

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

Société d'Investissement à Capital Variable

Unaudited Semi-Annual Report

For the Period ended June 30, 2015

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

DIRECTORS AND ADMINISTRATION

BOARD OF DIRECTORS OF THE COMPANY

Susanne van Dootingham, Chairman, Managing Director, State Street Global Advisors Limited
Alex Joseph Castle, Director, State Street Global Advisors Limited
Marco Fusco, Director, State Street Global Advisors Limited
Tracey McDermott, Director, Carne Global Financial Services Limited S.à r.l.
John Li How Cheong, Independent Director

THE COMPANY

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AND DOMICILIARY AGENT**

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LEGAL ADVISER

Linklaters LLP
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Luxembourg

COMBINED STATEMENT OF NET ASSETS

		Combined EUR	SSgA Emerging Markets Select Equity Fund EUR	SSgA EMU Equity Fund EUR	SSgA Euro Corporate Bond Index Fund EUR	SSgA Global Aggregate Bond Index Fund ^(a) USD	SSgA EMU Government Bond Index Fund EUR	SSgA Global Treasury Bond Index Fund ^(a) USD
At June 30, 2015	Notes							
ASSETS								
Investments in securities, at market value	2C	11,886,686,093	106,236,877	111,975,270	1,382,118,866	1,892,656,184	940,835,616	1,057,162,371
Cash and liquid assets		170,684,959	1,704,140	2,898,142	8,473,270	67,722,227	4,216,423	5,714,557
Dividend and interest receivable	2H	99,535,165	633,318	270,736	19,072,821	14,854,858	13,132,809	7,706,412
Receivable for investment securities sold		13,469,009	–	1,521,741	–	1,813,658	–	1,006,654
Receivable for fund shares sold		27,771,616	7,894	136,255	10,741,443	5,926	355,712	65,533
Reimbursement receivable from Investment Manager	3B	826,236	72,391	20,804	–	–	5,624	2,492
Unrealised appreciation on forward foreign exchange contracts	2G	76,650	–	–	–	21,846	–	36,499
Net unrealised appreciation on share class specific forward currency contracts	6	6,081,751	–	–	–	686,066	–	4,463,654
Unrealised appreciation on futures contracts	2E	60,286	–	–	–	–	–	–
Other assets		286,555	–	–	–	619	–	188,845
Total Assets		12,205,478,320	108,654,620	116,822,948	1,420,406,400	1,977,761,384	958,546,184	1,076,347,017
LIABILITIES								
Bank overdraft		630,464	372	–	–	27,229	–	–
Payable for investment securities purchased		67,797,943	36,037	–	13,133,522	35,134,332	–	–
Payable for shares redeemed		23,797,998	125,256	4,007,953	312,116	13,295,686	81,945	971,208
Accrued expenses and other liabilities		8,153,208	489,893	135,024	494,808	995,737	479,696	358,948
Investment Manager fees payable	3B	6,491,861	245,708	236,388	150,417	464,791	370,993	303,021
Unrealised depreciation on forward foreign exchange contracts	2G	569,903	–	–	–	188,510	–	229,175
Net unrealised depreciation on share class specific forward currency contracts	6	216,091	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	659,110	–	–	–	–	–	–
Total Liabilities		108,316,578	897,266	4,379,365	14,090,863	50,106,285	932,634	1,862,352
TOTAL NET ASSETS		12,097,161,742	107,757,354	112,443,583	1,406,315,537	1,927,655,099	957,613,550	1,074,484,665

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF NET ASSETS

At June 30, 2015	Notes	SSgA Enhanced Emerging Markets Equity Fund USD	SSgA Global Managed Volatility Equity Fund ^(a) USD	SSgA Europe Managed Volatility Equity Fund ^(a) EUR	SSgA Sectoral Healthcare Equity Fund USD	SSgA Euro Core Treasury Bond Index Fund ^(a) EUR	SSgA Euro Sustainable Corporate Bond Index Fund EUR	SSgA US Issuer Scored Corporate Bond Index Fund ^(a) USD
ASSETS								
Investments in securities, at market value	2C	1,598,567,007	261,462,917	104,866,384	103,252,743	718,795,262	564,471,393	276,161,233
Cash and liquid assets		10,777,347	1,867,586	521,412	4,167,140	3,668,600	670,486	4,817,274
Dividend and interest receivable	2H	10,373,949	597,739	410,642	124,174	10,226,258	8,153,712	2,768,493
Receivable for investment securities sold		78,548	4,281,028	661,893	–	–	–	257,055
Receivable for fund shares sold		75,236	1,516,175	–	238,370	11,353,289	–	–
Reimbursement receivable from Investment Manager	3B	–	–	–	34,576	5,890	2,808	–
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Net unrealised appreciation on share class specific forward currency contracts	6	–	–	–	–	–	–	1,625,839
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	–	–
Other assets		3,407	–	–	–	–	–	–
Total Assets		1,619,875,494	269,725,445	106,460,331	107,817,003	744,049,299	573,298,399	285,629,894
LIABILITIES								
Bank overdraft		–	8,449	–	–	–	–	–
Payable for investment securities purchased		–	24,098	661,893	130,907	11,673,063	399,420	–
Payable for shares redeemed		–	6,209,810	–	26,583	384,698	46,442	–
Accrued expenses and other liabilities		1,927,099	323,864	163,681	197,194	301,988	256,059	145,363
Investment Manager fees payable	3B	1,247,967	316,298	134,686	107,436	121,917	195,988	82,736
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Net unrealised depreciation on share class specific forward currency contracts	6	–	–	–	–	–	173,835	–
Unrealised depreciation on futures contracts	2E	62,908	–	–	–	–	–	–
Total Liabilities		3,237,974	6,882,519	960,260	462,120	12,481,666	1,071,744	228,099
TOTAL NET ASSETS		1,616,637,520	262,842,926	105,500,071	107,354,883	731,567,633	572,226,655	285,401,795

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF NET ASSETS

At June 30, 2015	Notes	SSgA Euro Issuer Scored Corporate Bond Index Fund ^(a) EUR	State Street Global Value Spotlight Fund * EUR	SSgA Emerging Markets SRI Enhanced Equity Fund USD	State Street Europe Value Spotlight Fund ** EUR	State Street Eurozone Value Spotlight Fund *** EUR	SSgA US Corporate Bond Index Fund ^(a) USD
ASSETS							
Investments in securities, at market value	2C	74,249,802	45,950,016	152,306,971	20,112,974	19,244,846	49,577,315
Cash and liquid assets		766,575	2,667,156	1,673,681	1,588,823	1,521,061	159,469
Dividend and interest receivable	2H	918,324	179,668	987,313	165,624	152,982	576,371
Receivable for investment securities sold		–	–	–	–	–	–
Receivable for fund shares sold		–	–	–	–	–	–
Reimbursement receivable from Investment Manager	3B	14,864	24,994	–	24,276	28,088	26,663
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	24,285	–	–
Net unrealised appreciation on share class specific forward currency contracts	6	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	–
Other assets		–	26,286	–	–	–	–
Total Assets		75,949,565	48,848,120	154,967,965	21,915,982	20,946,977	50,339,818
LIABILITIES							
Bank overdraft		–	–	–	–	–	–
Payable for investment securities purchased		–	–	–	–	–	–
Payable for shares redeemed		–	–	–	–	23,429	–
Accrued expenses and other liabilities		103,253	119,488	234,356	117,212	118,842	104,523
Investment Manager fees payable	3B	25,848	5,730	127,330	337	1,724	12,979
Unrealised depreciation on forward foreign exchange contracts	2G	–	174,748	–	20,281	–	–
Net unrealised depreciation on share class specific forward currency contracts	6	42,256	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	–
Total Liabilities		171,357	299,966	361,686	137,830	143,995	117,502
TOTAL NET ASSETS		75,778,208	48,548,154	154,606,279	21,778,152	20,802,982	50,222,316

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF NET ASSETS

		SSgA EMU Government Long Bond Index Fund ^(a) EUR	SSgA Euro Corporate ex- Financials Bond Index Fund EUR	SSgA Euro Inflation Linked Bond Index Fund ^(a) EUR	State Street Europe Small Cap Equity Fund ^(b) EUR	State Street Europe Equity Fund ^(b) EUR	State Street Europe Enhanced Equity Fund ^(b) EUR	State Street North America Enhanced Equity Fund ^(b) USD
At June 30, 2015	Notes							
ASSETS								
Investments in securities, at market value	2C	140,540,025	123,339,993	364,076,780	102,539,854	76,883,165	720,485,289	913,796,868
Cash and liquid assets		398,870	475,139	1,607,117	833,541	334,888	4,449,445	15,415,418
Dividend and interest receivable	2H	2,170,454	1,600,384	3,013,398	289,491	143,913	1,700,433	873,415
Receivable for investment securities sold		–	–	–	1,493,926	–	2,885,320	–
Receivable for fund shares sold		–	–	150,000	19,723	6,352	176,027	–
Reimbursement receivable from Investment Manager	3B	–	5,582	–	143,415	113,782	55,414	84,194
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Net unrealised appreciation on share class specific forward currency contracts	6	–	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	–	–
Other assets		–	–	–	–	–	11,497	12,535
Total Assets		143,109,349	125,421,098	368,847,295	105,319,950	77,482,100	729,763,425	930,182,430
LIABILITIES								
Bank overdraft		–	–	–	–	20,175	–	–
Payable for investment securities purchased		–	99,082	–	1,493,926	–	2,885,320	–
Payable for shares redeemed		–	694	5,256	167,789	1,542	–	100,048
Accrued expenses and other liabilities		132,092	124,814	175,055	146,677	112,595	176,853	239,085
Investment Manager fees payable	3B	38,111	51,624	86,297	206,820	93,171	627,903	796,685
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Net unrealised depreciation on share class specific forward currency contracts	6	–	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	41,720	152,326
Total Liabilities		170,203	276,214	266,608	2,015,212	227,483	3,731,796	1,288,144
TOTAL NET ASSETS		142,939,146	125,144,884	368,580,687	103,304,738	77,254,617	726,031,629	928,894,286

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(b) State Street Europe Small Cap Equity Fund, State Street Europe Equity Fund, State Street Europe Enhanced Equity Fund and State Street North America Enhanced Equity Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF NET ASSETS

At June 30, 2015	Notes	State Street Asia Pacific Enhanced Equity Fund ^(b) JPY	State Street Emerging Asia Equity Fund ^(b) EUR	State Street Emerging Latin America Equity Fund ^(b) EUR	State Street Multi- Factor Global Equity Fund USD	State Street Flexible Asset Allocation Fund ^(b) EUR	State Street Flexible Asset Allocation Plus Fund ^(b) EUR
ASSETS							
Investments in securities, at market value	2C	18,392,636,226	142,665,314	7,913,938	120,093,939	8,713,658	85,421,106
Cash and liquid assets		590,713,031	10,541,649	500,228	1,873,809	4,256,787	8,581,889
Dividend and interest receivable	2H	44,003,630	1,265,558	15,520	188,083	–	366,327
Receivable for investment securities sold		–	59,501	–	20,693	–	–
Receivable for fund shares sold		92,407,976	458,753	44,400	–	–	1,935,109
Reimbursement receivable from Investment Manager	3B	2,710,389	103,219	11,733	14,626	7,411	1,376
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Net unrealised appreciation on share class specific forward currency contracts	6	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	60,286
Other assets		1,806,210	5,935	12,884	–	13,086	12,591
Total Assets		19,124,277,462	155,099,929	8,498,703	122,191,150	12,990,942	96,378,684
LIABILITIES							
Bank overdraft		–	71,142	506,728	–	26	–
Payable for investment securities purchased		–	–	–	89,122	3,511,445	2,000,855
Payable for shares redeemed		–	134,373	6,993	–	137	7,779
Accrued expenses and other liabilities		5,752,619	158,546	13,619	166,258	6,984	12,197
Investment Manager fees payable	3B	13,775,847	460,012	24,811	73,339	4,546	67,944
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Net unrealised depreciation on share class specific forward currency contracts	6	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	10,550,000	42,824	–	26,225	–	219,964
Total Liabilities		30,078,466	866,897	552,151	354,944	3,523,138	2,308,739
TOTAL NET ASSETS		19,094,198,996	154,233,032	7,946,552	121,836,206	9,467,804	94,069,945

^(b) State Street Asia Pacific Enhanced Equity Fund, State Street Emerging Asia Equity Fund, State Street Emerging Latin America Equity Fund, State Street Flexible Asset Allocation Fund and State Street Flexible Asset Allocation Plus Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF NET ASSETS

At June 30, 2015	Notes	State Street Global Enhanced Equity Fund ^(c) USD	State Street Global Green Bond Index Fund ^(d) EUR
ASSETS			
Investments in securities, at market value	2C	116,547,802	19,240,473
Cash and liquid assets		3,460,660	85,925
Dividend and interest receivable	2H	183,806	116,780
Receivable for investment securities sold		170,876	–
Receivable for fund shares sold		–	2,506
Reimbursement receivable from Investment Manager	3B	16,450	4,031
Unrealised appreciation on forward foreign exchange contracts	2G	–	–
Net unrealised appreciation on share class specific forward currency contracts	6	–	653
Unrealised appreciation on futures contracts	2E	–	–
Other assets		–	6,676
Total Assets		120,379,594	19,457,044
LIABILITIES			
Bank overdraft		–	–
Payable for investment securities purchased		168,284	–
Payable for shares redeemed		–	–
Accrued expenses and other liabilities		59,899	6,402
Investment Manager fees payable	3B	68,005	8,300
Unrealised depreciation on forward foreign exchange contracts	2G	–	–
Net unrealised depreciation on share class specific forward currency contracts	6	–	–
Unrealised depreciation on futures contracts	2E	67,421	–
Total Liabilities		363,609	14,702
TOTAL NET ASSETS		120,015,985	19,442,342

^(c) State Street Global Enhanced Equity Fund was launched on February 10, 2015.

^(d) State Street Global Green Bond Index Fund was launched on April 29, 2015.

The accompanying notes are an integral part of these financial statements.

COMBINED STATEMENT OF OPERATIONS

		Combined EUR	SSgA Emerging Markets Select Equity Fund EUR	SSgA EMU Equity Fund EUR	SSgA Euro Corporate Bond Index Fund EUR	SSgA Global Aggregate Bond Index Fund ^(a) USD	SSgA EMU Government Bond Index Fund EUR	SSgA Global Treasury Bond Index Fund ^(a) USD
For the Period ended June 30, 2015								
INCOME								
Interest	2H	60,452,982	–	–	13,959,255	17,872,316	7,530,816	4,860,127
Dividends (net of withholding tax)	2H	50,085,193	2,301,041	1,937,022	–	–	–	–
Total income		110,538,175	2,301,041	1,937,022	13,959,255	17,872,316	7,530,816	4,860,127
EXPENSES								
Investment Manager Fees	3B	13,693,843	873,183	254,031	462,952	1,385,670	1,109,383	683,452
Custodian, Administration and Transfer Agent fees	3A	3,986,254	267,917	42,384	267,465	537,701	213,451	156,605
Professional fees		443,172	14,912	14,091	16,179	21,403	16,920	21,522
Taxe d'abonnement	4	399,458	12,166	10,511	–	–	–	–
Other expenses	3C	648,561	25,835	15,010	19,159	23,203	19,044	23,586
Waiver, reimbursement from Investment Manager	3B	(1,083,727)	(103,234)	(57,319)	–	–	–	–
Total expenses		18,087,561	1,090,779	278,708	765,755	1,967,977	1,358,798	885,165
NET INVESTMENT INCOME / (LOSS)		92,450,614	1,210,262	1,658,314	13,193,500	15,904,339	6,172,018	3,974,962

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF OPERATIONS

		SSgA Enhanced Emerging Markets Equity Fund USD	SSgA Global Managed Volatility Equity Fund ^(a) USD	SSgA Europe Managed Volatility Equity Fund ^(a) EUR	SSgA Active Global Inflation-Linked Bond Fund ^(e) USD	SSgA Sectoral Healthcare Equity Fund USD	SSgA Euro Core Treasury Bond Index Fund ^(a) EUR	SSgA Euro Sustainable Corporate Bond Index Fund EUR
For the Period ended June 30, 2015	Notes							
INCOME								
Interest	2H	–	–	–	–	154	4,288,495	4,455,049
Dividends (net of withholding tax)	2H	23,488,203	3,220,250	1,953,641	–	520,944	–	–
Total income		23,488,203	3,220,250	1,953,641	–	521,098	4,288,495	4,455,049
EXPENSES								
Investment Manager Fees	3B	3,675,075	481,112	177,948	5,994	533,395	362,664	554,181
Custodian, Administration and Transfer Agent fees	3A	1,077,679	84,692	31,781	13,727	78,098	147,847	130,897
Professional fees		18,101	19,588	14,033	5,097	17,581	16,292	14,818
Taxe d'abonnement	4	81,002	15,139	5,414	165	15,118	–	–
Other expenses	3C	24,294	19,600	15,556	114,401	19,143	19,675	24,109
Waiver, reimbursement from Investment Manager	3B	–	(1,461)	(15,935)	(21,294)	(36,474)	–	–
Total expenses		4,876,151	618,670	228,797	118,090	626,861	546,478	724,005
NET INVESTMENT INCOME / (LOSS)		18,612,052	2,601,580	1,724,844	(118,090)	(105,763)	3,742,017	3,731,044

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(e) SSgA Active Global Inflation-Linked Bond Fund was closed on January 27, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF OPERATIONS

For the Period ended June 30, 2015	Notes	SSgA US Issuer Scored Corporate Bond Index Fund ^(a) USD	SSgA Euro Issuer Scored Corporate Bond Index Fund ^(a) EUR	State Street Global Value Spotlight Fund * EUR	SSgA Emerging Markets SRI Enhanced Equity Fund USD	State Street Europe Value Spotlight Fund ** EUR	State Street Eurozone Value Spotlight Fund *** EUR
INCOME							
Interest	2H	3,091,307	460,981	–	–	–	–
Dividends (net of withholding tax)	2H	–	–	527,931	2,184,175	402,435	425,096
Total income		3,091,307	460,981	527,931	2,184,175	402,435	425,096
EXPENSES							
Investment Manager Fees	3B	222,925	77,096	13,658	367,224	808	4,911
Custodian, Administration and Transfer Agent fees	3A	50,802	40,762	35,874	109,826	31,895	35,943
Professional fees		18,479	14,778	15,325	16,545	14,460	15,164
Taxe d'abonnement	4	–	–	2,520	7,597	1,214	1,140
Other expenses	3C	26,441	20,366	15,099	23,904	13,911	13,717
Waiver, reimbursement from Investment Manager	3B	–	(30,283)	(44,450)	–	(48,641)	(54,404)
Total expenses		318,647	122,719	38,026	525,096	13,647	16,471
NET INVESTMENT INCOME / (LOSS)		2,772,660	338,262	489,905	1,659,079	388,788	408,625

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF OPERATIONS

For the Period ended June 30, 2015	Notes	SSgA US Corporate Bond Index Fund ^(a) USD	SSgA EMU Government Long Bond Index Fund ^(a) EUR	SSgA Euro Corporate ex- Financials Bond Index Fund EUR	SSgA Euro Inflation Linked Bond Index Fund ^(a) EUR	State Street Europe Small Cap Equity Fund ^(b) EUR	State Street Europe Equity Fund ^(b) EUR	State Street Europe Enhanced Equity Fund ^(b) EUR
INCOME								
Interest	2H	791,191	1,708,346	1,120,179	2,992,007	–	–	–
Dividends (net of withholding tax)	2H	–	–	–	–	1,184,769	897,724	7,022,094
Total income		791,191	1,708,346	1,120,179	2,992,007	1,184,769	897,724	7,022,094
EXPENSES								
Investment Manager Fees	3B	38,717	123,947	154,423	264,101	206,820	93,171	627,903
Custodian, Administration and Transfer Agent fees	3A	47,134	56,290	48,986	79,690	76,992	62,458	81,263
Professional fees		15,922	13,439	14,851	14,267	33,235	26,576	2,859
Taxe d'abonnement	4	–	–	–	–	8,364	4,096	93,134
Other expenses	3C	23,774	18,445	16,946	18,239	42,461	34,304	3,688
Waiver, reimbursement from Investment Manager	3B	(61,015)	(5,518)	(16,934)	–	(143,415)	(113,782)	(55,414)
Total expenses		64,532	206,603	218,272	376,297	224,457	106,823	753,433
NET INVESTMENT INCOME / (LOSS)		726,659	1,501,743	901,907	2,615,710	960,312	790,901	6,268,661

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(b) State Street Europe Small Cap Equity Fund, State Street Europe Equity Fund and State Street Europe Enhanced Equity Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF OPERATIONS

For the Period ended June 30, 2015	Notes	State Street North America Enhanced Equity Fund ^(b) USD	State Street Asia Pacific Enhanced Equity Fund ^(b) JPY	State Street Emerging Asia Equity Fund ^(b) EUR	State Street Emerging Latin America Equity Fund ^(b) EUR	State Street Multi- Factor Global Equity Fund USD	State Street Flexible Asset Allocation Fund ^(b) EUR
INCOME							
Interest	2H	–	–	–	5	–	–
Dividends (net of withholding tax)	2H	3,020,172	62,370,300	1,485,403	56,647	1,536,779	–
Total income		3,020,172	62,370,300	1,485,403	56,652	1,536,779	–
EXPENSES							
Investment Manager Fees	3B	796,684	13,775,847	460,012	24,811	214,422	4,546
Custodian, Administration and Transfer Agent fees	3A	119,831	3,567,490	132,110	11,826	60,215	6,110
Professional fees		3,591	115,506	8,689	798	17,691	394
Taxe d'abonnement	4	116,182	2,080,241	18,314	999	6,161	482
Other expenses	3C	4,031	226,599	11,412	1,637	23,906	1,134
Waiver, reimbursement from Investment Manager	3B	(84,194)	(2,710,389)	(103,219)	(11,733)	(46,711)	(7,411)
Total expenses		956,125	17,055,294	527,318	28,338	275,684	5,255
NET INVESTMENT INCOME / (LOSS)		2,064,047	45,315,006	958,085	28,314	1,261,095	(5,255)

^(b) State Street North America Enhanced Equity Fund, State Street Asia Pacific Enhanced Equity Fund, State Street Emerging Asia Equity Fund, State Street Emerging Latin America Equity Fund and State Street Flexible Asset Allocation Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF OPERATIONS

For the Period ended June 30, 2015	Notes	State Street Flexible Asset Allocation Plus Fund ^(b) EUR	State Street Global Enhanced Equity Fund ^(c) USD	State Street Global Green Bond Index Fund ^(d) EUR
INCOME				
Interest	2H	28,070	–	35,662
Dividends (net of withholding tax)	2H	–	1,064,223	–
Total income		28,070	1,064,223	35,662
EXPENSES				
Investment Manager Fees	3B	67,944	139,544	8,424
Custodian, Administration and Transfer Agent fees	3A	6,895	55,366	5,469
Professional fees		1,119	1,348	459
Taxe d'abonnement	4	4,221	5,436	–
Other expenses	3C	1,953	1,280	1,344
Waiver, reimbursement from Investment Manager	3B	(1,376)	(23,576)	(4,031)
Total expenses		80,756	179,398	11,665
NET INVESTMENT INCOME / (LOSS)		(52,686)	884,825	23,997

^(b) State Street Flexible Asset Allocation Plus Fund was launched on May 1, 2015.

^(c) State Street Global Enhanced Equity Fund was launched on February 10, 2015.

^(d) State Street Global Green Bond Index Fund was launched on April 29, 2015.

The accompanying notes are an integral part of these financial statements.

COMBINED STATEMENT OF CHANGES IN NET ASSETS

	Notes	Combined EUR	SSgA Emerging Markets Select Equity Fund EUR	SSgA EMU Equity Fund EUR	SSgA Euro Corporate Bond Index Fund EUR	SSgA Global Aggregate Bond Index Fund ^(a) USD	SSgA EMU Government Bond Index Fund EUR	SSgA Global Treasury Bond Index Fund ^(a) USD
For the Period ended June 30, 2015								
Net assets at the beginning of the period		8,581,486,226	268,224,894	9,069,362	1,228,258,076	1,857,474,485	935,106,933	629,834,004
Net investment income/(loss)		92,450,614	1,210,262	1,658,314	13,193,500	15,904,339	6,172,018	3,974,962
Net realised gain/(loss) from:								
Investments	2C	99,620,443	10,272,246	668,306	7,080,888	3,387,793	6,163,952	5,926,389
Futures contracts	2E	(709,830)	(5,631)	(576)	–	–	–	–
Currencies	2D	(11,155,514)	15,999,803	16,523	(2,608)	(12,158,886)	(1,848)	1,400,676
Net change in unrealised appreciation/(depreciation) on								
Investments	2C	(238,074,867)	(4,714,055)	(2,933,729)	(45,018,201)	(62,625,717)	(23,606,912)	(32,559,435)
Futures contracts	2E	(640,005)	–	–	–	–	–	–
Currencies	2D	697,364	(6,880)	947	–	584,924	–	112,881
Forward foreign exchange contracts	2G, 6	1,573,928	–	–	–	75,089	–	(1,125,885)
Net increase/(decrease) in net assets resulting from operations		(56,237,867)	22,755,745	(590,215)	(24,746,421)	(54,832,458)	(11,272,790)	(22,270,412)
Subscriptions		4,395,025,657	36,664,106	124,495,609	408,238,709	208,829,376	89,929,861	614,415,479
Redemptions		(1,156,158,637)	(219,887,391)	(20,531,173)	(205,434,827)	(83,816,304)	(56,150,454)	(143,165,154)
Distributions	9	(13,160,539)	–	–	–	–	–	(4,329,252)
Net increase/(decrease) in net assets from fund share transactions		3,225,706,481	(183,223,285)	103,964,436	202,803,882	125,013,072	33,779,407	466,921,073
Increase/(decrease) in net assets		3,169,468,614	(160,467,540)	103,374,221	178,057,461	70,180,614	22,506,617	444,650,661
Currency adjustments	10	346,206,902	–	–	–	–	–	–
Total net assets at the end of the period		12,097,161,742	107,757,354	112,443,583	1,406,315,537	1,927,655,099	957,613,550	1,074,484,665

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF CHANGES IN NET ASSETS

	Notes	SSgA Enhanced Emerging Markets Equity Fund USD	SSgA Global Managed Volatility Equity Fund ^(a) USD	SSgA Europe Managed Volatility Equity Fund ^(a) EUR	SSgA Active Global Inflation-Linked Bond Fund ^(e) USD	SSgA Sectoral Healthcare Equity Fund USD	SSgA Euro Core Treasury Bond Index Fund ^(a) EUR	SSgA Euro Sustainable Corporate Bond Index Fund EUR
For the Period ended June 30, 2015								
Net assets at the beginning of the period		1,593,725,600	245,019,291	85,034,213	21,316,523	79,451,708	663,221,348	518,239,040
Net investment income/(loss)		18,612,052	2,601,580	1,724,844	(118,090)	(105,763)	3,742,017	3,731,044
Net realised gain/(loss) from:								
Investments	2C	14,624,694	11,247,180	3,094,500	1,872,775	7,725,291	3,627,306	13,282,656
Futures contracts	2E	469,280	–	(6)	(34,179)	–	1	–
Currencies	2D	(17,422,254)	(1,787,352)	674,829	(639,623)	(756,633)	(760)	374,675
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	43,029,924	(11,189,241)	4,785,530	(300,916)	3,662,029	(17,984,753)	(25,416,600)
Futures contracts	2E	(62,908)	–	–	(32,702)	–	–	–
Currencies	2D	(9,052)	(20,884)	1,071	6,040	(6,029)	–	1,110
Forward foreign exchange contracts	2G, 6	–	–	–	(198,232)	–	–	(173,835)
Net increase/(decrease) in net assets resulting from operations		59,241,736	851,283	10,280,768	555,073	10,518,895	(10,616,189)	(8,200,950)
Subscriptions		49,578,756	88,374,983	24,628,551	281,511	32,684,391	154,055,767	106,485,034
Redemptions		(85,908,572)	(71,402,631)	(14,443,461)	(22,153,107)	(15,300,111)	(74,827,027)	(35,285,596)
Distributions	9	–	–	–	–	–	(266,266)	(9,010,873)
Net increase/(decrease) in net assets from fund share transactions		(36,329,816)	16,972,352	10,185,090	(21,871,596)	17,384,280	78,962,474	62,188,565
Increase/(decrease) in net assets		22,911,920	17,823,635	20,465,858	(21,316,523)	27,903,175	68,346,285	53,987,615
Currency adjustments	10	–	–	–	–	–	–	–
Total net assets at the end of the period		1,616,637,520	262,842,926	105,500,071	–	107,354,883	731,567,633	572,226,655

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(e) SSgA Active Global Inflation-Linked Bond Fund was closed on January 27, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF CHANGES IN NET ASSETS

For the Period ended June 30, 2015	Notes	SSgA US Issuer Scored Corporate Bond Index Fund ^(a) USD	SSgA Euro Issuer Scored Corporate Bond Index Fund ^(a) EUR	State Street Global Value Spotlight Fund * EUR	SSgA Emerging Markets SRI Enhanced Equity Fund USD	State Street Europe Value Spotlight Fund ** EUR	State Street Eurozone Value Spotlight Fund *** EUR
Net assets at the beginning of the period		143,189,881	75,193,593	43,635,409	147,419,993	24,409,902	19,607,384
Net investment income/(loss)		2,772,660	338,262	489,905	1,659,079	388,788	408,625
Net realised gain/(loss) from:							
Investments	2C	180,214	768,136	1,567,354	563,436	1,642,419	891,466
Futures contracts	2E	-	-	-	(2,958)	-	-
Currencies	2D	(4,037,850)	996,358	1,617,862	(580,684)	838,080	(1,074)
Net change in unrealised appreciation/(depreciation) on							
Investments	2C	(6,912,165)	(2,236,056)	3,104,139	6,040,560	2,035,114	2,109,848
Futures contracts	2E	-	-	-	-	-	-
Currencies	2D	465	240	19,781	(4,641)	(115)	241
Forward foreign exchange contracts	2G, 6	3,616,489	(38,634)	(308,990)	-	(28,912)	-
Net increase/(decrease) in net assets resulting from operations		(4,380,187)	(171,694)	6,490,051	7,674,792	4,875,374	3,409,106
Subscriptions		146,421,205	756,309	1,888,642	(488,506)	289,315	1,262,286
Redemptions		170,896	-	(3,465,948)	-	(7,796,439)	(3,475,794)
Distributions	9	-	-	-	-	-	-
Net increase/(decrease) in net assets from fund share transactions		146,592,101	756,309	(1,577,306)	(488,506)	(7,507,124)	(2,213,508)
Increase/(decrease) in net assets		142,211,914	584,615	4,912,745	7,186,286	(2,631,750)	1,195,598
Currency adjustments	10	-	-	-	-	-	-
Total net assets at the end of the period		285,401,795	75,778,208	48,548,154	154,606,279	21,778,152	20,802,982

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF CHANGES IN NET ASSETS

For the Period ended June 30, 2015	Notes	SSgA US Corporate Bond Index Fund ^(a) USD	SSgA EMU Government Long Bond Index Fund ^(a) EUR	SSgA Euro Corporate ex- Financials Bond Index Fund EUR	SSgA Euro Inflation Linked Bond Index Fund ^(a) EUR	State Street Europe Small Cap Equity Fund ^(b) EUR	State Street Europe Equity Fund ^(b) EUR	State Street Europe Enhanced Equity Fund ^(b) EUR
Net assets at the beginning of the period		50,499,461	165,509,574	123,118,537	382,618,199	-	-	-
Net investment income/(loss)		726,659	1,501,743	901,907	2,615,710	960,312	790,901	6,268,661
Net realised gain/(loss) from:								
Investments	2C	(968,472)	4,869,778	186,985	3,801,896	(950)	(163,924)	706,197
Futures contracts	2E	-	-	-	-	-	-	(73,032)
Currencies	2D	-	(145)	(222)	(390)	(66,674)	(100,579)	371,502
Net change in unrealised appreciation/(depreciation) on								
Investments	2C	(1,123,068)	(11,389,088)	(3,594,368)	(1,856,988)	(1,402,619)	(2,602,435)	(31,450,169)
Futures contracts	2E	-	-	-	-	-	-	(41,720)
Currencies	2D	-	-	-	-	10,281	(175)	37,192
Forward foreign exchange contracts	2G, 6	-	-	-	-	-	-	-
Net increase/(decrease) in net assets resulting from operations		(1,364,881)	(5,017,712)	(2,505,698)	4,560,228	(499,650)	(2,076,212)	(24,181,369)
Subscriptions		2,127,356	170,860	10,932,052	28,598,242	107,349,644	87,313,614	750,665,378
Redemptions		(1,039,620)	(17,723,576)	(6,400,007)	(47,195,982)	(3,545,256)	(7,982,785)	(452,380)
Distributions	9	-	-	-	-	-	-	-
Net increase/(decrease) in net assets from fund share transactions		1,087,736	(17,552,716)	4,532,045	(18,597,740)	103,804,388	79,330,829	750,212,998
Increase/(decrease) in net assets		(277,145)	(22,570,428)	2,026,347	(14,037,512)	103,304,738	77,254,617	726,031,629
Currency adjustments	10	-	-	-	-	-	-	-
Total net assets at the end of the period		50,222,316	142,939,146	125,144,884	368,580,687	103,304,738	77,254,617	726,031,629

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(b) State Street Europe Small Cap Equity Fund, State Street Europe Equity Fund and State Street Europe Enhanced Equity Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF CHANGES IN NET ASSETS

	Notes	State Street North America Enhanced Equity Fund ^(b) USD	State Street Asia Pacific Enhanced Equity Fund ^(b) JPY	State Street Emerging Asia Equity Fund ^(b) EUR	State Street Emerging Latin America Equity Fund ^(b) EUR	State Street Multi- Factor Global Equity Fund USD	State Street Flexible Asset Allocation Fund ^(b) EUR
For the Period ended June 30, 2015							
Net assets at the beginning of the period		–	–	–	–	120,961,957	–
Net investment income/(loss)		2,064,047	45,315,006	958,085	28,314	1,261,095	(5,255)
Net realised gain/(loss) from:							
Investments	2C	1,338,944	17,945,259	(1,172,038)	(27,423)	1,135,223	(19,805)
Futures contracts	2E	(125,711)	49,728,200	(597,685)	–	67,840	–
Currencies	2D	(150,143)	4,393,918	852,644	27,157	(274,261)	(7,505)
Net change in unrealised appreciation/(depreciation) on							
Investments	2C	(8,174,793)	(212,132,061)	(7,497,739)	(611,598)	(1,274,142)	(112,078)
Futures contracts	2E	(152,326)	(10,550,000)	(42,824)	–	(38,231)	–
Currencies	2D	(14,827)	(2,794,609)	50,398	(1,902)	(3,275)	177
Forward foreign exchange contracts	2G, 6	–	–	–	–	–	–
Net increase/(decrease) in net assets resulting from operations		(5,214,809)	(108,094,287)	(7,449,159)	(585,452)	874,249	(144,466)
Subscriptions		957,143,085	19,476,492,826	167,827,601	9,055,522	–	9,762,114
Redemptions		(23,033,990)	(274,199,543)	(6,145,410)	(523,518)	–	(149,844)
Distributions	9	–	–	–	–	–	–
Net increase/(decrease) in net assets from fund share transactions		934,109,095	19,202,293,283	161,682,191	8,532,004	–	9,612,270
Increase/(decrease) in net assets		928,894,286	19,094,198,996	154,233,032	7,946,552	874,249	9,467,804
Currency adjustments	10	–	–	–	–	–	–
Total net assets at the end of the period		928,894,286	19,094,198,996	154,233,032	7,946,552	121,836,206	9,467,804

^(b) State Street North America Enhanced Equity Fund, State Street Asia Pacific Enhanced Equity Fund, State Street Emerging Asia Equity Fund, State Street Emerging Latin America Equity Fund and State Street Flexible Asset Allocation Fund were launched on May 1, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

COMBINED STATEMENT OF CHANGES IN NET ASSETS

For the Period ended June 30, 2015	Notes	State Street Flexible Asset Allocation Plus Fund ^(b) EUR	State Street Global Enhanced Equity Fund ^(c) USD	State Street Global Green Bond Index Fund ^(d) EUR
Net assets at the beginning of the period		–	–	–
Net investment income/(loss)		(52,686)	884,825	23,997
Net realised gain/(loss) from:				
Investments	2C	(144,682)	257,180	(28,911)
Futures contracts	2E	(791,576)	58,435	–
Currencies	2D	(1,776)	(98,621)	(28,038)
Net change in unrealised appreciation/(depreciation) on				
Investments	2C	(709,023)	(968,257)	(452,931)
Futures contracts	2E	(159,678)	(67,421)	–
Currencies	2D	23,608	3,325	116
Forward foreign exchange contracts	2G, 6	–	–	653
Net increase/(decrease) in net assets resulting from operations		(1,835,813)	69,466	(485,114)
Subscriptions		113,970,928	125,320,087	19,987,707
Redemptions		(18,065,170)	(5,373,568)	(60,251)
Distributions	9	–	–	–
Net increase/(decrease) in net assets from fund share transactions		95,905,758	119,946,519	19,927,456
Increase/(decrease) in net assets		94,069,945	120,015,985	19,442,342
Currency adjustments	10	–	–	–
Total net assets at the end of the period		94,069,945	120,015,985	19,442,342

^(b) State Street Flexible Asset Allocation Plus Fund was launched on May 1, 2015.

^(c) State Street Global Enhanced Equity Fund was launched on February 10, 2015.

^(d) State Street Global Green Bond Index Fund was launched on April 29, 2015.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

STATISTICAL INFORMATION

	SSgA Emerging Markets Select Equity Fund	SSgA EMU Equity Fund	SSgA Euro Corporate Bond Index Fund	SSgA Global Aggregate Bond Index Fund	SSgA EMU Government Bond Index Fund	SSgA Global Treasury Bond Index Fund	SSgA Enhanced Emerging Markets Equity Fund	SSgA Global Managed Volatility Equity Fund
	EUR	EUR	EUR	USD	EUR	USD	USD	USD
2015								
Net Asset Value at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	\$ 177.811
Class - B Shares	-	-	€ 816,562,900	\$ 61,591,624	€ 164,741,228	\$ 2,766,260	-	\$ 20,994,501
Class - I Shares	€ 75,439,238	€ 42,744,014	€ 588,950,305	\$ 1,688,728,266	€ 148,862,039	\$ 1,012,175,500	\$ 1,347,570,068	\$ 207,517,112
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 241,489,384	€ 24,342,857
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	€ 17,395,596	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	€ 25,706,733	-	€ 485,371,842	-	-
Class - I (GBP-Hedged) Shares	-	-	-	€ 2,071,648	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	\$ 126,493,112	-	\$ 280,482,798	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	\$ 143,494,085	-	-
Class - P Shares	€ 28,537,587	€ 65,626,973	€ 802,332	-	€ 638,952,572	\$ 5,540,091	-	\$ 6,836,190
Class - P (USD) Shares	\$ 4,212,265	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	€ 5,057,711	-	-	-
Class - P (EUR) Distributing Shares	-	€ 4,072,596	-	-	-	-	-	-
Number of Shares Outstanding at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	18,200
Class - B Shares	-	-	69,430,354	6,522,383	14,004,380	294,777	-	1,459,109
Class - I Shares	6,838,870	1,898,222	43,156,125	173,154,229	12,251,878	9,754,594	112,621,087	11,911,320
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	20,429,144	2,156,193
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	1,689,148	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	2,472,343	-	45,455,682	-	-
Class - I (GBP-Hedged) Shares	-	-	-	232,490	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	12,174,460	-	24,327,586	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	13,741,999	-	-
Class - P Shares	2,823,152	7,036,482	74,960	-	49,086,315	537,586	-	561,448
Class - P (USD) Shares	451,714	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	468,385	-	-	-
Class - P (EUR) Distributing Shares	-	416,612	-	-	-	-	-	-
Net Asset Value per Share at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	\$ 9.77
Class - B Shares	-	-	€ 11.76	\$ 9.44	€ 11.76	\$ 9.38	-	\$ 14.39
Class - I Shares	€ 11.03	€ 22.52	€ 13.65	\$ 9.75	€ 12.15	\$ 10.38	\$ 11.97	\$ 17.42
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 11.82	€ 11.29
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	€ 10.30	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	€ 10.40	-	€ 10.68	-	-
Class - I (GBP-Hedged) Shares	-	-	-	€ 10.23	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	\$ 10.39	-	\$ 11.53	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	\$ 10.44	-	-
Class - P Shares	€ 10.11	€ 9.33	€ 10.70	-	€ 13.02	\$ 10.31	-	\$ 12.18
Class - P (USD) Shares	\$ 9.33	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	€ 10.80	-	-	-
Class - P (EUR) Distributing Shares	-	€ 9.77	-	-	-	-	-	-
2014								
Net Asset Value at December 31, 2014								
Class - B Shares	-	-	€ 569,835,218	\$ 60,905,109	€ 144,457,137	\$ 2,877,375	-	\$ 8,438,364
Class - I Shares	€ 268,153,603	€ 9,069,362	€ 662,272,835	\$ 1,582,898,035	€ 146,846,122	\$ 94,584,788	\$ 1,356,584,894	\$ 208,297,825
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 195,975,926	€ 20,374,841
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	€ 12,578,494	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	€ 42,172,088	-	€ 74,198,139	-	-
Class - I (GBP-Hedged) Shares	-	-	-	€ 5,623,439	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	\$ 140,749,406	-	\$ 226,908,749	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	\$ 211,009,659	-	-
Class - P Shares	€ 71,290	-	€ 706,861	-	€ 638,450,886	\$ 4,959,684	-	\$ 3,471,710
Class - P Distributing Shares	-	-	-	-	€ 5,689,427	-	-	-
Number of Shares Outstanding at December 31, 2014								
Class - B Shares	-	-	47,553,174	6,248,899	12,107,993	294,778	-	588,989
Class - I Shares	26,221,477	466,252	47,593,527	157,133,354	11,907,750	8,756,854	117,618,656	11,986,763
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	18,679,205	1,965,000
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	1,205,095	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	4,032,625	-	6,893,803	-	-
Class - I (GBP-Hedged) Shares	-	-	-	548,572	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	13,471,165	-	19,509,364	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	19,626,857	-	-
Class - P Shares	7,570	-	64,719	-	48,288,604	461,993	-	285,084
Class - P Distributing Shares	-	-	-	-	518,731	-	-	-
Net Asset Value per Share at December 31, 2014								
Class - B Shares	-	-	€ 11.98	\$ 9.75	€ 11.93	\$ 9.76	-	\$ 14.33
Class - I Shares	€ 10.23	€ 19.45	€ 13.92	\$ 10.07	€ 12.33	\$ 10.80	\$ 11.53	\$ 17.38
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 10.49	€ 10.37
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	€ 10.44	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	€ 10.46	-	€ 10.76	-	-
Class - I (GBP-Hedged) Shares	-	-	-	€ 10.25	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	\$ 10.45	-	\$ 11.63	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	\$ 10.75	-	-
Class - P Shares	€ 9.42	-	€ 10.92	-	€ 13.22	\$ 10.74	-	\$ 12.18
Class - P Distributing Shares	-	-	-	-	€ 10.97	-	-	-
2013								
Net Asset Value at December 31, 2013								
Class - B Shares	-	-	€ 402,449,342	-	€ 4,237,774	\$ 3,049,693	-	\$ 863,648
Class - I Shares	\$ 245,640,290	€ 17,027,194	€ 540,187,357	\$ 1,047,709,158	€ 119,634,598	\$ 36,621,960	\$ 1,653,763,294	\$ 138,227,224
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 189,214,980	-
Class - I (USD) Shares	10,393,105	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	€ 20,417,858	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	\$ 66,691,498	-	-
Class - I (USD-Hedged) Distributing Shares	€ 64,843	€ 10,831	€ 287,560	-	€ 1,683,057	\$ 46,510,649	-	\$ 4,152
Class - P Shares	-	-	-	-	-	-	-	-
Number of Shares Outstanding at December 31, 2013								
Class - B Shares	-	-	44,762,383	-	401,809	315,050	-	29,290
Class - I Shares	26,686,377	891,171	42,221,131	104,316,072	10,957,555	3,355,539	143,015,222	9,140,360
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	20,483,633	-
Class - I (USD) Shares	1,134,973	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	2,046,672	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	6,178,202	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	4,650,290	-	-
Class - P Shares	7,570	842	28,581	-	143,530	773,754	-	390
Net Asset Value per Share at December 31, 2013								
Class - B Shares	-	-	€ 11.00	-	€ 10.55	\$ 9.68	-	\$ 12.42
Class - I Shares	\$ 9.20	€ 19.11	€ 12.79	\$ 10.04	€ 10.92	\$ 10.91	\$ 11.56	\$ 15.12
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	€ 9.24	-
Class - I (USD) Shares	\$ 9.16	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	€ 9.88	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	\$ 10.79	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	\$ 10.00	-	-
Class - P Shares	€ 8.57	€ 12.86	€ 10.06	-	€ 11.73	\$ 10.86	-	\$ 10.65

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STATISTICAL INFORMATION

	SSgA Emerging Markets SRI Enhanced Equity Fund	State Street Europe Value Spotlight Fund ¹	State Street Eurozone Value Spotlight Fund ²	SSgA US Corporate Bond Index Fund	SSgA EMU Government Long Bond Index Fund	SSgA Euro Corporate ex-Financials Bond Index Fund	SSgA Euro Inflation Linked Bond Index Fund	State Street Europe Small Cap Equity Fund ^(B)
	USD	EUR	EUR	USD	EUR	EUR	EUR	EUR
2015								
Net Asset Value at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	-	€ 21,380,411	€ 19,558,081	-	-	€ 11,883,504	€ 24,842,645	-
Class - I Shares	\$ 154,606,279	€ 297,072	€ 1,150,302	\$ 50,545,747	€ 143,054,827	€ 26,150,210	€ 344,018,164	€ 46,677,394
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 100,669	€ 94,599	-	-	€ 87,111,170	-	€ 56,627,344
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Distributing Shares	-	-	-	-	-	-	-	-
Number of Shares Outstanding at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	-	1,591,480	1,504,938	-	-	1,154,992	2,381,560	-
Class - I Shares	14,541,131	30,333	100,000	4,866,933	11,577,316	2,499,896	32,145,892	4,688,556
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	7,750	7,750	-	-	8,328,168	-	5,695,141
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Distributing Shares	-	-	-	-	-	-	-	-
Net Asset Value per Share at June 30, 2015								
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	-	€ 13.43	€ 13.00	-	-	€ 10.29	€ 10.43	-
Class - I Shares	\$ 10.63	€ 9.79	€ 11.50	\$ 10.39	€ 12.36	€ 10.46	€ 10.70	€ 9.96
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 12.99	€ 12.21	-	-	€ 10.46	-	€ 9.94
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Distributing Shares	-	-	-	-	-	-	-	-
2014								
Net Asset Value at December 31, 2014								
Class - B Shares	-	€ 24,325,781	€ 18,538,627	-	-	€ 11,445,050	€ 14,746,539	-
Class - I Shares	\$ 147,419,993	-	€ 987,264	\$ 50,499,461	€ 165,509,574	€ 23,951,670	€ 368,162,450	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 84,120	€ 81,493	-	-	€ 88,203,211	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Number of Shares Outstanding at December 31, 2014								
Class - B Shares	-	2,183,102	1,668,256	-	-	1,089,331	1,430,603	-
Class - I Shares	14,531,686	-	100,000	4,858,436	12,933,698	2,240,619	34,787,687	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	7,750	7,750	-	-	8,245,588	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Net Asset Value per Share at December 31, 2014								
Class - B Shares	-	€ 11.14	€ 11.11	-	-	€ 10.51	€ 10.31	-
Class - I Shares	\$ 10.14	€ 9.87	€ 9.87	\$ 10.39	€ 12.80	€ 10.69	€ 10.58	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 10.85	€ 10.52	-	-	€ 10.70	-	-
Class - P Distributing Shares	-	-	-	-	-	-	-	-
2013								
Net Asset Value at December 31, 2013								
Class - B Shares	-	€ 27,623,056	€ 19,338,463	-	-	-	-	-
Class - I Shares	\$ 117,956,075	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 85,760	€ 84,134	-	-	-	-	-
Number of Shares Outstanding at December 31, 2013								
Class - B Shares	-	2,468,396	1,711,090	-	-	-	-	-
Class - I Shares	11,590,622	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	7,750	7,750	-	-	-	-	-
Net Asset Value per Share at December 31, 2013								
Class - B Shares	-	€ 11.19	€ 11.30	-	-	-	-	-
Class - I Shares	\$ 10.18	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	-	€ 11.07	€ 10.86	-	-	-	-	-

¹ Previously called SSGA Fundamental Equity Eurozone

² Previously called SSGA Fundamental Equity Eurozone Spotlight Fund

^(B) State Street Europe Small Cap Equity Fund was launched on May 1, 2015.

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STATISTICAL INFORMATION

	State Street Europe Equity Fund ⁽¹⁾	State Street Europe Enhanced Equity Fund ⁽²⁾	State Street North America Enhanced Equity Fund ⁽³⁾	State Street Asia Pacific Enhanced Equity Fund ⁽⁴⁾	State Street Emerging Asia Equity Fund ⁽⁵⁾	State Street Emerging Latin America Equity Fund ⁽⁶⁾	State Street Multi- Factor Global Equity Fund	State Street Flexible Asset Allocation Fund ⁽⁷⁾
	EUR	EUR	USD	JPY	EUR	EUR	USD	EUR
2015								
Net Asset Value at June 30, 2015								
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	€ 16,739,612	—	\$ 1,468,515	¥ 2,972,730,856	—	—	—	—
Class - I Shares	€ 39,865,630	—	—	—	€ 7,568,520	—	\$ 121,836,206	€ 7,038,390
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 20,649,375	€ 726,031,629	\$ 927,425,771	¥ 16,121,468,140	€ 132,283,159	€ 6,921,021	—	€ 2,429,414
Class - P (USD) Shares	—	—	—	—	\$ 16,023,702	\$ 1,142,647	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Distributing Shares	—	—	—	—	—	—	—	—
Number of Shares Outstanding at June 30, 2015								
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	1,717,605	—	147,580	298,724,047	—	—	—	—
Class - I Shares	4,093,915	—	—	—	791,320	—	12,000,000	722,462
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	2,124,119	75,018,476	93,281,605	1,621,369,985	13,851,577	740,815	—	249,543
Class - P (USD) Shares	—	—	—	—	1,687,460	123,004	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Distributing Shares	—	—	—	—	—	—	—	—
Net Asset Value per Share at June 30, 2015								
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	€ 9.75	—	\$ 9.95	¥ 9.95	—	—	—	—
Class - I Shares	€ 9.74	—	—	—	€ 9.56	—	\$ 10.15	€ 9.74
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 9.72	€ 9.68	\$ 9.94	¥ 9.94	€ 9.55	€ 9.34	—	€ 9.74
Class - P (USD) Shares	—	—	—	—	\$ 9.50	\$ 9.29	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Distributing Shares	—	—	—	—	—	—	—	—
2014								
Net Asset Value at December 31, 2014								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	\$ 120,961,957	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Number of Shares Outstanding at December 31, 2014								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	12,000,000	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Net Asset Value per Share at December 31, 2014								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	\$ 10.08	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
2013								
Net Asset Value at December 31, 2013								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—
Number of Shares Outstanding at December 31, 2013								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—
Net Asset Value per Share at December 31, 2013								
Class - B Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	—	—	—	—	—	—	—	—

⁽¹⁾ State Street Europe Equity Fund was launched on May 1, 2015.

⁽²⁾ State Street Europe Enhanced Equity Fund was launched on May 1, 2015.

⁽³⁾ State Street North America Enhanced Equity Fund was launched on May 1, 2015.

⁽⁴⁾ State Street Asia Pacific Enhanced Equity Fund was launched on May 1, 2015.

⁽⁵⁾ State Street Emerging Asia Equity Fund was launched on May 1, 2015.

⁽⁶⁾ State Street Emerging Latin America Equity Fund was launched on May 1, 2015.

⁽⁷⁾ State Street Flexible Asset Allocation Fund was launched on May 1, 2015.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

STATISTICAL INFORMATION

	State Street Flexible Asset Allocation Plus Fund ⁽¹⁾	State Street Global Enhanced Equity Fund ⁽²⁾	State Street Global Green Bond Index Fund ⁽³⁾
	EUR	USD	EUR
2015			
Net Asset Value at June 30, 2015			
Class - A (USD) Shares	—	—	—
Class - B Shares	€ 51,386,067	—	—
Class - I Shares	€ 23,577,091	\$ 71,320,027	€ 6,151,304
Class - I Distributing Shares	—	\$ 48,695,958	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	\$ 9,862,566
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	€ 4,439,335
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	€ 19,106,787	—	—
Class - P (USD) Shares	—	—	—
Class - P Distributing Shares	—	—	—
Class - P (EUR) Distributing Shares	—	—	—
Number of Shares Outstanding at June 30, 2015			
Class - A (USD) Shares	—	—	—
Class - B Shares	5,258,581	—	—
Class - I Shares	2,415,787	7,072,617	631,100
Class - I Distributing Shares	—	4,829,100	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	1,012,593
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	455,156
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	1,958,933	—	—
Class - P (USD) Shares	—	—	—
Class - P Distributing Shares	—	—	—
Class - P (EUR) Distributing Shares	—	—	—
Net Asset Value per Share at June 30, 2015			
Class - A (USD) Shares	—	—	—
Class - B Shares	€ 9.77	—	—
Class - I Shares	€ 9.76	\$ 10.08	€ 9.75
Class - I Distributing Shares	—	\$ 10.08	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	\$ 9.74
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	€ 9.75
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	€ 9.75	—	—
Class - P (USD) Shares	—	—	—
Class - P Distributing Shares	—	—	—
Class - P (EUR) Distributing Shares	—	—	—
2014			
Net Asset Value at December 31, 2014			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—
Class - P Distributing Shares	—	—	—
Number of Shares Outstanding at December 31, 2014			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—
Class - P Distributing Shares	—	—	—
Net Asset Value per Share at December 31, 2014			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—
Class - P Distributing Shares	—	—	—
2013			
Net Asset Value at December 31, 2013			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—
Number of Shares Outstanding at December 31, 2013			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—
Net Asset Value per Share at December 31, 2013			
Class - B Shares	—	—	—
Class - I Shares	—	—	—
Class - I Distributing Shares	—	—	—
Class - I (EUR) Shares	—	—	—
Class - I (USD) Shares	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Shares	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—
Class - P Shares	—	—	—

⁽¹⁾ State Street Flexible Asset Allocation Plus Fund was launched on May 1, 2015.

⁽²⁾ State Street Global Enhanced Equity Fund was launched on February 10, 2015.

⁽³⁾ State Street Global Green Bond Index Fund was launched on April 29, 2015.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 97.62%					
Brazil					
Banco ABC Brasil SA—Preferred Stock	BRL	76,645	326,199	259,089	0.24
Banco Bradesco SA—Preferred Stock	BRL	78,491	764,233	646,315	0.60
Banco do Brasil SA	BRL	198,600	1,657,464	1,393,181	1.29
Banco do Estado do Rio Grande do Sul SA—Preferred Stock	BRL	154,562	629,659	397,887	0.37
BB Seguridade Participacoes SA	BRL	77,900	637,420	767,487	0.71
Cia Paranaense de Energia—Preferred Stock	BRL	7,600	81,033	76,743	0.07
Direcional Engenharia SA	BRL	156,600	595,072	228,488	0.21
Fibria Celulose SA	BRL	35,600	439,924	436,315	0.40
Itau Unibanco Holding SA—Preferred Stock	BRL	119,554	1,371,674	1,182,017	1.10
JBS SA	BRL	371,300	1,463,915	1,755,043	1.63
Multipius SA	BRL	46,500	495,288	503,806	0.47
Petroleo Brasileiro SA—Preferred Stock	BRL	76,296	427,535	280,173	0.26
Smiles SA	BRL	51,100	759,978	777,909	0.72
Telefonica Brasil SA—Preferred Stock	BRL	32,500	473,158	409,026	0.38
Via Varejo SA	BRL	51,800	249,651	168,070	0.16
Total Brazil			10,372,203	9,281,549	8.61
Chile					
Banco de Chile	CLP	5,287,633	543,152	519,959	0.48
Banco de Credito e Inversiones	CLP	3,958	175,725	156,106	0.15
Corpbanca SA	CLP	11,915,873	130,656	118,028	0.11
E.CL SA	CLP	82,372	115,107	100,270	0.09
Empresas CMPC SA	CLP	89,341	231,959	218,098	0.20
Enersis SA—ADR	USD	93,893	1,283,060	1,333,985	1.24
Total Chile			2,479,659	2,446,446	2.27
China					
Bank of China Ltd	HKD	2,829,000	1,203,560	1,650,653	1.53
Bank of Chongqing Co Ltd	HKD	193,000	178,324	165,341	0.15
Bengang Steel Plates Co Ltd	HKD	332,600	175,191	166,726	0.15
China Communications Construction Co Ltd	HKD	534,000	674,514	717,119	0.67
China Construction Bank Corp	HKD	1,968,000	1,342,429	1,613,060	1.50
China Lilang Ltd	HKD	391,000	430,778	401,959	0.37
Chongqing Changan Automobile Co Ltd	HKD	339,200	931,416	778,701	0.72
Chongqing Rural Commercial Bank Co Ltd	HKD	769,000	569,703	552,854	0.51
CNOOC Ltd	HKD	564,000	818,509	718,231	0.67
CRRC Corp Ltd	HKD	626,450	536,791	863,030	0.80
Evergrande Real Estate Group Ltd	HKD	49	16	26	0.00
Fosun International Ltd	HKD	624,000	1,443,784	1,317,655	1.22
Great Wall Motor Co Ltd	HKD	93,000	570,573	409,128	0.38
Industrial & Commercial Bank of China Ltd	HKD	889,000	528,809	633,979	0.59
KWG Property Holding Ltd	HKD	352,000	240,798	266,509	0.25
Lao Feng Xiang Co Ltd	USD	73,700	404,009	362,084	0.34
NetEase Inc—ADR	USD	4,200	537,059	546,072	0.51
Peak Sport Products Co Ltd	HKD	347,000	88,200	75,925	0.07
Ping An Insurance Group Co of China Ltd	HKD	40,500	527,348	490,901	0.46
Shandong Chenming Paper Holdings Ltd	HKD	713,700	567,835	477,569	0.44
Shanghai Baosight Software Co Ltd	USD	132,400	709,805	504,075	0.47
Shanghai Mechanical and Electrical Industry Co Ltd	USD	73,900	152,446	203,620	0.19
Tencent Holdings Ltd	HKD	81,200	1,100,773	1,454,249	1.35
Zhejiang Expressway Co Ltd	HKD	662,000	891,003	824,636	0.76
Total China			14,623,673	15,194,102	14.10
Colombia					
Banco Davivienda SA—Preferred Stock	COP	33,985	358,134	313,747	0.29
Bancolombia SA—ADR	USD	21,117	863,142	814,962	0.76
Ecopetrol SA—ADR	USD	8,400	115,421	99,968	0.09
Grupo Aval Acciones y Valores SA—Preferred Stock	COP	245,056	104,682	107,871	0.10

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMERGING MARKETS SELECT EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Colombia - (Continued)					
Pacific Rubiales Energy Corp	CAD	94,000	507,520	318,284	0.29
Total Colombia			1,948,899	1,654,832	1.53
Czech Republic					
CEZ AS	CZK	56,296	1,248,682	1,173,029	1.09
Komerční banka as	CZK	967	176,086	192,375	0.18
Total Czech Republic			1,424,768	1,365,404	1.27
Egypt					
Commercial International Bank Egypt SAE	EGP	188,718	1,030,398	1,253,103	1.16
Egyptian Financial Group-Hermes Holding Co	EGP	149,903	283,744	243,332	0.23
Total Egypt			1,314,142	1,496,435	1.39
Greece					
Aegean Airlines SA	EUR	14,344	107,222	73,916	0.07
FF Group	EUR	14,691	382,443	296,449	0.27
Hellenic Telecommunications Organization SA	EUR	8,648	97,639	59,131	0.05
JUMBO SA	EUR	26,187	236,985	162,021	0.15
Metka SA	EUR	8,356	73,505	54,277	0.05
Motor Oil Hellas Corinth Refineries SA	EUR	17,591	147,663	124,679	0.12
Mytilineos Holdings SA	EUR	26,637	151,802	128,602	0.12
National Bank of Greece SA	EUR	93,103	178,041	91,653	0.09
OPAP SA	EUR	61,086	567,414	397,810	0.37
Total Greece			1,942,714	1,388,538	1.29
Hong Kong					
China Mobile Ltd	HKD	135,500	1,331,088	1,556,905	1.45
Skyworth Digital Holdings Ltd	HKD	1,460,000	1,238,604	1,166,257	1.08
Wasion Group Holdings Ltd	HKD	330,000	435,822	456,917	0.42
Yuexiu REIT	HKD	915,000	460,495	452,315	0.42
Total Hong Kong			3,466,009	3,632,394	3.37
Hungary					
MOL Hungarian Oil & Gas PLC	HUF	7,793	351,777	357,924	0.33
OTP Bank PLC	HUF	53,357	840,502	947,756	0.88
Richter Gedeon Nyrt	HUF	11,190	162,771	150,847	0.14
Total Hungary			1,355,050	1,456,527	1.35
India					
Ajanta Pharma Ltd	INR	13,033	282,460	288,205	0.27
Amara Raja Batteries Ltd	INR	17,263	199,998	214,923	0.20
Aurobindo Pharma Ltd	INR	46,091	742,525	943,228	0.88
Bharat Forge Ltd	INR	20,212	245,485	302,885	0.28
Bharat Petroleum Corp Ltd	INR	89,703	949,772	1,111,738	1.03
Britannia Industries Ltd	INR	31,902	1,023,722	1,242,295	1.15
Gujarat Pipavav Port Ltd	INR	26,422	66,485	81,144	0.08
Hindustan Unilever Ltd	INR	142,852	1,546,967	1,845,642	1.71
Indiabulls Housing Finance Ltd	INR	119,365	752,516	1,047,165	0.97
Infosys Ltd	INR	54,332	742,030	753,770	0.70
Nestle India Ltd	INR	8,110	781,307	726,071	0.67
Power Finance Corp Ltd	INR	44,408	173,875	160,227	0.15
Rural Electrification Corp Ltd	INR	32,991	129,792	127,938	0.12
Tata Motors Ltd	INR	50,716	311,771	310,326	0.29

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMERGING MARKETS SELECT EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
India - (Continued)					
Torrent Pharmaceuticals Ltd	INR	10,019	167,589	183,775	0.17
Total India			8,116,294	9,339,332	8.67
Indonesia					
Bank Negara Indonesia Persero Tbk PT	IDR	1,704,000	680,554	607,954	0.56
Bank Rakyat Indonesia Persero Tbk PT	IDR	898,900	622,972	626,292	0.58
Surya Semesta Internusa Tbk PT	IDR	1,732,300	129,975	112,532	0.11
Telekomunikasi Indonesia Persero Tbk PT	IDR	2,921,300	479,968	576,194	0.54
United Tractors Tbk PT	IDR	308,700	436,163	423,409	0.39
Total Indonesia			2,349,632	2,346,381	2.18
Korea					
Amorepacific Corp	KRW	1,712	400,154	575,794	0.53
Kia Motors Corp	KRW	11,858	482,706	432,212	0.40
Korea Electric Power Corp	KRW	12,316	460,536	453,860	0.42
Korean Reinsurance Co	KRW	29,251	257,818	289,489	0.27
LG Household & Health Care Ltd	KRW	975	505,946	607,201	0.56
S&T Motiv Co Ltd	KRW	2,365	112,906	126,543	0.12
Samsung Electronics Co Ltd	KRW	4,696	4,859,043	4,791,088	4.45
Samsung Electronics Co Ltd—Preferred Stock	KRW	546	455,351	436,243	0.41
Silicon Works Co Ltd	KRW	7,741	206,615	234,192	0.22
SK Hynix Inc	KRW	22,256	825,010	757,485	0.70
Total Korea			8,566,085	8,704,107	8.08
Malaysia					
Berjaya Auto Bhd	MYR	246,120	149,033	158,074	0.15
British American Tobacco Malaysia Bhd	MYR	9,500	158,633	140,109	0.13
DiGi.Com Bhd	MYR	832,400	1,167,172	1,061,321	0.98
IJM Corp Bhd	MYR	281,500	472,374	436,592	0.41
Kossan Rubber Industries	MYR	74,900	120,535	115,810	0.11
Malayan Banking Bhd	MYR	158,132	374,739	343,808	0.32
Tenaga Nasional Bhd	MYR	37,600	113,387	113,054	0.10
Top Glove Corp Bhd	MYR	284,300	384,786	449,727	0.42
UEM Edgenta Bhd	MYR	150,400	143,204	123,429	0.11
Unisem M Bhd	MYR	803,500	482,403	445,340	0.41
Westports Holdings Bhd	MYR	291,900	312,313	293,714	0.27
Total Malaysia			3,878,579	3,680,978	3.41
Mexico					
America Movil SAB de CV—ADR	USD	19,190	322,262	367,025	0.34
Corp Inmobiliaria Vesta SAB de CV	MXN	126,000	206,695	184,360	0.17
Credito Real SAB de CV SOFOM ER	MXN	120,915	259,914	243,317	0.23
El Puerto de Liverpool SAB de CV	MXN	28,000	283,305	290,754	0.27
Gruma SAB de CV	MXN	61,800	612,336	713,956	0.66
Grupo Aeroportuario del Centro Norte Sab de CV	MXN	99,400	419,090	439,901	0.41
Grupo Financiero Interacciones SA de CV	MXN	3,400	20,808	18,654	0.02
Grupo Mexico SAB de CV	MXN	175,949	482,132	476,845	0.44
Mexico Real Estate Management SA de CV REIT	MXN	228,100	300,563	283,127	0.26
OHL Mexico SAB de CV	MXN	455,400	803,730	535,044	0.50
Southern Copper Corp	USD	12,400	339,184	327,306	0.30
Total Mexico			4,050,019	3,880,289	3.60
Peru					
Cia de Minas Buenaventura SAA—ADR	USD	11,200	114,442	104,340	0.10
Credicorp Ltd	USD	10,583	1,281,805	1,319,503	1.22

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMERGING MARKETS SELECT EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Peru - (Continued)					
Grana y Montero SAA—ADR	USD	7,000	102,350	44,104	0.04
Total Peru			1,498,597	1,467,947	1.36
Philippines					
Ayala Land Inc	PHP	406,900	324,116	302,102	0.28
BDO Unibank Inc	PHP	433,910	845,010	936,236	0.87
Globe Telecom Inc	PHP	13,545	707,423	676,721	0.63
Security Bank Corp	PHP	125,680	407,260	404,013	0.37
Universal Robina Corp	PHP	73,990	218,063	285,714	0.27
Vista Land & Lifescapes Inc	PHP	461,300	51,879	58,306	0.05
Total Philippines			2,553,751	2,663,092	2.47
Poland					
KGHM Polska Miedz SA	PLN	10,849	339,098	275,860	0.26
PGE Polska Grupa Energetyczna SA	PLN	108,973	469,037	479,540	0.45
Polski Koncern Naftowy Orlen SA	PLN	41,293	588,846	727,536	0.68
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	126,272	161,228	198,882	0.18
Powszechny Zaklad Ubezpieczen SA	PLN	5,687	640,225	587,171	0.54
Tauron Polska Energia SA	PLN	289,445	339,073	302,542	0.28
Total Poland			2,537,507	2,571,531	2.39
Qatar					
Al Meera Consumer Goods Co QSC	QAR	3,546	157,919	220,867	0.21
Commercial Bank of Qatar QSC	QAR	24,481	324,035	331,274	0.31
Doha Bank QSC	QAR	26,254	337,673	344,266	0.32
Gulf International Services QSC	QAR	6,001	140,759	118,331	0.11
Industries Qatar QSC	QAR	5,809	214,187	206,182	0.19
Qatar National Bank SAQ	QAR	7,497	316,238	356,456	0.33
Qatar Navigation QSC	QAR	8,233	171,005	196,841	0.18
Total Qatar			1,661,816	1,774,217	1.65
Russia					
Lukoil OAO—ADR	USD	11,173	520,079	441,274	0.41
Magnit PJSC	USD	882	153,512	161,957	0.15
MMC Norilsk Nickel PJSC—ADR	USD	48,203	735,734	729,837	0.68
Moscow Exchange MICEX-RTS PJSC	USD	551,171	715,293	619,915	0.58
NOVATEK OAO—GDR	USD	6,741	571,947	615,898	0.57
Severstal PAO—GDR	USD	61,706	521,089	585,936	0.54
Surgutneftegas OAO—Preferred Stock	USD	720,437	422,935	494,972	0.46
Total Russia			3,640,589	3,649,789	3.39
South Africa					
Astral Foods Ltd	ZAR	8,606	124,084	102,453	0.10
Barclays Africa Group Ltd	ZAR	15,275	208,416	206,673	0.19
Coronation Fund Managers Ltd	ZAR	82,796	618,114	504,531	0.47
Emira Property Fund REIT	ZAR	75,618	104,087	94,943	0.09
FirstRand Ltd	ZAR	299,006	955,891	1,178,878	1.09
Hyprop Investments Ltd	ZAR	27,238	224,283	243,702	0.23
Investec Ltd	ZAR	46,820	307,820	379,265	0.35
Kumba Iron Ore Ltd	ZAR	26,607	708,855	297,000	0.28
Lewis Group Ltd	ZAR	105,038	571,699	765,734	0.71
Liberty Holdings Ltd	ZAR	11,651	130,003	125,066	0.12
Mondi Ltd	ZAR	55,913	791,686	1,103,676	1.02
MTN Group Ltd	ZAR	26,072	404,736	440,995	0.41
Naspers Ltd	ZAR	5,765	508,557	807,806	0.75
Redefine Properties Ltd REIT	ZAR	307,002	257,055	231,774	0.21
SA Corporate Real Estate Fund Nominees Pty Ltd REIT	ZAR	198,526	74,757	67,233	0.06
Sasol Ltd	ZAR	17,619	636,333	586,263	0.54

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMERGING MARKETS SELECT EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
South Africa - (Continued)					
Standard Bank Group Ltd	ZAR	19,436	217,561	230,190	0.21
Steinhoff International Holdings Ltd	ZAR	206,745	869,833	1,176,977	1.09
Vodacom Group Ltd	ZAR	63,597	622,691	652,247	0.61
Total South Africa			8,336,461	9,195,406	8.53
Spain					
Cemex Latam Holdings SA	COP	28,046	155,807	123,552	0.11
Total Spain			155,807	123,552	0.11
Taiwan					
Asustek Computer Inc	TWD	22,000	199,273	192,303	0.18
AU Optronics Corp	TWD	2,646,000	1,033,984	1,050,608	0.97
Compal Electronics Inc	TWD	465,000	335,040	317,863	0.29
Highwealth Construction Corp	TWD	320,000	529,548	685,088	0.64
Hon Hai Precision Industry Co Ltd	TWD	648,064	1,289,517	1,828,555	1.70
Innolux Corp	TWD	2,407,000	949,572	1,127,250	1.05
King's Town Bank Co Ltd	TWD	484,000	417,176	377,310	0.35
Pegatron Corp	TWD	174,000	441,485	457,041	0.42
Taichung Commercial Bank Co Ltd	TWD	334,000	95,879	102,984	0.10
Taishin Financial Holding Co Ltd	TWD	945,738	307,874	353,502	0.33
Taiwan Semiconductor Manufacturing Co Ltd	TWD	507,000	1,585,206	2,072,062	1.92
Total Taiwan			7,184,554	8,564,566	7.95
Thailand					
Advanced Info Service PCL	THB	47,100	293,923	300,377	0.28
Airports of Thailand PCL	THB	7,900	63,077	63,607	0.06
Asia Plus Group Holdings Securities PCL	THB	495,300	50,568	55,805	0.05
Bangkok Bank PCL—NVDR	THB	111,100	533,806	525,496	0.49
Delta Electronics Thailand PCL	THB	71,700	116,164	172,426	0.16
GFPT PCL	THB	497,200	210,066	158,543	0.15
Hana Microelectronics PCL	THB	124,600	150,496	134,094	0.12
Krung Thai Bank PCL	THB	444,600	245,146	202,023	0.19
Major Cineplex Group PCL	THB	594,100	555,483	532,805	0.49
PTT PCL	THB	96,200	835,996	917,708	0.85
SVI PCL	THB	1,278,800	172,074	158,352	0.15
Tisco Financial Group PCL	THB	141,000	173,040	172,350	0.16
Tisco Financial Group PCL—NVDR	THB	126,500	155,436	154,626	0.14
Total Thailand			3,555,275	3,548,212	3.29
Turkey					
Dogus Otomotiv Servis ve Ticaret AS	TRY	129,188	538,322	679,495	0.63
Emlak Konut Gayrimenkul Yatirim Ortakligi AS REIT	TRY	471,902	441,352	436,340	0.40
Eregli Demir ve Celik Fabrikalari TAS	TRY	663,649	883,711	964,922	0.90
Tupras Turkiye Petrol Rafinerileri AS	TRY	9,280	211,345	211,097	0.20
Turk Hava Yollari AO	TRY	333,106	979,034	982,040	0.91
Turkiye Is Bankasi	TRY	274,565	609,003	518,786	0.48
Total Turkey			3,662,767	3,792,680	3.52
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	166,205	286,350	312,315	0.29
Air Arabia PJSC	AED	562,372	215,030	222,618	0.21
DP World Ltd	USD	42,229	690,724	811,076	0.75

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMERGING MARKETS SELECT EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Arab Emirates - (Continued)					
Dubai Islamic Bank PJSC	AED	301,890	477,595	504,576	0.47
Total United Arab Emirates			1,669,699	1,850,585	1.72
United Kingdom					
Gem Diamonds Ltd	GBP	61,212	125,667	125,498	0.12
Total United Kingdom			125,667	125,498	0.12
Total Common and Preferred Stocks			102,470,216	105,194,389	97.62
Mutual Fund - 0.97%					
United States					
iShares MSCI Emerging Markets ETF	USD	29,317	1,123,252	1,042,488	0.97
Total United States			1,123,252	1,042,488	0.97
Total Mutual Fund			1,123,252	1,042,488	0.97
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			103,593,468	106,236,877	98.59
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Mexico					
Corporacion Chihuahua SA de CV*	MXN	414,414	—	0.00	0.00
Corporacion Chihuahua SA de CV—Preferred Stock*	MXN	429	—	0.00	0.00
Total Mexico			—	0.00	0.00
Thailand					
Nava Finance PCL*	THB	54,800	—	0.00	0.00
Total Thailand			—	0.00	0.00
Total Common and Preferred Stocks			—	0.00	0.00
Total Other transferable securities			—	0.00	0.00
TOTAL INVESTMENTS			103,593,468	106,236,877	98.59
Other Net Assets/(Liabilities)				1,520,477	1.41
TOTAL NET ASSETS				107,757,354	100.00

* The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.58%					
Austria					
voestalpine AG	EUR	16,012	591,944	597,728	0.53
Wienerberger AG	EUR	73,039	1,060,790	1,030,215	0.92
Total Austria			1,652,734	1,627,943	1.45
Belgium					
Anheuser-Busch InBev NV	EUR	5,216	563,488	560,720	0.50
Delhaize Group SA	EUR	28,562	2,016,335	2,115,302	1.88
Melexis NV	EUR	2,773	152,205	144,196	0.13
Nyrstar NV	EUR	162,773	574,961	523,152	0.47
Proximus	EUR	18,286	604,000	579,118	0.51
UCB SA	EUR	15	1,014	966	0.00
Total Belgium			3,912,003	3,923,454	3.49
Finland					
Nokia OYJ	EUR	122,163	742,733	743,973	0.66
Stora Enso OYJ	EUR	122,865	1,135,092	1,135,887	1.01
UPM-Kymmene OYJ	EUR	119,366	1,929,221	1,894,338	1.69
Total Finland			3,807,046	3,774,198	3.36
France					
Airbus Group SE	EUR	40,431	2,424,999	2,353,084	2.09
AXA SA	EUR	157,896	3,471,558	3,573,186	3.18
BNP Paribas SA	EUR	57,959	3,239,326	3,138,480	2.79
Cap Gemini SA	EUR	31,903	2,468,554	2,532,141	2.25
Cie de Saint-Gobain	EUR	33,659	1,368,407	1,355,448	1.21
Credit Agricole SA	EUR	162,682	2,195,429	2,170,178	1.93
Dassault Systemes	EUR	191	12,839	12,457	0.01
Electricite de France SA	EUR	86,509	1,963,383	1,730,180	1.54
Lafarge SA	EUR	21,184	1,350,584	1,254,940	1.12
Orpea	EUR	219	12,742	13,742	0.01
Peugeot SA	EUR	75,518	1,261,995	1,392,930	1.24
Renault SA	EUR	28,403	2,641,874	2,653,408	2.36
Saft Groupe SA	EUR	7,105	252,342	248,675	0.22
Sanofi	EUR	49,026	4,446,298	4,326,054	3.85
Societe Generale SA	EUR	60,640	2,659,529	2,538,997	2.26
Teleperformance	EUR	27,150	1,779,967	1,720,496	1.53
Thales SA	EUR	27,373	1,458,290	1,482,522	1.32
TOTAL SA	EUR	33,164	1,585,461	1,444,955	1.28
Valeo SA	EUR	7,594	1,059,805	1,073,412	0.95
Total France			35,653,382	35,015,285	31.14
Germany					
Allianz SE	EUR	20,246	3,039,152	2,828,366	2.51
Bayer AG	EUR	34,512	4,348,218	4,332,982	3.85
Commerzbank AG	EUR	32,024	388,419	367,155	0.33
Daimler AG	EUR	38,442	3,243,341	3,138,405	2.79
Deutsche Telekom AG	EUR	227,933	3,658,227	3,521,565	3.13
Dialog Semiconductor PLC	EUR	7,910	316,882	383,556	0.34
E.ON SE	EUR	72	1,063	860	0.00
HeidelbergCement AG	EUR	17,018	1,153,368	1,210,490	1.08
Henkel AG & Co KGaA—Preferred Stock	EUR	12,171	1,231,939	1,224,403	1.09
HOCHTIEF AG	EUR	9,654	660,223	670,953	0.60
Infineon Technologies AG	EUR	242,681	2,580,629	2,701,039	2.40
Merck KGaA	EUR	15,273	1,433,202	1,365,101	1.21
Siemens AG	EUR	31,963	3,090,280	2,887,857	2.57

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
Volkswagen AG—Preferred Stock	EUR	13,668	3,098,673	2,842,944	2.53
Total Germany			28,243,616	27,475,676	24.43
Ireland					
Glanbia PLC	EUR	23,945	384,714	422,151	0.37
Kerry Group PLC	EUR	9,835	636,143	653,929	0.58
Ryanair Holdings PLC	EUR	51,989	531,763	614,510	0.55
Total Ireland			1,552,620	1,690,590	1.50
Italy					
Banca Popolare di Milano Scarl	EUR	1,203,805	1,066,285	1,138,800	1.01
Cementir Holding SpA	EUR	65,167	412,709	382,856	0.34
Enel SpA	EUR	622,866	2,600,801	2,531,327	2.25
Eni SpA	EUR	58,536	1,008,959	931,893	0.83
Intesa Sanpaolo SpA	EUR	543,340	1,595,357	1,766,942	1.57
Italcementi SpA	EUR	107,435	691,875	636,015	0.57
Mediobanca SpA	EUR	156,179	1,346,437	1,373,594	1.22
Saipem SpA	EUR	17,816	220,581	168,807	0.15
UniCredit SpA	EUR	135,400	860,372	815,785	0.73
Unione di Banche Italiane SCpA	EUR	63,913	452,564	459,854	0.41
Unipol Gruppo Finanziario SpA	EUR	193,441	910,056	882,091	0.78
Total Italy			11,165,996	11,087,964	9.86
Luxembourg					
APERAM SA	EUR	51,600	1,752,891	1,861,212	1.66
ArcelorMittal	EUR	95,665	920,071	835,442	0.74
Grand City Properties SA	EUR	12,271	204,847	191,121	0.17
Total Luxembourg			2,877,809	2,887,775	2.57
Netherlands					
ASM International NV	EUR	26	783	1,078	0.00
BE Semiconductor Industries NV	EUR	561	13,989	14,005	0.01
Fugro NV	EUR	12,120	309,564	238,279	0.21
ING Groep NV	EUR	235,327	3,138,586	3,485,193	3.10
Koninklijke Ahold NV	EUR	66,831	1,136,019	1,122,761	1.00
TKH Group NV	EUR	15,232	505,703	572,343	0.51
Wolters Kluwer NV	EUR	81,771	2,324,432	2,178,788	1.94
Total Netherlands			7,429,076	7,612,447	6.77
Portugal					
EDP - Energias de Portugal SA	EUR	201,902	723,406	687,476	0.61
Total Portugal			723,406	687,476	0.61
Spain					
Amadeus IT Holding SA	EUR	53,979	2,135,427	1,930,019	1.72
Banco Santander SA	EUR	265,304	1,797,187	1,661,864	1.48
Bolsas y Mercados Espanoles SHMSF SA	EUR	27,780	1,116,105	1,007,859	0.90
Distribuidora Internacional de Alimentacion SA	EUR	36,231	259,389	248,182	0.22
Gamesa Corp Tecnologica SA	EUR	68,011	819,648	960,996	0.85
Inditex SA	EUR	22,336	627,417	651,206	0.58
Liberbank SA	EUR	341,214	262,360	221,789	0.20
Repsol SA	EUR	120,188	2,206,554	1,892,961	1.68

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Spain - (Continued)					
Repsol SA - Rights	EUR	123,856	—	57,593	0.05
Total Spain			9,224,087	8,632,469	7.68
United Kingdom					
International Consolidated Airlines Group SA	EUR	259,909	1,927,172	1,813,125	1.61
Reed Elsevier NV	EUR	108,005	2,288,482	2,297,806	2.04
Unilever NV	EUR	92,332	3,544,524	3,449,062	3.07
Total United Kingdom			7,760,178	7,559,993	6.72
Total Common and Preferred Stocks			114,001,953	111,975,270	99.58
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			114,001,953	111,975,270	99.58
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Austria					
Immoeast AG*	EUR	163,828	—	0.00	0.00
Total Austria			—	0.00	0.00
Netherlands					
SNS REAAL NV**	EUR	173,619	268,991	0.00	0.00
Total Netherlands			268,991	0.00	0.00
Total Common and Preferred Stocks			268,991	0.00	0.00
Total Other transferable securities			268,991	0.00	0.00
TOTAL INVESTMENTS			114,270,944	111,975,270	99.58
Other Net Assets/(Liabilities)				468,313	0.42
TOTAL NET ASSETS				112,443,583	100.00

* The security was acquired in an all-stock deal by IMMOFINANZ AG on April 29, 2010. Escrowed shares are held to prepare for the event of review procedures of the exchange ratio. The Board of Directors decided to price it at 0.00 from September 03, 2010.

** Trading of the security has been suspended due to its nationalization by Dutch government, and thus the Board of Directors decided to price it at 0.00 from February 4, 2013.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.28%					
Australia					
Arcor Ltd, 4.625%, 16/04/19	EUR	500,000	534,353	568,400	0.04
Arcor Ltd, 2.750%, 22/03/23	EUR	400,000	390,986	430,328	0.03
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	1,000,000	983,412	975,200	0.07
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	500,000	497,988	466,300	0.03
Aurizon Network Pty Ltd, 2.000%, 18/09/24	EUR	500,000	496,290	487,880	0.03
AusNet Services Holdings Pty Ltd, 2.375%, 24/07/20	EUR	600,000	607,042	632,910	0.05
AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	EUR	500,000	546,566	545,900	0.04
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	500,000	497,571	460,000	0.03
Australia & New Zealand Banking Group Ltd, 3.750%, 10/03/17	EUR	1,250,000	1,285,670	1,322,837	0.09
Australia & New Zealand Banking Group Ltd, 5.125%, 10/09/19	EUR	700,000	752,740	816,389	0.06
Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	EUR	400,000	396,889	446,580	0.03
Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	EUR	500,000	504,699	495,475	0.04
BHP Billiton Finance Ltd, 2.125%, 29/11/18	EUR	1,550,000	1,594,799	1,632,072	0.12
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	1,050,000	1,063,014	1,114,260	0.08
BHP Billiton Finance Ltd, 0.750%, 28/10/22	EUR	500,000	496,259	476,400	0.03
BHP Billiton Finance Ltd, 3.000%, 29/05/24	EUR	900,000	988,968	1,005,228	0.07
BHP Billiton Finance Ltd, 3.250%, 24/09/27	EUR	732,000	747,403	838,652	0.06
BHP Billiton Finance Ltd, 1.500%, 29/04/30	EUR	500,000	499,867	444,775	0.03
BHP Billiton Finance Ltd, 3.125%, 29/04/33	EUR	600,000	589,410	651,480	0.05
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	300,000	297,087	312,060	0.02
Commonwealth Bank of Australia, 4.250%, 10/11/16	EUR	1,700,000	1,757,270	1,791,205	0.13
Commonwealth Bank of Australia, 4.250%, 06/04/18	EUR	600,000	647,178	661,944	0.05
Commonwealth Bank of Australia, 1.625%, 04/02/19	EUR	900,000	904,844	928,368	0.07
Commonwealth Bank of Australia, 5.500%, 06/08/19	EUR	830,000	885,593	974,769	0.07
Commonwealth Bank of Australia, 4.375%, 25/02/20	EUR	900,000	977,732	1,044,657	0.07
Commonwealth Bank of Australia, 2.000%, 22/04/27	EUR	1,200,000	1,196,884	1,135,116	0.08
Macquarie Bank Ltd, 2.500%, 18/09/18	EUR	500,000	501,360	527,785	0.04
Macquarie Bank Ltd, 1.000%, 16/09/19	EUR	600,000	600,000	599,574	0.04
Macquarie Bank Ltd, 6.000%, 21/09/20	EUR	400,000	418,690	474,376	0.03
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	300,000	297,884	290,028	0.02
National Australia Bank Ltd, 4.750%, 15/07/16	EUR	1,100,000	1,142,853	1,151,590	0.08
National Australia Bank Ltd, 3.750%, 06/01/17	EUR	550,000	560,085	579,024	0.04
National Australia Bank Ltd, 4.625%, 10/02/20	EUR	900,000	948,221	1,039,311	0.07
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	1,450,000	1,546,985	1,661,888	0.12
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	900,000	893,558	941,751	0.07
National Australia Bank Ltd, 0.875%, 20/01/22	EUR	900,000	900,410	874,692	0.06
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	800,000	817,897	869,840	0.06
National Australia Bank Ltd, 6.750%, 26/06/23	EUR	450,000	504,218	521,195	0.04
National Australia Bank Ltd, 2.000%, 12/11/24	EUR	800,000	794,975	793,136	0.06
Optus Finance Pty Ltd, 3.500%, 15/09/20	EUR	730,000	767,325	818,746	0.06
Origin Energy Finance Ltd, 2.875%, 11/10/19	EUR	500,000	509,113	528,175	0.04
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	1,001,000	1,012,796	1,028,828	0.07
Origin Energy Finance Ltd, 3.500%, 04/10/21	EUR	600,000	600,377	645,210	0.05
Santos Finance Ltd, 8.250%, 22/09/70	EUR	800,000	926,075	863,840	0.06
Scentre Group Trust 1, 1.500%, 16/07/20	EUR	500,000	499,521	506,800	0.04
Scentre Group Trust 1, 2.250%, 16/07/24	EUR	500,000	496,053	507,825	0.04
Scentre Group Trust 2, 3.250%, 11/09/23	EUR	600,000	614,195	665,790	0.05
SGSP Australia Assets Pty Ltd, 2.000%, 30/06/22	EUR	900,000	935,796	910,620	0.07
Stockland Trust Management Ltd, 1.500%, 03/11/21	EUR	300,000	306,707	297,735	0.02
Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	EUR	700,000	700,963	745,185	0.05
Telstra Corp Ltd, 4.750%, 21/03/17	EUR	1,100,000	1,155,381	1,184,590	0.08
Telstra Corp Ltd, 4.250%, 23/03/20	EUR	900,000	986,454	1,044,765	0.07
Telstra Corp Ltd, 3.625%, 15/03/21	EUR	500,000	583,629	572,625	0.04
Telstra Corp Ltd, 3.750%, 16/05/22	EUR	600,000	635,604	699,420	0.05
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	800,000	847,877	920,680	0.07
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	1,100,000	1,159,991	1,183,875	0.08
Transurban Finance Co Pty Ltd, 2.500%, 08/10/20	EUR	500,000	505,335	529,400	0.04
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	600,000	605,194	590,010	0.04
Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	EUR	500,000	499,564	487,350	0.03
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	600,000	607,879	600,054	0.04
Wesfarmers Ltd, 2.750%, 02/08/22	EUR	600,000	608,589	652,650	0.05
Westpac Banking Corp, 4.250%, 22/09/16	EUR	1,900,000	1,964,400	1,991,010	0.14
Westpac Banking Corp, 4.125%, 25/05/18	EUR	1,100,000	1,125,795	1,214,752	0.09
Total Australia			48,722,263	50,173,310	3.57
Austria					
Erste Group Bank AG, 3.375%, 28/03/17	EUR	200,000	200,721	209,060	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Austria - (Continued)					
Erste Group Bank AG, 1.875%, 13/05/19	EUR	400,000	398,328	411,460	0.03
Erste Group Bank AG, 7.125%, 10/10/22	EUR	450,000	482,562	508,374	0.04
OMV AG, 0.600%, 19/11/18	EUR	700,000	700,146	700,595	0.05
OMV AG, 1.750%, 25/11/19	EUR	500,000	499,822	520,950	0.04
OMV AG, 4.375%, 10/02/20	EUR	550,000	618,083	635,470	0.04
OMV AG, 4.250%, 12/10/21	EUR	850,000	1,002,970	1,008,279	0.07
OMV AG, 2.625%, 27/09/22	EUR	600,000	604,275	648,630	0.05
OMV AG, 3.500%, 27/09/27	EUR	600,000	617,505	692,940	0.05
OMV AG, 6.750%, perpetual	EUR	500,000	532,715	548,200	0.04
Raiffeisen Bank International AG, 2.750%, 10/07/17	EUR	500,000	509,683	514,500	0.04
Raiffeisen Bank International AG, 1.875%, 08/11/18	EUR	600,000	599,013	603,114	0.04
Telekom Finanzmanagement GmbH, 4.250%, 27/01/17	EUR	1,100,000	1,165,984	1,165,285	0.08
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	600,000	599,717	660,960	0.05
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	411,000	409,471	475,691	0.03
Telekom Finanzmanagement GmbH, 3.500%, 04/07/23	EUR	200,000	202,243	227,210	0.02
UniCredit Bank Austria AG, 2.625%, 30/01/18	EUR	600,000	604,687	617,124	0.04
UniCredit Bank Austria AG, 2.500%, 27/05/19	EUR	500,000	499,052	515,565	0.04
UNIQA Insurance Group AG, 6.875%, 31/07/43	EUR	300,000	309,747	324,000	0.02
Vienna Insurance Group AG Wiener Versicherung Gruppe, 5.500%, 09/10/43	EUR	400,000	422,717	427,000	0.03
Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	EUR	400,000	411,676	378,000	0.03
Total Austria			11,391,117	11,792,407	0.84
Belgium					
AG Insurance SA/NV, 3.500%, 30/06/47	EUR	500,000	493,780	447,500	0.03
Anheuser-Busch InBev NV, 8.625%, 30/01/17	EUR	500,000	554,909	565,575	0.04
Anheuser-Busch InBev NV, 1.250%, 24/03/17	EUR	500,000	502,113	507,975	0.04
Anheuser-Busch InBev NV, 4.000%, 26/04/18	EUR	675,000	713,435	740,880	0.05
Anheuser-Busch InBev NV, 2.000%, 16/12/19	EUR	700,000	704,826	740,530	0.05
Anheuser-Busch InBev NV, 2.250%, 24/09/20	EUR	1,100,000	1,146,396	1,172,490	0.08
Anheuser-Busch InBev NV, 4.000%, 02/06/21	EUR	600,000	647,512	697,380	0.05
Anheuser-Busch InBev NV, 1.950%, 30/09/21	EUR	900,000	939,391	939,600	0.07
Anheuser-Busch InBev NV, 0.800%, 20/04/23	EUR	700,000	696,586	662,025	0.05
Anheuser-Busch InBev NV, 2.875%, 25/09/24	EUR	586,000	592,024	639,209	0.05
Anheuser-Busch InBev NV, 2.700%, 31/03/26	EUR	1,000,000	1,000,000	1,054,250	0.07
Anheuser-Busch InBev NV, 1.500%, 18/04/30	EUR	1,200,000	1,139,366	1,048,500	0.07
Anheuser-Busch InBev NV, 3.250%, 24/01/33	EUR	500,000	515,880	538,575	0.04
Belfius Bank SA/NV, 1.125%, 22/05/17	EUR	500,000	501,042	504,935	0.04
Belfius Bank SA/NV, 2.250%, 26/09/18	EUR	500,000	502,082	522,680	0.04
BNP Paribas Fortis SA, 4.375%, 01/02/17	EUR	850,000	885,511	903,371	0.06
BNP Paribas Fortis SA, 5.757%, 04/10/17	EUR	1,450,000	1,542,773	1,607,267	0.11
Brussels Airport Co NV/SA, 3.250%, 01/07/20	EUR	500,000	514,665	552,050	0.04
Delhaize Group SA, 3.125%, 27/02/20	EUR	400,000	406,447	435,300	0.03
Elia System Operator SA/NV, 5.250%, 13/05/19	EUR	484,000	534,046	570,307	0.04
Elia System Operator SA/NV, 3.250%, 04/04/28	EUR	600,000	603,690	681,918	0.05
Elia System Operator SA/NV, 3.000%, 07/04/29	EUR	400,000	436,419	433,220	0.03
KBC Groep NV, 2.375%, 25/11/24	EUR	500,000	499,408	503,870	0.04
KBC Groep NV, 1.875%, 11/03/27	EUR	600,000	597,042	565,632	0.04
Solvay SA, 4.625%, 27/06/18	EUR	100,000	110,251	112,140	0.01
Total Belgium			16,779,594	17,147,179	1.22
Bermuda					
Bacardi Ltd, 2.750%, 03/07/23	EUR	500,000	500,390	531,225	0.04
Fidelity International Ltd, 6.875%, 24/02/17	EUR	300,000	318,620	329,538	0.02
Total Bermuda			819,010	860,763	0.06
Brazil					
Vale SA, 4.375%, 24/03/18	EUR	700,000	731,586	758,625	0.05
Vale SA, 3.750%, 10/01/23	EUR	600,000	610,497	625,500	0.04
Votorantim Cimentos SA, 3.250%, 25/04/21	EUR	800,000	797,082	786,000	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Brazil - (Continued)					
Votorantim Cimentos SA, 3.500%, 13/07/22	EUR	500,000	499,352	491,250	0.04
Total Brazil			2,638,517	2,661,375	0.19
British Virgin Islands					
Global Switch Holdings Ltd, 5.500%, 18/04/18	EUR	650,000	684,972	733,168	0.05
Total British Virgin Islands			684,972	733,168	0.05
Canada					
Glencore Finance Canada Ltd, 5.250%, 13/06/17	EUR	400,000	408,513	435,108	0.03
Great-West Lifeco Inc, 2.500%, 18/04/23	EUR	450,000	449,206	477,729	0.03
Total Capital Canada Ltd, 1.875%, 09/07/20	EUR	600,000	622,499	630,450	0.05
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	900,000	900,523	893,340	0.06
Total Capital Canada Ltd, 2.125%, 18/09/29	EUR	1,700,000	1,733,457	1,693,795	0.12
Total Canada			4,114,198	4,130,422	0.29
Cayman Islands					
Hutchison Whampoa Europe Finance 12 Ltd, 2.500%, 06/06/17	EUR	1,400,000	1,424,650	1,454,600	0.10
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	700,000	763,669	793,625	0.06
Hutchison Whampoa Europe Finance 13 Ltd, 3.750%, perpetual	EUR	1,800,000	1,790,396	1,830,600	0.13
Hutchison Whampoa Finance 09 Ltd, 4.750%, 14/11/16	EUR	1,900,000	1,963,239	2,012,670	0.14
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	1,500,000	1,522,489	1,494,075	0.11
MUFG Capital Finance 2 Ltd, 4.850%, perpetual	EUR	1,000,000	1,042,239	1,027,500	0.07
Principal Financial Global Funding II LLC, 4.500%, 26/01/17	EUR	350,000	358,952	370,937	0.03
Thames Water Utilities Cayman Finance Ltd, 3.250%, 09/11/16	EUR	550,000	561,274	572,281	0.04
Total Cayman Islands			9,426,908	9,556,288	0.68
China					
Bank of Communications Co Ltd, 3.625%, 03/10/26	EUR	500,000	492,959	496,045	0.03
Total China			492,959	496,045	0.03
Curacao					
Teva Pharmaceutical Finance IV BV, 2.875%, 15/04/19	EUR	900,000	926,122	965,421	0.07
Total Curacao			926,122	965,421	0.07
Czech Republic					
EP Energy AS, 4.375%, 01/05/18	EUR	550,000	564,926	581,144	0.04
EP Energy AS, 5.875%, 01/11/19	EUR	400,000	418,895	451,456	0.03
Total Czech Republic			983,821	1,032,600	0.07
Denmark					
AP Moeller - Maersk A/S, 4.375%, 24/11/17	EUR	500,000	539,236	546,025	0.04
AP Moeller - Maersk A/S, 3.375%, 28/08/19	EUR	600,000	629,165	660,900	0.05
BRFKredit A/S, 2.500%, 31/01/18	EUR	400,000	401,244	417,872	0.03
Carlsberg Breweries A/S, 3.375%, 13/10/17	EUR	750,000	780,708	797,400	0.06
Carlsberg Breweries A/S, 2.625%, 03/07/19	EUR	800,000	820,476	851,520	0.06
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	600,000	598,687	634,320	0.04
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	1,000,000	991,012	1,021,100	0.07
Danfoss A/S, 1.375%, 23/02/22	EUR	500,000	509,666	501,865	0.04
Danske Bank A/S, 3.875%, 28/02/17	EUR	1,000,000	1,020,702	1,058,390	0.08
Danske Bank A/S, 0.750%, 04/05/20	EUR	1,000,000	997,922	989,530	0.07
Danske Bank A/S, 3.875%, 04/10/23	EUR	1,000,000	1,009,405	1,069,510	0.08
Danske Bank A/S, 2.750%, 19/05/26	EUR	200,000	201,972	204,854	0.01
ISS Global A/S, 1.125%, 09/01/20	EUR	700,000	698,628	697,935	0.05
ISS Global A/S, 2.125%, 02/12/24	EUR	500,000	498,700	495,500	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Denmark - (Continued)					
Nykredit Realkredit A/S, 3.250%, 01/06/17	EUR	650,000	683,288	685,022	0.05
Nykredit Realkredit A/S, 1.750%, 02/05/18	EUR	500,000	503,368	516,925	0.04
Nykredit Realkredit A/S, 1.750%, 28/01/19	EUR	600,000	597,008	623,940	0.04
Sydbank A/S, 1.500%, 17/10/16	EUR	500,000	500,339	506,200	0.04
TDC A/S, 4.375%, 23/02/18	EUR	1,200,000	1,286,683	1,315,680	0.09
TDC A/S, 3.750%, 02/03/22	EUR	400,000	424,534	451,120	0.03
TDC A/S, 1.750%, 27/02/27	EUR	300,000	297,199	274,170	0.02
Total Denmark			13,989,942	14,319,778	1.02
Finland					
Citycon OYJ, 3.750%, 24/06/20	EUR	400,000	400,112	438,480	0.03
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	700,000	747,455	742,665	0.05
Elenia Finance Oyj, 2.875%, 17/12/20	EUR	400,000	405,790	425,828	0.03
Elisa OYJ, 2.250%, 04/10/19	EUR	200,000	199,730	210,840	0.01
Elisa OYJ, 2.750%, 22/01/21	EUR	300,000	324,891	324,135	0.02
Metso OYJ, 2.750%, 04/10/19	EUR	400,000	409,307	424,760	0.03
Pohjola Bank Oyj, 2.625%, 20/03/17	EUR	900,000	910,215	935,730	0.07
Pohjola Bank Oyj, 3.000%, 08/09/17	EUR	700,000	715,588	740,110	0.05
Pohjola Bank Oyj, 1.250%, 14/05/18	EUR	600,000	597,352	612,570	0.04
Pohjola Bank Oyj, 1.750%, 29/08/18	EUR	700,000	707,799	725,347	0.05
Pohjola Bank Oyj, 1.125%, 17/06/19	EUR	1,200,000	1,217,085	1,219,224	0.09
Pohjola Bank Oyj, 2.000%, 03/03/21	EUR	500,000	498,088	520,890	0.04
Pohjola Bank Oyj, 5.750%, 28/02/22	EUR	400,000	437,973	492,180	0.04
Pohjola Bank Oyj, 0.750%, 03/03/22	EUR	800,000	797,362	764,360	0.05
Saastopankkien Keskuspankki Suomi Oyj, 1.000%, 06/05/20	EUR	500,000	496,902	495,945	0.04
Sampo Oyj, 4.250%, 27/02/17	EUR	400,000	416,090	424,612	0.03
Sampo Oyj, 1.500%, 16/09/21	EUR	400,000	405,549	401,096	0.03
Teollisuuden Voima Oyj, 4.625%, 04/02/19	EUR	400,000	417,979	437,412	0.03
Teollisuuden Voima Oyj, 2.500%, 17/03/21	EUR	500,000	503,776	499,350	0.04
Teollisuuden Voima Oyj, 2.125%, 04/02/25	EUR	600,000	596,009	532,800	0.04
Total Finland			11,205,052	11,368,334	0.81
France					
Accor SA, 2.875%, 19/06/17	EUR	500,000	514,439	523,480	0.04
Accor SA, 2.500%, 21/03/19	EUR	600,000	600,366	631,530	0.04
Accor SA, 2.625%, 05/02/21	EUR	900,000	942,011	948,645	0.07
Air Liquide Finance SA, 5.250%, 18/07/17	EUR	900,000	982,050	993,465	0.07
Air Liquide Finance SA, 3.889%, 09/06/20	EUR	550,000	589,459	634,288	0.04
Air Liquide Finance SA, 2.125%, 15/10/21	EUR	700,000	701,693	746,900	0.05
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	500,000	527,863	517,200	0.04
Air Liquide Finance SA, 1.250%, 03/06/25	EUR	500,000	498,333	483,775	0.03
Air Liquide SA, 2.375%, 06/09/23	EUR	300,000	298,953	324,765	0.02
ALD International SA, 1.875%, 13/06/16	EUR	600,000	601,737	608,184	0.04
ALD International SA, 2.000%, 26/05/17	EUR	500,000	499,934	513,280	0.04
ALD International SA, 0.750%, 26/01/18	EUR	500,000	499,112	499,910	0.04
Alstom SA, 4.125%, 01/02/17	EUR	900,000	926,022	947,880	0.07
Alstom SA, 2.250%, 11/10/17	EUR	400,000	402,669	411,800	0.03
Alstom SA, 3.625%, 05/10/18	EUR	300,000	312,424	322,080	0.02
Alstom SA, 3.000%, 08/07/19	EUR	400,000	398,668	422,140	0.03
Alstom SA, 4.500%, 18/03/20	EUR	650,000	682,681	727,415	0.05
Arkema SA, 4.000%, 25/10/17	EUR	450,000	463,680	485,415	0.03
Arkema SA, 3.850%, 30/04/20	EUR	300,000	315,881	339,720	0.02
Arkema SA, 1.500%, 20/01/25	EUR	800,000	798,048	760,520	0.05
Autoroutes du Sud de la France SA, 4.000%, 24/09/18	EUR	400,000	421,209	443,580	0.03
Autoroutes du Sud de la France SA, 7.375%, 20/03/19	EUR	800,000	951,022	993,440	0.07
Autoroutes du Sud de la France SA, 4.125%, 13/04/20	EUR	500,000	536,908	572,650	0.04
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	1,900,000	2,242,618	2,433,710	0.17
Autoroutes du Sud de la France SA, 2.875%, 18/01/23	EUR	500,000	506,213	545,775	0.04
Autoroutes du Sud de la France SA, 2.950%, 17/01/24	EUR	700,000	701,256	768,061	0.05
AXA SA, 5.250%, 16/04/40	EUR	1,250,000	1,275,809	1,395,037	0.10
AXA SA, 5.125%, 04/07/43	EUR	850,000	853,840	972,391	0.07
AXA SA, 3.875%, perpetual	EUR	950,000	944,261	935,750	0.07
AXA SA, 3.941%, perpetual	EUR	1,300,000	1,124,014	1,283,750	0.09
Banque Federative du Credit Mutuel SA, 4.625%, 27/04/17	EUR	650,000	678,562	700,369	0.05

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Banque Federative du Credit Mutuel SA, 2.875%, 21/06/17	EUR	1,300,000	1,347,893	1,362,543	0.10
Banque Federative du Credit Mutuel SA, 1.625%, 11/01/18	EUR	1,000,000	1,010,544	1,028,490	0.07
Banque Federative du Credit Mutuel SA, 3.750%, 26/01/18	EUR	700,000	715,052	757,960	0.05
Banque Federative du Credit Mutuel SA, 2.000%, 19/09/19	EUR	1,000,000	1,004,224	1,048,290	0.07
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	1,450,000	1,539,284	1,668,341	0.12
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	800,000	820,703	897,360	0.06
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	1,300,000	1,310,791	1,393,041	0.10
Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	EUR	1,100,000	1,219,142	1,241,262	0.09
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	1,100,000	1,108,167	1,199,770	0.09
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	1,900,000	1,952,045	2,004,842	0.14
Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24	EUR	1,500,000	1,538,058	1,520,835	0.11
Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	EUR	1,200,000	1,205,390	1,120,008	0.08
BNP Paribas Cardif SA, 4.032%, perpetual	EUR	1,000,000	1,004,837	957,500	0.07
BNP Paribas SA, 2.625%, 16/09/16	EUR	1,125,000	1,156,369	1,156,331	0.08
BNP Paribas SA, 3.000%, 24/02/17	EUR	1,400,000	1,439,544	1,460,382	0.10
BNP Paribas SA, 5.431%, 07/09/17	EUR	1,600,000	1,670,381	1,762,544	0.12
BNP Paribas SA, 5.200%, 28/09/17	EUR	200,000	197,677	220,740	0.02
BNP Paribas SA, 2.875%, 27/11/17	EUR	1,054,000	1,071,856	1,114,795	0.08
BNP Paribas SA, 1.500%, 12/03/18	EUR	800,000	794,442	820,736	0.06
BNP Paribas SA, 1.375%, 21/11/18	EUR	400,000	398,445	409,420	0.03
BNP Paribas SA, 2.000%, 28/01/19	EUR	1,200,000	1,217,433	1,251,708	0.09
BNP Paribas SA, 2.500%, 23/08/19	EUR	1,000,000	1,015,096	1,066,070	0.08
BNP Paribas SA, 3.750%, 25/11/20	EUR	1,950,000	2,095,543	2,214,537	0.16
BNP Paribas SA, 2.250%, 13/01/21	EUR	1,100,000	1,102,231	1,155,891	0.08
BNP Paribas SA, 4.125%, 14/01/22	EUR	1,450,000	1,549,477	1,695,383	0.12
BNP Paribas SA, 2.875%, 24/10/22	EUR	1,150,000	1,252,036	1,251,280	0.09
BNP Paribas SA, 4.500%, 21/03/23	EUR	1,400,000	1,581,323	1,710,674	0.12
BNP Paribas SA, 2.875%, 26/09/23	EUR	1,500,000	1,576,176	1,635,450	0.12
BNP Paribas SA, 2.375%, 20/05/24	EUR	700,000	732,291	728,665	0.05
BNP Paribas SA, 2.375%, 17/02/25	EUR	1,445,000	1,465,044	1,358,690	0.10
BNP Paribas SA, 2.875%, 20/03/26	EUR	1,400,000	1,393,609	1,415,512	0.10
BNP Paribas SA, 2.625%, 14/10/27	EUR	700,000	696,850	686,105	0.05
Bouygues SA, 4.000%, 12/02/18	EUR	450,000	475,961	488,858	0.03
Bouygues SA, 3.641%, 29/10/19	EUR	1,100,000	1,127,830	1,225,180	0.09
Bouygues SA, 4.250%, 22/07/20	EUR	1,050,000	1,163,059	1,210,965	0.09
Bouygues SA, 4.500%, 09/02/22	EUR	700,000	783,998	833,980	0.06
Bouygues SA, 3.625%, 16/01/23	EUR	600,000	665,593	683,430	0.05
BPCE SA, 1.625%, 08/02/17	EUR	500,000	500,402	509,965	0.04
BPCE SA, 3.750%, 21/07/17	EUR	1,900,000	1,989,021	2,026,825	0.14
BPCE SA, 2.000%, 24/04/18	EUR	900,000	922,382	936,342	0.07
BPCE SA, 1.375%, 22/05/19	EUR	1,300,000	1,305,215	1,324,830	0.09
BPCE SA, 0.750%, 22/01/20	EUR	1,000,000	1,002,904	985,490	0.07
BPCE SA, 2.125%, 17/03/21	EUR	1,500,000	1,536,718	1,564,065	0.11
BPCE SA, 4.500%, 10/02/22	EUR	1,100,000	1,209,244	1,314,819	0.09
BPCE SA, 4.250%, 06/02/23	EUR	500,000	544,115	592,970	0.04
BPCE SA, 4.625%, 18/07/23	EUR	1,000,000	1,002,722	1,129,740	0.08
BPCE SA, 2.875%, 16/01/24	EUR	1,000,000	996,664	1,091,060	0.08
BPCE SA, 3.000%, 19/07/24	EUR	600,000	654,536	657,732	0.05
BPCE SA, 2.750%, 08/07/26	EUR	1,000,000	1,018,842	1,002,010	0.07
Caisse Centrale du Credit Immobilier de France SA, 4.000%, 12/01/18	EUR	550,000	552,527	589,171	0.04
Cap Gemini SA, 5.250%, 29/11/16	EUR	400,000	416,082	426,416	0.03
Cap Gemini SA, 1.750%, 01/07/20	EUR	500,000	499,265	505,985	0.04
Cap Gemini SA, 2.500%, 01/07/23	EUR	500,000	499,285	503,695	0.04
Carrefour SA, 4.375%, 02/11/16	EUR	950,000	984,705	1,003,352	0.07
Carrefour SA, 1.875%, 19/12/17	EUR	768,000	773,521	794,266	0.06
Carrefour SA, 1.750%, 22/05/19	EUR	900,000	914,071	930,780	0.07
Carrefour SA, 4.000%, 09/04/20	EUR	800,000	838,548	910,200	0.06
Carrefour SA, 3.875%, 25/04/21	EUR	950,000	987,362	1,089,222	0.08
Carrefour SA, 1.750%, 15/07/22	EUR	1,200,000	1,212,326	1,214,940	0.09
Carrefour SA, 1.250%, 03/06/25	EUR	800,000	800,573	750,560	0.05
Casino Guichard Perrachon SA, 4.379%, 08/02/17	EUR	300,000	297,495	318,330	0.02
Casino Guichard Perrachon SA, 4.481%, 12/11/18	EUR	650,000	699,337	729,398	0.05
Casino Guichard Perrachon SA, 3.157%, 06/08/19	EUR	1,100,000	1,165,621	1,187,780	0.08
Casino Guichard Perrachon SA, 3.994%, 09/03/20	EUR	500,000	530,996	559,225	0.04
Casino Guichard Perrachon SA, 4.726%, 26/05/21	EUR	600,000	633,523	700,050	0.05
Casino Guichard Perrachon SA, 3.311%, 25/01/23	EUR	700,000	734,526	750,365	0.05
Casino Guichard Perrachon SA, 3.248%, 07/03/24	EUR	900,000	903,985	950,400	0.07
Casino Guichard Perrachon SA, 2.330%, 07/02/25	EUR	600,000	624,199	581,730	0.04

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Casino Guichard Perrachon SA, 2.798%, 05/08/26	EUR	1,100,000	1,144,397	1,093,510	0.08
Cie de Saint-Gobain, 4.750%, 11/04/17	EUR	1,050,000	1,084,425	1,129,117	0.08
Cie de Saint-Gobain, 4.000%, 08/10/18	EUR	850,000	892,905	939,760	0.07
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	1,220,000	1,341,560	1,398,303	0.10
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	600,000	606,801	677,640	0.05
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	700,000	761,754	795,935	0.06
Cie Financiere et Industrielle des Autoroutes SA, 5.875%, 09/10/16	EUR	400,000	416,352	428,572	0.03
Cie Financiere et Industrielle des Autoroutes SA, 5.250%, 30/04/18	EUR	700,000	780,748	794,136	0.06
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	900,000	1,056,818	1,094,220	0.08
CNP Assurances, 6.000%, 14/09/40	EUR	800,000	771,840	896,000	0.06
CNP Assurances, 6.875%, 30/09/41	EUR	500,000	504,085	591,225	0.04
CNP Assurances, 4.250%, 05/06/45	EUR	400,000	398,336	407,000	0.03
CNP Assurances, 4.000%, perpetual	EUR	400,000	396,514	389,000	0.03
CNP Assurances, 4.750%, perpetual	EUR	1,000,000	826,093	1,025,000	0.07
Credit Agricole Assurances SA, 4.250%, perpetual	EUR	1,000,000	1,036,809	961,250	0.07
Credit Agricole Assurances SA, 4.500%, perpetual	EUR	1,000,000	1,057,882	975,000	0.07
Credit Agricole SA, 1.875%, 18/10/17	EUR	400,000	405,662	412,872	0.03
Credit Agricole SA, 5.971%, 01/02/18	EUR	2,450,000	2,614,373	2,753,285	0.20
Credit Agricole SA, 1.750%, 12/03/18	EUR	900,000	899,853	929,241	0.07
Credit Agricole SA, 3.875%, 13/02/19	EUR	1,200,000	1,266,860	1,331,856	0.09
Credit Agricole SA, 5.875%, 11/06/19	EUR	1,250,000	1,341,782	1,461,350	0.10
Credit Agricole SA, 2.375%, 27/11/20	EUR	1,200,000	1,206,051	1,272,420	0.09
Credit Agricole SA, 3.900%, 19/04/21	EUR	1,100,000	1,098,840	1,217,469	0.09
Credit Agricole SA, 0.875%, 19/01/22	EUR	1,500,000	1,496,680	1,436,085	0.10
Credit Agricole SA, 5.125%, 18/04/23	EUR	900,000	1,040,183	1,122,624	0.08
Credit Agricole SA, 3.125%, 17/07/23	EUR	1,000,000	1,092,067	1,096,730	0.08
Credit Agricole SA, 2.375%, 20/05/24	EUR	1,700,000	1,767,211	1,751,374	0.12
Credit Agricole SA, 3.125%, 05/02/26	EUR	900,000	995,371	983,565	0.07
Credit Agricole SA, 2.625%, 17/03/27	EUR	2,000,000	2,054,595	1,824,900	0.13
Credit Logement SA, 5.454%, 16/02/21	EUR	500,000	534,127	602,085	0.04
Credit Mutuel Arkea SA, 4.500%, 23/01/17	EUR	700,000	711,729	745,024	0.05
Credit Mutuel Arkea SA, 5.000%, 28/06/17	EUR	1,850,000	1,970,594	2,018,683	0.14
Credit Mutuel Arkea SA, 1.000%, 26/01/23	EUR	500,000	496,393	476,715	0.03
Danone SA, 2.500%, 29/09/16	EUR	500,000	508,195	514,235	0.04
Danone SA, 1.125%, 27/11/17	EUR	600,000	600,213	610,260	0.04
Danone SA, 1.250%, 06/06/18	EUR	600,000	600,537	612,150	0.04
Danone SA, 1.375%, 10/06/19	EUR	600,000	598,083	616,470	0.04
Danone SA, 3.600%, 23/11/20	EUR	400,000	436,872	453,020	0.03
Danone SA, 2.250%, 15/11/21	EUR	1,000,000	1,004,009	1,059,950	0.08
Danone SA, 2.600%, 28/06/23	EUR	600,000	669,299	644,940	0.05
Danone SA, 1.125%, 14/01/25	EUR	700,000	697,227	656,180	0.05
Edenred, 3.625%, 06/10/17	EUR	700,000	717,638	748,804	0.05
Edenred, 1.375%, 10/03/25	EUR	500,000	494,859	465,750	0.03
Essilor International SA, 1.750%, 09/04/21	EUR	500,000	504,430	520,025	0.04
Essilor International SA, 2.375%, 09/04/24	EUR	100,000	102,466	106,985	0.01
Eutelsat SA, 4.125%, 27/03/17	EUR	800,000	833,855	850,400	0.06
Eutelsat SA, 5.000%, 14/01/19	EUR	600,000	638,119	684,750	0.05
Eutelsat SA, 2.625%, 13/01/20	EUR	900,000	897,115	954,225	0.07
Eutelsat SA, 3.125%, 10/10/22	EUR	300,000	305,577	330,465	0.02
Fonciere Des Regions, 3.875%, 16/01/18	EUR	600,000	619,033	646,110	0.05
Fonciere Des Regions, 1.750%, 10/09/21	EUR	500,000	499,597	493,450	0.03
GDF Suez, 1.500%, 20/07/17	EUR	700,000	712,716	716,660	0.05
GDF Suez, 5.125%, 19/02/18	EUR	364,000	391,900	409,172	0.03
GDF Suez, 2.250%, 01/06/18	EUR	1,039,000	1,055,995	1,092,820	0.08
GDF Suez, 6.875%, 24/01/19	EUR	1,144,000	1,325,568	1,399,913	0.10
GDF Suez, 1.375%, 19/05/20	EUR	1,200,000	1,216,411	1,229,580	0.09
GDF Suez, 6.375%, 18/01/21	EUR	800,000	941,556	1,035,840	0.07
GDF Suez, 0.500%, 13/03/22	EUR	1,000,000	974,244	955,550	0.07
GDF Suez, 2.625%, 20/07/22	EUR	900,000	912,345	978,390	0.07
GDF Suez, 3.500%, 18/10/22	EUR	850,000	882,289	986,042	0.07
GDF Suez, 3.000%, 01/02/23	EUR	500,000	528,844	558,250	0.04
GDF Suez, 1.000%, 13/03/26	EUR	500,000	496,285	460,225	0.03
GDF Suez, 2.375%, 19/05/26	EUR	1,100,000	1,100,385	1,166,110	0.08
GDF Suez, 1.500%, 13/03/35	EUR	1,300,000	1,321,491	1,105,000	0.08
GDF Suez, 3.875%, perpetual	EUR	1,000,000	997,289	1,014,500	0.07
GDF Suez, 3.000%, perpetual	EUR	1,000,000	998,683	1,007,500	0.07
GDF Suez, 3.875%, perpetual	EUR	500,000	505,616	519,350	0.04
GDF Suez, 4.750%, perpetual	EUR	700,000	709,233	758,590	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
GDF Suez, 5.950%, 16/03/11	EUR	100,000	96,609	137,476	0.01
Gecina SA, 4.750%, 11/04/19	EUR	600,000	630,775	681,060	0.05
Gecina SA, 1.750%, 30/07/21	EUR	400,000	397,627	402,900	0.03
Gecina SA, 2.875%, 30/05/23	EUR	300,000	290,875	318,825	0.02
Gecina SA, 2.000%, 17/06/24	EUR	400,000	391,237	392,860	0.03
Gecina SA, 1.500%, 20/01/25	EUR	700,000	690,344	647,290	0.05
GIE GDF SUEZ Alliance, 5.750%, 24/06/23	EUR	752,000	946,518	1,004,454	0.07
Groupe Auchan SA, 3.000%, 02/12/16	EUR	600,000	611,649	623,766	0.04
Groupe Auchan SA, 2.875%, 15/11/17	EUR	400,000	411,359	423,648	0.03
Groupe Auchan SA, 3.625%, 19/10/18	EUR	600,000	627,087	659,310	0.05
Groupe Auchan SA, 6.000%, 15/04/19	EUR	400,000	437,695	478,820	0.03
Groupe Auchan SA, 1.750%, 23/04/21	EUR	500,000	497,836	514,400	0.04
Groupe Auchan SA, 2.375%, 12/12/22	EUR	1,000,000	1,070,920	1,061,900	0.08
Groupe Auchan SA, 2.250%, 06/04/23	EUR	700,000	695,053	734,160	0.05
Holding d'Infrastructures de Transport SAS, 5.750%, 09/03/18	EUR	700,000	723,992	792,260	0.06
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	1,750,000	1,922,991	2,091,862	0.15
Holding d'Infrastructures de Transport SAS, 2.250%, 24/03/25	EUR	400,000	406,924	393,520	0.03
HSBC France SA, 1.625%, 03/12/18	EUR	1,300,000	1,314,635	1,343,498	0.10
HSBC France SA, 1.875%, 16/01/20	EUR	1,400,000	1,394,656	1,461,936	0.10
ICADE, 2.250%, 30/01/19	EUR	500,000	505,936	519,900	0.04
ICADE, 2.250%, 16/04/21	EUR	500,000	498,308	517,025	0.04
Imerys SA, 5.000%, 18/04/17	EUR	500,000	516,224	538,830	0.04
Imerys SA, 2.500%, 26/11/20	EUR	200,000	199,775	210,640	0.01
Imerys SA, 2.000%, 10/12/24	EUR	500,000	525,863	495,900	0.04
Infra Foch SAS, 1.250%, 16/10/20	EUR	500,000	503,008	496,900	0.04
Infra Foch SAS, 2.125%, 16/04/25	EUR	600,000	600,000	590,160	0.04
JCDecaux SA, 2.000%, 08/02/18	EUR	600,000	605,277	621,780	0.04
Kering, 1.875%, 08/10/18	EUR	900,000	926,989	936,990	0.07
Kering, 3.125%, 23/04/19	EUR	375,000	391,207	407,719	0.03
Kering, 2.500%, 15/07/20	EUR	400,000	401,282	427,160	0.03
Kering, 1.375%, 01/10/21	EUR	500,000	498,580	498,750	0.04
Kering, 0.875%, 28/03/22	EUR	500,000	496,824	478,850	0.03
Klepierre, 4.000%, 13/04/17	EUR	650,000	663,916	692,231	0.05
Klepierre, 2.750%, 17/09/19	EUR	800,000	809,388	860,560	0.06
Klepierre, 4.750%, 14/03/21	EUR	600,000	664,227	714,810	0.05
Klepierre, 1.000%, 17/04/23	EUR	1,000,000	987,683	944,000	0.07
Klepierre, 1.750%, 06/11/24	EUR	500,000	496,358	490,125	0.03
La Mondiale SAM, 5.050%, perpetual	EUR	700,000	701,802	707,000	0.05
LaSer Cofinoga, 4.750%, 04/10/16	EUR	50,000	51,489	52,375	0.00
Legrand SA, 4.250%, 24/02/17	EUR	500,000	532,692	531,555	0.04
Legrand SA, 4.375%, 21/03/18	EUR	200,000	200,875	220,280	0.02
Legrand SA, 3.375%, 19/04/22	EUR	300,000	317,887	343,059	0.02
LVMH Moet Hennessy Louis Vuitton SE, 4.000%, 06/04/18	EUR	300,000	310,006	330,300	0.02
LVMH Moet Hennessy Louis Vuitton SE, 1.250%, 04/11/19	EUR	550,000	559,500	565,455	0.04
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	900,000	923,865	943,155	0.07
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	700,000	698,422	698,320	0.05
Mercialys SA, 1.787%, 31/03/23	EUR	500,000	507,984	491,425	0.03
mFinance France SA, 2.375%, 01/04/19	EUR	500,000	498,064	504,850	0.04
mFinance France SA, 2.000%, 26/11/21	EUR	500,000	504,151	481,010	0.03
Natixis SA, 4.125%, 20/01/17	EUR	250,000	253,244	262,658	0.02
Orange SA, 4.750%, 21/02/17	EUR	1,700,000	1,788,890	1,822,485	0.13
Orange SA, 5.625%, 22/05/18	EUR	1,800,000	1,989,434	2,062,980	0.15
Orange SA, 1.875%, 03/09/18	EUR	800,000	814,990	832,240	0.06
Orange SA, 4.125%, 23/01/19	EUR	700,000	755,030	783,475	0.06
Orange SA, 1.875%, 02/10/19	EUR	600,000	603,156	626,880	0.04
Orange SA, 3.875%, 09/04/20	EUR	850,000	888,807	964,198	0.07
Orange SA, 3.875%, 14/01/21	EUR	1,050,000	1,111,760	1,205,820	0.09
Orange SA, 3.000%, 15/06/22	EUR	800,000	814,180	889,240	0.06
Orange SA, 3.375%, 16/09/22	EUR	600,000	624,423	684,600	0.05
Orange SA, 2.500%, 01/03/23	EUR	500,000	495,811	537,725	0.04
Orange SA, 3.125%, 09/01/24	EUR	600,000	661,230	664,050	0.05
Orange SA, 8.125%, 28/01/33	EUR	1,347,000	2,086,306	2,211,976	0.16
Orange SA, 4.250%, perpetual	EUR	900,000	901,209	930,870	0.07
Orange SA, 4.000%, perpetual	EUR	800,000	794,151	811,680	0.06
Orange SA, 5.000%, perpetual	EUR	1,500,000	1,532,803	1,543,950	0.11
Orange SA, 5.250%, perpetual	EUR	1,000,000	1,009,026	1,061,800	0.08
Pernod Ricard SA, 5.000%, 15/03/17	EUR	800,000	844,191	861,120	0.06
Pernod Ricard SA, 2.000%, 22/06/20	EUR	800,000	797,442	832,440	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Pernod Ricard SA, 2.125%, 27/09/24	EUR	600,000	606,393	604,800	0.04
Publicis Groupe SA, 1.125%, 16/12/21	EUR	600,000	596,677	590,850	0.04
Publicis Groupe SA, 1.625%, 16/12/24	EUR	400,000	397,377	389,380	0.03
RCI Banque SA, 1.750%, 06/07/16	EUR	100,000	100,631	101,343	0.01
RCI Banque SA, 4.250%, 27/04/17	EUR	900,000	940,440	958,320	0.07
RCI Banque SA, 2.875%, 22/01/18	EUR	800,000	828,065	842,480	0.06
RCI Banque SA, 1.125%, 30/09/19	EUR	900,000	908,569	903,510	0.06
RCI Banque SA, 0.625%, 04/03/20	EUR	500,000	499,219	485,715	0.03
RCI Banque SA, 2.250%, 29/03/21	EUR	600,000	612,581	625,890	0.04
RCI Banque SA, 1.250%, 08/06/22	EUR	700,000	695,533	677,915	0.05
Renault SA, 4.625%, 18/09/17	EUR	1,000,000	1,087,716	1,078,000	0.08
Renault SA, 3.625%, 19/09/18	EUR	1,000,000	1,090,233	1,076,700	0.08
Renault SA, 3.125%, 05/03/21	EUR	500,000	557,103	537,925	0.04
Sanofi, 1.000%, 14/11/17	EUR	1,000,000	1,009,385	1,018,000	0.07
Sanofi, 4.125%, 11/10/19	EUR	700,000	764,712	806,330	0.06
Sanofi, 1.875%, 04/09/20	EUR	1,000,000	997,365	1,054,050	0.07
Sanofi, 1.125%, 10/03/22	EUR	900,000	906,919	902,745	0.06
Sanofi, 2.500%, 14/11/23	EUR	900,000	902,872	974,205	0.07
Sanofi, 1.750%, 10/09/26	EUR	1,300,000	1,339,987	1,294,215	0.09
Schneider Electric SE, 2.875%, 20/07/16	EUR	350,000	354,703	360,091	0.03
Schneider Electric SE, 4.000%, 11/08/17	EUR	834,000	870,174	896,175	0.06
Schneider Electric SE, 3.750%, 12/07/18	EUR	700,000	750,148	769,545	0.05
Schneider Electric SE, 3.500%, 22/01/19	EUR	500,000	526,653	550,925	0.04
Schneider Electric SE, 3.625%, 20/07/20	EUR	500,000	528,740	567,300	0.04
Schneider Electric SE, 2.500%, 06/09/21	EUR	500,000	501,522	539,825	0.04
Schneider Electric SE, 0.875%, 11/03/25	EUR	700,000	696,202	645,645	0.05
Societe Des Autoroutes Paris-Rhin-Rhone, 5.000%, 12/01/17	EUR	1,100,000	1,153,679	1,176,340	0.08
Societe Des Autoroutes Paris-Rhin-Rhone, 5.125%, 18/01/18	EUR	500,000	536,802	557,475	0.04
Societe Des Autoroutes Paris-Rhin-Rhone, 4.875%, 21/01/19	EUR	400,000	418,281	456,832	0.03
Societe Des Autoroutes Paris-Rhin-Rhone, 2.250%, 16/01/20	EUR	300,000	300,959	316,890	0.02
Societe Des Autoroutes Paris-Rhin-Rhone, 1.125%, 15/01/21	EUR	800,000	798,135	791,640	0.06
Societe Des Autoroutes Paris-Rhin-Rhone, 1.875%, 15/01/25	EUR	800,000	802,366	793,000	0.06
Societe Fonciere Lyonnaise SA, 3.500%, 28/11/17	EUR	700,000	734,052	743,260	0.05
Societe Fonciere Lyonnaise SA, 1.875%, 26/11/21	EUR	500,000	505,012	496,975	0.04
Societe Generale SA, 3.750%, 01/03/17	EUR	900,000	940,665	950,022	0.07
Societe Generale SA, 3.125%, 21/09/17	EUR	1,600,000	1,650,546	1,694,640	0.12
Societe Generale SA, 2.375%, 28/02/18	EUR	1,300,000	1,337,073	1,363,765	0.10
Societe Generale SA, 6.125%, 20/08/18	EUR	700,000	748,370	812,161	0.06
Societe Generale SA, 2.250%, 23/01/20	EUR	1,200,000	1,195,896	1,271,676	0.09
Societe Generale SA, 4.750%, 02/03/21	EUR	1,200,000	1,365,675	1,442,076	0.10
Societe Generale SA, 4.250%, 13/07/22	EUR	900,000	981,381	1,076,112	0.08
Societe Generale SA, 4.000%, 07/06/23	EUR	1,000,000	996,864	1,073,950	0.08
Societe Generale SA, 2.625%, 27/02/25	EUR	1,200,000	1,219,735	1,118,700	0.08
Societe Generale SA, 2.500%, 16/09/26	EUR	1,000,000	993,385	972,920	0.07
Sodexo SA, 1.750%, 24/01/22	EUR	400,000	403,387	409,620	0.03
Sodexo SA, 2.500%, 24/06/26	EUR	500,000	499,437	528,010	0.04
Sogecap SA, 4.125%, perpetual	EUR	1,200,000	1,208,275	1,126,500	0.08
Solvay Finance SA, 4.199%, perpetual	EUR	750,000	778,064	770,925	0.05
Solvay Finance SA, 5.425%, perpetual	EUR	400,000	440,243	430,060	0.03
Solvay Finance SA, 6.375%, 02/06/04	EUR	300,000	324,731	309,705	0.02
Suez Environnement Co, 6.250%, 08/04/19	EUR	700,000	793,661	845,845	0.06
Suez Environnement Co, 4.078%, 17/05/21	EUR	800,000	890,893	936,680	0.07
Suez Environnement Co, 4.125%, 24/06/22	EUR	600,000	681,578	718,314	0.05
Suez Environnement Co, 2.750%, 09/10/23	EUR	800,000	853,793	877,160	0.06
Suez Environnement Co, 5.500%, 22/07/24	EUR	400,000	486,404	530,480	0.04
Suez Environnement Co, 3.000%, perpetual	EUR	400,000	397,383	401,420	0.03
Suez Environnement Co, 2.500%, perpetual	EUR	500,000	497,642	473,825	0.03
Thales SA, 2.750%, 19/10/16	EUR	450,000	456,450	464,468	0.03
Thales SA, 1.625%, 20/03/18	EUR	400,000	401,734	412,540	0.03
Thales SA, 2.250%, 19/03/21	EUR	200,000	201,471	211,470	0.01
Total Capital International SA, 2.125%, 19/11/21	EUR	800,000	828,237	850,520	0.06
Total Capital International SA, 2.125%, 15/03/23	EUR	700,000	694,734	739,200	0.05
Total Capital International SA, 1.375%, 19/03/25	EUR	800,000	799,546	775,280	0.05
Total Capital International SA, 2.875%, 19/11/25	EUR	500,000	503,001	554,525	0.04
Total Capital International SA, 2.500%, 25/03/26	EUR	1,000,000	1,025,155	1,066,800	0.08
Total Capital SA, 4.875%, 28/01/19	EUR	1,450,000	1,652,666	1,679,172	0.12
Total Capital SA, 3.125%, 16/09/22	EUR	500,000	525,348	564,125	0.04
Total Capital SA, 5.125%, 26/03/24	EUR	700,000	849,965	908,915	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
TOTAL SA, 2.250%, perpetual	EUR	2,500,000	2,539,626	2,408,625	0.17
TOTAL SA, 2.625%, perpetual	EUR	2,500,000	2,550,770	2,328,500	0.17
Transport et Infrastructures Gaz France SA, 4.339%, 07/07/21	EUR	400,000	437,872	468,600	0.03
Unibail-Rodamco SE, 2.250%, 01/08/18	EUR	500,000	529,447	525,850	0.04
Unibail-Rodamco SE, 3.000%, 22/03/19	EUR	500,000	548,047	541,895	0.04
Unibail-Rodamco SE, 3.875%, 05/11/20	EUR	1,000,000	1,107,460	1,151,270	0.08
Unibail-Rodamco SE, 2.375%, 25/02/21	EUR	264,000	267,460	281,701	0.02
Unibail-Rodamco SE, 1.375%, 17/10/22	EUR	660,000	662,597	654,258	0.05
Unibail-Rodamco SE, 2.500%, 12/06/23	EUR	500,000	496,916	534,250	0.04
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	775,000	774,100	823,903	0.06
Unibail-Rodamco SE, 1.000%, 14/03/25	EUR	500,000	498,395	457,925	0.03
Unibail-Rodamco SE, 2.500%, 04/06/26	EUR	500,000	498,648	520,825	0.04
Unibail-Rodamco SE, 1.375%, 15/04/30	EUR	500,000	493,409	433,300	0.03
Valeo SA, 3.250%, 22/01/24	EUR	700,000	705,364	774,830	0.05
Vallourec SA, 4.250%, 14/02/17	EUR	500,000	514,692	515,705	0.04
Vallourec SA, 3.250%, 02/08/19	EUR	300,000	310,310	305,730	0.02
Vallourec SA, 2.250%, 30/09/24	EUR	500,000	499,713	431,150	0.03
Veolia Environnement SA, 4.375%, 16/01/17	EUR	311,000	314,081	330,266	0.02
Veolia Environnement SA, 5.375%, 28/05/18	EUR	500,000	573,789	570,550	0.04
Veolia Environnement SA, 6.750%, 24/04/19	EUR	500,000	568,042	612,950	0.04
Veolia Environnement SA, 4.375%, 11/12/20	EUR	500,000	606,022	589,400	0.04
Veolia Environnement SA, 4.247%, 06/01/21	EUR	700,000	740,055	815,535	0.06
Veolia Environnement SA, 5.125%, 24/05/22	EUR	676,000	743,359	839,930	0.06
Veolia Environnement SA, 4.625%, 30/03/27	EUR	800,000	849,943	1,004,280	0.07
Veolia Environnement SA, 6.125%, 25/11/33	EUR	750,000	902,154	1,081,875	0.08
Vinci SA, 4.125%, 20/02/17	EUR	1,000,000	1,055,159	1,061,550	0.08
Vinci SA, 3.375%, 30/03/20	EUR	400,000	423,957	444,720	0.03
Vivendi SA, 4.250%, 01/12/16	EUR	250,000	251,244	263,840	0.02
Vivendi SA, 4.000%, 31/03/17	EUR	1,050,000	1,094,073	1,114,785	0.08
Vivendi SA, 4.875%, 02/12/19	EUR	600,000	650,823	700,020	0.05
Wendel SA, 6.750%, 20/04/18	EUR	800,000	914,198	928,000	0.07
Wendel SA, 5.875%, 17/09/19	EUR	700,000	812,975	822,570	0.06
Wendel SA, 3.750%, 21/01/21	EUR	900,000	974,912	980,235	0.07
Wendel SA, 2.750%, 02/10/24	EUR	300,000	303,127	302,070	0.02
Wendel SA, 2.500%, 09/02/27	EUR	500,000	478,435	473,975	0.03
WPP Finance SA, 2.250%, 22/09/26	EUR	600,000	595,403	598,950	0.04
Total France			277,460,122	285,374,729	20.29
Germany					
Aareal Bank AG, 4.250%, 18/03/26	EUR	400,000	428,416	420,764	0.03
Allianz SE, 5.625%, 17/10/42	EUR	1,400,000	1,524,663	1,640,408	0.12
Allianz SE, 2.241%, 07/07/45	EUR	1,500,000	1,492,623	1,369,740	0.10
Allianz SE, 3.375%, perpetual	EUR	1,600,000	1,614,873	1,544,000	0.11
Allianz SE, 4.750%, perpetual	EUR	1,500,000	1,525,258	1,614,375	0.12
BASF SE, 4.500%, 29/06/16	EUR	450,000	466,461	469,616	0.03
BASF SE, 1.500%, 01/10/18	EUR	1,300,000	1,341,208	1,345,370	0.10
BASF SE, 1.375%, 22/01/19	EUR	1,400,000	1,422,362	1,439,830	0.10
BASF SE, 1.875%, 04/02/21	EUR	800,000	802,260	842,440	0.06
BASF SE, 2.000%, 05/12/22	EUR	1,000,000	988,397	1,054,350	0.08
BASF SE, 2.500%, 22/01/24	EUR	400,000	399,496	433,860	0.03
Bayer AG, 1.125%, 24/01/18	EUR	700,000	699,151	713,419	0.05
Bayer AG, 1.875%, 25/01/21	EUR	600,000	616,603	631,854	0.05
Bayer AG, 3.750%, 01/07/74	EUR	1,280,000	1,299,391	1,282,112	0.09
Bayer AG, 2.375%, 02/04/75	EUR	1,000,000	995,011	948,550	0.07
Bayer AG, 3.000%, 01/07/75	EUR	1,630,000	1,638,827	1,645,159	0.12
Berlin Hyp AG, 1.625%, 29/01/19	EUR	600,000	604,252	621,156	0.04
Berlin Hyp AG, 1.250%, 22/01/25	EUR	1,000,000	993,086	980,010	0.07
Bertelsmann SE & Co KGaA, 4.750%, 26/09/16	EUR	756,000	777,343	797,784	0.06
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	700,000	699,659	756,035	0.05
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	500,000	500,855	494,400	0.04
Bertelsmann SE & Co KGaA, 3.000%, 23/04/75	EUR	500,000	500,000	478,300	0.03
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	500,000	500,000	455,175	0.03
Bilfinger SE, 2.375%, 07/12/19	EUR	500,000	508,944	469,385	0.03
BSH Hausgerate GmbH, 1.875%, 13/11/20	EUR	400,000	399,414	420,740	0.03
Commerzbank AG, 3.875%, 22/03/17	EUR	1,200,000	1,222,708	1,269,972	0.09
Commerzbank AG, 3.625%, 10/07/17	EUR	1,400,000	1,436,091	1,487,990	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
Commerzbank AG, 0.500%, 03/04/18	EUR	1,000,000	1,002,728	997,540	0.07
Commerzbank AG, 4.000%, 16/09/20	EUR	850,000	894,631	968,320	0.07
Continental AG, 3.000%, 16/07/18	EUR	600,000	618,417	642,720	0.05
Continental AG, 3.125%, 09/09/20	EUR	600,000	634,968	658,380	0.05
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	600,000	610,098	603,858	0.04
Daimler AG, 1.000%, 08/07/16	EUR	700,000	702,598	705,796	0.05
Daimler AG, 4.125%, 19/01/17	EUR	1,250,000	1,304,284	1,324,312	0.09
Daimler AG, 2.000%, 05/05/17	EUR	592,000	603,218	610,642	0.04
Daimler AG, 2.125%, 27/06/18	EUR	600,000	617,850	630,180	0.05
Daimler AG, 1.500%, 19/11/18	EUR	900,000	902,819	930,825	0.07
Daimler AG, 2.625%, 02/04/19	EUR	700,000	735,689	753,690	0.05
Daimler AG, 1.750%, 21/01/20	EUR	600,000	617,840	627,840	0.04
Daimler AG, 2.000%, 07/04/20	EUR	700,000	698,896	740,425	0.05
Daimler AG, 2.000%, 25/06/21	EUR	700,000	698,107	740,495	0.05
Daimler AG, 2.250%, 24/01/22	EUR	700,000	705,295	749,504	0.05
Daimler AG, 2.375%, 12/09/22	EUR	600,000	599,779	646,350	0.05
Daimler AG, 2.375%, 08/03/23	EUR	400,000	399,160	429,760	0.03
Daimler AG, 1.875%, 08/07/24	EUR	300,000	300,834	306,840	0.02
Deutsche Bank AG, 5.125%, 31/08/17	EUR	2,600,000	2,737,637	2,853,682	0.20
Deutsche Bank AG, 5.000%, 24/06/20	EUR	1,200,000	1,267,620	1,363,656	0.10
Deutsche Bank AG, 1.250%, 08/09/21	EUR	3,500,000	3,550,944	3,427,690	0.24
Deutsche Bank AG, 2.375%, 11/01/23	EUR	3,000,000	3,065,993	3,120,510	0.22
Deutsche Bank AG, 2.750%, 17/02/25	EUR	1,250,000	1,280,844	1,173,262	0.08
Deutsche Bank AG, 1.125%, 17/03/25	EUR	2,300,000	2,248,325	2,067,010	0.15
Deutsche Boerse AG, 1.125%, 26/03/18	EUR	600,000	598,958	613,098	0.04
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	600,000	601,166	649,800	0.05
Deutsche Pfandbriefbank AG, 2.000%, 19/07/16	EUR	800,000	802,386	793,280	0.06
Deutsche Pfandbriefbank AG, 0.875%, 20/01/17	EUR	500,000	502,106	486,620	0.03
Deutsche Pfandbriefbank AG, 2.250%, 11/09/17	EUR	800,000	819,089	793,896	0.06
Deutsche Pfandbriefbank AG, 1.500%, 17/09/19	EUR	800,000	807,664	764,824	0.05
Deutsche Post AG, 1.500%, 09/10/18	EUR	500,000	501,838	516,375	0.04
Deutsche Post AG, 2.750%, 09/10/23	EUR	500,000	514,403	551,325	0.04
Deutsche Post AG, 2.875%, 11/12/24	EUR	550,000	557,320	612,772	0.04
DVB Bank SE, 2.500%, 30/08/17	EUR	500,000	510,116	521,405	0.04
DVB Bank SE, 0.500%, 15/01/18	EUR	500,000	499,957	498,385	0.04
DVB Bank SE, 1.625%, 28/05/18	EUR	600,000	598,447	617,040	0.04
DVB Bank SE, 0.875%, 11/11/19	EUR	300,000	298,780	299,070	0.02
DVB Bank SE, 2.375%, 02/12/20	EUR	500,000	506,516	529,440	0.04
DVB Bank SE, 0.875%, 09/04/21	EUR	500,000	494,004	486,840	0.03
Eurogrid GmbH, 3.875%, 22/10/20	EUR	550,000	587,880	627,852	0.05
Eurogrid GmbH, 1.875%, 10/06/25	EUR	500,000	498,026	495,975	0.04
Evonik Industries AG, 1.875%, 08/04/20	EUR	400,000	397,572	417,580	0.03
Evonik Industries AG, 1.000%, 23/01/23	EUR	800,000	797,210	760,800	0.05
Gerresheimer AG, 5.000%, 19/05/18	EUR	500,000	557,911	554,600	0.04
Hella KGaA Hueck & Co, 1.250%, 07/09/17	EUR	300,000	302,154	304,806	0.02
Hella KGaA Hueck & Co, 2.375%, 24/01/20	EUR	441,000	439,725	466,988	0.03
HSE Netz AG, 6.125%, 23/04/41	EUR	250,000	324,789	309,265	0.02
LANXESS AG, 4.125%, 23/05/18	EUR	350,000	364,107	385,140	0.03
LANXESS AG, 2.625%, 21/11/22	EUR	450,000	453,823	483,593	0.03
Linde AG, 1.750%, 17/09/20	EUR	850,000	858,725	892,925	0.06
Linde AG, 2.000%, 18/04/23	EUR	450,000	447,165	477,248	0.03
MAN SE, 2.125%, 13/03/17	EUR	1,100,000	1,121,543	1,133,000	0.08
Merck Financial Services GmbH, 4.500%, 24/03/20	EUR	1,200,000	1,319,888	1,404,540	0.10
Merck KGaA, 2.625%, 12/12/74	EUR	900,000	909,335	879,030	0.06
Merck KGaA, 3.375%, 12/12/74	EUR	500,000	500,000	494,050	0.04
METRO AG, 3.375%, 01/03/19	EUR	829,000	882,697	900,501	0.06
METRO AG, 1.375%, 28/10/21	EUR	600,000	595,917	598,470	0.04
METRO AG, 1.500%, 19/03/25	EUR	300,000	299,516	279,930	0.02
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.000%, 26/05/41	EUR	700,000	711,833	831,432	0.06
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	1,000,000	1,147,747	1,223,100	0.09
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 5.767%, perpetual	EUR	1,350,000	1,356,309	1,451,250	0.10
O2 Telefonica Deutschland Finanzierungs GmbH, 1.875%, 22/11/18	EUR	500,000	510,475	516,875	0.04
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	600,000	597,870	628,620	0.05
Robert Bosch GmbH, 5.125%, 12/06/17	EUR	550,000	580,466	602,690	0.04
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	700,000	696,449	717,150	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
RWE AG, 5.750%, 14/02/33	EUR	650,000	795,020	860,112	0.06
RWE AG, 2.750%, 21/04/75	EUR	700,000	695,688	653,205	0.05
RWE AG, 3.500%, 21/04/75	EUR	800,000	800,000	707,680	0.05
SAP SE, 3.500%, 10/04/17	EUR	500,000	528,673	527,975	0.04
SAP SE, 2.125%, 13/11/19	EUR	700,000	743,785	743,400	0.05
SAP SE, 1.125%, 20/02/23	EUR	900,000	907,140	889,380	0.06
SAP SE, 1.000%, 01/04/25	EUR	500,000	496,412	469,175	0.03
SAP SE, 1.750%, 22/02/27	EUR	900,000	905,240	877,860	0.06
Talanx AG, 3.125%, 13/02/23	EUR	1,000,000	1,086,376	1,099,420	0.08
Talanx AG, 2.500%, 23/07/26	EUR	600,000	613,343	624,204	0.04
Vier Gas Transport GmbH, 2.000%, 12/06/20	EUR	1,000,000	1,028,237	1,049,690	0.08
Vier Gas Transport GmbH, 3.125%, 10/07/23	EUR	700,000	719,340	778,925	0.06
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	600,000	590,684	656,460	0.05
Voith GmbH, 5.375%, 21/06/17	EUR	450,000	472,271	488,921	0.04
Volkswagen Bank GmbH, 1.125%, 08/02/18	EUR	500,000	509,732	508,575	0.04
Volkswagen Bank GmbH, 1.500%, 13/02/19	EUR	600,000	615,958	618,870	0.04
Volkswagen Financial Services AG, 0.750%, 14/10/21	EUR	437,000	436,738	426,468	0.03
Volkswagen Leasing GmbH, 1.000%, 04/10/17	EUR	700,000	698,779	710,010	0.05
Volkswagen Leasing GmbH, 3.250%, 10/05/18	EUR	600,000	625,984	647,100	0.05
Volkswagen Leasing GmbH, 2.125%, 04/04/22	EUR	700,000	697,924	739,795	0.05
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	900,000	901,601	965,592	0.07
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	1,600,000	1,718,513	1,721,360	0.12
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	500,000	493,560	435,775	0.03
Total Germany			95,148,806	96,471,613	6.86
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	2,040,000	2,019,804	1,929,616	0.14
Total Guernsey			2,019,804	1,929,616	0.14
Ireland					
Aquarius and Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	1,200,000	1,232,018	1,318,116	0.09
Caterpillar International Finance Ltd, 0.750%, 13/10/20	EUR	300,000	301,573	297,690	0.02
Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	EUR	500,000	587,604	624,900	0.05
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	400,000	402,277	392,724	0.03
Cloverie PLC for Zurich Insurance Co Ltd, 7.500%, 24/07/39	EUR	350,000	410,860	424,057	0.03
CRH Finance Ltd, 3.125%, 03/04/23	EUR	625,000	629,483	675,250	0.05
FCA Capital Ireland PLC, 2.875%, 26/01/18	EUR	700,000	711,714	725,620	0.05
FCA Capital Ireland PLC, 4.000%, 17/10/18	EUR	800,000	821,258	859,360	0.06
FCA Capital Ireland PLC, 2.625%, 17/04/19	EUR	700,000	699,725	722,085	0.05
FCA Capital Ireland PLC, 2.000%, 23/10/19	EUR	500,000	498,999	502,750	0.04
FCA Capital Ireland PLC, 1.375%, 17/04/20	EUR	500,000	498,691	484,375	0.04
GE Capital European Funding, 4.125%, 27/10/16	EUR	1,200,000	1,235,274	1,261,980	0.09
GE Capital European Funding, 4.250%, 01/03/17	EUR	1,415,000	1,464,692	1,507,244	0.11
GE Capital European Funding, 1.000%, 02/05/17	EUR	1,150,000	1,151,153	1,164,110	0.08
GE Capital European Funding, 5.375%, 16/01/18	EUR	1,389,000	1,521,767	1,560,805	0.11
GE Capital European Funding, 1.625%, 15/03/18	EUR	800,000	800,714	824,344	0.06
GE Capital European Funding, 6.000%, 15/01/19	EUR	1,100,000	1,229,820	1,306,107	0.09
GE Capital European Funding, 2.875%, 18/06/19	EUR	1,300,000	1,333,278	1,406,964	0.10
GE Capital European Funding, 5.375%, 23/01/20	EUR	1,600,000	1,833,852	1,920,992	0.14
GE Capital European Funding, 2.250%, 20/07/20	EUR	1,100,000	1,102,858	1,168,706	0.08
GE Capital European Funding, 4.350%, 03/11/21	EUR	500,000	614,933	598,060	0.04
GE Capital European Funding, 0.800%, 21/01/22	EUR	1,500,000	1,503,673	1,457,355	0.10
GE Capital European Funding, 2.625%, 15/03/23	EUR	1,200,000	1,318,657	1,303,020	0.09
GE Capital European Funding, 4.625%, 22/02/27	EUR	400,000	404,362	508,448	0.04
GE Capital European Funding, 6.025%, 01/03/38	EUR	600,000	807,382	929,742	0.07
Ryanair Ltd, 1.875%, 17/06/21	EUR	1,000,000	1,046,425	1,015,750	0.07
Ryanair Ltd, 1.125%, 10/03/23	EUR	900,000	896,009	843,615	0.06
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	550,000	595,740	616,083	0.04
Total Ireland			25,654,791	26,420,252	1.88
Italy					
2i Rete Gas SpA, 1.750%, 16/07/19	EUR	1,000,000	1,018,028	1,023,950	0.07

