

Pooled Funds Summary

In Scope

Fund House/ UCITS Description	ISIN Description	ISIN Code	Base CCY	% White List and Similar	Begin Validity Period	End Validity Period	% White List (Next- to-Last Report Available)	Calculation Date (Next-to-Last Report Available)	% White List (Last Report Available)	Calculation Date (Last Report Available)
SSGA Index Funds	SSGA Japan Index Equity Fund	FR0000017931	JPY	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Spain Index Equity Fund	FR0000018376	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Enhanced Umbrella	SSGA Pacific Enhanced Equity Fund	FR0000988750	JPY	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Europe Index Equity Fund	FR000204040	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA World Index Equity Fund	FR0010208538	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA UK Index Equity Fund	FR0010208546	GBP	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA US Index Equity Fund	FR0010208553	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA EMU Index Equity Fund	FR0010212795	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Japan Index Equity Fund	FR0010213272	JPY	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA World Index Equity Fund part Euro	FR0010482901	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA US Index Equity Fund part Euro	FR0010489591	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA US Index Equity Fund EUR Hedged	FR0010489609	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Europe Index Real Estate Fund	FR0010585372	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Australia Index Equity Fund	FR0010587949	AUD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Canada Index Equity Fund	FR0010587964	CAD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Energy Index Equity Fund Euro	FR0010588020	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Financials Index Equity Fund "I" "USD"	FR0010588061	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Materials Index Equity Funds Euro	FR0010588103	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Italy Index Equity Fund	FR0010588210	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA EMU Alpha Equity Fund I	SSGA EMU Alpha Equity Fund I	FR0010867697	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Australia Index Equity Fund— B share class	FR0011341262	AUD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014

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SSGA Index Funds	SSGA Canada Index Equity Fund—B share class	FR0011342369	CAD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Europe Index Fund—B share class	FR0011342500	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA US Index Equity Fund—B Share Class	FR0011342633	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Index Funds	SSGA Japan Index Equity Fund—B Share Class	FR0011342716	JPY	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Investment Funds SICAV	SSGA Flexible Asset Allocation	FR0011363779	EUR	2.47	1/1/2015	6/30/2015	4.95	12/31/2013	0.00	6/30/2014
SSGA Investment Funds SICAV	SSGA Flexible Asset Allocation Plus	FR0011368166	EUR	55.35	1/1/2015	6/30/2015	61.99	12/31/2013	48.72	6/30/2014
SSGA Europe Alpha Equity Fund I	SSGA Europe Alpha Equity Fund—B Share Class	FR0011422211	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Enhanced Umbrella	SSGA North America Enhanced Equity Fund	FR0011422245	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Enhanced Umbrella	SSGA Pacific Enhanced Equity Fund	FR0011422252	JPY	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Europe Small Cap Alpha Equity Fund	SSGA Europe Small Cap Alpha Equity Fund—I	FR0011911148	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093345	USD	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451271	USD	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451354	EUR	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0773065791	USD	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0522796233	USD	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093428	USD	97.07	1/1/2015	6/30/2015	96.47	12/31/2013	96.65	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450547	EUR	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450976	CHF	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450620	USD	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014

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SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450893	GBP	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0773065361	USD	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0438093188	USD	57.27	1/1/2015	6/30/2015	57.03	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092701	EUR	0.12	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0773064711	EUR	0.12	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092883	EUR	0.12	1/1/2015	6/30/2015	0.00	12/31/2013	0.00	6/30/2014
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0773065015	EUR	99.20	1/1/2015	6/30/2015	99.59	12/31/2013	99.22	6/30/2014
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438093006	EUR	99.20	1/1/2015	6/30/2015	99.59	12/31/2013	99.22	6/30/2014
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0963596084	EUR	99.20	1/1/2015	6/30/2015	99.59	12/31/2013	99.22	6/30/2014
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438092966	EUR	99.20	1/1/2015	6/30/2015	99.59	12/31/2013	99.22	6/30/2014
SSGA Luxembourg SICAV	SSGA Active Global Inflation Linked Bond Fund	LU0522795342	USD	96.62	1/1/2015	6/30/2015	97.51	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Active Global Inflation Linked Bond Fund	LU0704619195	USD	96.62	1/1/2015	6/30/2015	97.51	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151364	EUR	98.67	1/1/2015	6/30/2015	99.09	12/31/2013	98.97	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064984	EUR	98.67	1/1/2015	6/30/2015	99.09	12/31/2013	98.97	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064802	EUR	98.67	1/1/2015	6/30/2015	99.09	12/31/2013	98.97	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151448	EUR	98.67	1/1/2015	6/30/2015	99.09	12/31/2013	98.97	6/30/2014
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0868465948	EUR	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0956151715	CHF	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	—	6/30/2014

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SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0704618544	USD	0.00	1/1/2015	6/30/2015	0.00	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0956452675	USD	0.00	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453640	EUR	0.37	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453566	EUR	0.37	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453996	EUR	0.37	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454028	EUR	98.72	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454291	EUR	98.72	1/1/2015	6/30/2015	—	12/31/2013	—	6/30/2014

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