....	7,900	53,155
Skylark Holdings Co., Ltd.....	17,100	244,169
SMC Corp.....	5,900	3,289,207
SMS Co., Ltd.....	5,500	159,603
Sodick Co., Ltd.....	9,700	68,517
Softbank Corp. (c).....	300,600	3,356,935
SoftBank Group Corp.....	161,500	9,986,582
Sehgo Security Services Co., Ltd.	6,100	290,401

Security Description	Shares	Value
Sumitomo Mitsui Construction Co., Ltd.	14,000	\$ 56,917
Sumitomo Mitsui Financial Group, Inc.	133,200	3,722,085
Sumitomo Mitsui Trust Holdings, Inc.	37,600	999,686
Sumitomo Osaka Cement Co., Ltd. (c)	2,900	93,718
Sumitomo Realty & Development Co., Ltd.	29,700	878,671
Sumitomo Rubber Industries, Ltd.	21,500	199,593
Sumitomo Seika Chemicals Co., Ltd.	2,400	77,520
Sumitomo Warehouse Co., Ltd. (c)	5,100	64,625
Sun Frontier Fudousan Co., Ltd.	5,800	48,602
Sundrug Co., Ltd.....	7,400	278,771
Suntory Beverage & Food, Ltd.	12,600	472,881

Sojitz Corp. (c)	127,800	289,853
Solasto Corp.	6,300	82,522
Sompo Holdings, Inc.	34,300	1,183,414
Sony Corp.	129,900	9,949,667
Sosai Group Corp. (b)(c)	6,100	79,881
SQSIL A Logistics REIT, Inc.	112	148,299
Sotetsu Holdings, Inc. (c)	6,500	175,115
S-Pool, Inc.	7,200	57,683
Square Enix Holdings Co., Ltd.	8,900	588,651
St. Marc Holdings Co., Ltd.	4,800	70,444
Stanley Electric Co., Ltd.	13,000	374,418
Star Asia Investment Corp. REIT	164	68,351
Star Micronics Co., Ltd.	4,800	63,688
Starts Corp., Inc. (c)	2,800	61,448
Starts Proceed Investment Corp. REIT	62	121,798
Starzen Co., Ltd.	1,700	67,127
Stella Chemifa Corp. (c)	2,900	82,269
Strike Co., Ltd. (c)	1,300	76,348
Studio Alice Co., Ltd. (c)	4,800	76,750
Subaru Corp.	62,900	1,220,316
Sugi Holdings Co., Ltd.	3,500	247,311
SUMCO Corp.	23,600	332,769
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

Suruga Bank, Ltd. (c)	13,500	48,812
Suhiro Global Holdings, Ltd.	10,700	271,980
Suzuken Co., Ltd.	6,100	232,535
Suzuki Motor Corp.	36,500	1,562,618
Systemax Corp.	18,000	1,721,214
Systema Corp. (c)	4,700	81,933
T. Hasagawa Co., Ltd.	4,000	80,386
T&D Holdings, Inc.	65,400	644,337
Tadano, Ltd. (c)	8,800	72,052
Taihei Dengyo Kaisha, Ltd. (c)	3,100	69,483
Taiheiyu Cement Corp.	12,300	313,869
Taikisha, Ltd. (c)	3,300	91,477
Taisei Corp.	19,500	659,611
Taisho Pharmaceutical Holdings Co., Ltd.	3,800	250,102
Taiyo Holdings Co., Ltd.	1,600	83,732
Taiyo Nippon Sanso Corp.	15,500	238,184
Taiyo Yuden Co., Ltd. (c)	12,000	377,744
Takamatsu Construction Group Co., Ltd.	1,300	28,430
Takara Bio, Inc.	5,600	152,116
Takara Holdings, Inc.	10,300	114,304
Takara Leben Co., Ltd. (c)	21,500	63,670
Takara Leben Real Estate Investment Corp. REIT	85	70,551
Takasago International Corp. (c)	2,900	60,138
Takasago Thermal Engineering Co., Ltd.	4,000	57,414
Takashimaya Co., Ltd.	14,800	117,247
Takeda Pharmaceutical Co., Ltd.	161,038	5,752,424
Takeuchi Manufacturing Co., Ltd.	3,500	69,572
Takuma Co., Ltd.	6,200	106,110
Tamura Co., Ltd.	2,900	45,895

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Tamura Corp.	13,300	\$ 67,809
Tanseiha Co., Ltd.	6,300	42,578

Security Description	Shares	Value
Tomy Co., Ltd.	8,100	\$ 69,811
Tonami Holdings Co., Ltd.	1,700	105,396
Topcon Corp.	7,000	64,266

Tatsuta Electric Wire and Cable Co., Ltd. (c)	19,100	111,202
Tayca Corp.	3,800	52,198
TDK Corp.	14,000	1,527,756
TechMatrix Corp.	3,200	69,660
TechnoPro Holdings, Inc.	3,700	231,520
Teijin, Ltd.	18,900	292,928
Teikoku Sanki Co., Ltd.	4,100	104,115
Tekken Corp.	3,100	62,009
Terama Corp.	3,800	64,043
Terumo Corp.	65,900	2,622,172
T-Gaia Corp.	1,700	31,974
THK Co., Ltd.	10,300	259,045
TIS, Inc.	26,500	562,513
TKK Corp.	1,500	97,368
Toagosei Co., Ltd.	9,600	102,821
Tobu Railway Co., Ltd.	19,300	596,037
TOC Co., Ltd. (c)	8,700	53,984
Tosako Co., Ltd. (c)	8,100	85,491
Toda Corp.	27,100	185,880
Toei Animation Co., Ltd.	700	45,648
Toei Co., Ltd.	800	133,166
Toho Bank, Ltd.	30,200	66,425
Toho Co., Ltd.	11,400	469,718
Toho Gas Co., Ltd. (c)	7,600	375,822
Toho Holdings Co., Ltd.	3,900	84,050
Tohoku Electric Power Co., Inc.	43,700	437,696
Tokai Carbon Co., Ltd.	16,500	176,306
TOKAI Holdings Corp. (c)	8,800	86,856
Tokai Rika Co., Ltd. (c)	4,700	70,234
Token Corp.	1,100	81,261
Tokio Marine Holdings, Inc.	64,900	2,837,921
Tokucho Tokai Paper Co., Ltd.	2,000	95,006
Tokuyama Corp.	5,100	122,850
Tokyo Century Corp. (c)	3,700	201,547
Tokyo Dome Corp.	7,300	52,498
Tokyo Electric Power Co. Holdings, Inc. (b)	146,300	402,102
Tokyo Electron, Ltd.	15,300	3,994,732
Tokyo Gas Co., Ltd.	42,700	973,835
Tokyo Kiraboshi Financial Group, Inc. (c)	5,600	60,302
Tokyo Ohka Kogyo Co., Ltd.	2,200	113,842
Tokyo Seimitsu Co., Ltd.	2,400	76,399
Tokyo Steel Manufacturing Co., Ltd.	15,900	108,277
Tokyo Tatemono Co., Ltd.	22,600	277,507
Tokyotokeiba Co., Ltd.	1,600	81,218
Tokyu Corp.	51,100	662,785
Tokyu Fudosan Holdings Corp.	52,900	228,372
Tokyu REIT, Inc.	63	88,072

Toppa Forms Co., Ltd.	4,000	38,055
Toppa Printing Co., Ltd.	24,200	341,854
Topre Corp. (c)	2,800	30,212
Toray Industries, Inc.	141,600	647,421
Tosei Corp.	5,700	53,029
Toshiba Corp.	38,100	971,316
Toshiba TEC Corp.	2,300	96,370
Tosoh Corp.	27,200	441,347
Totetsu Kogyo Co., Ltd.	2,900	78,268
TOTO, Ltd.	16,800	773,655
Towa Bank, Ltd.	9,500	65,288
Toyo Construction Co., Ltd.	16,800	65,681
Toyo Ink SC Holdings Co., Ltd.	4,100	78,474
Toyo Seikan Group Holdings, Ltd.	16,600	164,114
Toyo Suisan Kaisha, Ltd.	8,200	432,744
Toyo Tire Corp.	10,800	174,838
Toyobo Co., Ltd.	7,200	99,124
Toyoda Gosei Co., Ltd.	5,300	121,618
Toyota Boshoku Corp.	8,800	124,694
Toyota Industries Corp.	16,600	1,050,494
Toyota Motor Corp.	218,588	14,498,749
Toyota Tsusho Corp.	22,800	640,884
Trancom Co., Ltd.	1,300	93,867
Transcosmos, Inc.	2,100	57,301
Trend Micro, Inc.	13,600	828,255
Tri Chemical Laboratories, Inc.	500	58,323
Trusco Nakayama Corp.	2,900	73,378
T.S. Tech Co., Ltd.	5,800	163,879
Tsubaki Nakashima Co., Ltd.	4,800	36,531
Tsukishima Kikai Co., Ltd.	5,200	63,252
Tsukui Corp.	17,600	98,784
Tsumura & Co.	6,000	186,869
Tsuruha Holdings, Inc.	4,300	609,222
Tsurumi Manufacturing Co., Ltd.	1,400	24,275
TV-Asahi Holdings Corp.	1,900	30,154
Ube Industries, Ltd.	7,800	131,639
Ulvac, Inc.	7,900	287,700
Unicharm Corp.	40,200	1,796,768
Union Tool Co.	2,400	73,291
Unipres Corp.	3,300	26,956
United Arrows, Ltd. (c)	2,300	33,426
United Urban Investment Corp. REIT	243	270,233
Universal Entertainment Corp. (b)	2,100	38,360
Ushio, Inc.	13,700	174,322
USS Co., Ltd.	22,600	404,141
UT Group Co., Ltd. (b)(c)	3,200	109,206
UUMJ Co., Ltd. (b)(c)	1,500	32,245

TOMONY Holdings, Inc.....	28,300	91,761	Valor Holdings Co., Ltd.....	4,500	124,465
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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Shares	Value
Yakua, Ltd.....	4,600	\$ 83,035
ValueCommerce Co., Ltd.....	1,500	50,277
Vector, Inc. (b).....	3,200	32,644
Vision, Inc. (b)(c).....	2,300	17,926
Vital KSK Holdings, Inc.....	7,300	75,529
VT Holdings Co., Ltd.....	20,000	77,470
Wacoal Holdings Corp.....	7,800	147,470
Wacom Co., Ltd.....	24,300	160,373
Wakita & Co., Ltd.....	7,000	70,186
Warabeya Nichiyō Holdings... Co., Ltd. (c)	5,500	81,592
WATAMI Co., Ltd. (c).....	10,500	98,977
WDB Holdings Co., Ltd.....	2,600	76,116
Welcia Holdings Co., Ltd.....	9,000	394,438
West Japan Railway Co.....	17,200	849,299
World Co., Ltd.....	3,100	41,964
Xebio Holdings Co., Ltd.....	7,300	52,792
Yakult Honsha Co., Ltd.....	11,300	627,047
YAKUQDO Holdings Co., Ltd.. (c)	3,100	77,766
YAMABIKO Corp.....	6,300	77,039
YAMADA Consulting Group... Co., Ltd.	4,400	50,593
Yamada Denki Co., Ltd.....	74,000	368,806
Yamagata Bank, Ltd.....	5,300	68,789
Yamaguchi Financial Group,.. Inc.	16,300	105,886
Yamaha Corp.....	12,400	594,348
Yamaha Motor Co., Ltd.....	28,600	415,321
Yamanashi Chuo Bank, Ltd,..	7,300	57,292
Yamashin-Filter Corp.....	8,400	86,339
Yamato Holdings Co., Ltd.....	29,500	776,623
Yamato Kogyo Co., Ltd. (c)....	7,700	188,456
Yamazaki Baking Co., Ltd. (c).. Co., Ltd.	11,200	195,107
Yamazaki Corp.....	8,300	84,054
Yaeko Co., Ltd. (c).....	1,700	126,178
Yaskawa Electric Corp.....	24,500	957,926

Security Description	Shares	Value
Zojirushi Corp.....	5,000	\$ 82,906
ZOZO, Inc.....	11,100	309,550
		442,044,098
JORDAN — 0.0% (a)		
Hikma Pharmaceuticals PLC...	17,725	595,222
KAZAKHSTAN — 0.0% (a)		
KAZ Minerals PLC (c).....	18,265	123,734
LIECHTENSTEIN — 0.0% (a)		
Liechtensteinische.....		
Landesbank AG	1,120	63,548
VP Bank AG.....	299	36,821
		100,369
LUXEMBOURG — 0.1%		
APGRAM SA.....	4,543	127,849
ArcelorMittal SA (b).....	81,377	1,082,770
Corp. America Airports SA..... (b)(c)	3,000	6,690
Eurofins Scientific SE (b).....	1,472	1,166,268
Reinet Investments SCA.....	15,345	267,250
SES SA.....	39,514	279,783
Solutions 30 SE (b).....	7,448	156,373
Tenaris SA.....	44,283	220,658
		3,307,641
MACAU — 0.1%		
Galaxy Entertainment Group,.. Ltd.	221,000	1,494,123
Macau Legend Development,.. Ltd. (b)	509,000	69,236
Sands China, Ltd.....	238,800	925,645
SJM Holdings, Ltd.....	179,000	212,200
Wynn Macau, Ltd. (b).....	164,400	263,832
		2,965,036
MALAYSIA — 0.5%		
AirAsia Group Bhd (b).....	140,400	22,732
Alliance Bank Malaysia Bhd... Bhd	140,600	74,252

Yellow Hat, Ltd.....	4,700	78,530
Yodogawa Steel Works, Ltd....	1,700	30,431
Yokogawa Electric Corp.....	28,100	445,996
Yokohama Reito Co., Ltd. (c) ..	11,000	95,445
Yokohama Rubber Co., Ltd.....	10,800	153,648
Yokowo Co., Ltd.....	1,700	44,639
Yomuri Land Co., Ltd. (c).....	2,600	103,961
Yonex Co., Ltd.....	14,000	83,979
Yoshinoya Holdings Co., Ltd., .. (c)	3,700	69,241
Yusasa Trading Co., Ltd.....	3,200	99,940
Yumeshin Holdings Co., Ltd.... (c)	8,100	53,327
Yushin Precision Equipment ... Co., Ltd. (c)	8,100	53,851
Z Holdings Corp.....	263,800	1,760,946
Zenkoku Hoshu Co., Ltd.....	4,700	185,626
Zensho Holdings Co., Ltd. (c) ..	8,400	198,117
Zeon Corp.....	15,600	163,515
ZIGEXN Co., Ltd.....	13,400	44,051

AMMB Holdings Bhd.....	132,400	95,840
Axiata Group Bhd.....	190,711	135,830
Berjaya Sports Toto Bhd.....	115,544	57,113
Bermaz Auto Bhd.....	173,300	57,786
British American Tobacco..... Malaysia Bhd	23,500	56,849
Bursa Malaysia Bhd.....	56,000	114,478
Carlsberg Brewery Malaysia ... Bhd Class B	11,200	55,956
CIMB Group Holdings Bhd.....	730,248	542,302
Dialog Group Bhd.....	340,100	312,073
Digi Com Bhd.....	287,200	279,179
Eco World Development..... Group Bhd (b)	487,200	47,197
Fraser & Neave Holdings Bhd..	17,600	136,170
Gamuda Bhd.....	130,759	110,027
Genting Bhd.....	190,200	145,963
Genting Malaysia Bhd.....	259,500	130,096

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value
Genting Plantations Bhd.....	24,900	\$ 59,377
Globetronics Technology Bhd..	140,900	90,345
HAR Seng Consolidated Bhd..	66,200	114,019
Hartalega Holdings Bhd.....	198,300	776,680
Hong Leong Bank Bhd.....	60,032	217,828
Hong Leong Financial Group .. Bhd	20,700	71,437
IGB Real Estate Investment ... Trust	237,700	104,106
JHH Healthcare Bhd.....	160,100	200,875
JJM Corp Bhd.....	331,300	114,953
Inari Amertron Bhd.....	243,500	134,626
IQI Corp Bhd.....	232,200	249,531
Kossan Rubber Industries.....	53,200	175,919
Kuala Lumpur Kepong Bhd....	43,969	240,945
Magma Bhd.....	110,393	55,862
Malayan Banking Bhd.....	363,364	632,110
Malaysia Airports Holdings.... Bhd	66,124	75,941

Security Description	Shares	Value
Kindred Group PLC SDR.....	18,874	\$ 136,745
		298,449
MEXICO — 0.5%		
Alfa SAB de CV Class A.....	304,400	189,046
Alpek SAB de CV (c).....	39,100	27,276
Alsea SAB de CV (b).....	45,700	43,639
America Movil SAB de CV..... Series L	3,465,400	2,178,850
Arca Continental SAB de CV...	54,500	236,434
Axtel SAB de CV (b)(c).....	78,800	25,094
Banco del Bajio SA (b)(f).....	67,700	50,785
Becel SAB de CV.....	50,700	103,647
Bolsa Mexicana de Valores.... SAB de CV	43,400	98,514
Gemex SAB de CV Series..... CPO	1,546,164	586,927
Coca-Cola Femsa SAB de CV..	62,500	255,342
Concentradora Fibra Danhos .. SA de CV REIT	25,800	23,678

Maxis Bhd.....	258,800	316,862
MISC Bhd.....	127,400	230,514
My EG Services Bhd (b).....	206,300	65,473
Nestle Malaysia Bhd.....	6,300	214,489
Ravilion Real Estate Investment Trust	207,000	76,713
Retronas Chemicals Group.... Bhd	221,700	300,385
Retronas Dagangan Bhd.....	22,600	107,458
Retronas Gas Bhd.....	73,100	289,863
RPB Group Bhd.....	59,080	270,506
Press Metal Aluminium..... Holdings Bhd	136,100	168,786
Public Bank Bhd.....	282,300	1,067,704
QL Resources Bhd.....	61,700	145,745
RHB Bank Bhd.....	128,959	141,997
Sime Darby Bhd.....	142,535	85,601
Sime Darby Plantation Bhd....	213,335	259,812
Sime Darby Property Bhd.....	142,535	19,904
SKR Resources Bhd.....	271,300	121,090
SP Setia Bhd Group.....	134,214	24,967
Sunway Real Estate..... Investment Trust	264,700	99,441
Supernax 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
Mitrox Corp Bhd.....	35,300	103,636
US 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
		12,640,627
MALTA — 0.0% (a)		
Kamabi Group PLC (b).....	4,950	161,704

Controladora Vuela Cia de.... Aviacion SAB de CV Class A (b)(c)	71,100	51,596
Corp Inmobiliaria Vesta SAB.. de CV	55,600	83,920
Fibra Uno Administracion SA.. de CV REIT	323,800	256,538
Fomento Economico..... Mexicano SAB de CV	198,700	1,121,503
Genomma Lab Internacional... SAB de CV Class B (b)	73,200	71,755
Genera SAB de CV (b)(c).....	114,600	32,756
Gruma SAB de CV Class B....	24,445	271,350
Grupo Aeroportuario del..... Centro Norte SAB de CV (b)	35,400	162,842
Grupo Aeroportuario del..... Pacifico SAB de CV Class B	39,300	315,974
Grupo Aeroportuario del..... Sureste SAB de CV Class B (b)	21,410	249,046
Grupo Bimbo SAB de CV..... Class A	189,900	355,873
Grupo Carso SAB de CV..... Series A1	41,500	85,403
Grupo Cementos de..... Chihuahua SAB de CV	16,800	78,407
Grupo Comercial Chedraui SA.. de CV	30,395	33,320
Grupo Financiero Banorte..... SAB de CV Series O (b)	265,100	920,103
Grupo Financiero Inbursa SAB.. de CV Series O (b)	293,600	229,153
Grupo Herdez SAB de CV.....	19,657	35,644
Grupo Mexico SAB de CV..... Class B	316,400	806,201

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Security Description	Shares	Value	Security Description	Shares	Value
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
Industrias Penoles SAB de CV	14,335	232,008
Infraestructura Energetica		
Nova SAB de CV	55,200	166,607
Kimberly-Clark de Mexico SAB de CV Class A	157,100	249,786
La Comer SAB de CV	43,700	69,225
Macquarie Mexico Real Estate Management SA de CV REIT (f)	141,200	173,720
Megacable Holdings SAB de CV	45,900	132,300
Orbia Advance Corp. SAB de CV	151,257	265,436
PLA Administradora Industrial S de RL de CV REIT	130,200	180,475
Prologis Property Mexico SA de CV REIT	47,614	92,529
Promotora y Operadora de Infraestructura SAB de CV (b)	26,395	186,965
Qualitas Controladora SAB de CV	17,900	67,616
Regional SAB de CV (b)	21,200	50,408
Telcel SAB de CV (b)	129,400	116,646
Wal-Mart de Mexico SAB de CV	535,100	1,285,893
		12,570,650
MONGOLIA — 0.0% (a)		
Turquoise Hill Resources, Ltd. (b)(c)	103,700	87,727
NETHERLANDS — 2.4%		
Aalberts NV	9,003	323,799
ABN-AMRO Bank NV (f)	43,206	361,243
Accel Group NV (b)	2,918	80,957
Adyen NV (b)(f)	1,859	3,429,481
Aegon NV	181,317	469,385
Akzo Nobel NV	19,710	1,992,439
Alfen Beheer B.V. (b)(f)	1,125	71,432
Altice Europe NV (b)	57,747	274,987
AMG Advanced Metallurgical Group NV	2,837	46,781
Arcadis NV (b)	6,545	142,080
Argenx SE (b)	4,940	1,305,205
ASM International NV	4,716	676,120
ASML Holding NV	43,862	16,204,206
ASR Nederland NV	14,402	484,470
Basic-Fit NV (b)(f)	5,317	126,703
BE Semiconductor Industries NV	8,196	351,438
Beekals Westminster (b)	9,394	186,385
Brack Capital Properties NV (b)	593	43,946

Eurocommercial Properties NV REIT	4,112	47,638
Euronext NV (f)	5,720	716,645
EXOR NV	11,077	601,393
Flow Traders (f)	2,816	112,553
ForFarmers NV	3,364	20,592
Fugro NV (b)(c)	10,722	41,919
Heineken Holding NV	11,768	917,214
Heineken NV	26,880	2,393,450
IMCD NV	5,372	639,027
ING Groep NV (b)	399,185	2,849,417
Intertrust NV (f)	7,353	125,186
Just Eat Takeaway (b)(f)	5,995	672,300
Just Eat Takeaway.com NV (b)(f)	6,916	774,355
Koninklijke Ahold Delhaize NV	112,557	3,327,519
Koninklijke BAM Groep NV (b)(c)	23,957	30,263
Koninklijke DSM NV	17,605	2,898,833
Koninklijke KPN NV	364,894	856,304
Koninklijke Philips NV (b)	92,725	4,379,141
Koninklijke Wopac NV	6,360	358,434
NIBC Holding NV (b)(f)	2,669	23,172
NN Group NV	30,805	1,154,883
NSI NV REIT (b)	1,655	58,218
OCL NV (b)	7,624	97,737
Pharming Group NV (b)(c)	79,859	89,002
PostNL NV	37,836	114,887
Randstad NV (b)	12,170	634,719
Royal Dutch Shell PLC Class A	418,909	5,239,307
Royal Dutch Shell PLC Class B	378,558	4,599,509
SBM Offshore NV	17,495	279,122
Shop Apotheke Europe NV (b)(f)	1,829	318,657
SIF Holding NV (b)(c)	5,076	89,017
Signify NV (b)(f)	12,767	472,294
TIKH Group NV	3,680	134,283
TomTom NV (b)	6,283	47,103
Vestaed Retail NV REIT (c)	2,401	64,171
Wereldhave NV REIT	3,096	28,231
Wolters Kluwer NV	28,421	2,424,795
		64,473,340
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
Ghorus, Ltd.	58,510	334,968
Contact Energy, Ltd.	91,772	405,766

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Security Description	Shares	Value
Fletcher Building, Ltd. (b).....	76,946	\$ 196,722
Genesis Energy, Ltd.....	47,419	92,343
Goodman Property Trust REIT	102,558	159,805
Infratil, Ltd.....	90,787	300,595
Kiwi Property Group, Ltd.....	146,941	103,431
Mercury NZ, Ltd.....	63,013	213,045
Meridian Energy, Ltd.....	133,930	440,113
Mellifecare, Ltd. (b).....	25,266	99,910
Oceania Healthcare, Ltd.....	172,788	131,516
Pracinct Properties New Zealand, Ltd.	115,966	129,879
Rushpay Holdings, Ltd. (b).....	35,356	208,063
Restaurant Brands New Zealand, Ltd. (b)	2,885	22,738
Ryman Healthcare, Ltd.....	49,434	464,042
SKY Network Television, Ltd. (b)	191,619	18,039
SKYCITY Entertainment Group, Ltd.	116,799	231,555
Spark New Zealand, Ltd.....	213,011	664,106
Summerset Group Holdings, Ltd.	23,526	140,586
Synlait Milk, Ltd. (b).....	12,214	44,388
Z Energy, Ltd.....	93,478	170,228
		7,358,798

NORWAY — 0.5%

Aker ASA Class A.....	2,027	87,063
Atea ASA.....	13,837	169,956
Austevoll Seafood ASA.....	8,295	68,874
Bonheur ASA.....	2,172	51,236
Borregaard ASA.....	15,205	232,900
BW Offshore, Ltd.....	10,003	28,233
Crayon Group Holding ASA (b)(f)	3,516	45,874
DNB ASA.....	101,102	1,404,033
DNO ASA (c).....	50,331	24,883
Elkem ASA (f).....	23,786	50,560

Security Description	Shares	Value
Norwegian Finance Holding ASA (b)	13,593	\$ 98,696
Ocean Yield ASA (c).....	29,146	69,784
Orkla ASA.....	76,716	771,846
Protector Forsikring ASA (b)...	9,425	46,033
Salmar ASA (b).....	5,837	329,774
Spanken ASA (b)(f).....	8,291	59,736
Scatec Solar ASA (f).....	10,761	247,750
Schibsted ASA Class B (b).....	12,003	476,708
Selvaag Bolig ASA.....	6,732	37,215
SpareBank 1 Nord Norge.....	9,611	66,306
SpareBank 1 Ostlandet.....	3,686	34,547
SpareBank 1 SMN.....	20,154	181,617
SpareBank 1 SR-Bank ASA (b)	16,279	134,295
Stolt-Nielsen, Ltd.....	2,737	23,962
Storebrand ASA (b).....	73,126	384,001
Telenor ASA.....	73,668	1,232,948
TGS-NOPEC Geophysical Co. ASA	10,272	124,970
Tomra Systems ASA (b).....	11,314	488,600
Veidekke ASA (b).....	9,726	124,812
Wallenius Wilhelmsen ASA (b)	67,834	103,579
Yara International ASA.....	18,085	693,742
		12,263,877

PAKISTAN — 0.0% (a)

Bank Alfalah, Ltd.....	325,000	68,430
Habib Bank, Ltd.....	53,000	41,805
MGB Bank, Ltd.....	39,200	41,109
Millat Tractors, Ltd.....	5,850	30,429
Oil & Gas Development Co., Ltd.	90,100	56,174
Pakistan Oilfields, Ltd.....	24,150	61,259
Pakistan State Oil Co., Ltd.....	58,500	70,422
		369,628

PERU — 0.1%

Entra ASA (c)(f)	15,733	220,407
Equinor ASA	102,305	1,444,915
Europris ASA (f)	25,386	129,741
Fjordkraft Holding ASA (f)	8,055	77,967
Frontline, Ltd.	14,558	95,562
Gjensidige Forsikring ASA	21,505	435,080
Golden Ocean Group, Ltd.	7,871	29,762
Grieg Seafood ASA	5,761	52,471
Hexagon Composites ASA (b)	10,297	57,062
Kongsberg Gruppen ASA	8,183	122,519
Leroy Seafood Group ASA	27,087	155,060
Mowi ASA	44,896	796,300
NEL ASA (b)	117,728	213,374
Nordic Semiconductor ASA (b)	12,998	133,675
Norsk Hydro ASA (b)	137,366	377,982
Norway-Royal Salmon ASA	1,201	27,467

Cia de Minas Buenaventura ... SAA ADR	22,100	270,062
Credicorp, Ltd.	7,000	867,930
Hochschild Mining PLC (b)	31,281	88,374
Southern Copper Corp.	8,700	393,849
		1,620,215

PHILIPPINES — 0.2%

Aboitiz Equity Ventures, Inc.	180,220	172,249
Aboitiz Power Corp.	208,000	109,749
Alliance Global Group, Inc. (b)	450,900	65,288
Ayala Corp.	25,640	366,620
Ayala Land, Inc.	1,138,900	700,943
Bank of the Philippine Islands	68,567	90,788
BDO Unibank, Inc.	193,893	345,978
Globe Telecom, Inc.	2,995	128,465
GT Capital Holdings, Inc.	6,657	53,280

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
International Container Terminal Services, Inc.	76,460	\$ 174,433
JC Summit Holdings, Inc.	250,410	311,989
Jollibee Foods Corp.	33,510	100,459
Manila Electric Co.	24,040	134,778
Megaworld Corp. (b)	1,020,000	62,609
Metro Pacific Investments Corp.	974,000	70,379
Metropolitan Bank & Trust Co.	134,886	106,790
PLDT, Inc.	6,380	175,329
Puregold Price Club, Inc.	185,180	187,672
Robinsons Land Corp.	196,244	57,829
Security Bank Corp.	5,920	11,324
SM Investments Corp.	23,315	425,201
SM Prime Holdings, Inc.	982,300	598,628
Universal Robina Corp.	80,890	224,343
		4,675,123
POLAND — 0.2%		
Alior Bank SA (b)	13,668	47,429
Asseco Poland SA	9,061	162,862
Bank Millennium SA (b)	64,815	46,347

Security Description	Shares	Value
TEN Square Games SA	370	\$ 55,034
		5,176,873
PORTUGAL — 0.1%		
Banco Comercial Portugues ... SA Class R (b)(c)	944,985	89,084
GTT Correios de Portugal SA (b)	13,428	39,695
EDP - Energias de Portugal ... SA	298,335	1,467,143
Galp Energia SGPS SA	47,674	442,275
Jeronimo Martins SGPS SA	26,225	421,780
Navigator Co. SA	27,308	68,156
NOS SGPS SA	43,721	155,040
REN - Redes Energeticas ... Nacionais SGPS SA	43,185	120,103
Sonae SGPS SA	99,350	67,383
		2,870,659
QATAR — 0.2%		
Al Meera Consumer Goods ... Co. QSC	25,614	138,724
Barwa Real Estate Co.	230,600	221,996

Bank Polska Kasa Opieki SA (b)	18,766	244,390
Budimex SA	1,486	94,164
CCC SA (b)	4,227	51,778
GD Projekty SA (b)	6,873	744,010
Gyfiowy Polsat SA (b)	29,396	205,687
Dino Polska SA (b)(f)	5,007	294,468
Enea SA (b)	20,497	30,254
Eurocash SA (b)	11,605	43,190
Grupa Azoty SA (b)	4,145	26,055
Grupa Lotos SA	7,458	66,507
Jastrzebska Spolka Weglowa SA	9,529	63,497
KGHM Polska Miedz SA (b)	23,461	717,775
KRUK SA (b)	1,586	53,932
LPP SA (b)	120	203,878
mBank SA (b)	1,138	49,116
Neuca SA	233	30,469
Orange Polska SA (b)	52,083	92,155
PGE Polska Grupa Energetyczna SA (b)	65,340	108,473
PLAY Communications SA (f)	13,043	130,297
Polski Koncern Naftowy ORLEN SA	28,665	340,115
Polskie Gornictwo Naftowe i Gazownictwo SA	177,063	231,588
Powszechna Kasa Oszczednosci Bank Polski SA (b)	83,645	458,966
Powszechny Zaklad Ubezpieczen SA (b)	61,741	396,103
Santander Bank Polska SA (b)	3,603	132,823
Tauron Polska Energia SA (b)	97,650	55,511

Commercial Bank QSC	254,403	284,243
Doha Bank QSC (b)	98,027	63,080
Gulf International Services QSC (b)	149,047	64,953
Industries Qatar QSC	215,487	585,570
Masraf Al-Rayan QSC	321,190	367,851
Mesaieed Petrochemical Holding Co.	504,113	288,027
Ooredoo QSC	58,320	107,469
Qatar Aluminium Manufacturing Co.	379,745	105,942
Qatar Electricity & Water Co QSC	64,414	299,666
Qatar Fuel QSC	33,948	165,374
Qatar Insurance Co SAQ	269,557	169,563
Qatar International Islamic Bank QSC	40,744	94,049
Qatar Islamic Bank SAQ	104,670	474,934
Qatar National Bank QSC	470,757	2,357,296
Qatar Navigation QSC	38,565	63,630
Vodafone Qatar QSC	240,260	83,869
		5,936,236

ROMANIA — 0.0% (a)

NERI Rockcastle PLC	38,089	157,589
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RUSSIA — 0.8%

Airosa PJSC (b)	223,022	212,356
Evraz PLC	52,083	232,360
Gazprom PJSC ADR	67,115	292,081
Gazprom PJSC ADR (c)	56,669	247,077
Gazprom PJSC	969,660	2,139,840
Inter RAO Ural PJSC (b)	5,356,000	386,992
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.

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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
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
Mobile.TeleSystems PJSC.....	31,200	136,257
Moscow Exchange MICEX (b).....	132,585	250,455
Novatek PJSC.GDR.....	9,820	1,344,207
Novolipetsk.Steel.PJSC (b).....	113,250	250,576
PhosAgro.PJSC.GDR.....	11,644	139,968
Polymetal International PLC.....	22,125	483,001
Polyus.PJSC (b).....	2,617	550,286
Polyus.PJSC.GDR.....	1,062	111,885
Roenfit.Oil Co. PJSC.....	120,780	598,287
Sberbank.of Russia.PJSC.....		
ADR (b)	26,760	312,409
Sberbank.of Russia.PJSC (b).....	997,580	2,936,772
Severstal PAO.....	18,520	236,699
Sistema PJSC.FC.GDR.....	40,100	214,906
Surgutneftegas PJSC.....		
Preference Shares	802,100	405,178
Surgutneftegas PJSC.....	888,900	397,765
Tatneft.PJSC.....	129,220	771,977
TCS Group Holding PLC.GDR.....	8,356	220,391
VTB Bank PJSC.(b).....	437,390,000	195,513
X5 Retail Group NV.GDR.....	12,063	445,799
Yandex NV Class.A.(b)(c).....	30,748	2,006,307
		20,371,801

SAUDI ARABIA — 0.8%

Abdullah.Al Qthaim Markets ...		
Co.	1,991	68,901
Advanced Petrochemical Co.....	8,106	127,963
Al.Hammadi Co.for.....		
Development and Investment		
(b)	20,250	156,671
Al.Rajhi.Bank.....	127,833	2,240,581
Al.Rajhi.Co.for.Co-operative..		
Insurance (b)	4,209	90,685
Aldrees.Petroleum.and.....		
Transport Services Co.	5,468	96,662
Aljama.Bank.(b).....	81,229	354,451
Almarai.Co.JSC.....	20,087	284,056
Alujain.Holding (b).....	7,396	88,021
Arab.National.Bank.....	43,104	233,943
Arabian.Cement.Co.....	9,227	79,948
Arriyadh.Development.Co.....	18,294	81,645
Aseer.Trading.Tourism.&.....		
Manufacturing Co. (b)	26,480	98,976
Bank AlBilad.....	27,799	179,489
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

Dar.Al Arkan Real.Estate.....		
Development Co. (b)	39,088	97,890
Dur.Hospitality.Co.....	12,960	107,562
Eastern.Province.Cement.Co.....	9,470	88,960
Ennaar.Economic.City.(b).....	34,732	93,292
Ettihad.Etisalat.Co.(b).....	32,700	249,321
Fawaz.Abdulaziz.Al.Hokair.&..		
Co. (b)	11,570	71,501
Herfy.Food.Services.Co.....	2,033	29,160
Jarir.Marketing.Co.....	4,275	214,022
Leejam.Sports.Co.JSC.....	3,769	71,845
Maharah.Human.Resources... ..		
Co.	2,209	47,430
Middle.East.Healthcare.Co.(b).....	11,802	115,626
Mobile.Telecommunications... ..		
Co. (b)	33,673	121,732
Mouwasat.Medical.Services... ..		
Co.	4,245	141,466
Najran.Cement.Co.(b).....	15,550	73,627
National.Agriculture.....		
Development Co (b)	20,791	177,287
National.Commercial.Bank.....	157,343	1,562,973
National.Gas.&.....		
Industrialization Co.	2,926	23,852
National.Industrialization.Co... ..		
(b)	71,502	253,609
National.Medical.Care.Co.....	5,781	85,243
Northern.Region.Cement.Co... ..	17,439	55,860
Qassim.Cement.Co.....	1,837	36,393
Rabigh.Refining.&.....		
Petrochemical Co. (b)	13,507	56,346
Riyad.Bank.....	157,995	787,405
Sahara.International.....		
Petrochemical Co.	26,583	117,282
Samba.Financial.Group.....	86,844	624,641
Saudi.Airlines.Catering.Co.....	4,009	88,284
Saudi.Arabian.Fertilizer.Co.....	25,578	559,684
Saudi.Arabian.Mining.Co.(b).....	41,436	463,323
Saudi.Arabian.Oil.Co.(f).....	230,178	2,204,397
Saudi.Basic.Industries.Corp... ..	87,926	2,076,574
Saudi.British.Bank.....	64,706	436,995
Saudi.Cement.Co.....	5,941	92,024
Saudi.Ceramic.Co.(b).....	1,873	21,916
Saudi.Chemical.Co.Holding... ..		
(b)	16,716	148,958
Saudi.Co.For.Hardware.CJSC.....	5,311	72,779
Saudi.Electricity.Co.....	89,964	413,072
Saudi.Industrial.Investment... ..		
Group	16,632	103,363

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Saudi Kayan Petrochemical Co. (b)	124,148	\$ 387,910
Saudi Pharmaceutical Industries & Medical Appliances Corp.	10,157	99,220
Saudi Public Transport Co. (b)	5,953	28,803
Saudi Real Estate Co. (b)	15,161	62,003
Saudi Research & Marketing Group (b)	4,483	94,255
Saudi Telecom Co.	63,988	1,715,847
Saudia Dairy & Foodstuff Co.	534	26,020
Savola Group	18,971	243,176
Seera Group Holding (b)	14,011	71,371
Southern Province Cement Co.	6,007	110,499
United Electronics Co.	5,677	105,568
United International Transportation Co.	1,592	14,436
Yamama Cement Co.	14,880	103,143
Yanbu Cement Co.	10,069	97,156
Yanbu National Petrochemical Co.	21,130	331,295
		<u>20,776,726</u>

SINGAPORE — 0.7%

Accordia Golf Trust	66,300	895
AIMS APAC REIT	50,300	44,442
ARA LOGOS Logistics Trust REIT	133,200	60,791
Ascendas India Trust	79,100	80,034
Ascendas Real Estate Investment Trust	314,151	751,714
Ascott Residence Trust	167,317	110,190
BOC Aviation, Ltd. (f)	21,300	145,951
BWLPG, Ltd. (f)	11,460	47,178
Capitaland Commercial Trust REIT	336,790	408,358
Capitaland Mall Trust REIT	263,800	375,440
Capitaland Retail China Trust REIT	62,100	50,822
Capitaland, Ltd. (c)	262,300	524,414

Security Description	Shares	Value
Frasers Hospitality Trust	135,000	\$ 42,825
Stapled Security		
Frasers Logistics & Commercial Trust REIT	285,139	291,946
Genting Singapore, Ltd.	773,000	381,555
Golden Agri-Resources, Ltd.	606,500	63,448
GuoGuan, Ltd.	27,500	30,286
IGG, Inc. (c)	79,000	90,746
Jardine Cycle & Carriage, Ltd.	11,711	155,441
Kenon Holdings, Ltd.	1,959	44,372
Keppel Corp., Ltd.	173,900	569,621
Keppel DC REIT	133,400	285,123
Keppel Infrastructure Trust	573,500	229,781
Keppel Pacific Oak US REIT	76,700	55,999
Keppel REIT	146,700	115,740
Leaselease Global Commercial REIT	83,600	42,025
Lippo Malls Indonesia Retail Trust REIT (c)	332,900	19,698
Manulife US Real Estate Investment Trust	204,200	151,933
Mapletree Commercial Trust REIT	272,368	391,261
Mapletree Industrial Trust REIT	152,900	362,251
Mapletree Logistics Trust REIT	260,500	392,368
Mapletree North Asia Commercial Trust REIT	240,400	166,461
NetLink NBN Trust	426,700	305,461
QUE Commercial Real Estate Investment Trust	194,900	51,219
QUE, Ltd.	121,100	104,942
Oversea-Chinese Banking Corp., Ltd.	345,332	2,147,449
Parkway Life Real Estate Investment Trust	51,200	156,016
Prime US REIT	43,900	36,307
Raffles Medical Group, Ltd.	84,876	50,412
Sasseur Real Estate Investment Trust	189,800	107,442
SATS, Ltd.	81,900	171,035

CDL Hospitality Trusts Stapled Security	71,300	55,449
City Developments, Ltd.....	59,600	335,504
ComfortDelGro Corp., Ltd.....	221,300	229,982
DBS Group Holdings, Ltd.....	185,048	2,720,354
EAGLE HOSPITALITY TRUST UNIT (b)(d)	112,600	7,713
ESR REIT.....	191,868	54,534
Far East Hospitality Trust Stapled Security	140,900	57,292
First Real Estate Investment Trust	67,100	21,486
First Resources, Ltd.....	50,200	44,731
Fraser Centrepoint Trust REIT	114,800	202,947

Sembcorp Industries, Ltd.....	92,900	91,917
Sembcorp Marine, Ltd.(b).....	1,457,331	157,505
Sheng Siong Group, Ltd.....	61,200	72,350
SIA Engineering Co., Ltd.....	26,100	32,153
Singapore Airlines, Ltd.....	146,500	374,891
Singapore Exchange, Ltd.....	82,100	553,717
Singapore Post, Ltd.....	116,800	55,454
Singapore Press Holdings, Ltd.	178,700	136,924
Singapore Technologies Engineering, Ltd.	152,300	388,095
Singapore Telecommunications, Ltd.	833,900	1,305,066
Soilbuild Business Space REIT	183,900	67,719

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
SPH REIT.....	70,500	\$ 45,816
Starhill Global REIT.....	183,300	59,560
StarHub, Ltd.....	54,800	48,298
Suntec Real Estate Investment Trust	238,200	255,389
United Overseas Bank, Ltd.....	120,193	1,693,120
UOL Group, Ltd.....	49,233	241,906
Venture Corp., Ltd.....	27,100	384,779
Wing Tai Holdings, Ltd.....	35,900	45,880
Yanlord Land Group, Ltd.....	52,900	44,023
Yoma Strategic Holdings, Ltd. (b)(c)	306,500	64,600
		19,462,546

SOUTH AFRICA — 1.0%

Absa Group, Ltd.....	89,360	475,465
AECI, Ltd.....	9,970	45,881
African Rainbow Minerals, Ltd. (c)	12,579	145,824
Anglo American Platinum, Ltd.	6,612	459,703
Anglo American PLC.....	125,994	3,054,034
Aspen Pharmacare Holdings, Ltd. (b)	37,164	266,429
Astral Foods, Ltd.....	3,513	27,668
AVI, Ltd.....	32,809	146,165

Security Description	Shares	Value
Kumba Iron Ore, Ltd.....	6,528	\$ 193,648
Liberty Holdings, Ltd.....	15,761	53,603
Life Healthcare Group Holdings, Ltd.	124,734	127,336
Momentum Metropolitan Holdings	83,371	77,473
Motus Holdings, Ltd.....	19,611	50,550
Mr. Price Group, Ltd.....	36,746	289,351
MTN Group, Ltd. (c).....	173,217	583,605
MultiChoice Group, Ltd.....	40,238	233,408
Naspers, Ltd. Class N.....	44,484	7,889,907
Nedbank Group, Ltd.....	32,083	192,791
Netcare, Ltd.....	112,609	87,225
Ninety One, Ltd. (b).....	17,289	45,751
Northam Platinum, Ltd. (b).....	36,449	372,027
Oceana Group, Ltd.....	11,307	42,028
Old Mutual, Ltd. (e).....	156,832	97,075
Old Mutual, Ltd. (c)(e).....	315,585	194,037
Repkor Holdings, Ltd. (f).....	105,711	70,601
Rick n Ray Stores, Ltd.....	29,885	84,119
RSG Group, Ltd.....	17,508	48,023
Rand Merchant Investment Holdings, Ltd.	71,980	125,275
Redefina Properties, Ltd. REIT	565,715	81,617

Barloworld, Ltd.....	19,472	71,476
Bid Corp., Ltd.....	34,259	529,297
Bidvest Group, Ltd.....	39,038	321,869
Capitec Bank Holdings, Ltd....	8,493	525,289
Clicks Group, Ltd.....	23,831	317,647
Coronation Fund Managers, ... Ltd.	19,084	45,982
DataTec, Ltd. (b).....	38,866	51,425
Dis-Chem Pharmacies, Ltd. (f).....	31,283	32,296
Discovery, Ltd.....	35,915	273,837
DRD GOLD, Ltd.....	44,155	52,225
Equites Property Fund, Ltd..... REIT	80,348	81,889
Exxaro Resources, Ltd.....	35,745	265,935
FirstRand, Ltd.....	503,178	1,239,917
Fortress REIT, Ltd. Class A, ...	115,468	90,339
Foschini Group, Ltd.....	27,456	135,005
Gold Fields, Ltd.....	96,518	1,185,718
Growthpoint Properties, Ltd..... REIT	265,098	194,591
Harmony Gold Mining Co., ... Ltd. (b)	55,446	294,742
Impala Platinum Holdings, Ltd..... (c)	81,615	712,105
Imperial Logistics, Ltd.....	47,957	108,701
Investec PLC.....	52,375	96,572
Investec, Ltd.....	34,578	65,176
JSE, Ltd.....	20,858	146,619
KAR Industrial Holdings, Ltd.... (b)	705,488	102,909

Remgro, Ltd.....	51,126	286,945
Resilient REIT, Ltd.....	34,728	76,580
Reunert, Ltd.....	15,137	25,808
Royal Bafokeng Platinum, Ltd..... (b)	14,538	60,601
Sanlam, Ltd.....	207,751	643,038
Sappi, Ltd. (b).....	32,283	51,366
Sasol, Ltd. (b).....	69,231	534,541
Shoprite Holdings, Ltd. (g).....	51,341	420,608
Sibanye Stillwater, Ltd. (g).....	232,247	647,280
SPAR Group, Ltd.....	17,617	200,304
Standard Bank Group, Ltd.....	136,794	882,282
Steinhoff International..... Holdings NV (b)(c)	418,971	17,583
Super Group, Ltd. (b).....	99,955	120,749
Telkom SA SOC, Ltd. (c).....	39,144	61,487
Tiger Brands, Ltd.....	17,906	204,792
Transaction Capital, Ltd.....	44,692	57,847
Truworths International, Ltd..... (c)	30,269	56,564
Vodacom Group, Ltd.....	61,767	454,856
Wukile Property Fund, Ltd..... REIT	94,716	27,556
Woolworths Holdings, Ltd.....	90,575	190,774
		27,523,741

SOUTH KOREA — 3.5%

ABL Bio, Inc. (b).....	2,537	67,047
AfreecaTV Co., Ltd.....	572	28,660
Aknlab, 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.