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Zi Rete Gas SpA, 1.125%, 02/01/20	EUR	800,000	796,625	790,360	0.06
Zi Rete Gas SpA, 3.000%, 16/07/24	EUR	500,000	498,730	527,200	0.04
Aeroporti di Roma SpA, 3.250%, 20/02/21	EUR	500,000	508,402	547,400	0.04
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	1,200,000	1,212,714	1,276,308	0.09
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	1,700,000	2,037,997	2,059,108	0.15
Assicurazioni Generali SpA, 4.125%, 04/05/26	EUR	1,000,000	1,008,591	1,026,250	0.07
Assicurazioni Generali SpA, 10.125%, 10/07/42	EUR	500,000	618,135	661,250	0.05
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	900,000	980,212	1,075,500	0.08
Atlantia SpA, 3.375%, 18/09/17	EUR	800,000	826,342	848,600	0.06
Atlantia SpA, 4.500%, 08/02/19	EUR	1,200,000	1,302,867	1,348,920	0.10
Atlantia SpA, 4.375%, 16/03/20	EUR	600,000	624,827	688,050	0.05
Atlantia SpA, 2.875%, 26/02/21	EUR	800,000	803,827	865,280	0.06
Atlantia SpA, 5.875%, 09/06/24	EUR	900,000	1,170,043	1,211,445	0.09
Atlantia SpA, 4.375%, 16/09/25	EUR	400,000	411,367	491,400	0.03
Enel SpA, 5.250%, 20/06/17	EUR	1,751,000	1,850,235	1,910,341	0.14
Enel SpA, 4.750%, 12/06/18	EUR	614,000	648,996	683,505	0.05
Enel SpA, 5.250%, 20/05/24	EUR	900,000	1,074,444	1,119,105	0.08
Enel SpA, 5.625%, 21/06/27	EUR	620,000	652,843	805,907	0.06
Eni SpA, 4.750%, 14/11/17	EUR	1,500,000	1,595,207	1,649,550	0.12
Eni SpA, 3.500%, 29/01/18	EUR	1,200,000	1,259,169	1,289,040	0.09
Eni SpA, 3.750%, 27/06/19	EUR	600,000	653,173	668,820	0.05
Eni SpA, 4.125%, 16/09/19	EUR	1,350,000	1,473,787	1,530,360	0.11
Eni SpA, 4.250%, 03/02/20	EUR	900,000	982,245	1,031,445	0.07
Eni SpA, 4.000%, 29/06/20	EUR	850,000	897,957	970,190	0.07
Eni SpA, 2.625%, 22/11/21	EUR	700,000	702,862	750,680	0.05
Eni SpA, 3.250%, 10/07/23	EUR	900,000	938,547	1,000,395	0.07
Eni SpA, 3.750%, 12/09/25	EUR	1,100,000	1,112,571	1,272,205	0.09
Eni SpA, 1.500%, 02/02/26	EUR	1,200,000	1,210,820	1,126,560	0.08
Eni SpA, 3.625%, 29/01/29	EUR	900,000	907,073	1,017,495	0.07
EXOR SpA, 5.375%, 12/06/17	EUR	250,000	256,382	271,585	0.02
EXOR SpA, 2.500%, 08/10/24	EUR	500,000	516,918	484,575	0.03
Intesa Sanpaolo SpA, 4.125%, 19/09/16	EUR	900,000	911,822	934,515	0.07
Intesa Sanpaolo SpA, 3.750%, 23/11/16	EUR	1,300,000	1,303,376	1,350,258	0.10
Intesa Sanpaolo SpA, 5.000%, 28/02/17	EUR	1,100,000	1,120,148	1,171,434	0.08
Intesa Sanpaolo SpA, 4.750%, 15/06/17	EUR	1,700,000	1,774,389	1,818,405	0.13
Intesa Sanpaolo SpA, 4.000%, 09/11/17	EUR	2,000,000	2,064,708	2,129,600	0.15
Intesa Sanpaolo SpA, 4.000%, 08/11/18	EUR	1,500,000	1,490,760	1,630,440	0.12
Intesa Sanpaolo SpA, 3.000%, 28/01/19	EUR	950,000	955,751	1,001,813	0.07
Intesa Sanpaolo SpA, 4.375%, 15/10/19	EUR	1,000,000	1,052,295	1,113,250	0.08
Intesa Sanpaolo SpA, 1.125%, 14/01/20	EUR	400,000	397,988	390,420	0.03
Intesa Sanpaolo SpA, 4.125%, 14/04/20	EUR	1,200,000	1,191,677	1,328,076	0.09
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	1,200,000	1,224,979	1,201,776	0.09
Intesa Sanpaolo SpA, 3.500%, 17/01/22	EUR	700,000	724,265	758,660	0.05
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	780,000	777,315	732,436	0.05
Intesa Sanpaolo SpA, 4.000%, 30/10/23	EUR	1,000,000	1,133,931	1,118,130	0.08
Intesa Sanpaolo Vita SpA, 5.350%, 18/09/18	EUR	500,000	518,422	553,855	0.04
Intesa Sanpaolo Vita SpA, 4.750%, perpetual	EUR	700,000	719,333	682,500	0.05
Luxottica Group SpA, 3.625%, 19/03/19	EUR	600,000	611,151	664,440	0.05
Luxottica Group SpA, 2.625%, 10/02/24	EUR	400,000	399,283	430,880	0.03
Mediobanca SpA, 4.625%, 11/10/16	EUR	500,000	502,980	522,400	0.04
Mediobanca SpA, 0.875%, 14/11/17	EUR	1,500,000	1,497,949	1,485,120	0.11
Mediobanca SpA, 2.250%, 18/03/19	EUR	700,000	703,881	713,923	0.05
Servizi Assicurativi del Commercio Estero SpA, 3.875%, perpetual	EUR	500,000	508,760	475,000	0.03
Snam SpA, 4.375%, 11/07/16	EUR	1,300,000	1,333,757	1,353,963	0.10
Snam SpA, 2.375%, 30/06/17	EUR	800,000	809,356	827,880	0.06
Snam SpA, 3.875%, 19/03/18	EUR	1,600,000	1,646,109	1,733,520	0.12
Snam SpA, 5.000%, 18/01/19	EUR	800,000	834,650	911,600	0.06
Snam SpA, 1.500%, 24/04/19	EUR	1,000,000	1,028,648	1,018,300	0.07
Snam SpA, 3.500%, 13/02/20	EUR	950,000	972,512	1,047,232	0.07
Snam SpA, 3.375%, 29/01/21	EUR	550,000	557,578	604,698	0.04
Snam SpA, 5.250%, 19/09/22	EUR	850,000	905,172	1,048,092	0.07
Snam SpA, 1.500%, 21/04/23	EUR	500,000	510,747	484,050	0.03
Snam SpA, 3.250%, 22/01/24	EUR	600,000	611,677	659,400	0.05
Societa Iniziative Autostradali e Servizi SpA, 4.500%, 26/10/20	EUR	550,000	566,074	637,863	0.05
Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	EUR	400,000	402,162	439,040	0.03
Terna Rete Elettrica Nazionale SpA, 4.125%, 17/02/17	EUR	1,300,000	1,350,226	1,376,245	0.10
Terna Rete Elettrica Nazionale SpA, 2.875%, 16/02/18	EUR	700,000	707,540	738,780	0.05
Terna Rete Elettrica Nazionale SpA, 4.875%, 03/10/19	EUR	750,000	858,019	869,175	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	1,000,000	1,117,290	1,173,700	0.08
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	700,000	696,869	663,670	0.05
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	700,000	781,121	863,450	0.06
UniCredit SpA, 2.250%, 16/12/16	EUR	1,000,000	1,006,156	1,016,850	0.07
UniCredit SpA, 4.875%, 07/03/17	EUR	1,750,000	1,799,945	1,858,640	0.13
UniCredit SpA, 3.375%, 11/01/18	EUR	950,000	955,581	1,001,651	0.07
UniCredit SpA, 3.625%, 24/01/19	EUR	1,100,000	1,097,276	1,181,543	0.08
UniCredit SpA, 1.500%, 19/06/19	EUR	1,200,000	1,208,649	1,199,388	0.09
UniCredit SpA, 4.375%, 29/01/20	EUR	730,000	753,723	826,922	0.06
UniCredit SpA, 3.250%, 14/01/21	EUR	1,100,000	1,103,653	1,169,410	0.08
Unione di Banche Italiane SCpA, 2.750%, 28/04/17	EUR	800,000	801,192	821,800	0.06
Unione di Banche Italiane SCpA, 2.875%, 18/02/19	EUR	900,000	909,092	932,355	0.07
Total Italy			77,461,873	80,689,327	5.74
Japan					
Bank of Tokyo-Mitsubishi UFJ Ltd, 0.875%, 11/03/22	EUR	1,000,000	995,678	965,670	0.07
Sumitomo Mitsui Banking Corp, 4.000%, 09/11/20	EUR	700,000	720,038	792,463	0.06
Sumitomo Mitsui Banking Corp, 2.250%, 16/12/20	EUR	600,000	598,098	633,912	0.04
Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	EUR	1,000,000	997,174	969,880	0.07
Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	EUR	500,000	498,973	538,705	0.04
Total Japan			3,809,961	3,900,630	0.28
Jersey					
Atrium European Real Estate Ltd, 4.000%, 20/04/20	EUR	300,000	300,668	319,500	0.02
Atrium European Real Estate Ltd, 3.625%, 17/10/22	EUR	300,000	301,584	306,690	0.02
Delphi Automotive PLC, 1.500%, 10/03/25	EUR	700,000	701,593	637,770	0.05
Heathrow Funding Ltd, 4.125%, 12/10/16	EUR	150,000	153,249	157,083	0.01
Heathrow Funding Ltd, 4.375%, 25/01/17	EUR	600,000	638,744	636,390	0.05
Heathrow Funding Ltd, 4.600%, 15/02/18	EUR	700,000	753,784	772,590	0.05
Heathrow Funding Ltd, 1.875%, 23/05/22	EUR	500,000	496,273	514,825	0.04
Heathrow Funding Ltd, 1.500%, 11/02/30	EUR	700,000	692,851	610,295	0.04
Total Jersey			4,038,746	3,955,143	0.28
Luxembourg					
Alpha Trains Finance SA, 2.064%, 30/06/25	EUR	500,000	499,921	463,790	0.03
Ciba Specialty Chemicals Finance Luxembourg SA, 4.875%, 20/06/18	EUR	400,000	426,072	451,740	0.03
GELF Bond Issuer I SA, 3.125%, 03/04/18	EUR	600,000	603,719	632,400	0.05
GELF Bond Issuer I SA, 1.750%, 22/11/21	EUR	500,000	505,924	487,700	0.03
Glencore Finance Europe SA, 5.250%, 22/03/17	EUR	1,100,000	1,148,608	1,185,811	0.08
Glencore Finance Europe SA, 4.625%, 03/04/18	EUR	1,150,000	1,206,011	1,265,529	0.09
Glencore Finance Europe SA, 3.375%, 30/09/20	EUR	550,000	580,561	597,740	0.04
Glencore Finance Europe SA, 1.250%, 17/03/21	EUR	1,200,000	1,199,819	1,156,380	0.08
Glencore Finance Europe SA, 2.750%, 01/04/21	EUR	600,000	597,279	625,920	0.04
Glencore Finance Europe SA, 1.625%, 18/01/22	EUR	1,000,000	985,900	975,400	0.07
Glencore Finance Europe SA, 1.750%, 17/03/25	EUR	700,000	694,511	636,055	0.05
Glencore Finance Europe SA, 3.750%, 01/04/26	EUR	400,000	397,961	430,180	0.03
Grand City Properties SA, 2.000%, 29/10/21	EUR	500,000	500,701	496,325	0.04
Grand City Properties SA, 1.500%, 17/04/25	EUR	500,000	473,416	443,850	0.03
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	450,000	469,760	519,665	0.04
Hannover Finance Luxembourg SA, 5.000%, 30/06/43	EUR	500,000	529,383	575,165	0.04
Harman Finance International SCA, 2.000%, 27/05/22	EUR	400,000	398,473	391,700	0.03
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	400,000	401,589	438,260	0.03
Holcim US Finance Sarl & Cie SCS, 2.625%, 07/09/20	EUR	400,000	403,083	428,360	0.03
John Deere Bank SA, 3.250%, 22/06/16	EUR	400,000	409,413	411,832	0.03
John Deere Bank SA, 1.500%, 16/07/18	EUR	200,000	200,226	206,290	0.01
KBC IFIMA SA, 3.000%, 29/08/16	EUR	500,000	505,709	515,025	0.04
KBC IFIMA SA, 4.500%, 27/03/17	EUR	1,060,000	1,103,205	1,134,751	0.08
KBC IFIMA SA, 2.125%, 10/09/18	EUR	400,000	402,877	419,608	0.03
Michelin Luxembourg SCS, 2.750%, 20/06/19	EUR	200,000	201,141	215,980	0.02
Michelin Luxembourg SCS, 1.125%, 28/05/22	EUR	500,000	499,837	494,325	0.04
Michelin Luxembourg SCS, 1.750%, 28/05/27	EUR	500,000	495,441	481,180	0.03
Nestle Finance International Ltd, 0.750%, 17/10/16	EUR	400,000	401,247	403,580	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Luxembourg - (Continued)					
Nestle Finance International Ltd, 1.500%, 19/07/19	EUR	200,000	200,702	207,980	0.01
Nestle Finance International Ltd, 1.250%, 04/05/20	EUR	650,000	648,915	668,883	0.05
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	600,000	604,284	645,060	0.05
Nestle Finance International Ltd, 0.750%, 08/11/21	EUR	600,000	613,326	595,740	0.04
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	700,000	692,878	730,905	0.05
Novartis Finance SA, 4.250%, 15/06/16	EUR	1,150,000	1,179,989	1,194,677	0.09
Novartis Finance SA, 0.750%, 09/11/21	EUR	800,000	802,013	790,400	0.06
Novartis Finance SA, 1.625%, 09/11/26	EUR	500,000	498,566	497,050	0.04
Prologis International Funding II SA, 1.876%, 17/04/25	EUR	300,000	297,091	277,395	0.02
SES SA, 4.625%, 09/03/20	EUR	400,000	418,391	464,900	0.03
SES SA, 4.750%, 11/03/21	EUR	500,000	542,943	595,075	0.04
Talanx Finanz Luxembourg SA, 8.367%, 15/06/42	EUR	400,000	430,498	499,500	0.04
Tyco Electronics Group SA, 1.100%, 01/03/23	EUR	500,000	498,468	480,000	0.03
Tyco International Finance SA, 1.375%, 25/02/25	EUR	500,000	499,194	466,425	0.03
Total Luxembourg			24,169,045	24,598,531	1.75
Mexico					
America Movil SAB de CV, 3.750%, 28/06/17	EUR	800,000	840,858	852,140	0.06
America Movil SAB de CV, 1.000%, 04/06/18	EUR	500,000	504,129	506,317	0.04
America Movil SAB de CV, 4.125%, 25/10/19	EUR	900,000	952,641	1,021,591	0.07
America Movil SAB de CV, 3.000%, 12/07/21	EUR	900,000	926,259	984,164	0.07
America Movil SAB de CV, 4.750%, 28/06/22	EUR	750,000	807,410	909,073	0.06
America Movil SAB de CV, 3.259%, 22/07/23	EUR	750,000	755,406	840,777	0.06
America Movil SAB de CV, 5.125%, 06/09/73	EUR	1,000,000	1,019,318	1,060,000	0.08
America Movil SAB de CV, 6.375%, 06/09/73	EUR	400,000	397,048	457,000	0.03
Total Mexico			6,203,069	6,631,062	0.47
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	1,100,000	1,118,290	1,181,620	0.08
ABN AMRO Bank NV, 3.625%, 06/10/17	EUR	1,250,000	1,306,908	1,338,737	0.10
ABN AMRO Bank NV, 4.750%, 11/01/19	EUR	800,000	887,706	912,424	0.06
ABN AMRO Bank NV, 0.750%, 09/06/20	EUR	500,000	497,184	495,430	0.04
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	1,100,000	1,091,430	1,154,417	0.08
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	1,050,000	1,122,382	1,278,427	0.09
ABN AMRO Bank NV, 4.125%, 28/03/22	EUR	900,000	1,012,425	1,054,971	0.07
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	1,300,000	1,488,028	1,662,284	0.12
ABN AMRO Bank NV, 2.500%, 29/11/23	EUR	900,000	900,092	955,899	0.07
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	1,074,000	1,064,188	989,090	0.07
Achmea Bank NV, 2.000%, 23/01/18	EUR	500,000	495,525	515,425	0.04
Achmea Bank NV, 2.750%, 18/02/21	EUR	1,150,000	1,202,657	1,216,688	0.09
Achmea Bank NV, 1.125%, 25/04/22	EUR	500,000	495,850	476,240	0.03
Achmea BV, 2.500%, 19/11/20	EUR	600,000	599,162	631,608	0.04
Achmea BV, 6.000%, 04/04/43	EUR	433,000	449,955	482,254	0.03
Achmea BV, 4.250%, perpetual	EUR	500,000	507,026	478,750	0.03
Adecco International Financial Services BV, 4.750%, 13/04/18	EUR	400,000	412,847	444,016	0.03
Adecco International Financial Services BV, 2.750%, 15/11/19	EUR	400,000	399,992	426,620	0.03
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	600,000	599,639	589,530	0.04
Aegon NV, 3.000%, 18/07/17	EUR	500,000	516,280	525,695	0.04
Aegon NV, 4.000%, 25/04/44	EUR	750,000	758,497	753,750	0.05
Airbus Group Finance BV, 4.625%, 12/08/16	EUR	650,000	667,569	681,558	0.05
Airbus Group Finance BV, 5.500%, 25/09/18	EUR	403,000	468,454	468,004	0.03
Airbus Group Finance BV, 2.375%, 02/04/24	EUR	1,000,000	1,006,015	1,070,100	0.08
Airbus Group Finance BV, 2.125%, 29/10/29	EUR	500,000	527,765	504,625	0.04
Akzo Nobel NV, 4.000%, 17/12/18	EUR	1,200,000	1,301,066	1,340,616	0.10
Akzo Nobel NV, 1.750%, 07/11/24	EUR	500,000	497,750	497,875	0.04
Allianz Finance II BV, 4.000%, 23/11/16	EUR	1,150,000	1,173,844	1,207,442	0.09
Allianz Finance II BV, 1.375%, 13/03/18	EUR	800,000	815,740	820,840	0.06
Allianz Finance II BV, 4.750%, 22/07/19	EUR	1,650,000	1,805,120	1,921,326	0.14
Allianz Finance II BV, 3.500%, 14/02/22	EUR	1,600,000	1,701,330	1,830,016	0.13
Allianz Finance II BV, 3.000%, 13/03/28	EUR	600,000	608,167	678,090	0.05
Allianz Finance II BV, 5.750%, 08/07/41	EUR	1,900,000	2,016,428	2,214,165	0.16
Allianz Finance II BV, 4.375%, perpetual	EUR	1,200,000	1,154,924	1,245,000	0.09
Amadeus Finance BV, 0.625%, 02/12/17	EUR	500,000	502,327	499,335	0.04
ASML Holding NV, 3.375%, 19/09/23	EUR	700,000	702,991	782,880	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
ASR Nederland NV, 5.000%, perpetual	EUR	700,000	716,584	696,500	0.05
BAT Netherlands Finance BV, 4.000%, 07/07/20	EUR	600,000	642,542	687,090	0.05
BAT Netherlands Finance BV, 4.875%, 24/02/21	EUR	802,000	892,586	965,007	0.07
BAT Netherlands Finance BV, 2.375%, 19/01/23	EUR	600,000	598,749	631,230	0.04
BAT Netherlands Finance BV, 3.125%, 06/03/29	EUR	400,000	395,801	427,660	0.03
Bayer Capital Corp BV, 1.250%, 13/11/23	EUR	800,000	819,634	795,840	0.06
Bharti Airtel International Netherlands BV, 4.000%, 10/12/18	EUR	950,000	955,341	1,016,500	0.07
Bharti Airtel International Netherlands BV, 3.375%, 20/05/21	EUR	700,000	717,847	733,250	0.05
BMW Finance NV, 1.000%, 24/10/16	EUR	800,000	798,696	808,440	0.06
BMW Finance NV, 3.875%, 18/01/17	EUR	1,230,000	1,276,621	1,298,388	0.09
BMW Finance NV, 3.625%, 29/01/18	EUR	1,000,000	1,065,661	1,083,150	0.08
BMW Finance NV, 1.500%, 05/06/18	EUR	800,000	803,911	824,560	0.06
BMW Finance NV, 5.000%, 06/08/18	EUR	661,000	723,903	753,256	0.05
BMW Finance NV, 0.500%, 05/09/18	EUR	1,000,000	1,000,753	1,001,350	0.07
BMW Finance NV, 3.250%, 14/01/19	EUR	1,235,000	1,281,972	1,350,411	0.10
BMW Finance NV, 1.625%, 17/07/19	EUR	850,000	853,767	883,193	0.06
BMW Finance NV, 0.500%, 21/01/20	EUR	800,000	803,391	792,240	0.06
BMW Finance NV, 2.000%, 04/09/20	EUR	800,000	829,073	844,920	0.06
BMW Finance NV, 1.250%, 05/09/22	EUR	500,000	508,921	499,750	0.04
BMW Finance NV, 2.375%, 24/01/23	EUR	500,000	504,418	537,725	0.04
BMW Finance NV, 2.625%, 17/01/24	EUR	600,000	601,897	653,250	0.05
BMW Finance NV, 1.000%, 21/01/25	EUR	800,000	804,079	751,640	0.05
Citycon Treasury BV, 2.500%, 01/10/24	EUR	400,000	409,777	394,940	0.03
Coca-Cola HBC Finance BV, 4.250%, 16/11/16	EUR	500,000	511,282	524,915	0.04
Coca-Cola HBC Finance BV, 2.375%, 18/06/20	EUR	700,000	704,200	727,580	0.05
Conti-Gummi Finance BV, 2.500%, 20/03/17	EUR	600,000	614,095	620,370	0.04
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.250%, 16/01/17	EUR	3,000,000	3,109,935	3,181,800	0.23
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.375%, 21/04/17	EUR	2,300,000	2,374,050	2,425,902	0.17
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 15/01/18	EUR	3,287,000	3,462,269	3,639,629	0.26
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.500%, 17/10/18	EUR	1,400,000	1,479,770	1,533,462	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.750%, 22/01/19	EUR	1,500,000	1,554,165	1,559,295	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.875%, 20/05/19	EUR	950,000	1,041,006	1,107,833	0.08
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/01/20	EUR	3,200,000	3,478,149	3,658,656	0.26
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.750%, 09/11/20	EUR	950,000	965,953	1,031,852	0.07
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 12/01/21	EUR	2,000,000	2,168,747	2,319,100	0.16
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.375%, 07/06/21	EUR	1,061,000	1,146,126	1,257,221	0.09
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.000%, 11/01/22	EUR	1,838,000	2,009,353	2,149,835	0.15
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 06/06/22	EUR	2,593,000	2,971,460	3,173,236	0.23
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/09/22	EUR	950,000	990,901	1,056,666	0.08
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.375%, 22/05/23	EUR	1,400,000	1,377,624	1,487,192	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 25/07/23	EUR	900,000	894,398	986,535	0.07
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/07/25	EUR	2,800,000	3,145,491	3,382,288	0.24
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.500%, 26/05/26	EUR	2,175,000	2,197,539	2,160,471	0.15
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.375%, 03/02/27	EUR	1,500,000	1,498,871	1,397,745	0.10
Corio NV, 3.250%, 26/02/21	EUR	500,000	499,805	547,275	0.04
CRH Finance BV, 5.000%, 25/01/19	EUR	400,000	444,385	455,780	0.03
Delta Lloyd Levensverzekering NV, 9.000%, 29/08/42	EUR	450,000	504,466	546,750	0.04
Delta Lloyd NV, 4.250%, 17/11/17	EUR	550,000	566,797	595,139	0.04
Delta Lloyd NV, 4.375%, perpetual	EUR	975,000	957,603	897,000	0.06
Deutsche Annington Finance BV, 2.125%, 25/07/16	EUR	600,000	602,761	611,856	0.04
Deutsche Annington Finance BV, 3.125%, 25/07/19	EUR	600,000	606,071	646,350	0.05
Deutsche Annington Finance BV, 0.875%, 30/03/20	EUR	400,000	397,202	392,760	0.03
Deutsche Annington Finance BV, 3.625%, 08/10/21	EUR	400,000	415,108	444,240	0.03
Deutsche Annington Finance BV, 2.125%, 09/07/22	EUR	400,000	397,935	404,580	0.03
Deutsche Annington Finance BV, 1.500%, 31/03/25	EUR	500,000	492,472	460,200	0.03
Deutsche Annington Finance BV, 4.000%, perpetual	EUR	900,000	921,395	894,465	0.06
Deutsche Annington Finance BV, 4.625%, 08/04/74	EUR	1,000,000	1,063,834	1,032,800	0.07
Deutsche Post Finance BV, 1.875%, 27/06/17	EUR	1,100,000	1,119,706	1,133,814	0.08
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	550,000	559,827	614,433	0.04
Deutsche Telekom International Finance BV, 6.000%, 20/01/17	EUR	1,950,000	2,069,667	2,119,845	0.15
Deutsche Telekom International Finance BV, 6.625%, 29/03/18	EUR	352,000	408,394	411,066	0.03
Deutsche Telekom International Finance BV, 2.000%, 30/10/19	EUR	450,000	452,935	475,313	0.03
Deutsche Telekom International Finance BV, 4.250%, 16/03/20	EUR	700,000	757,689	808,920	0.06
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	1,400,000	1,391,935	1,478,120	0.10
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	1,350,000	1,483,391	1,619,527	0.12
Deutsche Telekom International Finance BV, 2.750%, 24/10/24	EUR	550,000	548,137	603,955	0.04
Deutsche Telekom International Finance BV, 4.875%, 22/04/25	EUR	750,000	937,928	965,100	0.07
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	700,000	694,898	796,495	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Deutsche Telekom International Finance BV, 4.500%, 28/10/30	EUR	300,000	321,286	368,793	0.03
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	500,000	706,609	811,625	0.06
E.ON International Finance BV, 6.375%, 29/05/17	EUR	1,300,000	1,436,255	1,446,185	0.10
E.ON International Finance BV, 5.500%, 02/10/17	EUR	1,839,000	1,982,793	2,044,416	0.15
E.ON International Finance BV, 5.750%, 07/05/20	EUR	1,300,000	1,464,459	1,586,910	0.11
EDP Finance BV, 5.750%, 21/09/17	EUR	500,000	552,450	546,675	0.04
EDP Finance BV, 4.125%, 29/06/20	EUR	1,800,000	2,071,942	1,963,260	0.14
EDP Finance BV, 4.875%, 14/09/20	EUR	1,000,000	1,180,965	1,129,100	0.08
EDP Finance BV, 2.625%, 18/01/22	EUR	1,500,000	1,617,377	1,502,325	0.11
EDP Finance BV, 2.000%, 22/04/25	EUR	1,300,000	1,298,967	1,172,600	0.08
ELM BV for Swiss Life Insurance & Pension Group, 5.849%, perpetual	EUR	550,000	491,859	581,625	0.04
Eneco Holding NV, 3.250%, perpetual	EUR	500,000	502,951	496,325	0.04
Enel Finance International NV, 4.000%, 14/09/16	EUR	651,000	670,335	679,305	0.05
Enel Finance International NV, 4.125%, 12/07/17	EUR	500,000	536,050	534,875	0.04
Enel Finance International NV, 5.000%, 14/09/22	EUR	3,400,000	3,946,395	4,132,190	0.29
Enel Finance International NV, 4.875%, 17/04/23	EUR	900,000	927,454	1,086,075	0.08
Enel Finance International NV, 1.966%, 27/01/25	EUR	2,183,000	2,189,637	2,110,088	0.15
F van Lanschot Bankiers NV, 2.875%, 17/10/16	EUR	450,000	452,915	461,948	0.03
F van Lanschot Bankiers NV, 3.125%, 05/06/18	EUR	500,000	498,025	529,880	0.04
Gas Natural Fenosa Finance BV, 3.500%, 15/04/21	EUR	400,000	405,533	444,660	0.03
Gas Natural Fenosa Finance BV, 3.875%, 11/04/22	EUR	1,000,000	1,024,917	1,136,050	0.08
Gas Natural Fenosa Finance BV, 3.875%, 17/01/23	EUR	500,000	493,319	570,000	0.04
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	600,000	598,956	638,220	0.05
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	400,000	395,977	371,500	0.03
Geberit International BV, 0.688%, 30/03/21	EUR	500,000	504,374	491,550	0.03
Heineken NV, 4.625%, 10/10/16	EUR	400,000	422,378	422,348	0.03
Heineken NV, 2.500%, 19/03/19	EUR	650,000	673,366	693,063	0.05
Heineken NV, 2.125%, 04/08/20	EUR	1,100,000	1,098,305	1,159,180	0.08
Heineken NV, 2.000%, 06/04/21	EUR	500,000	499,144	523,175	0.04
Heineken NV, 3.500%, 19/03/24	EUR	300,000	319,632	344,850	0.02
Heineken NV, 2.875%, 04/08/25	EUR	1,000,000	1,069,728	1,096,150	0.08
Iberdrola International BV, 4.500%, 21/09/17	EUR	600,000	622,421	652,020	0.05
Iberdrola International BV, 4.250%, 11/10/18	EUR	1,500,000	1,583,695	1,667,925	0.12
Iberdrola International BV, 2.875%, 11/11/20	EUR	500,000	501,545	541,425	0.04
Iberdrola International BV, 3.500%, 01/02/21	EUR	900,000	969,506	1,002,600	0.07
Iberdrola International BV, 3.000%, 31/01/22	EUR	600,000	604,631	652,230	0.05
Iberdrola International BV, 2.500%, 24/10/22	EUR	600,000	607,957	629,910	0.04
Iberdrola International BV, 1.125%, 27/01/23	EUR	700,000	702,952	663,845	0.05
Iberdrola International BV, 1.875%, 08/10/24	EUR	500,000	530,405	490,150	0.03
Iberdrola International BV, 5.750%, perpetual	EUR	700,000	696,084	750,295	0.05
ING Bank NV, 4.000%, 23/12/16	EUR	500,000	527,008	526,725	0.04
ING Bank NV, 4.250%, 13/01/17	EUR	950,000	977,238	1,006,392	0.07
ING Bank NV, 1.875%, 27/02/18	EUR	1,650,000	1,653,625	1,707,420	0.12
ING Bank NV, 3.250%, 03/04/19	EUR	900,000	941,051	982,161	0.07
ING Bank NV, 1.250%, 13/12/19	EUR	1,100,000	1,102,913	1,114,795	0.08
ING Bank NV, 0.700%, 16/04/20	EUR	1,600,000	1,601,943	1,572,704	0.11
ING Bank NV, 4.875%, 18/01/21	EUR	900,000	990,753	1,077,939	0.08
ING Bank NV, 4.500%, 21/02/22	EUR	1,600,000	1,844,684	1,910,752	0.14
ING Bank NV, 6.125%, 29/05/23	EUR	950,000	996,389	1,072,341	0.08
ING Bank NV, 3.500%, 21/11/23	EUR	1,100,000	1,134,772	1,160,500	0.08
ING Bank NV, 3.625%, 25/02/26	EUR	1,500,000	1,506,094	1,587,615	0.11
ING Groep NV, 4.750%, 31/05/17	EUR	2,000,000	2,117,610	2,163,200	0.15
JAB Holdings BV, 1.500%, 24/11/21	EUR	1,000,000	1,001,783	982,500	0.07
JAB Holdings BV, 1.625%, 30/04/25	EUR	500,000	493,832	460,050	0.03
Koninklijke DSM NV, 5.250%, 17/10/17	EUR	1,050,000	1,148,803	1,167,862	0.08
Koninklijke DSM NV, 1.750%, 13/11/19	EUR	200,000	199,942	208,880	0.01
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	500,000	500,963	531,825	0.04
Koninklijke KPN NV, 4.750%, 17/01/17	EUR	650,000	678,803	692,965	0.05
Koninklijke KPN NV, 7.500%, 04/02/19	EUR	700,000	806,318	857,605	0.06
Koninklijke KPN NV, 3.750%, 21/09/20	EUR	550,000	597,489	613,305	0.04
Koninklijke KPN NV, 3.250%, 01/02/21	EUR	300,000	302,488	327,165	0.02
Koninklijke KPN NV, 4.500%, 04/10/21	EUR	600,000	673,132	698,010	0.05
Koninklijke KPN NV, 4.250%, 01/03/22	EUR	650,000	685,438	747,695	0.05
Koninklijke KPN NV, 5.625%, 30/09/24	EUR	600,000	663,138	766,710	0.05
LeasePlan Corp NV, 2.500%, 19/09/16	EUR	500,000	503,502	512,550	0.04
LeasePlan Corp NV, 2.375%, 23/04/19	EUR	300,000	301,560	314,841	0.02
Linde Finance BV, 4.750%, 24/04/17	EUR	899,000	943,477	972,898	0.07
Linde Finance BV, 3.125%, 12/12/18	EUR	1,100,000	1,173,350	1,200,705	0.09

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Linde Finance BV, 1.750%, 11/06/19	EUR	900,000	928,930	942,435	0.07
Linde Finance BV, 3.875%, 01/06/21	EUR	500,000	543,018	586,850	0.04
Linde Finance BV, 1.875%, 22/05/24	EUR	300,000	317,154	314,775	0.02
Linde Finance BV, 7.375%, 14/07/66	EUR	600,000	670,482	637,800	0.05
Madrilena Red de Gas Finance BV, 3.779%, 11/09/18	EUR	600,000	610,592	649,380	0.05
Metro Finance BV, 4.250%, 22/02/17	EUR	450,000	458,741	477,473	0.03
Metro Finance BV, 2.250%, 11/05/18	EUR	400,000	400,283	417,400	0.03
NIBC Bank NV, 2.000%, 26/07/18	EUR	500,000	500,358	506,830	0.04
NN Group NV, 1.000%, 18/03/22	EUR	500,000	497,678	480,875	0.03
NN Group NV, 6.375%, 07/05/27	EUR	400,000	427,994	430,000	0.03
NN Group NV, 4.625%, 08/04/44	EUR	1,000,000	1,050,554	1,026,250	0.07
NN Group NV, 4.500%, perpetual	EUR	1,000,000	991,176	990,000	0.07
Nomura Europe Finance NV, 1.875%, 29/05/18	EUR	1,200,000	1,190,202	1,233,348	0.09
Nomura Europe Finance NV, 1.125%, 03/06/20	EUR	700,000	697,836	686,567	0.05
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	400,000	398,195	392,756	0.03
PostNL NV, 5.375%, 14/11/17	EUR	500,000	520,253	554,810	0.04
Red Electrica de Espana Finance BV, 3.875%, 25/01/22	EUR	600,000	702,521	686,190	0.05
Redexis Gas Finance BV, 2.750%, 08/04/21	EUR	600,000	609,079	634,890	0.05
REN Finance BV, 4.750%, 16/10/20	EUR	300,000	343,502	340,050	0.02
REN Finance BV, 2.500%, 12/02/25	EUR	500,000	532,611	474,200	0.03
Repsol International Finance BV, 4.750%, 16/02/17	EUR	700,000	729,761	746,830	0.05
Repsol International Finance BV, 4.375%, 20/02/18	EUR	700,000	741,576	764,400	0.05
Repsol International Finance BV, 4.875%, 19/02/19	EUR	1,000,000	1,039,840	1,134,550	0.08
Repsol International Finance BV, 2.625%, 28/05/20	EUR	1,100,000	1,125,215	1,161,050	0.08
Repsol International Finance BV, 3.625%, 07/10/21	EUR	700,000	703,942	776,895	0.06
Repsol International Finance BV, 2.250%, 10/12/26	EUR	500,000	498,612	479,975	0.03
Robert Bosch Investment Nederland BV, 1.625%, 24/05/21	EUR	400,000	406,448	416,540	0.03
Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	EUR	700,000	702,028	768,495	0.05
Roche Finance Europe BV, 2.000%, 25/06/18	EUR	1,300,000	1,341,399	1,365,455	0.10
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	1,000,000	1,002,628	941,450	0.07
RWE Finance BV, 5.125%, 23/07/18	EUR	1,206,000	1,372,676	1,367,845	0.10
RWE Finance BV, 6.625%, 31/01/19	EUR	1,050,000	1,177,024	1,260,210	0.09
RWE Finance BV, 1.875%, 30/01/20	EUR	900,000	900,966	927,180	0.07
RWE Finance BV, 6.500%, 10/08/21	EUR	1,250,000	1,519,099	1,600,250	0.11
RWE Finance BV, 3.000%, 17/01/24	EUR	500,000	504,074	532,375	0.04
Schlumberger Finance BV, 1.500%, 04/03/19	EUR	500,000	507,368	517,500	0.04
Shell International Finance BV, 4.625%, 22/05/17	EUR	1,350,000	1,431,984	1,462,792	0.10
Shell International Finance BV, 4.375%, 14/05/18	EUR	2,650,000	2,908,094	2,955,545	0.21
Shell International Finance BV, 1.625%, 24/03/21	EUR	900,000	933,504	932,085	0.07
Shell International Finance BV, 1.000%, 06/04/22	EUR	800,000	798,555	790,320	0.06
Shell International Finance BV, 2.500%, 24/03/26	EUR	1,000,000	1,022,309	1,066,550	0.08
Shell International Finance BV, 1.625%, 20/01/27	EUR	1,100,000	1,091,876	1,062,677	0.08
Siemens Financieringsmaatschappij NV, 5.125%, 20/02/17	EUR	1,950,000	2,059,792	2,106,195	0.15
Siemens Financieringsmaatschappij NV, 5.625%, 11/06/18	EUR	1,845,000	2,061,284	2,127,654	0.15
Siemens Financieringsmaatschappij NV, 1.500%, 10/03/20	EUR	900,000	914,962	933,525	0.07
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	1,100,000	1,125,084	1,151,370	0.08
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	900,000	904,550	992,700	0.07
Siemens Financieringsmaatschappij NV, 5.250%, 14/09/66	EUR	700,000	753,326	732,655	0.05
SNS Bank NV, 6.625%, 30/11/16	EUR	200,000	206,861	216,460	0.02
Suedzucker International Finance BV, 4.125%, 29/03/18	EUR	300,000	321,909	324,510	0.02
Swiss Reinsurance Co Via ELM BV, 2.600%, perpetual	EUR	850,000	854,015	776,688	0.06
Syngenta Finance NV, 1.875%, 02/11/21	EUR	400,000	399,475	411,640	0.03
Syngenta Finance NV, 1.250%, 10/09/27	EUR	500,000	496,601	444,675	0.03
Telefonica Europe BV, 5.875%, 14/02/33	EUR	533,000	630,236	720,019	0.05
Teva Pharmaceutical Finance Netherlands II BV, 1.250%, 31/03/23	EUR	1,600,000	1,606,310	1,507,520	0.11
Teva Pharmaceutical Finance Netherlands II BV, 1.875%, 31/03/27	EUR	650,000	652,428	594,035	0.04
Unilever NV, 1.750%, 05/08/20	EUR	600,000	600,536	628,230	0.04
Unilever NV, 0.500%, 03/02/22	EUR	800,000	794,799	770,520	0.05
Unilever NV, 1.000%, 03/06/23	EUR	700,000	694,558	681,205	0.05
Volkswagen International Finance NV, 1.000%, 26/10/16	EUR	1,500,000	1,506,515	1,515,885	0.11
Volkswagen International Finance NV, 1.875%, 15/05/17	EUR	1,700,000	1,724,392	1,748,450	0.12
Volkswagen International Finance NV, 5.375%, 22/05/18	EUR	461,000	479,101	525,747	0.04
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	900,000	930,550	983,970	0.07
Volkswagen International Finance NV, 2.000%, 14/01/20	EUR	1,100,000	1,101,540	1,157,750	0.08
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	1,250,000	1,287,985	1,319,375	0.09
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	1,000,000	991,342	962,650	0.07
Volkswagen International Finance NV, 1.625%, 16/01/30	EUR	1,000,000	999,130	907,800	0.06
Volkswagen International Finance NV, 3.300%, 22/03/33	EUR	700,000	706,906	772,590	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Volkswagen International Finance NV, 3.750%, perpetual	EUR	1,150,000	1,141,637	1,185,937	0.08
Volkswagen International Finance NV, 4.625%, perpetual	EUR	2,050,000	2,158,826	2,122,057	0.15
Volkswagen International Finance NV, 3.875%, perpetual	EUR	1,150,000	1,167,059	1,199,507	0.09
Volkswagen International Finance NV, 5.125%, perpetual	EUR	550,000	565,635	600,518	0.04
Volkswagen International Finance NV, 2.500%, perpetual	EUR	900,000	892,948	859,725	0.06
Volkswagen International Finance NV, 3.500%, perpetual	EUR	1,400,000	1,351,611	1,279,600	0.09
Wolters Kluwer NV, 6.375%, 10/04/18	EUR	1,050,000	1,178,570	1,215,847	0.09
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	650,000	651,495	706,550	0.05
Wolters Kluwer NV, 2.500%, 13/05/24	EUR	200,000	198,518	210,070	0.01
Wuerth Finance International BV, 3.750%, 25/05/18	EUR	400,000	427,902	437,444	0.03
Wuerth Finance International BV, 1.750%, 21/05/20	EUR	500,000	500,067	521,600	0.04
Wuerth Finance International BV, 1.000%, 19/05/22	EUR	600,000	598,454	592,710	0.04
Total Netherlands			239,599,895	246,596,090	17.53
New Zealand					
BNZ International Funding Ltd, 4.000%, 08/03/17	EUR	750,000	777,803	795,255	0.06
BNZ International Funding Ltd, 1.250%, 23/05/18	EUR	343,000	342,050	349,452	0.02
Westpac Securities NZ Ltd, 3.875%, 20/03/17	EUR	200,000	206,996	211,948	0.02
Total New Zealand			1,326,849	1,356,655	0.10
Norway					
DNB Bank ASA, 3.875%, 29/06/20	EUR	1,050,000	1,101,349	1,204,770	0.09
DNB Bank ASA, 4.375%, 24/02/21	EUR	2,100,000	2,340,266	2,464,224	0.17
DNB Bank ASA, 4.250%, 18/01/22	EUR	1,050,000	1,114,818	1,242,749	0.09
DNB Bank ASA, 4.750%, 08/03/22	EUR	600,000	620,601	635,544	0.05
DNB Bank ASA, 3.000%, 26/09/23	EUR	800,000	804,209	836,736	0.06
Santander Consumer Bank AS, 0.625%, 20/04/18	EUR	1,000,000	1,002,076	993,240	0.07
SpareBank 1 SMN, 2.125%, 21/02/18	EUR	600,000	605,674	624,348	0.04
SpareBank 1 SMN, 1.500%, 20/05/19	EUR	400,000	399,316	410,612	0.03
SpareBank 1 SR-Bank ASA, 3.500%, 27/03/17	EUR	500,000	514,094	527,085	0.04
SpareBank 1 SR-Bank ASA, 2.000%, 14/05/18	EUR	650,000	654,668	676,000	0.05
SpareBank 1 SR-Bank ASA, 2.125%, 27/02/19	EUR	600,000	599,902	628,026	0.04
SpareBank 1 SR-Bank ASA, 2.125%, 03/02/20	EUR	550,000	551,591	577,698	0.04
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	400,000	397,771	417,988	0.03
Storebrand Livsforsikring AS, 6.875%, 04/04/43	EUR	300,000	318,763	336,000	0.02
Total Norway			11,025,098	11,575,020	0.82
Portugal					
Brisa Concessao Rodoviaria SA, 6.875%, 02/04/18	EUR	500,000	583,174	569,140	0.04
Brisa Concessao Rodoviaria SA, 3.875%, 01/04/21	EUR	500,000	570,346	536,225	0.04
Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	EUR	500,000	495,493	448,200	0.03
REN - Redes Energeticas Nacionais SGPS SA, 4.125%, 31/01/18	EUR	300,000	321,789	321,015	0.02
Total Portugal			1,970,802	1,874,580	0.13
Spain					
Abertis Infraestructuras SA, 4.625%, 14/10/16	EUR	200,000	207,687	211,036	0.01
Abertis Infraestructuras SA, 5.125%, 12/06/17	EUR	800,000	819,772	871,448	0.06
Abertis Infraestructuras SA, 4.750%, 25/10/19	EUR	900,000	933,792	1,037,736	0.07
Abertis Infraestructuras SA, 4.375%, 30/03/20	EUR	600,000	691,186	686,244	0.05
Abertis Infraestructuras SA, 3.750%, 20/06/23	EUR	600,000	603,146	680,820	0.05
Abertis Infraestructuras SA, 2.500%, 27/02/25	EUR	400,000	415,946	408,300	0.03
Amadeus Capital Markets SA, 4.875%, 15/07/16	EUR	700,000	714,503	731,864	0.05
Bankinter SA, 1.750%, 10/06/19	EUR	500,000	516,354	509,490	0.04
BBVA Senior Finance SAU, 3.750%, 17/01/18	EUR	1,500,000	1,540,119	1,611,300	0.11
BBVA Senior Finance SAU, 2.375%, 22/01/19	EUR	900,000	901,294	939,708	0.07
BBVA Subordinated Capital SAU, 3.500%, 11/04/24	EUR	1,400,000	1,439,185	1,450,190	0.10
CaixaBank SA, 2.500%, 18/04/17	EUR	1,000,000	1,004,679	1,031,300	0.07
CaixaBank SA, 3.125%, 14/05/18	EUR	1,000,000	993,978	1,062,610	0.08
Canal de Isabel II Gestion SA, 1.680%, 26/02/25	EUR	500,000	499,734	456,575	0.03
Criteria CaixaHolding SA, 2.375%, 09/05/19	EUR	1,500,000	1,547,055	1,544,700	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Spain - (Continued)					
Distribuidora Internacional de Alimentacion SA, 1.500%, 22/07/19	EUR	500,000	504,449	504,375	0.04
Enagas Financiaciones SAU, 4.250%, 05/10/17	EUR	600,000	616,100	649,740	0.05
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	700,000	702,077	734,405	0.05
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	400,000	396,466	364,860	0.03
Ferrovial Emisiones SA, 3.375%, 30/01/18	EUR	400,000	399,885	426,000	0.03
Ferrovial Emisiones SA, 3.375%, 07/06/21	EUR	400,000	402,081	441,280	0.03
Ferrovial Emisiones SA, 2.500%, 15/07/24	EUR	400,000	398,044	411,560	0.03
Gas Natural Capital Markets SA, 4.375%, 02/11/16	EUR	1,150,000	1,184,881	1,211,364	0.09
Gas Natural Capital Markets SA, 5.625%, 09/02/17	EUR	600,000	626,682	649,080	0.05
Gas Natural Capital Markets SA, 4.125%, 24/04/17	EUR	600,000	615,845	638,760	0.04
Gas Natural Capital Markets SA, 4.125%, 26/01/18	EUR	500,000	516,609	543,450	0.04
Gas Natural Capital Markets SA, 5.000%, 13/02/18	EUR	900,000	980,310	1,000,035	0.07
Gas Natural Capital Markets SA, 5.375%, 24/05/19	EUR	500,000	531,327	584,150	0.04
Gas Natural Capital Markets SA, 6.375%, 09/07/19	EUR	300,000	316,250	362,475	0.03
Gas Natural Capital Markets SA, 4.500%, 27/01/20	EUR	800,000	805,553	914,320	0.06
Gas Natural Capital Markets SA, 6.000%, 27/01/20	EUR	800,000	873,354	966,880	0.07
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	600,000	612,113	726,510	0.05
Iberdrola Finanzas SAU, 4.625%, 07/04/17	EUR	600,000	630,950	644,250	0.05
Iberdrola Finanzas SAU, 5.625%, 09/05/18	EUR	700,000	787,246	799,435	0.06
Iberdrola Finanzas SAU, 4.125%, 23/03/20	EUR	800,000	813,425	909,320	0.06
Prosegur Cia de Seguridad SA, 2.750%, 02/04/18	EUR	600,000	603,563	628,440	0.04
Red Electrica Financiaciones SA Unipersonal, 4.875%, 29/04/20	EUR	500,000	526,581	588,295	0.04
Red Electrica Financiaciones SA Unipersonal, 2.125%, 01/07/23	EUR	300,000	309,609	305,340	0.02
Red Electrica Financiaciones SA Unipersonal, 1.125%, 24/04/25	EUR	500,000	497,650	451,950	0.03
Santander Consumer Finance SA, 0.900%, 18/02/20	EUR	800,000	798,561	783,680	0.06
Santander International Debt SAU, 1.375%, 25/03/17	EUR	1,500,000	1,500,985	1,518,600	0.11
Santander International Debt SAU, 4.000%, 27/03/17	EUR	1,000,000	1,015,981	1,057,560	0.07
Santander International Debt SAU, 4.125%, 04/10/17	EUR	1,400,000	1,461,673	1,507,534	0.11
Santander International Debt SAU, 4.000%, 24/01/20	EUR	1,100,000	1,102,966	1,235,058	0.09
Santander Issuances SAU, 2.500%, 18/03/25	EUR	1,300,000	1,321,044	1,215,591	0.09
Telefonica Emisiones SAU, 4.750%, 07/02/17	EUR	1,500,000	1,556,974	1,601,175	0.11
Telefonica Emisiones SAU, 5.811%, 05/09/17	EUR	1,000,000	1,070,398	1,111,250	0.08
Telefonica Emisiones SAU, 3.661%, 18/09/17	EUR	800,000	825,519	852,080	0.06
Telefonica Emisiones SAU, 4.797%, 21/02/18	EUR	1,300,000	1,345,559	1,436,500	0.10
Telefonica Emisiones SAU, 2.736%, 29/05/19	EUR	700,000	721,471	746,165	0.05
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	1,450,000	1,543,810	1,668,153	0.12
Telefonica Emisiones SAU, 4.710%, 20/01/20	EUR	1,400,000	1,523,676	1,616,440	0.11
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	1,100,000	1,191,394	1,247,070	0.09
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	1,200,000	1,246,037	1,237,080	0.09
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	1,200,000	1,174,700	1,373,340	0.10
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	800,000	864,388	792,720	0.06
Total Spain			47,744,616	49,689,591	3.53
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	600,000	601,380	648,180	0.05
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	500,000	506,129	497,600	0.04
Atlas Copco AB, 2.625%, 15/03/19	EUR	700,000	724,996	752,731	0.05
Atlas Copco AB, 2.500%, 28/02/23	EUR	300,000	303,753	325,875	0.02
Investor AB, 3.250%, 17/09/18	EUR	100,000	105,954	108,755	0.01
Investor AB, 4.875%, 18/11/21	EUR	500,000	574,403	617,525	0.04
Investor AB, 4.500%, 12/05/23	EUR	750,000	812,462	929,175	0.07
Molnlycke Holding AB, 1.500%, 28/02/22	EUR	500,000	513,374	499,425	0.04
Nordea Bank AB, 3.750%, 24/02/17	EUR	2,000,000	2,082,295	2,112,460	0.15
Nordea Bank AB, 2.250%, 05/10/17	EUR	1,200,000	1,218,312	1,250,460	0.09
Nordea Bank AB, 1.375%, 12/04/18	EUR	1,400,000	1,406,120	1,435,210	0.10
Nordea Bank AB, 4.000%, 11/07/19	EUR	1,300,000	1,427,948	1,466,387	0.10
Nordea Bank AB, 4.500%, 26/03/20	EUR	800,000	828,059	915,248	0.06
Nordea Bank AB, 4.000%, 29/06/20	EUR	1,300,000	1,408,754	1,490,567	0.11
Nordea Bank AB, 2.000%, 17/02/21	EUR	1,200,000	1,200,251	1,253,124	0.09
Nordea Bank AB, 4.000%, 29/03/21	EUR	750,000	773,153	853,943	0.06
Nordea Bank AB, 4.625%, 15/02/22	EUR	450,000	469,427	476,649	0.03
Nordea Bank AB, 3.250%, 05/07/22	EUR	950,000	990,239	1,070,108	0.08
Nordea Bank AB, 1.125%, 12/02/25	EUR	800,000	799,207	753,224	0.05
Orlen Capital AB, 2.500%, 30/06/21	EUR	500,000	495,434	501,320	0.04
PGE Sweden AB, 1.625%, 09/06/19	EUR	500,000	515,552	506,835	0.04

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Sweden - (Continued)					
Powszechna Kasa Oszczednosci Bank Polski SA Via PKO Finance AB, 2.324%, 23/01/19	EUR	500,000	501,759	514,685	0.04
PZU Finance AB, 1.375%, 03/07/19	EUR	500,000	498,927	498,900	0.04
Sandvik AB, 3.000%, 18/06/26	EUR	300,000	302,987	312,780	0.02
Scania CV AB, 1.625%, 14/09/17	EUR	600,000	615,096	616,314	0.04
Securitas AB, 2.750%, 28/02/17	EUR	200,000	200,963	207,500	0.01
Securitas AB, 2.250%, 14/03/18	EUR	400,000	400,000	416,520	0.03
Securitas AB, 2.625%, 22/02/21	EUR	300,000	297,323	321,210	0.02
Skandinaviska Enskilda Banken AB, 3.875%, 12/04/17	EUR	850,000	893,986	903,626	0.06
Skandinaviska Enskilda Banken AB, 4.250%, 21/02/18	EUR	600,000	642,464	658,734	0.05
Skandinaviska Enskilda Banken AB, 2.000%, 18/03/19	EUR	900,000	904,703	941,913	0.07
Skandinaviska Enskilda Banken AB, 1.875%, 14/11/19	EUR	900,000	905,013	939,042	0.07
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	900,000	898,791	939,384	0.07
Skandinaviska Enskilda Banken AB, 4.000%, 12/09/22	EUR	650,000	668,633	691,451	0.05
Skandinaviska Enskilda Banken AB, 2.500%, 28/05/26	EUR	700,000	711,082	712,187	0.05
SKF AB, 3.875%, 25/05/18	EUR	500,000	521,049	546,125	0.04
SKF AB, 1.875%, 11/09/19	EUR	450,000	449,456	467,699	0.03
SKF AB, 2.375%, 29/10/20	EUR	850,000	875,937	899,470	0.06
Svenska Cellulosa AB SCA, 3.625%, 26/08/16	EUR	500,000	508,013	519,440	0.04
Svenska Cellulosa AB SCA, 2.500%, 09/06/23	EUR	800,000	856,195	859,600	0.06
Svenska Cellulosa AB SCA, 1.125%, 05/03/25	EUR	600,000	598,636	562,044	0.04
Svenska Handelsbanken AB, 3.750%, 24/02/17	EUR	600,000	612,289	633,948	0.04
Svenska Handelsbanken AB, 3.375%, 17/07/17	EUR	1,900,000	1,990,019	2,016,945	0.14
Svenska Handelsbanken AB, 2.250%, 14/06/18	EUR	1,000,000	1,008,633	1,052,050	0.07
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	1,300,000	1,307,014	1,382,147	0.10
Svenska Handelsbanken AB, 4.375%, 20/10/21	EUR	1,300,000	1,408,639	1,550,887	0.11
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	1,000,000	1,019,193	1,089,990	0.08
Svenska Handelsbanken AB, 2.656%, 15/01/24	EUR	1,550,000	1,581,459	1,607,815	0.11
Swedbank AB, 3.375%, 09/02/17	EUR	1,200,000	1,220,172	1,257,864	0.09
Swedbank AB, 1.500%, 18/03/19	EUR	400,000	399,335	411,064	0.03
Swedbank AB, 1.000%, 01/06/22	EUR	790,000	774,379	767,493	0.05
Swedbank AB, 3.000%, 05/12/22	EUR	500,000	505,574	523,200	0.04
Swedbank AB, 2.375%, 26/02/24	EUR	500,000	507,734	509,150	0.04
Swedish Match AB, 3.875%, 24/11/17	EUR	150,000	149,839	162,075	0.01
Telefonaktiebolaget LM Ericsson, 5.375%, 27/06/17	EUR	450,000	482,473	494,775	0.04
TeliaSonera AB, 4.750%, 07/03/17	EUR	750,000	792,796	806,925	0.06
TeliaSonera AB, 1.375%, 18/02/19	EUR	400,000	398,496	412,420	0.03
TeliaSonera AB, 4.250%, 18/02/20	EUR	750,000	820,887	869,212	0.06
TeliaSonera AB, 4.750%, 16/11/21	EUR	600,000	697,478	737,580	0.05
TeliaSonera AB, 4.000%, 22/03/22	EUR	600,000	649,607	708,540	0.05
TeliaSonera AB, 3.625%, 14/02/24	EUR	700,000	736,094	819,770	0.06
TeliaSonera AB, 3.875%, 01/10/25	EUR	600,000	654,476	725,280	0.05
TeliaSonera AB, 3.000%, 07/09/27	EUR	550,000	560,698	618,310	0.04
TeliaSonera AB, 3.500%, 05/09/33	EUR	400,000	481,397	458,680	0.03
TeliaSonera AB, 1.625%, 23/02/35	EUR	600,000	592,555	505,590	0.04
Volvo Treasury AB, 5.000%, 31/05/17	EUR	950,000	990,874	1,031,842	0.07
Volvo Treasury AB, 2.375%, 26/11/19	EUR	600,000	613,149	636,720	0.05
Total Sweden			50,963,474	52,783,697	3.75
Switzerland					
Credit Suisse AG, 3.875%, 25/01/17	EUR	1,950,000	2,000,944	2,052,901	0.15
Credit Suisse AG, 5.125%, 18/09/17	EUR	1,797,000	1,896,186	1,978,048	0.14
Credit Suisse AG, 0.500%, 29/03/18	EUR	1,000,000	1,001,458	995,930	0.07
Credit Suisse AG, 0.625%, 20/11/18	EUR	1,500,000	1,499,322	1,491,600	0.11
Credit Suisse AG, 4.750%, 05/08/19	EUR	2,700,000	2,952,629	3,108,807	0.22
Credit Suisse AG, 1.375%, 29/11/19	EUR	2,140,000	2,167,637	2,168,890	0.15
Credit Suisse AG, 1.375%, 31/01/22	EUR	1,600,000	1,610,158	1,583,712	0.11
Demeter Investments BV for Swiss Life AG, 4.375%, perpetual	EUR	500,000	495,530	488,125	0.03
Elsevier Finance SA Via ELM BV, 2.500%, 24/09/20	EUR	500,000	513,102	535,575	0.04
UBS AG, 4.750%, 07/06/17	EUR	800,000	844,353	867,096	0.06
UBS AG, 6.000%, 18/04/18	EUR	1,300,000	1,397,332	1,494,038	0.11
UBS AG, 1.125%, 30/06/20	EUR	655,000	653,481	655,478	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Switzerland - (Continued)					
UBS AG, 1.250%, 03/09/21	EUR	1,400,000	1,423,745	1,392,300	0.10
Total Switzerland			18,455,877	18,812,500	1.34
Turkey					
Turkiye Garanti Bankasi AS, 3.375%, 08/07/19	EUR	500,000	497,469	508,125	0.04
Total Turkey			497,469	508,125	0.04
United Arab Emirates					
Glencore Finance Dubai Ltd, 2.625%, 19/11/18	EUR	1,041,000	1,041,495	1,093,987	0.08
Total United Arab Emirates			1,041,495	1,093,987	0.08
United Kingdom					
3i Group PLC, 5.625%, 17/03/17	EUR	500,000	521,283	540,015	0.04
Abbey National Treasury Services PLC, 1.750%, 15/01/18	EUR	800,000	795,622	821,912	0.06
Abbey National Treasury Services PLC, 2.000%, 14/01/19	EUR	1,500,000	1,546,535	1,554,870	0.11
Abbey National Treasury Services PLC, 0.875%, 13/01/20	EUR	800,000	796,043	789,704	0.06
Abbey National Treasury Services PLC, 2.625%, 16/07/20	EUR	700,000	702,568	744,380	0.05
Abbey National Treasury Services PLC, 1.125%, 14/01/22	EUR	1,200,000	1,202,853	1,164,456	0.08
Abbey National Treasury Services PLC, 1.125%, 10/03/25	EUR	1,000,000	991,559	915,130	0.07
Anglian Water Services Financing PLC, 6.250%, 27/06/16	EUR	350,000	363,923	370,934	0.03
Anglo American Capital PLC, 4.375%, 02/12/16	EUR	800,000	834,663	843,320	0.06
Anglo American Capital PLC, 1.750%, 20/11/17	EUR	1,000,000	997,561	1,020,300	0.07
Anglo American Capital PLC, 1.750%, 03/04/18	EUR	700,000	707,770	712,215	0.05
Anglo American Capital PLC, 2.500%, 18/09/18	EUR	700,000	706,388	726,880	0.05
Anglo American Capital PLC, 2.750%, 07/06/19	EUR	600,000	616,674	628,770	0.04
Anglo American Capital PLC, 1.500%, 01/04/20	EUR	500,000	498,527	493,775	0.04
Anglo American Capital PLC, 2.875%, 20/11/20	EUR	500,000	499,730	522,500	0.04
Anglo American Capital PLC, 2.500%, 29/04/21	EUR	600,000	596,785	613,260	0.04
Anglo American Capital PLC, 3.500%, 28/03/22	EUR	600,000	605,485	645,630	0.05
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	700,000	700,132	736,890	0.05
Aon PLC, 2.875%, 14/05/26	EUR	400,000	397,540	417,252	0.03
AstraZeneca PLC, 0.875%, 24/11/21	EUR	700,000	708,308	687,855	0.05
Aviva PLC, 6.875%, 22/05/38	EUR	400,000	412,198	451,000	0.03
Aviva PLC, 6.125%, 05/07/43	EUR	700,000	741,931	805,875	0.06
Aviva PLC, 3.875%, 03/07/44	EUR	500,000	498,545	498,750	0.04
Aviva PLC, 3.375%, 04/12/45	EUR	191,000	189,194	180,251	0.01
Babcock International Group PLC, 1.750%, 06/10/22	EUR	500,000	504,446	498,300	0.04
Barclays Bank PLC, 4.000%, 20/01/17	EUR	2,350,000	2,427,325	2,482,798	0.18
Barclays Bank PLC, 6.000%, 23/01/18	EUR	1,550,000	1,622,558	1,728,513	0.12
Barclays Bank PLC, 4.875%, 13/08/19	EUR	1,300,000	1,416,460	1,518,283	0.11
Barclays Bank PLC, 6.000%, 14/01/21	EUR	1,250,000	1,270,811	1,482,937	0.11
Barclays Bank PLC, 2.125%, 24/02/21	EUR	1,100,000	1,137,164	1,158,795	0.08
Barclays Bank PLC, 6.625%, 30/03/22	EUR	800,000	931,627	990,432	0.07
Barclays Bank PLC, 2.250%, 10/06/24	EUR	1,100,000	1,142,963	1,151,865	0.08
Barclays PLC, 1.500%, 01/04/22	EUR	1,000,000	996,624	977,700	0.07
BAT International Finance PLC, 5.375%, 29/06/17	EUR	1,150,000	1,217,860	1,263,620	0.09
BAT International Finance PLC, 0.375%, 13/03/19	EUR	800,000	799,481	791,560	0.06
BAT International Finance PLC, 3.625%, 09/11/21	EUR	400,000	423,373	454,740	0.03
BAT International Finance PLC, 0.875%, 13/10/23	EUR	700,000	696,515	653,310	0.05
BAT International Finance PLC, 2.750%, 25/03/25	EUR	550,000	603,948	590,040	0.04
BAT International Finance PLC, 1.250%, 13/03/27	EUR	800,000	796,343	724,680	0.05
BAT International Finance PLC, 2.000%, 13/03/45	EUR	700,000	699,143	553,595	0.04
BG Energy Capital PLC, 3.000%, 16/11/18	EUR	1,300,000	1,359,087	1,405,651	0.10
BG Energy Capital PLC, 3.625%, 16/07/19	EUR	650,000	679,958	724,620	0.05
BG Energy Capital PLC, 1.250%, 21/11/22	EUR	1,000,000	1,006,531	985,250	0.07
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	700,000	699,322	693,980	0.05
BG Energy Capital PLC, 6.500%, 30/11/72	EUR	400,000	429,016	438,060	0.03
BP Capital Markets PLC, 3.830%, 06/10/17	EUR	1,350,000	1,430,619	1,451,857	0.10
BP Capital Markets PLC, 2.994%, 18/02/19	EUR	1,150,000	1,194,415	1,242,977	0.09
BP Capital Markets PLC, 4.154%, 01/06/20	EUR	850,000	962,142	980,347	0.07
BP Capital Markets PLC, 2.517%, 17/02/21	EUR	700,000	705,699	752,535	0.05
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	900,000	909,122	947,070	0.07

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	1,100,000	1,101,825	1,102,090	0.08
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	1,500,000	1,500,000	1,445,700	0.10
BP Capital Markets PLC, 2.972%, 27/02/26	EUR	800,000	801,581	879,320	0.06
BP Capital Markets PLC, 2.213%, 25/09/26	EUR	700,000	700,000	712,775	0.05
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	1,000,000	1,000,000	943,850	0.07
Brambles Finance PLC, 4.625%, 20/04/18	EUR	700,000	741,359	776,279	0.06
British Telecommunications PLC, 1.125%, 10/06/19	EUR	1,000,000	1,003,187	1,013,750	0.07
Centrica PLC, 3.000%, 10/04/76	EUR	500,000	500,000	478,700	0.03
Compass Group PLC, 3.125%, 13/02/19	EUR	500,000	519,127	543,075	0.04
Compass Group PLC, 1.875%, 27/01/23	EUR	500,000	495,606	514,175	0.04
Coventry Building Society, 2.250%, 04/12/17	EUR	600,000	602,762	623,568	0.04
Coventry Building Society, 2.500%, 18/11/20	EUR	800,000	797,510	848,088	0.06
Diageo Finance PLC, 1.125%, 20/05/19	EUR	1,500,000	1,528,742	1,510,125	0.11
Diageo Finance PLC, 1.750%, 23/09/24	EUR	500,000	496,778	492,435	0.04
Diageo Finance PLC, 2.375%, 20/05/26	EUR	800,000	800,239	817,640	0.06
EE Finance PLC, 3.500%, 06/02/17	EUR	1,000,000	1,027,657	1,046,750	0.07
EE Finance PLC, 3.250%, 03/08/18	EUR	400,000	408,462	429,900	0.03
Experian Finance PLC, 4.750%, 04/02/20	EUR	550,000	597,270	643,225	0.05
FCE Bank PLC, 1.625%, 09/09/16	EUR	400,000	400,344	406,204	0.03
FCE Bank PLC, 2.875%, 03/10/17	EUR	500,000	507,608	524,355	0.04
FCE Bank PLC, 1.750%, 21/05/18	EUR	400,000	399,313	408,580	0.03
FCE Bank PLC, 1.875%, 18/04/19	EUR	1,000,000	1,018,772	1,021,600	0.07
FCE Bank PLC, 1.114%, 13/05/20	EUR	500,000	500,000	492,600	0.04
FCE Bank PLC, 1.875%, 24/06/21	EUR	600,000	601,267	605,070	0.04
FCE Bank PLC, 1.134%, 10/02/22	EUR	700,000	700,000	666,785	0.05
G4S International Finance PLC, 2.875%, 02/05/17	EUR	550,000	555,940	572,660	0.04
G4S International Finance PLC, 2.625%, 06/12/18	EUR	850,000	884,562	900,363	0.06
GlaxoSmithKline Capital PLC, 5.625%, 13/12/17	EUR	1,350,000	1,467,709	1,524,352	0.11
GlaxoSmithKline Capital PLC, 0.625%, 02/12/19	EUR	1,400,000	1,404,915	1,400,280	0.10
GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	EUR	900,000	908,056	882,360	0.06
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	609,000	659,766	738,961	0.05
Hammerson PLC, 2.750%, 26/09/19	EUR	600,000	605,146	639,180	0.05
Hammerson PLC, 2.000%, 01/07/22	EUR	500,000	496,648	506,350	0.04
HBOS PLC, 4.500%, 18/03/30	EUR	600,000	598,625	672,000	0.05
HSBC Bank PLC, 3.750%, 30/11/16	EUR	550,000	555,810	576,703	0.04
HSBC Bank PLC, 3.125%, 15/11/17	EUR	1,000,000	1,051,508	1,064,610	0.08
HSBC Bank PLC, 3.875%, 24/10/18	EUR	950,000	1,005,490	1,053,398	0.07
HSBC Bank PLC, 4.000%, 15/01/21	EUR	1,250,000	1,359,997	1,452,812	0.10
HSBC Holdings PLC, 6.250%, 19/03/18	EUR	1,600,000	1,732,247	1,816,240	0.13
HSBC Holdings PLC, 6.000%, 10/06/19	EUR	1,400,000	1,513,685	1,639,666	0.12
HSBC Holdings PLC, 3.375%, 10/01/24	EUR	1,400,000	1,443,135	1,470,518	0.10
HSBC Holdings PLC, 3.000%, 30/06/25	EUR	600,000	594,404	599,976	0.04
ICAP Group Holdings PLC, 3.125%, 06/03/19	EUR	400,000	399,423	409,192	0.03
Imperial Tobacco Finance PLC, 4.500%, 05/07/18	EUR	800,000	859,943	885,000	0.06
Imperial Tobacco Finance PLC, 5.000%, 02/12/19	EUR	650,000	735,108	754,033	0.05
Imperial Tobacco Finance PLC, 2.250%, 26/02/21	EUR	900,000	896,841	927,855	0.07
Imperial Tobacco Finance PLC, 3.375%, 26/02/26	EUR	500,000	500,547	532,825	0.04
Leeds Building Society, 2.625%, 01/04/21	EUR	500,000	497,693	523,650	0.04
Leeds Building Society, 1.375%, 05/05/22	EUR	200,000	198,799	192,274	0.01
Lloyds Bank PLC, 6.375%, 17/06/16	EUR	1,450,000	1,482,334	1,533,810	0.11
Lloyds Bank PLC, 4.625%, 02/02/17	EUR	1,000,000	1,025,915	1,068,410	0.08
Lloyds Bank PLC, 1.875%, 10/10/18	EUR	1,200,000	1,224,714	1,248,120	0.09
Lloyds Bank PLC, 5.375%, 03/09/19	EUR	850,000	897,846	1,009,723	0.07
Lloyds Bank PLC, 6.500%, 24/03/20	EUR	1,100,000	1,207,422	1,313,433	0.09
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	1,000,000	996,705	978,700	0.07
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	1,605,000	1,610,910	1,567,154	0.11
Lloyds Bank PLC, 11.875%, 16/12/21	EUR	850,000	979,725	969,000	0.07
Lloyds Bank PLC, 1.250%, 13/01/25	EUR	1,000,000	1,012,992	946,680	0.07
Mondi Finance PLC, 5.750%, 03/04/17	EUR	900,000	960,569	978,084	0.07
Mondi Finance PLC, 3.375%, 28/09/20	EUR	350,000	355,547	381,126	0.03
Motability Operations Group PLC, 3.750%, 29/11/17	EUR	300,000	309,094	323,550	0.02
Motability Operations Group PLC, 3.250%, 30/11/18	EUR	600,000	621,759	652,560	0.05
Motability Operations Group PLC, 1.625%, 09/06/23	EUR	700,000	693,720	704,060	0.05
National Grid PLC, 5.000%, 02/07/18	EUR	589,000	649,590	665,894	0.05
National Grid PLC, 4.375%, 10/03/20	EUR	350,000	364,157	405,178	0.03
Nationwide Building Society, 3.125%, 03/04/17	EUR	700,000	721,862	733,124	0.05
Nationwide Building Society, 1.625%, 03/04/19	EUR	700,000	698,925	721,231	0.05
Nationwide Building Society, 6.750%, 22/07/20	EUR	750,000	806,445	912,915	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
Nationwide Building Society, 1.125%, 03/06/22	EUR	500,000	497,819	486,020	0.03
Nationwide Building Society, 4.125%, 20/03/23	EUR	1,668,000	1,707,420	1,768,314	0.13
Nationwide Building Society, 1.250%, 03/03/25	EUR	1,655,000	1,595,319	1,545,125	0.11
NGG Finance PLC, 4.250%, 18/06/76	EUR	1,100,000	1,104,119	1,160,005	0.08
Pearson Funding Five PLC, 1.875%, 19/05/21	EUR	500,000	497,441	516,325	0.04
Pearson Funding Five PLC, 1.375%, 06/05/25	EUR	500,000	499,636	471,005	0.03
Rentokil Initial PLC, 3.375%, 24/09/19	EUR	500,000	509,330	547,225	0.04
Rentokil Initial PLC, 3.250%, 07/10/21	EUR	300,000	306,563	331,035	0.02
Rio Tinto Finance PLC, 2.000%, 11/05/20	EUR	600,000	602,674	630,270	0.04
Rio Tinto Finance PLC, 2.875%, 11/12/24	EUR	411,000	411,576	452,244	0.03
Rolls-Royce PLC, 2.125%, 18/06/21	EUR	700,000	701,610	745,430	0.05
Royal Bank of Scotland Group PLC, 1.500%, 28/11/16	EUR	1,200,000	1,201,574	1,207,860	0.09
Royal Bank of Scotland Group PLC, 1.625%, 25/06/19	EUR	1,100,000	1,112,019	1,102,178	0.08
Royal Bank of Scotland PLC, 4.875%, 20/01/17	EUR	1,600,000	1,665,651	1,706,048	0.12
Royal Bank of Scotland PLC, 5.375%, 30/09/19	EUR	2,200,000	2,411,482	2,578,048	0.18
Royal Bank of Scotland PLC, 5.500%, 23/03/20	EUR	800,000	866,018	953,880	0.07
Royal Mail PLC, 2.375%, 29/07/24	EUR	500,000	521,398	511,750	0.04
Sky PLC, 1.500%, 15/09/21	EUR	1,315,000	1,316,210	1,309,148	0.09
Sky PLC, 1.875%, 24/11/23	EUR	700,000	698,981	690,725	0.05
Sky PLC, 2.500%, 15/09/26	EUR	1,100,000	1,139,118	1,107,975	0.08
Smiths Group PLC, 4.125%, 05/05/17	EUR	250,000	259,005	265,900	0.02
Smiths Group PLC, 1.250%, 28/04/23	EUR	500,000	496,425	473,875	0.03
SSE PLC, 2.000%, 17/06/20	EUR	400,000	398,154	418,360	0.03
SSE PLC, 2.375%, 10/02/22	EUR	400,000	398,910	424,460	0.03
SSE PLC, 5.625%, perpetual	EUR	600,000	626,398	637,650	0.05
SSE PLC, 2.375%, perpetual	EUR	700,000	689,492	662,760	0.05
Standard Chartered Bank, 5.875%, 26/09/17	EUR	900,000	960,450	997,902	0.07
Standard Chartered PLC, 3.875%, 20/10/16	EUR	1,100,000	1,117,964	1,150,380	0.08
Standard Chartered PLC, 1.750%, 29/10/17	EUR	1,150,000	1,156,599	1,182,004	0.08
Standard Chartered PLC, 1.625%, 20/11/18	EUR	1,300,000	1,295,096	1,340,391	0.10
Standard Chartered PLC, 4.125%, 18/01/19	EUR	850,000	927,025	948,668	0.07
Standard Chartered PLC, 1.625%, 13/06/21	EUR	700,000	696,262	710,045	0.05
Standard Chartered PLC, 3.625%, 23/11/22	EUR	1,100,000	1,137,877	1,144,825	0.08
Standard Chartered PLC, 3.125%, 19/11/24	EUR	400,000	397,845	393,900	0.03
Standard Chartered PLC, 4.000%, 21/10/25	EUR	1,300,000	1,313,265	1,374,828	0.10
United Utilities Water Ltd, 4.250%, 24/01/20	EUR	540,000	577,479	621,000	0.04
Vodafone Group PLC, 4.750%, 14/06/16	EUR	550,000	555,341	573,700	0.04
Vodafone Group PLC, 5.000%, 04/06/18	EUR	514,000	577,144	578,250	0.04
Vodafone Group PLC, 1.000%, 11/09/20	EUR	1,500,000	1,497,264	1,473,510	0.10
Vodafone Group PLC, 4.650%, 20/01/22	EUR	1,350,000	1,573,904	1,601,842	0.11
Vodafone Group PLC, 5.375%, 06/06/22	EUR	350,000	406,862	434,980	0.03
Vodafone Group PLC, 1.875%, 11/09/25	EUR	1,000,000	1,006,264	966,150	0.07
Wellcome Trust Ltd, 1.125%, 21/01/27	EUR	650,000	656,511	608,985	0.04
WM Morrison Supermarkets PLC, 2.250%, 19/06/20	EUR	600,000	601,000	615,270	0.04
WPP Finance 2013, 3.000%, 20/11/23	EUR	700,000	760,888	770,455	0.05
Yorkshire Building Society, 2.125%, 18/03/19	EUR	500,000	499,967	516,465	0.04
Yorkshire Building Society, 1.250%, 17/03/22	EUR	400,000	399,413	383,868	0.03
Total United Kingdom			139,338,768	142,415,121	10.13
United States					
3M Co, 1.875%, 15/11/21	EUR	500,000	496,148	527,300	0.04
3M Co, 0.950%, 15/05/23	EUR	600,000	591,561	583,620	0.04
3M Co, 1.500%, 09/11/26	EUR	700,000	708,613	682,815	0.05
3M Co, 1.750%, 15/05/30	EUR	500,000	490,563	477,930	0.03
Air Products & Chemicals Inc, 4.625%, 15/03/17	EUR	250,000	264,517	268,375	0.02
Air Products & Chemicals Inc, 1.000%, 12/02/25	EUR	500,000	466,377	468,380	0.03
Albemarle Corp, 1.875%, 08/12/21	EUR	1,100,000	1,117,481	1,083,775	0.08
American Honda Finance Corp, 1.875%, 04/09/19	EUR	700,000	703,396	735,245	0.05
American International Group Inc, 5.000%, 26/06/17	EUR	500,000	528,487	544,475	0.04
American International Group Inc, 4.875%, 15/03/67	EUR	600,000	601,777	618,000	0.04
Amgen Inc, 4.375%, 05/12/18	EUR	600,000	646,160	673,140	0.05
Amgen Inc, 2.125%, 13/09/19	EUR	700,000	707,979	735,175	0.05
Apple Inc, 1.000%, 10/11/22	EUR	1,235,000	1,235,820	1,208,694	0.09
Apple Inc, 1.625%, 10/11/26	EUR	1,700,000	1,711,107	1,666,170	0.12
AT&T Inc, 1.875%, 04/12/20	EUR	1,000,000	991,485	1,035,530	0.07
AT&T Inc, 2.650%, 17/12/21	EUR	935,000	941,084	999,655	0.07

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
AT&T Inc, 1.450%, 01/06/22	EUR	1,600,000	1,615,784	1,574,160	0.11
AT&T Inc, 2.500%, 15/03/23	EUR	1,100,000	1,089,338	1,142,680	0.08
AT&T Inc, 1.300%, 05/09/23	EUR	1,300,000	1,298,300	1,232,400	0.09
AT&T Inc, 2.400%, 15/03/24	EUR	1,500,000	1,548,593	1,535,625	0.11
AT&T Inc, 3.500%, 17/12/25	EUR	850,000	857,225	945,498	0.07
AT&T Inc, 2.600%, 17/12/29	EUR	700,000	738,763	664,615	0.05
AT&T Inc, 3.550%, 17/12/32	EUR	1,300,000	1,323,839	1,353,430	0.10
AT&T Inc, 3.375%, 15/03/34	EUR	700,000	798,042	700,105	0.05
AT&T Inc, 2.450%, 15/03/35	EUR	1,272,000	1,286,328	1,096,846	0.08
Bank of America Corp, 7.000%, 15/06/16	EUR	1,500,000	1,542,951	1,595,460	0.11
Bank of America Corp, 4.625%, 07/02/17	EUR	900,000	941,309	954,000	0.07
Bank of America Corp, 4.750%, 03/04/17	EUR	1,400,000	1,470,511	1,504,524	0.11
Bank of America Corp, 4.625%, 07/08/17	EUR	1,950,000	2,027,330	2,116,042	0.15
Bank of America Corp, 4.625%, 14/09/18	EUR	800,000	815,240	885,000	0.06
Bank of America Corp, 1.875%, 10/01/19	EUR	1,000,000	1,002,924	1,034,970	0.07
Bank of America Corp, 2.500%, 27/07/20	EUR	700,000	698,906	742,140	0.05
Bank of America Corp, 1.375%, 10/09/21	EUR	1,400,000	1,401,224	1,389,444	0.10
Bank of America Corp, 2.375%, 19/06/24	EUR	1,300,000	1,293,045	1,323,868	0.09
Bank of America Corp, 1.375%, 26/03/25	EUR	1,400,000	1,334,146	1,285,634	0.09
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	800,000	798,694	749,520	0.05
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	1,200,000	1,195,640	1,065,840	0.08
Berkshire Hathaway Inc, 1.625%, 16/03/35	EUR	950,000	963,317	788,453	0.06
BlackRock Inc, 1.250%, 06/05/25	EUR	800,000	797,353	742,032	0.05
BMW US Capital LLC, 1.250%, 20/07/16	EUR	612,000	613,021	619,142	0.04
BMW US Capital LLC, 1.000%, 18/07/17	EUR	950,000	954,686	962,920	0.07
BMW US Capital LLC, 0.625%, 20/04/22	EUR	900,000	892,851	864,180	0.06
BMW US Capital LLC, 1.000%, 20/04/27	EUR	500,000	493,410	451,325	0.03
Bristol-Myers Squibb Co, 1.000%, 15/05/25	EUR	400,000	395,984	371,260	0.03
Bristol-Myers Squibb Co, 1.750%, 15/05/35	EUR	500,000	497,758	425,605	0.03
Cargill Inc, 4.875%, 29/05/17	EUR	400,000	428,645	434,460	0.03
Cargill Inc, 1.875%, 04/09/19	EUR	500,000	503,051	524,250	0.04
Cargill Inc, 2.500%, 15/02/23	EUR	500,000	499,664	531,825	0.04
Citigroup Inc, 4.375%, 30/01/17	EUR	1,027,000	1,047,251	1,092,286	0.08
Citigroup Inc, 1.750%, 29/01/18	EUR	250,000	250,897	257,668	0.02
Citigroup Inc, 5.000%, 02/08/19	EUR	2,227,000	2,370,761	2,588,665	0.18
Citigroup Inc, 7.375%, 04/09/19	EUR	1,950,000	2,300,915	2,459,593	0.18
Citigroup Inc, 1.375%, 27/10/21	EUR	1,700,000	1,715,592	1,682,354	0.12
Citigroup Inc, 2.375%, 22/05/24	EUR	1,100,000	1,096,722	1,125,058	0.08
Citigroup Inc, 1.750%, 28/01/25	EUR	1,500,000	1,510,735	1,442,820	0.10
Citigroup Inc, 2.125%, 10/09/26	EUR	900,000	916,139	876,996	0.06
Citigroup Inc, 4.250%, 25/02/30	EUR	850,000	722,274	977,441	0.07
Coca-Cola Co, 1.125%, 22/09/22	EUR	700,000	697,419	691,285	0.05
Coca-Cola Co, 0.750%, 09/03/23	EUR	1,500,000	1,496,771	1,423,200	0.10
Coca-Cola Co, 1.875%, 22/09/26	EUR	1,100,000	1,105,691	1,097,250	0.08
Coca-Cola Co, 1.125%, 09/03/27	EUR	1,300,000	1,287,629	1,186,835	0.08
Coca-Cola Co, 1.625%, 09/03/35	EUR	1,500,000	1,464,884	1,282,800	0.09
Coca-Cola Enterprises Inc, 3.125%, 29/09/17	EUR	600,000	629,037	634,290	0.05
Coca-Cola Enterprises Inc, 2.000%, 05/12/19	EUR	300,000	301,880	312,540	0.02
Coca-Cola Enterprises Inc, 2.625%, 06/11/23	EUR	400,000	399,271	423,960	0.03
Coca-Cola Enterprises Inc, 2.375%, 07/05/25	EUR	300,000	296,022	305,370	0.02
Coca-Cola Enterprises Inc, 1.875%, 18/03/30	EUR	500,000	498,225	438,550	0.03
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 2.750%, 19/05/23	EUR	400,000	388,659	422,460	0.03
Discovery Communications LLC, 2.375%, 07/03/22	EUR	500,000	535,973	515,825	0.04
Discovery Communications LLC, 1.900%, 19/03/27	EUR	300,000	299,376	271,950	0.02
Dover Corp, 2.125%, 01/12/20	EUR	300,000	315,054	314,733	0.02
Eli Lilly & Co, 1.000%, 02/06/22	EUR	500,000	491,350	492,275	0.04
Eli Lilly & Co, 1.625%, 02/06/26	EUR	1,000,000	995,443	969,650	0.07
Eli Lilly & Co, 2.125%, 03/06/30	EUR	600,000	590,887	574,518	0.04
Expedia Inc, 2.500%, 03/06/22	EUR	500,000	497,651	493,500	0.04
Flowsolve Corp, 1.250%, 17/03/22	EUR	500,000	502,076	477,600	0.03
GE Capital Trust II, 5.500%, 15/09/67	EUR	650,000	591,872	689,000	0.05
GE Capital Trust IV, 4.625%, 15/09/66	EUR	900,000	868,052	916,875	0.07
General Electric Capital Corp, 4.125%, 19/09/35	EUR	600,000	558,959	721,740	0.05
General Electric Capital Corp, 5.500%, 15/09/67	EUR	550,000	513,334	583,000	0.04
General Electric Co, 1.250%, 26/05/23	EUR	1,200,000	1,198,193	1,176,852	0.08
General Electric Co, 1.875%, 28/05/27	EUR	1,200,000	1,203,539	1,178,976	0.08
General Mills Inc, 2.100%, 16/11/20	EUR	400,000	401,871	418,920	0.03
General Mills Inc, 1.000%, 27/04/23	EUR	300,000	299,281	284,730	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
General Mills Inc, 1.500%, 27/04/27	EUR	600,000	599,551	550,230	0.04
Goldman Sachs Group Inc, 4.500%, 30/01/17	EUR	1,150,000	1,179,778	1,224,037	0.09
Goldman Sachs Group Inc, 4.375%, 16/03/17	EUR	1,300,000	1,348,054	1,385,631	0.10
Goldman Sachs Group Inc, 6.375%, 02/05/18	EUR	961,000	1,037,494	1,114,385	0.08
Goldman Sachs Group Inc, 5.125%, 23/10/19	EUR	1,000,000	1,056,679	1,171,290	0.08
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	1,100,000	1,095,853	1,169,839	0.08
Goldman Sachs Group Inc, 4.750%, 12/10/21	EUR	987,000	1,082,844	1,132,010	0.08
Goldman Sachs Group Inc, 2.500%, 18/10/21	EUR	950,000	981,278	1,003,219	0.07
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	900,000	893,507	878,490	0.06
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	1,090,000	1,089,608	1,191,315	0.09
Goldman Sachs Group Inc, 2.125%, 30/09/24	EUR	1,100,000	1,109,710	1,093,543	0.08
Goldman Sachs Group Inc, 2.875%, 03/06/26	EUR	700,000	697,221	732,445	0.05
HSBC Finance Corp, 4.500%, 14/06/16	EUR	550,000	566,906	572,418	0.04
HSBC Finance Corp, 4.875%, 30/05/17	EUR	750,000	776,274	813,368	0.06
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	500,000	496,385	510,300	0.04
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	500,000	496,247	483,925	0.03
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	500,000	496,540	467,550	0.03
Illinois Tool Works Inc, 3.000%, 19/05/34	EUR	500,000	490,977	513,300	0.04
International Business Machines Corp, 1.375%, 19/11/19	EUR	900,000	895,706	929,295	0.07
International Business Machines Corp, 1.875%, 06/11/20	EUR	1,700,000	1,722,556	1,781,940	0.13
International Business Machines Corp, 1.250%, 26/05/23	EUR	1,000,000	997,935	980,200	0.07
International Business Machines Corp, 2.875%, 07/11/25	EUR	950,000	957,049	1,041,675	0.07
Jefferies Group LLC, 2.375%, 20/05/20	EUR	355,000	354,266	344,797	0.02
Johnson & Johnson, 4.750%, 06/11/19	EUR	950,000	1,057,503	1,126,035	0.08
JPMorgan Chase & Co, 3.750%, 15/06/16	EUR	850,000	858,639	878,560	0.06
JPMorgan Chase & Co, 1.875%, 21/11/19	EUR	900,000	898,355	941,562	0.07
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	1,300,000	1,384,832	1,480,518	0.11
JPMorgan Chase & Co, 2.625%, 23/04/21	EUR	1,500,000	1,549,816	1,608,555	0.11
JPMorgan Chase & Co, 1.375%, 16/09/21	EUR	1,700,000	1,715,230	1,697,144	0.12
JPMorgan Chase & Co, 2.750%, 24/08/22	EUR	1,444,000	1,459,398	1,558,553	0.11
JPMorgan Chase & Co, 2.750%, 01/02/23	EUR	1,200,000	1,254,849	1,291,512	0.09
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	2,000,000	2,015,596	1,905,000	0.14
JPMorgan Chase & Co, 3.000%, 19/02/26	EUR	1,000,000	1,025,666	1,085,800	0.08
JPMorgan Chase & Co, 2.875%, 24/05/28	EUR	800,000	789,415	859,040	0.06
JPMorgan Chase Bank NA, 4.375%, 30/11/21	EUR	850,000	855,957	885,063	0.06
Kellogg Co, 1.750%, 24/05/21	EUR	500,000	505,674	510,325	0.04
Kellogg Co, 1.250%, 10/03/25	EUR	500,000	486,457	464,325	0.03
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	700,000	702,828	672,840	0.05
Kinder Morgan Inc, 2.250%, 16/03/27	EUR	500,000	506,280	462,775	0.03
Kraft Heinz Foods Co, 2.000%, 30/06/23	EUR	500,000	495,410	495,850	0.04
ManpowerGroup Inc, 4.500%, 22/06/18	EUR	200,000	209,502	220,286	0.02
McDonald's Corp, 4.250%, 10/06/16	EUR	100,000	103,295	103,935	0.01
McDonald's Corp, 4.000%, 17/02/21	EUR	400,000	432,763	464,760	0.03
McDonald's Corp, 1.125%, 26/05/22	EUR	500,000	497,663	491,400	0.04
McDonald's Corp, 2.000%, 01/06/23	EUR	200,000	197,362	206,080	0.02
McDonald's Corp, 2.375%, 27/11/24	EUR	400,000	397,645	420,020	0.03
McDonald's Corp, 2.875%, 17/12/25	EUR	300,000	298,041	326,493	0.02
McDonald's Corp, 1.875%, 26/05/27	EUR	500,000	499,628	478,775	0.03
McDonald's Corp, 2.625%, 11/06/29	EUR	300,000	297,414	308,580	0.02
Merck & Co Inc, 1.125%, 15/10/21	EUR	1,000,000	1,013,285	999,800	0.07
Merck & Co Inc, 1.875%, 15/10/26	EUR	900,000	939,634	901,215	0.06
Merck & Co Inc, 2.500%, 15/10/34	EUR	500,000	494,401	502,075	0.04
Metropolitan Life Global Funding I, 4.625%, 16/05/17	EUR	500,000	524,370	538,665	0.04
Metropolitan Life Global Funding I, 2.375%, 30/09/19	EUR	450,000	452,925	476,577	0.03
Metropolitan Life Global Funding I, 1.250%, 17/09/21	EUR	600,000	607,924	595,086	0.04
Metropolitan Life Global Funding I, 0.875%, 20/01/22	EUR	800,000	798,466	771,224	0.06
Metropolitan Life Global Funding I, 2.375%, 11/01/23	EUR	1,000,000	982,657	1,043,750	0.07
Microsoft Corp, 2.125%, 06/12/21	EUR	1,600,000	1,595,519	1,701,680	0.12
Microsoft Corp, 3.125%, 06/12/28	EUR	1,600,000	1,602,658	1,817,472	0.13
Microsoft Corp, 2.625%, 02/05/33	EUR	550,000	543,559	573,073	0.04
Mondelez International Inc, 1.125%, 26/01/17	EUR	800,000	800,075	808,120	0.06
Mondelez International Inc, 2.375%, 26/01/21	EUR	1,100,000	1,097,500	1,156,705	0.08
Mondelez International Inc, 1.000%, 07/03/22	EUR	600,000	587,183	577,080	0.04
Mondelez International Inc, 1.625%, 08/03/27	EUR	774,000	766,605	696,213	0.05
Mondelez International Inc, 2.375%, 06/03/35	EUR	774,000	776,562	656,971	0.05
Moody's Corp, 1.750%, 09/03/27	EUR	500,000	509,514	466,900	0.03
Morgan Stanley, 4.375%, 12/10/16	EUR	1,031,000	1,039,237	1,083,540	0.08
Morgan Stanley, 3.750%, 21/09/17	EUR	1,100,000	1,132,080	1,177,957	0.08

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Morgan Stanley, 5.500%, 02/10/17	EUR	1,050,000	1,112,634	1,165,636	0.08
Morgan Stanley, 2.250%, 12/03/18	EUR	950,000	971,096	989,102	0.07
Morgan Stanley, 6.500%, 28/12/18	EUR	800,000	845,263	956,400	0.07
Morgan Stanley, 5.000%, 02/05/19	EUR	500,000	542,568	576,200	0.04
Morgan Stanley, 5.375%, 10/08/20	EUR	1,300,000	1,412,487	1,562,509	0.11
Morgan Stanley, 2.375%, 31/03/21	EUR	1,400,000	1,399,452	1,466,752	0.10
Morgan Stanley, 1.875%, 30/03/23	EUR	1,200,000	1,197,724	1,196,052	0.09
Morgan Stanley, 1.750%, 30/01/25	EUR	1,200,000	1,226,148	1,146,228	0.08
NASDAQ OMX Group Inc, 3.875%, 07/06/21	EUR	550,000	562,810	610,929	0.04
National Grid North America Inc, 1.750%, 20/02/18	EUR	900,000	905,077	928,575	0.07
National Grid North America Inc, 0.750%, 11/02/22	EUR	800,000	794,881	766,720	0.06
New York Life Global Funding, 4.375%, 19/01/17	EUR	850,000	892,221	904,808	0.06
Oracle Corp, 2.250%, 10/01/21	EUR	1,000,000	1,017,417	1,064,250	0.08
Oracle Corp, 3.125%, 10/07/25	EUR	600,000	615,053	672,450	0.05
PepsiCo Inc, 1.750%, 28/04/21	EUR	400,000	398,372	415,180	0.03
PepsiCo Inc, 2.625%, 28/04/26	EUR	500,000	507,324	541,175	0.04
Pfizer Inc, 4.750%, 03/06/16	EUR	750,000	767,945	781,770	0.06
Pfizer Inc, 4.550%, 15/05/17	EUR	850,000	898,288	918,680	0.07
Pfizer Inc, 5.750%, 03/06/21	EUR	2,150,000	2,602,488	2,743,722	0.20
Philip Morris International Inc, 2.125%, 30/05/19	EUR	600,000	608,013	631,860	0.05
Philip Morris International Inc, 1.750%, 19/03/20	EUR	1,000,000	1,014,988	1,036,200	0.07
Philip Morris International Inc, 1.875%, 03/03/21	EUR	800,000	820,652	828,120	0.06
Philip Morris International Inc, 2.875%, 30/05/24	EUR	700,000	744,564	764,505	0.05
Philip Morris International Inc, 2.750%, 19/03/25	EUR	700,000	698,613	752,710	0.05
Philip Morris International Inc, 2.875%, 03/03/26	EUR	900,000	950,203	971,775	0.07
Philip Morris International Inc, 2.875%, 14/05/29	EUR	500,000	496,838	523,750	0.04
Philip Morris International Inc, 3.125%, 03/06/33	EUR	650,000	714,320	690,300	0.05
PPG Industries Inc, 0.875%, 13/03/22	EUR	600,000	601,682	574,110	0.04
PPG Industries Inc, 1.400%, 13/03/27	EUR	600,000	600,882	545,070	0.04
Praxair Inc, 1.500%, 11/03/20	EUR	400,000	398,416	411,160	0.03
Praxair Inc, 1.625%, 01/12/25	EUR	600,000	595,078	587,760	0.04
Priceline Group Inc, 2.375%, 23/09/24	EUR	1,000,000	1,010,190	978,800	0.07
Priceline Group Inc, 1.800%, 03/03/27	EUR	1,000,000	999,689	878,600	0.06
Procter & Gamble Co, 5.125%, 24/10/17	EUR	900,000	975,128	1,001,115	0.07
Procter & Gamble Co, 4.125%, 07/12/20	EUR	350,000	381,631	412,090	0.03
Procter & Gamble Co, 2.000%, 05/11/21	EUR	1,100,000	1,142,442	1,162,535	0.08
Procter & Gamble Co, 2.000%, 16/08/22	EUR	900,000	899,462	944,730	0.07
Procter & Gamble Co, 4.875%, 11/05/27	EUR	950,000	1,104,090	1,237,327	0.09
Prologis LP, 1.375%, 07/10/20	EUR	500,000	499,271	492,300	0.04
Prologis LP, 1.375%, 13/05/21	EUR	700,000	693,923	680,645	0.05
Prologis LP, 3.000%, 18/01/22	EUR	600,000	601,719	634,440	0.05
Prologis LP, 3.375%, 20/02/24	EUR	500,000	497,742	537,025	0.04
Prologis LP, 3.000%, 02/06/26	EUR	300,000	297,646	309,990	0.02
RELX Capital Inc, 1.300%, 12/05/25	EUR	500,000	493,160	465,750	0.03
Roche Holdings Inc, 6.500%, 04/03/21	EUR	1,600,000	1,993,133	2,098,640	0.15
SABMiller Holdings Inc, 1.875%, 20/01/20	EUR	1,000,000	995,682	1,043,450	0.07
SES GLOBAL Americas Holdings GP, 1.875%, 24/10/18	EUR	900,000	926,717	934,425	0.07
Simon Property Group LP, 2.375%, 02/10/20	EUR	700,000	704,309	744,100	0.05
Thermo Fisher Scientific Inc, 2.000%, 15/04/25	EUR	600,000	598,191	576,900	0.04
Toyota Motor Credit Corp, 1.250%, 01/08/17	EUR	850,000	859,801	866,949	0.06
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	900,000	897,067	942,435	0.07
Toyota Motor Credit Corp, 1.000%, 10/09/21	EUR	800,000	806,683	795,880	0.06
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	1,050,000	1,049,088	1,013,670	0.07
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	600,000	602,639	646,500	0.05
United Technologies Corp, 1.250%, 22/05/23	EUR	700,000	695,574	679,630	0.05
Verizon Communications Inc, 2.375%, 17/02/22	EUR	1,600,000	1,603,083	1,684,400	0.12
Verizon Communications Inc, 1.625%, 01/03/24	EUR	1,200,000	1,219,540	1,168,440	0.08
Verizon Communications Inc, 3.250%, 17/02/26	EUR	1,300,000	1,320,569	1,430,455	0.10
Verizon Communications Inc, 2.625%, 01/12/31	EUR	1,200,000	1,255,096	1,166,160	0.08
Wachovia Corp, 4.375%, 27/11/18	EUR	400,000	418,530	445,540	0.03
Wal-Mart Stores Inc, 1.900%, 08/04/22	EUR	700,000	698,258	729,862	0.05
Wal-Mart Stores Inc, 2.550%, 08/04/26	EUR	800,000	840,181	857,200	0.06
Wal-Mart Stores Inc, 4.875%, 21/09/29	EUR	880,000	1,026,889	1,172,336	0.08
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	700,000	698,465	672,385	0.05
Wells Fargo & Co, 4.375%, 01/08/16	EUR	700,000	725,167	731,353	0.05
Wells Fargo & Co, 4.125%, 03/11/16	EUR	1,200,000	1,243,149	1,262,340	0.09
Wells Fargo & Co, 2.250%, 03/09/20	EUR	1,000,000	1,006,357	1,064,560	0.08
Wells Fargo & Co, 1.125%, 29/10/21	EUR	1,200,000	1,205,552	1,186,704	0.08

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

Wells Fargo & Co, 2.625%, 16/08/22	EUR	1,450,000	1,479,873	1,556,633	0.11
Wells Fargo & Co, 2.250%, 02/05/23	EUR	1,200,000	1,187,529	1,252,416	0.09
Wells Fargo & Co, 2.125%, 04/06/24	EUR	1,000,000	992,546	1,025,630	0.07
Wells Fargo & Co, 1.625%, 02/06/25	EUR	765,000	747,266	739,946	0.05
Whirlpool Corp, 0.625%, 12/03/20	EUR	500,000	497,999	484,525	0.03
WP Carey Inc, 2.000%, 20/01/23	EUR	500,000	508,493	482,050	0.03
Total United States			197,174,918	200,205,507	14.24
Total Corporate Bonds			1,347,279,953	1,382,118,866	98.28
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,347,279,953	1,382,118,866	98.28
TOTAL INVESTMENTS			1,347,279,953	1,382,118,866	98.28
Other Net Assets/(Liabilities)				24,196,671	1.72
TOTAL NET ASSETS				1,406,315,537	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Asset Backed Obligations - 12.07%					
United Kingdom					
Equity Release Funding No 3 PLC, 5.050%, 26/04/33	GBP	50,000	82,826	91,620	0.00
Total United Kingdom			82,826	91,620	0.00
United States					
American Express Credit Account Master Trust, 1.260%, 15/01/20	USD	300,000	301,145	300,882	0.02
CD 2006-CD3 Mortgage Trust, 5.617%, 15/10/48	USD	115,723	128,106	119,458	0.01
CD 2007-CD4 Commercial Mortgage Trust, 5.322%, 11/12/49	USD	180,000	199,998	187,406	0.01
Chase Issuance Trust, 1.580%, 16/08/21	USD	300,000	294,815	296,190	0.02
Citibank Credit Card Issuance Trust, 1.110%, 23/07/18	USD	495,000	497,780	497,012	0.03
Citibank Credit Card Issuance Trust, 5.650%, 20/09/19	USD	400,000	447,680	438,460	0.02
Citibank Credit Card Issuance Trust, 2.880%, 23/01/23	USD	200,000	202,728	205,983	0.01
Commercial Mortgage Pass Through Certificates, 3.644%, 10/12/47	USD	515,000	536,268	527,468	0.03
Commercial Mortgage Trust 2007-GG11, 5.736%, 10/12/49	USD	690,000	779,417	731,783	0.04
Discover Card Execution Note Trust, 2.120%, 15/12/21	USD	350,000	353,130	353,735	0.02
Federal Home Loan Mortgage Corp, 5.000%, 01/01/18	USD	75,581	78,756	79,162	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/18	USD	423,653	437,775	442,080	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/05/18	USD	376,169	388,210	394,321	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/05/18	USD	5,723	5,925	5,972	0.00
Federal Home Loan Mortgage Corp, 1.380%, 15/11/19	USD	285,000	285,674	285,809	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/06/20	USD	4,683	4,925	4,907	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/08/20	USD	38,653	40,705	40,503	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/20	USD	4,530	4,715	4,750	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/21	USD	5,077	5,291	5,324	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/10/21	USD	14,534	15,133	15,231	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/22	USD	33,624	35,799	35,446	0.00
Federal Home Loan Mortgage Corp, 2.373%, 25/05/22	USD	1,000,000	989,146	997,060	0.05
Federal Home Loan Mortgage Corp, 4.500%, 01/06/22	USD	4,014	4,273	4,219	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/08/22	USD	1,712	1,805	1,783	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/05/23	USD	46,431	49,316	49,113	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/05/23	USD	39,244	41,661	42,540	0.00
Federal Home Loan Mortgage Corp, 3.531%, 25/07/23	USD	2,000,000	2,104,332	2,115,180	0.11
Federal Home Loan Mortgage Corp, 4.500%, 01/03/24	USD	59,410	63,549	62,915	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/06/24	USD	49,761	52,689	52,450	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/08/24	USD	8,994	9,394	9,480	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/24	USD	10,312	10,819	10,920	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/07/25	USD	710,562	739,492	750,367	0.04
Federal Home Loan Mortgage Corp, 4.000%, 01/09/25	USD	215,460	228,701	227,530	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	142,539	148,407	150,796	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	157,452	163,934	166,573	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	292,757	309,149	309,716	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/05/26	USD	673,286	707,337	719,617	0.04
Federal Home Loan Mortgage Corp, 4.500%, 01/08/26	USD	328,702	343,195	350,367	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/09/26	USD	119,107	122,054	123,326	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/01/27	USD	235,824	241,676	244,176	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	USD	108,601	111,301	112,456	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	USD	281,807	290,807	291,810	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/12/27	USD	1,533,593	1,568,796	1,588,028	0.08
Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	USD	1,716,298	1,713,730	1,736,579	0.09
Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	USD	100,102	100,145	101,285	0.01
Federal Home Loan Mortgage Corp, 2.500%, 01/09/28	USD	892,484	893,157	903,030	0.05
Federal Home Loan Mortgage Corp, 3.500%, 01/09/28	USD	428,313	449,279	451,633	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	USD	83,781	85,932	86,757	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	USD	161,428	165,573	167,162	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/02/29	USD	349,350	360,068	361,776	0.02
Federal Home Loan Mortgage Corp, 6.000%, 01/02/29	USD	68	76	77	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/03/29	USD	664,445	681,520	688,528	0.04
Federal Home Loan Mortgage Corp, 3.500%, 01/09/29	USD	484,065	515,247	510,573	0.03
Federal Home Loan Mortgage Corp, 2.500%, 01/10/29	USD	457,968	464,484	463,378	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/12/29	USD	200,599	213,709	211,841	0.01
Federal Home Loan Mortgage Corp, 3.500%, 01/02/30	USD	940,475	997,899	993,460	0.05
Federal Home Loan Mortgage Corp, 2.500%, 16/07/30	USD	1,000,000	1,006,094	1,011,563	0.05
Federal Home Loan Mortgage Corp, 6.500%, 01/01/32	USD	2,783	3,143	3,244	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/32	USD	35,400	39,437	39,926	0.00
Federal Home Loan Mortgage Corp, 6.500%, 01/03/32	USD	34,017	38,143	39,651	0.00
Federal Home Loan Mortgage Corp, 6.500%, 01/08/32	USD	55,375	62,843	64,541	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/06/33	USD	154,118	171,381	173,462	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/07/33	USD	46,882	51,739	52,767	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Federal Home Loan Mortgage Corp, 5.500%, 01/08/33	USD	63,528	70,112	71,502	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/09/33	USD	2,825	3,159	3,180	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/10/33	USD	32,845	36,004	36,257	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/11/33	USD	135,848	148,917	149,961	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/11/33	USD	12,979	14,541	14,608	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/34	USD	5,640	6,300	6,348	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/03/34	USD	13,267	14,724	14,933	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/05/34	USD	48,796	53,834	53,840	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/12/34	USD	3,067	3,388	3,384	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/12/34	USD	29,997	33,543	33,763	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/35	USD	28,029	31,324	31,440	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/05/35	USD	109,313	123,065	125,544	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/07/35	USD	85,322	93,802	95,705	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/09/35	USD	49,052	53,328	54,044	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/10/35	USD	65,817	72,644	72,515	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/12/35	USD	48,636	53,475	54,554	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/01/36	USD	17,774	20,093	20,141	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/36	USD	44,166	49,225	49,540	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/36	USD	29,620	32,978	33,103	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/05/36	USD	50,855	54,174	54,940	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/08/36	USD	14,120	15,670	15,780	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/03/37	USD	50,173	54,922	56,062	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/37	USD	43,967	47,539	47,618	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	USD	36,305	39,742	40,566	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	USD	24,439	26,954	27,307	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/06/37	USD	123,742	134,193	135,937	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/07/37	USD	9,428	10,383	10,357	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/07/37	USD	7,831	8,638	8,751	0.00
Federal Home Loan Mortgage Corp, 7.000%, 01/08/37	USD	31,063	36,257	35,127	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/37	USD	7,718	8,513	8,624	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/12/37	USD	92,058	102,340	104,298	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/01/38	USD	191,861	211,636	214,380	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/02/38	USD	40,889	45,035	44,922	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/04/38	USD	6,715	7,396	7,377	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/38	USD	180,801	188,841	195,323	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/07/38	USD	11,609	12,888	12,973	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/08/38	USD	10,601	11,863	12,012	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/38	USD	10,448	11,258	11,293	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	USD	2,328,905	2,501,453	2,602,633	0.14
Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	USD	20,004	21,907	22,355	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	224,988	235,013	243,043	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	896,863	936,574	967,744	0.05
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	23,621	24,667	25,488	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	104,331	110,291	112,576	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/03/39	USD	355,179	375,475	383,249	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/03/39	USD	8,399	9,050	9,062	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/03/39	USD	93,798	101,814	103,071	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/04/39	USD	239,347	253,027	258,263	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/04/39	USD	247,275	265,616	266,818	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/05/39	USD	51,851	54,696	54,807	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/05/39	USD	469,846	496,709	506,979	0.03
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	29,246	31,416	31,557	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	71,700	77,020	77,367	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	252,974	269,676	272,967	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	185,157	197,382	199,790	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/07/39	USD	313,283	329,608	331,143	0.02
Federal Home Loan Mortgage Corp, 6.000%, 01/07/39	USD	14,708	16,467	16,663	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/39	USD	42,738	45,323	46,116	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	USD	150,426	161,594	162,314	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	USD	237,684	253,387	256,469	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/12/39	USD	81,774	87,847	88,237	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/01/40	USD	372,632	395,191	402,082	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/02/40	USD	51,305	54,412	55,471	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/40	USD	46,062	48,109	49,802	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/04/40	USD	59,192	66,344	67,073	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/05/40	USD	460,704	493,246	514,852	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Federal Home Loan Mortgage Corp, 6.000%, 01/05/40	USD	376,801	416,834	426,899	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/06/40	USD	628,173	666,240	679,181	0.04
Federal Home Loan Mortgage Corp, 5.000%, 01/06/40	USD	268,115	297,262	295,215	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/07/40	USD	373,992	403,107	404,361	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/10/40	USD	407,463	428,916	433,317	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/11/40	USD	328,105	342,794	354,747	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/01/41	USD	33,309	35,140	35,423	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/02/41	USD	299,780	316,269	318,812	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/04/41	USD	304,103	321,300	323,399	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/05/41	USD	270,228	282,341	292,201	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/06/41	USD	646,000	685,236	698,528	0.04
Federal Home Loan Mortgage Corp, 5.000%, 01/07/41	USD	480,911	529,493	530,701	0.03
Federal Home Loan Mortgage Corp, 4.000%, 01/08/41	USD	144,361	151,926	153,526	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/09/41	USD	776,156	835,151	839,268	0.04
Federal Home Loan Mortgage Corp, 4.000%, 01/04/42	USD	1,297,752	1,377,020	1,380,141	0.07
Federal Home Loan Mortgage Corp, 3.500%, 01/07/42	USD	418,273	427,583	431,180	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/10/42	USD	1,232,612	1,260,894	1,270,646	0.07
Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	USD	48,652	46,946	48,426	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	USD	646,033	625,754	643,028	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/04/43	USD	941,253	971,939	969,127	0.05
Federal Home Loan Mortgage Corp, 3.000%, 01/06/43	USD	4,448,173	4,440,704	4,427,485	0.23
Federal Home Loan Mortgage Corp, 3.000%, 01/07/43	USD	2,698,294	2,610,017	2,685,745	0.14
Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	USD	75,966	73,300	75,613	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	USD	831,334	802,158	827,468	0.04
Federal Home Loan Mortgage Corp, 3.500%, 01/08/43	USD	876,327	880,305	902,279	0.05
Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	USD	227,110	219,509	226,054	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	USD	633,104	621,510	630,159	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/09/43	USD	1,284,724	1,281,045	1,322,770	0.07
Federal Home Loan Mortgage Corp, 3.000%, 01/10/43	USD	1,807,117	1,725,827	1,798,712	0.09
Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	USD	219,007	228,877	236,460	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	USD	198,693	207,647	214,527	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	USD	35,811	37,997	38,665	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	USD	54,550	57,880	58,897	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/03/44	USD	745,900	803,744	805,444	0.04
Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	USD	1,779,581	1,882,698	1,881,752	0.10
Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	USD	488,473	513,142	516,518	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/06/44	USD	824,713	842,671	848,597	0.04
Federal Home Loan Mortgage Corp, 3.500%, 01/08/44	USD	868,229	888,957	893,373	0.05
Federal Home Loan Mortgage Corp, 4.000%, 01/12/44	USD	1,884,556	2,015,677	1,992,754	0.10
Federal Home Loan Mortgage Corp, 3.500%, 01/01/45	USD	963,086	1,010,627	991,892	0.05
Federal Home Loan Mortgage Corp, 3.500%, 01/02/45	USD	1,468,204	1,534,283	1,512,118	0.08
Federal Home Loan Mortgage Corp, 3.500%, 14/07/45	USD	3,500,000	3,585,547	3,600,625	0.19
Federal Home Loan Mortgage Corp, 4.000%, 14/07/45	USD	3,750,000	3,959,531	3,965,698	0.21
Federal National Mortgage Association, 6.000%, 01/12/16	USD	4,936	5,040	5,045	0.00
Federal National Mortgage Association, 5.500%, 01/02/17	USD	9,324	9,688	9,531	0.00
Federal National Mortgage Association, 5.500%, 01/02/17	USD	4,352	4,521	4,451	0.00
Federal National Mortgage Association, 5.500%, 01/02/17	USD	42,318	43,286	43,367	0.00
Federal National Mortgage Association, 6.500%, 01/04/17	USD	3,338	3,418	3,388	0.00
Federal National Mortgage Association, 5.000%, 01/01/18	USD	27,212	28,205	28,534	0.00
Federal National Mortgage Association, 5.000%, 01/03/18	USD	55,512	57,594	58,239	0.00
Federal National Mortgage Association, 4.000%, 01/07/18	USD	26,215	27,487	27,524	0.00
Federal National Mortgage Association, 4.500%, 01/08/18	USD	135,861	142,280	141,935	0.01
Federal National Mortgage Association, 2.323%, 25/11/18	USD	1,250,000	1,276,572	1,279,313	0.07
Federal National Mortgage Association, 4.500%, 01/12/18	USD	78,061	81,847	81,551	0.00
Federal National Mortgage Association, 4.000%, 01/02/19	USD	2,294	2,404	2,408	0.00
Federal National Mortgage Association, 5.000%, 01/02/19	USD	21,214	22,201	22,256	0.00
Federal National Mortgage Association, 5.000%, 01/02/19	USD	108,385	114,335	114,283	0.01
Federal National Mortgage Association, 5.000%, 01/04/19	USD	16,784	17,656	17,698	0.00
Federal National Mortgage Association, 4.500%, 01/12/19	USD	16,889	17,780	17,651	0.00
Federal National Mortgage Association, 4.000%, 01/03/20	USD	482,229	506,732	506,317	0.03
Federal National Mortgage Association, 4.000%, 01/05/20	USD	212,811	223,348	223,441	0.01
Federal National Mortgage Association, 4.500%, 01/03/21	USD	324,917	341,893	338,669	0.02
Federal National Mortgage Association, 5.500%, 01/10/22	USD	215,414	223,942	234,915	0.01
Federal National Mortgage Association, 4.000%, 01/01/25	USD	319,370	338,490	337,171	0.02
Federal National Mortgage Association, 3.500%, 01/04/26	USD	682,942	713,084	721,552	0.04
Federal National Mortgage Association, 3.000%, 01/12/26	USD	609,454	630,377	631,535	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Federal National Mortgage Association, 3.500%, 01/12/26	USD	97,791	103,172	103,320	0.01
Federal National Mortgage Association, 3.500%, 01/01/27	USD	1,187,356	1,256,634	1,254,600	0.07
Federal National Mortgage Association, 3.000%, 01/05/27	USD	34,737	35,922	35,997	0.00
Federal National Mortgage Association, 3.000%, 01/10/27	USD	158,913	163,063	164,677	0.01
Federal National Mortgage Association, 3.000%, 01/10/27	USD	35,768	36,992	37,066	0.00
Federal National Mortgage Association, 3.000%, 01/12/27	USD	363,669	373,176	376,861	0.02
Federal National Mortgage Association, 3.000%, 01/12/27	USD	34,440	35,619	35,689	0.00
Federal National Mortgage Association, 6.500%, 01/02/28	USD	186	208	213	0.00
Federal National Mortgage Association, 2.500%, 01/05/28	USD	431,050	436,241	436,445	0.02
Federal National Mortgage Association, 2.500%, 01/07/28	USD	1,613,502	1,606,707	1,633,697	0.09
Federal National Mortgage Association, 2.500%, 01/08/28	USD	1,239,997	1,240,845	1,255,517	0.07
Federal National Mortgage Association, 2.500%, 01/08/28	USD	818,666	807,409	828,912	0.04
Federal National Mortgage Association, 2.500%, 01/08/28	USD	823,859	832,912	834,170	0.04
Federal National Mortgage Association, 2.500%, 01/09/28	USD	416,702	416,057	421,917	0.02
Federal National Mortgage Association, 6.500%, 01/10/28	USD	28,325	31,747	32,903	0.00
Federal National Mortgage Association, 3.000%, 01/11/28	USD	600,447	618,600	622,235	0.03
Federal National Mortgage Association, 3.000%, 01/06/29	USD	905,944	937,735	938,862	0.05
Federal National Mortgage Association, 3.000%, 01/08/29	USD	1,001,748	1,045,668	1,038,146	0.05
Federal National Mortgage Association, 3.000%, 01/08/29	USD	426,981	440,838	442,667	0.02
Federal National Mortgage Association, 3.000%, 01/09/29	USD	1,092,478	1,125,951	1,132,173	0.06
Federal National Mortgage Association, 3.500%, 01/10/29	USD	884,404	934,734	933,273	0.05
Federal National Mortgage Association, 2.500%, 01/02/30	USD	730,431	748,804	739,979	0.04
Federal National Mortgage Association, 6.000%, 01/04/31	USD	650	733	747	0.00
Federal National Mortgage Association, 6.000%, 01/05/31	USD	160	179	184	0.00
Federal National Mortgage Association, 6.500%, 01/09/31	USD	374	419	437	0.00
Federal National Mortgage Association, 4.000%, 01/10/31	USD	1,227,792	1,317,020	1,303,612	0.07
Federal National Mortgage Association, 6.500%, 01/11/31	USD	2,045	2,294	2,392	0.00
Federal National Mortgage Association, 6.000%, 01/01/32	USD	452	506	520	0.00
Federal National Mortgage Association, 6.000%, 01/02/32	USD	85	95	97	0.00
Federal National Mortgage Association, 6.000%, 01/08/32	USD	88,223	99,375	101,366	0.01
Federal National Mortgage Association, 6.500%, 01/08/32	USD	66,850	75,956	78,195	0.00
Federal National Mortgage Association, 7.000%, 01/03/33	USD	1,855	2,080	2,129	0.00
Federal National Mortgage Association, 6.000%, 01/08/33	USD	17,971	20,140	20,654	0.00
Federal National Mortgage Association, 5.000%, 01/09/33	USD	54,192	59,056	60,099	0.00
Federal National Mortgage Association, 6.000%, 01/11/33	USD	56,977	63,871	65,483	0.00
Federal National Mortgage Association, 5.000%, 01/03/34	USD	219,591	243,671	243,525	0.01
Federal National Mortgage Association, 5.000%, 01/04/34	USD	39,965	44,298	44,248	0.00
Federal National Mortgage Association, 5.000%, 01/05/34	USD	69,032	75,881	76,430	0.00
Federal National Mortgage Association, 5.000%, 01/05/34	USD	35,977	39,789	39,833	0.00
Federal National Mortgage Association, 5.000%, 01/06/34	USD	172,067	187,631	190,508	0.01
Federal National Mortgage Association, 5.000%, 01/07/34	USD	53,993	59,353	59,780	0.00
Federal National Mortgage Association, 6.000%, 01/08/34	USD	78,866	89,000	90,580	0.01
Federal National Mortgage Association, 4.500%, 01/03/35	USD	35,706	38,503	38,669	0.00
Federal National Mortgage Association, 4.500%, 01/04/35	USD	19,696	21,230	21,331	0.00
Federal National Mortgage Association, 5.000%, 01/04/35	USD	110,521	117,458	122,365	0.01
Federal National Mortgage Association, 5.000%, 01/04/35	USD	23,258	24,718	25,702	0.00
Federal National Mortgage Association, 3.000%, 01/05/35	USD	992,500	1,022,502	1,010,053	0.05
Federal National Mortgage Association, 4.500%, 01/05/35	USD	37,099	39,584	40,177	0.00
Federal National Mortgage Association, 5.000%, 01/07/35	USD	1,277,472	1,362,912	1,414,382	0.07
Federal National Mortgage Association, 5.000%, 01/07/35	USD	88,079	95,958	97,331	0.01
Federal National Mortgage Association, 5.000%, 01/08/35	USD	143,026	157,066	158,051	0.01
Federal National Mortgage Association, 5.000%, 01/10/35	USD	71,728	78,772	79,263	0.00
Federal National Mortgage Association, 5.500%, 01/10/35	USD	21,611	24,156	24,322	0.00
Federal National Mortgage Association, 5.500%, 01/10/35	USD	104,656	115,425	117,785	0.01
Federal National Mortgage Association, 5.500%, 01/12/35	USD	42,799	47,832	48,169	0.00
Federal National Mortgage Association, 6.000%, 01/12/35	USD	91,591	101,688	104,164	0.01
Federal National Mortgage Association, 6.000%, 01/01/36	USD	67,931	75,421	77,256	0.00
Federal National Mortgage Association, 5.000%, 01/02/36	USD	267,938	291,948	296,086	0.02
Federal National Mortgage Association, 5.500%, 01/04/36	USD	258,601	288,765	291,044	0.02
Federal National Mortgage Association, 6.000%, 01/04/36	USD	53,696	59,499	60,948	0.00
Federal National Mortgage Association, 5.000%, 01/05/36	USD	58,226	63,953	64,343	0.00
Federal National Mortgage Association, 6.000%, 01/08/36	USD	28,560	32,015	32,417	0.00
Federal National Mortgage Association, 6.500%, 01/08/36	USD	13,026	14,634	14,973	0.00
Federal National Mortgage Association, 6.000%, 01/09/36	USD	2,855	3,201	3,241	0.00
Federal National Mortgage Association, 6.000%, 01/09/36	USD	29,353	33,109	33,383	0.00
Federal National Mortgage Association, 5.000%, 01/11/36	USD	52,330	55,636	57,775	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Federal National Mortgage Association, 5.000%, 01/11/36	USD	49,807	54,711	55,039	0.00
Federal National Mortgage Association, 6.000%, 01/12/36	USD	9,507	10,657	10,790	0.00
Federal National Mortgage Association, 6.000%, 01/12/36	USD	13,062	14,643	14,826	0.00
Federal National Mortgage Association, 6.000%, 01/01/37	USD	77,329	86,145	87,753	0.00
Federal National Mortgage Association, 6.000%, 01/02/37	USD	679,498	739,870	771,266	0.04
Federal National Mortgage Association, 6.000%, 01/03/37	USD	54,059	59,906	61,346	0.00
Federal National Mortgage Association, 7.000%, 01/05/37	USD	118,080	132,795	134,567	0.01
Federal National Mortgage Association, 6.000%, 01/07/37	USD	26,266	29,482	29,806	0.00
Federal National Mortgage Association, 5.000%, 01/08/37	USD	13,131	14,520	14,495	0.00
Federal National Mortgage Association, 5.500%, 01/08/37	USD	120,949	132,813	135,689	0.01
Federal National Mortgage Association, 3.000%, 01/09/37	USD	378,213	375,548	377,948	0.02
Federal National Mortgage Association, 6.000%, 01/02/38	USD	116,055	129,310	131,695	0.01
Federal National Mortgage Association, 5.000%, 01/04/38	USD	2,023	2,151	2,232	0.00
Federal National Mortgage Association, 4.500%, 01/05/38	USD	89,218	95,023	96,397	0.01
Federal National Mortgage Association, 4.500%, 01/05/38	USD	37,499	40,284	40,516	0.00
Federal National Mortgage Association, 6.000%, 01/05/38	USD	466,099	503,505	528,926	0.03
Federal National Mortgage Association, 4.500%, 01/06/38	USD	73,028	78,453	78,904	0.00
Federal National Mortgage Association, 5.500%, 01/07/38	USD	134,827	148,089	151,256	0.01
Federal National Mortgage Association, 4.500%, 01/11/38	USD	228,534	245,525	246,924	0.01
Federal National Mortgage Association, 5.000%, 01/11/38	USD	292,197	317,760	327,802	0.02
Federal National Mortgage Association, 6.000%, 01/12/38	USD	519,017	562,421	588,978	0.03
Federal National Mortgage Association, 4.500%, 01/01/39	USD	357,725	381,280	386,511	0.02
Federal National Mortgage Association, 4.000%, 01/02/39	USD	67,518	71,321	71,496	0.00
Federal National Mortgage Association, 4.500%, 01/02/39	USD	80,117	86,092	86,548	0.00
Federal National Mortgage Association, 5.000%, 01/03/39	USD	44,976	50,278	49,644	0.00
Federal National Mortgage Association, 4.500%, 01/04/39	USD	313,982	338,775	339,186	0.02
Federal National Mortgage Association, 4.000%, 01/05/39	USD	268,792	283,939	284,630	0.02
Federal National Mortgage Association, 4.500%, 01/05/39	USD	327,809	349,297	354,123	0.02
Federal National Mortgage Association, 4.000%, 01/06/39	USD	65,095	68,764	68,931	0.00
Federal National Mortgage Association, 5.000%, 01/06/39	USD	108,416	118,796	119,676	0.01
Federal National Mortgage Association, 5.000%, 01/07/39	USD	332,907	354,129	367,373	0.02
Federal National Mortgage Association, 4.500%, 01/08/39	USD	141,339	152,511	152,684	0.01
Federal National Mortgage Association, 4.000%, 01/09/39	USD	412,009	428,597	436,285	0.02
Federal National Mortgage Association, 4.500%, 01/09/39	USD	114,846	123,907	124,065	0.01
Federal National Mortgage Association, 4.000%, 01/12/39	USD	7,654	8,085	8,105	0.00
Federal National Mortgage Association, 4.500%, 01/01/40	USD	200,801	213,981	216,920	0.01
Federal National Mortgage Association, 5.000%, 01/03/40	USD	105,795	114,302	116,921	0.01
Federal National Mortgage Association, 6.000%, 01/04/40	USD	968,642	1,048,020	1,099,176	0.06
Federal National Mortgage Association, 5.500%, 01/05/40	USD	159,636	175,416	179,091	0.01
Federal National Mortgage Association, 4.500%, 01/06/40	USD	144,407	155,762	156,308	0.01
Federal National Mortgage Association, 5.000%, 01/07/40	USD	601,373	663,412	664,620	0.03
Federal National Mortgage Association, 4.000%, 01/08/40	USD	8,426	8,901	8,945	0.00
Federal National Mortgage Association, 4.000%, 01/09/40	USD	160,982	170,073	170,909	0.01
Federal National Mortgage Association, 4.500%, 01/09/40	USD	151,961	163,926	164,485	0.01
Federal National Mortgage Association, 5.000%, 01/09/40	USD	561,091	613,360	620,101	0.03
Federal National Mortgage Association, 4.000%, 01/10/40	USD	424,224	441,360	450,383	0.02
Federal National Mortgage Association, 4.000%, 01/12/40	USD	2,001,044	2,090,189	2,124,436	0.11
Federal National Mortgage Association, 4.000%, 01/01/41	USD	409,490	428,256	435,518	0.02
Federal National Mortgage Association, 4.000%, 01/02/41	USD	423,679	447,620	450,609	0.02
Federal National Mortgage Association, 4.000%, 01/03/41	USD	2,062,295	2,120,675	2,193,380	0.11
Federal National Mortgage Association, 4.500%, 01/04/41	USD	70,599	75,337	76,430	0.00
Federal National Mortgage Association, 4.500%, 01/05/41	USD	799,680	859,712	865,586	0.05
Federal National Mortgage Association, 3.500%, 01/07/41	USD	226,939	232,430	234,298	0.01
Federal National Mortgage Association, 4.000%, 01/09/41	USD	180,814	191,041	192,307	0.01
Federal National Mortgage Association, 4.500%, 01/01/42	USD	2,558,698	2,781,533	2,771,320	0.14
Federal National Mortgage Association, 3.500%, 01/02/42	USD	426,389	432,999	439,836	0.02
Federal National Mortgage Association, 4.000%, 01/03/42	USD	1,202,693	1,235,790	1,279,139	0.07
Federal National Mortgage Association, 4.000%, 01/04/42	USD	147,803	156,350	157,227	0.01
Federal National Mortgage Association, 5.000%, 01/06/42	USD	1,903,419	2,057,232	2,103,600	0.11
Federal National Mortgage Association, 3.500%, 01/09/42	USD	366,244	375,120	377,794	0.02
Federal National Mortgage Association, 3.500%, 01/09/42	USD	1,078,041	1,104,487	1,112,038	0.06
Federal National Mortgage Association, 3.500%, 01/10/42	USD	799,136	806,387	824,338	0.04
Federal National Mortgage Association, 3.500%, 01/12/42	USD	340,983	346,177	351,737	0.02
Federal National Mortgage Association, 3.000%, 01/01/43	USD	1,468,647	1,446,900	1,466,706	0.08
Federal National Mortgage Association, 3.500%, 01/01/43	USD	905,842	930,388	936,327	0.05
Federal National Mortgage Association, 3.000%, 01/05/43	USD	653,923	634,216	653,058	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Federal National Mortgage Association, 3.000%, 01/05/43	USD	214,725	211,025	214,441	0.01
Federal National Mortgage Association, 3.000%, 01/06/43	USD	902,389	867,683	901,196	0.05
Federal National Mortgage Association, 3.000%, 01/07/43	USD	692,353	673,023	691,438	0.04
Federal National Mortgage Association, 3.500%, 01/07/43	USD	2,061,928	2,087,714	2,125,667	0.11
Federal National Mortgage Association, 3.500%, 01/07/43	USD	277,892	280,419	286,482	0.02
Federal National Mortgage Association, 3.000%, 01/08/43	USD	235,169	230,716	234,858	0.01
Federal National Mortgage Association, 3.000%, 01/08/43	USD	1,120,797	1,099,575	1,119,316	0.06
Federal National Mortgage Association, 3.000%, 01/08/43	USD	455,556	444,022	454,954	0.02
Federal National Mortgage Association, 3.500%, 01/08/43	USD	2,046,766	2,001,266	2,044,061	0.11
Federal National Mortgage Association, 3.000%, 01/08/43	USD	455,355	437,836	454,753	0.02
Federal National Mortgage Association, 3.000%, 01/09/43	USD	305,245	299,464	304,841	0.02
Federal National Mortgage Association, 3.500%, 01/09/43	USD	184,263	184,858	189,959	0.01
Federal National Mortgage Association, 3.500%, 01/09/43	USD	895,439	898,333	923,120	0.05
Federal National Mortgage Association, 3.500%, 01/09/43	USD	729,627	731,985	752,182	0.04
Federal National Mortgage Association, 3.500%, 01/09/43	USD	159,681	160,197	164,617	0.01
Federal National Mortgage Association, 3.500%, 01/09/43	USD	183,183	183,775	188,845	0.01
Federal National Mortgage Association, 4.500%, 01/09/43	USD	622,676	675,634	672,969	0.04
Federal National Mortgage Association, 3.000%, 01/10/43	USD	229,950	225,595	229,646	0.01
Federal National Mortgage Association, 3.500%, 01/10/43	USD	448,702	450,152	462,573	0.02
Federal National Mortgage Association, 4.000%, 01/10/43	USD	1,133,185	1,172,543	1,200,836	0.06
Federal National Mortgage Association, 5.000%, 01/12/43	USD	137,951	149,131	152,512	0.01
Federal National Mortgage Association, 3.500%, 01/01/44	USD	1,719,483	1,711,880	1,772,636	0.09
Federal National Mortgage Association, 4.000%, 01/07/44	USD	819,700	864,077	868,532	0.05
Federal National Mortgage Association, 4.000%, 01/09/44	USD	1,677,295	1,774,729	1,777,216	0.09
Federal National Mortgage Association, 3.500%, 01/10/44	USD	1,322,912	1,365,405	1,364,857	0.07
Federal National Mortgage Association, 4.000%, 01/10/44	USD	730,173	779,064	773,528	0.04
Federal National Mortgage Association, 4.000%, 01/10/44	USD	1,136,835	1,205,346	1,204,336	0.06
Federal National Mortgage Association, 4.500%, 01/12/44	USD	462,096	499,668	500,569	0.03
Federal National Mortgage Association, 3.500%, 01/01/45	USD	972,744	1,021,362	1,003,587	0.05
Federal National Mortgage Association, 3.500%, 01/01/45	USD	1,444,283	1,514,552	1,488,905	0.08
Federal National Mortgage Association, 3.500%, 01/05/45	USD	1,491,286	1,551,830	1,538,570	0.08
Federal National Mortgage Association, 3.000%, 14/07/45	USD	4,000,000	3,963,438	3,985,078	0.21
Federal National Mortgage Association, 3.500%, 14/07/45	USD	3,500,000	3,599,785	3,606,914	0.19
Federal National Mortgage Association, 4.000%, 14/07/45	USD	5,500,000	5,813,203	5,827,142	0.30
Federal National Mortgage Association, 5.500%, 14/07/45	USD	1,000,000	1,124,180	1,123,125	0.06
Government National Mortgage Association, 6.000%, 15/12/28	USD	6,578	7,356	7,457	0.00
Government National Mortgage Association, 6.000%, 15/01/29	USD	740	827	838	0.00
Government National Mortgage Association, 7.000%, 15/06/31	USD	313	331	329	0.00
Government National Mortgage Association, 7.000%, 15/07/31	USD	408	477	495	0.00
Government National Mortgage Association, 6.000%, 15/02/32	USD	52,820	60,045	60,877	0.00
Government National Mortgage Association, 6.000%, 15/03/32	USD	2,696	3,020	3,107	0.00
Government National Mortgage Association, 6.000%, 15/04/32	USD	19,422	22,330	22,384	0.00
Government National Mortgage Association, 7.000%, 15/07/32	USD	33,513	34,505	34,481	0.00
Government National Mortgage Association, 5.500%, 15/10/32	USD	1,581	1,758	1,812	0.00
Government National Mortgage Association, 5.500%, 15/10/32	USD	1,256	1,406	1,440	0.00
Government National Mortgage Association, 6.000%, 15/10/32	USD	14,281	16,000	16,459	0.00
Government National Mortgage Association, 6.000%, 15/11/32	USD	29,586	33,150	34,099	0.00
Government National Mortgage Association, 7.000%, 15/11/32	USD	15,138	17,764	18,215	0.00
Government National Mortgage Association, 5.500%, 15/05/33	USD	1,312	1,469	1,503	0.00
Government National Mortgage Association, 5.500%, 15/05/33	USD	1,551	1,736	1,776	0.00
Government National Mortgage Association, 5.500%, 15/07/33	USD	51,463	57,758	58,938	0.00
Government National Mortgage Association, 6.000%, 15/07/33	USD	15,428	17,380	17,756	0.00
Government National Mortgage Association, 6.000%, 15/07/33	USD	2,512	2,846	2,891	0.00
Government National Mortgage Association, 6.000%, 15/09/33	USD	78,383	88,882	90,207	0.01
Government National Mortgage Association, 6.500%, 15/12/33	USD	15,059	17,028	17,179	0.00
Government National Mortgage Association, 5.500%, 15/02/34	USD	54,225	60,331	62,010	0.00
Government National Mortgage Association, 5.500%, 15/04/34	USD	19,257	21,609	22,022	0.00
Government National Mortgage Association, 5.500%, 15/05/34	USD	61,181	68,075	69,964	0.00
Government National Mortgage Association, 5.000%, 15/06/34	USD	102,145	112,358	114,974	0.01
Government National Mortgage Association, 4.500%, 15/08/35	USD	6,330	6,871	6,877	0.00
Government National Mortgage Association, 5.000%, 15/08/35	USD	47,552	52,535	53,332	0.00
Government National Mortgage Association, 4.500%, 15/09/35	USD	16,439	17,933	17,860	0.00
Government National Mortgage Association, 5.500%, 15/06/36	USD	50,949	56,244	57,493	0.00
Government National Mortgage Association, 6.000%, 15/06/36	USD	11,885	13,065	13,474	0.00
Government National Mortgage Association, 6.000%, 15/08/36	USD	24,515	27,518	27,792	0.00
Government National Mortgage Association, 6.000%, 15/01/37	USD	325,416	353,267	368,919	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Government National Mortgage Association, 5.500%, 15/04/37	USD	1,050	1,172	1,183	0.00
Government National Mortgage Association, 6.000%, 15/05/37	USD	34,433	38,792	38,949	0.00
Government National Mortgage Association, 5.500%, 15/07/37	USD	32,344	36,066	36,461	0.00
Government National Mortgage Association, 5.500%, 15/08/37	USD	6,080	6,768	6,854	0.00
Government National Mortgage Association, 6.000%, 15/12/37	USD	98,871	111,404	111,839	0.01
Government National Mortgage Association, 5.500%, 15/01/38	USD	233,682	252,409	262,931	0.01
Government National Mortgage Association, 5.500%, 15/02/38	USD	65,566	72,940	73,912	0.00
Government National Mortgage Association, 5.000%, 15/03/38	USD	47,571	52,228	52,870	0.00
Government National Mortgage Association, 5.500%, 15/04/38	USD	268,553	290,092	302,166	0.02
Government National Mortgage Association, 5.000%, 15/06/38	USD	120,628	132,442	134,065	0.01
Government National Mortgage Association, 5.500%, 15/06/38	USD	87,201	94,449	98,115	0.01
Government National Mortgage Association, 5.500%, 15/07/38	USD	247,525	267,395	278,507	0.01
Government National Mortgage Association, 5.000%, 15/08/38	USD	97,738	107,313	108,625	0.01
Government National Mortgage Association, 5.500%, 15/11/38	USD	274,769	297,642	309,160	0.02
Government National Mortgage Association, 5.500%, 15/12/38	USD	106,713	118,734	120,296	0.01
Government National Mortgage Association, 4.500%, 15/01/39	USD	302,617	319,828	330,571	0.02
Government National Mortgage Association, 5.500%, 15/01/39	USD	333,715	361,510	375,484	0.02
Government National Mortgage Association, 5.500%, 15/01/39	USD	50,226	55,728	56,812	0.00
Government National Mortgage Association, 4.500%, 15/03/39	USD	8,528	9,263	9,310	0.00
Government National Mortgage Association, 5.000%, 15/03/39	USD	405,937	437,066	452,191	0.02
Government National Mortgage Association, 4.500%, 15/04/39	USD	155,100	168,106	169,318	0.01
Government National Mortgage Association, 5.000%, 15/04/39	USD	1,247,049	1,341,741	1,389,143	0.07
Government National Mortgage Association, 4.500%, 15/05/39	USD	6,896	7,290	7,528	0.00
Government National Mortgage Association, 4.500%, 15/07/39	USD	143,892	155,964	157,083	0.01
Government National Mortgage Association, 5.000%, 15/08/39	USD	132,483	145,403	147,579	0.01
Government National Mortgage Association, 4.500%, 15/10/39	USD	111,634	121,564	121,867	0.01
Government National Mortgage Association, 4.500%, 15/10/39	USD	8,773	9,529	9,577	0.00
Government National Mortgage Association, 4.500%, 15/11/39	USD	478,439	505,820	522,296	0.03
Government National Mortgage Association, 4.500%, 15/12/39	USD	266,917	287,455	291,385	0.02
Government National Mortgage Association, 5.000%, 15/02/40	USD	126,992	136,758	141,621	0.01
Government National Mortgage Association, 5.000%, 15/02/40	USD	403,312	444,075	449,773	0.02
Government National Mortgage Association, 5.000%, 15/04/40	USD	257,323	283,521	286,966	0.02
Government National Mortgage Association, 4.500%, 15/05/40	USD	218,935	231,437	239,281	0.01
Government National Mortgage Association, 4.500%, 15/07/40	USD	81,630	86,294	89,216	0.01
Government National Mortgage Association, 4.500%, 15/07/40	USD	337,283	358,999	368,627	0.02
Government National Mortgage Association, 4.500%, 15/07/40	USD	268,278	283,606	293,210	0.02
Government National Mortgage Association, 4.500%, 15/07/40	USD	7,796	8,243	8,521	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	371,422	400,684	405,940	0.02
Government National Mortgage Association, 4.500%, 15/07/40	USD	238,031	258,281	260,152	0.01
Government National Mortgage Association, 4.000%, 15/08/40	USD	190,527	200,430	203,693	0.01
Government National Mortgage Association, 4.000%, 15/01/41	USD	115,821	123,223	123,824	0.01
Government National Mortgage Association, 4.500%, 15/01/41	USD	175,427	190,769	191,120	0.01
Government National Mortgage Association, 4.000%, 20/01/41	USD	1,397,094	1,462,830	1,498,219	0.08
Government National Mortgage Association, 6.000%, 15/03/41	USD	578,383	636,491	654,375	0.03
Government National Mortgage Association, 4.500%, 20/04/41	USD	298,631	325,532	324,788	0.02
Government National Mortgage Association, 4.500%, 15/06/41	USD	366,409	394,394	399,185	0.02
Government National Mortgage Association, 4.500%, 15/06/41	USD	748,628	809,266	815,594	0.04
Government National Mortgage Association, 5.000%, 20/06/41	USD	184,497	201,139	203,760	0.01
Government National Mortgage Association, 4.500%, 15/07/41	USD	528,917	573,976	574,880	0.03
Government National Mortgage Association, 4.500%, 15/07/41	USD	114,322	124,271	124,203	0.01
Government National Mortgage Association, 4.500%, 15/07/41	USD	424,316	461,241	461,153	0.02
Government National Mortgage Association, 4.500%, 15/07/41	USD	99,453	108,178	108,349	0.01
Government National Mortgage Association, 4.500%, 15/10/41	USD	307,603	334,377	335,281	0.02
Government National Mortgage Association, 4.000%, 20/11/41	USD	373,162	396,622	397,644	0.02
Government National Mortgage Association, 3.500%, 15/02/42	USD	893,080	943,322	929,215	0.05
Government National Mortgage Association, 4.000%, 20/04/42	USD	480,342	505,161	509,847	0.03
Government National Mortgage Association, 3.500%, 20/05/42	USD	3,489,504	3,553,392	3,632,339	0.19
Government National Mortgage Association, 3.500%, 15/06/42	USD	308,544	319,299	321,029	0.02
Government National Mortgage Association, 3.500%, 15/07/42	USD	167,499	173,460	174,277	0.01
Government National Mortgage Association, 4.000%, 20/07/42	USD	178,653	191,382	190,234	0.01
Government National Mortgage Association, 3.000%, 20/08/42	USD	414,240	417,065	420,070	0.02
Government National Mortgage Association, 3.500%, 20/10/42	USD	415,898	425,331	432,921	0.02
Government National Mortgage Association, 3.000%, 20/12/42	USD	410,757	403,139	416,538	0.02
Government National Mortgage Association, 3.000%, 20/01/43	USD	1,839,688	1,794,090	1,865,580	0.10
Government National Mortgage Association, 3.500%, 20/02/43	USD	374,632	382,520	389,266	0.02
Government National Mortgage Association, 3.000%, 20/03/43	USD	517,993	521,538	524,336	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Asset Backed Obligations - (Continued)					
United States - (Continued)					
Government National Mortgage Association, 3.000%, 20/03/43	USD	1,274,272	1,297,278	1,289,875	0.07
Government National Mortgage Association, 3.500%, 20/03/43	USD	429,532	442,041	446,310	0.02
Government National Mortgage Association, 3.500%, 15/04/43	USD	282,523	288,828	293,499	0.02
Government National Mortgage Association, 3.500%, 20/05/43	USD	1,747,791	1,822,618	1,816,063	0.09
Government National Mortgage Association, 4.000%, 20/05/43	USD	1,591,363	1,654,763	1,685,915	0.09
Government National Mortgage Association, 3.000%, 20/06/43	USD	1,686,699	1,661,685	1,707,351	0.09
Government National Mortgage Association, 3.500%, 20/06/43	USD	1,569,185	1,607,703	1,630,480	0.09
Government National Mortgage Association, 3.000%, 15/07/43	USD	456,590	441,661	462,381	0.02
Government National Mortgage Association, 5.000%, 20/07/43	USD	167,367	182,719	184,757	0.01
Government National Mortgage Association, 4.000%, 20/08/43	USD	332,125	352,150	351,859	0.02
Government National Mortgage Association, 4.500%, 20/10/43	USD	219,552	237,504	236,835	0.01
Government National Mortgage Association, 4.500%, 20/11/43	USD	401,204	434,011	432,787	0.02
Government National Mortgage Association, 4.500%, 20/01/44	USD	348,168	378,039	375,576	0.02
Government National Mortgage Association, 4.000%, 20/02/44	USD	734,993	783,667	778,723	0.04
Government National Mortgage Association, 4.000%, 20/03/44	USD	166,610	176,747	176,523	0.01
Government National Mortgage Association, 4.000%, 20/05/44	USD	342,205	363,935	362,565	0.02
Government National Mortgage Association, 4.000%, 20/06/44	USD	353,008	375,310	374,012	0.02
Government National Mortgage Association, 5.000%, 20/06/44	USD	532,039	585,324	579,803	0.03
Government National Mortgage Association, 4.000%, 20/08/44	USD	1,341,806	1,432,544	1,421,641	0.07
Government National Mortgage Association, 3.500%, 20/10/44	USD	1,660,817	1,742,082	1,724,332	0.09
Government National Mortgage Association, 4.000%, 20/10/44	USD	249,022	265,275	264,093	0.01
Government National Mortgage Association, 4.500%, 20/11/44	USD	642,027	697,374	692,629	0.04
Government National Mortgage Association, 3.000%, 20/12/44	USD	481,282	498,064	486,453	0.03
Government National Mortgage Association, 3.500%, 20/12/44	USD	1,126,438	1,188,217	1,174,655	0.06
Government National Mortgage Association, 4.000%, 20/12/44	USD	1,491,258	1,578,298	1,579,985	0.08
Government National Mortgage Association, 4.500%, 20/12/44	USD	446,522	484,330	481,879	0.03
Government National Mortgage Association, 4.000%, 20/02/45	USD	507,628	537,891	537,831	0.03
Government National Mortgage Association, 3.500%, 20/04/45	USD	1,993,296	2,075,422	2,071,165	0.11
Government National Mortgage Association, 3.000%, 20/07/45	USD	2,250,000	2,265,703	2,271,094	0.12
Government National Mortgage Association, 3.000%, 20/07/45	USD	2,500,000	2,516,406	2,523,633	0.13
Government National Mortgage Association, 3.500%, 20/07/45	USD	3,000,000	3,102,422	3,113,555	0.16
Government National Mortgage Association, 4.000%, 20/07/45	USD	3,000,000	3,188,359	3,192,188	0.17
GS Mortgage Securities Trust 2014-GC18, 4.074%, 10/01/47	USD	250,000	258,892	264,099	0.01
JP Morgan Chase Commercial Mortgage Securities Trust 2006-LDP9, 5.336%, 15/05/47	USD	479,277	525,432	499,938	0.03
LB-UBS Commercial Mortgage Trust 2007-C7, 5.866%, 15/09/45	USD	373,926	418,252	405,542	0.02
Morgan Stanley Capital I Trust 2007-IQ15, 6.104%, 11/06/49	USD	947,343	1,030,302	1,014,156	0.05
Santander Drive Auto Receivables Trust 2014-1, 2.360%, 15/04/20	USD	1,000,000	1,011,332	1,007,375	0.05
Wachovia Bank Commercial Mortgage Trust Series 2006-C29, 5.339%, 15/11/48	USD	500,000	550,264	522,535	0.03
WF-RBS Commercial Mortgage Trust, 2.875%, 15/12/45	USD	200,000	193,456	199,582	0.01
WFRBS Commercial Mortgage Trust 2012-C8, 3.001%, 15/08/45	USD	500,000	473,513	504,464	0.03
Total United States			230,400,098	232,575,828	12.07
Total Asset Backed Obligations			230,482,924	232,667,448	12.07
Corporate Bonds - 24.65%					
Australia					
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	100,000	104,881	108,657	0.01
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	100,000	104,792	103,910	0.01
APT Pipelines Ltd, 3.500%, 22/03/30	GBP	100,000	146,370	146,105	0.01
AusNet Services Holdings Pty Ltd, 7.500%, 25/09/17	AUD	60,000	60,312	50,090	0.00
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	100,000	113,471	102,506	0.01
Australia & New Zealand Banking Group Ltd, 2.400%, 23/11/16	USD	250,000	253,416	255,172	0.01
Australia & New Zealand Banking Group Ltd, 3.750%, 10/03/17	EUR	50,000	68,951	58,956	0.00
Australia & New Zealand Banking Group Ltd, 1.250%, 13/06/17	USD	500,000	500,745	498,192	0.02
Australia & New Zealand Banking Group Ltd, 2.250%, 13/06/19	USD	200,000	199,984	199,786	0.01
Australia & New Zealand Banking Group Ltd, 0.375%, 19/11/19	EUR	100,000	124,513	110,967	0.01
Australia & New Zealand Banking Group Ltd, 1.125%, 13/05/20	EUR	200,000	265,804	228,899	0.01
BHP Billiton Finance Ltd, 2.125%, 29/11/18	EUR	100,000	142,457	117,320	0.01
BHP Billiton Finance Ltd, 3.250%, 25/09/24	GBP	100,000	151,240	156,957	0.01
BHP Billiton Finance Ltd, 3.250%, 24/09/27	EUR	100,000	136,568	127,654	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Australia - (Continued)					
BHP Billiton Finance Ltd, 3.125%, 29/04/33	EUR	100,000	140,658	120,980	0.01
BHP Billiton Finance USA Ltd, 1.625%, 24/02/17	USD	400,000	401,960	403,492	0.02
BHP Billiton Finance USA Ltd, 5.400%, 29/03/17	USD	15,000	16,096	16,095	0.00
BHP Billiton Finance USA Ltd, 2.050%, 30/09/18	USD	100,000	100,781	101,117	0.01
BHP Billiton Finance USA Ltd, 2.875%, 24/02/22	USD	100,000	98,898	97,982	0.01
BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	USD	150,000	155,043	155,975	0.01
Caterpillar Financial Australia Ltd, 4.750%, 31/05/17	AUD	50,000	48,022	39,644	0.00
Commonwealth Bank of Australia, 4.250%, 10/11/16	EUR	50,000	71,487	58,699	0.00
Commonwealth Bank of Australia, 2.625%, 12/01/17	EUR	100,000	135,462	115,732	0.01
Commonwealth Bank of Australia, 2.250%, 16/03/17	USD	250,000	252,926	255,400	0.01
Commonwealth Bank of Australia, 1.625%, 04/02/19	EUR	100,000	131,879	114,932	0.01
Commonwealth Bank of Australia, 2.250%, 13/03/19	USD	250,000	249,991	250,188	0.01
Commonwealth Bank of Australia, 2.000%, 18/06/19	USD	500,000	500,336	502,995	0.03
Commonwealth Bank of Australia, 0.750%, 04/11/21	EUR	400,000	507,254	444,410	0.02
Commonwealth Bank of Australia, 3.000%, 04/09/26	GBP	100,000	162,012	160,280	0.01
GE Capital Australia Funding Pty Ltd, 4.500%, 30/01/18	AUD	100,000	95,223	79,695	0.00
Macquarie Bank Ltd, 1.650%, 24/03/17	USD	200,000	200,080	199,697	0.01
Macquarie Bank Ltd, 2.600%, 24/06/19	USD	250,000	250,464	249,733	0.01
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	200,000	234,686	215,433	0.01
Macquarie Bank Ltd, 4.875%, 10/06/25	USD	200,000	197,547	197,528	0.01
National Australia Bank Ltd, 2.625%, 13/01/17	EUR	150,000	203,252	173,608	0.01
National Australia Bank Ltd, 2.000%, 20/06/17	USD	250,000	251,628	254,317	0.01
National Australia Bank Ltd, 1.300%, 30/06/17	USD	300,000	299,296	299,478	0.01
National Australia Bank Ltd, 3.625%, 08/11/17	GBP	100,000	161,313	164,750	0.01
National Australia Bank Ltd, 1.250%, 08/03/18	USD	250,000	246,326	249,193	0.01
National Australia Bank Ltd, 4.625%, 10/02/20	EUR	50,000	71,517	64,333	0.00
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	100,000	155,478	127,702	0.01
National Australia Bank Ltd, 1.000%, 10/12/21	CHF	200,000	223,642	224,600	0.01
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	100,000	134,709	121,147	0.01
National Australia Bank Ltd, 1.875%, 13/01/23	EUR	100,000	139,036	118,616	0.01
National Australia Bank Ltd, 0.875%, 19/02/27	EUR	100,000	112,381	104,405	0.01
Origin Energy Finance Ltd, 3.500%, 04/10/21	EUR	200,000	293,126	239,631	0.01
Rio Tinto Finance USA Ltd, 6.500%, 15/07/18	USD	235,000	264,511	265,695	0.01
Rio Tinto Finance USA Ltd, 9.000%, 01/05/19	USD	33,000	41,042	41,027	0.00
Rio Tinto Finance USA Ltd, 3.500%, 02/11/20	USD	160,000	162,537	166,492	0.01
Rio Tinto Finance USA Ltd, 4.125%, 20/05/21	USD	50,000	52,347	52,659	0.00
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	50,000	53,542	51,046	0.00
Scentre Group Trust 1, 3.500%, 12/02/25	USD	100,000	99,882	97,174	0.01
Scentre Group Trust 1 Via Scentre Group Trust 2, 2.375%, 08/04/22	GBP	100,000	148,053	152,370	0.01
Suncorp-Metway Ltd, 4.000%, 09/11/17	AUD	100,000	94,854	78,865	0.00
Telstra Corp Ltd, 4.000%, 15/11/17	AUD	50,000	47,302	39,437	0.00
Telstra Corp Ltd, 4.250%, 23/03/20	EUR	100,000	146,073	129,342	0.01
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	200,000	285,056	239,832	0.01
Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	EUR	100,000	111,118	108,601	0.01
Wesfarmers Ltd, 6.000%, 04/11/16	AUD	100,000	97,280	80,130	0.00
Westpac Banking Corp, 4.250%, 22/09/16	EUR	50,000	71,208	58,379	0.00
Westpac Banking Corp, 6.000%, 20/02/17	AUD	100,000	97,961	81,036	0.00
Westpac Banking Corp, 2.000%, 14/08/17	USD	250,000	253,785	253,180	0.01
Westpac Banking Corp, 1.850%, 26/11/18	USD	200,000	200,544	201,554	0.01
Westpac Banking Corp, 4.500%, 25/02/19	AUD	100,000	85,422	80,570	0.00
Westpac Banking Corp, 4.875%, 19/11/19	USD	200,000	220,573	219,789	0.01
Westpac Banking Corp, 2.300%, 26/05/20	USD	100,000	100,249	98,952	0.01
Westpac Banking Corp, 1.500%, 24/03/21	EUR	200,000	275,397	232,636	0.01
Westpac Banking Corp, 0.625%, 14/01/22	EUR	300,000	353,413	328,982	0.02
Westpac Banking Corp, 3.625%, 28/02/23	USD	200,000	206,270	205,716	0.01
Total Australia			12,084,432	11,450,422	0.59
Austria					
Erste Group Bank AG, 3.375%, 28/03/17	EUR	100,000	136,345	116,467	0.01
Erste Group Bank AG, 3.500%, 08/02/22	EUR	100,000	144,757	131,170	0.01
Heta Asset Resolution AG, 2.375%, 13/12/22	EUR	200,000	264,849	234,149	0.01
HYPO NOE Gruppe Bank AG, 3.000%, 09/05/22	EUR	50,000	69,977	63,438	0.00
OeBB Infrastruktur AG, 3.875%, 18/10/16	EUR	109,000	156,920	127,531	0.01
OeBB Infrastruktur AG, 3.500%, 19/10/20	EUR	200,000	290,460	257,806	0.01
OeBB Infrastruktur AG, 3.375%, 18/05/32	EUR	150,000	224,610	207,238	0.01
Oesterreichische Kontrollbank AG, 5.000%, 25/04/17	USD	200,000	213,662	214,890	0.01

