

SSGA Mutual Funds

Percentage of Exposure to Securities in the “White List”

First Semester 2017

December 2016

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 Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451271	USD	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451438	GBP	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451354	EUR	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0773065791	USD	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0522796233	USD	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093345	USD	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093428	USD	96.77	1/1/2017	6/30/2017	96.30	12/31/2015	97.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450893	GBP	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450547	EUR	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450976	CHF	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0773065361	USD	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450620	USD	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0438093188	USD	59.84	1/1/2017	6/30/2017	59.28	12/31/2015	60.41	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU1475071517	EUR	0.18	1/1/2017	6/30/2017	0.21	12/31/2015	0.15	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0773064711	EUR	0.18	1/1/2017	6/30/2017	0.21	12/31/2015	0.15	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092701	EUR	0.18	1/1/2017	6/30/2017	0.21	12/31/2015	0.15	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092883	EUR	0.18	1/1/2017	6/30/2017	0.21	12/31/2015	0.15	6/30/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0773065015	EUR	98.97	1/1/2017	6/30/2017	99.41	12/31/2015	98.52	6/30/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0963596084	EUR	98.97	1/1/2017	6/30/2017	99.41	12/31/2015	98.52	6/30/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438092966	EUR	98.97	1/1/2017	6/30/2017	99.41	12/31/2015	98.52	6/30/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438093006	EUR	98.97	1/1/2017	6/30/2017	99.41	12/31/2015	98.52	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064984	EUR	97.49	1/1/2017	6/30/2017	99.74	12/31/2015	95.24	6/30/2016

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SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064802	EUR	97.49	1/1/2017	6/30/2017	99.74	12/31/2015	95.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151364	EUR	97.49	1/1/2017	6/30/2017	99.74	12/31/2015	95.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151448	EUR	97.49	1/1/2017	6/30/2017	99.74	12/31/2015	95.24	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU1259993019	EUR	0.31	1/1/2017	6/30/2017	0.36	12/31/2015	0.27	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU1266655395	EUR	0.31	1/1/2017	6/30/2017	0.36	12/31/2015	0.27	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0956452329	CHF	0.31	1/1/2017	6/30/2017	0.36	12/31/2015	0.27	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0579408914	EUR	0.31	1/1/2017	6/30/2017	0.36	12/31/2015	0.27	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0579408831	EUR	0.31	1/1/2017	6/30/2017	0.36	12/31/2015	0.27	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Issuer Scored Corporate Bond Index Fund	LU0956151988	CHF	0.41	1/1/2017	6/30/2017	0.29	12/31/2015	0.54	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Issuer Scored Corporate Bond Index Fund	LU0704618890	EUR	0.41	1/1/2017	6/30/2017	0.29	12/31/2015	0.54	6/30/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0868465948	EUR	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0956151715	CHF	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0704618544	USD	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0956452758	USD	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0956452675	USD	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0959970749	USD	0.00	1/1/2017	6/30/2017	0.00	12/31/2015	0.00	6/30/2016
SSGA Luxembourg SICAV	SSGA EMU Government Long Bond Index Fund	LU0956453301	EUR	99.80	1/1/2017	6/30/2017	99.73	12/31/2015	99.86	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU1112176968	EUR	0.29	1/1/2017	6/30/2017	0.40	12/31/2015	0.19	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453566	EUR	0.29	1/1/2017	6/30/2017	0.40	12/31/2015	0.19	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453640	EUR	0.29	1/1/2017	6/30/2017	0.40	12/31/2015	0.19	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453996	EUR	0.29	1/1/2017	6/30/2017	0.40	12/31/2015	0.19	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454028	EUR	99.72	1/1/2017	6/30/2017	99.53	12/31/2015	99.92	6/30/2016
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454291	EUR	99.72	1/1/2017	6/30/2017	99.53	12/31/2015	99.92	6/30/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Fund	LU1112178584	EUR	28.82	1/1/2017	6/30/2017	18.98	12/31/2015	38.66	6/30/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Fund	LU1112178402	EUR	28.82	1/1/2017	6/30/2017	18.98	12/31/2015	38.66	6/30/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178238	EUR	27.01	1/1/2017	6/30/2017	26.20	12/31/2015	27.82	6/30/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178154	EUR	27.01	1/1/2017	6/30/2017	26.20	12/31/2015	27.82	6/30/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178071	EUR	27.01	1/1/2017	6/30/2017	26.20	12/31/2015	27.82	6/30/2016
SSGA Luxembourg SICAV	State Street Global Green Bond Index Fund	LU1172716760	USD	29.99	1/1/2017	6/30/2017	30.14	12/31/2015	29.83	6/30/2016
SSGA Luxembourg SICAV	State Street Global Green Bond Index Fund	LU1205758482	EUR	29.99	1/1/2017	6/30/2017	30.14	12/31/2015	29.83	6/30/2016
SSGA Luxembourg SICAV	State Street Global Green Bond Index Fund	LU1159226452	EUR	29.99	1/1/2017	6/30/2017	30.14	12/31/2015	29.83	6/30/2016

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