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

Security Description	Shares	Value
Amorepacific Corp.....	3,822	\$ 532,827
Amorepacific Corp. Preference Shares	740	36,435
AMOREPACIFIC Group.....	2,522	105,093
Aranti, Inc. (b).....	6,092	48,733
Asiana Airlines, Inc. (b).....	32,507	108,152
BGF Retail Co., Ltd.....	795	84,078

Security Description	Shares	Value
Doosan Infracore Co., Ltd. (b).....	12,565	\$ 94,010
DoubleU Games Co., Ltd.....	843	53,558
Douzone Bizon Co., Ltd.....	2,524	224,918
Ecopro BM Co., Ltd.....	744	86,598
Ecopro Co., Ltd.....	3,432	130,994
E-MART, Inc.....	2,133	257,712

BH Co., Ltd. (b)	730	13,199	Enzychem Lifesciences Corp. (b)	1,168	108,758
Binx Co., Ltd. (b)	5,433	144,679	Et Technics Co., Ltd.	1,483	125,609
BNK Financial Group, Inc.	27,622	119,513	F&F Co., Ltd.	610	46,317
Bukwang Pharmaceutical Co., Ltd.	3,621	88,169	Feelux Co., Ltd. (b)	7,699	22,890
Celivery Therapeutics, Inc. (b)	574	99,311	Fila Holdings Corp.	5,207	162,719
Celltrion Healthcare Co., Ltd. (b)	7,914	593,646	Foosung Co., Ltd.	13,563	108,517
Celltrion Pharm, Inc. (b)	1,414	136,611	GenVax & Kael Co., Ltd. (b)	2,866	56,561
Celltrion, Inc. (b)	9,648	2,122,213	Geneon Lifescience, Inc. (b)	4,103	104,022
Chabiotech Co., Ltd. (b)	3,560	57,693	Genexine Co., Ltd. (b)	2,807	342,438
Cheil Worldwide, Inc.	7,506	134,454	Green Cross Corp.	529	100,361
Chong-Kun-Dang Pharmaceutical Corp.	607	85,931	Green Cross Holdings Corp.	5,248	104,688
Chunbo Co., Ltd.	931	134,973	GS Engineering & Construction Corp.	5,552	114,360
CJ CheilJedang Corp.	942	317,959	GS Holdings Corp.	5,913	156,553
CJ Corp.	1,354	94,020	GS Retail Co., Ltd.	3,570	102,315
CJ-ENM Co., Ltd.	1,018	123,807	G-tree BNT Co., Ltd. (b)	2,091	47,474
CJ Logistics Corp. (b)	1,096	166,183	Hana Financial Group, Inc.	30,667	736,715
Gemius Corp.	2,104	205,964	Hanall Biopharma Co., Ltd. (b)	2,599	75,114
Goemax, Inc.	682	67,472	Hankook Shell Oil Co., Ltd.	332	66,806
Goway Co., Ltd.	6,030	410,109	Hankook Tire & Technology Co., Ltd.	8,351	225,033
Crystal Genomics, Inc. (b)	7,875	120,604	Hanmi Pharm Co., Ltd.	616	144,012
GS 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 & Construction Co., Ltd. (b)	24,328	57,815	Hanssem Co., Ltd.	2,499	228,407
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (b)	3,568	72,393	Hanwha Aerospace Co., Ltd. (b)	4,757	102,991
Daewoong Co., Ltd.	2,154	56,572	Hanwha Corp.	3,640	78,265
Daewoong Pharmaceutical Co., Ltd.	429	38,370	Hanwha Life Insurance Co., Ltd.	31,079	40,541
Daou Technology, Inc.	6,450	118,052	Hanwha Solutions Corp.	13,246	434,502
DB HiTek Co., Ltd.	3,213	102,939	HDC Hyundai Development Co-Engineering & 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 Jiraro Co., Ltd.	2,855	88,329
DIQ Corp. (b)	4,286	114,160	HLB Life Science Co., Ltd. (b)	4,660	123,168
Dongjin Semichem Co., Ltd.	5,592	141,137	HLB, Inc. (b)(c)	4,111	362,397
DongKook Pharmaceutical 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. (b)	2,082	76,253	Hyosung Chemical Corp.	809	85,427
Doosan Heavy Industries & Construction Co., Ltd. (b)	11,371	129,993	Hyosung Corp.	858	53,447
			Hyundai Bioscience Co., Ltd. (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)

Security Description	Shares	Value	Security Description	Shares	Value
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&G 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
Hjin Materials Co., Ltd.	2,086	80,413	LG Hausys, Ltd.	1,772	85,572
Hyang 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
JS 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	LQ-FTE 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
KMMQOM Securities Co., Ltd.	2,328	197,702	Mando Corp.	5,035	153,248
KMW Co., Ltd. (b)	2,663	177,984	Monex Co., Ltd.	1,909	59,049
Keontec Co., Ltd.	12,880	94,472	MedPacto, Inc. (b)	1,028	99,352
Koh Young Technology, Inc.	1,079	82,561	Medy-Tex, 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
Komipharm International Co., Ltd. (b)	4,676	58,268
Korea Aerospace Industries, Ltd.	7,786	151,002
Korea Electric Power Corp. (b)	30,559	532,462
Korea Gas Corp.....	2,420	50,805
Korea Investment Holdings Co., Ltd.	3,949	244,065
Korea Real Estate Investment & Trust Co., Ltd.	40,468	60,866
Korea Shipbuilding & Offshore Engineering Co., Ltd. (b)	3,817	269,199
Korea Zinc Co., Ltd.....	874	282,077
Korean Air Lines Co., Ltd. (b)	6,653	106,944

Meritz Fire & Marine Insurance Co., Ltd.	4,627	50,819
Meritz Securities Co., Ltd.....	69,541	192,717
Mezzion Pharma Co., Ltd. (b)	617	88,441
Mirae Asset Daewoo Co., Ltd.	47,797	345,825
Mirae Asset Maps Asia Pacific Real Estate 1 Investment	27,768	97,128
Naturecell Co., Ltd. (b).....	12,479	104,587
NAVER Corp.....	13,010	3,306,116
NCSOFT Corp.....	1,796	1,237,683
NERES Corp.....	1,564	41,932
Netmarble Corp. (b)(f).....	2,574	364,163
NH Investment & Securities Co., Ltd.	14,985	117,021
NHN Corp. (b).....	885	56,191
NHN KCR Corp.....	1,280	74,826

See accompanying notes to schedule of investments.

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Security Description	Shares	Value
NICE Information Service Co., Ltd.	10,100	\$ 170,100
NKMax Co., Ltd. (b).....	9,231	112,652
NongShim Co., Ltd.....	521	139,751
OCI Co., Ltd. (b).....	1,629	78,980
Orion Corp/Republic of Korea	2,349	263,209
Qeotec, Inc. (b).....	4,726	185,295
Qitogi Corp.....	114	55,439
Ran Ocean Co., Ltd. (b).....	24,680	71,856
Paradise Co., Ltd.....	4,113	48,241
Partron Co., Ltd.....	11,769	101,863
Pearl Abyss Corp. (b).....	605	104,187
Pharmicell Co., Ltd. (b).....	11,563	178,768
ROSCO.....	7,393	1,237,689
ROSCO Chemtech Co., Ltd....	2,247	160,653
Rosco International Corp.....	6,646	75,891
RFHC Corp.....	1,181	41,452
S-1 Corp.....	1,546	115,925
Sam Chun Dang Pharm Co., Ltd.	2,749	128,690
Samsung Biologics Co., Ltd. (b)(f)	1,686	993,960

Security Description	Shares	Value
SK Hynix, Inc.....	55,770	\$ 3,997,744
SK Innovation Co., Ltd.....	5,667	671,630
SK Materials Co., Ltd.....	429	83,311
SK Networks Co., Ltd.....	13,470	54,676
SK Telecom Co., Ltd.....	4,126	838,739
SKG Co., Ltd.....	1,867	132,025
SM Entertainment Co., Ltd. (b)	1,656	50,475
S-Oil Corp.....	4,074	178,925
Soulbrain Co., Ltd. (b).....	458	84,864
Soulbrain Holdings Co., Ltd....	567	22,067
ST Pharm Co., Ltd. (b).....	2,098	127,150
Suhyung Co., Ltd.....	2,578	124,644
Taeyoung Engineering & Construction Co., Ltd.	1,805	15,250
Talcon RF Pharmaceutical, Inc. (b)	8,430	55,917
T.Y. Holdings Co., Ltd. (b).....	1,741	36,399
Value-Added Technology Co., Ltd.	3,331	62,200
Vieworks Co., Ltd.....	3,440	88,265
Webzen, Inc. (b).....	4,173	125,678
WONIK IPS Co., Ltd. (b).....	5,486	156,014

Samsung C&T Corp.....	8,160	732,306
Samsung Card Co., Ltd.....	3,804	91,843
Samsung Electro-Mechanics Co., Ltd.	5,722	678,110
Samsung Electronics Co., Ltd. Preference Shares	84,051	3,617,638
Samsung Electronics Co., Ltd.	490,722	24,361,465
Samsung Engineering Co., Ltd. (b)	16,699	150,031
Samsung Fire & Marine Insurance Co., Ltd.	3,633	565,964
Samsung Heavy Industries Co., Ltd. (b)	43,638	198,364
Samsung Life Insurance Co., Ltd.	8,580	447,778
Samsung SDI Co., Ltd.....	5,619	2,075,762
Samsung SDS Co., Ltd.....	4,063	588,189
Samsung Securities Co., Ltd..	7,238	189,143
Sangsin Co., Ltd.....	7,698	36,902
Seegene, Inc.....	2,072	461,350
Sejin System Co., Ltd.....	2,971	115,428
Seoul Semiconductor Co., Ltd..	9,084	133,295
SFA Engineering Corp.....	1,624	52,861
Shin Poong Pharmaceutical Co., Ltd. (b)	3,440	370,649
Shinhan Financial Group Co., Ltd.	46,605	1,093,380
Shinsegae International, Inc...	226	29,228
Shinsegae, Inc.....	786	142,217
SillaJen, Inc. (b).....	6,523	67,489
SK Chemicals Co., Ltd.....	690	175,315
SK Discovery Co., Ltd.....	2,244	122,921
SK Holdings Co., Ltd.....	4,028	680,104

Woori Financial Group, Inc.....	65,986	482,495
YG Entertainment, Inc. (b).....	2,609	128,645
Youngone Corp.....	2,057	48,769
Yuhan Corp.....	5,405	296,845
Yungjin Pharmaceutical Co., Ltd. (b)	22,295	154,542
Zinus, Inc.....	787	55,364
		93,270,765

SPAIN — 1.3%

Acciona SA (c).....	1,995	216,545
Acerinox SA (b).....	12,509	102,584
ACS Actividades de Construccion y Servicios SA (c)	26,786	605,592
Aedas Homes SA (b)(f).....	1,963	42,157
Aena SME SA (b)(f).....	7,564	1,053,304
Almiral SA.....	10,484	117,456
Amadeus IT Group SA.....	46,998	2,610,527
AmRest Holdings SE (b).....	7,136	32,491
Applus Services SA (b).....	12,354	92,426
Banco Bilbao Vizcaya Argentaria SA	697,448	1,936,402
Banco de Sabadell SA.....	511,660	177,617
Banco Santander SA (b).....	1,690,972	3,154,628
Bankia SA.....	125,411	182,637
Bankinter SA.....	68,461	294,772
Befesa SA (f).....	3,480	139,640
GaixaBank SA.....	411,301	873,294
Gelnox Telecom SA (f).....	33,109	2,010,147
Gia de Distribucion Integral Logista Holdings SA	5,693	97,195
GLE Automotive SA.....	5,468	103,192

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value
Construcciones y Auxiliar de Ferrocarriles SA (b)	1,714	\$ 59,192
Corp. Financiera Alba SA.....	1,589	66,308
Distribuidora Internacional de Alimentacion SA (b)(c)	401,966	50,106
Ebro Foods SA.....	7,072	164,699

Security Description	Shares	Value
Zardoya Otis SA.....	14,502	\$ 88,347
		36,239,075
SWEDEN — 2.3%		
Sinca AB (b)(f).....	3,612	294,744
AAK AB (b).....	20,531	382,361

aDreams ODIGEO SA (b).....	11,015	29,683
Enagas SA.....	25,422	586,666
Ence Energia y Celulosa SA... (b)	12,316	31,558
Endesa SA.....	32,443	867,934
Euskaltel SA (f).....	8,122	85,769
Faes Farma SA.....	22,047	88,751
Ferrovial SA.....	52,925	1,285,790
Fluidra SA (b).....	4,447	75,111
Fomento de Construcciones y. Contratas SA	9,168	87,404
Gestamp Automocion SA (f)...	33,976	98,354
Global Dominion Access SA... (f)	10,388	42,392
Grifols SA (c).....	34,322	987,102
Grupo Catalana Occidente SA..	3,630	91,087
Iberdrola SA.....	606,749	7,469,500
Indra Sistemas SA (b)(c).....	12,047	85,698
Industria de Diseno Textil SA..	111,852	3,094,846
Inmobiliaria Colonial Socimi... SA REIT	25,188	207,927
Lar Espana Real Estate..... Socimi SA REIT	11,653	53,754
Liberbank SA (b).....	179,722	47,840
Mapfre SA.....	127,893	200,681
Mediaset Espana..... Comunicacion SA (b)(c)	14,887	55,144
Melia Hotels International SA.. (b)(c)	10,443	38,244
Merlin Properties Socimi SA... REIT	38,387	320,244
Naturgy Energy Group SA.....	35,641	714,890
Neiroti Homes SA (b)(f).....	7,187	91,897
Pharma Mar SA (c).....	1,592	202,020
Prosegur Cash SA (f).....	40,918	33,474
Prosegur Cia de Seguridad SA	36,398	87,278
Red Electrica Corp. SA.....	49,670	931,737
Repsol SA.....	151,961	1,026,765
Sacyr SA.....	21,203	37,677
Siemens Gamesa Renewable Energy SA	24,351	659,102
Solaria Energia y Medio..... Ambiente SA (b)	9,631	182,305
Talgo SA (b)(f).....	12,764	51,162
Técnicas Reunidas SA (b).....	2,480	26,523
Telefonica SA.....	497,189	1,703,446
Unicaja Banco SA (b)(f).....	73,212	55,062
Viscofan SA.....	3,492	233,000

AcadeMedia AB (f).....	15,147	125,033
Adaptive Qyj (b).....	6,042	54,338
AddTech AB Class B.....	24,000	314,621
AF.PQRY AB (b).....	8,783	248,281
Alfa Laval AB (b).....	32,133	709,783
Alimak Group AB (f).....	6,075	82,393
Arjo AB Class B.....	22,985	142,404
Assa Abloy AB Class B.....	102,377	2,395,151
Atlas Copco AB Class A.....	68,590	3,272,423
Atlas Copco AB Class B.....	38,700	1,616,158
Atrium Ljungberg AB Class B..	4,091	66,774
Attendo AB (b)(f).....	18,258	99,634
Avanza Bank Holding AB (b)...	15,667	308,119
Axfood AB.....	8,630	197,814
Beijer Ref AB.....	6,548	215,759
Betsson AB.....	15,247	116,951
Bilia AB Class A (b).....	10,517	132,279
Billerud Korsnas AB.....	16,436	275,178
BioGaia AB Class B.....	1,663	107,673
Biotage AB (b).....	5,013	99,308
Boliden AB (b).....	27,002	801,690
Bonava AB Class B (b).....	9,858	81,949
Boozt AB (b)(f).....	10,974	152,706
Bravida Holding AB (b)(f).....	18,329	223,634
Bufab AB (b).....	6,983	108,464
Bure Equity AB.....	4,779	150,343
Camurus AB (b).....	6,510	139,705
Castellum AB.....	22,683	515,565
Gatena AB (c).....	4,150	183,879
Gellavision AB (b).....	1,868	74,624
Gibus Nordic Real Estate AB..	6,949	126,954
Glas Holson AB Class B (b)...	7,371	74,929
Gloetta AB Class B (b).....	28,896	83,712
Collector AB (b)(c).....	28,130	45,368
Geor Service Management.... Holding AB (b)(f)	8,780	59,737
Dios Fastigheter AB.....	9,118	64,529
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
Elekta 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

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value
Fastighets AB Balder Class B.. (b)	9,404	\$ 476,758
Fingerprint Cards AB Class B.. (b)(c)	31,312	62,394
Fortnox AB.....	4,202	126,764
Getinge AB Class B.....	23,364	508,706
Granges AB (b).....	8,487	75,802
Hansa Biopharma AB (b)(c)....	5,880	156,362
Hennes & Mauritz AB Class B..	81,133	1,398,668
Hexagon AB Class B (b).....	28,746	2,172,690
Hexpol AB (b).....	28,637	256,329
HMS Networks AB (b).....	2,574	58,837
Holmen AB Class B.....	8,687	322,541
Hufvudstaden AB Class A.....	8,604	119,629
Hueqvarna AB Class B.....	46,569	512,415
ICA Gruppen AB (c).....	9,217	468,546
Industrivarden AB Class C (b)..	19,084	507,845
Indutrade AB (b).....	9,260	496,004
Intalco AB.....	3,853	85,747
Inturn AB.....	6,544	160,476
Investment AB Latour Class B..	13,000	305,620
Investor AB Class B.....	46,524	3,040,921
Irwindale AB (b).....	4,681	47,608
JM AB.....	4,617	143,174
John Mattson Fastighetsforetagen AB (b)	3,703	63,250
Karo Pharma AB (b).....	17,994	140,284
Kinnevik AB Class B.....	24,709	1,003,553
Klovern AB Class B.....	41,992	77,369
Kungslöden AB.....	16,793	159,070
L E Lundbergforetagen AB..... Class B (b)	9,305	460,052
Leovegas AB (f).....	19,551	82,701
Lifco AB Class B.....	4,519	349,762
Lindab International AB.....	8,991	156,339
Loomis AB (b).....	7,725	211,467
Lundin Energy AB.....	18,992	376,873
Mekonomen AB (b).....	8,779	91,133
MIPS AB.....	4,306	191,894

Security Description	Shares	Value
Paradox Interactive AB.....	5,166	\$ 175,263
Reab AB Class B (b).....	16,790	168,353
PowerCell Sweden AB (b).....	3,453	89,778
Ratex AB Class B (b).....	39,105	145,891
Recipharm AB Class B (b).....	8,507	147,702
Rekurs Holding AB (f).....	13,518	69,948
Saab AB Class B (b).....	7,199	211,807
Samhallsbyggnadsbolaget i.... Norden AB (c)	99,213	299,336
Sandvik AB (b).....	117,550	2,300,230
Scandi Standard AB (b).....	10,379	79,501
Scandic Hotels Group AB..... (c)(f)	16,583	49,749
Securitas AB Class B (b).....	31,343	479,450
Skandinaviska Enskilda..... Banken AB Class A (b)	172,777	1,535,535
Skanska AB Class B (b).....	36,029	761,380
SKF AB Class B.....	39,984	825,432
SkiStar AB.....	6,323	84,933
SSAB AB Class A (b).....	51,377	170,732
SSAB AB Class B (b).....	55,794	177,416
Stillfront Group AB (b).....	2,830	353,727
Storitel AB (b).....	6,381	177,988
Svenska Cellulosa AB SCA.... Class B (b)	61,885	848,963
Svenska Handelsbanken AB... Class A (b)	158,915	1,330,474
Sweco AB Class B.....	6,006	332,921
Swedbank AB Class A (b).....	90,720	1,421,205
Swedish Match AB.....	16,567	1,355,514
Swedish Orphan Biovitrum AB. (b)	19,916	480,793
Telia2 AB Class B (c).....	51,008	719,629
Telefonaktiebolaget LM..... Ericsson Class B	298,130	3,264,640
Telia Co. AB.....	247,509	1,013,254
Thule Group AB (f).....	10,542	348,108
Tobii AB (b).....	20,023	118,302
Trolleborg AB Class B (b).....	22,526	398,048
Trox Group AB.....	7,112	133,886

Modern Times Group MTG AB Class B (b)	8,909	124,764
Munters Group AB (b)(f)	17,152	134,150
Mycronic AB (c)	6,388	150,410
NCC AB Class B	8,969	163,452
NetEnt AB	24,310	206,323
Nibe Industrier AB Class B (b)	31,852	819,166
Nobia AB (b)	16,815	112,512
Nobina AB (b)(f)	12,721	83,680
Nolato AB Class B (b)	1,677	162,798
Nordic Entertainment Group AB Class B (b)	6,203	263,090
Nyfosa AB (b)	17,984	159,308
Oncopptides AB (b)(c)(f)	3,301	48,546
Randox AB (b)	8,087	92,772

Mitrolife AB (b)	6,363	173,731
Molvo AB Class B (b)	151,914	2,920,154
Wallenstam AB Class B (c)	16,601	252,544
Wihlborgs Fastigheter AB	13,486	266,489
Xvivo Perfusion AB (b)	4,152	126,019
		62,577,597

SWITZERLAND — 6.1%

ABB, Ltd.	189,905	4,840,201
Adecco Group AG	15,850	838,424
Alcon, Inc. (b)	50,619	2,877,063
Allreal Holding AG	1,506	325,285
ALSO Holding AG	662	175,756
APG SGA SA (b)	139	28,054
Arbonia AG (b)	6,222	80,368
Aryzta AG	102,583	67,448
Ascom Holding AG (b)	3,750	52,104

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Security Description	Shares	Value
Autonum Holding AG (b)	289	\$ 35,680
Bachem Holding AG Class B	593	252,298
Baloise Holding AG	4,719	696,491
Banque Cantonale Vaudoise	3,190	324,536
Barry Callebaut AG	308	687,745
Basilea Pharmaceutica AG	1,356	74,893
Belimo Holding AG	51	386,015
Bell Food Group AG	199	51,226
BKW AG	2,176	232,310
Bobst Group SA (c)	1,422	88,410
Boesard Holding AG Class A	975	176,560
Bucher Industries AG	681	260,054
Burkhardt Compression Holding AG (c)	438	110,197
Burkhalter Holding AG	433	29,910
Cembra Money Bank AG	3,064	364,574
Chocoladefabriken Lindt & Spruengli AG (e)	111	939,293
Chocoladefabriken Lindt & Spruengli AG (e)	11	982,525
Cie Financiere Richemont SA	53,790	3,620,655
Clariant AG	20,523	405,873

Security Description	Shares	Value
Kuehne + Nagel International AG	5,516	\$ 1,073,741
LafargeHolcim, Ltd. (e)	45,895	2,094,348
LafargeHolcim, Ltd. (e)	8,321	379,767
Landis+Gyr Group AG	2,261	123,421
LEM Holding SA	58	108,909
Leonteq AG (c)	942	33,685
Logitech International SA	17,932	1,392,528
Lorza Group AG	7,674	4,747,751
Medacta Group SA (b)(f)	1,306	122,585
Medartis Holding AG (b)(f)	425	21,094
Medinix International PLC	45,822	168,525
Metal Zug AG Class B	20	28,557
Mobilezone Holding AG	8,564	85,113
Mobimo Holding AG	680	199,829
Molecular Partners AG (b)	1,967	34,298
Nestle SA	306,663	36,587,933
Novartis AG	228,797	19,914,872
OC Oerlikon Corp. AG	21,006	167,708
Orior AG	1,109	88,988
Partners Group Holding AG	1,965	1,811,940

Coca-Cola HBC AG.....	20,452	505,977	RSR Swiss Property AG.....	4,490	543,753
Coltene Holding AG.....	945	71,691	Rieter Holding AG.....	687	61,236
Comet Holding AG.....	901	138,469	Roche Holding AG.....	72,396	24,860,647
Gonzalez AG.....	127	135,870	Schindler Holding AG (e).....	4,159	1,138,166
Credit Suisse Group AG.....	250,216	2,504,084	Schindler Holding AG (e).....	2,055	559,118
Daetwyler Holding AG.....	907	202,646	Schweiter Technologies AG....	124	173,293
DKSH Holding AG.....	3,979	277,890	Sensirion Holding AG (b)(f)....	883	46,317
dormakaba Holding AG.....	293	159,471	SFS Group AG.....	1,739	175,317
Duffry AG (b)(c).....	4,386	136,098	SGS SA.....	618	1,660,286
EFG International AG.....	8,065	45,114	Siegfried Holding AG.....	400	274,247
Emmi AG.....	221	221,354	SlG Combibloc Group AG.....	26,153	524,241
EMS Chemie Holding AG.....	836	752,997	Sika AG.....	14,610	3,596,491
Flughafen Zurich AG (b).....	2,056	282,814	Sonova Holding AG (b).....	5,591	1,420,391
Forbo Holding AG.....	111	182,584	St. Galler Kantonalbank AG....	309	133,215
Galenica AG (f).....	4,895	341,234	STADLER RAIL AG (b)(c).....	4,350	180,805
GAM Holding AG (b)(c).....	19,107	36,928	STMicroelectronics NV.....	65,105	1,997,112
Geberit AG.....	3,866	2,292,944	Straumann Holding AG.....	1,056	1,070,925
Georg Fischer AG.....	419	436,175	Sulzer AG.....	1,843	148,510
Givaudan SA.....	951	4,116,514	Sunrise Communications.....		
Glencore PLC (b).....	1,020,731	2,120,171	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
Implen 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	Swisquote 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

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**STATE STREET GLOBAL ALL CAP EQUITY EX- U.S. INDEX PORTFOLIO
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Security Description	Shares	Value	Security Description	Shares	Value
Metropack Holding AG (b).....	2,150	\$ 132,604	Cheng Wei Precision Industry ..		
Mifor Pharma AG.....	4,647	633,688	Co., Ltd.	59,000	\$ 83,981
Montobel Holding AG.....	2,998	198,319	Chicony Electronics Co., Ltd...	62,491	182,433

MZ Holding AG.....	1,500	134,144
Ypsomed Holding AG (c).....	343	50,323
Zehnder Group AG.....	1,784	86,501
Zur Rose Group AG (b).....	1,188	283,937
Zurich Insurance Group AG....	15,504	5,420,012
		165,035,326

TAIWAN — 3.7%

AcBel Polytech, Inc.....	136,000	113,186
Accton Technology Corp.....	51,000	394,571
Acer, Inc.....	311,000	267,971
A-DATA Technology Co., Ltd..	43,000	82,557
Advanced Ceramic X Corp....	8,000	108,638
Advanced Wireless Semiconductor Co.	14,000	49,518
Advantech Co., Ltd.....	36,514	369,497
Alchip Technologies, Ltd.....	8,000	136,610
AmTRAN Technology Co., Ltd. (b)	189,000	64,760
Arcadyan Technology Corp....	25,487	75,415
Ardentec Corp.....	43,000	48,849
ASE Technology Holding Co., Ltd.	346,325	713,041
Asia Cement Corp.....	233,000	335,720
Asia Optical Co., Inc.....	27,000	60,486
Asia Pacific Telecom Co., Ltd. (b)	29,000	9,574
Asia Vital Components Co., Ltd.	29,000	67,626
ASMedia Technology, Inc.....	4,000	202,809
ASPEED Technology, Inc.....	3,000	118,703
Asustek Computer, Inc.....	67,000	589,481
ATI Optonics Corp. (b).....	922,000	359,095
AURAS Technology Co., Ltd..	7,000	58,404
Brighton Best International Taiwan, Inc.	68,000	60,167
Capital Securities Corp.....	222,000	82,854
Career Technology MFG. Co., Ltd.	61,200	57,564
Caestek Holdings, Ltd.....	17,000	50,886
Catcher Technology Co., Ltd..	71,000	448,613
Gathay Financial Holding Co., Ltd.	807,523	1,081,058
Center Laboratories, Inc.....	29,000	68,603
Century Iron & Steel Industrial Co., Ltd.	13,000	57,762
Chailass Holding Co., Ltd....	121,079	554,635
Chang Hwa Commercial Bank, Ltd.	489,649	294,712
Chang Wah Technology Co., Ltd.	62,000	80,548
Cheng Loong Corp.....	121,000	132,370

Chilisin Electronics Corp.....	24,000	82,711
China Airlines, Ltd. (b).....	434,000	124,801
China Development Financial Holding Corp.	1,476,000	436,582
China General Plastics Corp...	137,550	93,004
China Life Insurance Co., Ltd..	268,557	185,382
China Man-Made Fiber Corp... (b)	267,000	70,268
China Petrochemical Development Corp.	297,000	86,331
China Steel Chemical Corp....	20,000	63,136
China Steel Corp.....	1,205,000	853,445
China Poon Industrial Co., Ltd..	91,000	91,707
Chipbond Technology Corp....	67,000	147,660
ChipMOS Technologies, Inc....	67,000	66,549
Chong Hong Construction Co., Ltd.	18,000	49,940
Chroma ATE, Inc.....	29,000	154,582
Chung Hwa Pulp Corp. (b).....	235,000	71,808
Chunghwa Precision Test Tech Co., Ltd.	3,000	73,248
Chunghwa Telecom Co., Ltd...	408,000	1,507,852
Cleanaway Co., Ltd.....	14,000	76,373
Compal Electronics, Inc.....	446,000	294,963
Compeq Manufacturing Co., Ltd.	80,000	113,881
GTBC Financial Holding Co., Ltd.	1,792,009	1,144,917
GTGI Corp.....	72,000	97,261
Delta Electronics, Inc.....	198,630	1,304,292
E Ink Holdings, Inc.....	75,000	99,230
E Sun Financial Holding Co., Ltd.	1,152,909	1,026,765
Eclat Textile Co., Ltd.....	19,182	239,843
Egis Technology, Inc.....	8,000	46,805
Elan Microelectronics Corp....	24,000	121,528
Elite Material Co., Ltd.....	22,000	111,833
Elite Semiconductor Memory Technology, Inc.	103,000	133,429
eMemory Technology, Inc.....	7,000	124,256
Enocorr Corp.....	6,000	48,337
Epistar Corp. (b).....	86,000	105,952
Eternal Materials Co., Ltd.....	79,000	89,703
Eva Airways Corp.....	323,121	119,482
Evergreen Marine Corp..... Taiwan, Ltd. (b)	369,683	203,809
Everlight Electronics Co., Ltd..	90,000	115,967
Far Eastern Department Stores, Ltd.	83,000	70,169
Far Eastern International Bank	187,005	66,463
Far Eastern New Century Corp.	341,620	300,118

Cheng Shin Rubber Industry... Co., Ltd.	207,000	264,932
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SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)**

Security Description	Shares	Value	Security Description	Shares	Value
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	Inanolux 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
Foxconn 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	Media Tek, Inc.	155,000	3,284,288
Great Wall Enterprise Co., Ltd.	52,000	76,210			

Greatek Electronics, Inc.....	29,000	49,414
HannStar Display Corp.(b)....	325,000	96,116
Highwealth Construction Corp.	80,190	119,788
Hiwin Technologies Corp.....	25,051	248,930
Holtek Semiconductor, Inc.....	33,000	73,778
Holy Stone Enterprise Co.,..... Ltd.	18,000	63,380
Hon Hai Precision Industry..... Co., Ltd.	1,276,320	3,431,399
Hota Industrial Manufacturing.. Co., Ltd.	25,000	82,587
Hotai Finance Co., Ltd.....	18,000	51,074
Hotai Motor Co., Ltd.....	31,000	693,894
HTC Corp.....	120,000	119,220
Hua Nan Financial Holdings ... Co., Ltd.	845,476	518,337

Mega Financial Holding Co.,... Ltd.	1,111,601	1,072,871
Merida Industry Co., Ltd.....	17,000	137,783
Merry Electronics Co., Ltd.....	15,000	77,111
Micro-Star International Co.,... Ltd.	72,000	332,393
Mitag Holdings Corp.....	76,160	75,817
momo.com, Inc.....	5,000	121,708
Nanchow Holdings Co., Ltd....	43,000	62,702
Nan Kang Rubber Tire Co.,..... Ltd.	67,000	98,861
Nan Ya Plastics Corp.....	567,000	1,172,046
Nan Ya Printed Circuit Board .. Corp.	30,000	123,541
Nantex Industry Co., Ltd.....	69,000	119,309
Nanya Technology Corp.....	131,000	263,287
Nien-Made Enterprise Co.,..... Ltd.	17,000	203,151
Novatek Microelectronics	56,000	516,558

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Security Description	Shares	Value
OBI Pharma, Inc.(b).....	13,000	\$ 50,483
Oneness Biotech Co., Ltd.(b)..	25,000	297,428
Ran International Industrial.... Corp.	108,000	65,069
Rarado Technologies, Ltd.....	7,000	255,920
RChome Online, Inc.....	17,000	59,287
Regatron Corp.....	188,000	417,437
RharmaEssentia Corp.(b).....	20,386	70,736
Rhison Electronics Corp.....	13,000	119,891
Rixart Imaging, Inc.....	12,000	74,432
Rou Chen Corp.....	235,000	213,446
Rowertech Technology, Inc.....	87,000	261,631
Roya International Co., Ltd.....	5,000	95,634
President Chain Store Corp....	58,000	527,923
Rimax Electronics, Ltd.....	35,000	52,096
Qisda Corp.....	125,000	80,359
Quanta Computer, Inc.....	284,000	745,769
Radiant Opto-Electronics	45,000	172,583

Security Description	Shares	Value
TaiMed Biologics, Inc.(b).....	15,000	\$ 47,966
Taishin Financial Holding Co.,.. Ltd.	1,102,330	490,450
Taiwan Business Bank.....	713,232	236,369
Taiwan Cement Corp.....	467,504	672,620
Taiwan Cogeneration Corp.....	134,000	176,485
Taiwan Cooperative Financial.. Holding Co., Ltd.	953,182	645,296
Taiwan Fertilizer Co., Ltd.....	111,000	195,251
Taiwan High-Speed Rail Corp..	226,000	247,890
Taiwan Hon Chuan Enterprise .. Co., Ltd.	101,000	192,631
Taiwan Mobile Co., Ltd.....	168,000	561,505
Taiwan Paiho, Ltd.....	32,000	75,271
Taiwan Secom Co., Ltd.....	24,000	69,934
Taiwan Semiconductor..... Manufacturing Co., Ltd.	2,541,000	38,226,973
Taiwan Styrene Monomer.....	154,000	86,394
Taiwan Surface Mounting..... Technology Corp.	30,000	108,706

Radium Life Tech Co., Ltd.....	184,000	64,198
Realtek Semiconductor Corp..	47,000	602,462
Ruentex Development Co.,.... Ltd.	116,041	156,757
Ruentex Industries, Ltd.....	47,400	106,333
SDI Corp.....	35,000	71,627
Sercomm Corp.....	27,000	67,828
Shanghai Commercial &..... Savings Bank, Ltd.	343,649	463,801
Shin Kong Financial Holding... Co., Ltd.	1,193,988	333,657
Shin Zu Shing Co., Ltd.....	18,742	90,935
Shining Building Business Co., Ltd. (b)	188,000	66,542
Sigurd Microelectronics Corp..	67,078	88,050
Simplo Technology Co., Ltd....	18,000	186,905
Sinbon Electronics Co., Ltd....	22,000	136,962
Sino-American Silicon..... Products, Inc.	51,000	171,808
SinoPac Financial Holdings.... Co., Ltd.	1,182,281	445,794
Sitronix Technology Corp.....	12,000	54,610
Soft World International Corp..	32,000	94,790
Sporton International, Inc.....	11,000	92,813
St Shine Optical Co., Ltd.....	6,000	59,139
Standard Foods Corp.....	51,417	108,467
Sunny Friend Environmental... Technology Co., Ltd.	8,000	63,679
Supreme Electronics Co., Ltd..	122,000	124,331
Synomold Enterprise Corp.....	28,000	81,641
Synnex Technology..... International Corp.	128,550	184,204
TA-Chen Stainless Ripe.....	168,300	114,848
Taichung Commercial Bank.... Co., Ltd.	229,336	85,044
Taigen Biopharmaceuticals.... Holdings, Ltd. (b)	126,000	95,559

Taiwan TEA Corp.-(b).....	161,000	93,983
Taiwan Union Technology..... Corp.	21,000	81,743
TCL Co., Ltd.....	7,000	65,393
Teco Electric and Machinery... Co., Ltd.	148,000	152,866
Test Research, Inc.....	44,000	86,942
Thinking Electronic Industrial... Co., Ltd.	26,000	89,411
Ton Yi Industrial Corp. (b).....	184,000	63,731
Tong Hsing Electronic..... Industries, Ltd.	18,000	83,543
Topco Scientific Co., Ltd.....	22,000	87,245
TPK Holding Co., Ltd. (b).....	33,000	56,193
Tripod Technology Corp.....	44,000	168,652
TTY Biopharm Co., Ltd.....	22,000	50,751
Tung Ho Steel Enterprise..... Corp.	68,000	67,206
TXG Corp.....	39,000	97,840
Unimicon Technology Corp....	109,000	282,652
Union Bank Of Taiwan.....	158,000	54,571
Uni-President Enterprises..... Corp.	492,880	1,067,460
Unitach Printed Circuit Board.. Corp.	61,000	44,936
United Integrated Services..... Co., Ltd.	13,000	88,081
United Microelectronics Corp..	1,312,000	1,294,128
United Renewable Energy..... Co., Ltd. (b)	273,450	110,084
USI Corp.....	244,000	133,009
Vanguard International..... Semiconductor Corp.	105,000	351,262
Visual Photonics Epitaxy Co.,.. Ltd.	20,000	54,790
Votronic Power Technology.... Corp.	6,200	210,606

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Security Description	Shares	Value
Wafer Works Corp.....	50,000	\$ 59,425
Walsin Lihwa Corp.....	328,000	182,727
Walsin Technology Corp.....	28,000	150,870

Security Description	Shares	Value
GP ALL PCL (b).....	636,800	\$ 1,210,799
Eastern Polymer Group PCL...	280,400	42,298
Electricity Generating PCL.....	29,200	172,320

Win Semiconductors Corp.....	36,000	358,963
Winbond Electronics Corp.....	274,000	133,509
Wistron Corp.....	302,842	314,068
Wistron NeWeb Corp.....	36,000	95,637
Wiwynn Corp.....	8,000	181,830
WRG Holdings, Ltd.....	160,480	216,401
XinTec, Inc. (b).....	17,000	69,538
Xxentria Technology Materials Corp.	32,000	56,404
Yageo Corp.....	37,962	466,148
YC INOX Co., Ltd.....	82,000	65,006
YFY, Inc.....	119,000	71,000
Yuanta Financial Holding Co., Ltd.	992,142	614,268
Yulon Motor Co., Ltd. (b).....	112,000	89,499
Zhen Ding Technology Holding, Ltd.	55,000	241,415
		100,287,801

TANZANIA, UNITED

REPUBLIC OF — 0.0% (a)

AngloGold Ashanti, Ltd.....	45,212	1,187,695
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THAILAND — 0.5%

Advanced Info Service PCL....	106,700	575,801
AEON Thana Sineap 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

Energy Absolute PCL.....	170,713	211,455
Erawan Group PCL.....	394,000	39,291
GFRT PCL.....	131,000	50,850
Global Power Synergy PCL.... Class F	74,500	135,187
Gulf Energy Development PCL	289,520	278,670
Gunkul Engineering PCL.....	705,600	49,879
Hana Microelectronics PCL....	82,100	112,705
Home Product Center PCL....	591,100	268,618
Indorama Ventures PCL.....	175,900	117,128
Intouch Holdings PCL Class F.	210,500	340,454
IRPC PCL.....	971,500	58,865
Jasmine International PCL....	363,100	32,543
Kasikornbank PCL.....	270,600	658,726
KCE Electronics PCL.....	77,000	73,507
Krung Thai Bank PCL.....	364,900	101,913
Krung Thai 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
Muang Thai 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
RTG Energy PCL.....	109,300	63,812
RTT Exploration & Production PCL	145,100	361,748
RTT Global Chemical PCL.....	213,000	263,834
RTT 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
Siangas & 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
Sriwadd 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

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Security Description	Shares	Value
Thai Vegetable Oil PCL.....	83,600	\$ 86,403
Thonburi Healthcare Group.... PCL (c)	111,000	65,155
TMB Bank PCL.....	2,510,814	70,521
Total Access Communication.. PCL	45,600	46,410
True Corp. PCL.....	1,001,312	97,959
TTW PCL.....	175,800	69,904
U City PCL Class F (b)(c).....	1,076,200	38,378
Vinythai PCL.....	85,300	61,376
WHA Corp. PCL.....	459,200	40,866
		13,699,733

TURKEY — 0.1%

Akbank T.A.S. (b).....	288,939	190,790
Anadolu Efes Biraçılık Ve Malt. Sanayii A/S	23,020	61,605
Aselsan Elektronik Sanayi Me.. Ticaret A/S	88,368	221,604
BİM Birleşik Magazalar A/S....	41,200	370,298
Coca-Cola İçecek A/S.....	7,067	41,101
Eldorado Gold Corp. (b).....	17,200	180,917
Emlak Konut Gayrimenkul..... Yatırım Ortaklığı A/S REIT	158,361	35,321
Ereğli Demir ve Çelik..... Fabrikaları TAS	122,270	150,228
Ford Otomotiv Sanayi A/S.....	6,094	69,212
Hacı Ömer Sabancı Holding.... A/S	140,790	151,619
KOC Holding A/S.....	71,562	135,813
Koza Altın İşletmeleri A/S (b)..	8,941	90,635
Migros Ticaret A/S (b).....	17,677	94,532
Retkim Petrokimya Holding.... A/S (b)	443,776	241,929
Soda Sanayii A/S.....	101,313	108,795
TAV Havalimanları Holding A/S	12,185	24,223
Tekfen Holding A/S.....	45,605	86,973
Tupras Türkiye Petrol..... Rafinerileri A/S (b)	12,883	132,488
Türk Hava Yolları A.O. (b).....	85,741	115,801
Turkcell İletişim Hizmetleri A/S.	100,945	197,234

Security Description	Shares	Value
Dana Gas PJSC.....	290,758	\$ 56,409
Deyaar Development PJSC.... (b)	788,713	61,788
Dubai Islamic Bank PJSC.....	117,687	138,780
Emaar Malls PJSC (b).....	267,179	109,306
Emaar Properties PJSC (b)....	256,763	197,190
Emirates NBD Bank PJSC.....	256,095	748,005
Emirates Telecommunications . Group Co. PJSC	198,593	902,578
First Abu Dhabi Bank PJSC....	277,818	857,276
National Central Cooling Co.... PJSC	146,926	88,766
Network International Holdings. PLC (b)(f)	47,026	165,710
Union Properties PJSC (b).....	971,470	78,880
		4,080,828

UNITED KINGDOM — 7.9%

3i Group PLC.....	99,393	1,278,761
888 Holdings PLC.....	47,272	153,519
A.G. Barr PLC.....	16,160	101,684
AB Dynamics PLC.....	2,636	63,215
Abcam PLC.....	20,974	331,890
Admiral Group PLC.....	19,522	659,635
Advanced Medical Solutions... Group PLC	26,844	74,787
Aggreko PLC.....	23,169	110,379
AJ Bell PLC.....	26,404	153,584
Alfa Financial Software..... Holdings PLC (b)(f)	72,989	117,950
Alliance Pharma PLC.....	64,517	61,722
Anglo Pacific Group PLC.....	29,575	48,481
AQ World PLC (b).....	26,609	74,234
Ascential PLC (b)(c)(f).....	30,220	114,892
Ashmore Group PLC.....	36,143	167,133
Ashtead Group PLC.....	47,875	1,727,319
ASOS PLC (b).....	7,567	503,372
Associated British Foods PLC..	36,388	877,721
Assura PLC REIT.....	347,797	346,849

Türkiye Garanti Bankası A/S ... (b)	190,042	174,118
Türkiye İş Bankası A/S Class C (b)	164,039	113,841
Ulker Bisküvi Sanayi A/S (b) ...	14,252	41,991
Yapı ve Kredi Bankası A/S (b) ..	273,794	75,743
		3,106,811

**UNITED ARAB EMIRATES —
0.2%**

Abu Dhabi Commercial Bank .. PJSC	226,966	350,274
Air Arabia PJSC	303,107	92,624
Aldar Properties PJSC	307,385	169,646
Amanat Holdings PJSC	296,164	63,596

Aston Martin Lagonda Global .. Holdings PLC (b)(c)(f)	60,036	39,545
AstraZeneca PLC	134,035	14,673,068
Auto Trader Group PLC (f)	99,031	720,370
Avast PLC (f)	67,633	460,039
AVEVA Group PLC	7,861	485,774
Aviva PLC	420,211	1,557,621
B&M European Value Retail ... SA	92,422	590,327
Babcock International Group ... PLC	22,867	73,897
BAE Systems PLC	334,877	2,083,706
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
Barrat Developments PLC	104,011	639,081

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Beazley PLC	56,330	\$ 223,435
Bellway PLC	11,990	364,098
Berkeley Group Holdings PLC ..	12,840	701,272
Biffa PLC (f)	23,119	64,835
Big Yellow Group PLC REIT ...	14,991	201,325
Blue Prism Group PLC (b)(c) ..	6,473	111,440
BMQ Commercial Property ... Trust REIT	74,028	61,779
Bodycote PLC	17,319	129,955
boohoo Group PLC (b)	100,234	484,818
BP PLC	2,069,422	5,996,089
Brewin Dolphin Holdings PLC ..	34,485	104,018
British American Tobacco PLC ..	234,335	8,421,859
British Land Co. PLC REIT	108,042	471,893
Britvic PLC	27,252	289,320
BT Group PLC	971,919	1,233,391
Bunzl PLC	37,294	1,206,375
Burberry Group PLC	40,470	812,729
Cairn Energy PLC	56,269	104,623
Galison PLC (b)	15,254	32,617
Capita PLC (b)	140,018	55,160

Security Description	Shares	Value
Diageo PLC	238,731	\$ 8,215,667
Dialog Semiconductor PLC (b) ..	8,298	361,728
Diploma PLC	11,567	328,598
Direct Line Insurance Group ... PLC	135,456	473,328
Dixons Carphone PLC	75,099	90,613
Dominos Pizza Group PLC	38,448	181,282
Drax Group PLC	32,404	111,459
DS Smith PLC	140,182	533,578
Dunelm Group PLC	10,330	186,354
easyJet PLC	12,809	82,685
Electrocomponents PLC	46,641	428,332
Elementis PLC (b)	57,380	56,377
EMIS Group PLC	9,755	131,157
Empiric Student Property PLC .. REIT	78,997	62,298
Equiniti Group PLC (b)(f)	29,179	42,882
Essentra PLC (b)	20,843	68,577
EuroMoney Institutional ... Investor PLC	8,298	85,943
Experian PLC	92,859	3,495,743
Ferrexpo PLC	26,623	60,742

Capital & Counties Properties.. PLC REIT	66,111	95,426
Centrica PLC.....	529,118	274,299
Ceres Power Holdings PLC (b)	7,916	56,905
Cineworld Group PLC (c).....	58,020	30,398
Civitas Social Housing PLC.... REIT	94,438	128,881
Clinigen Healthcare, Ltd.....	11,720	106,130
Close Brothers Group PLC.....	15,457	203,700
GMC Markets PLC (f).....	21,347	85,414
GNIH Industrial NV (b).....	104,522	808,547
Goats Group PLC.....	90,858	65,505
Coca-Cola European Partners. PLC (e)	9,400	364,814
Coca-Cola European Partners. PLC (e)	11,838	465,120
Compass Group PLC.....	181,202	2,727,143
Computacenter PLC.....	6,746	206,383
ConvaTec Group PLC (f).....	186,454	430,350
Countryside Properties PLC (f)	72,392	314,543
Granoware PLC.....	1,700	34,065
Granewick PLC.....	4,711	220,876
Grest Nicholson Holdings PLC. (b)	28,002	71,481
Groda International PLC.....	14,380	1,162,176
Guetodian Reit PLC.....	48,411	55,576
GVS Group PLC.....	6,658	106,388
Daily Mail & General Trust..... PLC Class A	14,271	119,922
DCC PLC.....	11,243	872,004
Dechra Pharmaceuticals PLC..	10,508	437,750
Derwent London PLC REIT....	9,603	318,553

Fevertree Drinks PLC.....	10,675	319,623
Fiat Chrysler Automobiles NV.. (b)	119,337	1,465,102
First Derivatives PLC.....	2,570	109,926
Firstgroup PLC (b).....	94,834	46,409
FL EX LNG, Ltd.....	7,577	42,819
Forterra PLC (b)(f).....	29,434	67,352
Frasers Group PLC (b).....	19,990	88,822
Frontier Developments PLC.... (b)	5,571	195,899
Funding Circle Holdings PLC.. (b)(f)	129,936	133,713
Future PLC.....	9,077	227,701
G4S PLC (b).....	158,483	409,538
Games Workshop Group PLC..	2,919	383,703
Gamesys Group PLC.....	8,539	131,587
GB Group PLC (b).....	14,835	134,583
GCP Student Living PLC REIT.	70,906	113,065
Genus PLC.....	5,886	292,450
GlaxoSmithKline PLC.....	512,457	9,625,526
Go Ahead Group PLC.....	4,113	30,656
GoCo Group PLC.....	68,401	94,619
Grafton Group PLC (b).....	19,660	171,290
Grainger PLC.....	68,809	263,781
Great Portland Estates PLC.... REIT	20,668	159,791
Greggs PLC (b).....	9,198	139,649
GVC Holdings PLC (b).....	59,523	746,895
Halfords Group PLC.....	44,124	103,477
Halma PLC.....	38,778	1,173,780
Hammerson PLC REIT (b)(c).. (b)(c)	328,425	69,282
Hargreaves Lansdown PLC....	38,878	783,536

See accompanying notes to schedule of investments.