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Austria - (Continued)					
Oesterreichische Kontrollbank AG, 1.625%, 12/03/19	USD	150,000	149,152	151,008	0.01
Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	CHF	150,000	174,614	194,532	0.01
OMV AG, 4.250%, 12/10/21	EUR	100,000	148,259	132,167	0.01
OMV AG, 2.625%, 27/09/22	EUR	100,000	142,645	120,451	0.01
Raiffeisen Bank International AG, 2.750%, 10/07/17	EUR	100,000	134,740	114,651	0.00
Telekom Finanzmanagement GmbH, 4.250%, 27/01/17	EUR	112,000	155,168	132,197	0.01
UniCredit Bank Austria AG, 2.625%, 25/04/19	EUR	100,000	145,863	121,114	0.01
UniCredit Bank Austria AG, 0.750%, 25/02/25	EUR	200,000	226,789	214,501	0.01
Verbund AG, 4.750%, 16/07/19	EUR	150,000	224,567	192,918	0.01
Vorarlberger Landes- und Hypothekenbank AG, 2.375%, 09/08/17	CHF	100,000	110,382	108,341	0.00
Total Austria			3,113,759	2,834,569	0.15
Belgium					
Anheuser-Busch InBev NV, 2.000%, 16/12/19	EUR	250,000	342,076	294,678	0.01
Anheuser-Busch InBev NV, 4.000%, 24/09/25	GBP	100,000	164,608	166,184	0.01
Anheuser-Busch InBev NV, 2.700%, 31/03/26	EUR	100,000	141,931	117,465	0.01
Belfius Bank SA, 1.250%, 28/01/19	EUR	200,000	277,203	230,601	0.01
Belfius Bank SA, 0.625%, 14/10/21	EUR	100,000	124,830	110,738	0.01
BNP Paribas Fortis SA, 5.757%, 04/10/17	EUR	50,000	70,781	61,752	0.00
Eandis CVBA, 2.875%, 07/05/29	EUR	300,000	403,859	361,536	0.02
Elia System Operator SA, 5.250%, 13/05/19	EUR	9,000	14,206	11,816	0.00
KBC Bank NV, 1.000%, 25/02/19	EUR	300,000	414,080	343,088	0.01
KBC Bank NV, 2.000%, 31/01/23	EUR	100,000	130,618	120,696	0.01
KBC Groep NV, 2.375%, 25/11/24	EUR	100,000	125,165	112,282	0.01
KBC Groep NV, 1.875%, 11/03/27	EUR	100,000	110,134	105,038	0.01
Total Belgium			2,319,491	2,035,874	0.11
Bermuda					
Allied World Assurance Co Holdings Ltd, 7.500%, 01/08/16	USD	35,000	37,154	37,232	0.00
CBQ Finance Ltd, 2.875%, 24/06/19	USD	500,000	501,344	506,250	0.03
China Resources Gas Group Ltd, 4.500%, 05/04/22	USD	200,000	203,761	207,251	0.01
Fidelity International Ltd, 6.750%, 19/10/20	GBP	50,000	85,364	91,689	0.01
Ooredoo International Finance Ltd, 3.875%, 31/01/28	USD	200,000	186,206	189,500	0.01
Weatherford International Ltd, 9.625%, 01/03/19	USD	200,000	237,876	233,480	0.01
Weatherford International Ltd, 7.000%, 15/03/38	USD	45,000	54,866	41,538	0.00
Total Bermuda			1,306,571	1,306,940	0.07
Brazil					
Banco Bradesco SA, 4.500%, 12/01/17	USD	250,000	258,630	259,688	0.01
Banco do Brasil SA, 3.875%, 23/01/17	USD	200,000	203,245	204,010	0.01
Banco do Brasil SA, 3.875%, 10/10/22	USD	200,000	187,131	181,200	0.01
Caixa Economica Federal, 4.250%, 13/05/19	USD	150,000	150,433	149,250	0.01
Cia Brasileira de Alumínio, 4.750%, 17/06/24	USD	350,000	346,597	338,187	0.02
Itau Unibanco Holding SA, 5.650%, 19/03/22	USD	200,000	206,596	202,750	0.01
Itau Unibanco Holding SA, 5.125%, 13/05/23	USD	200,000	189,409	196,760	0.01
Vale SA, 5.625%, 11/09/42	USD	100,000	96,869	84,717	0.00
Total Brazil			1,638,910	1,616,562	0.08
British Virgin Islands					
Bluestar Finance Holdings Ltd, 4.375%, 11/06/20	USD	200,000	199,001	200,596	0.01
China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	USD	200,000	197,997	191,066	0.01
China Great Wall International Holdings II Ltd, 2.500%, 18/06/18	USD	200,000	200,859	200,720	0.01
CNOOC Finance 2011 Ltd, 5.750%, 26/01/41	USD	200,000	220,385	234,482	0.01
CNPC General Capital Ltd, 2.700%, 25/11/19	USD	200,000	199,101	199,612	0.01
CNPC General Capital Ltd, 3.950%, 19/04/22	USD	200,000	199,832	204,472	0.01
Gerdau Trade Inc, 4.750%, 15/04/23	USD	200,000	186,342	189,500	0.01
Greenland Global Investment Ltd, 5.875%, 03/07/24	USD	200,000	202,936	203,343	0.01
HKT Capital No 2 Ltd, 3.625%, 02/04/25	USD	200,000	199,654	192,534	0.01
Huarong Finance Co Ltd, 4.000%, 17/07/19	USD	250,000	250,069	254,605	0.01
LS Finance 2025 Ltd, 4.500%, 26/06/25	USD	200,000	197,059	197,873	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
British Virgin Islands - (Continued)					
Poly Real Estate Finance Ltd, 5.250%, 25/04/19	USD	200,000	198,807	210,363	0.01
Sinochem Overseas Capital Co Ltd, 4.500%, 12/11/20	USD	200,000	205,407	211,739	0.01
Sinopec Capital 2013 Ltd, 1.875%, 24/04/18	USD	200,000	196,913	198,563	0.01
Sinopec Group Overseas Development 2012 Ltd, 3.900%, 17/05/22	USD	250,000	244,603	255,797	0.02
Sinopec Group Overseas Development 2014 Ltd, 4.375%, 10/04/24	USD	300,000	308,117	314,672	0.02
Sinopec Group Overseas Development 2015 Ltd, 2.500%, 28/04/20	USD	200,000	198,841	197,395	0.01
State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24	USD	200,000	206,380	209,497	0.01
Total British Virgin Islands			3,812,303	3,866,829	0.20
Canada					
Agrium Inc, 5.250%, 15/01/45	USD	145,000	144,277	146,463	0.01
Alberta Energy Co Ltd, 7.375%, 01/11/31	USD	35,000	44,671	39,483	0.00
Anadarko Finance Co, 7.500%, 01/05/31	USD	55,000	72,810	69,063	0.00
Bank of Montreal, 2.500%, 11/01/17	USD	100,000	102,052	102,056	0.01
Bank of Montreal, 1.400%, 11/09/17	USD	150,000	148,940	149,875	0.01
Bank of Montreal, 0.250%, 22/01/20	EUR	100,000	115,349	110,399	0.01
Bank of Montreal, 2.550%, 06/11/22	USD	250,000	241,224	242,077	0.01
Bank of Nova Scotia, 1.375%, 15/07/16	USD	150,000	150,860	150,830	0.01
Bank of Nova Scotia, 1.450%, 25/04/18	USD	300,000	296,863	298,808	0.02
Bank of Nova Scotia, 1.700%, 11/06/18	USD	500,000	498,929	500,216	0.03
Barrick Gold Corp, 3.850%, 01/04/22	USD	300,000	288,268	291,391	0.02
Caisse Centrale Desjardins, 1.550%, 12/09/17	USD	150,000	149,966	149,552	0.01
Canadian Imperial Bank of Commerce, 1.550%, 23/01/18	USD	50,000	49,622	49,944	0.00
Canadian Imperial Bank of Commerce, 0.250%, 28/01/20	EUR	100,000	115,191	110,471	0.01
Canadian National Railway Co, 5.550%, 01/03/19	USD	200,000	223,225	223,634	0.01
Canadian National Railway Co, 6.250%, 01/08/34	USD	15,000	18,818	18,664	0.00
Canadian Natural Resources Ltd, 3.800%, 15/04/24	USD	185,000	185,482	180,208	0.01
Canadian Natural Resources Ltd, 3.900%, 01/02/25	USD	150,000	149,818	146,659	0.01
Canadian Natural Resources Ltd, 6.250%, 15/03/38	USD	25,000	30,534	27,508	0.00
Canadian Pacific Railway Co, 2.900%, 01/02/25	USD	100,000	99,959	94,490	0.00
CDP Financial Inc, 4.400%, 25/11/19	USD	250,000	268,093	273,768	0.01
Cenovus Energy Inc, 6.750%, 15/11/39	USD	200,000	245,489	225,398	0.01
Cenovus Energy Inc, 4.450%, 15/09/42	USD	100,000	97,210	86,246	0.00
CNOOC Nexen Finance 2014 ULC, 4.250%, 30/04/24	USD	200,000	199,344	204,665	0.01
ConocoPhillips Canada Funding Co I, 5.625%, 15/10/16	USD	200,000	210,751	212,110	0.01
Enbridge Inc, 3.500%, 10/06/24	USD	200,000	198,667	184,929	0.01
Encana Corp, 3.900%, 15/11/21	USD	100,000	104,911	102,031	0.01
Encana Corp, 6.500%, 15/08/34	USD	200,000	226,884	210,749	0.01
Encana Corp, 6.625%, 15/08/37	USD	25,000	30,850	26,510	0.00
Glencore Finance Canada Ltd, 4.250%, 25/10/22	USD	250,000	228,407	244,842	0.01
Goldcorp Inc, 2.125%, 15/03/18	USD	100,000	99,792	100,078	0.01
Husky Energy Inc, 3.950%, 15/04/22	USD	200,000	202,522	198,413	0.01
Methanex Corp, 4.250%, 01/12/24	USD	200,000	201,814	197,335	0.01
National Bank of Canada, 0.500%, 26/01/22	EUR	200,000	231,475	218,544	0.01
Nexen Energy ULC, 6.200%, 30/07/19	USD	200,000	226,446	225,810	0.01
Nexen Energy ULC, 7.500%, 30/07/39	USD	45,000	59,562	59,783	0.00
Petro-Canada, 5.950%, 15/05/35	USD	15,000	17,562	16,899	0.00
Potash Corp of Saskatchewan Inc, 6.500%, 15/05/19	USD	200,000	228,503	230,315	0.01
Potash Corp of Saskatchewan Inc, 4.875%, 30/03/20	USD	20,000	21,903	21,992	0.00
Potash Corp of Saskatchewan Inc, 5.875%, 01/12/36	USD	5,000	5,852	5,626	0.00
Rio Tinto Alcan Inc, 7.250%, 15/03/31	USD	200,000	247,455	247,989	0.01
Rio Tinto Alcan Inc, 6.125%, 15/12/33	USD	15,000	17,581	16,878	0.00
Rogers Communications Inc, 6.800%, 15/08/18	USD	35,000	39,845	39,837	0.00
Rogers Communications Inc, 3.000%, 15/03/23	USD	100,000	97,558	95,573	0.01
Rogers Communications Inc, 5.000%, 15/03/44	USD	50,000	49,632	49,231	0.00
Royal Bank of Canada, 1.125%, 22/07/16	USD	250,000	250,769	251,220	0.01
Royal Bank of Canada, 1.200%, 19/09/17	USD	200,000	199,043	200,038	0.01
Royal Bank of Canada, 4.625%, 22/01/18	EUR	59,000	88,798	73,256	0.00
Royal Bank of Canada, 2.200%, 27/07/18	USD	100,000	101,052	101,506	0.01
Royal Bank of Canada, 1.250%, 29/10/18	EUR	200,000	281,355	230,127	0.01
Royal Bank of Canada, 2.200%, 23/09/19	USD	300,000	299,964	303,002	0.02
Royal Bank of Canada, 2.150%, 06/03/20	USD	100,000	99,907	99,432	0.01
Suncor Energy Inc, 6.100%, 01/06/18	USD	200,000	221,478	222,247	0.01
Suncor Energy Inc, 3.600%, 01/12/24	USD	100,000	99,281	99,941	0.01
Suncor Energy Inc, 6.850%, 01/06/39	USD	15,000	19,611	18,622	0.00
Talisman Energy Inc, 5.850%, 01/02/37	USD	25,000	27,240	23,258	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Canada - (Continued)					
Teck Resources Ltd, 3.850%, 15/08/17	USD	200,000	205,968	201,664	0.01
Teck Resources Ltd, 6.000%, 15/08/40	USD	100,000	102,078	79,165	0.00
Thomson Reuters Corp, 6.500%, 15/07/18	USD	45,000	50,677	50,807	0.00
Thomson Reuters Corp, 4.300%, 23/11/23	USD	150,000	154,496	155,168	0.01
Thomson Reuters Corp, 3.850%, 29/09/24	USD	100,000	99,506	99,196	0.01
Toronto-Dominion Bank, 1.500%, 13/03/17	USD	250,000	251,408	252,415	0.01
Toronto-Dominion Bank, 1.400%, 30/04/18	USD	300,000	297,054	297,977	0.02
Toronto-Dominion Bank, 2.125%, 02/07/19	USD	200,000	199,803	199,593	0.01
Toronto-Dominion Bank, 2.250%, 05/11/19	USD	100,000	99,844	99,882	0.01
Total Capital Canada Ltd, 2.750%, 15/07/23	USD	350,000	337,886	337,844	0.02
TransAlta Corp, 1.900%, 03/06/17	USD	63,000	62,954	62,483	0.00
TransAlta Corp, 6.650%, 15/05/18	USD	15,000	16,630	16,519	0.00
TransCanada PipeLines Ltd, 3.800%, 01/10/20	USD	100,000	104,793	105,206	0.01
TransCanada PipeLines Ltd, 5.850%, 15/03/36	USD	15,000	17,585	16,484	0.00
TransCanada PipeLines Ltd, 6.200%, 15/10/37	USD	30,000	36,744	34,222	0.00
TransCanada PipeLines Ltd, 7.250%, 15/08/38	USD	15,000	20,377	19,150	0.00
TransCanada PipeLines Ltd, 7.625%, 15/01/39	USD	200,000	274,050	266,330	0.01
TransCanada PipeLines Ltd, 6.350%, 15/05/67	USD	200,000	212,505	188,000	0.01
Yamana Gold Inc, 4.950%, 15/07/24	USD	50,000	49,953	48,115	0.00
Total Canada			10,967,775	10,749,761	0.56
Cayman Islands					
ADCB Finance Cayman Ltd, 3.125%, 28/05/23	USD	200,000	197,874	198,300	0.01
Alibaba Group Holding Ltd, 3.600%, 28/11/24	USD	200,000	199,656	192,341	0.01
Baidu Inc, 2.750%, 09/06/19	USD	250,000	251,236	249,550	0.01
Braskem Finance Ltd, 5.750%, 15/04/21	USD	200,000	209,881	188,000	0.01
China Overseas Finance Cayman V Ltd, 3.950%, 15/11/22	USD	300,000	286,507	292,596	0.02
DP World Sukuk Ltd, 6.250%, 02/07/17	USD	100,000	107,554	107,500	0.01
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	100,000	141,221	126,322	0.01
Hutchison Whampoa Finance 09 Ltd, 4.750%, 14/11/16	EUR	300,000	428,357	354,082	0.02
Hutchison Whampoa International 09/19 Ltd, 5.750%, 11/09/19	USD	250,000	270,804	281,852	0.01
Hutchison Whampoa International 12 II Ltd, 3.250%, 08/11/22	USD	200,000	196,307	198,905	0.01
Hutchison Whampoa International 12 Ltd, 6.000%, perpetual	USD	150,000	160,458	158,625	0.01
IPIC GMTN Ltd, 2.375%, 30/05/18	EUR	100,000	132,834	116,434	0.01
IPIC GMTN Ltd, 5.000%, 15/11/20	USD	250,000	275,402	276,875	0.01
IPIC GMTN Ltd, 6.875%, 14/03/26	GBP	100,000	207,003	202,878	0.01
Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	USD	200,000	203,399	204,750	0.01
Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24	USD	200,000	201,142	203,384	0.01
Noble Holding International Ltd, 5.950%, 01/04/25	USD	100,000	97,932	97,576	0.01
Odebrecht Finance Ltd, 4.375%, 25/04/25	USD	200,000	194,958	150,000	0.01
QNB Finance Ltd, 3.375%, 22/02/17	USD	200,000	205,754	205,000	0.01
Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	USD	200,000	205,478	208,250	0.01
Seagate HDD Cayman, 4.750%, 01/01/25	USD	200,000	198,233	197,980	0.01
Southern Water Services Finance Ltd, 6.640%, 31/03/26	GBP	50,000	102,811	100,599	0.01
Southern Water Services Finance Ltd, 4.500%, 31/03/38	GBP	100,000	156,478	161,946	0.01
Sun Hung Kai Properties Capital Market Ltd, 3.375%, 25/02/24	USD	200,000	199,480	202,097	0.01
Tencent Holdings Ltd, 2.875%, 11/02/20	USD	200,000	201,105	199,539	0.01
Tencent Holdings Ltd, 3.800%, 11/02/25	USD	200,000	203,369	193,964	0.01
Thames Water Utilities Cayman Finance Ltd, 4.625%, 04/06/46	GBP	150,000	232,360	254,492	0.01
Vale Overseas Ltd, 6.250%, 23/01/17	USD	85,000	90,634	89,781	0.00
Vale Overseas Ltd, 4.375%, 11/01/22	USD	200,000	194,821	195,346	0.01
Vale Overseas Ltd, 6.875%, 21/11/36	USD	70,000	76,347	67,292	0.00
Vale Overseas Ltd, 6.875%, 10/11/39	USD	200,000	207,725	191,848	0.01
XLIT Ltd, 6.250%, 15/05/27	USD	200,000	231,322	232,225	0.01
Yorkshire Water Services Odsal Finance Ltd, 6.588%, 21/02/23	GBP	100,000	189,212	193,145	0.01
Total Cayman Islands			6,457,654	6,293,474	0.33
Chile					
Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	USD	250,000	250,546	254,350	0.01
Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	USD	250,000	251,188	267,579	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Chile - (Continued)					
ENTEL Chile SA, 4.750%, 01/08/26	USD	300,000	298,724	295,875	0.02
Total Chile			800,458	817,804	0.04
China					
Bank of China Ltd, 3.125%, 23/01/19	USD	200,000	198,085	204,903	0.01
Bank of China Ltd, 5.000%, 13/11/24	USD	200,000	202,516	204,556	0.01
Bank of Communications Co Ltd, 4.500%, 03/10/24	USD	200,000	204,217	204,848	0.01
China Construction Bank Corp, 3.875%, 13/05/25	USD	200,000	200,554	198,969	0.01
Export-Import Bank of China, 3.625%, 31/07/24	USD	250,000	250,919	253,635	0.02
Industrial & Commercial Bank of China Ltd, 2.351%, 13/11/17	USD	250,000	250,000	252,129	0.01
Total China			1,306,291	1,319,040	0.07
Colombia					
Ecopetrol SA, 5.875%, 18/09/23	USD	200,000	208,019	211,000	0.01
Ecopetrol SA, 5.375%, 26/06/26	USD	165,000	163,893	160,669	0.01
Total Colombia			371,912	371,669	0.02
Curacao					
Teva Pharmaceutical Finance Co BV, 2.950%, 18/12/22	USD	220,000	214,630	212,333	0.01
Total Curacao			214,630	212,333	0.01
Czech Republic					
CEZ AS, 4.875%, 16/04/25	EUR	100,000	162,648	140,973	0.01
Total Czech Republic			162,648	140,973	0.01
Denmark					
AP Moeller - Maersk A/S, 3.375%, 28/08/19	EUR	100,000	147,146	122,729	0.01
Carlsberg Breweries A/S, 3.375%, 13/10/17	EUR	50,000	71,733	59,231	0.00
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	100,000	140,651	117,793	0.01
Danske Bank A/S, 3.875%, 28/02/17	EUR	100,000	144,321	117,926	0.01
Danske Bank A/S, 3.500%, 16/04/18	EUR	200,000	282,611	243,629	0.01
Danske Bank A/S, 3.750%, 23/06/22	EUR	120,000	189,889	160,359	0.01
Danske Bank A/S, 2.750%, 19/05/26	EUR	200,000	275,349	228,248	0.01
DONG Energy A/S, 4.000%, 16/12/16	EUR	50,000	72,402	58,691	0.00
DONG Energy A/S, 2.625%, 19/09/22	EUR	100,000	131,733	120,217	0.01
DONG Energy A/S, 4.875%, 12/01/32	GBP	100,000	175,975	172,953	0.01
DONG Energy A/S, 5.750%, 09/04/40	GBP	50,000	89,236	96,683	0.01
Nordea Kredit Realkreditaktieselskab, 3.500%, 01/10/44	DKK	573,369	108,334	86,537	0.00
Nykredit Realkredit A/S, 2.000%, 01/10/18	DKK	2,000,000	381,660	313,802	0.01
Nykredit Realkredit A/S, 1.750%, 28/01/19	EUR	200,000	269,830	231,731	0.01
TDC A/S, 5.625%, 23/02/23	GBP	100,000	188,014	176,803	0.01
Total Denmark			2,668,884	2,307,332	0.12
Finland					
Aktia Bank PLC, 0.250%, 31/03/22	EUR	100,000	108,232	107,791	0.01
Danske Bank Oyj, 1.625%, 27/09/19	EUR	100,000	132,810	117,452	0.01
Fortum OYJ, 2.250%, 06/09/22	EUR	300,000	416,620	346,427	0.01
Nordea Bank Finland Abp, 1.250%, 14/01/19	EUR	100,000	138,581	115,508	0.01
Nordea Bank Finland Abp, 1.375%, 15/01/20	EUR	350,000	470,934	407,605	0.01
Nordea Bank Finland Abp, 0.125%, 17/06/20	EUR	100,000	106,748	109,732	0.01
Nordea Bank Finland Abp, 4.000%, 10/02/21	EUR	100,000	156,251	132,592	0.01
Nordea Bank Finland Abp, 0.625%, 17/03/27	EUR	100,000	105,677	102,776	0.01
OP Mortgage Bank, 1.625%, 23/05/17	EUR	100,000	133,791	114,684	0.01
OP Mortgage Bank, 1.000%, 28/11/24	EUR	100,000	123,941	110,770	0.01
Pohjola Bank Oyj, 2.625%, 20/03/17	EUR	250,000	344,330	289,608	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Finland - (Continued)					
Teollisuuden Voima Oyj, 2.125%, 04/02/25	EUR	100,000	112,625	98,941	0.01
Total Finland			2,350,540	2,053,886	0.11
France					
Aeroports de Paris, 1.500%, 07/04/25	EUR	100,000	124,727	110,484	0.01
Aeroports de Paris, 2.750%, 05/06/28	EUR	100,000	138,664	121,927	0.01
Air Liquide Finance SA, 5.250%, 18/07/17	EUR	100,000	143,375	122,991	0.01
Air Liquide Finance SA, 3.889%, 09/06/20	EUR	50,000	76,677	64,248	0.00
ALD International SA, 0.750%, 26/01/18	EUR	100,000	115,518	111,400	0.01
Alstom SA, 2.250%, 11/10/17	EUR	100,000	133,284	114,707	0.01
Alstom SA, 4.500%, 18/03/20	EUR	100,000	153,025	124,690	0.01
Arkema SA, 1.500%, 20/01/25	EUR	100,000	116,687	105,921	0.01
Autoroutes du Sud de la France SA, 4.000%, 24/09/18	EUR	200,000	250,258	247,118	0.01
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	50,000	84,639	71,359	0.00
Autoroutes du Sud de la France SA, 2.950%, 17/01/24	EUR	200,000	261,225	244,507	0.01
AXA Bank Europe SCF, 3.500%, 05/11/20	EUR	50,000	71,809	64,440	0.00
AXA SA, 8.600%, 15/12/30	USD	25,000	32,621	33,125	0.00
AXA SA, 5.125%, 04/07/43	EUR	100,000	131,945	127,463	0.01
AXA SA, 5.777%, perpetual	EUR	50,000	67,064	57,729	0.00
AXA SA, 6.667%, perpetual	GBP	50,000	77,446	80,011	0.00
AXA SA, 6.379%, perpetual	USD	150,000	163,826	162,000	0.01
AXA SA, 5.625%, 16/01/54	GBP	200,000	347,508	320,202	0.01
Banque Federative du Credit Mutuel SA, 4.625%, 27/04/17	EUR	150,000	212,309	180,081	0.01
Banque Federative du Credit Mutuel SA, 1.625%, 11/01/18	EUR	200,000	276,220	229,189	0.01
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	50,000	76,649	64,099	0.00
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	50,000	69,663	62,490	0.00
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	200,000	288,266	243,052	0.01
Banques Populaires Covered Bond SA, 3.875%, 31/01/18	EUR	100,000	140,796	121,954	0.01
BNP Paribas Home Loan SFH, 3.375%, 12/01/17	EUR	250,000	349,057	292,564	0.01
BNP Paribas Home Loan SFH, 3.750%, 20/04/20	EUR	100,000	145,240	129,311	0.01
BNP Paribas Home Loan SFH, 0.875%, 14/11/24	EUR	200,000	248,689	219,203	0.01
BNP Paribas Public Sector SCF SA, 3.125%, 09/06/16	EUR	150,000	205,990	171,865	0.01
BNP Paribas SA, 2.625%, 16/09/16	EUR	50,000	67,136	57,261	0.00
BNP Paribas SA, 1.250%, 12/12/16	USD	117,000	116,942	116,935	0.01
BNP Paribas SA, 3.000%, 24/02/17	EUR	150,000	213,264	174,338	0.01
BNP Paribas SA, 1.375%, 17/03/17	USD	200,000	199,929	199,448	0.01
BNP Paribas SA, 5.431%, 07/09/17	EUR	50,000	70,484	61,370	0.00
BNP Paribas SA, 1.500%, 12/03/18	EUR	200,000	271,739	228,616	0.01
BNP Paribas SA, 2.450%, 17/03/19	USD	300,000	300,259	301,818	0.01
BNP Paribas SA, 2.375%, 20/11/19	GBP	50,000	77,216	79,403	0.00
BNP Paribas SA, 2.250%, 13/01/21	EUR	200,000	280,173	234,162	0.01
BNP Paribas SA, 2.875%, 24/10/22	EUR	100,000	132,341	121,233	0.01
BNP Paribas SA, 3.250%, 03/03/23	USD	50,000	48,869	49,548	0.00
BNP Paribas SA, 4.500%, 21/03/23	EUR	50,000	80,501	68,073	0.00
BNP Paribas SA, 2.875%, 26/09/23	EUR	200,000	275,402	242,962	0.01
BNP Paribas SA, 2.375%, 17/02/25	EUR	100,000	112,847	104,765	0.01
BNP Paribas SA, 2.875%, 20/03/26	EUR	100,000	138,192	112,655	0.01
Bouygues SA, 4.500%, 09/02/22	EUR	200,000	305,321	265,492	0.01
BPCE SA, 1.625%, 08/02/17	EUR	100,000	137,521	113,641	0.01
BPCE SA, 3.750%, 21/07/17	EUR	50,000	72,489	59,429	0.00
BPCE SA, 1.375%, 22/05/19	EUR	200,000	272,702	227,096	0.01
BPCE SA, 2.500%, 15/07/19	USD	300,000	298,846	301,973	0.01
BPCE SA, 4.500%, 10/02/22	EUR	100,000	158,344	133,179	0.01
BPCE SA, 2.875%, 16/01/24	EUR	100,000	131,241	121,566	0.01
BPCE SA, 4.000%, 15/04/24	USD	250,000	249,604	253,617	0.01
BPCE SA, 3.000%, 19/07/24	EUR	100,000	143,053	122,141	0.01
BPCE SFH SA, 2.750%, 16/02/17	EUR	100,000	143,086	116,212	0.01
BPCE SFH SA, 1.500%, 30/01/20	EUR	200,000	280,967	234,390	0.01
BPCE SFH SA, 2.125%, 17/09/20	EUR	100,000	143,101	120,990	0.01
BPCE SFH SA, 4.000%, 23/03/22	EUR	100,000	147,990	135,715	0.01
BPCE SFH SA, 0.500%, 11/10/22	EUR	100,000	114,298	109,109	0.01
BPCE SFH SA, 1.000%, 24/02/25	EUR	100,000	124,392	110,302	0.01
Caisse Centrale du Credit Immobilier de France SA, 4.000%, 12/01/18	EUR	50,000	67,092	59,678	0.00
Caisse Centrale du Credit Immobilier de France SA, 0.250%, 25/11/18	EUR	100,000	124,667	111,788	0.01
Caisse Centrale du Credit Immobilier de France SA, 0.125%, 05/02/20	EUR	100,000	113,383	110,060	0.01
Caisse de Refinancement de l'Habitat SA, 1.375%, 25/10/19	EUR	300,000	421,460	349,676	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Caisse des Depots et Consignations, 1.125%, 10/12/18	EUR	300,000	409,417	344,836	0.01
Carrefour SA, 4.375%, 02/11/16	EUR	150,000	206,476	176,516	0.01
Carrefour SA, 3.875%, 25/04/21	EUR	100,000	142,339	127,749	0.01
Casino Guichard Perrachon SA, 4.379%, 08/02/17	EUR	50,000	69,052	59,114	0.00
Casino Guichard Perrachon SA, 3.994%, 09/03/20	EUR	100,000	150,722	124,618	0.01
Casino Guichard Perrachon SA, 4.726%, 26/05/21	EUR	100,000	145,713	129,999	0.01
Cie de Financement Foncier SA, 3.750%, 24/01/17	EUR	76,000	108,980	89,514	0.00
Cie de Financement Foncier SA, 4.625%, 23/09/17	EUR	100,000	148,942	122,574	0.01
Cie de Financement Foncier SA, 2.000%, 20/12/17	CHF	200,000	219,448	226,954	0.01
Cie de Financement Foncier SA, 4.500%, 16/05/18	EUR	300,000	440,688	376,059	0.01
Cie de Financement Foncier SA, 3.500%, 05/11/20	EUR	200,000	297,082	258,312	0.01
Cie de Financement Foncier SA, 4.875%, 25/05/21	EUR	400,000	664,174	556,538	0.02
Cie de Financement Foncier SA, 5.750%, 04/10/21	EUR	59,000	101,559	86,464	0.00
Cie de Financement Foncier SA, 2.375%, 21/11/22	EUR	150,000	210,535	185,837	0.01
Cie de Financement Foncier SA, 4.000%, 24/10/25	EUR	150,000	223,087	213,313	0.01
Cie de Financement Foncier SA, 3.875%, 25/04/55	EUR	100,000	143,713	159,591	0.01
Cie de Saint-Gobain, 4.750%, 11/04/17	EUR	50,000	72,835	59,908	0.00
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	100,000	143,058	127,704	0.01
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	100,000	149,766	126,690	0.01
Cie Financiere et Industrielle des Autoroutes SA, 5.250%, 30/04/18	EUR	23,000	35,136	29,073	0.00
CIF Euromortgage SA, 4.000%, 25/10/16	EUR	150,000	216,141	175,608	0.01
CIF Euromortgage SA, 3.500%, 17/06/20	EUR	100,000	142,223	127,997	0.01
CNP Assurances, 4.250%, 05/06/45	EUR	100,000	138,011	113,370	0.01
CNP Assurances, 4.750%, perpetual	EUR	50,000	60,982	57,103	0.00
Credit Agricole Home Loan SFH, 3.500%, 14/06/18	EUR	300,000	429,871	367,215	0.01
Credit Agricole Home Loan SFH, 1.625%, 11/03/20	EUR	100,000	140,650	117,880	0.01
Credit Agricole Home Loan SFH, 4.000%, 17/01/22	EUR	400,000	645,261	540,895	0.01
Credit Agricole SA, 3.000%, 01/10/17	USD	200,000	205,888	205,764	0.01
Credit Agricole SA, 5.971%, 01/02/18	EUR	50,000	75,998	62,606	0.00
Credit Agricole SA, 1.750%, 12/03/18	EUR	200,000	282,049	230,080	0.01
Credit Agricole SA, 5.875%, 11/06/19	EUR	100,000	144,520	130,259	0.01
Credit Agricole SA, 3.900%, 19/04/21	EUR	100,000	150,905	123,319	0.01
Credit Agricole SA, 0.875%, 19/01/22	EUR	200,000	235,178	213,345	0.01
Credit Agricole SA, 5.125%, 18/04/23	EUR	100,000	152,584	138,981	0.01
Credit Mutuel - CIC Home Loan SFH, 1.125%, 06/02/19	EUR	200,000	279,039	229,900	0.01
Credit Mutuel - CIC Home Loan SFH, 1.375%, 22/04/20	EUR	100,000	130,497	116,535	0.01
Credit Mutuel - CIC Home Loan SFH, 4.125%, 16/01/23	EUR	100,000	161,304	138,220	0.01
Credit Mutuel - CIC Home Loan SFH, 2.500%, 11/09/23	EUR	200,000	277,407	250,436	0.01
Credit Mutuel - CIC Home Loan SFH, 1.750%, 19/06/24	EUR	200,000	276,551	236,640	0.01
Credit Mutuel Arkea Home Loans SFH, 4.500%, 13/04/21	EUR	100,000	160,957	136,160	0.01
Credit Mutuel Arkea SA, 4.500%, 23/01/17	EUR	200,000	291,043	237,173	0.01
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	100,000	107,125	105,391	0.01
Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	USD	250,000	249,416	239,640	0.01
Danone SA, 1.250%, 06/06/18	EUR	100,000	138,726	113,676	0.01
Danone SA, 3.600%, 23/11/20	EUR	100,000	143,681	126,189	0.01
Dexia Credit Local SA, 1.000%, 11/07/16	EUR	50,000	68,353	56,217	0.00
Dexia Credit Local SA, 2.250%, 30/01/19	USD	250,000	253,752	254,635	0.01
Dexia Credit Local SA, 1.375%, 18/09/19	EUR	300,000	409,829	347,580	0.01
Dexia Credit Local SA, 2.000%, 22/01/21	EUR	200,000	282,453	239,029	0.01
Dexia Credit Local SA, 2.125%, 12/02/25	GBP	200,000	300,332	298,829	0.01
Electricite de France SA, 1.150%, 20/01/17	USD	95,000	94,907	95,016	0.00
Electricite de France SA, 5.000%, 05/02/18	EUR	50,000	75,532	62,236	0.00
Electricite de France SA, 6.250%, 25/01/21	EUR	200,000	318,699	285,480	0.01
Electricite de France SA, 6.875%, 12/12/22	GBP	100,000	190,418	200,876	0.01
Electricite de France SA, 4.625%, 11/09/24	EUR	200,000	302,340	277,179	0.01
Electricite de France SA, 4.125%, 25/03/27	EUR	200,000	318,285	268,656	0.01
Electricite de France SA, 4.625%, 26/04/30	EUR	100,000	166,602	136,367	0.01
Electricite de France SA, 5.500%, 27/03/37	GBP	100,000	167,333	181,620	0.01
Electricite de France SA, 6.950%, 26/01/39	USD	150,000	195,795	194,905	0.01
Electricite de France SA, 5.600%, 27/01/40	USD	125,000	134,953	140,068	0.01
Electricite de France SA, 4.875%, 22/01/44	USD	200,000	212,588	205,396	0.01
Electricite de France SA, 5.250%, perpetual	USD	150,000	147,169	149,250	0.01
Electricite de France SA, 5.875%, perpetual	GBP	100,000	172,058	155,917	0.01
Electricite de France SA, 5.125%, 22/09/50	GBP	100,000	178,513	175,638	0.01
Electricite de France SA, 6.000%, 23/01/14	GBP	100,000	189,850	195,837	0.01
Eutelsat SA, 2.625%, 13/01/20	EUR	100,000	142,136	118,133	0.01
Eutelsat SA, 3.125%, 10/10/22	EUR	100,000	141,911	122,735	0.01
GDF Suez, 2.250%, 01/06/18	EUR	100,000	141,788	117,192	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
GDF Suez, 1.375%, 19/05/20	EUR	200,000	272,730	228,333	0.01
GDF Suez, 0.500%, 13/03/22	EUR	200,000	219,796	212,935	0.01
GDF Suez, 2.625%, 20/07/22	EUR	150,000	202,767	181,687	0.01
GDF Suez, 3.500%, 18/10/22	EUR	100,000	138,102	129,253	0.01
GDF Suez, 3.000%, 01/02/23	EUR	50,000	73,610	62,200	0.00
GDF Suez, 1.000%, 13/03/26	EUR	200,000	219,715	205,113	0.01
GDF Suez, 1.500%, 13/03/35	EUR	200,000	218,388	189,414	0.01
Gecina SA, 4.750%, 11/04/19	EUR	100,000	142,971	126,473	0.01
Gecina SA, 2.000%, 17/06/24	EUR	100,000	109,982	109,431	0.01
GIE GDF SUEZ Alliance, 5.750%, 24/06/23	EUR	28,000	48,721	41,671	0.00
Groupe Auchan SA, 2.875%, 15/11/17	EUR	150,000	205,644	177,011	0.01
Groupe Auchan SA, 2.375%, 12/12/22	EUR	100,000	139,925	118,317	0.01
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	50,000	80,390	66,593	0.00
HSBC France SA, 1.625%, 03/12/18	EUR	200,000	233,767	230,296	0.01
HSBC SFH France SA, 1.875%, 28/10/20	EUR	200,000	286,064	239,444	0.01
HSBC SFH France SA, 0.375%, 11/03/22	EUR	200,000	221,163	218,368	0.01
HSBC SFH France SA, 2.000%, 16/10/23	EUR	100,000	140,649	120,994	0.01
Kering, 2.500%, 15/07/20	EUR	200,000	286,239	237,971	0.01
Klepierre, 4.000%, 13/04/17	EUR	100,000	137,964	118,659	0.01
Klepierre, 1.000%, 17/04/23	EUR	100,000	107,234	105,180	0.01
La Banque Postale Home Loan SFH, 0.175%, 22/04/22	EUR	100,000	106,693	107,423	0.01
La Poste SA, 4.375%, 26/06/23	EUR	59,000	95,628	81,300	0.00
La Poste SA, 1.125%, 04/06/25	EUR	200,000	215,674	213,454	0.01
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	300,000	356,957	333,458	0.01
Orange SA, 4.750%, 21/02/17	EUR	200,000	279,488	238,896	0.01
Orange SA, 8.000%, 20/12/17	GBP	100,000	175,251	180,815	0.01
Orange SA, 5.625%, 22/05/18	EUR	50,000	77,711	63,849	0.00
Orange SA, 4.125%, 23/01/19	EUR	100,000	142,132	124,707	0.01
Orange SA, 2.750%, 06/02/19	USD	100,000	99,939	100,928	0.01
Orange SA, 5.375%, 08/07/19	USD	50,000	55,405	55,206	0.00
Orange SA, 3.000%, 15/06/22	EUR	200,000	290,965	247,698	0.01
Orange SA, 2.500%, 01/03/23	EUR	100,000	130,518	119,827	0.01
Orange SA, 9.000%, 01/03/31	USD	25,000	36,538	35,320	0.00
Orange SA, 8.125%, 28/01/33	EUR	43,000	91,667	78,676	0.00
Orange SA, 5.375%, 13/01/42	USD	50,000	52,102	51,527	0.00
Orange SA, 5.250%, perpetual	EUR	100,000	143,238	118,306	0.01
Orange SA, 5.875%, perpetual	GBP	100,000	174,270	160,117	0.01
Pernod Ricard SA, 2.950%, 15/01/17	USD	200,000	204,719	203,816	0.01
Pernod Ricard SA, 5.000%, 15/03/17	EUR	100,000	139,681	119,932	0.01
Pernod Ricard SA, 5.750%, 07/04/21	USD	200,000	225,728	224,654	0.01
RCI Banque SA, 4.250%, 27/04/17	EUR	50,000	72,849	59,320	0.00
RCI Banque SA, 2.875%, 22/01/18	EUR	100,000	133,130	117,336	0.01
RCI Banque SA, 0.625%, 04/03/20	EUR	100,000	111,960	108,237	0.01
RCI Banque SA, 2.250%, 29/03/21	EUR	50,000	69,660	58,114	0.00
RCI Banque SA, 1.250%, 08/06/22	EUR	100,000	108,061	107,905	0.01
RTE Reseau de Transport d'Electricite SA, 4.125%, 27/09/16	EUR	200,000	276,832	233,871	0.01
RTE Reseau de Transport d'Electricite SA, 3.875%, 28/06/22	EUR	200,000	280,922	261,258	0.01
RTE Reseau de Transport d'Electricite SA, 2.750%, 20/06/29	EUR	200,000	278,907	231,096	0.01
SA de Gestion de Stocks de Securite, 1.750%, 22/10/19	EUR	100,000	133,327	117,921	0.01
Sanofi, 1.875%, 04/09/20	EUR	200,000	282,733	234,884	0.01
Sanofi, 4.000%, 29/03/21	USD	100,000	106,278	106,825	0.01
Sanofi, 2.500%, 14/11/23	EUR	100,000	142,570	120,607	0.01
Schneider Electric SE, 2.875%, 20/07/16	EUR	100,000	134,713	114,632	0.01
Schneider Electric SE, 4.000%, 11/08/17	EUR	9,000	13,076	10,775	0.00
Schneider Electric SE, 3.500%, 22/01/19	EUR	100,000	140,317	122,768	0.01
Schneider Electric SE, 0.875%, 11/03/25	EUR	100,000	109,419	102,768	0.01
SCOR SE, 5.250%, perpetual	CHF	50,000	54,718	57,125	0.00
Societe Des Autoroutes Paris-Rhin-Rhone, 5.125%, 18/01/18	EUR	100,000	142,509	124,228	0.01
Societe Des Autoroutes Paris-Rhin-Rhone, 1.125%, 15/01/21	EUR	100,000	125,270	110,256	0.01
Societe Generale SA, 3.125%, 21/09/17	EUR	100,000	136,181	118,010	0.01
Societe Generale SA, 2.750%, 12/10/17	USD	300,000	308,300	306,413	0.01
Societe Generale SA, 2.375%, 28/02/18	EUR	100,000	140,908	116,885	0.01
Societe Generale SA, 6.125%, 20/08/18	EUR	50,000	72,649	64,636	0.00
Societe Generale SA, 2.250%, 23/01/20	EUR	200,000	281,375	236,150	0.01
Societe Generale SA, 5.000%, 17/01/24	USD	200,000	197,457	199,938	0.01
Societe Generale SCF SA, 4.000%, 07/07/16	EUR	100,000	136,424	115,840	0.01
Societe Generale SCF SA, 5.000%, 27/03/19	EUR	100,000	148,981	131,173	0.01
Societe Generale SCF SA, 4.250%, 03/02/23	EUR	100,000	163,285	139,603	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Societe Generale SFH, 2.875%, 14/03/19	EUR	100,000	147,051	122,228	0.01
Societe Generale SFH, 1.750%, 05/03/20	EUR	200,000	265,814	237,202	0.01
Societe Generale SFH SA, 0.125%, 27/02/20	EUR	200,000	226,302	220,054	0.01
Societe Nationale des Chemins de Fer Francais, 3.625%, 03/06/20	EUR	79,000	121,211	101,144	0.01
Societe Nationale des Chemins de Fer Francais, 4.875%, 12/06/23	EUR	200,000	310,870	287,936	0.01
Solvay Finance SA, 4.199%, perpetual	EUR	200,000	282,371	229,057	0.01
Suez Environnement Co, 6.250%, 08/04/19	EUR	100,000	153,319	134,634	0.01
Suez Environnement Co, 5.500%, 22/07/24	EUR	100,000	170,965	147,765	0.01
Total Capital International SA, 2.125%, 15/03/23	EUR	100,000	131,349	117,659	0.01
Total Capital International SA, 3.700%, 15/01/24	USD	100,000	102,369	102,773	0.01
Total Capital International SA, 2.500%, 25/03/26	EUR	200,000	279,078	237,726	0.01
Total Capital SA, 3.875%, 14/12/18	GBP	150,000	260,638	252,317	0.01
Total Capital SA, 4.450%, 24/06/20	USD	100,000	108,725	109,430	0.01
Total Capital SA, 3.125%, 16/09/22	EUR	100,000	150,205	125,710	0.01
Unibail-Rodamco SE, 2.375%, 25/02/21	EUR	200,000	274,432	237,781	0.01
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	100,000	138,484	118,451	0.01
Veolia Environnement SA, 4.375%, 16/01/17	EUR	100,000	138,701	118,322	0.01
Veolia Environnement SA, 4.247%, 06/01/21	EUR	50,000	77,112	64,905	0.00
Veolia Environnement SA, 5.125%, 24/05/22	EUR	164,000	256,596	227,040	0.01
Vinci SA, 4.125%, 20/02/17	EUR	100,000	138,182	118,278	0.01
Vinci SA, 3.375%, 30/03/20	EUR	100,000	139,824	123,877	0.01
Vivendi SA, 4.000%, 31/03/17	EUR	100,000	137,692	118,295	0.01
Wendel SA, 3.750%, 21/01/21	EUR	100,000	143,700	121,353	0.01
Total France			39,300,279	35,083,070	1.82
Germany					
Aareal Bank AG, 1.375%, 19/06/17	EUR	100,000	133,180	114,221	0.01
Allianz SE, 2.241%, 07/07/45	EUR	200,000	216,585	203,489	0.01
BASF SE, 4.500%, 29/06/16	EUR	29,000	41,116	33,720	0.00
BASF SE, 1.375%, 22/01/19	EUR	200,000	278,645	229,180	0.01
Bayer AG, 3.750%, 01/07/74	EUR	200,000	276,555	223,208	0.01
Bayer AG, 2.375%, 02/04/75	EUR	100,000	107,760	105,687	0.01
Bayerische Landesbank, 3.375%, 04/09/17	EUR	100,000	139,090	119,442	0.01
Bayerische Landesbodenkreditanstalt, 3.250%, 16/02/18	EUR	150,000	208,580	180,831	0.01
Berlin Hyp AG, 4.125%, 28/03/17	EUR	126,000	181,135	150,441	0.01
Berlin Hyp AG, 0.625%, 24/06/19	EUR	200,000	273,158	226,911	0.01
Berlin Hyp AG, 0.125%, 05/05/22	EUR	100,000	108,524	108,090	0.01
Bertelsmann SE & Co KGaA, 4.750%, 26/09/16	EUR	126,000	175,190	148,149	0.01
Commerzbank AG, 3.875%, 22/03/17	EUR	50,000	71,711	58,958	0.00
Commerzbank AG, 3.625%, 10/07/17	EUR	150,000	205,581	177,634	0.01
Commerzbank AG, 0.250%, 26/01/22	EUR	100,000	115,657	109,256	0.01
Continental AG, 3.000%, 16/07/18	EUR	200,000	292,926	238,706	0.01
Daimler AG, 1.000%, 08/07/16	EUR	100,000	132,037	112,343	0.01
Daimler AG, 4.125%, 19/01/17	EUR	50,000	71,761	59,022	0.00
Daimler AG, 2.125%, 27/06/18	EUR	60,000	85,254	70,215	0.00
Daimler AG, 2.375%, 16/07/18	GBP	100,000	167,103	159,793	0.01
Daimler AG, 2.000%, 25/06/21	EUR	200,000	277,917	235,731	0.01
Daimler AG, 2.375%, 08/03/23	EUR	100,000	132,336	119,710	0.01
Deutsche Bank AG, 1.400%, 13/02/17	USD	250,000	250,794	249,845	0.01
Deutsche Bank AG, 1.350%, 30/05/17	USD	150,000	149,919	149,187	0.01
Deutsche Bank AG, 5.125%, 31/08/17	EUR	200,000	301,304	244,583	0.01
Deutsche Bank AG, 6.000%, 01/09/17	USD	90,000	98,075	97,817	0.01
Deutsche Bank AG, 2.500%, 13/02/19	USD	300,000	303,793	300,323	0.01
Deutsche Bank AG, 1.375%, 07/09/20	EUR	100,000	131,409	117,275	0.01
Deutsche Bank AG, 2.375%, 11/01/23	EUR	200,000	283,148	231,791	0.01
Deutsche Bank AG, 1.125%, 17/03/25	EUR	100,000	107,318	100,133	0.01
Deutsche Boerse AG, 1.125%, 26/03/18	EUR	100,000	138,488	113,852	0.01
Deutsche Genossenschafts-Hypothekenbank AG, 4.000%, 31/10/16	EUR	200,000	283,155	234,628	0.01
Deutsche Hypothekenbank AG, 0.875%, 24/01/18	EUR	100,000	131,355	113,655	0.01
Deutsche Hypothekenbank AG, 0.125%, 20/04/22	EUR	50,000	52,528	54,013	0.00
Deutsche Kreditbank AG, 0.500%, 19/03/27	EUR	100,000	104,981	101,868	0.01
Deutsche Pfandbriefbank AG, 2.000%, 19/07/16	EUR	50,000	66,180	55,242	0.00
Deutsche Pfandbriefbank AG, 2.625%, 06/10/16	EUR	100,000	135,044	115,001	0.01
Deutsche Pfandbriefbank AG, 2.250%, 11/09/17	EUR	50,000	69,518	55,285	0.00
Deutsche Pfandbriefbank AG, 4.000%, 22/10/19	EUR	100,000	145,373	129,393	0.01
Deutsche Pfandbriefbank AG, 1.500%, 18/03/20	EUR	200,000	271,843	235,404	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
Deutsche Post AG, 2.750%, 09/10/23	EUR	50,000	71,495	61,429	0.00
Deutsche Postbank AG, 3.625%, 15/02/21	EUR	200,000	314,903	262,760	0.01
Dexia Kommunalbank Deutschland AG, 4.750%, 23/05/18	EUR	59,000	89,852	74,568	0.00
Dexia Kommunalbank Deutschland AG, 0.375%, 03/03/22	EUR	100,000	113,161	109,671	0.01
DVB Bank SE, 0.875%, 11/11/19	EUR	100,000	125,197	111,075	0.01
EnBW Energie Baden-Wuerttemberg AG, 3.625%, 02/04/76	EUR	300,000	407,084	329,430	0.01
Erste Abwicklungsanstalt, 1.125%, 30/08/17	EUR	400,000	537,028	456,113	0.02
Evonik Industries AG, 1.000%, 23/01/23	EUR	100,000	117,134	105,960	0.01
EWE AG, 4.875%, 14/10/19	EUR	11,000	17,136	14,293	0.00
FMS Wertmanagement AoER, 1.125%, 14/10/16	USD	200,000	200,581	201,444	0.01
FMS Wertmanagement AoER, 0.375%, 14/11/16	EUR	200,000	273,531	224,104	0.01
FMS Wertmanagement AoER, 1.625%, 22/02/17	EUR	300,000	406,955	343,445	0.02
FMS Wertmanagement AoER, 1.000%, 21/11/17	USD	300,000	298,283	300,000	0.01
FMS Wertmanagement AoER, 0.750%, 15/12/17	GBP	100,000	153,565	155,999	0.01
FMS Wertmanagement AoER, 0.625%, 12/03/18	EUR	200,000	273,371	226,588	0.01
FMS Wertmanagement AoER, 0.750%, 14/03/19	EUR	200,000	273,177	228,092	0.01
FMS Wertmanagement AoER, 1.875%, 09/05/19	EUR	200,000	270,442	237,741	0.01
FMS Wertmanagement AoER, 1.125%, 13/12/19	GBP	200,000	309,698	309,275	0.01
FMS Wertmanagement AoER, 1.375%, 15/01/20	EUR	100,000	140,235	117,273	0.01
FMS Wertmanagement AoER, 3.375%, 17/06/21	EUR	100,000	145,192	130,662	0.01
HSH Nordbank AG, 1.875%, 05/04/17	EUR	50,000	66,947	57,435	0.00
Hypothesenbank Frankfurt AG, 4.375%, 02/07/19	EUR	100,000	146,741	129,912	0.01
Hypothesenbank in Essen AG, 3.875%, 21/11/16	EUR	100,000	137,647	117,273	0.01
KFW, 0.500%, 15/07/16	USD	500,000	499,515	500,130	0.02
KFW, 0.500%, 25/07/16	EUR	500,000	659,653	560,682	0.03
KFW, 5.500%, 25/07/16	AUD	200,000	194,018	158,994	0.01
KFW, 0.625%, 15/12/16	USD	250,000	249,620	250,071	0.01
KFW, 4.875%, 17/01/17	USD	425,000	450,429	452,336	0.02
KFW, 1.250%, 15/02/17	USD	150,000	150,948	151,377	0.01
KFW, 1.375%, 21/02/17	EUR	700,000	947,041	798,815	0.04
KFW, 0.750%, 17/03/17	USD	100,000	99,934	100,076	0.01
KFW, 0.375%, 18/04/17	EUR	200,000	275,850	224,678	0.01
KFW, 4.125%, 04/07/17	EUR	155,000	229,868	187,299	0.01
KFW, 3.750%, 10/08/17	AUD	200,000	190,188	157,973	0.01
KFW, 0.875%, 05/09/17	USD	200,000	199,143	199,936	0.01
KFW, 0.875%, 13/10/17	EUR	400,000	549,838	455,280	0.02
KFW, 5.500%, 22/01/18	EUR	175,805	272,404	223,666	0.01
KFW, 1.000%, 26/01/18	USD	100,000	100,048	99,932	0.01
KFW, 1.375%, 14/05/18	USD	225,000	224,270	226,544	0.01
KFW, 1.000%, 11/06/18	USD	200,000	197,580	199,041	0.01
KFW, 3.125%, 15/06/18	EUR	100,000	148,181	121,778	0.01
KFW, 0.875%, 25/06/18	EUR	100,000	131,658	114,404	0.01
KFW, 4.375%, 04/07/18	EUR	250,000	367,041	315,255	0.01
KFW, 2.750%, 11/10/18	CHF	150,000	171,338	179,043	0.01
KFW, 1.125%, 16/10/18	EUR	200,000	274,076	230,951	0.01
KFW, 2.000%, 06/12/18	GBP	500,000	855,359	806,308	0.04
KFW, 4.000%, 16/01/19	AUD	500,000	430,043	401,052	0.02
KFW, 3.875%, 21/01/19	EUR	600,000	877,907	759,178	0.04
KFW, 0.875%, 18/03/19	EUR	300,000	417,433	344,248	0.02
KFW, 1.875%, 01/04/19	USD	150,000	150,258	152,327	0.01
KFW, 4.875%, 17/06/19	USD	300,000	335,704	338,700	0.02
KFW, 1.250%, 17/10/19	EUR	500,000	661,015	583,507	0.03
KFW, 1.125%, 15/01/20	EUR	400,000	527,148	464,318	0.02
KFW, 3.625%, 20/01/20	EUR	150,000	231,350	193,114	0.01
KFW, 4.000%, 27/01/20	USD	625,000	681,701	688,175	0.03
KFW, 1.875%, 30/06/20	USD	300,000	299,955	300,757	0.01
KFW, 2.750%, 01/10/20	USD	500,000	513,739	521,928	0.02
KFW, 1.625%, 15/01/21	EUR	300,000	427,496	357,942	0.02
KFW, 3.375%, 18/01/21	EUR	600,000	881,111	780,076	0.04
KFW, 5.550%, 07/06/21	GBP	200,000	367,823	379,423	0.02
KFW, 3.500%, 04/07/21	EUR	255,000	397,319	336,379	0.02
KFW, 2.625%, 25/01/22	USD	150,000	150,994	154,170	0.01
KFW, 2.000%, 04/10/22	USD	500,000	485,992	491,370	0.02
KFW, 1.500%, 11/06/24	EUR	200,000	274,899	235,742	0.01
KFW, 2.000%, 02/05/25	USD	250,000	245,627	237,856	0.01
KFW, 6.000%, 07/12/28	GBP	30,000	65,400	66,427	0.00
KFW, 5.750%, 07/06/32	GBP	100,000	204,467	224,184	0.01
KFW, zero coupon, 18/04/36	USD	100,000	48,220	50,792	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
Landesbank Hessen-Thüringen Girozentrale, 4.125%, 08/06/16	EUR	50,000	70,656	57,835	0.00
Landesbank Hessen-Thüringen Girozentrale, 0.125%, 27/11/18	EUR	300,000	375,254	334,781	0.02
Landesbank Hessen-Thüringen Girozentrale, 2.000%, 26/04/19	EUR	100,000	135,791	119,277	0.01
Landesbank Hessen-Thüringen Girozentrale, 0.100%, 04/03/20	EUR	100,000	113,538	110,651	0.01
Landeskreditbank Baden-Württemberg Foerderbank, 3.500%, 04/07/16	EUR	41,000	57,707	47,307	0.00
Landeskreditbank Baden-Württemberg Foerderbank, 0.875%, 20/03/17	USD	250,000	249,721	250,395	0.01
Landeskreditbank Baden-Württemberg Foerderbank, 0.750%, 12/12/17	EUR	100,000	131,401	113,461	0.01
Landeskreditbank Baden-Württemberg Foerderbank, 0.875%, 15/12/17	GBP	50,000	76,880	78,159	0.00
Landeskreditbank Baden-Württemberg Foerderbank, 0.250%, 25/11/19	EUR	100,000	124,989	111,539	0.01
Landwirtschaftliche Rentenbank, 0.625%, 05/09/16	EUR	300,000	413,670	337,028	0.02
Landwirtschaftliche Rentenbank, 5.125%, 01/02/17	USD	470,000	500,781	502,557	0.02
Landwirtschaftliche Rentenbank, 1.000%, 15/12/17	GBP	100,000	154,709	157,133	0.01
Landwirtschaftliche Rentenbank, 1.000%, 04/04/18	USD	150,000	148,564	149,628	0.01
Landwirtschaftliche Rentenbank, 2.000%, 20/02/19	EUR	100,000	136,207	119,130	0.01
Landwirtschaftliche Rentenbank, 5.500%, 29/03/22	AUD	100,000	100,701	87,028	0.00
Landwirtschaftliche Rentenbank, 1.250%, 20/05/22	EUR	200,000	272,366	233,730	0.01
Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	USD	100,000	100,718	95,809	0.00
Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	USD	300,000	296,092	295,616	0.01
Landwirtschaftliche Rentenbank, 0.625%, 20/02/30	EUR	100,000	113,422	100,632	0.01
LBBW, 2.250%, 21/06/16	EUR	200,000	274,301	227,611	0.01
Linde AG, 2.000%, 18/04/23	EUR	50,000	69,214	59,083	0.00
Merck KGaA, 2.625%, 12/12/74	EUR	100,000	122,030	108,824	0.01
Muenchener Hypothekbank eG, 2.500%, 04/07/28	EUR	300,000	414,696	380,672	0.02
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	200,000	328,286	272,556	0.01
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 5.767%, perpetual	EUR	50,000	69,091	59,888	0.00
Norddeutsche Landesbank Girozentrale, 1.500%, 05/12/19	EUR	100,000	133,186	117,627	0.01
NRW Bank, 0.625%, 01/08/16	EUR	400,000	530,096	448,884	0.02
NRW Bank, 1.375%, 20/08/18	USD	300,000	300,679	299,895	0.01
NRW Bank, 4.250%, 29/04/19	EUR	200,000	292,199	257,400	0.01
NRW Bank, 3.875%, 27/01/20	EUR	111,000	171,124	143,771	0.01
Robert Bosch GmbH, 5.125%, 12/06/17	EUR	100,000	142,626	122,094	0.01
RWE AG, 3.500%, 21/04/75	EUR	100,000	106,945	98,562	0.01
SAP SE, 1.000%, 01/04/25	EUR	100,000	109,087	104,551	0.01
Sparkasse Koeln/Bonn, 0.375%, 03/06/22	EUR	100,000	108,267	109,632	0.01
UniCredit Bank AG, 1.250%, 22/04/20	EUR	100,000	130,527	116,575	0.01
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	100,000	142,581	121,905	0.01
Volkswagen Bank GmbH, 1.500%, 13/02/19	EUR	100,000	137,841	114,924	0.01
Volkswagen Leasing GmbH, 1.000%, 04/10/17	EUR	200,000	272,697	226,027	0.01
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	100,000	133,320	119,540	0.01
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	100,000	141,549	119,871	0.01
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 2.500%, 16/06/17	EUR	50,000	68,110	58,376	0.00
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 0.875%, 18/01/30	EUR	100,000	116,035	103,401	0.01
Total Germany			35,606,636	32,058,173	1.66
Hong Kong					
ALA Group Ltd, 4.875%, 11/03/44	USD	200,000	205,326	207,978	0.01
Beijing State-Owned Assets Management Hong Kong, 3.000%, 26/05/20	USD	200,000	198,720	196,515	0.01
CITIC Ltd, 6.375%, 10/04/20	USD	200,000	221,793	224,805	0.01
Total Hong Kong			625,839	629,298	0.03
India					
Axis Bank Ltd, 3.250%, 21/05/20	USD	200,000	199,369	199,040	0.01
Bharti Airtel Ltd, 4.375%, 10/06/25	USD	200,000	196,801	198,360	0.01
ICICI Bank Ltd, 4.800%, 22/05/19	USD	300,000	313,630	318,395	0.02
State Bank of India, 3.622%, 17/04/19	USD	200,000	197,955	204,910	0.01
Total India			907,755	920,705	0.05
Indonesia					
Pertamina Persero PT, 5.625%, 20/05/43	USD	200,000	172,213	178,233	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Indonesia - (Continued)					
Pertamina Persero PT, 6.450%, 30/05/44	USD	200,000	204,138	197,800	0.01
Total Indonesia			376,351	376,033	0.02
Ireland					
AIB Mortgage Bank, 4.875%, 29/06/17	EUR	50,000	68,918	60,689	0.00
AIB Mortgage Bank, 0.625%, 03/02/22	EUR	100,000	113,105	109,110	0.01
Aquarius and Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	100,000	131,635	122,387	0.01
Bank of Ireland Mortgage Bank, 1.750%, 19/03/19	EUR	300,000	421,182	350,144	0.01
Bank of Ireland Mortgage Bank, 0.500%, 20/01/20	EUR	100,000	117,672	110,891	0.01
Depfa ACS Bank, 3.875%, 14/11/16	EUR	150,000	203,506	175,202	0.01
Depfa ACS Bank, 4.875%, 21/05/19	EUR	50,000	77,990	65,231	0.00
FCA Capital Ireland PLC, 2.875%, 26/01/18	EUR	100,000	139,643	115,498	0.01
FCA Capital Ireland PLC, 1.375%, 17/04/20	EUR	100,000	105,449	107,938	0.01
Freshwater Finance PLC, 5.182%, 20/04/35	GBP	100,000	184,431	182,359	0.01
GE Capital European Funding, 3.625%, 15/06/17	EUR	100,000	137,652	118,562	0.01
GE Capital European Funding, 5.375%, 16/01/18	EUR	65,000	99,625	81,381	0.00
GE Capital European Funding, 6.000%, 15/01/19	EUR	50,000	80,076	66,148	0.00
GE Capital European Funding, 2.875%, 18/06/19	EUR	100,000	143,307	120,588	0.01
GE Capital European Funding, 5.375%, 23/01/20	EUR	100,000	150,590	133,773	0.01
GE Capital European Funding, 2.250%, 20/07/20	EUR	50,000	70,997	59,190	0.00
GE Capital European Funding, 2.625%, 15/03/23	EUR	50,000	71,893	60,493	0.00
GE Capital European Funding, 4.625%, 22/02/27	EUR	100,000	152,237	141,628	0.01
GE Capital European Funding, 6.025%, 01/03/38	EUR	100,000	207,090	172,653	0.01
GE Capital UK Funding, 6.750%, 06/08/18	GBP	100,000	174,233	180,464	0.01
GE Capital UK Funding, 4.375%, 31/07/19	GBP	50,000	89,754	85,268	0.00
GE Capital UK Funding, 5.125%, 24/05/23	GBP	100,000	171,914	181,128	0.01
GE Capital UK Funding, 4.125%, 13/09/23	GBP	100,000	176,373	170,088	0.01
German Postal Pensions Securitisation 2 PLC, 4.250%, 18/01/17	EUR	100,000	145,066	118,588	0.01
Perrigo Finance PLC, 4.900%, 15/12/44	USD	200,000	199,413	191,809	0.01
Ryanair Ltd, 1.125%, 10/03/23	EUR	100,000	111,208	104,439	0.00
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	USD	200,000	199,602	186,750	0.01
Total Ireland			3,944,561	3,572,399	0.19
Israel					
Israel Electric Corp Ltd, 9.375%, 28/01/20	USD	300,000	362,203	374,625	0.02
Total Israel			362,203	374,625	0.02
Italy					
2i Rete Gas SpA, 1.125%, 02/01/20	EUR	100,000	123,600	110,077	0.01
A2A SpA, 4.375%, 10/01/21	EUR	200,000	304,835	253,358	0.01
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	200,000	286,471	237,010	0.01
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	50,000	80,721	67,478	0.00
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	100,000	141,172	133,147	0.01
Atlantia SpA, 5.875%, 09/06/24	EUR	200,000	330,248	299,954	0.01
Banca Monte dei Paschi di Siena SpA, 2.875%, 16/07/24	EUR	300,000	402,985	353,413	0.02
Banco Popolare SC, 3.625%, 31/03/17	EUR	200,000	276,987	235,805	0.01
Edison SpA, 3.875%, 10/11/17	EUR	50,000	73,072	60,011	0.00
Enel SpA, 5.250%, 20/06/17	EUR	58,000	85,575	70,504	0.00
Enel SpA, 4.750%, 12/06/18	EUR	21,000	31,707	26,047	0.00
Enel SpA, 5.625%, 21/06/27	EUR	50,000	83,386	72,415	0.00
Eni SpA, 3.500%, 29/01/18	EUR	70,000	101,448	83,781	0.00
Eni SpA, 4.125%, 16/09/19	EUR	50,000	75,853	63,153	0.00
Eni SpA, 4.250%, 03/02/20	EUR	200,000	305,990	255,386	0.01
Eni SpA, 4.000%, 29/06/20	EUR	100,000	142,574	127,175	0.01
EXOR SpA, 5.375%, 12/06/17	EUR	100,000	138,198	121,040	0.01
Hera SpA, 3.250%, 04/10/21	EUR	100,000	148,261	121,871	0.01
Intesa Sanpaolo SpA, 4.375%, 16/08/16	EUR	150,000	204,250	174,806	0.01
Intesa Sanpaolo SpA, 4.750%, 15/06/17	EUR	50,000	72,753	59,590	0.00
Intesa Sanpaolo SpA, 4.000%, 09/11/17	EUR	200,000	266,693	237,280	0.01
Intesa Sanpaolo SpA, 3.875%, 16/01/18	USD	200,000	207,314	207,257	0.01
Intesa Sanpaolo SpA, 3.875%, 15/01/19	USD	200,000	199,974	205,437	0.01
Intesa Sanpaolo SpA, 3.750%, 25/09/19	EUR	100,000	150,263	127,226	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Intesa Sanpaolo SpA, 4.125%, 14/04/20	EUR	200,000	265,164	246,624	0.01
Intesa Sanpaolo SpA, 5.000%, 27/01/21	EUR	100,000	148,665	137,810	0.01
Intesa Sanpaolo SpA, 0.625%, 20/01/22	EUR	100,000	117,181	109,767	0.01
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	150,000	169,775	156,938	0.01
Intesa Sanpaolo SpA, 3.250%, 10/02/26	EUR	200,000	288,908	264,092	0.01
Mediobanca SpA, 0.875%, 14/11/17	EUR	100,000	124,113	110,315	0.01
Snam SpA, 3.875%, 19/03/18	EUR	100,000	137,162	120,718	0.01
Snam SpA, 5.000%, 18/01/19	EUR	200,000	310,505	253,926	0.01
Snam SpA, 3.500%, 13/02/20	EUR	100,000	148,210	122,824	0.01
Snam SpA, 3.250%, 22/01/24	EUR	100,000	148,565	122,451	0.01
Terna Rete Elettrica Nazionale SpA, 4.125%, 17/02/17	EUR	100,000	144,418	117,955	0.01
Terna Rete Elettrica Nazionale SpA, 2.875%, 16/02/18	EUR	150,000	202,429	176,389	0.01
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	50,000	81,819	68,718	0.00
UniCredit SpA, 3.375%, 11/01/18	EUR	100,000	132,105	117,478	0.01
UniCredit SpA, 4.250%, 31/07/18	EUR	200,000	291,832	250,142	0.01
UniCredit SpA, 4.375%, 29/01/20	EUR	30,000	45,508	37,864	0.00
UniCredit SpA, 2.625%, 31/10/20	EUR	100,000	144,390	123,383	0.01
UniCredit SpA, 3.250%, 14/01/21	EUR	200,000	283,207	236,901	0.01
UniCredit SpA, 3.000%, 31/01/24	EUR	100,000	143,960	127,741	0.01
Unione di Banche Italiane SCpA, 3.625%, 23/09/16	EUR	50,000	71,095	57,994	0.00
Unione di Banche Italiane SCpA, 1.250%, 07/02/25	EUR	500,000	622,780	552,342	0.03
Total Italy			8,256,121	7,215,593	0.37
Japan					
Bank of Tokyo-Mitsubishi UFJ Ltd, 2.350%, 23/02/17	USD	200,000	203,132	203,081	0.01
Bank of Tokyo-Mitsubishi UFJ Ltd, 1.200%, 10/03/17	USD	300,000	299,227	299,056	0.01
Bank of Tokyo-Mitsubishi UFJ Ltd, 0.875%, 11/03/22	EUR	300,000	330,604	322,785	0.02
Bank of Tokyo-Mitsubishi UFJ Ltd, 3.750%, 10/03/24	USD	200,000	204,423	204,402	0.01
East Japan Railway Co, 5.250%, 22/04/33	GBP	100,000	198,106	194,107	0.01
Mitsubishi Corp, 3.375%, 23/07/24	USD	200,000	199,367	202,132	0.01
Mitsubishi UFJ Lease & Finance Co Ltd, 2.500%, 09/03/20	USD	200,000	197,941	198,106	0.01
Mizuho Bank Ltd, 1.550%, 17/10/17	USD	300,000	299,009	298,864	0.02
Mizuho Bank Ltd, 2.450%, 16/04/19	USD	200,000	199,942	201,165	0.01
Nomura Holdings Inc, 2.000%, 13/09/16	USD	200,000	199,458	201,044	0.01
Nomura Holdings Inc, 6.700%, 04/03/20	USD	100,000	115,213	116,934	0.01
Sumitomo Mitsui Banking Corp, 1.500%, 18/01/18	USD	100,000	99,263	99,467	0.01
Sumitomo Mitsui Banking Corp, 2.450%, 10/01/19	USD	250,000	251,695	251,699	0.01
Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	EUR	100,000	117,318	108,064	0.01
Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	EUR	300,000	432,244	360,135	0.02
Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	USD	250,000	249,320	259,271	0.01
Sumitomo Mitsui Banking Corp, 3.400%, 11/07/24	USD	300,000	301,347	298,977	0.01
Total Japan			3,897,609	3,819,289	0.20
Jersey					
AA Bond Co Ltd, 4.249%, 31/07/20	GBP	200,000	348,262	328,087	0.02
Gatwick Funding Ltd, 6.125%, 02/03/26	GBP	100,000	192,992	191,262	0.01
Heathrow Funding Ltd, 6.000%, 20/03/20	GBP	100,000	170,016	177,311	0.01
Heathrow Funding Ltd, 1.875%, 23/05/22	EUR	200,000	271,485	229,447	0.01
Heathrow Funding Ltd, 6.750%, 03/12/26	GBP	75,000	155,151	152,217	0.01
HSBC Bank Capital Funding Sterling 2 LP, 5.862%, perpetual	GBP	50,000	77,994	83,550	0.00
IDB Trust Services Ltd, 1.831%, 12/03/20	USD	300,000	300,360	299,301	0.01
Porterbrook Rail Finance Ltd, 4.625%, 04/04/29	GBP	200,000	349,815	340,439	0.02
Total Jersey			1,866,075	1,801,614	0.09
Kazakhstan					
KazMunayGas National Co JSC, 4.400%, 30/04/23	USD	200,000	177,694	182,200	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Kazakhstan - (Continued)					
KazMunayGas National Co JSC, 5.750%, 30/04/43	USD	200,000	172,391	167,559	0.01
Total Kazakhstan			350,085	349,759	0.02
Korea					
GS Caltex Corp, 3.000%, 18/06/19	USD	350,000	352,675	350,818	0.02
Hyundai Capital Services Inc, 2.625%, 29/09/20	USD	200,000	198,308	198,605	0.01
Korea Exchange Bank, 2.500%, 12/06/19	USD	250,000	249,151	250,121	0.01
Korea Gas Corp, 3.875%, 12/02/24	USD	200,000	202,112	210,920	0.01
Korea Hydro & Nuclear Power Co Ltd, 3.250%, 15/06/25	USD	200,000	198,240	199,211	0.01
Korea National Oil Corp, 3.125%, 03/04/17	USD	300,000	303,503	307,574	0.02
Korea National Oil Corp, 3.250%, 10/07/24	USD	500,000	494,025	499,969	0.03
NongHyup Bank, 2.250%, 19/09/17	USD	150,000	148,516	151,522	0.01
Shinhan Bank, 2.250%, 15/04/20	USD	200,000	199,615	197,634	0.01
SK Telecom Co Ltd, 1.750%, 12/06/17	CHF	50,000	53,637	55,429	0.00
Total Korea			2,399,782	2,421,803	0.13
Luxembourg					
Actavis Funding SCS, 2.350%, 12/03/18	USD	40,000	39,982	40,235	0.00
Actavis Funding SCS, 3.000%, 12/03/20	USD	155,000	156,645	155,208	0.01
Actavis Funding SCS, 3.450%, 15/03/22	USD	150,000	152,670	148,390	0.01
Actavis Funding SCS, 3.850%, 15/06/24	USD	200,000	199,772	196,956	0.01
Actavis Funding SCS, 3.800%, 15/03/25	USD	140,000	139,518	137,161	0.01
Actavis Funding SCS, 4.550%, 15/03/35	USD	170,000	175,574	161,447	0.01
Actavis Funding SCS, 4.750%, 15/03/45	USD	180,000	187,377	171,135	0.01
Ciba Specialty Chemicals Finance Luxembourg SA, 4.875%, 20/06/18	EUR	100,000	145,391	125,832	0.01
Covidien International Finance SA, 6.000%, 15/10/17	USD	35,000	38,391	38,498	0.00
Covidien International Finance SA, 4.200%, 15/06/20	USD	200,000	212,391	214,033	0.01
Glencore Finance Europe SA, 2.625%, 03/12/18	CHF	50,000	54,313	57,728	0.00
Glencore Finance Europe SA, 6.500%, 27/02/19	GBP	100,000	169,769	177,410	0.01
Glencore Finance Europe SA, 1.250%, 17/03/21	EUR	100,000	108,146	107,370	0.00
Glencore Finance Europe SA, 2.750%, 01/04/21	EUR	200,000	282,600	232,467	0.01
Glencore Finance Europe SA, 1.750%, 17/03/25	EUR	100,000	107,687	101,242	0.00
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	50,000	73,075	64,334	0.00
Holcim US Finance Sarl & Cie SCS, 5.150%, 12/09/23	USD	200,000	218,854	219,107	0.01
Nestle Finance International Ltd, 1.500%, 19/07/19	EUR	100,000	132,513	115,866	0.01
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	200,000	276,923	239,575	0.01
Novartis Finance SA, 0.750%, 09/11/21	EUR	100,000	124,296	110,083	0.01
Novartis Finance SA, 1.625%, 09/11/26	EUR	100,000	124,929	110,763	0.01
Schlumberger Investment SA, 2.400%, 01/08/22	USD	200,000	195,992	190,981	0.01
Total Luxembourg			3,316,808	3,115,821	0.16
Malaysia					
Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	USD	200,000	198,085	199,510	0.01
Petronas Capital Ltd, 5.250%, 12/08/19	USD	200,000	216,829	222,207	0.01
Petronas Capital Ltd, 3.500%, 18/03/25	USD	200,000	202,161	197,546	0.01
Total Malaysia			617,075	619,263	0.03
Mexico					
Alfa SAB de CV, 6.875%, 25/03/44	USD	200,000	214,741	205,440	0.01
America Movil SAB de CV, 3.750%, 28/06/17	EUR	50,000	72,535	59,341	0.00
America Movil SAB de CV, 5.625%, 15/11/17	USD	125,000	136,141	136,956	0.01
America Movil SAB de CV, 1.000%, 04/06/18	EUR	200,000	274,009	225,656	0.01
America Movil SAB de CV, 4.125%, 25/10/19	EUR	150,000	213,605	189,709	0.01
America Movil SAB de CV, 5.000%, 30/03/20	USD	250,000	266,111	277,329	0.01
America Movil SAB de CV, 5.000%, 27/10/26	GBP	100,000	168,871	178,620	0.01
America Movil SAB de CV, 6.375%, 01/03/35	USD	25,000	29,332	29,096	0.00
America Movil SAB de CV, 6.125%, 30/03/40	USD	200,000	219,975	229,710	0.01
BBVA Bancomer SA, 4.375%, 10/04/24	USD	350,000	353,102	353,325	0.02
Coca-Cola Femsa SAB de CV, 2.375%, 26/11/18	USD	150,000	151,081	152,617	0.01
Comision Federal de Electricidad, 5.750%, 14/02/42	USD	250,000	278,973	246,021	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Mexico - (Continued)					
Grupo Bimbo SAB de CV, 4.500%, 25/01/22	USD	200,000	208,508	210,230	0.01
Petroleos Mexicanos, 5.500%, 09/01/17	EUR	150,000	210,996	179,247	0.01
Petroleos Mexicanos, 8.000%, 03/05/19	USD	75,000	87,887	88,219	0.01
Petroleos Mexicanos, 3.500%, 23/07/20	USD	150,000	150,521	152,022	0.01
Petroleos Mexicanos, 5.500%, 21/01/21	USD	200,000	216,067	216,900	0.01
Petroleos Mexicanos, 4.875%, 24/01/22	USD	500,000	519,998	519,935	0.03
Petroleos Mexicanos, 3.500%, 30/01/23	USD	250,000	241,337	236,500	0.01
Petroleos Mexicanos, 3.750%, 16/04/26	EUR	200,000	285,317	226,519	0.01
Petroleos Mexicanos, 6.625%, 15/06/35	USD	250,000	281,278	267,550	0.01
Petroleos Mexicanos, 5.500%, 27/06/44	USD	200,000	192,996	185,000	0.01
Petroleos Mexicanos, 5.625%, 23/01/46	USD	150,000	150,740	140,460	0.01
Total Mexico			4,924,121	4,706,402	0.24
Morocco					
OCP SA, 4.500%, 22/10/25	USD	200,000	196,065	190,500	0.01
Total Morocco			196,065	190,500	0.01
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	100,000	136,897	119,687	0.01
ABN AMRO Bank NV, 2.500%, 30/10/18	USD	200,000	199,788	202,916	0.01
ABN AMRO Bank NV, 4.750%, 11/01/19	EUR	250,000	377,162	317,695	0.01
ABN AMRO Bank NV, 3.625%, 22/06/20	EUR	150,000	216,436	193,727	0.01
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	100,000	160,625	135,659	0.01
ABN AMRO Bank NV, 3.500%, 18/01/22	EUR	100,000	154,702	131,929	0.01
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	100,000	149,690	142,471	0.01
ABN AMRO Bank NV, 2.375%, 23/01/24	EUR	200,000	292,497	249,759	0.01
ABN AMRO Bank NV, 3.375%, 15/08/31	CHF	200,000	289,665	299,074	0.01
Achmea Bank NV, 2.750%, 18/02/21	EUR	150,000	214,639	176,822	0.01
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	100,000	113,572	109,476	0.01
Airbus Group Finance BV, 4.625%, 12/08/16	EUR	50,000	71,161	58,415	0.00
Airbus Group Finance BV, 5.500%, 25/09/18	EUR	10,000	15,607	12,939	0.00
Airbus Group Finance BV, 2.375%, 02/04/24	EUR	200,000	278,050	238,461	0.01
Allianz Finance II BV, 4.000%, 23/11/16	EUR	50,000	71,353	58,493	0.00
Allianz Finance II BV, 1.375%, 13/03/18	EUR	100,000	132,428	114,322	0.01
Allianz Finance II BV, 3.500%, 14/02/22	EUR	100,000	141,962	127,438	0.01
Allianz Finance II BV, 3.000%, 13/03/28	EUR	100,000	142,599	125,921	0.01
Allianz Finance II BV, 5.750%, 08/07/41	EUR	100,000	147,630	129,843	0.01
Allianz Finance II BV, 4.375%, perpetual	EUR	50,000	66,440	57,799	0.00
Bank Nederlandse Gemeenten NV, 4.125%, 28/06/16	EUR	300,000	409,930	348,025	0.01
Bank Nederlandse Gemeenten NV, 5.125%, 05/10/16	USD	100,000	105,356	105,585	0.01
Bank Nederlandse Gemeenten NV, 5.250%, 31/01/17	USD	100,000	106,578	106,986	0.01
Bank Nederlandse Gemeenten NV, 3.000%, 30/03/17	EUR	60,000	85,489	70,364	0.00
Bank Nederlandse Gemeenten NV, 3.250%, 29/11/17	GBP	100,000	161,711	165,101	0.01
Bank Nederlandse Gemeenten NV, 0.750%, 21/05/18	EUR	100,000	137,426	113,589	0.01
Bank Nederlandse Gemeenten NV, 2.125%, 06/11/18	CHF	200,000	222,899	233,481	0.01
Bank Nederlandse Gemeenten NV, 1.875%, 06/06/19	EUR	200,000	269,096	237,271	0.01
Bank Nederlandse Gemeenten NV, 1.875%, 11/06/19	USD	200,000	200,016	202,262	0.01
Bank Nederlandse Gemeenten NV, 3.750%, 14/01/20	EUR	100,000	153,346	128,661	0.01
Bank Nederlandse Gemeenten NV, 1.500%, 15/04/20	EUR	100,000	139,209	117,488	0.01
Bank Nederlandse Gemeenten NV, 1.875%, 14/01/21	EUR	300,000	420,865	359,767	0.02
Bank Nederlandse Gemeenten NV, 2.625%, 28/04/21	USD	300,000	315,817	308,292	0.01
Bank Nederlandse Gemeenten NV, 3.000%, 25/10/21	EUR	200,000	281,737	256,063	0.01
Bank Nederlandse Gemeenten NV, 2.500%, 23/01/23	USD	150,000	146,822	150,726	0.01
BMW Finance NV, 1.750%, 29/09/17	CHF	70,000	76,207	78,348	0.00
BMW Finance NV, 1.500%, 05/06/18	EUR	100,000	139,006	114,841	0.01
BMW Finance NV, 3.250%, 14/01/19	EUR	100,000	139,809	121,832	0.01
BMW Finance NV, 1.875%, 29/06/20	GBP	200,000	311,914	310,303	0.01
BMW Finance NV, 2.375%, 24/01/23	EUR	100,000	133,718	119,827	0.01
BMW Finance NV, 2.625%, 17/01/24	EUR	200,000	273,961	242,617	0.01
BMW Finance NV, 1.000%, 21/01/25	EUR	100,000	117,446	104,685	0.01
British American Tobacco Holdings The Netherlands BV, 4.000%, 07/07/20	EUR	150,000	221,532	191,389	0.01
Coöperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.250%, 16/01/17	EUR	84,000	120,810	99,265	0.01
Coöperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.375%, 19/01/17	USD	100,000	103,350	103,191	0.01
Coöperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.250%, 01/11/17	GBP	100,000	159,900	163,658	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 15/01/18	EUR	37,000	55,376	45,648	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.250%, 14/01/19	USD	250,000	251,622	250,182	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.750%, 22/01/19	EUR	200,000	278,696	231,649	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.000%, 06/02/19	CHF	150,000	165,620	171,740	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.875%, 20/05/19	EUR	300,000	442,351	389,794	0.02
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.250%, 02/12/19	USD	300,000	300,038	300,279	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.250%, 14/01/20	USD	250,000	251,478	248,627	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/01/20	EUR	50,000	77,398	63,695	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.750%, 09/11/20	EUR	100,000	137,335	121,020	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 12/01/21	EUR	50,000	77,786	64,599	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.625%, 13/01/21	GBP	50,000	83,535	86,868	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.375%, 07/06/21	EUR	23,000	36,289	30,366	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.000%, 11/01/22	EUR	150,000	231,349	195,485	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 08/02/22	USD	200,000	204,189	207,681	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.250%, 23/03/22	GBP	100,000	148,546	153,011	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 06/06/22	EUR	63,000	103,086	85,902	0.00
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/09/22	EUR	100,000	149,290	123,930	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/07/25	EUR	150,000	219,422	201,886	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.375%, 03/02/27	EUR	100,000	113,028	103,824	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.625%, 23/05/29	GBP	100,000	168,099	160,121	0.01
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.250%, 24/05/41	USD	250,000	305,903	273,547	0.01
Delta Lloyd NV, 4.250%, 17/11/17	EUR	100,000	146,205	120,564	0.01
Delta Lloyd NV, 4.375%, perpetual	EUR	100,000	134,915	102,506	0.01
Deutsche Annington Finance BV, 3.125%, 25/07/19	EUR	200,000	289,133	240,054	0.01
Deutsche Bahn Finance BV, 2.875%, 30/06/16	EUR	200,000	269,660	228,975	0.01
Deutsche Bahn Finance BV, 3.625%, 16/10/17	EUR	50,000	72,710	60,040	0.00
Deutsche Bahn Finance BV, 3.500%, 10/06/20	EUR	150,000	218,674	190,762	0.01
Deutsche Bahn Finance BV, 3.375%, 04/11/22	EUR	50,000	76,481	65,177	0.00
Deutsche Bahn Finance BV, 1.500%, 26/08/24	CHF	200,000	230,897	233,053	0.01
Deutsche Post Finance BV, 1.875%, 27/06/17	EUR	100,000	133,712	114,845	0.01
Deutsche Telekom International Finance BV, 6.000%, 20/01/17	EUR	50,000	74,449	60,562	0.00
Deutsche Telekom International Finance BV, 6.625%, 29/03/18	EUR	28,000	44,434	36,433	0.00
Deutsche Telekom International Finance BV, 2.000%, 30/10/19	EUR	100,000	133,796	117,687	0.01
Deutsche Telekom International Finance BV, 6.500%, 08/04/22	GBP	100,000	184,694	191,503	0.01
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	150,000	226,449	200,497	0.01
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	150,000	216,760	190,169	0.01
Deutsche Telekom International Finance BV, 8.750%, 15/06/30	USD	200,000	273,450	277,433	0.01
Deutsche Telekom International Finance BV, 9.250%, 01/06/32	USD	15,000	22,994	22,170	0.00
E.ON International Finance BV, 6.375%, 29/05/17	EUR	100,000	145,163	123,949	0.01
E.ON International Finance BV, 5.800%, 30/04/18	USD	150,000	165,822	163,894	0.01
E.ON International Finance BV, 6.750%, 27/01/39	GBP	200,000	420,080	411,639	0.02
EDP Finance BV, 4.125%, 15/01/20	USD	200,000	202,556	200,000	0.01
EDP Finance BV, 2.000%, 22/04/25	EUR	300,000	320,730	301,503	0.01
Embraer Netherlands Finance BV, 5.050%, 15/06/25	USD	300,000	300,029	300,750	0.01
Enbw International Finance BV, 6.875%, 20/11/18	EUR	100,000	154,016	134,874	0.01
Enbw International Finance BV, 4.875%, 16/01/25	EUR	12,000	19,982	17,026	0.00
Enel Finance International NV, 4.000%, 14/09/16	EUR	92,000	125,770	106,963	0.01
Enel Finance International NV, 2.750%, 17/12/18	CHF	50,000	54,102	57,648	0.00
Enel Finance International NV, 5.125%, 07/10/19	USD	200,000	208,282	218,752	0.01
Enel Finance International NV, 5.000%, 14/09/22	EUR	75,000	120,465	101,561	0.01
Enel Finance International NV, 5.625%, 14/08/24	GBP	100,000	158,477	179,247	0.01
Enel Finance International NV, 1.966%, 27/01/25	EUR	223,000	282,235	240,168	0.01
Enel Finance International NV, 5.750%, 14/09/40	GBP	50,000	86,706	88,807	0.00
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	100,000	116,627	103,481	0.01
Heineken NV, 1.400%, 01/10/17	USD	100,000	99,943	99,870	0.01
Heineken NV, 2.000%, 06/04/21	EUR	150,000	196,351	174,876	0.01
Heineken NV, 2.875%, 04/08/25	EUR	100,000	142,076	122,133	0.01
Iberdrola International BV, 4.250%, 11/10/18	EUR	100,000	141,765	123,893	0.01
Iberdrola International BV, 1.125%, 27/01/23	EUR	300,000	341,619	316,995	0.01
Iberdrola International BV, 6.750%, 15/07/36	USD	200,000	264,354	239,591	0.01
ING Bank NV, 4.250%, 13/01/17	EUR	300,000	416,607	354,102	0.01
ING Bank NV, 3.375%, 11/01/18	EUR	100,000	139,297	120,751	0.01
ING Bank NV, 3.250%, 03/04/19	EUR	200,000	294,368	243,183	0.01
ING Bank NV, 2.450%, 16/03/20	USD	200,000	202,029	199,305	0.01
ING Bank NV, 2.000%, 28/08/20	EUR	100,000	136,669	120,395	0.01
ING Bank NV, 3.625%, 31/08/21	EUR	300,000	464,930	396,285	0.02
ING Bank NV, 3.375%, 10/01/22	EUR	150,000	231,293	196,543	0.01
ING Bank NV, 4.500%, 21/02/22	EUR	100,000	146,914	133,060	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
ING Bank NV, 6.875%, 29/05/23	GBP	100,000	186,535	174,362	0.01
ING Bank NV, 5.800%, 25/09/23	USD	300,000	324,592	327,335	0.01
ING Groep NV, 4.750%, 31/05/17	EUR	100,000	139,669	120,512	0.01
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	100,000	139,718	118,512	0.01
Koninklijke KPN NV, 4.750%, 17/01/17	EUR	100,000	138,533	118,785	0.01
Koninklijke KPN NV, 3.250%, 01/02/21	EUR	100,000	134,565	121,509	0.01
Koninklijke KPN NV, 5.000%, 18/11/26	GBP	100,000	162,911	166,483	0.01
Koninklijke KPN NV, 8.375%, 01/10/30	USD	15,000	20,567	20,000	0.00
Koninklijke Philips NV, 5.750%, 11/03/18	USD	35,000	38,495	38,382	0.00
Koninklijke Philips NV, 6.875%, 11/03/38	USD	15,000	19,502	18,046	0.00
LeasePlan Corp NV, 2.500%, 16/05/18	USD	200,000	200,351	200,303	0.01
Linde Finance BV, 4.750%, 24/04/17	EUR	30,000	44,477	36,174	0.00
Linde Finance BV, 3.875%, 01/06/21	EUR	100,000	146,094	130,774	0.01
Lukoil International Finance BV, 6.125%, 09/11/20	USD	200,000	212,516	203,540	0.01
LYB International Finance BV, 5.250%, 15/07/43	USD	100,000	108,247	101,590	0.01
LyondellBasell Industries NV, 5.000%, 15/04/19	USD	200,000	216,926	216,281	0.01
MDC-GMTN BV, 3.250%, 28/04/22	USD	200,000	198,505	203,250	0.01
Metro Finance BV, 4.250%, 22/02/17	EUR	50,000	71,767	59,111	0.00
Metro Finance BV, 2.250%, 11/05/18	EUR	150,000	200,274	174,400	0.01
Nederlandse Gasunie NV, 5.125%, 31/03/17	EUR	50,000	73,411	60,342	0.00
Nederlandse Waterschapsbank NV, 1.750%, 22/07/16	CHF	100,000	108,026	109,689	0.01
Nederlandse Waterschapsbank NV, 4.125%, 23/01/17	EUR	17,000	24,552	20,171	0.00
Nederlandse Waterschapsbank NV, 4.375%, 22/01/18	EUR	100,000	150,118	123,794	0.01
Nederlandse Waterschapsbank NV, 1.125%, 28/01/19	EUR	200,000	277,376	230,584	0.01
Nederlandse Waterschapsbank NV, 3.875%, 17/02/20	EUR	200,000	291,229	259,366	0.01
Nederlandse Waterschapsbank NV, 1.750%, 09/07/20	EUR	150,000	210,876	178,508	0.01
Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	EUR	200,000	212,126	192,445	0.01
NIBC Bank NV, 0.250%, 22/04/22	EUR	100,000	106,593	107,455	0.01
NN Group NV, 4.625%, 08/04/44	EUR	200,000	279,891	228,690	0.01
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	300,000	372,948	328,207	0.01
Petrobras Global Finance BV, 2.750%, 15/01/18	EUR	200,000	278,700	213,926	0.01
Petrobras Global Finance BV, 3.000%, 15/01/19	USD	200,000	196,437	184,853	0.01
Petrobras Global Finance BV, 3.250%, 01/04/19	EUR	250,000	344,494	264,269	0.01
Petrobras Global Finance BV, 4.875%, 17/03/20	USD	50,000	50,382	47,661	0.00
Petrobras Global Finance BV, 5.625%, 20/05/43	USD	100,000	88,850	77,513	0.00
Petrobras Global Finance BV, 6.850%, 05/06/15	USD	250,000	205,359	207,765	0.01
Petrobras International Finance Co SA, 6.125%, 06/10/16	USD	15,000	15,710	15,437	0.00
Petrobras International Finance Co SA, 5.750%, 20/01/20	USD	720,000	754,682	712,095	0.03
Petrobras International Finance Co SA, 5.375%, 27/01/21	USD	250,000	256,559	240,413	0.01
Petrobras International Finance Co SA, 6.250%, 14/12/26	GBP	100,000	171,492	139,451	0.01
Petrobras International Finance Co SA, 6.875%, 20/01/40	USD	100,000	103,360	88,836	0.00
PostNL NV, 5.375%, 14/11/17	EUR	100,000	150,269	123,634	0.01
Repsol International Finance BV, 4.875%, 19/02/19	EUR	200,000	294,228	252,823	0.01
Repsol International Finance BV, 2.250%, 10/12/26	EUR	100,000	124,936	106,958	0.01
Roche Finance Europe BV, 2.000%, 25/06/18	EUR	200,000	270,741	234,060	0.01
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	100,000	113,333	104,896	0.01
RWE Finance BV, 6.625%, 31/01/19	EUR	100,000	153,738	133,726	0.01
RWE Finance BV, 6.500%, 10/08/21	EUR	50,000	86,614	71,320	0.00
RWE Finance BV, 4.750%, 31/01/34	GBP	200,000	318,550	312,043	0.01
RWE Finance BV, 6.125%, 06/07/39	GBP	50,000	98,906	92,058	0.00
Shell International Finance BV, 4.625%, 22/05/17	EUR	250,000	355,945	301,823	0.01
Shell International Finance BV, 4.300%, 22/09/19	USD	275,000	298,669	298,421	0.01
Shell International Finance BV, 4.375%, 25/03/20	USD	50,000	54,393	54,724	0.00
Shell International Finance BV, 2.125%, 11/05/20	USD	100,000	99,794	99,525	0.01
Shell International Finance BV, 1.000%, 06/04/22	EUR	100,000	124,618	110,072	0.01
Shell International Finance BV, 3.250%, 11/05/25	USD	100,000	99,699	99,046	0.01
Shell International Finance BV, 1.625%, 20/01/27	EUR	100,000	123,686	107,640	0.01
Shell International Finance BV, 4.125%, 11/05/35	USD	63,000	62,478	61,682	0.00
Shell International Finance BV, 3.625%, 21/08/42	USD	100,000	90,904	87,184	0.00
Shell International Finance BV, 4.550%, 12/08/43	USD	350,000	355,070	350,971	0.01
Shell International Finance BV, 4.375%, 11/05/45	USD	150,000	153,531	147,361	0.01
Siemens Financieringsmaatschappij NV, 5.125%, 20/02/17	EUR	150,000	211,364	180,517	0.01
Siemens Financieringsmaatschappij NV, 5.625%, 11/06/18	EUR	32,000	49,685	41,117	0.00
Siemens Financieringsmaatschappij NV, 1.500%, 10/03/20	EUR	100,000	130,959	115,570	0.01
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	110,000	153,021	128,286	0.01
Siemens Financieringsmaatschappij NV, 2.900%, 27/05/22	USD	250,000	251,795	246,432	0.01
Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	GBP	100,000	148,326	153,709	0.01
SNS Bank NV, 2.125%, 30/08/17	EUR	100,000	133,795	116,327	0.01

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Swiss Reinsurance Co via ELM BV, 2.600%, perpetual	EUR	100,000	107,847	101,810	0.01
Syngenta Finance NV, 1.250%, 10/09/27	EUR	100,000	111,084	99,091	0.01
Telefonica Europe BV, 8.250%, 15/09/30	USD	25,000	33,164	33,277	0.00
Telefonica Europe BV, 5.875%, 14/02/33	EUR	22,000	37,745	33,113	0.00
TenneT Holding BV, 4.625%, 21/02/23	EUR	100,000	151,274	136,668	0.01
Urenco Finance NV, 2.375%, 02/12/24	EUR	100,000	123,744	108,100	0.01
Volkswagen Financial Services NV, 2.750%, 02/10/20	GBP	100,000	167,497	160,949	0.01
Volkswagen International Finance NV, 1.000%, 26/10/16	EUR	100,000	131,934	112,600	0.01
Volkswagen International Finance NV, 2.375%, 22/03/17	USD	200,000	203,911	203,521	0.01
Volkswagen International Finance NV, 1.875%, 15/05/17	EUR	100,000	133,692	114,595	0.01
Volkswagen International Finance NV, 5.375%, 22/05/18	EUR	123,000	182,154	156,295	0.01
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	100,000	139,514	121,815	0.01
Volkswagen International Finance NV, 2.500%, perpetual	EUR	100,000	105,214	106,434	0.01
Volkswagen International Finance NV, 3.500%, perpetual	EUR	100,000	104,545	101,838	0.01
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	200,000	289,196	242,227	0.01
Wuerth Finance International BV, 1.000%, 19/05/22	EUR	100,000	111,228	110,066	0.01
Total Netherlands			34,896,164	31,765,134	1.65
New Zealand					
ANZ New Zealand International Ltd, 0.625%, 27/01/22	EUR	200,000	235,205	219,553	0.01
Westpac Securities NZ Ltd, 3.875%, 20/03/17	EUR	50,000	68,970	59,038	0.00
Total New Zealand			304,175	278,591	0.01
Norway					
DNB Bank ASA, 4.250%, 18/01/22	EUR	200,000	302,388	263,747	0.01
DNB Boligkreditt AS, 2.375%, 31/08/17	EUR	380,000	524,105	444,049	0.02
DNB Boligkreditt AS, 1.000%, 22/01/18	EUR	100,000	137,536	113,892	0.01
DNB Boligkreditt AS, 1.450%, 21/03/18	USD	250,000	247,733	250,508	0.01
DNB Boligkreditt AS, 1.125%, 12/11/18	EUR	300,000	417,331	344,040	0.01
DNB Boligkreditt AS, 1.875%, 21/11/22	EUR	200,000	261,264	238,479	0.01
Eika Boligkreditt AS, 2.125%, 30/01/23	EUR	100,000	131,599	121,129	0.01
Schlumberger Norge AS, 1.950%, 14/09/16	USD	200,000	202,518	202,654	0.01
SpareBank 1 Boligkreditt AS, 1.250%, 28/02/18	EUR	200,000	264,698	229,380	0.01
SpareBank 1 Boligkreditt AS, 1.250%, 02/05/18	USD	300,000	296,606	298,566	0.01
SpareBank 1 Boligkreditt AS, 1.500%, 20/01/20	EUR	100,000	139,342	116,786	0.01
SpareBank 1 Boligkreditt AS, 1.500%, 12/06/20	EUR	200,000	278,140	233,971	0.01
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	100,000	138,616	116,431	0.01
Statkraft AS, 1.500%, 26/03/30	EUR	100,000	104,834	99,130	0.01
Statoil ASA, 5.250%, 15/04/19	USD	550,000	612,663	613,225	0.03
Statoil ASA, 3.700%, 01/03/24	USD	175,000	180,124	181,381	0.01
Statoil ASA, 2.875%, 10/09/25	EUR	100,000	137,442	123,821	0.01
Statoil ASA, 1.250%, 17/02/27	EUR	100,000	113,106	103,409	0.01
Statoil ASA, 4.250%, 10/04/41	GBP	100,000	169,092	169,397	0.01
Statoil ASA, 4.250%, 23/11/41	USD	150,000	144,461	145,313	0.01
Telenor ASA, 4.875%, 29/05/17	EUR	50,000	73,522	60,638	0.00
Telenor ASA, 2.500%, 22/05/25	EUR	200,000	259,862	239,687	0.01
Total Norway			5,136,982	4,709,633	0.24
Peru					
Banco de Credito del Peru, 6.125%, 24/04/27	USD	200,000	214,190	213,250	0.01
Total Peru			214,190	213,250	0.01
Philippines					
Power Sector Assets & Liabilities Management Corp, 7.250%, 27/05/19	USD	300,000	347,836	352,875	0.02
Total Philippines			347,836	352,875	0.02
Portugal					
Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	EUR	100,000	106,576	99,877	0.00

