

SSGA Mutual Funds

Percentage of Exposure to Securities in the “White List”

Second Semester 2017

June 2017

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	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451438	GBP	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0956451354	EUR	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0773065791	USD	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0522796233	USD	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093345	USD	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Treasury Bond Index Fund	LU0438093428	USD	97.39	01/07/2017	31/12/2017	97.24	30/06/2016	97.53	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450893	GBP	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450547	EUR	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450976	CHF	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0773065361	USD	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0956450620	USD	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Global Aggregate Bond Index Fund	LU0438093188	USD	59.76	01/07/2017	31/12/2017	60.41	30/06/2016	59.12	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU1475071517	EUR	0.16	01/07/2017	31/12/2017	0.15	30/06/2016	0.17	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0773064711	EUR	0.16	01/07/2017	31/12/2017	0.15	30/06/2016	0.17	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092701	EUR	0.16	01/07/2017	31/12/2017	0.15	30/06/2016	0.17	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate Bond Index Fund	LU0438092883	EUR	0.16	01/07/2017	31/12/2017	0.15	30/06/2016	0.17	31/12/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0773065015	EUR	99.22	01/07/2017	31/12/2017	98.52	30/06/2016	99.91	31/12/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0963596084	EUR	99.22	01/07/2017	31/12/2017	98.52	30/06/2016	99.91	31/12/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438092966	EUR	99.22	01/07/2017	31/12/2017	98.52	30/06/2016	99.91	31/12/2016
SSGA Luxembourg SICAV	SSGA EMU Government Bond Index Fund	LU0438093006	EUR	99.22	01/07/2017	31/12/2017	98.52	30/06/2016	99.91	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064984	EUR	97.51	01/07/2017	31/12/2017	95.24	30/06/2016	99.78	31/12/2016

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SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0773064802	EUR	97.51	01/07/2017	31/12/2017	95.24	30/06/2016	99.78	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151364	EUR	97.51	01/07/2017	31/12/2017	95.24	30/06/2016	99.78	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Core Treasury Bond Index Fund	LU0570151448	EUR	97.51	01/07/2017	31/12/2017	95.24	30/06/2016	99.78	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU125993019	EUR	0.32	01/07/2017	31/12/2017	0.27	30/06/2016	0.36	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU1266655395	EUR	0.32	01/07/2017	31/12/2017	0.27	30/06/2016	0.36	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0956452329	CHF	0.32	01/07/2017	31/12/2017	0.27	30/06/2016	0.36	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0579408914	EUR	0.32	01/07/2017	31/12/2017	0.27	30/06/2016	0.36	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Sustainable Corporate Bond Index Fund	LU0579408831	EUR	0.32	01/07/2017	31/12/2017	0.27	30/06/2016	0.36	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Issuer Scored Corporate Bond Index Fund	LU0956151988	CHF	0.40	01/07/2017	31/12/2017	0.54	30/06/2016	0.27	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Issuer Scored Corporate Bond Index Fund	LU0704618890	EUR	0.40	01/07/2017	31/12/2017	0.54	30/06/2016	0.27	31/12/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0868465948	EUR	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0956151715	CHF	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA US Issuer Scored Corporate Bond Index Fund	LU0704618544	USD	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0956452758	USD	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0956452675	USD	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA US Corporate Bond Index Fund	LU0959970749	USD	0.00	01/07/2017	31/12/2017	0.00	30/06/2016	0.00	31/12/2016
SSGA Luxembourg SICAV	SSGA EMU Government Long Bond Index Fund	LU0956453301	EUR	99.90	01/07/2017	31/12/2017	99.86	30/06/2016	99.94	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU1112176968	EUR	0.24	01/07/2017	31/12/2017	0.19	30/06/2016	0.29	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453566	EUR	0.24	01/07/2017	31/12/2017	0.19	30/06/2016	0.29	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453640	EUR	0.24	01/07/2017	31/12/2017	0.19	30/06/2016	0.29	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Corporate ex-Financials Bond Index Fund	LU0956453996	EUR	0.24	01/07/2017	31/12/2017	0.19	30/06/2016	0.29	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454028	EUR	99.91	01/07/2017	31/12/2017	99.92	30/06/2016	99.89	31/12/2016
SSGA Luxembourg SICAV	SSGA Euro Inflation Linked Bond Index Fund	LU0956454291	EUR	99.91	01/07/2017	31/12/2017	99.92	30/06/2016	99.89	31/12/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Fund	LU1112178584	EUR	24.12	01/07/2017	31/12/2017	38.66	30/06/2016	9.57	31/12/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Fund	LU1112178402	EUR	24.12	01/07/2017	31/12/2017	38.66	30/06/2016	9.57	31/12/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178238	EUR	30.58	01/07/2017	31/12/2017	27.82	30/06/2016	33.34	31/12/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178154	EUR	30.58	01/07/2017	31/12/2017	27.82	30/06/2016	33.34	31/12/2016
SSGA Luxembourg SICAV	State Street Flexible Asset Allocation Plus Fund	LU1112178071	EUR	30.58	01/07/2017	31/12/2017	27.82	30/06/2016	33.34	31/12/2016

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