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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
Hastings Group Holdings PLC. (f)	44,268	\$ 144,448	LondonMetric Property PLC.... 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	Marshall's 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	Ragegroup PLC (b).....	38,313	185,045
John Laing Group PLC (f).....	70,494	285,042	Rafagon Banking Group PLC..	23,278	99,987
John Wood Group PLC (b).....	63,556	174,829	Rearson PLC.....	70,744	502,783
Johnson-Matthey PLC.....	19,768	601,849	Rennon Group PLC.....	43,005	573,244
Jupiter Fund Management.....			Rersimmon PLC.....	35,152	1,122,365
PLC	35,489	102,649	Retrofac, Ltd. (b).....	14,738	21,201
Just Group PLC (b).....	106,609	61,974	RetroPavlovsk PLC (b).....	168,605	71,697
Kainos Group PLC.....	12,651	162,411	Rets at Home Group PLC.....	44,934	246,086
Keller Group PLC.....	10,427	82,093	Rhoenix Group Holdings PLC..	55,274	492,486
Kingfisher PLC.....	215,533	827,145	Ricton 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	Rollen Street Secured Lending...		
Learning Technologies Group..			PLC	6,909	75,265
PLC	39,365	66,667	Roypipe 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 (b)...	7,302,331	2,483,717	Primary Health Properties PLC...		
London Stock Exchange.....			REIT	115,471	221,409
Group PLC	32,232	3,704,575	Provident Financial PLC (b)....	25,086	62,822
			Prudential PLC.....	264,732	3,805,670
			RZ-Cussons PLC.....	23,269	70,722

See accompanying notes to schedule of investments.

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**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
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	Tata & 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 (e).....	51,115	32,525	Tesco PLC.....	1,007,874	2,770,156
Restore PLC.....	14,057	58,222	TORM PLC (e).....	8,442	57,324
Rightmove PLC.....	89,181	722,341	TRICAP 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 (e).....	91,928	282,418	UK Commercial Property.....		
RSA Insurance Group PLC.....	105,668	618,150	REIT, Ltd.	128,022	112,695
RWS Holdings PLC (e).....	28,394	207,090	Ultra Electronics Holdings PLC	7,250	195,203
Sabra Insurance Group PLC... (f)	20,082	66,246	Unilever NV.....	149,201	9,062,129
Safestore Holdings PLC REIT..	23,762	239,097	Unilever PLC.....	119,356	7,372,648
Saga PLC.....	124,644	20,054	UNITE Group PLC REIT (b)....	26,445	286,484
Saga PLC (b).....	69,246	448	United Utilities Group PLC.....	69,650	770,841
Sage Group PLC.....	121,054	1,127,112	Urban & Civic PLC.....	24,078	65,680
Sanne Group PLC.....	12,797	108,587	Vectura Group PLC.....	109,978	146,445
Savills PLC (b).....	10,943	110,199	Vesuvius PLC (b).....	17,220	87,935
Schroder Real Estate			Victoria PLC (b).....	5,835	22,555
Investment Trust, Ltd.	105,428	44,046	Victrex PLC.....	7,821	185,091
Schroders PLC.....	12,534	436,129	Virgin Money UK PLC (b).....	115,808	109,412
Segro PLC REIT.....	127,189	1,531,401	Vistry Group PLC (b).....	17,728	130,163
Senior PLC.....	31,367	18,045	Vodafone Group PLC.....	2,722,171	3,614,896
Serco Group PLC (b).....	135,092	221,575	Warehouse Reit PLC.....	28,238	40,522
Serica Energy PLC.....	48,012	59,348	Watkin Jones PLC.....	28,675	52,344
Severn Trent PLC.....	24,305	766,689	Weir Group PLC.....	27,412	442,115
Shaftesbury PLC REIT.....	13,712	88,078	WH Smith PLC.....	10,408	128,071
Signature Aviation PLC.....	142,333	439,349	Whitbread PLC (b).....	20,616	564,354
Smart Metering Systems PLC..	13,920	117,152	William Hill PLC.....	150,155	534,768

Smith & Nephew PLC.....	92,360	1,812,705
Smiths Group PLC.....	40,469	717,241
Softcat PLC.....	10,760	167,629
Spectris PLC.....	11,660	366,760
Spirax-Sarco Engineering PLC	8,228	1,173,906
Spire Healthcare Group PLC..		
(f)	49,079	60,503
Spirent Communications PLC..	55,337	203,877
SSE PLC.....	106,166	1,655,523
SSR Group PLC.....	40,224	93,456
St James's Place PLC.....	54,813	660,674
St Modwen Properties PLC....	17,643	71,240
Stagecoach Group PLC.....	45,711	22,895
Standard Chartered PLC.(b)...	274,022	1,263,331

Wm Morrison Supermarkets ...		
PLC	245,656	540,222
Workspace Group PLC REIT...	11,884	82,609
WPP PLC.....	136,065	1,070,676
		213,197,583
UNITED STATES — 0.2%		
Bausch Health Cos., Inc.(b)...	32,300	500,550
Bizlink Holding, Inc.....	10,000	78,557
BRR, Inc.....	4,000	210,668
Burford Capital, Ltd.....	18,434	148,679
Carnival PLC.....	12,859	163,905
Charlottes Web Holdings, Inc..		
(b)	5,500	12,970
CyberArk Software, Ltd.(b)....	3,983	411,922
Diversified Gas & Oil PLC.....	66,708	90,480
Ferguson PLC.....	22,953	2,314,156

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Immode, Ltd.(b).....	1,400	\$ 50,652
JBS SA.....	111,300	408,160
Primo Water Corp.....	14,800	209,521
QIAGEN NV.(b).....	23,305	1,210,658
Reliance Worldwide Corp.....		
Ltd.	101,916	281,950
Sims, Ltd.....	10,544	58,074
TL Fluid Systems PLC.(b)(f)....	21,178	42,142
Viamed Healthcare, Inc.(b)....	3,200	27,670
		6,220,714
ZAMBIA — 0.0% (a)		
First Quantum Minerals, Ltd....	62,400	554,511
TOTAL COMMON STOCKS (Cost: \$2,319,566,742).....		2,553,210,177
RIGHTS — 0.0% (a)		
AUSTRALIA — 0.0% (a)		
Corporate Travel Management...		
Ltd.(expiring 10/15/20) (b)	1,420	3,439
CHINA — 0.0% (a)		

Security Description	Shares	Value
Minor International PCL.....		
(expiring 9/30/21) (b)	2,000	\$ 25
Srisawad Corp. PCL (expiring		
8/29/25) (b)	3,396	1,254
		4,945
TOTAL WARRANTS (Cost: \$0).....		6,493
SHORT-TERM INVESTMENTS — 6.1%		
State Street Institutional		
Liquid Reserves Fund,		
Premier Class 0.11% (g) (h)	8	8
State Street Institutional U.S. .		
Government Money Market		
Fund, Class G Shares 0.07%		
(g) (h)	122,172,211	122,172,211
State Street Navigator.....		
Securities Lending Portfolio II		
(i) (j)	41,324,393	41,324,393
TOTAL SHORT-TERM INVESTMENTS (Cost: \$163,406,612).....		163,496,612
TOTAL INVESTMENTS — 101.1% (Cost: \$2,483,083,859).....		2,716,736,007

Legend Holdings Corp. (expiring 10/30/20) Class H (b) (d)	4,638	—
SOUTH KOREA — 0.0% (a)		
Medytox, Inc. (expiring 10/15/20) (b)	90	2,239
SPAIN — 0.0% (a)		
Almiral SA (expiring 10/2/20) (b) (c)	10,484	2,559
THAILAND — 0.0% (a)		
Amata Corp. (expiring 10/16/20) (b)	7,646	193
Ratchthan Leasing PCL (expiring 10/9/20) (b)	149,000	14,295
Siam Cement PCL (expiring 9/30/20) (b) (d)	10,410	—
		14,488
TOTAL RIGHTS (Cost \$20,505)		22,725
WARRANTS — 0.0% (a)		
BRAZIL — 0.0% (a)		
GVC Brasil Operadora e Agencia de Viagens SA (expiring 1/29/21) (b)	1,766	1,548
THAILAND — 0.0% (a)		
BTS Group Holdings PCL (expiring 2/16/21) (b)	61,990	1,115
Minor International PCL (expiring 12/31/21) (b)	2,000	25
Minor International PCL (expiring 7/31/23) (b)	10,743	2,526

LIABILITIES IN EXCESS OF OTHER ASSETS ...	
— (1.1)%	(29,955,823)
NET ASSETS — 100.0%	\$ 2,686,780,184

- (a) Amount is less than 0.05% of net assets.
- (b) Non-income producing security.
- (c) All or a portion of the shares of the security are on loan at September 30, 2020.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of September 30, 2020, total aggregate fair value of the securities is \$25,725, representing less than 0.05% of the Fund's net assets.
- (e) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (f) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 2.3% 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.
- (g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended September 30, 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.

See accompanying notes to schedule of investments.

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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	<u>30.3%</u>

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

See accompanying notes to schedule of investments.

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>

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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.

Security Description	Shares	Value
COMMON STOCKS — 99.2%		
AEROSPACE & DEFENSE — 1.0%		
AAR Corp.	4,941	\$ 92,891
Aerojet 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
RAE, Inc. (a) (b)	9,000	76,500
Rark 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
		7,631,128
AIR FREIGHT & LOGISTICS — 0.3%		
Air Transport Services Group, Inc. (a)	8,300	207,998

Security Description	Shares	Value
Mesa Air Group, Inc. (a)	4,400	\$ 12,980
SkyWest, Inc.	7,003	209,109
Spirit Airlines, Inc. (a)	12,690	204,309
		1,396,248
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
		5,258,958
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
Winnabago Industries, Inc.	4,400	227,348
		46,884,636
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

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
		2,122,649
AIRLINES — 0.2%		
Allegiant Travel Co.	1,819	217,916
Gopa Holdings SA Class A	4,546	228,846
Hawaiian Holdings, Inc.	6,445	83,076
JetBlue Airways Corp. (a)	38,836	440,012

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 Bankshares, Inc. .. (a)	3,399	38,579
Atlantic Union Bankshares Corp. ..	11,307	241,631
Auburn National Bancorp, Inc.	400	14,504
Bank of California, Inc.	6,313	63,888
BankFirst Corp.	2,652	108,308

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Bancorp, Inc. (a)	7,300	\$ 63,072
BancorpSouth Bank	14,055	272,386
Bank First Corp. (b)	900	52,830
Bank of Commerce Holdings	2,729	19,021
Bank of Hawaii Corp.	5,626	284,226
Bank of Marin Bancorp	1,844	53,402
Bank of NT Butterfield & Son, Ltd. .	7,196	160,327
Bank of Princeton	900	16,353
Bank OZK	17,457	372,183
Bank7 Corp.	500	4,700
BankFinancial Corp.	2,191	15,819
BankUnited, Inc.	13,027	285,422
Bankwell Financial Group, Inc.	1,000	14,150
Banner Corp.	5,100	164,526
Bar Harbor Bankshares	2,380	48,909
Baycom Corp. (a)	1,620	16,686
BCB Bancorp, Inc.	2,300	18,400
Berkshire Hills Bancorp, Inc.	6,316	63,855
BOK Financial Corp.	4,508	232,207
Boston Private Financial Holdings, Inc.	11,665	64,391
Bridge Bancorp, Inc.	2,600	45,318
Brookline Bancorp, Inc.	11,351	98,129

Security Description	Shares	Value
Commerce Bancshares, Inc.	14,379	\$ 809,394
Community Bank System, Inc.	7,439	405,128
Community Bankers Trust Corp.	3,399	17,267
Community Financial Corp.	800	17,080
Community Trust Bancorp, Inc.	2,203	62,257
ConnectOne Bancorp, Inc.	5,434	76,456
County Bancorp, Inc.	800	15,040
CrossFirst Bankshares, Inc. (a) (b)	6,823	59,292
Cullen/Frost Bankers, Inc.	7,956	508,786
Customers Bancorp, Inc. (a)	4,502	50,422
CVB Financial Corp.	18,300	304,329
Dime Community Bankshares, Inc.	4,100	46,371
Eagle Bancorp Montana, Inc.	1,000	17,620
Eagle Bancorp, Inc.	4,400	117,876
East West Bancorp, Inc.	20,086	657,616
Enterprise Bancorp, Inc.	1,378	28,966
Enterprise Financial Services	3,547	96,727
Equity Bancshares, Inc. Class A ... (a)	2,300	35,650
Esquire Financial Holdings, Inc. (a)	1,000	15,000

Bryn Mawr Bank Corp.....	2,805	69,760
Business First Bancshares, Inc., (b)	1,900	28,500
Byline Bancorp, Inc.....	3,700	41,736
G&F Financial Corp.....	500	14,850
Cadence Bancorp.....	17,300	148,607
California Bancorp, Inc. (a).....	1,200	13,596
Cambridge Bancorp.....	949	50,449
Camden National Corp.....	2,102	63,533
Capital Bancorp, Inc. (a).....	1,300	12,298
Capital City Bank Group, Inc.....	2,100	39,459
Capstar Financial Holdings, Inc....	2,300	22,563
Carter Bank & Trust.....	3,500	23,275
Cathay General Bancorp.....	10,754	233,147
CB Financial Services, Inc. (b)....	800	15,264
GBTX, Inc.....	2,490	40,687
Central Pacific Financial Corp.....	3,854	52,299
Central Valley Community Bancorp	1,700	20,995
Century Bancorp, Inc. Class A.....	436	28,663
Chemung Financial Corp.....	604	17,437
ChoiceOne Financial Services, Inc.	1,000	26,020
CLT Group, Inc.....	13,959	247,214
Citizens & Northern Corp.....	1,900	30,856
Citizens Holding Co.....	700	15,694
City Holding Co.....	2,149	123,804
Civista Bancshares, Inc.....	2,400	30,048
GNB Financial Corp.....	2,300	34,201
Coastal Financial Corp. (a).....	1,213	14,859
Codorus Valley Bancorp, Inc.....	1,438	18,838
Colony Bankcorp, Inc.....	1,200	12,900
Columbia Banking System, Inc....	10,158	242,268

Evans Bancorp, Inc.....	800	17,800
Farmers & Merchants Bancorp, Inc. (b)	1,624	32,496
Farmers National Banc Corp.....	4,066	44,401
FB Financial Corp.....	4,383	110,101
Fidelity D&D Bancorp, Inc. (b).....	444	21,627
Financial Institutions, Inc.....	2,480	38,192
First Bancorp.....	31,500	164,430
First Bancorp, Inc.....	1,600	33,728
First Bancorp/Southern Pines.....	4,214	88,199
First Bancshares, Inc.....	3,000	62,910
First Bank.....	2,600	16,120
First Busey Corp.....	7,388	117,395
First Business Financial Services, Inc.	1,300	18,577
First Capital, Inc. (b).....	500	28,025
First Choice Bancorp.....	1,620	21,530
First Citizens BancShares, Inc. Class A	898	286,264
First Commonwealth Financial Corp.	14,306	110,728
First Community Bankshares, Inc.	2,500	45,125
First Community Corp.....	1,100	14,993
First Financial Bancorp.....	14,091	169,162
First Financial Bankshares, Inc....	18,302	510,809
First Financial Corp.....	1,900	59,660
First Foundation, Inc.....	5,550	72,538
First Guaranty Bancshares, Inc. (b)	803	9,724
First Hawaiian, Inc.....	18,500	267,695
First Horizon National Corp.....	77,947	735,040
First Internet Bancorp.....	1,500	22,095

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
First Interstate BancSystem, Inc. Class A	6,082	\$ 193,712
First Merchants Corp.....	7,820	181,111
First Mid-Illinois Bancshares, Inc..	2,100	52,395
First Midwest Bancorp, Inc.....	16,607	179,023

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

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Seacoast Banking Corp. of Florida (a)	7,484	\$ 134,937
Select Bancorp, Inc. (a)	2,428	17,457
ServisFirst Bancshares, Inc.	6,900	234,807
Shore Bancshares, Inc.	1,855	20,368
Sierra Bancorp	2,200	36,938
Signature Bank	7,403	614,375
Silvergate Capital Corp. Class A (a) (b)	2,226	32,054
Simmons First National Corp. Class A	15,286	242,360
SmartFinancial, Inc.	2,002	27,207
South Plains Financial, Inc.	1,600	19,856
South State Corp.	9,975	480,296
Southern First Bancshares, Inc. (a)	1,100	26,565
Southern National Bancorp of Virginia, Inc.	3,025	26,257
Southside Bancshares, Inc.	4,655	113,722
Spirit of Texas Bancshares, Inc. (a)	2,149	23,983
Stirling Bancorp	27,605	290,405
Stock Yards Bancorp, Inc.	2,900	98,716
Summit Financial Group, Inc.	1,700	25,177
Synovus Financial Corp.	20,839	441,162
T.C.F. Financial Corp.	21,563	503,712
Texas Capital Bancshares, Inc. (a)	7,164	223,015
Tompkins Financial Corp.	2,042	116,006
Towne Bank	9,790	160,556
TriCo Bancshares	3,872	94,825
TriState Capital Holdings, Inc. (a)	4,300	56,932
Triumph Bancorp, Inc. (a)	3,221	100,302
Trustmark Corp.	9,196	196,886
UMB Financial Corp.	6,189	303,323
Umpqua Holdings Corp.	31,387	333,330
United Bankshares, Inc.	17,581	377,464
United Community Banks, Inc.	11,386	192,765
United Security Bancshares	2,100	12,831
Unity Bancorp, Inc.	1,200	13,896

Security Description	Shares	Value
Keurig Dr. Pepper, Inc.	55,200	\$ 1,523,520
MGP Ingredients, Inc.	1,800	71,532
National Beverage Corp. (a) (b)	1,703	115,821
NewAge, Inc. (a)	11,300	19,549
Primo Water Corp.	22,200	315,240
		3,505,124

BIOTECHNOLOGY — 6.7%

89bio, Inc. (a)	500	12,830
Abeona Therapeutics, Inc. (a)	10,786	11,002
ACADIA Pharmaceuticals, Inc. (a)	15,809	652,121
Acceleron Pharma, Inc. (a)	7,315	823,157
ADMA Biologics, Inc. (a) (b)	11,000	26,290
Aduro Biotech, Inc. (a)	10,454	25,403
Adverum Biotechnologies, Inc. (a)	10,100	104,030
Aeglea BioTherapeutics, Inc. (a)	5,700	40,413
Affimed, Inc. (a)	11,500	38,985
Agenus, Inc. (a)	20,300	81,200
Agios Pharmaceuticals, Inc. (a)	8,804	308,140
Aimmune Therapeutics, Inc. (a)	6,600	227,370
Akcea Therapeutics, Inc. (a)	2,000	36,280
Akebia Therapeutics, Inc. (a)	18,917	47,482
Akero Therapeutics, Inc. (a)	1,600	49,264
Akouos, Inc. (a)	2,100	48,027
Albireo Pharma, Inc. (a)	2,000	66,740
Alector, Inc. (a) (b)	6,035	63,579
Alkermes PLC (a)	22,562	373,852
Allakos, Inc. (a) (b)	3,446	280,677
Allogene Therapeutics, Inc. (a) (b)	7,100	267,741
Allovir, Inc. (a)	2,600	71,500
Alnylam Pharmaceuticals, Inc. (a)	16,529	2,406,622
ALX Oncology Holdings, Inc. (a)	1,400	52,836
Amicus Therapeutics, Inc. (a)	36,141	510,311
AnaptysBio, Inc. (a)	3,214	47,407
Anavex Life Sciences Corp. (a) (b)	7,700	35,035
Anika Therapeutics, Inc. (a)	1,947	68,904
Annexon, Inc. (a)	2,100	63,483

Univest Financial Corp.....	4,040	58,055
Valley National Bancorp.....	56,542	387,313
Veritex Holdings, Inc.....	7,050	120,061
Washington Trust Bancorp, Inc....	2,423	74,289
Webster Financial Corp.....	12,757	336,912
WesBanco, Inc.....	9,502	202,963
West Bancorporation, Inc.....	2,500	39,600
Westamerica Bancorporation.....	3,785	205,715
Western Alliance Bancorp.....	13,918	440,087
Wintrust Financial Corp.....	8,128	325,526
		<u>28,958,644</u>

BEVERAGES — 0.4%

Boston Beer Co., Inc. Class A (a) ..	1,304	1,151,901
Gelsius Holdings, Inc. (a) (b).....	4,700	106,737
Coca-Cola Consolidated, Inc.....	711	171,124
Graft-Brew Alliance, Inc. (a).....	1,800	29,700

Apellis Pharmaceuticals, Inc. (a) ..	8,700	262,479
Applied Genetic Technologies..... Corp. (a)	3,500	17,010
Applied Molecular Transport, Inc. .. (a)	1,800	57,276
Applied Therapeutics, Inc. (a).....	1,841	38,219
Aprica Therapeutics, Inc. (a) (b) ..	1,000	24,060
Aptinyx, Inc. (a) (b).....	3,700	12,506
Aravive, Inc. (a) (b).....	1,800	8,460
Arcturus Therapeutics Holdings, ... Inc. (a) (b)	2,000	85,800
Arcus Biosciences, Inc. (a).....	4,795	82,186
Arctis Biotherapeutics, Inc. (a) ... (b)	1,700	49,810
Ardelyx, Inc. (a).....	9,900	51,975
Arena Pharmaceuticals, Inc. (a) ..	8,230	615,522
Arrowhead Pharmaceuticals, Inc. .. (a)	14,200	611,452
Assembly Biosciences, Inc. (a)....	4,500	73,980

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Atara Biotherapeutics, Inc. (a).....	8,200	\$ 106,272
Athenex, Inc. (a).....	8,798	106,456
Athersys, Inc. (a) (b).....	21,381	41,693
Atreca, Inc. Class A (a) (b).....	2,700	37,719
AVEO Pharmaceuticals, Inc. (a) ..	2,100	12,474
Avid Bioservices, Inc. (a).....	7,968	60,716
Avidity Biosciences, Inc. (a).....	2,400	67,560
AvroBio, Inc. (a).....	4,498	58,564
Axcella Health, Inc. (a).....	1,100	5,082
Beam Therapeutics, Inc. (a) (b) ..	5,100	125,562
BeyondSpring, Inc. (a) (b).....	2,000	26,620
BioCryst Pharmaceuticals, Inc..... (a) (b)	22,530	77,391
Biohaven Pharmaceutical Holding Co., Ltd. (a)	6,900	448,569
BioMarin Pharmaceutical, Inc. (a) ..	25,819	1,964,310
BioSpecifics Technologies Corp.... (a)	959	50,664
Bioxcel Therapeutics, Inc. (a).....	1,712	74,232

Security Description	Shares	Value
Cue Biopharma, Inc. (a).....	3,785	\$ 56,964
Cyclerion Therapeutics, Inc. (a) ... (b)	3,740	22,739
Cytokines, Inc. (a) (b).....	8,196	177,443
CytomX Therapeutics, Inc. (a).....	6,375	42,394
Deciphra Pharmaceuticals, Inc.... (a)	5,300	271,890
Denali Therapeutics, Inc. (a).....	8,900	318,887
DermTech, Inc. (a) (b).....	1,200	14,340
Dicerna Pharmaceuticals, Inc. (a) ..	9,500	170,905
Dyadic International, Inc. (a) (b) ..	2,900	21,953
Dynavax Technologies Corp. (a) ... (b)	13,338	57,620
Eagle Pharmaceuticals, Inc. (a) ..	1,446	61,426
Editas Medicine, Inc. (a) (b).....	8,039	225,574
Eidos Therapeutics, Inc. (a) (b) ...	1,589	80,292
Eiger BioPharmaceuticals, Inc. (a) ..	3,675	29,915
Emergent BioSolutions, Inc. (a) ..	6,300	650,979
Enanta Pharmaceuticals, Inc. (a) ..	2,700	123,606
Enochian Biosciences, Inc. (a) (b) ..	2,510	8,986

Black Diamond Therapeutics, Inc. (a) (b)	1,900	57,437
Bluebird Bio, Inc. (a)	9,521	513,658
Blueprint Medicines Corp. (a)	7,842	726,953
BrainStorm Cell Therapeutics, Inc. (a) (b)	4,100	69,372
BridgeBio-Pharma, Inc. (a) (b)	10,300	386,456
Cabaletta-Bio, Inc. (a) (b)	1,200	13,008
Calithera Biosciences, Inc. (a)	8,900	30,705
Calyxt, Inc. (a) (b)	1,300	7,137
CareDX, Inc. (a)	6,242	236,821
CASI Pharmaceuticals, Inc. (a) (b)	8,100	12,393
Castle Biosciences, Inc. (a)	1,500	77,175
Catabasis Pharmaceuticals, Inc. (a) (b)	2,700	16,713
Catalyst Biosciences, Inc. (a)	2,600	11,180
Catalyst Pharmaceuticals, Inc. (a)	15,147	44,987
Cellular-Biomedicine Group, Inc. (a)	1,900	34,846
CEL-SCI Corp. (a) (b)	5,195	66,236
Gentogene NV. (a)	300	2,838
Checkpoint Therapeutics, Inc. (a) (b)	5,475	14,673
ChemoCentryx, Inc. (a)	6,500	356,200
Chimerix, Inc. (a)	8,597	21,407
Cidara Therapeutics, Inc. (a) (b)	5,100	14,535
Glovis Oncology, Inc. (a) (b)	8,780	51,187
Coherus Biosciences, Inc. (a) (b)	8,417	154,368
Concert Pharmaceuticals, Inc. (a)	4,298	42,206
Constellation Pharmaceuticals, Inc. (a) (b)	4,165	84,383
ContraFect Corp. (a)	2,000	10,560
Corbus Pharmaceuticals Holdings, Inc. (a) (b)	9,714	17,485
Cortexyme, Inc. (a)	2,249	112,450
Crinetics Pharmaceuticals, Inc. (a) (b)	4,100	64,247

Epizyme, Inc. (a)	12,438	148,385
Esperion Therapeutics, Inc. (a) (b)	3,800	141,246
Evelo Biosciences, Inc. (a)	2,135	11,251
Exact Sciences Corp. (a) (b)	21,210	2,162,360
Exelixis, Inc. (a)	43,385	1,060,763
Exicure, Inc. (a)	9,000	15,750
Fate Therapeutics, Inc. (a) (b)	10,160	406,095
Fennec Pharmaceuticals, Inc. (a) (b)	3,300	19,998
FibroGen, Inc. (a)	12,008	493,769
Five Prime Therapeutics, Inc. (a)	3,847	18,081
Flexion Therapeutics, Inc. (a) (b)	5,300	55,173
Forma Therapeutics Holdings, Inc. (a)	2,300	114,632
Fortress Biotech, Inc. (a)	8,800	35,552
Frequency Therapeutics, Inc. (a) (b)	3,600	69,156
G1 Therapeutics, Inc. (a)	4,361	50,370
Galectin Therapeutics, Inc. (a) (b)	6,283	16,776
Galera Therapeutics, Inc. (a)	200	1,808
Generation Bio Co. (a)	1,700	52,547
Genprex, Inc. (a) (b)	4,300	14,448
Geron Corp. (a) (b)	29,083	50,604
Global Blood Therapeutics, Inc. (a)	8,381	462,128
GlycoMimetics, Inc. (a)	5,291	16,243
Gossamer Bio, Inc. (a) (b)	6,800	84,388
Gritstone Oncology, Inc. (a)	3,900	10,335
Halozyme Therapeutics, Inc. (a)	19,252	505,943
Harpoon Therapeutics, Inc. (a)	1,190	20,218
Heron Therapeutics, Inc. (a) (b)	12,717	188,466
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

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
iGM Biosciences, Inc. (a) (b)	1,000	\$ 73,810			

Immunic, Inc. (a).....	500	9,285
ImmunoGen, Inc. (a).....	25,176	90,634
ImmunoModics, Inc. (a).....	29,372	2,497,501
ImmunoNovant, Inc. (a).....	5,000	175,950
Imvion Pharmaceuticals, Inc. (a) .. (b)	20,911	242,568
Imzyme Pharma, Inc. (a).....	1,200	31,548
Immed, Inc. (a).....	14,366	461,723
Intellia Therapeutics, Inc. (a) ..(b) ..	6,200	123,256
Intercept Pharmaceuticals, Inc. (a) ..	3,787	157,009
Inovio Corp. (a) .. (b).....	16,400	710,940
Ionis Pharmaceuticals, Inc. (a).....	18,630	883,994
Iovance Biotherapeutics, Inc. (a) ..	19,800	651,816
Irowood Pharmaceuticals, Inc. (a)	22,678	203,989
iTeos Therapeutics, Inc. (a).....	1,500	37,005
IVERIG bio, Inc. (a).....	6,900	38,916
Jounce Therapeutics, Inc. (a) .. (b) ..	2,500	20,400
Kadmon Holdings, Inc. (a).....	23,563	92,367
KalVista Pharmaceuticals, Inc. (a) ..	2,000	25,180
Karuna Therapeutics, Inc. (a) .. (b) ..	2,250	173,970
Karyopharm Therapeutics, Inc. (a) (b)	10,300	150,380
Keros Therapeutics, Inc. (a).....	1,100	42,427
Kezar Life Sciences, Inc. (a).....	4,430	21,441
Kindred Biosciences, Inc. (a).....	5,800	24,882
Kiniksa Pharmaceuticals Ltd. Class A (a) (b)	2,225	34,087
Kodiak Sciences, Inc. (a) .. (b).....	4,100	242,761
Krystal Biotech, Inc. (a).....	1,667	71,764
Kura Oncology, Inc. (a).....	7,500	229,800
La Jolla Pharmaceutical Co. (a) .. (b)	3,645	14,689
Lexicon Pharmaceuticals, Inc. (a) .. (b)	6,521	9,390
Ligand Pharmaceuticals, Inc. (a) .. (b)	2,005	191,117
LogicBio Therapeutics, Inc. (a) .. (b)	1,475	13,393
MacroGenics, Inc. (a).....	7,034	177,186
Madrigal Pharmaceuticals, Inc. (a) ..	1,222	145,088
Magenta Therapeutics, Inc. (a) .. (b)	3,000	20,400
MannKind Corp. (a) .. (b).....	29,200	54,896
Marker Therapeutics, Inc. (a).....	4,870	7,305
MediciNova, Inc. (a) .. (b).....	6,500	34,060
MEI Pharma, Inc. (a).....	16,214	50,588
MeiraGTX Holdings PLC (a) .. (b) ..	2,700	35,748
Mersana Therapeutics, Inc. (a) ..	6,300	117,306
Minerva Neurosciences, Inc. (a) .. (b)	4,680	14,882
Mirati Therapeutics, Inc. (a).....	5,311	881,892

Momenta Pharmaceuticals, Inc. (a)	17,187	\$ 901,974
Morphic Holding, Inc. (a) .. (b).....	1,700	46,478
Mustang Bio, Inc. (a) .. (b).....	4,805	15,136
Myriad Genetics, Inc. (a).....	10,394	135,538
NantKwest, Inc. (a) .. (b).....	4,400	30,514
Natera, Inc. (a).....	10,000	722,400
Neoleukin Therapeutics, Inc. (a) .. (b)	4,500	54,000
Neubase Therapeutics, Inc. (a) .. (b)	2,600	19,734
NeuroBio Pharmaceuticals, Inc. (a) (b)	700	3,934
Neurocrine Biosciences, Inc. (a) ..	13,128	1,262,389
NextCure, Inc. (a) .. (b).....	2,300	20,240
Nkarta, Inc. (a).....	2,300	69,138
Novavax, Inc. (a) .. (b).....	8,772	950,446
Nurix Therapeutics, Inc. (a).....	1,600	55,856
Nymox Pharmaceutical Corp. (a) .. (b)	6,000	14,760
Oncocyte Corp. (a) .. (b).....	3,885	5,400
OPKO Health, Inc. (a) .. (b).....	57,018	210,396
Organogenesis Holdings, Inc. (a) ..	1,898	7,288
Orgenesis, Inc. (a).....	2,700	13,608
ORIG Pharmaceuticals, Inc. (a) ..	1,300	32,513
Ovid Therapeutics, Inc. (a) .. (b) ..	6,500	37,310
Oyster Point Pharma, Inc. (a) .. (b) ..	900	18,999
Passage Bio, Inc. (a) .. (b).....	2,100	27,531
RDL BioPharma, Inc. (a).....	15,855	49,943
PhaseBio Pharmaceuticals, Inc. (a) (b)	2,496	8,761
Pieris Pharmaceuticals, Inc. (a) ..	7,200	14,904
Pracigen, Inc. (a) .. (b).....	9,441	33,044
Precision BioSciences, Inc. (a) ..	5,600	34,496
Prevail Therapeutics, Inc. (a).....	2,200	22,396
Protagonist Therapeutics, Inc. (a) ..	3,302	64,554
Protara Therapeutics, Inc. (a).....	300	5,049
Prothena Corp. PLC (a).....	4,700	46,953
RTX Therapeutics, Inc. (a).....	8,800	411,400
Ruma Biotechnology, Inc. (a).....	4,307	43,458
Radius Health, Inc. (a) .. (b).....	6,455	73,200
Rapt Therapeutics, Inc. (a).....	1,700	54,740
REGENXBIO, Inc. (a).....	5,000	137,600
Relay Therapeutics, Inc. (a).....	4,600	195,914
Replimenu Group, Inc. (a) .. (b).....	2,500	57,550
Retrophin, Inc. (a).....	6,398	118,107
REVOLUTION Medicines, Inc. (a) ..	5,542	192,862
Rhythm Pharmaceuticals, Inc. (a) ..	5,000	108,350
Rigel Pharmaceuticals, Inc. (a) .. (b)	26,389	63,334
Rocket Pharmaceuticals, Inc. (a) .. (b)	4,800	109,728
Rubius Therapeutics, Inc. (a) .. (b) ..	5,400	27,054
Sage Therapeutics, Inc. (a).....	7,374	450,699

Mirum Pharmaceuticals, Inc. (a) ... (b)	797	15,358
Moderna, Inc. (a) (b)	40,740	2,882,355
Molecular Templates, Inc. (a)	3,215	35,108

Sangamo Therapeutics, Inc. (a) ... (b)	16,765	158,429
Sarepta Therapeutics, Inc. (a)	10,666	1,497,826
Savara, Inc. (a)	5,445	5,935

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Scholar Rock Holding Corp. (a) ... (b)	2,745	\$ 48,559
Seattle Genetics, Inc. (a)	17,351	3,395,417
Selecta Biosciences, Inc. (a)	10,300	25,544
Sere Therapeutics, Inc. (a) (b) ..	7,546	213,627
Soleno Therapeutics, Inc. (a)	5,100	12,801
Solid Biosciences, Inc. (a)	2,800	5,684
Sorrento Therapeutics, Inc. (a) ... (b)	31,419	350,322
Spectrum Pharmaceuticals, Inc. ... (a)	20,032	81,731
Spero Therapeutics, Inc. (a) (b) ..	1,993	22,242
SpringWorks Therapeutics, Inc. ... (a) (b)	3,000	143,010
Stoke Therapeutics, Inc. (a) (b) ..	1,700	56,933
Sutro Biopharma, Inc. (a) (b)	1,700	17,085
Syndax Pharmaceuticals, Inc. (a) ..	3,600	53,136
Syros Pharmaceuticals, Inc. (a) ... (b)	5,500	48,620
T-CR2 Therapeutics, Inc. (a)	2,400	48,768
T-C Therapeutics, Inc. (a)	15,730	420,935
Translate Bio, Inc. (a) (b)	7,700	104,797
Turning-Point Therapeutics, Inc. ... (a)	4,889	427,103
Twist Bioscience Corp. (a) (b)	4,240	322,113
Tyme Technologies, Inc. (a) (b) ..	9,400	9,212
Ultragenyx Pharmaceutical, Inc. ... (a) (b)	8,154	670,177
United Therapeutics Corp. (a)	6,218	628,018
UNITY Biotechnology, Inc. (a) (b) ..	4,590	15,881
UroGen Pharma, Ltd. (a) (b)	3,000	57,870
Vanda Pharmaceuticals, Inc. (a) ..	7,851	75,841
Vaxart, Inc. (a) (b)	6,800	45,220
Vaxcyte, Inc. (a)	2,600	128,388
VBI Vaccines, Inc. (a) (b)	24,506	70,087

Security Description	Shares	Value
Apogee Enterprises, Inc.	3,609	\$ 77,124
Armstrong World Industries, Inc. ...	6,795	467,564
AZEK Co, Inc. (a)	5,800	201,898
Builders FirstSource, Inc. (a)	16,400	534,968
Caesarstone, Ltd.	3,527	34,565
Cornerstone Building Brands, Inc. (a)	6,228	49,699
CSM Industrials, Inc.	1,937	149,633
Gibraltar Industries, Inc. (a)	4,600	299,644
Griffon Corp.	5,800	113,332
Insteel Industries, Inc.	2,887	53,987
JELD-WEN Holding, Inc. (a)	9,609	217,163
Lennox International, Inc.	4,897	1,334,971
Masonite International Corp. (a) ...	3,493	343,711
Owens Corning.	15,276	1,051,142
Patrick Industries, Inc.	3,228	185,675
RGT Innovations, Inc. (a)	8,054	141,106
Quanex Building Products Corp. ...	4,850	89,434
Resideo Technologies, Inc. (a) ...	18,077	198,847
Simpson Manufacturing Co., Inc. ...	6,200	602,392
Trex Co., Inc. (a)	16,488	1,180,541
UFR Industries, Inc.	8,509	480,844
		8,874,511

CAPITAL MARKETS — 2.2%

Affiliated Managers Group, Inc. ...	6,600	451,308
Apollo Global Management, Inc. ...	24,400	1,091,900
Ares Management Corp. Class A ..	14,000	565,880
Artisan Partners Asset Management, Inc. Class A	7,893	307,748
Assetmark Financial Holdings, Inc. (a)	2,200	47,828
Associated Capital Group, Inc. Class A	300	10,839
B. Riley Financial, Inc.	2,734	68,514

Veracyte, Inc. (a) - (b)	7,357	239,029
Verastem, Inc. (a) - (b)	24,900	30,129
Verical Corp. (a)	6,373	118,092
Viela Bio, Inc. (a) - (b)	3,000	84,240
Viking Therapeutics, Inc. (a) - (b) ..	9,314	54,207
Vir Biotechnology, Inc. (a) - (b)	7,639	262,247
Voyager Therapeutics, Inc. (a)	3,800	40,546
vTv Therapeutics, Inc. Class A		
(a) (b)	1,500	2,655
X4 Pharmaceuticals, Inc. (a) - (b) ..	2,408	16,302
XBiotech, Inc. (a) - (b)	2,075	39,612
Xencor, Inc. (a)	7,885	305,859
XOMA Corp. (a) - (b)	900	16,956
Y-mAbs Therapeutics, Inc. (a)	4,300	165,077
Zentaris Pharmaceuticals, Inc. (a) ..	1,600	52,304
ZIOPHARM Oncology, Inc. (a)		
(b)	29,556	74,481
		53,876,000

BUILDING PRODUCTS — 1.1%

AAON, Inc.	5,900	355,475
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

BGC Partners, Inc. Class A	43,300	103,920
Blugera, Inc. (a)	6,800	64,056
BrightSphere Investment Group, ...		
Inc.	8,538	110,140
Carlyle Group, Inc. (b)	16,600	409,522
Cohen & Steers, Inc.	3,509	195,592
Gowen, Inc. Class A	3,750	61,012
Diamond Hill Investment Group, ...		
Inc.	399	50,402
Donnelley Financial Solutions, ...		
Inc. (a)	4,275	57,114
Eaton Vance Corp.	15,820	603,533
Evercore, Inc. Class A	5,643	369,391
FactSet Research Systems, Inc. ...	5,272	1,765,487
Federated Hermes, Inc.	13,700	294,687
Focus Financial Partners, Inc.		
Class A (a)	4,582	150,244
GAMCO Investors, Inc. Class A ...	882	10,205
Greenhill & Co., Inc.	2,417	27,433
Hamilton Lane, Inc. Class A	4,304	277,995
Houlihan Lokey, Inc.	7,300	431,065

See accompanying notes to schedule of investments.