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Portugal - (Continued)					
Caixa Geral de Depositos SA, 3.750%, 18/01/18	EUR	100,000	132,753	120,539	0.01
Total Portugal			239,329	220,416	0.01
Qatar					
Qatari Diar Finance Co, 5.000%, 21/07/20	USD	250,000	282,251	277,813	0.01
Ras Laffan Liquefied Natural Gas Co Ltd II, 5.298%, 30/09/20	USD	143,175	153,939	154,271	0.01
SoQ Sukuk A QSC, 3.241%, 18/01/23	USD	300,000	302,907	309,000	0.02
Total Qatar			739,097	741,084	0.04
Singapore					
DBS Bank Ltd, 3.625%, 21/09/22	USD	200,000	205,796	206,658	0.01
Flextronics International Ltd, 4.750%, 15/06/25	USD	75,000	74,413	74,737	0.00
Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24	USD	300,000	299,797	303,664	0.02
Temasek Financial I Ltd, 2.375%, 23/01/23	USD	250,000	234,697	243,796	0.01
United Overseas Bank Ltd, 2.250%, 07/03/17	USD	200,000	203,422	203,299	0.01
Total Singapore			1,018,125	1,032,154	0.05
Spain					
Abertis Infraestructuras SA, 4.625%, 14/10/16	EUR	100,000	135,784	117,568	0.01
Abertis Infraestructuras SA, 5.125%, 12/06/17	EUR	50,000	73,888	60,685	0.00
Abertis Infraestructuras SA, 4.375%, 30/03/20	EUR	100,000	138,239	127,436	0.01
AyT Cedulas Cajas Global, 4.000%, 21/03/17	EUR	200,000	285,573	236,306	0.01
AyT Cedulas Cajas Global, 3.750%, 14/12/22	EUR	200,000	231,121	258,898	0.01
AyT Cedulas Cajas Global, 4.250%, 25/10/23	EUR	200,000	237,452	269,973	0.01
AyT Cedulas Cajas IX Fondo de Titulizacion de Activos, 4.000%, 31/03/20	EUR	200,000	294,048	255,072	0.01
Banco Bilbao Vizcaya Argentaria SA, 3.625%, 18/01/17	EUR	200,000	269,486	234,682	0.01
Banco Bilbao Vizcaya Argentaria SA, 3.500%, 05/12/17	EUR	200,000	292,742	240,424	0.01
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 20/01/22	EUR	100,000	118,164	110,861	0.01
Banco Bilbao Vizcaya Argentaria SA, 3.875%, 30/01/23	EUR	200,000	272,122	269,775	0.01
Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	EUR	100,000	156,715	138,234	0.01
Banco de Sabadell SA, 3.375%, 23/01/18	EUR	200,000	276,536	240,103	0.01
Banco Popular Espanol SA, 4.125%, 09/04/18	EUR	200,000	274,970	245,799	0.01
Banco Santander SA, 2.875%, 30/01/18	EUR	200,000	265,590	237,951	0.01
Banco Santander SA, 4.000%, 07/04/20	EUR	100,000	138,412	129,471	0.01
Banco Santander SA, 1.125%, 27/11/24	EUR	100,000	123,512	109,484	0.01
Banco Santander SA, 3.875%, 06/02/26	EUR	100,000	134,092	137,830	0.01
Banco Santander SA, 4.625%, 04/05/27	EUR	100,000	166,149	147,849	0.01
Banco Santander SA, 2.000%, 27/11/34	EUR	100,000	123,959	109,470	0.01
Bankia SA, 4.250%, 05/07/16	EUR	250,000	350,544	288,898	0.01
Bankia SA, 3.625%, 05/10/16	EUR	100,000	141,660	115,783	0.01
Bankia SA, 4.250%, 25/05/18	EUR	250,000	370,687	310,012	0.01
Bankia SA, 4.500%, 26/04/22	EUR	100,000	142,211	135,901	0.01
Bankia SA, 4.000%, 03/02/25	EUR	100,000	146,834	134,677	0.01
Bankinter SA, 2.750%, 26/07/16	EUR	100,000	140,782	114,073	0.01
Bankinter SA, 4.125%, 22/03/17	EUR	150,000	202,773	178,075	0.01
BBVA Subordinated Capital SAU, 3.500%, 11/04/24	EUR	100,000	140,029	115,414	0.01
CaixaBank SA, 4.750%, 31/10/18	EUR	200,000	279,313	255,208	0.01
CaixaBank SA, 3.625%, 18/01/21	EUR	200,000	267,522	258,410	0.01
CaixaBank SA, 3.875%, 17/02/25	EUR	100,000	153,184	136,533	0.01
CaixaBank SA, 0.625%, 27/03/25	EUR	100,000	105,579	103,071	0.01
Cajas Rurales Unidas SCC, 1.250%, 26/01/22	EUR	100,000	115,086	111,130	0.01
Canal de Isabel II Gestion SA, 1.680%, 26/02/25	EUR	100,000	113,929	101,743	0.01
Cedulas TDA 5 Fondo de Titulizacion de Activos, 4.125%, 29/11/19	EUR	100,000	148,989	128,029	0.01
Cedulas TDA 6 Fondo de Titulizacion de Activos, 3.875%, 23/05/25	EUR	200,000	222,165	261,534	0.01
Cedulas TDA 6 Fondo de Titulizacion de Activos, 4.250%, 10/04/31	EUR	300,000	424,014	399,347	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 2.250%, 17/12/16	EUR	300,000	406,903	342,984	0.01
Ferrovial Emisiones SA, 3.375%, 30/01/18	EUR	200,000	240,572	237,325	0.01
Gas Natural Capital Markets SA, 4.375%, 02/11/16	EUR	200,000	276,656	234,731	0.01
Gas Natural Capital Markets SA, 4.125%, 26/01/18	EUR	50,000	73,315	60,551	0.00
Gas Natural Capital Markets SA, 4.500%, 27/01/20	EUR	150,000	208,166	191,013	0.01
Iberdrola Finanzas SAU, 4.125%, 23/03/20	EUR	100,000	138,116	126,646	0.01
IM Cedulas 10 Fondo de Titulacion de Activos, 4.500%, 21/02/22	EUR	100,000	124,306	133,850	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Spain - (Continued)					
Red Electrica Financiaciones SA Unipersonal, 1.125%, 24/04/25	EUR	100,000	105,766	100,713	0.01
Santander Consumer Finance SA, 0.900%, 18/02/20	EUR	100,000	114,039	109,147	0.01
Santander International Debt SAU, 4.000%, 27/03/17	EUR	100,000	134,084	117,833	0.01
Santander International Debt SAU, 4.000%, 24/01/20	EUR	100,000	132,685	125,100	0.01
Santander Issuances SAU, 2.500%, 18/03/25	EUR	300,000	328,953	312,556	0.01
Telefonica Emisiones SAU, 4.797%, 21/02/18	EUR	200,000	299,600	246,238	0.01
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	200,000	276,994	256,366	0.01
Telefonica Emisiones SAU, 5.597%, 12/03/20	GBP	100,000	162,098	174,051	0.01
Telefonica Emisiones SAU, 5.134%, 27/04/20	USD	200,000	206,180	218,285	0.01
Telefonica Emisiones SAU, 5.462%, 16/02/21	USD	100,000	110,308	110,427	0.01
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	200,000	279,648	255,029	0.01
Total Spain			11,092,244	10,178,554	0.53
Supranationals					
African Development Bank, 0.750%, 18/10/16	USD	250,000	249,683	250,602	0.01
African Development Bank, 0.875%, 15/03/18	USD	150,000	148,187	149,218	0.01
African Development Bank, 1.375%, 12/02/20	USD	150,000	148,388	147,873	0.01
Asian Development Bank, 0.750%, 11/01/17	USD	200,000	200,039	200,346	0.01
Asian Development Bank, 1.125%, 15/03/17	USD	200,000	200,878	201,392	0.01
Asian Development Bank, 0.375%, 03/04/17	EUR	100,000	137,085	112,306	0.01
Asian Development Bank, 3.500%, 05/07/17	AUD	100,000	94,875	78,637	0.00
Asian Development Bank, 6.000%, 22/02/18	AUD	100,000	100,706	83,850	0.00
Asian Development Bank, 1.875%, 12/04/19	USD	300,000	302,291	304,910	0.02
Asian Development Bank, 1.875%, 18/02/22	USD	150,000	149,536	147,564	0.01
Corp Andina de Fomento, 4.375%, 15/06/22	USD	300,000	322,425	324,072	0.02
Council Of Europe Development Bank, 1.500%, 19/06/17	USD	200,000	201,408	202,572	0.01
Council Of Europe Development Bank, 1.125%, 31/05/18	USD	100,000	98,989	99,881	0.01
Council Of Europe Development Bank, 1.750%, 14/11/19	USD	100,000	100,125	100,389	0.01
Council Of Europe Development Bank, 2.875%, 31/08/21	EUR	100,000	149,642	127,739	0.01
EUROFIMA, 5.625%, 24/10/16	AUD	500,000	483,752	400,498	0.02
EUROFIMA, 4.375%, 21/10/19	EUR	34,000	52,909	44,413	0.00
EUROFIMA, 3.000%, 15/05/26	CHF	150,000	180,617	201,514	0.01
European Bank for Reconstruction & Development, 1.000%, 16/02/17	USD	200,000	200,542	200,976	0.01
European Bank for Reconstruction & Development, 0.750%, 01/09/17	USD	300,000	297,811	299,043	0.01
European Bank for Reconstruction & Development, 1.000%, 17/09/18	USD	150,000	147,549	148,656	0.01
European Bank for Reconstruction & Development, 1.875%, 23/02/22	USD	150,000	149,137	147,348	0.01
European Bank for Reconstruction & Development, 5.625%, 07/12/28	GBP	100,000	201,627	211,126	0.01
European Financial Stability Facility, 2.750%, 05/12/16	EUR	50,000	70,556	57,931	0.00
European Financial Stability Facility, 0.750%, 05/06/17	EUR	100,000	136,219	113,068	0.01
European Financial Stability Facility, 0.250%, 18/10/17	EUR	700,000	792,987	784,378	0.04
European Financial Stability Facility, 1.250%, 05/02/18	EUR	100,000	139,396	114,953	0.01
European Financial Stability Facility, 0.875%, 16/04/18	EUR	700,000	916,850	797,964	0.04
European Financial Stability Facility, 1.250%, 22/01/19	EUR	950,000	1,322,176	1,099,909	0.06
European Financial Stability Facility, 0.125%, 04/11/19	EUR	500,000	559,984	554,086	0.03
European Financial Stability Facility, 1.500%, 22/01/20	EUR	400,000	559,899	470,281	0.02
European Financial Stability Facility, 1.750%, 29/10/20	EUR	500,000	624,264	596,738	0.03
European Financial Stability Facility, 1.375%, 07/06/21	EUR	700,000	945,563	820,536	0.04
European Financial Stability Facility, 3.375%, 05/07/21	EUR	400,000	581,338	521,691	0.03
European Financial Stability Facility, 1.875%, 23/05/23	EUR	100,000	139,925	120,836	0.01
European Financial Stability Facility, 2.125%, 19/02/24	EUR	300,000	417,188	367,903	0.02
European Financial Stability Facility, 0.200%, 28/04/25	EUR	400,000	414,844	409,179	0.02
European Financial Stability Facility, 2.750%, 03/12/29	EUR	100,000	145,198	130,305	0.01
European Financial Stability Facility, 3.875%, 30/03/32	EUR	200,000	303,592	298,485	0.01
European Financial Stability Facility, 3.000%, 04/09/34	EUR	150,000	220,560	203,990	0.01
European Financial Stability Facility, 3.375%, 03/04/37	EUR	200,000	280,788	290,258	0.01
European Financial Stability Facility, 2.350%, 29/07/44	EUR	100,000	141,882	122,793	0.01
European Financial Stability Facility, 1.200%, 17/02/45	EUR	100,000	112,430	93,593	0.00
European Investment Bank, 2.875%, 15/07/16	EUR	800,000	1,100,214	918,849	0.05
European Investment Bank, 5.125%, 13/09/16	USD	200,000	210,028	210,958	0.01
European Investment Bank, 1.875%, 15/09/16	EUR	300,000	426,255	342,209	0.02
European Investment Bank, 1.250%, 14/10/16	USD	200,000	200,890	201,736	0.01
European Investment Bank, 3.875%, 15/10/16	EUR	105,000	150,049	122,979	0.01
European Investment Bank, 3.250%, 07/12/16	GBP	300,000	522,483	488,111	0.02
European Investment Bank, 4.875%, 17/01/17	USD	100,000	106,186	106,392	0.01
European Investment Bank, 0.875%, 18/04/17	USD	50,000	49,938	50,115	0.00
European Investment Bank, 1.750%, 21/04/17	CHF	300,000	349,340	335,295	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Supranationals - (Continued)					
European Investment Bank, 5.125%, 30/05/17	USD	250,000	269,468	270,371	0.01
European Investment Bank, 1.625%, 15/06/17	USD	200,000	201,697	203,134	0.01
European Investment Bank, 1.000%, 17/08/17	USD	300,000	299,607	300,816	0.02
European Investment Bank, 1.125%, 15/09/17	USD	500,000	498,863	502,380	0.03
European Investment Bank, 0.500%, 15/09/17	EUR	200,000	273,000	225,596	0.01
European Investment Bank, 4.750%, 15/10/17	EUR	547,000	790,087	676,417	0.03
European Investment Bank, 4.125%, 07/12/17	GBP	140,000	249,472	236,218	0.01
European Investment Bank, 1.000%, 15/12/17	USD	500,000	496,535	500,120	0.03
European Investment Bank, 3.250%, 30/05/18	AUD	500,000	465,728	391,237	0.02
European Investment Bank, 1.000%, 15/06/18	USD	250,000	246,823	248,725	0.01
European Investment Bank, 1.000%, 13/07/18	EUR	300,000	388,659	344,047	0.02
European Investment Bank, 1.625%, 18/12/18	USD	250,000	250,098	252,293	0.01
European Investment Bank, 1.500%, 01/02/19	GBP	200,000	309,122	315,820	0.02
European Investment Bank, 2.500%, 08/02/19	CHF	100,000	113,204	118,827	0.01
European Investment Bank, 1.875%, 15/03/19	USD	200,000	200,036	202,920	0.01
European Investment Bank, 2.500%, 15/03/19	EUR	200,000	291,279	242,546	0.01
European Investment Bank, 1.750%, 17/06/19	USD	500,000	497,017	504,064	0.03
European Investment Bank, 2.500%, 16/09/19	EUR	500,000	691,392	611,133	0.03
European Investment Bank, 1.375%, 15/11/19	EUR	500,000	611,951	585,774	0.03
European Investment Bank, 4.625%, 15/04/20	EUR	211,000	339,395	283,808	0.01
European Investment Bank, 2.875%, 15/09/20	USD	200,000	206,697	210,034	0.01
European Investment Bank, 1.375%, 15/09/20	EUR	100,000	139,633	117,360	0.01
European Investment Bank, 1.500%, 15/04/21	EUR	450,000	627,966	532,095	0.03
European Investment Bank, 2.500%, 15/04/21	USD	350,000	355,766	358,981	0.02
European Investment Bank, 6.250%, 08/06/21	AUD	200,000	206,291	178,627	0.01
European Investment Bank, 2.750%, 15/09/21	EUR	100,000	148,600	126,696	0.01
European Investment Bank, 2.250%, 14/10/22	EUR	700,000	971,133	868,775	0.04
European Investment Bank, 2.500%, 31/10/22	GBP	200,000	319,526	323,788	0.02
European Investment Bank, 2.500%, 15/10/24	USD	200,000	209,042	199,957	0.01
European Investment Bank, 1.875%, 10/02/25	USD	450,000	430,218	423,833	0.02
European Investment Bank, 5.500%, 15/04/25	GBP	90,000	179,584	180,912	0.01
European Investment Bank, 2.750%, 15/09/25	EUR	100,000	148,033	129,973	0.01
European Investment Bank, 4.500%, 15/10/25	EUR	500,000	868,306	745,188	0.04
European Investment Bank, 3.500%, 15/04/27	EUR	100,000	157,428	139,950	0.01
European Investment Bank, 3.750%, 07/12/27	GBP	200,000	324,967	354,430	0.02
European Investment Bank, 4.000%, 15/04/30	EUR	570,000	888,394	852,353	0.04
European Investment Bank, 5.625%, 07/06/32	GBP	300,000	599,954	653,136	0.03
European Investment Bank, 2.625%, 15/03/35	EUR	100,000	139,309	129,643	0.01
European Investment Bank, 4.875%, 15/02/36	USD	200,000	229,501	246,698	0.01
European Investment Bank, 4.000%, 15/10/37	EUR	146,000	250,345	232,867	0.01
European Investment Bank, 3.625%, 14/03/42	EUR	500,000	756,730	775,071	0.04
European Investment Bank, 4.625%, 12/10/54	GBP	50,000	100,472	110,088	0.01
European Stability Mechanism, 1.250%, 15/10/18	EUR	400,000	554,235	462,589	0.02
European Stability Mechanism, 0.875%, 15/10/19	EUR	240,000	330,970	274,818	0.01
European Stability Mechanism, 1.375%, 04/03/21	EUR	300,000	412,221	351,859	0.02
European Union, 3.250%, 04/04/18	EUR	600,000	849,458	728,553	0.04
European Union, 2.375%, 04/10/18	EUR	200,000	289,271	239,698	0.01
European Union, 3.500%, 04/06/21	EUR	300,000	467,144	394,494	0.02
European Union, 2.750%, 04/04/22	EUR	450,000	657,954	574,247	0.03
European Union, 1.875%, 04/04/24	EUR	200,000	279,015	242,379	0.01
European Union, 2.875%, 04/04/28	EUR	400,000	549,792	531,166	0.03
European Union, 1.375%, 04/10/29	EUR	50,000	62,740	55,927	0.00
European Union, 3.375%, 04/04/32	EUR	100,000	157,837	142,294	0.01
Federal Home Loan Mortgage Corp, 1.250%, 15/05/18	USD	150,000	150,565	150,412	0.01
Federal Home Loan Mortgage Corp, 1.625%, 16/03/20	USD	150,000	151,298	149,079	0.01
Inter-American Development Bank, 0.875%, 15/11/16	USD	50,000	50,048	50,172	0.00
Inter-American Development Bank, 1.125%, 15/03/17	USD	500,000	502,110	503,650	0.03
Inter-American Development Bank, 1.750%, 15/10/19	USD	300,000	297,879	301,764	0.02
Inter-American Development Bank, 3.875%, 14/02/20	USD	200,000	218,080	219,220	0.01
Inter-American Development Bank, 1.875%, 16/06/20	USD	300,000	300,072	301,461	0.02
Inter-American Development Bank, 1.375%, 15/07/20	USD	450,000	437,778	441,135	0.02
Inter-American Development Bank, 1.750%, 14/04/22	USD	250,000	247,153	243,736	0.01
Inter-American Development Bank, 3.000%, 21/02/24	USD	200,000	217,505	209,178	0.01
International Bank for Reconstruction & Development, 0.375%, 15/12/16	EUR	150,000	204,417	168,181	0.01
International Bank for Reconstruction & Development, 4.500%, 07/03/17	AUD	120,000	115,766	95,521	0.00
International Bank for Reconstruction & Development, 0.250%, 20/03/17	EUR	500,000	682,281	560,125	0.03
International Bank for Reconstruction & Development, 0.875%, 17/04/17	USD	600,000	600,227	601,974	0.03
International Bank for Reconstruction & Development, 1.875%, 15/03/19	USD	350,000	351,930	355,869	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Supranationals - (Continued)					
International Bank for Reconstruction & Development, 3.875%, 20/05/19	EUR	100,000	150,058	127,534	0.01
International Bank for Reconstruction & Development, 5.750%, 21/10/19	AUD	100,000	101,760	86,111	0.00
International Bank for Reconstruction & Development, 2.125%, 01/11/20	USD	250,000	249,528	253,520	0.01
International Bank for Reconstruction & Development, 2.250%, 24/06/21	USD	250,000	250,371	253,828	0.01
International Bank for Reconstruction & Development, 1.625%, 10/02/22	USD	150,000	147,199	145,458	0.01
International Bank for Reconstruction & Development, 7.625%, 19/01/23	USD	75,000	100,081	102,679	0.01
International Bank for Reconstruction & Development, 2.125%, 13/02/23	USD	200,000	196,802	199,519	0.01
International Bank for Reconstruction & Development, 2.500%, 25/11/24	USD	450,000	450,908	451,218	0.02
International Bank for Reconstruction & Development, 0.500%, 16/04/30	EUR	200,000	212,773	196,797	0.01
International Finance Corp, 0.625%, 15/11/16	USD	50,000	49,892	50,016	0.00
International Finance Corp, 2.125%, 17/11/17	USD	50,000	51,020	51,417	0.00
International Finance Corp, 0.875%, 15/06/18	USD	450,000	444,449	446,922	0.02
International Finance Corp, 1.250%, 16/07/18	USD	300,000	299,229	300,784	0.01
International Finance Corp, 5.750%, 28/07/20	AUD	100,000	102,337	87,195	0.00
Nordic Investment Bank, 5.000%, 01/02/17	USD	100,000	106,501	106,797	0.01
Nordic Investment Bank, 5.250%, 26/11/19	GBP	100,000	178,325	182,908	0.01
Total Supranationals			44,229,530	41,229,351	2.14
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	200,000	269,112	240,734	0.01
Investor AB, 4.875%, 18/11/21	EUR	100,000	157,396	137,609	0.01
Lansforsakringar Hypotek AB, 0.250%, 22/04/22	EUR	200,000	213,890	214,619	0.01
Nordea Bank AB, 2.250%, 05/10/17	EUR	150,000	212,501	174,158	0.01
Nordea Bank AB, 1.375%, 12/04/18	EUR	200,000	260,315	228,444	0.01
Nordea Bank AB, 0.875%, 25/09/18	CHF	300,000	344,357	331,603	0.01
Nordea Bank AB, 2.375%, 04/04/19	USD	250,000	252,685	251,581	0.01
Nordea Bank AB, 4.500%, 26/03/20	EUR	50,000	76,329	63,736	0.00
Nordea Bank AB, 4.625%, 15/02/22	EUR	100,000	140,189	118,018	0.01
Nordea Bank AB, 3.250%, 05/07/22	EUR	100,000	139,079	125,507	0.01
Nordea Bank AB, 4.250%, 21/09/22	USD	300,000	302,647	305,891	0.01
Nordea Hypotek AB, 3.000%, 21/06/17	SEK	4,000,000	516,628	510,790	0.02
Nordea Hypotek AB, 1.000%, 08/04/22	SEK	3,000,000	351,271	346,500	0.02
SBAB Bank AB, 2.375%, 04/09/20	EUR	200,000	283,435	237,563	0.01
Skandinaviska Enskilda Banken AB, 3.875%, 12/04/17	EUR	100,000	145,115	118,449	0.01
Skandinaviska Enskilda Banken AB, 2.625%, 16/10/17	EUR	150,000	205,365	176,809	0.01
Skandinaviska Enskilda Banken AB, 4.250%, 21/02/18	EUR	100,000	141,415	122,327	0.01
Skandinaviska Enskilda Banken AB, 2.375%, 25/03/19	USD	200,000	199,530	200,685	0.01
Skandinaviska Enskilda Banken AB, 2.450%, 27/05/20	USD	200,000	201,170	198,913	0.01
Skandinaviska Enskilda Banken AB, 3.000%, 18/12/20	GBP	100,000	168,997	162,852	0.01
Skandinaviska Enskilda Banken AB, 4.000%, 12/09/22	EUR	200,000	283,799	237,051	0.01
Skandinaviska Enskilda Banken AB, 2.500%, 28/05/26	EUR	200,000	270,753	226,720	0.01
Stadshypotek AB, 1.875%, 21/03/17	EUR	200,000	268,388	229,915	0.01
Stadshypotek AB, 3.000%, 21/03/18	SEK	10,000,000	1,569,232	1,298,030	0.07
Stadshypotek AB, 1.000%, 01/04/19	EUR	100,000	137,287	114,354	0.01
Stadshypotek AB, 1.875%, 02/10/19	USD	250,000	247,146	249,428	0.01
Svensk Exportkredit AB, 5.125%, 01/03/17	USD	100,000	106,719	107,129	0.01
Svensk Exportkredit AB, 3.000%, 27/02/18	CHF	200,000	239,736	234,765	0.01
Svensk Exportkredit AB, 1.125%, 05/04/18	USD	200,000	199,863	199,746	0.01
Svenska Cellulosa AB SCA, 1.125%, 05/03/25	EUR	100,000	111,880	104,372	0.01
Svenska Handelsbanken AB, 3.750%, 24/02/17	EUR	200,000	238,413	235,448	0.01
Svenska Handelsbanken AB, 3.375%, 17/07/17	EUR	100,000	137,672	118,278	0.01
Svenska Handelsbanken AB, 2.250%, 14/06/18	EUR	100,000	136,092	117,219	0.01
Svenska Handelsbanken AB, 2.500%, 25/01/19	USD	250,000	253,100	253,173	0.01
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	200,000	240,775	236,921	0.01
Svenska Handelsbanken AB, 3.000%, 20/11/20	GBP	100,000	170,422	162,936	0.01
Swedbank AB, 1.500%, 18/03/19	EUR	200,000	272,554	229,004	0.01
Swedbank AB, 1.000%, 01/06/22	EUR	235,000	259,832	254,377	0.01
Swedbank AB, 2.375%, 26/02/24	EUR	100,000	135,909	113,459	0.01
Swedbank Hypotek AB, 2.125%, 31/08/16	USD	250,000	253,054	254,033	0.01
Swedbank Hypotek AB, 3.375%, 22/03/17	EUR	100,000	137,664	117,819	0.01
Swedbank Hypotek AB, 1.125%, 07/05/20	EUR	100,000	136,012	114,798	0.01
Swedbank Hypotek AB, 1.125%, 21/05/21	EUR	100,000	135,085	114,398	0.01
Swedbank Hypotek AB, 0.375%, 11/03/22	EUR	100,000	110,498	108,375	0.01
TeliaSonera AB, 3.875%, 01/10/25	EUR	100,000	153,351	134,685	0.01
TeliaSonera AB, 3.000%, 07/09/27	EUR	100,000	133,510	125,258	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Sweden - (Continued)					
TeliaSonera AB, 4.375%, 05/12/42	GBP	100,000	167,004	164,948	0.01
Vattenfall AB, 5.000%, 18/06/18	EUR	7,000	10,667	8,840	0.00
Vattenfall AB, 6.125%, 16/12/19	GBP	50,000	96,341	91,634	0.00
Vattenfall AB, 6.250%, 17/03/21	EUR	200,000	321,776	284,500	0.01
Vattenfall AB, 5.375%, 29/04/24	EUR	22,000	37,661	31,855	0.00
Vattenfall AB, 6.875%, 15/04/39	GBP	50,000	104,548	109,068	0.01
Volvo Treasury AB, 5.000%, 31/05/17	EUR	50,000	73,846	60,509	0.00
Total Sweden			11,732,015	10,709,833	0.56
Switzerland					
Basellandschaftliche Kantonalbank, 1.750%, 25/06/19	CHF	100,000	110,454	115,403	0.01
Credit Suisse, 1.375%, 26/05/17	USD	300,000	300,105	299,082	0.01
Credit Suisse, 4.875%, 14/03/18	CHF	50,000	57,347	60,163	0.00
Credit Suisse, 1.700%, 27/04/18	USD	250,000	249,741	247,647	0.01
Credit Suisse, 5.300%, 13/08/19	USD	300,000	331,644	331,688	0.02
Credit Suisse, 4.375%, 05/08/20	USD	100,000	106,965	108,275	0.01
Credit Suisse AG, 2.125%, 18/01/17	EUR	100,000	134,596	114,876	0.01
Credit Suisse AG, 3.875%, 25/01/17	EUR	50,000	71,404	58,650	0.00
Credit Suisse AG, 0.625%, 20/11/18	EUR	200,000	249,162	221,592	0.01
Credit Suisse AG, 4.750%, 05/08/19	EUR	100,000	147,061	128,290	0.01
Credit Suisse AG, 1.750%, 15/01/21	EUR	200,000	283,107	236,103	0.01
Credit Suisse AG, 1.375%, 31/01/22	EUR	200,000	255,341	220,571	0.01
Demeter Investments BV for Swiss Life AG, 4.375%, perpetual	EUR	100,000	111,043	108,774	0.01
Flughafen Zuerich AG, 1.500%, 17/04/23	CHF	50,000	53,285	57,381	0.00
Holcim Ltd, 3.000%, 22/11/22	CHF	100,000	113,576	125,354	0.01
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 0.250%, 17/03/17	CHF	500,000	565,412	542,186	0.03
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 0.500%, 17/06/19	CHF	200,000	224,989	220,620	0.01
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 2.375%, 30/10/19	CHF	400,000	453,822	476,379	0.02
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 1.000%, 13/08/21	CHF	200,000	226,936	227,125	0.01
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 1.375%, 13/08/27	CHF	300,000	311,229	348,039	0.02
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 1.375%, 20/09/29	CHF	200,000	216,469	231,555	0.01
Pfandbriefbank der schweizerischen Hypothekarinstitute AG, 1.500%, 14/02/40	CHF	100,000	102,872	118,025	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.125%, 02/09/16	CHF	300,000	322,385	327,334	0.02
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 3.000%, 15/02/18	CHF	200,000	226,520	233,760	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 06/04/20	CHF	300,000	332,097	330,897	0.02
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.125%, 12/06/20	CHF	200,000	229,852	227,083	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.000%, 17/02/21	CHF	300,000	341,561	339,051	0.02
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	CHF	200,000	208,002	232,197	0.01
Roche Kapitalmarkt AG, 1.000%, 21/09/18	CHF	100,000	107,740	111,337	0.01
Swisscom AG, 2.625%, 31/08/22	CHF	200,000	231,171	248,569	0.01
UBS AG, 2.250%, 10/01/17	EUR	100,000	141,724	115,040	0.01
UBS AG, 5.875%, 20/12/17	USD	525,000	574,311	575,260	0.03
UBS AG, 6.625%, 11/04/18	GBP	100,000	190,576	178,110	0.01
UBS AG, 6.000%, 18/04/18	EUR	100,000	147,821	128,050	0.01
UBS AG, 2.375%, 14/08/19	USD	300,000	300,672	298,789	0.01
UBS AG, 3.875%, 02/12/19	EUR	50,000	77,094	64,137	0.00
UBS AG, 1.125%, 30/06/20	EUR	100,000	111,895	111,501	0.01
UBS AG, 1.375%, 16/04/21	EUR	200,000	274,951	231,881	0.01
Zuercher Kantonalbank, 2.125%, 05/02/18	CHF	200,000	221,421	227,917	0.01
Zurich Insurance Co Ltd, 1.500%, 25/06/19	CHF	50,000	54,130	56,685	0.00
Zurich Insurance Co Ltd, 4.625%, perpetual	CHF	50,000	56,129	57,702	0.00
Total Switzerland			8,826,612	8,693,078	0.45
Thailand					
Bangkok Bank PCL, 2.750%, 27/03/18	USD	200,000	203,049	202,805	0.01
PTT Exploration & Production PCL, 4.875%, perpetual	USD	350,000	353,286	353,500	0.02
Total Thailand			556,335	556,305	0.03
Turkey					
Hazine Mustesarlīgi Varlık Kiralama AS, 4.557%, 10/10/18	USD	250,000	254,037	261,250	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Turkey - (Continued)					
Turkiye Is Bankasi, 5.500%, 21/04/19	USD	200,000	209,001	208,000	0.01
Total Turkey			463,038	469,250	0.02
United Arab Emirates					
Abu Dhabi National Energy Co, 6.250%, 16/09/19	USD	250,000	286,195	286,250	0.02
Abu Dhabi National Energy Co, 3.625%, 12/01/23	USD	200,000	193,320	198,000	0.01
Dubai Electricity & Water Authority, 7.375%, 21/10/20	USD	200,000	236,029	241,000	0.01
Emirates NBD PJSC, 3.250%, 19/11/19	USD	200,000	200,420	201,000	0.01
Emirates Telecommunications Corp, 1.750%, 18/06/21	EUR	200,000	228,439	224,512	0.01
First Gulf Bank PJSC, 2.625%, 24/02/20	USD	250,000	249,977	247,500	0.01
Glencore Finance Dubai Ltd, 2.625%, 19/11/18	EUR	100,000	132,703	117,091	0.01
National Bank of Abu Dhabi PJSC, 2.250%, 11/02/20	USD	200,000	199,739	197,000	0.01
Total United Arab Emirates			1,726,822	1,712,353	0.09
United Kingdom					
Abbey National Treasury Services PLC, 3.625%, 08/09/16	EUR	200,000	276,252	232,175	0.01
Abbey National Treasury Services PLC, 3.625%, 14/10/16	EUR	50,000	71,505	58,234	0.00
Abbey National Treasury Services PLC, 4.125%, 14/09/17	GBP	50,000	80,701	82,897	0.00
Abbey National Treasury Services PLC, 3.625%, 05/10/17	EUR	50,000	74,079	60,069	0.00
Abbey National Treasury Services PLC, 4.375%, 24/01/18	EUR	200,000	284,951	246,840	0.01
Abbey National Treasury Services PLC, 3.050%, 23/08/18	USD	200,000	206,539	206,400	0.01
Abbey National Treasury Services PLC, 2.000%, 14/01/19	EUR	100,000	140,959	115,496	0.01
Abbey National Treasury Services PLC, 0.250%, 21/04/22	EUR	100,000	106,271	107,126	0.01
Abbey National Treasury Services PLC, 4.000%, 13/03/24	USD	100,000	99,419	102,779	0.01
Abbey National Treasury Services PLC, 1.125%, 10/03/25	EUR	100,000	111,010	101,964	0.01
Abbey National Treasury Services PLC, 5.250%, 16/02/29	GBP	200,000	376,475	395,547	0.02
Anglian Water Services Financing PLC, 4.500%, 05/10/27	GBP	100,000	173,826	172,376	0.01
Anglo American Capital PLC, 1.750%, 03/04/18	EUR	100,000	138,508	113,364	0.01
Anglo American Capital PLC, 6.875%, 01/05/18	GBP	50,000	93,768	88,002	0.00
Anglo American Capital PLC, 2.500%, 18/09/18	EUR	150,000	200,567	173,548	0.01
Anglo American Capital PLC, 4.125%, 15/04/21	USD	200,000	200,347	199,446	0.01
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	100,000	138,799	117,292	0.01
Annington Finance No 4 PLC, zero coupon, 07/12/22	GBP	200,000	262,029	250,276	0.01
Aon PLC, 4.750%, 15/05/45	USD	200,000	204,213	192,514	0.01
Arqiva Financing PLC, 4.040%, 30/06/20	GBP	100,000	157,574	163,690	0.01
Aspire Defence Finance PLC, 4.674%, 31/03/40	GBP	49,239	77,916	86,914	0.00
AstraZeneca PLC, 5.900%, 15/09/17	USD	35,000	38,382	38,482	0.00
AstraZeneca PLC, 1.950%, 18/09/19	USD	100,000	98,806	99,484	0.01
AstraZeneca PLC, 6.450%, 15/09/37	USD	200,000	243,633	252,022	0.01
Aviva PLC, 6.875%, 22/05/38	EUR	100,000	144,996	125,626	0.01
Aviva PLC, 6.625%, 03/06/41	GBP	100,000	188,893	172,425	0.01
Aviva PLC, 3.375%, 04/12/45	EUR	100,000	108,152	105,149	0.01
Aviva PLC, 5.902%, perpetual	GBP	50,000	74,702	82,174	0.00
Bank of Scotland PLC, 4.875%, 08/11/16	GBP	50,000	81,127	82,695	0.00
Bank of Scotland PLC, 5.250%, 21/02/17	USD	250,000	266,680	266,537	0.01
Bank of Scotland PLC, 4.625%, 08/06/17	EUR	59,000	86,948	71,477	0.00
Barclays Bank PLC, 5.000%, 22/09/16	USD	550,000	573,871	575,408	0.03
Barclays Bank PLC, 4.000%, 20/01/17	EUR	150,000	217,319	176,574	0.01
Barclays Bank PLC, 2.250%, 22/02/17	EUR	150,000	203,528	173,157	0.01
Barclays Bank PLC, 6.000%, 23/01/18	EUR	50,000	75,799	62,126	0.00
Barclays Bank PLC, 2.500%, 20/02/19	USD	200,000	202,326	200,840	0.01
Barclays Bank PLC, 4.875%, 13/08/19	EUR	150,000	226,199	195,193	0.01
Barclays Bank PLC, 4.000%, 07/10/19	EUR	150,000	219,287	192,848	0.01
Barclays Bank PLC, 10.000%, 21/05/21	GBP	100,000	190,064	204,597	0.01
Barclays Bank PLC, 6.625%, 30/03/22	EUR	100,000	150,040	137,942	0.01
Barclays PLC, 2.875%, 08/06/20	USD	200,000	197,889	198,148	0.01
Barclays PLC, 1.500%, 01/04/22	EUR	200,000	253,849	217,871	0.01
Barclays PLC, 3.650%, 16/03/25	USD	200,000	200,450	189,697	0.01
BAT International Finance PLC, 2.750%, 15/06/20	USD	200,000	200,893	201,586	0.01
BAT International Finance PLC, 3.950%, 15/06/25	USD	100,000	100,712	101,115	0.01
BAT International Finance PLC, 4.000%, 04/09/26	GBP	200,000	346,624	328,301	0.01
BAT International Finance PLC, 1.250%, 13/03/27	EUR	100,000	105,710	100,930	0.01
BAT International Finance PLC, 5.750%, 05/07/40	GBP	60,000	112,081	118,746	0.01
BG Energy Capital PLC, 3.625%, 16/07/19	EUR	50,000	74,372	62,106	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
BG Energy Capital PLC, 4.000%, 15/10/21	USD	200,000	209,997	211,045	0.01
BG Energy Capital PLC, 5.125%, 01/12/25	GBP	70,000	121,530	127,910	0.01
BG Energy Capital PLC, 6.500%, 30/11/72	EUR	100,000	147,885	122,022	0.01
BL Superstores Finance PLC, 4.482%, 04/10/25	GBP	42,413	71,810	73,720	0.00
BP Capital Markets PLC, 3.830%, 06/10/17	EUR	150,000	209,365	179,740	0.01
BP Capital Markets PLC, 2.994%, 18/02/19	EUR	200,000	294,500	240,857	0.01
BP Capital Markets PLC, 2.237%, 10/05/19	USD	100,000	100,000	100,399	0.01
BP Capital Markets PLC, 4.500%, 01/10/20	USD	170,000	184,029	185,502	0.01
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	100,000	138,414	117,247	0.01
BP Capital Markets PLC, 3.561%, 01/11/21	USD	225,000	230,681	232,510	0.01
BP Capital Markets PLC, 3.062%, 17/03/22	USD	200,000	202,820	199,043	0.01
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	100,000	113,045	107,387	0.01
BP Capital Markets PLC, 2.750%, 10/05/23	USD	50,000	47,439	47,727	0.00
BP Capital Markets PLC, 3.994%, 26/09/23	USD	200,000	212,072	206,513	0.01
BP Capital Markets PLC, 3.814%, 10/02/24	USD	200,000	205,987	203,968	0.01
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	100,000	113,045	105,164	0.01
British Telecommunications PLC, 6.625%, 23/06/17	GBP	150,000	260,114	258,123	0.01
British Telecommunications PLC, 9.625%, 15/12/30	USD	275,000	411,137	404,889	0.02
Broadgate Financing PLC, 4.999%, 05/10/31	GBP	100,000	173,830	182,161	0.01
BUPA Finance PLC, 5.000%, 25/04/23	GBP	100,000	151,914	158,931	0.01
Canary Wharf Finance II PLC, 6.455%, 22/04/30	GBP	14,199	26,961	29,811	0.00
Centrica PLC, 4.375%, 13/03/29	GBP	150,000	242,201	246,929	0.01
Centrica PLC, 3.000%, 10/04/76	EUR	100,000	107,580	106,673	0.01
Circle Anglia Social Housing PLC, 5.200%, 02/03/44	GBP	100,000	196,941	186,472	0.01
Community Finance Co 1 PLC, 5.017%, 31/07/34	GBP	100,000	176,346	191,261	0.01
Coventry Building Society, 0.625%, 03/11/21	EUR	200,000	251,432	220,643	0.01
CTRL Section 1 Finance PLC, 5.234%, 02/05/35	GBP	99,783	194,151	184,801	0.01
Diageo Capital PLC, 5.750%, 23/10/17	USD	50,000	54,682	54,642	0.00
Diageo Capital PLC, 1.125%, 29/04/18	USD	200,000	196,912	196,051	0.01
Diageo Capital PLC, 4.828%, 15/07/20	USD	200,000	220,050	221,131	0.01
Diageo Capital PLC, 5.875%, 30/09/36	USD	35,000	41,348	40,269	0.00
Enesco PLC, 4.700%, 15/03/21	USD	100,000	106,602	101,602	0.01
Enesco PLC, 5.750%, 01/10/44	USD	150,000	149,069	133,165	0.01
ENW Finance PLC, 6.125%, 21/07/21	GBP	100,000	193,714	184,075	0.01
FCE Bank PLC, 2.875%, 03/10/17	EUR	100,000	135,233	116,847	0.01
FCE Bank PLC, 2.759%, 13/11/19	GBP	100,000	159,025	157,865	0.01
FCE Bank PLC, 1.134%, 10/02/22	EUR	100,000	114,485	106,133	0.01
Firstgroup PLC, 5.250%, 29/11/22	GBP	100,000	160,525	168,833	0.01
G4S PLC, 7.750%, 13/05/19	GBP	50,000	88,550	92,965	0.00
GKN Holdings PLC, 5.375%, 19/09/22	GBP	100,000	176,857	175,182	0.01
GlaxoSmithKline Capital PLC, 1.500%, 08/05/17	USD	50,000	50,103	50,376	0.00
GlaxoSmithKline Capital PLC, 5.625%, 13/12/17	EUR	150,000	223,766	188,715	0.01
GlaxoSmithKline Capital PLC, 0.625%, 02/12/19	EUR	100,000	124,297	111,442	0.01
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	18,000	28,456	24,335	0.00
GlaxoSmithKline Capital PLC, 6.375%, 09/03/39	GBP	50,000	108,591	108,273	0.01
GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	GBP	150,000	228,210	247,948	0.01
Great Rolling Stock Co Ltd, 6.250%, 27/07/20	GBP	50,000	87,764	90,488	0.00
Hammerson PLC, 2.750%, 26/09/19	EUR	200,000	286,477	237,391	0.01
HSBC Bank PLC, 3.750%, 30/11/16	EUR	50,000	71,184	58,415	0.00
HSBC Bank PLC, 3.125%, 15/11/17	EUR	100,000	145,325	118,619	0.01
HSBC Bank PLC, 3.875%, 24/10/18	EUR	200,000	250,865	247,094	0.01
HSBC Holdings PLC, 6.250%, 19/03/18	EUR	150,000	222,588	189,718	0.01
HSBC Holdings PLC, 5.100%, 05/04/21	USD	75,000	82,155	83,574	0.00
HSBC Holdings PLC, 4.875%, 14/01/22	USD	130,000	141,696	142,877	0.01
HSBC Holdings PLC, 4.000%, 30/03/22	USD	50,000	51,711	52,457	0.00
HSBC Holdings PLC, 6.500%, 20/05/24	GBP	100,000	203,584	194,425	0.01
HSBC Holdings PLC, 6.750%, 11/09/28	GBP	150,000	281,540	284,537	0.01
HSBC Holdings PLC, 6.500%, 02/05/36	USD	600,000	701,239	722,452	0.03
HSBC Holdings PLC, 6.000%, 29/03/40	GBP	100,000	167,899	177,743	0.01
Imperial Tobacco Finance PLC, 4.500%, 05/07/18	EUR	200,000	285,247	246,517	0.01
Imperial Tobacco Finance PLC, 7.750%, 24/06/19	GBP	50,000	99,565	93,643	0.00
Imperial Tobacco Finance PLC, 9.000%, 17/02/22	GBP	100,000	201,979	207,985	0.01
Land Securities Capital Markets PLC, 4.875%, 29/09/25	GBP	100,000	176,086	178,641	0.01
LCR Finance PLC, 4.500%, 07/12/28	GBP	50,000	94,404	95,184	0.00
LCR Finance PLC, 5.100%, 07/03/51	GBP	150,000	326,766	349,194	0.01
Leeds Building Society, 4.250%, 17/12/18	GBP	100,000	167,402	171,589	0.01
Legal & General Group PLC, 5.875%, perpetual	GBP	50,000	80,553	82,370	0.00
Lloyds Bank PLC, 4.625%, 02/02/17	EUR	100,000	146,691	119,042	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
Lloyds Bank PLC, 1.750%, 16/03/18	USD	200,000	200,642	199,501	0.01
Lloyds Bank PLC, 5.375%, 03/09/19	EUR	100,000	149,438	132,357	0.01
Lloyds Bank PLC, 2.400%, 17/03/20	USD	200,000	201,739	198,863	0.01
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	100,000	105,665	109,047	0.01
Lloyds Bank PLC, 6.500%, 14/09/20	USD	100,000	114,287	115,807	0.01
Lloyds Bank PLC, 4.000%, 29/09/20	EUR	300,000	469,685	393,514	0.02
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	100,000	123,855	108,793	0.01
Lloyds Bank PLC, 10.750%, 16/12/21	GBP	100,000	176,957	176,929	0.01
Lloyds Bank PLC, 11.875%, 16/12/21	EUR	100,000	154,178	127,019	0.01
Lloyds Bank PLC, 1.750%, 31/03/22	GBP	100,000	148,003	151,376	0.01
Lloyds Bank PLC, 4.875%, 13/01/23	EUR	100,000	158,764	143,540	0.01
Lloyds Bank PLC, 6.000%, 08/02/29	GBP	200,000	429,037	420,789	0.02
Lloyds Bank PLC, 6.500%, 17/09/40	GBP	100,000	188,528	216,427	0.01
London Power Networks PLC, 5.375%, 11/11/16	GBP	100,000	162,329	165,607	0.01
Longstone Finance PLC, 4.791%, 19/04/30	GBP	36,681	63,778	63,609	0.00
Marks & Spencer PLC, 6.125%, 02/12/19	GBP	50,000	93,986	89,611	0.00
Mitchells & Butlers Finance PLC, 5.574%, 15/12/30	GBP	26,978	46,469	47,848	0.00
Motability Operations Group PLC, 5.250%, 28/09/16	GBP	50,000	88,929	82,579	0.00
Motability Operations Group PLC, 1.625%, 09/06/23	EUR	100,000	111,644	112,066	0.01
Motability Operations Group PLC, 4.375%, 08/02/27	GBP	100,000	163,439	172,498	0.01
National Grid Gas PLC, 6.375%, 03/03/20	GBP	100,000	179,067	186,846	0.01
National Grid PLC, 5.000%, 02/07/18	EUR	30,000	45,676	37,790	0.00
Nationwide Building Society, 3.125%, 13/10/16	EUR	100,000	137,240	115,790	0.01
Nationwide Building Society, 3.125%, 03/04/17	EUR	100,000	142,818	116,692	0.01
Nationwide Building Society, 6.750%, 22/07/20	EUR	50,000	72,080	67,811	0.00
Nationwide Building Society, 4.625%, 08/02/21	EUR	150,000	243,891	203,980	0.01
Nationwide Building Society, 0.750%, 29/10/21	EUR	100,000	126,586	111,442	0.01
Nationwide Building Society, 4.375%, 28/02/22	EUR	100,000	153,350	137,284	0.01
Nationwide Building Society, 0.625%, 25/03/27	EUR	100,000	105,079	101,001	0.01
Network Rail Infrastructure Finance PLC, 1.750%, 24/01/19	USD	350,000	352,143	354,753	0.01
Network Rail Infrastructure Finance PLC, 4.625%, 21/07/20	GBP	100,000	186,945	179,890	0.01
Network Rail Infrastructure Finance PLC, 3.000%, 07/09/23	GBP	100,000	166,609	168,010	0.01
Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24	GBP	70,000	125,589	132,149	0.01
NGG Finance PLC, 5.625%, 18/06/73	GBP	100,000	169,921	167,202	0.01
NGG Finance PLC, 4.250%, 18/06/76	EUR	100,000	133,223	117,498	0.01
Northumbrian Water Finance PLC, 5.125%, 23/01/42	GBP	100,000	187,451	183,723	0.01
NRAM Covered Bond LLP, 4.125%, 27/03/17	EUR	150,000	210,836	178,722	0.01
Prudential PLC, 5.700%, 19/12/63	GBP	100,000	175,723	165,638	0.01
Rio Tinto Finance USA PLC, 4.125%, 21/08/42	USD	100,000	89,141	89,227	0.00
Rolls-Royce PLC, 3.375%, 18/06/26	GBP	100,000	159,479	159,286	0.01
Royal Bank of Scotland Group PLC, 1.500%, 28/11/16	EUR	200,000	273,654	224,300	0.01
Royal Bank of Scotland Group PLC, 6.400%, 21/10/19	USD	200,000	223,864	222,321	0.01
Royal Bank of Scotland PLC, 6.000%, 17/05/17	GBP	150,000	248,191	254,421	0.01
Royal Bank of Scotland PLC, 6.625%, 17/09/18	GBP	100,000	189,161	178,091	0.01
Royal Bank of Scotland PLC, 5.500%, 23/03/20	EUR	150,000	229,686	199,277	0.01
Royal Bank of Scotland PLC, 5.625%, 24/08/20	USD	100,000	111,240	113,049	0.01
Royal Bank of Scotland PLC, 3.875%, 19/10/20	EUR	100,000	147,392	130,517	0.01
Sanctuary Capital PLC, 5.000%, 26/04/47	GBP	100,000	197,809	193,791	0.01
Scottish Widows PLC, 5.500%, 16/06/23	GBP	100,000	153,620	162,680	0.01
Segro PLC, 6.750%, 23/02/24	GBP	100,000	184,642	197,799	0.01
Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	GBP	100,000	154,564	159,398	0.01
Sky PLC, 3.125%, 26/11/22	USD	200,000	191,952	193,185	0.01
Sky PLC, 1.875%, 24/11/23	EUR	100,000	124,382	109,944	0.01
Society of Lloyd's, 4.750%, 30/10/24	GBP	100,000	159,165	158,393	0.01
South Eastern Power Networks PLC, 6.375%, 12/11/31	GBP	50,000	102,453	102,523	0.01
Southern Gas Networks PLC, 4.875%, 05/10/23	GBP	100,000	171,918	176,613	0.01
SP Manweb PLC, 4.875%, 20/09/27	GBP	200,000	359,651	347,869	0.01
SSE PLC, 4.250%, 14/09/21	GBP	100,000	165,540	170,533	0.01
SSE PLC, 2.375%, 10/02/22	EUR	200,000	280,546	236,467	0.01
Standard Chartered Bank, 5.875%, 26/09/17	EUR	100,000	146,209	123,540	0.01
Standard Chartered Bank, 5.375%, perpetual	GBP	30,000	47,454	48,403	0.00
Standard Chartered PLC, 1.625%, 20/11/18	EUR	100,000	135,420	114,882	0.01
Standard Chartered PLC, 2.400%, 08/09/19	USD	500,000	496,960	498,443	0.02
Standard Chartered PLC, 1.625%, 13/06/21	EUR	200,000	271,676	226,038	0.01
Standard Chartered PLC, 5.200%, 26/01/24	USD	200,000	202,986	209,652	0.01
Standard Chartered PLC, 5.125%, 06/06/34	GBP	200,000	334,329	304,126	0.01
Standard Chartered PLC, 5.700%, 26/03/44	USD	200,000	199,751	208,026	0.01
Standard Life PLC, 6.546%, perpetual	GBP	50,000	82,747	85,122	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
Telereal Securitisation PLC, 5.389%, 10/12/31	GBP	74,574	135,799	134,789	0.01
Telereal Securitisation PLC, 5.948%, 10/12/31	GBP	45,584	90,982	86,449	0.00
THFC Funding No 3 PLC, 5.200%, 11/10/43	GBP	100,000	186,988	190,435	0.01
Transport for London, 3.625%, 15/05/45	GBP	100,000	146,202	164,638	0.01
Unilever PLC, 2.000%, 19/12/18	GBP	100,000	168,966	159,769	0.01
United Utilities Water Ltd, 5.750%, 25/03/22	GBP	100,000	191,309	184,000	0.01
Vodafone Group PLC, 5.375%, 05/12/17	GBP	50,000	83,715	84,631	0.00
Vodafone Group PLC, 1.500%, 19/02/18	USD	250,000	247,414	245,894	0.01
Vodafone Group PLC, 5.000%, 04/06/18	EUR	21,000	31,994	26,323	0.00
Vodafone Group PLC, 1.000%, 11/09/20	EUR	200,000	229,428	218,905	0.01
Vodafone Group PLC, 1.875%, 11/09/25	EUR	200,000	238,999	215,297	0.01
Vodafone Group PLC, 7.875%, 15/02/30	USD	15,000	20,115	18,436	0.00
Vodafone Group PLC, 6.150%, 27/02/37	USD	225,000	264,235	239,161	0.01
Vodafone Group PLC, 4.375%, 19/02/43	USD	200,000	184,529	169,917	0.01
Wales & West Utilities Finance PLC, 5.750%, 29/03/30	GBP	100,000	196,398	192,058	0.01
Wellcome Trust Ltd, 1.125%, 21/01/27	EUR	100,000	116,374	104,389	0.01
Western Power Distribution East Midlands PLC, 5.250%, 17/01/23	GBP	100,000	174,851	179,461	0.01
WM Morrison Supermarkets PLC, 3.500%, 27/07/26	GBP	100,000	156,072	142,032	0.01
WPP Finance 2010, 3.625%, 07/09/22	USD	100,000	99,916	100,379	0.01
WPP Finance 2013, 3.000%, 20/11/23	EUR	100,000	141,500	122,634	0.01
Yorkshire Building Society, 4.750%, 12/04/18	GBP	100,000	166,349	171,693	0.01
Yorkshire Building Society, 0.500%, 19/06/20	EUR	100,000	111,901	111,253	0.01
Total United Kingdom			35,572,658	34,069,917	1.77
United States					
21st Century Fox America Inc, 4.500%, 15/02/21	USD	200,000	214,523	215,105	0.01
21st Century Fox America Inc, 3.000%, 15/09/22	USD	150,000	146,747	147,470	0.01
21st Century Fox America Inc, 6.200%, 15/12/34	USD	200,000	261,115	233,690	0.01
21st Century Fox America Inc, 6.150%, 01/03/37	USD	35,000	41,338	40,427	0.00
21st Century Fox America Inc, 6.150%, 15/02/41	USD	220,000	246,611	255,528	0.01
3M Co, 0.950%, 15/05/23	EUR	100,000	111,928	108,378	0.01
3M Co, 1.500%, 09/11/26	EUR	100,000	122,896	108,685	0.01
3M Co, 5.700%, 15/03/37	USD	215,000	257,136	256,770	0.01
ABB Finance USA Inc, 2.875%, 08/05/22	USD	260,000	257,057	255,080	0.01
Abbott Laboratories, 2.950%, 15/03/25	USD	150,000	151,791	143,684	0.01
Abbott Laboratories, 6.150%, 30/11/37	USD	17,000	21,407	20,818	0.00
Abbott Laboratories, 5.300%, 27/05/40	USD	100,000	114,509	110,751	0.01
AbbVie Inc, 1.800%, 14/05/18	USD	95,000	94,907	94,723	0.00
AbbVie Inc, 2.500%, 14/05/20	USD	150,000	149,401	148,378	0.01
AbbVie Inc, 2.900%, 06/11/22	USD	300,000	291,602	290,043	0.01
AbbVie Inc, 3.200%, 06/11/22	USD	70,000	69,865	69,270	0.00
AbbVie Inc, 3.600%, 14/05/25	USD	175,000	175,601	172,929	0.01
AbbVie Inc, 4.500%, 14/05/35	USD	60,000	59,588	58,822	0.00
AbbVie Inc, 4.400%, 06/11/42	USD	100,000	100,294	94,052	0.00
AbbVie Inc, 4.700%, 14/05/45	USD	200,000	202,421	197,704	0.01
ACE INA Holdings Inc, 5.700%, 15/02/17	USD	35,000	37,462	37,529	0.00
ACE INA Holdings Inc, 3.150%, 15/03/25	USD	200,000	199,967	193,727	0.01
Actavis Inc, 6.125%, 15/08/19	USD	200,000	221,524	223,659	0.01
Adobe Systems Inc, 3.250%, 01/02/25	USD	60,000	59,384	58,385	0.00
Aetna Inc, 2.750%, 15/11/22	USD	150,000	144,450	141,022	0.01
Aetna Inc, 6.750%, 15/12/37	USD	15,000	19,125	18,466	0.00
Affiliated Managers Group Inc, 3.500%, 01/08/25	USD	50,000	49,633	48,206	0.00
Aflac Inc, 4.000%, 15/02/22	USD	200,000	206,663	210,278	0.01
Agilent Technologies Inc, 5.000%, 15/07/20	USD	200,000	215,410	218,787	0.01
AGL Capital Corp, 5.875%, 15/03/41	USD	200,000	242,779	232,124	0.01
Air Lease Corp, 3.875%, 01/04/21	USD	50,000	49,919	50,754	0.00
Air Products & Chemicals Inc, 3.350%, 31/07/24	USD	100,000	99,702	99,501	0.01
Alabama Power Co, 3.850%, 01/12/42	USD	50,000	45,731	45,479	0.00
Albemarle Corp, 4.150%, 01/12/24	USD	100,000	104,577	98,966	0.01
Alexandria Real Estate Equities Inc, 2.750%, 15/01/20	USD	200,000	199,580	197,237	0.01
Alleghany Corp, 4.900%, 15/09/44	USD	95,000	94,366	89,754	0.00
Allergan Inc, 2.800%, 15/03/23	USD	50,000	48,800	46,545	0.00
Allstate Corp, 7.450%, 16/05/19	USD	250,000	298,239	295,643	0.01
Allstate Corp, 5.550%, 09/05/35	USD	15,000	17,241	17,220	0.00
Altria Group Inc, 9.700%, 10/11/18	USD	26,000	32,172	32,283	0.00
Altria Group Inc, 9.250%, 06/08/19	USD	100,000	125,572	124,894	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Altria Group Inc, 2.850%, 09/08/22	USD	250,000	240,302	240,092	0.01
Altria Group Inc, 2.950%, 02/05/23	USD	200,000	190,299	190,473	0.01
Altria Group Inc, 10.200%, 06/02/39	USD	65,000	97,889	106,687	0.01
Amazon.com Inc, 1.200%, 29/11/17	USD	150,000	148,453	149,084	0.01
Amazon.com Inc, 2.500%, 29/11/22	USD	50,000	47,108	47,439	0.00
Amazon.com Inc, 4.800%, 05/12/34	USD	200,000	209,793	198,939	0.01
American Airlines 2015-1 Class A Pass Through Trust, 3.375%, 01/05/27	USD	250,000	250,000	241,250	0.01
American Campus Communities Operating Partnership LP, 4.125%, 01/07/24	USD	50,000	49,938	49,780	0.00
American Electric Power Co Inc, 1.650%, 15/12/17	USD	270,000	268,198	269,233	0.01
American Express Co, 5.500%, 12/09/16	USD	35,000	36,839	36,853	0.00
American Express Co, 7.000%, 19/03/18	USD	100,000	113,416	113,396	0.01
American Express Co, 8.125%, 20/05/19	USD	250,000	300,238	302,810	0.02
American Express Co, 4.050%, 03/12/42	USD	50,000	46,712	45,795	0.00
American Express Credit Corp, 1.125%, 05/06/17	USD	500,000	499,970	497,500	0.03
American Express Credit Corp, 2.250%, 15/08/19	USD	150,000	149,925	149,715	0.01
American Express Credit Corp, 2.375%, 26/05/20	USD	100,000	100,409	99,250	0.01
American Honda Finance Corp, 1.125%, 07/10/16	USD	200,000	200,810	200,846	0.01
American Honda Finance Corp, 2.125%, 10/10/18	USD	250,000	249,367	252,454	0.01
American International Group Inc, 6.765%, 15/11/17	GBP	200,000	355,561	351,253	0.02
American International Group Inc, 5.850%, 16/01/18	USD	225,000	242,556	248,755	0.01
American International Group Inc, 2.300%, 16/07/19	USD	250,000	251,380	249,727	0.01
American International Group Inc, 4.875%, 01/06/22	USD	200,000	214,786	218,632	0.01
American International Group Inc, 6.250%, 01/05/36	USD	200,000	247,572	234,345	0.01
American International Group Inc, 4.875%, 15/03/67	EUR	50,000	63,114	57,381	0.00
American Tower Corp, 5.050%, 01/09/20	USD	200,000	212,103	216,706	0.01
American Tower Corp, 4.700%, 15/03/22	USD	150,000	157,773	154,475	0.01
American Water Capital Corp, 6.085%, 15/10/17	USD	35,000	37,965	38,523	0.00
American Water Capital Corp, 3.850%, 01/03/24	USD	100,000	99,663	103,387	0.01
Ameriprise Financial Inc, 3.700%, 15/10/24	USD	150,000	149,524	152,545	0.01
AmerisourceBergen Corp, 3.400%, 15/05/24	USD	250,000	252,399	245,587	0.01
Amgen Inc, 5.850%, 01/06/17	USD	25,000	27,035	27,067	0.00
Amgen Inc, 6.150%, 01/06/18	USD	25,000	27,917	28,027	0.00
Amgen Inc, 5.700%, 01/02/19	USD	200,000	222,198	223,635	0.01
Amgen Inc, 2.200%, 22/05/19	USD	100,000	99,850	99,413	0.01
Amgen Inc, 2.125%, 13/09/19	EUR	100,000	141,327	117,019	0.01
Amgen Inc, 3.875%, 15/11/21	USD	150,000	156,688	156,537	0.01
Amgen Inc, 3.625%, 22/05/24	USD	200,000	203,859	198,804	0.01
Amgen Inc, 6.375%, 01/06/37	USD	15,000	18,250	17,567	0.00
Amgen Inc, 6.900%, 01/06/38	USD	15,000	19,282	18,689	0.00
Amgen Inc, 6.400%, 01/02/39	USD	200,000	233,715	236,279	0.01
Amgen Inc, 5.375%, 15/05/43	USD	50,000	54,202	52,992	0.00
Anadarko Petroleum Corp, 5.950%, 15/09/16	USD	35,000	37,039	36,945	0.00
Anadarko Petroleum Corp, 6.375%, 15/09/17	USD	100,000	110,193	109,758	0.01
Anadarko Petroleum Corp, 7.950%, 15/06/39	USD	200,000	267,197	259,907	0.01
Anheuser-Busch Cos LLC, 6.450%, 01/09/37	USD	25,000	31,818	30,776	0.00
Anheuser-Busch InBev Finance Inc, 1.125%, 27/01/17	USD	300,000	301,198	300,403	0.02
Anheuser-Busch InBev Finance Inc, 2.150%, 01/02/19	USD	150,000	150,468	150,472	0.01
Anheuser-Busch InBev Finance Inc, 3.700%, 01/02/24	USD	100,000	102,123	102,109	0.01
Anheuser-Busch InBev Worldwide Inc, 5.375%, 15/01/20	USD	75,000	83,833	84,615	0.00
Anheuser-Busch InBev Worldwide Inc, 5.000%, 15/04/20	USD	200,000	220,804	223,113	0.01
Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	USD	200,000	290,167	296,314	0.01
Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	USD	150,000	137,967	131,816	0.01
Anthem Inc, 1.875%, 15/01/18	USD	200,000	199,770	199,165	0.01
Anthem Inc, 3.300%, 15/01/23	USD	100,000	98,568	96,110	0.00
Anthem Inc, 5.850%, 15/01/36	USD	15,000	17,378	15,885	0.00
Anthem Inc, 6.375%, 15/06/37	USD	135,000	161,708	152,327	0.01
Anthem Inc, 4.650%, 15/08/44	USD	100,000	99,797	91,480	0.00
Apache Corp, 5.625%, 15/01/17	USD	15,000	15,979	15,917	0.00
Apache Corp, 6.000%, 15/01/37	USD	15,000	17,768	16,093	0.00
Apache Corp, 5.250%, 01/02/42	USD	200,000	221,899	195,171	0.01
Apache Corp, 4.750%, 15/04/43	USD	300,000	298,145	276,851	0.01
Appalachian Power Co, 3.400%, 01/06/25	USD	200,000	198,099	195,632	0.01
Apple Inc, 1.050%, 05/05/17	USD	200,000	199,782	200,150	0.01
Apple Inc, 1.000%, 03/05/18	USD	250,000	243,367	247,263	0.01
Apple Inc, 1.550%, 07/02/20	USD	100,000	98,942	97,736	0.01
Apple Inc, 2.850%, 06/05/21	USD	200,000	201,066	202,710	0.01
Apple Inc, 1.000%, 10/11/22	EUR	100,000	124,986	109,047	0.01
Apple Inc, 2.400%, 03/05/23	USD	150,000	139,587	143,304	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Apple Inc, 3.450%, 06/05/24	USD	250,000	251,154	254,695	0.01
Apple Inc, 0.375%, 25/11/24	CHF	100,000	108,955	106,361	0.01
Apple Inc, 3.200%, 13/05/25	USD	200,000	201,939	198,586	0.01
Apple Inc, 1.625%, 10/11/26	EUR	200,000	250,243	218,405	0.01
Apple Inc, 3.850%, 04/05/43	USD	150,000	136,846	136,328	0.01
Apple Inc, 3.450%, 09/02/45	USD	150,000	142,288	126,930	0.01
Archer-Daniels-Midland Co, 5.450%, 15/03/18	USD	225,000	247,186	247,435	0.01
Archer-Daniels-Midland Co, 5.375%, 15/09/35	USD	25,000	28,205	27,803	0.00
Archer-Daniels-Midland Co, 5.765%, 01/03/41	USD	200,000	243,867	235,812	0.01
Archer-Daniels-Midland Co, 4.016%, 16/04/43	USD	75,000	67,793	69,584	0.00
Ares Capital Corp, 3.875%, 15/01/20	USD	60,000	59,788	60,727	0.00
Arizona Public Service Co, 3.150%, 15/05/25	USD	100,000	99,480	98,047	0.01
Arrow Electronics Inc, 3.500%, 01/04/22	USD	100,000	99,277	97,865	0.01
Associates Corp of North America, 6.950%, 01/11/18	USD	17,000	19,468	19,525	0.00
Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	USD	200,000	200,358	196,152	0.01
AT&T Inc, 5.875%, 28/04/17	GBP	50,000	90,749	84,224	0.00
AT&T Inc, 5.800%, 15/02/19	USD	225,000	252,341	250,732	0.01
AT&T Inc, 2.300%, 11/03/19	USD	200,000	199,993	199,446	0.01
AT&T Inc, 2.450%, 30/06/20	USD	275,000	270,358	268,911	0.01
AT&T Inc, 1.875%, 04/12/20	EUR	200,000	263,158	230,757	0.01
AT&T Inc, 1.450%, 01/06/22	EUR	100,000	125,071	109,621	0.01
AT&T Inc, 3.000%, 30/06/22	USD	200,000	192,407	192,966	0.01
AT&T Inc, 2.625%, 01/12/22	USD	100,000	95,096	93,862	0.00
AT&T Inc, 2.500%, 15/03/23	EUR	100,000	139,353	115,743	0.01
AT&T Inc, 1.300%, 05/09/23	EUR	100,000	113,128	105,626	0.01
AT&T Inc, 3.400%, 15/05/25	USD	100,000	99,709	95,030	0.00
AT&T Inc, 6.150%, 15/09/34	USD	55,000	63,409	60,220	0.00
AT&T Inc, 4.500%, 15/05/35	USD	195,000	183,019	179,056	0.01
AT&T Inc, 6.500%, 01/09/37	USD	200,000	235,414	225,638	0.01
AT&T Inc, 6.300%, 15/01/38	USD	225,000	257,837	248,329	0.01
AT&T Inc, 7.000%, 30/04/40	GBP	50,000	110,878	102,047	0.01
AT&T Inc, 5.550%, 15/08/41	USD	200,000	214,742	202,975	0.01
AT&T Inc, 4.250%, 01/06/43	GBP	150,000	219,480	214,770	0.01
AT&T Inc, 4.800%, 15/06/44	USD	500,000	509,204	459,581	0.02
AT&T Inc, 4.350%, 15/06/45	USD	126,000	115,535	108,089	0.01
AT&T Inc, 4.750%, 15/05/46	USD	185,000	171,806	168,765	0.01
Atmos Energy Corp, 5.500%, 15/06/41	USD	120,000	135,493	137,038	0.01
Autodesk Inc, 3.125%, 15/06/20	USD	100,000	100,265	100,211	0.01
AutoZone Inc, 3.700%, 15/04/22	USD	200,000	200,739	203,676	0.01
AvalonBay Communities Inc, 3.500%, 15/11/24	USD	100,000	99,297	98,939	0.01
Aviation Capital Group Corp, 3.875%, 27/09/16	USD	250,000	255,230	255,000	0.01
BA Covered Bond Issuer, 4.250%, 05/04/17	EUR	100,000	146,173	119,218	0.01
Baker Hughes Inc, 7.500%, 15/11/18	USD	35,000	41,132	41,190	0.00
Baker Hughes Inc, 5.125%, 15/09/40	USD	250,000	271,262	260,958	0.01
Bank of America Corp, 6.500%, 01/08/16	USD	50,000	52,793	52,782	0.00
Bank of America Corp, 4.625%, 07/08/17	EUR	100,000	140,053	120,907	0.01
Bank of America Corp, 6.000%, 01/09/17	USD	55,000	59,864	59,777	0.00
Bank of America Corp, 5.750%, 01/12/17	USD	550,000	590,071	599,248	0.03
Bank of America Corp, 2.000%, 11/01/18	USD	150,000	150,274	150,388	0.01
Bank of America Corp, 6.875%, 25/04/18	USD	130,000	146,631	146,716	0.01
Bank of America Corp, 5.650%, 01/05/18	USD	100,000	109,469	109,641	0.01
Bank of America Corp, 4.625%, 14/09/18	EUR	50,000	74,433	61,629	0.00
Bank of America Corp, 2.600%, 15/01/19	USD	364,000	365,284	367,339	0.02
Bank of America Corp, 2.650%, 01/04/19	USD	200,000	200,616	201,576	0.01
Bank of America Corp, 7.625%, 01/06/19	USD	50,000	58,857	59,301	0.00
Bank of America Corp, 2.250%, 21/04/20	USD	150,000	149,696	147,185	0.01
Bank of America Corp, 2.500%, 27/07/20	EUR	200,000	286,139	236,255	0.01
Bank of America Corp, 5.875%, 05/01/21	USD	200,000	222,475	227,827	0.01
Bank of America Corp, 6.125%, 15/09/21	GBP	250,000	470,814	460,644	0.02
Bank of America Corp, 3.300%, 11/01/23	USD	75,000	72,677	73,604	0.00
Bank of America Corp, 4.100%, 24/07/23	USD	50,000	50,715	51,473	0.00
Bank of America Corp, 4.125%, 22/01/24	USD	200,000	202,910	204,940	0.01
Bank of America Corp, 4.000%, 01/04/24	USD	200,000	202,476	203,479	0.01
Bank of America Corp, 4.200%, 26/08/24	USD	500,000	507,030	494,952	0.03
Bank of America Corp, 1.375%, 26/03/25	EUR	100,000	108,930	102,318	0.01
Bank of America Corp, 6.110%, 29/01/37	USD	400,000	413,513	445,626	0.02
Bank of America Corp, 5.875%, 07/02/42	USD	130,000	151,953	148,677	0.01
Bank of America Corp, 4.875%, 01/04/44	USD	200,000	208,006	202,244	0.01

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Bank of America NA, 5.300%, 15/03/17	USD	200,000	209,253	211,914	0.01
Bank of America NA, 1.650%, 26/03/18	USD	400,000	399,501	398,459	0.02
Bank of America NA, 1.750%, 05/06/18	USD	250,000	249,466	249,824	0.01
Bank of New York Mellon Corp, 1.350%, 06/03/18	USD	200,000	198,484	198,460	0.01
Bank of New York Mellon Corp, 2.200%, 04/03/19	USD	300,000	302,122	300,221	0.02
Bank of New York Mellon Corp, 3.550%, 23/09/21	USD	100,000	103,488	104,043	0.01
Bank of New York Mellon Corp, 3.000%, 24/02/25	USD	100,000	100,811	96,458	0.01
Bank One Corp, 7.625%, 15/10/26	USD	15,000	19,144	19,136	0.00
Barrick North America Finance LLC, 6.800%, 15/09/18	USD	150,000	169,586	170,266	0.01
Baxalta Inc, 2.000%, 22/06/18	USD	200,000	199,678	199,973	0.01
Baxter International Inc, 5.900%, 01/09/16	USD	15,000	15,852	15,861	0.00
Baxter International Inc, 5.375%, 01/06/18	USD	25,000	27,233	27,345	0.00
Baxter International Inc, 1.850%, 15/06/18	USD	100,000	99,979	99,444	0.01
Baxter International Inc, 4.500%, 15/08/19	USD	200,000	215,721	215,177	0.01
Bayer US Finance LLC, 3.375%, 08/10/24	USD	200,000	198,498	198,276	0.01
BB&T Corp, 1.600%, 15/08/17	USD	300,000	299,173	300,667	0.01
BB&T Corp, 5.250%, 01/11/19	USD	115,000	126,675	126,772	0.01
BB&T Corp, 2.450%, 15/01/20	USD	200,000	202,936	199,763	0.01
Bear Stearns Cos LLC, 6.400%, 02/10/17	USD	105,000	115,758	115,641	0.01
Bear Stearns Cos LLC, 7.250%, 01/02/18	USD	100,000	113,289	113,356	0.01
Becton Dickinson and Co, 1.750%, 08/11/16	USD	200,000	202,423	201,636	0.01
Becton Dickinson and Co, 3.875%, 15/05/24	USD	200,000	202,037	199,856	0.01
Becton Dickinson and Co, 5.000%, 12/11/40	USD	75,000	78,086	75,295	0.00
Becton Dickinson and Co, 4.685%, 15/12/44	USD	100,000	108,088	96,632	0.01
Bed Bath & Beyond Inc, 4.915%, 01/08/34	USD	20,000	20,000	19,263	0.00
Berkshire Hathaway Energy Co, 5.750%, 01/04/18	USD	200,000	219,840	220,844	0.01
Berkshire Hathaway Energy Co, 6.125%, 01/04/36	USD	35,000	42,301	40,935	0.00
Berkshire Hathaway Energy Co, 5.950%, 15/05/37	USD	200,000	242,579	229,381	0.01
Berkshire Hathaway Energy Co, 5.150%, 15/11/43	USD	250,000	283,362	264,463	0.01
Berkshire Hathaway Finance Corp, 1.600%, 15/05/17	USD	100,000	100,705	101,094	0.01
Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	USD	100,000	99,022	100,405	0.01
Berkshire Hathaway Inc, 1.550%, 09/02/18	USD	400,000	399,249	401,379	0.02
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	100,000	109,885	104,389	0.01
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	100,000	108,923	98,963	0.01
Berkshire Hathaway Inc, 1.625%, 16/03/35	EUR	100,000	109,872	92,473	0.00
Berkshire Hathaway Inc, 4.500%, 11/02/43	USD	100,000	101,063	99,336	0.01
BlackRock Inc, 6.250%, 15/09/17	USD	25,000	27,558	27,659	0.00
BlackRock Inc, 3.500%, 18/03/24	USD	150,000	149,563	151,636	0.01
Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	USD	100,000	101,793	98,164	0.01
BMW US Capital LLC, 1.250%, 20/07/16	EUR	100,000	138,736	112,720	0.01
Board of Trustees of The Leland Stanford Junior University, 4.750%, 01/05/19	USD	200,000	221,097	221,533	0.01
Boeing Co, 4.875%, 15/02/20	USD	30,000	33,127	33,538	0.00
Boeing Co, 6.875%, 15/03/39	USD	200,000	276,473	272,674	0.01
Boston Properties LP, 3.700%, 15/11/18	USD	200,000	209,431	210,587	0.01
Boston Properties LP, 3.850%, 01/02/23	USD	100,000	101,347	102,350	0.01
Brandywine Operating Partnership LP, 4.950%, 15/04/18	USD	200,000	210,137	212,768	0.01
Bristol-Myers Squibb Co, 3.250%, 01/11/23	USD	50,000	49,272	50,604	0.00
Bristol-Myers Squibb Co, 5.875%, 15/11/36	USD	111,000	131,112	132,282	0.01
Buckeye Partners LP, 5.850%, 15/11/43	USD	100,000	99,045	95,702	0.00
Burlington Northern Santa Fe LLC, 5.650%, 01/05/17	USD	30,000	32,351	32,249	0.00
Burlington Northern Santa Fe LLC, 3.750%, 01/04/24	USD	100,000	99,716	102,014	0.01
Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	USD	100,000	99,791	99,031	0.01
Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	USD	200,000	235,464	244,406	0.01
Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	USD	25,000	30,114	30,607	0.00
Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	USD	100,000	116,628	114,451	0.01
Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	USD	55,000	54,704	54,105	0.00
Campbell Soup Co, 3.050%, 15/07/17	USD	200,000	204,594	205,759	0.01
Capital One Financial Corp, 2.450%, 24/04/19	USD	250,000	250,270	249,559	0.01
Capital One Financial Corp, 4.750%, 15/07/21	USD	100,000	108,602	108,458	0.01
Capital One Financial Corp, 3.200%, 05/02/25	USD	150,000	149,646	141,266	0.01
Capital One NA, 1.500%, 05/09/17	USD	250,000	249,804	248,623	0.01
Cardinal Health Inc, 4.600%, 15/03/43	USD	200,000	205,703	188,856	0.01
Cardinal Health Inc, 4.900%, 15/09/45	USD	175,000	172,998	175,771	0.01
Cargill Inc, 4.875%, 29/05/17	EUR	50,000	73,435	60,509	0.00
Cargill Inc, 6.625%, 15/09/37	USD	150,000	185,779	190,931	0.01
Caterpillar Financial Services Corp, 5.450%, 15/04/18	USD	35,000	38,253	38,615	0.00
Caterpillar Financial Services Corp, 1.700%, 16/06/18	USD	250,000	249,978	250,975	0.01
Caterpillar Financial Services Corp, 7.050%, 01/10/18	USD	60,000	68,958	69,703	0.00

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Caterpillar Inc, 3.900%, 27/05/21	USD	100,000	106,096	106,518	0.01
Caterpillar Inc, 2.600%, 26/06/22	USD	200,000	194,965	194,940	0.01
Caterpillar Inc, 3.803%, 15/08/42	USD	325,000	294,956	296,735	0.01
CBRE Services Inc, 5.250%, 15/03/25	USD	200,000	208,935	207,000	0.01
CBS Corp, 3.375%, 01/03/22	USD	250,000	252,195	247,207	0.01
CBS Corp, 7.875%, 30/07/30	USD	30,000	39,225	39,004	0.00
CBS Corp, 4.850%, 01/07/42	USD	75,000	71,570	69,452	0.00
CDK Global Inc, 4.500%, 15/10/24	USD	65,000	65,000	65,074	0.00
Celgene Corp, 3.250%, 15/08/22	USD	100,000	98,653	98,843	0.01
Celgene Corp, 3.625%, 15/05/24	USD	100,000	99,697	99,553	0.01
CenterPoint Energy Houston Electric LLC, 4.500%, 01/04/44	USD	200,000	197,942	199,919	0.01
CF Industries Inc, 6.875%, 01/05/18	USD	130,000	144,641	146,239	0.01
CF Industries Inc, 4.950%, 01/06/43	USD	150,000	149,596	138,851	0.01
Charles Schwab Corp, 3.000%, 10/03/25	USD	100,000	99,593	97,087	0.01
Chevron Corp, 1.104%, 05/12/17	USD	300,000	298,645	298,680	0.01
Chevron Corp, 4.950%, 03/03/19	USD	200,000	220,567	220,946	0.01
Chevron Corp, 3.191%, 24/06/23	USD	125,000	125,075	125,658	0.01
Chubb Corp, 5.750%, 15/05/18	USD	25,000	27,620	27,830	0.00
Chubb Corp, 6.375%, 29/03/67	USD	200,000	222,139	209,000	0.01
Cigna Corp, 3.250%, 15/04/25	USD	250,000	240,202	236,199	0.01
Cisco Systems Inc, 1.100%, 03/03/17	USD	100,000	100,220	100,184	0.01
Cisco Systems Inc, 1.650%, 15/06/18	USD	100,000	99,983	100,303	0.01
Cisco Systems Inc, 4.950%, 15/02/19	USD	100,000	109,166	110,336	0.01
Cisco Systems Inc, 2.450%, 15/06/20	USD	100,000	99,866	100,566	0.01
Cisco Systems Inc, 2.900%, 04/03/21	USD	100,000	100,820	101,580	0.01
Cisco Systems Inc, 3.000%, 15/06/22	USD	100,000	100,106	100,367	0.01
Cisco Systems Inc, 3.500%, 15/06/25	USD	45,000	44,880	45,589	0.00
Cisco Systems Inc, 5.900%, 15/02/39	USD	200,000	234,279	235,531	0.01
Citigroup Inc, 1.350%, 10/03/17	USD	300,000	299,405	299,057	0.01
Citigroup Inc, 6.000%, 15/08/17	USD	90,000	97,689	97,955	0.01
Citigroup Inc, 6.125%, 21/11/17	USD	190,000	208,452	208,710	0.01
Citigroup Inc, 1.750%, 29/01/18	EUR	250,000	338,175	287,093	0.01
Citigroup Inc, 1.750%, 01/05/18	USD	150,000	148,694	148,993	0.01
Citigroup Inc, 2.500%, 26/09/18	USD	500,000	505,055	505,833	0.03
Citigroup Inc, 2.550%, 08/04/19	USD	300,000	301,590	301,841	0.02
Citigroup Inc, 8.500%, 22/05/19	USD	200,000	238,907	243,993	0.01
Citigroup Inc, 5.000%, 02/08/19	EUR	72,000	112,153	93,251	0.00
Citigroup Inc, 2.400%, 18/02/20	USD	100,000	99,796	98,880	0.01
Citigroup Inc, 1.375%, 27/10/21	EUR	200,000	254,221	220,527	0.01
Citigroup Inc, 4.500%, 14/01/22	USD	160,000	168,552	171,357	0.01
Citigroup Inc, 3.375%, 01/03/23	USD	150,000	147,765	148,902	0.01
Citigroup Inc, 3.750%, 16/06/24	USD	300,000	300,154	301,491	0.01
Citigroup Inc, 5.875%, 01/07/24	GBP	100,000	171,608	181,092	0.01
Citigroup Inc, 3.875%, 26/03/25	USD	200,000	191,492	191,530	0.01
Citigroup Inc, 4.400%, 10/06/25	USD	200,000	199,058	199,929	0.01
Citigroup Inc, 4.250%, 25/02/30	EUR	50,000	65,681	64,063	0.00
Citigroup Inc, 6.000%, 31/10/33	USD	200,000	205,361	219,440	0.01
Citigroup Inc, 6.800%, 25/06/38	GBP	100,000	225,570	221,174	0.01
Citigroup Inc, 6.675%, 13/09/43	USD	150,000	180,312	180,697	0.01
Clorox Co, 3.050%, 15/09/22	USD	200,000	195,526	194,876	0.01
CME Group Inc, 3.000%, 15/09/22	USD	300,000	298,588	300,298	0.02
CNOOC Finance 2015 USA LLC, 3.500%, 05/05/25	USD	250,000	247,724	240,806	0.01
Coca-Cola Co, 1.800%, 01/09/16	USD	200,000	201,969	202,578	0.01
Coca-Cola Co, 0.750%, 01/11/16	USD	200,000	199,757	199,950	0.01
Coca-Cola Co, 1.650%, 14/03/18	USD	50,000	49,913	50,364	0.00
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	111,894	105,715	0.01
Coca-Cola Co, 2.500%, 01/04/23	USD	100,000	95,673	96,535	0.01
Coca-Cola Co, 1.125%, 09/03/27	EUR	100,000	111,067	101,721	0.01
Coca-Cola Co, 1.625%, 09/03/35	EUR	100,000	111,687	95,286	0.00
Coca-Cola Enterprises Inc, 1.875%, 18/03/30	EUR	100,000	104,842	97,726	0.01
Colgate-Palmolive Co, 1.500%, 01/11/18	USD	100,000	99,601	100,342	0.01
Colgate-Palmolive Co, 2.300%, 03/05/22	USD	250,000	242,580	242,505	0.01
Columbia Pipeline Group Inc, 5.800%, 01/06/45	USD	150,000	154,905	146,815	0.01
Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22	USD	235,000	321,299	323,671	0.02
Comcast Corp, 6.300%, 15/11/17	USD	200,000	220,484	222,095	0.01
Comcast Corp, 5.700%, 15/05/18	USD	50,000	55,601	55,516	0.00
Comcast Corp, 3.125%, 15/07/22	USD	50,000	50,154	49,627	0.00
Comcast Corp, 2.850%, 15/01/23	USD	300,000	305,264	291,949	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Comcast Corp, 3.600%, 01/03/24	USD	50,000	50,120	50,503	0.00
Comcast Corp, 5.650%, 15/06/35	USD	35,000	40,350	39,508	0.00
Comcast Corp, 6.500%, 15/11/35	USD	300,000	372,263	371,538	0.02
Comcast Corp, 6.450%, 15/03/37	USD	35,000	43,481	42,881	0.00
Comcast Corp, 6.400%, 15/05/38	USD	150,000	188,694	184,237	0.01
Comcast Corp, 6.550%, 01/07/39	USD	50,000	64,086	61,795	0.00
Comerica Inc, 2.125%, 23/05/19	USD	100,000	100,000	98,878	0.01
Commonwealth Edison Co, 5.800%, 15/03/18	USD	35,000	38,614	38,980	0.00
Commonwealth Edison Co, 2.150%, 15/01/19	USD	200,000	201,890	199,469	0.01
Commonwealth Edison Co, 5.900%, 15/03/36	USD	200,000	237,818	238,284	0.01
ConAgra Foods Inc, 1.900%, 25/01/18	USD	50,000	49,819	49,326	0.00
ConAgra Foods Inc, 3.200%, 25/01/23	USD	200,000	194,739	183,669	0.01
ConocoPhillips, 5.200%, 15/05/18	USD	35,000	38,157	38,528	0.00
ConocoPhillips, 5.900%, 15/10/32	USD	15,000	18,131	17,400	0.00
ConocoPhillips, 6.500%, 01/02/39	USD	200,000	251,995	246,957	0.01
ConocoPhillips Co, 2.200%, 15/05/20	USD	45,000	44,959	44,632	0.00
ConocoPhillips Co, 2.400%, 15/12/22	USD	200,000	196,533	189,663	0.01
ConocoPhillips Holding Co, 6.950%, 15/04/29	USD	50,000	65,150	64,374	0.00
Consolidated Edison Co of New York Inc, 5.850%, 01/04/18	USD	35,000	38,419	38,991	0.00
Consolidated Edison Co of New York Inc, 6.650%, 01/04/19	USD	100,000	116,016	115,897	0.01
Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	USD	15,000	19,527	19,717	0.00
Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	USD	200,000	241,187	233,364	0.01
Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	USD	100,000	99,920	98,052	0.01
Consumers Energy Co, 3.375%, 15/08/23	USD	75,000	75,693	76,252	0.00
Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	USD	110,623	111,206	112,282	0.01
Continental Resources Inc, 5.000%, 15/09/22	USD	200,000	215,346	194,500	0.01
Continental Resources Inc, 4.500%, 15/04/23	USD	100,000	103,108	96,150	0.00
Corning Inc, 4.750%, 15/03/42	USD	100,000	105,316	100,413	0.01
Costco Wholesale Corp, 5.500%, 15/03/17	USD	15,000	16,089	16,128	0.00
Costco Wholesale Corp, 1.700%, 15/12/19	USD	225,000	220,949	221,867	0.01
Coventry Health Care Inc, 5.450%, 15/06/21	USD	300,000	330,747	334,486	0.02
Cox Communications Inc, 2.950%, 30/06/23	USD	200,000	188,979	187,524	0.01
Cox Communications Inc, 4.700%, 15/12/42	USD	100,000	93,695	89,483	0.00
CRH America Inc, 8.125%, 15/07/18	USD	35,000	40,869	41,013	0.00
CSX Corp, 6.250%, 15/03/18	USD	150,000	166,057	167,695	0.01
CSX Corp, 6.150%, 01/05/37	USD	25,000	30,152	29,752	0.00
CSX Corp, 4.100%, 15/03/44	USD	216,000	198,313	196,562	0.01
CSX Corp, 4.500%, 01/08/54	USD	150,000	149,644	139,788	0.01
CVS Health Corp, 5.750%, 01/06/17	USD	35,000	37,876	37,842	0.00
CVS Health Corp, 2.250%, 12/08/19	USD	200,000	199,921	198,997	0.01
CVS Health Corp, 2.750%, 01/12/22	USD	100,000	96,240	95,869	0.00
CVS Health Corp, 6.250%, 01/06/27	USD	45,000	54,468	54,122	0.00
CVS Health Corp, 5.300%, 05/12/43	USD	150,000	157,335	160,930	0.01
Daimler Finance North America LLC, 1.450%, 01/08/16	USD	250,000	251,622	251,293	0.01
Daimler Finance North America LLC, 1.125%, 10/03/17	USD	200,000	199,836	198,855	0.01
Daimler Finance North America LLC, 1.875%, 11/01/18	USD	150,000	150,146	150,297	0.01
Daimler Finance North America LLC, 2.375%, 01/08/18	USD	150,000	151,484	151,697	0.01
Daimler Finance North America LLC, 2.450%, 18/05/20	USD	150,000	148,939	148,848	0.01
Danaher Corp, 5.400%, 01/03/19	USD	265,000	294,837	295,417	0.01
DDR Corp, 3.625%, 01/02/25	USD	100,000	99,292	95,239	0.00
Delphi Corp, 4.150%, 15/03/24	USD	140,000	140,763	143,982	0.01
Delta Air Lines 2007-1 Class A Pass Through Trust, 6.821%, 10/08/22	USD	24,205	28,100	27,654	0.00
Devon Energy Corp, 3.250%, 15/05/22	USD	150,000	149,668	147,866	0.01
Devon Energy Corp, 7.950%, 15/04/32	USD	200,000	261,298	259,156	0.01
Digital Realty Trust LP, 3.625%, 01/10/22	USD	250,000	242,684	243,614	0.01
DIRECTV Holdings LLC, 5.875%, 01/10/19	USD	50,000	56,365	56,271	0.00
DIRECTV Holdings LLC, 5.200%, 15/03/20	USD	200,000	217,307	219,827	0.01
DIRECTV Holdings LLC, 3.800%, 15/03/22	USD	50,000	50,947	50,280	0.00
DIRECTV Holdings LLC, 4.450%, 01/04/24	USD	100,000	101,978	102,459	0.01
DIRECTV Holdings LLC, 6.375%, 01/03/41	USD	200,000	216,492	217,435	0.01
Discover Bank, 7.000%, 15/04/20	USD	200,000	227,101	232,535	0.01
Discover Bank, 3.100%, 04/06/20	USD	250,000	249,703	250,356	0.01
Discovery Communications LLC, 5.050%, 01/06/20	USD	100,000	109,768	108,930	0.01
Discovery Communications LLC, 4.950%, 15/05/42	USD	150,000	148,530	139,032	0.01
Dominion Gas Holdings LLC, 4.600%, 15/12/44	USD	200,000	209,255	186,213	0.01
Dominion Resources Inc, 1.250%, 15/03/17	USD	85,000	84,950	84,759	0.00
Dominion Resources Inc, 5.200%, 15/08/19	USD	40,000	44,225	44,026	0.00
Dominion Resources Inc, 3.625%, 01/12/24	USD	150,000	152,445	147,886	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Dominion Resources Inc, 5.250%, 01/08/33	USD	10,000	11,042	10,512	0.00
Dominion Resources Inc, 4.900%, 01/08/41	USD	50,000	51,686	50,200	0.00
Dow Chemical Co, 4.250%, 15/11/20	USD	50,000	53,111	53,122	0.00
Dow Chemical Co, 4.125%, 15/11/21	USD	150,000	157,500	156,148	0.01
Dow Chemical Co, 7.375%, 01/11/29	USD	255,000	322,934	319,900	0.02
Dow Chemical Co, 4.375%, 15/11/42	USD	200,000	183,797	179,478	0.01
DTE Electric Co, 4.300%, 01/07/44	USD	100,000	99,854	98,497	0.01
DTE Energy Co, 3.850%, 01/12/23	USD	75,000	76,333	76,668	0.00
Duke Energy Carolinas LLC, 7.000%, 15/11/18	USD	200,000	232,744	234,487	0.01
Duke Energy Carolinas LLC, 6.000%, 15/01/38	USD	25,000	30,892	30,510	0.00
Duke Energy Carolinas LLC, 3.750%, 01/06/45	USD	100,000	99,174	91,527	0.00
Duke Energy Corp, 1.625%, 15/08/17	USD	50,000	50,106	50,142	0.00
Duke Energy Corp, 3.950%, 15/10/23	USD	200,000	205,185	207,905	0.01
Duke Energy Florida Inc, 6.400%, 15/06/38	USD	25,000	32,293	31,872	0.00
Duke Energy Ohio Inc, 3.800%, 01/09/23	USD	150,000	152,805	156,419	0.01
Duke Energy Progress Inc, 3.000%, 15/09/21	USD	100,000	100,879	101,484	0.01
Duke Energy Progress Inc, 4.150%, 01/12/44	USD	105,000	104,648	101,156	0.01
Duke Realty LP, 3.750%, 01/12/24	USD	100,000	98,869	98,560	0.01
Dun & Bradstreet Corp, 4.000%, 15/06/20	USD	50,000	49,807	50,268	0.00
Eastman Chemical Co, 2.400%, 01/06/17	USD	50,000	50,696	50,668	0.00
Eaton Corp, 1.500%, 02/11/17	USD	100,000	99,981	99,683	0.01
Eaton Corp, 4.150%, 02/11/42	USD	200,000	190,426	184,542	0.01
eBay Inc, 1.350%, 15/07/17	USD	100,000	99,852	99,623	0.01
eBay Inc, 3.250%, 15/10/20	USD	200,000	206,017	204,880	0.01
Ecolab Inc, 2.250%, 12/01/20	USD	100,000	99,957	98,815	0.01
Ecolab Inc, 4.350%, 08/12/21	USD	100,000	107,430	107,070	0.01
El du Pont de Nemours & Co, 5.250%, 15/12/16	USD	25,000	26,503	26,472	0.00
El du Pont de Nemours & Co, 6.000%, 15/07/18	USD	35,000	39,330	39,224	0.00
El du Pont de Nemours & Co, 4.625%, 15/01/20	USD	300,000	327,766	326,809	0.02
El du Pont de Nemours & Co, 2.800%, 15/02/23	USD	220,000	215,759	213,154	0.01
El Paso Pipeline Partners Operating Co LLC, 4.300%, 01/05/24	USD	250,000	251,311	242,224	0.01
Eli Lilly & Co, 5.200%, 15/03/17	USD	25,000	26,600	26,754	0.00
Eli Lilly & Co, 2.750%, 01/06/25	USD	200,000	192,239	192,663	0.01
Eli Lilly & Co, 1.625%, 02/06/26	EUR	100,000	108,478	108,038	0.01
Eli Lilly & Co, 5.550%, 15/03/37	EUR	35,000	40,845	40,847	0.00
Embarq Corp, 7.995%, 01/06/36	USD	50,000	54,670	54,875	0.00
EMC Corp, 1.875%, 01/06/18	USD	200,000	198,645	200,171	0.01
EMC Corp, 2.650%, 01/06/20	USD	100,000	100,010	100,558	0.01
EMD Finance LLC, 2.950%, 19/03/22	USD	100,000	101,346	97,543	0.01
EMD Finance LLC, 3.250%, 19/03/25	USD	100,000	101,614	96,875	0.01
Emerson Electric Co, 3.150%, 01/06/25	USD	150,000	151,247	146,933	0.01
Enbridge Energy Partners LP, 6.500%, 15/04/18	USD	200,000	219,608	221,443	0.01
Energy Transfer Partners LP, 2.500%, 15/06/18	USD	175,000	175,187	175,126	0.01
Energy Transfer Partners LP, 6.700%, 01/07/18	USD	200,000	222,644	222,328	0.01
Energy Transfer Partners LP, 4.150%, 01/10/20	USD	50,000	51,550	51,200	0.00
Energy Transfer Partners LP, 3.600%, 01/02/23	USD	150,000	147,339	140,629	0.01
Energy Transfer Partners LP, 4.050%, 15/03/25	USD	150,000	143,402	141,297	0.01
Energy Transfer Partners LP, 4.750%, 15/01/26	USD	50,000	49,638	49,572	0.00
Energy Transfer Partners LP, 7.500%, 01/07/38	USD	5,000	6,350	5,676	0.00
Energy Transfer Partners LP, 6.050%, 01/06/41	USD	200,000	208,499	195,584	0.01
Energy Transfer Partners LP, 6.125%, 15/12/45	USD	50,000	49,810	50,225	0.00
EnLink Midstream Partners LP, 4.400%, 01/04/24	USD	100,000	99,852	99,892	0.01
Entergy Texas Inc, 7.125%, 01/02/19	USD	200,000	227,070	232,643	0.01
Enterprise Products Operating LLC, 6.500%, 31/01/19	USD	200,000	227,819	228,129	0.01
Enterprise Products Operating LLC, 5.200%, 01/09/20	USD	200,000	224,013	221,630	0.01
Enterprise Products Operating LLC, 3.350%, 15/03/23	USD	50,000	49,095	48,624	0.00
Enterprise Products Operating LLC, 3.900%, 15/02/24	USD	100,000	100,398	100,041	0.01
Enterprise Products Operating LLC, 6.125%, 15/10/39	USD	25,000	29,342	27,354	0.00
Enterprise Products Operating LLC, 5.950%, 01/02/41	USD	130,000	142,973	139,428	0.01
Enterprise Products Operating LLC, 4.850%, 15/08/42	USD	250,000	257,186	233,822	0.01
Enterprise Products Operating LLC, 4.900%, 15/05/46	USD	150,000	150,891	141,741	0.01
EOG Resources Inc, 5.875%, 15/09/17	USD	100,000	109,389	109,251	0.01
EOG Resources Inc, 5.625%, 01/06/19	USD	25,000	28,146	28,117	0.00
EOG Resources Inc, 2.625%, 15/03/23	USD	100,000	95,309	96,203	0.00
EQT Corp, 6.500%, 01/04/18	USD	15,000	16,291	16,502	0.00
ERAC USA Finance LLC, 2.800%, 01/11/18	USD	300,000	307,843	304,351	0.02
ERAC USA Finance LLC, 2.350%, 15/10/19	USD	200,000	198,440	196,794	0.01
ERP Operating LP, 5.750%, 15/06/17	USD	200,000	214,754	216,368	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
ERP Operating LP, 4.625%, 15/12/21	USD	100,000	107,865	108,679	0.01
Essex Portfolio LP, 3.875%, 01/05/24	USD	50,000	49,663	50,513	0.00
Estee Lauder Cos Inc, 4.375%, 15/06/45	USD	50,000	49,002	48,948	0.00
Exelon Corp, 2.850%, 15/06/20	USD	150,000	150,352	150,896	0.01
Exelon Corp, 5.625%, 15/06/35	USD	25,000	27,335	26,559	0.00
Exelon Generation Co LLC, 5.600%, 15/06/42	USD	50,000	53,100	50,190	0.00
Express Scripts Holding Co, 4.750%, 15/11/21	USD	100,000	108,589	107,801	0.01
Express Scripts Holding Co, 3.900%, 15/02/22	USD	225,000	232,374	230,484	0.01
Express Scripts Holding Co, 6.125%, 15/11/41	USD	50,000	59,653	57,605	0.00
Exxon Mobil Corp, 1.819%, 15/03/19	USD	200,000	203,427	199,934	0.01
Exxon Mobil Corp, 1.912%, 06/03/20	USD	200,000	201,706	198,521	0.01
Exxon Mobil Corp, 3.176%, 15/03/24	USD	100,000	100,000	101,050	0.01
Exxon Mobil Corp, 2.709%, 06/03/25	USD	200,000	201,311	192,942	0.01
FedEx Corp, 4.000%, 15/01/24	USD	50,000	51,006	51,592	0.00
FedEx Corp, 3.200%, 01/02/25	USD	250,000	257,103	241,276	0.01
Fidelity National Information Services Inc, 3.500%, 15/04/23	USD	100,000	96,899	96,911	0.01
Fifth Third Bancorp, 5.450%, 15/01/17	USD	35,000	37,024	36,882	0.00
Fifth Third Bancorp, 4.500%, 01/06/18	USD	200,000	210,084	212,663	0.01
Fifth Third Bancorp, 8.250%, 01/03/38	USD	200,000	264,014	281,587	0.01
First Tennessee Bank NA, 2.950%, 01/12/19	USD	250,000	250,539	249,192	0.01
Fiserv Inc, 3.500%, 01/10/22	USD	200,000	199,956	199,559	0.01
Florida Power & Light Co, 3.250%, 01/06/24	USD	200,000	202,432	200,962	0.01
Florida Power & Light Co, 5.625%, 01/04/34	USD	25,000	29,604	29,331	0.00
Florida Power & Light Co, 5.950%, 01/02/38	USD	175,000	213,270	215,809	0.01
Flowserve Corp, 4.000%, 15/11/23	USD	21,000	20,918	21,139	0.00
FMC Technologies Inc, 3.450%, 01/10/22	USD	100,000	97,413	95,929	0.00
Ford Motor Co, 6.625%, 01/10/28	USD	200,000	223,948	240,181	0.01
Ford Motor Co, 7.450%, 16/07/31	USD	100,000	120,357	127,165	0.01
Ford Motor Co, 4.750%, 15/01/43	USD	200,000	199,641	192,500	0.01
Ford Motor Credit Co LLC, 3.000%, 12/06/17	USD	200,000	201,562	204,422	0.01
Ford Motor Credit Co LLC, 1.724%, 06/12/17	USD	200,000	200,032	198,655	0.01
Ford Motor Credit Co LLC, 5.000%, 15/05/18	USD	200,000	215,879	214,836	0.01
Ford Motor Credit Co LLC, 2.459%, 27/03/20	USD	200,000	196,510	196,479	0.01
Ford Motor Credit Co LLC, 5.875%, 02/08/21	USD	200,000	228,574	226,668	0.01
Franklin Resources Inc, 2.850%, 30/03/25	USD	100,000	99,831	95,835	0.00
Freeport-McMoRan Inc, 2.375%, 15/03/18	USD	150,000	148,487	148,561	0.01
Freeport-McMoRan Inc, 3.100%, 15/03/20	USD	250,000	237,681	245,386	0.01
Freeport-McMoRan Inc, 3.875%, 15/03/23	USD	125,000	123,037	113,590	0.01
Freeport-McMoRan Inc, 5.450%, 15/03/43	USD	100,000	102,154	82,690	0.00
GATX Corp, 1.250%, 04/03/17	USD	150,000	149,751	148,794	0.01
General Dynamics Corp, 2.250%, 15/11/22	USD	200,000	189,347	189,197	0.01
General Electric Capital Corp, 1.500%, 12/07/16	USD	150,000	151,024	151,170	0.01
General Electric Capital Corp, 3.350%, 17/10/16	USD	200,000	206,171	206,399	0.01
General Electric Capital Corp, 5.375%, 20/10/16	USD	200,000	209,655	211,675	0.01
General Electric Capital Corp, 2.300%, 27/04/17	USD	400,000	405,793	407,987	0.02
General Electric Capital Corp, 5.625%, 15/09/17	USD	35,000	38,110	38,169	0.00
General Electric Capital Corp, 1.625%, 19/10/17	CHF	100,000	108,480	111,979	0.01
General Electric Capital Corp, 1.625%, 02/04/18	USD	200,000	200,062	200,323	0.01
General Electric Capital Corp, 5.625%, 01/05/18	USD	50,000	55,004	55,266	0.00
General Electric Capital Corp, 2.300%, 14/01/19	USD	400,000	405,315	404,372	0.02
General Electric Capital Corp, 5.550%, 04/05/20	USD	190,000	211,015	216,001	0.01
General Electric Capital Corp, 4.625%, 07/01/21	USD	250,000	275,928	274,131	0.01
General Electric Capital Corp, 4.650%, 17/10/21	USD	175,000	187,630	192,726	0.01
General Electric Capital Corp, 3.150%, 07/09/22	USD	150,000	149,873	150,147	0.01
General Electric Capital Corp, 3.100%, 09/01/23	USD	100,000	97,123	99,440	0.01
General Electric Capital Corp, 6.750%, 15/03/32	USD	240,000	291,595	311,493	0.02
General Electric Capital Corp, 4.125%, 19/09/35	EUR	100,000	134,882	134,027	0.01
General Electric Capital Corp, 4.875%, 18/09/37	GBP	50,000	76,011	87,599	0.00
General Electric Capital Corp, 5.875%, 14/01/38	USD	375,000	429,152	448,011	0.02
General Electric Capital Corp, 6.875%, 10/01/39	USD	200,000	246,379	267,359	0.01
General Electric Capital Corp, 5.375%, 18/12/40	GBP	50,000	97,812	98,957	0.01
General Electric Capital Corp, 5.500%, 15/09/67	EUR	50,000	68,514	59,053	0.00
General Electric Capital Corp, 6.500%, 15/09/67	GBP	50,000	81,730	82,763	0.00
General Electric Co, 5.250%, 06/12/17	USD	290,000	316,154	316,159	0.02
General Electric Co, 2.700%, 09/10/22	USD	400,000	391,877	390,047	0.02
General Electric Co, 4.500%, 11/03/44	USD	150,000	152,569	151,147	0.01
General Mills Inc, 5.700%, 15/02/17	USD	25,000	26,771	26,702	0.00
General Mills Inc, 2.200%, 21/10/19	USD	200,000	199,659	197,737	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
General Mills Inc, 3.150%, 15/12/21	USD	100,000	101,587	100,532	0.01
General Motors Co, 5.200%, 01/04/45	USD	150,000	147,378	147,046	0.01
General Motors Financial Co Inc, 2.400%, 10/04/18	USD	250,000	250,843	250,500	0.01
General Motors Financial Co Inc, 3.450%, 10/04/22	USD	250,000	244,956	244,936	0.01
General Motors Financial Co Inc, 4.000%, 15/01/25	USD	200,000	196,555	196,353	0.01
George Washington University, 4.300%, 15/09/44	USD	50,000	50,000	45,929	0.00
Georgia Power Co, 4.750%, 01/09/40	USD	100,000	105,173	101,585	0.01
Georgia-Pacific LLC, 5.400%, 01/11/20	USD	250,000	282,924	278,988	0.01
Gilead Sciences Inc, 4.400%, 01/12/21	USD	300,000	322,239	326,514	0.02
Gilead Sciences Inc, 4.800%, 01/04/44	USD	200,000	210,101	204,926	0.01
GlaxoSmithKline Capital Inc, 5.650%, 15/05/18	USD	150,000	166,036	167,413	0.01
GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	USD	100,000	97,152	97,388	0.01
GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	USD	210,000	231,261	236,781	0.01
Glencore Funding LLC, 2.500%, 15/01/19	USD	55,000	54,931	54,304	0.00
Glencore Funding LLC, 4.125%, 30/05/23	USD	100,000	95,595	96,015	0.00
Glencore Funding LLC, 4.625%, 29/04/24	USD	125,000	124,554	123,131	0.01
Goldman Sachs Group Inc, 5.950%, 18/01/18	USD	90,000	98,411	98,868	0.01
Goldman Sachs Group Inc, 2.375%, 22/01/18	USD	250,000	252,514	253,298	0.01
Goldman Sachs Group Inc, 6.150%, 01/04/18	USD	350,000	388,059	388,519	0.02
Goldman Sachs Group Inc, 6.375%, 02/05/18	EUR	23,000	35,792	29,717	0.00
Goldman Sachs Group Inc, 2.900%, 19/07/18	USD	100,000	101,890	102,457	0.01
Goldman Sachs Group Inc, 2.625%, 31/01/19	USD	100,000	100,931	101,012	0.01
Goldman Sachs Group Inc, 7.500%, 15/02/19	USD	700,000	802,039	821,034	0.04
Goldman Sachs Group Inc, 2.550%, 23/10/19	USD	250,000	249,558	249,708	0.01
Goldman Sachs Group Inc, 5.125%, 23/10/19	EUR	100,000	146,460	130,505	0.01
Goldman Sachs Group Inc, 5.375%, 15/03/20	USD	100,000	109,965	111,142	0.01
Goldman Sachs Group Inc, 5.250%, 27/07/21	USD	100,000	108,206	111,065	0.01
Goldman Sachs Group Inc, 4.700%, 08/09/21	AUD	300,000	254,415	237,493	0.01
Goldman Sachs Group Inc, 4.750%, 12/10/21	EUR	37,000	56,073	47,282	0.00
Goldman Sachs Group Inc, 5.750%, 24/01/22	USD	100,000	112,153	113,504	0.01
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	100,000	143,757	121,776	0.01
Goldman Sachs Group Inc, 4.000%, 03/03/24	USD	85,000	85,187	86,028	0.00
Goldman Sachs Group Inc, 2.125%, 30/09/24	EUR	100,000	127,242	110,766	0.01
Goldman Sachs Group Inc, 5.950%, 15/01/27	USD	300,000	345,674	334,968	0.02
Goldman Sachs Group Inc, 7.250%, 10/04/28	GBP	100,000	216,186	209,904	0.01
Goldman Sachs Group Inc, 6.125%, 15/02/33	USD	195,000	218,093	230,050	0.01
Goldman Sachs Group Inc, 6.450%, 01/05/36	USD	80,000	89,960	90,182	0.00
Goldman Sachs Group Inc, 6.750%, 01/10/37	USD	200,000	209,942	234,061	0.01
Goldman Sachs Group Inc, 6.875%, 18/01/38	GBP	50,000	90,136	99,774	0.01
Goldman Sachs Group Inc, 6.250%, 01/02/41	USD	150,000	180,321	176,839	0.01
Goldman Sachs Group Inc, 5.150%, 22/05/45	USD	200,000	194,962	193,413	0.01
Google Inc, 3.625%, 19/05/21	USD	200,000	210,679	212,479	0.01
GTE Corp, 6.940%, 15/04/28	USD	200,000	239,981	237,693	0.01
Guardian Life Insurance Co of America, 4.875%, 19/06/64	USD	300,000	301,538	286,735	0.01
Halliburton Co, 6.700%, 15/09/38	USD	100,000	130,464	123,623	0.01
Halliburton Co, 7.450%, 15/09/39	USD	200,000	276,388	265,847	0.01
Harley-Davidson Financial Services Inc, 2.700%, 15/03/17	USD	80,000	81,916	81,761	0.00
Harris Corp, 1.999%, 27/04/18	USD	100,000	100,558	99,738	0.01
Harris Corp, 3.832%, 27/04/25	USD	50,000	50,000	48,591	0.00
Harris Corp, 5.054%, 27/04/45	USD	70,000	70,000	66,206	0.00
Hartford Financial Services Group Inc, 5.125%, 15/04/22	USD	180,000	196,791	197,710	0.01
Hartford Financial Services Group Inc, 6.100%, 01/10/41	USD	150,000	171,648	177,104	0.01
HCP Inc, 6.300%, 15/09/16	USD	200,000	210,511	211,947	0.01
HCP Inc, 6.000%, 30/01/17	USD	5,000	5,370	5,339	0.00
HCP Inc, 6.700%, 30/01/18	USD	15,000	16,792	16,706	0.00
HCP Inc, 4.250%, 15/11/23	USD	100,000	99,856	100,792	0.01
Health Care REIT Inc, 4.000%, 01/06/25	USD	50,000	49,963	49,058	0.00
Health Care REIT Inc, 6.500%, 15/03/41	USD	150,000	187,266	177,863	0.01
Healthcare Trust of America Holdings LP, 3.375%, 15/07/21	USD	50,000	49,660	49,855	0.00
Hess Corp, 8.125%, 15/02/19	USD	200,000	234,120	236,976	0.01
Hess Corp, 7.300%, 15/08/31	USD	15,000	19,398	17,469	0.00
Hess Corp, 7.125%, 15/03/33	USD	25,000	32,216	29,145	0.00
Hess Corp, 5.600%, 15/02/41	USD	50,000	55,670	50,733	0.00
Hewlett-Packard Co, 3.300%, 09/12/16	USD	200,000	203,280	205,426	0.01
Hewlett-Packard Co, 2.600%, 15/09/17	USD	225,000	226,672	228,683	0.01
Hewlett-Packard Co, 5.500%, 01/03/18	USD	35,000	38,120	38,170	0.00
Hewlett-Packard Co, 2.750%, 14/01/19	USD	200,000	203,390	201,828	0.01
Hewlett-Packard Co, 6.000%, 15/09/41	USD	100,000	113,254	98,661	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
HJ Heinz Co, 1.600%, 30/06/17	USD	30,000	29,981	30,036	0.00
HJ Heinz Co, 2.000%, 02/07/18	USD	30,000	29,940	30,022	0.00
HJ Heinz Co, 2.800%, 02/07/20	USD	50,000	49,887	50,073	0.00
HJ Heinz Co, 3.500%, 15/07/22	USD	50,000	49,882	50,179	0.00
HJ Heinz Co, 3.950%, 15/07/25	USD	50,000	49,934	50,429	0.00
HJ Heinz Co, 5.000%, 15/07/35	USD	20,000	19,810	20,319	0.00
HJ Heinz Co, 5.200%, 15/07/45	USD	20,000	19,921	20,544	0.00
Home Depot Inc, 2.250%, 10/09/18	USD	150,000	152,357	153,107	0.01
Home Depot Inc, 3.950%, 15/09/20	USD	200,000	211,608	214,612	0.01
Home Depot Inc, 5.875%, 16/12/36	USD	200,000	236,207	239,066	0.01
Home Depot Inc, 5.400%, 15/09/40	USD	100,000	113,239	112,813	0.01
Honeywell International Inc, 5.300%, 01/03/18	USD	15,000	16,409	16,507	0.00
Honeywell International Inc, 5.000%, 15/02/19	USD	200,000	220,279	221,982	0.01
Honeywell International Inc, 5.700%, 15/03/36	USD	10,000	11,898	11,766	0.00
Honeywell International Inc, 5.700%, 15/03/37	USD	25,000	29,885	29,621	0.00
Host Hotels & Resorts LP, 3.750%, 15/10/23	USD	200,000	192,894	196,020	0.01
Howard Hughes Medical Institute, 3.500%, 01/09/23	USD	250,000	247,893	257,447	0.01
HSBC Bank USA NA, 6.000%, 09/08/17	USD	340,000	365,551	369,452	0.02
HSBC Bank USA NA, 4.875%, 24/08/20	USD	200,000	212,850	220,480	0.01
HSBC Finance Corp, 4.875%, 30/05/17	EUR	100,000	140,648	120,834	0.01
HSBC Finance Corp, 6.676%, 15/01/21	USD	330,000	369,024	380,944	0.02
Humana Inc, 7.200%, 15/06/18	USD	35,000	39,826	40,095	0.00
Huntington National Bank, 2.400%, 01/04/20	USD	250,000	249,706	246,357	0.01
Hyundai Capital America, 1.450%, 06/02/17	USD	100,000	100,496	99,970	0.01
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	100,000	110,440	107,838	0.01
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	100,000	110,505	104,189	0.01
Illinois Tool Works Inc, 3.900%, 01/09/42	USD	300,000	277,552	276,696	0.01
Ingersoll-Rand Global Holding Co Ltd, 6.875%, 15/08/18	USD	200,000	222,643	228,092	0.01
Ingram Micro Inc, 4.950%, 15/12/24	USD	50,000	49,834	50,799	0.00
Intel Corp, 1.950%, 01/10/16	USD	50,000	50,735	50,752	0.00
Intel Corp, 1.350%, 15/12/17	USD	200,000	198,749	199,574	0.01
Intel Corp, 3.300%, 01/10/21	USD	150,000	153,698	155,768	0.01
Intel Corp, 2.700%, 15/12/22	USD	200,000	192,320	195,177	0.01
Intercontinental Exchange Inc, 4.000%, 15/10/23	USD	250,000	260,642	258,840	0.01
International Business Machines Corp, 1.950%, 22/07/16	USD	100,000	101,406	101,434	0.01
International Business Machines Corp, 1.125%, 06/02/18	USD	200,000	199,471	198,629	0.01
International Business Machines Corp, 7.625%, 15/10/18	USD	200,000	235,631	236,720	0.01
International Business Machines Corp, 1.375%, 19/11/19	EUR	100,000	130,645	115,047	0.01
International Business Machines Corp, 1.875%, 01/08/22	USD	100,000	92,697	92,964	0.00
International Business Machines Corp, 2.875%, 07/11/25	EUR	100,000	145,956	122,172	0.01
International Business Machines Corp, 5.875%, 29/11/32	USD	200,000	240,682	241,289	0.01
International Business Machines Corp, 4.000%, 20/06/42	USD	200,000	190,530	179,788	0.01
International Paper Co, 7.950%, 15/06/18	USD	35,000	40,731	40,570	0.00
International Paper Co, 7.500%, 15/08/21	USD	225,000	270,967	273,115	0.01
International Paper Co, 3.650%, 15/06/24	USD	200,000	200,673	196,632	0.01
Interpublic Group of Cos Inc, 4.200%, 15/04/24	USD	100,000	101,507	101,212	0.01
Intuit Inc, 5.750%, 15/03/17	USD	15,000	16,068	16,072	0.00
ITC Holdings Corp, 3.650%, 15/06/24	USD	25,000	24,925	24,653	0.00
Jefferies Group LLC, 6.875%, 15/04/21	USD	550,000	609,826	622,502	0.03
JM Smucker Co, 3.500%, 15/03/25	USD	200,000	197,931	194,619	0.01
JM Smucker Co, 4.375%, 15/03/45	USD	200,000	187,608	183,000	0.01
John Deere Capital Corp, 1.050%, 11/10/16	USD	100,000	99,946	100,306	0.01
John Deere Capital Corp, 1.125%, 12/06/17	USD	500,000	501,033	499,869	0.03
John Deere Capital Corp, 1.700%, 15/01/20	USD	300,000	291,665	291,924	0.01
John Deere Capital Corp, 2.800%, 27/01/23	USD	100,000	97,585	98,558	0.01
Johnson & Johnson, 0.700%, 28/11/16	USD	300,000	300,601	300,048	0.02
Johnson & Johnson, 5.150%, 15/07/18	USD	140,000	154,835	155,413	0.01
Johnson & Johnson, 4.750%, 06/11/19	EUR	100,000	152,145	132,066	0.01
Johnson & Johnson, 5.950%, 15/08/37	USD	35,000	44,238	43,638	0.00
Johnson & Johnson, 4.500%, 01/09/40	USD	100,000	105,790	105,073	0.01
Johnson Controls Inc, 5.700%, 01/03/41	USD	140,000	150,265	151,470	0.01
JPMorgan Chase & Co, 3.150%, 05/07/16	USD	150,000	153,012	153,177	0.01
JPMorgan Chase & Co, 1.350%, 15/02/17	USD	200,000	200,258	200,036	0.01
JPMorgan Chase & Co, 6.000%, 15/01/18	USD	200,000	218,205	219,996	0.01
JPMorgan Chase & Co, 1.800%, 25/01/18	USD	250,000	249,154	250,033	0.01
JPMorgan Chase & Co, 1.700%, 01/03/18	USD	225,000	224,948	224,156	0.01
JPMorgan Chase & Co, 1.625%, 15/05/18	USD	150,000	148,858	148,666	0.01
JPMorgan Chase & Co, 2.350%, 28/01/19	USD	250,000	251,510	250,439	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
JPMorgan Chase & Co, 4.400%, 22/07/20	USD	100,000	107,226	107,847	0.01
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	50,000	76,096	63,446	0.00
JPMorgan Chase & Co, 4.250%, 15/10/20	USD	100,000	105,235	106,935	0.01
JPMorgan Chase & Co, 4.500%, 24/01/22	USD	200,000	214,711	213,884	0.01
JPMorgan Chase & Co, 2.750%, 24/08/22	EUR	100,000	134,126	120,259	0.01
JPMorgan Chase & Co, 3.200%, 25/01/23	USD	200,000	195,488	196,376	0.01
JPMorgan Chase & Co, 2.750%, 01/02/23	EUR	200,000	276,682	239,834	0.01
JPMorgan Chase & Co, 3.875%, 01/02/24	USD	100,000	102,307	101,244	0.01
JPMorgan Chase & Co, 3.625%, 13/05/24	USD	250,000	257,952	247,948	0.01
JPMorgan Chase & Co, 3.875%, 10/09/24	USD	150,000	149,276	147,270	0.01
JPMorgan Chase & Co, 3.125%, 23/01/25	USD	300,000	286,331	286,113	0.01
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	100,000	115,664	106,128	0.01
JPMorgan Chase & Co, 3.000%, 19/02/26	EUR	200,000	284,625	241,960	0.01
JPMorgan Chase & Co, 4.125%, 15/12/26	USD	500,000	498,789	491,069	0.02
JPMorgan Chase & Co, 3.500%, 18/12/26	GBP	100,000	151,753	160,428	0.01
JPMorgan Chase & Co, 6.400%, 15/05/38	USD	275,000	332,046	336,888	0.02
JPMorgan Chase & Co, 5.400%, 06/01/42	USD	200,000	218,465	219,414	0.01
JPMorgan Chase & Co, 4.850%, 01/02/44	USD	100,000	102,053	101,990	0.01
Juniper Networks Inc, 4.500%, 15/03/24	USD	50,000	49,934	50,738	0.00
Kellogg Co, 1.750%, 17/05/17	USD	220,000	220,379	220,653	0.01
Kellogg Co, 4.000%, 15/12/20	USD	64,000	66,453	66,941	0.00
Kellogg Co, 7.450%, 01/04/31	USD	15,000	18,901	18,649	0.00
KeyBank NA, 2.250%, 16/03/20	USD	250,000	250,682	247,471	0.01
KeyCorp, 5.100%, 24/03/21	USD	140,000	153,517	155,147	0.01
Kilroy Realty LP, 4.250%, 15/08/29	USD	100,000	98,949	99,637	0.01
Kimberly-Clark Corp, 6.125%, 01/08/17	USD	15,000	16,462	16,503	0.00
Kimberly-Clark Corp, 7.500%, 01/11/18	USD	200,000	235,391	236,397	0.01
Kimberly-Clark Corp, 6.625%, 01/08/37	USD	25,000	32,694	32,294	0.00
Kimco Realty Corp, 3.200%, 01/05/21	USD	100,000	99,834	99,848	0.01
Kinder Morgan Energy Partners LP, 2.650%, 01/02/19	USD	200,000	200,407	197,781	0.01
Kinder Morgan Energy Partners LP, 3.500%, 01/03/21	USD	190,000	188,786	186,842	0.01
Kinder Morgan Energy Partners LP, 3.450%, 15/02/23	USD	250,000	245,099	234,224	0.01
Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	USD	200,000	240,122	218,622	0.01
Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	USD	35,000	37,633	33,910	0.00
Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	USD	300,000	293,009	259,245	0.01
Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	USD	150,000	149,422	135,905	0.01
Kinder Morgan Inc, 3.050%, 01/12/19	USD	100,000	99,821	99,473	0.01
Kinder Morgan Inc, 5.300%, 01/12/34	USD	70,000	69,808	65,239	0.00
KKR Group Finance Co LLC, 6.375%, 29/09/20	USD	300,000	346,090	350,391	0.02
KLA-Tencor Corp, 4.125%, 01/11/21	USD	50,000	50,675	51,083	0.00
KLA-Tencor Corp, 4.650%, 01/11/24	USD	75,000	76,307	74,860	0.00
Kohl's Corp, 4.000%, 01/11/21	USD	100,000	103,969	105,703	0.01
Kohl's Corp, 6.875%, 15/12/37	USD	100,000	121,161	118,731	0.01
Kraft Foods Group Inc, 5.375%, 10/02/20	USD	200,000	220,487	221,400	0.01
Kraft Foods Group Inc, 6.500%, 09/02/40	USD	150,000	178,637	172,936	0.01
Kroger Co, 6.800%, 15/12/18	USD	200,000	226,361	229,984	0.01
Kroger Co, 2.300%, 15/01/19	USD	50,000	49,805	50,003	0.00
Kroger Co, 6.150%, 15/01/20	USD	25,000	28,445	28,628	0.00
Kroger Co, 4.000%, 01/02/24	USD	225,000	234,792	229,252	0.01
L-3 Communications Corp, 4.950%, 15/02/21	USD	200,000	211,858	211,797	0.01
Laboratory Corp of America Holdings, 2.500%, 01/11/18	USD	100,000	99,944	100,654	0.01
Laboratory Corp of America Holdings, 3.600%, 01/02/25	USD	100,000	99,856	95,044	0.00
Laboratory Corp of America Holdings, 4.700%, 01/02/45	USD	25,000	24,812	22,523	0.00
Lazard Group LLC, 3.750%, 13/02/25	USD	50,000	49,864	47,645	0.00
Liberty Mutual Group Inc, 4.850%, 01/08/44	USD	100,000	99,922	95,903	0.00
Liberty Property LP, 4.750%, 01/10/20	USD	200,000	209,826	214,425	0.01
Life Technologies Corp, 5.000%, 15/01/21	USD	200,000	213,241	217,107	0.01
Lincoln National Corp, 8.750%, 01/07/19	USD	200,000	241,576	244,495	0.01
Lincoln National Corp, 6.150%, 07/04/36	USD	25,000	29,889	28,608	0.00
Lockheed Martin Corp, 4.250%, 15/11/19	USD	200,000	213,003	216,317	0.01
Lockheed Martin Corp, 2.900%, 01/03/25	USD	50,000	50,501	47,897	0.00
Lockheed Martin Corp, 3.600%, 01/03/35	USD	25,000	24,788	22,966	0.00
Lockheed Martin Corp, 4.070%, 15/12/42	USD	67,000	63,751	63,371	0.00
Lockheed Martin Corp, 3.800%, 01/03/45	USD	75,000	75,036	67,671	0.00
Loews Corp, 2.625%, 15/05/23	USD	100,000	94,058	95,123	0.00
Lorillard Tobacco Co, 3.750%, 20/05/23	USD	100,000	96,923	97,106	0.01
Lowe's Cos Inc, 3.120%, 15/04/22	USD	200,000	200,758	202,434	0.01
Lowe's Cos Inc, 5.500%, 15/10/35	USD	35,000	39,571	39,712	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Lowe's Cos Inc, 4.650%, 15/04/42	USD	100,000	102,932	101,948	0.01
Lowe's Cos Inc, 4.250%, 15/09/44	USD	200,000	193,300	192,468	0.01
Macy's Retail Holdings Inc, 3.875%, 15/01/22	USD	100,000	103,168	103,335	0.01
Macy's Retail Holdings Inc, 4.375%, 01/09/23	USD	200,000	208,042	210,113	0.01
Manufacturers & Traders Trust Co, 2.300%, 30/01/19	USD	250,000	252,073	250,599	0.01
Marathon Oil Corp, 6.000%, 01/10/17	USD	25,000	27,358	27,253	0.00
Marathon Oil Corp, 6.800%, 15/03/32	USD	15,000	18,578	17,615	0.00
Marathon Oil Corp, 6.600%, 01/10/37	USD	25,000	31,493	27,976	0.00
Marathon Oil Corp, 5.200%, 01/06/45	USD	200,000	193,575	194,899	0.01
Marathon Petroleum Corp, 4.750%, 15/09/44	USD	250,000	247,233	228,901	0.01
Markel Corp, 7.125%, 30/09/19	USD	200,000	228,741	233,279	0.01
Marriott International Inc, 3.125%, 15/10/21	USD	100,000	99,385	100,255	0.01
Marsh & McLennan Cos Inc, 3.500%, 10/03/25	USD	115,000	114,593	112,823	0.01
Massachusetts Institute of Technology, 3.959%, 01/07/38	USD	60,000	60,000	59,450	0.00
Massachusetts Institute of Technology, 4.678%, 01/07/14	USD	100,000	104,799	100,124	0.01
Massachusetts Mutual Life Insurance Co, 4.500%, 15/04/65	USD	100,000	98,304	88,826	0.00
MassMutual Global Funding II, 2.500%, 17/10/22	USD	150,000	138,845	144,598	0.01
MasterCard Inc, 3.375%, 01/04/24	USD	70,000	70,354	71,011	0.00
McDonald's Corp, 5.800%, 15/10/17	USD	165,000	180,578	180,946	0.01
McDonald's Corp, 5.350%, 01/03/18	USD	25,000	27,504	27,372	0.00
McDonald's Corp, 2.000%, 01/06/23	EUR	100,000	138,418	114,807	0.01
McDonald's Corp, 1.875%, 26/05/27	EUR	100,000	113,555	106,690	0.01
McDonald's Corp, 6.300%, 15/10/37	USD	15,000	19,015	17,331	0.00
McDonald's Corp, 6.300%, 01/03/38	USD	215,000	277,554	248,709	0.01
McGraw Hill Financial Inc, 4.000%, 15/06/25	USD	50,000	49,631	49,656	0.00
McKesson Corp, 5.700%, 01/03/17	USD	25,000	26,582	26,705	0.00
McKesson Corp, 7.500%, 15/02/19	USD	200,000	235,898	234,202	0.01
McKesson Corp, 2.284%, 15/03/19	USD	100,000	99,899	99,666	0.01
McKesson Corp, 4.883%, 15/03/44	USD	50,000	51,565	49,319	0.00
Medtronic Inc, 1.500%, 15/03/18	USD	30,000	29,928	29,885	0.00
Medtronic Inc, 1.375%, 01/04/18	USD	250,000	248,312	247,994	0.01
Medtronic Inc, 2.500%, 15/03/20	USD	195,000	194,943	195,183	0.01
Medtronic Inc, 4.450%, 15/03/20	USD	100,000	108,219	108,472	0.01
Medtronic Inc, 3.150%, 15/03/22	USD	100,000	99,807	100,231	0.01
Medtronic Inc, 3.500%, 15/03/25	USD	165,000	166,315	164,534	0.01
Medtronic Inc, 4.375%, 15/03/35	USD	50,000	49,571	49,494	0.00
Medtronic Inc, 4.625%, 15/03/44	USD	100,000	104,414	99,880	0.01
Medtronic Inc, 4.625%, 15/03/45	USD	165,000	172,617	165,863	0.01
Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	USD	32,000	31,885	28,903	0.00
Merck & Co Inc, 1.300%, 18/05/18	USD	200,000	199,176	199,355	0.01
Merck & Co Inc, 1.850%, 10/02/20	USD	150,000	149,974	148,501	0.01
Merck & Co Inc, 2.750%, 10/02/25	USD	150,000	149,762	143,440	0.01
Merck & Co Inc, 1.875%, 15/10/26	EUR	200,000	247,581	223,141	0.01
Merck & Co Inc, 3.600%, 15/09/42	USD	100,000	89,761	87,347	0.00
Merck & Co Inc, 3.700%, 10/02/45	USD	45,000	44,745	40,003	0.00
Merck Sharp & Dohme Corp, 5.850%, 30/06/39	USD	100,000	118,815	118,503	0.01
MetLife Inc, 7.717%, 15/02/19	USD	200,000	235,642	238,760	0.01
MetLife Inc, 4.750%, 08/02/21	USD	150,000	163,861	165,243	0.01
MetLife Inc, 3.600%, 10/04/24	USD	150,000	150,482	150,508	0.01
MetLife Inc, 5.700%, 15/06/35	USD	200,000	222,581	228,745	0.01
MetLife Inc, 5.875%, 06/02/41	USD	200,000	230,937	234,031	0.01
Metropolitan Edison Co, 3.500%, 15/03/23	USD	100,000	98,302	97,654	0.01
Metropolitan Life Global Funding I, 4.625%, 16/05/17	EUR	100,000	139,997	120,036	0.01
Metropolitan Life Global Funding I, 0.875%, 20/01/22	EUR	100,000	117,128	107,412	0.01
Metropolitan Life Global Funding I, 2.875%, 11/01/23	GBP	100,000	152,421	158,586	0.01
Microsoft Corp, 4.200%, 01/06/19	USD	50,000	54,109	54,363	0.00
Microsoft Corp, 3.000%, 01/10/20	USD	355,000	364,872	369,390	0.02
Microsoft Corp, 2.125%, 06/12/21	EUR	100,000	135,506	118,501	0.01
Microsoft Corp, 3.625%, 15/12/23	USD	250,000	259,876	261,959	0.01
Microsoft Corp, 2.700%, 12/02/25	USD	100,000	100,124	96,096	0.00
Microsoft Corp, 3.125%, 06/12/28	EUR	100,000	135,585	126,564	0.01
Microsoft Corp, 4.500%, 01/10/40	USD	100,000	104,696	102,245	0.01
Microsoft Corp, 4.000%, 12/02/55	USD	200,000	189,818	179,139	0.01
MidAmerican Energy Co, 4.400%, 15/10/44	USD	100,000	101,753	99,959	0.01
Molex Electronic Technologies LLC, 3.900%, 15/04/25	USD	100,000	99,901	96,328	0.00
Mondelez International Inc, 7.250%, 18/07/18	GBP	100,000	193,414	181,793	0.01
Mondelez International Inc, 2.250%, 01/02/19	USD	200,000	200,118	200,413	0.01
Mondelez International Inc, 2.375%, 26/01/21	EUR	200,000	280,204	234,327	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Mondelez International Inc, 1.000%, 07/03/22	EUR	100,000	113,342	107,164	0.01
Monongahela Power Co, 4.100%, 15/04/24	USD	100,000	100,566	103,392	0.01
Monsanto Co, 2.125%, 15/07/19	USD	100,000	99,992	98,839	0.01
Monsanto Co, 4.200%, 15/07/34	USD	70,000	69,571	63,395	0.00
Monsanto Co, 3.950%, 15/04/45	USD	100,000	99,705	82,845	0.00
Moody's Corp, 5.250%, 15/07/44	USD	200,000	208,099	204,755	0.01
Morgan Stanley, 4.375%, 12/10/16	EUR	70,000	100,879	81,969	0.00
Morgan Stanley, 5.450%, 09/01/17	USD	200,000	208,577	211,880	0.01
Morgan Stanley, 5.550%, 27/04/17	USD	100,000	107,134	106,991	0.01
Morgan Stanley, 5.950%, 28/12/17	USD	350,000	376,395	383,990	0.02
Morgan Stanley, 1.875%, 05/01/18	USD	200,000	199,637	200,149	0.01
Morgan Stanley, 2.250%, 12/03/18	EUR	100,000	140,441	116,006	0.01
Morgan Stanley, 6.625%, 01/04/18	USD	500,000	547,299	560,920	0.03
Morgan Stanley, 5.625%, 23/09/19	USD	100,000	111,812	111,700	0.01
Morgan Stanley, 2.800%, 16/06/20	USD	150,000	150,282	150,564	0.01
Morgan Stanley, 5.500%, 24/07/20	USD	500,000	541,532	560,097	0.03
Morgan Stanley, 5.375%, 10/08/20	EUR	150,000	220,294	200,879	0.01
Morgan Stanley, 4.875%, 01/11/22	USD	175,000	178,002	185,391	0.01
Morgan Stanley, 3.750%, 25/02/23	USD	150,000	150,843	151,847	0.01
Morgan Stanley, 1.875%, 30/03/23	EUR	400,000	512,869	444,214	0.02
Morgan Stanley, 4.100%, 22/05/23	USD	100,000	99,657	100,438	0.01
Morgan Stanley, 1.750%, 30/01/25	EUR	100,000	113,796	106,427	0.01
Morgan Stanley, 4.350%, 08/09/26	USD	120,000	119,803	118,071	0.01
Morgan Stanley, 3.950%, 23/04/27	USD	250,000	248,624	235,869	0.01
Morgan Stanley, 7.250%, 01/04/32	USD	35,000	45,811	45,398	0.00
Morgan Stanley, 4.300%, 27/01/45	USD	125,000	124,076	116,068	0.01
Mosaic Co, 4.250%, 15/11/23	USD	50,000	49,912	50,984	0.00
Mosaic Co, 5.625%, 15/11/43	USD	200,000	222,759	211,747	0.01
Motorola Solutions Inc, 5.500%, 01/09/44	USD	200,000	206,665	183,918	0.01
MUFG Americas Holdings Corp, 3.000%, 10/02/25	USD	300,000	281,986	281,190	0.01
Mylan Inc, 2.600%, 24/06/18	USD	50,000	50,314	50,294	0.00
Mylan Inc, 2.550%, 28/03/19	USD	56,000	55,903	55,449	0.00
Mylan Inc, 3.125%, 15/01/23	USD	200,000	196,128	189,528	0.01
Nabors Industries Inc, 6.150%, 15/02/18	USD	215,000	230,679	230,572	0.01
NASDAQ OMX Group Inc, 5.550%, 15/01/20	USD	100,000	108,123	110,528	0.01
National Fuel Gas Co, 5.200%, 15/07/25	USD	50,000	49,843	50,059	0.00
National Grid North America Inc, 1.750%, 20/02/18	EUR	100,000	138,648	114,958	0.01
National Retail Properties Inc, 3.900%, 15/06/24	USD	150,000	150,211	149,614	0.01
National Rural Utilities Cooperative Finance Corp, 5.450%, 01/02/18	USD	15,000	16,251	16,410	0.00
National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	USD	265,000	362,641	366,307	0.02
Nationwide Mutual Insurance Co, 4.950%, 22/04/44	USD	150,000	149,955	142,870	0.01
NBCUniversal Media LLC, 5.150%, 30/04/20	USD	50,000	55,855	56,045	0.00
NBCUniversal Media LLC, 5.950%, 01/04/41	USD	200,000	228,747	233,045	0.01
NBCUniversal Media LLC, 4.450%, 15/01/43	USD	50,000	48,505	47,989	0.00
NetApp Inc, 3.375%, 15/06/21	USD	350,000	351,974	344,364	0.02
New York Life Global Funding, 2.100%, 02/01/19	USD	150,000	149,577	150,868	0.01
New York Life Global Funding, 2.150%, 18/06/19	USD	200,000	201,210	200,163	0.01
Newell Rubbermaid Inc, 2.875%, 01/12/19	USD	50,000	49,951	50,298	0.00
Newell Rubbermaid Inc, 4.000%, 01/12/24	USD	50,000	49,949	49,672	0.00
Newmont Mining Corp, 5.125%, 01/10/19	USD	45,000	48,626	48,641	0.00
Newmont Mining Corp, 5.875%, 01/04/35	USD	15,000	14,834	14,248	0.00
Newmont Mining Corp, 6.250%, 01/10/39	USD	310,000	315,200	301,591	0.01
NextEra Energy Capital Holdings Inc, 2.400%, 15/09/19	USD	300,000	302,575	297,875	0.01
NiSource Finance Corp, 6.400%, 15/03/18	USD	184,000	202,340	206,276	0.01
NiSource Finance Corp, 5.450%, 15/09/20	USD	35,000	39,084	39,321	0.00
Nissan Motor Acceptance Corp, 1.500%, 02/03/18	USD	250,000	249,626	248,410	0.01
Noble Energy Inc, 8.250%, 01/03/19	USD	200,000	234,173	237,503	0.01
Noble Energy Inc, 4.150%, 15/12/21	USD	100,000	105,474	103,158	0.01
Nordstrom Inc, 4.750%, 01/05/20	USD	200,000	216,626	220,857	0.01
Norfolk Southern Corp, 7.700%, 15/05/17	USD	260,000	288,022	289,702	0.01
Norfolk Southern Corp, 5.750%, 01/04/18	USD	25,000	27,440	27,606	0.00
Norfolk Southern Corp, 3.000%, 01/04/22	USD	50,000	49,038	49,653	0.00
Norfolk Southern Corp, 2.903%, 15/02/23	USD	19,000	18,410	18,365	0.00
Northern States Power Co, 5.250%, 01/03/18	USD	35,000	38,185	38,087	0.00
Northern States Power Co, 5.350%, 01/11/39	USD	200,000	228,158	228,449	0.01
Northern Trust Corp, 2.375%, 02/08/22	USD	150,000	144,206	143,273	0.01
Northern Trust Corp, 3.950%, 30/10/25	USD	100,000	99,902	102,870	0.01
Northrop Grumman Corp, 1.750%, 01/06/18	USD	200,000	198,981	199,182	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Northrop Grumman Corp, 5.050%, 01/08/19	USD	15,000	16,411	16,458	0.00
Novartis Capital Corp, 4.400%, 24/04/20	USD	200,000	217,053	219,716	0.01
Novartis Capital Corp, 3.400%, 06/05/24	USD	100,000	100,807	101,264	0.01
Novartis Capital Corp, 3.700%, 21/09/42	USD	200,000	212,173	185,326	0.01
NSTAR Electric Co, 2.375%, 15/10/22	USD	200,000	192,294	190,170	0.01
Nucor Corp, 5.750%, 01/12/17	USD	35,000	38,372	38,352	0.00
Occidental Petroleum Corp, 4.100%, 01/02/21	USD	200,000	213,080	212,511	0.01
Ohio Edison Co, 6.875%, 15/07/36	USD	250,000	327,078	297,710	0.01
Omega Healthcare Investors Inc, 6.750%, 15/10/22	USD	100,000	106,953	104,125	0.01
Omnicom Group Inc, 3.625%, 01/05/22	USD	200,000	199,542	204,136	0.01
Oncor Electric Delivery Co LLC, 7.000%, 01/09/22	USD	200,000	241,802	244,954	0.01
ONE Gas Inc, 2.070%, 01/02/19	USD	50,000	50,326	49,900	0.00
ONEOK Partners LP, 3.375%, 01/10/22	USD	160,000	155,834	149,394	0.01
ONEOK Partners LP, 4.900%, 15/03/25	USD	100,000	99,796	98,221	0.01
ONEOK Partners LP, 6.650%, 01/10/36	USD	15,000	18,100	15,480	0.00
ONEOK Partners LP, 6.850%, 15/10/37	USD	25,000	30,807	26,347	0.00
Oracle Corp, 5.750%, 15/04/18	USD	200,000	221,711	222,287	0.01
Oracle Corp, 2.375%, 15/01/19	USD	250,000	254,493	253,544	0.01
Oracle Corp, 5.000%, 08/07/19	USD	225,000	248,698	249,306	0.01
Oracle Corp, 2.250%, 10/01/21	EUR	200,000	282,564	237,157	0.01
Oracle Corp, 2.800%, 08/07/21	USD	80,000	79,900	80,316	0.00
Oracle Corp, 2.500%, 15/10/22	USD	180,000	172,830	173,293	0.01
Oracle Corp, 2.950%, 15/05/25	USD	150,000	149,325	144,323	0.01
Oracle Corp, 4.300%, 08/07/34	USD	100,000	99,962	98,061	0.01
Oracle Corp, 3.900%, 15/05/35	USD	105,000	104,297	97,662	0.01
Oracle Corp, 5.375%, 15/07/40	USD	200,000	224,564	219,052	0.01
Oracle Corp, 4.375%, 15/05/55	USD	150,000	149,326	139,159	0.01
Owens Corning, 4.200%, 15/12/22	USD	138,000	136,708	140,285	0.01
PACCAR Financial Corp, 1.100%, 06/06/17	USD	250,000	249,754	249,578	0.01
Pacific Gas & Electric Co, 3.500%, 01/10/20	USD	50,000	51,502	51,792	0.00
Pacific Gas & Electric Co, 4.250%, 15/05/21	USD	200,000	215,798	214,147	0.01
Pacific Gas & Electric Co, 3.400%, 15/08/24	USD	150,000	151,170	148,901	0.01
Pacific Gas & Electric Co, 6.050%, 01/03/34	USD	85,000	101,620	101,248	0.01
Pacific Gas & Electric Co, 5.400%, 15/01/40	USD	200,000	223,455	220,189	0.01
PacifiCorp, 2.950%, 01/02/22	USD	100,000	99,400	99,796	0.01
PacifiCorp, 5.750%, 01/04/37	USD	200,000	234,973	235,293	0.01
Packaging Corp of America, 3.650%, 15/09/24	USD	100,000	99,739	97,668	0.01
Parker-Hannifin Corp, 4.200%, 21/11/34	USD	105,000	104,891	104,141	0.01
PECO Energy Co, 1.200%, 15/10/16	USD	150,000	150,327	150,597	0.01
Penske Truck Leasing Co Lp, 3.750%, 11/05/17	USD	90,000	93,696	93,015	0.00
Pepsi Bottling Group Inc, 7.000%, 01/03/29	USD	120,000	151,809	160,875	0.01
PepsiCo Inc, 1.250%, 13/08/17	USD	100,000	100,065	100,065	0.01
PepsiCo Inc, 7.900%, 01/11/18	USD	200,000	237,326	238,756	0.01
PepsiCo Inc, 4.500%, 15/01/20	USD	50,000	54,309	54,493	0.00
PepsiCo Inc, 3.125%, 01/11/20	USD	200,000	204,926	206,016	0.01
PepsiCo Inc, 5.500%, 15/01/40	USD	50,000	57,003	56,560	0.00
PepsiCo Inc, 3.600%, 13/08/42	USD	200,000	175,429	174,739	0.01
Pfizer Inc, 4.750%, 03/06/16	EUR	50,000	70,841	58,070	0.00
Pfizer Inc, 0.900%, 15/01/17	USD	100,000	99,684	99,941	0.01
Pfizer Inc, 4.550%, 15/05/17	EUR	200,000	281,732	240,845	0.01
Pfizer Inc, 6.200%, 15/03/19	USD	300,000	343,801	342,600	0.02
Pfizer Inc, 6.500%, 03/06/38	GBP	50,000	102,678	109,386	0.01
Pfizer Inc, 4.300%, 15/06/43	USD	100,000	99,113	97,266	0.01
Philip Morris International Inc, 1.125%, 21/08/17	USD	100,000	99,585	99,719	0.01
Philip Morris International Inc, 5.650%, 16/05/18	USD	25,000	27,665	27,689	0.00
Philip Morris International Inc, 1.875%, 15/01/19	USD	150,000	149,200	149,116	0.01
Philip Morris International Inc, 1.750%, 19/03/20	EUR	100,000	139,243	115,453	0.01
Philip Morris International Inc, 1.000%, 18/09/20	CHF	70,000	73,875	77,973	0.00
Philip Morris International Inc, 2.900%, 15/11/21	USD	200,000	198,165	199,669	0.01
Philip Morris International Inc, 2.875%, 30/05/24	EUR	100,000	134,333	121,687	0.01
Philip Morris International Inc, 6.375%, 16/05/38	USD	45,000	55,923	54,616	0.00
Philip Morris International Inc, 3.875%, 21/08/42	USD	100,000	91,161	87,945	0.00
Philip Morris International Inc, 4.875%, 15/11/43	USD	100,000	99,453	102,846	0.01
Phillips 66, 2.950%, 01/05/17	USD	100,000	102,861	102,687	0.01
Phillips 66, 4.300%, 01/04/22	USD	200,000	211,215	209,730	0.01
Phillips 66 Partners LP, 3.605%, 15/02/25	USD	150,000	144,247	141,464	0.01
Pitney Bowes Inc, 4.625%, 15/03/24	USD	50,000	49,632	50,595	0.00
Plains All American Pipeline LP, 5.000%, 01/02/21	USD	200,000	218,407	216,218	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Plains All American Pipeline LP, 6.650%, 15/01/37	USD	25,000	30,881	28,526	0.00
Plains All American Pipeline LP, 4.700%, 15/06/44	USD	50,000	50,650	45,568	0.00
Plains All American Pipeline LP Via PAA Finance Corp, 3.650%, 01/06/22	USD	200,000	203,459	199,219	0.01
PNC Bank NA, 1.150%, 01/11/16	USD	100,000	100,040	100,200	0.01
PNC Bank NA, 1.125%, 27/01/17	USD	250,000	250,229	249,171	0.01
PNC Financial Services Group Inc, 2.854%, 09/11/22	USD	120,000	116,167	116,651	0.01
PNC Funding Corp, 5.625%, 01/02/17	USD	225,000	236,897	238,959	0.01
PNC Funding Corp, 6.700%, 10/06/19	USD	100,000	115,883	115,759	0.01
PNC Funding Corp, 4.375%, 11/08/20	USD	200,000	214,068	217,099	0.01
Potomac Electric Power Co, 3.600%, 15/03/24	USD	100,000	99,884	101,796	0.01
Potomac Electric Power Co, 6.500%, 15/11/37	USD	5,000	6,456	6,358	0.00
PPG Industries Inc, 3.600%, 15/11/20	USD	200,000	207,573	208,144	0.01
PPL Capital Funding Inc, 4.200%, 15/06/22	USD	200,000	205,338	209,475	0.01
PPL Capital Funding Inc, 5.000%, 15/03/44	USD	150,000	151,081	156,449	0.01
Praxair Inc, 2.200%, 15/08/22	USD	200,000	189,744	189,383	0.01
Praxair Inc, 2.650%, 05/02/25	USD	50,000	49,816	47,567	0.00
Precision Castparts Corp, 2.500%, 15/01/23	USD	150,000	144,505	143,363	0.01
Priceline Group Inc, 1.800%, 03/03/27	EUR	100,000	113,335	97,894	0.01
Principal Financial Group Inc, 6.050%, 15/10/36	USD	150,000	179,905	172,150	0.01
Private Export Funding Corp, 1.375%, 15/02/17	USD	50,000	50,330	50,442	0.00
Private Export Funding Corp, 2.450%, 15/07/24	USD	250,000	245,520	240,672	0.01
Procter & Gamble Co, 5.125%, 24/10/17	EUR	150,000	216,493	185,907	0.01
Procter & Gamble Co, 4.700%, 15/02/19	USD	200,000	220,556	220,037	0.01
Procter & Gamble Co, 2.300%, 06/02/22	USD	100,000	96,923	98,584	0.01
Procter & Gamble Co, 4.875%, 11/05/27	EUR	50,000	84,620	72,559	0.00
Procter & Gamble Co, 6.250%, 31/01/30	GBP	50,000	106,394	106,483	0.01
Procter & Gamble Co, 5.500%, 01/02/34	USD	200,000	233,223	236,099	0.01
Procter & Gamble Co, 5.800%, 15/08/34	USD	35,000	43,177	42,979	0.00
Progress Energy Inc, 4.875%, 01/12/19	USD	220,000	240,187	239,521	0.01
Progress Energy Inc, 7.750%, 01/03/31	USD	10,000	13,618	13,325	0.00
Progressive Corp, 4.350%, 25/04/44	USD	150,000	150,071	145,855	0.01
Prologis LP, 6.875%, 15/03/20	USD	2,000	2,311	2,319	0.00
Prologis LP, 1.375%, 07/10/20	EUR	100,000	125,769	109,704	0.01
Prologis LP, 3.350%, 01/02/21	USD	100,000	99,988	101,328	0.01
Prologis LP, 1.375%, 13/05/21	EUR	100,000	112,559	108,339	0.01
Prudential Financial Inc, 6.000%, 01/12/17	USD	135,000	148,519	148,724	0.01
Prudential Financial Inc, 2.350%, 15/08/19	USD	400,000	401,379	398,773	0.02
Prudential Financial Inc, 3.500%, 15/05/24	USD	50,000	49,781	49,233	0.00
Prudential Financial Inc, 8.875%, 15/06/38	USD	200,000	243,121	230,000	0.01
Prudential Financial Inc, 5.875%, 15/09/42	USD	200,000	196,157	210,000	0.01
Prudential Financial Inc, 4.600%, 15/05/44	USD	50,000	49,914	47,900	0.00
Public Service Co of Colorado, 3.600%, 15/09/42	USD	200,000	208,867	178,487	0.01
Public Service Electric & Gas Co, 5.500%, 01/03/40	USD	200,000	233,692	232,825	0.01
Puget Energy Inc, 5.625%, 15/07/22	USD	200,000	227,127	223,262	0.01
QUALCOMM Inc, 2.250%, 20/05/20	USD	200,000	199,844	198,364	0.01
QUALCOMM Inc, 3.000%, 20/05/22	USD	200,000	199,925	198,627	0.01
Quest Diagnostics Inc, 5.750%, 30/01/40	USD	88,000	89,001	90,076	0.00
Quest Diagnostics Inc, 4.700%, 30/03/45	USD	150,000	153,521	133,065	0.01
QVC Inc, 3.125%, 01/04/19	USD	100,000	100,751	99,111	0.01
QVC Inc, 4.850%, 01/04/24	USD	100,000	99,936	100,459	0.01
Qwest Corp, 6.750%, 01/12/21	USD	200,000	220,063	218,000	0.01
Raytheon Co, 4.400%, 15/02/20	USD	200,000	215,422	217,412	0.01
Realty Income Corp, 3.875%, 15/07/24	USD	200,000	201,463	200,608	0.01
RELX Capital Inc, 1.300%, 12/05/25	EUR	100,000	110,344	103,788	0.01
Republic Services Inc, 3.800%, 15/05/18	USD	200,000	210,315	210,142	0.01
Reynolds American Inc, 6.750%, 15/06/17	USD	35,000	38,406	38,216	0.00
Reynolds American Inc, 4.450%, 12/06/25	USD	200,000	202,139	203,726	0.01
Reynolds American Inc, 4.750%, 01/11/42	USD	180,000	163,837	161,429	0.01
Reynolds American Inc, 5.850%, 15/08/45	USD	200,000	207,169	209,218	0.01
Roche Holdings Inc, 2.250%, 30/09/19	USD	400,000	399,504	402,563	0.02
Roche Holdings Inc, 2.875%, 29/09/21	USD	200,000	206,633	201,073	0.01
Rockwell Collins Inc, 4.800%, 15/12/43	USD	100,000	99,611	104,871	0.01
Roper Industries Inc, 2.050%, 01/10/18	USD	100,000	99,644	99,548	0.01
Ryder System Inc, 5.850%, 01/11/16	USD	200,000	209,924	212,155	0.01
SABMiller Holdings Inc, 2.450%, 15/01/17	USD	200,000	203,641	203,159	0.01
SABMiller Holdings Inc, 3.750%, 15/01/22	USD	250,000	258,543	257,097	0.01
San Diego Gas & Electric Co, 4.500%, 15/08/40	USD	50,000	51,931	51,120	0.00
Santander Holdings USA Inc, 2.650%, 17/04/20	USD	100,000	99,617	98,102	0.01

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Scripps Networks Interactive Inc, 2.750%, 15/11/19	USD	100,000	101,992	100,490	0.01
Sempra Energy, 2.875%, 01/10/22	USD	200,000	194,552	194,123	0.01
Sempra Energy, 3.550%, 15/06/24	USD	200,000	200,043	197,365	0.01
Sempra Energy, 6.000%, 15/10/39	USD	25,000	30,062	29,304	0.00
SES GLOBAL Americas Holdings GP, 1.875%, 24/10/18	EUR	100,000	118,663	115,682	0.01
SES GLOBAL Americas Holdings GP, 2.500%, 25/03/19	USD	150,000	151,285	148,526	0.01
Simon Property Group LP, 6.125%, 30/05/18	USD	15,000	16,756	16,836	0.00
Simon Property Group LP, 5.650%, 01/02/20	USD	200,000	223,647	227,236	0.01
Simon Property Group LP, 4.375%, 01/03/21	USD	100,000	107,930	108,042	0.01
Simon Property Group LP, 3.750%, 01/02/24	USD	150,000	153,354	152,646	0.01
South Carolina Electric & Gas Co, 4.500%, 01/06/64	USD	75,000	74,221	67,267	0.00
South Carolina Electric & Gas Co, 5.100%, 01/06/65	USD	100,000	99,195	98,180	0.01
Southern California Edison Co, 6.000%, 15/01/34	USD	205,000	247,694	244,183	0.01
Southern California Edison Co, 4.500%, 01/09/40	USD	50,000	51,498	51,185	0.00
Southern California Edison Co, 3.900%, 15/03/43	USD	200,000	188,764	187,351	0.01
Southern California Gas Co, 3.200%, 15/06/25	USD	200,000	200,828	200,607	0.01
Southern Co, 1.950%, 01/09/16	USD	220,000	221,674	222,703	0.01
Southern Co, 2.150%, 01/09/19	USD	150,000	149,711	147,884	0.01
Southern Copper Corp, 3.875%, 23/04/25	USD	60,000	59,682	57,729	0.00
Southern Copper Corp, 5.250%, 08/11/42	USD	200,000	181,917	174,160	0.01
Southern Natural Gas Co LLC, 5.900%, 01/04/17	USD	35,000	37,437	37,217	0.00
Southwest Airlines Co, 5.750%, 15/12/16	USD	200,000	210,111	212,525	0.01
Spectra Energy Capital LLC, 6.200%, 15/04/18	USD	25,000	27,244	27,268	0.00
Spectra Energy Partners LP, 4.750%, 15/03/24	USD	150,000	153,705	157,407	0.01
Staples Inc, 2.750%, 12/01/18	USD	100,000	100,411	100,486	0.01
Starbucks Corp, 6.250%, 15/08/17	USD	15,000	16,484	16,640	0.00
Starbucks Corp, 2.700%, 15/06/22	USD	50,000	49,991	49,650	0.00
Starbucks Corp, 4.300%, 15/06/45	USD	35,000	34,860	34,579	0.00
Stryker Corp, 2.000%, 30/09/16	USD	90,000	91,066	91,181	0.00
Stryker Corp, 1.300%, 01/04/18	USD	50,000	49,435	49,405	0.00
Sunoco Logistics Partners Operations LP, 3.450%, 15/01/23	USD	100,000	96,495	94,549	0.00
Sunoco Logistics Partners Operations LP, 5.300%, 01/04/44	USD	150,000	139,956	135,832	0.01
SunTrust Banks Inc, 2.500%, 01/05/19	USD	100,000	99,932	100,255	0.01
Swiss Re Solutions Holding Corp, 7.000%, 15/02/26	USD	35,000	42,419	43,894	0.00
Synchrony Financial, 3.750%, 15/08/21	USD	200,000	199,689	201,293	0.01
Sysco Corp, 3.000%, 02/10/21	USD	80,000	79,843	80,539	0.00
Sysco Corp, 2.600%, 12/06/22	USD	200,000	193,223	194,596	0.01
Sysco Corp, 4.350%, 02/10/34	USD	35,000	34,946	35,167	0.00
Sysco Corp, 5.375%, 21/09/35	USD	15,000	16,924	16,683	0.00
Tampa Electric Co, 4.350%, 15/05/44	USD	200,000	231,141	196,051	0.01
Target Corp, 2.300%, 26/06/19	USD	350,000	352,079	354,698	0.02
Target Corp, 2.900%, 15/01/22	USD	100,000	99,194	100,866	0.01
Target Corp, 3.500%, 01/07/24	USD	100,000	99,601	101,983	0.01
TD Ameritrade Holding Corp, 2.950%, 01/04/22	USD	100,000	99,775	98,901	0.01
Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	USD	200,000	268,731	248,852	0.01
Teva Pharmaceutical Finance Co LLC, 6.150%, 01/02/36	USD	15,000	17,491	17,366	0.00
Teva Pharmaceutical Finance IV LLC, 2.250%, 18/03/20	USD	150,000	147,049	146,844	0.01
Texas Instruments Inc, 2.250%, 01/05/23	USD	150,000	138,415	141,650	0.01
Thermo Fisher Scientific Inc, 4.500%, 01/03/21	USD	100,000	107,045	106,533	0.01
Thermo Fisher Scientific Inc, 3.600%, 15/08/21	USD	200,000	201,966	202,877	0.01
Thermo Fisher Scientific Inc, 3.300%, 15/02/22	USD	75,000	74,994	74,069	0.00
Time Warner Cable Inc, 5.850%, 01/05/17	USD	45,000	48,654	48,070	0.00
Time Warner Cable Inc, 6.750%, 01/07/18	USD	15,000	17,024	16,788	0.00
Time Warner Cable Inc, 8.250%, 01/04/19	USD	100,000	120,103	117,982	0.01
Time Warner Cable Inc, 5.000%, 01/02/20	USD	100,000	107,757	107,489	0.01
Time Warner Cable Inc, 4.000%, 01/09/21	USD	250,000	256,450	255,575	0.01
Time Warner Cable Inc, 6.750%, 15/06/39	USD	100,000	121,732	106,524	0.01
Time Warner Cable Inc, 5.500%, 01/09/41	USD	100,000	100,535	93,280	0.00
Time Warner Entertainment Co LP, 8.375%, 15/03/23	USD	15,000	19,449	18,436	0.00
Time Warner Entertainment Co LP, 8.375%, 15/07/33	USD	250,000	328,688	307,846	0.02
Time Warner Inc, 4.700%, 15/01/21	USD	425,000	455,755	456,486	0.02
Time Warner Inc, 4.000%, 15/01/22	USD	75,000	77,949	77,023	0.00
Time Warner Inc, 7.625%, 15/04/31	USD	45,000	60,201	58,238	0.00
Time Warner Inc, 7.700%, 01/05/32	USD	35,000	47,402	46,132	0.00
Time Warner Inc, 6.500%, 15/11/36	USD	35,000	41,998	41,626	0.00
Time Warner Inc, 6.200%, 15/03/40	USD	200,000	223,625	227,860	0.01
Time Warner Inc, 4.900%, 15/06/42	USD	50,000	50,900	49,687	0.00
Time Warner Inc, 4.650%, 01/06/44	USD	250,000	244,231	236,973	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
TJX Cos Inc, 2.750%, 15/06/21	USD	350,000	350,942	352,276	0.02
Tosco Corp, 8.125%, 15/02/30	USD	165,000	227,346	226,742	0.01
Toyota Motor Credit Corp, 2.000%, 15/09/16	USD	100,000	101,478	101,511	0.01
Toyota Motor Credit Corp, 1.750%, 22/05/17	USD	300,000	301,670	303,140	0.02
Toyota Motor Credit Corp, 1.250%, 01/08/17	EUR	100,000	132,450	113,642	0.01
Toyota Motor Credit Corp, 4.500%, 17/06/20	USD	200,000	217,002	219,254	0.01
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	100,000	139,210	116,673	0.01
Toyota Motor Credit Corp, 3.300%, 12/01/22	USD	100,000	101,545	102,759	0.01
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	100,000	117,544	107,565	0.01
Toyota Motor Credit Corp, 2.625%, 10/01/23	USD	100,000	96,232	97,463	0.01
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	100,000	142,576	120,055	0.01
Travelers Cos Inc, 6.250%, 15/06/37	USD	235,000	290,817	291,145	0.01
Travelers Property Casualty Corp, 6.375%, 15/03/33	USD	25,000	31,219	30,774	0.00
Tyson Foods Inc, 3.950%, 15/08/24	USD	298,000	303,426	298,350	0.01
Tyson Foods Inc, 5.150%, 15/08/44	USD	38,000	37,854	38,731	0.00
UDR Inc, 3.750%, 01/07/24	USD	200,000	201,120	197,978	0.01
Unilever Capital Corp, 5.900%, 15/11/32	USD	15,000	19,038	19,151	0.00
Union Electric Co, 6.700%, 01/02/19	USD	300,000	347,451	345,948	0.02
Union Electric Co, 3.500%, 15/04/24	USD	100,000	100,907	101,744	0.01
Union Pacific Corp, 2.250%, 19/06/20	USD	50,000	49,960	50,165	0.00
Union Pacific Corp, 4.163%, 15/07/22	USD	37,000	39,613	39,805	0.00
Union Pacific Corp, 3.250%, 15/01/25	USD	150,000	151,035	148,369	0.01
Union Pacific Corp, 3.250%, 15/08/25	USD	50,000	49,690	49,341	0.00
Union Pacific Corp, 4.300%, 15/06/42	USD	100,000	97,016	97,317	0.01
Union Pacific Corp, 4.821%, 01/02/44	USD	15,000	16,088	15,757	0.00
United Airlines 2013-1 Class A Pass Through Trust, 4.300%, 15/08/25	USD	97,690	100,141	99,644	0.01
United Parcel Service Inc, 1.125%, 01/10/17	USD	100,000	99,455	99,925	0.01
United Parcel Service Inc, 5.500%, 15/01/18	USD	75,000	82,211	82,614	0.00
United Parcel Service Inc, 6.200%, 15/01/38	USD	235,000	297,531	289,980	0.01
United Parcel Service Inc, 4.875%, 15/11/40	USD	200,000	215,648	212,631	0.01
United Technologies Corp, 5.375%, 15/12/17	USD	200,000	217,656	219,181	0.01
United Technologies Corp, 6.125%, 01/02/19	USD	215,000	244,750	245,289	0.01
United Technologies Corp, 3.100%, 01/06/22	USD	100,000	100,780	100,593	0.01
United Technologies Corp, 7.500%, 15/09/29	USD	25,000	34,259	34,662	0.00
United Technologies Corp, 5.400%, 01/05/35	USD	25,000	28,892	27,852	0.00
United Technologies Corp, 5.700%, 15/04/40	USD	225,000	262,289	262,386	0.01
UnitedHealth Group Inc, 1.400%, 15/10/17	USD	130,000	129,441	129,741	0.01
UnitedHealth Group Inc, 6.000%, 15/02/18	USD	100,000	110,384	110,859	0.01
UnitedHealth Group Inc, 2.750%, 15/02/23	USD	75,000	72,352	71,583	0.00
UnitedHealth Group Inc, 6.500%, 15/06/37	USD	250,000	313,399	312,317	0.02
UnitedHealth Group Inc, 6.875%, 15/02/38	USD	25,000	32,824	32,639	0.00
UnitedHealth Group Inc, 4.625%, 15/11/41	USD	50,000	49,042	49,642	0.00
UnitedHealth Group Inc, 3.950%, 15/10/42	USD	225,000	203,458	201,670	0.01
Unum Group, 4.000%, 15/03/24	USD	50,000	49,936	50,422	0.00
US Bancorp, 2.200%, 15/11/16	USD	300,000	304,942	305,213	0.02
US Bancorp, 1.650%, 15/05/17	USD	100,000	100,636	100,726	0.01
US Bancorp, 2.950%, 15/07/22	USD	50,000	48,516	49,112	0.00
US Bank NA, 1.100%, 30/01/17	USD	250,000	250,415	250,228	0.01
Valero Energy Corp, 6.125%, 01/02/20	USD	200,000	225,498	227,229	0.01
Valero Energy Corp, 7.500%, 15/04/32	USD	35,000	45,101	42,077	0.00
Valero Energy Corp, 6.625%, 15/06/37	USD	35,000	42,624	39,633	0.00
Ventas Realty LP, 3.750%, 01/05/24	USD	150,000	149,081	146,853	0.01
Ventas Realty LP, 3.500%, 01/02/25	USD	100,000	99,678	95,403	0.00
Verisk Analytics Inc, 5.500%, 15/06/45	USD	100,000	99,658	97,518	0.01
Verizon Communications Inc, 2.500%, 15/09/16	USD	282,000	285,451	286,922	0.01
Verizon Communications Inc, 1.350%, 09/06/17	USD	500,000	500,503	497,730	0.03
Verizon Communications Inc, 3.650%, 14/09/18	USD	150,000	154,963	157,426	0.01
Verizon Communications Inc, 4.500%, 15/09/20	USD	228,000	236,965	245,862	0.01
Verizon Communications Inc, 3.450%, 15/03/21	USD	200,000	201,843	204,699	0.01
Verizon Communications Inc, 4.600%, 01/04/21	USD	150,000	161,553	161,120	0.01
Verizon Communications Inc, 3.000%, 01/11/21	USD	105,000	104,714	103,338	0.01
Verizon Communications Inc, 2.375%, 17/02/22	EUR	100,000	139,514	117,297	0.01
Verizon Communications Inc, 2.450%, 01/11/22	USD	50,000	46,995	46,771	0.00
Verizon Communications Inc, 5.150%, 15/09/23	USD	225,000	252,320	246,491	0.01
Verizon Communications Inc, 4.150%, 15/03/24	USD	250,000	256,170	256,017	0.01
Verizon Communications Inc, 4.073%, 18/06/24	GBP	200,000	348,218	326,260	0.02
Verizon Communications Inc, 3.250%, 17/02/26	EUR	100,000	141,988	122,601	0.01
Verizon Communications Inc, 6.400%, 15/09/33	USD	87,000	86,921	99,716	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Verizon Communications Inc, 5.050%, 15/03/34	USD	225,000	230,990	225,200	0.01
Verizon Communications Inc, 4.272%, 15/01/36	USD	86,000	83,797	77,384	0.00
Verizon Communications Inc, 6.250%, 01/04/37	USD	100,000	117,315	112,977	0.01
Verizon Communications Inc, 4.750%, 01/11/41	USD	100,000	99,124	93,685	0.00
Verizon Communications Inc, 6.550%, 15/09/43	USD	306,000	355,008	359,014	0.02
Verizon Communications Inc, 4.862%, 21/08/46	USD	447,000	427,065	419,075	0.02
Verizon Communications Inc, 4.522%, 15/09/48	USD	107,000	82,708	94,018	0.00
Verizon Communications Inc, 4.672%, 15/03/55	USD	294,000	254,207	255,180	0.01
Verizon New York Inc, 7.375%, 01/04/32	USD	55,000	66,990	65,034	0.00
Viacom Inc, 2.500%, 01/09/18	USD	100,000	101,381	100,928	0.01
Viacom Inc, 5.625%, 15/09/19	USD	200,000	222,293	222,022	0.01
Viacom Inc, 3.875%, 15/12/21	USD	100,000	103,333	101,407	0.01
Viacom Inc, 3.125%, 15/06/22	USD	50,000	49,169	47,941	0.00
Viacom Inc, 4.850%, 15/12/34	USD	70,000	69,689	64,587	0.00
Virginia Electric & Power Co, 6.000%, 15/01/36	USD	15,000	18,363	17,945	0.00
Virginia Electric & Power Co, 6.000%, 15/05/37	USD	250,000	303,404	297,848	0.01
Virginia Electric & Power Co, 4.450%, 15/02/44	USD	50,000	50,139	49,821	0.00
Volkswagen Group of America Finance LLC, 2.125%, 23/05/19	USD	200,000	199,927	199,157	0.01
Voya Financial Inc, 2.900%, 15/02/18	USD	100,000	102,156	102,559	0.01
Wachovia Corp, 5.500%, 01/08/35	USD	55,000	60,620	59,389	0.00
Wal-Mart Stores Inc, 5.375%, 05/04/17	USD	100,000	107,503	107,729	0.01
Wal-Mart Stores Inc, 4.125%, 01/02/19	USD	100,000	106,549	107,930	0.01
Wal-Mart Stores Inc, 3.625%, 08/07/20	USD	100,000	104,957	106,402	0.01
Wal-Mart Stores Inc, 3.300%, 22/04/24	USD	350,000	352,919	353,800	0.02
Wal-Mart Stores Inc, 2.550%, 08/04/26	EUR	100,000	131,401	119,387	0.01
Wal-Mart Stores Inc, 5.875%, 05/04/27	USD	50,000	61,190	61,833	0.00
Wal-Mart Stores Inc, 7.550%, 15/02/30	USD	220,000	297,320	311,758	0.02
Wal-Mart Stores Inc, 5.625%, 27/03/34	GBP	200,000	382,400	402,438	0.02
Wal-Mart Stores Inc, 5.250%, 01/09/35	USD	50,000	56,100	56,489	0.00
Wal-Mart Stores Inc, 5.000%, 25/10/40	USD	200,000	216,575	218,129	0.01
Wal-Mart Stores Inc, 4.000%, 11/04/43	USD	200,000	187,997	191,186	0.01
Walgreens Boots Alliance Inc, 3.100%, 15/09/22	USD	200,000	196,261	192,045	0.01
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	100,000	124,161	107,024	0.01
Walgreens Boots Alliance Inc, 4.800%, 18/11/44	USD	250,000	272,799	231,747	0.01
Walt Disney Co, 1.100%, 01/12/17	USD	170,000	168,592	169,239	0.01
Walt Disney Co, 2.350%, 01/12/22	USD	100,000	95,101	96,650	0.01
Walt Disney Co, 4.125%, 01/06/44	USD	200,000	197,865	196,111	0.01
Waste Management Inc, 6.100%, 15/03/18	USD	245,000	269,889	272,728	0.01
Weatherford International LLC, 6.350%, 15/06/17	USD	25,000	27,232	26,593	0.00
Wells Fargo & Co, 1.250%, 20/07/16	USD	50,000	50,201	50,226	0.00
Wells Fargo & Co, 4.375%, 01/08/16	EUR	50,000	70,931	58,205	0.00
Wells Fargo & Co, 4.125%, 03/11/16	EUR	50,000	71,329	58,604	0.00
Wells Fargo & Co, 2.625%, 15/12/16	USD	100,000	102,313	102,359	0.01
Wells Fargo & Co, 2.100%, 08/05/17	USD	150,000	152,341	152,359	0.01
Wells Fargo & Co, 1.500%, 16/01/18	USD	300,000	296,981	299,668	0.01
Wells Fargo & Co, 2.150%, 15/01/19	USD	47,000	46,930	47,194	0.00
Wells Fargo & Co, 2.125%, 22/04/19	USD	150,000	149,758	149,980	0.01
Wells Fargo & Co, 2.150%, 30/01/20	USD	125,000	124,844	123,767	0.01
Wells Fargo & Co, 3.000%, 22/01/21	USD	350,000	352,424	353,606	0.02
Wells Fargo & Co, 1.125%, 29/10/21	EUR	100,000	125,717	110,185	0.01
Wells Fargo & Co, 3.500%, 08/03/22	USD	100,000	102,434	102,614	0.01
Wells Fargo & Co, 2.125%, 22/04/22	GBP	100,000	146,802	150,707	0.01
Wells Fargo & Co, 3.450%, 13/02/23	USD	520,000	507,043	516,399	0.03
Wells Fargo & Co, 2.250%, 02/05/23	EUR	200,000	258,993	232,574	0.01
Wells Fargo & Co, 3.000%, 19/02/25	USD	200,000	199,536	191,336	0.01
Wells Fargo & Co, 3.500%, 12/09/29	GBP	200,000	317,296	310,092	0.02
Wells Fargo & Co, 5.375%, 07/02/35	USD	25,000	28,319	27,751	0.00
Wells Fargo & Co, 5.375%, 02/11/43	USD	50,000	49,860	52,883	0.00
Wells Fargo Bank NA, 5.950%, 26/08/36	USD	300,000	369,214	357,918	0.02
Western Gas Partners LP, 3.950%, 01/06/25	USD	50,000	49,399	47,957	0.00
Western Gas Partners LP, 5.450%, 01/04/44	USD	50,000	49,255	48,087	0.00
Western Union Co, 5.930%, 01/10/16	USD	25,000	26,323	26,270	0.00
Western Union Co, 2.875%, 10/12/17	USD	200,000	204,445	203,963	0.01
Weyerhaeuser Co, 7.375%, 01/10/19	USD	100,000	117,733	117,423	0.01
Weyerhaeuser Co, 4.625%, 15/09/23	USD	150,000	156,346	159,253	0.01
Whirlpool Corp, 0.625%, 12/03/20	EUR	100,000	109,854	107,972	0.01
Whirlpool Corp, 4.000%, 01/03/24	USD	60,000	59,944	60,947	0.00
Williams Cos Inc, 4.550%, 24/06/24	USD	150,000	149,647	144,803	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Williams Partners LP, 5.250%, 15/03/20	USD	300,000	324,063	326,950	0.02
Williams Partners LP, 3.900%, 15/01/25	USD	350,000	351,176	329,075	0.02
Williams Partners LP, 4.900%, 15/01/45	USD	100,000	99,254	86,438	0.00
Wisconsin Energy Corp, 3.550%, 15/06/25	USD	150,000	149,201	149,605	0.01
Wisconsin Energy Corp, 6.250%, 15/05/67	USD	200,000	212,505	186,000	0.01
Wm Wrigley Jr Co, 3.375%, 21/10/20	USD	150,000	148,607	154,468	0.01
WP Carey Inc, 4.600%, 01/04/24	USD	100,000	99,686	100,108	0.01
WW Grainger Inc, 4.600%, 15/06/45	USD	150,000	150,139	150,667	0.01
Wyeth LLC, 5.450%, 01/04/17	USD	35,000	37,564	37,638	0.00
Wyeth LLC, 6.500%, 01/02/34	USD	15,000	19,021	18,811	0.00
Wyeth LLC, 5.950%, 01/04/37	USD	235,000	279,143	279,306	0.01
Wyndham Worldwide Corp, 3.900%, 01/03/23	USD	250,000	245,550	242,972	0.01
Xerox Corp, 2.950%, 15/03/17	USD	200,000	202,030	204,221	0.01
Xerox Corp, 6.350%, 15/05/18	USD	15,000	16,730	16,725	0.00
Xerox Corp, 3.800%, 15/05/24	USD	200,000	192,427	191,481	0.01
Yum! Brands Inc, 6.250%, 15/03/18	USD	4,000	4,431	4,413	0.00
Yum! Brands Inc, 3.875%, 01/11/23	USD	100,000	99,692	98,531	0.01
Yum! Brands Inc, 6.875%, 15/11/37	USD	10,000	12,391	11,307	0.00
Zimmer Holdings Inc, 3.550%, 01/04/25	USD	150,000	152,052	144,772	0.01
Zimmer Holdings Inc, 4.450%, 15/08/45	USD	150,000	154,704	137,395	0.01
Zoetis Inc, 1.875%, 01/02/18	USD	100,000	99,949	99,450	0.01
Zoetis Inc, 4.700%, 01/02/43	USD	200,000	195,358	190,428	0.01
Total United States			186,374,057	183,568,043	9.52
Total Corporate Bonds			499,992,832	475,131,636	24.65
Government Bonds - 58.26%					
Australia					
Australia Government Bond, 4.750%, 15/06/16	AUD	1,150,000	1,106,156	907,339	0.05
Australia Government Bond, 6.000%, 15/02/17	AUD	935,000	932,763	764,512	0.04
Australia Government Bond, 4.250%, 21/07/17	AUD	550,000	519,141	441,554	0.02
Australia Government Bond, 5.500%, 21/01/18	AUD	900,000	902,681	751,140	0.04
Australia Government Bond, 3.250%, 21/10/18	AUD	1,800,000	1,656,329	1,435,139	0.07
Australia Government Bond, 5.250%, 15/03/19	AUD	997,000	1,003,664	851,345	0.04
Australia Government Bond, 2.750%, 21/10/19	AUD	500,000	462,358	392,655	0.02
Australia Government Bond, 4.500%, 15/04/20	AUD	2,030,000	2,030,104	1,715,363	0.09
Australia Government Bond, 1.750%, 21/11/20	AUD	1,500,000	1,155,329	1,112,825	0.06
Australia Government Bond, 5.750%, 15/05/21	AUD	1,174,000	1,231,663	1,062,230	0.06
Australia Government Bond, 5.750%, 15/07/22	AUD	1,270,000	1,349,724	1,167,159	0.06
Australia Government Bond, 5.500%, 21/04/23	AUD	600,000	652,240	548,425	0.03
Australia Government Bond, 2.750%, 21/04/24	AUD	1,200,000	1,023,044	909,850	0.05
Australia Government Bond, 3.250%, 21/04/25	AUD	1,150,000	997,932	901,196	0.05
Australia Government Bond, 4.250%, 21/04/26	AUD	1,000,000	973,627	849,933	0.04
Australia Government Bond, 4.750%, 21/04/27	AUD	300,000	305,637	266,818	0.01
Australia Government Bond, 3.250%, 21/04/29	AUD	350,000	308,735	267,202	0.01
Australia Government Bond, 2.750%, 21/06/35	AUD	550,000	410,862	371,491	0.02
Australia Government Bond, 3.750%, 21/04/37	AUD	500,000	432,433	390,795	0.02
New South Wales Treasury Corp, 6.000%, 01/02/18	AUD	300,000	303,519	252,208	0.01
New South Wales Treasury Corp, 4.000%, 08/04/21	AUD	500,000	475,412	408,861	0.02
New South Wales Treasury Corp, 4.000%, 20/04/23	AUD	600,000	530,067	489,803	0.03
New South Wales Treasury Corp, 6.000%, 01/05/23	AUD	300,000	322,766	278,870	0.02
Queensland Treasury Corp, 6.000%, 14/09/17	AUD	500,000	502,576	415,424	0.02
Queensland Treasury Corp, 3.500%, 21/09/17	AUD	1,000,000	865,303	787,992	0.04
Queensland Treasury Corp, 4.000%, 21/06/19	AUD	500,000	478,772	404,065	0.02
Queensland Treasury Corp, 6.000%, 21/07/22	AUD	300,000	308,102	271,097	0.01
Queensland Treasury Corp, 4.250%, 21/07/23	AUD	500,000	405,453	407,881	0.02
Queensland Treasury Corp, 4.750%, 21/07/25	AUD	300,000	299,196	251,632	0.01
Queensland Treasury Corp, 6.500%, 14/03/33	AUD	400,000	449,292	398,491	0.02
South Australian Government Financing Authority, 5.000%, 20/05/21	AUD	350,000	343,472	297,638	0.02
Treasury Corp of Victoria, 5.750%, 15/11/16	AUD	300,000	294,868	242,003	0.01
Treasury Corp of Victoria, 3.500%, 17/11/17	AUD	600,000	506,640	474,298	0.03
Treasury Corp of Victoria, 5.500%, 17/12/24	AUD	300,000	316,127	272,080	0.01
Treasury Corp of Victoria, 4.250%, 20/12/32	AUD	300,000	276,065	241,475	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Australia - (Continued)					
Western Australian Treasury Corp, 3.750%, 23/10/18	AUD	600,000	506,523	479,136	0.03
Western Australian Treasury Corp, 6.000%, 16/10/23	AUD	200,000	212,987	181,665	0.01
Total Australia			24,851,562	21,661,590	1.12
Austria					
Austria Government Bond, 4.000%, 15/09/16	EUR	168,000	241,113	196,584	0.01
Austria Government Bond, 3.200%, 20/02/17	EUR	500,000	717,011	587,824	0.03
Austria Government Bond, 4.300%, 15/09/17	EUR	700,000	938,694	856,249	0.04
Austria Government Bond, 4.650%, 15/01/18	EUR	662,000	985,740	827,211	0.04
Austria Government Bond, 1.150%, 19/10/18	EUR	450,000	631,642	520,999	0.03
Austria Government Bond, 4.350%, 15/03/19	EUR	519,000	775,696	670,220	0.04
Austria Government Bond, 1.950%, 18/06/19	EUR	200,000	287,339	239,288	0.01
Austria Government Bond, 3.900%, 15/07/20	EUR	500,000	739,579	658,520	0.03
Austria Government Bond, 3.500%, 15/09/21	EUR	872,000	1,293,553	1,152,083	0.06
Austria Government Bond, 3.650%, 20/04/22	EUR	500,000	742,697	670,977	0.04
Austria Government Bond, 3.400%, 22/11/22	EUR	500,000	766,709	665,679	0.04
Austria Government Bond, 1.750%, 20/10/23	EUR	450,000	589,966	537,415	0.03
Austria Government Bond, 1.650%, 21/10/24	EUR	600,000	760,409	706,866	0.04
Austria Government Bond, 4.850%, 15/03/26	EUR	50,000	88,460	76,362	0.00
Austria Government Bond, 6.250%, 15/07/27	EUR	250,000	493,693	433,407	0.02
Austria Government Bond, 2.400%, 23/05/34	EUR	370,000	475,942	465,274	0.02
Austria Government Bond, 4.150%, 15/03/37	EUR	466,000	819,425	753,857	0.04
Austria Government Bond, 3.150%, 20/06/44	EUR	310,000	477,021	450,473	0.02
Austria Government Bond, 3.800%, 26/01/62	EUR	165,000	282,696	292,189	0.02
Autobahnen- und Schnellstrassen-Finanzierungs-AG, 4.375%, 08/07/19	EUR	150,000	222,209	194,645	0.01
Autobahnen- und Schnellstrassen-Finanzierungs-AG, 1.750%, 21/10/20	EUR	200,000	280,889	237,957	0.01
Autobahnen- und Schnellstrassen-Finanzierungs-AG, 3.375%, 22/09/25	EUR	75,000	115,535	101,124	0.01
Total Austria			12,726,018	11,295,203	0.59
Bahrain					
Bahrain Government International Bond, 6.125%, 01/08/23	USD	250,000	277,345	277,500	0.01
Total Bahrain			277,345	277,500	0.01
Belgium					
Belgium Government Bond, 4.000%, 28/03/17	EUR	400,000	581,059	478,112	0.02
Belgium Government Bond, 3.500%, 28/06/17	EUR	650,000	950,005	776,823	0.04
Belgium Government Bond, 5.500%, 28/09/17	EUR	1,000,000	1,464,022	1,255,235	0.06
Belgium Government Bond, 4.000%, 28/03/18	EUR	720,000	1,030,777	892,065	0.05
Belgium Government Bond, 1.250%, 22/06/18	EUR	850,000	1,172,761	982,822	0.05
Belgium Government Bond, 4.000%, 28/03/19	EUR	300,000	462,284	383,048	0.02
Belgium Government Bond, 3.000%, 28/09/19	EUR	600,000	901,351	747,947	0.04
Belgium Government Bond, 3.750%, 28/09/20	EUR	800,000	1,160,691	1,049,407	0.05
Belgium Government Bond, 4.250%, 28/09/21	EUR	680,000	1,051,459	930,614	0.05
Belgium Government Bond, 4.000%, 28/03/22	EUR	121,964	194,911	166,089	0.01
Belgium Government Bond, 4.250%, 28/09/22	EUR	650,000	1,049,184	903,810	0.05
Belgium Government Bond, 2.250%, 22/06/23	EUR	950,000	1,252,604	1,169,060	0.06
Belgium Government Bond, 2.600%, 22/06/24	EUR	1,200,000	1,718,676	1,513,890	0.08
Belgium Government Bond, 4.500%, 28/03/26	EUR	740,000	1,157,115	1,091,855	0.06
Belgium Government Bond, 5.500%, 28/03/28	EUR	70,000	129,475	114,177	0.01
Belgium Government Bond, 1.000%, 22/06/31	EUR	200,000	202,201	199,072	0.01
Belgium Government Bond, 4.000%, 28/03/32	EUR	500,000	753,518	738,659	0.04
Belgium Government Bond, 3.000%, 22/06/34	EUR	760,000	1,079,746	1,003,711	0.05
Belgium Government Bond, 5.000%, 28/03/35	EUR	744,330	1,336,322	1,258,238	0.07
Belgium Government Bond, 4.250%, 28/03/41	EUR	535,000	857,909	863,512	0.04
Belgium Government Bond, 3.750%, 22/06/45	EUR	530,000	826,254	801,320	0.04
Kingdom of Belgium, 1.125%, 05/03/18	USD	200,000	200,130	200,170	0.01
Total Belgium			19,532,454	17,519,636	0.91
Brazil					
Banco Nacional de Desenvolvimento Economico e Social, 4.000%, 14/04/19	USD	200,000	204,911	202,000	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Brazil - (Continued)					
Banco Nacional de Desenvolvimento Economico e Social, 5.500%, 12/07/20	USD	200,000	212,237	209,500	0.01
Brazilian Government International Bond, 6.000%, 17/01/17	USD	300,000	317,548	320,775	0.02
Brazilian Government International Bond, 8.000%, 15/01/18	USD	192,333	207,883	209,114	0.01
Brazilian Government International Bond, 5.875%, 15/01/19	USD	200,000	220,258	222,400	0.01
Brazilian Government International Bond, 7.125%, 20/01/37	USD	150,000	185,502	170,063	0.01
Brazilian Government International Bond, 11.000%, 17/08/40	USD	225,000	265,058	227,981	0.01
Brazilian Government International Bond, 5.625%, 07/01/41	USD	300,000	319,020	287,625	0.02
Total Brazil			1,932,417	1,849,458	0.10
Bulgaria					
Bulgaria Government International Bond, 2.950%, 03/09/24	EUR	100,000	129,510	110,167	0.01
Total Bulgaria			129,510	110,167	0.01
Canada					
Canada Government International Bond, 0.875%, 14/02/17	USD	300,000	300,255	301,125	0.02
Canada Government International Bond, 1.125%, 19/03/18	USD	200,000	200,588	200,468	0.01
Canada Government International Bond, 3.500%, 13/01/20	EUR	100,000	146,513	127,959	0.01
Canada Housing Trust No 1, 2.050%, 15/06/17	CAD	500,000	416,894	411,206	0.02
Canada Housing Trust No 1, 1.700%, 15/12/17	CAD	600,000	556,481	491,626	0.03
Canada Housing Trust No 1, 2.050%, 15/06/18	CAD	500,000	474,738	414,618	0.02
Canada Housing Trust No 1, 2.350%, 15/12/18	CAD	400,000	367,336	335,690	0.02
Canada Housing Trust No 1, 4.100%, 15/12/18	CAD	800,000	848,894	709,276	0.04
Canada Housing Trust No 1, 1.950%, 15/06/19	CAD	500,000	463,898	414,230	0.02
Canada Housing Trust No 1, 2.000%, 15/12/19	CAD	500,000	421,222	414,938	0.02
Canada Housing Trust No 1, 3.750%, 15/03/20	CAD	500,000	524,469	446,902	0.02
Canada Housing Trust No 1, 3.800%, 15/06/21	CAD	300,000	317,369	272,092	0.01
Canada Housing Trust No 1, 2.350%, 15/09/23	CAD	450,000	419,412	371,996	0.02
Canada Housing Trust No 1, 3.150%, 15/09/23	CAD	500,000	488,803	437,663	0.02
Canadian Government Bond, 1.250%, 01/02/18	CAD	400,000	351,610	326,856	0.02
Canadian Government Bond, 1.250%, 01/09/18	CAD	1,000,000	953,354	820,706	0.04
Canadian Government Bond, 1.750%, 01/09/19	CAD	900,000	834,948	752,527	0.04
Canadian Government Bond, 1.500%, 01/06/23	CAD	600,000	519,277	480,841	0.02
Canadian Government Bond, 2.250%, 01/06/25	CAD	1,700,000	1,474,845	1,431,843	0.07
Canadian Government Bond, 3.500%, 01/12/45	CAD	525,000	562,135	530,450	0.03
Export Development Canada, 0.750%, 15/12/17	USD	225,000	222,043	224,053	0.01
Export Development Canada, 1.500%, 03/10/18	USD	200,000	199,548	201,921	0.01
Hydro-Quebec, 1.375%, 19/06/17	USD	150,000	150,276	151,303	0.01
Hydro-Quebec, 10.500%, 15/10/21	CAD	400,000	550,608	486,687	0.03
Province of Alberta Canada, 1.000%, 21/06/17	USD	250,000	250,146	250,510	0.01
Province of British Columbia, 2.650%, 22/09/21	USD	150,000	148,651	154,251	0.01
Province of British Columbia, 2.000%, 23/10/22	USD	300,000	286,374	293,400	0.02
Province of Manitoba Canada, 4.900%, 06/12/16	USD	250,000	264,147	264,628	0.01
Province of Manitoba Canada, 2.100%, 06/09/22	USD	100,000	93,777	97,812	0.01
Province of Manitoba Canada, 3.050%, 14/05/24	USD	200,000	199,952	205,201	0.01
Province of New Brunswick Canada, 5.200%, 21/02/17	USD	25,000	26,695	26,749	0.00
Province of Nova Scotia Canada, 5.125%, 26/01/17	USD	225,000	238,593	239,822	0.01
Province of Ontario Canada, 4.950%, 28/11/16	USD	50,000	52,815	53,020	0.00
Province of Ontario Canada, 2.000%, 27/09/18	USD	200,000	200,739	203,630	0.01
Province of Ontario Canada, 2.000%, 30/01/19	USD	250,000	250,631	253,958	0.01
Province of Ontario Canada, 4.750%, 23/04/19	EUR	250,000	380,590	325,669	0.02
Province of Ontario Canada, 4.000%, 07/10/19	USD	200,000	215,516	218,216	0.01
Province of Ontario Canada, 3.000%, 28/09/20	EUR	200,000	288,081	251,388	0.01
Province of Ontario Canada, 2.450%, 29/06/22	USD	300,000	287,869	300,432	0.02
Province of Ontario Canada, 3.200%, 16/05/24	USD	200,000	200,330	207,792	0.01
Province of Ontario Canada, 3.450%, 02/06/45	CAD	1,000,000	902,821	841,235	0.04
Province of Quebec Canada, 4.750%, 29/04/18	EUR	100,000	153,180	125,853	0.01
Province of Quebec Canada, 4.625%, 14/05/18	USD	100,000	108,405	109,491	0.01
Province of Quebec Canada, 5.000%, 29/04/19	EUR	200,000	299,836	262,717	0.01
Province of Quebec Canada, 2.625%, 13/02/23	USD	350,000	342,783	352,102	0.02

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Canada - (Continued)					
Province of Quebec Canada, 7.500%, 15/09/29	USD	200,000	276,994	288,500	0.01
Total Canada			17,234,441	16,083,352	0.83
Chile					
Chile Government International Bond, 3.250%, 14/09/21	USD	250,000	254,696	261,875	0.01
Chile Government International Bond, 2.250%, 30/10/22	USD	100,000	94,295	97,250	0.01
Total Chile			348,991	359,125	0.02
Colombia					
Colombia Government International Bond, 7.375%, 27/01/17	USD	175,000	190,345	190,969	0.01
Colombia Government International Bond, 7.375%, 18/03/19	USD	200,000	230,906	232,750	0.01
Colombia Government International Bond, 4.000%, 26/02/24	USD	200,000	196,136	199,500	0.01
Colombia Government International Bond, 7.375%, 18/09/37	USD	275,000	361,825	339,968	0.02
Total Colombia			979,212	963,187	0.05
Czech Republic					
Czech Republic Government Bond, 0.500%, 28/07/16	CZK	7,000,000	357,806	287,691	0.02
Czech Republic Government Bond, 0.850%, 17/03/18	CZK	10,000,000	499,702	415,769	0.02
Czech Republic Government Bond, 5.000%, 11/04/19	CZK	4,000,000	230,908	192,434	0.01
Czech Republic Government Bond, 1.500%, 29/10/19	CZK	2,300,000	116,012	98,523	0.01
Czech Republic Government Bond, 5.700%, 25/05/24	CZK	7,000,000	457,587	401,427	0.02
Czech Republic Government Bond, 2.400%, 17/09/25	CZK	3,500,000	180,899	158,969	0.01
Czech Republic Government Bond, 4.200%, 04/12/36	CZK	1,500,000	89,825	83,875	0.00
Czech Republic International, 5.000%, 11/06/18	EUR	367,000	540,230	465,975	0.02
Czech Republic International, 4.125%, 18/03/20	EUR	9,000	13,979	11,700	0.00
Total Czech Republic			2,486,948	2,116,363	0.11
Denmark					
Denmark Government Bond, 4.000%, 15/11/15	DKK	170	31	26	0.00
Denmark Government Bond, 2.500%, 15/11/16	DKK	1,500,000	284,032	232,686	0.01
Denmark Government Bond, 4.000%, 15/11/19	DKK	6,100,000	1,235,377	1,065,042	0.06
Denmark Government Bond, 3.000%, 15/11/21	DKK	500,000	102,483	86,715	0.01
Denmark Government Bond, 1.500%, 15/11/23	DKK	1,700,000	313,137	269,205	0.01
Denmark Government Bond, 7.000%, 10/11/24	DKK	2,000,000	517,649	464,606	0.02
Denmark Government Bond, 1.750%, 15/11/25	DKK	4,500,000	836,115	720,929	0.04
Denmark Government Bond, 4.500%, 15/11/39	DKK	5,100,000	1,283,514	1,192,630	0.06
Denmark Government International Bond, 0.875%, 20/03/17	USD	150,000	150,266	150,483	0.01
Kommunekredit, 1.000%, 17/01/17	USD	200,000	200,448	201,020	0.01
Total Denmark			4,923,052	4,383,342	0.23
Finland					
Finland Government Bond, 1.875%, 15/04/17	EUR	100,000	140,738	115,619	0.01
Finland Government Bond, 3.875%, 15/09/17	EUR	141,000	209,186	171,201	0.01
Finland Government Bond, 1.125%, 15/09/18	EUR	300,000	409,993	347,049	0.02
Finland Government Bond, 4.375%, 04/07/19	EUR	359,000	539,583	468,589	0.02
Finland Government Bond, 3.375%, 15/04/20	EUR	504,000	729,853	645,566	0.03
Finland Government Bond, 0.375%, 15/09/20	EUR	500,000	586,628	559,952	0.03
Finland Government Bond, 3.500%, 15/04/21	EUR	100,000	155,637	131,261	0.01
Finland Government Bond, 1.625%, 15/09/22	EUR	50,000	69,493	59,510	0.00
Finland Government Bond, 1.500%, 15/04/23	EUR	650,000	848,954	764,620	0.04
Finland Government Bond, 2.000%, 15/04/24	EUR	300,000	420,973	365,266	0.02
Finland Government Bond, 4.000%, 04/07/25	EUR	6,000	9,855	8,580	0.00
Finland Government Bond, 2.750%, 04/07/28	EUR	50,000	72,883	65,292	0.00
Finland Government Bond, 2.625%, 04/07/42	EUR	300,000	406,718	407,907	0.02
Finland Government International Bond, 1.750%, 10/09/19	USD	300,000	298,670	302,088	0.02
Finnvera OYJ, 0.625%, 19/11/21	EUR	100,000	124,860	112,066	0.01
Municipality Finance PLC, 1.125%, 07/12/17	GBP	50,000	77,430	78,560	0.00
Municipality Finance PLC, 1.750%, 21/05/19	USD	200,000	200,223	201,936	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Finland - (Continued)					
Municipality Finance PLC, 1.500%, 23/03/20	USD	250,000	250,463	246,825	0.01
Total Finland			5,552,140	5,051,887	0.26
France					
Agence Francaise de Developpement, 1.250%, 27/02/18	EUR	200,000	261,929	229,752	0.01
Agence Francaise de Developpement, 2.000%, 18/03/19	USD	500,000	503,484	508,170	0.03
Agence Francaise de Developpement, 1.250%, 25/05/19	EUR	100,000	138,632	115,595	0.01
Agence Francaise de Developpement, 3.625%, 21/04/20	EUR	50,000	76,922	64,064	0.00
Agence Francaise de Developpement, 1.375%, 17/09/24	EUR	200,000	245,727	226,102	0.01
Agence Francaise de Developpement, 3.750%, 15/02/27	EUR	100,000	156,090	137,013	0.01
Bpifrance Financement SA, 2.375%, 25/04/22	EUR	100,000	143,433	122,849	0.01
Bpifrance Financement SA, 2.500%, 25/05/24	EUR	200,000	283,502	247,626	0.01
Bpifrance Financement SA, 2.750%, 25/10/25	EUR	100,000	142,988	126,264	0.01
Caisse d'Amortissement de la Dette Sociale, 1.250%, 19/09/16	USD	200,000	201,290	201,544	0.01
Caisse d'Amortissement de la Dette Sociale, 5.250%, 02/11/16	USD	300,000	317,902	318,126	0.02
Caisse d'Amortissement de la Dette Sociale, 4.125%, 25/04/17	EUR	500,000	698,812	599,456	0.03
Caisse d'Amortissement de la Dette Sociale, 1.375%, 29/01/18	USD	200,000	197,349	201,204	0.01
Caisse d'Amortissement de la Dette Sociale, 3.250%, 07/03/18	EUR	200,000	292,867	242,174	0.01
Caisse d'Amortissement de la Dette Sociale, 1.250%, 12/03/18	USD	100,000	100,323	100,139	0.01
Caisse d'Amortissement de la Dette Sociale, 1.000%, 25/05/18	EUR	500,000	683,460	572,905	0.03
Caisse d'Amortissement de la Dette Sociale, 1.125%, 25/05/19	EUR	200,000	276,117	230,951	0.01
Caisse d'Amortissement de la Dette Sociale, 4.000%, 25/10/19	EUR	609,000	899,823	787,645	0.04
Caisse d'Amortissement de la Dette Sociale, 2.000%, 17/04/20	USD	250,000	242,950	252,087	0.01
Caisse d'Amortissement de la Dette Sociale, 3.750%, 25/10/20	EUR	100,000	155,481	130,762	0.01
Caisse d'Amortissement de la Dette Sociale, 3.375%, 25/04/21	EUR	200,000	282,116	259,279	0.01
Caisse d'Amortissement de la Dette Sociale, 2.500%, 25/10/22	EUR	300,000	404,932	374,408	0.02
Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24	EUR	300,000	412,371	372,219	0.02
Caisse d'Amortissement de la Dette Sociale, 20/03/24	USD	200,000	201,475	211,962	0.01
Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	EUR	250,000	402,152	352,970	0.02
Caisse de Refinancement de l'Habitat SA, 3.500%, 25/04/17	EUR	52,309	75,264	61,887	0.00
Caisse de Refinancement de l'Habitat SA, 4.500%, 25/10/17	EUR	300,000	427,254	368,204	0.02
Caisse de Refinancement de l'Habitat SA, 4.000%, 25/04/18	EUR	35,805	53,857	44,228	0.00
Caisse de Refinancement de l'Habitat SA, 3.750%, 19/02/20	EUR	300,000	434,700	386,130	0.02
Caisse de Refinancement de l'Habitat SA, 4.000%, 10/01/22	EUR	200,000	316,963	270,080	0.01
Caisse de Refinancement de l'Habitat SA, 4.000%, 17/06/22	EUR	100,000	158,910	136,009	0.01
Caisse de Refinancement de l'Habitat SA, 3.900%, 20/10/23	EUR	300,000	447,604	414,195	0.02
Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24	EUR	120,000	188,525	162,861	0.01
Caisse des Depots et Consignations, 1.000%, 13/03/17	USD	200,000	200,380	200,614	0.01
Caisse Francaise de Financement Local, 5.250%, 06/02/17	EUR	200,000	281,900	241,184	0.01
Caisse Francaise de Financement Local, 5.250%, 16/02/17	USD	50,000	53,011	53,292	0.00
Caisse Francaise de Financement Local, 3.500%, 24/09/20	EUR	200,000	287,322	258,051	0.01
Caisse Francaise de Financement Local, 4.250%, 26/01/21	EUR	400,000	634,519	536,937	0.03
Caisse Francaise de Financement Local, 0.200%, 27/04/23	EUR	200,000	213,296	211,413	0.01
Caisse Francaise de Financement Local, 2.375%, 17/01/24	EUR	200,000	285,958	248,311	0.01
Caisse Nationale des Autoroutes, 4.500%, 28/03/18	EUR	100,000	143,747	124,842	0.01
France Government Bond OAT, 5.000%, 25/10/16	EUR	1,000,000	1,476,033	1,190,199	0.06
France Government Bond OAT, 0.250%, 25/11/16	EUR	1,600,000	2,185,086	1,793,363	0.09
France Government Bond OAT, 3.750%, 25/04/17	EUR	1,030,139	1,487,611	1,229,629	0.06
France Government Bond OAT, 4.250%, 25/10/17	EUR	1,300,000	1,800,743	1,595,493	0.08
France Government Bond OAT, zero coupon, 25/02/18	EUR	1,000,000	1,122,543	1,116,272	0.06
France Government Bond OAT, 4.000%, 25/04/18	EUR	2,293,238	3,288,038	2,847,023	0.15
France Government Bond OAT, 1.000%, 25/05/18	EUR	900,000	1,256,597	1,033,124	0.05
France Government Bond OAT, 4.250%, 25/10/18	EUR	1,859,274	2,726,507	2,363,243	0.12
France Government Bond OAT, 1.000%, 25/11/18	EUR	1,150,000	1,536,084	1,324,114	0.07
France Government Bond OAT, 4.250%, 25/04/19	EUR	242,613	378,133	313,081	0.02
France Government Bond OAT, 1.000%, 25/05/19	EUR	950,000	1,262,217	1,094,510	0.06
France Government Bond OAT, 3.750%, 25/10/19	EUR	398,000	614,951	511,326	0.03
France Government Bond OAT, 8.500%, 25/10/19	EUR	20,378	37,183	30,848	0.00
France Government Bond OAT, 0.500%, 25/11/19	EUR	2,200,000	2,778,526	2,481,317	0.13
France Government Bond OAT, 3.500%, 25/04/20	EUR	930,000	1,401,375	1,195,046	0.06
France Government Bond OAT, zero coupon, 25/05/20	EUR	1,000,000	1,102,280	1,096,440	0.06
France Government Bond OAT, 2.500%, 25/10/20	EUR	2,162,000	3,007,327	2,677,709	0.14
France Government Bond OAT, 3.750%, 25/04/21	EUR	1,880,000	2,779,776	2,490,405	0.13
France Government Bond OAT, 3.250%, 25/10/21	EUR	1,250,000	1,823,234	1,625,980	0.09
France Government Bond OAT, 3.000%, 25/04/22	EUR	1,250,000	1,890,565	1,612,066	0.08
France Government Bond OAT, 2.250%, 25/10/22	EUR	1,400,000	2,001,596	1,728,175	0.09

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
France - (Continued)					
France Government Bond OAT, 8.500%, 25/04/23	EUR	1,205,482	2,313,294	2,132,986	0.11
France Government Bond OAT, 1.750%, 25/05/23	EUR	2,230,000	2,992,852	2,656,282	0.14
France Government Bond OAT, 4.250%, 25/10/23	EUR	1,304,129	2,003,016	1,843,454	0.10
France Government Bond OAT, 2.250%, 25/05/24	EUR	1,650,000	2,342,385	2,031,667	0.11
France Government Bond OAT, 1.750%, 25/11/24	EUR	2,150,000	2,901,403	2,534,279	0.13
France Government Bond OAT, 0.500%, 25/05/25	EUR	1,500,000	1,603,690	1,564,086	0.08
France Government Bond OAT, 6.000%, 25/10/25	EUR	230,128	432,267	376,480	0.02
France Government Bond OAT, 3.500%, 25/04/26	EUR	583,000	898,192	793,441	0.04
France Government Bond OAT, 2.750%, 25/10/27	EUR	1,700,000	2,369,720	2,163,070	0.11
France Government Bond OAT, 5.500%, 25/04/29	EUR	208,030	390,954	344,672	0.02
France Government Bond OAT, 2.500%, 25/05/30	EUR	2,500,000	3,290,760	3,082,239	0.16
France Government Bond OAT, 5.750%, 25/10/32	EUR	1,308,599	2,479,587	2,325,881	0.12
France Government Bond OAT, 4.750%, 25/04/35	EUR	1,200,484	2,029,363	1,966,603	0.10
France Government Bond OAT, 4.000%, 25/10/38	EUR	740,066	1,250,151	1,128,110	0.06
France Government Bond OAT, 4.500%, 25/04/41	EUR	671,000	1,191,136	1,110,161	0.06
France Government Bond OAT, 3.250%, 25/05/45	EUR	900,000	1,243,691	1,235,605	0.06
France Government Bond OAT, 4.000%, 25/04/55	EUR	432,493	730,828	699,069	0.04
France Government Bond OAT, 4.000%, 25/04/60	EUR	808,000	1,302,243	1,321,638	0.07
French Treasury Note BTAN, 2.500%, 25/07/16	EUR	1,400,000	1,957,663	1,604,227	0.08
French Treasury Note BTAN, 1.750%, 25/02/17	EUR	1,100,000	1,499,363	1,264,399	0.07
French Treasury Note BTAN, 1.000%, 25/07/17	EUR	950,000	1,257,030	1,083,745	0.06
Regie Autonome des Transports Parisiens, 4.000%, 23/09/21	EUR	50,000	78,779	66,650	0.00
Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	EUR	200,000	288,730	275,058	0.01
Region of Ile de France, 0.625%, 23/04/27	EUR	100,000	105,656	97,857	0.01
Reseau Ferre de France, 4.450%, 27/11/17	EUR	200,000	284,948	246,274	0.01
Reseau Ferre de France, 4.375%, 02/06/22	EUR	100,000	162,093	138,038	0.01
Reseau Ferre de France, 4.250%, 07/10/26	EUR	300,000	461,664	427,455	0.02
Reseau Ferre de France, 3.125%, 25/10/28	EUR	200,000	277,667	259,914	0.01
Reseau Ferre de France, 5.000%, 10/10/33	EUR	59,000	106,295	95,659	0.01
Reseau Ferre de France, 5.250%, 31/01/35	GBP	100,000	171,815	200,974	0.01
SNCF Reseau, 4.500%, 30/01/24	EUR	300,000	450,401	426,232	0.02
UNEDIC, 2.125%, 26/04/17	EUR	200,000	269,658	231,607	0.01
UNEDIC, 2.125%, 01/06/18	EUR	100,000	142,598	118,159	0.01
UNEDIC, 0.040%, 25/05/19	EUR	250,000	266,867	276,113	0.01
UNEDIC, 1.500%, 16/04/21	EUR	200,000	277,213	234,949	0.01
UNEDIC, 2.375%, 25/05/24	EUR	200,000	284,014	246,668	0.01
Total France			87,989,728	78,656,568	4.08
Germany					
Bund Laender Anleihe, 1.500%, 15/07/20	EUR	200,000	283,899	235,241	0.01
Bundesobligation, 1.250%, 14/10/16	EUR	1,100,000	1,524,187	1,249,532	0.06
Bundesobligation, 0.750%, 24/02/17	EUR	800,000	1,098,847	906,058	0.05
Bundesobligation, 0.500%, 07/04/17	EUR	700,000	977,144	790,251	0.04
Bundesobligation, 0.500%, 13/10/17	EUR	500,000	692,052	566,398	0.03
Bundesobligation, 0.500%, 23/02/18	EUR	700,000	967,708	794,392	0.04
Bundesobligation, 0.250%, 13/04/18	EUR	700,000	943,704	789,705	0.04
Bundesobligation, 1.000%, 12/10/18	EUR	900,000	1,251,578	1,040,575	0.05
Bundesobligation, 1.000%, 22/02/19	EUR	700,000	978,544	810,888	0.04
Bundesobligation, 0.500%, 12/04/19	EUR	500,000	655,629	569,217	0.03
Bundesobligation, 0.250%, 11/10/19	EUR	1,200,000	1,445,751	1,352,443	0.07
Bundesobligation, zero coupon, 17/04/20	EUR	1,500,000	1,644,332	1,664,765	0.09
Bundesrepublik Deutschland, 3.250%, 04/07/15	EUR	28	39	31	0.00
Bundesrepublik Deutschland, 6.000%, 20/06/16	EUR	61,128	88,329	72,245	0.00
Bundesrepublik Deutschland, 4.000%, 04/07/16	EUR	791,139	1,089,404	919,347	0.05
Bundesrepublik Deutschland, 3.750%, 04/01/17	EUR	178,165	256,410	210,583	0.01
Bundesrepublik Deutschland, 4.250%, 04/07/17	EUR	600,000	874,330	728,767	0.04
Bundesrepublik Deutschland, 4.000%, 04/01/18	EUR	800,000	1,140,404	985,675	0.05
Bundesrepublik Deutschland, 4.250%, 04/07/18	EUR	1,600,480	2,426,790	2,020,838	0.10
Bundesrepublik Deutschland, 3.750%, 04/01/19	EUR	236,637	361,305	299,318	0.01
Bundesrepublik Deutschland, 3.500%, 04/07/19	EUR	588,000	905,555	748,063	0.04
Bundesrepublik Deutschland, 3.250%, 04/01/20	EUR	1,780,000	2,598,075	2,270,573	0.12
Bundesrepublik Deutschland, 3.000%, 04/07/20	EUR	500,000	760,903	637,295	0.03
Bundesrepublik Deutschland, 2.250%, 04/09/20	EUR	518,000	765,402	640,135	0.03
Bundesrepublik Deutschland, 2.500%, 04/01/21	EUR	300,000	448,948	376,724	0.02
Bundesrepublik Deutschland, 3.250%, 04/07/21	EUR	1,800,000	2,685,368	2,366,160	0.12
Bundesrepublik Deutschland, 2.250%, 04/09/21	EUR	500,000	738,608	624,648	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Germany - (Continued)					
Bundesrepublik Deutschland, 2.000%, 04/01/22	EUR	600,000	867,006	740,988	0.04
Bundesrepublik Deutschland, 1.750%, 04/07/22	EUR	900,000	1,292,129	1,097,031	0.06
Bundesrepublik Deutschland, 1.500%, 04/09/22	EUR	2,100,000	2,791,872	2,518,091	0.13
Bundesrepublik Deutschland, 1.500%, 15/02/23	EUR	1,100,000	1,454,584	1,318,056	0.07
Bundesrepublik Deutschland, 1.500%, 15/05/23	EUR	750,000	1,004,996	898,566	0.05
Bundesrepublik Deutschland, 2.000%, 15/08/23	EUR	200,000	287,544	248,504	0.01
Bundesrepublik Deutschland, 6.250%, 04/01/24	EUR	149,485	287,138	244,933	0.01
Bundesrepublik Deutschland, 1.750%, 15/02/24	EUR	800,000	1,116,250	975,647	0.05
Bundesrepublik Deutschland, 1.500%, 15/05/24	EUR	700,000	944,118	835,635	0.04
Bundesrepublik Deutschland, 1.000%, 15/08/24	EUR	700,000	895,659	799,392	0.04
Bundesrepublik Deutschland, 0.500%, 15/02/25	EUR	500,000	570,020	543,067	0.03
Bundesrepublik Deutschland, 6.500%, 04/07/27	EUR	73,522	152,008	133,178	0.01
Bundesrepublik Deutschland, 5.625%, 04/01/28	EUR	79,432	155,819	136,191	0.01
Bundesrepublik Deutschland, 4.750%, 04/07/28	EUR	1,100,185	1,886,725	1,773,072	0.09
Bundesrepublik Deutschland, 6.250%, 04/01/30	EUR	792,071	1,676,566	1,481,213	0.08
Bundesrepublik Deutschland, 5.500%, 04/01/31	EUR	831,855	1,625,377	1,480,295	0.08
Bundesrepublik Deutschland, 4.750%, 04/07/34	EUR	1,199,783	2,160,818	2,081,087	0.11
Bundesrepublik Deutschland, 4.000%, 04/01/37	EUR	766,530	1,399,492	1,248,579	0.06
Bundesrepublik Deutschland, 4.250%, 04/07/39	EUR	755,626	1,333,032	1,304,384	0.07
Bundesrepublik Deutschland, 4.750%, 04/07/40	EUR	400,000	811,670	744,281	0.04
Bundesrepublik Deutschland, 3.250%, 04/07/42	EUR	475,000	804,703	728,363	0.04
Bundesrepublik Deutschland, 2.500%, 04/07/44	EUR	870,000	1,176,967	1,182,874	0.06
Bundesrepublik Deutschland, 2.500%, 15/08/46	EUR	700,000	985,617	956,160	0.05
Bundesschatzanweisungen, 0.250%, 10/06/16	EUR	300,000	406,631	335,915	0.02
Bundesschatzanweisungen, zero coupon, 16/09/16	EUR	1,200,000	1,351,904	1,341,305	0.07
Bundesschatzanweisungen, zero coupon, 16/12/16	EUR	2,300,000	2,582,528	2,572,321	0.13
Bundesschatzanweisungen, zero coupon, 10/03/17	EUR	1,000,000	1,126,682	1,118,668	0.06
Free and Hanseatic City of Hamburg, 1.125%, 18/01/19	EUR	150,000	197,161	172,682	0.01
Free State of Bavaria, 4.125%, 16/01/17	EUR	100,000	145,806	118,505	0.01
Free State of Bavaria, 2.750%, 17/01/18	EUR	200,000	276,277	238,129	0.01
Gemeinsame Deutsche Bundeslaender, 1.625%, 26/01/17	EUR	200,000	277,800	228,511	0.01
Gemeinsame Deutsche Bundeslaender, 1.375%, 11/10/19	EUR	200,000	264,588	232,883	0.01
Gemeinsame Deutsche Bundeslaender, 1.500%, 29/01/21	EUR	200,000	278,414	235,317	0.01
State of Baden-Wuerttemberg, 4.250%, 04/01/18	EUR	200,000	285,833	246,336	0.01
State of Baden-Wuerttemberg, 1.000%, 18/07/22	EUR	200,000	267,345	227,390	0.01
State of Berlin, 1.750%, 18/01/17	EUR	200,000	278,096	228,832	0.01
State of Berlin, 3.500%, 22/06/17	EUR	200,000	277,467	238,171	0.01
State of Berlin, 4.875%, 26/06/17	EUR	88,000	131,737	107,475	0.01
State of Berlin, 1.500%, 21/01/21	EUR	200,000	278,551	235,205	0.01
State of Berlin, 0.250%, 22/04/25	EUR	100,000	105,712	102,741	0.01
State of Brandenburg, 3.500%, 15/06/21	EUR	150,000	218,221	196,137	0.01
State of Bremen, 0.500%, 03/03/25	EUR	100,000	112,202	105,696	0.01
State of Hesse, 3.625%, 25/01/17	EUR	1,000	1,434	1,177	0.00
State of Hesse, 0.500%, 07/04/17	EUR	200,000	274,085	224,765	0.01
State of Hesse, 2.750%, 22/09/20	EUR	100,000	148,595	124,875	0.01
State of Hesse, 3.750%, 12/04/21	EUR	50,000	78,311	66,002	0.00
State of Hesse, 0.375%, 10/03/22	EUR	400,000	443,202	437,524	0.02
State of Hesse, 1.750%, 20/01/23	EUR	200,000	257,928	238,778	0.01
State of Lower Saxony, 1.375%, 26/09/19	EUR	100,000	139,510	116,624	0.01
State of Lower Saxony, 1.250%, 10/01/20	EUR	100,000	131,063	115,997	0.01
State of Lower Saxony, 1.000%, 18/08/22	EUR	300,000	345,653	340,815	0.02
State of Lower Saxony, 2.125%, 16/01/24	EUR	200,000	286,522	244,970	0.01
State of North Rhine-Westphalia, 1.750%, 15/02/17	EUR	300,000	417,603	343,669	0.02
State of North Rhine-Westphalia, 5.750%, 29/01/18	EUR	300,000	441,933	383,169	0.02
State of North Rhine-Westphalia, 4.500%, 15/02/18	EUR	200,000	288,427	248,656	0.01
State of North Rhine-Westphalia, 1.375%, 30/01/19	USD	300,000	300,831	298,737	0.02
State of North Rhine-Westphalia, 4.125%, 13/03/19	EUR	117,000	180,334	149,101	0.01
State of North Rhine-Westphalia, 1.500%, 15/12/20	EUR	300,000	421,919	352,728	0.02
State of North Rhine-Westphalia, 2.000%, 15/09/21	EUR	100,000	142,388	121,003	0.01
State of North Rhine-Westphalia, 4.375%, 29/04/22	EUR	259,000	402,623	359,473	0.02
State of North Rhine-Westphalia, 2.375%, 13/05/33	EUR	100,000	135,208	124,498	0.01
State of Rhineland-Palatinate, 1.250%, 16/01/20	EUR	100,000	131,081	116,077	0.01
State of Rhineland-Palatinate, 1.750%, 05/09/22	EUR	200,000	280,183	238,646	0.01
State of Saxony-Anhalt, 4.000%, 26/09/16	EUR	59,000	84,109	68,985	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Germany - (Continued)					
State of Saxony-Anhalt, 3.750%, 06/04/21	EUR	100,000	147,273	131,788	0.01
Total Germany			67,626,525	60,269,730	3.13
Indonesia					
Indonesia Government International Bond, 6.875%, 17/01/18	USD	250,000	275,853	280,312	0.01
Indonesia Government International Bond, 3.750%, 25/04/22	USD	200,000	186,023	197,500	0.01
Indonesia Government International Bond, 8.500%, 12/10/35	USD	250,000	322,436	338,625	0.02
Indonesia Government International Bond, 6.625%, 17/02/37	USD	100,000	110,027	113,425	0.01
Indonesia Government International Bond, 4.625%, 15/04/43	USD	200,000	170,497	180,578	0.01
Indonesia Government International Bond, 6.750%, 15/01/44	USD	200,000	214,316	232,600	0.01
Indonesia Government International Bond, 5.125%, 15/01/45	USD	200,000	212,627	191,250	0.01
Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	USD	200,000	193,416	195,400	0.01
Total Indonesia			1,685,195	1,729,690	0.09
Ireland					
Ireland Government Bond, 5.500%, 18/10/17	EUR	180,000	274,035	225,202	0.01
Ireland Government Bond, 4.500%, 18/10/18	EUR	714,284	994,392	907,044	0.05
Ireland Government Bond, 4.400%, 18/06/19	EUR	333,000	512,681	430,126	0.02
Ireland Government Bond, 5.900%, 18/10/19	EUR	700,000	1,009,563	957,852	0.05
Ireland Government Bond, 4.500%, 18/04/20	EUR	22,149	34,538	29,188	0.00
Ireland Government Bond, 5.000%, 18/10/20	EUR	150,000	239,964	204,320	0.01
Ireland Government Bond, 3.900%, 20/03/23	EUR	500,000	672,460	665,083	0.04
Ireland Government Bond, 3.400%, 18/03/24	EUR	500,000	727,987	644,403	0.03
Ireland Government Bond, 5.400%, 13/03/25	EUR	117,000	195,632	174,193	0.01
Ireland Government Bond, 2.400%, 15/05/30	EUR	500,000	650,487	579,378	0.03
Ireland Government Bond, 2.000%, 18/02/45	EUR	350,000	428,314	343,173	0.02
Total Ireland			5,740,053	5,159,962	0.27
Israel					
Israel Government Bond - Fixed, 4.000%, 31/01/18	ILS	4,100,000	1,193,023	1,183,997	0.06
Israel Government Bond - Fixed, 6.000%, 28/02/19	ILS	500,000	169,644	157,157	0.01
Israel Government Bond - Fixed, 2.250%, 31/05/19	ILS	2,400,000	700,129	667,653	0.03
Israel Government Bond - Fixed, 3.750%, 31/03/24	ILS	1,000,000	310,158	293,778	0.02
Israel Government Bond - Fixed, 6.250%, 30/10/26	ILS	1,000,000	323,084	357,435	0.02
Israel Government International Bond, 5.500%, 09/11/16	USD	15,000	15,868	15,956	0.00
Israel Government International Bond, 4.625%, 18/03/20	EUR	100,000	147,305	131,197	0.01
Israel Government International Bond, 4.000%, 30/06/22	USD	400,000	418,555	428,500	0.02
Total Israel			3,277,766	3,235,673	0.17
Italy					
City of Rome Italy, 5.345%, 27/01/48	EUR	59,000	78,298	75,205	0.00
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/16	EUR	700,000	994,105	809,453	0.04
Italy Buoni Poliennali Del Tesoro, 4.750%, 15/09/16	EUR	500,000	729,723	586,955	0.03
Italy Buoni Poliennali Del Tesoro, 2.750%, 15/11/16	EUR	1,250,000	1,757,586	1,439,212	0.07
Italy Buoni Poliennali Del Tesoro, 1.500%, 15/12/16	EUR	1,200,000	1,413,293	1,359,368	0.07
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/17	EUR	236,000	338,256	277,963	0.01
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/05/17	EUR	500,000	735,754	601,100	0.03
Italy Buoni Poliennali Del Tesoro, 1.150%, 15/05/17	EUR	1,000,000	1,234,137	1,129,398	0.06
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/06/17	EUR	1,800,000	2,473,137	2,170,417	0.11
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/08/17	EUR	300,000	450,136	367,592	0.02
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/11/17	EUR	300,000	431,878	357,240	0.02
Italy Buoni Poliennali Del Tesoro, 0.750%, 15/01/18	EUR	500,000	582,418	559,462	0.03
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/18	EUR	1,300,000	1,604,730	1,593,132	0.08
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/06/18	EUR	1,300,000	1,751,921	1,567,741	0.08
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/08/18	EUR	203,000	302,831	252,522	0.01
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/12/18	EUR	1,900,000	2,518,790	2,312,229	0.12
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/02/19	EUR	1,151,000	1,705,916	1,436,914	0.07
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/19	EUR	900,000	1,351,562	1,135,006	0.06
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/05/19	EUR	500,000	702,243	590,481	0.03
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/19	EUR	1,400,000	1,882,314	1,593,137	0.08

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Italy - (Continued)					
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/09/19	EUR	1,250,000	1,716,589	1,577,178	0.08
Italy Buoni Poliennali Del Tesoro, 1.050%, 01/12/19	EUR	1,000,000	1,144,582	1,113,888	0.06
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/20	EUR	726,000	1,066,158	931,386	0.05
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/03/20	EUR	275,000	414,834	349,639	0.02
Italy Buoni Poliennali Del Tesoro, 0.700%, 01/05/20	EUR	1,000,000	1,092,278	1,087,626	0.06
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	450,000	675,898	569,363	0.03
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	2,350,000	3,113,012	2,949,384	0.15
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	600,000	847,008	752,165	0.04
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	655,000	965,763	821,588	0.04
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	800,000	1,224,967	1,055,486	0.06
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	1,000,000	1,371,290	1,146,835	0.06
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	900,000	1,430,479	1,209,904	0.06
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	2,400,000	3,531,387	3,316,287	0.17
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	500,000	808,558	691,740	0.04
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	1,100,000	1,629,893	1,448,769	0.08
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	500,000	741,452	668,358	0.03
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	1,069,382	1,877,035	1,807,347	0.09
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	700,000	946,573	920,626	0.05
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	1,300,000	1,883,860	1,624,795	0.08
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	500,000	640,989	568,665	0.03
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/25	EUR	950,000	1,501,633	1,298,566	0.07
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	700,000	732,268	725,765	0.04
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	950,000	1,447,416	1,259,794	0.07
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	2,133,024	3,344,977	3,312,098	0.17
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	1,300,000	2,001,397	1,771,061	0.09
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	208,354	336,673	298,273	0.02
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	1,200,000	1,622,090	1,459,352	0.08
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	254,000	443,629	393,575	0.02
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	800,000	856,208	773,148	0.04
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	1,700,000	2,606,837	2,602,321	0.14
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	1,078,000	1,684,319	1,535,652	0.08
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	741,000	1,050,970	927,000	0.05
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	461,000	719,385	660,965	0.03
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,327,000	1,803,978	1,900,239	0.10
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	600,000	874,867	843,111	0.04
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	450,000	547,883	502,463	0.03
Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 30/08/16	EUR	800,000	966,933	888,463	0.05
Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 27/02/17	EUR	500,000	558,454	553,139	0.03
Italy Government International Bond, 5.750%, 25/07/16	EUR	500,000	661,170	588,409	0.03
Italy Government International Bond, 5.250%, 20/09/16	USD	100,000	104,871	105,130	0.01
Italy Government International Bond, 6.875%, 27/09/23	USD	250,000	290,310	310,250	0.02
Italy Government International Bond, 5.125%, 31/07/24	EUR	150,000	206,364	202,717	0.01
Italy Government International Bond, 5.375%, 15/06/33	USD	50,000	57,916	55,813	0.00
Region of Lombardy Italy, 5.804%, 25/10/32	USD	50,000	50,464	52,720	0.00
Total Italy			74,632,645	67,845,580	3.52
Japan					
Development Bank of Japan Inc, 5.125%, 01/02/17	USD	100,000	106,397	106,634	0.01
Development Bank of Japan Inc, 2.125%, 30/01/19	USD	200,000	201,150	204,014	0.01
Development Bank of Japan Inc, 4.750%, 26/11/27	EUR	200,000	365,701	306,227	0.02
Japan Bank for International Cooperation, 1.125%, 19/07/17	USD	250,000	250,704	250,553	0.01
Japan Bank for International Cooperation, 1.750%, 13/11/18	USD	300,000	300,347	302,619	0.02
Japan Bank for International Cooperation, 2.500%, 28/05/25	USD	200,000	201,014	196,333	0.01
Japan Finance Organization for Municipalities, 1.500%, 12/09/17	USD	200,000	200,896	201,020	0.01
Japan Finance Organization for Municipalities, 2.375%, 13/02/25	USD	200,000	196,223	191,700	0.01
Japan Government Five Year Bond, 0.300%, 20/06/16	JPY	300,000,000	2,936,910	2,458,938	0.13
Japan Government Five Year Bond, 0.400%, 20/06/16	JPY	25,000,000	245,717	205,110	0.01
Japan Government Five Year Bond, 0.300%, 20/09/16	JPY	200,000,000	1,963,575	1,640,534	0.09
Japan Government Five Year Bond, 0.400%, 20/09/16	JPY	110,000,000	1,062,956	903,391	0.05
Japan Government Five Year Bond, 0.300%, 20/12/16	JPY	150,000,000	1,481,094	1,231,332	0.06
Japan Government Five Year Bond, 0.400%, 20/12/16	JPY	80,000,000	772,833	657,672	0.03
Japan Government Five Year Bond, 0.200%, 20/03/17	JPY	70,000,000	691,251	574,073	0.03
Japan Government Five Year Bond, 0.300%, 20/03/17	JPY	275,000,000	2,702,215	2,259,129	0.12
Japan Government Five Year Bond, 0.200%, 20/06/17	JPY	440,100,000	4,422,527	3,611,111	0.19
Japan Government Five Year Bond, 0.200%, 20/09/17	JPY	180,000,000	1,514,163	1,477,378	0.08
Japan Government Five Year Bond, 0.100%, 20/12/17	JPY	320,000,000	3,131,501	2,621,246	0.14

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Five Year Bond, 0.200%, 20/12/17	JPY	160,000,000	1,567,644	1,313,853	0.07
Japan Government Five Year Bond, 0.100%, 20/03/18	JPY	175,000,000	1,746,724	1,433,451	0.07
Japan Government Five Year Bond, 0.300%, 20/03/18	JPY	115,000,000	1,006,196	947,076	0.05
Japan Government Five Year Bond, 0.400%, 20/03/18	JPY	253,500,000	2,561,960	2,093,320	0.11
Japan Government Five Year Bond, 0.300%, 20/06/18	JPY	102,000,000	994,521	840,615	0.04
Japan Government Five Year Bond, 0.400%, 20/06/18	JPY	100,000,000	1,023,742	826,560	0.04
Japan Government Five Year Bond, 0.200%, 20/09/18	JPY	265,000,000	2,651,500	2,178,191	0.11
Japan Government Five Year Bond, 0.300%, 20/09/18	JPY	220,000,000	2,176,358	1,814,387	0.09
Japan Government Five Year Bond, 0.200%, 20/12/18	JPY	330,000,000	3,180,469	2,712,734	0.14
Japan Government Five Year Bond, 0.200%, 20/03/19	JPY	200,000,000	1,960,072	1,643,852	0.09
Japan Government Five Year Bond, 0.100%, 20/06/19	JPY	100,000,000	970,343	818,682	0.04
Japan Government Five Year Bond, 0.200%, 20/06/19	JPY	300,000,000	2,965,544	2,465,754	0.13
Japan Government Five Year Bond, 0.100%, 20/09/19	JPY	180,000,000	1,519,519	1,472,862	0.08
Japan Government Five Year Bond, 0.200%, 20/09/19	JPY	230,000,000	1,995,568	1,889,904	0.10
Japan Government Five Year Bond, 0.100%, 20/12/19	JPY	270,000,000	2,220,304	2,208,477	0.11
Japan Government Five Year Bond, 0.100%, 20/03/20	JPY	150,000,000	1,249,883	1,226,123	0.06
Japan Government Forty Year Bond, 2.400%, 20/03/48	JPY	106,500,000	1,223,211	1,076,506	0.06
Japan Government Forty Year Bond, 2.200%, 20/03/49	JPY	60,000,000	662,431	581,514	0.03
Japan Government Forty Year Bond, 2.200%, 20/03/50	JPY	94,000,000	1,018,427	909,633	0.05
Japan Government Forty Year Bond, 2.200%, 20/03/51	JPY	85,000,000	908,024	824,013	0.04
Japan Government Forty Year Bond, 2.000%, 20/03/52	JPY	76,900,000	802,329	710,410	0.04
Japan Government Forty Year Bond, 1.900%, 20/03/53	JPY	111,000,000	1,092,129	998,134	0.05
Japan Government Forty Year Bond, 1.700%, 20/03/54	JPY	110,000,000	1,038,572	936,103	0.05
Japan Government Forty Year Bond, 1.400%, 20/03/55	JPY	120,000,000	954,236	931,914	0.05
Japan Government Ten Year Bond, 1.900%, 20/06/16	JPY	34,700,000	346,318	288,818	0.02
Japan Government Ten Year Bond, 1.700%, 20/09/16	JPY	251,700,000	2,516,794	2,099,725	0.11
Japan Government Ten Year Bond, 1.800%, 20/09/16	JPY	50,000,000	501,981	417,607	0.02
Japan Government Ten Year Bond, 1.700%, 20/12/16	JPY	592,250,000	6,091,661	4,961,222	0.26
Japan Government Ten Year Bond, 1.700%, 20/03/17	JPY	620,000,000	6,414,118	5,214,962	0.27
Japan Government Ten Year Bond, 1.900%, 20/06/17	JPY	58,300,000	590,633	494,301	0.03
Japan Government Ten Year Bond, 1.700%, 20/09/17	JPY	200,000,000	1,675,925	1,696,122	0.09
Japan Government Ten Year Bond, 1.500%, 20/12/17	JPY	829,300,000	8,595,028	7,027,346	0.36
Japan Government Ten Year Bond, 1.300%, 20/03/18	JPY	20,000,000	203,614	169,145	0.01
Japan Government Ten Year Bond, 1.400%, 20/03/18	JPY	216,900,000	2,257,468	1,839,196	0.10
Japan Government Ten Year Bond, 1.700%, 20/03/18	JPY	20,000,000	205,835	170,920	0.01
Japan Government Ten Year Bond, 1.500%, 20/06/18	JPY	300,000,000	3,059,963	2,559,653	0.13
Japan Government Ten Year Bond, 1.700%, 20/06/18	JPY	62,150,000	639,696	533,287	0.03
Japan Government Ten Year Bond, 1.800%, 20/06/18	JPY	136,400,000	1,297,111	1,173,710	0.06
Japan Government Ten Year Bond, 1.500%, 20/09/18	JPY	410,050,000	4,290,296	3,510,583	0.18
Japan Government Ten Year Bond, 1.300%, 20/12/18	JPY	177,000,000	1,780,169	1,510,138	0.08
Japan Government Ten Year Bond, 1.400%, 20/12/18	JPY	200,000,000	2,019,705	1,712,042	0.09
Japan Government Ten Year Bond, 1.300%, 20/03/19	JPY	341,800,000	3,564,036	2,923,840	0.15
Japan Government Ten Year Bond, 1.500%, 20/03/19	JPY	140,000,000	1,331,051	1,206,083	0.06
Japan Government Ten Year Bond, 1.400%, 20/06/19	JPY	217,000,000	2,242,085	1,867,798	0.10
Japan Government Ten Year Bond, 1.500%, 20/06/19	JPY	175,000,000	1,792,204	1,511,952	0.08
Japan Government Ten Year Bond, 1.300%, 20/09/19	JPY	100,000,000	1,020,737	859,510	0.04
Japan Government Ten Year Bond, 1.400%, 20/09/19	JPY	451,900,000	4,743,248	3,899,676	0.20
Japan Government Ten Year Bond, 1.300%, 20/12/19	JPY	190,000,000	1,962,239	1,637,076	0.08
Japan Government Ten Year Bond, 1.300%, 20/03/20	JPY	250,000,000	2,609,117	2,158,624	0.11
Japan Government Ten Year Bond, 1.400%, 20/03/20	JPY	270,000,000	2,832,796	2,341,684	0.12
Japan Government Ten Year Bond, 1.100%, 20/06/20	JPY	315,000,000	2,916,972	2,700,173	0.14
Japan Government Ten Year Bond, 1.300%, 20/06/20	JPY	110,000,000	1,132,258	951,799	0.05
Japan Government Ten Year Bond, 0.800%, 20/09/20	JPY	155,000,000	1,546,003	1,311,379	0.07
Japan Government Ten Year Bond, 1.000%, 20/09/20	JPY	230,300,000	2,369,646	1,967,972	0.10
Japan Government Ten Year Bond, 1.200%, 20/12/20	JPY	135,000,000	1,377,012	1,167,356	0.06
Japan Government Ten Year Bond, 1.100%, 20/03/21	JPY	70,000,000	719,585	603,196	0.03
Japan Government Ten Year Bond, 1.300%, 20/03/21	JPY	288,700,000	3,017,313	2,514,508	0.13
Japan Government Ten Year Bond, 1.100%, 20/06/21	JPY	312,900,000	3,227,750	2,701,580	0.14
Japan Government Ten Year Bond, 1.200%, 20/06/21	JPY	45,000,000	465,619	390,704	0.02
Japan Government Ten Year Bond, 1.000%, 20/09/21	JPY	118,000,000	1,122,041	1,014,521	0.05
Japan Government Ten Year Bond, 1.100%, 20/09/21	JPY	140,000,000	1,327,253	1,210,717	0.06
Japan Government Ten Year Bond, 1.000%, 20/12/21	JPY	60,000,000	613,452	516,373	0.03
Japan Government Ten Year Bond, 1.100%, 20/12/21	JPY	55,000,000	559,806	476,219	0.02
Japan Government Ten Year Bond, 0.900%, 20/03/22	JPY	150,000,000	1,526,499	1,283,970	0.07
Japan Government Ten Year Bond, 1.000%, 20/03/22	JPY	50,000,000	510,657	430,703	0.02
Japan Government Ten Year Bond, 0.800%, 20/06/22	JPY	170,000,000	1,716,590	1,446,066	0.08
Japan Government Ten Year Bond, 0.900%, 20/06/22	JPY	200,000,000	1,689,549	1,712,483	0.09
Japan Government Ten Year Bond, 0.800%, 20/09/22	JPY	55,000,000	553,875	467,503	0.02

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Ten Year Bond, 0.700%, 20/12/22	JPY	150,000,000	1,500,273	1,265,362	0.07
Japan Government Ten Year Bond, 0.800%, 20/12/22	JPY	150,000,000	1,524,720	1,274,335	0.07
Japan Government Ten Year Bond, 0.600%, 20/03/23	JPY	225,000,000	2,230,447	1,882,487	0.10
Japan Government Ten Year Bond, 0.800%, 20/06/23	JPY	190,000,000	1,920,236	1,613,148	0.08
Japan Government Ten Year Bond, 0.600%, 20/09/23	JPY	165,000,000	1,605,491	1,378,656	0.07
Japan Government Ten Year Bond, 0.800%, 20/09/23	JPY	150,000,000	1,515,976	1,272,962	0.07
Japan Government Ten Year Bond, 0.600%, 20/12/23	JPY	168,000,000	1,606,288	1,402,323	0.07
Japan Government Ten Year Bond, 0.600%, 20/03/24	JPY	150,000,000	1,463,605	1,251,228	0.06
Japan Government Ten Year Bond, 0.600%, 20/06/24	JPY	150,000,000	1,482,167	1,249,769	0.06
Japan Government Ten Year Bond, 0.500%, 20/09/24	JPY	150,000,000	1,275,730	1,237,290	0.06
Japan Government Ten Year Bond, 0.300%, 20/12/24	JPY	100,000,000	833,965	808,663	0.04
Japan Government Ten Year Bond, 0.500%, 20/12/24	JPY	100,000,000	850,240	823,552	0.04
Japan Government Thirty Year Bond, 2.800%, 20/09/29	JPY	228,600,000	2,716,065	2,380,138	0.12
Japan Government Thirty Year Bond, 2.900%, 20/11/30	JPY	80,000,000	880,177	847,098	0.04
Japan Government Thirty Year Bond, 2.400%, 20/11/31	JPY	70,000,000	803,165	699,594	0.04
Japan Government Thirty Year Bond, 2.300%, 20/05/32	JPY	138,900,000	1,541,475	1,371,042	0.07
Japan Government Thirty Year Bond, 1.800%, 22/11/32	JPY	91,900,000	952,423	846,315	0.04
Japan Government Thirty Year Bond, 1.400%, 20/12/32	JPY	80,000,000	722,665	694,735	0.04
Japan Government Thirty Year Bond, 1.100%, 20/03/33	JPY	50,000,000	470,002	413,206	0.02
Japan Government Thirty Year Bond, 1.700%, 20/06/33	JPY	220,000,000	2,214,226	1,989,574	0.10
Japan Government Thirty Year Bond, 2.100%, 20/09/33	JPY	100,000,000	1,089,333	956,507	0.05
Japan Government Thirty Year Bond, 2.000%, 20/12/33	JPY	35,000,000	374,812	329,849	0.02
Japan Government Thirty Year Bond, 2.400%, 20/03/34	JPY	131,700,000	1,484,559	1,310,736	0.07
Japan Government Thirty Year Bond, 2.500%, 20/06/34	JPY	169,750,000	1,946,063	1,713,537	0.09
Japan Government Thirty Year Bond, 2.500%, 20/09/34	JPY	101,250,000	1,159,158	1,020,948	0.05
Japan Government Thirty Year Bond, 2.400%, 20/12/34	JPY	60,000,000	675,807	595,891	0.03
Japan Government Thirty Year Bond, 2.300%, 20/03/35	JPY	55,550,000	611,879	543,111	0.03
Japan Government Thirty Year Bond, 2.300%, 20/06/35	JPY	128,700,000	1,410,378	1,256,341	0.07
Japan Government Thirty Year Bond, 2.500%, 20/09/35	JPY	50,000,000	572,746	502,403	0.03
Japan Government Thirty Year Bond, 2.500%, 20/03/36	JPY	58,950,000	669,648	592,044	0.03
Japan Government Thirty Year Bond, 2.500%, 20/06/36	JPY	60,000,000	682,751	602,672	0.03
Japan Government Thirty Year Bond, 2.500%, 20/09/36	JPY	164,100,000	1,883,338	1,648,470	0.09
Japan Government Thirty Year Bond, 2.300%, 20/12/36	JPY	50,000,000	477,046	487,006	0.03
Japan Government Thirty Year Bond, 2.400%, 20/03/37	JPY	48,000,000	537,095	474,995	0.02
Japan Government Thirty Year Bond, 2.500%, 20/09/37	JPY	60,000,000	683,431	603,746	0.03
Japan Government Thirty Year Bond, 2.500%, 20/03/38	JPY	36,000,000	412,061	362,795	0.02
Japan Government Thirty Year Bond, 2.400%, 20/09/38	JPY	273,150,000	3,097,789	2,711,298	0.14
Japan Government Thirty Year Bond, 2.300%, 20/03/39	JPY	50,000,000	555,787	488,886	0.03
Japan Government Thirty Year Bond, 2.200%, 20/09/39	JPY	20,000,000	217,842	192,312	0.01
Japan Government Thirty Year Bond, 2.300%, 20/03/40	JPY	10,000,000	111,567	97,925	0.01
Japan Government Thirty Year Bond, 2.000%, 20/09/40	JPY	20,000,000	209,937	185,703	0.01
Japan Government Thirty Year Bond, 2.200%, 20/03/41	JPY	388,800,000	4,265,972	3,746,543	0.19
Japan Government Thirty Year Bond, 2.000%, 20/09/41	JPY	50,000,000	524,473	464,545	0.02
Japan Government Thirty Year Bond, 2.000%, 20/03/42	JPY	50,000,000	524,358	464,410	0.02
Japan Government Thirty Year Bond, 1.900%, 20/09/42	JPY	20,000,000	206,880	182,064	0.01
Japan Government Thirty Year Bond, 1.800%, 20/03/43	JPY	50,000,000	505,897	445,250	0.02
Japan Government Thirty Year Bond, 1.900%, 20/06/43	JPY	20,000,000	204,882	181,880	0.01
Japan Government Thirty Year Bond, 1.800%, 20/09/43	JPY	102,000,000	1,045,616	907,443	0.05
Japan Government Thirty Year Bond, 1.700%, 20/12/43	JPY	65,000,000	640,042	565,364	0.03
Japan Government Thirty Year Bond, 1.700%, 20/03/44	JPY	145,000,000	1,422,407	1,260,368	0.07
Japan Government Thirty Year Bond, 1.700%, 20/06/44	JPY	170,000,000	1,681,709	1,476,700	0.08
Japan Government Thirty Year Bond, 1.700%, 20/09/44	JPY	20,000,000	186,223	173,613	0.01
Japan Government Thirty Year Bond, 1.500%, 20/12/44	JPY	105,000,000	916,317	869,638	0.05
Japan Government Thirty Year Bond, 1.500%, 20/03/45	JPY	80,000,000	647,111	661,947	0.03
Japan Government Twenty Year Bond, 3.800%, 20/09/16	JPY	352,100,000	3,727,975	3,010,942	0.16
Japan Government Twenty Year Bond, 3.300%, 20/03/17	JPY	500,000,000	5,333,144	4,317,779	0.22
Japan Government Twenty Year Bond, 2.600%, 20/03/18	JPY	47,500,000	499,442	415,418	0.02
Japan Government Twenty Year Bond, 2.900%, 20/09/19	JPY	70,000,000	792,095	640,300	0.03
Japan Government Twenty Year Bond, 2.400%, 20/03/20	JPY	230,000,000	2,394,396	2,083,486	0.11
Japan Government Twenty Year Bond, 2.500%, 20/03/20	JPY	14,200,000	154,284	129,177	0.01
Japan Government Twenty Year Bond, 2.200%, 22/06/20	JPY	280,800,000	2,793,537	2,532,581	0.13
Japan Government Twenty Year Bond, 2.200%, 21/09/20	JPY	218,100,000	2,079,503	1,975,279	0.10
Japan Government Twenty Year Bond, 2.500%, 21/12/20	JPY	170,000,000	1,700,152	1,568,157	0.08
Japan Government Twenty Year Bond, 1.900%, 22/03/21	JPY	80,000,000	844,433	719,284	0.04
Japan Government Twenty Year Bond, 2.100%, 22/03/21	JPY	20,000,000	216,224	181,678	0.01
Japan Government Twenty Year Bond, 2.000%, 21/06/21	JPY	55,000,000	590,806	498,971	0.03
Japan Government Twenty Year Bond, 2.100%, 21/09/21	JPY	100,000,000	1,073,012	915,466	0.05
Japan Government Twenty Year Bond, 2.100%, 20/12/21	JPY	150,000,000	1,643,769	1,377,649	0.07

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Twenty Year Bond, 2.200%, 20/12/21	JPY	100,000,000	952,058	923,663	0.05
Japan Government Twenty Year Bond, 2.000%, 21/03/22	JPY	150,000,000	1,645,140	1,373,922	0.07
Japan Government Twenty Year Bond, 1.900%, 20/06/22	JPY	200,000,000	2,159,609	1,825,375	0.09
Japan Government Twenty Year Bond, 2.000%, 20/06/22	JPY	10,000,000	108,778	91,830	0.00
Japan Government Twenty Year Bond, 1.900%, 20/09/22	JPY	110,000,000	1,179,840	1,005,916	0.05
Japan Government Twenty Year Bond, 1.400%, 20/12/22	JPY	100,000,000	1,051,389	886,128	0.05
Japan Government Twenty Year Bond, 1.700%, 20/12/22	JPY	14,750,000	157,732	133,356	0.01
Japan Government Twenty Year Bond, 1.000%, 20/03/23	JPY	13,500,000	138,098	116,368	0.01
Japan Government Twenty Year Bond, 0.800%, 20/06/23	JPY	92,750,000	922,423	787,471	0.04
Japan Government Twenty Year Bond, 1.800%, 20/06/23	JPY	250,000,000	2,635,749	2,283,312	0.12
Japan Government Twenty Year Bond, 1.900%, 20/09/23	JPY	30,000,000	343,389	276,523	0.01
Japan Government Twenty Year Bond, 1.800%, 20/12/23	JPY	200,000,000	2,176,997	1,834,659	0.10
Japan Government Twenty Year Bond, 1.900%, 20/12/23	JPY	250,000,000	2,717,283	2,310,179	0.12
Japan Government Twenty Year Bond, 1.900%, 20/03/24	JPY	170,000,000	1,859,567	1,573,394	0.08
Japan Government Twenty Year Bond, 2.100%, 20/03/24	JPY	175,000,000	1,937,909	1,643,897	0.09
Japan Government Twenty Year Bond, 2.200%, 20/03/24	JPY	124,300,000	1,393,585	1,176,738	0.06
Japan Government Twenty Year Bond, 2.200%, 20/06/24	JPY	100,000,000	1,117,897	948,670	0.05
Japan Government Twenty Year Bond, 2.400%, 20/06/24	JPY	120,000,000	1,367,118	1,155,458	0.06
Japan Government Twenty Year Bond, 2.100%, 20/09/24	JPY	100,000,000	1,107,969	943,268	0.05
Japan Government Twenty Year Bond, 2.000%, 20/12/24	JPY	82,550,000	912,227	773,797	0.04
Japan Government Twenty Year Bond, 2.100%, 20/12/24	JPY	100,000,000	1,107,094	945,262	0.05
Japan Government Twenty Year Bond, 1.900%, 20/03/25	JPY	35,000,000	382,144	325,999	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/25	JPY	70,000,000	700,003	663,005	0.03
Japan Government Twenty Year Bond, 1.900%, 20/06/25	JPY	100,400,000	1,101,091	936,670	0.05
Japan Government Twenty Year Bond, 2.000%, 20/06/25	JPY	50,000,000	548,120	470,600	0.02
Japan Government Twenty Year Bond, 2.100%, 20/06/25	JPY	50,000,000	554,567	474,286	0.02
Japan Government Twenty Year Bond, 2.100%, 20/09/25	JPY	95,000,000	1,055,565	903,286	0.05
Japan Government Twenty Year Bond, 2.000%, 20/12/25	JPY	27,100,000	301,834	255,787	0.01
Japan Government Twenty Year Bond, 2.100%, 20/12/25	JPY	122,400,000	1,366,168	1,165,293	0.06
Japan Government Twenty Year Bond, 2.100%, 20/03/26	JPY	16,600,000	186,707	158,299	0.01
Japan Government Twenty Year Bond, 2.300%, 20/03/26	JPY	150,000,000	1,500,302	1,456,176	0.08
Japan Government Twenty Year Bond, 2.300%, 20/06/26	JPY	169,200,000	1,922,670	1,645,802	0.09
Japan Government Twenty Year Bond, 2.200%, 20/09/26	JPY	50,000,000	563,324	482,920	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/26	JPY	32,700,000	368,341	313,270	0.02
Japan Government Twenty Year Bond, 2.000%, 20/03/27	JPY	197,500,000	2,175,752	1,875,721	0.10
Japan Government Twenty Year Bond, 2.100%, 20/03/27	JPY	31,250,000	350,090	299,608	0.02
Japan Government Twenty Year Bond, 2.300%, 20/06/27	JPY	90,000,000	933,985	881,017	0.05
Japan Government Twenty Year Bond, 2.100%, 20/09/27	JPY	198,900,000	2,208,774	1,911,742	0.10
Japan Government Twenty Year Bond, 2.100%, 20/12/27	JPY	50,000,000	563,251	480,832	0.02
Japan Government Twenty Year Bond, 2.200%, 20/03/28	JPY	65,200,000	734,237	633,921	0.03
Japan Government Twenty Year Bond, 2.400%, 20/03/28	JPY	200,000,000	1,954,496	1,984,358	0.10
Japan Government Twenty Year Bond, 2.100%, 20/06/28	JPY	45,000,000	501,056	433,337	0.02
Japan Government Twenty Year Bond, 2.300%, 20/06/28	JPY	146,300,000	1,654,240	1,438,406	0.07
Japan Government Twenty Year Bond, 2.400%, 20/06/28	JPY	53,850,000	619,477	535,059	0.03
Japan Government Twenty Year Bond, 2.100%, 20/09/28	JPY	54,900,000	613,963	529,138	0.03
Japan Government Twenty Year Bond, 2.200%, 20/09/28	JPY	68,700,000	773,447	669,405	0.03
Japan Government Twenty Year Bond, 1.900%, 20/12/28	JPY	124,900,000	1,347,035	1,178,724	0.06
Japan Government Twenty Year Bond, 2.100%, 20/12/28	JPY	50,000,000	562,440	482,287	0.03
Japan Government Twenty Year Bond, 1.900%, 20/03/29	JPY	40,000,000	441,088	377,396	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/29	JPY	30,000,000	335,232	289,387	0.02
Japan Government Twenty Year Bond, 2.100%, 20/06/29	JPY	50,000,000	560,872	482,319	0.03
Japan Government Twenty Year Bond, 2.100%, 20/03/30	JPY	15,000,000	168,118	144,611	0.01
Japan Government Twenty Year Bond, 2.200%, 20/03/30	JPY	144,700,000	1,601,101	1,411,631	0.07
Japan Government Twenty Year Bond, 1.600%, 20/06/30	JPY	187,900,000	1,925,095	1,704,329	0.09
Japan Government Twenty Year Bond, 1.800%, 20/06/30	JPY	35,000,000	375,295	325,567	0.02
Japan Government Twenty Year Bond, 2.000%, 20/06/30	JPY	100,000,000	1,090,997	952,764	0.05
Japan Government Twenty Year Bond, 1.800%, 20/09/30	JPY	50,000,000	534,353	464,684	0.02
Japan Government Twenty Year Bond, 1.900%, 20/09/30	JPY	30,000,000	327,069	282,331	0.01
Japan Government Twenty Year Bond, 2.000%, 20/12/30	JPY	132,300,000	1,423,543	1,260,648	0.07
Japan Government Twenty Year Bond, 2.100%, 20/12/30	JPY	100,000,000	980,387	964,132	0.05
Japan Government Twenty Year Bond, 1.900%, 20/03/31	JPY	20,000,000	218,538	188,019	0.01
Japan Government Twenty Year Bond, 2.000%, 20/03/31	JPY	22,000,000	242,085	209,470	0.01
Japan Government Twenty Year Bond, 2.200%, 20/03/31	JPY	20,000,000	224,556	195,254	0.01
Japan Government Twenty Year Bond, 1.800%, 20/06/31	JPY	130,000,000	1,187,650	1,205,139	0.06
Japan Government Twenty Year Bond, 1.900%, 20/06/31	JPY	203,600,000	2,156,222	1,912,191	0.10
Japan Government Twenty Year Bond, 1.800%, 20/09/31	JPY	135,000,000	1,298,127	1,249,979	0.06
Japan Government Twenty Year Bond, 1.700%, 20/12/31	JPY	177,000,000	1,814,986	1,615,934	0.08
Japan Government Twenty Year Bond, 1.800%, 20/12/31	JPY	50,000,000	528,076	462,685	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Twenty Year Bond, 1.600%, 20/03/32	JPY	137,000,000	1,413,749	1,231,684	0.06
Japan Government Twenty Year Bond, 1.700%, 20/03/32	JPY	50,000,000	449,987	455,776	0.02
Japan Government Twenty Year Bond, 1.800%, 20/03/32	JPY	18,000,000	191,234	166,336	0.01
Japan Government Twenty Year Bond, 1.500%, 20/06/32	JPY	50,000,000	432,785	442,422	0.02
Japan Government Twenty Year Bond, 1.600%, 20/06/32	JPY	20,000,000	205,046	179,625	0.01
Japan Government Twenty Year Bond, 1.700%, 20/06/32	JPY	10,000,000	104,521	91,011	0.00
Japan Government Twenty Year Bond, 1.700%, 20/09/32	JPY	30,000,000	310,297	272,781	0.01
Japan Government Twenty Year Bond, 1.700%, 20/12/32	JPY	70,000,000	734,143	634,911	0.03
Japan Government Twenty Year Bond, 1.800%, 20/12/32	JPY	80,000,000	828,867	736,485	0.04
Japan Government Twenty Year Bond, 1.500%, 20/03/33	JPY	50,000,000	488,219	439,693	0.02
Japan Government Twenty Year Bond, 1.600%, 20/03/33	JPY	147,000,000	1,488,767	1,311,774	0.07
Japan Government Twenty Year Bond, 1.700%, 20/06/33	JPY	85,000,000	865,950	768,699	0.04
Japan Government Twenty Year Bond, 1.700%, 20/09/33	JPY	120,000,000	1,224,702	1,083,133	0.06
Japan Government Twenty Year Bond, 1.600%, 20/12/33	JPY	50,000,000	477,727	443,722	0.02
Japan Government Twenty Year Bond, 1.500%, 20/03/34	JPY	210,000,000	2,011,725	1,829,822	0.09
Japan Government Twenty Year Bond, 1.500%, 20/06/34	JPY	150,000,000	1,491,032	1,303,816	0.07
Japan Government Twenty Year Bond, 1.400%, 20/09/34	JPY	100,000,000	892,507	852,744	0.04
Japan Government Twenty Year Bond, 1.200%, 20/12/34	JPY	110,000,000	929,780	903,939	0.05
Japan Government Twenty Year Bond, 1.200%, 20/03/35	JPY	80,000,000	682,904	655,351	0.03
Japan Government Two Year Bond, 0.100%, 15/06/16	JPY	200,000,000	1,925,043	1,636,089	0.08
Japan Government Two Year Bond, 0.100%, 15/07/16	JPY	120,000,000	1,006,668	981,742	0.05
Japan Government Two Year Bond, 0.100%, 15/08/16	JPY	50,000,000	488,769	409,096	0.02
Japan Government Two Year Bond, 0.100%, 15/09/16	JPY	95,000,000	848,372	777,352	0.04
Japan Government Two Year Bond, 0.100%, 15/10/16	JPY	60,000,000	502,551	490,998	0.03
Japan Government Two Year Bond, 0.100%, 15/11/16	JPY	260,000,000	2,171,845	2,127,850	0.11
Japan Government Two Year Bond, 0.100%, 15/01/17	JPY	240,000,000	2,042,135	1,964,523	0.10
Japan Government Two Year Bond, 0.100%, 15/02/17	JPY	85,000,000	724,671	695,831	0.04
Japan Government Two Year Bond, 0.100%, 15/04/17	JPY	200,000,000	1,617,897	1,637,527	0.08
Japan Government Two Year Bond, 0.100%, 15/05/17	JPY	150,000,000	1,263,795	1,228,243	0.06
Japan Government Two Year Bond, 0.100%, 15/06/17	JPY	200,000,000	1,612,805	1,637,805	0.09
Total Japan			334,196,423	290,733,292	15.08
Korea					
Export-Import Bank of Korea, 2.875%, 17/09/18	USD	200,000	200,740	206,289	0.01
Export-Import Bank of Korea, 4.375%, 15/09/21	USD	420,000	433,563	456,727	0.02
Korea Development Bank, 2.000%, 20/12/18	GBP	100,000	156,890	157,839	0.01
Korea Development Bank, 3.000%, 17/03/19	USD	200,000	200,674	205,755	0.01
Korea Development Bank, 3.000%, 14/09/22	USD	200,000	187,128	199,536	0.01
Korea Finance Corp, 2.250%, 07/08/17	USD	400,000	397,815	404,839	0.02
Korea Treasury Bond, 2.750%, 10/06/16	KRW	2,500,000,000	2,387,062	2,264,825	0.12
Korea Treasury Bond, 3.000%, 10/12/16	KRW	2,200,000,000	2,127,341	2,009,515	0.10
Korea Treasury Bond, 2.750%, 10/06/17	KRW	1,840,000,000	1,801,740	1,681,867	0.09
Korea Treasury Bond, 2.750%, 10/03/18	KRW	3,000,000,000	2,642,217	2,756,661	0.14
Korea Treasury Bond, 3.250%, 10/09/18	KRW	1,400,000,000	1,315,428	1,308,306	0.07
Korea Treasury Bond, 3.125%, 10/03/19	KRW	2,050,000,000	2,057,444	1,914,175	0.10
Korea Treasury Bond, 2.000%, 10/03/20	KRW	1,000,000,000	906,455	893,711	0.05
Korea Treasury Bond, 4.250%, 10/06/21	KRW	2,840,000,000	2,919,968	2,834,525	0.15
Korea Treasury Bond, 3.000%, 10/03/23	KRW	1,600,000,000	1,401,545	1,499,098	0.08
Korea Treasury Bond, 3.375%, 10/09/23	KRW	1,000,000,000	932,366	961,401	0.05
Korea Treasury Bond, 3.000%, 10/09/24	KRW	1,000,000,000	966,627	937,508	0.05
Korea Treasury Bond, 5.500%, 10/12/29	KRW	1,500,000,000	1,861,359	1,810,040	0.09
Korea Treasury Bond, 4.000%, 10/12/31	KRW	1,600,000,000	1,555,547	1,691,747	0.09
Korea Treasury Bond, 3.750%, 10/12/33	KRW	600,000,000	624,792	623,001	0.03
Korea Treasury Bond, 3.000%, 10/12/42	KRW	150,000,000	123,077	141,001	0.01
Korea Treasury Bond, 2.750%, 10/12/44	KRW	700,000,000	678,640	627,473	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Korea - (Continued)					
Republic of Korea, 7.125%, 16/04/19	USD	200,000	232,650	237,746	0.01
Total Korea			26,111,068	25,823,585	1.34
Latvia					
Republic of Latvia, 2.750%, 12/01/20	USD	200,000	201,279	200,606	0.01
Total Latvia			201,279	200,606	0.01
Lithuania					
Lithuania Government International Bond, 5.125%, 14/09/17	USD	200,000	214,192	216,050	0.01
Lithuania Government International Bond, 7.375%, 11/02/20	USD	100,000	118,246	119,496	0.01
Lithuania Government International Bond, 2.125%, 29/10/26	EUR	100,000	124,209	114,773	0.00
Total Lithuania			456,647	450,319	0.02
Luxembourg					
Grand Duchy of Luxembourg, 2.250%, 19/03/28	EUR	100,000	129,522	125,724	0.01
Total Luxembourg			129,522	125,724	0.01
Mexico					
Mexican Bonos, 6.250%, 16/06/16	MXN	9,800,000	771,422	640,599	0.03
Mexican Bonos, 7.250%, 15/12/16	MXN	19,000,000	1,532,601	1,269,241	0.06
Mexican Bonos, 5.000%, 15/06/17	MXN	2,000,000	156,747	129,555	0.01
Mexican Bonos, 7.750%, 14/12/17	MXN	4,000,000	320,556	275,295	0.01
Mexican Bonos, 4.750%, 14/06/18	MXN	4,000,000	303,635	256,173	0.01
Mexican Bonos, 5.000%, 11/12/19	MXN	5,000,000	319,428	316,551	0.02
Mexican Bonos, 8.000%, 11/06/20	MXN	5,700,000	493,896	405,615	0.02
Mexican Bonos, 6.500%, 09/06/22	MXN	2,000,000	161,902	132,251	0.01
Mexican Bonos, 8.000%, 07/12/23	MXN	2,000,000	176,866	144,214	0.01
Mexican Bonos, 10.000%, 05/12/24	MXN	8,500,000	817,273	695,340	0.03
Mexican Bonos, 7.500%, 03/06/27	MXN	10,000,000	758,479	700,501	0.04
Mexican Bonos, 8.500%, 31/05/29	MXN	8,000,000	747,788	607,157	0.03
Mexican Bonos, 7.750%, 29/05/31	MXN	7,500,000	626,194	534,793	0.03
Mexican Bonos, 7.750%, 23/11/34	MXN	5,500,000	467,256	390,711	0.02
Mexican Bonos, 10.000%, 20/11/36	MXN	1,500,000	159,083	130,802	0.01
Mexican Bonos, 8.500%, 18/11/38	MXN	5,000,000	464,506	380,974	0.02
Mexican Bonos, 7.750%, 13/11/42	MXN	3,300,000	254,802	233,992	0.01
Mexico Government International Bond, 5.625%, 15/01/17	USD	200,000	211,160	213,450	0.01
Mexico Government International Bond, 5.125%, 15/01/20	USD	100,000	109,452	110,500	0.01
Mexico Government International Bond, 3.625%, 15/03/22	USD	775,000	791,968	787,787	0.04
Mexico Government International Bond, 2.750%, 22/04/23	EUR	300,000	407,123	346,795	0.02
Mexico Government International Bond, 4.000%, 02/10/23	USD	50,000	50,961	51,500	0.00
Mexico Government International Bond, 6.750%, 06/02/24	GBP	100,000	184,069	197,374	0.01
Mexico Government International Bond, 6.050%, 11/01/40	USD	500,000	578,435	570,000	0.03
Mexico Government International Bond, 4.750%, 08/03/44	USD	150,000	146,999	143,438	0.01
Mexico Government International Bond, 3.000%, 06/03/45	EUR	100,000	110,137	97,214	0.01
Mexico Government International Bond, 4.600%, 23/01/46	USD	200,000	208,073	186,250	0.01
Mexico Government International Bond, 4.000%, 15/03/15	EUR	300,000	308,697	291,859	0.01
Total Mexico			11,639,508	10,239,931	0.53
Netherlands					
Netherlands Government Bond, 4.000%, 15/07/16	EUR	851,499	1,184,591	990,361	0.05
Netherlands Government Bond, 2.500%, 15/01/17	EUR	950,000	1,299,578	1,102,714	0.06
Netherlands Government Bond, 1.000%, 24/02/17	USD	150,000	150,899	150,681	0.01
Netherlands Government Bond, 0.500%, 15/04/17	EUR	800,000	1,067,699	902,502	0.05
Netherlands Government Bond, 4.500%, 15/07/17	EUR	519,443	770,889	634,215	0.03
Netherlands Government Bond, 1.250%, 15/01/18	EUR	650,000	872,172	749,766	0.04
Netherlands Government Bond, 4.000%, 15/07/18	EUR	594,667	860,493	744,459	0.04
Netherlands Government Bond, 1.250%, 15/01/19	EUR	680,000	952,325	791,190	0.04
Netherlands Government Bond, 4.000%, 15/07/19	EUR	334,000	516,905	431,176	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Netherlands - (Continued)					
Netherlands Government Bond, 0.250%, 15/01/20	EUR	1,500,000	1,699,457	1,678,570	0.09
Netherlands Government Bond, 3.500%, 15/07/20	EUR	133,000	205,573	172,351	0.01
Netherlands Government Bond, 3.250%, 15/07/21	EUR	600,000	925,045	781,607	0.04
Netherlands Government Bond, 2.250%, 15/07/22	EUR	450,000	628,050	558,944	0.03
Netherlands Government Bond, 3.750%, 15/01/23	EUR	586,000	933,451	801,611	0.04
Netherlands Government Bond, 7.500%, 15/01/23	EUR	700,000	1,290,090	1,173,646	0.06
Netherlands Government Bond, 1.750%, 15/07/23	EUR	950,000	1,264,907	1,139,919	0.06
Netherlands Government Bond, 2.000%, 15/07/24	EUR	800,000	1,122,518	976,886	0.05
Netherlands Government Bond, 0.250%, 15/07/25	EUR	300,000	310,776	309,217	0.02
Netherlands Government Bond, 5.500%, 15/01/28	EUR	47,685	90,985	79,452	0.00
Netherlands Government Bond, 2.500%, 15/01/33	EUR	830,000	1,110,564	1,070,033	0.05
Netherlands Government Bond, 4.000%, 15/01/37	EUR	564,697	1,015,186	911,413	0.05
Netherlands Government Bond, 3.750%, 15/01/42	EUR	509,000	821,782	829,362	0.04
Netherlands Government Bond, 2.750%, 15/01/47	EUR	450,000	701,410	626,798	0.03
Total Netherlands			19,795,345	17,606,873	0.91
New Zealand					
New Zealand Government Bond, 6.000%, 15/12/17	NZD	400,000	297,332	290,517	0.02
New Zealand Government Bond, 5.000%, 15/03/19	NZD	500,000	451,792	362,395	0.02
New Zealand Government Bond, 3.000%, 15/04/20	NZD	800,000	651,209	539,114	0.03
New Zealand Government Bond, 6.000%, 15/05/21	NZD	1,100,000	1,002,792	858,168	0.04
New Zealand Government Bond, 5.500%, 15/04/23	NZD	300,000	275,811	233,451	0.01
New Zealand Government Bond, 4.500%, 15/04/27	NZD	200,000	147,963	146,386	0.01
Total New Zealand			2,826,899	2,430,031	0.13
Norway					
Kommunalbanken AS, 1.000%, 26/09/17	USD	350,000	348,173	350,116	0.02
Kommunalbanken AS, 1.125%, 15/12/17	GBP	100,000	166,161	157,232	0.01
Kommunalbanken AS, 1.000%, 15/03/18	USD	200,000	197,572	199,144	0.01
Kommunalbanken AS, 1.750%, 28/05/19	USD	100,000	100,172	100,783	0.01
Norway Government Bond, 4.250%, 19/05/17	NOK	7,693,000	1,392,782	1,040,743	0.05
Norway Government Bond, 4.500%, 22/05/19	NOK	3,400,000	511,614	489,548	0.03
Norway Government Bond, 3.750%, 25/05/21	NOK	2,900,000	545,598	417,430	0.02
Norway Government Bond, 2.000%, 24/05/23	NOK	500,000	79,430	65,192	0.00
Norway Government Bond, 3.000%, 14/03/24	NOK	2,300,000	387,383	321,220	0.02
Norway Government Bond, 1.750%, 13/03/25	NOK	2,000,000	257,934	251,821	0.01
Total Norway			3,986,819	3,393,229	0.18
Panama					
Panama Government International Bond, 5.200%, 30/01/20	USD	500,000	553,042	549,250	0.03
Panama Government International Bond, 8.875%, 30/09/27	USD	100,000	137,841	142,000	0.01
Total Panama			690,883	691,250	0.04
Peru					
Peruvian Government International Bond, 7.350%, 21/07/25	USD	75,000	96,447	98,175	0.01
Peruvian Government International Bond, 8.750%, 21/11/33	USD	400,000	597,906	605,002	0.03
Total Peru			694,353	703,177	0.04
Philippines					
Philippine Government International Bond, 4.000%, 15/01/21	USD	150,000	158,483	162,563	0.01
Philippine Government International Bond, 4.200%, 21/01/24	USD	400,000	410,051	436,800	0.02
Philippine Government International Bond, 5.500%, 30/03/26	USD	400,000	453,769	471,600	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Philippines - (Continued)					
Philippine Government International Bond, 6.375%, 23/10/34	USD	200,000	245,647	265,850	0.01
Total Philippines			1,267,950	1,336,813	0.07
Poland					
Poland Government Bond, 4.750%, 25/10/16	PLN	200,000	66,967	55,200	0.00
Poland Government Bond, 4.750%, 25/04/17	PLN	200,000	67,638	55,856	0.00
Poland Government Bond, zero coupon, 25/07/17	PLN	2,500,000	650,747	638,677	0.03
Poland Government Bond, 5.250%, 25/10/17	PLN	300,000	102,998	85,551	0.00
Poland Government Bond, 3.750%, 25/04/18	PLN	2,700,000	855,160	747,886	0.04
Poland Government Bond, 2.500%, 25/07/18	PLN	750,000	233,918	200,707	0.01
Poland Government Bond, 3.250%, 25/07/19	PLN	2,000,000	650,245	547,076	0.03
Poland Government Bond, 5.250%, 25/10/20	PLN	1,050,000	371,476	313,724	0.01
Poland Government Bond, 5.750%, 25/10/21	PLN	1,100,000	377,758	339,558	0.02
Poland Government Bond, 5.750%, 23/09/22	PLN	400,000	146,443	124,359	0.01
Poland Government Bond, 4.000%, 25/10/23	PLN	1,600,000	510,457	450,105	0.02
Poland Government Bond, 5.750%, 25/04/29	PLN	500,000	181,352	166,318	0.01
Poland Government International Bond, 2.250%, 15/05/18	CHF	150,000	164,970	172,049	0.01
Poland Government International Bond, 5.625%, 20/06/18	EUR	300,000	454,412	386,756	0.02
Poland Government International Bond, 1.625%, 15/01/19	EUR	300,000	351,866	347,614	0.02
Poland Government International Bond, 4.200%, 15/04/20	EUR	76,000	117,337	98,641	0.01
Poland Government International Bond, 4.000%, 23/03/21	EUR	200,000	292,843	258,711	0.01
Poland Government International Bond, 5.000%, 23/03/22	USD	300,000	330,387	333,858	0.02
Poland Government International Bond, 3.750%, 19/01/23	EUR	120,000	183,747	155,471	0.01
Poland Government International Bond, 3.000%, 15/01/24	EUR	300,000	435,150	370,256	0.02
Poland Government International Bond, 4.000%, 22/01/24	USD	200,000	198,620	210,148	0.01
Total Poland			6,744,491	6,058,521	0.31
Qatar					
Qatar Government International Bond, 5.250%, 20/01/20	USD	150,000	165,380	168,375	0.01
Qatar Government International Bond, 5.750%, 20/01/42	USD	300,000	344,970	360,000	0.02
Total Qatar			510,350	528,375	0.03
Romania					
Romanian Government International Bond, 5.250%, 17/06/16	EUR	150,000	202,788	174,818	0.01
Romanian Government International Bond, 4.875%, 07/11/19	EUR	50,000	75,232	63,892	0.00
Romanian Government International Bond, 4.875%, 22/01/24	USD	200,000	211,597	212,375	0.01
Romanian Government International Bond, 3.625%, 24/04/24	EUR	300,000	420,888	352,628	0.02
Total Romania			910,505	803,713	0.04
Singapore					
Singapore Government Bond, 2.375%, 01/04/17	SGD	1,200,000	980,106	914,282	0.05
Singapore Government Bond, 2.500%, 01/06/19	SGD	120,000	100,374	92,239	0.00
Singapore Government Bond, 2.250%, 01/06/21	SGD	100,000	81,077	74,452	0.00
Singapore Government Bond, 3.125%, 01/09/22	SGD	900,000	769,682	699,815	0.04
Singapore Government Bond, 3.500%, 01/03/27	SGD	232,000	197,619	184,859	0.01
Singapore Government Bond, 2.875%, 01/07/29	SGD	700,000	560,926	516,487	0.03
Singapore Government Bond, 2.750%, 01/04/42	SGD	50,000	38,175	35,065	0.00
Total Singapore			2,727,959	2,517,199	0.13
Slovakia					
Slovakia Government Bond, 4.625%, 19/01/17	EUR	160,000	222,878	190,735	0.01
Slovakia Government Bond, 4.000%, 27/04/20	EUR	160,000	232,768	208,059	0.01
Slovakia Government Bond, 3.000%, 28/02/23	EUR	200,000	295,732	255,210	0.01
Slovakia Government Bond, 3.375%, 15/11/24	EUR	120,000	167,810	158,838	0.01
Slovakia Government Bond, 3.625%, 16/01/29	EUR	300,000	447,478	405,835	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Slovakia - (Continued)					
Slovakia Government International Bond, 4.000%, 26/03/21	EUR	100,000	146,672	133,309	0.01
Total Slovakia			1,513,338	1,351,986	0.07
Slovenia					
Slovenia Government Bond, 1.750%, 09/10/17	EUR	300,000	413,974	344,104	0.01
Slovenia Government Bond, 4.125%, 26/01/20	EUR	100,000	123,887	125,914	0.01
Slovenia Government Bond, 5.125%, 30/03/26	EUR	70,000	83,767	96,987	0.01
Slovenia Government International Bond, 4.750%, 10/05/18	USD	200,000	210,426	212,040	0.01
Slovenia Government International Bond, 5.250%, 18/02/24	USD	200,000	202,825	218,100	0.01
Total Slovenia			1,034,879	997,145	0.05
South Africa					
South Africa Government Bond, 8.250%, 15/09/17	ZAR	5,500,000	546,555	462,488	0.02
South Africa Government Bond, 8.000%, 21/12/18	ZAR	8,000,000	759,500	668,168	0.04
South Africa Government Bond, 7.250%, 15/01/20	ZAR	3,000,000	274,126	242,342	0.01
South Africa Government Bond, 6.750%, 31/03/21	ZAR	3,500,000	314,765	273,029	0.01
South Africa Government Bond, 7.750%, 28/02/23	ZAR	5,500,000	534,275	443,281	0.02
South Africa Government Bond, 8.000%, 31/01/30	ZAR	2,000,000	176,611	155,635	0.01
South Africa Government Bond, 7.000%, 28/02/31	ZAR	1,500,000	118,727	105,565	0.01
South Africa Government Bond, 8.250%, 31/03/32	ZAR	7,000,000	630,641	549,756	0.03
South Africa Government Bond, 8.500%, 31/01/37	ZAR	4,000,000	356,865	316,907	0.02
South Africa Government Bond, 6.500%, 28/02/41	ZAR	2,000,000	145,015	125,308	0.01
South Africa Government Bond, 8.750%, 31/01/44	ZAR	2,000,000	169,498	161,507	0.01
South Africa Government Bond, 8.750%, 28/02/48	ZAR	7,800,000	735,429	629,460	0.03
South Africa Government International Bond, 4.665%, 17/01/24	USD	400,000	411,691	411,000	0.02
South Africa Government International Bond, 5.375%, 24/07/44	USD	200,000	203,389	200,500	0.01
Total South Africa			5,377,087	4,744,946	0.25
Spain					
Autonomous Community of Madrid Spain, 5.750%, 01/02/18	EUR	200,000	307,567	249,786	0.01
Autonomous Community of Madrid Spain, 4.125%, 21/05/24	EUR	200,000	291,599	247,083	0.01
Autonomous Community of Madrid Spain, 1.826%, 30/04/25	EUR	200,000	227,223	203,326	0.01
Autonomous Community of Madrid Spain, 2.080%, 12/03/30	EUR	200,000	223,690	189,073	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 2.875%, 17/09/16	EUR	200,000	280,599	229,412	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 1.875%, 17/09/17	EUR	200,000	278,493	228,821	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 3.875%, 17/03/18	EUR	200,000	265,997	240,901	0.01
Instituto de Credito Oficial, 5.000%, 10/04/17	USD	75,000	79,057	79,545	0.00
Instituto de Credito Oficial, 4.875%, 01/02/18	EUR	100,000	136,082	123,103	0.01
Instituto de Credito Oficial, 4.000%, 30/04/18	EUR	300,000	433,338	364,223	0.02
Instituto de Credito Oficial, 4.375%, 20/05/19	EUR	200,000	302,219	250,936	0.01
Instituto de Credito Oficial, 4.750%, 30/04/20	EUR	500,000	714,036	645,707	0.03
Instituto de Credito Oficial, 6.000%, 08/03/21	EUR	100,000	164,399	138,013	0.01
Spain Government Bond, 3.300%, 30/07/16	EUR	550,000	757,068	633,554	0.03
Spain Government Bond, 4.250%, 31/10/16	EUR	1,050,000	1,423,661	1,233,155	0.06
Spain Government Bond, 3.800%, 31/01/17	EUR	1,200,000	1,511,170	1,411,125	0.07
Spain Government Bond, 2.100%, 30/04/17	EUR	1,600,000	1,942,544	1,839,072	0.10
Spain Government Bond, 5.500%, 30/07/17	EUR	1,311,000	1,855,977	1,614,004	0.08
Spain Government Bond, 0.500%, 31/10/17	EUR	800,000	959,840	891,146	0.05
Spain Government Bond, 4.500%, 31/01/18	EUR	300,000	445,021	367,696	0.02
Spain Government Bond, 4.100%, 30/07/18	EUR	600,000	821,294	738,113	0.04
Spain Government Bond, 3.750%, 31/10/18	EUR	1,200,000	1,745,883	1,469,099	0.08
Spain Government Bond, 2.750%, 30/04/19	EUR	1,100,000	1,575,391	1,310,690	0.07
Spain Government Bond, 4.600%, 30/07/19	EUR	1,050,000	1,616,966	1,340,073	0.07
Spain Government Bond, 4.300%, 31/10/19	EUR	830,000	1,271,494	1,052,554	0.05
Spain Government Bond, 1.400%, 31/01/20	EUR	200,000	268,777	225,875	0.01
Spain Government Bond, 4.000%, 30/04/20	EUR	700,000	1,065,274	881,808	0.05
Spain Government Bond, 4.850%, 31/10/20	EUR	1,205,000	1,663,919	1,583,341	0.08
Spain Government Bond, 5.500%, 30/04/21	EUR	1,250,000	1,787,380	1,702,553	0.09
Spain Government Bond, 5.850%, 31/01/22	EUR	1,350,000	1,978,007	1,890,561	0.10
Spain Government Bond, 5.400%, 31/01/23	EUR	850,000	1,284,658	1,176,924	0.06
Spain Government Bond, 4.400%, 31/10/23	EUR	550,000	763,288	720,726	0.04
Spain Government Bond, 4.800%, 31/01/24	EUR	300,000	472,264	404,344	0.02

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Spain - (Continued)					
Spain Government Bond, 3.800%, 30/04/24	EUR	800,000	1,122,602	1,006,666	0.05
Spain Government Bond, 2.750%, 31/10/24	EUR	900,000	1,218,695	1,045,659	0.05
Spain Government Bond, 1.600%, 30/04/25	EUR	1,200,000	1,367,043	1,259,545	0.07
Spain Government Bond, 4.650%, 30/07/25	EUR	400,000	612,537	538,475	0.03
Spain Government Bond, 5.900%, 30/07/26	EUR	1,150,000	1,803,986	1,703,400	0.09
Spain Government Bond, 5.150%, 31/10/28	EUR	1,350,000	2,034,453	1,906,595	0.10
Spain Government Bond, 6.000%, 31/01/29	EUR	771,787	1,127,990	1,173,350	0.06
Spain Government Bond, 1.950%, 30/07/30	EUR	400,000	445,040	400,292	0.02
Spain Government Bond, 5.750%, 30/07/32	EUR	611,000	1,008,678	938,266	0.05
Spain Government Bond, 4.200%, 31/01/37	EUR	478,000	698,940	618,414	0.03
Spain Government Bond, 4.900%, 30/07/40	EUR	900,000	1,142,965	1,288,422	0.07
Spain Government Bond, 4.700%, 30/07/41	EUR	214,000	314,517	298,358	0.02
Spain Government Bond, 5.150%, 31/10/44	EUR	500,000	813,889	747,322	0.04
Total Spain			42,625,510	38,601,106	2.00
Sweden					
Kommuninvest I Sverige AB, 1.000%, 11/04/17	USD	300,000	300,414	301,206	0.02
Kommuninvest I Sverige AB, 1.000%, 29/01/18	USD	250,000	250,286	249,545	0.01
Sweden Government Bond, 3.000%, 12/07/16	SEK	11,430,000	1,768,955	1,425,227	0.07
Sweden Government Bond, 3.750%, 12/08/17	SEK	13,890,000	2,183,864	1,816,455	0.09
Sweden Government Bond, 4.250%, 12/03/19	SEK	7,700,000	1,263,673	1,072,247	0.06
Sweden Government Bond, 5.000%, 01/12/20	SEK	6,395,000	1,154,023	961,535	0.05
Sweden Government Bond, 3.500%, 01/06/22	SEK	500,000	84,926	71,861	0.00
Sweden Government Bond, 1.500%, 13/11/23	SEK	5,650,000	814,484	716,486	0.04
Sweden Government Bond, 2.500%, 12/05/25	SEK	4,000,000	621,090	550,166	0.03
Sweden Government Bond, 2.250%, 01/06/32	SEK	1,000,000	146,317	132,222	0.01
Sweden Government Bond, 3.500%, 30/03/39	SEK	2,850,000	488,287	455,296	0.02
Sweden Government International Bond, 0.625%, 19/09/16	USD	300,000	300,055	300,324	0.02
Sweden Government International Bond, 0.750%, 12/04/17	USD	200,000	199,786	200,122	0.01
Sweden Government International Bond, 1.000%, 13/11/17	USD	200,000	199,897	200,372	0.01
Sweden Government International Bond, 0.875%, 31/01/18	EUR	200,000	281,231	227,959	0.01
Sweden Government International Bond, 1.000%, 27/02/18	USD	100,000	99,438	99,917	0.01
Sweden Government International Bond, 0.750%, 02/05/19	EUR	200,000	268,871	228,081	0.01
Sweden Government International Bond, 1.625%, 24/03/20	USD	300,000	299,485	299,298	0.01
Total Sweden			10,725,082	9,308,319	0.48
Switzerland					
Canton of Geneva Switzerland, 1.625%, 30/07/29	CHF	300,000	363,516	357,926	0.02
Canton of Zurich, 0.500%, 03/12/20	CHF	200,000	211,282	221,604	0.01
Switzerland Government Bond, 4.250%, 05/06/17	CHF	100,000	114,698	117,928	0.01
Switzerland Government Bond, 3.000%, 08/01/18	CHF	709,000	847,802	834,671	0.04
Switzerland Government Bond, 3.000%, 12/05/19	CHF	294,000	364,331	360,268	0.02
Switzerland Government Bond, 2.250%, 06/07/20	CHF	400,000	498,339	487,893	0.03
Switzerland Government Bond, 2.000%, 28/04/21	CHF	400,000	469,581	487,893	0.03
Switzerland Government Bond, 2.000%, 25/05/22	CHF	300,000	373,728	371,537	0.02
Switzerland Government Bond, 1.250%, 11/06/24	CHF	400,000	472,633	476,079	0.02
Switzerland Government Bond, 1.500%, 24/07/25	CHF	200,000	239,228	243,904	0.01
Switzerland Government Bond, 1.250%, 28/05/26	CHF	300,000	338,569	358,247	0.02
Switzerland Government Bond, 3.250%, 27/06/27	CHF	300,000	394,099	434,391	0.02
Switzerland Government Bond, 4.000%, 08/04/28	CHF	146,000	220,065	228,557	0.01
Switzerland Government Bond, 2.500%, 08/03/36	CHF	200,000	272,070	292,761	0.01
Switzerland Government Bond, 1.250%, 27/06/37	CHF	200,000	211,123	241,207	0.01
Switzerland Government Bond, 1.500%, 30/04/42	CHF	200,000	227,016	255,952	0.01
Switzerland Government Bond, 2.000%, 25/06/64	CHF	200,000	343,509	307,742	0.02
Total Switzerland			5,961,589	6,078,560	0.31
Thailand					
Thailand Government Bond, 3.450%, 08/03/19	THB	26,000,000	849,447	805,219	0.04
Thailand Government Bond, 3.875%, 13/06/19	THB	20,000,000	648,553	631,138	0.03
Thailand Government Bond, 3.650%, 17/12/21	THB	33,000,000	1,040,882	1,035,635	0.05
Thailand Government Bond, 3.625%, 16/06/23	THB	25,000,000	812,190	780,547	0.04
Thailand Government Bond, 5.670%, 13/03/28	THB	8,000,000	299,124	292,283	0.02

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Thailand - (Continued)					
Thailand Government Bond, 4.875%, 22/06/29	THB	21,000,000	720,874	723,346	0.04
Thailand Government Bond, 3.775%, 25/06/32	THB	7,000,000	215,447	210,449	0.01
Total Thailand			4,586,517	4,478,617	0.23
Turkey					
Turkey Government Bond, 9.000%, 08/03/17	TRY	1,000,000	471,360	370,474	0.02
Turkey Government Bond, 6.300%, 14/02/18	TRY	800,000	342,943	276,670	0.02
Turkey Government Bond, 8.800%, 14/11/18	TRY	1,000,000	450,960	365,808	0.02
Turkey Government Bond, 10.400%, 27/03/19	TRY	1,200,000	602,046	460,448	0.02
Turkey Government Bond, 9.500%, 12/01/22	TRY	500,000	227,716	188,130	0.01
Turkey Government Bond, 7.100%, 08/03/23	TRY	1,000,000	397,810	330,347	0.02
Turkey Government Bond, 9.000%, 24/07/24	TRY	1,100,000	535,150	406,290	0.02
Turkey Government Bond, 8.000%, 12/03/25	TRY	1,700,000	642,130	585,704	0.03
Turkey Government International Bond, 7.500%, 14/07/17	USD	150,000	163,488	165,938	0.01
Turkey Government International Bond, 6.750%, 03/04/18	USD	150,000	163,755	165,750	0.01
Turkey Government International Bond, 7.500%, 07/11/19	USD	150,000	171,041	173,437	0.01
Turkey Government International Bond, 5.125%, 18/05/20	EUR	200,000	283,165	248,188	0.01
Turkey Government International Bond, 3.250%, 23/03/23	USD	200,000	189,571	186,500	0.01
Turkey Government International Bond, 4.125%, 11/04/23	EUR	200,000	281,520	236,789	0.01
Turkey Government International Bond, 5.750%, 22/03/24	USD	400,000	425,653	434,500	0.02
Turkey Government International Bond, 11.875%, 15/01/30	USD	250,000	412,229	421,250	0.02
Turkey Government International Bond, 6.750%, 30/05/40	USD	100,000	102,369	115,375	0.01
Turkey Government International Bond, 6.000%, 14/01/41	USD	200,000	216,661	211,000	0.01
Turkey Government International Bond, 4.875%, 16/04/43	USD	200,000	186,389	182,500	0.01
Total Turkey			6,265,956	5,525,098	0.29
Ukraine					
Ukraine Government AID Bonds, 1.844%, 16/05/19	USD	250,000	250,452	253,100	0.01
Total Ukraine			250,452	253,100	0.01
United Kingdom					
Bank of England Euro Note, 0.875%, 17/03/17	USD	200,000	200,220	200,538	0.01
United Kingdom Gilt, 4.000%, 07/09/16	GBP	1,223,348	2,154,504	2,003,304	0.10
United Kingdom Gilt, 1.750%, 22/01/17	GBP	1,750,000	2,803,055	2,802,784	0.15
United Kingdom Gilt, 8.750%, 25/08/17	GBP	584,581	1,106,567	1,080,408	0.06
United Kingdom Gilt, 1.000%, 07/09/17	GBP	1,350,000	2,254,299	2,135,290	0.11
United Kingdom Gilt, 5.000%, 07/03/18	GBP	2,009,245	3,457,650	3,512,369	0.18
United Kingdom Gilt, 1.250%, 22/07/18	GBP	2,080,000	3,368,583	3,294,508	0.17
United Kingdom Gilt, 4.500%, 07/03/19	GBP	1,603,959	2,962,355	2,829,415	0.15
United Kingdom Gilt, 1.750%, 22/07/19	GBP	1,650,000	2,739,117	2,640,653	0.14
United Kingdom Gilt, 3.750%, 07/09/19	GBP	1,240,000	2,213,834	2,146,470	0.11
United Kingdom Gilt, 4.750%, 07/03/20	GBP	1,462,802	2,606,357	2,652,579	0.14
United Kingdom Gilt, 2.000%, 22/07/20	GBP	1,200,000	1,902,778	1,931,553	0.10
United Kingdom Gilt, 3.750%, 07/09/20	GBP	1,320,000	2,362,584	2,311,026	0.12
United Kingdom Gilt, 8.000%, 07/06/21	GBP	773,329	1,659,291	1,656,667	0.09
United Kingdom Gilt, 3.750%, 07/09/21	GBP	1,440,000	2,495,362	2,546,439	0.13
United Kingdom Gilt, 4.000%, 07/03/22	GBP	1,120,000	2,040,344	2,018,469	0.10
United Kingdom Gilt, 1.750%, 07/09/22	GBP	870,000	1,330,136	1,362,284	0.07
United Kingdom Gilt, 2.250%, 07/09/23	GBP	1,220,000	1,898,609	1,963,573	0.10
United Kingdom Gilt, 2.750%, 07/09/24	GBP	1,730,000	2,912,064	2,880,399	0.15
United Kingdom Gilt, 5.000%, 07/03/25	GBP	999,698	1,999,766	1,979,778	0.10
United Kingdom Gilt, 4.250%, 07/12/27	GBP	2,105,926	3,798,015	4,024,566	0.21
United Kingdom Gilt, 6.000%, 07/12/28	GBP	293,225	650,266	661,024	0.03
United Kingdom Gilt, 4.750%, 07/12/30	GBP	907,283	1,847,189	1,851,354	0.10
United Kingdom Gilt, 4.250%, 07/06/32	GBP	2,060,902	3,762,018	4,014,301	0.21
United Kingdom Gilt, 4.500%, 07/09/34	GBP	1,650,000	3,272,337	3,343,056	0.17
United Kingdom Gilt, 4.250%, 07/03/36	GBP	1,175,256	2,250,130	2,323,493	0.12
United Kingdom Gilt, 4.750%, 07/12/38	GBP	1,645,721	3,213,038	3,531,712	0.18
United Kingdom Gilt, 4.250%, 07/09/39	GBP	1,060,000	2,063,259	2,131,189	0.11
United Kingdom Gilt, 4.250%, 07/12/40	GBP	700,000	1,351,950	1,415,888	0.07
United Kingdom Gilt, 4.500%, 07/12/42	GBP	1,704,981	3,202,387	3,623,275	0.19
United Kingdom Gilt, 3.250%, 22/01/44	GBP	190,000	311,903	329,872	0.02

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United Kingdom - (Continued)					
United Kingdom Gilt, 3.500%, 22/01/45	GBP	500,000	866,179	909,107	0.05
United Kingdom Gilt, 4.250%, 07/12/46	GBP	547,948	1,118,154	1,146,759	0.06
United Kingdom Gilt, 4.250%, 07/12/49	GBP	508,324	1,022,205	1,086,944	0.06
United Kingdom Gilt, 3.750%, 22/07/52	GBP	990,000	1,662,404	1,956,228	0.10
United Kingdom Gilt, 4.250%, 07/12/55	GBP	1,011,040	1,894,885	2,240,319	0.12
United Kingdom Gilt, 4.000%, 22/01/60	GBP	1,105,000	2,076,424	2,373,342	0.12
United Kingdom Gilt, 3.500%, 22/07/68	GBP	1,600,000	2,908,263	3,156,397	0.16
Total United Kingdom			81,738,481	84,067,332	4.36
United States					
American Municipal Power Inc, 8.084%, 15/02/50	USD	190,000	319,854	283,605	0.01
Federal Farm Credit Banks, 5.125%, 25/08/16	USD	400,000	419,941	421,404	0.02
Federal Farm Credit Banks, 4.875%, 17/01/17	USD	100,000	106,277	106,603	0.01
Federal Home Loan Banks, 0.500%, 28/09/16	USD	750,000	748,218	750,126	0.04
Federal Home Loan Banks, 1.125%, 28/09/16	USD	300,000	301,341	300,735	0.02
Federal Home Loan Banks, 4.875%, 17/05/17	USD	300,000	321,330	323,563	0.02
Federal Home Loan Banks, 0.875%, 24/05/17	USD	500,000	500,074	501,687	0.03
Federal Home Loan Banks, 5.250%, 05/06/17	USD	50,000	53,969	54,325	0.00
Federal Home Loan Banks, 1.000%, 21/06/17	USD	300,000	299,836	301,632	0.02
Federal Home Loan Banks, 5.000%, 17/11/17	USD	660,000	718,745	723,670	0.04
Federal Home Loan Banks, 4.125%, 13/03/20	USD	100,000	109,193	111,146	0.01
Federal Home Loan Banks, 5.250%, 11/12/20	USD	200,000	226,852	234,026	0.01
Federal Home Loan Banks, 5.500%, 15/07/36	USD	300,000	434,800	386,499	0.02
Federal Home Loan Mortgage Corp, 5.500%, 18/07/16	USD	250,000	263,079	263,267	0.01
Federal Home Loan Mortgage Corp, 2.000%, 25/08/16	USD	780,000	791,136	793,814	0.04
Federal Home Loan Mortgage Corp, 5.125%, 18/10/16	USD	600,000	633,563	635,748	0.03
Federal Home Loan Mortgage Corp, 0.875%, 22/02/17	USD	750,000	750,981	753,484	0.04
Federal Home Loan Mortgage Corp, 1.250%, 12/05/17	USD	150,000	150,887	151,567	0.01
Federal Home Loan Mortgage Corp, 1.000%, 25/07/17	USD	100,000	99,888	100,642	0.01
Federal Home Loan Mortgage Corp, 1.000%, 29/09/17	USD	60,000	59,827	60,235	0.00
Federal Home Loan Mortgage Corp, 0.875%, 07/03/18	USD	1,140,000	1,127,654	1,136,420	0.06
Federal Home Loan Mortgage Corp, 4.875%, 13/06/18	USD	700,000	769,952	777,448	0.04
Federal Home Loan Mortgage Corp, 1.750%, 30/05/19	USD	500,000	501,175	505,730	0.03
Federal Home Loan Mortgage Corp, 1.250%, 01/08/19	USD	170,000	166,919	168,215	0.01
Federal Home Loan Mortgage Corp, 1.375%, 01/05/20	USD	250,000	242,743	246,225	0.01
Federal Home Loan Mortgage Corp, 2.375%, 13/01/22	USD	775,000	765,829	784,943	0.04
Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	USD	200,000	277,140	287,610	0.02
Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	USD	300,000	404,136	417,834	0.02
Federal National Mortgage Association, 0.625%, 26/08/16	USD	250,000	250,146	250,488	0.01
Federal National Mortgage Association, 5.250%, 15/09/16	USD	525,000	553,300	555,109	0.03
Federal National Mortgage Association, 1.250%, 28/09/16	USD	200,000	201,146	201,888	0.01
Federal National Mortgage Association, 1.375%, 15/11/16	USD	150,000	151,383	151,707	0.01
Federal National Mortgage Association, 4.875%, 15/12/16	USD	150,000	158,985	159,347	0.01
Federal National Mortgage Association, 5.000%, 13/02/17	USD	500,000	532,633	535,315	0.03
Federal National Mortgage Association, 1.125%, 27/04/17	USD	150,000	150,572	151,235	0.01
Federal National Mortgage Association, 5.375%, 12/06/17	USD	50,000	54,147	54,478	0.00
Federal National Mortgage Association, 0.875%, 28/08/17	USD	860,000	856,296	861,815	0.04
Federal National Mortgage Association, 0.875%, 26/10/17	USD	860,000	854,400	860,413	0.04
Federal National Mortgage Association, 1.000%, 15/11/17	USD	200,000	199,148	199,770	0.01
Federal National Mortgage Association, 1.000%, 28/12/17	USD	300,000	298,414	297,828	0.02
Federal National Mortgage Association, 0.875%, 21/05/18	USD	250,000	246,290	248,786	0.01
Federal National Mortgage Association, 1.125%, 20/07/18	USD	1,000,000	996,082	999,932	0.05
Federal National Mortgage Association, 1.625%, 27/11/18	USD	300,000	299,036	303,742	0.02
Federal National Mortgage Association, 1.875%, 19/02/19	USD	900,000	904,596	916,542	0.05
Federal National Mortgage Association, 1.750%, 20/06/19	USD	400,000	399,600	404,264	0.02
Federal National Mortgage Association, 1.625%, 21/01/20	USD	250,000	249,771	249,658	0.01
Federal National Mortgage Association, 5.450%, 18/10/21	USD	200,000	222,561	211,860	0.01
Federal National Mortgage Association, 6.250%, 15/05/29	USD	200,000	262,442	273,518	0.01
Federal National Mortgage Association, 6.625%, 15/11/30	USD	375,000	566,618	532,409	0.03
Federal National Mortgage Association, 6.000%, 18/04/36	USD	250,000	277,983	260,903	0.01
Federal National Mortgage Association, 5.625%, 15/07/37	USD	50,000	62,889	65,818	0.00
Financing Corp Fico, 8.600%, 26/09/19	USD	25,000	31,531	32,128	0.00
Los Angeles Unified School District, 5.750%, 01/07/34	USD	375,000	451,852	449,929	0.02
Metropolitan Transportation Authority, 7.336%, 15/11/39	USD	100,000	156,858	144,132	0.01
New Jersey Transportation Trust Fund Authority, 6.104%, 15/12/28	USD	200,000	225,966	208,902	0.01
North Texas Tollway Authority, 6.718%, 01/01/49	USD	2,000	2,678	2,758	0.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
Ohio State University, 4.800%, 01/06/11	USD	260,000	259,740	247,330	0.01
Port Authority of New York & New Jersey, 4.458%, 01/10/62	USD	200,000	191,848	196,816	0.01
Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	USD	200,000	216,329	225,020	0.01
State of California, 5.700%, 01/11/21	USD	200,000	228,398	236,720	0.01
State of California, 7.500%, 01/04/34	USD	300,000	392,479	416,868	0.02
State of California, 7.625%, 01/03/40	USD	200,000	272,324	292,926	0.02
State of Illinois, 5.877%, 01/03/19	USD	200,000	216,165	215,660	0.01
State of Illinois, 5.100%, 01/06/33	USD	700,000	687,436	652,365	0.03
Tennessee Valley Authority, 4.500%, 01/04/18	USD	75,000	81,028	81,836	0.00
Tennessee Valley Authority, 3.875%, 15/02/21	USD	320,000	348,654	351,062	0.02
Tennessee Valley Authority, 6.750%, 01/11/25	USD	125,000	161,502	166,722	0.01
Tennessee Valley Authority, 7.125%, 01/05/30	USD	275,000	379,359	390,962	0.02
Tennessee Valley Authority, 5.250%, 15/09/39	USD	300,000	354,111	365,124	0.02
United States Treasury Note/Bond, 0.625%, 15/07/16	USD	2,300,000	2,302,179	2,306,417	0.12
United States Treasury Note/Bond, 0.500%, 31/07/16	USD	2,000,000	1,999,198	2,003,180	0.10
United States Treasury Note/Bond, 1.500%, 31/07/16	USD	1,112,500	1,123,667	1,126,061	0.06
United States Treasury Note/Bond, 3.250%, 31/07/16	USD	800,000	823,107	824,752	0.04
United States Treasury Note/Bond, 4.875%, 15/08/16	USD	290,000	304,088	304,570	0.02
United States Treasury Note/Bond, 0.500%, 31/08/16	USD	4,000,000	4,000,054	4,005,480	0.21
United States Treasury Note/Bond, 1.000%, 31/08/16	USD	1,720,000	1,727,478	1,732,315	0.09
United States Treasury Note/Bond, 3.000%, 31/08/16	USD	700,000	719,426	721,196	0.04
United States Treasury Note/Bond, 1.000%, 30/09/16	USD	462,500	464,721	466,029	0.02
United States Treasury Note/Bond, 3.000%, 30/09/16	USD	962,500	990,832	993,569	0.05
United States Treasury Note/Bond, 0.625%, 15/10/16	USD	1,500,000	1,499,816	1,504,020	0.08
United States Treasury Note/Bond, 1.000%, 31/10/16	USD	1,400,000	1,406,110	1,410,402	0.07
United States Treasury Note/Bond, 3.125%, 31/10/16	USD	1,130,000	1,166,739	1,170,239	0.06
United States Treasury Note/Bond, 0.625%, 15/11/16	USD	2,000,000	1,999,588	2,004,800	0.10
United States Treasury Note/Bond, 4.625%, 15/11/16	USD	620,000	653,339	655,259	0.03
United States Treasury Note/Bond, 7.500%, 15/11/16	USD	675,000	737,682	739,814	0.04
United States Treasury Note/Bond, 0.500%, 30/11/16	USD	1,250,000	1,248,973	1,250,762	0.07
United States Treasury Note/Bond, 0.875%, 30/11/16	USD	1,200,000	1,202,879	1,206,960	0.06
United States Treasury Note/Bond, 2.750%, 30/11/16	USD	250,000	257,339	258,020	0.01
United States Treasury Note/Bond, 0.625%, 15/12/16	USD	1,500,000	1,500,663	1,503,225	0.08
United States Treasury Note/Bond, 0.625%, 31/12/16	USD	2,000,000	1,998,647	2,004,320	0.10
United States Treasury Note/Bond, 0.875%, 31/12/16	USD	1,200,000	1,202,428	1,207,140	0.06
United States Treasury Note/Bond, 3.250%, 31/12/16	USD	850,000	881,905	885,012	0.05
United States Treasury Note/Bond, 0.750%, 15/01/17	USD	1,000,000	1,001,106	1,003,730	0.05
United States Treasury Note/Bond, 0.875%, 31/01/17	USD	2,500,000	2,514,547	2,514,150	0.13
United States Treasury Note/Bond, 3.125%, 31/01/17	USD	1,050,000	1,089,137	1,093,144	0.06
United States Treasury Note/Bond, 0.625%, 15/02/17	USD	1,000,000	999,184	1,001,480	0.05
United States Treasury Note/Bond, 4.625%, 15/02/17	USD	295,000	313,358	314,517	0.02
United States Treasury Note/Bond, 0.500%, 28/02/17	USD	2,000,000	1,995,765	1,998,680	0.10
United States Treasury Note/Bond, 0.875%, 28/02/17	USD	1,300,000	1,301,725	1,307,254	0.07
United States Treasury Note/Bond, 3.000%, 28/02/17	USD	1,000,000	1,036,522	1,040,800	0.05
United States Treasury Note/Bond, 0.750%, 15/03/17	USD	2,000,000	2,000,182	2,007,220	0.10
United States Treasury Note/Bond, 1.000%, 31/03/17	USD	1,200,000	1,203,613	1,209,216	0.06
United States Treasury Note/Bond, 3.250%, 31/03/17	USD	830,000	865,139	868,935	0.05
United States Treasury Note/Bond, 0.875%, 15/04/17	USD	1,500,000	1,500,571	1,507,965	0.08
United States Treasury Note/Bond, 0.500%, 30/04/17	USD	2,000,000	1,996,850	1,996,640	0.10
United States Treasury Note/Bond, 0.875%, 30/04/17	USD	1,300,000	1,300,610	1,306,604	0.07
United States Treasury Note/Bond, 3.125%, 30/04/17	USD	850,000	885,243	889,381	0.05
United States Treasury Note/Bond, 0.875%, 15/05/17	USD	1,000,000	1,000,922	1,004,820	0.05
United States Treasury Note/Bond, 4.500%, 15/05/17	USD	495,000	528,404	530,828	0.03
United States Treasury Note/Bond, 8.750%, 15/05/17	USD	325,000	372,527	374,312	0.02
United States Treasury Note/Bond, 0.625%, 31/05/17	USD	4,040,000	4,017,920	4,039,919	0.21
United States Treasury Note/Bond, 2.750%, 31/05/17	USD	800,000	828,459	832,592	0.04
United States Treasury Note/Bond, 0.750%, 30/06/17	USD	2,250,000	2,242,536	2,254,657	0.12
United States Treasury Note/Bond, 2.500%, 30/06/17	USD	700,000	722,237	725,907	0.04
United States Treasury Note/Bond, 0.875%, 15/07/17	USD	2,000,000	1,994,826	2,008,320	0.10
United States Treasury Note/Bond, 0.500%, 31/07/17	USD	1,250,000	1,238,589	1,245,675	0.06
United States Treasury Note/Bond, 2.375%, 31/07/17	USD	1,000,000	1,029,595	1,035,010	0.05
United States Treasury Note/Bond, 0.875%, 15/08/17	USD	4,000,000	3,994,851	4,015,200	0.21
United States Treasury Note/Bond, 4.750%, 15/08/17	USD	480,000	518,481	521,165	0.03
United States Treasury Note/Bond, 8.875%, 15/08/17	USD	200,000	233,426	234,462	0.01
United States Treasury Note/Bond, 0.625%, 31/08/17	USD	1,300,000	1,290,490	1,297,712	0.07
United States Treasury Note/Bond, 1.875%, 31/08/17	USD	1,200,000	1,223,494	1,230,240	0.06
United States Treasury Note/Bond, 0.625%, 30/09/17	USD	2,160,000	2,146,925	2,153,995	0.11
United States Treasury Note/Bond, 1.875%, 30/09/17	USD	1,125,000	1,146,659	1,153,631	0.06

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 0.750%, 31/10/17	USD	1,962,500	1,948,275	1,960,910	0.10
United States Treasury Note/Bond, 1.875%, 31/10/17	USD	1,050,000	1,070,927	1,076,649	0.06
United States Treasury Note/Bond, 0.875%, 15/11/17	USD	1,500,000	1,499,717	1,502,760	0.08
United States Treasury Note/Bond, 4.250%, 15/11/17	USD	90,000	96,554	97,332	0.01
United States Treasury Note/Bond, 0.625%, 30/11/17	USD	1,300,000	1,287,075	1,294,345	0.07
United States Treasury Note/Bond, 2.250%, 30/11/17	USD	850,000	874,519	879,665	0.05
United States Treasury Note/Bond, 1.000%, 15/12/17	USD	2,000,000	1,996,616	2,008,360	0.10
United States Treasury Note/Bond, 0.750%, 31/12/17	USD	1,100,000	1,091,358	1,097,712	0.06
United States Treasury Note/Bond, 2.750%, 31/12/17	USD	750,000	780,693	785,730	0.04
United States Treasury Note/Bond, 0.875%, 15/01/18	USD	5,000,000	4,985,686	5,002,150	0.26
United States Treasury Note/Bond, 0.875%, 31/01/18	USD	1,612,500	1,601,035	1,612,871	0.08
United States Treasury Note/Bond, 2.625%, 31/01/18	USD	550,000	571,511	574,789	0.03
United States Treasury Note/Bond, 1.000%, 15/02/18	USD	2,000,000	2,000,069	2,005,800	0.10
United States Treasury Note/Bond, 3.500%, 15/02/18	USD	1,190,000	1,263,615	1,270,515	0.07
United States Treasury Note/Bond, 0.750%, 28/02/18	USD	1,662,500	1,642,792	1,655,883	0.09
United States Treasury Note/Bond, 2.750%, 28/02/18	USD	800,000	833,954	838,976	0.04
United States Treasury Note/Bond, 1.000%, 15/03/18	USD	2,000,000	2,006,367	2,004,320	0.10
United States Treasury Note/Bond, 0.750%, 31/03/18	USD	995,000	983,704	989,925	0.05
United States Treasury Note/Bond, 2.875%, 31/03/18	USD	600,000	627,964	631,584	0.03
United States Treasury Note/Bond, 0.750%, 15/04/18	USD	1,000,000	995,024	994,610	0.05
United States Treasury Note/Bond, 2.625%, 30/04/18	USD	700,000	727,865	732,795	0.04
United States Treasury Note/Bond, 1.000%, 15/05/18	USD	5,000,000	4,984,702	5,004,700	0.26
United States Treasury Note/Bond, 3.875%, 15/05/18	USD	655,000	704,680	709,260	0.04
United States Treasury Note/Bond, 1.000%, 31/05/18	USD	762,500	754,448	762,706	0.04
United States Treasury Note/Bond, 2.375%, 31/05/18	USD	600,000	619,897	624,030	0.03
United States Treasury Note/Bond, 1.375%, 30/06/18	USD	300,000	299,843	303,258	0.02
United States Treasury Note/Bond, 2.375%, 30/06/18	USD	950,000	982,101	988,009	0.05
United States Treasury Note/Bond, 1.375%, 31/07/18	USD	2,000,000	1,998,603	2,019,980	0.11
United States Treasury Note/Bond, 2.250%, 31/07/18	USD	550,000	566,263	570,048	0.03
United States Treasury Note/Bond, 4.000%, 15/08/18	USD	685,000	742,404	748,280	0.04
United States Treasury Note/Bond, 1.500%, 31/08/18	USD	700,000	704,875	709,093	0.04
United States Treasury Note/Bond, 1.375%, 30/09/18	USD	2,112,500	2,124,001	2,129,843	0.11
United States Treasury Note/Bond, 1.250%, 31/10/18	USD	1,300,000	1,288,357	1,304,381	0.07
United States Treasury Note/Bond, 1.750%, 31/10/18	USD	400,000	406,850	408,064	0.02
United States Treasury Note/Bond, 3.750%, 15/11/18	USD	1,780,000	1,925,518	1,933,365	0.10
United States Treasury Note/Bond, 1.250%, 30/11/18	USD	500,000	498,037	501,220	0.03
United States Treasury Note/Bond, 1.375%, 30/11/18	USD	700,000	700,199	705,292	0.04
United States Treasury Note/Bond, 1.375%, 31/12/18	USD	750,000	749,735	754,268	0.04
United States Treasury Note/Bond, 1.500%, 31/12/18	USD	2,912,500	2,894,167	2,941,130	0.15
United States Treasury Note/Bond, 1.250%, 31/01/19	USD	250,000	247,208	250,095	0.01
United States Treasury Note/Bond, 1.500%, 31/01/19	USD	612,500	610,299	618,178	0.03
United States Treasury Note/Bond, 2.750%, 15/02/19	USD	1,050,000	1,100,115	1,105,818	0.06
United States Treasury Note/Bond, 1.375%, 28/02/19	USD	900,000	897,733	903,375	0.05
United States Treasury Note/Bond, 1.500%, 28/02/19	USD	1,987,500	1,983,394	2,004,255	0.10
United States Treasury Note/Bond, 1.500%, 31/03/19	USD	550,000	550,701	554,334	0.03
United States Treasury Note/Bond, 1.625%, 31/03/19	USD	1,200,000	1,195,920	1,214,436	0.06
United States Treasury Note/Bond, 1.250%, 30/04/19	USD	612,500	602,944	611,208	0.03
United States Treasury Note/Bond, 1.625%, 30/04/19	USD	1,500,000	1,496,749	1,516,650	0.08
United States Treasury Note/Bond, 3.125%, 15/05/19	USD	1,250,000	1,329,222	1,334,225	0.07
United States Treasury Note/Bond, 1.125%, 31/05/19	USD	500,000	495,172	496,045	0.03
United States Treasury Note/Bond, 1.500%, 31/05/19	USD	1,000,000	998,655	1,005,570	0.05
United States Treasury Note/Bond, 1.000%, 30/06/19	USD	350,000	340,388	344,964	0.02
United States Treasury Note/Bond, 0.875%, 31/07/19	USD	950,000	925,705	930,287	0.05
United States Treasury Note/Bond, 1.625%, 31/07/19	USD	1,000,000	993,684	1,008,770	0.05
United States Treasury Note/Bond, 3.625%, 15/08/19	USD	1,150,000	1,247,159	1,251,993	0.07
United States Treasury Note/Bond, 8.125%, 15/08/19	USD	450,000	566,190	571,388	0.03
United States Treasury Note/Bond, 1.000%, 31/08/19	USD	300,000	290,646	294,753	0.02
United States Treasury Note/Bond, 1.625%, 31/08/19	USD	2,000,000	2,000,397	2,016,380	0.10
United States Treasury Note/Bond, 1.000%, 30/09/19	USD	2,350,000	2,272,811	2,306,149	0.12
United States Treasury Note/Bond, 1.250%, 31/10/19	USD	400,000	396,390	396,444	0.02
United States Treasury Note/Bond, 1.500%, 31/10/19	USD	1,000,000	995,627	1,000,600	0.05
United States Treasury Note/Bond, 3.375%, 15/11/19	USD	1,742,500	1,878,277	1,881,604	0.10
United States Treasury Note/Bond, 1.000%, 30/11/19	USD	1,000,000	985,856	978,210	0.05
United States Treasury Note/Bond, 1.500%, 30/11/19	USD	1,500,000	1,488,186	1,500,375	0.08
United States Treasury Note/Bond, 1.125%, 31/12/19	USD	600,000	589,860	589,470	0.03
United States Treasury Note/Bond, 1.625%, 31/12/19	USD	2,000,000	1,997,465	2,008,020	0.10
United States Treasury Note/Bond, 1.250%, 31/01/20	USD	2,500,000	2,506,547	2,466,975	0.13
United States Treasury Note/Bond, 1.375%, 31/01/20	USD	1,275,000	1,255,888	1,265,233	0.07