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**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
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Security Description	Shares	Value
Interactive Brokers Group, Inc.		
Class A	10,506	\$ 507,755
KKR & Co., Inc.	76,070	2,612,244
Lazard Ltd, Class A	14,402	475,986
LPL Financial Holdings, Inc.	11,195	858,321
Moelis & Co. Class A	7,600	267,064
Morningstar, Inc.	3,120	501,103
Oppenheimer Holdings, Inc.		
Class A	1,500	33,480
Riper Sandler Cos.	2,500	182,500
RJT Partners, Inc. Class A	3,372	204,377
Rzena Investment Management, ...		
Inc. Class A	2,600	13,936
Safeguard Scientifics, Inc.	3,000	16,440

Security Description	Shares	Value
Intrepid Potash, Inc. (a)	1,490	\$ 12,576
Koppers Holdings, Inc. (a)	2,930	61,266
Kraton Corp. (a)	4,385	78,141
Kronos Worldwide, Inc.	3,600	46,296
Livent Corp. (a) - (b)	21,342	191,438
Marrone Bio-Innovations, Inc. (a) ..	9,293	11,337
Minerals Technologies, Inc.	4,792	244,871
NewMarket Corp.	1,013	346,770
Olin Corp.	20,324	251,611
Orion Engineered Carbons SA	8,600	107,586
RQ Group Holdings, Inc. (a)	5,450	55,917
Quaker Chemical Corp. (b)	1,884	338,574
Rayonier Advanced Materials, ...		
Inc. (a)	7,700	24,640

Sculptor Capital Management, Inc.	2,585	30,348
SEI Investments Co.	16,487	836,221
Siebert Financial Corp. (a) (b)	1,320	4,264
Silvercrest Asset Management Group, Inc. Class A	1,504	15,732
Stifel Financial Corp.	9,449	477,741
StoneX Group, Inc. (a)	2,403	122,937
T.D. Ameritrade Holding Corp.	37,084	1,451,838
Tradeweb Markets, Inc. Class A	12,000	696,000
Value Line, Inc.	200	4,940
Virtu Financial, Inc. Class A	9,197	211,623
Virtus Investment Partners, Inc.	1,028	142,532
Waddell & Reed Financial, Inc. Class A (b)	9,436	140,125
Westwood Holdings Group, Inc.	1,305	14,538
WisdomTree Investments, Inc.	19,799	63,357
		17,411,217

CHEMICALS — 1.4%

Advanced Emissions Solutions, Inc. (b)	2,600	10,556
AdvanSix, Inc. (a)	3,900	50,232
AgroFresh Solutions, Inc. (a)	4,500	10,935
American Vanguard Corp.	4,052	53,243
Amyris, Inc. (a) (b)	9,300	27,156
Ashland Global Holdings, Inc.	7,931	562,467
Aviant Corp.	12,933	342,207
Axalta Coating Systems, Ltd. (a)	30,102	667,361
Balchem Corp.	4,596	448,708
Cabot Corp.	7,998	288,168
Chase Corp.	1,062	101,315
Chemours Co. (b)	23,343	488,102
Element Solutions, Inc. (a)	31,000	325,810
Ferro Corp. (a)	11,958	148,279
FutureFuel Corp.	4,100	46,617
GCP Applied Technologies, Inc. (a)	6,897	144,492
Hawkins, Inc.	1,348	62,143
HB Fuller Co.	7,299	334,148
Huntman Corp.	28,626	635,783
Ingevity Corp. (a)	5,938	293,575
Innospec, Inc.	3,547	224,596

RPM International, Inc.	18,290	1,515,144
Scotts Miracle-Gro Co.	5,816	889,325
Sensient Technologies Corp.	6,019	347,537
Stepan Co.	3,082	335,938
Treco Resources (a)	3,370	20,692
Tredegar Corp.	3,707	55,123
Triesso SA	5,599	143,558
Tronox Holdings PLC Class A (a)	12,669	99,705
Valvoline, Inc.	26,441	503,437
Westlake Chemical Corp.	4,796	303,203
WR Grace & Co.	7,976	321,353
		11,571,931

COMMERCIAL SERVICES & SUPPLIES — 1.1%

ABM Industries, Inc.	9,500	348,270
ACCO Brands Corp.	13,542	78,544
ADT, Inc.	22,480	183,662
Advanced Disposal Services, Inc. (a)	10,500	317,415
Brady Corp. Class A	6,700	268,134
BrightView Holdings, Inc. (a)	4,900	55,860
Brink's Co.	7,114	292,314
Casella Waste Systems, Inc. Class A (a)	6,500	363,025
GECO Environmental Corp. (a)	4,743	34,576
Gimpress PLC (a) (b)	2,533	190,380
Clean Harbors, Inc. (a)	7,353	411,988
CompX International, Inc.	200	2,990
Covanta Holding Corp.	16,300	126,325
Deluxe Corp.	5,776	148,616
Earnis, Inc.	3,597	62,732
Harsco Corp. (a)	11,425	158,922
Healthcare Services Group, Inc.	10,765	231,770
Heritage Crystal Clean, Inc. (a)	2,334	31,159
Herman Miller, Inc.	8,400	253,344
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
Kroll, 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)

Security Description	Shares	Value
Matthews International Corp..... Class A	4,331	\$ 96,841
McGrath RentCorp.....	3,500	208,565
Montrose Environmental Group, Inc. (a)	1,600	38,112
MSA Safety, Inc.....	5,187	695,940
NL Industries, Inc.....	1,231	5,232
RICO Holdings, Inc. (a).....	2,830	25,357
Ritney Bowes, Inc.....	24,564	130,435
Quad/Graphics, Inc.....	5,027	15,232
SP Plus Corp. (a).....	3,300	59,235
Steelcase, Inc. Class A.....	12,600	127,386
Storicycle, Inc. (a).....	13,000	819,780
Team, Inc. (a).....	4,600	25,300
Tetra Tech, Inc.....	7,686	734,013
UniFirst Corp.....	2,135	404,305
US Ecology, Inc.....	4,561	149,008
Viad Corp.....	2,854	59,449
VSE Corp.....	1,380	42,283
		8,842,649

COMMUNICATIONS EQUIPMENT — 0.6%

Acacia Communications, Inc. (a) ..	5,500	370,700
ADTRAN, Inc.....	6,837	70,114
Applied Optoelectronics, Inc. (a) .. (b)	2,997	33,716
GalAmp Corp. (a).....	5,200	37,388
Galix, Inc. (a).....	7,400	131,572
Gambium Networks Corp. (a).....	900	15,183
Gen Systems, Inc. (a).....	4,899	19,743
Giena Corp. (a).....	21,864	867,782
Gleairfield, Inc. (a).....	1,800	36,306
CommScope Holding Co., Inc. (a) ..	27,555	247,995
Comtech Telecommunications Corp.	3,798	53,172
Digi International, Inc. (a).....	4,070	63,614
DZS, Inc. (a).....	1,360	12,743
EchoStar Corp. Class A (a).....	7,041	175,251
Extreme Networks, Inc. (a).....	16,800	67,536
Genasys, Inc. (a).....	5,000	30,750
Harmonic, Inc. (a).....	14,200	79,236
Infinera Corp. (a) .. (b).....	22,600	139,216
Inseego Corp. (a) .. (b).....	9,717	100,280
InterDigital, Inc.....	4,373	249,523
KVH Industries, Inc. (a).....	2,532	22,813
Lumentum Holdings, Inc. (a).....	10,682	802,539
NETGEAR, Inc. (a).....	4,289	132,187
NetScout Systems, Inc. (a).....	9,907	216,270
RC-Tel, Inc. (a).....	2,700	15,282

Security Description	Shares	Value
CONSTRUCTION & ENGINEERING — 0.6%		
AECOM (a).....	21,804	\$ 912,279
Aegion Corp. (a).....	4,300	60,759
Ameresco, Inc. Class A (a).....	3,600	120,240
API Group Corp. (a) .. (b) .. (c).....	19,923	283,504
Arcosa, Inc.....	6,889	303,736
Argan, Inc.....	2,139	89,645
Comfort Systems USA, Inc.....	5,125	263,989
Concrete Rumping Holdings, Inc. .. (a)	4,031	14,391
Construction Partners, Inc. Class .. A (a)	3,398	61,844
Dycor Industries, Inc. (a).....	4,452	235,155
EMCOR Group, Inc.....	7,753	524,956
Fluor Corp.....	20,509	180,684
Granite Construction, Inc. (b).....	6,679	117,617
Great Lakes Dredge & Dock .. Corp. (a)	9,050	86,066
HC2 Holdings, Inc. (a) .. (b).....	6,700	16,214
IES Holdings, Inc. (a).....	1,300	41,301
MasTec, Inc. (a).....	8,076	340,807
MYR Group, Inc. (a).....	2,300	85,514
Northwest Pipe Co. (a).....	1,500	39,690
NV5 Global, Inc. (a).....	1,644	86,754
Primoris Services Corp.....	6,954	125,450
Sterling Construction Co., Inc. (a) ..	4,100	58,056
Tutor Perini Corp. (a).....	5,800	64,554
Valmont Industries, Inc.....	2,947	365,958
WillScot Mobile Mini Holdings .. Corp. (a)	22,713	378,853
		4,858,016

CONSTRUCTION MATERIALS — 0.1%

Eagle Materials, Inc.....	5,864	506,181
Forterra, Inc. (a).....	2,904	34,325
Summit Materials, Inc. Class A (a) ..	16,312	269,800
United States Lime & Minerals, .. Inc.	321	28,922
US Concrete, Inc. (a).....	2,239	65,021
		904,249

CONSUMER FINANCE — 0.6%

Ally Financial, Inc.....	53,375	1,338,111
Atlanticus Holdings Corp. (a).....	800	9,520
Credit Acceptance Corp. (a) .. (b) ..	1,386	469,355
Guro Group Holdings Corp.....	2,430	17,132
Encore Capital Group, Inc. (a) .. (b) ..	4,551	175,623
Enova International, Inc. (a).....	4,200	68,838
BZGRR, Inc. Class A (a).....	6,800	34,204

Plantronics, Inc.....	4,848	57,400
Resonant, Inc. (a).....	7,500	17,850
Ribbon Communications, Inc. (a).....	9,500	36,765
Ubiquiti, Inc.....	1,230	204,992
ViaSat, Inc. (a).....	8,411	289,254
Viavi Solutions, Inc. (a).....	32,400	380,052
		4,977,224

FirstCash, Inc.....	5,815	332,676
Green Dot Corp. Class A (a).....	7,200	364,392
LendingClub Corp. (a).....	10,006	47,128
LendingTree, Inc. (a).....	1,130	346,786
Navient Corp.....	27,204	229,874
NetScout, Inc. Class A.....	2,442	147,131
OneMain Holdings, Inc.....	9,323	291,344
Opportun Financial Corp. (a).....	2,751	32,434

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
PRA Group, Inc. (a) (b).....	6,372	\$ 254,561
Regional Management Corp. (a).....	1,300	21,658
Santander Consumer USA Holdings, Inc.....	10,564	192,159
SLM Corp.....	53,400	432,006
World Acceptance Corp. (a) (b).....	671	70,824
		4,875,756

CONTAINERS & PACKAGING — 0.7%

Aptar Group, Inc.....	9,206	1,042,119
Ardagh Group SA.....	2,900	40,745
Berry Global Group, Inc. (a).....	18,963	916,292
Grown Holdings, Inc. (a).....	18,565	1,426,906
Graphic Packaging Holding Co.....	39,667	558,908
Greif, Inc. Class A.....	3,600	130,356
Greif, Inc. Class B.....	942	37,190
Myers Industries, Inc.....	5,095	67,407
O-I Glass, Inc.....	22,228	235,395
Ranpak Holdings Corp. (a).....	4,400	41,888
Silgan Holdings, Inc.....	11,268	414,324
Sonoco Products Co.....	14,295	730,046
UFR Technologies, Inc. (a).....	1,100	45,562
		5,687,138

DISTRIBUTORS — 0.3%

Core-Mark Holding Co, Inc.....	6,352	183,763
Funko, Inc. Class A (a) (b).....	3,450	19,976
Greenlane Holdings, Inc. Class A (a) (b).....	1,600	3,584
Reel Corp.....	5,552	1,857,366
Wayco Group, Inc.....	943	15,248

Security Description	Shares	Value
Terminix Global Holdings, Inc. (a).....	18,912	\$ 754,211
Universal Technical Institute, Inc. (a).....	4,400	22,352
Vivint Smart Home, Inc. (a).....	10,213	174,438
WAL International, Inc. (a).....	6,700	126,429
		7,667,478

DIVERSIFIED FINANCIAL SERVICES — 0.4%

Alerus Financial Corp. (b).....	2,076	40,690
A-Mark Precious Metals, Inc.....	700	23,604
Banco Latinoamericano de Comercio Exterior SA Class E.....	4,400	53,460
Calamos Asset Management, Inc. Class A (a) (d).....	1,000	—
Cannae Holdings, Inc. (a).....	12,300	458,298
Equitable Holdings, Inc.....	58,046	1,058,759
GWG Holdings, Inc. (a) (b).....	500	4,300
Jefferies Financial Group, Inc.....	32,400	583,200
Marlin Business Services Corp.....	1,400	9,870
SWK Holdings Corp. (a).....	500	7,000
Woya Financial, Inc.....	17,941	859,912
		3,099,093

DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%

Alaska Communications Systems Group, Inc.....	7,900	15,800
Anterix, Inc. (a).....	1,507	49,294
ATN International, Inc.....	1,557	78,068
Bandwidth, Inc. Class A (a) (b).....	2,692	469,943
Cincinnati Bell, Inc. (a).....	7,374	110,610

		2,079,937
DIVERSIFIED CONSUMER SERVICES — 1.0%		
Adtalem Global Education, Inc. (a)	7,574	185,866
American Public Education, Inc. (a)	2,000	56,380
Aspen Group, Inc. (a)	2,800	31,276
Bright Horizons Family Solutions, Inc. (a)	8,559	1,301,310
Carriage Services, Inc.	2,296	51,224
Chegg, Inc. (a)	17,300	1,235,912
Collectors Universe, Inc.	1,315	65,079
Franchise Group, Inc.	2,900	73,544
frontdoor, Inc. (a)	12,206	474,935
Graham Holdings Co. Class B	546	220,644
Grand Canyon Education, Inc. (a) ..	6,610	528,403
H&R Block, Inc.	27,600	449,604
Houghton Mifflin Harcourt Co. (a) ..	16,399	28,370
K12, Inc. (a)	5,805	152,904
Laureate Education, Inc. Class A .. (a)	15,670	208,098
OneSpaWorld Holdings, Ltd. (b) ..	7,100	46,150
Perdue Education Corp. (a)	10,112	123,771
Regis Corp. (a) (b)	3,706	22,755
Service Corp. International	24,583	1,036,911
Strategic Education, Inc.	3,246	296,912

Cogent Communications		
Holdings, Inc.	5,996	360,060
Consolidated Communications Holdings, Inc. (a)	11,249	64,007
GCI Liberty, Inc. Class A (a)	14,046	1,151,210
IDT Corp. Class B (a)	2,900	19,082
Iridium Communications, Inc. (a) ..	16,719	427,672
Liberty Latin America, Ltd. Class .. C (a)	22,000	179,080
Ooma, Inc. (a) (b)	3,200	41,760
ORBCOMM, Inc. (a)	11,411	38,797
Vantage Holdings Corp. (a)	32,900	336,567
		3,341,950

ELECTRIC UTILITIES — 0.7%

ALLETE, Inc.	7,362	380,910
Avangrid, Inc.	8,100	408,726
Genie Energy Ltd. Class B	2,198	17,584
Hawaiian Electric Industries, Inc. ..	15,283	508,007
IDACORR, Inc.	7,238	578,316
MGE Energy, Inc.	5,062	317,185
OGE Energy Corp.	28,543	856,004
Otter Tail Corp.	5,876	212,535
RG&E Corp. (a)	185,046	1,737,582
RNM Resources, Inc.	11,251	465,004
Portland General Electric Co.	12,821	455,145

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Spark Energy, Inc. Class A	2,096	\$ 17,439
		5,954,437
ELECTRICAL EQUIPMENT — 1.2%		
Acuity Brands, Inc.	5,605	573,672
Allied Motion Technologies, Inc.	1,162	47,967
American Superconductor Corp. (a)	3,300	47,784
Atkore International Group, Inc. (a)	6,900	156,837
AZZ, Inc.	3,844	131,157
Bloom Energy Corp. Class A (a) .. (b)	12,676	227,788

Security Description	Shares	Value
ILVA, Inc. (a) (b)	14,266	\$ 578,629
Insight Enterprises, Inc. (a)	4,878	275,997
Intelligence, Inc. (a)	2,400	16,008
Ixis, Inc. (a)	6,300	25,830
Itron, Inc. (a)	5,699	346,157
Jabil, Inc.	20,967	718,329
Kimball Electronics, Inc. (a)	3,844	44,437
Knowles Corp. (a)	12,568	187,263
Littelfuse, Inc.	3,329	590,365
Luna Innovations, Inc. (a)	4,400	26,312
Method Electronics, Inc.	5,249	149,596
MTS Systems Corp.	2,732	52,209

Encora Wire Corp.....	2,934	136,196
EnerSys.....	6,041	405,472
FuelCell Energy, Inc. (a) (b).....	30,200	64,628
Generac Holdings, Inc. (a).....	8,705	1,685,636
GrafTech International, Ltd.....	9,050	61,902
Hubbell, Inc.....	7,740	1,059,142
LSI Industries, Inc.....	3,900	26,325
nVent Electric PLC.....	22,200	392,718
Orion Energy Systems, Inc. (a) (b).....	4,100	31,037
Plug Power, Inc. (a) (b).....	48,413	649,218
Rowell Industries, Inc.....	1,400	33,782
Reformed Line Products Co.....	500	24,360
Regal Beloit Corp.....	5,794	543,883
Sensata Technologies Holding PLC (a).....	22,028	950,288
Sunrun, Inc. (a).....	16,900	1,302,483
Thermon Group Holdings, Inc. (a).....	4,780	53,679
TPI Composites, Inc. (a).....	4,300	124,528
Ultralife Corp. (a).....	1,400	8,260
Vertiv Holdings Co. (a).....	31,300	542,116
Vicor Corp. (a).....	2,632	204,585
Vivint Solar, Inc. (a) (b).....	7,073	299,542
		9,784,985

ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 1.8%

Akoustis Technologies, Inc. (a) (b).....	4,700	38,352
Arlo Technologies, Inc. (a).....	11,717	61,631
Arrow Electronics, Inc. (a).....	11,010	866,047
Avnet, Inc.....	13,997	361,682
Badger Meter, Inc.....	4,176	272,985
Bel Fuse, Inc. Class B.....	1,500	16,020
Belden, Inc.....	6,263	194,905
Benchmark Electronics, Inc.....	5,331	107,420
Cognex Corp.....	23,501	1,529,915
Coherent, Inc. (a).....	3,487	386,813
GTS Corp.....	4,687	103,255
Daktronics, Inc.....	5,745	22,750
Dolby Laboratories, Inc. Class A.....	8,979	595,128
ePlus, Inc. (a).....	1,913	140,032
Fabrinet (a).....	5,200	327,756
FARO Technologies, Inc. (a).....	2,588	157,816
Fitbit, Inc. Class A (a).....	34,909	242,967

Napco Security Technologies, Inc. (a).....	1,878	44,133
National Instruments Corp.....	18,448	658,594
nLight, Inc. (a).....	5,088	119,466
Novanta, Inc. (a).....	4,841	509,951
QSI Systems, Inc. (a).....	2,440	189,368
PAR Technology Corp. (a) (b).....	2,200	89,122
PC Connection, Inc.....	1,660	68,160
Rlexus Corp. (a).....	4,100	289,583
Rowerfleet, Inc. (a) (b).....	4,200	23,646
Research Frontiers, Inc. (a) (b).....	4,000	10,800
Rogers Corp. (a).....	2,699	264,664
Sanmina Corp. (a).....	9,575	259,004
ScanSource, Inc. (a).....	3,809	75,532
SYNNEX Corp.....	5,917	828,735
Trimble, Inc. (a).....	35,636	1,735,473
JTM Technologies, Inc. (a).....	14,600	166,586
Vishay Intertechnology, Inc.....	18,845	293,417
Vishay Precision Group, Inc. (a).....	1,700	43,044
Wrap Technologies, Inc. (a) (b).....	1,500	10,155
		14,116,039

ENERGY EQUIPMENT & SERVICES — 0.2%

Archrock, Inc.....	19,042	102,446
Aspen Aerogels, Inc. (a).....	3,100	33,945
Bristow Group, Inc. (a).....	1,033	21,951
Cactus, Inc. Class A.....	6,943	133,236
ChampionX Corp. (a).....	26,400	210,936
DMC Global, Inc.....	2,100	69,174
Dril-Quip, Inc. (a).....	4,975	123,181
Exterra Corp. (a).....	4,500	18,720
Frank's International NV (a).....	22,700	34,958
Helix Energy Solutions Group, Inc. (a).....	20,209	48,704
Helmerich & Payne, Inc.....	14,900	218,285
Liberty Oilfield Services, Inc. Class A (b).....	8,300	66,317
Matrix Service Co. (a).....	4,100	34,235
Nabors Industries, Ltd. (b).....	1,127	27,544
National Energy Services Reunited Corp. (a).....	3,700	23,606
Newpark Resources, Inc. (a).....	13,900	14,595
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)

Security Description	Shares	Value
Oil States International, Inc. (a) ...	9,366	\$ 25,569
Patterson-UTI Energy, Inc.	26,760	76,266
RioPetro Holding Corp. (a)	11,399	46,280
RPC, Inc. (a) - (b)	9,010	23,786
SEACOR Holdings, Inc. (a)	2,768	80,494
Select Energy Services, Inc.		
Class A (a)	9,092	34,913
Solaris Oilfield Infrastructure, Inc. .		
Class A	4,900	31,066
Tidewater, Inc. (a)	6,225	41,770
Transocean, Ltd. (a) - (b)	87,189	70,353
US Silica Holdings, Inc.	11,488	34,464
		1,743,160

ENTERTAINMENT — 1.4%

AMC Entertainment Holdings, Inc. .		
Class A (b)	8,066	37,991
Cinemark Holdings, Inc. (b)	15,538	155,380
Eros-STX Global Corp. (a) - (b) ...	11,347	25,077
Gaia, Inc. (a)	1,600	15,728
Glu Mobile, Inc. (a)	18,600	142,755
IMAX Corp. (a)	7,233	86,507
Liberty Media Corp Liberty		
Braves Class A (a)	1,538	32,113
Liberty Media Corp Liberty		
Braves Class C (a)	5,275	110,828
Liberty Media Corp Liberty		
Formula One Class A (a)	3,701	124,020
Liberty Media Corp Liberty		
Formula One Class C (a)	28,286	1,025,933
Lions Gate Entertainment Corp. ...		
Class A (a) (b)	8,224	77,964
Lions Gate Entertainment Corp. ...		
Class B (a)	16,389	142,912
LiveXLive Media, Inc. (a)	5,299	13,751
Madison Square Garden		
Entertainment Corp. (a)	2,660	182,183
Madison Square Garden Sports ...		
Corp. (a)	2,672	402,083
Marcus Corp.	3,537	27,341
Roku, Inc. (a)	15,098	2,850,502
Spotify Technology SA (a)	18,684	4,532,178
World Wrestling Entertainment, ...		
Inc. Class A	6,542	264,755
Zynga, Inc. Class A (a)	126,732	1,155,796
		11,405,797

EQUITY REAL ESTATE INVESTMENT TRUSTS
(REITS) — 6.3%

Security Description	Shares	Value
American Campus Communities, ..		
Inc. REIT	19,510	\$ 681,289
American Finance Trust, Inc. REIT	15,944	99,969
American Homes 4 Rent Class A. .		
REIT	37,097	1,056,523
Americold Realty Trust REIT	29,100	1,040,325
Apple Hospitality REIT, Inc.	29,900	287,339
Armada Hoffer Properties, Inc.		
REIT	8,200	75,932
BlueRock Residential Growth		
REIT, Inc.	3,600	27,288
Brandywine Realty Trust REIT	24,100	249,194
Brixmor Property Group, Inc. REIT	42,348	495,048
Brookfield Property REIT, Inc.		
Class A (b)	6,500	79,560
BRT Apartments Corp. REIT	1,500	17,670
Camden Property Trust REIT	13,438	1,195,713
CareTrust REIT, Inc.	13,528	240,731
CatchMark Timber Trust, Inc.		
Class A REIT	6,900	61,617
Chatham Lodging Trust REIT	7,160	54,559
GIM Commercial Trust Corp. REIT	1,800	17,748
City Office REIT, Inc.	6,100	45,872
Clippor Realty, Inc. REIT	2,293	13,873
Colony Capital, Inc. REIT (b)	67,918	185,416
Columbia Property Trust, Inc.		
REIT	16,694	182,132
Community Healthcare Trust, Inc. .		
REIT	3,047	142,478
CoreCivic, Inc. REIT	16,625	133,000
CoreEnergy Infrastructure Trust,		
Inc. REIT	2,060	12,030
CorePoint Lodging, Inc. REIT	6,280	34,226
CoreSite Realty Corp. REIT	5,727	680,826
Corporate Office Properties Trust .		
REIT	16,000	379,520
Cousins Properties, Inc. REIT	21,149	604,650
CubeSmart REIT	27,625	892,564
CyrusOne, Inc. REIT	16,615	1,163,548
DiamondRock Hospitality Co.		
REIT	29,100	147,537
Diversified Healthcare Trust REIT .	32,877	115,727
Douglas Emmett, Inc. REIT	23,737	595,799
Easterly Government Properties, ..		
Inc. REIT	11,000	246,510
EastGroup Properties, Inc. REIT ...	5,521	714,031
Empire State Realty Trust, Inc.		
Class A REIT	20,224	123,771

Acadia Realty Trust REIT.....	11,747	123,343
Agree Realty Corp. REIT.....	7,556	480,864
Alexander & Baldwin, Inc. REIT... (a)	10,238	114,768
Alexander's, Inc. REIT.....	338	82,884
Alpine Income Property Trust, Inc. REIT	1,000	15,550
American Assets Trust, Inc. REIT..	7,317	176,267

EPR Properties REIT.....	10,549	290,097
Equity Commonwealth REIT.....	16,681	444,215
Equity LifeStyle Properties, Inc.... REIT	24,868	1,524,408
Essential Properties Realty Trust, .. Inc. REIT	13,313	243,894
Farmland Partners, Inc. REIT (b) ..	4,300	28,638

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
First Industrial Realty Trust, Inc.... REIT	18,015	\$ 716,997
Four Corners Property Trust, Inc... REIT	10,009	256,130
Franklin Street Properties Corp.... REIT	14,783	54,106
Front Yard Residential Corp. REIT..	7,127	62,290
Gaming and Leisure Properties, ... Inc. REIT	29,443	1,087,330
GEO Group, Inc. REIT.....	17,180	194,821
Getty Realty Corp. REIT.....	4,874	126,773
Gladstone Commercial Corp..... REIT	4,730	79,701
Gladstone Land Corp. REIT.....	2,900	43,558
Global Medical REIT, Inc.....	6,100	82,350
Global Net Lease, Inc. REIT.....	12,782	203,234
Hannon Armstrong Sustainable ... Infrastructure Capital, Inc. REIT (b)	10,197	431,027
Healthcare Realty Trust, Inc. REIT..	19,182	577,762
Healthcare Trust of America, Inc... Class A REIT	31,070	807,820
Hersha Hospitality Trust REIT.....	5,376	29,783
Highwoods Properties, Inc. REIT..	14,670	492,472
Hudson Pacific Properties, Inc..... REIT	21,437	470,113
Independence Realty Trust, Inc.... REIT (b)	13,073	151,516
Industrial Logistics Properties Trust REIT	9,228	201,816
Innovative Industrial Properties, ... Inc. REIT (b)	2,985	370,468
Investors Real Estate Trust REIT..	1,765	115,025

Security Description	Shares	Value
NETSTREET Corp. (a).....	1,700	\$ 31,042
New Senior Investment Group, Inc. REIT	11,607	46,428
NexPoint Residential Trust, Inc.... REIT	3,148	139,614
Office Properties Income Trust REIT	6,627	137,311
Omega Healthcare Investors, Inc... REIT	32,152	962,631
One Liberty Properties, Inc. REIT..	2,526	41,325
Outfront Media, Inc. REIT.....	20,567	299,250
Paramount Group, Inc. REIT (b)...	27,753	196,491
Park Hotels & Resorts, Inc. REIT..	33,534	335,005
Rebblebrook Hotel Trust REIT.....	18,457	231,266
Physicians Realty Trust REIT.....	29,617	530,440
Riedmont Office Realty Trust, Inc... Class A REIT	17,905	242,971
Plymouth Industrial REIT, Inc.....	2,200	27,148
RotatchDeltic Corp. REIT.....	9,328	392,709
Preferred Apartment..... Communities, Inc. Class A REIT	7,197	38,864
RS Business Parks, Inc. REIT.....	2,819	345,017
QTS Realty Trust, Inc. Class A REIT (b)	8,701	548,337
Rayonier, Inc. REIT.....	18,809	497,310
Retail Opportunity Investments Corp. REIT	16,600	172,889
Retail Properties of America, Inc... Class A REIT	31,203	181,289
Retail Value, Inc. REIT.....	2,350	29,540
Rexford Industrial Realty, Inc..... REIT	17,669	808,533

Invitation Homes, Inc. REIT.....	80,119	2,242,531	RLJ Lodging Trust REIT.....	23,255	201,388
iStar, Inc. REIT (b).....	10,775	127,253	RPT Realty REIT.....	12,300	66,912
JBG SMITH Properties REIT.....	17,343	463,752	Ryman Hospitality Properties, Inc. REIT	7,127	262,274
Jernigan Capital, Inc. REIT (b).....	3,200	54,848	Sabra Health Care REIT, Inc.....	29,155	401,902
Kilroy Realty Corp. REIT.....	16,440	854,222	Safeshold, Inc. REIT.....	2,500	155,250
Kite Realty Group Trust REIT.....	12,129	140,454	Saul Centers, Inc. REIT.....	1,712	45,505
Lamar Advertising Co. Class A REIT	12,274	812,171	Seritage Growth Properties Class A REIT (a) (b)	4,838	65,071
Lexington Realty Trust REIT.....	37,300	389,785	Service Properties Trust REIT.....	23,274	185,028
Life Storage, Inc. REIT.....	6,680	703,204	SITE Centers Corp. REIT.....	22,301	160,567
LTC Properties, Inc. REIT.....	5,624	196,053	Spirit Realty Capital, Inc. REIT (b)	14,675	495,281
Macerich Co. REIT (b).....	20,658	140,268	STAG Industrial, Inc. REIT.....	21,250	647,912
Mack-Cali Realty Corp. REIT.....	12,347	155,819	STORE Capital Corp. REIT.....	32,893	902,255
Medical Properties Trust, Inc. REIT	74,312	1,310,121	Summit Hotel Properties, Inc. REIT	14,700	76,146
Monmouth Real Estate Investment Corp. REIT	13,479	186,684	Sun Communities, Inc. REIT.....	13,809	1,941,683
National Health Investors, Inc. REIT	6,145	370,359	Sunstone Hotel Investors, Inc. REIT	30,519	242,321
National Retail Properties, Inc. REIT	24,413	842,493	Tanger Factory Outlet Centers, Inc. REIT (b)	12,887	77,709
National Storage Affiliates Trust REIT (b)	9,000	294,390	Taubman Centers, Inc. REIT.....	8,595	286,128
			Terreco Realty Corp. REIT.....	9,424	516,058
			UMH Properties, Inc. REIT.....	5,200	70,408

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
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
WR 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
		50,189,028			9,312,750

FOOD & STAPLES RETAILING — 0.6%

Albertsons Cos., Inc. Class A (a) (b)	6,700	92,795
Andersons, Inc.	4,385	84,061
BJ's Wholesale Club Holdings, Inc. (a)	19,400	806,070
Casey's General Stores, Inc.	5,243	931,419
Chefs' Warehouse, Inc. (a)	4,400	63,976
Grocery Outlet Holding Corp. (a)	10,145	398,901
HF Foods Group, Inc. (a)	4,900	32,389
Ingles Markets, Inc. Class A	2,056	78,210
Natural Grocers by Vitamin Cottage, Inc.	1,400	13,804
Performance Food Group Co. (a)	18,611	644,313
RiceSmart, Inc.	3,291	218,687
Rite Aid Corp. (a) (b)	7,966	75,597
SpartanNash Co.	5,209	85,167
Sprouts Farmers Market, Inc. (a)	16,875	353,194
United Natural Foods, Inc. (a)	7,799	115,971
US Foods Holding Corp. (a)	31,354	696,686
Village Super Market, Inc. Class A	1,269	31,230
Weis Markets, Inc.	1,315	63,120
		4,785,590

FOOD PRODUCTS — 1.2%

Alice, Inc.	800	22,896
B&G Foods, Inc. (b)	9,100	252,707
Beyond Meat, Inc. (a) (b)	7,388	1,226,851
Bridgford Foods Corp. (a)	300	5,493
Bunge, Ltd.	19,341	883,884
Galavo Growers, Inc.	2,334	154,674
Cal-Maine Foods, Inc. (a)	4,462	171,207
Darling Ingredients, Inc. (a)	22,800	821,484
Farmers Brothers Co. (a)	1,725	7,624
Flowers Foods, Inc.	27,831	677,128
Fresh Del Monte Produce, Inc.	4,547	104,217
Freshpet, Inc. (a)	5,537	618,206
Hain Celestial Group, Inc. (a)	11,601	397,914
Hostess Brands, Inc. (a)	17,400	214,542
Ingredion, Inc.	9,543	722,214
J&J Snack Foods Corp.	2,121	276,557

GAS UTILITIES — 0.5%

Brookfield Infrastructure Corp. Class A	4,582	253,797
Chesapeake Utilities Corp.	2,275	191,783
National Fuel Gas Co.	12,170	493,980
New Jersey Resources Corp.	13,544	365,959
Northwest Natural Holding Co.	4,360	197,900
ONE Gas, Inc.	7,421	512,123
RGC Resources, Inc.	1,200	28,140
South Jersey Industries, Inc.	13,462	259,413
Southwest Gas Holdings, Inc.	8,039	507,261
Spirax, Inc.	7,139	379,795
UGI Corp.	29,735	980,660
		4,170,811

HEALTH CARE EQUIPMENT & SUPPLIES — 2.8%

Accelerate Diagnostics, Inc. (a) (b)	4,300	45,838
Accuray, Inc. (a) (b)	13,921	33,410
Acutus Medical, Inc. (a)	1,400	41,720
Alphatec Holdings, Inc. (a)	6,100	40,504
AngioDynamics, Inc. (a)	5,197	62,676
Antares Pharma, Inc. (a)	23,300	62,910
Apyx Medical Corp. (a)	5,195	24,468
Aspira Women's Health, Inc. (a) (b)	7,200	22,212
AtriCure, Inc. (a)	5,700	227,430
Atrion Corp.	207	129,582
Avanos Medical, Inc. (a)	6,800	225,896
AxoGen, Inc. (a) (b)	5,300	61,639
Axonics Modulation Technologies, Inc. (a) (b)	4,263	217,584
Bellerophon Therapeutics, Inc. (a) (b)	500	5,090
Beyond Air, Inc. (a) (b)	2,000	10,380
Biolife Solutions, Inc. (a)	1,120	32,413
BioSig Technologies, Inc. (a) (b)	2,800	13,804
Cantel Medical Corp.	5,417	238,023
Cardiovascular Systems, Inc. (a)	4,750	186,913
Gerus Corp. (a)	22,309	139,654
Ghembio Diagnostics, Inc. (a)	3,000	14,580

See accompanying notes to schedule of investments.

STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO SCHEDULE OF INVESTMENTS (continued)

September 30, 2020 (Unaudited)

Security Description	Shares	Value
Co-Diagnostics, Inc. (a).....	3,900	\$ 53,001
CONMED Corp.....	3,848	302,722
CrystLife, Inc. (a).....	5,200	96,044
CrystPort, Inc. (a) - (b).....	4,800	227,520
Cutera, Inc. (a).....	2,200	41,734
CytoSorbents Corp. (a).....	4,860	38,759
Electromed, Inc. (a).....	1,100	11,451
Envista Holdings Corp. (a).....	22,759	561,692
FONAR Corp. (a).....	1,000	20,880
GenMark Diagnostics, Inc. (a).....	9,900	140,580
Glaukos Corp. (a) - (b).....	6,086	301,379
Globus Medical, Inc. Class A (a).....	10,632	526,497
Haemonetics Corp. (a).....	7,161	624,797
Heeka Corp. (a) - (b).....	1,022	100,963
Hill-Rom Holdings, Inc.....	9,536	796,351
ICJ Medical, Inc. (a).....	2,734	499,666
Inari Medical, Inc. (a).....	1,100	75,922
Inogen, Inc. (a).....	2,592	75,168
Insculet Corp. (a).....	9,410	2,226,312
Integer Holdings Corp. (a).....	4,683	276,344
Integra LifeSciences Holdings Corp. (a).....	10,193	481,313
IntraGen Corp. (a).....	1,323	16,114
Invacare Corp.....	5,200	39,104
iRadimed Corp. (a) - (b).....	700	14,966
iRhythm Technologies, Inc. (a).....	3,877	923,152
Lantheus Holdings, Inc. (a).....	9,761	123,672
LeMaitre Vascular, Inc.....	2,400	78,072
LivaNova PLC (a).....	6,950	314,209
Masimo Corp. (a).....	6,952	1,641,089
Meridian Bioscience, Inc. (a).....	6,171	104,784
Merit Medical Systems, Inc. (a).....	7,700	334,950
Mesa Laboratories, Inc.....	621	158,206
Milestone Scientific, Inc. (a).....	5,300	7,367
Misonix, Inc. (a).....	1,400	16,422
Natus Medical, Inc. (a).....	4,973	85,187
Nemaura Medical, Inc. (a).....	1,000	3,550
Neogen Corp. (a).....	7,510	587,657
Nervo Corp. (a).....	4,719	657,357
Novocure, Ltd. (a).....	14,169	1,577,151
NuVasive, Inc. (a).....	7,280	353,590
OraSure Technologies, Inc. (a).....	9,900	120,483
Orthofix Medical, Inc. (a).....	2,660	82,832
OrthoPediatrics Corp. (a) - (b).....	1,768	81,187
RAVmed, Inc. (a) - (b).....	5,500	9,790
Renumbra, Inc. (a) - (b).....	4,692	912,031
Pulse Biosciences, Inc. (a) - (b).....	2,158	25,443

Security Description	Shares	Value
Sientra, Inc. (a) - (b).....	6,000	\$ 20,400
Silk Road Medical, Inc. (a).....	3,769	253,314
Solution, Inc. (a) - (b).....	995	7,602
STAAR Surgical Co. (a).....	6,500	367,640
Stereotaxis, Inc. (a) - (b).....	6,700	23,986
Surgalign Holdings, Inc. (a).....	9,018	16,323
Surmodics, Inc. (a).....	1,881	73,190
Tactile Systems Technology, Inc. (a) (b).....	2,600	95,134
Tandem Diabetes Care, Inc. (a).....	8,491	963,728
Tela Bio, Inc. (a) - (b).....	800	13,232
TransMedics Group, Inc. (a) - (b).....	2,900	39,962
Utah Medical Products, Inc.....	440	35,143
Vapotherm, Inc. (a) - (b).....	2,600	75,400
Varex Imaging Corp. (a).....	5,400	68,688
Venus Concept, Inc. (a).....	2,800	6,496
ViewRay, Inc. (a) - (b).....	16,577	58,020
VolutionRX, Ltd. (a) - (b).....	3,600	11,556
Wright Medical Group NV (a) - (b).....	20,309	620,237
Zynex, Inc. (a).....	2,500	43,625
		22,066,866

HEALTH CARE PROVIDERS & SERVICES —
1.7%

iLife Healthcare, Inc. (a).....	11,200	317,632
Acadia Healthcare Co., Inc. (a).....	12,682	373,865
AdaptHealth Corp. (a).....	3,600	78,516
Addus HomeCare Corp. (a).....	2,016	190,532
Amedisys, Inc. (a).....	4,552	1,076,229
American Renal Associates Holdings, Inc. (a).....	2,000	13,800
AMN Healthcare Services, Inc. (a).....	6,648	388,642
Apollo Medical Holdings, Inc. (a) - (b).....	1,373	24,632
Avalon GloboCare Corp. (a) - (b).....	3,520	4,400
BioTelemetry, Inc. (a).....	4,800	218,784
Brookdale Senior Living, Inc. (a).....	26,841	68,176
Chemod Corp.....	2,182	1,048,124
Community Health Systems, Inc. (a).....	12,067	50,923
CorVel Corp. (a).....	1,313	112,170
Govetrus, Inc. (a).....	13,980	341,112
Gross Country Healthcare, Inc. (a).....	5,658	36,720
Encompass Health Corp.....	14,103	916,413
Ensign Group, Inc.....	7,270	414,826
Enzo Biochem, Inc. (a).....	7,000	14,770
Exagen, Inc. (a) - (b).....	600	6,504
Five Star Senior Living, Inc. (a).....	2,900	14,703

Quidel Corp. (a)	5,280	1,158,326
Quotient, Ltd. (a) (b)	9,200	47,288
Repro-Med Systems, Inc. (a) (b)	3,700	26,714
Retractable Technologies, Inc. (a) (b)	2,000	13,320
Rockwell Medical, Inc. (a) (b)	10,200	10,914
SeaSpine Holdings Corp. (a)	3,400	48,620
Shockwave Medical, Inc. (a) (b)	3,887	294,635
SL-BONE, Inc. (a)	3,760	89,187

Fulgent Genetics, Inc. (a)	1,500	60,060
Guardant Health, Inc. (a)	10,700	1,196,046
Hanger, Inc. (a)	5,250	83,055
HealthEquity, Inc. (a) (b)	10,663	547,758
InfuSystem Holdings, Inc. (a)	2,200	28,204
Joint Corp. (a) (b)	2,050	35,649
LHG Group, Inc. (a)	4,260	905,506

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Magellan Health, Inc. (a)	3,395	\$ 257,273
MEDNAX, Inc. (a)	10,574	172,145
Molina Healthcare, Inc. (a)	8,422	1,541,563
National HealthCare Corp.	1,741	108,482
National Research Corp.	1,900	93,499
Oak Street Health, Inc. (a)	2,500	133,600
Ontrack, Inc. (a) (b)	1,138	68,280
Option Care Health, Inc. (a)	4,850	64,844
Owens & Minor, Inc.	8,919	223,956
Patterson Cos., Inc. (b)	12,000	289,260
RetIQ, Inc. (a) (b)	3,009	99,056
Premier, Inc. Class A	8,745	287,098
Progyny, Inc. (a) (b)	3,800	111,834
Providence Service Corp. (a)	1,761	163,615
R1-RCM, Inc. (a)	15,187	260,457
RadNet, Inc. (a)	6,176	94,802
Select Medical Holdings Corp. (a)	15,434	321,336
Sharps Compliance Corp. (a)	2,200	13,794
Surgery Partners, Inc. (a)	3,171	69,445
Tenet Healthcare Corp. (a)	14,969	366,890
The Pennant Group, Inc. (a)	3,617	139,472
Tivity Health, Inc. (a) (b)	6,297	88,284
Triple-S Management Corp. Class B (a)	3,235	57,809
US Physical Therapy, Inc.	1,843	160,120
Viemed Healthcare, Inc. (a) (b)	5,200	44,928
		13,799,593

HEALTH CARE TECHNOLOGY — 1.5%

Security Description	Shares	Value
HOTELS, RESTAURANTS & LEISURE — 2.4%		
Accel Entertainment, Inc. (a)	6,400	\$ 68,544
Aramark	32,551	860,974
Biglari Holdings, Inc. Class A (a)	10	4,878
Biglari Holdings, Inc. Class B (a)	136	12,105
BJ's Restaurants, Inc.	3,006	88,497
Bloomin' Brands, Inc.	12,393	189,241
Bluegreen Vacations Corp. (b)	1,074	5,263
Bluegreen Vacations Holding Corp.	2,000	26,780
Boyd Gaming Corp.	11,498	352,874
Brinker International, Inc.	6,430	274,690
Caesars Entertainment, Inc. (a) (b)	19,823	1,111,277
Carrols Restaurant Group, Inc. (a)	5,500	35,475
Century Casinos, Inc. (a)	4,261	23,350
Cheesecake Factory, Inc. (b)	6,055	167,966
Choice Hotels International, Inc.	4,956	426,018
Churchill Downs, Inc.	5,385	882,171
Chuy's Holdings, Inc. (a)	2,653	51,946
Cracker Barrel Old Country Store, Inc.	3,384	388,009
Dave & Buster's Entertainment, Inc. (b)	6,316	95,750
Del Taco Restaurants, Inc. (a)	4,500	36,900
Denny's Corp. (a)	7,941	79,410
Dine Brands Global, Inc. (b)	2,230	121,736
Dunkin' Brands Group, Inc.	11,746	962,115
El Pollo Loco Holdings, Inc. (a)	2,600	42,120

Accolade, Inc. (a).....	1,700	66,079
Allscripts Healthcare Solutions, Inc. (a)	23,012	187,318
Change Healthcare, Inc. (a).....	34,600	502,046
Computer Programs & Systems, Inc.	2,004	55,330
Evolent Health, Inc. Class A (a)...	10,465	129,871
Health Catalyst, Inc. (a) (b).....	4,900	179,340
HealthStream, Inc. (a).....	3,699	74,239
HMS Holdings Corp. (a).....	12,541	300,357
iCAD, Inc. (a) (b).....	3,100	27,311
Inovalon Holdings, Inc. Class A (a)	10,500	277,725
Inspire Medical Systems, Inc. (a)...	3,700	477,485
Livongo Health, Inc. (a).....	7,900	1,106,395
NantHealth, Inc. (a).....	4,100	9,594
NextGen Healthcare, Inc. (a).....	7,900	100,646
Omnicell, Inc. (a).....	6,064	452,738
OptimizeRx Corp. (a) (b).....	2,196	45,786
Phreesia, Inc. (a).....	4,100	131,733
Schrodinger, Inc. (a) (b).....	4,208	199,922
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>

Everi Holdings, Inc. (a).....	11,695	96,484
Extended Stay America, Inc.	25,300	302,335
Filesta Restaurant Group, Inc. (a)...	2,597	24,334
GAN, Ltd. (a).....	1,100	18,590
Golden Entertainment, Inc. (a)....	2,625	36,304
Hilton Grand Vacations, Inc. (a)...	12,071	253,249
Hyatt Hotels Corp. Class A (b).....	4,959	264,662
International Game Technology PLC (b)	14,435	160,661
Jack in the Box, Inc.	3,197	253,554
Kura Sushi USA, Inc. Class A (a) (b)	600	7,860
Lindblad Expeditions Holdings, Inc. (a)	3,589	30,542
Marriott Vacations Worldwide Corp.	5,791	525,881
Monarch Casino & Resort, Inc. (a)	1,800	80,280
Nathan's Famous, Inc.	500	25,625
Noodles & Co. (a).....	4,500	30,915
Rapa John's International, Inc.	4,649	382,520
Renn National Gaming, Inc. (a) (b)	20,114	1,462,288
Planet Fitness, Inc. Class A (a)...	11,427	704,132
PlayAGS, Inc. (a).....	4,160	14,726
RCL Hospitality Holdings, Inc.	1,400	28,560

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Red Robin Gourmet Burgers, Inc. (a)	2,036	\$ 26,794
Red Rock Resorts, Inc. Class A...	9,386	160,501
Ruth's Hospitality Group, Inc.	4,300	47,558
Scientific Games Corp. Class A (a)	8,064	281,514
SeaWorld Entertainment, Inc. (a)...	7,391	145,750
Shake Shack, Inc. Class A (a) (b)	5,030	324,334
Six Flags Entertainment Corp.	10,922	221,717
Target Hospitality Corp. (a) (b)...	5,100	6,222
Texas Roadhouse, Inc.	9,341	567,839

Security Description	Shares	Value
WQX International Corp. (a).....	3,000	\$ 23,070
		<u>7,937,053</u>
HOUSEHOLD PRODUCTS — 0.2%		
Central Garden & Pet Co. (a).....	1,400	55,902
Central Garden & Pet Co. Class A (a)	5,582	201,733
Energizer Holdings, Inc.	8,812	344,902
Oil-Dri Corp. of America.....	848	30,333
Reynolds Consumer Products, Inc.	7,000	214,340
Spectrum Brands Holdings, Inc.	6,069	346,904

Twin River Worldwide Holdings, Inc. (b)	2,728	71,664
Vail Resorts, Inc.	5,724	1,224,764
Wendy's Co.	25,558	569,816
Wingstop, Inc.	4,241	579,533
Wyndham Destinations, Inc.	12,000	369,120
Wyndham Hotels & Resorts, Inc.	13,051	659,075
Yum China Holdings, Inc.	57,206	3,029,058
		19,296,850
HOUSEHOLD DURABLES — 1.0%		
Beazer Homes USA, Inc. (a)	4,096	54,067
Casper Sleep, Inc. (a)	1,000	7,190
Cavco Industries, Inc. (a)	1,279	230,616
Century Communities, Inc. (a)	4,251	179,945
Ethan Allen Interiors, Inc.	3,200	43,328
GoPro, Inc. Class A (a)	18,322	82,999
Green Brick Partners, Inc. (a)	3,402	54,772
Hamilton Beach Brands Holding Co. Class A	1,017	19,781
Helen of Troy, Ltd. (a)	3,555	687,964
Hooker Furniture Corp.	1,800	46,494
Installed Building Products, Inc. (a)	3,214	327,024
iRobot Corp. (a) (b)	3,900	296,010
KB Home	12,500	479,875
La-Z-Boy, Inc.	6,333	200,313
Legacy Housing Corp. (a)	820	11,218
LGI Homes, Inc. (a)	3,200	371,744
Lifetime Brands, Inc.	1,700	16,065
Lovesac Co. (a) (b)	1,346	37,298
M/I Homes, Inc. (a)	3,991	183,785
MDC Holdings, Inc.	7,171	337,754
Meritage Homes Corp. (a)	5,258	580,431
Purple Innovation, Inc. (a)	1,996	49,621
Skyline Champion Corp. (a)	7,437	199,088
Sonos, Inc. (a)	11,630	176,543
Taylor Morrison Home Corp. (a)	17,948	441,341
Tampur-Sealy International, Inc. (a)	6,749	601,943
Toll Brothers, Inc.	16,483	802,063
TopBuild Corp. (a)	4,719	805,486
TRI Pointe Group, Inc. (a)	18,683	338,910
Tupperware Brands Corp.	6,981	140,737
Turtle Beach Corp. (a)	2,000	36,400
Universal Electronics, Inc. (a)	1,939	73,178

WD-40 Co.	1,946	368,397
		1,562,511

INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS — 0.4%

Atlantic Power Corp. (a) (b)	12,356	24,218
Brookfield Renewable Corp. Class A	9,728	570,061
Clearway Energy, Inc. Class A	5,126	126,612
Clearway Energy, Inc. Class C	11,600	312,736
Ormat Technologies, Inc. (b)	5,688	336,217
Sunnova Energy International, Inc. (a)	7,700	234,157
Viestra Corp.	69,707	1,314,674
		2,918,675

INDUSTRIAL CONGLOMERATES — 0.1%

Carlisle Cos., Inc.	7,721	944,819
Raven Industries, Inc.	5,222	112,377
		1,057,196

INSURANCE — 2.9%

Alleghany Corp.	1,946	1,012,796
Ambac Financial Group, Inc. (a)	6,394	81,651
American Equity Investment Life Holding Co.	12,972	285,254
American Financial Group, Inc.	10,352	693,377
American National Group, Inc.	1,080	72,932
AMERISAFE, Inc.	2,781	159,518
Arch Capital Group, Ltd. (a)	56,183	1,643,353
Argo Group International Holdings, Ltd.	4,760	163,887
Assured Guaranty, Ltd.	11,519	247,428
Athene Holding, Ltd. Class A (a)	16,501	562,354
Axis Capital Holdings, Ltd.	11,799	519,628
Brighthouse Financial, Inc. (a)	13,273	357,176
Brown & Brown, Inc.	33,685	1,524,920
BRR Group, Inc. Class A (a)	4,905	122,184
Citizens, Inc. (a) (b)	7,800	43,212
GNA Financial Corp.	3,991	119,690
GNO Financial Group, Inc.	20,079	322,067
Crawford & Co. Class A	2,600	17,004
Donaghy Group, Inc. Class A	1,600	22,512
eHealth, Inc. (a)	3,607	284,953
Employers Holdings, Inc.	4,100	124,025
Eastar Group, Ltd. (a)	1,741	281,171

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Erie Indemnity Co. Class A	3,586	\$ 754,064
FBL Financial Group, Inc. Class A	1,326	63,913
FedNat Holding Co.	1,790	11,313
Fidelity National Financial, Inc.	39,284	1,229,982
First American Financial Corp.	15,448	786,458
Genworth Financial, Inc. Class A (a)	71,582	239,800
GoHealth, Inc. Class A (a)	6,000	78,150
Goosehead Insurance, Inc. Class A	1,830	158,460
Greenlight Capital Re, Ltd. Class A (a) (b)	4,600	30,958
Hanover Insurance Group, Inc.	5,410	504,104
HCI Group, Inc.	973	47,959
Heritage Insurance Holdings, Inc.	3,599	36,422
Horace Mann Educators Corp.	5,900	197,060
Independence Holding Co.	705	26,586
Investors Title Co.	218	28,353
James River Group Holdings, Ltd.	4,200	187,026
Kemper Corp.	8,807	588,572
Kinsale Capital Group, Inc.	3,001	570,730
Lemonade, Inc. (a) (b)	1,800	89,496
Market Corp. (a)	1,926	1,875,346
MBIA, Inc. (a)	7,497	45,432
Mercury General Corp.	3,937	162,874
National General Holdings Corp.	9,717	327,949
National Western Life Group, Inc. Class A	362	66,163
NI Holdings, Inc. (a)	1,500	25,335
Old Republic International Corp.	40,462	596,410
Ralamar Holdings, Inc. (a)	2,810	292,914
Rrimera, Inc.	5,579	631,208
ProAssurance Corp.	7,805	122,070
ProSight Global, Inc. (a)	1,300	14,742
Protective Insurance Corp. Class B	1,400	18,382
Reinsurance Group of America, Inc.	9,667	920,202
RenaissanceRe Holdings, Ltd.	7,261	1,232,482
RLI Corp.	5,668	474,582
Safety Insurance Group, Inc.	2,086	144,122
Selective Insurance Group, Inc.	8,398	432,413
Selectquote, Inc. (a) (b)	4,600	93,150
State Auto Financial Corp.	2,700	37,152