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 3.625%, 15/02/20	USD	1,562,500	1,701,378	1,706,828	0.09
United States Treasury Note/Bond, 8.500%, 15/02/20	USD	120,000	157,184	157,374	0.01
United States Treasury Note/Bond, 1.250%, 29/02/20	USD	1,100,000	1,077,324	1,083,819	0.06
United States Treasury Note/Bond, 1.375%, 29/02/20	USD	1,000,000	994,237	991,520	0.05
United States Treasury Note/Bond, 1.125%, 31/03/20	USD	1,030,000	1,008,836	1,007,793	0.05
United States Treasury Note/Bond, 1.375%, 31/03/20	USD	2,000,000	2,000,000	1,980,600	0.10
United States Treasury Note/Bond, 1.125%, 30/04/20	USD	1,000,000	963,083	977,120	0.05
United States Treasury Note/Bond, 1.375%, 30/04/20	USD	1,000,000	995,696	989,040	0.05
United States Treasury Note/Bond, 3.500%, 15/05/20	USD	1,200,000	1,300,332	1,305,312	0.07
United States Treasury Note/Bond, 8.750%, 15/05/20	USD	100,000	133,415	133,440	0.01
United States Treasury Note/Bond, 1.500%, 31/05/20	USD	2,000,000	1,978,312	1,989,060	0.10
United States Treasury Note/Bond, 1.875%, 30/06/20	USD	1,000,000	997,974	1,011,540	0.05
United States Treasury Note/Bond, 2.000%, 31/07/20	USD	825,000	823,941	839,008	0.04
United States Treasury Note/Bond, 2.625%, 15/08/20	USD	1,600,000	1,664,873	1,673,312	0.09
United States Treasury Note/Bond, 8.750%, 15/08/20	USD	200,000	269,511	269,708	0.01
United States Treasury Note/Bond, 2.125%, 31/08/20	USD	3,000,000	3,011,170	3,064,590	0.16
United States Treasury Note/Bond, 2.625%, 15/11/20	USD	2,235,000	2,326,940	2,335,083	0.12
United States Treasury Note/Bond, 2.125%, 31/01/21	USD	3,000,000	3,011,750	3,049,920	0.16
United States Treasury Note/Bond, 3.625%, 15/02/21	USD	1,200,000	1,313,954	1,316,700	0.07
United States Treasury Note/Bond, 2.000%, 28/02/21	USD	3,000,000	2,973,589	3,027,210	0.16
United States Treasury Note/Bond, 2.250%, 31/03/21	USD	750,000	747,884	766,290	0.04
United States Treasury Note/Bond, 3.125%, 15/05/21	USD	1,150,000	1,226,923	1,230,304	0.06
United States Treasury Note/Bond, 8.125%, 15/05/21	USD	100,000	135,032	134,937	0.01
United States Treasury Note/Bond, 2.000%, 31/05/21	USD	3,000,000	2,973,741	3,019,170	0.16
United States Treasury Note/Bond, 2.125%, 15/08/21	USD	1,375,000	1,388,092	1,390,469	0.07
United States Treasury Note/Bond, 2.000%, 31/08/21	USD	2,000,000	1,996,287	2,006,660	0.10
United States Treasury Note/Bond, 2.000%, 31/10/21	USD	2,000,000	2,019,945	2,003,380	0.10
United States Treasury Note/Bond, 2.000%, 15/11/21	USD	1,375,000	1,373,942	1,377,516	0.07
United States Treasury Note/Bond, 8.000%, 15/11/21	USD	350,000	475,362	477,596	0.03
United States Treasury Note/Bond, 1.875%, 30/11/21	USD	2,500,000	2,493,194	2,483,425	0.13
United States Treasury Note/Bond, 1.500%, 31/01/22	USD	2,500,000	2,500,736	2,420,150	0.13
United States Treasury Note/Bond, 2.000%, 15/02/22	USD	2,325,000	2,297,193	2,324,884	0.12
United States Treasury Note/Bond, 1.750%, 28/02/22	USD	1,000,000	995,386	982,620	0.05
United States Treasury Note/Bond, 1.750%, 31/03/22	USD	1,500,000	1,503,560	1,472,535	0.08
United States Treasury Note/Bond, 1.750%, 30/04/22	USD	1,500,000	1,492,393	1,471,425	0.08
United States Treasury Note/Bond, 1.750%, 15/05/22	USD	1,200,000	1,173,185	1,176,888	0.06
United States Treasury Note/Bond, 1.875%, 31/05/22	USD	1,500,000	1,475,069	1,483,245	0.08
United States Treasury Note/Bond, 1.625%, 15/08/22	USD	1,250,000	1,206,050	1,211,725	0.06
United States Treasury Note/Bond, 7.250%, 15/08/22	USD	100,000	134,310	134,960	0.01
United States Treasury Note/Bond, 1.625%, 15/11/22	USD	1,825,000	1,753,995	1,763,954	0.09
United States Treasury Note/Bond, 2.000%, 15/02/23	USD	2,000,000	1,970,890	1,978,180	0.10
United States Treasury Note/Bond, 7.125%, 15/02/23	USD	150,000	202,527	203,465	0.01
United States Treasury Note/Bond, 1.750%, 15/05/23	USD	3,450,000	3,299,460	3,337,254	0.17
United States Treasury Note/Bond, 2.500%, 15/08/23	USD	2,350,000	2,344,375	2,400,431	0.12
United States Treasury Note/Bond, 6.250%, 15/08/23	USD	550,000	710,882	717,827	0.04
United States Treasury Note/Bond, 2.750%, 15/11/23	USD	2,125,000	2,100,701	2,208,959	0.11
United States Treasury Note/Bond, 2.750%, 15/02/24	USD	1,650,000	1,661,856	1,713,195	0.09
United States Treasury Note/Bond, 2.500%, 15/05/24	USD	3,000,000	3,017,948	3,051,090	0.16
United States Treasury Note/Bond, 2.375%, 15/08/24	USD	2,800,000	2,790,765	2,814,868	0.15
United States Treasury Note/Bond, 2.250%, 15/11/24	USD	2,750,000	2,781,469	2,732,565	0.14
United States Treasury Note/Bond, 7.500%, 15/11/24	USD	200,000	285,120	289,046	0.02
United States Treasury Note/Bond, 2.000%, 15/02/25	USD	3,250,000	3,247,635	3,156,757	0.16
United States Treasury Note/Bond, 7.625%, 15/02/25	USD	200,000	288,539	293,070	0.02
United States Treasury Note/Bond, 6.875%, 15/08/25	USD	300,000	416,407	424,584	0.02
United States Treasury Note/Bond, 6.000%, 15/02/26	USD	635,000	832,138	853,008	0.04
United States Treasury Note/Bond, 6.500%, 15/11/26	USD	325,000	445,526	457,382	0.02
United States Treasury Note/Bond, 6.625%, 15/02/27	USD	200,000	277,947	285,186	0.02
United States Treasury Note/Bond, 6.125%, 15/11/27	USD	50,000	65,934	69,393	0.00
United States Treasury Note/Bond, 5.500%, 15/08/28	USD	315,000	404,957	419,136	0.02
United States Treasury Note/Bond, 6.250%, 15/05/30	USD	200,000	277,335	288,832	0.02
United States Treasury Note/Bond, 4.500%, 15/02/36	USD	800,000	957,311	1,005,968	0.05
United States Treasury Note/Bond, 5.000%, 15/05/37	USD	300,000	380,210	402,057	0.02
United States Treasury Note/Bond, 4.375%, 15/02/38	USD	325,000	381,243	399,714	0.02
United States Treasury Note/Bond, 4.500%, 15/05/38	USD	625,000	757,906	781,556	0.04
United States Treasury Note/Bond, 3.500%, 15/02/39	USD	875,000	903,905	943,346	0.05
United States Treasury Note/Bond, 4.250%, 15/05/39	USD	1,400,000	1,657,010	1,689,590	0.09
United States Treasury Note/Bond, 4.500%, 15/08/39	USD	525,000	631,729	657,148	0.03
United States Treasury Note/Bond, 4.375%, 15/11/39	USD	425,000	501,643	522,691	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 4.625%, 15/02/40	USD	850,000	1,041,955	1,083,707	0.06
United States Treasury Note/Bond, 4.375%, 15/05/40	USD	700,000	828,399	861,637	0.04
United States Treasury Note/Bond, 3.875%, 15/08/40	USD	1,050,000	1,148,564	1,199,005	0.06
United States Treasury Note/Bond, 4.250%, 15/11/40	USD	1,100,000	1,275,732	1,330,747	0.07
United States Treasury Note/Bond, 4.750%, 15/02/41	USD	950,000	1,184,273	1,237,099	0.06
United States Treasury Note/Bond, 4.375%, 15/05/41	USD	750,000	887,092	926,813	0.05
United States Treasury Note/Bond, 3.125%, 15/11/41	USD	935,000	897,527	941,265	0.05
United States Treasury Note/Bond, 3.125%, 15/02/42	USD	800,000	767,094	804,256	0.04
United States Treasury Note/Bond, 3.000%, 15/05/42	USD	1,400,000	1,352,414	1,371,678	0.07
United States Treasury Note/Bond, 2.750%, 15/08/42	USD	1,525,000	1,358,549	1,420,248	0.07
United States Treasury Note/Bond, 2.750%, 15/11/42	USD	1,200,000	1,067,726	1,116,240	0.06
United States Treasury Note/Bond, 3.125%, 15/02/43	USD	1,000,000	956,722	1,001,140	0.05
United States Treasury Note/Bond, 2.875%, 15/05/43	USD	1,700,000	1,535,732	1,620,032	0.08
United States Treasury Note/Bond, 3.625%, 15/08/43	USD	2,250,000	2,489,731	2,474,527	0.13
United States Treasury Note/Bond, 3.750%, 15/11/43	USD	875,000	900,296	983,990	0.05
United States Treasury Note/Bond, 3.625%, 15/02/44	USD	1,600,000	1,636,725	1,758,736	0.09
United States Treasury Note/Bond, 3.375%, 15/05/44	USD	1,750,000	1,846,252	1,837,535	0.10
United States Treasury Note/Bond, 3.125%, 15/08/44	USD	2,500,000	2,520,500	2,503,425	0.13
United States Treasury Note/Bond, 3.000%, 15/11/44	USD	750,000	761,492	733,283	0.04
United States Treasury Note/Bond, 2.500%, 15/02/45	USD	2,000,000	1,890,168	1,760,600	0.09
United States Treasury Note/Bond, 3.000%, 15/05/45	USD	1,000,000	1,031,593	979,770	0.05
University of California, 4.858%, 15/05/12	USD	100,000	94,921	92,109	0.01
University of California, 4.767%, 15/05/15	USD	50,000	50,000	45,371	0.00
Total United States			302,968,577	304,989,024	15.82
Uruguay					
Uruguay Government International Bond, 4.125%, 20/11/45	USD	243,467	211,658	209,382	0.01
Uruguay Government International Bond, 5.100%, 18/06/50	USD	300,000	298,191	288,000	0.01
Total Uruguay			509,849	497,382	0.02
Total Government Bonds			1,208,373,320	1,123,103,266	58.26
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,938,849,076	1,830,902,350	94.98
Other transferable securities					
Corporate Bonds - 0.56%					
Australia					
National Australia Bank Ltd, 4.000%, 23/05/18	AUD	100,000	94,217	79,110	0.01
Total Australia			94,217	79,110	0.01
Canada					
407 International Inc, 3.870%, 24/11/17	CAD	50,000	50,769	42,395	0.00
407 International Inc, 4.190%, 25/04/42	CAD	50,000	49,552	41,954	0.00
American Express Canada Credit Corp, 2.310%, 29/03/18	CAD	100,000	97,349	81,958	0.00
Bank of Montreal, 2.960%, 02/08/16	CAD	150,000	148,842	122,558	0.01
Bank of Montreal, 2.390%, 12/07/17	CAD	500,000	466,746	409,920	0.02
Bank of Montreal, 3.979%, 08/07/21	CAD	80,000	81,492	65,740	0.00
Bank of Nova Scotia, 2.598%, 27/02/17	CAD	200,000	165,695	163,733	0.01
Bank of Nova Scotia, 2.462%, 14/03/19	CAD	300,000	250,875	248,680	0.01
Bank of Nova Scotia, 3.270%, 11/01/21	CAD	300,000	285,574	255,694	0.01
Bank of Nova Scotia, 3.036%, 18/10/24	CAD	80,000	78,848	67,064	0.00
Bell Canada, 5.000%, 15/02/17	CAD	100,000	102,573	84,544	0.00
Bell Canada, 3.350%, 22/03/23	CAD	100,000	95,912	81,185	0.00
Bell Canada, 4.700%, 11/09/23	CAD	300,000	299,498	266,152	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Corporate Bonds - (Continued)					
Canada - (Continued)					
Brookfield Asset Management Inc, 4.540%, 31/03/23	CAD	50,000	50,482	42,983	0.00
Caisse Centrale Desjardins, 2.281%, 17/10/16	CAD	200,000	196,661	162,457	0.01
Cameco Corp, 3.750%, 14/11/22	CAD	50,000	48,051	40,991	0.00
Canadian Imperial Bank of Commerce, 2.650%, 08/11/16	CAD	250,000	247,283	204,259	0.01
Canadian Imperial Bank of Commerce, 2.220%, 07/03/18	CAD	300,000	277,152	245,714	0.01
Canadian Natural Resources Ltd, 2.600%, 03/12/19	CAD	300,000	281,533	244,926	0.01
Capital Desjardins Inc, 4.954%, 15/12/26	CAD	50,000	54,191	45,839	0.00
CU Inc, 6.800%, 13/08/19	CAD	100,000	113,727	97,043	0.01
Enbridge Gas Distribution Inc, 4.950%, 22/11/50	CAD	300,000	321,945	279,947	0.02
Enbridge Inc, 5.000%, 09/08/16	CAD	100,000	101,631	82,855	0.00
Enbridge Inc, 3.190%, 05/12/22	CAD	50,000	48,548	39,980	0.00
Enbridge Pipelines Inc, 4.550%, 17/08/43	CAD	300,000	301,743	251,847	0.01
First Capital Realty Inc, 3.900%, 30/10/23	CAD	50,000	48,077	41,473	0.00
GE Capital Canada Funding Co, 3.550%, 11/06/19	CAD	100,000	100,607	86,443	0.01
Great-West Lifeco Inc, 4.650%, 13/08/20	CAD	100,000	105,786	90,271	0.01
Greater Toronto Airports Authority, 4.850%, 01/06/17	CAD	100,000	103,307	85,814	0.01
HSBC Bank Canada, 2.901%, 13/01/17	CAD	150,000	148,860	123,075	0.01
Hydro One Inc, 4.400%, 01/06/20	CAD	100,000	105,490	90,268	0.01
Hydro One Inc, 6.590%, 22/04/43	CAD	100,000	137,018	116,281	0.01
Manulife Financial Corp, 5.505%, 26/06/18	CAD	400,000	410,213	357,464	0.02
Manulife Financial Corp, 7.768%, 08/04/19	CAD	80,000	91,963	77,856	0.00
National Bank of Canada, 2.019%, 13/04/17	CAD	500,000	410,642	405,815	0.02
NAV Canada, 1.949%, 19/04/18	CAD	50,000	48,526	41,038	0.00
NBC Asset Trust, 7.235%, perpetual	CAD	50,000	57,623	46,219	0.00
RBC Capital Trust, 6.821%, perpetual	CAD	50,000	57,740	45,757	0.00
Rogers Communications Inc, 4.000%, 06/06/22	CAD	100,000	100,601	85,657	0.01
Rogers Communications Inc, 4.000%, 13/03/24	CAD	300,000	282,783	251,085	0.01
Royal Bank of Canada, 2.364%, 21/09/17	CAD	200,000	196,069	163,813	0.01
Royal Bank of Canada, 2.260%, 12/03/18	CAD	600,000	565,980	491,981	0.03
Royal Bank of Canada, 3.770%, 30/03/18	CAD	100,000	101,843	85,779	0.01
Royal Bank of Canada, 2.980%, 07/05/19	CAD	200,000	198,010	169,003	0.01
Royal Bank of Canada, 2.990%, 06/12/24	CAD	150,000	146,996	125,368	0.01
Royal Bank of Canada, 4.930%, 16/07/25	CAD	200,000	203,283	189,957	0.01
Scotiabank Capital Trust, 5.650%, 31/12/56	CAD	50,000	57,625	49,831	0.00
Shaw Communications Inc, 5.650%, 01/10/19	CAD	120,000	129,238	109,714	0.01
Shaw Communications Inc, 6.750%, 09/11/39	CAD	200,000	215,411	193,956	0.01
Sun Life Financial Inc, 4.380%, 02/03/22	CAD	100,000	102,655	84,047	0.00
TD Capital Trust IV, 6.631%, 30/06/08	CAD	50,000	59,172	48,427	0.00
TELUS Corp, 5.050%, 04/12/19	CAD	100,000	106,528	90,440	0.01
TELUS Corp, 3.350%, 01/04/24	CAD	200,000	175,184	161,181	0.01
Thomson Reuters Corp, 4.350%, 30/09/20	CAD	100,000	103,430	87,645	0.01
Toronto-Dominion Bank, 2.171%, 02/04/18	CAD	200,000	180,834	163,821	0.01
Toronto-Dominion Bank, 2.563%, 24/06/20	CAD	500,000	469,740	414,334	0.02
Toronto-Dominion Bank, 5.763%, 18/12/06	CAD	70,000	77,720	61,639	0.00
TransCanada PipeLines Ltd, 3.650%, 15/11/21	CAD	100,000	101,552	86,108	0.01
Wells Fargo Canada Corp, 3.040%, 29/01/21	CAD	500,000	423,132	420,742	0.02
Total Canada			10,040,310	8,812,720	0.46
Japan					
Norinchukin Bank, 0.240%, 27/11/19	JPY	50,000,000	420,062	408,270	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Corporate Bonds - (Continued)					
Japan - (Continued)					
Panasonic Corp, 0.387%, 19/03/20	JPY	100,000,000	836,655	818,069	0.04
Total Japan			1,256,717	1,226,339	0.06
Netherlands					
Nederlandse Waterschapsbank NV, 2.125%, 09/02/17	USD	500,000	506,710	510,735	0.03
Total Netherlands			506,710	510,735	0.03
United States					
Manulife Finance Delaware LP, 5.059%, 15/12/41	CAD	50,000	48,838	43,383	0.00
Total United States			48,838	43,383	0.00
Total Corporate Bonds			11,946,792	10,672,287	0.56
Government Bonds - 2.65%					
Australia					
New South Wales Treasury Corp, 4.000%, 20/05/26	AUD	400,000	322,628	322,806	0.01
Northern Territory Treasury Corp, 4.750%, 20/09/18	AUD	200,000	196,630	164,353	0.01
Western Australian Treasury Corp, 5.000%, 23/07/25	AUD	400,000	406,108	340,548	0.02
Total Australia			925,366	827,707	0.04
Canada					
Canadian Government Bond, 2.000%, 01/06/16	CAD	700,000	663,114	567,614	0.03
Canadian Government Bond, 4.000%, 01/06/16	CAD	700,000	706,861	578,324	0.03
Canadian Government Bond, 1.000%, 01/08/16	CAD	600,000	546,763	483,422	0.03
Canadian Government Bond, 2.750%, 01/09/16	CAD	200,000	189,310	164,442	0.01
Canadian Government Bond, 1.500%, 01/02/17	CAD	700,000	644,517	569,655	0.03
Canadian Government Bond, 1.500%, 01/03/17	CAD	200,000	186,602	163,001	0.01
Canadian Government Bond, 0.250%, 01/05/17	CAD	300,000	245,579	239,277	0.01
Canadian Government Bond, 4.000%, 01/06/17	CAD	1,000,000	1,030,423	854,868	0.04
Canadian Government Bond, 1.250%, 01/08/17	CAD	800,000	732,260	650,951	0.03
Canadian Government Bond, 1.500%, 01/09/17	CAD	300,000	272,735	245,654	0.01
Canadian Government Bond, 1.250%, 01/03/18	CAD	1,600,000	1,467,953	1,308,925	0.07
Canadian Government Bond, 4.250%, 01/06/18	CAD	380,000	375,052	337,591	0.02
Canadian Government Bond, 1.750%, 01/03/19	CAD	1,300,000	1,191,998	1,086,941	0.06
Canadian Government Bond, 3.750%, 01/06/19	CAD	235,000	235,500	210,870	0.01
Canadian Government Bond, 1.500%, 01/03/20	CAD	600,000	505,823	495,643	0.03
Canadian Government Bond, 3.500%, 01/06/20	CAD	1,550,000	1,594,143	1,395,863	0.07
Canadian Government Bond, 3.250%, 01/06/21	CAD	200,000	195,983	180,166	0.01
Canadian Government Bond, 2.750%, 01/06/22	CAD	100,000	96,849	87,822	0.00
Canadian Government Bond, 2.500%, 01/06/24	CAD	400,000	379,559	343,876	0.02
Canadian Government Bond, 9.000%, 01/06/25	CAD	400,000	623,188	534,634	0.03
Canadian Government Bond, 8.000%, 01/06/27	CAD	157,000	228,342	208,230	0.01
Canadian Government Bond, 5.750%, 01/06/29	CAD	355,000	435,462	413,958	0.02
Canadian Government Bond, 5.750%, 01/06/33	CAD	1,324,000	1,762,850	1,622,090	0.08
Canadian Government Bond, 5.000%, 01/06/37	CAD	611,000	795,974	719,418	0.04
Canadian Government Bond, 4.000%, 01/06/41	CAD	600,000	678,288	637,131	0.03
Canadian Government Bond, 2.750%, 01/12/48	CAD	280,000	258,332	246,607	0.01
City of Toronto Canada, 3.400%, 21/05/24	CAD	200,000	187,236	171,562	0.01
Financement-Quebec, 2.400%, 01/12/18	CAD	300,000	254,297	251,090	0.01
Financement-Quebec, 2.450%, 01/12/19	CAD	150,000	146,598	126,047	0.01
Hydro-Quebec, 9.400%, 01/02/21	USD	300,000	395,137	401,152	0.02
Hydro-Quebec, 8.400%, 15/01/22	USD	50,000	63,928	65,873	0.00
Hydro-Quebec, 6.000%, 15/08/31	CAD	500,000	558,053	554,652	0.03
Hydro-Quebec, 5.000%, 15/02/45	CAD	300,000	332,803	320,757	0.02
Hydro-Quebec, 5.000%, 15/02/50	CAD	300,000	361,258	328,528	0.02
Labrador-Island Link Funding Trust, 3.760%, 01/06/33	CAD	300,000	286,647	277,402	0.01
Municipal Finance Authority of British Columbia, 4.875%, 03/06/19	CAD	150,000	160,315	137,228	0.01
Ontario Electricity Financial Corp, 8.250%, 22/06/26	CAD	200,000	281,561	245,708	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Government Bonds - (Continued)					
Canada - (Continued)					
Province of Alberta Canada, 1.850%, 01/09/16	CAD	100,000	98,549	81,205	0.00
Province of Alberta Canada, 1.750%, 15/06/17	CAD	100,000	98,081	81,684	0.00
Province of Alberta Canada, 3.100%, 01/06/24	CAD	200,000	188,072	170,887	0.01
Province of Alberta Canada, 3.450%, 01/12/43	CAD	400,000	365,540	338,532	0.02
Province of British Columbia, 4.700%, 01/12/17	CAD	400,000	419,725	350,063	0.02
Province of British Columbia, 2.700%, 18/12/22	CAD	150,000	145,503	126,403	0.01
Province of British Columbia, 3.300%, 18/12/23	CAD	500,000	487,332	435,752	0.02
Province of British Columbia, 5.000%, 18/06/31	CAD	400,000	423,027	408,334	0.02
Province of British Columbia, 3.200%, 18/06/44	CAD	150,000	135,536	122,409	0.01
Province of Manitoba Canada, 4.400%, 05/09/25	CAD	200,000	214,979	187,085	0.01
Province of Manitoba Canada, 4.600%, 05/03/38	CAD	200,000	211,594	195,476	0.01
Province of Manitoba Canada, 3.350%, 05/03/43	CAD	200,000	185,130	162,896	0.01
Province of Manitoba Canada, 4.050%, 05/09/45	CAD	200,000	198,971	184,951	0.01
Province of New Brunswick Canada, 5.650%, 27/12/28	CAD	200,000	238,666	209,046	0.01
Province of New Brunswick Canada, 4.800%, 03/06/41	CAD	200,000	225,323	200,631	0.01
Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	CAD	100,000	122,771	106,546	0.01
Province of Nova Scotia Canada, 4.400%, 01/06/42	CAD	200,000	216,309	191,327	0.01
Province of Nova Scotia Canada, 3.450%, 01/06/45	CAD	400,000	356,120	330,096	0.02
Province of Ontario Canada, 4.200%, 08/03/18	CAD	700,000	726,359	609,818	0.03
Province of Ontario Canada, 2.100%, 08/09/18	CAD	500,000	465,876	414,250	0.02
Province of Ontario Canada, 2.100%, 08/09/19	CAD	1,100,000	981,094	912,204	0.05
Province of Ontario Canada, 3.150%, 02/06/22	CAD	600,000	548,279	518,299	0.03
Province of Ontario Canada, 2.850%, 02/06/23	CAD	700,000	676,757	588,455	0.03
Province of Ontario Canada, 3.500%, 02/06/24	CAD	800,000	738,752	700,337	0.04
Province of Ontario Canada, 6.200%, 02/06/31	CAD	700,000	895,704	792,896	0.04
Province of Ontario Canada, 5.850%, 08/03/33	CAD	700,000	810,462	775,245	0.04
Province of Ontario Canada, 5.600%, 02/06/35	CAD	300,000	337,518	328,555	0.02
Province of Ontario Canada, 4.700%, 02/06/37	CAD	300,000	322,555	298,779	0.02
Province of Ontario Canada, 4.600%, 02/06/39	CAD	500,000	553,662	494,974	0.03
Province of Ontario Canada, 4.650%, 02/06/41	CAD	600,000	629,378	602,470	0.03
Province of Ontario Canada, 2.900%, 02/12/46	CAD	500,000	409,706	377,857	0.02
Province of Quebec Canada, 4.500%, 01/12/16	CAD	500,000	511,770	421,943	0.02
Province of Quebec Canada, 4.500%, 01/12/19	CAD	500,000	507,003	455,745	0.02
Province of Quebec Canada, 4.500%, 01/12/20	CAD	300,000	311,287	277,080	0.01
Province of Quebec Canada, 4.250%, 01/12/21	CAD	500,000	529,688	460,243	0.02
Province of Quebec Canada, 7.125%, 09/02/24	USD	50,000	63,748	65,019	0.00
Province of Quebec Canada, 3.750%, 01/09/24	CAD	500,000	485,280	445,268	0.02
Province of Quebec Canada, 2.750%, 01/09/25	CAD	600,000	495,750	491,477	0.03
Province of Quebec Canada, 6.250%, 01/06/32	CAD	500,000	640,761	571,749	0.03
Province of Quebec Canada, 5.000%, 01/12/41	CAD	600,000	674,477	629,191	0.03
Province of Quebec Canada, 4.250%, 01/12/43	CAD	300,000	280,377	285,034	0.02
Province of Quebec Canada, 3.500%, 01/12/45	CAD	700,000	650,083	589,627	0.03
Province of Saskatchewan Canada, 3.200%, 03/06/24	CAD	500,000	435,020	431,151	0.02
Province of Saskatchewan Canada, 3.900%, 02/06/45	CAD	200,000	184,134	183,594	0.01
Total Canada			37,268,001	33,831,555	1.76
Israel					
Israel Government AID Bond, 5.500%, 26/04/24	USD	200,000	230,443	242,627	0.01
Total Israel			230,443	242,627	0.01
Japan					
Japan Expressway Holding and Debt Repayment Agency, 0.791%, 31/10/22	JPY	200,000,000	1,745,594	1,690,827	0.09
Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24	JPY	200,000,000	1,747,492	1,680,481	0.09
Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24	JPY	200,000,000	1,724,026	1,666,228	0.09
Japan Finance Organization for Municipalities, 0.911%, 14/07/23	JPY	200,000,000	1,769,828	1,704,278	0.09
Major Joint Local Government Bond, 0.660%, 23/02/24	JPY	200,000,000	1,726,899	1,662,975	0.08
Major Joint Local Government Bond, 0.660%, 25/03/24	JPY	200,000,000	1,722,591	1,662,322	0.08
Total Japan			10,436,430	10,067,111	0.52
Malaysia					
Malaysia Government Bond, 4.262%, 15/09/16	MYR	200,000	62,767	53,750	0.00
Malaysia Government Bond, 3.394%, 15/03/17	MYR	300,000	92,713	79,874	0.00
Malaysia Government Bond, 3.314%, 31/10/17	MYR	2,400,000	767,529	637,689	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL AGGREGATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Government Bonds - (Continued)					
Malaysia - (Continued)					
Malaysia Government Bond, 3.260%, 01/03/18	MYR	1,900,000	585,961	501,941	0.03
Malaysia Government Bond, 3.654%, 31/10/19	MYR	2,000,000	620,526	530,878	0.03
Malaysia Government Bond, 4.378%, 29/11/19	MYR	1,200,000	348,683	327,845	0.02
Malaysia Government Bond, 4.048%, 30/09/21	MYR	1,900,000	611,214	508,614	0.03
Malaysia Government Bond, 3.418%, 15/08/22	MYR	2,500,000	794,198	641,399	0.03
Malaysia Government Bond, 3.480%, 15/03/23	MYR	1,700,000	464,049	435,251	0.02
Malaysia Government Investment Issue, 3.678%, 23/11/17	MYR	2,000,000	544,379	533,395	0.03
Malaysia Government Investment Issue, 3.799%, 27/08/20	MYR	3,000,000	815,296	797,509	0.04
Malaysia Government Investment Issue, 4.444%, 22/05/24	MYR	3,500,000	972,934	948,052	0.05
Total Malaysia			6,680,249	5,996,197	0.31
Qatar					
Qatar Government International Bond, 6.550%, 09/04/19	USD	100,000	115,838	116,350	0.01
Total Qatar			115,838	116,350	0.01
Total Government Bonds			55,656,327	51,081,547	2.65
Total Other transferable securities			67,603,119	61,753,834	3.21
TOTAL INVESTMENTS			2,006,452,195	1,892,656,184	98.19
Derivatives					
Forward Foreign Exchange Contracts - (0.01)%					
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold RUB, due 07/07/15	Credit Suisse London	1,539,088	94,500,000	21,846	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				21,846	0.00
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought RUB / Sold EUR, due 07/07/15	Credit Suisse London	94,500,000	1,669,095	(166,709)	(0.01)
Bought RUB / Sold EUR, due 05/08/15	Credit Suisse London	94,500,000	1,523,948	(21,801)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(188,510)	(0.01)
Total Forward Foreign Exchange Contracts				(166,664)	(0.01)
Other Net Assets/(Liabilities)				35,165,579	1.82
TOTAL NET ASSETS				1,927,655,099	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.25%					
Austria					
Austria Government Bond, 4.000%, 15/09/16	EUR	2,057,000	2,145,002	2,160,344	0.22
Austria Government Bond, 3.200%, 20/02/17	EUR	1,599,000	1,665,293	1,687,162	0.18
Austria Government Bond, 4.300%, 15/09/17	EUR	1,317,000	1,417,063	1,445,829	0.15
Austria Government Bond, 4.650%, 15/01/18	EUR	2,234,000	2,443,769	2,505,239	0.26
Austria Government Bond, 1.150%, 19/10/18	EUR	1,150,000	1,161,983	1,195,047	0.12
Austria Government Bond, 4.350%, 15/03/19	EUR	2,148,000	2,390,167	2,489,732	0.26
Austria Government Bond, 1.950%, 18/06/19	EUR	1,260,000	1,304,087	1,353,147	0.14
Austria Government Bond, 0.250%, 18/10/19	EUR	900,000	910,302	903,715	0.09
Austria Government Bond, 3.900%, 15/07/20	EUR	2,331,000	2,655,232	2,755,542	0.29
Austria Government Bond, 3.500%, 15/09/21	EUR	2,239,000	2,493,859	2,654,886	0.28
Austria Government Bond, 3.650%, 20/04/22	EUR	1,656,000	1,839,631	1,994,618	0.21
Austria Government Bond, 3.400%, 22/11/22	EUR	1,655,000	1,894,490	1,977,523	0.21
Austria Government Bond, 1.750%, 20/10/23	EUR	1,510,000	1,495,915	1,618,614	0.17
Austria Government Bond, 1.650%, 21/10/24	EUR	1,700,000	1,803,178	1,797,368	0.19
Austria Government Bond, 4.850%, 15/03/26	EUR	1,517,000	1,876,968	2,079,775	0.22
Austria Government Bond, 6.250%, 15/07/27	EUR	1,142,050	1,617,564	1,777,276	0.19
Austria Government Bond, 2.400%, 23/05/34	EUR	855,000	884,875	965,070	0.10
Austria Government Bond, 4.150%, 15/03/37	EUR	2,126,000	2,567,524	3,083,511	0.32
Austria Government Bond, 3.150%, 20/06/44	EUR	1,030,000	1,160,522	1,343,006	0.14
Austria Government Bond, 3.800%, 26/01/62	EUR	655,000	833,051	1,039,441	0.11
Total Austria			34,560,475	36,826,845	3.85
Belgium					
Belgium Government Bond, 3.250%, 28/09/16	EUR	2,091,000	2,158,910	2,179,934	0.23
Belgium Government Bond, 4.000%, 28/03/17	EUR	1,912,000	2,011,308	2,051,079	0.21
Belgium Government Bond, 3.500%, 28/06/17	EUR	2,566,000	2,713,601	2,752,435	0.29
Belgium Government Bond, 5.500%, 28/09/17	EUR	1,458,192	1,609,003	1,642,637	0.17
Belgium Government Bond, 4.000%, 28/03/18	EUR	2,090,418	2,252,168	2,324,450	0.24
Belgium Government Bond, 1.250%, 22/06/18	EUR	2,060,000	2,089,489	2,138,074	0.22
Belgium Government Bond, 4.000%, 28/03/19	EUR	2,122,000	2,336,327	2,431,685	0.25
Belgium Government Bond, 3.000%, 28/09/19	EUR	2,384,000	2,584,864	2,667,731	0.28
Belgium Government Bond, 3.750%, 28/09/20	EUR	2,947,000	3,255,742	3,469,607	0.36
Belgium Government Bond, 4.250%, 28/09/21	EUR	3,090,000	3,601,937	3,796,158	0.40
Belgium Government Bond, 4.000%, 28/03/22	EUR	2,459,877	2,835,627	3,007,713	0.31
Belgium Government Bond, 4.250%, 28/09/22	EUR	2,848,000	3,246,707	3,554,276	0.37
Belgium Government Bond, 2.250%, 22/06/23	EUR	2,140,000	2,159,719	2,363,534	0.25
Belgium Government Bond, 2.600%, 22/06/24	EUR	2,770,000	2,931,043	3,136,263	0.33
Belgium Government Bond, 0.800%, 22/06/25	EUR	1,700,000	1,735,441	1,634,915	0.17
Belgium Government Bond, 4.500%, 28/03/26	EUR	1,492,000	1,784,445	1,975,571	0.21
Belgium Government Bond, 5.500%, 28/03/28	EUR	3,232,360	4,175,161	4,731,033	0.49
Belgium Government Bond, 1.000%, 22/06/31	EUR	1,000,000	1,005,762	893,258	0.09
Belgium Government Bond, 4.000%, 28/03/32	EUR	1,239,000	1,403,207	1,643,243	0.17
Belgium Government Bond, 3.000%, 22/06/34	EUR	1,100,000	1,117,220	1,303,996	0.14
Belgium Government Bond, 5.000%, 28/03/35	EUR	3,362,435	4,459,992	5,099,058	0.53
Belgium Government Bond, 4.250%, 28/03/41	EUR	2,625,000	3,160,098	3,803,081	0.40
Belgium Government Bond, 3.750%, 22/06/45	EUR	1,160,000	1,443,731	1,573,621	0.17
Total Belgium			56,071,502	60,173,352	6.28
Finland					
Finland Government Bond, 1.875%, 15/04/17	EUR	815,000	833,989	845,708	0.09
Finland Government Bond, 3.875%, 15/09/17	EUR	1,041,000	1,114,836	1,134,343	0.12
Finland Government Bond, 1.125%, 15/09/18	EUR	925,000	935,795	960,389	0.10
Finland Government Bond, 4.375%, 04/07/19	EUR	1,004,000	1,127,558	1,176,412	0.12
Finland Government Bond, 3.375%, 15/04/20	EUR	1,077,000	1,187,605	1,238,259	0.13
Finland Government Bond, 0.375%, 15/09/20	EUR	700,000	714,072	703,600	0.07
Finland Government Bond, 3.500%, 15/04/21	EUR	1,062,000	1,174,763	1,251,165	0.13
Finland Government Bond, 1.625%, 15/09/22	EUR	921,000	918,479	983,828	0.10
Finland Government Bond, 1.500%, 15/04/23	EUR	920,000	906,605	971,245	0.10
Finland Government Bond, 2.000%, 15/04/24	EUR	900,000	932,674	983,570	0.10
Finland Government Bond, 4.000%, 04/07/25	EUR	1,067,000	1,235,393	1,369,600	0.14
Finland Government Bond, 2.750%, 04/07/28	EUR	864,000	912,129	1,012,663	0.11
Finland Government Bond, 0.750%, 15/04/31	EUR	500,000	513,545	447,511	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU GOVERNMENT BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Finland - (Continued)					
Finland Government Bond, 2.625%, 04/07/42	EUR	610,000	633,500	743,928	0.08
Total Finland			13,140,943	13,822,221	1.44
France					
France Government Bond OAT, 3.250%, 25/04/16	EUR	81	83	83	0.00
France Government Bond OAT, 5.000%, 25/10/16	EUR	4,728,899	5,000,809	5,051,193	0.53
France Government Bond OAT, 0.250%, 25/11/16	EUR	2,800,000	2,807,576	2,816,669	0.29
France Government Bond OAT, 3.750%, 25/04/17	EUR	6,601,907	6,974,235	7,072,270	0.74
France Government Bond OAT, 4.250%, 25/10/17	EUR	6,001,765	6,489,514	6,611,007	0.69
France Government Bond OAT, zero coupon, 25/02/18	EUR	1,500,000	1,506,220	1,502,745	0.16
France Government Bond OAT, 4.000%, 25/04/18	EUR	5,008,428	5,450,682	5,580,407	0.58
France Government Bond OAT, 1.000%, 25/05/18	EUR	4,530,000	4,582,662	4,667,717	0.49
France Government Bond OAT, 4.250%, 25/10/18	EUR	5,025,551	5,537,050	5,732,596	0.60
France Government Bond OAT, 1.000%, 25/11/18	EUR	4,000,000	4,054,610	4,134,278	0.43
France Government Bond OAT, 4.250%, 25/04/19	EUR	5,327,446	5,927,971	6,170,964	0.64
France Government Bond OAT, 1.000%, 25/05/19	EUR	4,140,000	4,173,710	4,280,948	0.45
France Government Bond OAT, 3.750%, 25/10/19	EUR	5,870,000	6,508,524	6,768,039	0.71
France Government Bond OAT, 8.500%, 25/10/19	EUR	1,574,727	2,046,478	2,139,350	0.22
France Government Bond OAT, 0.500%, 25/11/19	EUR	4,550,000	4,585,012	4,605,935	0.48
France Government Bond OAT, 3.500%, 25/04/20	EUR	6,589,000	7,242,401	7,599,513	0.79
France Government Bond OAT, zero coupon, 25/05/20	EUR	2,700,000	2,685,934	2,657,799	0.28
France Government Bond OAT, 2.500%, 25/10/20	EUR	6,719,000	7,148,399	7,468,644	0.78
France Government Bond OAT, 3.750%, 25/04/21	EUR	6,070,931	6,774,044	7,218,314	0.75
France Government Bond OAT, 3.250%, 25/10/21	EUR	7,154,000	7,949,078	8,353,804	0.87
France Government Bond OAT, 3.000%, 25/04/22	EUR	6,498,000	7,028,403	7,522,829	0.79
France Government Bond OAT, 2.250%, 25/10/22	EUR	4,632,000	4,786,535	5,132,105	0.54
France Government Bond OAT, 8.500%, 25/04/23	EUR	1,540,133	2,285,974	2,446,162	0.26
France Government Bond OAT, 1.750%, 25/05/23	EUR	5,140,000	5,109,373	5,496,562	0.57
France Government Bond OAT, 4.250%, 25/10/23	EUR	6,545,061	7,787,571	8,305,682	0.87
France Government Bond OAT, 2.250%, 25/05/24	EUR	4,950,000	5,117,447	5,471,458	0.57
France Government Bond OAT, 1.750%, 25/11/24	EUR	5,900,000	6,263,137	6,243,026	0.65
France Government Bond OAT, 0.500%, 25/05/25	EUR	4,100,000	4,068,801	3,838,604	0.40
France Government Bond OAT, 6.000%, 25/10/25	EUR	3,069,924	4,043,437	4,508,275	0.47
France Government Bond OAT, 3.500%, 25/04/26	EUR	6,405,000	7,362,260	7,821,011	0.82
France Government Bond OAT, 2.750%, 25/10/27	EUR	5,950,000	6,174,157	6,791,201	0.71
France Government Bond OAT, 5.500%, 25/04/29	EUR	4,660,781	6,120,640	6,928,039	0.72
France Government Bond OAT, 2.500%, 25/05/30	EUR	4,350,000	4,878,433	4,812,568	0.50
France Government Bond OAT, 5.750%, 25/10/32	EUR	4,548,385	6,339,308	7,254,337	0.76
France Government Bond OAT, 4.750%, 25/04/35	EUR	3,918,303	5,017,386	5,762,143	0.60
France Government Bond OAT, 4.000%, 25/10/38	EUR	3,991,663	4,567,898	5,458,855	0.57
France Government Bond OAT, 4.500%, 25/04/41	EUR	4,234,000	5,422,750	6,286,329	0.66
France Government Bond OAT, 3.250%, 25/05/45	EUR	2,845,000	3,308,454	3,503,693	0.37
France Government Bond OAT, 4.000%, 25/04/55	EUR	2,558,340	3,111,140	3,706,093	0.39
France Government Bond OAT, 4.000%, 25/04/60	EUR	1,894,000	2,207,530	2,774,854	0.29
French Treasury Note BTAN, 2.500%, 25/07/16	EUR	4,224,000	4,315,992	4,344,269	0.45
French Treasury Note BTAN, 1.750%, 25/02/17	EUR	4,741,000	4,837,536	4,890,917	0.51
French Treasury Note BTAN, 1.000%, 25/07/17	EUR	4,117,000	4,161,943	4,215,183	0.44
Total France			211,761,097	223,946,470	23.39
Germany					
Bundesobligation, 1.250%, 14/10/16	EUR	3,204,000	3,244,701	3,266,434	0.34
Bundesobligation, 0.750%, 24/02/17	EUR	2,281,000	2,295,514	2,318,641	0.24
Bundesobligation, 0.500%, 07/04/17	EUR	3,254,000	3,267,669	3,296,930	0.34
Bundesobligation, 0.500%, 13/10/17	EUR	2,846,000	2,860,215	2,893,387	0.30
Bundesobligation, 0.500%, 23/02/18	EUR	2,930,000	2,935,258	2,984,200	0.31
Bundesobligation, 0.250%, 13/04/18	EUR	2,900,000	2,878,666	2,936,280	0.31
Bundesobligation, 1.000%, 12/10/18	EUR	2,980,000	3,043,437	3,092,258	0.32
Bundesobligation, 1.000%, 22/02/19	EUR	2,600,000	2,640,727	2,703,242	0.28
Bundesobligation, 0.500%, 12/04/19	EUR	2,500,000	2,523,426	2,554,148	0.27
Bundesobligation, 0.250%, 11/10/19	EUR	2,800,000	2,825,351	2,832,373	0.30
Bundesobligation, zero coupon, 17/04/20	EUR	3,200,000	3,206,930	3,188,768	0.33
Bundesrepublik Deutschland, 3.500%, 04/01/16	EUR	366	372	373	0.00
Bundesrepublik Deutschland, 6.000%, 20/06/16	EUR	1,056,715	1,114,531	1,120,718	0.12

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Germany - (Continued)					
Bundesrepublik Deutschland, 4.000%, 04/07/16	EUR	3,965,907	4,113,276	4,135,984	0.43
Bundesrepublik Deutschland, 3.750%, 04/01/17	EUR	3,804,183	3,989,928	4,035,225	0.42
Bundesrepublik Deutschland, 4.250%, 04/07/17	EUR	3,197,000	3,449,050	3,485,046	0.36
Bundesrepublik Deutschland, 4.000%, 04/01/18	EUR	3,247,244	3,529,793	3,590,956	0.38
Bundesrepublik Deutschland, 4.250%, 04/07/18	EUR	3,952,121	4,381,477	4,478,832	0.47
Bundesrepublik Deutschland, 3.750%, 04/01/19	EUR	4,351,776	4,804,855	4,940,415	0.52
Bundesrepublik Deutschland, 3.500%, 04/07/19	EUR	4,312,000	4,759,338	4,923,846	0.51
Bundesrepublik Deutschland, 3.250%, 04/01/20	EUR	4,098,000	4,515,240	4,691,474	0.49
Bundesrepublik Deutschland, 3.000%, 04/07/20	EUR	3,722,000	4,131,938	4,257,643	0.45
Bundesrepublik Deutschland, 2.250%, 04/09/20	EUR	2,846,000	3,017,579	3,156,484	0.33
Bundesrepublik Deutschland, 2.500%, 04/01/21	EUR	3,313,000	3,614,098	3,733,853	0.39
Bundesrepublik Deutschland, 3.250%, 04/07/21	EUR	3,183,000	3,563,609	3,754,981	0.39
Bundesrepublik Deutschland, 2.250%, 04/09/21	EUR	2,875,000	3,041,077	3,223,506	0.34
Bundesrepublik Deutschland, 2.000%, 04/01/22	EUR	3,668,000	3,827,910	4,065,906	0.43
Bundesrepublik Deutschland, 1.750%, 04/07/22	EUR	4,318,000	4,479,535	4,724,310	0.49
Bundesrepublik Deutschland, 1.500%, 04/09/22	EUR	3,196,000	3,224,637	3,439,780	0.36
Bundesrepublik Deutschland, 1.500%, 15/02/23	EUR	2,890,000	2,895,967	3,107,863	0.32
Bundesrepublik Deutschland, 1.500%, 15/05/23	EUR	3,430,000	3,513,412	3,688,262	0.39
Bundesrepublik Deutschland, 2.000%, 15/08/23	EUR	2,780,000	2,879,621	3,100,173	0.32
Bundesrepublik Deutschland, 6.250%, 04/01/24	EUR	2,063,480	2,799,223	3,034,956	0.32
Bundesrepublik Deutschland, 1.750%, 15/02/24	EUR	2,350,000	2,427,886	2,572,416	0.27
Bundesrepublik Deutschland, 1.500%, 15/05/24	EUR	3,400,000	3,523,096	3,642,788	0.38
Bundesrepublik Deutschland, 1.000%, 15/08/24	EUR	3,200,000	3,311,747	3,279,872	0.34
Bundesrepublik Deutschland, 0.500%, 15/02/25	EUR	4,000,000	4,031,602	3,899,580	0.41
Bundesrepublik Deutschland, 6.500%, 04/07/27	EUR	1,901,580	2,805,557	3,090,477	0.32
Bundesrepublik Deutschland, 5.625%, 04/01/28	EUR	2,619,388	3,603,581	4,030,754	0.42
Bundesrepublik Deutschland, 4.750%, 04/07/28	EUR	1,665,827	2,150,135	2,408,869	0.25
Bundesrepublik Deutschland, 6.250%, 04/01/30	EUR	1,844,558	2,739,204	3,095,736	0.32
Bundesrepublik Deutschland, 5.500%, 04/01/31	EUR	2,653,806	3,728,598	4,236,907	0.44
Bundesrepublik Deutschland, 4.750%, 04/07/34	EUR	3,650,320	5,003,567	5,680,876	0.59
Bundesrepublik Deutschland, 4.000%, 04/01/37	EUR	4,205,395	5,387,162	6,149,007	0.64
Bundesrepublik Deutschland, 4.250%, 04/07/39	EUR	2,454,074	3,271,785	3,801,574	0.40
Bundesrepublik Deutschland, 4.750%, 04/07/40	EUR	2,672,000	3,962,863	4,462,281	0.46
Bundesrepublik Deutschland, 3.250%, 04/07/42	EUR	2,746,000	3,171,269	3,778,259	0.40
Bundesrepublik Deutschland, 2.500%, 04/07/44	EUR	2,677,000	2,700,420	3,265,512	0.34
Bundesrepublik Deutschland, 2.500%, 15/08/46	EUR	1,690,000	1,958,746	2,070,774	0.22
Bundesschatzanweisungen, 0.250%, 10/06/16	EUR	2,600,000	2,607,436	2,612,582	0.27
Bundesschatzanweisungen, zero coupon, 16/09/16	EUR	1,200,000	1,200,366	1,203,844	0.13
Bundesschatzanweisungen, zero coupon, 16/12/16	EUR	2,000,000	2,006,526	2,007,207	0.21
Bundesschatzanweisungen, zero coupon, 10/03/17	EUR	2,500,000	2,510,025	2,509,708	0.26
Bundesschatzanweisungen, zero coupon, 16/06/17	EUR	1,200,000	1,205,393	1,205,067	0.13
Total Germany			170,675,324	179,761,337	18.77
Ireland					
Ireland Government Bond, 4.600%, 18/04/16	EUR	237	241	246	0.00
Ireland Government Bond, 5.500%, 18/10/17	EUR	933,000	1,005,413	1,047,647	0.11
Ireland Government Bond, 4.500%, 18/10/18	EUR	1,633,398	1,767,822	1,860,504	0.20
Ireland Government Bond, 4.400%, 18/06/19	EUR	1,245,000	1,367,342	1,442,379	0.15
Ireland Government Bond, 5.900%, 18/10/19	EUR	1,256,000	1,460,673	1,542,257	0.16
Ireland Government Bond, 4.500%, 18/04/20	EUR	1,981,458	2,186,577	2,344,516	0.25
Ireland Government Bond, 5.000%, 18/10/20	EUR	1,584,000	1,679,434	1,937,727	0.20
Ireland Government Bond, 0.800%, 15/03/22	EUR	700,000	708,576	694,082	0.07
Ireland Government Bond, 3.900%, 20/03/23	EUR	915,000	978,161	1,092,386	0.12
Ireland Government Bond, 3.400%, 18/03/24	EUR	1,675,000	1,767,367	1,937,910	0.20
Ireland Government Bond, 5.400%, 13/03/25	EUR	2,076,000	2,369,846	2,773,292	0.29
Ireland Government Bond, 2.400%, 15/05/30	EUR	750,000	821,041	779,441	0.08
Ireland Government Bond, 2.000%, 18/02/45	EUR	900,000	969,012	792,748	0.08
Total Ireland			17,081,505	18,245,135	1.91
Italy					
Italy Buoni Poliennali Del Tesoro, 2.250%, 15/05/16	EUR	300,000	302,664	305,310	0.03
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/16	EUR	4,146,000	4,235,556	4,303,053	0.45
Italy Buoni Poliennali Del Tesoro, 4.750%, 15/09/16	EUR	2,996,000	3,117,347	3,156,595	0.33

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU GOVERNMENT BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Italy - (Continued)					
Italy Buoni Poliennali Del Tesoro, 2.750%, 15/11/16	EUR	1,850,000	1,886,797	1,911,910	0.20
Italy Buoni Poliennali Del Tesoro, 1.500%, 15/12/16	EUR	3,000,000	3,020,371	3,050,169	0.32
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/17	EUR	4,318,000	4,481,674	4,564,186	0.48
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/05/17	EUR	2,367,000	2,472,932	2,553,990	0.27
Italy Buoni Poliennali Del Tesoro, 1.150%, 15/05/17	EUR	2,500,000	2,524,575	2,534,246	0.26
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/06/17	EUR	2,500,000	2,601,514	2,705,637	0.28
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/08/17	EUR	4,287,000	4,573,816	4,715,105	0.49
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/11/17	EUR	3,000,000	3,120,790	3,206,379	0.33
Italy Buoni Poliennali Del Tesoro, 0.750%, 15/01/18	EUR	2,400,000	2,415,916	2,410,214	0.25
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/18	EUR	4,372,000	4,626,834	4,808,579	0.50
Italy Buoni Poliennali Del Tesoro, 0.250%, 15/05/18	EUR	600,000	598,631	593,762	0.06
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/06/18	EUR	4,150,000	4,371,962	4,491,941	0.47
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/08/18	EUR	4,593,000	4,881,879	5,128,213	0.54
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/12/18	EUR	3,320,000	3,495,164	3,626,662	0.38
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/02/19	EUR	4,421,000	4,708,595	4,953,034	0.52
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/19	EUR	4,272,000	4,565,518	4,834,679	0.50
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/05/19	EUR	3,400,000	3,502,975	3,603,885	0.38
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/19	EUR	3,000,000	3,059,356	3,064,907	0.32
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/09/19	EUR	3,935,000	4,160,373	4,457,730	0.47
Italy Buoni Poliennali Del Tesoro, 1.050%, 01/12/19	EUR	3,600,000	3,668,211	3,599,488	0.38
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/20	EUR	4,295,000	4,644,927	4,946,343	0.52
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/03/20	EUR	3,873,000	4,118,439	4,419,796	0.46
Italy Buoni Poliennali Del Tesoro, 0.700%, 01/05/20	EUR	500,000	486,748	487,828	0.05
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	3,667,000	3,890,984	4,164,688	0.43
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	4,464,000	4,613,535	5,029,308	0.52
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	2,900,000	3,082,862	3,263,383	0.34
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	5,007,000	5,263,093	5,638,074	0.59
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	4,545,000	5,020,837	5,381,771	0.56
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	2,900,000	2,955,613	2,985,367	0.31
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	3,649,000	4,077,726	4,403,308	0.46
Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	EUR	2,600,000	2,633,771	2,533,942	0.26
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	3,684,000	4,152,153	4,569,955	0.48
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	3,405,000	4,010,188	4,229,018	0.44
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	3,540,000	3,942,202	4,183,615	0.44
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	3,926,000	4,288,473	4,709,938	0.49
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	2,044,405	2,806,456	3,101,792	0.32
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	4,310,000	4,809,103	5,087,875	0.53
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	3,400,000	3,655,944	3,814,072	0.40
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	4,400,000	4,653,103	4,491,632	0.47
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	EUR	4,004,000	4,396,786	4,912,717	0.51
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	2,200,000	2,217,773	2,048,062	0.21
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	3,083,000	3,282,813	3,669,957	0.38
Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	EUR	1,869,000	2,419,615	2,721,432	0.28
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	4,799,705	5,878,703	6,689,013	0.70
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	2,730,000	2,960,110	3,338,667	0.35
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	5,121,000	5,722,944	6,577,003	0.69
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	2,900,000	3,071,458	3,164,292	0.33
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	5,030,000	6,056,980	6,995,070	0.73
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	1,300,000	1,298,974	1,127,094	0.12
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	2,757,000	3,227,884	3,788,752	0.40
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	4,028,000	4,362,049	5,148,449	0.54
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	4,614,000	4,643,532	5,179,492	0.54
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	3,279,000	3,641,242	4,218,286	0.44
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	3,633,000	4,027,064	4,669,768	0.49
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	2,640,000	2,828,387	3,329,528	0.35
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	1,700,000	1,945,160	1,702,397	0.18
Italy Government International Bond, 5.750%, 25/07/16	EUR	598,000	623,501	631,606	0.07
Total Italy			212,104,582	225,932,964	23.59
Netherlands					
Netherlands Government Bond, 3.250%, 15/07/15	EUR	311	311	311	0.00
Netherlands Government Bond, 4.000%, 15/07/16	EUR	2,295,341	2,376,199	2,396,000	0.25
Netherlands Government Bond, 2.500%, 15/01/17	EUR	2,513,000	2,585,363	2,617,971	0.27
Netherlands Government Bond, 0.500%, 15/04/17	EUR	2,500,000	2,511,171	2,531,234	0.26
Netherlands Government Bond, 4.500%, 15/07/17	EUR	2,736,525	2,951,351	2,998,719	0.31
Netherlands Government Bond, 1.250%, 15/01/18	EUR	2,825,000	2,869,711	2,924,546	0.31

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Netherlands - (Continued)					
Netherlands Government Bond, zero coupon, 15/04/18	EUR	1,000,000	1,004,295	1,002,356	0.10
Netherlands Government Bond, 4.000%, 15/07/18	EUR	2,788,315	3,047,834	3,132,848	0.33
Netherlands Government Bond, 1.250%, 15/01/19	EUR	2,480,000	2,513,403	2,589,951	0.27
Netherlands Government Bond, 4.000%, 15/07/19	EUR	2,796,000	3,132,946	3,239,731	0.34
Netherlands Government Bond, 0.250%, 15/01/20	EUR	1,800,000	1,809,917	1,808,325	0.19
Netherlands Government Bond, 3.500%, 15/07/20	EUR	2,800,000	3,145,029	3,256,932	0.34
Netherlands Government Bond, 3.250%, 15/07/21	EUR	2,840,000	3,118,529	3,319,477	0.35
Netherlands Government Bond, 2.250%, 15/07/22	EUR	3,240,000	3,427,992	3,612,212	0.38
Netherlands Government Bond, 3.750%, 15/01/23	EUR	1,735,000	1,993,598	2,130,302	0.22
Netherlands Government Bond, 7.500%, 15/01/23	EUR	231,964	320,224	349,124	0.04
Netherlands Government Bond, 1.750%, 15/07/23	EUR	3,000,000	2,987,664	3,230,985	0.34
Netherlands Government Bond, 2.000%, 15/07/24	EUR	2,500,000	2,648,173	2,739,925	0.29
Netherlands Government Bond, 0.250%, 15/07/25	EUR	1,800,000	1,728,654	1,665,171	0.17
Netherlands Government Bond, 5.500%, 15/01/28	EUR	2,018,436	2,708,759	3,018,733	0.32
Netherlands Government Bond, 2.500%, 15/01/33	EUR	1,817,000	1,888,502	2,103,303	0.22
Netherlands Government Bond, 4.000%, 15/01/37	EUR	2,528,092	3,093,177	3,663,822	0.38
Netherlands Government Bond, 3.750%, 15/01/42	EUR	2,686,000	3,419,265	3,930,132	0.41
Netherlands Government Bond, 2.750%, 15/01/47	EUR	1,335,000	1,550,723	1,669,363	0.17
Total Netherlands			56,832,790	59,931,473	6.26
Spain					
Spain Government Bond, 3.300%, 30/07/16	EUR	2,760,000	2,823,961	2,853,909	0.30
Spain Government Bond, 4.250%, 31/10/16	EUR	3,821,000	3,934,425	4,027,697	0.42
Spain Government Bond, 3.800%, 31/01/17	EUR	3,642,000	3,749,621	3,843,457	0.40
Spain Government Bond, 2.100%, 30/04/17	EUR	3,450,000	3,526,494	3,558,744	0.37
Spain Government Bond, 5.500%, 30/07/17	EUR	4,036,000	4,310,972	4,459,861	0.47
Spain Government Bond, 0.500%, 31/10/17	EUR	2,200,000	2,203,076	2,199,516	0.23
Spain Government Bond, 4.500%, 31/01/18	EUR	3,800,000	4,088,706	4,179,677	0.44
Spain Government Bond, 4.100%, 30/07/18	EUR	3,358,000	3,522,823	3,708,122	0.39
Spain Government Bond, 3.750%, 31/10/18	EUR	3,260,000	3,426,100	3,582,773	0.37
Spain Government Bond, 2.750%, 30/04/19	EUR	3,900,000	4,033,433	4,171,576	0.43
Spain Government Bond, 4.600%, 30/07/19	EUR	4,253,000	4,670,327	4,871,131	0.51
Spain Government Bond, 4.300%, 31/10/19	EUR	3,959,000	4,256,968	4,506,173	0.47
Spain Government Bond, 1.400%, 31/01/20	EUR	3,400,000	3,496,557	3,446,767	0.36
Spain Government Bond, 4.000%, 30/04/20	EUR	4,047,000	4,295,128	4,574,587	0.48
Spain Government Bond, 4.850%, 31/10/20	EUR	3,740,000	4,205,872	4,410,900	0.46
Spain Government Bond, 5.500%, 30/04/21	EUR	3,934,000	4,411,655	4,809,059	0.50
Spain Government Bond, 5.850%, 31/01/22	EUR	4,014,000	4,815,669	5,045,297	0.53
Spain Government Bond, 5.400%, 31/01/23	EUR	3,395,000	3,800,669	4,218,168	0.44
Spain Government Bond, 4.400%, 31/10/23	EUR	2,890,000	3,084,205	3,398,871	0.35
Spain Government Bond, 4.800%, 31/01/24	EUR	2,772,000	3,031,570	3,353,011	0.35
Spain Government Bond, 3.800%, 30/04/24	EUR	3,450,000	3,593,463	3,896,189	0.41
Spain Government Bond, 2.750%, 31/10/24	EUR	4,500,000	4,734,870	4,691,452	0.49
Spain Government Bond, 1.600%, 30/04/25	EUR	3,700,000	3,754,142	3,489,433	0.36
Spain Government Bond, 4.650%, 30/07/25	EUR	2,676,000	2,971,000	3,233,732	0.34
Spain Government Bond, 5.900%, 30/07/26	EUR	2,755,000	3,150,809	3,663,861	0.38
Spain Government Bond, 5.150%, 31/10/28	EUR	2,260,000	2,653,029	2,863,149	0.30
Spain Government Bond, 6.000%, 31/01/29	EUR	2,991,338	3,616,742	4,081,038	0.43
Spain Government Bond, 1.950%, 30/07/30	EUR	2,000,000	2,086,229	1,795,920	0.19
Spain Government Bond, 5.750%, 30/07/32	EUR	2,909,000	3,384,536	4,006,610	0.42
Spain Government Bond, 4.200%, 31/01/37	EUR	2,812,000	2,813,055	3,264,057	0.34
Spain Government Bond, 4.900%, 30/07/40	EUR	2,465,000	2,577,587	3,166,675	0.33
Spain Government Bond, 4.700%, 30/07/41	EUR	1,940,000	2,028,627	2,428,191	0.25

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU GOVERNMENT BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Spain - (Continued)					
Spain Government Bond, 5.150%, 31/10/44	EUR	1,785,000	2,365,583	2,396,216	0.25
Total Spain			115,417,903	122,195,819	12.76
Total Government Bonds			887,646,121	940,835,616	98.25
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			887,646,121	940,835,616	98.25
TOTAL INVESTMENTS			887,646,121	940,835,616	98.25
Other Net Assets/(Liabilities)				16,777,934	1.75
TOTAL NET ASSETS				957,613,550	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 96.64%					
Australia					
Australia Government Bond, 4.750%, 15/06/16	AUD	860,000	768,973	678,532	0.06
Australia Government Bond, 6.000%, 15/02/17	AUD	500,000	469,790	408,830	0.04
Australia Government Bond, 4.250%, 21/07/17	AUD	1,360,000	1,192,637	1,091,843	0.10
Australia Government Bond, 5.500%, 21/01/18	AUD	885,000	845,392	738,621	0.07
Australia Government Bond, 3.250%, 21/10/18	AUD	591,000	512,649	471,204	0.04
Australia Government Bond, 5.250%, 15/03/19	AUD	1,051,000	983,989	897,456	0.08
Australia Government Bond, 2.750%, 21/10/19	AUD	900,000	778,093	706,778	0.07
Australia Government Bond, 4.500%, 15/04/20	AUD	989,000	876,522	835,711	0.08
Australia Government Bond, 5.750%, 15/05/21	AUD	1,108,000	1,067,687	1,002,514	0.09
Australia Government Bond, 5.750%, 15/07/22	AUD	890,000	917,943	817,930	0.08
Australia Government Bond, 5.500%, 21/04/23	AUD	1,036,000	1,038,403	946,948	0.09
Australia Government Bond, 2.750%, 21/04/24	AUD	1,048,000	874,199	794,602	0.07
Australia Government Bond, 3.250%, 21/04/25	AUD	819,000	693,512	641,809	0.06
Australia Government Bond, 4.250%, 21/04/26	AUD	723,000	668,954	614,502	0.06
Australia Government Bond, 4.750%, 21/04/27	AUD	669,000	642,358	595,004	0.06
Australia Government Bond, 3.250%, 21/04/29	AUD	479,000	396,997	365,685	0.03
Australia Government Bond, 4.500%, 21/04/33	AUD	60,000	55,111	52,322	0.01
Australia Government Bond, 2.750%, 21/06/35	AUD	711,000	513,674	480,236	0.05
Australia Government Bond, 3.750%, 21/04/37	AUD	339,000	285,964	264,959	0.02
Total Australia			13,582,847	12,405,486	1.16
Austria					
Austria Government Bond, 4.000%, 15/09/16	EUR	570,000	698,482	666,982	0.06
Austria Government Bond, 3.200%, 20/02/17	EUR	484,000	600,567	569,014	0.05
Austria Government Bond, 4.300%, 15/09/17	EUR	391,000	509,732	478,276	0.04
Austria Government Bond, 1.150%, 19/10/18	EUR	370,000	487,579	428,377	0.04
Austria Government Bond, 1.950%, 18/06/19	EUR	350,000	478,854	418,754	0.04
Austria Government Bond, 0.250%, 18/10/19	EUR	500,000	624,972	559,401	0.05
Austria Government Bond, 3.900%, 15/07/20	EUR	636,000	919,138	837,637	0.08
Austria Government Bond, 3.500%, 15/09/21	EUR	673,000	923,862	889,165	0.08
Austria Government Bond, 3.650%, 20/04/22	EUR	417,000	585,563	559,595	0.05
Austria Government Bond, 3.400%, 22/11/22	EUR	617,000	836,789	821,448	0.08
Austria Government Bond, 1.750%, 20/10/23	EUR	391,000	510,458	466,954	0.04
Austria Government Bond, 1.650%, 21/10/24	EUR	500,000	671,315	589,055	0.06
Austria Government Bond, 4.850%, 15/03/26	EUR	383,000	635,522	584,931	0.05
Austria Government Bond, 6.250%, 15/07/27	EUR	354,289	639,265	614,205	0.06
Austria Government Bond, 2.400%, 23/05/34	EUR	223,000	298,511	280,422	0.03
Austria Government Bond, 4.150%, 15/03/37	EUR	591,000	1,025,816	956,071	0.09
Austria Government Bond, 3.150%, 20/06/44	EUR	290,000	455,224	421,410	0.04
Austria Government Bond, 3.800%, 26/01/62	EUR	150,000	314,638	265,626	0.03
Total Austria			11,216,287	10,407,323	0.97
Belgium					
Belgium Government Bond, 3.250%, 28/09/16	EUR	130,000	184,802	151,015	0.02
Belgium Government Bond, 4.000%, 28/03/17	EUR	280,000	372,011	334,679	0.03
Belgium Government Bond, 3.500%, 28/06/17	EUR	644,574	860,367	770,339	0.07
Belgium Government Bond, 5.500%, 28/09/17	EUR	413,221	550,809	518,690	0.05
Belgium Government Bond, 4.000%, 28/03/18	EUR	550,000	761,797	681,439	0.06
Belgium Government Bond, 1.250%, 22/06/18	EUR	680,000	894,168	786,258	0.07
Belgium Government Bond, 4.000%, 28/03/19	EUR	598,884	836,133	764,672	0.07
Belgium Government Bond, 3.000%, 28/09/19	EUR	805,000	1,147,212	1,003,495	0.09
Belgium Government Bond, 3.750%, 28/09/20	EUR	865,000	1,196,120	1,134,671	0.11
Belgium Government Bond, 4.250%, 28/09/21	EUR	735,072	1,051,286	1,005,982	0.09
Belgium Government Bond, 4.000%, 28/03/22	EUR	694,010	987,194	945,093	0.09
Belgium Government Bond, 4.250%, 28/09/22	EUR	759,938	1,100,815	1,056,676	0.10
Belgium Government Bond, 2.250%, 22/06/23	EUR	290,000	397,144	356,871	0.03
Belgium Government Bond, 2.600%, 22/06/24	EUR	867,283	1,161,106	1,094,143	0.10
Belgium Government Bond, 0.800%, 22/06/25	EUR	533,490	606,255	571,559	0.05
Belgium Government Bond, 4.500%, 28/03/26	EUR	440,785	702,563	650,369	0.06
Belgium Government Bond, 5.500%, 28/03/28	EUR	851,362	1,433,325	1,388,656	0.13
Belgium Government Bond, 1.000%, 22/06/31	EUR	200,000	225,623	199,072	0.02
Belgium Government Bond, 4.000%, 28/03/32	EUR	401,994	623,078	593,873	0.06
Belgium Government Bond, 3.000%, 22/06/34	EUR	600,000	878,454	792,403	0.07
Belgium Government Bond, 5.000%, 28/03/35	EUR	549,000	992,327	928,046	0.09
Belgium Government Bond, 4.250%, 28/03/41	EUR	728,471	1,270,261	1,175,782	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Belgium - (Continued)					
Belgium Government Bond, 3.750%, 22/06/45	EUR	319,167	508,767	482,557	0.05
Total Belgium			18,741,617	17,386,340	1.62
Canada					
Canada Government International Bond, 2.750%, 01/12/64	CAD	165,000	158,581	150,090	0.01
Canadian Government Bond, 1.000%, 01/11/16	CAD	497,000	428,148	400,761	0.04
Canadian Government Bond, 1.250%, 01/02/18	CAD	395,000	340,771	322,771	0.03
Canadian Government Bond, 1.250%, 01/09/18	CAD	530,000	471,027	434,974	0.04
Canadian Government Bond, 1.750%, 01/09/19	CAD	492,000	436,428	411,381	0.04
Canadian Government Bond, 1.500%, 01/06/23	CAD	712,000	621,369	570,598	0.05
Canadian Government Bond, 2.250%, 01/06/25	CAD	925,000	811,144	779,091	0.07
Canadian Government Bond, 3.500%, 01/12/45	CAD	903,000	951,838	912,374	0.09
Total Canada			4,219,306	3,982,040	0.37
Czech Republic					
Czech Republic Government Bond, 0.500%, 28/07/16	CZK	1,000,000	53,002	41,099	0.00
Czech Republic Government Bond, 0.850%, 17/03/18	CZK	6,000,000	277,252	249,461	0.02
Czech Republic Government Bond, 5.000%, 11/04/19	CZK	1,750,000	98,095	84,190	0.01
Czech Republic Government Bond, 3.850%, 29/09/21	CZK	1,700,000	95,365	83,348	0.01
Czech Republic Government Bond, 5.700%, 25/05/24	CZK	700,000	46,716	40,143	0.00
Czech Republic Government Bond, 2.400%, 17/09/25	CZK	9,000,000	466,020	408,779	0.04
Czech Republic Government Bond, 2.500%, 25/08/28	CZK	1,000,000	50,054	45,134	0.01
Total Czech Republic			1,086,504	952,154	0.09
Denmark					
Denmark Government Bond, 2.500%, 15/11/16	DKK	2,701,448	462,132	419,059	0.04
Denmark Government Bond, 4.000%, 15/11/17	DKK	4,336,000	756,897	711,908	0.07
Denmark Government Bond, 4.000%, 15/11/19	DKK	3,240,000	647,405	565,695	0.05
Denmark Government Bond, 3.000%, 15/11/21	DKK	3,315,345	629,548	574,977	0.05
Denmark Government Bond, 1.500%, 15/11/23	DKK	1,600,000	282,094	253,369	0.02
Denmark Government Bond, 7.000%, 10/11/24	DKK	1,204,689	291,853	279,853	0.03
Denmark Government Bond, 1.750%, 15/11/25	DKK	3,000,000	544,658	480,619	0.05
Denmark Government Bond, 4.500%, 15/11/39	DKK	6,155,669	1,554,937	1,439,498	0.13
Total Denmark			5,169,524	4,724,978	0.44
Finland					
Finland Government Bond, 3.875%, 15/09/17	EUR	295,000	378,746	358,186	0.03
Finland Government Bond, 1.125%, 15/09/18	EUR	245,000	295,703	283,423	0.03
Finland Government Bond, 4.375%, 04/07/19	EUR	245,000	333,730	319,789	0.03
Finland Government Bond, 3.375%, 15/04/20	EUR	322,000	424,715	412,445	0.04
Finland Government Bond, 0.375%, 15/09/20	EUR	100,000	125,708	111,990	0.01
Finland Government Bond, 3.500%, 15/04/21	EUR	295,000	406,824	387,219	0.04
Finland Government Bond, 1.625%, 15/09/22	EUR	245,000	303,221	291,599	0.03
Finland Government Bond, 1.500%, 15/04/23	EUR	244,000	301,275	287,027	0.03
Finland Government Bond, 2.000%, 15/04/24	EUR	300,000	414,406	365,266	0.03
Finland Government Bond, 4.000%, 04/07/25	EUR	100,000	152,715	143,005	0.01
Finland Government Bond, 2.750%, 04/07/28	EUR	251,000	363,104	327,766	0.03
Finland Government Bond, 0.750%, 15/04/31	EUR	149,000	157,787	148,526	0.01
Finland Government Bond, 2.625%, 04/07/42	EUR	172,000	246,524	233,867	0.02
Total Finland			3,904,458	3,670,108	0.34
France					
France Government Bond OAT, 5.000%, 25/10/16	EUR	1,840,424	2,244,945	2,190,472	0.20
France Government Bond OAT, 0.250%, 25/11/16	EUR	787,512	915,270	882,684	0.08
France Government Bond OAT, 3.750%, 25/04/17	EUR	1,787,939	2,331,867	2,134,180	0.20
France Government Bond OAT, 4.250%, 25/10/17	EUR	1,704,543	2,259,905	2,091,990	0.19
France Government Bond OAT, zero coupon, 25/02/18	EUR	574,558	645,399	641,363	0.06
France Government Bond OAT, 4.000%, 25/04/18	EUR	1,371,037	1,890,710	1,702,123	0.16

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
France - (Continued)					
France Government Bond OAT, 1.000%, 25/05/18	EUR	1,145,572	1,427,080	1,315,020	0.12
France Government Bond OAT, 4.250%, 25/10/18	EUR	1,357,327	1,838,274	1,725,240	0.16
France Government Bond OAT, 1.000%, 25/11/18	EUR	1,080,101	1,406,470	1,243,632	0.12
France Government Bond OAT, 4.250%, 25/04/19	EUR	1,524,018	2,195,915	1,966,677	0.18
France Government Bond OAT, 1.000%, 25/05/19	EUR	1,350,000	1,777,849	1,555,357	0.14
France Government Bond OAT, 3.750%, 25/10/19	EUR	1,642,223	2,299,249	2,109,828	0.20
France Government Bond OAT, 8.500%, 25/10/19	EUR	436,471	673,228	660,719	0.06
France Government Bond OAT, 0.500%, 25/11/19	EUR	1,202,916	1,571,264	1,356,734	0.13
France Government Bond OAT, 3.500%, 25/04/20	EUR	1,255,000	1,826,332	1,612,669	0.15
France Government Bond OAT, zero coupon, 25/05/20	EUR	875,000	975,544	959,385	0.09
France Government Bond OAT, 2.500%, 25/10/20	EUR	1,180,000	1,635,569	1,461,470	0.14
France Government Bond OAT, 3.750%, 25/04/21	EUR	1,757,181	2,462,753	2,327,709	0.22
France Government Bond OAT, 3.250%, 25/10/21	EUR	2,593,175	3,482,704	3,373,160	0.31
France Government Bond OAT, 3.000%, 25/04/22	EUR	1,227,246	1,625,835	1,582,721	0.15
France Government Bond OAT, 8.250%, 25/04/22	EUR	61,619	106,205	103,675	0.01
France Government Bond OAT, 2.250%, 25/10/22	EUR	1,221,798	1,608,071	1,508,201	0.14
France Government Bond OAT, 8.500%, 25/04/23	EUR	526,348	959,426	931,323	0.09
France Government Bond OAT, 1.750%, 25/05/23	EUR	1,428,164	1,851,372	1,701,169	0.16
France Government Bond OAT, 4.250%, 25/10/23	EUR	1,751,264	2,675,090	2,475,503	0.23
France Government Bond OAT, 2.250%, 25/05/24	EUR	1,358,493	1,870,539	1,672,731	0.16
France Government Bond OAT, 1.750%, 25/11/24	EUR	1,459,164	1,946,076	1,719,967	0.16
France Government Bond OAT, 0.500%, 25/05/25	EUR	750,000	809,896	782,043	0.07
France Government Bond OAT, 6.000%, 25/10/25	EUR	1,067,331	1,814,177	1,746,108	0.16
France Government Bond OAT, 3.500%, 25/04/26	EUR	1,472,238	2,161,374	2,003,660	0.19
France Government Bond OAT, 2.750%, 25/10/27	EUR	1,601,291	2,214,676	2,037,473	0.19
France Government Bond OAT, 5.500%, 25/04/29	EUR	1,416,687	2,530,318	2,347,220	0.22
France Government Bond OAT, 2.500%, 25/05/30	EUR	844,485	1,127,563	1,041,162	0.10
France Government Bond OAT, 5.750%, 25/10/32	EUR	1,530,164	2,933,904	2,719,687	0.25
France Government Bond OAT, 4.750%, 25/04/35	EUR	758,825	1,355,509	1,243,088	0.12
France Government Bond OAT, 4.000%, 25/10/38	EUR	1,162,125	1,920,084	1,771,470	0.16
France Government Bond OAT, 4.500%, 25/04/41	EUR	1,151,294	2,080,776	1,904,800	0.18
France Government Bond OAT, 3.250%, 25/05/45	EUR	654,167	963,507	898,102	0.08
France Government Bond OAT, 4.000%, 25/04/55	EUR	727,124	1,296,697	1,175,301	0.11
France Government Bond OAT, 4.000%, 25/04/60	EUR	520,510	929,020	851,393	0.08
French Treasury Note BTAN, 2.500%, 25/07/16	EUR	225,000	317,351	257,822	0.02
French Treasury Note BTAN, 1.750%, 25/02/17	EUR	1,520,000	1,858,029	1,747,169	0.16
French Treasury Note BTAN, 1.000%, 25/07/17	EUR	1,043,054	1,325,276	1,189,900	0.11
Total France			72,141,098	66,722,100	6.21
Germany					
Bundesobligation, 1.250%, 14/10/16	EUR	370,000	483,457	420,297	0.04
Bundesobligation, 0.750%, 24/02/17	EUR	1,082,079	1,302,106	1,225,534	0.11
Bundesobligation, 0.500%, 07/04/17	EUR	877,782	1,133,989	990,954	0.09
Bundesobligation, 0.500%, 13/10/17	EUR	784,221	948,136	888,362	0.08
Bundesobligation, 0.500%, 23/02/18	EUR	830,467	1,045,775	942,452	0.09
Bundesobligation, 0.250%, 13/04/18	EUR	836,635	998,225	943,849	0.09
Bundesobligation, 1.000%, 12/10/18	EUR	831,946	1,061,168	961,891	0.09
Bundesobligation, 1.000%, 22/02/19	EUR	900,000	1,186,055	1,042,570	0.10
Bundesobligation, 0.500%, 12/04/19	EUR	850,000	1,096,271	967,669	0.09
Bundesobligation, 0.250%, 11/10/19	EUR	777,245	904,084	875,983	0.08
Bundesobligation, zero coupon, 17/04/20	EUR	650,000	722,691	721,398	0.07
Bundesrepublik Deutschland, 4.000%, 04/07/16	EUR	185,000	255,166	214,980	0.02
Bundesrepublik Deutschland, 3.750%, 04/01/17	EUR	968,249	1,277,270	1,144,426	0.11
Bundesrepublik Deutschland, 4.250%, 04/07/17	EUR	927,116	1,251,857	1,126,086	0.10
Bundesrepublik Deutschland, 4.000%, 04/01/18	EUR	984,654	1,269,869	1,213,186	0.11
Bundesrepublik Deutschland, 4.250%, 04/07/18	EUR	1,017,942	1,416,762	1,285,299	0.12
Bundesrepublik Deutschland, 3.750%, 04/01/19	EUR	1,165,901	1,636,964	1,474,730	0.14
Bundesrepublik Deutschland, 3.500%, 04/07/19	EUR	1,167,779	1,610,863	1,485,667	0.14
Bundesrepublik Deutschland, 3.250%, 04/01/20	EUR	1,066,995	1,503,627	1,361,062	0.13
Bundesrepublik Deutschland, 3.000%, 04/07/20	EUR	1,065,245	1,492,789	1,357,750	0.13
Bundesrepublik Deutschland, 2.250%, 04/09/20	EUR	820,000	1,134,317	1,013,341	0.09
Bundesrepublik Deutschland, 2.500%, 04/01/21	EUR	921,719	1,223,442	1,157,447	0.11
Bundesrepublik Deutschland, 3.250%, 04/07/21	EUR	1,134,230	1,522,192	1,490,983	0.14
Bundesrepublik Deutschland, 2.250%, 04/09/21	EUR	788,815	1,018,270	985,464	0.09
Bundesrepublik Deutschland, 2.000%, 04/01/22	EUR	985,017	1,267,331	1,216,475	0.11
Bundesrepublik Deutschland, 1.750%, 04/07/22	EUR	1,175,687	1,513,920	1,433,073	0.13

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Germany - (Continued)					
Bundesrepublik Deutschland, 1.500%, 04/09/22	EUR	883,967	1,124,148	1,059,957	0.10
Bundesrepublik Deutschland, 1.500%, 15/02/23	EUR	882,894	1,130,175	1,057,913	0.10
Bundesrepublik Deutschland, 1.500%, 15/05/23	EUR	215,000	288,770	257,589	0.02
Bundesrepublik Deutschland, 2.000%, 15/08/23	EUR	873,897	1,191,437	1,085,837	0.10
Bundesrepublik Deutschland, 6.250%, 04/01/24	EUR	13,000	24,890	21,301	0.00
Bundesrepublik Deutschland, 1.750%, 15/02/24	EUR	1,245,000	1,711,587	1,518,350	0.14
Bundesrepublik Deutschland, 1.500%, 15/05/24	EUR	1,000,000	1,316,147	1,193,765	0.11
Bundesrepublik Deutschland, 1.000%, 15/08/24	EUR	650,000	789,910	742,292	0.07
Bundesrepublik Deutschland, 0.500%, 15/02/25	EUR	1,000,000	1,127,590	1,086,133	0.10
Bundesrepublik Deutschland, 6.500%, 04/07/27	EUR	554,539	1,035,474	1,004,492	0.09
Bundesrepublik Deutschland, 5.625%, 04/01/28	EUR	716,285	1,269,667	1,228,117	0.11
Bundesrepublik Deutschland, 4.750%, 04/07/28	EUR	549,514	961,348	885,603	0.08
Bundesrepublik Deutschland, 6.250%, 04/01/30	EUR	451,999	854,427	845,261	0.08
Bundesrepublik Deutschland, 5.500%, 04/01/31	EUR	827,610	1,582,337	1,472,741	0.14
Bundesrepublik Deutschland, 4.750%, 04/07/34	EUR	971,337	1,826,352	1,684,835	0.16
Bundesrepublik Deutschland, 4.000%, 04/01/37	EUR	700,000	1,257,574	1,140,210	0.11
Bundesrepublik Deutschland, 4.250%, 04/07/39	EUR	680,647	1,258,316	1,174,953	0.11
Bundesrepublik Deutschland, 4.750%, 04/07/40	EUR	928,603	1,823,950	1,727,854	0.16
Bundesrepublik Deutschland, 3.250%, 04/07/42	EUR	732,121	1,214,082	1,122,631	0.10
Bundesrepublik Deutschland, 2.500%, 04/07/44	EUR	831,330	1,203,343	1,130,297	0.11
Bundesrepublik Deutschland, 2.500%, 15/08/46	EUR	438,627	661,889	599,139	0.06
Bundesschatzanweisungen, 0.250%, 10/06/16	EUR	750,000	961,271	839,786	0.08
Bundesschatzanweisungen, zero coupon, 16/09/16	EUR	1,300,000	1,651,642	1,453,080	0.14
Bundesschatzanweisungen, zero coupon, 16/12/16	EUR	200,000	243,677	223,680	0.02
Bundesschatzanweisungen, zero coupon, 10/03/17	EUR	1,092,873	1,216,331	1,222,562	0.11
Total Germany			58,002,930	53,719,306	5.00
Hong Kong					
Hong Kong Government Bond, 0.790%, 19/09/16	HKD	100,000	12,980	12,992	0.00
Hong Kong Government Bond, 0.820%, 19/12/16	HKD	200,000	25,972	26,011	0.00
Hong Kong Government Bond, 0.550%, 20/03/17	HKD	100,000	12,922	12,950	0.00
Hong Kong Government Bond, 0.440%, 19/06/17	HKD	100,000	12,877	12,911	0.00
Hong Kong Government Bond, 0.250%, 18/09/17	HKD	100,000	12,801	12,839	0.00
Hong Kong Government Bond, 0.270%, 18/12/17	HKD	100,000	12,773	12,813	0.00
Hong Kong Government Bond Programme, 0.970%, 08/12/16	HKD	500,000	65,072	65,142	0.01
Hong Kong Government Bond Programme, 1.020%, 10/04/17	HKD	150,000	19,525	19,575	0.00
Hong Kong Government Bond Programme, 0.830%, 06/11/17	HKD	150,000	19,422	19,486	0.00
Hong Kong Government Bond Programme, 0.610%, 05/02/18	HKD	400,000	51,426	51,612	0.01
Hong Kong Government Bond Programme, 1.470%, 20/02/19	HKD	250,000	32,760	32,938	0.01
Hong Kong Government Bond Programme, 2.930%, 13/01/20	HKD	300,000	41,613	41,847	0.01
Hong Kong Government Bond Programme, 2.460%, 04/08/21	HKD	200,000	27,147	27,222	0.00
Hong Kong Government Bond Programme, 1.100%, 17/01/23	HKD	250,000	30,838	30,949	0.00
Hong Kong Government Bond Programme, 2.220%, 07/08/24	HKD	150,000	19,889	19,938	0.00
Total Hong Kong			398,017	399,225	0.04
Ireland					
Ireland Government Bond, 5.500%, 18/10/17	EUR	430,000	626,950	537,983	0.05
Ireland Government Bond, 4.500%, 18/10/18	EUR	456,887	596,561	580,185	0.05
Ireland Government Bond, 4.400%, 18/06/19	EUR	379,019	502,836	489,567	0.05
Ireland Government Bond, 5.900%, 18/10/19	EUR	450,000	701,279	615,762	0.06
Ireland Government Bond, 4.500%, 18/04/20	EUR	560,694	797,261	738,875	0.07
Ireland Government Bond, 5.000%, 18/10/20	EUR	405,924	555,846	552,922	0.05
Ireland Government Bond, 0.800%, 15/03/22	EUR	200,000	228,191	220,629	0.02
Ireland Government Bond, 3.900%, 20/03/23	EUR	269,440	372,788	358,400	0.03
Ireland Government Bond, 3.400%, 18/03/24	EUR	175,000	252,361	225,541	0.02
Ireland Government Bond, 5.400%, 13/03/25	EUR	578,443	878,163	861,202	0.08
Ireland Government Bond, 2.400%, 15/05/30	EUR	238,628	302,999	276,512	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Ireland - (Continued)					
Ireland Government Bond, 2.000%, 18/02/45	EUR	241,074	282,639	236,372	0.02
Total Ireland			6,097,874	5,693,950	0.53
Israel					
Israel Government Bond - Fixed, 4.250%, 31/08/16	ILS	350,000	94,242	97,228	0.01
Israel Government Bond - Fixed, 5.500%, 28/02/17	ILS	500,000	154,522	144,128	0.01
Israel Government Bond - Fixed, 1.250%, 31/10/17	ILS	500,000	132,493	135,090	0.01
Israel Government Bond - Fixed, 4.000%, 31/01/18	ILS	508,000	145,799	146,700	0.01
Israel Government Bond - Fixed, 6.000%, 28/02/19	ILS	893,000	277,927	280,682	0.03
Israel Government Bond - Fixed, 2.250%, 31/05/19	ILS	1,000,000	275,951	278,189	0.03
Israel Government Bond - Fixed, 5.000%, 31/01/20	ILS	853,000	263,275	264,087	0.02
Israel Government Bond - Fixed, 5.500%, 31/01/22	ILS	871,000	277,652	283,979	0.03
Israel Government Bond - Fixed, 4.250%, 31/03/23	ILS	816,000	252,897	248,567	0.02
Israel Government Bond - Fixed, 3.750%, 31/03/24	ILS	200,000	60,763	58,756	0.01
Israel Government Bond - Fixed, 6.250%, 30/10/26	ILS	833,000	308,139	297,744	0.03
Israel Government Bond - Fixed, 5.500%, 31/01/42	ILS	514,000	176,218	179,806	0.02
Total Israel			2,419,878	2,414,956	0.23
Italy					
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/16	EUR	902,000	1,103,956	1,043,038	0.10
Italy Buoni Poliennali Del Tesoro, 4.750%, 15/09/16	EUR	786,000	944,156	922,693	0.09
Italy Buoni Poliennali Del Tesoro, 2.750%, 15/11/16	EUR	611,000	744,344	703,487	0.07
Italy Buoni Poliennali Del Tesoro, 1.500%, 15/12/16	EUR	1,025,000	1,355,526	1,161,127	0.11
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/17	EUR	1,216,000	1,542,599	1,432,217	0.13
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/05/17	EUR	672,000	852,853	807,878	0.08
Italy Buoni Poliennali Del Tesoro, 1.150%, 15/05/17	EUR	692,000	879,517	781,543	0.07
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/06/17	EUR	771,000	1,000,607	929,662	0.09
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/11/17	EUR	843,000	1,106,139	1,003,845	0.09
Italy Buoni Poliennali Del Tesoro, 0.750%, 15/01/18	EUR	767,000	932,897	858,215	0.08
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/18	EUR	1,221,000	1,567,394	1,496,319	0.14
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/06/18	EUR	1,579,000	1,951,797	1,904,202	0.18
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/08/18	EUR	1,253,000	1,663,726	1,558,668	0.15
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/12/18	EUR	975,000	1,342,752	1,186,539	0.11
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/02/19	EUR	1,207,000	1,689,322	1,506,825	0.14
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/19	EUR	1,167,000	1,657,441	1,471,725	0.14
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/05/19	EUR	700,000	944,322	826,674	0.08
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/08/19	EUR	1,300,000	1,688,657	1,479,341	0.14
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/09/19	EUR	1,218,000	1,688,374	1,536,802	0.14
Italy Buoni Poliennali Del Tesoro, 1.050%, 01/12/19	EUR	752,000	909,269	837,644	0.08
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/02/20	EUR	600,000	865,058	769,741	0.07
Italy Buoni Poliennali Del Tesoro, 4.250%, 01/03/20	EUR	1,183,000	1,619,989	1,504,082	0.14
Italy Buoni Poliennali Del Tesoro, 0.700%, 01/05/20	EUR	300,000	334,057	326,288	0.03
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	1,213,000	1,641,028	1,534,751	0.14
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	1,178,000	1,536,113	1,478,457	0.14
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	1,893,000	2,490,339	2,373,081	0.22
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	154,000	226,841	193,167	0.02
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	1,231,000	1,706,110	1,624,129	0.15
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	859,000	1,044,984	985,131	0.09
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	1,017,000	1,424,213	1,367,192	0.13
Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	EUR	400,000	455,883	434,337	0.04
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	963,000	1,398,359	1,330,660	0.12
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	1,045,000	1,545,170	1,445,736	0.13
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	876,000	1,253,377	1,153,747	0.11
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	1,214,000	1,727,479	1,622,774	0.15
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	604,297	1,082,827	1,021,313	0.10
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	1,124,000	1,615,059	1,478,262	0.14
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	1,050,000	1,496,235	1,312,335	0.12
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	600,000	769,903	682,398	0.06
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	EUR	1,200,000	1,760,748	1,640,294	0.15
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	1,123,000	1,232,799	1,164,335	0.11
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	620,000	881,298	822,181	0.08
Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	EUR	25,000	46,786	40,568	0.00
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	1,273,991	2,169,142	1,978,217	0.18
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	582,000	852,545	792,890	0.07

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Italy - (Continued)					
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	1,376,406	2,078,343	1,970,420	0.18
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	800,000	1,084,021	972,902	0.09
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	1,455,000	2,381,093	2,254,532	0.21
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	500,000	536,264	483,217	0.04
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	751,000	1,245,060	1,149,614	0.11
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	1,062,000	1,625,333	1,512,859	0.14
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	1,273,000	1,725,432	1,592,539	0.15
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	914,000	1,388,543	1,310,460	0.12
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,025,000	1,564,558	1,467,780	0.14
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	723,000	1,082,296	1,015,948	0.09
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	555,000	693,144	619,704	0.06
Italy Certificati di Credito del Tesoro, zero coupon, 30/08/16	EUR	669,000	815,513	742,977	0.07
Italy Certificati di Credito del Tesoro, zero coupon, 27/02/17	EUR	298,000	334,295	329,671	0.03
Italy Government International Bond, 5.750%, 25/07/16	EUR	500,000	601,889	588,409	0.05
Total Italy			73,897,774	68,535,542	6.38
Japan					
Japan Government Five Year Bond, 0.300%, 20/09/16	JPY	70,000,000	666,376	574,187	0.05
Japan Government Five Year Bond, 0.400%, 20/09/16	JPY	109,500,000	1,037,347	899,284	0.08
Japan Government Five Year Bond, 0.300%, 20/12/16	JPY	65,000,000	660,308	533,577	0.05
Japan Government Five Year Bond, 0.400%, 20/12/16	JPY	16,000,000	179,171	131,534	0.01
Japan Government Five Year Bond, 0.200%, 20/03/17	JPY	510,000,000	4,288,514	4,182,530	0.39
Japan Government Five Year Bond, 0.300%, 20/03/17	JPY	561,950,000	4,915,478	4,616,427	0.43
Japan Government Five Year Bond, 0.200%, 20/06/17	JPY	720,000,000	6,284,017	5,907,748	0.55
Japan Government Five Year Bond, 0.200%, 20/09/17	JPY	221,000,000	1,889,334	1,813,893	0.17
Japan Government Five Year Bond, 0.100%, 20/12/17	JPY	270,000,000	2,375,407	2,211,676	0.21
Japan Government Five Year Bond, 0.200%, 20/12/17	JPY	68,000,000	639,915	558,387	0.05
Japan Government Five Year Bond, 0.100%, 20/03/18	JPY	330,000,000	3,232,352	2,703,079	0.25
Japan Government Five Year Bond, 0.300%, 20/03/18	JPY	100,000,000	975,435	823,544	0.08
Japan Government Five Year Bond, 0.400%, 20/03/18	JPY	282,000,000	2,523,131	2,328,663	0.22
Japan Government Five Year Bond, 0.300%, 20/06/18	JPY	255,000,000	2,265,691	2,101,538	0.20
Japan Government Five Year Bond, 0.400%, 20/06/18	JPY	70,000,000	698,374	578,592	0.05
Japan Government Five Year Bond, 0.200%, 20/09/18	JPY	170,000,000	1,614,129	1,397,330	0.13
Japan Government Five Year Bond, 0.300%, 20/09/18	JPY	350,000,000	2,989,807	2,886,524	0.27
Japan Government Five Year Bond, 0.200%, 20/12/18	JPY	270,000,000	2,575,658	2,219,510	0.21
Japan Government Five Year Bond, 0.200%, 20/03/19	JPY	360,000,000	3,438,594	2,958,934	0.28
Japan Government Five Year Bond, 0.100%, 20/06/19	JPY	310,000,000	2,824,470	2,537,914	0.24
Japan Government Five Year Bond, 0.200%, 20/06/19	JPY	900,000,000	7,921,821	7,397,262	0.69
Japan Government Five Year Bond, 0.100%, 20/09/19	JPY	650,000,000	5,446,610	5,318,670	0.50
Japan Government Five Year Bond, 0.200%, 20/09/19	JPY	400,000,000	3,505,967	3,286,789	0.31
Japan Government Five Year Bond, 0.100%, 20/12/19	JPY	500,000,000	4,174,923	4,089,772	0.38
Japan Government Five Year Bond, 0.100%, 20/03/20	JPY	450,000,000	3,763,108	3,678,368	0.34
Japan Government Forty Year Bond, 2.400%, 20/03/48	JPY	25,500,000	275,274	257,755	0.02
Japan Government Forty Year Bond, 2.200%, 20/03/49	JPY	61,000,000	627,724	591,206	0.06
Japan Government Forty Year Bond, 2.200%, 20/03/50	JPY	65,000,000	687,502	629,002	0.06
Japan Government Forty Year Bond, 2.200%, 20/03/51	JPY	81,500,000	855,071	790,083	0.07
Japan Government Forty Year Bond, 2.000%, 20/03/52	JPY	57,500,000	586,698	531,191	0.05
Japan Government Forty Year Bond, 1.900%, 20/03/53	JPY	64,000,000	616,578	575,501	0.05
Japan Government Forty Year Bond, 1.700%, 20/03/54	JPY	107,000,000	960,168	910,573	0.08
Japan Government Forty Year Bond, 1.400%, 20/03/55	JPY	270,000,000	2,121,366	2,096,805	0.20
Japan Government Ten Year Bond, 2.000%, 20/06/16	JPY	105,000,000	1,058,179	874,778	0.08
Japan Government Ten Year Bond, 1.700%, 20/09/16	JPY	81,100,000	795,391	676,550	0.06
Japan Government Ten Year Bond, 1.800%, 20/09/16	JPY	30,000,000	384,592	250,564	0.02
Japan Government Ten Year Bond, 1.700%, 20/12/16	JPY	8,700,000	87,322	72,879	0.01
Japan Government Ten Year Bond, 1.700%, 20/03/17	JPY	81,000,000	887,583	681,310	0.06
Japan Government Ten Year Bond, 1.900%, 20/06/17	JPY	49,300,000	524,285	417,993	0.04
Japan Government Ten Year Bond, 1.700%, 20/09/17	JPY	38,500,000	428,782	326,504	0.03
Japan Government Ten Year Bond, 1.500%, 20/12/17	JPY	138,450,000	1,435,562	1,173,202	0.11
Japan Government Ten Year Bond, 1.300%, 20/03/18	JPY	29,000,000	379,168	245,260	0.02
Japan Government Ten Year Bond, 1.400%, 20/03/18	JPY	20,000,000	247,330	169,589	0.02
Japan Government Ten Year Bond, 1.700%, 20/03/18	JPY	60,000,000	648,602	512,759	0.05
Japan Government Ten Year Bond, 1.700%, 20/06/18	JPY	28,400,000	290,370	243,690	0.02
Japan Government Ten Year Bond, 1.800%, 20/06/18	JPY	34,000,000	453,236	292,567	0.03
Japan Government Ten Year Bond, 1.300%, 20/12/18	JPY	33,000,000	348,716	281,551	0.03
Japan Government Ten Year Bond, 1.400%, 20/12/18	JPY	250,000,000	2,214,281	2,140,052	0.20
Japan Government Ten Year Bond, 1.300%, 20/03/19	JPY	63,000,000	706,511	538,917	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Ten Year Bond, 1.500%, 20/03/19	JPY	39,000,000	400,094	335,980	0.03
Japan Government Ten Year Bond, 1.400%, 20/06/19	JPY	33,450,000	347,394	287,916	0.03
Japan Government Ten Year Bond, 1.500%, 20/06/19	JPY	135,000,000	1,387,431	1,166,363	0.11
Japan Government Ten Year Bond, 1.300%, 20/09/19	JPY	55,000,000	545,998	472,731	0.04
Japan Government Ten Year Bond, 1.400%, 20/09/19	JPY	99,000,000	1,006,403	854,322	0.08
Japan Government Ten Year Bond, 1.300%, 20/12/19	JPY	225,000,000	2,034,958	1,938,643	0.18
Japan Government Ten Year Bond, 1.300%, 20/03/20	JPY	71,000,000	739,041	613,049	0.06
Japan Government Ten Year Bond, 1.400%, 20/03/20	JPY	160,000,000	1,572,816	1,387,665	0.13
Japan Government Ten Year Bond, 1.100%, 20/06/20	JPY	112,000,000	1,018,302	960,061	0.09
Japan Government Ten Year Bond, 1.300%, 20/06/20	JPY	76,000,000	764,917	657,607	0.06
Japan Government Ten Year Bond, 0.800%, 20/09/20	JPY	145,000,000	1,329,524	1,226,774	0.11
Japan Government Ten Year Bond, 1.000%, 20/09/20	JPY	95,000,000	902,636	811,799	0.08
Japan Government Ten Year Bond, 1.200%, 20/12/20	JPY	288,000,000	2,678,448	2,490,359	0.23
Japan Government Ten Year Bond, 1.100%, 20/03/21	JPY	25,000,000	306,936	215,427	0.02
Japan Government Ten Year Bond, 1.300%, 20/03/21	JPY	255,000,000	2,505,509	2,220,989	0.21
Japan Government Ten Year Bond, 1.100%, 20/06/21	JPY	330,000,000	2,992,717	2,849,222	0.27
Japan Government Ten Year Bond, 1.200%, 20/06/21	JPY	773,000,000	6,999,442	6,711,420	0.62
Japan Government Ten Year Bond, 1.000%, 20/09/21	JPY	332,000,000	3,021,100	2,854,416	0.27
Japan Government Ten Year Bond, 1.100%, 20/09/21	JPY	30,000,000	310,545	259,439	0.02
Japan Government Ten Year Bond, 1.000%, 20/12/21	JPY	486,000,000	4,456,452	4,182,623	0.39
Japan Government Ten Year Bond, 1.100%, 20/12/21	JPY	32,500,000	395,570	281,402	0.03
Japan Government Ten Year Bond, 0.900%, 20/03/22	JPY	40,000,000	438,382	342,392	0.03
Japan Government Ten Year Bond, 1.000%, 20/03/22	JPY	296,000,000	2,654,670	2,549,763	0.24
Japan Government Ten Year Bond, 0.800%, 20/06/22	JPY	131,500,000	1,321,386	1,118,575	0.10
Japan Government Ten Year Bond, 0.900%, 20/06/22	JPY	51,500,000	576,538	440,964	0.04
Japan Government Ten Year Bond, 0.800%, 20/09/22	JPY	117,000,000	1,067,178	994,507	0.09
Japan Government Ten Year Bond, 0.700%, 20/12/22	JPY	45,000,000	487,844	379,609	0.04
Japan Government Ten Year Bond, 0.800%, 20/12/22	JPY	30,000,000	313,880	254,867	0.02
Japan Government Ten Year Bond, 0.600%, 20/03/23	JPY	142,000,000	1,372,644	1,188,058	0.11
Japan Government Ten Year Bond, 0.800%, 20/06/23	JPY	154,000,000	1,545,704	1,307,499	0.12
Japan Government Ten Year Bond, 0.600%, 20/09/23	JPY	180,000,000	1,720,752	1,503,989	0.14
Japan Government Ten Year Bond, 0.800%, 20/09/23	JPY	290,000,000	2,598,601	2,461,060	0.23
Japan Government Ten Year Bond, 0.600%, 20/12/23	JPY	250,000,000	2,393,344	2,086,790	0.19
Japan Government Ten Year Bond, 0.600%, 20/03/24	JPY	520,000,000	4,650,115	4,337,590	0.40
Japan Government Ten Year Bond, 0.600%, 20/06/24	JPY	430,000,000	4,066,590	3,582,672	0.33
Japan Government Ten Year Bond, 0.500%, 20/09/24	JPY	770,000,000	6,672,404	6,351,422	0.59
Japan Government Ten Year Bond, 0.300%, 20/12/24	JPY	895,000,000	7,433,578	7,237,530	0.67
Japan Government Ten Year Bond, 0.500%, 20/12/24	JPY	690,000,000	5,821,911	5,682,512	0.53
Japan Government Ten Year Bond, 0.400%, 20/03/25	JPY	525,000,000	4,373,580	4,276,456	0.40
Japan Government Thirty Year Bond, 1.800%, 22/11/32	JPY	12,500,000	141,228	115,114	0.01
Japan Government Thirty Year Bond, 1.400%, 20/12/32	JPY	30,000,000	293,418	260,526	0.02
Japan Government Thirty Year Bond, 1.700%, 20/06/33	JPY	26,500,000	288,468	239,653	0.02
Japan Government Thirty Year Bond, 2.100%, 20/09/33	JPY	15,000,000	149,305	143,476	0.01
Japan Government Thirty Year Bond, 2.000%, 20/12/33	JPY	4,500,000	47,973	42,409	0.00
Japan Government Thirty Year Bond, 2.400%, 20/03/34	JPY	133,000,000	1,388,103	1,323,674	0.12
Japan Government Thirty Year Bond, 2.500%, 20/06/34	JPY	122,000,000	1,289,863	1,231,526	0.11
Japan Government Thirty Year Bond, 2.500%, 20/09/34	JPY	38,000,000	435,418	383,171	0.04
Japan Government Thirty Year Bond, 2.400%, 20/12/34	JPY	80,000,000	873,519	794,521	0.07
Japan Government Thirty Year Bond, 2.300%, 20/03/35	JPY	46,000,000	518,242	449,741	0.04
Japan Government Thirty Year Bond, 2.300%, 20/06/35	JPY	27,750,000	299,919	270,889	0.03
Japan Government Thirty Year Bond, 2.500%, 20/09/35	JPY	25,000,000	277,286	251,201	0.02
Japan Government Thirty Year Bond, 2.300%, 20/12/35	JPY	21,000,000	243,956	204,826	0.02
Japan Government Thirty Year Bond, 2.500%, 20/03/36	JPY	24,500,000	278,673	246,057	0.02
Japan Government Thirty Year Bond, 2.500%, 20/06/36	JPY	98,500,000	1,103,535	989,387	0.09
Japan Government Thirty Year Bond, 2.500%, 20/09/36	JPY	62,500,000	659,437	627,845	0.06
Japan Government Thirty Year Bond, 2.300%, 20/12/36	JPY	111,000,000	1,124,365	1,081,154	0.10
Japan Government Thirty Year Bond, 2.400%, 20/03/37	JPY	79,000,000	895,320	781,762	0.07
Japan Government Thirty Year Bond, 2.500%, 20/09/37	JPY	7,500,000	85,858	75,468	0.01
Japan Government Thirty Year Bond, 2.500%, 20/03/38	JPY	57,500,000	715,151	579,464	0.05
Japan Government Thirty Year Bond, 2.400%, 20/09/38	JPY	10,000,000	113,077	99,260	0.01
Japan Government Thirty Year Bond, 2.300%, 20/03/39	JPY	37,500,000	407,834	366,664	0.03
Japan Government Thirty Year Bond, 2.200%, 20/09/39	JPY	30,000,000	360,508	288,467	0.03
Japan Government Thirty Year Bond, 2.300%, 20/03/40	JPY	30,000,000	312,601	293,775	0.03
Japan Government Thirty Year Bond, 2.000%, 20/09/40	JPY	28,000,000	303,270	259,985	0.02
Japan Government Thirty Year Bond, 2.200%, 20/03/41	JPY	67,500,000	768,623	650,442	0.06
Japan Government Thirty Year Bond, 2.000%, 20/09/41	JPY	46,000,000	548,838	427,381	0.04
Japan Government Thirty Year Bond, 2.000%, 20/03/42	JPY	23,500,000	279,256	218,273	0.02
Japan Government Thirty Year Bond, 1.900%, 20/09/42	JPY	60,000,000	608,790	546,191	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Thirty Year Bond, 1.800%, 20/03/43	JPY	91,000,000	864,830	810,355	0.08
Japan Government Thirty Year Bond, 1.900%, 20/06/43	JPY	38,000,000	389,178	345,573	0.03
Japan Government Thirty Year Bond, 1.800%, 20/09/43	JPY	30,000,000	317,494	266,895	0.02
Japan Government Thirty Year Bond, 1.700%, 20/12/43	JPY	20,000,000	196,714	173,958	0.02
Japan Government Thirty Year Bond, 1.700%, 20/03/44	JPY	152,000,000	1,458,530	1,321,213	0.12
Japan Government Thirty Year Bond, 1.700%, 20/06/44	JPY	75,000,000	700,575	651,485	0.06
Japan Government Thirty Year Bond, 1.700%, 20/09/44	JPY	90,000,000	820,883	781,260	0.07
Japan Government Thirty Year Bond, 1.500%, 20/12/44	JPY	72,000,000	631,490	596,323	0.06
Japan Government Thirty Year Bond, 1.500%, 20/03/45	JPY	460,000,000	3,860,668	3,806,198	0.35
Japan Government Twenty Year Bond, 2.900%, 20/09/19	JPY	19,450,000	212,638	177,912	0.02
Japan Government Twenty Year Bond, 2.400%, 20/03/20	JPY	20,000,000	225,162	181,173	0.02
Japan Government Twenty Year Bond, 2.200%, 22/06/20	JPY	23,000,000	256,617	207,441	0.02
Japan Government Twenty Year Bond, 2.200%, 21/09/20	JPY	5,300,000	57,252	48,001	0.00
Japan Government Twenty Year Bond, 2.500%, 21/12/20	JPY	30,000,000	313,508	276,734	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/21	JPY	514,900,000	4,850,854	4,729,009	0.44
Japan Government Twenty Year Bond, 2.200%, 20/12/21	JPY	7,500,000	82,174	69,275	0.01
Japan Government Twenty Year Bond, 2.000%, 21/03/22	JPY	9,500,000	103,122	87,015	0.01
Japan Government Twenty Year Bond, 1.800%, 20/06/22	JPY	97,000,000	1,127,431	885,307	0.08
Japan Government Twenty Year Bond, 2.000%, 20/06/22	JPY	12,000,000	135,733	110,196	0.01
Japan Government Twenty Year Bond, 1.900%, 20/09/22	JPY	5,500,000	59,525	50,296	0.00
Japan Government Twenty Year Bond, 1.400%, 20/12/22	JPY	44,000,000	476,614	389,896	0.04
Japan Government Twenty Year Bond, 1.000%, 20/03/23	JPY	45,400,000	464,108	391,342	0.04
Japan Government Twenty Year Bond, 0.800%, 20/06/23	JPY	5,050,000	50,600	42,876	0.00
Japan Government Twenty Year Bond, 1.800%, 20/06/23	JPY	30,000,000	329,740	273,997	0.03
Japan Government Twenty Year Bond, 1.900%, 20/09/23	JPY	15,000,000	159,948	138,261	0.01
Japan Government Twenty Year Bond, 1.800%, 20/12/23	JPY	60,000,000	641,898	550,398	0.05
Japan Government Twenty Year Bond, 1.900%, 20/12/23	JPY	30,000,000	324,504	277,221	0.03
Japan Government Twenty Year Bond, 1.900%, 20/03/24	JPY	20,000,000	213,733	185,105	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/24	JPY	35,000,000	374,925	328,780	0.03
Japan Government Twenty Year Bond, 2.200%, 20/03/24	JPY	10,000,000	111,279	94,669	0.01
Japan Government Twenty Year Bond, 2.200%, 20/06/24	JPY	20,000,000	221,220	189,734	0.02
Japan Government Twenty Year Bond, 2.400%, 20/06/24	JPY	30,000,000	327,973	288,864	0.03
Japan Government Twenty Year Bond, 2.100%, 20/09/24	JPY	160,000,000	1,622,401	1,509,229	0.14
Japan Government Twenty Year Bond, 2.000%, 20/12/24	JPY	82,500,000	904,485	773,328	0.07
Japan Government Twenty Year Bond, 2.100%, 20/12/24	JPY	20,000,000	217,991	189,052	0.02
Japan Government Twenty Year Bond, 1.900%, 20/03/25	JPY	380,000,000	3,634,994	3,539,421	0.33
Japan Government Twenty Year Bond, 2.000%, 20/03/25	JPY	515,000,000	4,955,108	4,836,198	0.45
Japan Government Twenty Year Bond, 2.100%, 20/03/25	JPY	50,000,000	491,367	473,575	0.04
Japan Government Twenty Year Bond, 1.900%, 20/06/25	JPY	35,000,000	385,482	326,528	0.03
Japan Government Twenty Year Bond, 2.000%, 20/09/25	JPY	25,000,000	275,644	235,590	0.02
Japan Government Twenty Year Bond, 2.100%, 20/09/25	JPY	100,000,000	977,869	950,827	0.09
Japan Government Twenty Year Bond, 2.000%, 20/12/25	JPY	44,600,000	526,392	420,964	0.04
Japan Government Twenty Year Bond, 2.100%, 20/12/25	JPY	100,000,000	979,450	952,037	0.09
Japan Government Twenty Year Bond, 2.100%, 20/03/26	JPY	33,200,000	369,279	316,597	0.03
Japan Government Twenty Year Bond, 2.200%, 20/03/26	JPY	100,000,000	989,427	962,432	0.09
Japan Government Twenty Year Bond, 2.300%, 20/03/26	JPY	100,000,000	998,712	970,784	0.09
Japan Government Twenty Year Bond, 2.300%, 20/06/26	JPY	100,000,000	1,028,109	972,696	0.09
Japan Government Twenty Year Bond, 2.100%, 20/12/26	JPY	75,000,000	900,969	718,508	0.07
Japan Government Twenty Year Bond, 2.300%, 20/06/27	JPY	20,800,000	237,542	203,613	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/27	JPY	84,000,000	1,005,866	807,798	0.08
Japan Government Twenty Year Bond, 2.400%, 20/06/28	JPY	17,450,000	201,519	173,385	0.02
Japan Government Twenty Year Bond, 2.100%, 20/09/28	JPY	21,000,000	291,821	202,403	0.02
Japan Government Twenty Year Bond, 2.200%, 20/09/28	JPY	100,000,000	999,533	974,388	0.09
Japan Government Twenty Year Bond, 1.900%, 20/12/28	JPY	5,000,000	54,658	47,187	0.00
Japan Government Twenty Year Bond, 2.100%, 20/12/28	JPY	100,000,000	988,857	964,573	0.09
Japan Government Twenty Year Bond, 1.900%, 20/03/29	JPY	18,450,000	201,533	174,074	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/29	JPY	20,000,000	223,676	192,924	0.02
Japan Government Twenty Year Bond, 2.100%, 20/06/29	JPY	15,000,000	167,534	144,696	0.01
Japan Government Twenty Year Bond, 2.200%, 20/06/29	JPY	17,000,000	190,623	165,866	0.02
Japan Government Twenty Year Bond, 2.100%, 20/09/29	JPY	12,000,000	138,276	115,747	0.01
Japan Government Twenty Year Bond, 2.200%, 20/12/29	JPY	55,000,000	613,719	536,642	0.05
Japan Government Twenty Year Bond, 2.100%, 20/03/30	JPY	150,000,000	1,506,702	1,446,112	0.13
Japan Government Twenty Year Bond, 2.200%, 20/03/30	JPY	50,000,000	503,800	487,778	0.05
Japan Government Twenty Year Bond, 1.800%, 20/06/30	JPY	20,000,000	231,228	186,039	0.02
Japan Government Twenty Year Bond, 1.900%, 20/09/30	JPY	19,500,000	246,511	183,515	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/30	JPY	22,500,000	300,009	216,930	0.02
Japan Government Twenty Year Bond, 1.900%, 20/03/31	JPY	27,000,000	335,023	253,826	0.02
Japan Government Twenty Year Bond, 2.200%, 20/03/31	JPY	14,000,000	181,025	136,678	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Japan - (Continued)					
Japan Government Twenty Year Bond, 1.900%, 20/06/31	JPY	19,000,000	209,387	178,446	0.02
Japan Government Twenty Year Bond, 1.700%, 20/09/31	JPY	24,000,000	257,412	219,273	0.02
Japan Government Twenty Year Bond, 1.800%, 20/09/31	JPY	29,000,000	359,999	268,514	0.03
Japan Government Twenty Year Bond, 1.700%, 20/12/31	JPY	14,000,000	172,092	127,814	0.01
Japan Government Twenty Year Bond, 1.800%, 20/12/31	JPY	37,500,000	399,173	347,014	0.03
Japan Government Twenty Year Bond, 1.600%, 20/03/32	JPY	33,000,000	336,295	296,683	0.03
Japan Government Twenty Year Bond, 1.700%, 20/03/32	JPY	100,000,000	949,891	911,552	0.08
Japan Government Twenty Year Bond, 1.800%, 20/03/32	JPY	20,000,000	209,456	184,818	0.02
Japan Government Twenty Year Bond, 1.500%, 20/06/32	JPY	32,000,000	327,075	283,150	0.03
Japan Government Twenty Year Bond, 1.600%, 20/06/32	JPY	40,000,000	420,109	359,250	0.03
Japan Government Twenty Year Bond, 1.700%, 20/06/32	JPY	20,500,000	240,639	186,573	0.02
Japan Government Twenty Year Bond, 1.700%, 20/09/32	JPY	27,000,000	298,788	245,503	0.02
Japan Government Twenty Year Bond, 1.700%, 20/12/32	JPY	36,000,000	368,296	326,526	0.03
Japan Government Twenty Year Bond, 1.800%, 20/12/32	JPY	40,000,000	428,522	368,243	0.03
Japan Government Twenty Year Bond, 1.500%, 20/03/33	JPY	20,000,000	199,612	175,877	0.02
Japan Government Twenty Year Bond, 1.600%, 20/03/33	JPY	20,000,000	201,408	178,473	0.02
Japan Government Twenty Year Bond, 1.700%, 20/06/33	JPY	404,000,000	3,759,375	3,653,581	0.34
Japan Government Twenty Year Bond, 1.700%, 20/09/33	JPY	65,000,000	658,854	586,697	0.05
Japan Government Twenty Year Bond, 1.600%, 20/12/33	JPY	77,000,000	755,258	683,331	0.06
Japan Government Twenty Year Bond, 1.500%, 20/03/34	JPY	750,000,000	6,804,723	6,535,080	0.61
Japan Government Twenty Year Bond, 1.500%, 20/06/34	JPY	735,000,000	6,707,079	6,388,701	0.59
Japan Government Twenty Year Bond, 1.400%, 20/09/34	JPY	950,000,000	8,304,585	8,101,067	0.75
Japan Government Twenty Year Bond, 1.200%, 20/12/34	JPY	340,000,000	2,898,355	2,793,993	0.26
Japan Government Twenty Year Bond, 1.200%, 20/03/35	JPY	225,000,000	1,876,042	1,843,174	0.17
Japan Government Two Year Bond, 0.100%, 15/07/16	JPY	170,000,000	1,546,346	1,390,801	0.13
Japan Government Two Year Bond, 0.100%, 15/08/16	JPY	188,000,000	1,642,834	1,538,200	0.14
Japan Government Two Year Bond, 0.100%, 15/09/16	JPY	91,000,000	858,009	744,621	0.07
Japan Government Two Year Bond, 0.100%, 15/10/16	JPY	300,000,000	2,830,071	2,454,991	0.23
Japan Government Two Year Bond, 0.100%, 15/11/16	JPY	80,000,000	665,469	654,723	0.06
Japan Government Two Year Bond, 0.100%, 15/01/17	JPY	600,000,000	5,035,473	4,911,306	0.46
Japan Government Two Year Bond, 0.100%, 15/02/17	JPY	350,000,000	2,944,097	2,865,186	0.27
Japan Government Two Year Bond, 0.100%, 15/03/17	JPY	600,000,000	5,003,456	4,912,140	0.46
Japan Government Two Year Bond, 0.100%, 15/04/17	JPY	465,000,000	3,892,474	3,807,250	0.35
Japan Government Two Year Bond, 0.100%, 15/05/17	JPY	550,000,000	4,599,923	4,503,560	0.42
Total Japan			302,942,027	280,647,590	26.12
Korea					
Korea Monetary Stabilization Bond, 2.790%, 02/06/16	KRW	500,000,000	453,413	453,042	0.04
Korea Monetary Stabilization Bond, 2.460%, 02/08/16	KRW	500,000,000	472,300	452,236	0.04
Korea Monetary Stabilization Bond, 2.220%, 02/10/16	KRW	1,300,000,000	1,182,235	1,173,458	0.11
Korea Monetary Stabilization Bond, 1.960%, 02/02/17	KRW	500,000,000	456,435	450,223	0.04
Korea Treasury Bond, 2.750%, 10/06/16	KRW	330,000,000	318,483	298,957	0.03
Korea Treasury Bond, 3.500%, 10/09/16	KRW	500,000,000	477,753	458,016	0.04
Korea Treasury Bond, 3.000%, 10/12/16	KRW	530,000,000	490,089	484,110	0.05
Korea Treasury Bond, 3.500%, 10/03/17	KRW	420,000,000	408,007	387,751	0.04
Korea Treasury Bond, 2.000%, 10/12/17	KRW	3,500,000,000	3,243,307	3,154,889	0.29
Korea Treasury Bond, 2.750%, 10/03/18	KRW	550,000,000	514,782	505,388	0.05
Korea Treasury Bond, 5.750%, 10/09/18	KRW	1,100,000,000	1,045,906	1,103,840	0.10
Korea Treasury Bond, 3.125%, 10/03/19	KRW	900,000,000	863,458	840,369	0.08
Korea Treasury Bond, 2.750%, 10/09/19	KRW	3,000,000,000	2,820,826	2,767,754	0.26
Korea Treasury Bond, 2.000%, 10/03/20	KRW	700,000,000	652,732	625,598	0.06
Korea Treasury Bond, 5.000%, 10/06/20	KRW	100,000,000	101,151	101,726	0.01
Korea Treasury Bond, 4.250%, 10/06/21	KRW	250,000,000	235,585	249,518	0.02
Korea Treasury Bond, 3.750%, 10/06/22	KRW	470,000,000	444,605	460,798	0.04
Korea Treasury Bond, 3.000%, 10/03/23	KRW	250,000,000	244,083	234,234	0.02
Korea Treasury Bond, 3.375%, 10/09/23	KRW	485,000,000	453,775	466,279	0.04
Korea Treasury Bond, 3.500%, 10/03/24	KRW	1,000,000,000	986,334	971,949	0.09
Korea Treasury Bond, 3.000%, 10/09/24	KRW	4,100,000,000	3,921,266	3,843,784	0.36
Korea Treasury Bond, 2.250%, 10/06/25	KRW	2,000,000,000	1,768,525	1,761,187	0.16
Korea Treasury Bond, 5.500%, 10/12/29	KRW	120,000,000	117,495	144,803	0.01
Korea Treasury Bond, 4.750%, 10/12/30	KRW	58,000,000	57,118	65,859	0.01
Korea Treasury Bond, 4.000%, 10/12/31	KRW	570,000,000	622,656	602,685	0.06
Korea Treasury Bond, 3.750%, 10/12/33	KRW	1,405,000,000	1,435,354	1,458,860	0.14
Korea Treasury Bond, 3.000%, 10/12/42	KRW	700,000,000	651,506	658,004	0.06

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Korea - (Continued)					
Korea Treasury Bond, 2.750%, 10/12/44	KRW	100,000,000	94,880	89,639	0.01
Total Korea			24,534,059	24,264,956	2.26
Latvia					
Republic of Latvia, 2.625%, 21/01/21	EUR	103,000	130,306	125,288	0.01
Total Latvia			130,306	125,288	0.01
Lithuania					
Lithuania Government International Bond, 4.850%, 07/02/18	EUR	67,000	85,112	83,604	0.01
Lithuania Government International Bond, 2.125%, 29/10/26	EUR	103,000	128,200	118,216	0.01
Total Lithuania			213,312	201,820	0.02
Luxembourg					
Grand Duchy of Luxembourg, 2.125%, 10/07/23	EUR	98,000	125,291	121,467	0.01
Grand Duchy of Luxembourg, 2.250%, 19/03/28	EUR	100,000	136,492	125,724	0.01
Luxembourg Government Bond, 3.375%, 18/05/20	EUR	97,000	131,039	124,626	0.01
Luxembourg Government Bond, 2.250%, 21/03/22	EUR	51,000	65,082	63,486	0.01
Total Luxembourg			457,904	435,303	0.04
Mexico					
Mexican Bonos, 6.250%, 16/06/16	MXN	5,700,000	431,443	372,593	0.04
Mexican Bonos, 7.250%, 15/12/16	MXN	1,149,000	92,882	76,756	0.01
Mexican Bonos, 5.000%, 15/06/17	MXN	18,000,000	1,236,081	1,165,999	0.11
Mexican Bonos, 7.750%, 14/12/17	MXN	2,249,000	184,407	154,785	0.01
Mexican Bonos, 4.750%, 14/06/18	MXN	8,900,000	664,444	569,986	0.05
Mexican Bonos, 8.500%, 13/12/18	MXN	2,000,000	167,748	142,357	0.01
Mexican Bonos, 5.000%, 11/12/19	MXN	18,000,000	1,164,763	1,139,584	0.11
Mexican Bonos, 8.000%, 11/06/20	MXN	800,000	72,285	56,928	0.01
Mexican Bonos, 6.500%, 10/06/21	MXN	1,669,000	135,007	111,073	0.01
Mexican Bonos, 6.500%, 09/06/22	MXN	5,900,000	461,941	390,141	0.04
Mexican Bonos, 8.000%, 07/12/23	MXN	5,000,000	418,871	360,535	0.03
Mexican Bonos, 10.000%, 05/12/24	MXN	3,250,000	315,215	265,865	0.02
Mexican Bonos, 7.500%, 03/06/27	MXN	5,000,000	353,612	350,250	0.03
Mexican Bonos, 8.500%, 31/05/29	MXN	4,749,000	460,912	360,423	0.03
Mexican Bonos, 7.750%, 29/05/31	MXN	1,000,000	86,187	71,306	0.01
Mexican Bonos, 7.750%, 23/11/34	MXN	6,000,000	497,418	426,230	0.04
Mexican Bonos, 8.500%, 18/11/38	MXN	11,750,000	948,156	895,290	0.08
Mexican Bonos, 7.750%, 13/11/42	MXN	4,500,000	355,123	319,080	0.03
Total Mexico			8,046,495	7,229,181	0.67
Netherlands					
Netherlands Government Bond, 2.500%, 15/01/17	EUR	1,347,000	1,638,524	1,563,532	0.14
Netherlands Government Bond, 0.500%, 15/04/17	EUR	1,150,000	1,483,297	1,297,347	0.12
Netherlands Government Bond, 4.500%, 15/07/17	EUR	166,000	230,035	202,678	0.02
Netherlands Government Bond, 1.250%, 15/01/18	EUR	200,000	283,609	230,697	0.02
Netherlands Government Bond, zero coupon, 15/04/18	EUR	713,180	805,801	796,572	0.07
Netherlands Government Bond, 4.000%, 15/07/18	EUR	739,038	993,015	925,196	0.09
Netherlands Government Bond, 1.250%, 15/01/19	EUR	746,446	967,547	868,501	0.08
Netherlands Government Bond, 4.000%, 15/07/19	EUR	684,712	967,511	883,926	0.08
Netherlands Government Bond, 0.250%, 15/01/20	EUR	500,000	637,652	559,523	0.05
Netherlands Government Bond, 3.500%, 15/07/20	EUR	729,843	1,039,810	945,782	0.09
Netherlands Government Bond, 3.250%, 15/07/21	EUR	799,708	1,101,630	1,041,762	0.10
Netherlands Government Bond, 2.250%, 15/07/22	EUR	749,646	972,064	931,135	0.09
Netherlands Government Bond, 3.750%, 15/01/23	EUR	559,955	809,669	765,983	0.07
Netherlands Government Bond, 7.500%, 15/01/23	EUR	154,349	276,427	258,787	0.02
Netherlands Government Bond, 1.750%, 15/07/23	EUR	770,910	1,005,610	925,027	0.09
Netherlands Government Bond, 2.000%, 15/07/24	EUR	765,000	1,007,264	934,147	0.09
Netherlands Government Bond, 0.250%, 15/07/25	EUR	100,000	106,431	103,072	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Netherlands - (Continued)					
Netherlands Government Bond, 5.500%, 15/01/28	EUR	646,956	1,120,303	1,077,956	0.10
Netherlands Government Bond, 2.500%, 15/01/33	EUR	480,000	686,488	618,814	0.06
Netherlands Government Bond, 4.000%, 15/01/37	EUR	664,839	1,141,331	1,073,041	0.10
Netherlands Government Bond, 3.750%, 15/01/42	EUR	747,393	1,309,992	1,217,798	0.11
Netherlands Government Bond, 2.750%, 15/01/47	EUR	239,702	372,005	333,877	0.03
Total Netherlands			18,956,015	17,555,153	1.63
New Zealand					
New Zealand Government Bond, 6.000%, 15/12/17	NZD	770,000	635,417	559,245	0.05
New Zealand Government Bond, 5.000%, 15/03/19	NZD	260,000	230,974	188,446	0.02
New Zealand Government Bond, 3.000%, 15/04/20	NZD	286,000	219,906	192,733	0.02
New Zealand Government Bond, 6.000%, 15/05/21	NZD	578,000	500,748	450,928	0.04
New Zealand Government Bond, 5.500%, 15/04/23	NZD	452,000	395,191	351,733	0.03
New Zealand Government Bond, 4.500%, 15/04/27	NZD	250,000	207,742	182,983	0.02
Total New Zealand			2,189,978	1,926,068	0.18
Norway					
Norway Government Bond, 4.250%, 19/05/17	NOK	1,450,000	250,273	196,162	0.02
Norway Government Bond, 4.500%, 22/05/19	NOK	2,970,000	486,440	427,635	0.04
Norway Government Bond, 3.750%, 25/05/21	NOK	3,459,000	566,243	497,894	0.05
Norway Government Bond, 2.000%, 24/05/23	NOK	2,436,000	356,076	317,617	0.03
Norway Government Bond, 3.000%, 14/03/24	NOK	3,250,000	510,009	453,897	0.04
Norway Government Bond, 1.750%, 13/03/25	NOK	893,000	121,670	112,438	0.01
Total Norway			2,290,711	2,005,643	0.19
Poland					
Poland Government Bond, zero coupon, 25/07/16	PLN	1,800,000	529,183	469,874	0.04
Poland Government Bond, 4.750%, 25/04/17	PLN	330,000	109,261	92,163	0.01
Poland Government Bond, zero coupon, 25/07/17	PLN	2,900,000	775,707	740,865	0.07
Poland Government Bond, 5.250%, 25/10/17	PLN	250,000	85,941	71,293	0.01
Poland Government Bond, 3.750%, 25/04/18	PLN	500,000	165,047	138,498	0.01
Poland Government Bond, 2.500%, 25/07/18	PLN	400,000	126,739	107,044	0.01
Poland Government Bond, 3.250%, 25/07/19	PLN	1,000,000	310,634	273,538	0.03
Poland Government Bond, 5.500%, 25/10/19	PLN	340,000	112,099	101,329	0.01
Poland Government Bond, 1.500%, 25/04/20	PLN	2,200,000	586,489	553,027	0.05
Poland Government Bond, 5.250%, 25/10/20	PLN	350,000	124,106	104,575	0.01
Poland Government Bond, 5.750%, 25/10/21	PLN	450,000	158,458	138,910	0.01
Poland Government Bond, 5.750%, 23/09/22	PLN	432,000	154,560	134,307	0.01
Poland Government Bond, 3.250%, 25/07/25	PLN	2,800,000	832,157	741,152	0.07
Poland Government Bond, 5.750%, 25/04/29	PLN	140,000	46,668	46,569	0.01
Total Poland			4,117,049	3,713,144	0.35
Singapore					
Singapore Government Bond, 3.750%, 01/09/16	SGD	380,000	295,879	291,540	0.03
Singapore Government Bond, 2.375%, 01/04/17	SGD	370,000	285,239	281,903	0.03
Singapore Government Bond, 0.500%, 01/04/18	SGD	150,000	120,327	109,428	0.01
Singapore Government Bond, 4.000%, 01/09/18	SGD	227,000	188,187	182,502	0.02
Singapore Government Bond, 2.500%, 01/06/19	SGD	321,000	254,288	246,740	0.02
Singapore Government Bond, 1.625%, 01/10/19	SGD	500,000	390,268	369,681	0.03
Singapore Government Bond, 2.250%, 01/06/21	SGD	293,000	224,191	218,145	0.02
Singapore Government Bond, 3.125%, 01/09/22	SGD	259,000	216,127	201,391	0.02
Singapore Government Bond, 2.750%, 01/07/23	SGD	262,000	204,365	197,692	0.02
Singapore Government Bond, 3.500%, 01/03/27	SGD	298,000	247,951	237,448	0.02
Singapore Government Bond, 2.875%, 01/07/29	SGD	200,000	164,729	147,568	0.01
Singapore Government Bond, 2.875%, 01/09/30	SGD	153,000	120,345	111,889	0.01
Singapore Government Bond, 3.375%, 01/09/33	SGD	200,000	167,329	155,158	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Singapore - (Continued)					
Singapore Government Bond, 2.750%, 01/04/42	SGD	252,000	183,191	176,728	0.02
Total Singapore			3,062,416	2,927,813	0.27
Slovakia					
Slovakia Government Bond, 1.500%, 28/11/18	EUR	730,000	952,501	848,536	0.08
Slovakia Government Bond, 4.000%, 27/04/20	EUR	147,559	198,015	191,881	0.02
Slovakia Government Bond, 3.000%, 28/02/23	EUR	148,896	199,181	189,999	0.01
Slovakia Government Bond, 3.375%, 15/11/24	EUR	102,690	143,508	135,925	0.01
Slovakia Government Bond, 4.350%, 14/10/25	EUR	147,827	221,021	211,766	0.02
Slovakia Government Bond, 1.375%, 21/01/27	EUR	71,879	84,315	78,007	0.01
Slovakia Government Bond, 3.625%, 16/01/29	EUR	97,556	144,442	131,972	0.01
Slovakia Government International Bond, 4.000%, 26/03/21	EUR	51,000	69,794	67,988	0.01
Total Slovakia			2,012,777	1,856,074	0.17
Slovenia					
Slovenia Government Bond, 1.750%, 09/10/17	EUR	51,000	59,873	58,498	0.00
Slovenia Government Bond, 4.375%, 06/02/19	EUR	57,000	73,649	71,383	0.01
Slovenia Government Bond, 4.125%, 26/01/20	EUR	82,000	107,228	103,249	0.01
Slovenia Government Bond, 4.375%, 18/01/21	EUR	77,000	103,245	99,091	0.01
Slovenia Government Bond, 3.000%, 08/04/21	EUR	51,000	64,192	61,199	0.01
Slovenia Government Bond, 2.250%, 25/03/22	EUR	200,000	244,591	228,781	0.01
Slovenia Government Bond, 4.625%, 09/09/24	EUR	72,000	102,242	95,761	0.01
Slovenia Government Bond, 5.125%, 30/03/26	EUR	72,000	108,464	99,758	0.01
Slovenia Government International Bond, 4.700%, 01/11/16	EUR	103,000	123,842	121,318	0.01
Slovenia Government International Bond, 4.000%, 22/03/18	EUR	50,000	59,977	60,757	0.01
Total Slovenia			1,047,303	999,795	0.09
South Africa					
South Africa Government Bond, 8.250%, 15/09/17	ZAR	10,000,000	862,784	840,887	0.08
South Africa Government Bond, 7.250%, 15/01/20	ZAR	700,000	85,442	56,547	0.01
South Africa Government Bond, 6.750%, 31/03/21	ZAR	4,050,000	444,804	315,934	0.03
South Africa Government Bond, 7.750%, 28/02/23	ZAR	1,999,000	202,633	161,112	0.02
South Africa Government Bond, 10.500%, 21/12/26	ZAR	1,500,000	166,953	143,839	0.01
South Africa Government Bond, 8.000%, 31/01/30	ZAR	7,000,000	577,305	544,721	0.05
South Africa Government Bond, 7.000%, 28/02/31	ZAR	5,000,000	410,523	351,884	0.03
South Africa Government Bond, 8.250%, 31/03/32	ZAR	3,000,000	264,399	235,610	0.02
South Africa Government Bond, 6.250%, 31/03/36	ZAR	1,912,000	178,807	118,951	0.01
South Africa Government Bond, 8.500%, 31/01/37	ZAR	800,000	77,128	63,381	0.01
South Africa Government Bond, 6.500%, 28/02/41	ZAR	2,500,000	163,275	156,636	0.01
South Africa Government Bond, 8.750%, 31/01/44	ZAR	4,500,000	389,500	363,391	0.03
South Africa Government Bond, 8.750%, 28/02/48	ZAR	2,500,000	210,020	201,750	0.02
Total South Africa			4,033,573	3,554,643	0.33
Spain					
Spain Government Bond, 3.300%, 30/07/16	EUR	600,000	853,859	691,149	0.06
Spain Government Bond, 4.250%, 31/10/16	EUR	1,034,000	1,251,485	1,214,364	0.11
Spain Government Bond, 3.800%, 31/01/17	EUR	1,053,000	1,325,529	1,238,262	0.11
Spain Government Bond, 2.100%, 30/04/17	EUR	1,049,000	1,337,649	1,205,741	0.11
Spain Government Bond, 5.500%, 30/07/17	EUR	974,000	1,259,638	1,199,115	0.11
Spain Government Bond, 0.500%, 31/10/17	EUR	1,623,000	1,920,775	1,807,913	0.17
Spain Government Bond, 4.500%, 31/01/18	EUR	958,000	1,228,771	1,174,176	0.11
Spain Government Bond, 4.100%, 30/07/18	EUR	921,000	1,223,776	1,133,003	0.11
Spain Government Bond, 3.750%, 31/10/18	EUR	1,030,000	1,424,925	1,260,977	0.12
Spain Government Bond, 2.750%, 30/04/19	EUR	800,000	1,092,127	953,229	0.09
Spain Government Bond, 4.600%, 30/07/19	EUR	1,010,000	1,452,019	1,289,023	0.12
Spain Government Bond, 4.300%, 31/10/19	EUR	1,025,000	1,395,476	1,299,841	0.12
Spain Government Bond, 1.400%, 31/01/20	EUR	625,000	749,351	705,860	0.07
Spain Government Bond, 4.000%, 30/04/20	EUR	1,103,000	1,480,824	1,389,477	0.13
Spain Government Bond, 4.850%, 31/10/20	EUR	902,000	1,248,585	1,185,206	0.11
Spain Government Bond, 5.500%, 30/04/21	EUR	1,178,000	1,703,998	1,604,486	0.15

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Spain - (Continued)					
Spain Government Bond, 5.850%, 31/01/22	EUR	1,128,000	1,621,856	1,579,669	0.15
Spain Government Bond, 5.400%, 31/01/23	EUR	857,000	1,233,111	1,186,616	0.11
Spain Government Bond, 4.400%, 31/10/23	EUR	949,000	1,340,238	1,243,580	0.12
Spain Government Bond, 4.800%, 31/01/24	EUR	731,000	1,097,792	985,252	0.09
Spain Government Bond, 3.800%, 30/04/24	EUR	1,050,000	1,514,605	1,321,250	0.12
Spain Government Bond, 2.750%, 31/10/24	EUR	1,050,000	1,402,094	1,219,935	0.11
Spain Government Bond, 1.600%, 30/04/25	EUR	700,000	784,859	734,735	0.07
Spain Government Bond, 4.650%, 30/07/25	EUR	692,000	991,122	931,562	0.09
Spain Government Bond, 5.900%, 30/07/26	EUR	689,000	1,079,634	1,020,559	0.09
Spain Government Bond, 5.150%, 31/10/28	EUR	574,000	856,794	810,656	0.08
Spain Government Bond, 6.000%, 31/01/29	EUR	962,476	1,549,455	1,463,256	0.14
Spain Government Bond, 5.750%, 30/07/32	EUR	800,000	1,354,868	1,228,499	0.11
Spain Government Bond, 4.200%, 31/01/37	EUR	605,000	850,708	782,721	0.07
Spain Government Bond, 4.900%, 30/07/40	EUR	654,000	985,332	936,253	0.09
Spain Government Bond, 4.700%, 30/07/41	EUR	861,000	1,294,973	1,200,405	0.11
Spain Government Bond, 5.150%, 31/10/44	EUR	390,000	677,341	582,911	0.05
Total Spain			39,583,569	36,579,681	3.40
Sweden					
Sweden Government Bond, 3.000%, 12/07/16	SEK	785,000	123,101	97,883	0.01
Sweden Government Bond, 3.750%, 12/08/17	SEK	4,230,000	589,617	553,175	0.05
Sweden Government Bond, 4.250%, 12/03/19	SEK	4,195,000	651,190	584,166	0.05
Sweden Government Bond, 5.000%, 01/12/20	SEK	5,400,000	862,778	811,930	0.07
Sweden Government Bond, 3.500%, 01/06/22	SEK	5,065,000	743,270	727,956	0.07
Sweden Government Bond, 1.500%, 13/11/23	SEK	3,075,000	430,430	389,946	0.04
Sweden Government Bond, 2.500%, 12/05/25	SEK	1,865,000	284,734	256,515	0.02
Sweden Government Bond, 2.250%, 01/06/32	SEK	550,000	77,992	72,722	0.01
Sweden Government Bond, 3.500%, 30/03/39	SEK	545,000	97,691	87,065	0.01
Total Sweden			3,860,803	3,581,358	0.33
Switzerland					
Switzerland Government Bond, 2.000%, 12/10/16	CHF	230,000	249,759	255,558	0.02
Switzerland Government Bond, 3.000%, 08/01/18	CHF	290,000	313,861	341,403	0.03
Switzerland Government Bond, 3.000%, 12/05/19	CHF	60,000	71,357	73,524	0.01
Switzerland Government Bond, 2.000%, 28/04/21	CHF	470,000	544,762	573,274	0.05
Switzerland Government Bond, 4.000%, 11/02/23	CHF	113,000	161,195	159,231	0.02
Switzerland Government Bond, 1.250%, 11/06/24	CHF	164,000	198,306	195,193	0.02
Switzerland Government Bond, 1.500%, 24/07/25	CHF	220,000	256,902	268,294	0.03
Switzerland Government Bond, 1.250%, 28/05/26	CHF	200,000	243,283	238,831	0.02
Switzerland Government Bond, 3.250%, 27/06/27	CHF	103,000	152,628	149,141	0.02
Switzerland Government Bond, 4.000%, 08/04/28	CHF	276,000	420,142	432,067	0.04
Switzerland Government Bond, 2.250%, 22/06/31	CHF	101,000	133,140	137,545	0.01
Switzerland Government Bond, 3.500%, 08/04/33	CHF	150,000	223,337	241,159	0.02
Switzerland Government Bond, 2.500%, 08/03/36	CHF	172,000	249,726	251,775	0.02
Switzerland Government Bond, 1.250%, 27/06/37	CHF	177,000	207,506	213,468	0.02
Switzerland Government Bond, 1.500%, 30/04/42	CHF	200,000	231,325	255,952	0.02
Switzerland Government Bond, 4.000%, 06/01/49	CHF	72,000	157,156	149,632	0.02
Switzerland Government Bond, 2.000%, 25/06/64	CHF	82,000	135,626	126,174	0.01
Total Switzerland			3,950,011	4,062,221	0.38
Thailand					
Thailand Government Bond, 3.250%, 16/06/17	THB	20,000,000	623,022	611,831	0.06
Thailand Government Bond, 3.875%, 13/06/19	THB	27,000,000	858,614	852,037	0.08
Thailand Government Bond, 3.650%, 17/12/21	THB	23,000,000	742,568	721,806	0.07
Thailand Government Bond, 3.850%, 12/12/25	THB	24,000,000	779,869	766,789	0.07
Thailand Government Bond, 4.875%, 22/06/29	THB	37,000,000	1,359,917	1,274,466	0.12
Thailand Government Bond, 3.650%, 20/06/31	THB	1,300,000	39,763	38,737	0.00
Thailand Government Bond, 4.260%, 12/12/37	THB	5,000,000	163,743	159,230	0.01

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STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Thailand - (Continued)					
Thailand Government Bond, 4.675%, 29/06/44	THB	7,000,000	243,457	235,586	0.02
Total Thailand			4,810,953	4,660,482	0.43
Turkey					
Turkey Government Bond, 8.200%, 13/07/16	TRY	250,000	113,046	91,779	0.01
Turkey Government Bond, 6.300%, 14/02/18	TRY	1,300,000	486,233	449,589	0.04
Turkey Government Bond, 8.800%, 14/11/18	TRY	200,000	90,480	73,162	0.01
Turkey Government Bond, 10.400%, 27/03/19	TRY	600,000	292,030	230,224	0.02
Turkey Government Bond, 8.500%, 10/07/19	TRY	500,000	225,524	181,224	0.01
Turkey Government Bond, 7.400%, 05/02/20	TRY	4,000,000	1,438,310	1,382,605	0.13
Turkey Government Bond, 9.500%, 12/01/22	TRY	200,000	91,668	75,252	0.01
Turkey Government Bond, 7.100%, 08/03/23	TRY	300,000	119,771	99,104	0.01
Turkey Government Bond, 10.400%, 20/03/24	TRY	1,000,000	510,467	400,149	0.04
Turkey Government Bond, 9.000%, 24/07/24	TRY	600,000	278,646	221,613	0.02
Total Turkey			3,646,175	3,204,701	0.30
United Kingdom					
United Kingdom Gilt, 4.000%, 07/09/16	GBP	683,000	1,112,662	1,118,453	0.10
United Kingdom Gilt, 1.750%, 22/01/17	GBP	1,415,834	2,302,562	2,267,587	0.21
United Kingdom Gilt, 8.750%, 25/08/17	GBP	546,667	1,014,136	1,010,336	0.09
United Kingdom Gilt, 1.000%, 07/09/17	GBP	1,741,383	2,736,028	2,754,339	0.26
United Kingdom Gilt, 5.000%, 07/03/18	GBP	1,694,146	2,922,325	2,961,543	0.28
United Kingdom Gilt, 1.250%, 22/07/18	GBP	1,680,000	2,696,850	2,660,949	0.25
United Kingdom Gilt, 4.500%, 07/03/19	GBP	1,740,995	3,106,816	3,071,149	0.29
United Kingdom Gilt, 1.750%, 22/07/19	GBP	1,469,288	2,360,889	2,351,442	0.22
United Kingdom Gilt, 3.750%, 07/09/19	GBP	1,389,530	2,401,736	2,405,310	0.22
United Kingdom Gilt, 4.750%, 07/03/20	GBP	1,606,776	2,932,138	2,913,655	0.27
United Kingdom Gilt, 2.000%, 22/07/20	GBP	948,907	1,527,985	1,527,387	0.14
United Kingdom Gilt, 1.190,000	GBP	1,190,000	2,012,147	2,083,425	0.19
United Kingdom Gilt, 8.000%, 07/06/21	GBP	1,167,905	2,519,574	2,501,949	0.23
United Kingdom Gilt, 3.750%, 07/09/21	GBP	1,359,829	2,400,073	2,404,667	0.22
United Kingdom Gilt, 4.000%, 07/03/22	GBP	1,988,879	3,590,219	3,584,367	0.33
United Kingdom Gilt, 1.750%, 07/09/22	GBP	1,400,964	2,189,331	2,193,690	0.21
United Kingdom Gilt, 2.250%, 07/09/23	GBP	1,322,941	2,103,002	2,129,255	0.20
United Kingdom Gilt, 2.750%, 07/09/24	GBP	1,288,923	2,154,174	2,146,019	0.20
United Kingdom Gilt, 5.000%, 07/03/25	GBP	1,685,040	3,341,735	3,337,013	0.31
United Kingdom Gilt, 2.000%, 07/09/25	GBP	298,912	463,444	463,630	0.04
United Kingdom Gilt, 4.250%, 07/12/27	GBP	1,494,635	2,812,302	2,856,348	0.27
United Kingdom Gilt, 6.000%, 07/12/28	GBP	174,689	394,518	393,806	0.04
United Kingdom Gilt, 4.750%, 07/12/30	GBP	1,543,114	3,113,017	3,148,797	0.29
United Kingdom Gilt, 4.250%, 07/06/32	GBP	1,708,897	3,283,993	3,328,652	0.31
United Kingdom Gilt, 4.500%, 07/09/34	GBP	1,434,911	2,875,627	2,907,265	0.27
United Kingdom Gilt, 4.250%, 07/03/36	GBP	1,272,420	2,452,013	2,515,587	0.23
United Kingdom Gilt, 4.750%, 07/12/38	GBP	1,211,786	2,620,564	2,600,489	0.24
United Kingdom Gilt, 4.250%, 07/09/39	GBP	951,802	1,885,535	1,913,651	0.18
United Kingdom Gilt, 4.250%, 07/12/40	GBP	1,202,282	2,417,170	2,431,852	0.23
United Kingdom Gilt, 4.500%, 07/12/42	GBP	1,536,515	3,267,387	3,265,266	0.30
United Kingdom Gilt, 3.250%, 22/01/44	GBP	868,699	1,498,502	1,508,206	0.14
United Kingdom Gilt, 3.500%, 22/01/45	GBP	630,529	1,134,553	1,146,437	0.11
United Kingdom Gilt, 4.250%, 07/12/46	GBP	1,034,043	2,133,199	2,164,070	0.20
United Kingdom Gilt, 4.250%, 07/12/49	GBP	953,541	1,991,159	2,038,948	0.19
United Kingdom Gilt, 3.750%, 22/07/52	GBP	1,068,937	2,036,608	2,112,207	0.20
United Kingdom Gilt, 4.250%, 07/12/55	GBP	1,155,359	2,484,743	2,560,110	0.24
United Kingdom Gilt, 4.000%, 22/01/60	GBP	1,019,767	2,072,661	2,190,277	0.20
United Kingdom Gilt, 3.500%, 22/07/68	GBP	740,099	1,388,155	1,460,029	0.14
Total United Kingdom			85,749,532	86,428,162	8.04
United States					
United States Treasury Note/Bond, 0.500%, 15/06/16	USD	500,000	500,000	501,040	0.05
United States Treasury Note/Bond, 0.500%, 30/06/16	USD	2,300,000	2,303,122	2,304,140	0.21
United States Treasury Note/Bond, 1.500%, 30/06/16	USD	1,150,000	1,160,768	1,163,294	0.11
United States Treasury Note/Bond, 0.625%, 15/07/16	USD	1,000,000	1,002,211	1,002,790	0.09

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 0.500%, 31/07/16	USD	2,300,000	2,304,111	2,303,657	0.21
United States Treasury Note/Bond, 1.500%, 31/07/16	USD	1,400,000	1,415,732	1,417,066	0.13
United States Treasury Note/Bond, 3.250%, 31/07/16	USD	700,000	719,209	721,658	0.07
United States Treasury Note/Bond, 0.625%, 15/08/16	USD	3,000,000	3,006,071	3,008,460	0.28
United States Treasury Note/Bond, 4.875%, 15/08/16	USD	783,000	821,717	822,338	0.08
United States Treasury Note/Bond, 0.500%, 31/08/16	USD	3,150,000	3,153,597	3,154,315	0.29
United States Treasury Note/Bond, 0.875%, 15/09/16	USD	550,000	552,435	553,152	0.05
United States Treasury Note/Bond, 0.500%, 30/09/16	USD	1,406,700	1,409,150	1,408,543	0.13
United States Treasury Note/Bond, 1.000%, 30/09/16	USD	2,375,000	2,389,675	2,393,121	0.22
United States Treasury Note/Bond, 3.000%, 30/09/16	USD	1,162,400	1,199,653	1,199,922	0.11
United States Treasury Note/Bond, 0.625%, 15/10/16	USD	400,000	399,788	401,072	0.04
United States Treasury Note/Bond, 0.375%, 31/10/16	USD	2,000,000	1,996,675	1,998,500	0.19
United States Treasury Note/Bond, 3.125%, 31/10/16	USD	365,000	365,717	377,998	0.03
United States Treasury Note/Bond, 4.625%, 15/11/16	USD	903,400	954,582	954,776	0.09
United States Treasury Note/Bond, 7.500%, 15/11/16	USD	506,100	554,367	554,696	0.05
United States Treasury Note/Bond, 0.500%, 30/11/16	USD	1,386,200	1,386,808	1,387,046	0.13
United States Treasury Note/Bond, 0.875%, 30/11/16	USD	500,000	501,372	502,900	0.05
United States Treasury Note/Bond, 2.750%, 31/11/16	USD	1,175,300	1,210,499	1,213,004	0.11
United States Treasury Note/Bond, 0.625%, 15/12/16	USD	1,456,900	1,458,923	1,460,032	0.14
United States Treasury Note/Bond, 0.625%, 31/12/16	USD	1,334,900	1,337,608	1,337,783	0.12
United States Treasury Note/Bond, 0.875%, 31/12/16	USD	250,000	250,972	251,488	0.02
United States Treasury Note/Bond, 3.250%, 31/12/16	USD	1,103,900	1,148,553	1,149,370	0.11
United States Treasury Note/Bond, 0.750%, 15/01/17	USD	1,467,700	1,473,844	1,473,175	0.14
United States Treasury Note/Bond, 0.500%, 31/01/17	USD	4,275,300	4,274,872	4,274,274	0.40
United States Treasury Note/Bond, 0.875%, 31/01/17	USD	1,682,500	1,687,984	1,692,023	0.16
United States Treasury Note/Bond, 3.125%, 31/01/17	USD	1,298,500	1,350,602	1,351,855	0.13
United States Treasury Note/Bond, 0.625%, 15/02/17	USD	1,451,600	1,451,050	1,453,748	0.14
United States Treasury Note/Bond, 4.625%, 15/02/17	USD	741,200	789,640	790,238	0.07
United States Treasury Note/Bond, 0.500%, 28/02/17	USD	1,275,300	1,274,879	1,274,458	0.12
United States Treasury Note/Bond, 0.875%, 31/02/17	USD	1,649,600	1,655,268	1,658,805	0.15
United States Treasury Note/Bond, 3.000%, 28/02/17	USD	1,031,100	1,070,052	1,073,169	0.10
United States Treasury Note/Bond, 0.750%, 15/03/17	USD	2,000,000	2,002,058	2,007,220	0.19
United States Treasury Note/Bond, 0.500%, 31/03/17	USD	1,275,300	1,274,406	1,273,986	0.12
United States Treasury Note/Bond, 1.000%, 31/03/17	USD	1,609,400	1,617,746	1,621,760	0.15
United States Treasury Note/Bond, 3.250%, 31/03/17	USD	87,500	91,305	91,605	0.01
United States Treasury Note/Bond, 0.875%, 15/04/17	USD	2,000,000	2,011,440	2,010,620	0.19
United States Treasury Note/Bond, 0.875%, 30/04/17	USD	1,680,400	1,685,137	1,688,936	0.16
United States Treasury Note/Bond, 3.125%, 30/04/17	USD	1,005,000	1,041,856	1,051,562	0.10
United States Treasury Note/Bond, 0.875%, 15/05/17	USD	1,000,000	1,004,964	1,004,820	0.09
United States Treasury Note/Bond, 4.500%, 15/05/17	USD	952,000	1,016,615	1,020,906	0.09
United States Treasury Note/Bond, 8.750%, 15/05/17	USD	410,800	472,863	473,131	0.04
United States Treasury Note/Bond, 0.625%, 31/05/17	USD	250,000	249,652	249,995	0.02
United States Treasury Note/Bond, 2.750%, 31/05/17	USD	982,600	1,020,983	1,022,631	0.09
United States Treasury Note/Bond, 0.875%, 15/06/17	USD	2,000,000	2,009,180	2,009,360	0.19
United States Treasury Note/Bond, 0.750%, 30/06/17	USD	1,627,300	1,630,062	1,630,668	0.15
United States Treasury Note/Bond, 2.500%, 30/06/17	USD	1,210,000	1,247,858	1,254,782	0.12
United States Treasury Note/Bond, 0.875%, 15/07/17	USD	1,100,000	1,104,447	1,104,576	0.10
United States Treasury Note/Bond, 0.500%, 31/07/17	USD	1,515,500	1,509,887	1,510,256	0.14
United States Treasury Note/Bond, 2.375%, 31/07/17	USD	1,100,400	1,136,680	1,138,925	0.11
United States Treasury Note/Bond, 0.875%, 15/08/17	USD	826,800	830,178	829,942	0.08
United States Treasury Note/Bond, 4.750%, 15/08/17	USD	765,100	830,236	830,715	0.08
United States Treasury Note/Bond, 8.875%, 15/08/17	USD	236,200	276,820	276,900	0.03
United States Treasury Note/Bond, 1.875%, 31/08/17	USD	1,316,600	1,348,652	1,349,778	0.13
United States Treasury Note/Bond, 1.000%, 15/09/17	USD	1,334,900	1,342,048	1,342,683	0.12
United States Treasury Note/Bond, 0.625%, 30/09/17	USD	1,516,800	1,510,934	1,512,583	0.14
United States Treasury Note/Bond, 1.875%, 30/09/17	USD	1,145,000	1,173,441	1,174,140	0.11
United States Treasury Note/Bond, 0.875%, 15/10/17	USD	1,334,900	1,337,914	1,337,997	0.12
United States Treasury Note/Bond, 0.750%, 31/10/17	USD	1,462,800	1,460,825	1,461,615	0.14
United States Treasury Note/Bond, 1.875%, 31/10/17	USD	1,272,400	1,304,948	1,304,694	0.12
United States Treasury Note/Bond, 0.875%, 15/11/17	USD	788,700	790,054	790,151	0.07
United States Treasury Note/Bond, 4.250%, 15/11/17	USD	826,700	893,747	894,051	0.08
United States Treasury Note/Bond, 0.625%, 30/11/17	USD	100,000	100,008	99,565	0.01
United States Treasury Note/Bond, 2.250%, 30/11/17	USD	1,095,600	1,124,581	1,133,836	0.11
United States Treasury Note/Bond, 1.000%, 15/12/17	USD	1,237,400	1,242,469	1,242,572	0.12
United States Treasury Note/Bond, 0.750%, 31/12/17	USD	516,100	514,514	515,027	0.05
United States Treasury Note/Bond, 2.750%, 31/12/17	USD	842,900	875,506	883,056	0.08
United States Treasury Note/Bond, 0.875%, 15/01/18	USD	1,186,000	1,186,406	1,186,510	0.11
United States Treasury Note/Bond, 0.875%, 31/01/18	USD	1,075,300	1,076,366	1,075,547	0.10