Security Description	Shares	Value
White Mountains Insurance Group, Ltd.	444	\$ 345,876
		22,920,380
INTERACTIVE MEDIA & SERVICES — 1.4%		
Gargurus, Inc. (a) (b)	12,300	266,049
Gars.com, Inc. (a)	9,600	77,568
DHL Group, Inc. (a)	8,000	18,080
Eventbrite, Inc. Class A (a) (b)	8,993	97,574
EverQuote, Inc. Class A (a)	2,035	78,633
InterActiveCorp (a)	10,671	1,278,172
Liberty TripAdvisor Holdings, Inc. Class A (a)	11,300	19,549
Match Group, Inc. (a)	31,245	3,457,259
Pinterest, Inc. Class A (a)	57,400	2,382,674
QuinStreet, Inc. (a)	6,698	106,096
TripAdvisor, Inc.	14,400	282,096
TrueCar, Inc. (a)	15,066	75,330
Veritone, Inc. (a) (b)	3,500	32,060
Yelp, Inc. (a)	10,291	206,746
Zillow Group, Inc. Class A (a)	8,183	830,902
Zillow Group, Inc. Class C (a) (b)	20,083	2,040,232
		11,249,020
INTERNET & DIRECT MARKETING RETAIL — 0.8%		
1-800-Flowers.com, Inc. Class A (a) (b)	3,500	87,290
CarParts.com, Inc. (a) (b)	3,200	34,592
Duluth Holdings, Inc. Class B (a) (b)	1,896	23,169
Groupm, Inc. (a) (b)	3,311	67,544
GrubHub, Inc. (a)	13,164	952,152
Lands' End, Inc. (a)	1,700	22,151
Liquidity Services, Inc. (a)	4,124	30,765
Magnite, Inc. (a) (b)	15,582	108,217
Overstock.com, Inc. (a)	6,000	435,900
RetMed Express, Inc. (b)	2,868	90,686
Quotient Technology, Inc. (a)	11,971	88,346
Qurate Retail, Inc. Class A	54,316	389,989
RealReal, Inc. (a)	8,900	128,783
Shutterstock, Inc.	3,050	158,722
Stamps.com, Inc. (a)	2,383	574,184
Stitch Fix, Inc. Class A (a) (b)	8,146	221,001
Waitr Holdings, Inc. (a)	10,013	32,242
Wayfair, Inc. Class A (a) (b)	9,496	2,763,431

Stewart Information Services Corp.	3,365	147,151
Third Point Reinsurance, Ltd. (a)	11,700	81,315
Tiptree, Inc.	3,900	19,305
Trupanion, Inc. (a) (b)	4,200	331,380
United Fire Group, Inc.	2,963	60,208
United Insurance Holdings Corp.	3,200	19,392
Universal Insurance Holdings, Inc.	3,917	54,211
Vericity, Inc. (b)	300	3,060
Watford Holdings, Ltd. (a)	2,400	55,056

		6,209,164
IT SERVICES — 5.0%		
Alliance Data Systems Corp.	6,700	281,266
Amdocs, Ltd.	18,935	1,087,058
BigCommerce Holdings, Inc. (a) (b)	1,300	108,290
Black Knight, Inc. (a)	21,600	1,880,280
Booz Allen Hamilton Holding Corp.	19,319	1,603,091
Brightcove, Inc. (a)	5,571	57,047

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
GAGI International, Inc. Class A (a)	3,592	\$ 765,671
Cardtronics PLC Class A (a)	5,311	105,158
Cass Information Systems, Inc.	2,036	81,929
Conduent, Inc. (a)	23,400	74,412
GSG Systems International, Inc.	4,592	188,042
Endurance International Group Holdings, Inc. (a)	9,435	54,157
EPAM Systems, Inc. (a)	7,627	2,465,657
Euronet Worldwide, Inc. (a)	7,169	653,096
EVERTEC, Inc.	8,500	295,035
Evo Payments, Inc. Class A (a)	5,600	139,160
ExlService Holdings, Inc. (a)	4,737	312,500
Fastly, Inc. Class A (a) (b)	11,300	1,058,584
Genpact, Ltd.	26,760	1,042,302
GoDaddy, Inc. Class A (a)	23,622	1,794,563
GreenSky, Inc. Class A (a)	9,400	41,736
Grid Dynamics Holdings, Inc. (a) (b)	3,300	25,509
GTT Communications, Inc. (a) (b)	5,295	27,322
Hackett Group, Inc.	3,890	43,490
I3 Verticals, Inc. Class A (a)	2,300	58,075
Information Services Group, Inc. (a)	5,600	11,816
International Money Express, Inc. (a)	2,800	40,222
KBR, Inc.	20,226	452,253
Lighthouse Networks, Inc. (a)	16,999	97,914

Security Description	Shares	Value
Tivlio, Inc. Class A (a)	19,596	\$ 4,841,976
Unisys Corp. (a)	8,700	92,829
Verra Mobility Corp. (a) (b)	19,481	188,187
Virtusa Corp. (a)	4,205	206,718
WEX, Inc. (a)	6,292	874,399
		40,193,057

LEISURE EQUIPMENT & PRODUCTS — 0.6%

Acushnet Holdings Corp.	4,972	167,109
American Outdoor Brands, Inc. (a)	1,781	23,206
Brunswick Corp.	11,244	662,384
Gallaway Golf Co.	13,241	253,433
Glarus Corp.	3,665	51,750
Escalade, Inc.	1,700	31,093
Johnson Outdoors, Inc. Class A	736	60,271
Malibu Boats, Inc. Class A (a)	2,965	146,945
Marine Products Corp.	1,080	16,891
MasterCraft Boat Holdings, Inc. (a)	2,865	50,109
Mattel, Inc. (a)	49,100	574,470
Nautilus, Inc. (a)	4,500	77,220
Relton Interactive, Inc. Class A (a)	14,000	1,389,360
Rolaris, Inc.	8,333	786,135
Smith & Wesson Brands, Inc.	8,026	124,563
Sturm Ruger & Co., Inc.	2,385	145,867
Vista Outdoor, Inc. (a)	8,321	167,918

LiveRamp Holdings, Inc. (a)	9,085	470,330
ManTech International Corp.		
Class A	3,858	265,739
MAXIMUS, Inc.	8,726	596,946
MoneyGram International, Inc. (a) -		
(b)	9,400	26,555
MongoDB, Inc. (a) - (b)	7,177	1,661,547
NIC, Inc.	9,600	189,120
Okta, Inc. (a)	16,444	3,516,549
RaySign, Inc. (a) - (b)	4,700	26,696
Refficient, Inc. (a)	4,649	198,698
Respecta, Inc.	19,800	385,110
RFSweb, Inc. (a)	2,100	14,049
Priority Technology Holdings, Inc. -		
(a)	1,165	3,676
Rackspace Technology, Inc. (a) ...	4,900	94,521
Repay Holdings Corp. (a)	8,600	202,100
Sabre Corp. (b)	39,335	256,071
Science Applications International		
Corp.	8,282	649,474
ServiceSource International, Inc. ...		
(a)	13,200	19,404
Square, Inc. Class A (a)	52,815	8,585,078
StarTek, Inc. (a)	2,500	13,125
StoneCo, Ltd. Class A (a)	25,500	1,348,695
Switch, Inc. Class A	12,936	201,931
Sykes Enterprises, Inc. (a)	5,475	187,300
TTEC Holdings, Inc.	2,555	139,375
Tucows, Inc. Class A (a) - (b)	1,324	91,224

YETI Holdings, Inc. (a)	10,834	490,997
		5,219,721
LIFE SCIENCES TOOLS & SERVICES — 1.7%		
10X Genomics, Inc. Class A (a) ...	8,200	1,022,376
Adaptive Biotechnologies Corp. ...		
(a)	10,400	505,752
Avantor, Inc. (a)	63,900	1,437,111
Berkeley Lights, Inc. (a)	1,400	106,904
Bio-Techne Corp.	5,464	1,353,597
Bruker Corp.	14,708	584,643
Champions Oncology, Inc. (a)	1,100	10,175
Charles River Laboratories		
International, Inc. (a)	7,021	1,589,905
ChromaDex Corp. (a) - (b)	6,400	25,664
CodeXis, Inc. (a)	7,821	91,818
Fluidigm Corp. (a)	10,044	74,627
Harvard Bioscience, Inc. (a)	5,700	17,157
Luminex Corp.	6,251	164,089
Medpace Holdings, Inc. (a)	3,900	435,825
NanoString Technologies, Inc. (a) -		
(b)	5,400	241,380
NeoGenomics, Inc. (a)	14,700	542,283
Pacific Biosciences of California, ..		
Inc. (a) (b)	22,600	223,062
Personalis, Inc. (a)	2,900	62,843
RPD, Inc. (a)	22,822	844,186
RRA Health Sciences, Inc. (a)	9,007	913,670
QIAGEN NV (a)	32,081	1,676,553

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Quantarix Corp. (a)	2,600	\$ 87,724
Repligen Corp. (a)	7,444	1,098,288
Syneos Health, Inc. (a)	9,894	525,965
		13,635,597
MACHINERY — 2.7%		
AGCO Corp.	8,821	655,136
Alamo Group, Inc.	1,380	149,081
Albany International Corp. Class ..		
A	4,471	221,359

Security Description	Shares	Value
Middleby Corp. (a)	7,910	\$ 709,606
Miller Industries, Inc.	1,565	47,842
Mueller Industries, Inc.	7,984	216,047
Mueller Water Products, Inc.		
Class A	22,222	230,887
Navistar International Corp. (a) ...	7,100	309,134
NN, Inc.	6,616	34,139
Nordson Corp.	8,230	1,578,679
Omega Flex, Inc.	449	70,367
Oshkosh Corp.	9,632	707,952

Allison Transmission Holdings, Inc.	16,112	566,176
Altra Industrial Motion Corp.	9,174	339,163
Astec Industries, Inc.	3,206	173,925
Barnes Group, Inc.	6,814	243,532
Blue Bird Corp. (a)	2,422	29,451
Chart Industries, Inc. (a)	5,200	365,404
CIRGOR International, Inc. (a)	2,847	77,865
Golfax Corp. (a)	14,127	443,023
Columbus McKinnon Corp.	3,348	110,819
Crane Co.	6,948	348,303
Donaldson Co., Inc.	18,109	840,620
Douglas Dynamics, Inc.	3,273	111,937
Eastern Co.	821	16,026
Energy Recovery, Inc. (a) - (b)	5,900	48,380
Enerpac Tool Group Corp.	7,891	148,430
EnPro Industries, Inc.	2,945	166,127
ESCO Technologies, Inc.	3,628	292,272
Evoqua Water Technologies Corp. (a)	12,100	256,762
ExOne Co. (a) - (b)	1,700	20,774
Federal Signal Corp.	8,500	248,625
Franklin Electric Co., Inc.	6,549	385,278
Gates Industrial Corp. PLC (a)	6,800	75,616
Gencor Industries, Inc. (a)	1,461	16,115
Gorman-Rupp Co.	2,500	73,650
Graco, Inc.	23,554	1,445,038
Graham Corp.	1,500	19,155
Greenbrier Cos., Inc.	4,594	135,064
Helios Technologies, Inc.	4,348	158,267
Hillenbrand, Inc.	10,568	299,708
Hurco Cos., Inc.	1,056	29,990
Hyster-Yale Materials Handling, Inc.	1,389	51,601
ITT, Inc.	12,388	731,511
John Bean Technologies Corp.	4,429	406,981
Kadant, Inc.	1,588	174,077
Kennametal, Inc.	11,817	341,984
LB Foster Co. Class A (a)	1,600	21,472
Lincoln Electric Holdings, Inc.	8,144	749,574
Lindsay Corp.	1,502	145,213
Luxfer Holdings PLC	4,331	54,354
Lydall, Inc. (a)	2,645	43,748
Manitowoc Co., Inc. (a)	5,175	43,522
Mayville Engineering Co., Inc. (a) - (b)	1,090	10,017
Meritor, Inc. (a)	10,096	211,410

Park-Ohio Holdings Corp.	1,311	21,068
Proto Labs, Inc. (a)	3,844	497,798
RBC Bearings, Inc. (a)	3,499	424,114
REV Group, Inc.	4,300	33,927
Rexnord Corp.	17,290	515,934
Shyft Group, Inc.	4,900	92,512
SPX Corp. (a)	6,089	282,408
SPX FLOW, Inc. (a)	6,000	256,920
Standex International Corp.	1,760	104,192
Tennant Co.	2,624	158,385
Terex Corp.	9,792	189,573
Timken Co.	9,092	492,968
Toro Co.	15,241	1,279,482
TriMas Corp. (a)	6,306	143,777
Trinity Industries, Inc. (b)	12,969	252,895
Wabash National Corp.	7,487	89,544
Watts Water Technologies, Inc. Class A	3,926	393,189
Welbilt, Inc. (a)	18,990	116,978
Woodward, Inc.	7,950	637,272
		21,384,124

MARINE — 0.1%

Costamare, Inc.	7,000	42,490
Eagle Bulk Shipping, Inc. (a) - (b)	1,013	16,583
Genco Shipping & Trading, Ltd.	2,400	16,560
Kirby Corp. (a)	8,540	308,892
Matson, Inc.	6,082	243,827
Rangaea Logistics Solutions, Ltd.	1,600	4,144
Safe-Bulkers, Inc. (a) - (b)	9,060	9,332
Scorpio Bulkers, Inc.	865	12,248
		654,076

MEDIA — 1.4%

Altice USA, Inc. Class A (a)	43,600	1,133,600
AMC Networks, Inc. Class A (a)	5,486	135,559
Boston Omaha Corp. Class A (a) - (b)	1,665	26,640
Cable One, Inc.	748	1,410,302
Gardlytics, Inc. (a) - (b)	3,773	266,261
Central European Media Enterprises, Ltd. Class A (a)	12,600	52,794
comScore, Inc. (a)	7,600	15,504
Daily Journal Corp. (a) - (b)	182	44,044
Emerald Holding, Inc.	3,500	7,140
Entercom Communications Corp. Class A (b)	18,700	30,107

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Entervision Communications Corp. Class A	9,500	\$ 14,440
EW Scripps Co. Class A	8,240	94,266
Fluent, Inc. (a)	7,613	18,880
Gannett Co., Inc. (b)	18,414	23,938
Gray Television, Inc. (a)	12,277	169,054
Hemisphere Media Group, Inc. (a)	2,700	23,463
iHeartMedia, Inc. Class A (a) (b)	9,100	73,892
John Wiley & Sons, Inc. Class A	6,140	194,699
Liberty Broadband Corp. Class A (a)	3,490	494,917
Liberty Broadband Corp. Class C (a)	14,945	2,135,192
Liberty Latin America, Ltd. Class A (a)	6,588	54,351
Liberty Media Corp. Liberty SiriusXM Class A (a)	11,804	391,539
Liberty Media Corp. Liberty SiriusXM Class C (a)	24,752	818,796
Local Space & Communications, Inc.	2,000	36,600
Meredith Corp.	5,838	76,595
MSC Networks, Inc. Class A (a) (b)	5,622	53,803
National CineMedia, Inc.	9,700	26,335
New York Times Co. Class A	23,269	995,680
Nexstar Media Group, Inc. Class A	6,261	563,052
Saga Communications, Inc. Class A	644	12,803
Scholastic Corp.	4,229	88,767
Sinclair Broadcast Group, Inc. Class A (b)	6,262	120,418
Sirius XM Holdings, Inc. (b)	168,428	902,774
TechTarget, Inc. (a)	3,300	145,068
TEGNA, Inc.	31,183	366,400
WideOpenWest, Inc. (a)	7,436	38,593
Tribune Publishing Co.	2,200	25,652
		11,081,918
METALS & MINING — 0.9%		
Alcoa Corp. (a)	26,621	309,602
Allegheny Technologies, Inc. (a)	18,537	161,643

Security Description	Shares	Value
Hecla Mining Co.	74,116	\$ 376,509
Kaiser Aluminum Corp.	2,241	120,095
Materion Corp.	2,955	153,749
Novagold Resources, Inc. (a)	33,700	400,693
Olympic Steel, Inc.	1,400	15,904
Reliance Steel & Aluminum Co.	9,048	923,258
Royal Gold, Inc.	9,386	1,127,915
Ryerson Holding Corp. (a)	2,500	14,325
Schnitzer Steel Industries, Inc. Class A	3,672	70,612
Southern Copper Corp.	11,769	532,783
Steel Dynamics, Inc.	28,606	818,990
SunCoke Energy, Inc.	11,100	37,962
Timken Steel Corp. (a)	6,314	22,415
United States Steel Corp. (b)	31,076	228,098
Warrior Met Coal, Inc.	7,538	128,749
Worthington Industries, Inc.	5,172	210,914
		7,436,051
MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 0.8%		
AGNC Investment Corp. REIT	79,379	1,104,162
Annaly Capital Management, Inc. REIT	200,443	1,427,154
Anworth Mortgage Asset Corp. REIT (b)	15,300	25,092
Apollo Commercial Real Estate Finance, Inc. REIT	21,049	189,652
Arbor Realty Trust, Inc. REIT (b)	15,000	172,050
Ares Commercial Real Estate Corp. REIT	4,900	44,786
Arlington Asset Investment Corp. Class A REIT	5,700	16,188
ARMOUR Residential REIT, Inc.	9,400	89,394
Blackstone Mortgage Trust, Inc. Class A REIT	19,566	429,865
Broadmark Realty Capital, Inc. REIT (b)	18,709	184,471
Capstead Mortgage Corp. REIT	13,948	78,388
Cherry Hill Mortgage Investment Corp. REIT (b)	2,545	22,854
Chimera Investment Corp. REIT	27,245	223,409

Arconic Corp. (a).....	14,100	268,605
Galedonia Mining Corp. PLC.....	1,700	28,883
Carpenter Technology Corp.....	6,955	126,303
Century Aluminum Co. (a).....	7,800	55,536
Cleveland-Cliffs, Inc. (b).....	56,102	360,175
Coeur Mining, Inc. (a).....	34,342	253,444
Commercial Metals Co.....	16,847	336,603
Compass Minerals International, Inc.	4,814	285,711
Ferroglobe Representation & Warranty Insurance Trust (a) (d)	2,200	—
Gold Resource Corp.....	9,500	32,395
Haynes International, Inc.....	2,000	34,180

Colony Credit Real Estate, Inc. REIT	12,800	62,848
Dynex Capital, Inc. REIT.....	3,500	53,235
Ellington Financial, Inc. REIT.....	5,900	72,334
Ellington Residential Mortgage REIT	1,400	15,540
Granite Point Mortgage Trust, Inc. REIT	8,434	59,797
Great Ajax Corp. REIT.....	2,786	23,096
Invesco Mortgage Capital, Inc. REIT (b)	24,313	65,888
KKR Real Estate Finance Trust, Inc. REIT (b)	4,000	66,120
Ladder Capital Corp. REIT.....	15,439	109,926
MFA Financial, Inc. REIT.....	64,436	172,688

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
New Residential Investment Corp. REIT	59,200	\$ 470,640
New York Mortgage Trust, Inc. REIT	55,188	140,729
Orchid Island Capital, Inc. REIT (b)	10,100	50,601
RennyMac Mortgage Investment Trust REIT	14,124	226,973
Ready Capital Corp. REIT.....	5,969	66,853
Redwood Trust, Inc. REIT.....	16,300	122,576
TIPG RE Finance Trust, Inc. REIT	7,752	65,582
Two Harbors Investment Corp. REIT	38,857	197,782
Western Asset Mortgage Capital Corp. REIT (b)	8,128	16,581
Starwood Property Trust, Inc. REIT	39,048	589,234
		6,656,488
MULTI-UTILITIES — 0.2%		
Avista Corp.....	9,600	327,552
Black Hills Corp.....	8,905	476,328
MDU Resources Group, Inc.....	28,437	639,833
NorthWestern Corp.....	7,255	352,883
Unitil Corp.....	2,138	82,612

Security Description	Shares	Value
Dorian LPG, Ltd. (a).....	4,258	\$ 34,107
Earthstone Energy, Inc. Class A (a) (b)	2,785	7,213
Energy Fuels, Inc. (a) (b).....	15,201	25,538
EQT Corp.....	36,400	470,652
Equitrans Midstream Corp.....	58,240	492,710
Evolution Petroleum Corp.....	4,229	9,473
Falcon Minerals Corp. (b).....	6,000	14,640
Frontline, Ltd. (b).....	16,700	108,550
Golar LNG, Ltd. (a) (b).....	13,255	80,259
Goodrich Petroleum Corp. (a).....	1,402	10,781
Green Plains, Inc. (a).....	4,838	74,892
Gulfport Energy Corp. (a) (b).....	25,000	13,177
International Seaways, Inc.....	3,397	49,630
Kosmos Energy, Ltd.....	57,800	56,390
Magnolia Oil & Gas Corp. Class A (a)	18,300	94,611
Matador Resources Co. (a).....	16,102	133,002
Montage Resources Corp. (a).....	3,350	14,706
Murphy Oil Corp. (b).....	20,800	185,536
NACCO Industries, Inc. Class A.....	586	10,671
NextDecade Corp. (a).....	2,007	5,981
Nordic American Tankers, Ltd. (b).....	20,440	71,336

		1,879,208
MULTILINE RETAIL — 0.2%		
Big Lots, Inc.	5,620	250,652
Dillard's, Inc. Class A (b)	1,105	40,355
Kohl's Corp.	22,500	416,925
Macy's, Inc. (b)	44,300	252,510
Nordstrom, Inc. (b)	16,000	190,720
Oldie's Bargain Outlet Holdings, Inc. (a) (b)	7,795	680,893
		1,832,055

OIL, GAS & CONSUMABLE FUELS — 1.0%		
Adams Resources & Energy, Inc.	300	5,970
Antero Midstream Corp.	40,900	219,633
Antero Resources Corp. (a)	34,474	94,803
Arch Resources, Inc.	2,194	93,201
Ardmore Shipping Corp.	5,200	18,512
Berry Corp.	9,800	31,066
Bonanza Creek Energy, Inc. (a)	2,700	50,760
Brigham Minerals, Inc. Class A	5,000	44,600
Cheniere Energy, Inc. (a)	33,047	1,529,085
Cimarex Energy Co.	14,300	347,919
Clean Energy Fuels Corp. (a)	18,400	45,632
GNX Resources Corp. (a)	31,581	298,125
Gomstock Resources, Inc. (a)	2,700	11,826
GONSOL Energy, Inc. (a)	4,025	17,831
Contango Oil & Gas Co. (a) (b)	13,600	18,224
Continental Resources, Inc. (b)	10,950	134,466
GVR Energy, Inc.	4,200	51,996
Delek US Holdings, Inc.	9,117	101,472
DHT Holdings, Inc.	15,866	81,869
Diamond Shipping, Inc. (a) (b)	4,196	28,826

Overseas Shipholding Group, Inc. Class A (a)	10,041	21,488
Ovintiv, Inc.	37,200	303,552
Par Pacific Holdings, Inc. (a)	5,589	37,838
Parsley Energy, Inc. Class A	43,004	402,517
RBF Energy, Inc. Class A	13,752	78,249
RDC Energy, Inc. (a)	14,491	179,616
Rebody Energy Corp.	10,003	23,007
Renk Virginia Corp. (a)	2,119	20,872
Prime Energy Resources Corp. (a)	73	4,833
Range Resources Corp.	30,372	201,063
Renewable Energy Group, Inc. (a)	5,525	295,145
REX American Resources Corp. (a)	804	52,750
Scorpio Tankers, Inc. (b)	7,499	83,014
SFL Corp., Ltd.	13,600	101,864
SM Energy Co.	17,956	28,550
Southwestern Energy Co. (a)	79,600	187,060
Talos Energy, Inc. (a)	1,700	10,965
Targa Resources Corp.	32,853	460,928
Tellurian, Inc. (a) (b)	14,727	11,734
Uranium Energy Corp. (a) (b)	28,200	28,110
W&T Offshore, Inc. (a) (b)	14,700	26,460
Whiting Petroleum Corp. (a)	188	3,251
World Fuel Services Corp.	8,835	187,214
WRX Energy, Inc. (a)	57,432	281,417
		8,221,168

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

Security Description	Shares	Value
Louisiana-Pacific Corp.	16,002	\$ 472,219
Neenah, Inc.	2,445	91,614
Schweitzer-Mauduit International, Inc.	4,521	137,393
Verse Corp. Class A	4,429	34,945

Security Description	Shares	Value
Eli Lilly and Company (a) (b)	2,200	\$ 17,380
Evoform Biosciences, Inc. (a) (b)	4,546	10,729
Evolus, Inc. (a) (b)	2,900	11,339
Fulcrum Therapeutics, Inc. (a) (b)	2,020	16,019
Harrow Health, Inc. (a)	3,400	19,006

		1,332,278
PERSONAL PRODUCTS — 0.3%		
BellRing Brands, Inc. Class A (a) ..	5,871	121,765
Coty, Inc. Class A	41,800	112,860
Edgewell Personal Care Co. (a) ..	7,779	216,879
elf Beauty, Inc. (a)	6,600	121,242
Herbalife Nutrition, Ltd. (a)	12,876	600,665
Inter Parfums, Inc.	2,577	96,251
Lifevantage Corp. (a)	2,200	26,554
Medifast, Inc.	1,574	258,844
Nature's Sunshine Products, Inc. ..		
(a)	1,300	15,041
Nu-Skin Enterprises, Inc. Class A ..	7,358	368,562
Revlon, Inc. Class A (a) (b)	1,100	6,952
USANA Health Sciences, Inc. (a) ..	1,644	121,081
Wella, Inc. (a)	7,500	19,650
		2,086,346
PHARMACEUTICALS — 1.4%		
AcelRx Pharmaceuticals, Inc. (a) ..		
(b)	12,200	17,324
Aerie Pharmaceuticals, Inc. (a) ...		
(b)	5,600	65,912
Agile Therapeutics, Inc. (a) (b) ...	10,300	31,312
AMAG Pharmaceuticals, Inc. (a) ..		
(b)	4,399	41,351
Amneal Pharmaceuticals, Inc. (a) ..		
(b)	15,090	58,549
Amphastar Pharmaceuticals, Inc. ..		
(a)	5,227	98,006
ANL Pharmaceuticals, Inc. (a)	1,433	40,425
Aquestive Therapeutics, Inc. (a) ..	3,000	14,565
Arvinas Holding Co. LLC (a) (b) ..	4,196	99,068
Avenue Therapeutics, Inc. (a) (b) ..	1,000	10,830
Axsome Therapeutics, Inc. (a) (b) ..	4,000	285,000
Aytu BioScience, Inc. (a) (b)	3,500	4,165
BioDelivery Sciences		
International, Inc. (a)	13,100	48,863
Cara Therapeutics, Inc. (a) (b) ...	5,800	73,805
Caesava Sciences, Inc. (a) (b) ...	3,500	40,285
Cerecor, Inc. (a) (b)	3,300	7,507
Chiasma, Inc. (a)	5,300	22,790
Collegium Pharmaceutical, Inc.		
(a)	4,867	101,331
Corcept Therapeutics, Inc. (a)	13,584	236,429
CorMedix, Inc. (a)	4,000	24,120
Cymabay Therapeutics, Inc. (a) ...	9,830	71,169
Direct Corp. (a) (b)	30,100	51,471
Elanco Animal Health, Inc. (a)	57,100	1,594,803
Eloxx Pharmaceuticals, Inc. (a) ...		
(b)	3,939	10,360
Endo International PLC (a)	32,200	106,260

Horizon Therapeutics PLC (a)	27,824	2,161,368
IMARA, Inc. (a)	800	16,272
Innoviva, Inc. (a)	9,053	94,604
Intersect ENT, Inc. (a)	4,830	78,777
Intra-Cellular Therapies, Inc. (a) ...	8,025	205,921
Jazz Pharmaceuticals PLC (a)	7,718	1,100,510
Kala Pharmaceuticals, Inc. (a) (b) ..	6,000	45,000
Kalido Biosciences, Inc. (a) (b) ..	2,000	22,140
Lannett Co., Inc. (a) (b)	5,097	31,143
Liquidia Technologies, Inc. (a) (b) ..	2,100	10,332
Lyra Therapeutics, Inc. (a)	600	6,708
Mallinckrodt PLC (a) (b)	13,127	12,776
Marinus Pharmaceuticals, Inc. (a) ..		
(b)	3,272	42,052
Myokardia, Inc. (a)	7,200	981,576
Nektar Therapeutics (a) (b)	24,700	409,773
NGM Biopharmaceuticals, Inc. (a) ..		
(b)	3,525	56,083
Ocular Therapeutix, Inc. (a) (b) ...	6,600	50,226
Odonate Therapeutics, Inc. (a)	1,500	20,145
Omeros Corp. (a) (b)	7,693	77,738
Optinose, Inc. (a) (b)	4,200	16,380
Osmotica Pharmaceuticals PLC ...		
(a) (b)	1,300	7,033
Racira BioSciences, Inc. (a)	6,037	362,944
Rafatek Pharmaceuticals, Inc. (a) ..		
(b)	5,500	29,755
Rhathom Pharmaceuticals, Inc.		
(a) (b)	1,500	55,005
Rhizo Animal Health Corp. Class ..		
A	2,900	50,460
Reliant Therapeutics, Inc. (a)	1,500	33,975
Prestige Consumer Healthcare, ...		
Inc. (a)	7,116	259,165
Provention Bio, Inc. (a) (b)	6,400	82,112
Reata Pharmaceuticals, Inc. Class ..		
A (a) (b)	3,436	334,735
Recro Pharma, Inc. (a)	3,100	6,510
Relmada Therapeutics, Inc. (a) ...		
(b)	2,100	79,002
Revance Therapeutics, Inc. (a)	8,274	208,008
Royalty Pharma PLC Class A	12,200	513,254
Satsuma Pharmaceuticals, Inc.		
(a) (b)	1,300	5,057
scPharmaceuticals, Inc. (a)	800	5,960
SIGA Technologies, Inc. (a) (b) ...	7,400	50,838
Strongbridge Biopharma PLC (a) ..	6,500	13,650
Supernus Pharmaceuticals, Inc.		
(a)	6,700	139,628
TherapeuticsMD, Inc. (a) (b)	34,800	54,984
Theravance Biopharma, Inc. (a) ...		
(b)	6,504	96,162

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Tricida, Inc. (a) (b)	3,470	\$ 31,438
Verrica Pharmaceuticals, Inc. (a) (b)	2,000	15,480
WYNE Therapeutics, Inc. (a) (b)	22,793	37,836
Wave Life Sciences, Ltd. (a) (b)	3,610	30,649
Xeris Pharmaceuticals, Inc. (a) (b)	5,500	32,615
Zogenix, Inc. (a)	8,141	145,968
		11,351,920

PROFESSIONAL SERVICES — 1.6%

Acacia Research Corp. (a)	7,700	26,719
Akerna Corp. (a)	1,400	5,096
ASGN, Inc. (a)	7,186	456,742
Barrett Business Services, Inc.	1,139	59,729
BC Staffing, Inc.	1,552	13,146
GBZ, Inc. (a)	7,200	164,664
CoreLogic, Inc.	11,300	764,671
GoStar Group, Inc. (a)	5,567	4,723,655
GRA International, Inc.	1,045	39,156
Dun & Bradstreet Holdings, Inc. (a)	12,400	318,184
Exponent, Inc.	7,250	522,218
Forrester Research, Inc. (a)	1,700	55,743
Franklin Covey Co. (a)	1,583	28,082
FTI Consulting, Inc. (a)	5,134	544,050
GR Strategies Corp. (a)	2,000	19,280
Heidrick & Struggles International, Inc.	2,700	53,055
Huron Consulting Group, Inc. (a)	3,331	131,008
JCF International, Inc.	2,647	162,870
Inspireity, Inc.	5,110	334,654
Kelly Services, Inc. Class A	4,795	81,707
Kforce, Inc.	2,800	90,076
Korn Ferry	7,952	230,608
Manpower Group, Inc.	8,253	605,193
Mastech Digital, Inc. (a)	600	10,806
Mistras Group, Inc. (a)	2,858	11,175
Red Milet, Inc. (a)	1,000	18,460
Resources Connection, Inc.	4,300	49,665
TransUnion	27,183	2,286,906

Security Description	Shares	Value
FRR Holdings, Inc. (a)	889	\$ 37,045
Griffin Industrial Realty, Inc.	353	18,868
Howard Hughes Corp. (a)	5,574	321,062
Jones Lang LaSalle, Inc.	7,340	702,144
Kennedy-Wilson Holdings, Inc.	17,342	251,806
Marcus & Millichap, Inc. (a)	3,346	92,082
Mau Land & Pineapple Co., Inc. (a)	1,036	11,210
Newmark Group, Inc. Class A	20,912	90,340
Rafael Holdings, Inc. Class B (a)	1,302	20,181
RE/MAX Holdings, Inc. Class A	2,500	81,825
Realty Holdings Corp. (b)	16,695	157,601
Redfin Corp. (a)	13,800	689,034
RMR Group, Inc. Class A	2,207	60,626
St. Joe Co. (a) (b)	4,700	96,961
Stratus Properties, Inc. (a)	900	19,404
Tejon Ranch Co. (a)	3,300	46,695
Transcontinental Realty Investors, Inc. (a)	207	5,161
		3,105,228

ROAD & RAIL — 1.5%

AMERCO	1,233	438,923
ArcBest Corp.	3,667	113,897
Avis Budget Group, Inc. (a)	7,672	201,927
Covenant Logistics Group, Inc. Class A (a)	1,945	34,018
Daeke, Inc. (a) (b)	7,164	38,471
Heartland Express, Inc.	6,655	123,783
Hertz Global Holdings, Inc. (a)	16,400	18,204
Knight-Swift Transportation Holdings, Inc.	17,871	727,350
Landstar System, Inc.	5,412	679,152
Lyft, Inc. Class A (a)	34,600	953,230
Marten Transport, Ltd.	8,648	141,135
RAM Transportation Services, Inc. (a)	298	11,205
Ryder System, Inc.	7,539	318,447
Saia, Inc. (a)	3,690	465,457
Schneider National, Inc. Class B	8,600	212,678
Uber Technologies, Inc. (a) (b)	197,215	7,194,403

TriNet Group, Inc. (a)	5,800	344,056
TrueBlue, Inc. (a)	5,207	80,656
Upwork, Inc. (a)	13,187	229,981
Willdan Group, Inc. (a)	1,571	40,076
		12,502,087

REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.4%

Altisource Portfolio Solutions SA (a)	800	10,136
American Realty Investors, Inc. (a)	300	2,721
GTC Realty Growth, Inc.	765	33,736
Gushman & Wakefield PLC (a) (b)	16,106	169,274
Exp World Holdings, Inc. (a)	3,500	141,190
Forestar Group, Inc. (a)	2,606	46,126

Universal Logistics Holdings, Inc.	1,329	27,723
US Xpress Enterprises, Inc. Class A (a)	3,398	28,067
Warner Enterprises, Inc.	8,700	365,313
		12,093,383

SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 2.9%

Advanced Energy Industries, Inc. (a)	5,354	336,981
Alpha & Omega Semiconductor, Ltd. (a)	3,187	40,857
Amberella, Inc. (a)	4,680	244,202
Ankor Technology, Inc. (a)	14,535	162,792
Atomera, Inc. (a) (b)	2,200	22,990
Axcelis Technologies, Inc. (a)	4,485	98,670
AXT, Inc. (a)	6,253	38,268

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Brooks Automation, Inc.	10,300	\$ 476,478
GEVA, Inc. (a)	3,171	124,842
Cirrus Logic, Inc. (a)	8,340	562,533
GMC Materials, Inc.	4,086	583,522
Gohu, Inc.	5,791	99,489
Green, Inc. (a)	15,415	982,552
CyberOptics Corp. (a)	1,100	35,024
Diodes, Inc. (a)	5,992	338,248
DSR Group, Inc. (a)	3,496	46,077
Enphase Energy, Inc. (a)	15,100	1,247,109
Entegris, Inc.	19,098	1,419,745
First Solar, Inc. (a)	13,151	870,596
FormFactor, Inc. (a)	10,965	273,357
GSI Technology, Inc. (a)	2,400	13,536
Ichor Holdings, Ltd. (a)	3,099	66,845
Impinj, Inc. (a) (b)	2,400	63,240
Inphi Corp. (a)	6,849	768,800
Lattice Semiconductor Corp. (a)	19,080	552,557
MACOM Technology Solutions Holdings, Inc. (a) (b)	6,652	226,235
Marvell Technology Group, Ltd.	94,148	3,737,676

Security Description	Shares	Value
American Software, Inc. Class A	4,200	\$ 58,968
Anaplan, Inc. (a)	18,624	1,165,490
Appfolio, Inc. Class A (a)	2,361	334,813
Appian Corp. (a) (b)	4,748	307,433
Aspen Technology, Inc. (a)	9,702	1,228,176
Asure Software, Inc. (a)	2,000	15,100
Atlassian Corp. PLC Class A (a)	18,209	3,310,214
Avalara, Inc. (a)	11,815	1,504,522
Avaya Holdings Corp. (a)	11,788	179,178
Benefitfocus, Inc. (a)	4,141	46,379
Bill.com Holdings, Inc. (a)	7,769	779,308
Blackbaud, Inc.	7,033	392,652
Blackline, Inc. (a) (b)	7,100	636,373
Bottomline Technologies DE, Inc. (a)	6,100	257,176
Box, Inc. Class A (a)	19,665	341,384
GDK Global, Inc.	17,373	757,289
Gerence, Inc. (a) (b)	5,247	256,421
Geridian HCM Holding, Inc. (a)	15,348	1,268,512
ChannelAdvisor Corp. (a)	4,200	60,774
Cloudera, Inc. (a) (b)	29,121	317,128
Cloudflare, Inc. Class A (a)	15,600	640,536

Maxeon Solar Technologies, Ltd. (a) (b)	1,469	24,914
MaxLinear, Inc. (a)	9,800	227,752
MKS Instruments, Inc.	7,803	852,322
Monolithic Power Systems, Inc.	6,240	1,744,766
NeoPhotonics Corp. (a)	6,200	37,758
NVE Corp.	686	33,669
ON Semiconductor Corp. (a)	57,901	1,255,873
Onto Innovation, Inc. (a)	6,757	201,224
PDF Solutions, Inc. (a)	4,129	77,254
Photronics, Inc. (a)	9,293	92,558
Rixelworks, Inc. (a)	5,800	11,890
Power Integrations, Inc.	8,352	462,701
Rambus, Inc. (a)	16,101	220,423
Semtech Corp. (a)	9,158	485,008
Silicon Laboratories, Inc. (a)	6,150	601,778
Sitime Corp. (a)	800	67,224
SMART Global Holdings, Inc. (a)	2,190	59,875
SolarEdge Technologies, Inc. (a)	7,000	1,668,450
SunPower Corp. (a) (b)	10,855	135,796
Synaptics, Inc. (a)	4,822	387,785
Ultra-Clean Holdings, Inc. (a)	5,798	124,425
Universal Display Corp.	6,117	1,105,587
Veeco Instruments, Inc. (a)	6,908	80,616
		23,392,869
SOFTWARE — 12.3%		
2U, Inc. (a) (b)	9,727	329,356
8x8, Inc. (a)	14,800	230,140
A10 Networks, Inc. (a)	7,800	49,686
ACI Worldwide, Inc. (a)	16,266	425,031
Agilysys, Inc. (a)	2,557	61,777
Alarm.com Holdings, Inc. (a)	6,600	364,650
Altair Engineering, Inc. Class A (a) (b)	6,053	254,105
Alteryx, Inc. Class A (a) (b)	7,475	848,786

CommVault Systems, Inc. (a)	5,920	241,536
Cornerstone OnDemand, Inc. (a)	8,575	311,787
Coopa Software, Inc. (a)	9,487	2,601,715
CrowdStrike Holdings, Inc. Class A (a)	21,652	2,973,253
Datadog, Inc. Class A (a)	21,735	2,220,448
Digimarc Corp. (a) (b)	1,840	41,087
Digital Turbine, Inc. (a)	11,686	382,600
DocuSign, Inc. (a)	25,451	5,478,073
Domco, Inc. Class B (a)	3,644	139,675
Dropbox, Inc. Class A (a)	35,024	674,562
Duck Creek Technologies, Inc. (a)	2,100	95,403
Dynatrace, Inc. (a)	26,100	1,070,622
Ebix, Inc. (b)	3,698	76,179
eGain Corp. (a)	3,194	45,259
Elastic NV (a)	9,300	1,003,377
Ernst&Young Global Ltd. (a)	7,499	578,623
Everbridge, Inc. (a) (b)	4,908	617,083
Fair Isaac Corp. (a)	4,022	1,710,878
FireEye, Inc. (a)	31,647	390,682
Five9, Inc. (a)	8,808	1,142,221
Globant SA (a)	5,500	985,710
GTY Technology Holdings, Inc. (a) (b)	6,200	16,430
Guidewire Software, Inc. (a)	11,837	1,234,244
HubSpot, Inc. (a)	5,894	1,722,404
Intelligent Systems Corp. (a) (b)	1,083	42,215
J2 Global, Inc. (a)	6,402	443,146
Jamf Holding Corp. (a)	2,900	109,069
LivePerson, Inc. (a) (b)	8,800	457,512
Manhattan Associates, Inc. (a)	8,983	857,787
Medallia, Inc. (a) (b)	12,020	329,588
MicroStrategy, Inc. Class A (a)	1,104	166,218
Mimecast, Ltd. (a)	8,200	384,744

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
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	Xerox, Inc. (a)	14,400	218,592

nCino, Inc. (a)	1,100	87,648
New Relic, Inc. (a)	7,331	413,175
Nuance Communications, Inc. (a)	40,146	1,332,446
Nutanix, Inc. Class A (a) (b)	26,100	578,898
OneSpan, Inc. (a)	4,897	102,641
Pagerduty, Inc. (a) (b)	9,798	265,624
Palo Alto Networks, Inc. (a)	13,482	3,299,720
Park City Group, Inc. (a)	1,900	9,367
Paycom Software, Inc. (a)	4,898	790,635
Regasystems, Inc.	5,615	679,640
Ring Identity Holding Corp. (a) (b)	5,300	165,413
Pluralsight, Inc. Class A (a)	13,812	236,600
Progress Software Corp.	6,338	232,478
Proofpoint, Inc. (a)	8,069	851,683
PROS Holdings, Inc. (a)	5,700	182,058
RTC, Inc. (a)	14,866	1,229,716
Q2 Holdings, Inc. (a) (b)	7,055	643,839
QAD, Inc. Class A	1,710	72,162
Qualys, Inc. (a)	4,873	477,603
Rapid7, Inc. (a) (b)	7,125	436,335
RealPage, Inc. (a)	12,576	724,881
Rimini Street, Inc. (a)	3,200	10,304
RingCentral, Inc. Class A (a)	11,058	3,036,637
Rosetta Stone, Inc. (a)	3,300	98,934
SailPoint Technologies Holding, Inc. (a)	12,500	494,625
Sapiens International Corp. NV	3,600	110,088
Seachange International, Inc. (a)	4,600	4,004
SecureWorks Corp. Class A (a)	1,295	14,750
ShotSpotter, Inc. (a) (b)	1,300	40,352
Slack Technologies, Inc. Class A (a) (b)	54,411	1,461,480
Smartsheet, Inc. Class A (a)	15,780	779,848
Smith-Micro Software, Inc. (a)	5,100	19,023
SolarWinds Corp. (a) (b)	6,804	138,393
Splunk, Inc. (a)	22,680	4,266,788
Sprout Social, Inc. Class A (a) (b)	3,900	150,150
SPS Commerce, Inc. (a)	5,052	393,399
SS&C Technologies Holdings, Inc.	32,097	1,942,510
SVMK, Inc. (a)	17,400	384,714
Synchronoss Technologies, Inc. (a)	6,000	18,060
Talenav, Inc. (a)	5,252	18,907
Tenable Holdings, Inc. (a)	10,000	377,500
Teradata Corp. (a)	15,467	351,101
Trade Desk, Inc. Class A (a)	5,939	3,081,034
Upland Software, Inc. (a)	3,500	131,950
Varonis Systems, Inc. (a)	4,425	510,734
Verint Systems, Inc. (a)	9,129	439,835
VerintX Holding Corp. (b)	9,800	51,646
VMware, Inc. Class A (a) (b)	11,294	1,622,609

Zendesk, Inc. (a)	16,287	1,676,258
Zix Corp. (a)	8,487	49,564
Zoom Video Communications, Inc. Class A (a)	23,924	11,246,912
Zscaler, Inc. (a)	10,051	1,414,075
Zuora, Inc. Class A (a) (b)	14,200	146,828
		98,583,757

SPECIALTY RETAIL — 2.0%

Aaron's, Inc.	9,597	543,670
Abercrombie & Fitch Co. Class A	8,942	124,562
American Eagle Outfitters, Inc. (b)	21,426	317,319
America's Car-Mart, Inc. (a)	889	75,458
Asbury Automotive Group, Inc. (a)	2,735	266,526
At Home Group, Inc. (a)	7,500	111,450
AutoNation, Inc. (a)	8,169	432,385
Bed Bath & Beyond, Inc. (b)	18,046	270,329
Boot Barn Holdings, Inc. (a) (b)	4,100	115,374
Buckle, Inc. (b)	4,087	83,334
Burlington Stores, Inc. (a)	9,278	1,912,103
Galeries, Inc.	5,290	50,572
Camping World Holdings, Inc. Class A	4,527	134,678
Carvana Co. (a) (b)	7,804	1,740,760
Gate Corp. Class A	3,500	27,370
Chico's FAS, Inc.	18,253	17,751
Children's Place, Inc. (b)	2,042	57,891
City Trends, Inc.	1,400	34,972
Gonn's, Inc. (a)	2,822	29,857
Container Store Group, Inc. (a) (b)	2,873	17,841
Designer Brands, Inc. Class A (b)	9,056	49,174
Dick's Sporting Goods, Inc.	8,844	511,891
Envela Corp. (a) (b)	1,200	5,148
Express, Inc. (a) (b)	9,949	6,069
Five Below, Inc. (a)	7,826	993,902
Floor & Decor Holdings, Inc. Class A (a)	13,400	1,002,320
Foot Locker, Inc.	14,800	488,844
GameStop Corp. Class A (a) (b)	8,165	83,283
Genesco, Inc. (a)	2,205	47,496
Group 1 Automotive, Inc.	2,503	221,240
GrowGeneration Corp. (a) (b)	4,400	70,312
Guess?, Inc.	6,000	69,720
Haverty Furniture Cos., Inc.	2,555	53,502
Hibbett Sports, Inc. (a)	2,334	91,539
Hudson, Ltd. Class A (a) (b)	6,200	47,120
Lithia Motors, Inc. Class A	3,121	711,401
Lumber Liquidators Holdings, Inc. (a)	4,059	89,501
MarineMax, Inc. (a)	2,976	76,394
Michaels Cos., Inc. (a) (b)	10,585	102,198
Monro, Inc.	4,798	194,655

Workday, Inc. Class A (a).....	24,511	5,273,051	Murphy USA, Inc. (a).....	3,910	501,536
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See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
National Vision Holdings, Inc. (a) ..	11,405	\$ 436,127
GDP Corp.	7,618	148,170
OneWater Marine, Inc. Class A ... (a)	700	14,343
Renske Automotive Group, Inc. ... (b)	4,589	218,712
Rent-A-Center, Inc.	7,050	210,724
RH (a) (b)	2,238	856,304
Sally Beauty Holdings, Inc. (a) (b)	16,448	142,933
Shoe Carnival, Inc.	1,400	47,012
Signet Jewelers, Ltd. (b)	7,400	138,380
Sleep Number Corp. (a)	3,876	189,575
Sonic Automotive, Inc. Class A ...	3,436	137,990
Sportsman's Warehouse		
Holdings, Inc. (a)	6,070	86,862
Tilly's, Inc. Class A	3,437	20,725
Urban Outfitters, Inc. (a)	10,050	209,141
Vroom, Inc. (a)	3,600	186,408
Williams-Sonoma, Inc.	10,948	990,137
Winmark Corp.	388	66,806
Zumiez, Inc. (a)	3,000	83,460
		15,965,256

**TECHNOLOGY HARDWARE, STORAGE &
PERIPHERALS — 0.5%**

3D Systems Corp. (a) (b)	16,981	83,377
Avid Technology, Inc. (a)	4,397	37,638
Dell Technologies, Inc. Class C ... (a)	35,947	2,433,253
Diebold-Nixdorf, Inc. (a) (b)	10,636	81,259
Eastman Kodak Co. (a)	2,300	20,286
Immersion Corp. (a)	2,735	19,282
Intevac, Inc. (a)	3,500	19,285
NCR Corp. (a) (b)	18,167	402,217
Pure Storage, Inc. Class A (a) (b)	34,500	530,955
Quantum Corp. (a)	4,400	20,240
Super Micro Computer, Inc. (a) ...	6,515	171,996

Security Description	Shares	Value
Unifi, Inc. (a)	2,210	\$ 28,376
Vera Bradley, Inc. (a)	3,100	18,941
Wolverine World Wide, Inc.	11,380	294,059
		9,543,144

THRIFTS & MORTGAGE FINANCE — 0.7%

Axos Financial, Inc. (a)	8,200	191,142
Bogota Financial Corp. (a)	900	6,858
Bridgewater Bancshares, Inc. (a) ..	3,450	32,741
Capitol Federal Financial, Inc.	19,300	178,814
Columbia Financial, Inc. (a)	7,000	77,700
ESSA Bancorp, Inc.	1,400	17,262
Essent Group, Ltd.	15,608	577,652
Federal Agricultural Mortgage ... Corp. Class C	1,332	84,795
Flagstar Bancorp, Inc.	5,225	154,817
FS Bancorp, Inc.	635	26,035
Greene County Bancorp, Inc.	600	13,014
Hingham Institution for Savings ...	215	39,560
Home Bancorp, Inc.	1,200	28,980
HomeStreet, Inc.	3,174	81,762
Kearny Financial Corp.	11,051	79,678
Luther Burbank Corp.	3,100	25,885
Merchants Bancorp	1,300	25,623
Meridian Bancorp, Inc.	6,630	68,620
Meta Financial Group, Inc.	4,743	91,160
MGIC Investment Corp.	48,262	427,601
MMA Capital Holdings, Inc. (a) ...	800	18,008
Mr. Cooper Group, Inc. (a)	10,860	242,395
New York Community Bancorp, ... Inc.	64,223	531,124
NMI Holdings, Inc. Class A (a)	9,765	173,817
Northfield Bancorp, Inc.	6,880	62,746
Northwest Bancshares, Inc.	17,076	157,099
OceanFirst Financial Corp.	8,707	119,199
Oconee Federal Financial Corp. ...	200	4,360
OP Bancorp.	2,000	11,440

		3,819,788
TEXTILES, APPAREL & LUXURY GOODS —		
1.2%		
Capri Holdings, Ltd. (a).....	20,300	365,400
Carter's, Inc.	6,160	533,333
Columbia Sportswear Co.	4,120	358,358
Greco, Inc. (a).....	9,500	405,935
Deckers Outdoor Corp. (a).....	3,926	863,759
Fossil Group, Inc. (a).....	7,300	41,902
G-III Apparel Group, Ltd. (a).....	6,281	82,344
Kontoor Brands, Inc. (a), (b).....	7,300	176,660
Lakeland Industries, Inc. (a).....	1,200	23,760
Lululemon Athletica, Inc. (a).....	16,267	5,357,862
Movado Group, Inc.	2,461	24,462
Oxford Industries, Inc.	2,330	94,039
Rocky Brands, Inc.	1,105	27,437
Skechers U.S.A., Inc. Class A (a).....	19,147	578,622
Steven Madden, Ltd.	11,713	228,404
Superior Group of Cos., Inc.	1,700	39,491

RCSB Financial Corp.	2,396	28,920
RennyMac Financial Services, Inc.	5,997	348,546
Pioneer Bancorp, Inc. (a).....	1,700	15,096
Ronce de Leon Federal Bank (a).....	1,400	12,348
Premier Financial Corp.	5,297	82,501
Provident Bancorp, Inc.	1,414	11,015
Provident Financial Holdings, Inc.	900	10,710
Provident Financial Services, Inc.	10,156	123,903
Prudential Bancorp, Inc.	1,400	14,756
Radian Group, Inc.	27,154	396,720
Riverview Bancorp, Inc.	3,300	13,695
Rocket Cos., Inc. Class A (a).....	13,800	275,034
Security National Financial Corp. Class A (a).....	1,435	9,184
Southern Missouri Bancorp, Inc.	1,200	28,296
Standard AVB Financial Corp.	600	19,590
Stirling Bancorp, Inc.	2,300	6,923
Territorial Bancorp, Inc.	1,255	25,389
TFS Financial Corp.	7,217	106,018

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
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
		5,874,761
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
		367,045
TRADING COMPANIES & DISTRIBUTORS —		
0.9%		
Air Lease Corp.	15,156	445,890

Security Description	Shares	Value
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
Gadiz, 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
		2,572,398

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
GAI International, Inc.	2,303	63,402
DXR 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
NQW, Inc. (a)	16,019	72,726
Rueh Enterprises, Inc. Class A	3,900	197,106
Rueh 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
		7,106,477

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
		791,060
TOTAL COMMON STOCKS		
(Cost \$647,282,655)		795,594,070
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
		3,585
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 \$486)		4,439
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.