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 2.625%, 31/01/18	USD	770,200	804,710	804,913	0.07
United States Treasury Note/Bond, 1.000%, 15/02/18	USD	1,186,000	1,189,396	1,189,439	0.11
United States Treasury Note/Bond, 3.500%, 15/02/18	USD	1,116,600	1,190,937	1,192,149	0.11
United States Treasury Note/Bond, 0.750%, 28/02/18	USD	1,414,800	1,405,629	1,409,169	0.13
United States Treasury Note/Bond, 2.750%, 28/02/18	USD	649,400	680,073	681,039	0.06
United States Treasury Note/Bond, 1.000%, 15/03/18	USD	1,186,000	1,188,588	1,188,562	0.11
United States Treasury Note/Bond, 0.750%, 31/03/18	USD	1,610,000	1,594,685	1,601,789	0.15
United States Treasury Note/Bond, 2.875%, 31/03/18	USD	744,300	783,805	783,480	0.07
United States Treasury Note/Bond, 0.625%, 30/04/18	USD	1,528,200	1,510,634	1,514,125	0.14
United States Treasury Note/Bond, 2.625%, 30/04/18	USD	556,200	576,692	582,258	0.05
United States Treasury Note/Bond, 3.875%, 15/05/18	USD	603,200	651,554	653,169	0.06
United States Treasury Note/Bond, 9.125%, 15/05/18	USD	138,600	170,730	170,766	0.02
United States Treasury Note/Bond, 1.000%, 31/05/18	USD	1,625,900	1,618,927	1,626,339	0.15
United States Treasury Note/Bond, 2.375%, 31/05/18	USD	541,600	559,103	563,291	0.05
United States Treasury Note/Bond, 1.375%, 30/06/18	USD	1,182,900	1,190,975	1,195,746	0.11
United States Treasury Note/Bond, 2.375%, 30/06/18	USD	696,100	720,245	723,951	0.07
United States Treasury Note/Bond, 1.375%, 31/07/18	USD	1,419,500	1,431,366	1,433,681	0.13
United States Treasury Note/Bond, 2.250%, 31/07/18	USD	1,000,000	1,030,671	1,036,450	0.10
United States Treasury Note/Bond, 4.000%, 15/08/18	USD	703,400	767,701	768,380	0.07
United States Treasury Note/Bond, 1.500%, 31/08/18	USD	2,223,900	2,242,968	2,252,788	0.21
United States Treasury Note/Bond, 1.375%, 30/09/18	USD	2,304,500	2,312,521	2,323,420	0.22
United States Treasury Note/Bond, 1.250%, 31/10/18	USD	1,526,800	1,525,848	1,531,945	0.14
United States Treasury Note/Bond, 1.750%, 31/10/18	USD	675,000	675,765	688,608	0.06
United States Treasury Note/Bond, 3.750%, 15/11/18	USD	1,311,000	1,409,237	1,423,956	0.13
United States Treasury Note/Bond, 9.000%, 15/11/18	USD	164,300	207,019	207,084	0.02
United States Treasury Note/Bond, 1.250%, 30/11/18	USD	3,950,300	3,969,476	3,959,939	0.37
United States Treasury Note/Bond, 1.375%, 30/11/18	USD	668,100	668,179	673,151	0.06
United States Treasury Note/Bond, 1.375%, 31/12/18	USD	832,100	830,725	836,835	0.08
United States Treasury Note/Bond, 1.500%, 31/12/18	USD	1,595,100	1,605,078	1,610,780	0.15
United States Treasury Note/Bond, 1.250%, 31/01/19	USD	1,150,500	1,144,778	1,150,937	0.11
United States Treasury Note/Bond, 1.500%, 31/01/19	USD	2,000,000	2,006,706	2,018,540	0.19
United States Treasury Note/Bond, 2.750%, 15/02/19	USD	1,184,800	1,241,359	1,247,784	0.12
United States Treasury Note/Bond, 8.875%, 15/02/19	USD	277,300	352,814	352,789	0.03
United States Treasury Note/Bond, 1.375%, 28/02/19	USD	1,150,000	1,159,786	1,154,312	0.11
United States Treasury Note/Bond, 1.500%, 28/02/19	USD	2,150,000	2,144,962	2,168,124	0.20
United States Treasury Note/Bond, 1.500%, 31/03/19	USD	600,000	598,237	604,728	0.06
United States Treasury Note/Bond, 1.625%, 31/03/19	USD	2,650,000	2,664,893	2,681,880	0.25
United States Treasury Note/Bond, 1.250%, 30/04/19	USD	1,100,000	1,090,351	1,097,679	0.10
United States Treasury Note/Bond, 1.625%, 30/04/19	USD	3,400,000	3,410,991	3,437,740	0.32
United States Treasury Note/Bond, 3.125%, 15/05/19	USD	3,145,000	3,331,872	3,356,910	0.31
United States Treasury Note/Bond, 1.125%, 31/05/19	USD	1,100,000	1,084,220	1,091,299	0.10
United States Treasury Note/Bond, 1.500%, 31/05/19	USD	4,500,000	4,488,363	4,525,065	0.42
United States Treasury Note/Bond, 1.000%, 30/06/19	USD	2,700,000	2,645,405	2,661,147	0.25
United States Treasury Note/Bond, 1.625%, 30/06/19	USD	1,698,300	1,706,892	1,714,332	0.16
United States Treasury Note/Bond, 0.875%, 31/07/19	USD	709,400	692,520	694,680	0.06
United States Treasury Note/Bond, 1.625%, 31/07/19	USD	5,930,400	5,969,929	5,982,410	0.56
United States Treasury Note/Bond, 3.625%, 15/08/19	USD	1,349,100	1,449,112	1,468,752	0.14
United States Treasury Note/Bond, 8.125%, 15/08/19	USD	278,600	337,701	353,752	0.03
United States Treasury Note/Bond, 1.000%, 31/08/19	USD	750,000	727,122	736,882	0.07
United States Treasury Note/Bond, 1.625%, 31/08/19	USD	2,000,000	1,989,365	2,016,380	0.19
United States Treasury Note/Bond, 1.000%, 30/09/19	USD	937,500	906,036	920,006	0.09
United States Treasury Note/Bond, 1.750%, 30/09/19	USD	1,690,000	1,703,647	1,710,246	0.16
United States Treasury Note/Bond, 1.250%, 31/10/19	USD	700,500	694,119	694,273	0.06
United States Treasury Note/Bond, 1.500%, 31/10/19	USD	1,690,000	1,689,130	1,691,014	0.16
United States Treasury Note/Bond, 3.375%, 15/11/19	USD	1,786,100	1,923,465	1,928,684	0.18
United States Treasury Note/Bond, 1.000%, 30/11/19	USD	1,076,400	1,045,880	1,052,945	0.10
United States Treasury Note/Bond, 1.500%, 30/11/19	USD	1,690,000	1,688,745	1,690,423	0.16
United States Treasury Note/Bond, 1.125%, 31/12/19	USD	1,056,500	1,053,204	1,037,958	0.10
United States Treasury Note/Bond, 1.625%, 31/12/19	USD	1,703,400	1,705,444	1,710,231	0.16
United States Treasury Note/Bond, 1.250%, 31/01/20	USD	2,000,000	2,000,102	1,973,580	0.18
United States Treasury Note/Bond, 1.375%, 31/01/20	USD	1,121,000	1,109,206	1,112,413	0.10
United States Treasury Note/Bond, 3.625%, 15/02/20	USD	2,139,100	2,340,682	2,336,689	0.22
United States Treasury Note/Bond, 8.500%, 15/02/20	USD	138,600	181,888	181,767	0.02
United States Treasury Note/Bond, 1.250%, 29/02/20	USD	942,700	933,247	928,833	0.09
United States Treasury Note/Bond, 1.375%, 29/02/20	USD	1,690,000	1,675,987	1,675,669	0.16
United States Treasury Note/Bond, 1.125%, 31/03/20	USD	864,500	849,078	845,861	0.08
United States Treasury Note/Bond, 1.375%, 31/03/20	USD	1,000,000	999,797	990,300	0.09
United States Treasury Note/Bond, 1.125%, 30/04/20	USD	1,250,000	1,226,737	1,221,400	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 3.500%, 15/05/20	USD	1,545,700	1,670,827	1,681,351	0.16
United States Treasury Note/Bond, 8.750%, 15/05/20	USD	113,000	151,012	150,787	0.01
United States Treasury Note/Bond, 1.375%, 31/05/20	USD	1,182,600	1,171,459	1,168,503	0.11
United States Treasury Note/Bond, 1.500%, 31/05/20	USD	1,000,000	997,345	994,530	0.09
United States Treasury Note/Bond, 1.875%, 30/06/20	USD	800,000	805,971	809,232	0.08
United States Treasury Note/Bond, 2.000%, 31/07/20	USD	1,115,900	1,136,770	1,134,848	0.11
United States Treasury Note/Bond, 2.625%, 15/08/20	USD	1,654,000	1,710,759	1,729,786	0.16
United States Treasury Note/Bond, 8.750%, 15/08/20	USD	251,600	339,709	339,293	0.03
United States Treasury Note/Bond, 2.125%, 31/08/20	USD	1,293,900	1,323,651	1,321,758	0.12
United States Treasury Note/Bond, 2.000%, 30/09/20	USD	1,006,300	1,022,598	1,021,133	0.09
United States Treasury Note/Bond, 1.750%, 31/10/20	USD	1,378,500	1,378,568	1,379,506	0.13
United States Treasury Note/Bond, 2.625%, 15/11/20	USD	2,665,600	2,797,258	2,784,966	0.26
United States Treasury Note/Bond, 2.000%, 30/11/20	USD	1,160,400	1,176,831	1,174,998	0.11
United States Treasury Note/Bond, 2.375%, 31/12/20	USD	1,144,700	1,179,519	1,180,289	0.11
United States Treasury Note/Bond, 2.125%, 31/01/21	USD	1,236,300	1,254,611	1,256,872	0.12
United States Treasury Note/Bond, 3.625%, 15/02/21	USD	690,000	727,132	757,102	0.07
United States Treasury Note/Bond, 7.875%, 15/02/21	USD	148,900	197,882	197,568	0.02
United States Treasury Note/Bond, 2.000%, 28/02/21	USD	1,273,300	1,287,430	1,284,849	0.12
United States Treasury Note/Bond, 2.250%, 31/03/21	USD	1,247,400	1,271,826	1,274,493	0.12
United States Treasury Note/Bond, 2.250%, 30/04/21	USD	1,319,500	1,349,940	1,347,183	0.13
United States Treasury Note/Bond, 3.125%, 15/05/21	USD	1,443,300	1,536,573	1,544,086	0.14
United States Treasury Note/Bond, 8.125%, 15/05/21	USD	148,900	201,158	200,921	0.02
United States Treasury Note/Bond, 2.000%, 31/05/21	USD	1,355,500	1,366,687	1,364,162	0.13
United States Treasury Note/Bond, 2.125%, 30/06/21	USD	1,340,100	1,359,434	1,356,784	0.13
United States Treasury Note/Bond, 2.250%, 31/07/21	USD	1,434,900	1,462,976	1,461,847	0.14
United States Treasury Note/Bond, 2.125%, 15/08/21	USD	75,000	74,487	75,844	0.01
United States Treasury Note/Bond, 8.125%, 15/08/21	USD	138,600	188,935	188,665	0.02
United States Treasury Note/Bond, 2.000%, 31/08/21	USD	2,000,000	2,022,062	2,006,660	0.19
United States Treasury Note/Bond, 2.125%, 30/09/21	USD	2,000,000	2,036,650	2,020,080	0.19
United States Treasury Note/Bond, 2.000%, 31/10/21	USD	1,418,800	1,422,925	1,421,198	0.13
United States Treasury Note/Bond, 2.000%, 15/11/21	USD	485,000	485,369	485,888	0.04
United States Treasury Note/Bond, 8.000%, 15/11/21	USD	452,000	615,259	616,781	0.06
United States Treasury Note/Bond, 2.125%, 31/12/21	USD	1,424,200	1,438,167	1,434,896	0.13
United States Treasury Note/Bond, 2.000%, 15/02/22	USD	1,475,500	1,471,782	1,475,426	0.14
United States Treasury Note/Bond, 1.750%, 28/02/22	USD	1,424,200	1,416,700	1,399,447	0.13
United States Treasury Note/Bond, 1.750%, 15/05/22	USD	1,252,200	1,225,883	1,228,083	0.11
United States Treasury Note/Bond, 1.625%, 15/08/22	USD	1,080,200	1,057,901	1,047,124	0.10
United States Treasury Note/Bond, 7.250%, 15/08/22	USD	220,800	298,760	297,992	0.03
United States Treasury Note/Bond, 1.625%, 15/11/22	USD	1,665,800	1,615,601	1,610,079	0.15
United States Treasury Note/Bond, 7.625%, 15/11/22	USD	118,100	163,887	163,560	0.01
United States Treasury Note/Bond, 2.000%, 15/02/23	USD	700,000	680,585	692,363	0.06
United States Treasury Note/Bond, 7.125%, 15/02/23	USD	236,200	321,197	320,389	0.03
United States Treasury Note/Bond, 1.750%, 15/05/23	USD	2,496,900	2,393,460	2,415,301	0.22
United States Treasury Note/Bond, 2.500%, 15/08/23	USD	2,139,800	2,164,310	2,185,720	0.20
United States Treasury Note/Bond, 6.250%, 15/08/23	USD	332,200	434,492	433,568	0.04
United States Treasury Note/Bond, 2.750%, 15/11/23	USD	2,800,000	2,869,320	2,910,628	0.27
United States Treasury Note/Bond, 2.750%, 15/02/24	USD	2,435,000	2,527,364	2,528,260	0.23
United States Treasury Note/Bond, 2.500%, 15/05/24	USD	3,101,300	3,163,261	3,154,115	0.29
United States Treasury Note/Bond, 2.375%, 15/08/24	USD	3,184,800	3,220,445	3,201,711	0.30
United States Treasury Note/Bond, 2.250%, 15/11/24	USD	5,191,600	5,253,268	5,158,685	0.48
United States Treasury Note/Bond, 7.500%, 15/11/24	USD	210,500	305,012	304,221	0.03
United States Treasury Note/Bond, 2.000%, 15/02/25	USD	4,040,300	3,989,224	3,924,384	0.36
United States Treasury Note/Bond, 7.625%, 15/02/25	USD	684,900	1,019,385	1,003,618	0.09
United States Treasury Note/Bond, 2.125%, 15/05/25	USD	500,000	501,318	490,820	0.05
United States Treasury Note/Bond, 6.875%, 15/08/25	USD	195,100	276,076	276,121	0.03
United States Treasury Note/Bond, 6.000%, 15/02/26	USD	392,900	524,938	527,790	0.05
United States Treasury Note/Bond, 6.750%, 15/08/26	USD	190,000	271,684	271,062	0.02
United States Treasury Note/Bond, 6.500%, 15/11/26	USD	248,900	343,646	350,284	0.03
United States Treasury Note/Bond, 6.625%, 15/02/27	USD	174,600	249,284	248,967	0.02
United States Treasury Note/Bond, 6.375%, 15/08/27	USD	195,100	275,566	275,081	0.03
United States Treasury Note/Bond, 6.125%, 15/11/27	USD	465,900	647,536	646,599	0.06
United States Treasury Note/Bond, 5.500%, 15/08/28	USD	325,900	426,177	433,639	0.04
United States Treasury Note/Bond, 5.250%, 15/11/28	USD	415,900	543,116	542,695	0.05
United States Treasury Note/Bond, 5.250%, 15/02/29	USD	305,900	396,393	399,612	0.04
United States Treasury Note/Bond, 6.125%, 15/08/29	USD	245,100	335,864	347,187	0.03
United States Treasury Note/Bond, 6.250%, 15/05/30	USD	406,500	566,241	587,051	0.05
United States Treasury Note/Bond, 5.375%, 15/02/31	USD	142,700	188,958	192,040	0.02
United States Treasury Note/Bond, 4.500%, 15/02/36	USD	175,000	226,544	220,056	0.02

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
United States - (Continued)					
United States Treasury Note/Bond, 4.750%, 15/02/37	USD	600,000	787,704	777,426	0.07
United States Treasury Note/Bond, 5.000%, 15/05/37	USD	400,000	546,289	536,076	0.05
United States Treasury Note/Bond, 4.375%, 15/02/38	USD	350,000	442,218	430,461	0.04
United States Treasury Note/Bond, 4.500%, 15/05/38	USD	550,000	763,008	687,769	0.06
United States Treasury Note/Bond, 3.500%, 15/02/39	USD	180,000	175,020	194,060	0.02
United States Treasury Note/Bond, 4.250%, 15/05/39	USD	50,000	63,155	60,343	0.01
United States Treasury Note/Bond, 4.500%, 15/08/39	USD	572,000	607,361	715,978	0.07
United States Treasury Note/Bond, 4.375%, 15/11/39	USD	485,400	579,096	596,974	0.06
United States Treasury Note/Bond, 4.625%, 15/02/40	USD	1,103,900	1,415,006	1,407,417	0.13
United States Treasury Note/Bond, 4.375%, 15/05/40	USD	928,300	1,147,340	1,142,654	0.11
United States Treasury Note/Bond, 3.875%, 15/08/40	USD	799,700	877,855	913,185	0.08
United States Treasury Note/Bond, 4.250%, 15/11/40	USD	1,392,000	1,677,315	1,684,000	0.16
United States Treasury Note/Bond, 4.750%, 15/02/41	USD	927,000	1,156,055	1,207,149	0.11
United States Treasury Note/Bond, 4.375%, 15/05/41	USD	720,100	875,174	889,864	0.08
United States Treasury Note/Bond, 3.750%, 15/08/41	USD	803,300	906,142	901,849	0.08
United States Treasury Note/Bond, 3.125%, 15/11/41	USD	719,000	726,725	723,817	0.07
United States Treasury Note/Bond, 3.125%, 15/02/42	USD	896,100	921,524	900,867	0.08
United States Treasury Note/Bond, 3.000%, 15/05/42	USD	753,600	744,733	738,355	0.07
United States Treasury Note/Bond, 2.750%, 15/08/42	USD	1,656,900	1,567,555	1,543,088	0.14
United States Treasury Note/Bond, 2.750%, 15/11/42	USD	927,700	860,248	862,947	0.08
United States Treasury Note/Bond, 3.125%, 15/02/43	USD	1,439,900	1,484,439	1,441,541	0.13
United States Treasury Note/Bond, 2.875%, 15/05/43	USD	2,025,100	1,921,235	1,929,839	0.18
United States Treasury Note/Bond, 3.625%, 15/08/43	USD	1,668,000	1,849,766	1,834,450	0.17
United States Treasury Note/Bond, 3.750%, 15/11/43	USD	2,013,600	2,251,473	2,264,414	0.21
United States Treasury Note/Bond, 3.625%, 15/02/44	USD	2,021,800	2,217,775	2,222,383	0.21
United States Treasury Note/Bond, 3.375%, 15/05/44	USD	2,031,100	2,135,976	2,132,696	0.20
United States Treasury Note/Bond, 3.125%, 15/08/44	USD	2,044,500	2,096,326	2,047,301	0.19
United States Treasury Note/Bond, 3.000%, 15/11/44	USD	2,036,400	2,146,422	1,991,009	0.19
United States Treasury Note/Bond, 2.500%, 15/02/45	USD	1,555,400	1,494,898	1,369,219	0.13
Total United States			301,320,092	301,414,291	28.05
Total Government Bonds			1,087,833,174	1,038,386,875	96.64
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,087,833,174	1,038,386,875	96.64
Other transferable securities					
Government Bonds - 1.75%					
Canada					
Canadian Government Bond, 2.000%, 01/06/16	CAD	200,000	185,992	162,175	0.02
Canadian Government Bond, 4.000%, 01/06/16	CAD	164,000	154,350	135,493	0.01
Canadian Government Bond, 1.000%, 01/08/16	CAD	500,000	443,838	402,851	0.04
Canadian Government Bond, 2.750%, 01/09/16	CAD	340,000	318,196	279,552	0.03
Canadian Government Bond, 1.500%, 01/02/17	CAD	836,000	727,305	680,331	0.06
Canadian Government Bond, 1.500%, 01/03/17	CAD	516,000	452,431	420,541	0.04
Canadian Government Bond, 0.250%, 01/05/17	CAD	951,000	777,471	758,507	0.07
Canadian Government Bond, 4.000%, 01/06/17	CAD	511,000	470,201	436,838	0.04
Canadian Government Bond, 1.250%, 01/08/17	CAD	400,000	363,774	325,476	0.03
Canadian Government Bond, 1.500%, 01/09/17	CAD	400,000	348,786	327,539	0.03
Canadian Government Bond, 1.250%, 01/03/18	CAD	495,000	456,661	404,949	0.04
Canadian Government Bond, 4.250%, 01/06/18	CAD	522,000	483,668	463,744	0.04
Canadian Government Bond, 1.750%, 01/03/19	CAD	550,000	496,161	459,860	0.04
Canadian Government Bond, 3.750%, 01/06/19	CAD	864,000	835,219	775,285	0.07
Canadian Government Bond, 1.500%, 01/03/20	CAD	1,003,000	853,728	828,551	0.08
Canadian Government Bond, 3.500%, 01/06/20	CAD	633,000	608,487	570,052	0.05
Canadian Government Bond, 10.500%, 15/03/21	CAD	51,000	64,201	62,111	0.01
Canadian Government Bond, 3.250%, 01/06/21	CAD	562,000	541,770	506,266	0.05
Canadian Government Bond, 2.750%, 01/06/22	CAD	620,000	583,036	544,494	0.05
Canadian Government Bond, 8.000%, 01/06/23	CAD	118,000	145,112	140,476	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Government Bonds - (Continued)					
Canada - (Continued)					
Canadian Government Bond, 2.500%, 01/06/24	CAD	375,000	347,968	322,384	0.03
Canadian Government Bond, 9.000%, 01/06/25	CAD	113,000	155,989	151,034	0.01
Canadian Government Bond, 8.000%, 01/06/27	CAD	221,000	301,769	293,114	0.03
Canadian Government Bond, 5.750%, 01/06/29	CAD	541,000	655,802	630,848	0.06
Canadian Government Bond, 5.750%, 01/06/33	CAD	619,000	811,451	758,364	0.07
Canadian Government Bond, 5.000%, 01/06/37	CAD	663,000	818,731	780,645	0.07
Canadian Government Bond, 4.000%, 01/06/41	CAD	559,000	617,607	593,594	0.06
Canadian Government Bond, 2.750%, 01/12/48	CAD	215,000	199,905	189,359	0.02
Total Canada			13,219,609	12,404,433	1.16
Malaysia					
Malaysia Government Bond, 3.814%, 15/02/17	MYR	500,000	147,243	134,038	0.01
Malaysia Government Bond, 4.012%, 15/09/17	MYR	500,000	167,231	134,740	0.01
Malaysia Government Bond, 3.260%, 01/03/18	MYR	500,000	158,250	132,090	0.01
Malaysia Government Bond, 5.734%, 30/07/19	MYR	262,000	87,203	74,982	0.01
Malaysia Government Bond, 3.654%, 31/10/19	MYR	2,000,000	594,895	530,877	0.05
Malaysia Government Bond, 4.378%, 29/11/19	MYR	150,000	50,827	40,981	0.01
Malaysia Government Bond, 3.659%, 15/10/20	MYR	2,000,000	556,803	531,142	0.05
Malaysia Government Bond, 4.048%, 30/09/21	MYR	500,000	155,077	133,846	0.01
Malaysia Government Bond, 3.418%, 15/08/22	MYR	500,000	148,930	128,280	0.01
Malaysia Government Bond, 3.480%, 15/03/23	MYR	300,000	89,556	76,809	0.01
Malaysia Government Bond, 4.181%, 15/07/24	MYR	850,000	274,592	227,876	0.02
Malaysia Government Bond, 3.955%, 15/09/25	MYR	3,000,000	835,945	791,148	0.07
Malaysia Government Bond, 4.392%, 15/04/26	MYR	350,000	113,343	95,130	0.01
Malaysia Government Bond, 3.733%, 15/06/28	MYR	240,000	72,987	60,588	0.01
Malaysia Government Bond, 5.248%, 15/09/28	MYR	95,000	31,846	27,735	0.00
Malaysia Government Bond, 4.498%, 15/04/30	MYR	2,000,000	579,398	549,430	0.05
Malaysia Government Bond, 4.127%, 15/04/32	MYR	150,000	50,370	38,901	0.00
Malaysia Government Investment Issue, 3.799%, 27/08/20	MYR	3,000,000	815,296	797,509	0.08
Malaysia Government Investment Issue, 3.716%, 23/03/21	MYR	3,000,000	825,307	786,774	0.07
Malaysia Government Investment Issue, 4.194%, 15/07/22	MYR	2,000,000	550,627	536,443	0.05
Malaysia Government Investment Issue, 4.444%, 22/05/24	MYR	2,000,000	555,962	541,744	0.05
Total Malaysia			6,861,688	6,371,063	0.59
Total Government Bonds			20,081,297	18,775,496	1.75
Total Other transferable securities			20,081,297	18,775,496	1.75
TOTAL INVESTMENTS			1,107,914,471	1,057,162,371	98.39
Derivatives					
Forward Foreign Exchange Contracts - (0.02)%					
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought USD / Sold RUB, due 07/07/15	UBS AG London	1,914,155	104,800,000	36,499	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				36,499	(0.00)
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought RUB / Sold USD, due 07/07/15	UBS AG London	104,800,000	2,070,737	(193,081)	(0.02)

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

Derivatives - (Continued)

Forward Foreign Exchange Contracts - (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought RUB / Sold USD, due 05/08/15	UBS AG London	104,800,000	1,895,803	(36,094)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(229,175)	(0.02)
Total Forward Foreign Exchange Contracts				(192,676)	(0.02)
Other Net Assets/(Liabilities)				17,514,970	1.63
TOTAL NET ASSETS				1,074,484,665	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.87%					
Brazil					
AES Tiete SA	BRL	19,900	185,114	106,342	0.01
AES Tiete SA—Preferred Stock	BRL	235,609	2,930,339	1,327,311	0.08
Ambev SA—ADR	USD	2,065,923	14,729,220	12,602,130	0.78
Banco Bradesco SA	BRL	156,348	1,845,925	1,408,259	0.09
Banco Bradesco SA—ADR	USD	1,329,715	17,897,652	12,180,189	0.75
Banco do Brasil SA	BRL	469,200	6,724,006	3,667,324	0.23
Banco do Estado do Rio Grande do Sul SA—Preferred Stock	BRL	192,168	2,039,758	551,190	0.03
BB Seguridade Participacoes SA	BRL	141,400	1,523,993	1,552,195	0.10
BM&FBovespa SA	BRL	148,070	963,851	558,647	0.03
Braskem SA—ADR	USD	25,800	494,180	223,428	0.01
BRF SA	BRL	122,800	2,997,334	2,596,415	0.16
BRF SA—ADR	USD	300,800	6,900,849	6,289,728	0.39
CETIP SA - Mercados Organizados	BRL	33,104	501,393	363,181	0.02
Cia Brasileira de Distribuicao—ADR	USD	141,701	6,147,467	3,354,063	0.21
Cia de Saneamento Basico do Estado de Sao Paulo—ADR	USD	155,806	1,211,082	807,075	0.05
Cia de Saneamento de Minas Gerais-COPASA	BRL	24,100	371,597	106,365	0.01
Cia Energetica de Minas Gerais—ADR	USD	260,454	3,118,437	992,330	0.06
Cia Energetica de Sao Paulo—Preferred Stock	BRL	300,810	3,251,811	1,898,945	0.12
Cielo SA	BRL	96,368	851,150	1,359,402	0.08
CVC Brasil Operadora e Agencia de Viagens SA	BRL	21,200	105,210	128,303	0.01
Cyrela Brazil Realty SA Empreendimentos e Participacoes	BRL	29,200	315,009	93,059	0.01
Duratex SA	BRL	137,540	903,980	321,446	0.02
Embraer SA—ADR	USD	54,000	1,570,404	1,635,660	0.10
Equatorial Energia SA	BRL	24,000	243,085	271,723	0.02
Estacio Participacoes SA	BRL	337,400	3,184,683	1,955,060	0.12
Ez Tec Empreendimentos e Participacoes SA	BRL	38,750	450,647	180,626	0.01
Fibria Celulose SA—ADR	USD	146,000	2,069,027	1,987,060	0.12
Grendene SA	BRL	93,800	525,641	505,174	0.03
Itau Unibanco Holding SA—ADR	USD	1,352,386	21,027,540	14,808,627	0.92
Itausa - Investimentos Itau SA—Preferred Stock	BRL	1,958,082	7,432,976	5,616,313	0.35
JBS SA	BRL	899,700	3,189,037	4,738,312	0.29
Klabin SA	BRL	254,896	1,507,844	1,566,432	0.10
Kroton Educacional SA	BRL	463,184	2,760,113	1,772,875	0.11
M Dias Branco SA	BRL	14,920	627,585	393,845	0.02
Magazine Luiza SA	BRL	110,665	310,651	125,756	0.01
Minerva SA	BRL	240,683	1,188,611	889,467	0.06
MRV Engenharia e Participacoes SA	BRL	514,318	1,484,351	1,293,080	0.08
Petroleo Brasileiro SA—ADR	USD	1,527,100	41,614,042	13,820,255	0.85
Porto Seguro SA	BRL	266,314	3,573,009	3,549,253	0.22
QGEP Participacoes SA	BRL	101,977	247,152	222,246	0.01
Raia Drogasil SA	BRL	268,000	2,693,437	3,457,842	0.21
Sao Martinho SA	BRL	133,350	1,964,942	1,609,781	0.10
Sul America SA	BRL	103,764	775,000	506,728	0.03
Suzano Papel e Celulose SA—Preferred Stock	BRL	288,100	1,363,065	1,533,986	0.09
Telefonica Brasil SA—ADR	USD	169,171	4,270,867	2,356,552	0.15
Tim Participacoes SA	BRL	332,100	1,701,488	1,094,741	0.07
Tim Participacoes SA—ADR	USD	1,200	32,414	19,632	0.00
Transmissora Alianca de Energia Eletrica SA	BRL	287,319	2,306,119	1,903,498	0.12
Vale SA—ADR	USD	1,147,700	27,878,000	6,759,953	0.42
Via Varejo SA	BRL	109,495	593,929	395,837	0.02
WEG SA	BRL	92,820	496,299	569,219	0.04
Total Brazil			213,091,315	128,026,860	7.92
Chile					
Administradora de Fondos de Pensiones Habitat SA	CLP	338,555	607,995	453,764	0.03
Aguas Andinas SA	CLP	2,289,855	1,636,982	1,302,417	0.08
Banco de Chile	CLP	38,881,446	4,985,620	4,260,039	0.26
Banco de Credito e Inversiones	CLP	43,511	2,445,402	1,912,081	0.12
Banco Santander Chile—ADR	USD	62,823	1,738,489	1,272,166	0.08
Cia Cervecerias Unidas SA—ADR	USD	72,621	1,817,739	1,538,113	0.10
Corpbanca SA	CLP	72,780,525	844,288	803,223	0.05
E.CL SA	CLP	52,500	84,663	71,205	0.00
Empresa Nacional de Electricidad SA—ADR	USD	69,741	3,665,860	2,890,764	0.18
Enerjis SA—ADR	USD	336,500	5,734,238	5,326,795	0.33
Inversiones La Construccion SA	CLP	29,665	514,514	334,093	0.02
SONDA SA	CLP	182,256	442,131	380,511	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Chile - (Continued)					
Vina Concha y Toro SA	CLP	128,816	255,066	224,405	0.01
Total Chile			24,772,987	20,769,576	1.28
China					
Agricultural Bank of China Ltd	HKD	14,698,000	7,259,747	7,905,871	0.49
Anhui Conch Cement Co Ltd	HKD	1,289,000	4,750,529	4,522,486	0.28
Anhui Expressway Co Ltd	HKD	458,000	387,152	487,388	0.03
ANTA Sports Products Ltd	HKD	223,000	438,118	540,777	0.03
Bank of China Ltd	HKD	37,417,800	17,030,142	24,325,636	1.51
Bank of Communications Co Ltd	HKD	4,019,300	3,210,402	4,189,066	0.26
Beijing Capital International Airport Co Ltd	HKD	1,986,000	1,188,324	2,290,193	0.14
Beijing Capital Land Ltd	HKD	1,868,000	1,079,045	1,436,080	0.09
Chaowei Power Holdings Ltd	HKD	350,200	169,765	228,120	0.01
China BlueChemical Ltd	HKD	196,000	131,057	71,548	0.00
China Child Care Corp Ltd	HKD	335,500	98,676	57,990	0.00
China CITIC Bank Corp Ltd	HKD	6,104,520	3,760,377	4,866,261	0.30
China Communications Construction Co Ltd	HKD	2,348,700	3,178,250	3,514,317	0.22
China Communications Services Corp Ltd	HKD	1,066,000	698,928	539,012	0.03
China Construction Bank Corp	HKD	33,000,070	26,503,649	30,137,245	1.86
China Hongqiao Group Ltd	HKD	1,377,000	887,462	1,296,618	0.08
China Lesso Group Holdings Ltd	HKD	1,436,550	1,035,308	1,169,245	0.07
China Life Insurance Co Ltd	HKD	2,975,000	9,554,385	12,951,384	0.80
China Lilang Ltd	HKD	576,000	578,676	659,767	0.04
China Machinery Engineering Corp	HKD	1,222,000	1,696,563	1,317,750	0.08
China Mengniu Dairy Co Ltd	HKD	521,000	2,627,072	2,597,423	0.16
China Merchants Bank Co Ltd	HKD	3,029,943	6,181,421	8,832,798	0.55
China Minsheng Banking Corp Ltd	HKD	3,563,580	3,034,575	4,670,202	0.29
China National Building Material Co Ltd	HKD	1,180,600	1,694,123	1,116,252	0.07
China Pacific Insurance Group Co Ltd	HKD	424,400	1,719,320	2,036,450	0.13
China Petroleum & Chemical Corp	HKD	9,251,200	7,422,911	7,983,248	0.49
China Railway Group Ltd	HKD	453,000	636,718	489,079	0.03
China Sanjiang Fine Chemicals Co Ltd	HKD	427,000	237,076	148,162	0.01
China Shenhua Energy Co Ltd	HKD	1,593,000	6,618,917	3,632,900	0.23
China Shineway Pharmaceutical Group Ltd	HKD	47,000	76,215	70,204	0.00
China Telecom Corp Ltd	HKD	10,194,000	5,235,335	5,982,896	0.37
Chongqing Changan Automobile Co Ltd	HKD	1,472,925	3,750,309	3,767,548	0.23
Chongqing Rural Commercial Bank Co Ltd	HKD	4,635,000	2,129,814	3,712,759	0.23
CIFI Holdings Group Co Ltd	HKD	862,000	168,461	225,714	0.01
CNOOC Ltd	HKD	9,365,000	18,652,698	13,287,886	0.82
Country Garden Holdings Co Ltd	HKD	2,588,318	1,166,235	1,138,485	0.07
CSPC Pharmaceutical Group Ltd	HKD	282,000	271,990	278,633	0.02
Dongpeng Holdings Co Ltd	HKD	334,000	189,286	171,038	0.01
ENN Energy Holdings Ltd	HKD	150,000	506,443	904,541	0.06
Evergrande Real Estate Group Ltd	HKD	3,766,935	2,009,733	2,249,700	0.14
Fosun International Ltd	HKD	502,467	556,757	1,182,191	0.07
Geely Automobile Holdings Ltd	HKD	930,000	304,759	496,637	0.03
GOME Electrical Appliances Holding Ltd	HKD	3,876,347	768,806	855,016	0.05
Great Wall Motor Co Ltd	HKD	439,500	1,687,484	2,154,259	0.13
Guangshen Railway Co Ltd	HKD	528,000	207,641	290,815	0.02
Guangzhou Automobile Group Co Ltd	HKD	208,000	264,428	192,638	0.01
Haitian International Holdings Ltd	HKD	873,000	1,743,328	2,051,720	0.13
Hengan International Group Co Ltd	HKD	31,500	395,118	374,219	0.02
Hisense Kelon Electrical Holdings Co Ltd	HKD	437,000	533,165	386,125	0.02
Huadian Power International Corp Ltd	HKD	854,000	356,184	946,251	0.06
Huaneng Power International Inc	HKD	2,710,000	2,439,352	3,775,274	0.23
Industrial & Commercial Bank of China Ltd	HKD	34,164,000	24,667,860	27,145,938	1.68
Jiangsu Expressway Co Ltd	HKD	342,000	394,430	449,086	0.03
KWG Property Holding Ltd	HKD	1,465,134	1,088,718	1,235,977	0.08
Lao Feng Xiang Co Ltd	USD	461,204	2,020,106	2,524,631	0.16
Lenovo Group Ltd	HKD	696,000	1,129,567	964,204	0.06
Logan Property Holdings Co Ltd	HKD	604,000	188,931	271,126	0.02
Lonking Holdings Ltd	HKD	5,557,000	1,290,894	1,111,034	0.07
Maoye International Holdings Ltd	HKD	912,000	226,223	209,397	0.01
Metallurgical Corp of China Ltd	HKD	1,842,500	478,370	800,927	0.05
Perfect World Co Ltd—ADR	USD	23,543	466,128	466,622	0.03
PetroChina Co Ltd	HKD	6,884,000	9,273,000	7,680,905	0.48

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
China - (Continued)					
PICC Property & Casualty Co Ltd	HKD	2,826,566	3,613,632	6,438,805	0.40
Ping An Insurance Group Co of China Ltd	HKD	824,000	7,792,149	11,128,313	0.69
Shandong Chenming Paper Holdings Ltd	HKD	187,000	121,262	139,420	0.01
Shanghai Bailian Group Co Ltd	USD	249,100	427,969	548,020	0.03
Shanghai Mechanical and Electrical Industry Co Ltd	USD	726,108	1,318,421	2,229,152	0.14
Shenguan Holdings Group Ltd	HKD	358,350	201,688	91,985	0.01
Shenzhen Expressway Co Ltd	HKD	377,000	184,687	300,528	0.02
Shenzhou International Group Holdings Ltd	HKD	232,000	1,160,370	1,128,196	0.07
Sihuan Pharmaceutical Holdings Group Ltd	HKD	5,035,000	3,144,454	2,864,135	0.18
Sino-Ocean Land Holdings Ltd	HKD	1,173,052	710,739	886,687	0.06
Sinopec Shanghai Petrochemical Co Ltd	HKD	3,084,000	991,865	1,674,757	0.10
Sinopharm Group Co Ltd	HKD	191,200	987,164	849,635	0.05
Sinotrans Ltd	HKD	608,000	396,424	405,461	0.03
Sinotruk Hong Kong Ltd	HKD	549,000	387,312	331,416	0.02
SouFun Holdings Ltd—ADR	USD	49,115	401,653	413,057	0.03
Sunac China Holdings Ltd	HKD	2,256,300	1,401,108	2,470,927	0.15
TCL Communication Technology Holdings Ltd	HKD	384,000	393,340	359,108	0.02
Tencent Holdings Ltd	HKD	2,138,600	13,484,955	42,675,174	2.64
Weichai Power Co Ltd	HKD	383,600	1,472,779	1,279,071	0.08
Weiqiao Textile Co	HKD	339,000	254,186	239,190	0.02
Wumart Stores Inc	HKD	304,700	428,684	216,168	0.01
Xingda International Holdings Ltd	HKD	213,500	131,578	61,963	0.00
Xinhua Winshare Publishing and Media Co Ltd	HKD	568,000	636,278	681,376	0.04
YuanShengTai Dairy Farm Ltd	HKD	1,040,000	99,786	101,954	0.01
Zhejiang Expressway Co Ltd	HKD	1,702,000	1,686,602	2,362,258	0.15
Zhuzhou CSR Times Electric Co Ltd	HKD	241,000	909,503	1,806,128	0.11
Total China			241,185,044	303,050,548	18.75
Colombia					
Almacenes Exito SA	COP	68,320	809,972	597,103	0.04
Banco Davivienda SA—Preferred Stock	COP	91,590	1,268,027	942,113	0.06
Bancolombia SA—ADR	USD	87,394	5,307,746	3,757,942	0.23
Cementos Argos SA	COP	81,590	405,449	290,317	0.02
Corp Financiera Colombiana SA	COP	27,471	518,722	385,710	0.02
Ecopetrol SA—ADR	USD	84,934	1,357,146	1,126,225	0.07
Grupo de Inversiones Suramericana SA	COP	19,161	375,248	272,865	0.02
Interconexion Electrica SA ESP	COP	80,146	369,313	226,601	0.01
Isagen SA ESP	COP	88,300	111,451	94,428	0.01
Total Colombia			10,523,074	7,693,304	0.48
Czech Republic					
CEZ AS	CZK	129,186	5,542,267	2,999,229	0.18
Komerční banka as	CZK	7,208	1,495,353	1,597,719	0.10
Total Czech Republic			7,037,620	4,596,948	0.28
Egypt					
Commercial International Bank Egypt SAE	EGP	540,341	3,500,035	3,997,647	0.24
Sidi Kerir Petrochemicals Co	EGP	76,889	175,948	128,181	0.01
Total Egypt			3,675,983	4,125,828	0.25
Greece					
Hellenic Telecommunications Organization SA	EUR	212,790	3,061,456	1,621,105	0.10
JUMBO SA	EUR	57,589	625,269	396,999	0.02
Mytilineos Holdings SA	EUR	89,370	573,888	480,747	0.03
National Bank of Greece SA	EUR	388,807	1,201,923	426,460	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Greece - (Continued)					
OPAP SA	EUR	233,626	3,115,303	1,695,190	0.11
Total Greece			8,577,839	4,620,501	0.29
Hong Kong					
Anxin-China Holdings Ltd	HKD	1,052,000	216,542	52,243	0.00
Brilliance China Automotive Holdings Ltd	HKD	178,000	235,506	277,818	0.02
China Everbright Ltd	HKD	622,000	1,743,605	2,158,232	0.13
China Gas Holdings Ltd	HKD	812,000	1,348,054	1,300,867	0.08
China Mobile Ltd	HKD	2,742,000	28,125,189	35,103,740	2.17
China Overseas Land & Investment Ltd	HKD	2,018,000	5,667,743	7,119,245	0.44
China Resources Cement Holdings Ltd	HKD	1,810,000	1,243,437	1,010,932	0.06
China Resources Gas Group Ltd	HKD	270,000	541,010	801,027	0.05
China Resources Land Ltd	HKD	332,000	1,031,131	1,077,039	0.07
China Resources Power Holdings Co Ltd	HKD	812,000	2,109,273	2,267,615	0.14
China State Construction International Holdings Ltd	HKD	236,800	232,318	426,405	0.03
China Taiping Insurance Holdings Co Ltd	HKD	152,000	550,147	546,040	0.03
China Travel International Investment Hong Kong Ltd	HKD	668,000	197,676	293,823	0.02
China Unicom Hong Kong Ltd	HKD	3,574,000	6,249,258	5,624,317	0.35
Far East Horizon Ltd	HKD	2,645,000	2,332,813	2,517,894	0.16
Guangdong Investment Ltd	HKD	2,900,000	2,720,799	4,062,405	0.25
Haier Electronics Group Co Ltd	HKD	116,000	143,595	312,723	0.02
Hanergy Thin Film Power Group Ltd	HKD	4,826,100	4,352,896	1,217,022	0.07
Hua Han Bio-Pharmaceutical Holdings Ltd	HKD	663,840	128,578	124,161	0.01
Huabao International Holdings Ltd	HKD	2,915,000	1,915,275	1,755,945	0.11
Real Nutriceutical Group Ltd	HKD	2,976,000	904,776	890,587	0.05
Shanghai Industrial Holdings Ltd	HKD	583,000	1,870,314	1,977,788	0.12
Shenzhen International Holdings Ltd	HKD	215,034	162,203	375,562	0.02
Shenzhen Investment Ltd	HKD	852,395	203,890	417,811	0.03
Shimao Property Holdings Ltd	HKD	1,233,500	2,285,781	2,434,367	0.15
Sino Biopharmaceutical Ltd	HKD	2,164,000	1,920,581	2,512,206	0.16
SITC International Holdings Co Ltd	HKD	1,422,232	614,753	939,282	0.06
Skyworth Digital Holdings Ltd	HKD	3,684,000	3,156,422	3,278,870	0.20
Tianjin Development Holdings Ltd	HKD	586,000	398,424	573,713	0.04
Tibet 5100 Water Resources Holdings Ltd	HKD	382,000	144,518	136,982	0.01
Total Hong Kong			72,746,507	81,586,661	5.05
Hungary					
MOL Hungarian Oil & Gas PLC	HUF	38,647	3,916,919	1,977,720	0.12
OTP Bank PLC	HUF	118,974	2,837,291	2,354,619	0.15
Total Hungary			6,754,210	4,332,339	0.27
India					
Ambuja Cements Ltd	INR	112,872	429,004	407,495	0.02
Apollo Tyres Ltd	INR	94,241	183,005	251,956	0.02
Aurobindo Pharma Ltd	INR	53,635	174,431	1,222,959	0.08
Bajaj Auto Ltd	INR	66,246	2,051,362	2,644,378	0.16
Bharat Petroleum Corp Ltd	INR	175,051	2,283,026	2,417,260	0.15
Bharti Airtel Ltd	INR	73,815	406,710	486,903	0.03
Britannia Industries Ltd	INR	49,551	1,015,487	2,149,920	0.13
Cadila Healthcare Ltd	INR	41,890	1,047,404	1,181,873	0.07
Coal India Ltd	INR	628,451	4,659,973	4,157,270	0.26
Colgate-Palmolive India Ltd	INR	42,587	852,942	1,364,115	0.08
Dabur India Ltd	INR	623,578	1,542,248	2,742,842	0.17
Dish TV India Ltd	INR	671,035	743,998	1,120,675	0.07
Divi's Laboratories Ltd	INR	41,107	1,116,618	1,213,489	0.07
Dr Reddy's Laboratories Ltd	INR	26,207	1,152,804	1,464,864	0.09
Havells India Ltd	INR	82,381	169,274	365,656	0.02
HCL Technologies Ltd	INR	411,658	2,800,777	5,945,704	0.37
Hero MotoCorp Ltd	INR	52,645	2,013,290	2,086,207	0.13
Hexaware Technologies Ltd	INR	67,565	355,674	271,035	0.02
Hindustan Unilever Ltd	INR	84,635	1,264,937	1,218,356	0.08
Hindustan Zinc Ltd	INR	238,665	574,641	626,271	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
India - (Continued)					
Housing Development Finance Corp Ltd	INR	542,774	8,130,817	11,050,241	0.68
ICICI Bank Ltd	INR	628,633	2,423,749	3,040,499	0.19
Idea Cellular Ltd	INR	1,517,591	4,230,266	4,197,922	0.26
Indiabulls Housing Finance Ltd	INR	364,901	1,235,973	3,566,781	0.22
Indraprastha Gas Ltd	INR	51,909	343,065	340,571	0.02
Infosys Ltd—ADR	USD	775,832	11,408,589	12,296,937	0.76
ITC Ltd	INR	643,404	3,289,858	3,184,183	0.20
LIC Housing Finance Ltd	INR	260,727	1,084,975	1,846,134	0.11
Lupin Ltd	INR	80,886	1,105,210	2,395,651	0.15
Maruti Suzuki India Ltd	INR	23,725	1,240,807	1,498,963	0.09
MRF Ltd	INR	2,510	883,144	1,349,237	0.08
Oil & Natural Gas Corp Ltd	INR	52,628	319,133	255,867	0.02
Piramal Enterprises Ltd	INR	14,051	214,224	204,774	0.01
Power Finance Corp Ltd	INR	502,485	1,917,551	2,020,040	0.12
Reliance Industries Ltd	INR	286,102	5,048,244	4,493,257	0.28
Rural Electrification Corp Ltd	INR	544,718	2,161,162	2,353,630	0.15
Sadbhav Engineering Ltd	INR	18,700	107,272	85,322	0.01
Sun Pharmaceutical Industries Ltd	INR	506,770	4,266,064	6,960,129	0.43
Tata Consultancy Services Ltd	INR	251,122	6,304,620	10,059,668	0.62
Tata Motors Ltd	INR	707,081	3,665,308	4,820,654	0.30
UPL Ltd	INR	365,521	1,323,397	3,074,326	0.19
Wipro Ltd	INR	355,391	3,171,434	3,051,072	0.19
Wockhardt Ltd	INR	35,419	297,862	787,611	0.05
Yes Bank Ltd	INR	39,925	282,030	529,063	0.03
Total India			89,292,359	116,801,760	7.22
Indonesia					
Adaro Energy Tbk PT	IDR	26,640,200	2,398,494	1,518,586	0.09
Astra International Tbk PT	IDR	3,639,200	2,471,789	1,931,171	0.12
Bank Central Asia Tbk PT	IDR	2,151,000	1,800,502	2,178,024	0.14
Bank Mandiri Persero Tbk PT	IDR	192,500	170,781	145,106	0.01
Bank Negara Indonesia Persero Tbk PT	IDR	4,699,000	2,513,139	1,867,969	0.12
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	IDR	3,814,500	256,753	234,606	0.02
Bank Rakyat Indonesia Persero Tbk PT	IDR	6,114,500	4,546,335	4,746,677	0.29
Indo Tambangraya Megah Tbk PT	IDR	400,000	2,087,758	385,524	0.02
Indocement Tunggul Prakarsa Tbk PT	IDR	534,500	1,118,693	836,879	0.05
Indofood CBP Sukses Makmur Tbk PT	IDR	1,560,750	1,624,526	1,460,368	0.09
Kalbe Farma Tbk PT	IDR	2,052,500	173,508	257,861	0.02
Lippo Cikarang Tbk PT	IDR	257,500	116,307	175,755	0.01
Matahari Department Store Tbk PT	IDR	834,000	827,239	1,035,267	0.06
Multipolar Tbk PT	IDR	4,556,000	301,817	213,576	0.01
Pembangunan Perumahan Persero Tbk PT	IDR	10,258,000	1,305,763	2,669,811	0.17
Perusahaan Gas Negara Persero Tbk PT	IDR	7,455,200	3,326,901	2,412,840	0.15
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	IDR	3,199,000	618,971	373,107	0.02
Semen Indonesia Persero Tbk PT	IDR	1,604,500	2,359,803	1,444,140	0.09
Surya Semesta Internusa Tbk PT	IDR	7,588,000	1,159,517	549,216	0.03
Telekomunikasi Indonesia Persero Tbk PT	IDR	2,655,000	441,081	583,473	0.04
Telekomunikasi Indonesia Persero Tbk PT—ADR	USD	161,000	6,261,140	6,985,790	0.43
Unilever Indonesia Tbk PT	IDR	1,213,500	2,659,284	3,595,219	0.22
United Tractors Tbk PT	IDR	2,626,500	4,663,132	4,013,871	0.25
Vale Indonesia Tbk PT	IDR	1,341,500	407,958	272,677	0.02
Total Indonesia			43,611,191	39,887,513	2.47
Korea					
Amorepacific Corp	KRW	23,697	3,069,331	8,880,134	0.55
BGF retail Co Ltd	KRW	2,900	314,615	415,976	0.03
BNK Financial Group Inc	KRW	111,950	1,351,370	1,425,156	0.09
Bukwang Pharmaceutical Co Ltd	KRW	47,564	700,067	1,437,005	0.09
CJ Corp	KRW	3,103	722,851	823,424	0.05
Coway Co Ltd	KRW	13,330	835,372	1,092,261	0.07
Daeduck Electronics Co	KRW	66,150	555,080	439,438	0.03
Daeduck GDS Co Ltd	KRW	23,440	385,424	204,676	0.01
Daewoo Securities Co Ltd	KRW	59,610	860,484	814,965	0.05
Daishin Securities Co Ltd	KRW	14,580	126,988	152,277	0.01

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Korea - (Continued)					
DGB Financial Group Inc	KRW	73,850	1,100,740	774,616	0.05
Dongbu Insurance Co Ltd	KRW	79,255	3,408,627	4,014,440	0.25
Dongsuh Cos Inc	KRW	51,275	927,788	1,758,276	0.11
Doosan Corp	KRW	10,982	1,176,966	1,073,144	0.07
GS Retail Co Ltd	KRW	53,620	1,755,072	2,244,882	0.14
Hana Financial Group Inc	KRW	25,049	861,950	652,359	0.04
Hanil Cement Co Ltd	KRW	4,474	525,389	681,859	0.04
Hankook Shell Oil Co Ltd	KRW	183	83,963	79,897	0.00
Hansol Holdings Co Ltd	KRW	33,722	219,352	268,760	0.02
Hite Jinro Co Ltd	KRW	31,420	686,547	638,005	0.04
HMC Investment Securities Co Ltd	KRW	47,709	885,584	481,175	0.03
Huchems Fine Chemical Corp	KRW	25,420	567,038	569,725	0.03
Hyosung Corp	KRW	41,270	2,589,406	5,327,787	0.33
Hyundai Corp	KRW	6,710	166,947	215,957	0.01
Hyundai Department Store Co Ltd	KRW	6,625	882,762	873,078	0.05
Hyundai Development Co-Engineering & Construction	KRW	56,530	3,125,475	3,354,956	0.21
Hyundai Engineering & Construction Co Ltd	KRW	61,655	3,262,503	2,268,984	0.14
Hyundai Marine & Fire Insurance Co Ltd	KRW	93,380	2,602,517	2,469,595	0.15
Hyundai Mipo Dockyard Co Ltd	KRW	7,589	574,057	440,869	0.03
Hyundai Mobis Co Ltd	KRW	36,149	9,391,785	6,870,400	0.42
Hyundai Motor Co	KRW	67,670	12,783,613	8,250,589	0.51
Hyundai Motor Co—2nd Preferred Stock	KRW	30,500	1,992,296	2,871,039	0.18
Hyundai Steel Co	KRW	67,541	4,728,246	4,099,266	0.25
Hyundai Wia Corp	KRW	3,594	500,448	331,868	0.02
Industrial Bank of Korea	KRW	78,840	999,899	1,021,326	0.06
Kangwon Land Inc	KRW	92,200	3,078,459	3,058,317	0.19
KB Financial Group Inc	KRW	253,170	9,806,018	8,375,071	0.52
KEPCO Plant Service & Engineering Co Ltd	KRW	17,475	1,095,630	1,848,626	0.11
Kia Motors Corp	KRW	157,977	8,927,756	6,415,669	0.40
Korea Aerospace Industries Ltd	KRW	38,160	1,199,227	2,719,727	0.17
Korea Electric Power Corp	KRW	24,550	915,504	1,008,015	0.06
Korea Electric Terminal Co Ltd	KRW	7,340	283,269	608,020	0.04
Korea Investment Holdings Co Ltd	KRW	43,280	2,100,795	2,471,591	0.15
Korea Petro Chemical Ind	KRW	11,416	670,695	1,975,246	0.12
Korea Zinc Co Ltd	KRW	4,013	1,319,977	1,960,720	0.12
Korean Air Lines Co Ltd	KRW	12,702	568,508	461,187	0.03
Korean Reinsurance Co	KRW	56,577	648,372	623,871	0.04
KT&G Corp	KRW	81,530	6,396,476	6,936,391	0.43
LF Corp	KRW	13,570	384,563	368,614	0.02
LG Chem Ltd	KRW	30,670	8,956,387	7,657,533	0.47
LG Display Co Ltd	KRW	91,140	3,000,132	2,112,124	0.13
LG Household & Health Care Ltd	KRW	2,423	1,885,631	1,681,296	0.10
LG Innotek Co Ltd	KRW	15,188	1,692,073	1,368,411	0.08
LIG Insurance Co Ltd	KRW	75,240	1,632,503	1,946,007	0.12
Lotte Chemical Corp	KRW	8,575	1,648,046	2,221,682	0.14
Meritz Securities Co Ltd	KRW	581,430	1,429,973	3,716,523	0.23
Mirae Asset Securities Co Ltd	KRW	18,595	684,161	841,855	0.05
NAVER Corp	KRW	5,210	2,593,510	2,961,262	0.18
NCSOFT Corp	KRW	4,389	744,025	781,045	0.05
OCI Materials Co Ltd	KRW	3,609	318,038	417,375	0.03
POSCO	KRW	12,676	4,634,955	2,545,541	0.16
POSCO—ADR	USD	31,400	3,353,455	1,541,426	0.10
S&T Motiv Co Ltd	KRW	22,900	1,210,436	1,365,234	0.08
S-Oil Corp	KRW	9,434	595,580	571,732	0.04
Samsung C&T Corp	KRW	4,991	303,796	296,207	0.02
Samsung Card Co Ltd	KRW	5,808	271,085	192,654	0.01
Samsung Electronics Co Ltd	KRW	54,118	54,039,772	61,519,229	3.81
Samsung Fire & Marine Insurance Co Ltd	KRW	14,305	3,344,756	3,770,380	0.23
Samsung Life Insurance Co Ltd	KRW	6,550	584,659	631,247	0.04
Seah Besteel Corp	KRW	42,060	1,379,868	1,642,129	0.10
Shinhan Financial Group Co Ltd	KRW	223,140	8,747,186	8,311,863	0.51
Silicon Works Co Ltd	KRW	36,123	1,245,456	1,217,647	0.08
Sindoh Co Ltd	KRW	1,120	65,876	64,462	0.00
SK Holdings Co Ltd	KRW	30,927	4,056,165	5,489,754	0.34
SK Hynix Inc	KRW	309,830	9,056,751	11,749,347	0.73
SK Innovation Co Ltd	KRW	3,589	282,962	392,539	0.02
SK Telecom Co Ltd	KRW	8,470	1,694,977	1,898,337	0.12
Taekwang Industrial Co Ltd	KRW	219	218,191	266,424	0.02

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Korea - (Continued)					
Tongyang Life Insurance	KRW	23,430	302,614	320,326	0.02
Woori Bank	KRW	233,534	2,697,576	2,051,758	0.13
Young Poong Corp	KRW	256	345,393	333,699	0.02
Total Korea			225,131,789	238,026,277	14.72
Luxembourg					
Ternium SA—ADR	USD	62,912	1,225,782	1,089,007	0.07
Total Luxembourg			1,225,782	1,089,007	0.07
Malaysia					
Alliance Financial Group Bhd	MYR	465,900	595,062	542,089	0.03
AMMB Holdings Bhd	MYR	523,800	1,152,666	837,136	0.05
Berjaya Auto Bhd	MYR	1,067,220	760,660	763,714	0.05
Berjaya Sports Toto Bhd	MYR	2,285,983	3,058,588	1,987,284	0.12
BIMB Holdings Bhd	MYR	362,180	390,074	387,810	0.02
British American Tobacco Malaysia Bhd	MYR	175,550	2,992,639	2,884,734	0.18
Cahaya Mata Sarawak Bhd	MYR	1,179,900	1,283,662	1,610,518	0.10
Carlsberg Brewery Malaysia Bhd	MYR	23,200	87,892	76,862	0.01
CIMB Group Holdings Bhd	MYR	321,880	817,254	466,654	0.03
DiGi.Com Bhd	MYR	274,900	334,964	390,529	0.02
Felda Global Ventures Holdings Bhd	MYR	457,000	376,615	197,432	0.01
Genting Malaysia Bhd	MYR	215,600	275,982	240,000	0.02
HAP Seng Consolidated Bhd	MYR	598,800	380,950	825,274	0.05
Hong Leong Bank Bhd	MYR	191,900	650,518	681,543	0.04
Hong Leong Financial Group Bhd	MYR	414,000	1,490,311	1,663,461	0.10
IHH Healthcare Bhd	MYR	1,206,000	1,963,377	1,809,160	0.11
IJM Corp Bhd	MYR	504,100	1,010,957	871,119	0.05
Kossan Rubber Industries	MYR	401,700	494,020	692,036	0.04
Kulim Malaysia BHD	MYR	1,039,500	1,092,172	688,776	0.04
Lafarge Malaysia Bhd	MYR	232,100	708,009	520,426	0.03
Magnum Bhd	MYR	223,900	145,257	157,258	0.01
Malayan Banking Bhd	MYR	1,526,927	4,203,461	3,698,943	0.23
MISC Bhd	MYR	2,000	5,424	4,092	0.00
Muhibbah Engineering M Bhd	MYR	717,700	380,754	431,799	0.03
Padini Holdings Bhd	MYR	472,100	278,026	166,417	0.01
Parkson Holdings Bhd	MYR	168,704	140,594	69,306	0.00
Petronas Chemicals Group Bhd	MYR	2,056,300	4,437,238	3,444,425	0.21
Pos Malaysia BHD	MYR	533,100	719,695	604,736	0.04
Press Metal Bhd	MYR	120,400	110,702	82,968	0.01
Public Bank Bhd	MYR	1,277,540	5,849,218	6,338,603	0.39
RHB Capital Bhd	MYR	513,172	1,397,506	1,002,406	0.06
Sime Darby Bhd	MYR	1,276,031	3,954,990	2,881,469	0.18
Sunway Bhd	MYR	258,800	211,023	235,959	0.02
Sunway Construction Group Bhd	MYR	25,880	20,480	10,975	0.00
Telekom Malaysia Bhd	MYR	683,145	1,188,853	1,184,142	0.07
Tenaga Nasional Bhd	MYR	1,970,975	4,890,696	6,603,001	0.41
TIME dotCom Bhd	MYR	308,920	277,166	553,485	0.03
Top Glove Corp Bhd	MYR	155,400	232,980	273,896	0.02
UEM Edgenta Bhd	MYR	469,000	476,850	428,850	0.03
UMW Holdings Bhd	MYR	939,600	2,882,836	2,525,191	0.16
Unisem M Bhd	MYR	224,000	140,550	138,330	0.01
UOA Development Bhd	MYR	446,600	222,481	248,571	0.02
YTL Corp Bhd	MYR	716,400	320,121	294,307	0.02
YTL Power International Bhd	MYR	677,400	294,263	287,262	0.02
Total Malaysia			52,697,536	49,802,948	3.08
Mexico					
Alfa SAB de CV	MXN	2,097,550	3,466,576	4,014,456	0.25
America Movil SAB de CV	MXN	7,529,292	8,900,269	8,042,429	0.50
America Movil SAB de CV—ADR	USD	465,200	12,211,904	9,913,412	0.61
Arca Continental SAB de CV	MXN	473,800	3,121,344	2,696,532	0.17
Cemex SAB de CV—ADR	USD	182,490	1,425,381	1,671,608	0.10

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Mexico - (Continued)					
Coca-Cola Femsa SAB de CV—ADR	USD	8,250	748,227	655,463	0.04
Controladora Comercial Mexicana SAB de CV	MXN	336,350	1,159,840	1,059,169	0.06
Credito Real SAB de CV	MXN	294,875	755,023	661,139	0.04
El Puerto de Liverpool SAB de CV	MXN	78,200	902,102	904,770	0.06
Fibra Uno Administracion SA de CV REIT	MXN	516,500	1,672,262	1,228,159	0.08
Fomento Economico Mexicano SAB de CV—ADR	USD	50,895	4,411,071	4,534,236	0.28
Gentera SAB de CV	MXN	781,450	1,318,528	1,386,531	0.09
Gruma SAB de CV	MXN	320,900	1,504,686	4,130,624	0.25
Grupo Aeromexico SAB de CV	MXN	61,400	115,401	97,594	0.01
Grupo Aeroportuario del Centro Norte SAB de CV	MXN	370,750	1,403,204	1,828,154	0.11
Grupo Aeroportuario del Pacifico SAB de CV	MXN	258,050	1,620,073	1,771,574	0.11
Grupo Aeroportuario del Pacifico SAB de CV—ADR	USD	20,850	1,111,411	1,428,016	0.09
Grupo Aeroportuario del Sureste SAB de CV—ADR	USD	7,100	573,973	1,007,277	0.06
Grupo Carso SAB de CV	MXN	200,428	849,490	836,679	0.05
Grupo Comercial Chedraui SA de CV	MXN	66,300	195,575	188,582	0.01
Grupo Financiero Banorte SAB de CV	MXN	591,142	3,084,249	3,249,074	0.20
Grupo Financiero Inbursa SAB de CV	MXN	155,300	396,643	352,553	0.02
Grupo Financiero Interacciones SA de CV	MXN	31,600	220,751	193,177	0.01
Grupo Financiero Santander Mexico SAB de CV	MXN	310,800	877,860	575,224	0.03
Grupo Herdez SAB de CV	MXN	78,100	203,487	200,294	0.01
Grupo Mexico SAB de CV	MXN	2,628,814	8,601,859	7,938,053	0.49
Grupo Televisa SAB	MXN	490,700	2,627,782	3,818,795	0.24
Grupo Televisa SAB—ADR	USD	59,000	1,397,621	2,290,380	0.14
Industrias Bachoco SAB de CV	MXN	132,500	598,056	600,828	0.04
Kimberly-Clark de Mexico SAB de CV	MXN	867,650	2,155,959	1,875,683	0.12
Megacable Holdings SAB de CV	MXN	27,200	114,148	114,377	0.01
Mexico Real Estate Management SA de CV REIT	MXN	379,000	660,670	524,153	0.03
OHL Mexico SAB de CV	MXN	246,500	646,692	322,683	0.02
Organizacion Soriana SAB de CV	MXN	43,400	147,364	97,307	0.01
PLA Administradora Industrial S de RL de CV REIT	MXN	215,600	446,198	423,075	0.03
Promotora y Operadora de Infraestructura SAB de CV	MXN	39,850	363,564	427,640	0.03
Wal-Mart de Mexico SAB de CV	MXN	1,682,500	4,690,664	4,099,382	0.25
Total Mexico			74,699,907	75,159,082	4.65
Peru					
Cia de Minas Buenaventura SAA—ADR	USD	46,362	1,242,585	481,237	0.03
Credicorp Ltd	USD	10,100	1,347,682	1,403,092	0.08
Volcan Cia Minera SAA	PEN	585,685	570,581	129,022	0.01
Total Peru			3,160,848	2,013,351	0.12
Philippines					
Aboitiz Equity Ventures Inc	PHP	1,775,580	1,825,297	2,285,926	0.14
Aboitiz Power Corp	PHP	2,077,218	1,358,180	2,096,106	0.13
Cebu Air Inc	PHP	69,000	133,385	130,073	0.01
DMCI Holdings Inc	PHP	4,733,195	1,163,755	1,385,633	0.09
First Gen Corp	PHP	299,000	133,032	179,042	0.01
First Philippine Holdings Corp	PHP	47,700	106,196	85,953	0.01
Globe Telecom Inc	PHP	38,610	1,676,081	2,149,282	0.13
Lopez Holdings Corp	PHP	551,000	108,956	86,762	0.01
Nickel Asia Corp	PHP	1,433,685	820,812	737,669	0.04
Philippine Long Distance Telephone Co	PHP	36,760	2,180,640	2,290,876	0.14
Philippine Long Distance Telephone Co—ADR	USD	47,506	3,102,639	2,959,624	0.18
Semirara Mining and Power Corp	PHP	239,101	492,258	755,642	0.05
Universal Robina Corp	PHP	1,058,287	3,022,943	4,553,286	0.28
Total Philippines			16,124,174	19,695,874	1.22
Poland					
Asseco Poland SA	PLN	50,965	799,318	784,754	0.05
Cyfrowy Polsat SA	PLN	255,363	1,399,335	1,605,822	0.10
Grupa Lotos SA	PLN	59,209	677,248	472,299	0.03
KGHM Polska Miedz SA	PLN	138,068	6,216,777	3,911,602	0.24
Orange Polska SA	PLN	233,131	797,194	505,823	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Poland - (Continued)					
PGE Polska Grupa Energetyczna SA	PLN	502,996	3,571,969	2,466,231	0.15
PKP Cargo SA	PLN	4,027	120,864	88,637	0.01
Polski Koncern Naftowy Orlen SA	PLN	118,964	1,725,181	2,335,375	0.14
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	2,617,196	4,399,441	4,592,915	0.28
Powszechny Zaklad Ubezpieczen SA	PLN	48,491	6,689,542	5,578,354	0.35
Tauron Polska Energia SA	PLN	1,549,657	2,647,367	1,804,754	0.11
Total Poland			29,044,236	24,146,566	1.49
Qatar					
Barwa Real Estate Co	QAR	46,196	528,818	672,403	0.04
Commercial Bank of Qatar QSC	QAR	72,847	1,203,912	1,098,332	0.07
Doha Bank QSC	QAR	37,302	598,583	544,996	0.03
Gulf International Services QSC	QAR	113,348	2,924,474	2,490,310	0.16
Industries Qatar QSC	QAR	8,099	405,538	320,290	0.02
Medicare Group	QAR	4,383	209,499	225,214	0.01
Qatar Electricity & Water Co QSC	QAR	7,550	425,293	472,750	0.03
Qatar Gas Transport Co Ltd	QAR	43,036	268,022	262,618	0.02
Qatar Insurance Co SAQ	QAR	9,821	200,001	260,275	0.02
Qatar Islamic Bank SAQ	QAR	23,586	757,602	698,916	0.04
Qatar National Bank SAQ	QAR	36,973	2,119,466	1,958,693	0.12
Qatar Navigation QSC	QAR	12,226	336,143	325,691	0.02
Total Qatar			9,977,351	9,330,488	0.58
Russia					
AK Transneft OAO—Preferred Stock	USD	652	1,105,815	1,577,488	0.10
Alrosa AO	USD	1,337,117	1,625,281	1,511,954	0.09
Gazprom OAO—ADR	USD	2,688,042	29,739,783	13,843,416	0.86
Inter Rao UES JSC	USD	23,390,000	548,463	514,276	0.03
LSR Group PJSC—GDR	USD	75,591	196,378	152,694	0.01
Lukoil OAO—ADR	USD	250,848	15,254,398	11,038,566	0.68
M Video OJSC	USD	63,541	147,099	214,750	0.01
Magnit PJSC	USD	22,841	4,189,904	4,673,159	0.29
Magnit PJSC—GDR	USD	15,248	927,098	848,704	0.05
Mechel—ADR	USD	166,500	213,830	204,795	0.01
MMC Norilsk Nickel PJSC—ADR	USD	159,343	3,128,033	2,688,117	0.17
Mobile TeleSystems OJSC—ADR	USD	111,022	2,003,853	1,085,795	0.07
Moscow Exchange MICEX-RTS PJSC	USD	376,852	607,414	472,258	0.03
NOVATEK OAO—GDR	USD	8,917	1,137,038	907,751	0.06
NOVATEK OAO—GDR	USD	8,429	923,010	858,072	0.05
Russian Grids OAO	USD	29,104,037	302,227	250,731	0.01
Sberbank of Russia	USD	2,317,990	7,408,371	3,010,084	0.19
Severstal PAO—GDR	USD	50,480	582,704	534,078	0.03
Sistema JSFC	USD	1,319,090	1,132,482	469,727	0.03
Surgutneftegas OAO	USD	5,915,477	3,939,329	3,514,361	0.22
Surgutneftegas OAO—ADR	USD	203,137	1,720,657	1,197,493	0.07
Surgutneftegas OAO—Preferred Stock	USD	2,765,492	1,738,357	2,116,995	0.13
Tatneft OAO	USD	1,160,389	7,195,394	6,175,284	0.38
TMK OAO—GDR	USD	30,832	529,830	132,578	0.01
United Co RUSAL PLC	HKD	269,000	178,833	133,935	0.01
X5 Retail Group NV—GDR	USD	83,868	1,630,789	1,396,402	0.09
Total Russia			88,106,370	59,523,463	3.68
Singapore					
Asian Pay Television Trust	SGD	197,000	128,781	124,359	0.01
Total Singapore			128,781	124,359	0.01
South Africa					
Aeci Ltd	ZAR	9,187	107,781	86,286	0.01
African Rainbow Minerals Ltd	ZAR	51,980	957,001	354,292	0.02
Aspen Pharmacare Holdings Ltd	ZAR	70,372	1,131,681	2,087,201	0.13

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
South Africa - (Continued)					
Astral Foods Ltd	ZAR	38,992	591,724	517,206	0.03
AVI Ltd	ZAR	119,700	830,526	804,229	0.05
Barclays Africa Group Ltd	ZAR	153,775	2,304,993	2,318,201	0.14
Barloworld Ltd	ZAR	85,541	926,344	680,085	0.04
Bidvest Group Ltd	ZAR	113,217	2,651,914	2,874,323	0.18
Capital Property Fund REIT	ZAR	339,762	369,653	400,288	0.02
Cashbuild Ltd	ZAR	3,700	75,851	91,755	0.01
FirstRand Ltd	ZAR	1,899,688	5,917,271	8,345,152	0.52
Growthpoint Properties Ltd REIT	ZAR	1,277,675	3,350,766	2,785,300	0.17
Investec Ltd	ZAR	173,710	1,497,178	1,567,830	0.10
Kumba Iron Ore Ltd	ZAR	112,717	7,137,053	1,401,887	0.09
Lewis Group Ltd	ZAR	76,099	620,281	618,121	0.04
Liberty Holdings Ltd	ZAR	146,534	1,949,427	1,752,577	0.11
Mediclinic International Ltd	ZAR	102,510	860,574	864,318	0.05
MMI Holdings Ltd	ZAR	1,220,343	3,182,759	3,031,315	0.19
Mondi Ltd	ZAR	143,279	2,176,370	3,151,188	0.19
Mpact Ltd	ZAR	43,808	110,213	155,522	0.01
Mr Price Group Ltd	ZAR	63,264	746,678	1,305,648	0.08
MTN Group Ltd	ZAR	667,890	12,531,668	12,587,163	0.78
Murray & Roberts Holdings Ltd	ZAR	244,434	650,647	258,778	0.02
Naspers Ltd	ZAR	165,731	10,800,909	25,874,667	1.60
Netcare Ltd	ZAR	1,212,930	3,103,313	3,825,335	0.24
Omnia Holdings Ltd	ZAR	33,746	598,721	501,891	0.03
Rand Merchant Insurance Holdings Ltd	ZAR	350,156	747,528	1,225,196	0.07
Redefine Properties Ltd REIT	ZAR	1,984,150	1,896,814	1,669,022	0.10
Remgro Ltd	ZAR	41,506	563,870	875,207	0.05
Reunert Ltd	ZAR	38,519	329,029	210,402	0.01
RMB Holdings Ltd	ZAR	482,430	1,989,950	2,641,138	0.16
Sanlam Ltd	ZAR	497,908	2,151,332	2,721,362	0.17
Sappi Ltd	ZAR	130,487	597,455	463,884	0.03
Sasol Ltd	ZAR	234,085	10,790,347	8,678,565	0.54
Sasol Ltd—ADR	USD	52,911	2,439,444	1,960,882	0.12
Sibanye Gold Ltd	ZAR	630,428	1,098,240	1,013,858	0.06
Sibanye Gold Ltd—ADR	USD	21,475	188,929	138,514	0.01
SPAR Group Ltd	ZAR	64,640	789,962	1,010,041	0.06
Standard Bank Group Ltd	ZAR	501,052	7,050,898	6,611,893	0.41
Steinhoff International Holdings Ltd	ZAR	754,163	3,744,070	4,783,672	0.30
Sun International Ltd	ZAR	11,676	116,314	106,296	0.01
Super Group Ltd	ZAR	51,723	111,113	134,360	0.01
Telkom SA SOC Ltd	ZAR	83,071	410,678	438,907	0.03
Tiger Brands Ltd	ZAR	20,184	641,988	471,419	0.03
Tongaat Hulett Ltd	ZAR	25,956	379,189	278,042	0.02
Truworths International Ltd	ZAR	109,689	1,071,749	774,472	0.05
Vodacom Group Ltd	ZAR	262,303	3,202,402	2,997,378	0.18
Wilson Bayly Holmes-Ovcon Ltd	ZAR	23,871	358,672	194,701	0.01
Woolworths Holdings Ltd	ZAR	819,690	4,720,826	6,658,683	0.41
Total South Africa			110,572,095	124,298,452	7.69
Spain					
Cemex Latam Holdings SA	COP	277,038	1,936,040	1,359,826	0.08
Total Spain			1,936,040	1,359,826	0.08
Taiwan					
Advanced Semiconductor Engineering Inc	TWD	1,665,958	1,631,459	2,256,949	0.14
Asustek Computer Inc	TWD	149,920	1,356,093	1,460,110	0.09
AU Optronics Corp	TWD	7,067,000	3,366,548	3,126,434	0.19
Catcher Technology Co Ltd	TWD	268,000	2,467,474	3,352,769	0.21
Cathay Financial Holding Co Ltd	TWD	1,576,808	1,942,506	2,754,540	0.17
Chailease Holding Co Ltd	TWD	533,190	857,001	1,285,690	0.08
Chicony Electronics Co Ltd	TWD	839,769	2,242,885	2,253,573	0.14
Chin-Poon Industrial Co Ltd	TWD	477,000	525,415	726,604	0.04
China Airlines Ltd	TWD	3,400,000	1,687,097	1,449,059	0.09
China Bills Finance Corp	TWD	396,000	133,340	150,805	0.01
China Development Financial Holding Corp	TWD	3,079,000	1,064,200	1,167,554	0.07

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Taiwan - (Continued)					
China Steel Corp	TWD	829,745	785,304	662,892	0.04
China Synthetic Rubber Corp	TWD	127,500	135,362	133,680	0.01
ChipMOS TECHNOLOGIES INC	TWD	144,000	206,662	191,350	0.01
Chong Hong Construction Co Ltd	TWD	379,445	916,853	860,852	0.05
Chunghwa Telecom Co Ltd—ADR	USD	53,400	1,596,970	1,704,528	0.11
Compal Electronics Inc	TWD	3,530,000	2,923,946	2,688,587	0.17
CTBC Financial Holding Co Ltd	TWD	6,863,474	4,364,887	5,405,449	0.33
CTCI Corp	TWD	182,000	332,901	294,343	0.02
Delta Electronics Inc	TWD	416,000	1,452,426	2,130,256	0.13
E.Sun Financial Holding Co Ltd	TWD	6,355,646	3,231,365	4,243,346	0.26
Elite Material Co Ltd	TWD	328,000	578,489	638,895	0.04
Eternal Materials Co Ltd	TWD	305,510	308,720	323,288	0.02
Evergreen Marine Corp Taiwan Ltd	TWD	756,000	456,298	392,034	0.02
Far Eastern Department Stores Ltd	TWD	789,000	767,876	492,254	0.03
Farglory Land Development Co Ltd	TWD	218,605	405,069	228,492	0.01
First Financial Holding Co Ltd	TWD	1,132,869	628,605	693,942	0.04
Formosa Chemicals & Fibre Corp	TWD	567,580	1,683,079	1,364,937	0.08
Formosa Plastics Corp	TWD	269,440	757,140	633,987	0.04
Formosan Rubber Group Inc	TWD	1,353,000	1,358,437	1,273,871	0.08
Foxconn Technology Co Ltd	TWD	586,000	1,694,371	2,127,145	0.13
Fubon Financial Holding Co Ltd	TWD	4,286,525	5,367,056	8,530,121	0.53
Gigabyte Technology Co Ltd	TWD	453,500	601,680	460,048	0.03
Grand Pacific Petrochemical	TWD	560,000	355,969	358,457	0.02
Great Wall Enterprise Co Ltd	TWD	342,900	270,252	241,718	0.02
Highwealth Construction Corp	TWD	1,543,950	2,250,528	3,682,922	0.23
Hon Hai Precision Industry Co Ltd	TWD	6,234,244	14,984,473	19,599,140	1.21
Hua Nan Financial Holdings Co Ltd	TWD	468,242	274,747	269,371	0.02
Huang Hsiang Construction Corp	TWD	917,000	2,186,497	1,165,029	0.07
Hung Poo Real Estate Development Corp	TWD	107,000	93,083	83,576	0.01
Hung Sheng Construction Ltd	TWD	1,409,500	1,094,421	849,688	0.05
Innolux Corp	TWD	3,480,972	1,663,354	1,816,385	0.11
Inotera Memories Inc	TWD	491,000	442,422	391,470	0.02
Inventec Corp	TWD	1,992,000	1,543,187	1,378,379	0.09
ITEQ Corp	TWD	522,486	642,487	354,764	0.02
Jih Sun Financial Holdings Co Ltd	TWD	2,208,716	659,530	604,892	0.04
KEE TAI Properties Co Ltd	TWD	285,000	193,284	167,650	0.01
Kindom Construction Corp	TWD	493,000	547,325	338,738	0.02
King Yuan Electronics Co Ltd	TWD	914,500	669,383	798,774	0.05
King's Town Bank Co Ltd	TWD	1,726,500	1,618,407	1,499,626	0.09
Largan Precision Co Ltd	TWD	35,000	2,144,226	3,998,606	0.25
Lien Hwa Industrial Corp	TWD	592,000	391,406	415,395	0.03
Lite-On Technology Corp	TWD	2,204,041	3,401,077	2,585,888	0.16
MediaTek Inc	TWD	316,721	4,157,349	4,331,824	0.27
Mega Financial Holding Co Ltd	TWD	2,422,469	1,668,730	2,182,652	0.14
Merida Industry Co Ltd	TWD	308,180	858,756	1,997,634	0.12
Micro-Star International Co Ltd	TWD	538,000	429,205	544,024	0.03
Nan Ya Plastics Corp	TWD	746,280	1,856,515	1,751,144	0.11
Novatek Microelectronics Corp	TWD	545,000	2,786,301	2,631,869	0.16
Pegatron Corp	TWD	1,805,000	2,776,308	5,282,584	0.33
Pou Chen Corp	TWD	2,571,000	3,534,545	3,666,370	0.23
Powertech Technology Inc	TWD	689,000	1,438,372	1,491,685	0.09
President Chain Store Corp	TWD	207,000	1,196,149	1,455,833	0.09
Rechi Precision Co Ltd	TWD	575,340	595,161	551,947	0.03
Rich Development Co Ltd	TWD	898,286	414,256	343,541	0.02
Ruentex Development Co Ltd	TWD	267,427	493,147	422,967	0.03
Ruentex Industries Ltd	TWD	106,000	253,790	242,545	0.02
Shin Kong Financial Holding Co Ltd	TWD	2,911,787	880,855	888,980	0.06
Shining Building Business Co Ltd	TWD	2,052,405	1,400,093	961,197	0.06
Shinkong Synthetic Fibers Corp	TWD	1,097,000	365,416	355,540	0.02
Siliconware Precision Industries Co Ltd	TWD	823,000	928,495	1,260,327	0.08
SinoPac Financial Holdings Co Ltd	TWD	7,215,634	2,608,011	3,192,189	0.20
Syncmold Enterprise Corp	TWD	93,000	161,304	170,601	0.01
Taishin Financial Holding Co Ltd	TWD	10,404,510	3,932,400	4,333,175	0.27
Taiwan Cement Corp	TWD	3,753,000	5,690,566	4,737,699	0.29
Taiwan Semiconductor Manufacturing Co Ltd	TWD	10,468,000	29,741,315	47,667,407	2.95
Taiwan Semiconductor Manufacturing Co Ltd—ADR	USD	52,000	713,690	1,180,920	0.07
Taiwan Surface Mounting Technology Co Ltd	TWD	204,000	309,778	238,682	0.01
Teco Electric and Machinery Co Ltd	TWD	1,697,000	1,489,633	1,317,252	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Taiwan - (Continued)					
Transcend Information Inc	TWD	206,000	748,153	757,782	0.05
Uni-President Enterprises Corp	TWD	1,433,201	2,103,575	2,540,832	0.16
United Integrated Services Co Ltd	TWD	853,000	992,474	921,990	0.06
United Microelectronics Corp	TWD	3,344,000	1,602,270	1,414,354	0.09
Vanguard International Semiconductor Corp	TWD	1,660,000	2,047,102	2,657,765	0.16
Wan Hai Lines Ltd	TWD	706,000	702,686	560,599	0.03
Winbond Electronics Corp	TWD	981,000	300,056	256,899	0.02
Wisdom Marine Lines Co Ltd	TWD	338,000	416,250	418,467	0.03
Yageo Corp	TWD	536,361	91,702	841,364	0.05
Yuanta Financial Holding Co Ltd	TWD	1,849,005	982,603	1,000,774	0.06
Yungtay Engineering Co Ltd	TWD	93,000	277,661	178,739	0.01
Zhen Ding Technology Holding Ltd	TWD	406,000	983,168	1,421,122	0.09
Total Taiwan			165,181,412	202,230,127	12.51
Thailand					
Advanced Info Service PCL	THB	81,850	469,953	581,605	0.04
Airports of Thailand PCL	THB	263,500	1,427,985	2,363,858	0.15
Bangchak Petroleum PCL	THB	203,100	188,723	210,463	0.01
Bangkok Bank PCL	THB	62,300	231,097	328,327	0.02
Bangkok Bank PCL (Foreign)	THB	123,300	824,583	651,628	0.04
BEC World PCL	THB	998,350	1,430,409	1,108,440	0.07
Bumrungrad Hospital PCL	THB	190,000	748,816	1,051,946	0.07
Delta Electronics Thailand PCL	THB	1,309,100	2,205,809	3,507,677	0.22
Electricity Generating PCL	THB	101,450	356,502	461,061	0.03
Glow Energy PCL	THB	221,700	559,378	559,575	0.03
Hana Microelectronics PCL	THB	636,200	687,356	762,864	0.05
Indorama Ventures PCL	THB	274,400	216,232	225,447	0.01
Intouch Holdings PCL—NVDR	THB	372,400	880,020	860,008	0.05
Jasmine International PCL	THB	8,151,500	972,159	1,279,121	0.08
Kasikornbank PCL	THB	735,200	4,133,622	4,114,012	0.25
Kasikornbank PCL—NVDR	THB	176,800	1,241,045	989,332	0.06
Krung Thai Bank PCL	THB	1,815,300	1,461,047	919,058	0.06
Major Cineplex Group PCL	THB	858,700	876,661	858,052	0.05
PTT Exploration & Production PCL	THB	1,153,800	5,644,087	3,723,533	0.23
PTT Global Chemical PCL	THB	645,900	1,264,873	1,324,290	0.08
PTT PCL	THB	726,200	7,551,576	7,718,784	0.48
Quality Houses PCL	THB	9,590,817	1,077,546	715,574	0.04
Ratchaburi Electricity Generating Holding PCL	THB	199,700	355,859	338,495	0.02
Siam Commercial Bank PCL	THB	325,500	1,697,761	1,498,579	0.09
Supalai PCL	THB	1,711,300	1,202,695	952,538	0.06
Thai Beverage PCL	SGD	998,000	567,305	567,003	0.04
Thai Union Frozen Products PCL	THB	2,009,600	1,231,568	1,297,073	0.08
Thanachart Capital PCL	THB	280,300	338,198	275,939	0.02
Tisco Financial Group PCL	THB	140,500	195,211	191,352	0.01
TTW PCL	THB	691,100	255,442	231,216	0.01
Total Thailand			40,293,518	39,666,850	2.45
Turkey					
Aksa Akrilik Kimya Sanayii AS	TRY	132,197	529,202	540,335	0.03
Cimsa Cimento Sanayi VE Ticaret AS	TRY	16,200	97,579	92,822	0.01
Dogus Otomotiv Servis ve Ticaret AS	TRY	30,669	181,511	179,733	0.01
Emlak Konut Gayrimenkul Yatirim Ortakligi AS REIT	TRY	305,094	365,311	314,319	0.02
Enka Insaat ve Sanayi AS	TRY	946,041	2,361,972	1,800,974	0.11
Eregli Demir ve Celik Fabrikalari TAS	TRY	2,060,111	3,286,384	3,337,395	0.21
Haci Omer Sabanci Holding AS	TRY	267,178	944,110	1,007,278	0.06
Koza Altin Isletmeleri AS	TRY	150,916	1,565,619	1,597,039	0.10
Koza Anadolu Metal Madencilik Isletmeleri AS	TRY	701,917	1,158,580	717,899	0.04
TAV Havalimanlari Holding AS	TRY	454,110	3,136,528	3,856,291	0.24
Tofas Turk Otomobil Fabrikasi AS	TRY	152,296	1,007,380	1,040,320	0.06
Turk Hava Yollari AO	TRY	1,188,641	4,310,292	3,904,457	0.24
Turk Telekomunikasyon AS	TRY	407,999	1,134,442	1,073,682	0.07
Turk Traktor ve Ziraat Makineleri AS	TRY	50,917	1,349,364	1,311,412	0.08
Turkiye Garanti Bankasi AS	TRY	252,626	1,211,531	788,336	0.05
Turkiye Halk Bankasi AS	TRY	508,704	3,463,166	2,345,089	0.15

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA ENHANCED EMERGING MARKETS EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Turkey - (Continued)					
Türkiye İs Bankası	TRY	328,584	1,127,925	691,756	0.04
Türkiye Sınai Kalkınma Bankası AS	TRY	768,011	545,765	487,353	0.03
Yapı ve Kredi Bankası AS	TRY	79,078	224,065	116,300	0.01
Total Turkey			28,000,726	25,202,790	1.56
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	872,824	2,018,714	1,827,418	0.11
Air Arabia PJSC	AED	3,045,310	1,284,245	1,343,172	0.08
Al Waha Capital PJSC	AED	503,207	376,693	337,029	0.02
Dubai Islamic Bank PJSC	AED	218,008	377,213	405,988	0.03
Emaar Properties PJSC	AED	1,578,915	4,299,713	3,387,427	0.21
First Gulf Bank PJSC	AED	844,896	3,558,575	3,496,486	0.22
National Bank of Abu Dhabi PJSC	AED	163,574	642,361	489,883	0.03
Total United Arab Emirates			12,557,514	11,287,403	0.70
Total Common and Preferred Stocks			1,580,106,208	1,598,448,701	98.87
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,580,106,208	1,598,448,701	98.87
Other transferable securities					
Common and Preferred Stocks - 0.00%					
China					
China Lumena New Materials Corp*	HKD	2,195,700	834,710	0.00	0.00
Real Gold Mining Ltd*	HKD	1,256,500	2,040,033	0.00	0.00
Trony Solar Holdings Co Ltd*	HKD	639,000	327,207	0.00	0.00
Total China			3,201,950	0.00	0.00
Hong Kong					
China Metal Recycling Holdings Ltd*	HKD	1,608,600	1,626,967	0.00	0.00
Total Hong Kong			1,626,967	0.00	0.00
Mexico					
Corp GEO SAB de CV*	MXN	121,800	355,736	0.00	0.00
Urbi Desarrollos Urbanos SAB de CV*	MXN	2,335,050	353,004	0.00	0.00
Total Mexico			708,740	0.00	0.00
Total Common and Preferred Stocks			5,537,657	0.00	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA ENHANCED EMERGING MARKETS EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Warrants - 0.01%					
Thailand					
Jasmine International PCL	THB	3,995,833	—	118,306	0.01
Total Warrants			—	118,306	0.01
Total Other transferable securities			5,537,657	118,306	0.01
TOTAL INVESTMENTS			1,585,643,865	1,598,567,007	98.88

Derivatives

Futures Contracts - 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI EMERGING MARKET MINI FUTURE, due 18/09/2015	USD	140	6,715,800	(62,908)	(0.00)
Total Unrealised Loss on Futures Contracts			6,715,800	(62,908)	(0.00)
Total Futures Contracts			6,715,800	(62,908)	(0.00)
Other Net Assets/(Liabilities)				18,133,421	1.12
TOTAL NET ASSETS				1,616,637,520	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 940,681 held as cash at Goldman Sachs & Co.

*The Board of Directors decided to price that security at 0.00.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.47%					
Australia					
AGL Energy Ltd	AUD	20,213	265,386	241,580	0.09
Coca-Cola Amatil Ltd	AUD	89,168	691,939	627,091	0.24
Federation Centres REIT	AUD	159,033	345,420	356,919	0.14
GPT Group REIT	AUD	165,502	575,584	544,437	0.21
Harvey Norman Holdings Ltd	AUD	109,649	337,943	380,086	0.14
Ramsay Health Care Ltd	AUD	20,876	791,576	986,304	0.38
Stockland REIT	AUD	87,338	317,670	275,225	0.10
Telstra Corp Ltd	AUD	49,801	212,415	235,021	0.09
Total Australia			3,537,933	3,646,663	1.39
Belgium					
Colruyt SA	EUR	6,545	292,443	292,901	0.11
Total Belgium			292,443	292,901	0.11
Bermuda					
RenaissanceRe Holdings Ltd	USD	4,177	360,737	424,007	0.16
Total Bermuda			360,737	424,007	0.16
Canada					
BCE Inc	CAD	58,799	3,020,397	2,498,999	0.95
Canadian Tire Corp Ltd	CAD	8,787	847,334	940,180	0.36
Canadian Utilities Ltd	CAD	14,820	507,071	426,990	0.16
Dollarama Inc	CAD	50,112	2,115,872	3,038,550	1.16
Empire Co Ltd	CAD	5,887	377,962	414,818	0.16
Fortis Inc	CAD	75,141	2,354,536	2,111,375	0.80
George Weston Ltd	CAD	8,070	626,353	634,184	0.24
Loblaws Cos Ltd	CAD	7,040	293,433	355,708	0.14
Metro Inc	CAD	95,282	2,082,972	2,558,254	0.97
RioCan REIT	CAD	31,650	796,134	678,658	0.26
Rogers Communications Inc	CAD	3,911	160,329	138,778	0.05
Saputo Inc	CAD	21,400	569,192	517,837	0.20
Shaw Communications Inc	CAD	6,070	147,803	132,247	0.05
TELUS Corp	CAD	79,455	2,612,832	2,738,555	1.04
Total Canada			16,512,220	17,185,133	6.54
Denmark					
Coloplast A/S	DKK	30,851	1,901,058	2,023,311	0.77
TDC A/S	DKK	19,757	156,475	144,799	0.06
William Demant Holding A/S	DKK	6,625	549,766	505,140	0.19
Total Denmark			2,607,299	2,673,250	1.02
France					
Aéroports de Paris	EUR	1,335	167,100	150,754	0.06
Dassault Systemes	EUR	12,956	838,215	941,488	0.36
Essilor International SA	EUR	1,881	207,528	224,251	0.08
Klepierre REIT	EUR	9,385	392,414	412,572	0.16
Pernod Ricard SA	EUR	1,814	216,040	209,392	0.08
Remy Cointreau SA	EUR	1,930	145,042	139,024	0.05
Total France			1,966,339	2,077,481	0.79
Germany					
Fresenius Medical Care AG & Co KGaA	EUR	13,518	993,339	1,115,172	0.42
Fresenius SE & Co KGaA	EUR	5,165	231,845	331,191	0.13
Henkel AG & Co KGaA—Preferred Stock	EUR	1,159	130,533	129,911	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL MANAGED VOLATILITY EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
Merck KGaA	EUR	1,303	143,002	129,762	0.05
Total Germany			1,498,719	1,706,036	0.65
Hong Kong					
Bank of East Asia Ltd	HKD	30,016	121,301	131,253	0.05
Cheung Kong Infrastructure Holdings Ltd	HKD	135,000	979,865	1,048,300	0.40
CLP Holdings Ltd	HKD	316,466	2,696,984	2,690,097	1.02
HKT Trust & HKT Ltd	HKD	731,000	824,057	859,939	0.33
Hong Kong & China Gas Co Ltd	HKD	1,381,436	2,699,611	2,897,388	1.10
Kerry Properties Ltd	HKD	35,500	129,917	139,206	0.05
Li & Fung Ltd	HKD	356,000	375,306	282,410	0.11
Link REIT	HKD	121,271	619,065	710,180	0.27
MTR Corp Ltd	HKD	90,500	344,469	421,416	0.16
PCCW Ltd	HKD	253,242	133,489	151,242	0.06
Power Assets Holdings Ltd	HKD	211,079	1,868,877	1,924,952	0.73
Total Hong Kong			10,792,941	11,256,383	4.28
Ireland					
Medtronic PLC	USD	7,593	408,531	562,641	0.21
Total Ireland			408,531	562,641	0.21
Israel					
Bank Hapoalim BM	ILS	256,573	1,295,470	1,382,709	0.53
Bank Leumi Le-Israel BM	ILS	312,321	1,194,047	1,321,345	0.50
Bezeq The Israeli Telecommunication Corp Ltd	ILS	708,201	1,254,657	1,207,118	0.46
Delek Group Ltd	ILS	1,015	341,494	299,463	0.11
Israel Chemicals Ltd	ILS	37,321	262,970	260,883	0.10
Israel Corp Ltd	ILS	449	157,386	158,419	0.06
Mizrahi Tefahot Bank Ltd	ILS	47,118	495,488	584,666	0.22
NICE-Systems Ltd	ILS	12,950	607,931	823,879	0.31
Teva Pharmaceutical Industries Ltd	ILS	40,781	2,001,340	2,412,872	0.92
Total Israel			7,610,783	8,451,354	3.21
Japan					
Alfresa Holdings Corp	JPY	67,800	820,783	1,056,076	0.40
Benesse Holdings Inc	JPY	46,838	1,616,349	1,175,113	0.45
Eisai Co Ltd	JPY	42,500	1,857,387	2,853,594	1.09
Hisamitsu Pharmaceutical Co Inc	JPY	12,124	483,156	471,128	0.18
Japan Retail Fund Investment Corp REIT	JPY	107	225,635	214,149	0.08
Kirin Holdings Co Ltd	JPY	9,400	119,285	129,517	0.05
Kobe Steel Ltd	JPY	385,000	648,342	648,143	0.25
Lawson Inc	JPY	21,802	1,438,809	1,493,080	0.57
Maruichi Steel Tube Ltd	JPY	15,800	344,276	392,530	0.15
McDonald's Holdings Co Japan Ltd	JPY	86,158	2,162,225	1,820,115	0.69
MEIJI Holdings Co Ltd	JPY	1,500	101,885	193,683	0.07
Miraca Holdings Inc	JPY	28,358	1,254,561	1,418,305	0.54
Mitsubishi Tanabe Pharma Corp	JPY	50,300	732,738	754,305	0.29
Nippon Prologis REIT Inc	JPY	71	144,333	130,784	0.05
Nisshin Seifun Group Inc	JPY	18,600	189,554	247,463	0.09
Nissin Foods Holdings Co Ltd	JPY	37,467	1,669,685	1,644,243	0.63
NTT DOCOMO Inc	JPY	46,000	785,865	881,167	0.34
Oracle Corp Japan	JPY	30,506	1,243,879	1,276,433	0.49
Park24 Co Ltd	JPY	36,400	601,459	623,796	0.24
Sankyo Co Ltd	JPY	11,300	391,285	400,323	0.15
Sanrio Co Ltd	JPY	7,900	219,229	214,665	0.08
Shimamura Co Ltd	JPY	5,400	556,492	567,515	0.22
Suzuken Co Ltd	JPY	8,600	223,704	275,504	0.10
Taisho Pharmaceutical Holdings Co Ltd	JPY	2,600	189,181	175,720	0.07
Takeda Pharmaceutical Co Ltd	JPY	59,177	2,714,118	2,858,622	1.09
Toho Co Ltd	JPY	64,687	1,339,245	1,609,708	0.61

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL MANAGED VOLATILITY EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Toyo Suisan Kaisha Ltd	JPY	10,400	301,047	379,488	0.14
Unicharm Corp	JPY	114,300	2,428,922	2,717,737	1.03
USS Co Ltd	JPY	170,746	2,297,838	3,083,796	1.17
Yamazaki Baking Co Ltd	JPY	29,000	365,916	483,235	0.18
Total Japan			27,467,183	30,189,937	11.49
New Zealand					
Auckland International Airport Ltd	NZD	232,831	728,531	777,083	0.30
Ryman Healthcare Ltd	NZD	99,458	672,912	532,726	0.20
Spark New Zealand Ltd	NZD	1,026,265	2,359,486	1,939,906	0.74
Total New Zealand			3,760,929	3,249,715	1.24
Norway					
Orkla ASA	NOK	16,962	141,817	133,023	0.05
Total Norway			141,817	133,023	0.05
Singapore					
Ascendas REIT	SGD	336,121	606,283	614,079	0.23
CapitaMall Trust REIT	SGD	625,600	967,152	998,916	0.38
Sembcorp Industries Ltd	SGD	248,000	936,228	716,465	0.27
Singapore Airlines Ltd	SGD	171,800	1,439,800	1,369,041	0.52
Singapore Press Holdings Ltd	SGD	750,844	2,396,404	2,275,116	0.87
StarHub Ltd	SGD	793,491	2,369,551	2,327,731	0.89
Suntec REIT	SGD	368,000	487,758	471,444	0.18
Wilmar International Ltd	SGD	167,000	407,510	406,803	0.15
Total Singapore			9,610,686	9,179,595	3.49
Switzerland					
Barry Callebaut AG	CHF	768	782,742	875,202	0.33
Chocoladefabriken Lindt & Sprungli AG	CHF	372	1,589,059	1,967,972	0.75
Chocoladefabriken Lindt & Sprungli AG	CHF	6	347,514	375,454	0.14
Coca-Cola HBC AG	GBP	37,034	839,108	796,770	0.30
Nestle SA	CHF	29,675	2,043,854	2,143,344	0.82
Novartis AG	CHF	26,183	2,011,279	2,581,738	0.98
Partners Group Holding AG	CHF	4,136	1,000,752	1,236,972	0.47
Sonova Holding AG	CHF	5,032	756,338	680,589	0.26
Swiss Prime Site AG	CHF	24,345	1,805,888	1,848,245	0.70
Swisscom AG	CHF	4,991	2,522,950	2,798,442	1.07
Total Switzerland			13,699,484	15,304,728	5.82
United Kingdom					
British American Tobacco PLC	GBP	5,150	273,657	276,595	0.10
Centrica PLC	GBP	221,727	1,040,429	919,897	0.35
GlaxoSmithKline PLC	GBP	50,108	1,157,302	1,042,194	0.40
Imperial Tobacco Group PLC	GBP	27,186	1,134,093	1,311,309	0.50
Inmarsat PLC	GBP	59,618	732,838	858,384	0.33
National Grid PLC	GBP	174,415	2,197,356	2,241,600	0.85
Next PLC	GBP	22,328	1,930,188	2,616,087	0.99
Reed Elsevier PLC	GBP	19,430	241,903	316,271	0.12
Severn Trent PLC	GBP	4,010	113,277	131,239	0.05
Smith & Nephew PLC	GBP	40,321	595,681	681,054	0.26
SSE PLC	GBP	34,750	888,401	839,445	0.32
Tate & Lyle PLC	GBP	56,668	520,225	462,988	0.18

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
United Utilities Group PLC	GBP	91,740	1,150,491	1,286,974	0.49
Total United Kingdom			11,975,841	12,984,037	4.94
United States					
Abbott Laboratories	USD	29,872	1,108,801	1,466,118	0.56
Alliant Energy Corp	USD	42,206	2,301,343	2,436,130	0.93
Altria Group Inc	USD	60,849	2,433,414	2,976,125	1.13
Ameren Corp	USD	51,619	1,961,621	1,945,004	0.74
American Electric Power Co Inc	USD	28,284	1,415,028	1,498,203	0.57
American Water Works Co Inc	USD	35,499	1,588,665	1,726,316	0.66
AmerisourceBergen Corp	USD	14,183	988,961	1,508,220	0.57
AT&T Inc	USD	71,976	2,435,767	2,556,588	0.97
Automatic Data Processing Inc	USD	27,179	1,834,666	2,180,571	0.83
Baxter International Inc	USD	4,942	317,438	345,594	0.13
Becton Dickinson and Co	USD	22,193	2,460,988	3,143,638	1.20
Brown-Forman Corp	USD	2,605	247,786	260,969	0.10
Campbell Soup Co	USD	18,796	741,920	895,629	0.34
Cardinal Health Inc	USD	29,977	1,991,493	2,507,576	0.95
CenturyLink Inc	USD	15,670	609,625	460,385	0.18
Chubb Corp	USD	2,993	242,264	284,754	0.11
Church & Dwight Co Inc	USD	37,641	2,477,259	3,053,814	1.16
Clorox Co	USD	27,836	2,510,914	2,895,501	1.10
CMS Energy Corp	USD	34,370	996,966	1,094,341	0.42
Coca-Cola Co	USD	22,648	887,857	888,481	0.34
Colgate-Palmolive Co	USD	38,093	2,299,827	2,491,663	0.95
Communications Sales & Leasing REIT	USD	5,101	187,052	126,097	0.05
ConAgra Foods Inc	USD	5,308	159,135	232,066	0.09
Consolidated Edison Inc	USD	28,177	1,708,112	1,630,885	0.62
Cooper Cos Inc	USD	5,000	938,499	889,850	0.34
Costco Wholesale Corp	USD	1,929	230,884	260,531	0.10
CR Bard Inc	USD	16,413	2,242,144	2,801,699	1.07
Crown Castle International Corp REIT	USD	9,854	702,964	791,276	0.30
CVS Health Corp	USD	4,284	283,971	449,306	0.17
DaVita HealthCare Partners Inc	USD	38,935	2,504,796	3,094,164	1.18
DENTSPLY International Inc	USD	26,790	1,280,427	1,381,025	0.53
Dollar Tree Inc	USD	7,668	475,378	605,695	0.23
Dominion Resources Inc	USD	35,498	2,256,604	2,373,751	0.90
Dr Pepper Snapple Group Inc	USD	14,008	822,684	1,021,183	0.39
DTE Energy Co	USD	37,155	2,649,672	2,773,249	1.05
Duke Energy Corp	USD	38,146	2,770,661	2,693,871	1.02
Energizer Holdings Inc	USD	5,900	742,940	776,145	0.30
Entergy Corp	USD	22,199	1,658,555	1,565,030	0.60
Envision Healthcare Holdings Inc	USD	33,000	1,286,368	1,302,840	0.50
Expeditors International of Washington Inc	USD	38,000	1,840,868	1,751,990	0.67
Federal Realty Investment Trust REIT	USD	19,916	2,419,980	2,551,040	0.97
General Mills Inc	USD	53,940	2,610,665	3,005,537	1.14
Henry Schein Inc	USD	18,486	2,043,961	2,627,230	1.00
Hershey Co	USD	25,171	2,166,410	2,235,940	0.85
Hormel Foods Corp	USD	29,757	1,261,632	1,677,402	0.64
JM Smucker Co	USD	16,524	1,567,348	1,791,367	0.68
Johnson & Johnson	USD	25,393	2,206,004	2,474,802	0.94
Kellogg Co	USD	33,227	2,054,028	2,083,333	0.79
Kimberly-Clark Corp	USD	23,166	2,207,261	2,454,901	0.93
Kroger Co	USD	1,786	105,776	129,503	0.05
Laboratory Corp of America Holdings	USD	25,118	2,639,562	3,044,804	1.16
Liberty Interactive Corp QVC Group	USD	51,609	1,125,988	1,432,150	0.54
Macerich Co REIT	USD	4,800	390,637	358,080	0.14
Mattel Inc	USD	6,313	201,846	162,181	0.06
McCormick & Co Inc	USD	38,551	2,620,868	3,120,703	1.19
McDonald's Corp	USD	8,779	807,892	834,620	0.32
McKesson Corp	USD	7,370	1,175,494	1,656,850	0.63
MDU Resources Group Inc	USD	24,720	599,565	482,782	0.18
Merck & Co Inc	USD	5,188	256,852	295,353	0.11
New York Community Bancorp Inc	USD	50,700	937,441	931,866	0.35
NextEra Energy Inc	USD	10,991	922,265	1,077,448	0.41
Nordstrom Inc	USD	9,000	679,856	670,500	0.25

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA GLOBAL MANAGED VOLATILITY EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
OGE Energy Corp	USD	24,400	897,336	697,108	0.27
Patterson Cos Inc	USD	56,254	2,399,983	2,736,757	1.04
People's United Financial Inc	USD	126,359	1,860,021	2,048,279	0.78
PepsiCo Inc	USD	15,969	1,336,132	1,490,546	0.57
Pfizer Inc	USD	9,799	263,344	328,560	0.12
PG&E Corp	USD	6,065	285,153	297,792	0.11
Philip Morris International Inc	USD	27,291	2,321,862	2,187,919	0.83
Pinnacle West Capital Corp	USD	46,465	2,667,066	2,643,394	1.01
Plum Creek Timber Co Inc REIT	USD	48,227	2,017,328	1,956,569	0.74
PPL Corp	USD	48,847	1,460,910	1,439,521	0.55
Procter & Gamble Co	USD	31,809	2,495,072	2,488,736	0.95
Quest Diagnostics Inc	USD	15,815	1,010,153	1,146,904	0.44
Republic Services Inc	USD	32,270	1,260,449	1,264,016	0.48
Reynolds American Inc	USD	35,195	1,915,725	2,627,659	1.00
SBA Communications Corp	USD	22,730	2,009,893	2,613,268	0.99
SCANA Corp	USD	44,690	2,302,857	2,263,549	0.86
Sempra Energy	USD	12,478	1,070,427	1,234,573	0.47
Southern Co	USD	40,927	1,863,118	1,714,841	0.65
Stericycle Inc	USD	14,009	1,718,470	1,875,945	0.71
Stryker Corp	USD	3,309	242,046	316,241	0.12
Synopsys Inc	USD	42,164	1,699,021	2,135,607	0.81
Sysco Corp	USD	32,791	1,136,575	1,183,755	0.45
Torchmark Corp	USD	12,000	704,078	698,640	0.27
Verizon Communications Inc	USD	42,454	1,928,297	1,978,781	0.75
WEC Energy Group Inc	USD	59,784	2,630,477	2,688,486	1.02
Xcel Energy Inc	USD	57,611	1,766,954	1,853,922	0.71
Total United States			128,858,395	142,146,033	54.08
Total Common and Preferred Stocks			241,102,280	261,462,917	99.47
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			241,102,280	261,462,917	99.47
TOTAL INVESTMENTS			241,102,280	261,462,917	99.47
Other Net Assets/(Liabilities)				1,380,009	0.53
TOTAL NET ASSETS				262,842,926	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.40%					
Austria					
ANDRITZ AG	EUR	8,923	401,487	443,027	0.42
OMV AG	EUR	7,568	214,466	186,778	0.18
Total Austria			615,953	629,805	0.60
Belgium					
Colruyt SA	EUR	52,822	2,066,653	2,121,595	2.01
Groupe Bruxelles Lambert SA	EUR	7,104	512,528	512,909	0.49
Proximus	EUR	51,597	1,153,844	1,634,077	1.55
UCB SA	EUR	4,494	161,984	289,369	0.27
Umicore SA	EUR	12,596	423,801	535,708	0.51
Total Belgium			4,318,810	5,093,658	4.83
Denmark					
DSV A/S	DKK	43,216	976,345	1,255,945	1.19
TDC A/S	DKK	148,017	914,211	973,631	0.92
Tryg A/S	DKK	19,533	274,528	365,267	0.35
William Demant Holding A/S	DKK	30,338	1,974,859	2,076,106	1.97
Total Denmark			4,139,943	4,670,949	4.43
Finland					
Elisa OYJ	EUR	14,758	365,312	419,570	0.40
Total Finland			365,312	419,570	0.40
France					
Aeroports de Paris	EUR	21,298	1,749,495	2,158,552	2.05
Atos SE	EUR	26,637	1,557,233	1,784,146	1.69
Bureau Veritas SA	EUR	18,838	400,819	389,193	0.37
Dassault Systemes	EUR	40,299	2,005,421	2,628,301	2.49
Eutelsat Communications SA	EUR	10,218	257,793	295,811	0.28
Fonciere Des Regions REIT	EUR	9,633	630,424	734,227	0.70
Gecina SA REIT	EUR	6,780	889,047	749,529	0.71
ICADE REIT	EUR	21,533	1,571,922	1,379,404	1.31
L'Oreal SA	EUR	14,850	2,024,234	2,376,000	2.25
Remy Cointreau SA	EUR	4,503	288,504	291,119	0.28
SCOR SE	EUR	63,431	1,543,427	2,007,274	1.90
Societe BIC SA	EUR	2,988	308,406	427,284	0.40
Sodexo SA	EUR	23,963	1,755,577	2,041,169	1.93
Total France			14,982,302	17,262,009	16.36
Germany					
Axel Springer SE	EUR	40,635	1,622,424	1,913,502	1.82
Beiersdorf AG	EUR	27,969	1,648,321	2,101,591	1.99
Brenntag AG	EUR	1,176	49,509	60,482	0.06
Fraport AG Frankfurt Airport Services Worldwide	EUR	39,207	1,950,835	2,208,922	2.10
Fresenius Medical Care AG & Co KGaA	EUR	18,414	998,754	1,363,372	1.29
Fresenius SE & Co KGaA	EUR	20,767	681,046	1,195,141	1.13
Henkel AG & Co KGaA	EUR	8,006	394,756	684,433	0.65
MAN SE	EUR	24,012	2,222,128	2,218,469	2.10
Telefonica Deutschland Holding AG	EUR	293,711	1,042,834	1,518,486	1.44

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EUROPE MANAGED VOLATILITY EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
United Internet AG	EUR	6,940	173,009	276,732	0.26
Total Germany			10,783,616	13,541,130	12.84
Ireland					
Kerry Group PLC	EUR	36,214	1,599,332	2,407,869	2.28
Total Ireland			1,599,332	2,407,869	2.28
Italy					
Enel Green Power SpA	EUR	125,821	234,667	220,564	0.21
Snam SpA	EUR	123,307	449,733	526,275	0.50
Terna Rete Elettrica Nazionale SpA	EUR	354,059	1,493,167	1,403,490	1.33
Total Italy			2,177,567	2,150,329	2.04
Luxembourg					
Millicom International Cellular SA—SDR	SEK	10,612	702,785	701,913	0.67
Total Luxembourg			702,785	701,913	0.67
Netherlands					
Heineken Holding NV	EUR	11,404	544,554	717,882	0.68
Koninklijke KPN NV	EUR	138,621	418,757	475,470	0.45
Koninklijke Vopak NV	EUR	36,278	1,600,070	1,642,124	1.56
QIAGEN NV	EUR	108,411	1,668,161	2,388,836	2.26
Total Netherlands			4,231,542	5,224,312	4.95
Portugal					
EDP - Energias de Portugal SA	EUR	47,983	128,236	163,382	0.15
Total Portugal			128,236	163,382	0.15
Spain					
Amadeus IT Holding SA	EUR	21,168	538,632	756,862	0.72
Iberdrola SA	EUR	26,898	146,976	162,517	0.15
Zardoya Otis SA	EUR	152,592	1,548,882	1,490,824	1.41
Zardoya Otis SA - Rights	EUR	151,097	1,788	59,079	0.06
Total Spain			2,236,278	2,469,282	2.34
Sweden					
Hennes & Mauritz AB	SEK	13,785	434,331	475,948	0.45
Svenska Cellulosa AB SCA	SEK	2,766	49,798	63,068	0.06
TeliaSonera AB	SEK	88,568	472,925	467,601	0.44
Total Sweden			957,054	1,006,617	0.95
Switzerland					
Barry Callebaut AG	CHF	2,451	1,969,099	2,506,844	2.38
Chocoladefabriken Lindt & Sprungli AG	CHF	464	1,297,063	2,203,083	2.09
Chocoladefabriken Lindt & Sprungli AG	CHF	37	1,362,938	2,077,990	1.97
Coca-Cola HBC AG	GBP	36,389	683,022	702,650	0.67
EMS-Chemie Holding AG	CHF	1,245	411,347	472,281	0.45
Kuehne + Nagel International AG	CHF	18,755	1,761,322	2,235,235	2.12
Nestle SA	CHF	2,003	104,942	129,843	0.12
Novartis AG	CHF	1,798	112,476	159,118	0.15
Pargesa Holding SA	CHF	18,276	1,117,124	1,103,993	1.05
Partners Group Holding AG	CHF	2,681	718,686	719,636	0.68

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Switzerland - (Continued)					
Sonova Holding AG	CHF	16,547	1,690,238	2,008,633	1.90
Sulzer AG	CHF	1,807	182,256	166,856	0.16
Swiss Prime Site AG	CHF	31,660	1,833,836	2,157,236	2.04
Swisscom AG	CHF	4,413	1,619,434	2,220,749	2.10
Total Switzerland			14,863,783	18,864,147	17.88
United Kingdom					
Admiral Group PLC	GBP	42,490	688,744	831,852	0.79
Bunzl PLC	GBP	26,814	403,755	657,801	0.62
Centrica PLC	GBP	303,316	1,189,868	1,129,414	1.07
Cobham PLC	GBP	357,654	1,413,260	1,327,705	1.26
Compass Group PLC	GBP	67,107	565,901	997,422	0.94
Croda International PLC	GBP	12,328	499,058	478,877	0.45
Direct Line Insurance Group PLC	GBP	129,267	640,750	612,705	0.58
GlaxoSmithKline PLC	GBP	48,366	871,262	902,856	0.86
Hammerson PLC REIT	GBP	118,725	768,659	1,031,462	0.98
Inmarsat PLC	GBP	204,573	1,895,171	2,643,562	2.51
Intu Properties PLC REIT	GBP	205,536	838,063	892,395	0.85
Land Securities Group PLC REIT	GBP	8,983	98,481	152,662	0.14
Merlin Entertainments PLC	GBP	126,584	739,580	763,117	0.72
National Grid PLC	GBP	151,016	1,313,256	1,741,944	1.65
Next PLC	GBP	10,797	521,405	1,135,383	1.08
Reckitt Benckiser Group PLC	GBP	22,290	1,219,699	1,726,661	1.64
Royal Mail PLC	GBP	25,372	187,693	184,257	0.17
Sage Group PLC	GBP	385,866	1,684,778	2,791,343	2.65
Segro PLC REIT	GBP	418,207	1,596,414	2,395,445	2.27
Severn Trent PLC	GBP	77,745	1,938,192	2,283,639	2.16
Smith & Nephew PLC	GBP	121,847	1,253,136	1,847,149	1.75
Sports Direct International PLC	GBP	20,723	198,386	210,166	0.20
SSE PLC	GBP	92,187	1,636,576	1,998,682	1.89
Tate & Lyle PLC	GBP	8,080	70,597	59,249	0.06
United Utilities Group PLC	GBP	116,409	1,107,783	1,465,664	1.39
Total United Kingdom			23,340,467	30,261,412	28.68
Total Common and Preferred Stocks			85,442,980	104,866,384	99.40
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			85,442,980	104,866,384	99.40
TOTAL INVESTMENTS			85,442,980	104,866,384	99.40
Other Net Assets/(Liabilities)				633,687	0.60
TOTAL NET ASSETS				105,500,071	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA SECTORAL HEALTHCARE EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 93.86%					
China					
Sihuan Pharmaceutical Holdings Group Ltd	HKD	2,949,922	1,936,108	1,678,049	1.56
Total China			1,936,108	1,678,049	1.56
Denmark					
Novo Nordisk A/S	DKK	56,003	2,059,157	3,049,706	2.84
Total Denmark			2,059,157	3,049,706	2.84
France					
Innate Pharma SA	EUR	61,961	634,162	907,145	0.85
Total France			634,162	907,145	0.85
India					
Lupin Ltd	INR	38,283	560,970	1,133,851	1.06
Total India			560,970	1,133,851	1.06
Ireland					
Medtronic PLC	USD	57,320	3,872,278	4,247,412	3.95
Shire PLC—ADR	USD	14,529	2,826,794	3,508,608	3.27
Total Ireland			6,699,072	7,756,020	7.22
Israel					
Teva Pharmaceutical Industries Ltd—ADR	USD	42,523	2,222,193	2,513,109	2.34
Total Israel			2,222,193	2,513,109	2.34
Japan					
Sawai Pharmaceutical Co Ltd	JPY	18,415	1,008,090	1,073,011	1.00
Total Japan			1,008,090	1,073,011	1.00
South Africa					
Aspen Pharmacare Holdings Ltd	ZAR	89,151	2,126,883	2,644,177	2.46
Total South Africa			2,126,883	2,644,177	2.46
Switzerland					
Novartis AG	CHF	85,284	6,811,423	8,409,310	7.83
Roche Holding AG	CHF	30,077	7,125,131	8,432,052	7.86
Total Switzerland			13,936,554	16,841,362	15.69
United Kingdom					
Vectura Group PLC	GBP	463,875	839,447	1,308,788	1.22
Total United Kingdom			839,447	1,308,788	1.22
United States					
Abbott Laboratories	USD	65,624	3,052,221	3,220,826	3.00
Alder Biopharmaceuticals Inc	USD	23,868	705,931	1,264,288	1.18
Alexion Pharmaceuticals Inc	USD	15,301	2,566,588	2,765,962	2.58
Align Technology Inc	USD	59,326	2,823,075	3,720,333	3.47
Allergan PLC	USD	15,988	4,519,954	4,851,718	4.52
Amicus Therapeutics Inc	USD	86,298	606,876	1,221,117	1.14

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA SECTORAL HEALTHCARE EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Biogen Inc	USD	13,581	4,360,783	5,485,909	5.11
BioMarin Pharmaceutical Inc	USD	15,724	1,200,191	2,150,729	2.00
Cigna Corp	USD	15,222	1,683,616	2,465,964	2.30
DexCom Inc	USD	52,875	1,826,120	4,228,943	3.94
Edwards Lifesciences Corp	USD	18,826	2,593,335	2,681,387	2.50
HCA Holdings Inc	USD	26,308	1,856,790	2,386,662	2.22
HeartWare International Inc	USD	21,244	1,696,656	1,544,226	1.44
Incyte Corp	USD	9,783	556,437	1,019,486	0.95
Intuitive Surgical Inc	USD	4,363	1,833,828	2,113,874	1.97
Merck & Co Inc	USD	74,242	4,449,122	4,226,597	3.94
Mylan NV	USD	36,541	1,836,411	2,479,672	2.31
NxStage Medical Inc	USD	138,752	2,003,213	1,982,072	1.85
OncoMed Pharmaceuticals Inc	USD	44,153	931,246	993,443	0.92
Pfizer Inc	USD	224,840	7,087,568	7,538,885	7.02
Sagent Pharmaceuticals Inc	USD	46,839	1,118,778	1,138,656	1.06
Tetraphase Pharmaceuticals Inc	USD	25,240	993,880	1,197,386	1.11
Universal Health Services Inc	USD	8,262	864,432	1,174,030	1.09
Total United States			51,167,051	61,852,165	57.62
Total Common and Preferred Stocks			83,189,687	100,757,383	93.86
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			83,189,687	100,757,383	93.86
Mutual Fund					
Luxembourg					
Variopartner SICAV - Sectoral Emerging Markets Healthcare Fund	USD	222,800	2,514,364	2,495,360	2.32
Total Mutual Fund			2,514,364	2,495,360	2.32
TOTAL INVESTMENTS			85,704,051	103,252,743	96.18
Other Net Assets/(Liabilities)				4,102,140	3.82
TOTAL NET ASSETS				107,354,883	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORE TREASURY BOND INDEX FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.25%					
France					
France Government Bond OAT, 5.000%, 25/10/16	EUR	6,750,000	7,068,334	7,210,418	0.99
France Government Bond OAT, 0.250%, 25/11/16	EUR	3,650,000	3,663,230	3,671,791	0.50
France Government Bond OAT, 3.750%, 25/04/17	EUR	8,400,000	8,720,369	8,999,004	1.23
France Government Bond OAT, 4.250%, 25/10/17	EUR	7,800,000	8,279,272	8,591,778	1.17
France Government Bond OAT, zero coupon, 25/02/18	EUR	1,600,000	1,604,422	1,602,976	0.22
France Government Bond OAT, 4.000%, 25/04/18	EUR	6,400,000	6,941,469	7,131,136	0.98
France Government Bond OAT, 1.000%, 25/05/18	EUR	5,500,000	5,534,150	5,666,430	0.78
France Government Bond OAT, 4.250%, 25/10/18	EUR	6,650,000	7,291,486	7,586,187	1.04
France Government Bond OAT, 1.000%, 25/11/18	EUR	5,150,000	5,152,003	5,321,959	0.73
France Government Bond OAT, 4.250%, 25/04/19	EUR	6,650,000	7,388,316	7,701,963	1.05
France Government Bond OAT, 1.000%, 25/05/19	EUR	4,800,000	4,808,228	4,963,344	0.68
France Government Bond OAT, 3.750%, 25/10/19	EUR	7,550,000	8,286,764	8,705,603	1.19
France Government Bond OAT, 8.500%, 25/10/19	EUR	1,800,000	2,235,394	2,445,516	0.33
France Government Bond OAT, 0.500%, 25/11/19	EUR	5,300,000	5,345,148	5,365,031	0.73
France Government Bond OAT, 3.500%, 25/04/20	EUR	7,950,000	8,425,988	9,168,655	1.25
France Government Bond OAT, zero coupon, 25/05/20	EUR	3,800,000	3,761,934	3,739,428	0.51
France Government Bond OAT, 2.500%, 25/10/20	EUR	7,750,000	7,744,277	8,614,822	1.18
France Government Bond OAT, 3.750%, 25/04/21	EUR	8,300,000	8,887,022	9,867,953	1.35
France Government Bond OAT, 3.250%, 25/10/21	EUR	8,495,000	8,934,440	9,917,573	1.36
France Government Bond OAT, 3.000%, 25/04/22	EUR	8,385,000	9,182,959	9,705,386	1.33
France Government Bond OAT, 8.250%, 25/04/22	EUR	600,000	776,838	906,042	0.12
France Government Bond OAT, 2.250%, 25/10/22	EUR	5,700,000	5,848,590	6,314,973	0.86
France Government Bond OAT, 8.500%, 25/04/23	EUR	2,580,000	3,625,744	4,097,169	0.56
France Government Bond OAT, 1.750%, 25/05/23	EUR	6,600,000	6,727,248	7,055,862	0.96
France Government Bond OAT, 4.250%, 25/10/23	EUR	8,790,000	10,678,012	11,151,609	1.52
France Government Bond OAT, 2.250%, 25/05/24	EUR	6,750,000	6,950,006	7,459,492	1.02
France Government Bond OAT, 1.750%, 25/11/24	EUR	7,250,000	7,623,240	7,669,920	1.05
France Government Bond OAT, 0.500%, 25/05/25	EUR	4,200,000	4,099,831	3,930,570	0.54
France Government Bond OAT, 6.000%, 25/10/25	EUR	4,600,000	5,847,105	6,754,088	0.92
France Government Bond OAT, 3.500%, 25/04/26	EUR	6,900,000	7,347,943	8,428,143	1.15
France Government Bond OAT, 2.750%, 25/10/27	EUR	8,100,000	9,311,415	9,250,038	1.26
France Government Bond OAT, 5.500%, 25/04/29	EUR	6,610,000	8,500,969	9,829,202	1.34
France Government Bond OAT, 2.500%, 25/05/30	EUR	5,200,000	5,870,820	5,753,956	0.79
France Government Bond OAT, 5.750%, 25/10/32	EUR	6,160,000	8,605,181	9,826,494	1.34
France Government Bond OAT, 4.750%, 25/04/35	EUR	4,990,000	5,960,301	7,336,647	1.00
France Government Bond OAT, 4.000%, 25/10/38	EUR	5,320,000	6,381,422	7,278,292	1.00
France Government Bond OAT, 4.500%, 25/04/41	EUR	5,355,000	6,547,623	7,951,693	1.09
France Government Bond OAT, 3.250%, 25/05/45	EUR	3,500,000	4,138,349	4,312,630	0.59
France Government Bond OAT, 4.000%, 25/04/55	EUR	3,470,000	4,177,954	5,033,929	0.69
France Government Bond OAT, 4.000%, 25/04/60	EUR	2,330,000	2,673,829	3,420,533	0.47
French Treasury Note BTAN, 2.500%, 25/07/16	EUR	5,550,000	5,618,820	5,707,787	0.78
French Treasury Note BTAN, 1.750%, 25/02/17	EUR	6,450,000	6,512,360	6,654,078	0.91
French Treasury Note BTAN, 1.000%, 25/07/17	EUR	4,850,000	4,871,513	4,965,721	0.68
Total France			267,950,318	287,065,821	39.24
Germany					
Bundesobligation, 1.250%, 14/10/16	EUR	3,700,000	3,756,348	3,772,187	0.52
Bundesobligation, 0.750%, 24/02/17	EUR	4,500,000	4,507,565	4,574,205	0.63
Bundesobligation, 0.500%, 07/04/17	EUR	6,950,000	6,974,594	7,041,879	0.96
Bundesobligation, 0.500%, 13/10/17	EUR	5,600,000	5,621,113	5,693,464	0.78
Bundesobligation, 0.500%, 23/02/18	EUR	5,075,000	5,071,546	5,169,040	0.71
Bundesobligation, 0.250%, 13/04/18	EUR	5,200,000	5,176,014	5,265,104	0.72
Bundesobligation, 1.000%, 12/10/18	EUR	4,500,000	4,525,996	4,669,605	0.64
Bundesobligation, 1.000%, 22/02/19	EUR	4,300,000	4,358,712	4,470,624	0.61
Bundesobligation, 0.500%, 12/04/19	EUR	4,800,000	4,845,560	4,904,400	0.67
Bundesobligation, 0.250%, 11/10/19	EUR	4,400,000	4,445,812	4,450,688	0.61
Bundesobligation, zero coupon, 17/04/20	EUR	5,000,000	5,008,050	4,980,450	0.68
Bundesrepublik Deutschland, 6.000%, 20/06/16	EUR	1,500,000	1,584,137	1,591,095	0.22
Bundesrepublik Deutschland, 4.000%, 04/07/16	EUR	3,150,000	3,256,790	3,285,293	0.45
Bundesrepublik Deutschland, 5.625%, 20/09/16	EUR	800,000	853,330	857,448	0.12
Bundesrepublik Deutschland, 3.750%, 04/01/17	EUR	5,400,000	5,622,841	5,728,374	0.78
Bundesrepublik Deutschland, 4.250%, 04/07/17	EUR	5,050,000	5,422,093	5,505,106	0.75
Bundesrepublik Deutschland, 4.000%, 04/01/18	EUR	6,380,000	6,912,417	7,055,068	0.96
Bundesrepublik Deutschland, 4.250%, 04/07/18	EUR	5,950,000	6,520,668	6,742,718	0.92
Bundesrepublik Deutschland, 3.750%, 04/01/19	EUR	6,100,000	6,721,234	6,924,964	0.95
Bundesrepublik Deutschland, 3.500%, 04/07/19	EUR	6,900,000	7,634,380	7,878,558	1.08
Bundesrepublik Deutschland, 3.250%, 04/01/20	EUR	6,500,000	7,187,323	7,441,590	1.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Germany - (Continued)					
Bundesrepublik Deutschland, 3.000%, 04/07/20	EUR	6,300,000	6,789,192	7,206,885	0.98
Bundesrepublik Deutschland, 2.250%, 04/09/20	EUR	3,900,000	4,052,714	4,325,568	0.59
Bundesrepublik Deutschland, 2.500%, 04/01/21	EUR	5,450,000	5,745,080	6,142,368	0.84
Bundesrepublik Deutschland, 3.250%, 04/07/21	EUR	4,950,000	5,324,295	5,840,010	0.80
Bundesrepublik Deutschland, 2.250%, 04/09/21	EUR	4,680,000	4,868,626	5,247,450	0.72
Bundesrepublik Deutschland, 2.000%, 04/01/22	EUR	5,600,000	5,770,581	6,207,040	0.85
Bundesrepublik Deutschland, 1.750%, 04/07/22	EUR	6,700,000	6,900,524	7,329,733	1.00
Bundesrepublik Deutschland, 1.500%, 04/09/22	EUR	5,030,000	5,078,185	5,413,236	0.74
Bundesrepublik Deutschland, 1.500%, 15/02/23	EUR	5,100,000	5,093,010	5,484,642	0.75
Bundesrepublik Deutschland, 1.500%, 15/05/23	EUR	5,300,000	5,287,560	5,699,037	0.78
Bundesrepublik Deutschland, 2.000%, 15/08/23	EUR	5,000,000	5,330,188	5,575,850	0.76
Bundesrepublik Deutschland, 6.250%, 04/01/24	EUR	2,450,000	3,304,211	3,602,896	0.49
Bundesrepublik Deutschland, 1.750%, 15/02/24	EUR	5,000,000	5,164,856	5,472,800	0.75
Bundesrepublik Deutschland, 1.500%, 15/05/24	EUR	5,200,000	5,419,013	5,571,332	0.76
Bundesrepublik Deutschland, 1.000%, 15/08/24	EUR	4,800,000	4,971,177	4,919,712	0.67
Bundesrepublik Deutschland, 0.500%, 15/02/25	EUR	6,200,000	6,238,126	6,043,822	0.83
Bundesrepublik Deutschland, 6.500%, 04/07/27	EUR	2,880,000	4,200,590	4,682,131	0.64
Bundesrepublik Deutschland, 5.625%, 04/01/28	EUR	4,190,000	5,765,284	6,447,698	0.88
Bundesrepublik Deutschland, 4.750%, 04/07/28	EUR	3,020,000	3,977,492	4,368,219	0.60
Bundesrepublik Deutschland, 6.250%, 04/01/30	EUR	2,450,000	3,589,773	4,112,031	0.56
Bundesrepublik Deutschland, 5.500%, 04/01/31	EUR	4,950,000	7,740,428	7,905,744	1.08
Bundesrepublik Deutschland, 4.750%, 04/07/34	EUR	5,600,000	8,152,156	8,717,912	1.19
Bundesrepublik Deutschland, 4.000%, 04/01/37	EUR	6,410,000	8,042,293	9,370,907	1.28
Bundesrepublik Deutschland, 4.250%, 04/07/39	EUR	3,875,000	5,042,680	6,003,537	0.82
Bundesrepublik Deutschland, 4.750%, 04/07/40	EUR	4,575,000	6,835,528	7,640,204	1.04
Bundesrepublik Deutschland, 3.250%, 04/07/42	EUR	4,220,000	5,210,261	5,807,691	0.79
Bundesrepublik Deutschland, 2.500%, 04/07/44	EUR	4,500,000	4,941,496	5,491,215	0.75
Bundesrepublik Deutschland, 2.500%, 15/08/46	EUR	3,010,000	3,690,078	3,690,079	0.50
Bundesschatzanweisungen, 0.250%, 10/06/16	EUR	4,400,000	4,414,104	4,421,780	0.60
Bundesschatzanweisungen, zero coupon, 16/09/16	EUR	4,000,000	4,005,156	4,012,760	0.55
Bundesschatzanweisungen, zero coupon, 16/12/16	EUR	4,500,000	4,509,966	4,516,965	0.62
Bundesschatzanweisungen, zero coupon, 10/03/17	EUR	3,000,000	3,012,636	3,012,030	0.41
Total Germany			274,473,782	288,285,144	39.40
Netherlands					
Netherlands Government Bond, 4.000%, 15/07/16	EUR	6,850,000	7,047,441	7,150,509	0.98
Netherlands Government Bond, 2.500%, 15/01/17	EUR	6,700,000	6,837,020	6,979,926	0.95
Netherlands Government Bond, 0.500%, 15/04/17	EUR	6,300,000	6,345,024	6,378,750	0.87
Netherlands Government Bond, 4.500%, 15/07/17	EUR	7,650,000	8,126,258	8,382,946	1.15
Netherlands Government Bond, 1.250%, 15/01/18	EUR	6,225,000	6,309,986	6,444,494	0.88
Netherlands Government Bond, zero coupon, 15/04/18	EUR	1,000,000	1,002,422	1,002,450	0.14
Netherlands Government Bond, 4.000%, 15/07/18	EUR	4,700,000	5,210,333	5,280,826	0.72
Netherlands Government Bond, 1.250%, 15/01/19	EUR	6,400,000	6,527,488	6,683,264	0.91
Netherlands Government Bond, 4.000%, 15/07/19	EUR	5,850,000	6,354,517	6,777,985	0.93
Netherlands Government Bond, 0.250%, 15/01/20	EUR	4,600,000	4,628,147	4,620,010	0.63
Netherlands Government Bond, 3.500%, 15/07/20	EUR	6,300,000	6,711,615	7,327,215	1.00
Netherlands Government Bond, 3.250%, 15/07/21	EUR	6,920,000	7,334,344	8,090,587	1.11
Netherlands Government Bond, 2.250%, 15/07/22	EUR	6,775,000	6,920,105	7,552,702	1.03
Netherlands Government Bond, 3.750%, 15/01/23	EUR	4,820,000	5,643,064	5,917,659	0.81
Netherlands Government Bond, 7.500%, 15/01/23	EUR	2,750,000	3,800,863	4,138,173	0.57
Netherlands Government Bond, 1.750%, 15/07/23	EUR	5,050,000	5,346,669	5,438,497	0.74
Netherlands Government Bond, 2.000%, 15/07/24	EUR	6,100,000	6,475,757	6,685,295	0.91
Netherlands Government Bond, 0.250%, 15/07/25	EUR	3,950,000	3,784,772	3,654,066	0.50
Netherlands Government Bond, 5.500%, 15/01/28	EUR	5,610,000	7,666,967	8,389,306	1.15
Netherlands Government Bond, 2.500%, 15/01/33	EUR	4,440,000	4,609,751	5,137,346	0.70
Netherlands Government Bond, 4.000%, 15/01/37	EUR	5,660,000	7,209,786	8,198,850	1.12
Netherlands Government Bond, 3.750%, 15/01/42	EUR	6,300,000	7,933,648	9,213,057	1.26

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EURO CORE TREASURY BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Netherlands - (Continued)					
Netherlands Government Bond, 2.750%, 15/01/47	EUR	3,200,000	3,843,479	4,000,384	0.55
Total Netherlands			135,669,456	143,444,297	19.61
Total Government Bonds			678,093,556	718,795,262	98.25
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			678,093,556	718,795,262	98.25
TOTAL INVESTMENTS			678,093,556	718,795,262	98.25
Other Net Assets/(Liabilities)				12,772,371	1.75
TOTAL NET ASSETS				731,567,633	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.64%					
Australia					
Australia & New Zealand Banking Group Ltd, 3.750%, 10/03/17	EUR	700,000	740,618	741,093	0.13
Australia & New Zealand Banking Group Ltd, 5.125%, 10/09/19	EUR	500,000	578,900	581,925	0.10
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	300,000	304,416	312,463	0.06
Commonwealth Bank of Australia, 4.250%, 10/11/16	EUR	600,000	625,486	633,104	0.11
Commonwealth Bank of Australia, 4.250%, 06/04/18	EUR	700,000	766,637	772,723	0.14
Commonwealth Bank of Australia, 1.625%, 04/02/19	EUR	700,000	721,971	722,753	0.13
Commonwealth Bank of Australia, 5.500%, 06/08/19	EUR	600,000	662,105	704,877	0.12
Commonwealth Bank of Australia, 4.375%, 25/02/20	EUR	400,000	443,989	464,444	0.08
Commonwealth Bank of Australia, 2.000%, 22/04/27	EUR	700,000	695,694	661,957	0.12
National Australia Bank Ltd, 4.750%, 15/07/16	EUR	950,000	967,062	995,349	0.17
National Australia Bank Ltd, 3.750%, 06/01/17	EUR	700,000	733,795	737,396	0.13
National Australia Bank Ltd, 4.625%, 10/02/20	EUR	400,000	423,163	461,470	0.08
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	600,000	661,288	688,365	0.12
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	500,000	504,802	523,913	0.09
National Australia Bank Ltd, 0.875%, 20/01/22	EUR	600,000	602,155	583,529	0.10
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	550,000	564,495	598,575	0.11
National Australia Bank Ltd, 6.750%, 26/06/23	EUR	700,000	797,755	811,287	0.14
National Australia Bank Ltd, 2.000%, 12/11/24	EUR	250,000	248,000	247,358	0.04
Santos Finance Ltd, 8.250%, 22/09/70	EUR	600,000	670,808	647,000	0.11
Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	EUR	400,000	447,806	425,554	0.07
Transurban Finance Co Pty Ltd, 2.500%, 08/10/20	EUR	100,000	103,455	105,960	0.02
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	500,000	497,797	491,655	0.09
Westpac Banking Corp, 4.250%, 22/09/16	EUR	950,000	974,563	996,750	0.17
Westpac Banking Corp, 4.125%, 25/05/18	EUR	450,000	473,820	497,460	0.09
Total Australia			14,210,580	14,406,960	2.52
Austria					
Erste Group Bank AG, 3.375%, 28/03/17	EUR	300,000	306,685	313,550	0.05
Erste Group Bank AG, 1.875%, 13/05/19	EUR	400,000	397,705	411,791	0.07
Erste Group Bank AG, 7.125%, 10/10/22	EUR	300,000	321,644	337,877	0.06
HYPO NOE Gruppe Bank AG, 1.625%, 23/04/18	EUR	300,000	292,053	294,570	0.05
OMV AG, 0.600%, 19/11/18	EUR	900,000	904,184	901,369	0.16
OMV AG, 1.750%, 25/11/19	EUR	100,000	104,576	104,403	0.02
OMV AG, 4.375%, 10/02/20	EUR	500,000	579,805	578,426	0.10
OMV AG, 4.250%, 12/10/21	EUR	100,000	118,907	118,508	0.02
OMV AG, 2.625%, 27/09/22	EUR	600,000	656,584	650,893	0.11
OMV AG, 3.500%, 27/09/27	EUR	300,000	357,528	347,696	0.06
OMV AG, 6.750%, perpetual	EUR	600,000	676,040	658,104	0.12
Raiffeisen Bank International AG, 2.750%, 10/07/17	EUR	400,000	410,875	411,566	0.07
Raiffeisen Bank International AG, 1.875%, 08/11/18	EUR	500,000	501,798	503,284	0.09
Telekom Finanzmanagement GmbH, 4.250%, 27/01/17	EUR	300,000	316,869	317,796	0.06
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	300,000	314,936	330,606	0.06
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	600,000	661,773	694,929	0.12
UniCredit Bank Austria AG, 2.625%, 30/01/18	EUR	100,000	103,260	102,772	0.02
UniCredit Bank Austria AG, 2.500%, 27/05/19	EUR	500,000	519,117	515,154	0.09
Verbund AG, 4.750%, 16/07/19	EUR	300,000	331,323	347,226	0.06
Verbund AG, 1.500%, 20/11/24	EUR	500,000	492,662	482,418	0.08
Total Austria			8,368,324	8,422,938	1.47
Belgium					
Anheuser-Busch InBev NV, 8.625%, 30/01/17	EUR	200,000	224,443	226,214	0.04
Anheuser-Busch InBev NV, 1.250%, 24/03/17	EUR	300,000	301,487	304,717	0.05
Anheuser-Busch InBev NV, 4.000%, 26/04/18	EUR	600,000	651,406	658,526	0.11
Anheuser-Busch InBev NV, 2.000%, 16/12/19	EUR	500,000	506,464	528,649	0.09
Anheuser-Busch InBev NV, 2.250%, 24/09/20	EUR	600,000	639,665	639,447	0.11
Anheuser-Busch InBev NV, 4.000%, 02/06/21	EUR	650,000	720,484	754,803	0.13
Anheuser-Busch InBev NV, 1.950%, 30/09/21	EUR	100,000	101,696	104,373	0.02
Anheuser-Busch InBev NV, 0.800%, 20/04/23	EUR	900,000	893,029	850,842	0.15
Anheuser-Busch InBev NV, 2.875%, 25/09/24	EUR	540,000	544,229	588,500	0.10
Anheuser-Busch InBev NV, 2.700%, 31/03/26	EUR	400,000	426,437	421,487	0.07
Anheuser-Busch InBev NV, 1.500%, 18/04/30	EUR	900,000	887,268	785,951	0.14
Anheuser-Busch InBev NV, 3.250%, 24/01/33	EUR	300,000	297,676	322,658	0.06
KBC Groep NV, 2.375%, 25/11/24	EUR	500,000	513,991	503,581	0.09

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Belgium - (Continued)					
KBC Groep NV, 1.875%, 11/03/27	EUR	400,000	398,286	376,958	0.07
Total Belgium			7,106,561	7,066,706	1.23
Brazil					
Banco do Brasil SA, 3.750%, 25/07/18	EUR	467,000	474,020	479,189	0.08
Vale SA, 4.375%, 24/03/18	EUR	500,000	537,088	539,000	0.10
Vale SA, 3.750%, 10/01/23	EUR	400,000	426,190	413,933	0.07
Total Brazil			1,437,298	1,432,122	0.25
Cayman Islands					
Thames Water Utilities Cayman Finance Ltd, 3.250%, 09/11/16	EUR	300,000	312,325	311,880	0.05
Total Cayman Islands			312,325	311,880	0.05
Denmark					
AP Moeller - Maersk A/S, 3.375%, 28/08/19	EUR	700,000	777,765	770,873	0.13
Carlsberg Breweries A/S, 2.625%, 03/07/19	EUR	1,000,000	1,076,269	1,064,001	0.19
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	200,000	217,875	211,384	0.04
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	1,000,000	1,077,086	1,021,289	0.18
Danske Bank A/S, 3.875%, 28/02/17	EUR	300,000	309,929	317,615	0.05
Danske Bank A/S, 0.750%, 04/05/20	EUR	600,000	598,753	593,760	0.10
Danske Bank A/S, 3.875%, 04/10/23	EUR	500,000	517,176	535,417	0.09
Danske Bank A/S, 2.750%, 19/05/26	EUR	400,000	401,927	409,772	0.07
DONG Energy A/S, 4.000%, 16/12/16	EUR	150,000	154,884	158,009	0.03
DONG Energy A/S, 6.500%, 07/05/19	EUR	450,000	535,292	548,291	0.10
DONG Energy A/S, 2.625%, 19/09/22	EUR	800,000	835,909	865,576	0.15
DONG Energy A/S, 6.250%, 26/06/13	EUR	400,000	442,648	447,000	0.08
DONG Energy A/S, 4.875%, 08/07/13	EUR	300,000	303,927	317,438	0.05
TDC A/S, 4.375%, 23/02/18	EUR	400,000	433,534	438,549	0.08
TDC A/S, 3.750%, 02/03/22	EUR	350,000	381,411	394,942	0.07
TDC A/S, 1.750%, 27/02/27	EUR	500,000	497,125	457,252	0.08
Total Denmark			8,561,510	8,551,168	1.49
Finland					
Citycon OYJ, 3.750%, 24/06/20	EUR	300,000	336,056	329,407	0.06
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	700,000	730,657	744,498	0.13
Total Finland			1,066,713	1,073,905	0.19
France					
Accor SA, 2.875%, 19/06/17	EUR	300,000	305,771	313,906	0.06
Accor SA, 2.500%, 21/03/19	EUR	600,000	607,940	631,444	0.11
Accor SA, 2.625%, 05/02/21	EUR	400,000	409,877	421,352	0.07
Aeroports de Paris, 3.886%, 10/05/20	EUR	400,000	451,175	459,028	0.08
Aeroports de Paris, 3.125%, 11/06/24	EUR	300,000	309,018	343,597	0.06
Aeroports de Paris, 1.500%, 07/04/25	EUR	200,000	198,408	198,253	0.03
Aeroports de Paris, 2.750%, 05/06/28	EUR	500,000	506,034	546,464	0.10
ALD International SA, 0.750%, 26/01/18	EUR	600,000	602,559	599,739	0.10
Autoroutes du Sud de la France SA, 4.000%, 24/09/18	EUR	500,000	556,527	553,705	0.10
Autoroutes du Sud de la France SA, 7.375%, 20/03/19	EUR	900,000	1,128,711	1,116,751	0.20
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	1,500,000	1,988,863	1,919,746	0.34
Autoroutes du Sud de la France SA, 2.875%, 18/01/23	EUR	700,000	800,808	764,975	0.13
AXA SA, 5.250%, 16/04/40	EUR	1,400,000	1,631,903	1,567,246	0.27
AXA SA, 5.125%, 04/07/43	EUR	300,000	360,651	343,620	0.06
AXA SA, 3.875%, perpetual	EUR	1,200,000	1,323,830	1,183,962	0.21
Banque Federative du Credit Mutuel SA, 4.375%, 31/05/16	EUR	1,000,000	1,030,667	1,037,989	0.18
Banque Federative du Credit Mutuel SA, 4.625%, 27/04/17	EUR	700,000	740,807	754,583	0.13
Banque Federative du Credit Mutuel SA, 2.875%, 21/06/17	EUR	100,000	103,747	104,886	0.02
Banque Federative du Credit Mutuel SA, 1.625%, 11/01/18	EUR	800,000	819,616	822,719	0.14
Banque Federative du Credit Mutuel SA, 3.750%, 26/01/18	EUR	1,100,000	1,169,831	1,191,615	0.21

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Banque Federative du Credit Mutuel SA, 2.000%, 19/09/19	EUR	1,300,000	1,311,343	1,363,655	0.24
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	200,000	223,911	230,126	0.04
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	300,000	320,687	337,095	0.06
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	1,200,000	1,271,124	1,286,410	0.23
Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	EUR	500,000	532,937	563,625	0.10
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	1,100,000	1,135,466	1,199,670	0.21
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	400,000	405,612	421,846	0.07
Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24	EUR	900,000	904,886	912,954	0.16
Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	EUR	1,200,000	1,207,912	1,119,835	0.20
Bouygues SA, 4.000%, 12/02/18	EUR	300,000	314,356	325,922	0.06
Bouygues SA, 3.641%, 29/10/19	EUR	500,000	536,072	557,239	0.10
Bouygues SA, 4.250%, 22/07/20	EUR	700,000	784,937	809,190	0.14
Bouygues SA, 4.500%, 09/02/22	EUR	200,000	213,742	238,821	0.04
Bouygues SA, 3.625%, 16/01/23	EUR	900,000	1,031,002	1,026,814	0.18
Cap Gemini SA, 5.250%, 29/11/16	EUR	400,000	421,363	426,204	0.07
Cap Gemini SA, 1.750%, 01/07/20	EUR	200,000	199,706	201,268	0.04
Cap Gemini SA, 2.500%, 01/07/23	EUR	200,000	199,714	200,658	0.04
Cie de Saint-Gobain, 4.875%, 31/05/16	EUR	400,000	416,562	416,559	0.07
Cie de Saint-Gobain, 4.750%, 11/04/17	EUR	700,000	751,868	753,233	0.13
Cie de Saint-Gobain, 4.000%, 08/10/18	EUR	200,000	221,486	221,112	0.04
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	800,000	917,962	918,342	0.16
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	700,000	797,386	792,294	0.14
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	400,000	460,501	455,542	0.08
Cie Financiere et Industrielle des Autoroutes SA, 5.875%, 09/10/16	EUR	600,000	643,594	642,555	0.11
Cie Financiere et Industrielle des Autoroutes SA, 5.250%, 30/04/18	EUR	600,000	683,335	679,755	0.12
CNP Assurances, 6.000%, 14/09/40	EUR	250,000	270,594	280,130	0.05
CNP Assurances, 6.875%, 30/09/41	EUR	600,000	612,178	707,401	0.12
CNP Assurances, 4.250%, 05/06/45	EUR	200,000	211,347	202,815	0.04
CNP Assurances, 4.000%, perpetual	EUR	400,000	396,514	389,908	0.07
CNP Assurances, 4.750%, perpetual	EUR	500,000	416,700	511,712	0.09
Credit Agricole Assurances SA, 4.250%, perpetual	EUR	1,000,000	1,060,481	959,113	0.17
Credit Agricole SA, 1.875%, 18/10/17	EUR	1,000,000	1,036,987	1,032,778	0.18
Credit Agricole SA, 5.971%, 01/02/18	EUR	2,100,000	2,380,205	2,358,089	0.41
Credit Agricole SA, 3.875%, 13/02/19	EUR	1,400,000	1,572,920	1,555,201	0.27
Credit Agricole SA, 3.900%, 19/04/21	EUR	900,000	1,028,963	995,062	0.17
Credit Agricole SA, 0.875%, 19/01/22	EUR	2,000,000	1,999,138	1,914,043	0.33
Credit Agricole SA, 5.125%, 18/04/23	EUR	1,300,000	1,729,216	1,622,918	0.28
Credit Agricole SA, 2.375%, 20/05/24	EUR	1,400,000	1,552,349	1,442,457	0.25
Credit Agricole SA, 3.125%, 05/02/26	EUR	400,000	472,940	438,069	0.08
Credit Agricole SA, 2.625%, 17/03/27	EUR	1,400,000	1,434,481	1,276,235	0.22
Credit Mutuel Arkea SA, 4.500%, 23/01/17	EUR	400,000	421,634	425,992	0.07
Credit Mutuel Arkea SA, 5.000%, 28/06/17	EUR	700,000	754,652	764,319	0.13
Credit Mutuel Arkea SA, 1.000%, 26/01/23	EUR	500,000	496,393	476,282	0.08
Edenred, 3.625%, 06/10/17	EUR	150,000	157,724	160,580	0.03
Edenred, 1.375%, 10/03/25	EUR	400,000	395,887	372,434	0.07
Essilor International SA, 1.750%, 09/04/21	EUR	300,000	312,856	312,438	0.05
Eutelsat SA, 4.125%, 27/03/17	EUR	400,000	424,221	425,343	0.07
Eutelsat SA, 5.000%, 14/01/19	EUR	700,000	798,676	799,019	0.14
Eutelsat SA, 2.625%, 13/01/20	EUR	500,000	532,773	530,644	0.09
Fonciere Des Regions, 3.875%, 16/01/18	EUR	500,000	522,373	537,541	0.09
Fonciere Des Regions, 1.750%, 10/09/21	EUR	100,000	100,652	98,898	0.02
GDF Suez, 1.500%, 20/07/17	EUR	600,000	615,683	614,643	0.11
GDF Suez, 5.125%, 19/02/18	EUR	900,000	1,017,941	1,013,010	0.18
GDF Suez, 2.250%, 01/06/18	EUR	400,000	422,670	421,264	0.07
GDF Suez, 6.875%, 24/01/19	EUR	800,000	989,104	981,335	0.17
GDF Suez, 6.375%, 18/01/21	EUR	1,000,000	1,318,529	1,298,201	0.23
GDF Suez, 0.500%, 13/03/22	EUR	300,000	293,404	287,113	0.05
GDF Suez, 2.625%, 20/07/22	EUR	600,000	681,201	653,613	0.11
GDF Suez, 3.000%, 01/02/23	EUR	1,000,000	1,173,539	1,120,575	0.20
GDF Suez, 2.375%, 19/05/26	EUR	1,300,000	1,482,530	1,379,721	0.24
GDF Suez, 1.500%, 13/03/35	EUR	400,000	393,950	338,964	0.06
GDF Suez, 3.000%, perpetual	EUR	1,200,000	1,245,290	1,211,520	0.21
GDF Suez, 4.750%, perpetual	EUR	800,000	908,753	867,680	0.15
Gecina SA, 4.750%, 11/04/19	EUR	500,000	540,061	568,154	0.10
Gecina SA, 1.750%, 30/07/21	EUR	200,000	198,813	201,686	0.04
Gecina SA, 2.000%, 17/06/24	EUR	200,000	195,619	195,900	0.03
Gecina SA, 1.500%, 20/01/25	EUR	300,000	297,867	278,098	0.05
GIE GDF SUEZ Alliance, 5.750%, 24/06/23	EUR	600,000	839,549	804,325	0.14