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

Security Description	Shares	Value
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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
		2,675
TOTAL WARRANTS (Cost \$0)		2,933
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 (Cost \$44,951,310)		44,950,360
TOTAL INVESTMENTS — 104.8% (Cost \$692,234,051)		840,551,802
LIABILITIES IN EXCESS OF OTHER ASSETS (4.8)%		(38,381,279)
NET ASSETS — 100.0%		\$ 802,170,523

(a) Non-income producing security.

- (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

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

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
E-Mini Russell 2000 Index (long)	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.					\$12,984

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	\$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	\$840,517,405	\$34,397	\$ 0	\$840,551,802
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts(b)	12,984	—	—	12,984
TOTAL OTHER FINANCIAL INSTRUMENTS	\$ 12,984	\$ —	\$ —	\$ 12,984

See accompanying notes to schedule of investments.

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**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

Description	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	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	44,562,252	123,782,891	137,250,486	—	—	31,094,657	31,094,657	358,893
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>

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.

Security Description	Shares	Value
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
		88,754
BELGIUM — 0.7%		
Ageas SA/NV	152	6,221
Golruyt SA	133	8,632
		14,853
CANADA — 2.1%		
Kirkland Lake Gold, Ltd.	215	10,462
Metro, Inc.	322	15,402
TELUS Corp.	1,137	19,944
		45,808
DENMARK — 2.5%		
Carlsberg A/S Class B	57	7,682
Coleplast A/S Class B	107	16,964
Novo Nordisk A/S Class B	452	31,327
		55,973
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
		52,623
HONG KONG — 1.2%		
GLP Holdings, Ltd.	1,500	14,006
HKT Trust & HKT, Ltd. Stapled Security	9,000	11,946
		25,952
IRELAND — 0.8%		
Accenture PLC Class A	82	18,531

Security Description	Shares	Value
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
		345,795
NETHERLANDS — 2.6%		
Koninklijke Ahold Delhaize NV	1,056	31,218
Koninklijke KPN NV	7,386	17,333
Koninklijke Mopak NV	150	8,454
		57,005
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
		124,530
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

ITALY — 0.4%		
Snam SpA	1,667	8,574
JAPAN — 15.6%		
Astellas Pharma, Inc.	1,700	25,326
FILIFILM Holdings Corp.	200	9,852
Fujitsu, Ltd.	200	27,307
ITOGHU Corp.	900	23,031
KDDI Corp.	500	12,568
Mitsubishi UFJ Financial Group, Inc.	3,300	13,162

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
Glorox Co.	89	18,705
GMS Energy Corp.	87	5,343
Goetze 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.

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

Security Description	Shares	Value
Eli Lilly & Co.	196	\$ 29,012
Entergy Corp.	109	10,740
Equinix, Inc. REIT	19	14,443
Equity LifeStyle Properties, Inc. REIT	158	9,685
Eversource Energy	182	15,206
F5 Networks, Inc. (a)	89	10,927
General Mills, Inc.	209	12,891
Gilead Sciences, Inc.	212	13,396
Hershey Co.	133	19,064
Home Depot, Inc.	123	34,158
Incyte Corp. (a)	87	7,807
International Business Machines Corp.	86	10,464
Johnson & Johnson	197	29,329
JPMorgan Chase & Co.	161	15,500
Kellogg Co.	336	21,702
Kimberly-Clark Corp.	196	28,941
Kroger Co.	788	26,721
Lockheed Martin Corp.	57	21,847
McDonald's Corp.	107	23,485
Merck & Co., Inc.	360	29,862
Microsoft Corp.	107	22,505
Mondelez International, Inc. Class A	261	14,995
Motorola Solutions, Inc.	85	13,329
Newmont Corp.	418	26,522
NortonLifeLock, Inc.	856	17,839
Oracle Corp.	503	30,029
PACCAR, Inc.	115	9,807

Security Description	Shares	Value
Republic Services, Inc.	128	\$ 11,949
Sealed Air Corp.	232	9,004
Target Corp.	225	35,420
Texas Instruments, Inc.	44	6,283
United Parcel Service, Inc. Class B	142	23,662
Verizon Communications, Inc.	449	26,711
Walmart, Inc.	231	32,319
Waste Management, Inc.	287	32,480
Western Union Co.	1,145	24,537
		1,268,038
TOTAL COMMON STOCKS (Cost \$1,973,775)		2,184,576
SHORT-TERM INVESTMENT — 0.2%		
State Street Institutional Liquid Reserves Fund, Premier Class 0.11% (b)-(c)	4,868	4,869
(Cost \$4,869)		
TOTAL INVESTMENTS — 99.1% (Cost \$1,978,644)		2,189,445
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.9%		20,675
NET ASSETS — 100.0%		\$ 2,210,120

- (a) Non-income producing security.
(b) 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.

PepsiCo, Inc.....	224	31,046
Pfizer, Inc.....	726	26,644
Philip Morris International, Inc.....	277	20,772
Procter & Gamble Co.....	220	30,578
Public Service Enterprise Group, Inc....	281	15,430
Public Storage REIT.....	31	6,904
QUALCOMM, Inc.....	116	13,651
Regeneron Pharmaceuticals, Inc. (a)....	28	15,674

(c) The rate shown is the annualized seven-day yield at September 30, 2020.

REIT Real Estate Investment Trust

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

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks.....	\$1,340,831	\$843,745	\$—	\$2,184,576
Short-Term Investment.....	\$ 4,869	—	—	4,869
TOTAL INVESTMENTS.....	\$1,345,700	\$843,745	\$—	\$2,189,445

Industry Breakdown as of September 30, 2020

	% of Net Assets
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.

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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	100.0%

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

Affiliate Table

	Number of Shares Held at 6/30/20	Value at 6/30/20	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	27,623	\$27,634	\$25,562	\$48,325	\$(2)	\$—	4,868	\$4,869	\$—

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
COMMON STOCKS — 96.0%		
ARGENTINA — 0.1%		
Globant SA (a)	3,900	\$ 698,958
Telecom Argentina SA ADR (b)	10,300	67,362
YPF SA ADR (a)(b)	21,000	74,970
		841,290
BRAZIL — 4.4%		
Ambenv SA	500,885	1,114,371
Atacadao SA	42,500	154,499
B2W Cia Digital (a)	24,588	392,522
B3 SA - Brasil Bolsa Balcao	219,492	2,142,174
Banco Bradesco SA Preference Shares	472,119	1,625,816
Banco Bradesco SA	141,818	453,399
Banco BTG Pactual SA	24,244	313,349
Banco BTG Pactual SA Preference Shares	1	3
Banco do Brasil SA	93,298	490,289
Banco Santander Brasil SA	47,000	233,147
BB Seguridade Participacoes SA	72,837	313,629
Braskem SA Class A Preference Shares	22,500	82,991
BRF SA (a)	62,323	203,230
GCR SA	135,569	304,741
Centrais Eletricas Brasileiras SA	34,000	182,895
Centrais Eletricas Brasileiras SA Class B, Preference Shares	30,200	167,115
Cia Brasileira de Distribuicao	17,700	219,003
Cia de Saneamento Basico do Estado de Sao Paulo	35,400	293,930
Cia Energetica de Minas Gerais Preference Shares	103,619	185,677
Cia Paranaense de Energia Preference Shares	10,700	117,717
Cia Siderurgica Nacional SA	76,900	225,115
Cielo SA	154,656	107,834
Cogna Educacao	181,340	166,655
Cosan SA	17,100	207,301
CPFL Energia SA	24,200	118,328
Energisa SA	18,400	134,235
Engie Brasil Energia SA	24,587	176,012
Equatorial Energia SA	96,000	360,738

Security Description	Shares	Value
Lojas Americanas SA Preference Shares	97,922	\$ 493,219
Lojas Renner SA	86,641	609,482
Magazine Luiza SA	77,689	1,229,472
Multiplan Empreendimentos Imobiliarios SA	31,354	108,084
Natura & Co Holding SA	80,585	731,012
Notre Dame Intermedica Participacoes SA	52,570	606,801
Retrobras Distribuidora SA	79,600	284,566
Petroleo Brasileiro SA Preference Shares	507,298	1,764,961
Petroleo Brasileiro SA	396,014	1,389,030
Porto Seguro SA	12,500	107,004
Raia Drogasil SA	116,500	484,069
Rumo SA (a)	136,400	461,245
Sul America SA	32,533	228,740
Suzano SA (a)	58,124	469,719
Telefonica Brasil SA Preference Shares	46,755	360,174
TIM Participacoes SA	97,700	226,377
Ultrapar Participacoes SA	83,464	285,348
Vale SA	395,084	4,143,284
Via Varejo S/A (a)	136,100	418,940
WEG SA	91,330	1,064,567
		30,786,788
CHILE — 0.5%		
Agua Andinas SA Class A	321,689	89,832
Banco de Chile	4,739,564	360,473
Banco de Credito e Inversiones SA	5,242	165,116
Banco Santander Chile	7,384,708	255,986
Gencosud SA	148,992	217,467
Gencosud Shopping SA	53,243	76,007
Cia Cervecerias Unidas SA	17,663	113,635
Golbun SA	950,433	153,093
Embotelladora Andina SA Class B, Preference Shares	43,538	95,883
Empresa Nacional de Telecomunicaciones SA	19,073	118,338
Empresas CMPC SA	122,388	256,328
Empresas GOPEC SA	43,547	325,380
Enel Americas SA	3,725,446	482,500

Gerdau SA Preference Shares ..	113,700	419,583
Hapvida Participacoes e.....		
Investimentos SA (c)	24,800	273,412
Hypera SA	41,800	221,146
IRB Brasil Resseguros SA	112,501	149,497
Itau Unibanco Holding SA		
Preference Shares	516,461	2,061,647
Itausa SA Preference Shares	467,063	729,210
Itausa SA	253	456
Klabin SA	77,307	326,430
Localiza Rent a Car SA	64,908	652,598

Enel Chile SA	3,038,792	212,409
Falabella SA	81,495	237,869
Sociedad Quimica y Minera de ..		
Chile SA Class B, Preference		
Shares	11,925	386,233
		3,546,549
CHINA — 37.2%		
360 Security Technology, Inc.		
Class A	6,200	15,227
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.

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STATE STREET EMERGING MARKETS EQUITY INDEX FUND

SCHEDULE OF INVESTMENTS (continued)

September 30, 2020 (Unaudited)

Security Description	Shares	Value
AEGC Aviation Power Co., Ltd. ...		
Class A	5,200	\$ 31,696
Agile Group Holdings, Ltd.	124,000	163,372
Agricultural Bank of China, Ltd. ...		
Class A	278,400	130,254
Agricultural Bank of China, Ltd. ...		
Class H	3,025,500	949,271
Aier Eye Hospital Group Co.,		
Ltd. Class A	14,141	107,547
Air China, Ltd. Class A	18,400	19,297
Air China, Ltd. Class H	226,000	148,956
Airtac International Group	13,000	295,735
Aisino Corp. Class A	4,300	10,056
AK Medical Holdings, Ltd. (c)	40,000	102,943
Alibaba Group Holding, Ltd.		
ADR (a)	201,082	59,114,086
Alibaba Health Information		
Technology, Ltd. (a)	348,500	856,990
A-Living Services Co., Ltd.		
Class H (c)	42,500	217,440
Aluminum Corp. of China, Ltd. ...		
Class A (a)	29,900	12,871
Aluminum Corp. of China, Ltd. ...		
Class H (a)	454,000	93,636
Angel Yeast Co., Ltd. Class A ...	3,300	29,760
Anhui Conch Cement Co., Ltd. ...		
Class A	14,500	118,751

Security Description	Shares	Value
Bank of Chengdu Co., Ltd.		
Class A	15,400	\$ 22,503
Bank of China, Ltd. Class A	121,000	57,164
Bank of China, Ltd. Class H	8,473,000	2,635,292
Bank of Communications Co., ...		
Ltd. Class A	144,012	96,511
Bank of Communications Co., ...		
Ltd. Class H	972,000	468,480
Bank of Hangzhou Co., Ltd.		
Class A	11,700	20,371
Bank of Jiangsu Co., Ltd. Class ..		
A	36,000	32,338
Bank of Nanjing Co., Ltd. Class ..		
A	25,440	29,668
Bank of Ningbo Co., Ltd. Class ..		
A	20,000	93,168
Bank of Shanghai Co., Ltd.		
Class A	49,008	58,899
Baoshan Iron & Steel Co., Ltd. ...		
Class A	61,000	44,990
Baozun, Inc. ADR (a)(b)	6,200	201,438
BBMG Corp. Class A	33,400	15,162
Beijing Capital International		
Airport Co., Ltd. Class H	178,000	107,625
Beijing Enlight Media Co., Ltd. ...		
Class A	4,500	11,083

Anhui Conch Cement Co., Ltd... Class H	133,000	921,202
Anhui Gujing Distillery Co., Ltd... Class A	900	28,858
Anhui Gujing Distillery Co., Ltd... Class B	11,400	126,940
Anhui Kouzi Distillery Co., Ltd... Class A	1,100	8,251
ANTA Sports Products, Ltd.....	117,000	1,221,068
Asymchem Laboratories Tianjin... Co., Ltd. Class A	500	19,482
Autobio Diagnostics Co., Ltd..... Class A	400	9,535
Autohome, Inc. ADR.....	6,600	633,600
AVIC Aircraft Co., Ltd. Class A...	6,300	21,468
Avic Capital Co., Ltd. Class A....	20,500	13,333
AVIC Electromechanical..... Systems Co., Ltd. Class A	14,500	24,598
AVIC Jonhon Optronic..... Technology Co., Ltd. Class A	2,400	16,439
AVIC Shenyang Aircraft Co.,..... Ltd. Class A	4,000	33,989
AviChina Industry & Technology... Co., Ltd. Class H	256,000	146,545
AVICORP PLC Class A.....	2,300	19,040
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

Beijing Enterprises Holdings,.... Ltd.	61,000	183,896
Beijing Enterprises Water..... Group, Ltd.	562,000	219,015
Beijing New Building Materials... PLC Class A	3,500	16,007
Beijing Oriental Yuhong..... Waterproof Technology Co., Ltd. Class A	3,000	23,969
Beijing Originwater Technology... Co., Ltd. Class A	12,700	16,343
Beijing Shiji Information..... Technology Co., Ltd. Class A	4,000	22,699
Beijing Shunxin Agriculture Co.,... Ltd. Class A	1,600	14,240
Beijing Sinao Technology Co.,... Ltd. Class A	2,300	7,614
Beijing Tiantan Biological..... Products Corp., Ltd. Class A	1,920	11,268
Beijing Tongrentang Co., Ltd..... Class A	6,000	23,918
BEST, Inc. ADR (a)(b).....	21,000	63,000
Betta Pharmaceuticals Co., Ltd... Class A	600	10,094
BGI Genomics Co., Ltd. Class A...	1,600	34,080
Bilibili, Inc. ADR (a).....	12,600	524,160
BQE Technology Group Co.,..... Ltd. Class A	116,100	84,562
Brilliance China Automotive..... Holdings, Ltd.	334,000	315,652
BYD Co., Ltd. Class A.....	5,600	96,575

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
BYD Co., Ltd. Class H (b).....	68,500	\$ 1,104,653
BYD Electronic International..... Co., Ltd. (b)	72,000	365,403
By-Health Co., Ltd. Class A.....	6,300	19,579
Caitong Securities Co., Ltd..... Class A	13,000	27,607
GanSino Biologics, Inc. Class H... (a)(b)(c)	6,400	136,438
Centre Testing International..... Group Co., Ltd. Class A	6,600	23,929

Security Description	Shares	Value
China Everbright Environment... Group, Ltd.	409,222	\$ 233,968
China Everbright, Ltd.....	92,000	123,758
China Evergrande Group (b).....	194,000	497,883
China Feihe, Ltd. (c).....	121,000	282,891
China Fortune Land..... Development Co., Ltd. Class A	12,350	27,741
China Galaxy Securities Co.,..... Ltd. Class H	382,000	216,209

GGN Power Co., Ltd. Class H (c)	1,017,700	209,636
Changchun High & New Technology Industry Group, Inc. Class A	1,400	76,490
Changjiang Securities Co., Ltd. Class A	19,700	23,403
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,100	24,350
Chaozhou Three Circle Group Co., Ltd. Class A	7,700	32,916
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	2,900	19,517
China Aoyuan Group, Ltd.	141,000	145,322
China Cinda Asset Management Co., Ltd. Class H	958,481	180,625
China CITIC Bank Corp., Ltd. Class A	23,400	17,451
China CITIC Bank Corp., Ltd. Class H	969,000	375,529
China Communications Construction Co., Ltd. Class A	11,000	12,102
China Communications Construction Co., Ltd. Class H	497,000	261,355
China Communications Services Corp., Ltd. Class H	258,000	152,313
China Conch Venture Holdings, Ltd.	177,000	823,425
China Construction Bank Corp. Class A	28,400	25,789
China Construction Bank Corp. Class H	10,281,500	6,680,676
China East Education Holdings, Ltd. (c)	46,000	100,242
China Eastern Airlines Corp., Ltd. Class A	22,400	16,375
China Eastern Airlines Corp., Ltd. Class H (b)	234,000	100,660
China Education Group Holdings, Ltd.	70,000	128,788
China Everbright Bank Co., Ltd. Class A	142,600	76,845
China Everbright Bank Co., Ltd. Class H	373,000	117,963

China Gezhouba Group Co., Ltd. Class A	6,400	5,630
China Greatwall Technology Group Co., Ltd. Class A	7,100	16,869
China Hongqiao Group, Ltd.	203,000	127,175
China Huarong Asset Management Co., Ltd. Class H (c)	1,217,500	129,739
China International Capital Corp., Ltd. Class H (a)(b)(c)	138,000	320,956
China Jinmao Holdings Group, Ltd.	596,000	331,835
China Jushi Co., Ltd. Class A	6,500	13,914
China Lesso Group Holdings, Ltd.	117,000	212,489
China Life Insurance Co., Ltd. Class A	9,000	59,302
China Life Insurance Co., Ltd. Class H	792,000	1,795,455
China Literature, Ltd. (a)(b)(c)	29,600	223,230
China Longyuan Power Group Corp., Ltd. Class H	329,000	206,712
China Medical System Holdings, Ltd.	148,000	163,766
China Mengniu Dairy Co., Ltd.	298,000	1,405,599
China Merchants Bank Co., Ltd. Class A	66,100	352,101
China Merchants Bank Co., Ltd. Class H	415,500	1,971,732
China Merchants Energy Shipping Co., Ltd. Class A	12,300	10,481
China Merchants Port Holdings Co., Ltd. (b)	140,969	144,811
China Merchants Securities Co., Ltd. Class A (a)	24,050	76,908
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	27,812	62,428
China Minsheng Banking Corp., Ltd. Class A	130,300	101,982
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)

Security Description	Shares	Value
China National Chemical Engineering Co., Ltd. Class A	21,200	\$ 16,890
China National Nuclear Power Co., Ltd. Class A	36,900	23,939
China National Software & Service Co., Ltd. Class A	1,000	12,301
China Northern Rare Earth Group High-Tech Co., Ltd. Class A (a)	8,300	13,204
China Oilfield Services, Ltd. Class H	176,000	123,182
China Overseas Land & Investment, Ltd.	407,000	1,028,079
China Overseas Property Holdings, Ltd.	140,000	115,288
China Pacific Insurance Group Co., Ltd. Class A	23,100	106,774
China Pacific Insurance Group Co., Ltd. Class H	294,200	840,243
China Petroleum & Chemical Corp. Class A	87,200	50,339
China Petroleum & Chemical Corp. Class H	2,572,000	1,038,498
China Power International Development, Ltd.	523,000	96,830
China Railway Construction Corp., Ltd. Class A	46,100	56,553
China Railway Construction Corp., Ltd. Class H	219,500	151,830
China Railway Group, Ltd. Class A	62,100	49,494
China Railway Group, Ltd. Class H	416,000	196,527
China Railway Signal & Communication Corp., Ltd. Class H (c)	174,000	57,459
China Reinsurance Group Corp. Class H	669,000	61,705
China Resources Beer Holdings Co., Ltd.	159,333	978,611
China Resources Gas Group, Ltd.	96,000	431,037
China Resources Pharmaceutical Group, Ltd. (c)	199,500	102,878
China Resources Power Holdings Co., Ltd.	214,000	237,351
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	4,200	15,875

Security Description	Shares	Value
China Southern Airlines Co., Ltd. Class H (a)(b)	188,000	\$ 102,059
China Spaceat Co., Ltd. Class A	4,600	22,650
China State Construction Engineering Corp., Ltd. Class A	153,900	115,691
China Taiping Insurance Holdings Co., Ltd.	183,600	281,499
China Telecom Corp., Ltd. Class H	1,430,000	429,643
China Tourism Group Duty Free Corp., Ltd. Class A	7,100	234,080
China Tower Corp., Ltd. Class H (c)	4,842,000	842,411
China Traditional Chinese Medicine Holdings Co., Ltd.	278,000	116,838
China TransInfo Technology Co., Ltd. Class A	6,000	19,534
China Unicom Hong Kong, Ltd.	654,000	429,283
China United Network Communications, Ltd. Class A	112,200	80,514
China Vanke Co., Ltd. Class A	36,300	150,720
China Vanke Co., Ltd. Class H	187,300	575,738
China Yangtze Power Co., Ltd. Class A	71,305	201,576
China Yuhua Education Corp., Ltd. (c)	122,000	104,710
Chongqing Brewery Co., Ltd. Class A	2,000	30,496
Chongqing Changan Automobile Co., Ltd. Class A (a)	16,700	33,188
Chongqing Rural Commercial Bank Co., Ltd. Class H	248,000	91,673
Chongqing Zhifei Biological Products Co., Ltd. Class A	5,400	111,183
CIFI Holdings Group Co., Ltd.	318,323	236,468
CITIC Securities Co., Ltd. Class A	36,100	160,823
CITIC Securities Co., Ltd. Class H	237,000	533,049
CITIC, Ltd.	633,000	469,357
GNOOC, Ltd.	1,903,000	1,830,466
Contemporary Amperex Technology Co., Ltd. Class A	7,600	236,086
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	146,000	60,899
COSCO SHIPPING Holdings Co., Ltd. Class A (a)	27,000	22,881

China Shenhua Energy Co., Ltd. Class A	13,300	32,384
China Shenhua Energy Co., Ltd. Class H	370,000	664,094
China Shipbuilding Industry Co., Ltd. Class A (a)	78,000	50,118
China Southern Airlines Co., Ltd. Class A (a)	34,500	29,593

COSSCO SHIPPING Holdings Co., Ltd. Class H (a)	304,750	150,345
COSSCO 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.

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

Security Description	Shares	Value
Country Garden Services Holdings Co., Ltd.	148,000	\$ 961,188
GRRG Corp., Ltd. Class A	86,909	70,577
GRRG Corp., Ltd. Class H	486,000	194,663
GSC Financial Co., Ltd. Class A	7,900	58,513
GSRC Pharmaceutical Group, Ltd.	596,400	1,164,208
Dali Foods Group Co., Ltd. (c)	252,300	154,521
Daqin Railway Co., Ltd. Class A	59,600	56,098
Dawning Information Industry Co., Ltd. Class A	2,100	11,732
DHC Software Co., Ltd. Class A	4,400	6,641
Dong-E-E-Jiao Co., Ltd. Class A	2,700	15,857
Dongfang Electric Corp., Ltd. Class A	11,100	16,681
Dongfang Motor Group Co., Ltd. Class H	290,000	181,398
Dongxing Securities Co., Ltd. Class A	11,600	22,066
East Money Information Co., Ltd. Class A	32,280	114,968
EMN Energy Holdings, Ltd.	83,400	915,175
Eve Energy Co., Ltd. Class A	4,181	30,721
Everbright Securities Co., Ltd. Class A	8,999	29,293
Fangda Carbon New Material Co., Ltd. Class A (a)	17,360	15,684
Far East Horizon, Ltd.	211,000	172,190
Fiberhome Telecommunication Technologies Co., Ltd. Class A	2,000	7,039
Financial Street Holdings Co., Ltd. Class A	11,900	11,469

Security Description	Shares	Value
GCL System Integration Technology Co., Ltd. Class A (a)	9,500	\$ 5,310
GD Power Development Co., Ltd. Class A	45,000	13,422
GDS Holdings, Ltd. ADR (a)	8,600	703,738
Geely Automobile Holdings, Ltd.	626,000	1,255,777
Gemdale Corp. Class A	18,100	39,034
Genscript Biotech Corp. (a)	110,000	181,342
GF Securities Co., Ltd. Class A	18,200	42,556
GF Securities Co., Ltd. Class H	149,200	189,838
Giant Network Group Co., Ltd. Class A	5,400	15,391
Gigadevice Semiconductor Beijing, Inc. Class A	1,209	30,986
Glodon Co., Ltd. Class A	2,500	26,981
GoerTek, Inc. Class A	9,400	56,405
GOME Retail Holdings, Ltd. (a)(b)	1,017,000	134,705
Grandjoy Holdings Group Co., Ltd. Class A	13,100	8,990
Great Wall Motor Co., Ltd. Class H (b)	343,000	437,539
Gree Electric Appliances, Inc. of Zhuhai Class A	10,800	85,339
Greenland Holdings Corp., Ltd. Class A	32,500	30,687
Greentown Service Group Co., Ltd.	158,000	195,799
GSX Techedu, Inc. ADR (a)(b)	8,300	747,913
Guangdong Haid Group Co., Ltd. Class A	4,100	37,151
Guangdong HEC Technology Holding Co., Ltd. Class A (a)	12,100	11,076

First Capital Securities Co., Ltd. Class A	14,100	23,248
Focus Media Information Technology Co., Ltd. Class A	46,800	55,895
Foshan Haitian Flavouring & Food Co., Ltd. Class A	8,500	203,845
Fosun International, Ltd.	287,000	336,201
Founder Securities Co., Ltd. Class A	33,000	41,092
Foxconn Industrial Internet Co., Ltd. Class A	11,300	22,752
Fujian Sunner Development Co., Ltd. Class A	4,100	13,270
Fuyao Glass Industry Group Co., Ltd. Class A	4,600	22,037
Fuyao Glass Industry Group Co., Ltd. Class H (c)	50,856	187,442
Ganfeng Lithium Co., Ltd. Class A	1,600	12,887
G-bite Network Technology Xiamen Co., Ltd. Class A	300	27,639

Guangdong Investment, Ltd.	320,000	508,798
Guanghui Energy Co., Ltd. Class A (a)	27,300	11,459
Guangzhou Automobile Group Co., Ltd. Class H	324,800	272,473
Guangzhou Baiyun International Airport Co., Ltd. Class A	4,200	8,453
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	3,200	14,276
Guangzhou Haige Communications Group, Inc. Co. Class A	9,200	15,935
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	1,700	25,709
Guangzhou R&F Properties Co., Ltd. Class H	119,600	154,902
Guosen Securities Co., Ltd. Class A	9,400	18,747
Guotai Junan Securities Co., Ltd. Class A	25,800	69,764

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Guotai Junan Securities Co., Ltd. Class H (c)	56,600	\$ 79,003
Guoyuan Securities Co., Ltd. Class A	14,400	25,616
Haidilao International Holding, Ltd. (c)	86,000	623,136
Haier Smart Home Co., Ltd. Class A	20,400	65,931
Haitian International Holdings, Ltd.	69,000	160,618
Haitong Securities Co., Ltd. Class A (a)	32,500	68,152
Haitong Securities Co., Ltd. Class H (a)	292,400	250,055
Hangzhou Hikvision Digital Technology Co., Ltd. Class A	28,900	163,252
Hangzhou Robam Appliances Co., Ltd. Class A	1,500	7,265
Hangzhou Tigermed Consulting Co., Ltd. Class A	1,800	27,418

Security Description	Shares	Value
Huaxin Cement Co., Ltd. Class A	5,400	\$ 20,123
Huayu Automotive Systems Co., Ltd. Class A	9,900	36,534
Huazhu Group, Ltd. ADR (b)	14,400	622,656
Hubei Biocause Pharmaceutical Co., Ltd. Class A	13,782	10,761
Hundsun Technologies, Inc. Class A	4,160	60,761
HUYA, Inc. ADR (a)(b)	6,600	158,070
Iflytek Co., Ltd. Class A	6,650	33,754
Industrial & Commercial Bank of China, Ltd. Class A	203,542	147,827
Industrial & Commercial Bank of China, Ltd. Class H	6,486,000	3,378,548
Industrial Bank Co., Ltd. Class A	64,099	152,854
Industrial Securities Co., Ltd. Class A	15,300	18,769

Hansoh Pharmaceutical Group Co., Ltd. (a)(c)	126,000	615,846
Hefei Meiya Optoelectronic Technology, Inc. Class A	2,700	19,120
Henan Shuanghui Investment & Development Co., Ltd. Class A	8,797	68,844
Hengan International Group Co., Ltd.	71,000	519,728
Hengli Petrochemical Co., Ltd. Class A	20,300	55,796
Hengtong Optic-electric Co., Ltd. Class A	8,100	17,285
Hengyi Petrochemical Co., Ltd. Class A	16,510	25,354
Hesteel Co., Ltd. Class A (a)	42,500	13,311
Hithink Royal Flush Information Network Co., Ltd. Class A	2,100	49,849
Hua Hong Semiconductor, Ltd. (a)(b)(c)	45,000	173,384
Huadian Power International Corp., Ltd. Class A	27,200	14,310
Huadong Medicine Co., Ltd. Class A	3,960	14,460
Hualan Biological Engineering, Inc. Class A	4,810	40,514
Huaneng Power International, Inc. Class A	6,600	5,275
Huaneng Power International, Inc. Class H	362,000	140,452
Huatai Securities Co., Ltd. Class A	25,218	76,760
Huatai Securities Co., Ltd. Class H (c)	156,700	257,822
Huaxi Securities Co., Ltd. Class A	10,400	18,475
Huaxia Bank Co., Ltd. Class A	41,700	37,751

Inner Mongolia BaoTou Steel Union Co., Ltd. Class A (a)	126,100	21,422
Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	33,800	36,217
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	22,000	125,346
Inner Mongolia Yitai Coal Co., Ltd. Class B	134,300	92,577
Innovent Biologics, Inc. (a)(c)	99,000	738,267
Jaspu Electronic Information Industry Co., Ltd. Class A	3,248	14,637
IQVIA, Inc. ADR (a)(b)	24,000	541,920
Jafron Biomedical Co., Ltd. Class A	1,520	15,975
JD.com, Inc. ADR (a)	90,967	7,059,949
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	11,000	12,701
Jiangsu Expressway Co., Ltd. Class H	148,000	149,407
Jiangsu Hengli Hydraulic Co., Ltd. Class A	2,664	28,168
Jiangsu Hengrui Medicine Co., Ltd. Class A	18,120	240,745
Jiangsu King's Luck Brewery JSC, Ltd. Class A	2,800	18,409
Jiangsu Yanghe Brewery Joint Stock Co., Ltd. Class A	5,300	97,937
Jiangsu Zhongnan Construction Group Co., Ltd. Class A	6,200	8,424
Jiangsu Zhongtian Technology Co., Ltd. Class A	12,400	19,231
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.

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

Security Description	Shares	Value
Jinke Properties Group Co., Ltd. Class A	23,600	\$ 31,614
Jinyu Bio-Technology Co., Ltd. Class A	4,600	18,374

Security Description	Shares	Value
Muyuan Foods Co., Ltd. Class A	10,540	\$ 115,372
NanJi-E-Commerce Co., Ltd. Class A	9,800	24,978

Jointown Pharmaceutical Group Co., Ltd. Class A (a)	7,500	18,722
Jonjoo Hi-Tech Industrial And... Commercial Holding Co., Ltd. Class A	1,600	15,531
JOYY, Inc. ADR	6,100	492,087
Juewei Food Co., Ltd. Class A	2,300	27,849
Juneyao Airlines Co., Ltd. Class A	6,600	10,543
Kaisa Group Holdings, Ltd.	305,000	156,929
KE Holdings, Inc. ADR (a)	9,700	594,610
Kingdee International Software Group Co., Ltd.	245,000	639,038
Kingsoft Corp., Ltd.	92,000	463,504
Koolearn Technology Holding, Ltd. (a)(b)(c)	24,500	105,266
Kunlun Energy Co., Ltd.	406,000	268,092
Kweichow Moutai Co., Ltd. Class A	4,099	1,011,743
KWG Group Holdings, Ltd.	137,250	236,381
Legend Holdings Corp. Class H (b)(c)	44,800	54,593
Lenovo Group, Ltd.	782,000	517,032
Lens Technology Co., Ltd. Class A	7,400	35,416
Lepu Medical Technology Beijing Co., Ltd. Class A	5,300	26,405
Li-Ning Co., Ltd.	225,000	1,058,698
Lingyi Tech Guangdong Co. Class A	16,300	27,104
Logan Group Co., Ltd.	150,000	238,680
Lomon Billions Group Co., Ltd. Class A	8,200	28,288
Longfor Group Holdings, Ltd. (c)	190,500	1,079,414
LONGI Green Energy Technology Co., Ltd. Class A	11,400	126,578
Luxshare Precision Industry Co., Ltd. Class A	25,271	214,160
Luye Pharma Group, Ltd. (b)(c)	143,500	83,801
Luzhou Laojiao Co., Ltd. Class A	5,100	108,378
Mango Excellent Media Co., Ltd. Class A	5,440	54,258
Maxscend Microelectronics Co., Ltd. Class A	300	16,773
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A (a)	15,000	31,451
Meituan Dianping Class B (a)	381,200	12,008,366
Metalurgical Corp. of China, Ltd. Class A	40,900	16,040
Momo, Inc. ADR	15,700	216,032

Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	3,120	20,670
Nanjing Securities Co., Ltd. Class A	13,133	27,545
NARI Technology Co., Ltd. Class A	15,402	44,939
NAJRA Technology Group Co., Ltd. Class A	800	18,946
NavInfo Co., Ltd. Class A	3,500	7,627
NetEase, Inc. ADR	8,773	3,988,820
New China Life Insurance Co., Ltd. Class A	6,800	62,501
New China Life Insurance Co., Ltd. Class H	92,500	347,721
New Hope Liuhe Co., Ltd. Class A	13,700	56,104
New Oriental Education & Technology Group, Inc. ADR (a)	15,200	2,272,400
Ninestar Corp. Class A	4,400	18,565
NIQ, Inc. ADR (a)	113,900	2,416,958
Noah Holdings, Ltd. ADR (a)	4,400	114,708
Offshore Oil Engineering Co., Ltd. Class A	6,200	4,135
OFILM Group Co., Ltd. Class A	12,400	26,561
Oppoin Home Group, Inc. Class A	1,680	26,783
Orient Securities Co., Ltd. Class A	23,900	39,082
Oriental Pearl Group Co., Ltd. Class A	14,200	20,354
Ovctek China, Inc. Class A	2,400	22,073
Rangang Group Vanadium Titanium & Resources Co., Ltd. Class A (a)	33,400	10,177
People's Insurance Co. Group of China, Ltd. Class H	928,000	276,164
Perfect World Co., Ltd. Class A	4,800	23,642
RetroChina Co., Ltd. Class A	51,800	31,418
RetroChina Co., Ltd. Class H	2,228,000	655,653
RICC Property & Casualty Co., Ltd. Class H	751,000	527,549
Rinduoduo, Inc. ADR (a)	29,000	2,150,350
Ring An Bank Co., Ltd. Class A	64,200	144,160
Ring An Healthcare and Technology Co., Ltd. (a)(b)(c)	40,600	523,859
Ring An Insurance Group Co. of China, Ltd. Class A	36,000	406,254
Ring An Insurance Group Co. of China, Ltd. Class H	637,000	6,612,643

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

Security Description	Shares	Value
Poly Developments and Holdings Group Co., Ltd. Class A	42,600	\$ 100,355
Poly Property Services Co., Ltd. Class H	12,000	93,838
Postal Savings Bank of China ... Co., Ltd. Class H (c)	1,081,000	455,388
Power Construction Corp. of China, Ltd. Class A	51,100	28,513
RiseSun Real Estate Development Co., Ltd. Class A	19,300	21,788
Rongsheng Petro-Chemical Co., Ltd. Class A	13,370	37,099
SAIC Motor Corp., Ltd. Class A	27,800	78,630
Sanan Optoelectronics Co., Ltd. Class A	12,000	43,567
Sangfor Technologies, Inc. Class A	750	23,476
Sany Heavy Industry Co., Ltd. ... Class A	28,555	105,272
SDIC Capital Co., Ltd. Class A	8,100	18,374
SDIC Power Holdings Co., Ltd. ... Class A	27,200	36,263
Seazen Group, Ltd.	218,000	185,700
Seazen Holdings Co., Ltd. Class A	6,800	35,216
Semiconductor Manufacturing ... International Corp. (a)(b)	382,800	896,196
SF Holding Co., Ltd. Class A	9,000	108,363
Shaanxi Coal Industry Co., Ltd. ... Class A	24,700	30,673
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	4,600	16,935
Shandong Gold Mining Co., Ltd. ... Class A	11,228	42,190
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	6,500	23,568
Shandong Linglong Tyre Co., Ltd. Class A	4,800	20,737
Shandong Nanshan Aluminum ... Co., Ltd. Class A	47,889	16,141

Security Description	Shares	Value
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	7,920	\$ 57,552
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	58,000	242,808
Shanghai Industrial Urban Development Group, Ltd.	11,400	1,096
Shanghai International Airport ... Co., Ltd. Class A	2,968	30,243
Shanghai International Port Group Co., Ltd. Class A	19,400	12,005
Shanghai Lujiazui Finance & ... Trade Zone Development Co., Ltd. Class B	142,032	119,176
Shanghai M&G Stationery, Inc. ... Class A	2,300	23,078
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	8,600	25,807
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	90,300	151,457
Shanghai Pudong Development Bank Co., Ltd. Class A	111,600	154,838
Shanghai Yuyuan Tourist Mart ... Group Co., Ltd. Class A	13,000	16,956
Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	6,200	17,429
Shanxi Meijin Energy Co., Ltd. ... Class A (a)	7,400	6,623
Shanxi Taigang Stainless Steel ... Co., Ltd. Class A	22,800	12,374
Shanxi Xinghuacun Fen Mine ... Factory Co., Ltd. Class A	2,700	79,178
Shenergy Co., Ltd. Class A	7,100	5,765
Shengyi Technology Co., Ltd. Class A	6,000	20,763
Shennan Circuits Co., Ltd. Class A	1,260	21,843
Shenwan Hongyuan Group Co., ... Ltd. Class A	75,100	59,025
Shenzhen Expressway Co., Ltd. ... Class H	74,000	64,637
Shenzhen Goodix Technology ... Co., Ltd. Class A	1,200	27,989

Shandong Sincera Functional Material Co., Ltd. Class A	3,890	21,431
Shandong Sun Paper Industry JSC, Ltd. Class A	10,500	21,906
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	268,000	536,224
Shanghai Baosight Software Co., Ltd. Class A	1,300	13,920
Shanghai Construction Group Co., Ltd. Class A	47,200	21,568
Shanghai Electric Group Co., Ltd. Class A (a)	19,000	14,106
Shanghai Electric Group Co., Ltd. Class H (a)	318,000	86,109

Shenzhen Inovance Technology Co., Ltd. Class A	5,900	50,621
Shenzhen Investment, Ltd.	363,472	106,718
Shenzhen Kangtai Biological Products Co., Ltd. Class A	2,449	65,902
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	3,100	159,363
Shenzhen Overseas Chinese Town Co., Ltd. Class A	32,900	32,993
Shenzhen Sunway Communication Co., Ltd. Class A	2,100	17,000
Shenzhen International Group Holdings, Ltd.	87,900	1,496,848

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

Security Description	Shares	Value
Sichuan Chuankou Energy Co., Ltd. Class A	10,000	\$ 14,486
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	5,200	17,083
Sichuan Swellfun Co., Ltd. Class A	800	7,630
Silergy Corp.	8,000	474,295
SINA Corp. (a)	5,800	247,138
Sinolink Securities Co., Ltd. Class A	12,200	27,487
Sino-Ocean Group Holding, Ltd.	379,500	76,891
Sinopec Engineering Group Co., Ltd. Class H	163,500	60,438
Sinopec Shanghai Petrochemical Co., Ltd. Class A	24,500	12,052
Sinopec Shanghai Petrochemical Co., Ltd. Class H	428,000	78,320
Sinopharm Group Co., Ltd. Class H	146,000	308,529
Sinotruk Hong Kong, Ltd.	73,500	189,423
SOHO China, Ltd. (a)	241,000	65,531
Songheng Performance Development Co., Ltd. Class A	11,340	30,631
SoGhwo Securities Co., Ltd. Class A	15,600	24,726

Security Description	Shares	Value
Tingyi Cayman Islands Holding Corp.	206,000	\$ 364,765
Toly Bread Co., Ltd. Class A	2,200	19,383
Tongcheng Elong Holdings, Ltd. (a)	90,000	165,087
Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	8,900	17,912
Tongkun Group Co., Ltd. Class A	7,400	15,152
Tongling Nonferrous Metals Group Co., Ltd. Class A	42,200	13,914
Tongwei Co., Ltd. Class A	8,900	35,117
Topchoice Medical Corp. Class A (a)	300	9,481
Topsports International Holdings, Ltd. (c)	125,000	173,783
Transfar Zhilian Co., Ltd. Class A	13,000	10,820
TravelSky Technology, Ltd. Class H	95,000	204,188
Trip.com Group, Ltd. ADR (a)	50,467	1,571,542
Tsingtao Brewery Co., Ltd. Class A	3,200	35,524
Tsingtao Brewery Co., Ltd. Class H	50,000	409,149

Southwest Securities Co., Ltd. ... Class A	29,900	23,301
Spring Airlines Co., Ltd. Class A	3,300	21,928
Sun Art Retail Group, Ltd.	268,500	298,105
Sunac China Holdings, Ltd.	275,700	1,086,208
Suning.com Co., Ltd. Class A ...	30,200	40,612
Sunny Optical Technology Group Co., Ltd.	77,000	1,195,997
Sunwoda Electronic Co., Ltd. Class A	6,200	24,910
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	7,200	28,346
TAL Education Group ADR (a) ...	40,400	3,072,016
TBEA Co., Ltd. Class A	14,887	19,361
TCL Technology Group Corp. Class A	31,000	28,300
Tencent Holdings, Ltd.	613,500	41,438,125
Tencent Music Entertainment Group ADR (a)	39,600	584,892
Tianjin Zhonghuan Semiconductor Co., Ltd. Class A	4,500	14,753
Tianma Microelectronics Co., Ltd. Class A	8,800	19,275
Tianqi Lithium Corp. Class A (a) ..	4,800	14,168

Jiangsu Optoelectronic Technology Co., Ltd. Class A (a)	22,800	10,247
Unigroup Guoxin Microelectronics Co., Ltd. Class A	900	15,904
Uni-President China Holdings, ... Ltd.	137,000	125,644
Unisplendour Corp., Ltd. Class .. A	6,160	23,192
Universal Scientific Industrial Shanghai Co., Ltd. Class A	5,800	22,011
Verustech Group, Inc. Class A ..	1,500	7,669
Wipshop Holdings, Ltd. ADR (a) ..	46,688	730,200
Walvax Biotechnology Co., Ltd. ... Class A	3,500	26,333
Wanda Film Holding Co., Ltd. Class A (a)	3,400	8,963
Wangsu Science & Technology .. Co., Ltd. Class A	9,795	11,681
Wanhua Chemical Group Co., Ltd. Class A	11,100	114,072
Want Want China Holdings, Ltd. ..	559,000	390,620
Weibo Corp. ADR (a)(b)	6,060	220,766
Weichai Power Co., Ltd. Class A ..	18,400	41,097
Weichai Power Co., Ltd. Class H ..	219,000	443,139
Wens Foodstuffs Group Co., Ltd. Class A	23,040	66,574

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

Security Description	Shares	Value
Western Securities Co., Ltd. Class A	14,600	\$ 20,552
Will Semiconductor, Ltd. Class A ..	1,700	44,742
Wingtech Technology Co., Ltd. ... Class A	3,500	60,608
Winning Health Technology Group Co., Ltd. Class A	8,450	24,326
Wuhan Zhongda Group Co., Ltd. Class A	20,300	13,872
Wuhu Sanqi Interactive Entertainment Network Technology Group Co., Ltd. Class A	9,100	53,484

Security Description	Shares	Value
Yunnan Baiyao Group Co., Ltd. ... Class A	4,299	\$ 64,804
Yunnan Energy New Material Co., Ltd. Class A	2,700	36,719
Yuzhou Group Holdings Co., Ltd.	179,047	71,302
Zai Lab, Ltd. ADR (a)	6,800	565,556
Zhangzhou Rientzhuang Pharmaceutical Co., Ltd. Class A	2,400	86,377
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
Xinhua 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 Wolvo 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
Yangco 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 R&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)

Security Description	Shares	Value
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class A (a)	28,400	\$ 34,075
Zoomlion Heavy Industry Science and Technology Co., Ltd. Class H	147,600	142,609
ZTE Corp. Class A	13,800	67,691
ZTE Corp. Class H	87,000	209,167
ZTO Express Cayman, Inc. ADR	43,300	1,295,536
		258,865,533
COLOMBIA — 0.2%		
Bancolombia SA	28,086	176,924
Bancolombia SA Preference Shares	47,013	301,276
Ecopetrol SA	553,011	271,889
Grupo de Inversiones Suramericana SA	28,763	153,876
Interconexion Electrica SA-ESP	48,854	258,317
		1,162,282
CZECH REPUBLIC — 0.1%		
CEZ AS	18,043	340,861
Komerční banka AS (a)	7,704	162,182
Moneta Money Bank AS (c)	54,482	124,995
		628,038
EGYPT — 0.1%		
Commercial International Bank Egypt SAE	149,434	630,952
Eastern Co SAE	120,063	91,844
ElSewedy Electric Co	98,402	42,832
		765,628
GREECE — 0.1%		
FF Group (d)	3,869	—
Hellenic Telecommunications Organization SA	24,937	359,210
JUMBO SA	11,960	209,435
Motor Oil Hellas Corinth Refineries SA	7,510	88,466
OPAP SA	23,297	220,961
		878,072
HONG KONG — 1.7%		
Alibaba Pictures Group, Ltd. (a)(b)	1,275,900	190,448
Bosideng International Holdings, Ltd.	412,000	128,541
China Gas Holdings, Ltd.	285,000	815,589
China Huishan Dairy Holdings Co., Ltd. (a)(b)(d)	406,100	—
China Mobile, Ltd.	656,000	4,211,077
China Resources Cement Holdings, Ltd.	275,000	378,059
China Resources Land, Ltd.	342,000	1,559,812

Security Description	Shares	Value
Haier Electronics Group Co., Ltd.	142,000	\$ 516,248
Hutchison China MedTech, Ltd. ADR (a)	7,200	232,560
Kingboard Holdings, Ltd.	72,500	239,860
Kingboard Laminates Holdings, Ltd.	107,300	148,514
Lee & Man Paper Manufacturing, Ltd.	136,000	98,957
Nine Dragons Paper Holdings, Ltd.	180,000	227,258
Shanghai Industrial Holdings, Ltd.	57,000	76,260
Shenzhen International Holdings, Ltd.	107,039	170,778
Shimao Group Holdings, Ltd.	131,500	548,614
Sino Biopharmaceutical, Ltd.	1,121,000	1,227,551
SSY Group, Ltd.	184,000	104,948
Winda International Holdings, Ltd. (b)	38,000	125,196
Wharf Holdings, Ltd.	168,000	336,939
Xuexiu Property Co., Ltd.	757,000	148,607
		11,643,252
HUNGARY — 0.2%		
MOL Hungarian Oil & Gas PLC (a)	45,650	248,726
QTR Bank Nyrt (a)	24,421	735,774
Richter Gedeon Nyrt	15,488	327,249
		1,311,749
INDIA — 8.1%		
Adani Ports & Special Economic Zone, Ltd.	54,406	253,332
Ambuja Cements, Ltd.	70,151	206,495
Asian Paints, Ltd.	31,337	844,360
Aurobindo Pharma, Ltd.	31,970	346,197
Avenue Supermarkets, Ltd. (a)(c)	16,903	505,332
Axis Bank, Ltd. (a)	244,756	1,416,494
Bajaj Auto, Ltd.	7,304	285,527
Bajaj Finance, Ltd.	19,058	853,836
Bajaj Finserv, Ltd.	3,968	316,444
Bandhan Bank, Ltd. (a)(c)	76,208	284,546
Berger Paints India, Ltd.	25,564	202,588
Bharat Forge, Ltd.	25,984	158,162
Bharat Petroleum Corp., Ltd.	67,780	324,402
Bharti Airtel, Ltd.	135,051	772,159
Bharti Infratel, Ltd.	40,967	97,569
Biogen, Ltd. (a)	30,387	184,368
Bosch, Ltd.	600	111,811
Britannia Industries, Ltd.	6,273	323,747
Cipla, Ltd.	36,070	379,055
Coal India, Ltd.	142,753	225,303

China State Construction		
International Holdings, Ltd.	240,000	157,436

Colgate-Palmolive India, Ltd.	7,108	138,324
Container Corp. Of India, Ltd.	25,257	125,988
Dabur India, Ltd.	55,174	382,448
Dixi's Laboratories, Ltd.	8,780	363,498
DLF, Ltd.	65,554	136,194

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Dr Reddy's Laboratories, Ltd.	12,624	\$ 884,093
Eicher Motors, Ltd.	15,190	453,518
GAIL India, Ltd.	169,014	199,714
Godrej Consumer Products, Ltd.	41,441	408,716
Grasim Industries, Ltd.	34,103	345,194
Havells India, Ltd.	26,023	239,358
HCL Technologies, Ltd.	118,445	1,305,868
HDFC Asset Management Co., Ltd. (c)	4,737	146,288
HDFC Life Insurance Co., Ltd. (a)(c)	76,734	582,527
Hero Moto Corp, Ltd.	10,810	461,408
Hindalco Industries, Ltd.	126,846	303,089
Hindustan Petroleum Corp., Ltd.	65,561	160,486
Hindustan Unilever, Ltd.	87,686	2,464,212
Housing Development Finance Corp., Ltd.	175,751	4,165,773
ICICI Bank, Ltd. (a)	544,207	2,631,374
ICICI Lombard General Insurance Co., Ltd. (c)	20,575	362,366
ICICI Prudential Life Insurance Co., Ltd. (c)	38,573	220,700
Indian Oil Corp., Ltd.	218,069	218,623
Indraprastha Gas, Ltd.	22,084	116,320
Info Edge India, Ltd.	6,821	336,768
Infosys, Ltd.	363,952	5,004,394
InterGlobe Aviation, Ltd. (a)(c)	9,246	156,015
ITC, Ltd.	317,210	741,056
JSW Steel, Ltd.	92,354	349,464
Jubilant Foodworks, Ltd.	7,691	243,521
Larsen & Toubro, Ltd.	50,296	616,729
LIC Housing Finance, Ltd.	29,335	110,322
Lupin, Ltd.	24,422	333,912
Mahindra & Mahindra, Ltd.	78,591	649,767

Security Description	Shares	Value
Sun Pharmaceutical Industries, Ltd.	91,320	\$ 620,988
Tata Consultancy Services, Ltd.	96,075	3,250,449
Tata Consumer Products, Ltd.	46,354	314,487
Tata Motors, Ltd. ADR (a)(b)	541	4,918
Tata Motors, Ltd. (a)	177,384	321,838
Tata Steel, Ltd.	32,077	157,207
Tata Steel, Ltd. GDR	4,114	19,973
Tech Mahindra, Ltd.	48,588	522,930
Titan Co., Ltd.	33,141	540,991
Torrent Pharmaceuticals, Ltd.	5,408	205,508
UltraTech Cement, Ltd.	12,561	691,498
United Spirits, Ltd. (a)	31,592	221,121
UPL, Ltd.	53,354	364,919
Vedanta, Ltd.	213,006	397,327
Wipro, Ltd. ADR	119	559
Wipro, Ltd.	119,363	507,958
Zee Entertainment Enterprises, Ltd.	81,290	231,070
		56,501,523

INDONESIA — 1.2%

Ace Hardware Indonesia Tbk PT	711,000	76,293
Adaro Energy Tbk PT	1,405,700	107,966
Astra International Tbk PT	2,202,400	663,122
Bank Central Asia Tbk PT	1,051,100	1,918,684
Bank Mandiri Persero Tbk PT	2,029,900	678,851
Bank Negara Indonesia Persero Tbk PT	861,800	258,516
Bank Rakyat Indonesia Persero Tbk PT	5,899,900	1,210,389
Barito Pacific Tbk PT (a)	2,937,300	157,018
Charoen Pokphand Indonesia Tbk PT	837,700	320,659

Marico, Ltd.....	48,208	237,457
Maruti Suzuki India, Ltd.....	12,825	1,175,747
Motherson-Sumi-Systems, Ltd....	96,473	151,000
Nestle India, Ltd.....	2,472	533,478
NTRC, Ltd.....	246,513	285,216
Oil & Natural Gas Corp., Ltd.....	286,783	269,857
Rage Industries, Ltd.....	584	169,124
Retronet LNG, Ltd.....	65,836	197,257
Ridilite Industries, Ltd.....	13,295	258,755
Riramal Enterprises, Ltd.....	9,016	153,640
Power Grid Corp. of India, Ltd....	191,763	422,918
REG, 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

Gudang Garam Tbk PT (a).....	48,300	130,144
Hanjaya Mandala Sampoerna ... Tbk PT	1,148,100	108,589
Indah Kiat Rulp & Paper Corp.... Tbk PT	322,100	195,517
Indocement Tunggul Prakarsa ... Tbk PT	153,700	107,683
Indofood CBP Sukses Makmur ... Tbk PT	254,900	172,774
Indofood Sukses Makmur Tbk ... PT	484,600	233,725
Kalbe Farma Tbk PT.....	2,318,900	242,290
Perusahaan Gas Negara Tbk ... PT	1,369,000	85,651
Semen Indonesia Persero Tbk ... PT	315,700	195,311
Telekomunikasi Indonesia Persero Tbk PT	5,415,600	935,078
Unilever Indonesia Tbk PT.....	827,600	451,590
United Tractors Tbk PT.....	176,200	270,720

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
XL Axiata Tbk PT.....	394,000	\$ 54,029
		8,574,599
LUXEMBOURG — 0.0% (e)		
Reinet Investments SCA.....	16,385	285,362
MALAYSIA — 1.7%		
AMMB Holdings Bhd.....	195,200	141,299
Axiata Group Bhd.....	302,393	215,374
Carlsberg Brewery Malaysia.... Bhd Class B	16,500	82,435
GMB Group Holdings Bhd.....	701,603	521,029
Dialog Group Bhd.....	405,400	371,991
Digi.Com Bhd.....	322,200	313,202
Fraser & Neave Holdings Bhd ...	18,500	143,133
Gamuda Bhd.....	206,281	173,575
Genting Bhd.....	235,800	180,957
Genting Malaysia Bhd.....	315,400	158,121
Genting Plantations Bhd.....	28,800	68,677

Security Description	Shares	Value
Becel SAB de CV.....	56,500	\$ 115,504
Gemex SAB de CV Series CRO ..	1,617,617	614,051
Coca-Cola Femsa SAB de CV ...	60,500	247,171
Fibra Uno Administracion SA de CV REIT	363,458	287,958
Fomento Economico Mexicano .. SAB de CV	206,480	1,165,415
Gruma SAB de CV Class B.....	22,795	253,034
Grupo Aeroportuario del Pacifico SAB de CV Class B	41,300	332,054
Grupo Aeroportuario del Sureste SAB de CV Class B (a)	23,995	279,115
Grupo Bimbo SAB de CV Class .. A	179,815	336,974
Grupo Carso SAB de CV Series .. A1	53,700	110,510
Grupo Financiero Banorte SAB .. de CV Series O (a)	274,803	953,780

HAR Seng Consolidated Bhd.....	77,700	133,826
Hartalega Holdings Bhd.....	183,100	717,146
Hong Leong Bank Bhd.....	69,600	252,546
Hong Leong Financial Group.... Bhd	26,800	92,488
HH Healthcare Bhd.....	226,700	284,437
IOI Corp. Bhd.....	270,500	290,689
Kossan Rubber Industries.....	67,000	221,552
Kuala Lumpur Kepong Bhd.....	47,412	259,812
Malayan Banking Bhd.....	428,981	746,258
Malaysia Airports Holdings Bhd..	105,100	120,704
Maxis Bhd.....	242,500	296,905
MISC Bhd.....	141,800	256,568
Nestle Malaysia Bhd.....	7,800	265,558
Petronas Chemicals Group Bhd..	248,800	337,104
Petronas Dagangan Bhd.....	29,200	138,840
Petronas Gas Bhd.....	89,100	353,308
PPB Group Bhd.....	61,920	283,509
Press Metal Aluminium Holdings.. Bhd	149,800	185,776
Public Bank Bhd.....	309,000	1,168,688
QL Resources Bhd.....	81,800	193,224
RHB Bank Bhd.....	185,810	204,596
Sime Darby Bhd.....	271,469	163,034
Sime Darby Plantation Bhd.....	239,169	291,275
Supermax Corp. Bhd (a).....	159,000	324,015
Telekom Malaysia Bhd.....	127,600	127,108
Tanaka Nasional Bhd.....	247,900	627,294
Top Glove Corp. Bhd.....	500,100	1,002,705
Westports Holdings Bhd.....	98,400	92,039
YTL Corp. Bhd.....	321,196	52,307
		11,853,104

MEXICO — 1.6%

Alfa SAB de CV Class A.....	318,040	197,517
America Movil SAB de CV..... Series L	3,583,321	2,252,992
Arca Continental SAB de CV....	48,600	210,839

Grupo Financiero Inbursa SAB.. de CV Series O (a)	254,026	198,266
Grupo Mexico SAB de CV Class. B	339,536	865,153
Grupo Televisa SAB Series CRO (a)	274,629	339,869
Industrias Panoles SAB de CV...	14,495	234,598
Infraestructura Energetica Nova. SAB de CV	53,800	162,381
Kimberly-Clark de Mexico SAB.. de CV Class A	175,589	279,183
Megacable Holdings SAB de CV.	37,300	107,511
Orbia Advance Corp. SAB de.... CV	110,910	194,632
Promotora y Operadora de..... Infraestructura SAB de CV (a)	24,150	171,062
Wal-Mart de Mexico SAB de CV.	556,494	1,337,305
		11,246,874

PAKISTAN — 0.0% (e)

Habib Bank, Ltd.....	66,000	52,059
MCB Bank, Ltd.....	48,800	51,176
Oil & Gas Development Co., Ltd.	76,400	47,633
		150,868

PERU — 0.2%

Gia de Minas Buenaventura..... SAA ADR	23,400	285,948
Gredicorp, Ltd.....	7,300	905,127
Southern Copper Corp.....	9,367	424,044
		1,615,119

PHILIPPINES — 0.7%

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)**

Security Description	Shares	Value	Security Description	Shares	Value
Ayala Corp.....	29,505	\$ 421,884			

Ayala Land, Inc.	844,400	519,691
Bank of the Philippine Islands ...	94,759	125,468
BDO Unibank, Inc.	205,299	366,331
Globe Telecom, Inc.	3,920	168,141
GT Capital Holdings, Inc.	12,002	96,059
International Container Terminal Services, Inc.	107,620	245,521
JG Summit Holdings, Inc.	298,400	371,780
Jollibee Foods Corp.	53,440	160,207
Manila Electric Co.	26,550	148,850
Megaworld Corp. (a)	1,462,000	89,740
Metro Pacific Investments Corp.	1,727,000	124,789
Metropolitan Bank & Trust Co.	217,087	171,869
PLDT, Inc.	10,006	274,976
Puregold Price Club, Inc.	104,500	105,906
Robinsons Land Corp.	250,186	73,724
SM Investments Corp.	25,180	459,214
SM Prime Holdings, Inc.	1,100,400	670,600
Universal Robina Corp.	102,110	283,195
		5,186,288

POLAND — 0.6%

Bank Polska Kasa Opieki SA (a)	19,437	253,128
GCC SA (a)	244	2,989
GD Projekt SA (a)	7,115	770,207
Gyfrowy Polsat SA (a)	28,008	195,975
Dino Polska SA (a)(c)	5,428	319,227
Grupa Lotos SA	11,534	102,854
KGHM Polska Miedz SA (a)	15,419	471,735
LPP SA (a)	140	237,858
mBank SA (a)	1,908	82,350
Orange Polska SA (a)	76,094	134,639
PGE Polska Grupa Energetyczna SA (a)	104,212	173,005
Polski Koncern Naftowy ORLEN SA	32,516	385,808
Polskie Gornictwo Naftowe i Gazownictwo SA	181,342	237,185
Rowsechna Kasa Oszczednosci Bank Polski SA (a)	94,999	521,266
Rowsechny Zaklad Ubezpieczen SA (a)	64,419	413,284
Santander Bank Polska SA (a)	3,855	142,113
		4,443,623

QATAR — 0.8%

Barwa Real Estate Co.	193,205	185,996
Commercial Bank QSC	220,357	246,204
Industries Qatar QSC	190,451	517,536
Masraf Al Rayan QSC	384,196	440,011
Mesaieed Petrochemical Holding Co.	487,701	278,650

Qatar Electricity & Water Co. QSC	59,186	\$ 275,345
Qatar Fuel QSC	54,188	263,972
Qatar International Islamic Bank QSC	82,218	189,783
Qatar Islamic Bank SAQ	123,697	561,268
Qatar National Bank QPSC	482,396	2,415,578
		5,552,978

ROMANIA — 0.0% (e)

NERI Rockcastle PLC	46,578	192,712
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RUSSIA — 3.0%

Alrosa PJSC (a)	295,595	281,458
Gazprom PJSC	1,263,048	2,787,287
Inter RAO Uss PJSC (a)	4,077,928	294,647
LUKOIL PJSC	44,351	2,573,288
Magnit PJSC	8,662	554,761
Magnitogorsk Iron & Steel Works PJSC (a)	238,600	118,944
MMC Norilsk Nickel PJSC	6,738	1,632,897
Mobile TeleSystems PJSC ADR	42,070	367,271
Mobile TeleSystems PJSC	13,301	58,088
Moscow Exchange MICEX (a)	158,191	298,825
Novatek PJSC GDR	600	82,131
Novatek PJSC	91,850	1,263,627
Novolipetsk Steel PJSC (a)	131,643	291,272
PhosAgro PJSC GDR	14,306	171,967
PolyMetal International PLC	25,552	557,814
Polyus PJSC (a)	3,653	768,130
Rosneft Oil Co. PJSC	126,961	628,905
Sberbank of Russia PJSC (a)	1,152,164	3,391,851
Severstal PAO	23,136	295,695
Surgutneftegas PJSC Preference Shares	721,300	364,363
Surgutneftegas PJSC	774,400	346,528
Tatneft PJSC	150,195	897,285
VTB Bank PJSC (a)	351,600,000	157,165
X5 Retail Group NV GDR	12,785	472,481
Yandex NV Class A (a)	32,667	2,131,522
		20,788,202

SAUDI ARABIA — 2.8%

Abdullah Al Othaim Markets Co.	4,958	171,578
Advanced Petrochemical Co.	11,368	179,458
Al Rajhi Bank	130,527	2,287,800
Aljama Bank (a)	102,357	446,645
Almarai Co. JSC	28,101	397,385
Arab National Bank	68,159	369,927
Bank AlBilad	40,784	263,329
Bank AlJazira	43,091	161,302
Banque Saudi Fransi	61,969	535,615
Bupa Arabia for Cooperative Insurance Co. (a)	6,745	221,133

Ooredoo QSC.....	96,940	178,635	Co. for Cooperative Insurance... (a)	7,040	163,619
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STATE STREET EMERGING MARKETS EQUITY INDEX FUND
SCHEDULE OF INVESTMENTS (continued)
September 30, 2020 (Unaudited)

Security Description	Shares	Value	Security Description	Shares	Value
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
Ethad 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	Repkor 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			22,679,213
Savola Group	29,256	375,012			
Yanbu National Petrochemical Co.	28,455	446,143			
		19,157,162			
SINGAPORE — 0.0% (e)			SOUTH KOREA — 11.9%		
BQC Aviation, Ltd. (c)	22,100	151,433	Alteogen, Inc. (a)	1,907	292,615
SOUTH AFRICA — 3.3%			Amorepacific Corp.	3,429	478,039
Absa Group, Ltd.	74,970	398,899	Amorepacific Corp. Reference Shares	1,181	58,148
Anglo American Platinum, Ltd.	5,964	414,650	AMOREPACIFIC Group	3,081	128,387
			BGF Retail Co., Ltd.	940	99,413
			BNK Financial Group, Inc.	34,469	149,139
			Celltrion Healthcare Co., Ltd. (a)	7,394	554,640
			Celltrion Pharm, Inc. (a)	1,685	162,793
			Celltrion, Inc. (a)	10,071	2,215,258
			Cheil Worldwide, Inc.	8,082	144,772
			GJ-CheilJedang Corp.	889	300,070

Aspen Pharmacare Holdings, Ltd. (a)	43,039	308,547
Bid Corp., Ltd.	36,404	562,437
Bidvest Group, Ltd.	32,799	270,429
Capitec Bank Holdings, Ltd.	7,230	447,173
Clicke Group, Ltd.	27,176	362,233
Discovery, Ltd.	43,264	329,871
Exxaro Resources, Ltd.	26,069	193,948
FirstRand, Ltd.	514,518	1,267,861
Gold Fields, Ltd.	96,322	1,183,310
Growthpoint Properties, Ltd. REIT	338,550	248,507
Harmony Gold Mining Co., Ltd. (a)	57,323	304,720
Impala Platinum Holdings, Ltd. (b)	86,927	758,453
Kumba Iron Ore, Ltd.	6,835	202,755
Life Healthcare Group Holdings, Ltd.	151,121	154,273

GJ Corp.	1,500	104,158
GJ-ENM Co., Ltd.	1,050	127,699
GJ Logistics Corp. (a)	1,140	172,854
Goway Co., Ltd.	5,160	350,939
Daelim Industrial Co., Ltd.	3,029	200,197
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (a)	4,419	89,659
DB Insurance Co., Ltd.	5,288	204,364
Doosan Bobcat, Inc.	6,257	144,435
Douzone Bizon Co., Ltd.	2,048	182,501
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.

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

Security Description	Shares	Value
Hanmi Pharm. Co., Ltd.	656	\$ 153,364
Hanon Systems	19,447	205,353
Hanwha Corp.	5,038	108,324
Hanwha Solutions Corp.	10,911	357,908
HLB, Inc. (a)(b)	4,698	414,143
Hotel Shilla Co., Ltd.	3,434	222,401
Hyundai Construction Equipment Co., Ltd. (a)	4	90
Hyundai Engineering & Construction Co., Ltd.	8,592	223,034
Hyundai Glovis Co., Ltd.	2,034	250,092
Hyundai Heavy Industries Holdings Co., Ltd.	1,077	200,236
Hyundai Marine & Fire Insurance Co., Ltd.	6,687	127,924
Hyundai Mobis Co., Ltd.	7,185	1,409,581
Hyundai Motor Co.	15,944	2,428,592
Hyundai Motor Co. Preference Shares (f)	3,991	301,212

Security Description	Shares	Value
NAVER Corp.	13,151	\$ 3,341,947
NCSOFT Corp.	1,778	1,225,279
Netmarble Corp. (a)(c)	2,279	322,427
NH Investment & Securities Co., Ltd.	11,641	90,907
Orion Corp/Republic of Korea	2,607	292,118
Ottogi Corp.	142	69,056
Ran-Ocean Co., Ltd. (a)	33,430	97,332
Rearl Abyss Corp. (a)	609	104,875
ROSCO	7,867	1,317,043
ROSCO Chemtech Co., Ltd.	2,220	158,722
Rosco International Corp.	5,887	67,224
S-1 Corp.	2,014	151,018
Samsung Biologics Co., Ltd. (a)(c)	1,785	1,052,324
Samsung C&T Corp.	8,891	797,909
Samsung Card Co., Ltd.	3,365	81,244
Samsung Electro-Mechanics Co., Ltd.	6,097	722,551

Hyundai Motor Co. Preference... Shares (f)	2,436	175,868	Samsung Electronics Co., Ltd.... Preference Shares	87,835	3,780,505
Hyundai Steel Co.....	9,783	205,596	Samsung Electronics Co., Ltd....	511,086	25,372,418
Industrial Bank of Korea.....	28,223	192,794	Samsung Engineering Co., Ltd.. (a)	16,760	150,580
Kakao Corp.....	6,034	1,876,294	Samsung Fire & Marine..... Insurance Co., Ltd.	3,346	521,254
Kangwon Land, Inc.....	11,462	210,728	Samsung Heavy Industries Co., Ltd. (a)	53,830	244,694
KB Financial Group, Inc.....	41,957	1,351,015	Samsung Life Insurance Co.,.... Ltd.	7,304	381,185
Kia Motors Corp.....	28,716	1,151,567	Samsung SDI Co., Ltd.....	5,862	2,165,530
KMMW Co., Ltd. (a).....	2,751	183,866	Samsung SDS Co., Ltd.....	3,785	547,944
Korea Aerospace Industries,.... Ltd.	7,275	141,092	Samsung Securities Co., Ltd....	7,444	194,526
Korea Electric Power Corp. (a)..	26,904	468,777	Seegene, Inc.....	1,945	433,072
Korea Gas Corp.....	3,203	67,244	Shin Roong Pharmaceutical Co., Ltd. (a)	3,036	327,119
Korea Investment Holdings Co., Ltd.	4,276	264,275	Shinhan Financial Group Co.,... Ltd.	48,652	1,141,404
Korea Shipbuilding & Offshore... Engineering Co., Ltd. (a)	4,025	283,869	Shinsegae, Inc.....	883	159,768
Korea Zinc Co., Ltd.....	949	306,283	SK Holdings Co., Ltd.....	3,834	647,348
Korean Air Lines Co., Ltd. (a)...	9,732	156,438	SK Hynix, Inc.....	58,290	4,178,385
KT&G Corp.....	12,345	871,828	SK Innovation Co., Ltd.....	6,028	714,414
Kumho Petrochemical Co., Ltd.. LG Chem, Ltd.....	4,896	2,732,800	SK Telecom Co., Ltd.....	4,255	864,962
LG Chem, Ltd. Preference..... Shares	803	219,284	S-Oil Corp.....	5,019	220,428
LG Corp.....	10,315	654,939	Woori Financial Group, Inc.....	61,007	446,088
LG Display Co., Ltd. (a).....	25,280	331,170	Yuhan Corp.....	4,822	264,826
LG Electronics, Inc.....	11,562	905,685			82,564,688
LG Household & Health Care, ... Ltd.	1,012	1,248,864	TAIWAN — 12.5%		
LG Household & Health Care, ... Ltd. Preference Shares	207	125,074	Aceton Technology Corp.....	53,000	410,044
LG Innotek Co., Ltd.....	1,532	202,174	Acer, Inc.....	305,000	262,801
LG Uplus Corp.....	24,599	241,677	Advantech Co., Ltd.....	43,002	435,151
Lotte Chemical Corp.....	1,912	320,535	ASE Technology Holding Co.,... Ltd.	354,307	729,475
Lotte Corp.....	3,364	81,972	Asia Cement Corp.....	227,000	327,075
Lotte Shopping Co., Ltd.....	1,454	97,483	ASMedia Technology, Inc.....	3,000	152,107
Meritz Securities Co., Ltd.....	25,081	69,506	Asustek Computer, Inc.....	77,000	677,463
Mirae Asset Daewoo Co., Ltd....	31,312	226,552			

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
ALL Optonics Corp. (a).....	951,000	\$ 370,390	Micro-Star International Co., Ltd.	75,000	\$ 346,243

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

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
Asset World Corp. PCL.....	660,600	\$ 72,966	Ford Otomotiv Sanayi A/S.....	8,854	\$ 100,558
B Grimm Power PCL.....	85,100	113,467	Haci Omer Sabanci Holding A/S.....	117,588	126,633
Bangkok Bank PCL.....	51,700	157,370	KOC Holding A/S.....	82,839	157,215
Bangkok Commercial Asset Management PCL	187,300	117,035	Tupras Turkiye Petrol Rafinerileri A/S (a)	13,756	141,466
Bangkok Dusit Medical Services PCL Class F	1,038,800	635,983	Turk Hava Yollari AO (a).....	65,005	87,795
Bangkok Expressway & Metro PCL	829,899	223,925	Turkcell Netisim Hizmetleri A/S...	122,127	238,621
Berli Jucker PCL.....	128,600	149,146	Turkiye Garanti Bankasi A/S (a)...	258,383	236,733
BTS Group Holdings PCL.....	795,184	238,398	Turkiye Is Bankasi A/S Class G (a)	168,086	116,650
Bumrungrad Hospital PCL.....	42,300	127,150	Turkiye Sise ve Cam Fabrikalari A/S	147,597	140,237
Central Pattana PCL.....	233,300	312,907	Yapi ve Kredi Bankasi A/S (a)...	306,504	84,792
Central Retail Corp. PCL (a)....	193,558	158,817			2,527,428
Charoen Pokphand Foods PCL..	435,000	384,379	UNITED ARAB EMIRATES —		
CP ALL PCL (a).....	619,900	1,178,666	0.6%		
Electricity Generating PCL.....	32,200	190,024	Abu Dhabi Commercial Bank PJSC	290,985	449,074
Energy Absolute PCL.....	157,619	195,236	Aldar Properties PJSC.....	411,014	226,839
Global Power Synergy PCL Class F	78,400	142,264	Dubai Islamic Bank PJSC.....	205,183	241,959
Gulf Energy Development PCL..	252,560	243,095	Emaar Malls PJSC (a).....	305,084	124,813
Home Product Center PCL.....	655,700	297,975	Emaar Properties PJSC (a).....	385,976	296,423
Indorama Ventures PCL.....	180,400	120,124	Emirates NBD Bank PJSC.....	271,473	792,921
Intouch Holdings PCL Class F...	234,300	378,947	Emirates Telecommunications Group Co. PJSC	189,710	862,206
IRPC PCL.....	1,451,700	87,961	First Abu Dhabi Bank PJSC.....	298,058	919,731
Kasikornbank PCL.....	190,100	462,763			3,913,966
Krung Thai Bank PCL.....	368,300	102,862	UNITED STATES — 0.1%		
Krung Thai Card PCL.....	80,000	87,732	JBS SA.....	116,400	426,862
Land & Houses PCL.....	921,653	197,783	TOTAL COMMON STOCKS		
Minor International PCL (a)....	300,600	189,728	(Cost-\$520,734,285).....		668,592,079
Muang Thai Capital PCL (a)....	74,900	116,413	RIGHTS — 0.0% (e)		
Osotspa PCL.....	79,900	88,252	CHINA — 0.0% (e)		
RTT Exploration & Production PCL	145,000	361,499	Legend Holdings Corp. (expiring 10/30/20) Class H (a) (d)	3,446	—
RTT Global Chemical PCL.....	251,900	312,018			
RTT PCL.....	1,214,100	1,226,073			
Ratch Group PCL.....	85,200	135,110			

Siam Cement PCL.....	82,579	839,146
Siam Commercial Bank PCL.....	93,600	192,000
Srisawad Corp. PCL.....	79,900	122,923
Thai Oil PCL.....	119,300	120,477
Thai Union Group PCL Class F..	314,400	138,907
TMB Bank PCL.....	2,025,518	56,890
Total Access Communication....		
PCL	83,100	84,575
True Corp. PCL.....	1,233,437	120,668
		11,989,290
TURKEY — 0.4%		
Akbank T.A.S. (a).....	318,803	210,510
Anadolu Efes Biracilik Ve Malt... Sanayii A/S	25,464	68,145
Aselsan Elektronik Sanayi Ve.... Ticaret A/S	80,550	201,998
BIM Birlesik Magazalar A.S.....	47,786	429,492
Eregli Demir ve Celik Fabrikalari. TAS	151,859	186,583

THAILAND — 0.0% (e)		
Siam Cement PCL (expiring 9/30/.. 20) (a) (d)	11,639	—
TOTAL RIGHTS		
(Cost \$0).....		—
WARRANTS — 2.3%		
CHINA — 0.9%		
MSCI CHINA A INCLUSION Net...		
Return USD Index (expiring 8/31/ 27) (a)	5,200	6,493,682
SWITZERLAND — 1.4%		
UBS AG (expiring 11/26/20) (a)....	3,600	4,495,298
UBS AG (expiring 5/28/27) (a).....	4,202	5,277,460
		9,772,758

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
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
		5,823
TOTAL WARRANTS (Cost \$14,461,028).....		16,272,263
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).....		13,574,235

- (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.

TOTAL INVESTMENTS — 100.2% (Cost: \$548,766,688)	698,438,577
LIABILITIES IN EXCESS OF OTHER ASSETS (0.2)%	(1,682,095)
NET ASSETS — 100.0%	\$ 696,756,482

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:

Description	Number of Contracts	Expiration Date	Notional Amount	Value	Unrealized Appreciation (Depreciation)
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.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
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	\$186,153,372	\$512,285,205	\$ 0	\$698,438,577
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts(b).....	36,633	—	—	36,633
TOTAL OTHER FINANCIAL INSTRUMENTS	\$ 36,633	\$ —	\$—	\$ 36,633

See accompanying notes to schedule of investments.

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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

	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	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.

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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.

Security Description	Shares	Value
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

Security Description	Shares	Value
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%		\$ 3,410,836,472

- (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:

Counterparty	Amount Sold	Amount Bought	Settlement Date	Net Unrealized Appreciation/ (Depreciation)
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.	JPY	44,145,716,805	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	JPY	45,751,661,805	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	JPY	45,751,661,805	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.

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

Counterparty	Amount Sold	Amount Bought	Settlement Date	Net Unrealized Appreciation/ (Depreciation)
Standard Chartered Bank	GBP	USD		
	181,774,274	243,435,743	10/02/2020	\$ 8,438,007
Standard Chartered Bank	HKD	USD		
	793,400,035	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						\$58,422,726

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

See accompanying notes to schedule of investments.

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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 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	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.

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

Security Description	Shares	Value	Security Description	Shares	Value
COMMON STOCKS — 98.1%			South32, Ltd.	1,150,049	\$ 1,707,927

AUSTRALIA — 6.7%		
Afterpay, Ltd. (a)	49,936	\$ 2,945,511
AGL Energy, Ltd.	150,670	1,472,218
AMP, Ltd.	892,260	840,801
Ampol, Ltd.	61,250	1,057,829
APA Group Stapled Security	266,666	1,983,693
Aristocrat Leisure, Ltd.	133,538	2,914,302
ASX, Ltd.	47,308	2,767,822
Aurizon Holdings, Ltd.	422,789	1,301,563
AusNet Services	373,788	504,941
Australia & New Zealand		
Banking Group, Ltd.	664,379	8,294,574
BHP Group PLC	506,121	10,818,162
BHP Group, Ltd.	694,122	17,944,184
BlueScope Steel, Ltd.	128,543	1,185,197
Brambles, Ltd.	372,135	2,827,607
CBMIG Group, Ltd. (a)	24,790	332,288
Coca-Cola Amatil, Ltd.	124,122	850,195
Cochlear, Ltd.	15,192	2,171,973
Coles Group, Ltd.	322,569	3,932,524
Commonwealth Bank of Australia	417,324	19,217,094
Computershare, Ltd.	127,081	1,125,033
Crown Resorts, Ltd.	91,949	584,508
GSL, Ltd.	107,066	22,131,702
Dexus REIT	242,238	1,552,596
Evolution Mining, Ltd.	377,056	1,576,226
Fortescue Metals Group, Ltd.	393,589	4,627,122
Goodman Group REIT	382,053	4,950,054
GRT Group REIT	481,330	1,355,021
Insurance Australia Group, Ltd.	579,092	1,833,766
Leaselease Corp., Ltd. Stapled Security	151,641	1,212,224
Macquarie Group, Ltd.	78,663	6,823,603
Magellan Financial Group, Ltd.	32,572	1,344,336
Medibank Pvt., Ltd.	647,264	1,168,737
Mirvac Group REIT	962,862	1,510,433
National Australia Bank, Ltd.	765,036	9,835,230
Newcrest Mining, Ltd.	187,132	4,246,349
Northern Star Resources, Ltd.	173,353	1,718,961
Oil Search, Ltd.	449,817	860,980
Orica, Ltd.	92,163	1,026,842
Origin Energy, Ltd.	392,018	1,214,893
Qantas Airways, Ltd. (a)	178,931	525,106
QBE Insurance Group, Ltd.	346,775	2,158,457
Ramsay Health Care, Ltd.	42,271	2,016,835
REA Group, Ltd.	11,311	901,309
Rio Tinto, Ltd.	88,397	6,041,850
Santos, Ltd.	444,145	1,571,496
Seentree Group REIT	1,199,790	1,911,577
SEEK, Ltd.	76,262	1,177,272

Stockland REIT	553,225	1,512,368
Suncorp Group, Ltd.	284,230	1,736,298
Sydney Airport Stapled Security	302,380	1,284,944
Tabcorp Holdings, Ltd.	566,977	1,366,300
Telstra Corp., Ltd.	964,855	1,933,229
TPG TELECOM, Ltd. (a)	98,984	522,699
Transurban Group Stapled Security	651,421	6,656,234
Treasury Wine Estates, Ltd.	180,891	1,163,082
Vicinity Centres REIT	761,248	760,716
Washington H. Soul Pattinson & Co., Ltd.	28,102	477,680
Wesfarmers, Ltd.	271,125	8,672,353
Westpac Banking Corp.	847,671	10,314,279
WiseTech Global, Ltd.	35,073	657,366
Woodside Petroleum, Ltd.	236,363	3,002,029
Woolworths Group, Ltd.	295,649	7,736,223
		222,520,593

AUSTRIA — 0.2%		
ANDRITZ AG	17,424	537,896
Erste Group Bank AG	65,346	1,368,605
OMV AG (a)	34,411	941,683
Raiffeisen Bank International AG (a)	34,387	526,417
Verbund AG	15,343	838,059
Voestalpine AG	26,238	691,643
		4,904,303

BELGIUM — 0.9%		
Ageas SA/NV	43,311	1,772,550
Anheuser-Busch InBev SA	178,243	9,598,321
Golruyt SA	12,414	805,764
Elior Group SA	6,832	683,102
Galapagos NV (a)	9,816	1,391,851
Groupe Bruxelles Lambert SA	28,629	2,581,399
KBC Group NV	60,411	3,029,891
Proximus SADR	40,640	741,523
Sofina SA	3,463	945,583
Solvay SA	17,518	1,507,375
Telenet Group Holding NV	13,788	535,262
UCB SA	30,145	3,424,264
Unicore SA	46,251	1,924,117
		28,941,002

CHILE — 0.0% (b)		
Antofagasta PLC	94,425	1,248,514

CHINA — 0.6%		
Beigene, Ltd. ADR (a)	9,200	2,635,248
BOC Hong Kong Holdings, Ltd.	842,500	2,233,469
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
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See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Riosus NV (a).....	114,634	\$ 10,582,830
Wilmar International, Ltd.....	440,800	1,431,157
Yangzijiang Shipbuilding Holdings, Ltd.	576,000	420,744
		19,050,790
DENMARK — 2.5%		
Ambu A/S Class B (d).....	37,433	1,054,447
AP Moller - Maersk A/S Class A	700	1,024,999
AP Moller - Maersk A/S Class B	1,482	2,343,658
Carlsberg AS Class B.....	25,079	3,379,840
Chr. Hansen Holding A/S.....	24,085	2,674,484
Coloplast A/S Class B.....	27,539	4,366,106
Danske Bank A/S (a).....	167,123	2,261,288
Demant A/S (a).....	23,412	734,475
DSV Panalpina A/S.....	48,377	7,849,561
Genmab A/S (a).....	15,390	5,587,007
GN Store Nord A/S.....	29,936	2,256,044
H. Lundbeck A/S.....	14,575	480,209
Novo Nordisk A/S Class B.....	406,358	28,163,879
Novozymes A/S Class B.....	49,748	3,127,838
Orsted A/S (c).....	44,843	6,184,170
Randora A/S.....	22,173	1,600,052
Tryg A/S.....	27,107	853,684
Vestas Wind Systems A/S.....	45,980	7,433,182
		81,374,923
FINLAND — 1.2%		
Elisa Oyj.....	34,231	2,012,824
Fortum Oyj.....	102,132	2,065,274
Kone Oyj Class B.....	79,153	6,951,095
Neste Oyj.....	102,824	5,415,607
Nokia Oyj (a).....	1,341,426	5,251,048
Nordea Bank Abp (a).....	767,488	5,835,746
Orion Oyj Class B.....	23,073	1,045,539
Sampo Oyj Class A.....	113,280	4,486,979

Security Description	Shares	Value
Bouygues SA.....	51,459	\$ 1,778,539
Bureau Veritas SA (a).....	73,174	1,649,721
Cargemini SE.....	37,405	4,799,709
Carrefour SA.....	137,124	2,191,491
Cie de Saint-Gobain (a).....	120,071	5,030,292
Cie Generale des Etablissements Michelin SCA	39,317	4,221,304
GNP Assurances (a).....	47,490	595,685
Govivio REIT.....	11,839	831,464
Credit Agricole SA (a).....	263,491	2,299,323
Danone SA.....	144,764	9,378,691
Dassault Aviation SA (a).....	605	510,436
Dassault Systemes SE.....	30,754	5,739,127
Edenred.....	58,332	2,619,333
Eiffage SA (a).....	20,205	1,649,307
Electricite de France SA.....	144,832	1,530,188
Engie SA (a).....	434,004	5,800,809
EssilorLuxottica SA (a).....	68,033	9,263,348
Eurazeo SE (a).....	7,897	427,617
Faurecia SE (a).....	19,469	839,343
Gecina SA REIT.....	10,119	1,334,172
Getlink SE (a).....	97,753	1,324,417
Hermes International.....	7,541	6,495,817
ICADE REIT.....	6,092	341,396
Iliad SA.....	3,166	580,852
Ingenico Group SA (a).....	13,929	2,158,425
Ipsos SA.....	9,549	998,365
JGDecaux SA (a).....	19,153	331,177
Kering SA.....	18,040	11,968,744
Kleopierre SA REIT (d).....	44,201	618,831
La Francaise des Jeux SAEM (c)	18,485	678,265
Legrand SA.....	62,948	5,014,622
L'Oréal SA.....	59,309	19,304,159
LVMH Moët Hennessy Louis Vuitton SE	65,579	30,689,695
Natixis SA (a).....	221,885	498,725

Stora Enso Oyj Class R.....	132,563	2,075,240
UPM-Kymmene Oyj.....	130,683	3,978,266
Wartsila Oyj Abp.....	95,439	749,622
		39,867,240
FRANCE — 10.2%		
Accor SA (a).....	42,276	1,183,509
Adevinta ASA (a).....	62,237	1,066,262
Aeroports de Paris.....	7,865	780,380
Air Liquide SA.....	111,526	17,680,974
Airbus SE (a).....	139,951	10,151,765
Alecom SA (a).....	44,396	2,218,092
Amundi SA (a)(c).....	13,764	970,317
Arkema SA.....	16,060	1,703,040
Atos SE (a).....	23,181	1,863,053
AXA SA.....	462,853	8,567,932
BioMérieux.....	10,343	1,619,269
BNP Paribas SA (a).....	267,956	9,694,840
Bolloré SA.....	188,302	701,507

Orange SA.....	474,218	4,940,089
Orpea (a).....	12,027	1,366,703
Pernod Ricard SA.....	50,765	8,095,148
Peugeot SA (a).....	133,613	2,423,412
Publicis Groupe SA.....	53,250	1,716,538
Remy Cointreau SA.....	5,928	1,082,234
Renault SA (a).....	47,770	1,239,407
Safran SA (a).....	76,535	7,531,343
Sanofi.....	266,804	26,741,490
Sartorius Stedim Biotech.....	6,273	2,165,576
Schneider Electric SE.....	130,158	16,181,264
SCOR SE (a).....	41,578	1,157,810
SEB SA.....	4,983	810,729
Societe Generale SA (a).....	189,880	2,520,882
Sodexo SA.....	20,638	1,471,406
Suez SA.....	89,128	1,647,103
Teleperformance.....	13,838	4,267,011
Thales SA.....	26,547	1,989,977

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
TOTAL SE.....	582,933	\$ 20,022,835
Ubisoft Entertainment SA (a).....	21,991	1,982,344
Unibail-Rodamco-Westfield (d).....	8,898	15,804
Unibail-Rodamco-Westfield REIT (d).....	33,313	1,228,787
Valéo SA.....	53,270	1,636,105
Veolia Environnement SA.....	131,507	2,837,890
Vinci SA.....	121,022	10,113,908
Vivendi SA.....	196,687	5,494,184
Wendel SE.....	7,128	646,702
Worldline SA (a)(c).....	33,270	2,724,719
		335,745,729
GERMANY — 9.3%		
Adidas AG (a).....	44,768	14,459,942
Allianz SE.....	98,355	18,880,473
Aroundtown SA (a).....	270,512	1,358,162
BASF SE.....	215,921	13,150,984
Bayer AG.....	231,235	14,268,183

Security Description	Shares	Value
Kaori-Bremse AG.....	17,109	\$ 2,015,126
LANXESS AG.....	20,021	1,145,722
LEG Immobilien AG.....	16,849	2,402,047
Merck KGaA.....	30,486	4,445,386
METRO AG.....	46,138	459,560
MTU Aero Engines AG.....	12,036	1,995,557
Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen.....	32,837	8,349,161
Nemetschek SE.....	13,024	952,103
Porsche Automobil Holding SE Preference Shares (a).....	38,236	2,275,125
Puma SE (a).....	19,299	1,735,182
RWE AG.....	140,760	5,272,273
SAR SE.....	246,729	38,426,747
Sartorius AG Preference Shares.....	8,673	3,555,447
Scout24 AG (c).....	25,456	2,220,830
Siemens AG.....	180,486	22,797,293

Bayerische Motoren-Werke AG	76,967	5,586,998
Bayerische Motoren-Werke AG Preference Shares	12,415	678,625
Beiersdorf AG	24,701	2,804,967
Brenntag AG	35,766	2,274,457
Carl Zeiss Meditec AG	10,275	1,297,960
Commerzbank AG (a)	228,232	1,122,578
Continental AG	25,118	2,722,461
Covestro AG (c)	43,724	2,168,646
Daimler AG	204,789	11,049,247
Delivery Hero SE (a)(c)	30,772	3,531,361
Deutsche Bank AG (a)	472,044	3,979,732
Deutsche Boerse AG	44,472	7,798,174
Deutsche Lufthansa AG (a)(d)	64,206	556,232
Deutsche Post AG	236,744	10,744,230
Deutsche Telekom AG	783,893	13,054,075
Deutsche Wohnen SE	82,769	4,137,441
EQN SE	534,462	5,892,067
Evonik Industries AG	48,315	1,250,071
Fraport AG Frankfurt Airport Services Worldwide (a)	10,591	417,056
Fresenius Medical Care AG & Co. KGaA	51,915	4,389,473
Fresenius SE & Co. KGaA	96,883	4,406,439
Fuchs Petrolub SE Preference Shares	15,262	776,140
GEA Group AG	34,919	1,223,708
Hannover Rueck SE	14,012	2,169,580
HeidelbergCement AG	37,100	2,267,415
Henkel AG & Co. KGaA Preference Shares	41,235	4,313,360
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

Siemens Energy AG (a)	90,243	2,433,941
Siemens Healthineers AG (c)	63,385	2,845,741
Symrise AG	31,071	4,292,338
TeamViewer AG (a)(c)	30,298	1,494,548
Telefonica Deutschland Holding AG	255,715	653,654
ThyssenKrupp AG (a)	100,059	503,555
Uniper SE	49,780	1,607,129
United Internet AG	23,175	886,429
Volkswagen AG (a)	7,916	1,383,828
Volkswagen AG Preference Shares (a)	44,251	7,121,697
Vonovia SE	123,026	8,435,235
Zalando SE (a)(c)	36,248	3,387,224
		308,159,834

HONG KONG — 2.9%

Alfa Group, Ltd	2,863,600	28,464,636
ASM Pacific Technology, Ltd	81,800	837,404
Bank of East Asia, Ltd	350,839	647,676
GK Asset Holdings, Ltd	605,179	2,973,707
GK Hutchison Holdings, Ltd	646,000	3,914,625
GK Infrastructure Holdings, Ltd	153,000	718,004
GLR Holdings, Ltd	385,000	3,594,865
Dairy Farm International Holdings, Ltd	77,000	291,028
Hang Lung Properties, Ltd	474,000	1,208,027
Hang Seng Bank, Ltd	175,100	2,594,085
Henderson Land Development Co., Ltd	323,436	1,200,964
HK Electric Investments & HK Electric Investments, Ltd Class SS, Stapled Security	586,990	606,875
HKT Trust & HKT, Ltd Stapled Security	937,000	1,243,695
Hong Kong & China Gas Co., Ltd	2,596,424	3,770,131

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
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
Jardine Matheson Holdings, Ltd.	49,900	1,983,604
Jardine Strategic Holdings, Ltd.	47,600	943,757
Kerry Properties, Ltd.	146,000	375,491
Link REIT	475,600	3,897,275
Melco Resorts & Entertainment, Ltd. ADR	55,923	931,118
MTR Corp., Ltd.	346,101	1,717,678
New World Development Co., Ltd.	349,269	1,705,041
Pacific Century Premium Developments, Ltd. (a)	115,776	30,530
RCCW, Ltd.	1,072,000	641,298
Rower Assets Holdings, Ltd.	316,000	1,665,570
Sino Land Co., Ltd.	803,387	940,536
Sun Hung Kai Properties, Ltd.	316,000	4,072,167
Swire Pacific, Ltd. Class A	113,500	549,511
Swire Properties, Ltd.	280,600	743,478
Techtronic Industries Co., Ltd.	321,500	4,274,594
WH Group, Ltd. (c)	2,352,309	1,918,807
Wharf Real Estate Investment Co., Ltd.	404,000	1,656,030
		94,542,231

IRELAND — 0.8%

AerCap Holdings NV (a)	32,314	813,990
GRH PLC	185,887	6,741,661
Flutter Entertainment PLC (a)	35,184	5,584,948
James Hardie Industries PLC	104,608	2,509,392
Kerry Group PLC Class A	38,812	4,972,107
Kingspan Group PLC (a)	36,730	3,343,231
Smurfit Kappa Group PLC	57,747	2,266,262
		26,231,591

ISRAEL — 0.6%

Azrieli Group, Ltd.	10,695	478,237
Bank Hapoalim BM	275,519	1,474,410
Bank Leumi Le-Israel BM	360,144	1,587,988
Check Point Software Technologies, Ltd. (a)	28,010	3,370,723
Elbit Systems, Ltd.	6,111	742,964
JCL Group, Ltd.	162,743	575,970
Iracard, Ltd.	0	1
Israel Discount Bank, Ltd. Class A	293,896	794,094
Mizrahi Tefahot Bank, Ltd.	33,833	601,071
Nice, Ltd. (a)	14,292	3,245,461
Teva Pharmaceutical Industries, Ltd. ADR (a)	166,228	1,497,714
Teva Pharmaceutical Industries, Ltd. (a)	98,441	891,813

18,522,526

ITALY — 1.9%

Assicurazioni Generali SpA	255,300	3,598,918
Atlantia SpA (a)	111,267	1,742,879
Davide Campari Milano NV	128,048	1,397,811
DiaSorin SpA	5,764	1,159,868
Enel SpA	1,926,411	16,716,224
Eni SpA	592,802	4,634,171
Ferrari NV	29,392	5,394,908
FincoBank Banca Fireco SpA (a)	138,017	1,901,332
Infrastrutture Wireless Italiane SpA (c)	50,302	555,041
Intesa Sanpaolo SpA (a)	3,915,721	7,368,366
Leonardo SpA	97,959	572,242
Mediobanca Banca di Credito Finanziario SpA	135,847	1,064,668
Moncler SpA (a)	45,559	1,864,663
Nexi SpA (a)(c)	87,566	1,755,317
Rirelli & C SpA (a)(c)	116,150	497,757
Roste Italiane SpA (c)	121,311	1,075,217
Rysmian SpA	55,227	1,603,385
Recordati Industria Chimica e Farmaceutica SpA	22,974	1,177,045
Snam SpA	481,433	2,476,322
Telecom Italia SpA (d)(e)	1,773,836	711,081
Telecom Italia SpA (e)	1,218,531	492,094
Terna Rete Elettrica Nazionale SpA	319,983	2,239,239
UniCredit SpA (a)	494,093	4,083,004
		64,081,552

JAPAN — 25.4%

ABC Mart, Inc.	8,800	457,901
Acom Co., Ltd.	91,400	397,334
Advantest Corp.	49,600	2,411,087
Aeon Co., Ltd.	156,400	4,204,701
Aeon Mall Co., Ltd.	24,100	338,564
AGC, Inc.	45,000	1,321,711
Air Water, Inc.	37,200	502,809
Aisin Seiki Co., Ltd.	37,200	1,189,447
Ajinomoto Co., Inc.	111,700	2,287,885
Alfresa Holdings Corp.	45,600	998,153
Amada Co., Ltd.	65,200	609,554
ANA Holdings, Inc. (a)(d)	28,500	658,814
Aozora Bank, Ltd. (d)	27,800	461,320
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.

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

Security Description	Shares	Value
Galbee, Inc.....	20,900	\$ 687,979
Ganon, Inc.....	241,900	4,009,817
Gasio Computer Co., Ltd. (d) ..	41,000	663,475
Central Japan Railway Co.....	33,500	4,798,920
Chiba Bank, Ltd. (d).....	134,000	738,921
Chubu Electric Power Co., Inc.	152,800	1,857,432
Chugai Pharmaceutical Co.,... Ltd.	156,900	7,036,622
Chugoku Electric Power Co.,... Inc. (d)	76,500	955,876
Coca-Cola Bottlers Japan..... Holdings, Inc.	29,100	486,835
Concordia Financial Group,.... Ltd. (d)	213,800	743,176
Cosmos Pharmaceutical Corp..	2,200	383,159
CyberAgent, Inc.....	25,800	1,592,208
Dai Nippon Printing Co., Ltd....	58,500	1,185,047
Daicel Corp.....	63,200	455,237
Daifuku Co., Ltd.....	24,600	2,481,531
Dai-ichi Life Holdings, Inc.....	256,200	3,612,842
Daiichi Sankyo Co., Ltd.....	399,600	12,259,263
Daikin Industries, Ltd.....	59,400	10,968,827
Daito Trust Construction Co.,... Ltd.	15,100	1,337,711
Daiwa House Industry Co.,.... Ltd.	137,000	3,511,518
Daiwa House REIT Investment Corp.	452	1,152,648
Daiwa Securities Group, Inc....	327,300	1,375,748
Denso Corp.....	103,900	4,551,309
Dentsu Group, Inc.....	47,400	1,398,220
Disco Corp.....	7,200	1,759,349
East Japan Railway Co.....	70,100	4,308,404
Eisai Co., Ltd.....	59,700	5,449,180
Electric Power Development... Co., Ltd.	35,600	548,764
FamilyMart Co., Ltd. (d).....	37,600	846,802

Security Description	Shares	Value
Hitachi Construction..... Machinery Co., Ltd. (d)	24,800	\$ 898,141
Hitachi Metals, Ltd.....	57,400	884,568
Hitachi, Ltd.....	226,300	7,657,672
Honda Motor Co., Ltd.....	390,200	9,260,476
Hoshizaki Corp.....	11,500	917,092
Hoya Corp.....	87,900	9,919,232
Hulic Co., Ltd.....	65,600	615,155
Idemitsu Kosan Co., Ltd. (d) ...	48,540	1,035,728
Iida Group Holdings Co., Ltd....	35,900	726,156
Ijapex Corp.....	226,600	1,215,229
Isetan Mitsukoshi Holdings,.... Ltd. (d)	80,300	426,041
Isuzu Motors, Ltd.....	127,300	1,112,650
Ito En, Ltd.....	11,600	826,781
ITOCHU Corp. (d).....	315,100	8,063,429
Itochu Techno Solutions Corp..	22,200	841,648
Japan Airlines Co., Ltd. (a).....	28,300	527,519
Japan Airport Terminal Co.,.... Ltd. (d)	12,400	549,011
Japan Exchange Group, Inc....	119,100	3,336,110
Japan Post Bank Co., Ltd.....	94,700	738,187
Japan Post Holdings Co., Ltd..	388,200	2,645,526
Japan Post Insurance Co.,.... Ltd.	55,100	867,031
Japan Prime Realty..... Investment Corp. REIT	191	592,236
Japan Real Estate Investment Corp. REIT	325	1,660,551
Japan Retail Fund Investment Corp. REIT	633	978,660
Japan Tobacco, Inc.....	284,500	5,187,158
JFE Holdings, Inc. (a).....	130,500	913,169
JGC Holdings Corp.....	49,900	517,249
JSR Corp.....	53,300	1,266,062
JTEKT Corp.....	49,700	389,598
JXTG Holdings, Inc.....	701,100	2,499,891

FANUC Corp.....	44,900	8,611,694
Fast Retailing Co., Ltd.....	13,900	8,729,673
Fuji Electric Co., Ltd.....	30,600	969,442
FUJIFILM Holdings Corp.....	84,900	4,182,300
Fujitsu, Ltd.....	45,800	6,253,231
Fukuoka Financial Group, Inc..	40,900	687,020
GLR J-REIT.....	834	1,282,809
GMO Payment Gateway, Inc...	9,000	963,509
Hakuhodo DY Holdings, Inc....	55,500	717,248
Hamamatsu Photonics KK.....	32,300	1,631,327
Hankyu Hanshin Holdings, Inc..	57,700	1,853,861
Hikari Tsushin, Inc.....	4,800	1,144,520
Hino Motors, Ltd.....	63,000	408,537
Hirose Electric Co., Ltd.....	8,010	1,034,298
Hisamitsu Pharmaceutical Co., Inc.	13,200	674,431

Kajima Corp.....	98,500	1,186,018
Kakaku.com, Inc.....	33,100	872,107
Kamigumi Co., Ltd.....	24,000	472,637
Kansai Electric Power Co.,..... Inc.	159,100	1,541,030
Kansai Paint Co., Ltd.....	37,800	938,938
Kao Corp.....	115,300	8,650,323
Kawasaki Heavy Industries,.... Ltd. (a)(d)	33,000	445,527
KDDI Corp.....	378,900	9,524,053
Keihan Holdings Co., Ltd.....	23,800	987,606
Keiyo Corp. (d).....	55,000	846,024
Keio Corp.....	22,700	1,404,396
Keisei Electric Railway Co.,..... Ltd.	33,100	934,301
Keyence Corp.....	43,000	20,089,219
Kikkoman Corp.....	33,200	1,840,595

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Kintetsu Group Holdings Co.,... Ltd.	38,900	\$ 1,659,087
Kirin Holdings Co., Ltd.....	199,800	3,750,451
Kobayashi Pharmaceutical..... Co., Ltd.	11,200	1,081,544
Kobe Bussan Co., Ltd. (d).....	13,300	731,995
Koito Manufacturing Co., Ltd...	27,200	1,387,044
Komatsu, Ltd.....	202,700	4,449,166
Konami Holdings Corp. (d).....	23,100	998,655
Kosa Corp.....	8,700	1,064,551
Kubota Corp.....	251,300	4,499,825
Kuraray Co., Ltd.....	75,800	735,000
Kurita Water Industries, Ltd....	23,800	786,550
Kyocera Corp.....	77,100	4,411,759
Kyowa Kirin Co., Ltd.....	63,500	1,805,897
Kyushu Electric Power Co.,..... Inc.	101,200	917,634
Kyushu Railway Co.....	34,000	726,488
Lasertec Corp.....	17,600	1,445,810
Lawson, Inc.....	12,000	571,839
LINE Corp. (a).....	6,700	340,830

Security Description	Shares	Value
Mizuho Financial Group, Inc.... (d)	564,040	\$ 7,035,823
MonetaRO Co., Ltd.....	28,600	1,419,714
MS&AD Insurance Group..... Holdings, Inc.	107,300	2,889,225
Murata Manufacturing Co.,..... Ltd.	137,300	8,922,730
Nabtesco Corp.....	24,800	899,843
Nagoya Railroad Co., Ltd.....	43,100	1,180,827
NEC Corp.....	60,400	3,530,846
Nexon Co., Ltd.....	112,900	2,814,417
NGK Insulators, Ltd.....	65,800	938,943
NGK Spark Plug Co., Ltd.....	36,100	629,928
NH Foods, Ltd.....	21,000	938,097
Nidec Corp.....	104,700	9,812,496
Nihon M&A Center, Inc.....	34,700	1,983,943
Nikon Corp. (d).....	75,900	511,832
Nintendo Co., Ltd.....	26,300	14,894,796
Nippon Building Fund, Inc..... REIT	301	1,702,605
Nippon Express Co., Ltd.....	15,300	892,252

Lion Corp.....	53,300	1,093,526	Nippon Paint Holdings Co.,.... Ltd.	35,200	3,621,477
LI-XIL Group Corp.....	68,900	1,391,769	Nippon Prologis REIT, Inc.....	499	1,681,724
M3, Inc.....	104,600	6,466,176	Nippon Shinyaku Co., Ltd.....	11,200	921,571
Makita Corp.....	51,600	2,468,018	Nippon Steel Corp. (a).....	181,200	1,709,552
Marubeni Corp.....	403,800	2,291,123	Nippon Telegraph & Telephone Corp.	300,800	6,137,552
Marui Group Co., Ltd.....	48,700	933,942	Nippon Yusen KK.....	36,900	639,856
Maruichi Steel Tube, Ltd.....	16,600	415,331	Nissan Chemical Corp.....	28,900	1,539,708
Mazda Motor Corp.....	149,000	873,457	Nissan Motor Co., Ltd. (a).....	525,100	1,855,923
McDonald's Holdings Co..... Japan, Ltd.	16,000	777,728	Nissin Seifun Group, Inc.....	46,800	742,311
Mebuki Financial Group, Inc....	259,300	588,040	Nissin Foods Holdings Co.,.... Ltd.	15,300	1,436,518
Medipal Holdings Corp.....	46,300	927,850	Nitori Holdings Co., Ltd.....	18,500	3,835,495
MEIJI Holdings Co., Ltd.....	28,100	2,145,118	Nitto Denko Corp.....	36,000	2,343,909
Mercari, Inc. (a).....	17,200	794,381	Nomura Holdings, Inc.....	759,500	3,468,722
MINEBEA MITSUMI, Inc.....	90,300	1,718,995	Nomura Real Estate Holdings, Inc.	31,100	591,505
MISUMI Group, Inc.....	67,200	1,882,920	Nomura Real Estate Master.... Fund, Inc. REIT	1,068	1,337,135
Mitsubishi Chemical Holdings.. Corp.	322,600	1,861,023	Nomura Research Institute,.... Ltd.	75,900	2,233,460
Mitsubishi Corp.....	312,200	7,468,013	NSK, Ltd.....	92,100	704,532
Mitsubishi Electric Corp.....	433,800	5,882,692	NTT Data Corp.....	146,500	1,873,651
Mitsubishi Estate Co., Ltd.....	273,800	4,144,860	NTT DCOMQ, Inc.....	264,200	9,702,340
Mitsubishi Gas Chemical Co.,.. Inc.	35,900	667,453	Obayashi Corp.....	143,500	1,309,246
Mitsubishi Heavy Industries,.... Ltd.	73,400	1,624,127	Obic Co., Ltd.....	16,800	2,952,673
Mitsubishi Materials Corp.....	28,100	553,419	Odakyu Electric Railway Co.,.. Ltd.	69,600	1,748,516
Mitsubishi Motors Corp. (a)(d)..	149,700	330,353	Oji Holdings Corp.....	182,000	835,788
Mitsubishi UFJ Financial..... Group, Inc.	2,913,200	11,619,056	Olympus Corp.....	271,000	5,632,173
Mitsubishi UFJ Lease &..... Finance Co., Ltd.	114,900	533,538	Omron Corp.....	44,900	3,508,394
Mitsui & Co., Ltd.....	391,900	6,729,793	Ono Pharmaceutical Co., Ltd..	90,100	2,832,245
Mitsui Chemicals, Inc.....	41,300	997,593	Oracle Corp, Japan.....	9,900	1,068,312
Mitsui Fudosan Co., Ltd.....	226,200	3,933,833	Oriental Land Co., Ltd. (d).....	46,600	6,531,399
Miura Co., Ltd.....	19,600	960,768	ORIX Corp.....	303,100	3,783,466

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
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
ReptiDream, Inc. (a).....	23,400	1,097,457	Sumitomo Mitsui Financial..... Group, Inc.	310,400	8,673,689
Resol Holdings Co., Ltd.....	41,200	672,553	Sumitomo Mitsui Trust..... Holdings, Inc.	82,900	2,204,095
Rigeon Corp.....	25,300	1,129,740	Sumitomo Realty &..... Development Co., Ltd.	73,800	2,183,364
Rola 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	Sysmex 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	Taiheiyō 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	Taichō 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	Tajjin, 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			

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**STATE STREET INTERNATIONAL DEVELOPED EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS (continued)
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Security Description	Shares	Value
Toyoko Suisan Kaisha, Ltd.....	19,300	\$ 1,018,532
Toyoda Gosei Co., Ltd.....	16,800	385,508
Toyota Industries Corp.....	33,600	2,126,302
Toyota Motor Corp.....	500,900	33,224,255
Toyota Tsusho Corp.....	47,600	1,337,985
Trend Micro, Inc.....	31,700	1,930,566
Tsuruha Holdings, Inc.....	8,200	1,161,773
Unicharm Corp.....	95,300	4,259,503
United Urban Investment Corp. REIT	802	891,881
USS Co., Ltd.....	53,400	954,918
Welcia Holdings Co., Ltd.....	21,000	920,354
West Japan Railway Co.....	37,200	1,836,856
Yakult Honsha Co., Ltd.....	29,300	1,625,884
Yamada Denki Co., Ltd.....	160,900	801,903
Yamaha Corp.....	31,400	1,505,042
Yamaha Motor Co., Ltd.....	63,400	920,677
Yamato Holdings Co., Ltd.....	73,600	1,937,608
Yamazaki Baking Co., Ltd. (d).....	30,000	522,607
Yaskawa Electric Corp.....	55,100	2,154,355
Yokogawa Electric Corp.....	54,700	868,185
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)		
Hikma Pharmaceuticals PLC.....	33,013	1,108,607
LUXEMBOURG — 0.2%		
Angelini S.p.A. (a).....	170,046	2,262,564
Eurofins Scientific SE (a).....	3,127	2,477,528
SES SA.....	94,603	669,845
Tenaris SA.....	125,773	626,717
		6,036,654
MACAU — 0.2%		
Galaxy Entertainment Group, Ltd.	502,000	3,393,891
Sands China, Ltd.....	553,200	2,144,334

Security Description	Shares	Value
Koninklijke Ahold Delhaize NV.....	257,822	\$ 7,621,983
Koninklijke DSM NV.....	40,267	6,630,351
Koninklijke KPN NV.....	826,431	1,939,401
Koninklijke Philips NV (a).....	214,996	10,153,658
Koninklijke Wopac NV.....	17,144	966,194
NN Group NV.....	65,730	2,464,226
Randstad NV (a).....	28,901	1,507,313
Royal Dutch Shell PLC Class A	964,678	12,065,256
Royal Dutch Shell PLC Class B	870,815	10,580,469
Wolters Kluwer NV.....	64,761	5,525,217
		133,106,419
NEW ZEALAND — 0.3%		
a2 Milk Co., Ltd. (a)(d).....	166,643	1,694,597
Auckland International Airport, Ltd.	330,140	1,601,131
Fisher & Paykel Healthcare Corp., Ltd.	131,099	2,891,021
Mercury NZ, Ltd.....	166,846	564,100
Meridian Energy, Ltd.....	305,752	1,004,744
Ryman Healthcare, Ltd.....	94,456	886,669
Spark New Zealand, Ltd.....	402,356	1,254,428
		9,896,690
NORWAY — 0.5%		
DNB ASA.....	217,000	3,013,542
Equinor ASA.....	247,660	3,497,851
Gjensidige Forsikring ASA.....	43,976	889,704
Mowi ASA.....	111,409	1,976,012
Norsk Hydro ASA (a).....	297,037	817,339
Orkla ASA.....	173,932	1,749,945
Schibsted ASA Class B (a).....	24,544	974,783
Telenor ASA.....	171,266	2,866,402
Yara International ASA.....	40,982	1,572,072
		17,357,650
PORTUGAL — 0.2%		
EDP - Energias de Portugal SA	636,398	3,129,661

SJM Holdings, Ltd.....	457,000	541,761
Wynn Macau, Ltd. (a).....	316,800	508,405
		6,588,391
NETHERLANDS — 4.0%		
ABN-AMRO Bank NV (c).....	90,661	758,012
Adyen NV (a)(c).....	4,305	7,941,859
Aegon NV.....	410,480	1,062,631
Akzo Nobel NV.....	44,770	4,525,697
Altice Europe NV (a).....	128,434	611,594
Argenx SE (a).....	11,004	2,907,384
ASML Holding NV.....	100,819	37,246,178
EXOR NV.....	25,598	1,389,767
Heineken Holding NV.....	26,739	2,084,075
Heineken NV.....	60,415	5,379,474
JNG Groep NV (a).....	913,073	6,517,594
Just Eat Takeaway.com NV.... (a)(c)	28,831	3,228,086

Galp Energia SGRS SA.....	133,549	1,238,944
Jerónimo Martins SGRS SA ...	58,599	942,454
		5,311,059
RUSSIA — 0.0% (b)		
Evraz PLC.....	129,609	578,230
SINGAPORE — 1.0%		
Ascendas Real Estate..... Investment Trust	721,230	1,725,790
Capitaland Commercial Trust. REIT	661,238	801,752
Capitaland Mall Trust REIT....	610,500	868,863
Capitaland, Ltd.....	615,482	1,230,527
City Developments, Ltd.....	96,600	543,787
DBS Group Holdings, Ltd.....	417,413	6,136,306
Genting Singapore, Ltd.....	1,319,900	651,506

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
Jardine Cycle & Carriage, Ltd..	24,833	\$ 329,611
Keppel Corp., Ltd.....	337,300	1,104,848
Mapletree Commercial Trust... REIT	493,800	709,352
Mapletree Logistics Trust REIT	591,200	890,473
Oversea-Chinese Banking..... Corp., Ltd.	765,641	4,761,144
Singapore Airlines, Ltd.....	343,749	879,647
Singapore Exchange, Ltd.....	182,300	1,229,507
Singapore Technologies..... Engineering, Ltd.	346,900	883,980
Singapore..... Telecommunications, Ltd.	1,965,100	3,075,411
Suntec Real Estate..... Investment Trust	529,400	567,603
United Overseas Bank, Ltd.....	285,590	4,023,013
UOL Group, Ltd.....	95,932	471,361
Venture Corp., Ltd.....	67,800	962,658
		31,847,139
SOUTH AFRICA — 0.2%		
Anglo American PLC.....	286,444	6,943,265

Security Description	Shares	Value
Electrolux AB Class B.....	48,901	\$ 1,140,670
Epiroc AB Class A.....	154,026	2,232,717
Epiroc AB Class B.....	96,382	1,338,722
EQT AB.....	52,938	1,027,910
Essity AB Class B (a).....	141,049	4,765,102
Evolution Gaming Group AB... (c)	29,920	1,978,200
Hennes & Mauritz AB Class B.	191,123	3,294,808
Hexagon AB Class B (a).....	65,390	4,942,330
Hueqvarna AB Class B.....	101,271	1,114,321
ICA Gruppen AB (d).....	22,934	1,165,850
Industrivarden AB Class C (a)..	35,307	939,557
Investment AB Latour Class B.	31,349	736,991
Investor AB Class B.....	108,035	7,061,429
Kinnreik AB Class B.....	58,818	2,388,886
L & E Lundbergforetagen AB.... Class B (a)	17,802	880,155
Lundin Energy AB.....	41,757	828,617
Nibe Industrier AB Class B (a)..	73,037	1,878,356
Sandvik AB (a).....	262,752	5,141,557
Securitas AB Class B (a).....	77,801	1,190,113

SPAIN — 2.2%

ACS Actividades de.....		
Construccion y Servicios SA	63,769	1,441,723
Aena SME SA (a)(c).....	15,827	2,203,946
Amadeus IT Group SA.....	101,937	5,662,140
Banco Bilbao Vizcaya.....		
Argentaria SA	1,604,899	4,455,859
Banco Santander SA (a).....	3,956,403	7,380,950
Bankinter SA.....	160,926	692,897
CaixaBank SA.....	899,730	1,910,351
Celnex Telecom SA (c).....	75,507	4,584,257
Enagas SA.....	57,883	1,335,771
Endesa SA.....	72,976	1,952,296
Ferrovial SA.....	117,292	2,849,558
Grifols SA (d).....	75,632	2,175,180
Iberdrola SA.....	1,395,623	17,181,084
Industria de Diseno Textil SA..	263,564	7,292,584
Mapfre SA.....	271,207	425,559
Naturgy Energy Group SA.....	76,473	1,533,902
Red Electrica Corp SA.....	102,455	1,921,907
Repsol SA.....	346,285	2,339,767
Siemens Gamesa Renewable Energy SA	53,578	1,450,181
Telefonica SA.....	1,148,379	3,934,523
		72,724,435

SWEDEN — 3.1%

Alfa Laval AB (a).....	70,550	1,558,374
Assa Abloy AB Class B.....	236,946	5,543,446
Atlas Copco AB Class A.....	159,477	7,608,634
Atlas Copco AB Class B.....	93,230	3,893,395
Boliden AB (a).....	62,314	1,850,104

Skandinaviska Enskilda.....		
Banken AB Class A (a)	388,874	3,456,071
Skanska AB Class B (a).....	75,803	1,601,901
SKF AB Class B.....	86,485	1,785,401
Svenska Cellulosa AB SCA....		
Class B (a)	142,690	1,957,478
Svenska Handelsbanken AB...		
Class A (a)	372,218	3,116,296
Swedbank AB Class A (a).....	214,992	3,368,030
Swedish Match AB.....	37,166	3,040,926
Tele2 AB Class B (d).....	111,429	1,572,057
Telefonaktiebolaget LM.....		
Ericsson Class B	683,852	7,488,446
Telia Co AB.....	594,721	2,434,674
Volvo AB Class B (a).....	352,498	6,775,862
		101,097,386

SWITZERLAND — 10.5%

ABB, Ltd.....	433,301	11,043,754
Adecco Group AG.....	37,597	1,988,783
Alcon, Inc. (a).....	114,777	6,523,651
Baloise Holding AG.....	10,882	1,606,107
Banque Cantonale Vaudoise...	6,212	631,980
Barry Callebaut AG.....	669	1,493,836
Chocoladefabriken Lindt &.....		
Spruengli AG (e)	248	2,098,601
Chocoladefabriken Lindt &.....		
Spruengli AG (e)	25	2,233,011
Cie Financiere Richemont SA..	124,631	8,389,028
Clariant AG.....	44,228	874,674
Coca-Cola HBC AG.....	49,968	1,236,194
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.

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

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

See accompanying notes to schedule of investments.

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**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: \$2,879,842,384).....		
		3,236,054,799
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

- (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

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.

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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.....	\$71,809,964	\$3,207,357,047	\$—	\$ 3,279,167,011
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts(a).....	(1,376,614)	—	—	(1,376,614)
TOTAL OTHER FINANCIAL INSTRUMENTS.....	\$ (1,376,614)	\$ —	\$—	\$ (1,376,614)

(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	100.0%

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

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	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>\$482,158</u>

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value	Security Description	Shares	Value
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.6% (a)			State Street Navigator		
DOMESTIC EQUITY — 18.6%			Securities Lending Portfolio II (e)(f)	32,718,300	\$ 32,718,300
State Street Equity 500 Index II Portfolio	230,195	\$ 73,413,815	TOTAL SHORT-TERM INVESTMENTS		
State Street Small/Mid-Cap... Equity Index Portfolio	52,073	13,799,917	(Cost \$33,149,731)		<u>\$ 33,149,731</u>

		87,213,732
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
		219,115,679
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)		467,861,619
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

TOTAL INVESTMENTS—106.6%.....	501,011,350
(Cost \$462,492,954)	
LIABILITIES IN EXCESS OF... OTHER ASSETS—(6.6)%	(31,081,203)
NET ASSETS—100.0%.....	\$ 469,930,147

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.

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.....	\$467,861,619	\$—	\$—	\$467,861,619
Short-Term Investments.....	33,149,731	—	—	33,149,731
TOTAL INVESTMENTS.....	\$ 501,011,350	\$—	\$—	\$ 501,011,350

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>

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

Security Description	Shares	Value
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
		196,769,027
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
		284,876,735
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)
		786,690,149
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

Security Description	Shares	Value
State Street Navigator Securities Lending Portfolio II (e)(f)	2,499,600	\$ 2,499,600
TOTAL SHORT-TERM INVESTMENTS		
		(Cost \$3,346,983)
		\$ 3,346,983
TOTAL INVESTMENTS—99.8%		
		(Cost \$735,796,058)
		790,037,132
OTHER ASSETS IN EXCESS OF LIABILITIES—0.2%		
		1,911,902
NET ASSETS—100.0%		
		\$ 791,949,034

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.

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.....	\$786,690,149	\$—	\$—	\$786,690,149
Short-Term Investments.....	3,346,983	—	—	3,346,983
TOTAL INVESTMENTS.....	\$790,037,132	\$—	\$—	\$790,037,132

See accompanying notes to schedule of investments.

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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)**

Security Description	Shares	Value
MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS — 99.3% (a)		
DOMESTIC EQUITY — 32.7%		
State Street Equity 500 Index II Portfolio	920,884	\$ 293,688,206
State Street Small/Mid-Cap Equity Index Portfolio	261,541	69,310,966
		362,999,172
DOMESTIC FIXED INCOME — 30.6%		
SPDR Bloomberg Barclays High Yield Bond ETF	675,769	70,462,434
SPDR Portfolio Long Term Treasury ETF	996,087	46,557,106
SPDR Portfolio Short Term Corporate Bond ETF	56,031	1,757,692
SPDR Portfolio Short Term Treasury ETF	149,184	4,579,949
State Street Aggregate Bond Index Portfolio	2,004,109	216,223,308
		339,580,489
INFLATION LINKED — 10.8%		
SPDR Bloomberg Barclays 1-10 Year TIPS ETF	5,751,572	119,230,088
INTERNATIONAL EQUITY — 22.3%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	2,443,961	247,695,416
REAL ESTATE — 2.9%		
SPDR Dow Jones Global Real Estate ETF (b)	797,274	31,492,323
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
		(Cost \$1,017,051,355)
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

Security Description	Shares	Value
State Street Navigator Securities Lending Portfolio II (e)(f)	213,325	\$ 213,325
TOTAL SHORT-TERM INVESTMENTS		
		(Cost \$1,877,360)
TOTAL INVESTMENTS—99.5% (Cost \$1,018,928,715)		
		1,102,874,848
OTHER ASSETS IN EXCESS OF LIABILITIES—0.5%		
		5,911,165
NET ASSETS—100.0%		
		\$ 1,108,786,013

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.

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.....	\$1,100,997,488	\$—	\$—	\$1,100,997,488
Short-Term Investments.....	1,877,360	—	—	1,877,360
TOTAL INVESTMENTS.....	\$1,102,874,848	\$—	\$—	\$1,102,874,848

See accompanying notes to schedule of investments.

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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>	

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

Security Description	Shares	Value
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
		477,770,877
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
		362,571,510
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)
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

Security Description	Shares	Value
State Street Navigator Securities Lending Portfolio II (e)(f)	516,375	\$ 516,375
TOTAL SHORT-TERM INVESTMENTS		
		(Cost \$3,440,716)
TOTAL INVESTMENTS—99.5% (Cost \$1,103,758,497)		
		1,215,773,638
OTHER ASSETS IN EXCESS OF LIABILITIES—0.5%		
		6,113,385
NET ASSETS—100.0%		
		\$ 1,221,887,023

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.

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.....	\$1,212,332,922	\$—	\$—	\$1,212,332,922
Short-Term Investments.....	3,440,716	—	—	3,440,716
TOTAL INVESTMENTS.....	\$1,215,773,638	\$—	\$—	\$1,215,773,638

See accompanying notes to schedule of investments.

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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>

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

Security Description	Shares	Value
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
		462,805,091
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
		251,854,837
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)		1,055,608,926
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)		\$ 6,685,546
TOTAL INVESTMENTS — 100.0%.....		
(Cost \$964,168,147)		1,062,294,472
LIABILITIES IN EXCESS OF... OTHER ASSETS — (0.0%)(g)		
		(424,558)
NET ASSETS — 100.0%.....		
		\$ 1,061,869,914

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.

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.....	\$1,055,608,926	\$—	\$—	\$1,055,608,926
Short-Term Investments.....	6,685,546	—	—	6,685,546
TOTAL INVESTMENTS.....	\$1,062,294,472	\$—	\$—	\$1,062,294,472

See accompanying notes to schedule of investments.

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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.

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

Security Description	Shares	Value
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	115,405,903
		<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	72,152,597
		<u>162,682,462</u>
INTERNATIONAL EQUITY — 34.8%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	3,216,599	326,002,260
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		930,744,686
(Cost \$841,732,967)		
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	1,560,595
TOTAL INVESTMENTS		932,305,281
(Cost \$843,293,562)		
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.6%		6,014,245
NET ASSETS — 100.0%		\$ 938,319,526

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.

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	\$930,744,686	\$—	\$—	\$930,744,686
Short-Term Investment	1,560,595	—	—	1,560,595
TOTAL INVESTMENTS	<u>\$932,305,281</u>	<u>\$—</u>	<u>\$—</u>	<u>\$932,305,281</u>

See accompanying notes to schedule of investments.

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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.....		\$785,593,505	\$497,555,852	\$390,081,784	\$12,109,124	\$27,128,584		\$932,305,281	\$1,903,231

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

Security Description	Shares	Value
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	104,355,312
		359,453,360
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	19,641,961
		89,124,523
INTERNATIONAL EQUITY — 37.1%		
State Street Global All-Cap Equity ex-U.S. Index Portfolio	2,618,131	265,347,600
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		
(Cost \$643,984,791)		713,925,483
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	188,175
TOTAL SHORT-TERM INVESTMENTS		
(Cost \$2,429,553)		\$ 2,429,553
TOTAL INVESTMENTS—100.0%		
(Cost \$646,414,344)		716,355,036
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.0%)(g)		
		(21,563)
NET ASSETS—100.0%		
		<u>\$ 716,333,473</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.

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.....	\$713,925,483	\$—	\$—	\$713,925,483
Short-Term Investments.....	2,429,553	—	—	2,429,553
TOTAL INVESTMENTS.....	\$716,355,036	\$—	\$—	\$716,355,036

See accompanying notes to schedule of investments.

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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.....		\$594,129,092	\$ 425,118,057	\$335,243,282	\$ 5,751,046	\$26,600,123		\$716,355,036	\$943,944

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

Security Description	Shares	Value
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	78,889,430
		256,226,287
DOMESTIC FIXED INCOME — 9.7%		
SPDR Portfolio Long Term Treasury ETF	1,027,291	48,015,581
INTERNATIONAL EQUITY — 38.2%		
State Street Global All-Cap Equity ex-U.S. Index Portfolio	1,864,609	188,978,111
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		493,219,979
(Cost \$447,835,320)		
SHORT-TERM INVESTMENT — 0.3%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c)	1,324,638	1,324,638
(Cost \$1,324,638)		
TOTAL INVESTMENTS—100.0%		494,544,617
(Cost \$449,159,958)		
OTHER ASSETS IN EXCESS OF LIABILITIES—0.0%(d)		8,690
NET ASSETS—100.0%		\$ 494,553,307

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.

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	\$493,219,979	\$—	\$—	\$493,219,979
Short-Term Investment	1,324,638	—	—	1,324,638
TOTAL INVESTMENTS	\$494,544,617	\$—	\$—	\$494,544,617

See accompanying notes to schedule of investments.

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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									
		\$385,905,242	\$370,147,069	\$282,443,638	\$ 3,883,652	\$17,052,292		\$494,544,617	\$472,518

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

Security Description	Shares	Value
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
		134,972,878
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		259,508,105
(Cost \$236,459,213)		
SHORT-TERM INVESTMENT — 0.5%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (b)(c)	1,319,779	1,319,779
(Cost \$1,319,779)		
TOTAL INVESTMENTS—100.2%		260,827,884
(Cost \$237,778,892)		
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		(499,236)
NET ASSETS—100.0%		\$ 260,328,648

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.

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	\$259,508,105	\$—	\$—	\$259,508,105
Short-Term Investment	1,319,779	—	—	1,319,779
TOTAL INVESTMENTS	\$260,827,884	\$—	\$—	\$260,827,884

See accompanying notes to schedule of investments.

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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 Cap 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>

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

Security Description	Shares	Value
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
		55,880,734
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		107,492,796
(Cost \$98,915,368)		
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		\$ 644,471
(Cost \$644,471)		
TOTAL INVESTMENTS—100.2%		108,137,267
(Cost \$99,559,839)		
LIABILITIES IN EXCESS OF OTHER ASSETS—(0.2)%		(238,836)
NET ASSETS—100.0%		\$ 107,898,431

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.

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.....	\$107,492,796	\$—	\$—	\$107,492,796
Short-Term Investments.....	644,471	—	—	644,471
TOTAL INVESTMENTS.....	\$108,137,267	\$—	\$—	\$108,137,267

See accompanying notes to schedule of investments.

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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		\$		\$				\$	\$
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									
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									
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									
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									
Portfolio II	—	—	73,008,437	72,936,062	—	—	72,375	72,375	4,110
State Street Small/Mid-Cap Equity Index Portfolio									
Portfolio	997,941	12,703,782	6,953,000	3,335,001	(347,578)	1,207,183	64,833	17,181,386	—
Total.....		\$74,730,824	\$148,558,129	\$119,120,649	167,607	\$3,801,356		\$108,137,267	\$101,783

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

Security Description	Shares	Value
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	269,667
		876,592
DOMESTIC FIXED INCOME — 9.8%		
SPDR Portfolio Long Term Treasury ETF	3,501	163,637
INTERNATIONAL EQUITY — 38.6%		
State Street Global All Cap Equity ex-U.S. Index Portfolio	6,366	645,206
TOTAL MUTUAL FUNDS AND EXCHANGE TRADED PRODUCTS		1,685,435
(Cost \$1,597,975)		
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	7,535
TOTAL INVESTMENTS		1,692,970
(Cost \$1,605,510)		
LIABILITIES IN EXCESS OF OTHER ASSETS		(20,483)
(1.2%)		
NET ASSETS		\$ 1,672,487

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.

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	\$1,685,435	\$—	\$—	\$1,685,435
Short-Term Investment	7,535	—	—	7,535
TOTAL INVESTMENTS	\$1,692,970	\$—	\$—	\$1,692,970

Affiliate Table

	Number of Shares Held at 3/30/20*	Value at 3/30/ 20*	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	—	\$—	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		\$—	\$3,945,874	\$2,414,742	\$74,378	\$87,460		\$1,692,970	\$661

* Commencement of operations.

See accompanying notes to schedule of investments.

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

Security Description	Shares	Value
COMMON STOCKS — 93.4%		
CHINA — 14.0%		
China Construction Bank Corp. Class H	71,000	\$ 46,134
GLIC Securities Co., Ltd. Class H	19,000	42,734
Dali Foods Group Co., Ltd. (a)	84,000	51,446
Haitian International Holdings, Ltd.	21,000	48,883
Shanghai Industrial Urban Development Group, Ltd.	5,400	519
Zhuzhou CRRC Times Electric Co., Ltd. Class H	15,500	52,081
		241,797
FRANCE — 13.6%		
BNP Paribas SA (b)	1,177	42,585
Dassault Aviation SA (b)	60	50,622
Ipsen SA	542	56,667
Sanofi	467	46,807
Societe Generale SA (b)	2,890	38,368
		235,049
GERMANY — 3.5%		

Security Description	Shares	Value
SPAIN — 5.4%		
ACS Actividades de Construccion y Servicios SA	1,893	\$ 42,798
Banco Bilbao Vizcaya Argentaria SA	17,753	49,290
		92,088
SWITZERLAND — 5.8%		
Credit Suisse Group AG	4,965	49,688
Lafarge Holcim, Ltd.	1,087	49,610
		99,298
TAIWAN — 2.6%		
Gatcher Technology Co., Ltd.	7,000	44,229
UNITED KINGDOM — 5.6%		
GNI Industrial NV (b)	6,941	53,693
Standard Chartered PLC (b)	9,427	43,462
		97,155
UNITED STATES — 2.9%		
Newmont Corp.	795	50,554

Bayerische Motoren Werke AG.....	836	60,685
HONG KONG — 4.8%		
Shanghai Industrial Holdings, Ltd....	27,000	36,123
W.H. Group, Ltd. (a).....	57,500	46,903
		83,026
HUNGARY — 2.8%		
Richter Gedeon Nyrt.....	2,260	47,752
INDONESIA — 2.6%		
Bank Mandiri Persero Tbk.PT.....	134,200	44,880
JAPAN — 18.4%		
Komatsu, Ltd.....	2,400	52,679
Mitsubishi UFJ Financial Group, Inc.	13,000	51,849
Ono Pharmaceutical Co., Ltd.....	1,800	56,582
Sumitomo Mitsui Financial Group, Inc.	1,800	50,299
Tokyo Broadcasting System Holdings, Inc.	3,100	53,530
Zenon Corp.....	4,900	51,360
		316,299
NETHERLANDS — 2.3%		
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
		156,492

TOTAL COMMON STOCKS (Cost \$1,634,292).....	1,609,601
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SHORT-TERM INVESTMENT — 7.2%

State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c) (d) (Cost \$125,099)	125,099	125,099
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TOTAL INVESTMENTS — 100.6% (Cost \$1,759,394).....	1,734,700
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LIABILITIES IN EXCESS OF OTHER ASSETS — (0.6%)	(10,925)
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NET ASSETS — 100.0%.....	\$ 1,723,775
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- (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.
- (b) Non-income producing security.
- (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.

See accompanying notes to schedule of investments.

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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.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks.....	\$100,164	\$1,509,437	\$—	\$1,609,601
Short-Term Investment.....	125,099	—	—	125,099

TOTAL INVESTMENTS	\$225,263	\$1,509,437	\$—	\$1,734,700
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Sector Breakdown as of September 30, 2020

	% of Net Assets
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	100.0%

* 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 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	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)**

Security Description	Shares	Value
COMMON STOCKS — 96.1%		
CHINA — 90.3%		
Alibaba Group Holding, Ltd. ADR (a)	4,683	\$ 1,376,708
ANTA Sports Products, Ltd.	19,000	198,293
Baidu, Inc. ADR (a)	850	107,602
Beigene, Ltd. ADR (a)	300	85,932
Centre Testing International Group Co., Ltd. Class A	5,700	20,666
China Construction Bank Corp. Class H	216,000	140,352
China Merchants Bank Co., Ltd. Class H	57,600	273,338
China Vanke Co., Ltd. Class H	20,800	63,937
CNOOC, Ltd.	43,000	41,361
Country Garden Holdings Co., Ltd.	43,000	53,244
Gree Electric Appliances, Inc. of Zhuhai Class A	15,100	119,317
GSX Techedu, Inc. ADR (a)	500	45,055
Hangzhou Tigermed Consulting Co., Ltd. Class H (a)(b)	5,100	72,650
Industrial & Commercial Bank of China, Ltd. Class H	184,000	95,845
JD.com, Inc. ADR (a)	7,477	580,290
Jiangsu Hongrui Medicine Co., Ltd. Class A	8,400	111,604
Kweichow Moutai Co., Ltd. Class A	1,000	246,827
Longfor Group Holdings, Ltd. (b)	30,000	169,986
Meituan Dianping Class B (a)	10,200	321,315
Midea Group Co., Ltd. Class A	9,600	103,260
NetEase, Inc. ADR	800	363,736
NetEase, Inc.	3,700	66,432
Ring An Insurance Group Co. of China, Ltd. Class H	34,100	353,989
SG Micro Corp. Class A	1,100	48,718
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	1,500	77,111
Shenzhen 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
Vanustech Group, Inc. Class A	36,200	185,075

Security Description	Shares	Value
Wuliangye Yibin Co., Ltd. Class A	4,800	\$ 157,051
Wuxi AppTec Co., Ltd. Class H (b)	6,560	94,863
Wuxi Biologics Cayman, Inc. (a)(b)	4,500	110,287
		7,156,773
HONG KONG — 5.8%		
AlA Group, Ltd.	24,400	242,540
China Mobile, Ltd.	13,500	86,661
Hong Kong Exchanges & Clearing, Ltd.	2,800	131,806
		461,007
TOTAL COMMON STOCKS (Cost \$5,502,020)		7,617,780

SHORT-TERM INVESTMENT — 3.1%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 0.07% (c) (d) (Cost \$241,461)	241,461	241,461
TOTAL INVESTMENTS — 99.2% (Cost \$5,743,484)		7,859,241
OTHER ASSETS IN EXCESS OF LIABILITIES — 0.8%		64,823
NET ASSETS — 100.0%		\$ 7,924,064

- (a) Non-income producing security.
- (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.
- (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.

ADR American Depositary Receipt

The following table summarizes the value of the Fund'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.....	\$2,779,642	\$4,838,138	\$—	\$7,617,780
Short-Term Investment.....	\$ 241,461	—	—	241,461
TOTAL INVESTMENTS.....	\$3,021,103	\$4,838,138	\$—	\$7,859,241

See accompanying notes to schedule of investments.

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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

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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.

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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.