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Holding d'Infrastructures de Transport SAS, 5.750%, 09/03/18	EUR	500,000	533,103	565,772	0.10
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	1,050,000	1,180,088	1,258,018	0.22
ICADE, 2.250%, 30/01/19	EUR	400,000	408,382	416,669	0.07
ICADE, 2.250%, 16/04/21	EUR	200,000	201,351	207,346	0.04
Imerys SA, 5.000%, 18/04/17	EUR	200,000	207,279	215,559	0.04
Imerys SA, 2.000%, 10/12/24	EUR	400,000	413,827	398,397	0.07
JCDecaux SA, 2.000%, 08/02/18	EUR	400,000	407,486	414,481	0.07
Klepierre, 4.000%, 13/04/17	EUR	700,000	747,071	745,307	0.13
Klepierre, 1.000%, 17/04/23	EUR	600,000	596,715	568,662	0.10
Klepierre, 1.750%, 06/11/24	EUR	700,000	738,412	688,041	0.12
mFinance France SA, 2.375%, 01/04/19	EUR	300,000	310,787	303,225	0.05
mFinance France SA, 2.000%, 26/11/21	EUR	300,000	301,891	288,825	0.05
Pernod Ricard SA, 5.000%, 15/03/17	EUR	500,000	526,978	538,071	0.09
Pernod Ricard SA, 2.000%, 22/06/20	EUR	400,000	407,644	415,897	0.07
Pernod Ricard SA, 2.125%, 27/09/24	EUR	600,000	617,206	604,264	0.11
Publicis Groupe SA, 1.125%, 16/12/21	EUR	800,000	812,594	787,966	0.14
RCI Banque SA, 1.750%, 06/07/16	EUR	300,000	299,415	303,811	0.05
RCI Banque SA, 4.250%, 27/04/17	EUR	360,000	368,942	383,046	0.07
RCI Banque SA, 2.875%, 22/01/18	EUR	200,000	204,849	210,560	0.04
RCI Banque SA, 1.125%, 30/09/19	EUR	600,000	601,189	602,410	0.11
RCI Banque SA, 0.625%, 04/03/20	EUR	400,000	399,376	388,629	0.07
RCI Banque SA, 2.250%, 29/03/21	EUR	200,000	203,786	208,673	0.04
RCI Banque SA, 1.250%, 08/06/22	EUR	600,000	596,171	580,872	0.10
Renault SA, 5.625%, 22/03/17	EUR	800,000	869,677	862,918	0.15
Renault SA, 4.625%, 18/09/17	EUR	800,000	870,149	862,557	0.15
Renault SA, 3.125%, 05/03/21	EUR	400,000	445,591	430,185	0.08
Societe Generale SA, 3.750%, 01/03/17	EUR	1,300,000	1,376,991	1,372,946	0.24
Societe Generale SA, 2.375%, 28/02/18	EUR	1,500,000	1,582,080	1,574,283	0.28
Societe Generale SA, 4.750%, 02/03/21	EUR	1,400,000	1,730,499	1,682,038	0.29
Societe Generale SA, 4.000%, 07/06/23	EUR	1,000,000	1,140,771	1,073,031	0.19
Societe Generale SA, 2.625%, 27/02/25	EUR	1,400,000	1,424,471	1,302,637	0.23
Societe Generale SA, 2.500%, 16/09/26	EUR	200,000	202,416	195,003	0.03
Sodexo SA, 1.750%, 24/01/22	EUR	300,000	310,035	307,595	0.05
Sodexo SA, 2.500%, 24/06/26	EUR	500,000	552,911	526,582	0.09
Sogecap SA, 4.125%, perpetual	EUR	500,000	521,108	468,600	0.08
Suez Environnement Co, 6.250%, 08/04/19	EUR	350,000	408,162	424,614	0.07
Suez Environnement Co, 4.078%, 17/05/21	EUR	300,000	329,237	352,463	0.06
Suez Environnement Co, 4.125%, 24/06/22	EUR	700,000	793,096	836,500	0.15
Suez Environnement Co, 2.750%, 09/10/23	EUR	200,000	204,178	220,240	0.04
Suez Environnement Co, 5.500%, 22/07/24	EUR	400,000	461,792	533,037	0.09
Suez Environnement Co, 3.000%, perpetual	EUR	300,000	299,167	301,684	0.05
Suez Environnement Co, 2.500%, perpetual	EUR	400,000	398,805	378,840	0.07
Unibail-Rodamco SE, 3.875%, 05/11/20	EUR	150,000	161,501	172,583	0.03
Unibail-Rodamco SE, 1.375%, 17/10/22	EUR	320,000	321,760	317,580	0.06
Unibail-Rodamco SE, 2.500%, 12/06/23	EUR	600,000	592,308	642,009	0.11
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	375,000	398,776	399,228	0.07
Unibail-Rodamco SE, 1.000%, 14/03/25	EUR	200,000	199,358	183,480	0.03
Unibail-Rodamco SE, 2.500%, 04/06/26	EUR	400,000	398,918	418,250	0.07
Unibail-Rodamco SE, 1.375%, 15/04/30	EUR	600,000	585,207	521,352	0.09
Valeo SA, 3.250%, 22/01/24	EUR	400,000	407,872	444,041	0.08
Vallourec SA, 4.250%, 14/02/17	EUR	400,000	418,475	412,203	0.07
Vallourec SA, 2.250%, 30/09/24	EUR	300,000	304,424	257,305	0.05
Veolia Environnement SA, 4.247%, 06/01/21	EUR	500,000	597,344	585,131	0.10
Veolia Environnement SA, 5.125%, 24/05/22	EUR	1,000,000	1,310,919	1,247,796	0.22
Veolia Environnement SA, 4.625%, 30/03/27	EUR	400,000	537,390	504,179	0.09
Veolia Environnement SA, 6.125%, 25/11/33	EUR	400,000	675,536	577,595	0.10
Vinci SA, 4.125%, 20/02/17	EUR	400,000	425,675	424,548	0.07
Vinci SA, 3.375%, 30/03/20	EUR	400,000	452,727	444,449	0.08
WPP Finance SA, 2.250%, 22/09/26	EUR	400,000	406,419	399,534	0.07
Total France			97,861,851	96,553,044	16.87
Germany					
Allianz SE, 2.241%, 07/07/45	EUR	1,800,000	1,763,642	1,647,442	0.29
Allianz SE, 4.750%, perpetual	EUR	1,900,000	2,218,760	2,041,826	0.36
BASF SE, 4.500%, 29/06/16	EUR	300,000	313,320	312,809	0.05
BASF SE, 1.500%, 01/10/18	EUR	600,000	625,444	620,891	0.11

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
BASF SE, 1.375%, 22/01/19	EUR	900,000	933,868	925,800	0.16
BASF SE, 2.000%, 05/12/22	EUR	1,000,000	1,102,015	1,053,788	0.18
BASF SE, 2.500%, 22/01/24	EUR	200,000	225,920	216,920	0.04
Bertelsmann SE & Co KGaA, 4.750%, 26/09/16	EUR	600,000	634,551	632,478	0.11
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	500,000	529,088	494,426	0.09
Bertelsmann SE & Co KGaA, 3.000%, 23/04/75	EUR	500,000	500,000	478,275	0.08
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	300,000	300,000	273,596	0.05
Bilfinger SE, 2.375%, 07/12/19	EUR	400,000	414,823	374,720	0.07
Commerzbank AG, 3.875%, 22/03/17	EUR	600,000	634,985	635,488	0.11
Commerzbank AG, 3.625%, 10/07/17	EUR	900,000	956,758	957,159	0.17
Commerzbank AG, 0.500%, 03/04/18	EUR	400,000	400,986	399,018	0.07
Commerzbank AG, 4.000%, 16/09/20	EUR	1,000,000	1,152,289	1,140,359	0.20
Continental AG, 3.000%, 16/07/18	EUR	400,000	420,786	428,506	0.07
Continental AG, 3.125%, 09/09/20	EUR	400,000	417,131	438,595	0.08
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	400,000	399,392	402,592	0.07
Daimler AG, 1.000%, 08/07/16	EUR	700,000	705,238	705,676	0.12
Daimler AG, 4.125%, 19/01/17	EUR	400,000	423,091	423,881	0.07
Daimler AG, 2.000%, 05/05/17	EUR	200,000	205,927	206,243	0.04
Daimler AG, 2.125%, 27/06/18	EUR	700,000	732,247	735,511	0.13
Daimler AG, 1.500%, 19/11/18	EUR	500,000	517,474	517,409	0.09
Daimler AG, 2.625%, 02/04/19	EUR	300,000	322,664	323,276	0.06
Daimler AG, 1.750%, 21/01/20	EUR	400,000	417,424	418,564	0.07
Daimler AG, 2.000%, 07/04/20	EUR	300,000	317,935	317,256	0.06
Daimler AG, 2.000%, 25/06/21	EUR	700,000	740,344	740,748	0.13
Daimler AG, 2.250%, 24/01/22	EUR	600,000	642,341	642,592	0.11
Daimler AG, 2.375%, 12/09/22	EUR	300,000	325,005	323,360	0.06
Daimler AG, 2.375%, 08/03/23	EUR	700,000	773,329	752,260	0.13
Daimler AG, 1.875%, 08/07/24	EUR	400,000	411,203	408,881	0.07
Deutsche Boerse AG, 1.125%, 26/03/18	EUR	300,000	302,715	306,541	0.05
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	450,000	461,120	487,487	0.08
Deutsche Post AG, 1.500%, 09/10/18	EUR	300,000	311,060	309,609	0.05
Deutsche Post AG, 2.750%, 09/10/23	EUR	500,000	546,574	551,469	0.10
Deutsche Post AG, 2.875%, 11/12/24	EUR	200,000	218,957	222,908	0.04
DVB Bank SE, 2.500%, 30/08/17	EUR	200,000	205,135	208,404	0.04
DVB Bank SE, 0.500%, 15/01/18	EUR	400,000	401,291	398,559	0.07
DVB Bank SE, 1.625%, 28/05/18	EUR	300,000	304,954	308,477	0.05
DVB Bank SE, 0.875%, 11/11/19	EUR	300,000	298,780	299,501	0.05
DVB Bank SE, 2.375%, 02/12/20	EUR	300,000	303,200	318,011	0.06
DVB Bank SE, 0.875%, 09/04/21	EUR	400,000	394,460	389,688	0.07
EnBW Energie Baden-Wuerttemberg AG, 7.375%, 02/04/72	EUR	800,000	898,122	865,733	0.15
EnBW Energie Baden-Wuerttemberg AG, 3.625%, 02/04/76	EUR	400,000	395,482	393,782	0.07
Hannover Rueck SE, 3.375%, perpetual	EUR	500,000	537,245	496,170	0.09
LBBW, 2.875%, 27/05/26	EUR	300,000	302,348	293,531	0.05
Merck Financial Services GmbH, 4.500%, 24/03/20	EUR	800,000	895,389	936,712	0.16
Merck KGaA, 2.625%, 12/12/74	EUR	800,000	815,322	781,656	0.14
Merck KGaA, 3.375%, 12/12/74	EUR	300,000	312,649	295,650	0.05
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.000%, 26/05/41	EUR	500,000	607,517	595,198	0.10
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	800,000	977,886	980,521	0.17
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 5.767%, perpetual	EUR	800,000	868,427	858,320	0.15
O2 Telefonica Deutschland Finanzierungs GmbH, 1.875%, 22/11/18	EUR	400,000	403,531	413,729	0.07
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	200,000	203,466	209,902	0.04
Robert Bosch GmbH, 5.125%, 12/06/17	EUR	300,000	323,986	328,770	0.06
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	800,000	807,724	819,689	0.14
RWE AG, 5.750%, 14/02/33	EUR	400,000	517,787	532,461	0.09
RWE AG, 2.750%, 21/04/75	EUR	500,000	490,250	466,843	0.08
RWE AG, 3.500%, 21/04/75	EUR	400,000	396,808	354,180	0.06
SAP SE, 1.125%, 20/02/23	EUR	600,000	616,402	593,037	0.10
SAP SE, 1.000%, 01/04/25	EUR	300,000	298,124	281,431	0.05
SAP SE, 1.750%, 22/02/27	EUR	600,000	637,054	585,479	0.10
Voith GmbH, 5.375%, 21/06/17	EUR	400,000	436,283	434,296	0.08
Volkswagen Bank GmbH, 1.125%, 08/02/18	EUR	200,000	199,052	203,569	0.04
Volkswagen Bank GmbH, 1.500%, 13/02/19	EUR	500,000	508,780	515,928	0.09
Volkswagen Financial Services AG, 0.750%, 14/10/21	EUR	937,000	936,362	914,785	0.16
Volkswagen Leasing GmbH, 3.375%, 03/06/16	EUR	500,000	505,632	514,460	0.09
Volkswagen Leasing GmbH, 1.000%, 04/10/17	EUR	500,000	500,881	507,010	0.09

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
Volkswagen Leasing GmbH, 3.250%, 10/05/18	EUR	200,000	203,880	215,687	0.04
Volkswagen Leasing GmbH, 2.125%, 04/04/22	EUR	700,000	737,074	739,876	0.13
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	800,000	849,806	858,797	0.15
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	800,000	819,245	860,493	0.15
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	300,000	296,136	261,930	0.05
Total Germany			41,524,876	40,900,624	7.15
Ireland					
Aquarius and Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	600,000	639,825	659,548	0.11
Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	EUR	300,000	350,465	375,027	0.06
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	300,000	303,230	294,959	0.05
CRH Finance Ltd, 3.125%, 03/04/23	EUR	350,000	359,971	379,187	0.07
ESB Finance Ltd, 6.250%, 11/09/17	EUR	600,000	677,967	675,182	0.12
FCA Capital Ireland PLC, 2.875%, 26/01/18	EUR	600,000	611,274	620,960	0.11
FCA Capital Ireland PLC, 4.000%, 17/10/18	EUR	300,000	315,586	323,250	0.06
FCA Capital Ireland PLC, 2.625%, 17/04/19	EUR	300,000	299,946	309,750	0.05
FCA Capital Ireland PLC, 2.000%, 23/10/19	EUR	500,000	505,596	502,800	0.09
FCA Capital Ireland PLC, 1.375%, 17/04/20	EUR	700,000	700,000	677,297	0.12
GE Capital European Funding, 4.125%, 27/10/16	EUR	1,800,000	1,894,454	1,892,748	0.33
GE Capital European Funding, 1.000%, 02/05/17	EUR	1,500,000	1,522,313	1,519,059	0.26
GE Capital European Funding, 1.625%, 15/03/18	EUR	1,200,000	1,243,070	1,237,133	0.22
GE Capital European Funding, 6.000%, 15/01/19	EUR	500,000	597,424	593,766	0.10
GE Capital European Funding, 2.875%, 18/06/19	EUR	1,600,000	1,754,075	1,733,683	0.30
GE Capital European Funding, 2.250%, 20/07/20	EUR	1,300,000	1,411,030	1,381,487	0.24
GE Capital European Funding, 0.800%, 21/01/22	EUR	800,000	804,605	777,594	0.14
GE Capital European Funding, 4.625%, 22/02/27	EUR	500,000	699,734	635,609	0.11
GE Capital European Funding, 6.025%, 01/03/38	EUR	400,000	738,315	616,297	0.11
Swisscom AG Via Lunar Funding V, 2.000%, 30/09/20	EUR	200,000	212,300	209,987	0.04
Swisscom AG Via Lunar Funding V, 1.875%, 08/09/21	EUR	400,000	416,849	414,959	0.07
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	350,000	377,847	391,763	0.07
Total Ireland			16,435,876	16,222,045	2.83
Italy					
A2A SpA, 4.500%, 02/11/16	EUR	200,000	204,413	210,556	0.04
A2A SpA, 4.500%, 28/11/19	EUR	600,000	641,523	680,925	0.12
A2A SpA, 4.375%, 10/01/21	EUR	200,000	211,102	227,604	0.04
A2A SpA, 3.625%, 13/01/22	EUR	400,000	407,409	439,704	0.08
ACEA SpA, 3.750%, 12/09/18	EUR	500,000	549,463	544,110	0.09
ACEA SpA, 2.625%, 15/07/24	EUR	500,000	549,788	509,860	0.09
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	1,200,000	1,227,616	1,275,350	0.22
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	650,000	721,014	787,569	0.14
Assicurazioni Generali SpA, 4.125%, 04/05/26	EUR	600,000	620,321	612,325	0.11
Assicurazioni Generali SpA, 10.125%, 10/07/42	EUR	700,000	784,712	925,895	0.16
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	700,000	839,855	835,660	0.15
Atlantia SpA, 3.375%, 18/09/17	EUR	600,000	609,184	637,257	0.11
Atlantia SpA, 4.500%, 08/02/19	EUR	900,000	943,030	1,011,909	0.18
Atlantia SpA, 4.375%, 16/03/20	EUR	200,000	210,382	229,289	0.04
Atlantia SpA, 2.875%, 26/02/21	EUR	800,000	820,660	865,998	0.15
Atlantia SpA, 5.875%, 09/06/24	EUR	300,000	373,335	403,729	0.07
Atlantia SpA, 4.375%, 16/09/25	EUR	600,000	721,266	738,178	0.13
Edison SpA, 3.875%, 10/11/17	EUR	500,000	527,775	538,855	0.09
EXOR SpA, 2.500%, 08/10/24	EUR	400,000	430,756	386,673	0.07
Hera SpA, 4.500%, 03/12/19	EUR	200,000	205,216	229,040	0.04
Hera SpA, 3.250%, 04/10/21	EUR	400,000	418,819	438,244	0.08
Hera SpA, 2.375%, 04/07/24	EUR	500,000	507,950	507,133	0.09
Hera SpA, 5.200%, 29/01/28	EUR	250,000	293,633	317,127	0.06
Intesa Sanpaolo SpA, 4.125%, 19/09/16	EUR	600,000	625,798	623,751	0.11
Intesa Sanpaolo SpA, 3.750%, 23/11/16	EUR	900,000	938,424	935,009	0.16
Intesa Sanpaolo SpA, 5.000%, 28/02/17	EUR	300,000	321,392	319,614	0.06
Intesa Sanpaolo SpA, 4.750%, 15/06/17	EUR	1,200,000	1,293,239	1,285,196	0.22
Intesa Sanpaolo SpA, 4.000%, 09/11/17	EUR	1,300,000	1,399,162	1,384,731	0.24
Intesa Sanpaolo SpA, 4.000%, 08/11/18	EUR	500,000	549,357	543,452	0.09
Intesa Sanpaolo SpA, 3.000%, 28/01/19	EUR	1,100,000	1,178,717	1,160,793	0.20
Intesa Sanpaolo SpA, 4.375%, 15/10/19	EUR	700,000	792,968	779,117	0.14

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Intesa Sanpaolo SpA, 1.125%, 14/01/20	EUR	500,000	497,485	487,584	0.08
Intesa Sanpaolo SpA, 4.125%, 14/04/20	EUR	900,000	1,024,633	995,923	0.17
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	600,000	613,181	600,651	0.10
Intesa Sanpaolo SpA, 3.500%, 17/01/22	EUR	400,000	443,406	433,511	0.08
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	710,000	707,556	666,598	0.12
Intesa Sanpaolo SpA, 4.000%, 30/10/23	EUR	600,000	690,574	670,004	0.12
Intesa Sanpaolo Vita SpA, 5.350%, 18/09/18	EUR	300,000	329,879	332,280	0.06
Intesa Sanpaolo Vita SpA, 4.750%, perpetual	EUR	500,000	513,809	488,138	0.08
Snam SpA, 4.375%, 11/07/16	EUR	900,000	919,403	936,658	0.16
Snam SpA, 2.375%, 30/06/17	EUR	450,000	458,485	465,675	0.08
Snam SpA, 3.875%, 19/03/18	EUR	950,000	1,005,992	1,028,455	0.18
Snam SpA, 5.000%, 18/01/19	EUR	500,000	513,151	569,469	0.10
Snam SpA, 1.500%, 24/04/19	EUR	500,000	503,367	508,754	0.09
Snam SpA, 3.500%, 13/02/20	EUR	600,000	631,305	660,691	0.12
Snam SpA, 3.375%, 29/01/21	EUR	200,000	202,752	219,715	0.04
Snam SpA, 5.250%, 19/09/22	EUR	700,000	827,441	863,142	0.15
Snam SpA, 1.500%, 21/04/23	EUR	700,000	709,555	676,504	0.12
Snam SpA, 3.250%, 22/01/24	EUR	100,000	103,503	109,842	0.02
Terna Rete Elettrica Nazionale SpA, 4.125%, 17/02/17	EUR	500,000	517,626	529,114	0.09
Terna Rete Elettrica Nazionale SpA, 2.875%, 16/02/18	EUR	700,000	703,140	738,218	0.13
Terna Rete Elettrica Nazionale SpA, 4.875%, 03/10/19	EUR	300,000	347,324	347,516	0.06
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	500,000	551,983	586,977	0.10
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	700,000	693,269	662,849	0.12
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	800,000	880,623	984,919	0.17
UniCredit SpA, 2.250%, 16/12/16	EUR	900,000	921,617	916,934	0.16
UniCredit SpA, 4.875%, 07/03/17	EUR	1,200,000	1,283,154	1,275,310	0.22
UniCredit SpA, 3.375%, 11/01/18	EUR	200,000	212,514	211,028	0.04
UniCredit SpA, 3.625%, 24/01/19	EUR	1,100,000	1,197,581	1,182,821	0.21
UniCredit SpA, 1.500%, 19/06/19	EUR	300,000	305,407	299,804	0.05
UniCredit SpA, 4.375%, 29/01/20	EUR	700,000	800,001	792,932	0.14
UniCredit SpA, 3.250%, 14/01/21	EUR	500,000	540,872	531,259	0.09
Unione di Banche Italiane SCpA, 2.750%, 28/04/17	EUR	600,000	600,724	616,440	0.11
Unione di Banche Italiane SCpA, 2.875%, 18/02/19	EUR	400,000	409,226	414,625	0.07
Total Italy			40,578,817	41,188,993	7.20
Jersey					
Heathrow Funding Ltd, 4.125%, 12/10/16	EUR	300,000	317,468	313,898	0.05
Heathrow Funding Ltd, 4.375%, 25/01/17	EUR	800,000	856,477	848,818	0.15
Heathrow Funding Ltd, 4.600%, 15/02/18	EUR	100,000	109,236	110,382	0.02
Heathrow Funding Ltd, 1.875%, 23/05/22	EUR	600,000	613,002	618,048	0.11
Heathrow Funding Ltd, 1.500%, 11/02/30	EUR	200,000	197,958	174,133	0.03
Total Jersey			2,094,141	2,065,279	0.36
Luxembourg					
GELF Bond Issuer I SA, 3.125%, 03/04/18	EUR	300,000	319,512	316,425	0.05
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	400,000	483,473	462,576	0.08
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	400,000	439,755	439,543	0.08
Holcim US Finance Sarl & Cie SCS, 2.625%, 07/09/20	EUR	200,000	215,065	214,315	0.04
KBC IFIMA SA, 3.000%, 29/08/16	EUR	500,000	515,058	515,495	0.09
KBC IFIMA SA, 4.500%, 27/03/17	EUR	200,000	214,067	214,261	0.04
KBC IFIMA SA, 2.125%, 10/09/18	EUR	600,000	628,992	629,458	0.11
SES SA, 4.750%, 11/03/21	EUR	500,000	609,860	594,987	0.10
Tyco Electronics Group SA, 1.100%, 01/03/23	EUR	300,000	301,951	287,627	0.05
Tyco International Finance SA, 1.375%, 25/02/25	EUR	300,000	303,419	279,230	0.05
Total Luxembourg			4,031,152	3,953,917	0.69
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	750,000	772,282	805,170	0.14
ABN AMRO Bank NV, 3.625%, 06/10/17	EUR	500,000	528,138	535,752	0.09
ABN AMRO Bank NV, 4.750%, 11/01/19	EUR	500,000	561,782	570,372	0.10
ABN AMRO Bank NV, 0.750%, 09/06/20	EUR	500,000	497,184	494,115	0.09
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	600,000	634,865	629,720	0.11

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	450,000	503,407	546,605	0.10
ABN AMRO Bank NV, 4.125%, 28/03/22	EUR	950,000	1,029,601	1,113,414	0.19
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	900,000	1,036,214	1,147,872	0.20
ABN AMRO Bank NV, 2.500%, 29/11/23	EUR	400,000	404,449	424,729	0.07
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	1,058,000	1,038,873	972,418	0.17
Achmea Bank NV, 2.000%, 23/01/18	EUR	500,000	499,533	515,530	0.09
Achmea Bank NV, 2.750%, 18/02/21	EUR	250,000	255,756	264,686	0.05
Achmea Bank NV, 1.125%, 25/04/22	EUR	300,000	297,347	285,774	0.05
Achmea BV, 2.500%, 19/11/20	EUR	400,000	403,530	421,291	0.07
Achmea BV, 6.000%, 04/04/43	EUR	117,000	131,659	130,296	0.02
Achmea BV, 4.250%, perpetual	EUR	700,000	715,672	672,445	0.12
Adecco International Financial Services BV, 4.750%, 13/04/18	EUR	300,000	329,526	332,937	0.06
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	300,000	299,820	294,637	0.05
Aegon NV, 3.000%, 18/07/17	EUR	300,000	314,911	315,605	0.06
Aegon NV, 4.000%, 25/04/44	EUR	400,000	410,867	401,512	0.07
Akzo Nobel NV, 4.000%, 17/12/18	EUR	250,000	265,519	278,974	0.05
Akzo Nobel NV, 1.750%, 07/11/24	EUR	200,000	204,521	199,183	0.03
Allianz Finance II BV, 4.000%, 23/11/16	EUR	1,900,000	2,001,439	1,998,565	0.35
Allianz Finance II BV, 3.500%, 14/02/22	EUR	1,200,000	1,413,957	1,372,052	0.24
Allianz Finance II BV, 3.000%, 13/03/28	EUR	400,000	490,349	451,941	0.08
Allianz Finance II BV, 5.750%, 08/07/41	EUR	1,700,000	2,088,629	1,982,019	0.35
Allianz Finance II BV, 4.375%, perpetual	EUR	800,000	844,579	827,661	0.14
ASML Holding NV, 3.375%, 19/09/23	EUR	400,000	408,336	449,110	0.08
BMW Finance NV, 1.000%, 24/10/16	EUR	450,000	450,891	454,690	0.08
BMW Finance NV, 3.875%, 18/01/17	EUR	1,100,000	1,150,535	1,161,402	0.20
BMW Finance NV, 3.625%, 29/01/18	EUR	650,000	673,305	704,199	0.12
BMW Finance NV, 1.500%, 05/06/18	EUR	300,000	304,859	309,420	0.05
BMW Finance NV, 5.000%, 06/08/18	EUR	800,000	868,838	912,260	0.16
BMW Finance NV, 0.500%, 05/09/18	EUR	500,000	497,809	500,756	0.09
BMW Finance NV, 3.250%, 14/01/19	EUR	850,000	904,716	930,083	0.16
BMW Finance NV, 1.625%, 17/07/19	EUR	800,000	809,558	831,692	0.15
BMW Finance NV, 0.500%, 21/01/20	EUR	500,000	499,974	495,229	0.09
BMW Finance NV, 2.000%, 04/09/20	EUR	600,000	618,252	634,126	0.11
BMW Finance NV, 1.250%, 05/09/22	EUR	200,000	205,738	200,082	0.03
BMW Finance NV, 2.375%, 24/01/23	EUR	400,000	410,374	430,350	0.08
BMW Finance NV, 2.625%, 17/01/24	EUR	250,000	256,561	272,329	0.05
BMW Finance NV, 1.000%, 21/01/25	EUR	700,000	701,721	657,382	0.11
Coca-Cola HBC Finance BV, 4.250%, 16/11/16	EUR	250,000	258,354	262,316	0.05
Coca-Cola HBC Finance BV, 2.375%, 18/06/20	EUR	600,000	603,244	623,706	0.11
Conti-Gummi Finance BV, 2.500%, 20/03/17	EUR	600,000	610,568	620,273	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.250%, 16/01/17	EUR	1,300,000	1,367,194	1,379,676	0.24
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.375%, 21/04/17	EUR	1,750,000	1,786,826	1,847,525	0.32
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 15/01/18	EUR	1,830,000	1,991,702	2,027,460	0.35
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.500%, 17/10/18	EUR	1,300,000	1,347,924	1,423,648	0.25
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.750%, 22/01/19	EUR	900,000	934,043	935,667	0.16
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 5.875%, 20/05/19	EUR	550,000	622,058	640,859	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/01/20	EUR	500,000	548,046	571,481	0.10
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.750%, 09/11/20	EUR	900,000	921,327	977,036	0.17
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 12/01/21	EUR	2,000,000	2,189,837	2,321,959	0.41
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.375%, 07/06/21	EUR	1,250,000	1,345,648	1,481,894	0.26
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.000%, 11/01/22	EUR	750,000	803,634	877,691	0.15
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 06/06/22	EUR	2,000,000	2,454,960	2,449,517	0.43
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/09/22	EUR	500,000	545,275	555,799	0.10
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.375%, 22/05/23	EUR	1,400,000	1,395,746	1,487,987	0.26
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.875%, 25/07/23	EUR	800,000	815,578	875,938	0.15
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/07/25	EUR	1,200,000	1,313,740	1,447,925	0.25
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.500%, 26/05/26	EUR	1,075,000	1,076,601	1,067,483	0.19
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.375%, 03/02/27	EUR	900,000	902,537	837,900	0.15
Corio NV, 3.250%, 26/02/21	EUR	300,000	305,218	329,708	0.06
Delta Lloyd Levensverzekering NV, 9.000%, 29/08/42	EUR	500,000	582,673	608,303	0.11
Delta Lloyd NV, 4.250%, 17/11/17	EUR	350,000	359,890	378,799	0.07
Delta Lloyd NV, 4.375%, perpetual	EUR	235,000	233,035	215,939	0.04
Deutsche Post Finance BV, 1.875%, 27/06/17	EUR	600,000	618,139	618,217	0.11
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	300,000	332,464	335,215	0.06
Deutsche Telekom International Finance BV, 4.750%, 31/05/16	EUR	300,000	310,299	312,506	0.05
Deutsche Telekom International Finance BV, 6.000%, 20/01/17	EUR	1,400,000	1,502,451	1,522,029	0.27
Deutsche Telekom International Finance BV, 6.625%, 29/03/18	EUR	200,000	230,952	233,575	0.04
Deutsche Telekom International Finance BV, 2.000%, 30/10/19	EUR	600,000	620,776	633,857	0.11

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Deutsche Telekom International Finance BV, 4.250%, 16/03/20	EUR	500,000	568,878	577,648	0.10
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	550,000	561,064	580,669	0.10
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	750,000	862,706	899,584	0.16
Deutsche Telekom International Finance BV, 2.750%, 24/10/24	EUR	300,000	309,647	329,480	0.06
Deutsche Telekom International Finance BV, 4.875%, 22/04/25	EUR	100,000	118,583	128,652	0.02
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	600,000	639,928	683,361	0.12
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	300,000	529,803	487,069	0.09
E.ON International Finance BV, 6.375%, 29/05/17	EUR	200,000	223,372	222,500	0.04
E.ON International Finance BV, 5.500%, 02/10/17	EUR	1,600,000	1,790,494	1,780,820	0.31
E.ON International Finance BV, 5.750%, 07/05/20	EUR	800,000	997,746	977,224	0.17
EDP Finance BV, 4.750%, 26/09/16	EUR	600,000	631,030	624,774	0.11
EDP Finance BV, 5.750%, 21/09/17	EUR	900,000	999,174	983,189	0.17
EDP Finance BV, 2.625%, 15/04/19	EUR	500,000	525,841	513,428	0.09
EDP Finance BV, 4.875%, 14/09/20	EUR	800,000	936,500	901,848	0.16
EDP Finance BV, 2.625%, 18/01/22	EUR	600,000	637,083	600,800	0.10
EDP Finance BV, 2.000%, 22/04/25	EUR	400,000	399,682	360,444	0.06
Enbw International Finance BV, 4.250%, 19/10/16	EUR	400,000	418,589	420,618	0.07
Enbw International Finance BV, 6.875%, 20/11/18	EUR	200,000	238,392	242,252	0.04
Enbw International Finance BV, 4.875%, 16/01/25	EUR	600,000	756,632	766,545	0.13
Enbw International Finance BV, 2.500%, 04/06/26	EUR	400,000	399,366	419,327	0.07
Enbw International Finance BV, 6.125%, 07/07/39	EUR	200,000	283,326	299,000	0.05
Enel Finance International NV, 4.000%, 14/09/16	EUR	700,000	731,598	729,931	0.13
Enel Finance International NV, 4.125%, 12/07/17	EUR	1,200,000	1,291,818	1,283,321	0.22
Enel Finance International NV, 3.625%, 17/04/18	EUR	500,000	542,747	538,280	0.09
Enel Finance International NV, 5.750%, 24/10/18	EUR	1,200,000	1,406,689	1,388,934	0.24
Enel Finance International NV, 4.875%, 11/03/20	EUR	400,000	474,433	466,131	0.08
Enel Finance International NV, 5.000%, 14/09/22	EUR	1,800,000	2,293,464	2,191,143	0.38
Enel Finance International NV, 4.875%, 17/04/23	EUR	1,200,000	1,540,708	1,442,954	0.25
Enel Finance International NV, 1.966%, 27/01/25	EUR	1,400,000	1,464,775	1,352,694	0.24
F van Lanschot Bankiers NV, 2.875%, 17/10/16	EUR	250,000	251,751	256,921	0.04
F van Lanschot Bankiers NV, 3.125%, 05/06/18	EUR	400,000	407,770	423,651	0.07
Gas Natural Fenosa Finance BV, 3.500%, 15/04/21	EUR	300,000	323,606	332,915	0.06
Gas Natural Fenosa Finance BV, 3.875%, 11/04/22	EUR	300,000	334,387	340,321	0.06
Gas Natural Fenosa Finance BV, 3.875%, 17/01/23	EUR	500,000	546,150	569,960	0.10
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	100,000	103,854	106,200	0.02
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	500,000	494,972	462,933	0.08
Heineken NV, 2.500%, 19/03/19	EUR	500,000	537,637	532,907	0.09
Heineken NV, 2.125%, 04/08/20	EUR	900,000	966,987	948,334	0.17
Heineken NV, 3.500%, 19/03/24	EUR	700,000	847,637	803,950	0.14
Iberdrola International BV, 4.250%, 11/10/18	EUR	1,200,000	1,348,903	1,334,688	0.23
Iberdrola International BV, 3.000%, 31/01/22	EUR	1,200,000	1,360,714	1,303,882	0.23
Iberdrola International BV, 2.500%, 24/10/22	EUR	400,000	439,036	419,746	0.07
Iberdrola International BV, 1.125%, 27/01/23	EUR	900,000	909,780	851,836	0.15
Iberdrola International BV, 5.750%, perpetual	EUR	300,000	329,928	321,750	0.06
ING Bank NV, 4.250%, 13/01/17	EUR	300,000	312,525	318,010	0.06
ING Bank NV, 1.875%, 27/02/18	EUR	750,000	758,190	776,404	0.14
ING Bank NV, 3.250%, 03/04/19	EUR	700,000	737,452	764,615	0.13
ING Bank NV, 1.250%, 13/12/19	EUR	400,000	401,336	405,548	0.07
ING Bank NV, 0.700%, 16/04/20	EUR	1,500,000	1,504,519	1,475,240	0.26
ING Bank NV, 4.875%, 18/01/21	EUR	700,000	771,018	839,030	0.15
ING Bank NV, 4.500%, 21/02/22	EUR	900,000	1,013,921	1,074,533	0.19
ING Bank NV, 6.125%, 29/05/23	EUR	400,000	425,961	450,074	0.08
ING Bank NV, 3.500%, 21/11/23	EUR	1,000,000	1,007,983	1,053,900	0.18
ING Bank NV, 3.625%, 25/02/26	EUR	800,000	820,675	845,558	0.15
ING Groep NV, 4.750%, 31/05/17	EUR	1,200,000	1,273,712	1,298,964	0.23
Koninklijke DSM NV, 5.250%, 17/10/17	EUR	600,000	643,413	667,229	0.12
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	200,000	210,448	212,738	0.04
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	500,000	488,921	463,019	0.08
Koninklijke KPN NV, 4.750%, 17/01/17	EUR	900,000	961,597	959,598	0.17
Koninklijke KPN NV, 3.750%, 21/09/20	EUR	800,000	921,395	892,839	0.16
Koninklijke KPN NV, 4.500%, 04/10/21	EUR	200,000	241,484	232,999	0.04
Koninklijke KPN NV, 4.250%, 01/03/22	EUR	800,000	967,412	921,218	0.16
LeasePlan Corp NV, 2.500%, 19/09/16	EUR	400,000	409,751	409,950	0.07
LeasePlan Corp NV, 2.375%, 23/04/19	EUR	200,000	211,754	210,308	0.04
Nederlandse Gasunie NV, 4.250%, 20/06/16	EUR	550,000	566,406	571,316	0.10
Nederlandse Gasunie NV, 5.125%, 31/03/17	EUR	250,000	264,457	270,886	0.05
Nederlandse Gasunie NV, 3.625%, 13/10/21	EUR	500,000	556,090	575,902	0.10
Nederlandse Gasunie NV, 2.625%, 13/07/22	EUR	200,000	205,434	218,469	0.04

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
NN Group NV, 1.000%, 18/03/22	EUR	300,000	299,333	288,689	0.05
NN Group NV, 4.625%, 08/04/44	EUR	900,000	921,443	924,984	0.16
NN Group NV, 4.500%, perpetual	EUR	300,000	298,920	296,760	0.05
Nomura Europe Finance NV, 1.875%, 29/05/18	EUR	500,000	519,015	515,240	0.09
Nomura Europe Finance NV, 1.125%, 03/06/20	EUR	500,000	498,454	490,350	0.09
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	400,000	409,818	392,708	0.07
Repsol International Finance BV, 4.750%, 16/02/17	EUR	800,000	856,166	853,991	0.15
Repsol International Finance BV, 4.875%, 19/02/19	EUR	500,000	575,424	567,018	0.10
Repsol International Finance BV, 2.625%, 28/05/20	EUR	1,300,000	1,403,016	1,371,239	0.24
Repsol International Finance BV, 3.625%, 07/10/21	EUR	500,000	574,310	554,422	0.10
Repsol International Finance BV, 2.250%, 10/12/26	EUR	300,000	318,238	287,521	0.05
Robert Bosch Investment Nederland BV, 1.625%, 24/05/21	EUR	500,000	498,334	520,751	0.09
Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	EUR	200,000	200,658	219,752	0.04
Roche Finance Europe BV, 2.000%, 25/06/18	EUR	500,000	524,074	525,192	0.09
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	700,000	696,393	658,532	0.12
RWE Finance BV, 5.125%, 23/07/18	EUR	250,000	267,457	283,849	0.05
RWE Finance BV, 6.625%, 31/01/19	EUR	900,000	1,070,182	1,081,842	0.19
RWE Finance BV, 1.875%, 30/01/20	EUR	300,000	302,752	309,349	0.05
RWE Finance BV, 6.500%, 10/08/21	EUR	800,000	971,930	1,027,718	0.18
RWE Finance BV, 3.000%, 17/01/24	EUR	400,000	410,568	426,579	0.07
Swiss Reinsurance Co Via ELM BV, 2.600%, perpetual	EUR	400,000	403,186	365,347	0.06
Telefonica Europe BV, 5.875%, 14/02/33	EUR	300,000	363,197	404,873	0.07
TenneT Holding BV, 3.875%, 21/02/18	EUR	400,000	434,623	435,747	0.08
TenneT Holding BV, 2.125%, 01/11/20	EUR	200,000	212,381	211,924	0.04
TenneT Holding BV, 4.500%, 09/02/22	EUR	100,000	119,969	120,848	0.02
TenneT Holding BV, 4.625%, 21/02/23	EUR	500,000	609,953	615,041	0.11
TenneT Holding BV, 6.655%, perpetual	EUR	300,000	334,086	326,588	0.06
Volkswagen International Finance NV, 1.000%, 26/10/16	EUR	600,000	599,743	605,844	0.11
Volkswagen International Finance NV, 1.875%, 15/05/17	EUR	800,000	809,259	822,789	0.14
Volkswagen International Finance NV, 5.375%, 22/05/18	EUR	300,000	328,601	342,131	0.06
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	800,000	839,332	874,574	0.15
Volkswagen International Finance NV, 2.000%, 14/01/20	EUR	733,000	752,918	771,401	0.13
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	650,000	675,905	685,626	0.12
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	500,000	495,671	481,656	0.08
Volkswagen International Finance NV, 1.625%, 16/01/30	EUR	900,000	919,703	817,928	0.14
Volkswagen International Finance NV, 3.300%, 22/03/33	EUR	800,000	848,492	880,516	0.15
Volkswagen International Finance NV, 3.750%, perpetual	EUR	1,200,000	1,209,192	1,237,132	0.22
Volkswagen International Finance NV, 4.625%, perpetual	EUR	1,010,000	1,045,515	1,046,284	0.18
Volkswagen International Finance NV, 3.875%, perpetual	EUR	800,000	808,310	834,744	0.15
Volkswagen International Finance NV, 5.125%, perpetual	EUR	700,000	740,495	764,977	0.13
Wolters Kluwer NV, 6.375%, 10/04/18	EUR	500,000	570,165	579,100	0.10
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	400,000	417,087	435,170	0.08
Total Netherlands			128,273,917	129,197,960	22.58
New Zealand					
BNZ International Funding Ltd, 4.000%, 08/03/17	EUR	150,000	154,649	159,181	0.03
BNZ International Funding Ltd, 1.250%, 23/05/18	EUR	503,000	504,127	513,035	0.09
Westpac Securities NZ Ltd, 3.875%, 20/03/17	EUR	600,000	628,879	636,197	0.11
Total New Zealand			1,287,655	1,308,413	0.23
Norway					
DNB Bank ASA, 3.875%, 29/06/20	EUR	400,000	427,224	459,130	0.08
DNB Bank ASA, 4.375%, 24/02/21	EUR	1,850,000	2,079,308	2,170,660	0.38
DNB Bank ASA, 4.250%, 18/01/22	EUR	200,000	211,078	236,849	0.04
DNB Bank ASA, 4.750%, 08/03/22	EUR	700,000	728,943	741,699	0.13
DNB Bank ASA, 3.000%, 26/09/23	EUR	200,000	203,784	209,130	0.03
Santander Consumer Bank AS, 0.625%, 20/04/18	EUR	500,000	500,678	496,718	0.09
Statkraft AS, 4.625%, 22/09/17	EUR	400,000	434,567	438,120	0.08
Statkraft AS, 6.625%, 02/04/19	EUR	400,000	457,037	488,491	0.08
Statkraft AS, 2.500%, 28/11/22	EUR	300,000	308,893	324,749	0.06

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Norway - (Continued)					
Statkraft AS, 1.500%, 26/03/30	EUR	300,000	297,301	268,408	0.05
Total Norway			5,648,813	5,833,954	1.02
Spain					
Abertis Infraestructuras SA, 4.625%, 14/10/16	EUR	450,000	452,279	474,105	0.08
Abertis Infraestructuras SA, 5.125%, 12/06/17	EUR	300,000	303,914	326,673	0.04
Abertis Infraestructuras SA, 4.750%, 25/10/19	EUR	300,000	322,908	345,664	0.06
Abertis Infraestructuras SA, 4.375%, 30/03/20	EUR	500,000	496,541	572,095	0.10
Abertis Infraestructuras SA, 3.750%, 20/06/23	EUR	300,000	311,330	339,869	0.06
Abertis Infraestructuras SA, 2.500%, 27/02/25	EUR	200,000	209,712	203,870	0.04
Amadeus Capital Markets SA, 4.875%, 15/07/16	EUR	400,000	412,970	418,193	0.07
BBVA Senior Finance SAU, 3.750%, 17/01/18	EUR	200,000	208,243	214,903	0.04
BBVA Senior Finance SAU, 2.375%, 22/01/19	EUR	1,300,000	1,334,302	1,356,697	0.24
BBVA Subordinated Capital SAU, 3.500%, 11/04/24	EUR	900,000	912,351	932,217	0.16
CaixaBank SA, 2.500%, 18/04/17	EUR	800,000	803,585	825,256	0.14
CaixaBank SA, 3.125%, 14/05/18	EUR	400,000	408,134	425,043	0.07
Criteria CaixaHolding SA, 2.375%, 09/05/19	EUR	600,000	615,663	617,786	0.11
Criteria CaixaHolding SA, 1.625%, 21/04/22	EUR	700,000	692,434	661,572	0.12
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	200,000	206,189	209,712	0.04
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	600,000	598,501	546,044	0.10
Ferrovial Emisiones SA, 3.375%, 30/01/18	EUR	500,000	515,853	532,576	0.09
Ferrovial Emisiones SA, 3.375%, 07/06/21	EUR	100,000	106,632	110,211	0.02
Gas Natural Capital Markets SA, 4.375%, 02/11/16	EUR	400,000	417,536	421,061	0.07
Gas Natural Capital Markets SA, 5.625%, 09/02/17	EUR	600,000	643,727	649,001	0.11
Gas Natural Capital Markets SA, 4.125%, 24/04/17	EUR	100,000	106,019	106,485	0.02
Gas Natural Capital Markets SA, 4.125%, 26/01/18	EUR	550,000	587,770	597,683	0.10
Gas Natural Capital Markets SA, 5.000%, 13/02/18	EUR	600,000	663,822	666,353	0.12
Gas Natural Capital Markets SA, 5.375%, 24/05/19	EUR	400,000	455,967	467,116	0.08
Gas Natural Capital Markets SA, 6.375%, 09/07/19	EUR	500,000	589,413	604,142	0.11
Gas Natural Capital Markets SA, 4.500%, 27/01/20	EUR	350,000	391,982	399,742	0.07
Gas Natural Capital Markets SA, 6.000%, 27/01/20	EUR	300,000	359,913	362,049	0.06
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	600,000	700,485	725,864	0.13
Iberdrola Finanzas SAU, 4.125%, 23/03/20	EUR	1,000,000	1,165,447	1,135,622	0.20
Prosegur Cia de Seguridad SA, 2.750%, 02/04/18	EUR	300,000	304,154	314,436	0.06
Red Electrica Financiaciones SA Unipersonal, 4.875%, 29/04/20	EUR	500,000	511,554	588,026	0.10
Red Electrica Financiaciones SA Unipersonal, 1.125%, 24/04/25	EUR	600,000	593,242	541,045	0.09
Santander International Debt SAU, 1.375%, 25/03/17	EUR	1,200,000	1,221,265	1,215,650	0.21
Santander International Debt SAU, 4.000%, 27/03/17	EUR	1,300,000	1,382,206	1,375,384	0.24
Santander International Debt SAU, 4.000%, 24/01/20	EUR	1,400,000	1,611,127	1,572,029	0.27
Santander Issuances SAU, 2.500%, 18/03/25	EUR	900,000	921,405	838,365	0.15
Telefonica Emisiones SAU, 4.750%, 07/02/17	EUR	700,000	745,676	747,067	0.13
Telefonica Emisiones SAU, 5.811%, 05/09/17	EUR	600,000	647,198	667,001	0.12
Telefonica Emisiones SAU, 3.661%, 18/09/17	EUR	400,000	423,640	425,973	0.07
Telefonica Emisiones SAU, 4.797%, 21/02/18	EUR	1,000,000	1,051,830	1,104,405	0.19
Telefonica Emisiones SAU, 2.736%, 29/05/19	EUR	800,000	841,657	852,309	0.15
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	1,300,000	1,455,210	1,494,918	0.26
Telefonica Emisiones SAU, 4.710%, 20/01/20	EUR	900,000	1,021,348	1,037,375	0.18
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	600,000	602,344	679,563	0.12
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	700,000	728,280	721,882	0.13
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	700,000	727,976	799,717	0.14
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	500,000	500,000	495,259	0.09
Total Spain			30,283,734	30,718,008	5.37
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	700,000	705,871	755,648	0.13
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	400,000	397,661	398,173	0.07
Atlas Copco AB, 2.625%, 15/03/19	EUR	300,000	325,822	322,552	0.06
Atlas Copco AB, 2.500%, 28/02/23	EUR	300,000	340,362	325,959	0.06
Energa Finance AB, 3.250%, 19/03/20	EUR	250,000	270,738	269,825	0.05
Nordea Bank AB, 3.750%, 24/02/17	EUR	600,000	620,374	633,910	0.11
Nordea Bank AB, 2.250%, 05/10/17	EUR	1,000,000	1,014,244	1,042,770	0.18
Nordea Bank AB, 1.375%, 12/04/18	EUR	700,000	716,293	718,147	0.12
Nordea Bank AB, 4.000%, 11/07/19	EUR	1,450,000	1,590,711	1,636,271	0.29

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Sweden - (Continued)					
Nordea Bank AB, 4.500%, 26/03/20	EUR	500,000	551,665	571,322	0.10
Nordea Bank AB, 4.000%, 29/06/20	EUR	200,000	215,905	229,488	0.04
Nordea Bank AB, 2.000%, 17/02/21	EUR	1,300,000	1,317,171	1,357,304	0.24
Nordea Bank AB, 4.000%, 29/03/21	EUR	300,000	299,287	340,722	0.06
Nordea Bank AB, 4.625%, 15/02/22	EUR	700,000	724,369	741,222	0.13
Nordea Bank AB, 3.250%, 05/07/22	EUR	300,000	323,196	337,690	0.06
Nordea Bank AB, 1.125%, 12/02/25	EUR	900,000	900,853	845,955	0.15
Orlen Capital AB, 2.500%, 30/06/21	EUR	300,000	297,063	299,763	0.05
SBAB Bank AB, 1.375%, 02/05/18	EUR	600,000	597,594	614,532	0.11
SBAB Bank AB, 2.375%, 04/09/20	EUR	300,000	304,894	319,764	0.06
Skandinaviska Enskilda Banken AB, 3.875%, 12/04/17	EUR	150,000	154,321	159,558	0.03
Skandinaviska Enskilda Banken AB, 4.250%, 21/02/18	EUR	500,000	520,990	549,192	0.10
Skandinaviska Enskilda Banken AB, 2.000%, 18/03/19	EUR	300,000	308,660	314,241	0.05
Skandinaviska Enskilda Banken AB, 1.875%, 14/11/19	EUR	700,000	725,651	731,063	0.13
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	900,000	920,258	939,025	0.16
Skandinaviska Enskilda Banken AB, 4.000%, 12/09/22	EUR	200,000	207,942	212,745	0.04
Skandinaviska Enskilda Banken AB, 2.500%, 28/05/26	EUR	800,000	799,137	813,564	0.14
Skandinaviska Enskilda Banken AB, 7.092%, perpetual	EUR	300,000	325,510	337,880	0.06
SKF AB, 3.875%, 25/05/18	EUR	400,000	439,461	436,933	0.08
SKF AB, 2.375%, 29/10/20	EUR	600,000	652,144	634,738	0.11
Svenska Cellulosa AB SCA, 3.625%, 26/08/16	EUR	500,000	509,718	518,661	0.09
Svenska Cellulosa AB SCA, 2.500%, 09/06/23	EUR	200,000	203,715	215,011	0.04
Svenska Handelsbanken AB, 3.750%, 24/02/17	EUR	1,200,000	1,240,828	1,268,168	0.22
Svenska Handelsbanken AB, 3.375%, 17/07/17	EUR	600,000	633,265	637,264	0.11
Svenska Handelsbanken AB, 2.250%, 14/06/18	EUR	1,050,000	1,064,196	1,105,154	0.19
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	450,000	462,977	478,732	0.08
Svenska Handelsbanken AB, 4.375%, 20/10/21	EUR	500,000	548,550	596,795	0.10
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	900,000	936,159	980,772	0.17
Svenska Handelsbanken AB, 2.656%, 15/01/24	EUR	900,000	914,612	932,998	0.16
Swedbank AB, 3.375%, 09/02/17	EUR	400,000	412,809	419,469	0.07
Swedbank AB, 1.500%, 18/03/19	EUR	700,000	703,512	719,855	0.13
Swedbank AB, 1.000%, 01/06/22	EUR	235,000	233,630	228,371	0.04
Swedbank AB, 3.000%, 05/12/22	EUR	400,000	406,748	418,432	0.07
Swedbank AB, 2.375%, 26/02/24	EUR	300,000	300,895	305,603	0.05
Vattenfall AB, 5.000%, 18/06/18	EUR	500,000	560,374	567,370	0.10
Vattenfall AB, 6.750%, 31/01/19	EUR	500,000	603,071	607,322	0.11
Vattenfall AB, 6.250%, 17/03/21	EUR	400,000	496,689	512,102	0.09
Vattenfall AB, 5.375%, 29/04/24	EUR	200,000	255,361	261,079	0.05
Vattenfall AB, 3.000%, 19/03/77	EUR	600,000	602,839	535,306	0.09
Volvo Treasury AB, 5.000%, 31/05/17	EUR	600,000	652,909	651,290	0.11
Volvo Treasury AB, 2.375%, 26/11/19	EUR	300,000	322,083	318,204	0.06
Total Sweden			28,633,087	29,167,914	5.10
Switzerland					
UBS AG, 1.125%, 30/06/20	EUR	395,000	394,084	394,723	0.07
Total Switzerland			394,084	394,723	0.07
Turkey					
Turkiye Garanti Bankasi AS, 3.375%, 08/07/19	EUR	500,000	502,973	507,017	0.09
Total Turkey			502,973	507,017	0.09
United Kingdom					
Abbey National Treasury Services PLC, 1.750%, 15/01/18	EUR	900,000	929,806	924,771	0.16
Abbey National Treasury Services PLC, 0.875%, 13/01/20	EUR	1,200,000	1,208,789	1,184,384	0.21
Abbey National Treasury Services PLC, 1.125%, 14/01/22	EUR	1,400,000	1,416,439	1,358,531	0.24
Abbey National Treasury Services PLC, 1.125%, 10/03/25	EUR	600,000	596,713	548,527	0.10
Anglo American Capital PLC, 4.375%, 02/12/16	EUR	400,000	422,237	421,547	0.07
Anglo American Capital PLC, 1.750%, 20/11/17	EUR	1,000,000	1,025,990	1,020,663	0.18
Anglo American Capital PLC, 2.500%, 18/09/18	EUR	900,000	944,768	934,532	0.16
Anglo American Capital PLC, 1.500%, 01/04/20	EUR	600,000	602,047	592,735	0.10
Anglo American Capital PLC, 2.875%, 20/11/20	EUR	800,000	861,888	838,412	0.15
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	900,000	989,213	947,335	0.17

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
AstraZeneca PLC, 0.875%, 24/11/21	EUR	400,000	403,972	392,999	0.07
Aviva PLC, 6.875%, 22/05/38	EUR	200,000	232,130	224,525	0.04
Aviva PLC, 6.125%, 05/07/43	EUR	600,000	702,291	692,550	0.12
Aviva PLC, 3.875%, 03/07/44	EUR	300,000	300,366	297,609	0.05
Aviva PLC, 3.375%, 04/12/45	EUR	109,000	107,969	107,758	0.02
Barclays Bank PLC, 4.000%, 20/01/17	EUR	1,300,000	1,376,402	1,373,705	0.24
Barclays Bank PLC, 6.000%, 23/01/18	EUR	1,100,000	1,241,283	1,227,410	0.21
Barclays Bank PLC, 6.000%, 14/01/21	EUR	1,500,000	1,835,817	1,774,469	0.31
Barclays Bank PLC, 2.125%, 24/02/21	EUR	1,600,000	1,722,782	1,683,236	0.29
Barclays Bank PLC, 2.250%, 10/06/24	EUR	1,200,000	1,328,395	1,256,205	0.22
BG Energy Capital PLC, 3.000%, 16/11/18	EUR	600,000	627,977	648,546	0.11
BG Energy Capital PLC, 3.625%, 16/07/19	EUR	200,000	214,051	222,976	0.04
BG Energy Capital PLC, 1.250%, 21/11/22	EUR	700,000	699,314	690,609	0.12
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	400,000	410,390	398,866	0.07
BG Energy Capital PLC, 6.500%, 30/11/72	EUR	400,000	431,683	438,333	0.08
Brambles Finance PLC, 4.625%, 20/04/18	EUR	300,000	317,658	332,528	0.06
British Telecommunications PLC, 1.125%, 10/06/19	EUR	600,000	600,037	607,967	0.11
Compass Group PLC, 3.125%, 13/02/19	EUR	300,000	313,169	325,744	0.06
Compass Group PLC, 1.875%, 27/01/23	EUR	400,000	401,636	411,262	0.07
Experian Finance PLC, 4.750%, 04/02/20	EUR	300,000	355,407	350,703	0.06
FCE Bank PLC, 1.625%, 09/09/16	EUR	200,000	202,926	202,554	0.04
FCE Bank PLC, 2.875%, 03/10/17	EUR	400,000	421,750	419,140	0.07
FCE Bank PLC, 1.750%, 21/05/18	EUR	600,000	619,601	613,320	0.11
FCE Bank PLC, 1.114%, 13/05/20	EUR	300,000	300,000	295,309	0.05
FCE Bank PLC, 1.875%, 24/06/21	EUR	700,000	736,135	707,763	0.12
FCE Bank PLC, 1.134%, 10/02/22	EUR	300,000	301,553	286,316	0.05
Hammerson PLC, 2.750%, 26/09/19	EUR	400,000	419,207	426,585	0.07
Hammerson PLC, 2.000%, 01/07/22	EUR	200,000	200,859	202,786	0.04
HBOS PLC, 4.500%, 18/03/30	EUR	500,000	579,985	555,000	0.10
Lloyds Bank PLC, 6.375%, 17/06/16	EUR	1,800,000	1,908,741	1,905,916	0.33
Lloyds Bank PLC, 1.875%, 10/10/18	EUR	1,500,000	1,571,134	1,560,908	0.27
Lloyds Bank PLC, 6.500%, 24/03/20	EUR	1,500,000	1,851,099	1,791,142	0.31
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	100,000	99,943	97,967	0.02
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	700,000	707,316	683,198	0.12
Lloyds Bank PLC, 11.875%, 16/12/21	EUR	200,000	233,398	228,990	0.04
Lloyds Bank PLC, 1.250%, 13/01/25	EUR	700,000	705,798	662,376	0.12
National Grid PLC, 5.000%, 02/07/18	EUR	500,000	557,431	565,642	0.10
National Grid PLC, 4.375%, 10/03/20	EUR	500,000	562,825	579,681	0.10
Nationwide Building Society, 3.125%, 03/04/17	EUR	300,000	310,178	314,231	0.05
Nationwide Building Society, 1.625%, 03/04/19	EUR	600,000	603,415	618,520	0.11
Nationwide Building Society, 6.750%, 22/07/20	EUR	700,000	798,641	851,405	0.15
Nationwide Building Society, 1.125%, 03/06/22	EUR	300,000	298,691	291,699	0.05
Nationwide Building Society, 4.125%, 20/03/23	EUR	500,000	514,110	529,849	0.09
Nationwide Building Society, 1.250%, 03/03/25	EUR	1,089,000	1,087,109	1,015,964	0.18
NGG Finance PLC, 4.250%, 18/06/76	EUR	700,000	722,853	739,813	0.13
Pearson Funding Five PLC, 1.875%, 19/05/21	EUR	400,000	412,812	413,232	0.07
Pearson Funding Five PLC, 1.375%, 06/05/25	EUR	500,000	490,590	470,497	0.08
Rentokil Initial PLC, 3.375%, 24/09/19	EUR	400,000	413,417	439,118	0.08
Rio Tinto Finance PLC, 2.000%, 11/05/20	EUR	400,000	427,038	420,573	0.07
Rio Tinto Finance PLC, 2.875%, 11/12/24	EUR	300,000	349,628	330,500	0.06
Royal Bank of Scotland Group PLC, 1.500%, 28/11/16	EUR	700,000	710,061	705,532	0.12
Royal Bank of Scotland Group PLC, 1.625%, 25/06/19	EUR	500,000	507,510	501,494	0.09
Royal Bank of Scotland PLC, 4.875%, 20/01/17	EUR	1,500,000	1,605,643	1,599,323	0.28
Royal Bank of Scotland PLC, 5.375%, 30/09/19	EUR	1,800,000	2,153,850	2,109,355	0.37
Royal Mail PLC, 2.375%, 29/07/24	EUR	300,000	315,303	307,458	0.05
Sky PLC, 1.500%, 15/09/21	EUR	1,300,000	1,297,945	1,293,526	0.23
Sky PLC, 2.500%, 15/09/26	EUR	700,000	706,199	705,490	0.12
Standard Chartered Bank, 5.875%, 26/09/17	EUR	1,200,000	1,337,587	1,330,748	0.23
Standard Chartered PLC, 3.875%, 20/10/16	EUR	800,000	837,977	837,420	0.15
Standard Chartered PLC, 1.750%, 29/10/17	EUR	1,500,000	1,549,914	1,541,803	0.27
Standard Chartered PLC, 1.625%, 13/06/21	EUR	1,200,000	1,256,241	1,217,311	0.21
Standard Chartered PLC, 4.000%, 21/10/25	EUR	1,000,000	1,100,726	1,057,011	0.18
United Utilities Water Ltd, 4.250%, 24/01/20	EUR	300,000	351,202	345,610	0.06

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
WPP Finance 2013, 3.000%, 20/11/23	EUR	500,000	534,655	550,594	0.10
Total United Kingdom			55,293,615	54,547,106	9.53
United States					
3M Co, 1.875%, 15/11/21	EUR	400,000	434,867	421,926	0.07
3M Co, 0.950%, 15/05/23	EUR	400,000	394,374	389,004	0.07
3M Co, 1.500%, 09/11/26	EUR	400,000	424,933	390,198	0.07
3M Co, 1.750%, 15/05/30	EUR	300,000	294,338	285,196	0.05
Albemarle Corp, 1.875%, 08/12/21	EUR	400,000	411,099	394,438	0.07
AT&T Inc, 1.875%, 04/12/20	EUR	600,000	632,886	621,298	0.11
AT&T Inc, 2.650%, 17/12/21	EUR	1,500,000	1,646,177	1,602,963	0.28
AT&T Inc, 2.500%, 15/03/23	EUR	1,500,000	1,632,672	1,557,281	0.27
AT&T Inc, 1.300%, 05/09/23	EUR	400,000	397,266	379,076	0.07
AT&T Inc, 2.400%, 15/03/24	EUR	1,500,000	1,624,999	1,535,058	0.27
AT&T Inc, 3.550%, 17/12/32	EUR	1,300,000	1,585,741	1,352,293	0.24
AT&T Inc, 2.450%, 15/03/35	EUR	1,000,000	1,048,734	861,842	0.15
BMW US Capital LLC, 1.000%, 18/07/17	EUR	586,000	587,064	594,031	0.10
BMW US Capital LLC, 0.625%, 20/04/22	EUR	700,000	692,377	672,791	0.12
BMW US Capital LLC, 1.000%, 20/04/27	EUR	400,000	394,728	360,781	0.06
Bristol-Myers Squibb Co, 1.000%, 15/05/25	EUR	400,000	388,128	371,102	0.06
Bristol-Myers Squibb Co, 1.750%, 15/05/35	EUR	300,000	281,292	254,494	0.04
Citigroup Inc, 4.375%, 30/01/17	EUR	1,500,000	1,598,269	1,596,034	0.28
Citigroup Inc, 5.000%, 02/08/19	EUR	2,200,000	2,589,864	2,560,494	0.45
Citigroup Inc, 1.375%, 27/10/21	EUR	1,700,000	1,741,729	1,685,217	0.29
Citigroup Inc, 1.750%, 28/01/25	EUR	1,400,000	1,450,927	1,348,446	0.24
Citigroup Inc, 2.125%, 10/09/26	EUR	700,000	739,405	684,024	0.12
Citigroup Inc, 4.250%, 25/02/30	EUR	500,000	593,225	575,278	0.10
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 2.750%, 19/05/23	EUR	300,000	308,420	316,826	0.06
GE Capital Trust IV, 4.625%, 15/09/66	EUR	400,000	417,270	406,640	0.07
General Electric Capital Corp, 4.125%, 19/09/35	EUR	500,000	714,284	604,717	0.11
General Electric Capital Corp, 5.500%, 15/09/67	EUR	900,000	982,433	951,912	0.17
General Electric Co, 1.250%, 26/05/23	EUR	700,000	699,960	686,138	0.12
General Electric Co, 1.875%, 28/05/27	EUR	800,000	809,605	787,187	0.14
Goldman Sachs Group Inc, 4.500%, 30/01/17	EUR	1,400,000	1,493,585	1,490,740	0.26
Goldman Sachs Group Inc, 6.375%, 02/05/18	EUR	1,000,000	1,165,889	1,160,170	0.20
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	1,500,000	1,628,503	1,597,467	0.28
Goldman Sachs Group Inc, 4.750%, 12/10/21	EUR	500,000	596,896	574,133	0.10
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	1,200,000	1,218,518	1,173,033	0.20
Goldman Sachs Group Inc, 2.125%, 30/09/24	EUR	1,000,000	1,066,985	996,466	0.17
Goldman Sachs Group Inc, 2.875%, 03/06/26	EUR	700,000	789,997	732,796	0.13
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	200,000	208,796	204,134	0.04
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	200,000	198,907	193,471	0.03
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	200,000	198,046	186,746	0.03
Illinois Tool Works Inc, 3.000%, 19/05/34	EUR	400,000	426,095	410,680	0.07
International Business Machines Corp, 1.375%, 19/11/19	EUR	1,000,000	1,034,687	1,032,546	0.18
International Business Machines Corp, 1.875%, 06/11/20	EUR	500,000	527,340	523,928	0.09
International Business Machines Corp, 1.250%, 26/05/23	EUR	600,000	598,761	587,977	0.10
International Business Machines Corp, 2.875%, 07/11/25	EUR	600,000	666,542	657,093	0.11
JPMorgan Chase & Co, 3.750%, 15/06/16	EUR	1,200,000	1,241,585	1,240,459	0.22
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	1,900,000	2,206,971	2,163,324	0.38
JPMorgan Chase & Co, 2.625%, 23/04/21	EUR	600,000	660,655	643,938	0.11
JPMorgan Chase & Co, 1.375%, 16/09/21	EUR	1,300,000	1,339,572	1,299,935	0.23
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	1,500,000	1,547,740	1,435,311	0.25
JPMorgan Chase & Co, 2.875%, 24/05/28	EUR	1,200,000	1,435,841	1,289,168	0.23
JPMorgan Chase Bank NA, 4.375%, 30/11/21	EUR	600,000	634,451	625,850	0.11
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	400,000	401,616	384,515	0.07
Kinder Morgan Inc, 2.250%, 16/03/27	EUR	300,000	303,768	278,126	0.05
McDonald's Corp, 1.125%, 26/05/22	EUR	300,000	298,598	294,774	0.05
McDonald's Corp, 2.375%, 27/11/24	EUR	300,000	337,930	314,843	0.06
McDonald's Corp, 1.875%, 26/05/27	EUR	300,000	299,777	287,427	0.05
Microsoft Corp, 2.125%, 06/12/21	EUR	1,200,000	1,311,925	1,276,514	0.22
Microsoft Corp, 3.125%, 06/12/28	EUR	1,100,000	1,385,088	1,249,433	0.22
Microsoft Corp, 2.625%, 02/05/33	EUR	300,000	369,160	312,374	0.05
Moody's Corp, 1.750%, 09/03/27	EUR	300,000	308,645	279,855	0.05
Morgan Stanley, 4.375%, 12/10/16	EUR	1,200,000	1,262,904	1,262,039	0.22
Morgan Stanley, 3.750%, 21/09/17	EUR	1,400,000	1,504,656	1,499,213	0.26

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Morgan Stanley, 2.250%, 12/03/18	EUR	1,436,000	1,505,401	1,496,201	0.26
Morgan Stanley, 2.375%, 31/03/21	EUR	1,500,000	1,616,644	1,573,523	0.28
Morgan Stanley, 1.875%, 30/03/23	EUR	600,000	624,513	598,855	0.10
Morgan Stanley, 1.750%, 30/01/25	EUR	1,500,000	1,547,990	1,436,299	0.25
NASDAQ OMX Group Inc, 3.875%, 07/06/21	EUR	500,000	543,364	556,689	0.10
National Grid North America Inc, 1.750%, 20/02/18	EUR	400,000	405,943	413,016	0.07
National Grid North America Inc, 0.750%, 11/02/22	EUR	200,000	198,720	191,885	0.03
Oracle Corp, 2.250%, 10/01/21	EUR	600,000	617,417	638,591	0.11
Oracle Corp, 3.125%, 10/07/25	EUR	650,000	664,756	728,368	0.13
Praxair Inc, 1.500%, 11/03/20	EUR	200,000	200,521	205,623	0.04
Praxair Inc, 1.625%, 01/12/25	EUR	500,000	526,959	489,613	0.09
Prologis LP, 1.375%, 07/10/20	EUR	100,000	99,854	98,760	0.02
Prologis LP, 1.375%, 13/05/21	EUR	400,000	396,527	389,736	0.07
Prologis LP, 3.000%, 18/01/22	EUR	300,000	309,543	317,918	0.06
Prologis LP, 3.375%, 20/02/24	EUR	600,000	622,269	645,917	0.11
Prologis LP, 3.000%, 02/06/26	EUR	500,000	530,268	518,365	0.09
Roche Holdings Inc, 6.500%, 04/03/21	EUR	1,100,000	1,450,676	1,443,574	0.25
SES GLOBAL Americas Holdings GP, 1.875%, 24/10/18	EUR	800,000	836,344	830,659	0.15
Wachovia Corp, 4.375%, 27/11/18	EUR	300,000	337,774	334,352	0.06
Wells Fargo & Co, 4.375%, 01/08/16	EUR	400,000	418,206	418,204	0.07
Wells Fargo & Co, 4.125%, 03/11/16	EUR	1,500,000	1,578,816	1,578,577	0.28
Wells Fargo & Co, 2.250%, 03/09/20	EUR	500,000	540,172	531,867	0.09
Wells Fargo & Co, 2.625%, 16/08/22	EUR	1,300,000	1,459,615	1,397,380	0.24
Wells Fargo & Co, 2.125%, 04/06/24	EUR	1,400,000	1,532,800	1,437,383	0.25
Wells Fargo & Co, 1.625%, 02/06/25	EUR	185,000	183,811	179,642	0.03
Whirlpool Corp, 0.625%, 12/03/20	EUR	300,000	299,171	290,557	0.05
Total United States			73,235,569	70,646,717	12.35
Total Corporate Bonds			567,143,471	564,471,393	98.64
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			567,143,471	564,471,393	98.64
TOTAL INVESTMENTS			567,143,471	564,471,393	98.64
Other Net Assets/(Liabilities)				7,755,262	1.36
TOTAL NET ASSETS				572,226,655	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 96.76%					
Australia					
Australia & New Zealand Banking Group Ltd, 1.250%, 10/01/17	USD	200,000	200,527	200,034	0.07
Australia & New Zealand Banking Group Ltd, 1.500%, 16/01/18	USD	750,000	749,016	749,169	0.26
Australia & New Zealand Banking Group Ltd, 2.250%, 13/06/19	USD	200,000	199,931	199,786	0.07
BHP Billiton Finance USA Ltd, 5.250%, 15/12/15	USD	250,000	255,514	255,391	0.09
BHP Billiton Finance USA Ltd, 2.050%, 30/09/18	USD	250,000	253,774	252,794	0.09
BHP Billiton Finance USA Ltd, 3.250%, 21/11/21	USD	50,000	52,531	50,638	0.02
BHP Billiton Finance USA Ltd, 2.875%, 24/02/22	USD	350,000	353,410	342,937	0.12
BHP Billiton Finance USA Ltd, 4.125%, 24/02/42	USD	50,000	53,853	45,639	0.02
BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	USD	250,000	271,358	259,958	0.09
Commonwealth Bank of Australia, 1.900%, 18/09/17	USD	400,000	404,600	404,442	0.14
Commonwealth Bank of Australia, 1.625%, 12/03/18	USD	250,000	250,563	249,541	0.09
Commonwealth Bank of Australia, 2.300%, 06/09/19	USD	250,000	249,598	249,221	0.09
National Australia Bank Ltd, 0.900%, 20/01/16	USD	225,000	225,431	225,410	0.08
National Australia Bank Ltd, 2.750%, 09/03/17	USD	250,000	256,553	256,505	0.09
National Australia Bank Ltd, 3.000%, 20/01/23	USD	250,000	249,181	246,102	0.09
Rio Tinto Finance USA Ltd, 6.500%, 15/07/18	USD	100,000	113,498	113,062	0.04
Rio Tinto Finance USA Ltd, 3.500%, 02/11/20	USD	100,000	104,520	104,058	0.04
Rio Tinto Finance USA Ltd, 3.750%, 15/06/25	USD	150,000	149,004	148,350	0.05
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	250,000	262,974	255,231	0.09
Westpac Banking Corp, 1.200%, 19/05/17	USD	118,000	117,922	117,806	0.04
Westpac Banking Corp, 2.250%, 30/07/18	USD	100,000	101,044	101,208	0.03
Westpac Banking Corp, 4.875%, 19/11/19	USD	100,000	108,775	109,894	0.04
Westpac Banking Corp, 2.300%, 26/05/20	USD	650,000	649,162	643,189	0.22
Total Australia			5,632,739	5,580,365	1.96
Belgium					
Delhaize Group SA, 5.700%, 01/10/40	USD	50,000	49,269	51,198	0.02
Total Belgium			49,269	51,198	0.02
Bermuda					
Novartis Securities Investment Ltd, 5.125%, 10/02/19	USD	250,000	275,525	277,722	0.10
Weatherford International Ltd, 5.125%, 15/09/20	USD	200,000	203,693	202,520	0.07
Weatherford International Ltd, 4.500%, 15/04/22	USD	200,000	199,635	186,798	0.07
Weatherford International Ltd, 7.000%, 15/03/38	USD	200,000	194,294	184,612	0.06
Weatherford International Ltd, 5.950%, 15/04/42	USD	100,000	108,735	82,968	0.03
Total Bermuda			981,882	934,620	0.33
Brazil					
Embraer SA, 5.150%, 15/06/22	USD	350,000	363,756	361,375	0.13
Total Brazil			363,756	361,375	0.13
Canada					
Agrium Inc, 3.150%, 01/10/22	USD	250,000	252,074	242,027	0.08
Alberta Energy Co Ltd, 8.125%, 15/09/30	USD	160,000	220,708	200,324	0.07
Bank of Montreal, 2.500%, 11/01/17	USD	100,000	102,052	102,056	0.04
Bank of Montreal, 1.300%, 14/07/17	USD	200,000	200,213	199,845	0.07
Bank of Montreal, 2.375%, 25/01/19	USD	150,000	151,968	151,740	0.05
Bank of Nova Scotia, 2.550%, 12/01/17	USD	400,000	408,995	408,541	0.14
Bank of Nova Scotia, 1.250%, 11/04/17	USD	300,000	300,145	300,059	0.11
Bank of Nova Scotia, 4.375%, 13/01/21	USD	100,000	111,177	108,671	0.04
Barrick Gold Corp, 3.850%, 01/04/22	USD	250,000	238,213	242,826	0.09
Canadian Imperial Bank of Commerce, 2.350%, 11/12/15	USD	150,000	151,103	151,153	0.05
Canadian National Railway Co, 5.550%, 01/03/19	USD	200,000	227,179	223,634	0.08
Canadian National Railway Co, 2.950%, 21/11/24	USD	450,000	455,969	443,295	0.16
Canadian National Railway Co, 6.712%, 15/07/36	USD	100,000	142,021	131,971	0.05
Canadian National Railway Co, 6.375%, 15/11/37	USD	150,000	214,265	192,593	0.07
Canadian Natural Resources Ltd, 1.750%, 15/01/18	USD	350,000	346,518	345,750	0.12
Canadian Natural Resources Ltd, 3.800%, 15/04/24	USD	300,000	305,174	292,229	0.10
Canadian Natural Resources Ltd, 6.250%, 15/03/38	USD	200,000	219,560	220,064	0.08
Canadian Natural Resources Ltd, 6.750%, 01/02/39	USD	100,000	136,188	116,075	0.04
Canadian Pacific Railway Co, 7.250%, 15/05/19	USD	250,000	297,045	293,777	0.10

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Canada - (Continued)					
Canadian Pacific Railway Co, 4.500%, 15/01/22	USD	250,000	263,981	268,972	0.09
Canadian Pacific Railway Co, 5.750%, 15/01/42	USD	350,000	447,232	405,268	0.14
Cenovus Energy Inc, 3.000%, 15/08/22	USD	100,000	102,675	93,947	0.03
Cenovus Energy Inc, 3.800%, 15/09/23	USD	200,000	198,805	195,380	0.07
Cenovus Energy Inc, 4.450%, 15/09/42	USD	100,000	107,031	86,246	0.03
Cenovus Energy Inc, 5.200%, 15/09/43	USD	150,000	155,873	143,119	0.05
Enbridge Inc, 4.000%, 01/10/23	USD	350,000	346,816	346,245	0.12
Enbridge Inc, 3.500%, 10/06/24	USD	350,000	344,811	323,627	0.11
Enbridge Inc, 4.500%, 10/06/44	USD	100,000	98,268	81,006	0.03
Encana Corp, 3.900%, 15/11/21	USD	100,000	103,038	102,031	0.04
Encana Corp, 6.500%, 15/08/34	USD	450,000	494,250	474,184	0.17
Encana Corp, 6.625%, 15/08/37	USD	225,000	283,740	238,592	0.08
Goldcorp Inc, 3.625%, 09/06/21	USD	250,000	252,784	248,631	0.09
Goldcorp Inc, 3.700%, 15/03/23	USD	250,000	244,741	239,696	0.08
Goldcorp Inc, 5.450%, 09/06/44	USD	150,000	149,478	141,827	0.05
Husky Energy Inc, 3.950%, 15/04/22	USD	100,000	100,918	99,207	0.03
Kinross Gold Corp, 5.125%, 01/09/21	USD	350,000	351,552	344,472	0.12
Kinross Gold Corp, 5.950%, 15/03/24	USD	400,000	378,959	368,404	0.13
Methanex Corp, 4.250%, 01/12/24	USD	500,000	499,539	493,336	0.17
Methanex Corp, 5.650%, 01/12/44	USD	350,000	353,190	333,513	0.12
Petro-Canada, 6.050%, 15/05/18	USD	500,000	554,525	554,098	0.19
Potash Corp of Saskatchewan Inc, 5.625%, 01/12/40	USD	75,000	94,800	82,594	0.03
Rogers Communications Inc, 6.800%, 15/08/18	USD	150,000	171,878	170,732	0.06
Rogers Communications Inc, 5.000%, 15/03/44	USD	100,000	99,265	98,462	0.03
Royal Bank of Canada, 2.625%, 15/12/15	USD	100,000	100,847	100,981	0.04
Royal Bank of Canada, 2.300%, 20/07/16	USD	100,000	101,443	101,634	0.04
Royal Bank of Canada, 1.450%, 09/09/16	USD	100,000	100,598	100,721	0.04
Royal Bank of Canada, 2.200%, 27/07/18	USD	100,000	100,860	101,506	0.04
Suncor Energy Inc, 6.100%, 01/06/18	USD	100,000	112,456	111,123	0.04
Suncor Energy Inc, 6.850%, 01/06/39	USD	100,000	135,988	124,144	0.04
Talisman Energy Inc, 5.850%, 01/02/37	USD	350,000	338,376	325,608	0.11
Teck Resources Ltd, 6.250%, 15/07/41	USD	150,000	160,922	120,710	0.04
Toronto-Dominion Bank, 2.500%, 14/07/16	USD	100,000	101,611	101,762	0.04
Toronto-Dominion Bank, 1.125%, 02/05/17	USD	150,000	149,861	149,827	0.05
Toronto-Dominion Bank, 2.125%, 02/07/19	USD	150,000	149,733	149,695	0.05
TransAlta Corp, 4.500%, 15/11/22	USD	109,000	106,073	107,089	0.04
TransAlta Corp, 6.500%, 15/03/40	USD	100,000	103,121	90,657	0.03
TransCanada PipeLines Ltd, 6.500%, 15/08/18	USD	150,000	171,534	170,110	0.06
TransCanada PipeLines Ltd, 7.625%, 15/01/39	USD	300,000	429,731	399,495	0.14
Total Canada			13,041,870	12,555,281	4.40
Cayman Islands					
Baidu Inc, 3.250%, 06/08/18	USD	400,000	405,786	411,822	0.14
Baidu Inc, 2.750%, 09/06/19	USD	200,000	199,813	199,640	0.07
Baidu Inc, 3.500%, 28/11/22	USD	200,000	198,423	196,717	0.07
Embraer Overseas Ltd, 5.696%, 16/09/23	USD	600,000	639,279	630,750	0.22
Noble Holding International Ltd, 2.500%, 15/03/17	USD	200,000	202,924	199,206	0.07
Noble Holding International Ltd, 4.625%, 01/03/21	USD	350,000	312,219	345,634	0.12
Noble Holding International Ltd, 6.200%, 01/08/40	USD	150,000	161,993	122,024	0.04
Noble Holding International Ltd, 5.250%, 15/03/42	USD	200,000	158,874	149,804	0.05
Seagate HDD Cayman, 4.875%, 01/06/27	USD	500,000	504,956	484,180	0.17
Vale Overseas Ltd, 6.250%, 23/01/17	USD	150,000	157,906	158,437	0.06
Vale Overseas Ltd, 5.625%, 15/09/19	USD	150,000	159,552	162,428	0.06
Vale Overseas Ltd, 4.375%, 11/01/22	USD	200,000	194,115	195,346	0.07
Vale Overseas Ltd, 6.875%, 10/11/39	USD	300,000	310,596	287,772	0.10

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Cayman Islands - (Continued)					
XLIT Ltd, 5.750%, 01/10/21	USD	400,000	445,432	457,384	0.16
Total Cayman Islands			4,051,868	4,001,144	1.40
Curacao					
Teva Pharmaceutical Finance Co BV, 2.950%, 18/12/22	USD	650,000	640,143	627,347	0.22
Total Curacao			640,143	627,347	0.22
France					
BNP Paribas SA, 2.375%, 14/09/17	USD	125,000	125,460	126,710	0.04
Orange SA, 2.125%, 16/09/15	USD	100,000	100,255	100,205	0.03
Orange SA, 4.125%, 14/09/21	USD	100,000	108,045	104,713	0.04
Orange SA, 9.000%, 01/03/31	USD	50,000	72,564	70,641	0.02
Sanofi, 1.250%, 10/04/18	USD	250,000	245,698	248,816	0.09
Societe Generale SA, 2.750%, 12/10/17	USD	750,000	767,555	766,032	0.27
Societe Generale SA, 2.625%, 01/10/18	USD	750,000	768,982	761,241	0.27
Total Capital International SA, 1.000%, 12/08/16	USD	50,000	50,120	50,117	0.02
Total Capital International SA, 3.700%, 15/01/24	USD	50,000	51,023	51,386	0.02
Total Capital SA, 2.125%, 10/08/18	USD	50,000	50,547	50,679	0.02
Total France			2,340,249	2,330,540	0.82
Germany					
Deutsche Bank AG, 1.350%, 30/05/17	USD	250,000	249,363	248,645	0.09
Deutsche Bank AG, 3.700%, 30/05/24	USD	150,000	152,969	147,045	0.05
Total Germany			402,332	395,690	0.14
Ireland					
Perrigo Co PLC, 5.300%, 15/11/43	USD	100,000	109,481	101,130	0.03
Willis Group Holdings PLC, 5.750%, 15/03/21	USD	150,000	164,682	168,312	0.06
Total Ireland			274,163	269,442	0.09
Isle Of Man					
Sasol Financing International PLC, 4.500%, 14/11/22	USD	300,000	305,902	304,239	0.11
Total Isle Of Man			305,902	304,239	0.11
Italy					
Intesa Sanpaolo SpA, 2.375%, 13/01/17	USD	700,000	704,761	703,535	0.25
Intesa Sanpaolo SpA, 3.875%, 15/01/19	USD	200,000	207,390	205,437	0.07
Intesa Sanpaolo SpA, 5.250%, 12/01/24	USD	200,000	216,540	211,481	0.07
Total Italy			1,128,691	1,120,453	0.39
Japan					
Nomura Holdings Inc, 2.000%, 13/09/16	USD	650,000	653,039	653,392	0.23
Nomura Holdings Inc, 6.700%, 04/03/20	USD	250,000	278,071	292,334	0.10
Total Japan			931,110	945,726	0.33
Luxembourg					
Actavis Funding SCS, 1.300%, 15/06/17	USD	250,000	246,787	247,615	0.08
Actavis Funding SCS, 3.850%, 15/06/24	USD	150,000	149,854	147,717	0.05
Covidien International Finance SA, 6.000%, 15/10/17	USD	100,000	110,568	109,993	0.04
Covidien International Finance SA, 3.200%, 15/06/22	USD	50,000	52,621	49,801	0.02
Pentair Finance SA, 1.875%, 15/09/17	USD	150,000	148,763	150,116	0.05
Pentair Finance SA, 2.650%, 01/12/19	USD	200,000	200,998	198,526	0.07

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Luxembourg - (Continued)					
Pentair Finance SA, 3.150%, 15/09/22	USD	500,000	496,087	478,622	0.17
Schlumberger Investment SA, 3.650%, 01/12/23	USD	300,000	312,309	307,808	0.11
Tyco Electronics Group SA, 6.550%, 01/10/17	USD	100,000	108,763	110,685	0.04
Tyco Electronics Group SA, 4.875%, 15/01/21	USD	200,000	213,951	219,771	0.08
Tyco Electronics Group SA, 3.450%, 01/08/24	USD	400,000	403,219	400,173	0.14
Tyco Electronics Group SA, 7.125%, 01/10/37	USD	100,000	132,432	130,385	0.04
Total Luxembourg			2,576,352	2,551,212	0.89
Mexico					
Fomento Economico Mexicano SAB de CV, 2.875%, 10/05/23	USD	100,000	92,759	94,264	0.03
Grupo Televisa SAB, 6.000%, 15/05/18	USD	250,000	271,210	277,500	0.10
Kansas City Southern de Mexico SA de CV, 2.350%, 15/05/20	USD	200,000	197,087	195,150	0.07
Kansas City Southern de Mexico SA de CV, 3.000%, 15/05/23	USD	150,000	142,325	143,454	0.05
Total Mexico			703,381	710,368	0.25
Netherlands					
Deutsche Telekom International Finance BV, 5.750%, 23/03/16	USD	250,000	258,830	258,343	0.09
Deutsche Telekom International Finance BV, 6.750%, 20/08/18	USD	250,000	286,996	285,960	0.10
Deutsche Telekom International Finance BV, 8.750%, 15/06/30	USD	250,000	353,596	346,791	0.12
Koninklijke Philips NV, 5.750%, 11/03/18	USD	250,000	275,599	274,157	0.10
Koninklijke Philips NV, 3.750%, 15/03/22	USD	300,000	318,384	301,152	0.11
Koninklijke Philips NV, 6.875%, 11/03/38	USD	125,000	177,769	150,385	0.05
Koninklijke Philips NV, 5.000%, 15/03/42	USD	100,000	103,326	98,225	0.03
LYB International Finance BV, 4.000%, 15/07/23	USD	200,000	198,195	204,358	0.07
LYB International Finance BV, 5.250%, 15/07/43	USD	300,000	302,979	304,769	0.11
LyondellBasell Industries NV, 5.000%, 15/04/19	USD	250,000	271,428	270,351	0.09
LyondellBasell Industries NV, 6.000%, 15/11/21	USD	200,000	230,010	227,028	0.08
Shell International Finance BV, 1.125%, 21/08/17	USD	200,000	200,806	199,521	0.07
Total Netherlands			2,977,918	2,921,040	1.02
Panama					
Carnival Corp, 1.875%, 15/12/17	USD	250,000	246,469	249,500	0.09
Carnival Corp, 3.950%, 15/10/20	USD	500,000	525,571	524,344	0.18
Total Panama			772,040	773,844	0.27
Spain					
Telefonica Emisiones SAU, 6.421%, 20/06/16	USD	250,000	262,477	261,451	0.09
Telefonica Emisiones SAU, 3.192%, 27/04/18	USD	275,000	281,104	282,081	0.10
Telefonica Emisiones SAU, 5.462%, 16/02/21	USD	100,000	113,398	110,427	0.04
Telefonica Emisiones SAU, 4.570%, 27/04/23	USD	75,000	73,026	78,644	0.03
Telefonica Emisiones SAU, 7.045%, 20/06/36	USD	200,000	265,259	244,374	0.08
Total Spain			995,264	976,977	0.34
Sweden					
Svenska Handelsbanken AB, 3.125%, 12/07/16	USD	150,000	152,745	153,512	0.05
Svenska Handelsbanken AB, 2.250%, 17/06/19	USD	250,000	251,234	250,486	0.09
Telefonaktiebolaget LM Ericsson, 4.125%, 15/05/22	USD	500,000	519,587	517,868	0.18
Total Sweden			923,566	921,866	0.32
Switzerland					
Credit Suisse, 4.375%, 05/08/20	USD	125,000	132,184	135,344	0.05
UBS AG, 5.875%, 20/12/17	USD	500,000	551,854	547,867	0.19

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Switzerland - (Continued)					
UBS AG, 4.875%, 04/08/20	USD	500,000	550,810	551,942	0.19
Total Switzerland			1,234,848	1,235,153	0.43
United Kingdom					
Abbey National Treasury Services PLC, 4.000%, 27/04/16	USD	350,000	358,333	358,470	0.13
Abbey National Treasury Services PLC, 3.050%, 23/08/18	USD	200,000	199,722	206,400	0.07
Abbey National Treasury Services PLC, 2.375%, 16/03/20	USD	250,000	249,331	248,524	0.09
Aon PLC, 4.450%, 24/05/43	USD	200,000	188,877	185,176	0.06
Aon PLC, 4.600%, 14/06/44	USD	100,000	101,046	94,318	0.03
Aon PLC, 4.750%, 15/05/45	USD	150,000	147,457	144,385	0.05
AstraZeneca PLC, 6.450%, 15/09/37	USD	100,000	134,495	126,011	0.04
AXIS Specialty Finance PLC, 2.650%, 01/04/19	USD	300,000	304,974	298,631	0.10
Barclays Bank PLC, 5.000%, 22/09/16	USD	400,000	419,550	418,479	0.15
Barclays Bank PLC, 2.500%, 20/02/19	USD	200,000	202,634	200,840	0.07
Barclays Bank PLC, 3.750%, 15/05/24	USD	200,000	202,353	200,531	0.07
Barclays PLC, 2.750%, 08/11/19	USD	500,000	506,492	496,370	0.17
BP Capital Markets PLC, 3.245%, 06/05/22	USD	125,000	131,215	125,155	0.04
BP Capital Markets PLC, 3.814%, 10/02/24	USD	50,000	51,387	50,992	0.02
British Telecommunications PLC, 5.950%, 15/01/18	USD	100,000	109,642	110,478	0.04
British Telecommunications PLC, 9.625%, 15/12/30	USD	100,000	154,759	147,232	0.05
Diageo Capital PLC, 0.625%, 29/04/16	USD	100,000	99,832	99,858	0.04
Diageo Capital PLC, 1.500%, 11/05/17	USD	200,000	201,112	200,334	0.07
Diageo Capital PLC, 1.125%, 29/04/18	USD	50,000	49,162	49,013	0.02
Diageo Capital PLC, 2.625%, 29/04/23	USD	50,000	47,721	47,507	0.02
Diageo Capital PLC, 3.875%, 29/04/43	USD	50,000	46,034	44,396	0.02
GlaxoSmithKline Capital PLC, 2.850%, 08/05/22	USD	250,000	255,853	246,403	0.09
HSBC Holdings PLC, 6.100%, 14/01/42	USD	50,000	63,640	60,793	0.02
Invesco Finance PLC, 4.000%, 30/01/24	USD	650,000	683,123	669,798	0.23
Invesco Finance PLC, 5.375%, 30/11/43	USD	150,000	160,651	161,531	0.06
Lloyds Bank PLC, 4.875%, 21/01/16	USD	200,000	203,713	204,386	0.07
Lloyds Bank PLC, 4.200%, 28/03/17	USD	50,000	52,069	52,366	0.02
Lloyds Bank PLC, 1.750%, 14/05/18	USD	1,000,000	1,000,389	995,974	0.35
Lloyds Bank PLC, 3.500%, 14/05/25	USD	250,000	251,636	244,590	0.09
Rio Tinto Finance USA PLC, 1.375%, 17/06/16	USD	350,000	351,379	351,123	0.12
Rio Tinto Finance USA PLC, 2.250%, 14/12/18	USD	250,000	250,861	251,259	0.09
Rio Tinto Finance USA PLC, 3.500%, 22/03/22	USD	350,000	353,885	351,123	0.12
Royal Bank of Scotland Group PLC, 1.875%, 31/03/17	USD	500,000	500,779	498,597	0.17
Royal Bank of Scotland PLC, 4.375%, 16/03/16	USD	150,000	152,539	153,399	0.05
Royal Bank of Scotland PLC, 5.625%, 24/08/20	USD	500,000	580,033	565,246	0.20
Trinity Acquisition PLC, 4.625%, 15/08/23	USD	200,000	208,695	205,316	0.07
Trinity Acquisition PLC, 6.125%, 15/08/43	USD	200,000	213,192	213,086	0.07
Vodafone Group PLC, 1.500%, 19/02/18	USD	250,000	248,340	245,894	0.09
Vodafone Group PLC, 2.950%, 19/02/23	USD	200,000	192,701	186,496	0.07
Vodafone Group PLC, 4.375%, 19/02/43	USD	100,000	94,422	84,958	0.03
WPP Finance 2010, 3.625%, 07/09/22	USD	500,000	506,956	501,894	0.18
WPP Finance 2010, 3.750%, 19/09/24	USD	100,000	98,183	99,117	0.03
WPP Finance 2010, 5.125%, 07/09/42	USD	75,000	74,409	75,025	0.03
WPP Finance 2010, 5.625%, 15/11/43	USD	150,000	158,798	161,209	0.06
Total United Kingdom			10,562,374	10,432,683	3.66
United States					
21st Century Fox America Inc, 3.000%, 15/09/22	USD	75,000	72,217	73,735	0.03
21st Century Fox America Inc, 3.700%, 15/09/24	USD	250,000	260,776	250,676	0.09
21st Century Fox America Inc, 6.650%, 15/11/37	USD	100,000	116,544	122,491	0.04
21st Century Fox America Inc, 4.750%, 15/09/44	USD	300,000	316,914	292,931	0.10
3M Co, 1.000%, 26/06/17	USD	50,000	50,217	50,011	0.02
3M Co, 1.625%, 15/06/19	USD	200,000	199,114	197,700	0.07
3M Co, 2.000%, 26/06/22	USD	200,000	201,052	191,955	0.07
3M Co, 3.875%, 15/06/44	USD	100,000	97,845	94,228	0.03
ABB Finance USA Inc, 1.625%, 08/05/17	USD	200,000	201,845	200,678	0.07
ABB Finance USA Inc, 2.875%, 08/05/22	USD	50,000	51,527	49,054	0.02
ABB Finance USA Inc, 4.375%, 08/05/42	USD	50,000	55,577	49,242	0.02
Abbott Laboratories, 5.125%, 01/04/19	USD	200,000	220,981	221,485	0.08
AbbVie Inc, 1.750%, 06/11/17	USD	150,000	149,389	150,313	0.05

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
AbbVie Inc, 2.900%, 06/11/22	USD	100,000	94,829	96,681	0.03
AbbVie Inc, 4.400%, 06/11/42	USD	100,000	91,637	94,052	0.03
ACE INA Holdings Inc, 5.800%, 15/03/18	USD	100,000	109,872	110,809	0.04
ACE INA Holdings Inc, 5.900%, 15/06/19	USD	250,000	283,210	283,553	0.10
ACE INA Holdings Inc, 4.150%, 13/03/43	USD	100,000	101,837	94,907	0.03
Adobe Systems Inc, 4.750%, 01/02/20	USD	450,000	498,546	489,949	0.17
Adobe Systems Inc, 3.250%, 01/02/25	USD	500,000	505,412	486,538	0.17
Aetna Inc, 1.500%, 15/11/17	USD	200,000	200,414	198,987	0.07
Aetna Inc, 6.750%, 15/12/37	USD	100,000	128,884	123,106	0.04
Aetna Inc, 4.500%, 15/05/42	USD	150,000	146,496	140,610	0.05
Aflac Inc, 2.650%, 15/02/17	USD	200,000	204,526	204,356	0.07
Aflac Inc, 2.400%, 16/03/20	USD	100,000	100,848	100,316	0.03
Aflac Inc, 3.625%, 15/06/23	USD	300,000	307,552	302,494	0.11
Aflac Inc, 6.900%, 17/12/39	USD	150,000	191,959	187,683	0.07
Agilent Technologies Inc, 3.200%, 01/10/22	USD	150,000	151,620	144,484	0.05
AGL Capital Corp, 5.250%, 15/08/19	USD	150,000	168,450	165,882	0.06
AGL Capital Corp, 3.500%, 15/09/21	USD	400,000	419,812	411,750	0.14
AGL Capital Corp, 5.875%, 15/03/41	USD	150,000	185,946	174,093	0.06
AGL Capital Corp, 4.400%, 01/06/43	USD	515,000	547,536	493,246	0.17
Air Lease Corp, 5.625%, 01/04/17	USD	250,000	263,022	265,328	0.09
Air Lease Corp, 3.375%, 15/01/19	USD	300,000	306,184	304,870	0.11
Air Lease Corp, 4.250%, 15/09/24	USD	350,000	357,227	349,079	0.12
Air Products & Chemicals Inc, 1.200%, 15/10/17	USD	150,000	150,535	149,196	0.05
Air Products & Chemicals Inc, 3.350%, 31/07/24	USD	600,000	617,655	597,004	0.21
Airgas Inc, 2.950%, 15/06/16	USD	250,000	254,316	253,701	0.09
Airgas Inc, 2.375%, 15/02/20	USD	200,000	194,769	196,520	0.07
Alabama Power Co, 0.550%, 15/10/15	USD	150,000	149,966	150,045	0.05
Alabama Power Co, 4.150%, 15/08/44	USD	50,000	50,866	47,624	0.02
Alexandria Real Estate Equities Inc, 2.750%, 15/01/20	USD	250,000	249,572	246,546	0.09
Alexandria Real Estate Equities Inc, 3.900%, 15/06/23	USD	100,000	97,316	98,758	0.03
Alleghany Corp, 4.950%, 27/06/22	USD	350,000	378,885	374,852	0.13
Alleghany Corp, 4.900%, 15/09/44	USD	200,000	197,427	188,955	0.07
Allergan Inc, 5.750%, 01/04/16	USD	250,000	259,059	259,035	0.09
Allstate Corp, 7.450%, 16/05/19	USD	100,000	118,621	118,257	0.04
Allstate Corp, 3.150%, 15/06/23	USD	300,000	308,408	298,238	0.10
Allstate Corp, 5.950%, 01/04/36	USD	300,000	405,784	359,515	0.13
Allstate Corp, 4.500%, 15/06/43	USD	150,000	155,888	150,660	0.05
Altria Group Inc, 4.125%, 11/09/15	USD	100,000	100,631	100,564	0.04
Altria Group Inc, 2.625%, 14/01/20	USD	250,000	249,232	248,374	0.09
Altria Group Inc, 4.750%, 05/05/21	USD	300,000	325,329	324,125	0.11
Altria Group Inc, 2.850%, 09/08/22	USD	250,000	241,612	240,092	0.08
Altria Group Inc, 4.250%, 09/08/42	USD	75,000	75,376	66,675	0.02
Altria Group Inc, 5.375%, 31/01/44	USD	250,000	262,629	262,515	0.09
Amazon.com Inc, 1.200%, 29/11/17	USD	250,000	248,493	248,473	0.09
Amazon.com Inc, 3.300%, 05/12/21	USD	350,000	361,513	353,395	0.12
Amazon.com Inc, 2.500%, 29/11/22	USD	150,000	143,321	142,316	0.05
Amazon.com Inc, 4.950%, 05/12/44	USD	100,000	105,831	97,840	0.03
Ameren Illinois Co, 4.300%, 01/07/44	USD	150,000	154,732	149,947	0.05
American Airlines 2011-1 Class A Pass Through Trust, 5.250%, 31/01/21	USD	252,976	262,168	268,787	0.09
American Airlines 2014-1 Class A Pass Through Trust, 3.700%, 01/10/26	USD	630,950	636,932	618,331	0.22
American Electric Power Co Inc, 1.650%, 15/12/17	USD	100,000	98,899	99,716	0.03
American Express Co, 2.650%, 02/12/22	USD	50,000	49,083	47,926	0.02
American Express Co, 4.050%, 03/12/42	USD	50,000	48,677	45,795	0.02
American Express Credit Corp, 1.300%, 29/07/16	USD	100,000	100,336	100,440	0.04
American Express Credit Corp, 1.125%, 05/06/17	USD	150,000	149,838	149,250	0.05
American Express Credit Corp, 2.125%, 18/03/19	USD	100,000	100,267	99,916	0.03
American Honda Finance Corp, 1.125%, 07/10/16	USD	200,000	200,765	200,846	0.07
American Honda Finance Corp, 1.550%, 11/12/17	USD	450,000	453,820	451,523	0.16
American Honda Finance Corp, 2.125%, 10/10/18	USD	250,000	253,103	252,454	0.09
American International Group Inc, 5.600%, 18/10/16	USD	150,000	158,565	158,390	0.06
American International Group Inc, 5.850%, 16/01/18	USD	250,000	276,533	276,394	0.10
American International Group Inc, 4.875%, 01/06/22	USD	250,000	278,789	273,290	0.10
American International Group Inc, 4.500%, 16/07/44	USD	350,000	363,329	331,424	0.12
American Tower Corp, 5.050%, 01/09/20	USD	150,000	155,844	162,530	0.06
American Tower Corp, 3.500%, 31/01/23	USD	60,000	59,631	57,355	0.02
American Tower Corp, 4.000%, 01/06/25	USD	500,000	496,583	480,751	0.17
American Water Capital Corp, 3.400%, 01/03/25	USD	500,000	523,503	497,367	0.17
American Water Capital Corp, 6.593%, 15/10/37	USD	697,000	941,716	877,743	0.31

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Ameriprise Financial Inc, 5.650%, 15/11/15	USD	50,000	50,876	50,892	0.02
Ameriprise Financial Inc, 5.300%, 15/03/20	USD	450,000	501,795	506,691	0.18
Ameriprise Financial Inc, 4.000%, 15/10/23	USD	150,000	151,443	155,523	0.05
Amgen Inc, 2.200%, 22/05/19	USD	300,000	302,019	298,240	0.10
Amgen Inc, 3.450%, 01/10/20	USD	100,000	105,338	103,257	0.04
Amgen Inc, 3.875%, 15/11/21	USD	150,000	151,545	156,537	0.05
Amgen Inc, 5.650%, 15/06/42	USD	250,000	310,152	272,832	0.10
Amphenol Corp, 2.550%, 30/01/19	USD	250,000	251,446	251,432	0.09
Anadarko Petroleum Corp, 6.375%, 15/09/17	USD	250,000	274,663	274,394	0.10
Anadarko Petroleum Corp, 6.950%, 15/06/19	USD	39,000	45,555	44,975	0.02
Anadarko Petroleum Corp, 6.450%, 15/09/36	USD	100,000	121,452	115,200	0.04
Anheuser-Busch Cos LLC, 6.450%, 01/09/37	USD	50,000	67,982	61,552	0.02
Anheuser-Busch InBev Finance Inc, 2.150%, 01/02/19	USD	150,000	152,210	150,472	0.05
Anheuser-Busch InBev Finance Inc, 2.625%, 17/01/23	USD	250,000	247,475	239,065	0.08
Anheuser-Busch InBev Worldwide Inc, 0.800%, 15/07/15	USD	150,000	150,013	150,017	0.05
Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	USD	50,000	51,220	43,939	0.02
Anthem Inc, 3.500%, 15/08/24	USD	250,000	252,144	239,884	0.08
Anthem Inc, 5.100%, 15/01/44	USD	100,000	98,000	97,472	0.03
Anthem Inc, 4.850%, 15/08/54	USD	150,000	152,629	138,388	0.05
Aon Corp, 3.125%, 27/05/16	USD	200,000	203,581	203,992	0.07
Apache Corp, 1.750%, 15/04/17	USD	250,000	251,662	250,267	0.09
Apache Corp, 3.250%, 15/04/22	USD	73,000	77,327	71,539	0.03
Apache Corp, 5.100%, 01/09/40	USD	250,000	246,116	241,655	0.08
Appalachian Power Co, 4.400%, 15/05/44	USD	250,000	248,331	236,611	0.08
Apple Inc, 1.550%, 07/02/20	USD	50,000	49,474	48,868	0.02
Apple Inc, 2.500%, 09/02/25	USD	100,000	98,324	93,820	0.03
Apple Inc, 3.450%, 09/02/45	USD	50,000	47,055	42,310	0.01
Applied Materials Inc, 2.650%, 15/06/16	USD	350,000	355,756	355,785	0.12
Applied Materials Inc, 5.850%, 15/06/41	USD	350,000	407,818	391,761	0.14
Archer-Daniels-Midland Co, 4.016%, 16/04/43	USD	400,000	398,958	371,113	0.13
Arizona Public Service Co, 8.750%, 01/03/19	USD	100,000	119,526	122,439	0.04
Arizona Public Service Co, 5.050%, 01/09/41	USD	100,000	116,914	108,762	0.04
Arrow Electronics Inc, 3.000%, 01/03/18	USD	350,000	358,359	355,890	0.12
Arrow Electronics Inc, 4.000%, 01/04/25	USD	250,000	249,277	241,461	0.08
Assurant Inc, 2.500%, 15/03/18	USD	250,000	254,215	252,649	0.09
Assurant Inc, 6.750%, 15/02/34	USD	300,000	369,721	350,197	0.12
AT&T Inc, 2.950%, 15/05/16	USD	200,000	203,521	203,339	0.07
AT&T Inc, 2.300%, 11/03/19	USD	300,000	302,780	299,169	0.10
AT&T Inc, 3.900%, 11/03/24	USD	200,000	209,907	201,227	0.07
AT&T Inc, 5.350%, 01/09/40	USD	100,000	110,816	98,872	0.03
AT&T Inc, 4.300%, 15/12/42	USD	50,000	45,514	42,795	0.01
Atmos Energy Corp, 8.500%, 15/03/19	USD	100,000	121,761	121,585	0.04
Atmos Energy Corp, 5.500%, 15/06/41	USD	100,000	118,751	114,198	0.04
Atmos Energy Corp, 4.150%, 15/01/43	USD	150,000	148,137	142,845	0.05
Atmos Energy Corp, 4.125%, 15/10/44	USD	150,000	163,811	142,004	0.05
AutoZone Inc, 4.000%, 15/11/20	USD	200,000	212,411	210,127	0.07
AutoZone Inc, 2.500%, 15/04/21	USD	50,000	49,982	48,554	0.02
AutoZone Inc, 2.875%, 15/01/23	USD	300,000	297,021	287,010	0.10
AvalonBay Communities Inc, 2.950%, 15/09/22	USD	200,000	201,063	194,483	0.07
AvalonBay Communities Inc, 3.500%, 15/11/24	USD	400,000	410,841	395,757	0.14
AvalonBay Communities Inc, 3.450%, 01/06/25	USD	500,000	505,291	489,509	0.17
Axis Specialty Finance LLC, 5.875%, 01/06/20	USD	200,000	217,755	225,821	0.08
Baker Hughes Inc, 3.200%, 15/08/21	USD	150,000	159,911	151,376	0.05
Baker Hughes Inc, 5.125%, 15/09/40	USD	450,000	495,709	469,724	0.16
Baltimore Gas & Electric Co, 2.800%, 15/08/22	USD	250,000	255,205	244,386	0.09
Bank of America Corp, 5.625%, 14/10/16	USD	150,000	156,636	158,168	0.06
Bank of America Corp, 2.650%, 01/04/19	USD	150,000	151,442	151,182	0.05
Bank of America Corp, 4.875%, 01/04/44	USD	100,000	103,572	101,122	0.04
Bank of New York Mellon Corp, 2.300%, 11/09/19	USD	250,000	248,681	250,210	0.09
Bank of New York Mellon Corp, 4.150%, 01/02/21	USD	100,000	108,995	107,315	0.04
Bank of New York Mellon Corp, 3.650%, 04/02/24	USD	100,000	103,609	102,696	0.04
Barrick North America Finance LLC, 5.700%, 30/05/41	USD	200,000	185,056	182,572	0.06
Barrick North America Finance LLC, 5.750%, 01/05/43	USD	250,000	241,308	240,519	0.08
Baxter International Inc, 5.375%, 01/06/18	USD	100,000	111,573	109,382	0.04
BB&T Corp, 3.200%, 15/03/16	USD	50,000	50,791	50,747	0.02
BB&T Corp, 2.150%, 22/03/17	USD	150,000	152,494	151,969	0.05
BB&T Corp, 1.600%, 15/08/17	USD	600,000	602,545	601,335	0.21
BB&T Corp, 2.450%, 15/01/20	USD	500,000	504,528	499,407	0.17

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Becton Dickinson and Co, 1.450%, 15/05/17	USD	200,000	200,302	199,490	0.07
Becton Dickinson and Co, 5.000%, 15/05/19	USD	200,000	220,146	218,120	0.08
Becton Dickinson and Co, 3.125%, 08/11/21	USD	100,000	99,239	97,999	0.03
Becton Dickinson and Co, 3.734%, 15/12/24	USD	250,000	252,947	248,418	0.09
Becton Dickinson and Co, 4.685%, 15/12/44	USD	200,000	205,714	193,263	0.07
Berkshire Hathaway Energy Co, 6.500%, 15/09/37	USD	100,000	120,651	121,465	0.04
Berkshire Hathaway Finance Corp, 0.950%, 15/08/16	USD	100,000	100,159	100,269	0.03
Berkshire Hathaway Finance Corp, 1.600%, 15/05/17	USD	100,000	101,098	101,094	0.04
Berkshire Hathaway Finance Corp, 2.000%, 15/08/18	USD	100,000	100,851	101,689	0.04
Berkshire Hathaway Inc, 4.500%, 11/02/43	USD	100,000	96,868	99,336	0.03
BioMed Realty LP, 3.850%, 15/04/16	USD	565,000	576,040	575,620	0.20
BioMed Realty LP, 2.625%, 01/05/19	USD	645,000	644,341	642,577	0.22
BlackRock Inc, 5.000%, 10/12/19	USD	250,000	277,426	278,361	0.10
Boardwalk Pipelines LP, 5.875%, 15/11/16	USD	200,000	209,653	208,660	0.07
Boardwalk Pipelines LP, 4.950%, 15/12/24	USD	250,000	249,399	242,933	0.08
Boeing Capital Corp, 2.125%, 15/08/16	USD	150,000	152,322	152,148	0.05
Boeing Co, 2.350%, 30/10/21	USD	450,000	450,917	444,026	0.16
Boeing Co, 7.950%, 15/08/24	USD	100,000	139,507	136,232	0.05
Boeing Co, 6.875%, 15/03/39	USD	30,000	45,217	40,901	0.01
BorgWarner Inc, 3.375%, 15/03/25	USD	250,000	258,045	243,732	0.09
BorgWarner Inc, 4.375%, 15/03/45	USD	250,000	260,638	230,579	0.08
Boston Properties LP, 3.700%, 15/11/18	USD	300,000	316,007	315,880	0.11
Boston Properties LP, 3.850%, 01/02/23	USD	100,000	104,935	102,350	0.04
Boston Properties LP, 3.125%, 01/09/23	USD	250,000	245,514	241,927	0.08
Boston Scientific Corp, 6.000%, 15/01/20	USD	350,000	395,524	393,162	0.14
Boston Scientific Corp, 4.125%, 01/10/23	USD	200,000	199,896	202,595	0.07
Brandywine Operating Partnership LP, 4.100%, 01/10/24	USD	200,000	198,884	197,200	0.07
Brandywine Operating Partnership LP, 4.550%, 01/10/29	USD	250,000	247,849	247,807	0.09
Bristol-Myers Squibb Co, 0.875%, 01/08/17	USD	100,000	99,977	99,459	0.03
Bristol-Myers Squibb Co, 4.500%, 01/03/44	USD	200,000	212,304	205,751	0.07
Broadcom Corp, 2.500%, 15/08/22	USD	250,000	243,339	240,410	0.08
Broadcom Corp, 3.500%, 01/08/24	USD	350,000	355,130	347,726	0.12
Buckeye Partners LP, 6.050%, 15/01/18	USD	150,000	160,698	161,695	0.06
Buckeye Partners LP, 4.150%, 01/07/23	USD	100,000	98,474	96,664	0.03
Bunge Ltd Finance Corp, 3.200%, 15/06/17	USD	150,000	154,215	153,467	0.05
Bunge NA Finance LP, 5.900%, 01/04/17	USD	250,000	267,625	266,951	0.09
Burlington Northern Santa Fe LLC, 4.700%, 01/10/19	USD	100,000	108,806	109,117	0.04
Burlington Northern Santa Fe LLC, 3.050%, 15/03/22	USD	100,000	102,275	100,384	0.04
Burlington Northern Santa Fe LLC, 5.400%, 01/06/41	USD	100,000	113,458	110,124	0.04
Burlington Northern Santa Fe LLC, 4.900%, 01/04/44	USD	65,000	64,871	67,201	0.02
CA Inc, 2.875%, 15/08/18	USD	200,000	199,764	203,173	0.07
Camden Property Trust, 2.950%, 15/12/22	USD	150,000	146,340	141,936	0.05
Camden Property Trust, 4.875%, 15/06/23	USD	300,000	315,591	319,639	0.11
Camden Property Trust, 3.500%, 15/09/24	USD	750,000	747,867	719,415	0.25
Cameron International Corp, 6.375%, 15/07/18	USD	150,000	166,357	165,772	0.06
Cameron International Corp, 7.000%, 15/07/38	USD	50,000	64,709	56,726	0.02
Cameron International Corp, 5.950%, 01/06/41	USD	25,000	29,864	25,757	0.01
Campbell Soup Co, 2.500%, 02/08/22	USD	100,000	93,133	95,382	0.03
Campbell Soup Co, 3.300%, 19/03/25	USD	250,000	254,867	243,203	0.09
Campbell Soup Co, 3.800%, 02/08/42	USD	200,000	181,167	169,262	0.06
Capital One Financial Corp, 3.150%, 15/07/16	USD	250,000	255,543	255,178	0.09
Capital One Financial Corp, 3.500%, 15/06/23	USD	100,000	97,357	98,062	0.03
Cardinal Health Inc, 1.700%, 15/03/18	USD	200,000	199,782	199,239	0.07
Cardinal Health Inc, 2.400%, 15/11/19	USD	150,000	149,676	148,898	0.05
Cardinal Health Inc, 4.625%, 15/12/20	USD	100,000	109,686	107,972	0.04
Cardinal Health Inc, 3.200%, 15/06/22	USD	100,000	102,420	97,351	0.03
Cardinal Health Inc, 4.600%, 15/03/43	USD	200,000	194,673	188,856	0.07
Caterpillar Financial Services Corp, 3.250%, 01/12/24	USD	350,000	348,114	346,234	0.12
Caterpillar Inc, 5.200%, 27/05/41	USD	100,000	105,727	110,279	0.04
Caterpillar Inc, 4.300%, 15/05/44	USD	100,000	98,646	98,174	0.03
CBS Corp, 1.950%, 01/07/17	USD	100,000	100,157	100,414	0.04
CBS Corp, 3.375%, 01/03/22	USD	150,000	155,235	148,324	0.05
CBS Corp, 3.700%, 15/08/24	USD	100,000	99,781	97,467	0.03
CBS Corp, 4.850%, 01/07/42	USD	50,000	53,654	46,302	0.02
CBS Corp, 4.600%, 15/01/45	USD	150,000	153,422	133,143	0.05
CC Holdings GS V LLC Via Crown Castle GS III Corp, 3.849%, 15/04/23	USD	600,000	596,843	581,672	0.20
Celgene Corp, 1.900%, 15/08/17	USD	100,000	100,815	100,709	0.04
Celgene Corp, 2.300%, 15/08/18	USD	114,000	113,853	114,979	0.04

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
CenterPoint Energy Houston Electric LLC, 2.250%, 01/08/22	USD	125,000	125,964	118,027	0.04
CenterPoint Energy Houston Electric LLC, 3.550%, 01/08/42	USD	50,000	49,816	43,511	0.02
CenterPoint Energy Houston Electric LLC, 4.500%, 01/04/44	USD	400,000	427,607	399,837	0.14
CenterPoint Energy Resources Corp, 4.500%, 15/01/21	USD	200,000	222,055	214,998	0.08
CF Industries Inc, 6.875%, 01/05/18	USD	250,000	279,965	281,229	0.10
Charles Schwab Corp, 2.200%, 25/07/18	USD	200,000	200,052	202,812	0.07
Charles Schwab Corp, 4.450%, 22/07/20	USD	400,000	444,249	440,271	0.15
Charles Schwab Corp, 3.225%, 01/09/22	USD	150,000	145,893	150,673	0.05
Chevron Corp, 4.950%, 03/03/19	USD	100,000	112,551	110,473	0.04
Cigna Corp, 4.000%, 15/02/22	USD	250,000	255,308	256,593	0.09
Cigna Corp, 3.250%, 15/04/25	USD	500,000	514,998	472,398	0.17
Cigna Corp, 5.375%, 15/02/42	USD	50,000	54,044	52,548	0.02
Cintas Corp No 2, 2.850%, 01/06/16	USD	100,000	101,519	101,694	0.04
Cintas Corp No 2, 6.125%, 01/12/17	USD	100,000	110,293	109,165	0.04
Cisco Systems Inc, 3.150%, 14/03/17	USD	150,000	155,927	155,201	0.05
Cisco Systems Inc, 2.900%, 04/03/21	USD	100,000	100,779	101,580	0.04
Cisco Systems Inc, 5.500%, 15/01/40	USD	50,000	63,318	56,960	0.02
Citigroup Inc, 1.700%, 25/07/16	USD	50,000	50,230	50,297	0.02
Citigroup Inc, 1.350%, 10/03/17	USD	100,000	99,911	99,686	0.03
Citigroup Inc, 2.500%, 26/09/18	USD	50,000	50,312	50,583	0.02
Citigroup Inc, 2.550%, 08/04/19	USD	100,000	100,694	100,614	0.04
Citigroup Inc, 3.750%, 16/06/24	USD	150,000	149,886	150,746	0.05
Citigroup Inc, 5.875%, 30/01/42	USD	100,000	117,693	115,676	0.04
Cleveland Electric Illuminating Co, 7.880%, 01/11/17	USD	500,000	570,544	567,063	0.20
Cleveland Electric Illuminating Co, 5.950%, 15/12/36	USD	100,000	112,137	108,374	0.04
Clorox Co, 3.050%, 15/09/22	USD	250,000	248,168	243,595	0.09
Clorox Co, 3.500%, 15/12/24	USD	100,000	101,024	97,757	0.03
CME Group Inc, 3.000%, 15/09/22	USD	100,000	101,123	100,099	0.03
CME Group Inc, 3.000%, 15/03/25	USD	350,000	353,998	338,379	0.12
CMS Energy Corp, 8.750%, 15/06/19	USD	100,000	123,703	122,643	0.04
CMS Energy Corp, 3.875%, 01/03/24	USD	100,000	104,089	101,008	0.04
CMS Energy Corp, 4.875%, 01/03/44	USD	100,000	106,528	101,578	0.04
CNA Financial Corp, 5.875%, 15/08/20	USD	750,000	859,948	848,666	0.30
CNA Financial Corp, 3.950%, 15/05/24	USD	200,000	206,238	198,012	0.07
Coca-Cola Co, 1.150%, 01/04/18	USD	100,000	98,987	99,342	0.03
Coca-Cola Co, 2.500%, 01/04/23	USD	50,000	48,633	48,267	0.02
Coca-Cola Enterprises Inc, 2.125%, 15/09/15	USD	100,000	100,242	100,291	0.03
Colgate-Palmolive Co, 1.300%, 15/01/17	USD	150,000	151,376	150,941	0.05
Colorado Interstate Gas Co LLC, 6.800%, 15/11/15	USD	200,000	204,403	204,225	0.07
Comcast Corp, 3.125%, 15/07/22	USD	25,000	25,852	24,814	0.01
Comcast Corp, 4.650%, 15/07/42	USD	50,000	53,362	49,983	0.02
Commonwealth Edison Co, 4.700%, 15/01/44	USD	50,000	59,046	52,219	0.02
Computer Sciences Corp, 6.500%, 15/03/18	USD	450,000	498,514	497,476	0.17
Computer Sciences Corp, 4.450%, 15/09/22	USD	100,000	100,178	101,758	0.04
ConAgra Foods Inc, 1.900%, 25/01/18	USD	100,000	99,768	98,653	0.03
ConAgra Foods Inc, 3.200%, 25/01/23	USD	100,000	99,814	91,834	0.03
ConAgra Foods Inc, 6.625%, 15/08/39	USD	50,000	58,160	53,143	0.02
Connecticut Light & Power Co, 2.500%, 15/01/23	USD	200,000	192,772	190,892	0.07
Connecticut Light & Power Co, 4.150%, 01/06/45	USD	250,000	246,071	238,758	0.08
ConocoPhillips, 5.750%, 01/02/19	USD	150,000	170,011	169,364	0.06
ConocoPhillips, 6.500%, 01/02/39	USD	200,000	272,305	246,957	0.09
ConocoPhillips Co, 1.050%, 15/12/17	USD	100,000	99,888	99,185	0.03
ConocoPhillips Holding Co, 6.950%, 15/04/29	USD	200,000	270,772	257,497	0.09
Consolidated Edison Co of New York Inc, 5.500%, 15/09/16	USD	275,000	290,161	289,998	0.10
Consolidated Edison Co of New York Inc, 3.300%, 01/12/24	USD	150,000	157,359	149,706	0.05
Consolidated Edison Co of New York Inc, 4.200%, 15/03/42	USD	350,000	384,904	332,599	0.12
Consolidated Edison Co of New York Inc, 3.950%, 01/03/43	USD	75,000	69,518	67,712	0.02
Consumers Energy Co, 5.650%, 15/09/18	USD	150,000	168,554	167,933	0.06
Consumers Energy Co, 3.375%, 15/08/23	USD	100,000	100,906	101,669	0.04
Continental Resources Inc, 4.500%, 15/04/23	USD	400,000	389,067	384,600	0.13
Continental Resources Inc, 4.900%, 01/06/44	USD	150,000	130,431	125,284	0.04
Corning Inc, 2.900%, 15/05/22	USD	1,000,000	1,007,777	996,196	0.35
Corning Inc, 3.700%, 15/11/23	USD	50,000	51,330	51,292	0.02
Corning Inc, 4.750%, 15/03/42	USD	150,000	157,902	150,620	0.05
Costco Wholesale Corp, 0.650%, 07/12/15	USD	350,000	350,424	350,178	0.12
Costco Wholesale Corp, 5.500%, 15/03/17	USD	160,000	172,946	172,034	0.06
Costco Wholesale Corp, 1.700%, 15/12/19	USD	300,000	297,512	295,823	0.10
Coventry Health Care Inc, 5.950%, 15/03/17	USD	100,000	106,525	107,483	0.04

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Coventry Health Care Inc, 5.450%, 15/06/21	USD	250,000	280,832	278,739	0.10
CR Bard Inc, 1.375%, 15/01/18	USD	400,000	399,404	395,361	0.14
CSX Corp, 6.250%, 15/03/18	USD	150,000	168,331	167,695	0.06
CSX Corp, 3.700%, 30/10/20	USD	150,000	158,736	157,599	0.06
CSX Corp, 3.700%, 01/11/23	USD	150,000	152,700	153,967	0.05
CSX Corp, 6.150%, 01/05/37	USD	75,000	94,365	89,257	0.03
CSX Corp, 3.950%, 01/05/50	USD	250,000	234,476	216,764	0.08
Cummins Inc, 3.650%, 01/10/23	USD	139,000	138,315	143,540	0.05
CVS Health Corp, 5.750%, 01/06/17	USD	100,000	108,720	108,121	0.04
CVS Health Corp, 2.250%, 12/08/19	USD	200,000	199,908	198,997	0.07
CVS Health Corp, 2.750%, 01/12/22	USD	50,000	47,283	47,935	0.02
Daimler Finance North America LLC, 8.500%, 18/01/31	USD	350,000	515,320	511,748	0.18
Danaher Corp, 2.300%, 23/06/16	USD	500,000	508,083	507,100	0.18
DDR Corp, 7.875%, 01/09/20	USD	400,000	493,240	487,347	0.17
DDR Corp, 4.625%, 15/07/22	USD	150,000	152,463	156,853	0.05
DDR Corp, 3.375%, 15/05/23	USD	650,000	622,878	621,326	0.22
DDR Corp, 3.625%, 01/02/25	USD	250,000	249,897	238,098	0.08
Delphi Corp, 5.000%, 15/02/23	USD	500,000	533,231	532,500	0.19
Delphi Corp, 4.150%, 15/03/24	USD	300,000	309,384	308,532	0.11
Delta Air Lines 2012-1 Class A Pass Through Trust, 4.750%, 07/05/20	USD	499,026	530,013	533,958	0.19
Devon Energy Corp, 2.250%, 15/12/18	USD	100,000	100,880	100,115	0.03
Devon Energy Corp, 6.300%, 15/01/19	USD	150,000	170,344	169,035	0.06
Devon Energy Corp, 3.250%, 15/05/22	USD	250,000	250,618	246,443	0.09
Devon Energy Corp, 5.600%, 15/07/41	USD	200,000	232,251	209,139	0.07
Devon Energy Corp, 4.750%, 15/05/42	USD	100,000	104,441	95,437	0.03
Diamond Offshore Drilling Inc, 3.450%, 01/11/23	USD	200,000	202,229	186,402	0.07
Diamond Offshore Drilling Inc, 4.875%, 01/11/43	USD	100,000	102,450	79,374	0.03
Digital Realty Trust LP, 3.625%, 01/10/22	USD	200,000	200,179	194,891	0.07
Dignity Health, 4.500%, 01/11/42	USD	100,000	87,921	91,582	0.03
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 1.750%, 15/01/18	USD	62,000	62,095	61,550	0.02
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 4.450%, 01/04/24	USD	100,000	105,325	102,459	0.04
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 5.150%, 15/03/42	USD	100,000	103,715	93,242	0.03
Discover Bank, 4.200%, 08/08/23	USD	150,000	152,283	150,669	0.05
Discover Financial Services, 5.200%, 27/04/22	USD	100,000	110,180	106,152	0.04
Discovery Communications LLC, 5.050%, 01/06/20	USD	350,000	388,370	381,255	0.13
Dollar General Corp, 1.875%, 15/04/18	USD	100,000	98,254	99,139	0.03
Dollar General Corp, 3.250%, 15/04/23	USD	250,000	233,213	236,582	0.08
Dominion Gas Holdings LLC, 4.800%, 01/11/43	USD	150,000	153,296	143,888	0.05
Dominion Resources Inc, 1.250%, 15/03/17	USD	344,000	344,772	343,024	0.12
Dominion Resources Inc, 4.050%, 15/09/42	USD	50,000	51,655	44,528	0.02
Domtar Corp, 4.400%, 01/04/22	USD	500,000	526,378	504,662	0.18
Dover Corp, 4.300%, 01/03/21	USD	155,000	164,085	168,247	0.06
Dover Corp, 5.375%, 01/03/41	USD	150,000	164,992	168,471	0.06
Dow Chemical Co, 3.000%, 15/11/22	USD	400,000	390,120	384,717	0.13
Dow Chemical Co, 3.500%, 01/10/24	USD	50,000	49,147	48,631	0.02
Dow Chemical Co, 4.250%, 01/10/34	USD	50,000	48,527	46,435	0.02
Dow Chemical Co, 5.250%, 15/11/41	USD	150,000	171,569	152,290	0.05
Dow Chemical Co, 4.625%, 01/10/44	USD	50,000	48,770	46,607	0.02
Dr Pepper Snapple Group Inc, 2.900%, 15/01/16	USD	250,000	252,666	252,776	0.09
Dr Pepper Snapple Group Inc, 6.820%, 01/05/18	USD	400,000	456,045	452,901	0.16
DTE Electric Co, 2.650%, 15/06/22	USD	100,000	103,317	97,606	0.03
DTE Electric Co, 3.375%, 01/03/25	USD	350,000	354,003	351,708	0.12
DTE Electric Co, 5.700%, 01/10/37	USD	250,000	301,588	294,924	0.10
DTE Electric Co, 3.700%, 15/03/45	USD	500,000	512,779	452,868	0.16
DTE Energy Co, 6.350%, 01/06/16	USD	135,000	141,315	141,523	0.05
DTE Energy Co, 3.500%, 01/06/24	USD	350,000	348,245	347,761	0.12
Duke Energy Carolinas LLC, 5.300%, 01/10/15	USD	750,000	758,993	758,458	0.27
Duke Energy Corp, 2.100%, 15/06/18	USD	100,000	101,354	100,712	0.04
Duke Energy Corp, 3.750%, 15/04/24	USD	100,000	104,179	101,063	0.04
Duke Energy Indiana Inc, 4.900%, 15/07/43	USD	100,000	114,997	106,735	0.04
Duke Energy Progress Inc, 4.375%, 30/03/44	USD	100,000	107,154	100,040	0.04
Duke Realty LP, 3.875%, 15/02/21	USD	850,000	878,701	879,447	0.31
Duke Realty LP, 4.375%, 15/06/22	USD	150,000	149,899	156,111	0.05
Duke Realty LP, 3.750%, 01/12/24	USD	250,000	248,309	246,400	0.09
Eastman Chemical Co, 2.400%, 01/06/17	USD	250,000	254,669	253,339	0.09
Eastman Chemical Co, 3.600%, 15/08/22	USD	200,000	206,920	201,649	0.07
Eastman Chemical Co, 4.650%, 15/10/44	USD	150,000	151,096	141,474	0.05
Eaton Corp, 1.500%, 02/11/17	USD	250,000	250,730	249,207	0.09

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Eaton Corp, 2.750%, 02/11/22	USD	200,000	201,792	193,461	0.07
Eaton Corp, 4.150%, 02/11/42	USD	100,000	105,492	92,271	0.03
Ecolab Inc, 3.000%, 08/12/16	USD	500,000	513,575	512,712	0.18
Ecolab Inc, 2.250%, 12/01/20	USD	250,000	250,834	247,038	0.09
Ecolab Inc, 5.500%, 08/12/41	USD	250,000	304,343	271,224	0.09
Edison International, 3.750%, 15/09/17	USD	300,000	315,656	314,194	0.11
El du Pont de Nemours & Co, 6.000%, 15/07/18	USD	250,000	280,236	280,168	0.10
El du Pont de Nemours & Co, 4.625%, 15/01/20	USD	250,000	275,191	272,341	0.10
El du Pont de Nemours & Co, 2.800%, 15/02/23	USD	150,000	146,810	145,332	0.05
El du Pont de Nemours & Co, 4.900%, 15/01/41	USD	150,000	158,716	156,207	0.05
El du Pont de Nemours & Co, 4.150%, 15/02/43	USD	100,000	96,785	94,612	0.03
El Paso Natural Gas Co LLC, 5.950%, 15/04/17	USD	100,000	106,396	106,378	0.04
El Paso Natural Gas Co LLC, 8.375%, 15/06/32	USD	100,000	140,606	118,262	0.04
Eli Lilly & Co, 5.200%, 15/03/17	USD	150,000	159,713	160,523	0.06
Embarq Corp, 7.082%, 01/06/16	USD	100,000	104,179	104,181	0.04
EMC Corp, 1.875%, 01/06/18	USD	150,000	149,841	150,128	0.05
EMC Corp, 3.375%, 01/06/23	USD	100,000	98,424	100,073	0.04
Emerson Electric Co, 5.000%, 15/04/19	USD	100,000	111,320	110,205	0.04
Emerson Electric Co, 2.625%, 01/12/21	USD	500,000	499,705	496,967	0.17
Emerson Electric Co, 2.625%, 15/02/23	USD	200,000	191,804	192,875	0.07
Enable Midstream Partners LP, 2.400%, 15/05/19	USD	150,000	147,994	143,921	0.05
Enable Midstream Partners LP, 3.900%, 15/05/24	USD	250,000	246,002	229,899	0.08
Enable Midstream Partners LP, 5.000%, 15/05/44	USD	150,000	143,493	121,293	0.04
Enbridge Energy Partners LP, 9.875%, 01/03/19	USD	500,000	625,694	617,921	0.22
Energy Transfer Partners LP, 5.200%, 01/02/22	USD	150,000	164,444	156,285	0.05
Energy Transfer Partners LP, 6.050%, 01/06/41	USD	200,000	202,699	195,584	0.07
EnLink Midstream Partners LP, 2.700%, 01/04/19	USD	350,000	350,344	342,902	0.12
EnLink Midstream Partners LP, 4.400%, 01/04/24	USD	415,000	430,054	414,552	0.15
EnLink Midstream Partners LP, 5.600%, 01/04/44	USD	400,000	434,937	387,628	0.14
Entergy Arkansas Inc, 3.700%, 01/06/24	USD	250,000	262,531	257,407	0.09
Entergy Texas Inc, 7.125%, 01/02/19	USD	250,000	293,722	290,803	0.10
Entergy Texas Inc, 5.150%, 01/06/45	USD	750,000	760,539	730,721	0.26
Enterprise Products Operating LLC, 4.050%, 15/02/22	USD	50,000	51,049	51,509	0.02
Enterprise Products Operating LLC, 5.700%, 15/02/42	USD	50,000	53,126	52,304	0.02
Enterprise Products Operating LLC, 4.450%, 15/02/43	USD	100,000	101,294	88,502	0.03
EOG Resources Inc, 5.625%, 01/06/19	USD	300,000	338,779	337,410	0.12
EOG Resources Inc, 2.625%, 15/03/23	USD	50,000	50,983	48,102	0.02
EOG Resources Inc, 3.150%, 01/04/25	USD	500,000	491,150	487,479	0.17
EPR Properties, 4.500%, 01/04/25	USD	250,000	254,843	244,494	0.09
EQT Corp, 4.875%, 15/11/21	USD	450,000	483,511	472,495	0.17
Equifax Inc, 3.300%, 15/12/22	USD	200,000	197,168	195,156	0.07
Equifax Inc, 7.000%, 01/07/37	USD	50,000	61,769	58,635	0.02
ERP Operating LP, 5.125%, 15/03/16	USD	250,000	257,703	257,154	0.09
ERP Operating LP, 2.375%, 01/07/19	USD	350,000	353,675	349,960	0.12
ERP Operating LP, 4.625%, 15/12/21	USD	300,000	332,880	326,036	0.11
ERP Operating LP, 4.500%, 01/07/44	USD	200,000	216,479	191,499	0.07
Estee Lauder Cos Inc, 2.350%, 15/08/22	USD	700,000	688,069	669,519	0.23
Estee Lauder Cos Inc, 3.700%, 15/08/42	USD	175,000	166,066	151,407	0.05
Eversource Energy, 1.450%, 01/05/18	USD	400,000	397,186	395,114	0.14
Eversource Energy, 2.800%, 01/05/23	USD	250,000	241,987	237,200	0.08
Exelon Corp, 5.625%, 15/06/35	USD	50,000	54,332	53,118	0.02
Exelon Generation Co LLC, 5.200%, 01/10/19	USD	150,000	165,341	164,145	0.06
Exelon Generation Co LLC, 5.750%, 01/10/41	USD	50,000	54,138	52,256	0.02
Expedia Inc, 5.950%, 15/08/20	USD	600,000	658,595	666,033	0.23
Expedia Inc, 4.500%, 15/08/24	USD	150,000	149,238	150,936	0.05
Express Scripts Holding Co, 2.250%, 15/06/19	USD	350,000	350,089	347,396	0.12
Express Scripts Holding Co, 3.900%, 15/02/22	USD	300,000	318,097	307,312	0.11
Express Scripts Holding Co, 6.125%, 15/11/41	USD	100,000	129,626	115,210	0.04
FedEx Corp, 2.625%, 01/08/22	USD	150,000	150,558	144,439	0.05
FedEx Corp, 3.875%, 01/08/42	USD	50,000	49,443	43,083	0.02
FedEx Corp, 4.100%, 01/02/45	USD	150,000	153,243	133,232	0.05
FedEx Corp, 4.500%, 01/02/65	USD	100,000	101,729	86,149	0.03
Fidelity National Financial Inc, 5.500%, 01/09/22	USD	800,000	852,026	846,775	0.30
Fidelity National Information Services Inc, 2.000%, 15/04/18	USD	29,000	28,938	28,926	0.01
Fidelity National Information Services Inc, 3.500%, 15/04/23	USD	688,000	671,444	666,750	0.23
Fifth Third Bancorp, 3.625%, 25/01/16	USD	150,000	152,020	152,211	0.05
Fiserv Inc, 4.750%, 15/06/21	USD	150,000	158,952	163,548	0.06
Fiserv Inc, 3.500%, 01/10/22	USD	300,000	309,791	299,338	0.10

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Florida Power & Light Co, 5.950%, 01/10/33	USD	100,000	132,621	121,825	0.04
Florida Power & Light Co, 4.050%, 01/10/44	USD	500,000	527,468	481,523	0.17
FMC Corp, 3.950%, 01/02/22	USD	250,000	257,794	253,021	0.09
Ford Motor Credit Co LLC, 3.000%, 12/06/17	USD	200,000	201,980	204,422	0.07
Ford Motor Credit Co LLC, 3.219%, 09/01/22	USD	350,000	354,791	345,490	0.12
Gap Inc, 5.950%, 12/04/21	USD	150,000	162,611	166,911	0.06
GATX Corp, 3.500%, 15/07/16	USD	185,000	189,631	189,208	0.07
GATX Corp, 2.375%, 30/07/18	USD	193,000	192,730	193,172	0.07
GATX Corp, 2.500%, 30/07/19	USD	250,000	251,715	246,380	0.09
GATX Corp, 3.900%, 30/03/23	USD	100,000	98,305	99,769	0.03
GATX Corp, 5.200%, 15/03/44	USD	150,000	172,880	152,170	0.05
General Dynamics Corp, 1.000%, 15/11/17	USD	450,000	447,672	446,974	0.16
General Dynamics Corp, 2.250%, 15/11/22	USD	500,000	486,803	472,993	0.17
General Dynamics Corp, 3.600%, 15/11/42	USD	100,000	85,530	87,741	0.03
General Electric Capital Corp, 1.500%, 12/07/16	USD	50,000	50,243	50,390	0.02
General Electric Capital Corp, 2.200%, 09/01/20	USD	500,000	504,178	498,965	0.17
General Electric Capital Corp, 3.150%, 07/09/22	USD	100,000	101,256	100,098	0.04
General Electric Capital Corp, 6.875%, 10/01/39	USD	100,000	126,641	133,680	0.05
General Mills Inc, 5.650%, 15/02/19	USD	100,000	110,512	111,287	0.04
General Mills Inc, 5.400%, 15/06/40	USD	100,000	110,763	108,332	0.04
Georgia Power Co, 5.650%, 01/03/37	USD	100,000	125,878	112,933	0.04
Gilead Sciences Inc, 3.050%, 01/12/16	USD	150,000	154,568	154,317	0.05
Gilead Sciences Inc, 2.350%, 01/02/20	USD	150,000	153,033	150,333	0.05
Gilead Sciences Inc, 3.700%, 01/04/24	USD	450,000	471,630	457,752	0.16
Gilead Sciences Inc, 4.800%, 01/04/44	USD	350,000	388,387	388,621	0.13
GlaxoSmithKline Capital Inc, 5.650%, 15/05/18	USD	300,000	335,878	334,825	0.12
GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	USD	100,000	123,017	112,753	0.04
GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	USD	50,000	68,065	62,701	0.02
Goldman Sachs Group Inc, 1.600%, 23/11/15	USD	150,000	150,392	150,518	0.05
Goldman Sachs Group Inc, 2.900%, 19/07/18	USD	150,000	150,215	153,685	0.05
Goldman Sachs Group Inc, 3.625%, 22/01/23	USD	50,000	48,833	49,969	0.02
Goldman Sachs Group Inc, 6.250%, 01/02/41	USD	100,000	113,378	117,893	0.04
Google Inc, 2.125%, 19/05/16	USD	100,000	101,404	101,492	0.04
Google Inc, 3.375%, 25/02/24	USD	250,000	255,750	255,476	0.09
Great Plains Energy Inc, 5.292%, 15/06/22	USD	75,000	82,865	82,812	0.03
Halliburton Co, 3.250%, 15/11/21	USD	100,000	107,144	101,231	0.04
Halliburton Co, 3.500%, 01/08/23	USD	100,000	104,655	100,929	0.04
Halliburton Co, 6.700%, 15/09/38	USD	300,000	379,134	370,870	0.13
Harris Corp, 3.832%, 27/04/25	USD	350,000	349,714	340,140	0.12
Harris Corp, 6.150%, 15/12/40	USD	100,000	109,860	111,467	0.04
Hartford Financial Services Group Inc, 6.000%, 15/01/19	USD	400,000	448,344	446,003	0.16
Hartford Financial Services Group Inc, 5.125%, 15/04/22	USD	200,000	218,953	219,678	0.08
Hartford Financial Services Group Inc, 4.300%, 15/04/43	USD	21,000	20,844	19,635	0.01
Hasbro Inc, 3.150%, 15/05/21	USD	37,000	37,969	36,552	0.01
HCP Inc, 6.000%, 30/01/17	USD	100,000	106,424	106,776	0.04
HCP Inc, 2.625%, 01/02/20	USD	500,000	504,057	492,477	0.17
HCP Inc, 5.375%, 01/02/21	USD	150,000	164,629	164,522	0.06
HCP Inc, 3.150%, 01/08/22	USD	100,000	95,073	95,789	0.03
Health Care REIT Inc, 2.250%, 15/03/18	USD	250,000	252,749	251,342	0.09
Health Care REIT Inc, 6.125%, 15/04/20	USD	100,000	111,438	114,182	0.04
Health Care REIT Inc, 3.750%, 15/03/23	USD	450,000	461,463	443,047	0.16
Health Care REIT Inc, 6.500%, 15/03/41	USD	175,000	209,671	207,507	0.07
Hershey Co, 4.850%, 15/08/15	USD	500,000	502,872	502,433	0.18
Hershey Co, 5.450%, 01/09/16	USD	100,000	105,585	105,402	0.04
Hershey Co, 1.500%, 01/11/16	USD	250,000	252,765	251,755	0.09
Hess Corp, 8.125%, 15/02/19	USD	100,000	118,510	118,488	0.04
Hess Corp, 6.000%, 15/01/40	USD	45,000	54,416	47,807	0.02
Hess Corp, 5.600%, 15/02/41	USD	100,000	106,550	101,467	0.04
Hewlett-Packard Co, 3.300%, 09/12/16	USD	400,000	411,798	410,852	0.14
Hewlett-Packard Co, 2.750%, 14/01/19	USD	250,000	254,069	252,284	0.09
Hewlett-Packard Co, 4.375%, 15/09/21	USD	350,000	375,880	364,388	0.13
Hewlett-Packard Co, 6.000%, 15/09/41	USD	100,000	113,270	98,661	0.03
Home Depot Inc, 3.950%, 15/09/20	USD	150,000	160,986	160,959	0.06
Home Depot Inc, 2.625%, 01/06/22	USD	350,000	345,218	344,410	0.12
Home Depot Inc, 3.750%, 15/02/24	USD	50,000	50,576	51,953	0.02
Home Depot Inc, 5.950%, 01/04/41	USD	50,000	67,106	60,507	0.02
Home Depot Inc, 4.875%, 15/02/44	USD	75,000	76,198	79,804	0.03
Home Depot Inc, 4.250%, 01/04/46	USD	250,000	244,714	242,808	0.08

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Honeywell International Inc, 5.300%, 01/03/18	USD	250,000	275,891	275,120	0.10
Honeywell International Inc, 5.000%, 15/02/19	USD	200,000	223,324	221,982	0.08
Honeywell International Inc, 4.250%, 01/03/21	USD	200,000	225,623	218,620	0.08
Honeywell International Inc, 5.700%, 15/03/37	USD	100,000	120,471	118,485	0.04
Honeywell International Inc, 5.375%, 01/03/41	USD	200,000	243,698	231,765	0.08
Hospitality Properties Trust, 5.000%, 15/08/22	USD	200,000	210,589	208,169	0.07
Hospitality Properties Trust, 4.500%, 15/06/23	USD	250,000	254,174	249,430	0.09
Hospitality Properties Trust, 4.500%, 15/03/25	USD	350,000	352,103	344,997	0.12
Host Hotels & Resorts LP, 5.250%, 15/03/22	USD	250,000	272,501	271,558	0.09
Host Hotels & Resorts LP, 4.750%, 01/03/23	USD	150,000	151,110	157,805	0.06
Host Hotels & Resorts LP, 3.750%, 15/10/23	USD	100,000	100,315	98,010	0.03
Host Hotels & Resorts LP, 4.000%, 15/06/25	USD	350,000	350,765	347,604	0.12
HSBC Finance Corp, 5.500%, 19/01/16	USD	100,000	102,255	102,426	0.04
HSBC USA Inc, 1.300%, 23/06/17	USD	100,000	100,108	99,828	0.03
HSBC USA Inc, 2.625%, 24/09/18	USD	50,000	50,966	50,902	0.02
HSBC USA Inc, 2.250%, 23/06/19	USD	500,000	499,983	494,763	0.17
Humana Inc, 6.300%, 01/08/18	USD	150,000	164,484	168,498	0.06
Humana Inc, 2.625%, 01/10/19	USD	250,000	253,095	250,462	0.09
Huntington National Bank, 2.000%, 30/06/18	USD	250,000	249,278	249,895	0.09
Illinois Tool Works Inc, 0.900%, 25/02/17	USD	300,000	300,393	299,321	0.10
Illinois Tool Works Inc, 6.250%, 01/04/19	USD	100,000	113,951	114,387	0.04
Illinois Tool Works Inc, 3.500%, 01/03/24	USD	200,000	205,674	203,446	0.07
Illinois Tool Works Inc, 3.900%, 01/09/42	USD	300,000	272,386	276,696	0.10
Ingersoll-Rand Global Holding Co Ltd, 6.875%, 15/08/18	USD	200,000	223,969	228,092	0.08
Ingersoll-Rand Global Holding Co Ltd, 4.250%, 15/06/23	USD	500,000	529,614	516,211	0.18
Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	USD	250,000	286,745	273,184	0.10
Intel Corp, 1.350%, 15/12/17	USD	500,000	502,439	498,934	0.17
Intel Corp, 2.700%, 15/12/22	USD	250,000	248,529	243,971	0.09
Intel Corp, 4.800%, 01/10/41	USD	250,000	264,235	251,018	0.09
Intercontinental Exchange Inc, 2.500%, 15/10/18	USD	750,000	769,976	765,607	0.27
International Business Machines Corp, 1.250%, 06/02/17	USD	100,000	100,793	100,413	0.04
International Business Machines Corp, 3.375%, 01/08/23	USD	100,000	99,761	100,356	0.04
International Paper Co, 7.950%, 15/06/18	USD	100,000	115,950	115,915	0.04
International Paper Co, 3.650%, 15/06/24	USD	150,000	153,880	147,474	0.05
International Paper Co, 8.700%, 15/06/38	USD	150,000	227,129	204,279	0.07
International Paper Co, 4.800%, 15/06/44	USD	50,000	49,749	46,165	0.02
Interpublic Group of Cos Inc, 2.250%, 15/11/17	USD	100,000	99,798	100,834	0.04
Interpublic Group of Cos Inc, 3.750%, 15/02/23	USD	500,000	497,711	493,969	0.17
Interpublic Group of Cos Inc, 4.200%, 15/04/24	USD	100,000	99,835	101,212	0.04
Jefferies Group LLC, 3.875%, 09/11/15	USD	200,000	200,574	201,682	0.07
Jefferies Group LLC, 5.125%, 13/04/18	USD	350,000	366,059	368,796	0.13
Jefferies Group LLC, 5.125%, 20/01/23	USD	350,000	355,572	358,592	0.13
Jefferies Group LLC, 6.500%, 20/01/43	USD	50,000	49,410	48,008	0.02
JM Smucker Co, 4.375%, 15/03/45	USD	250,000	261,434	228,750	0.08
John Deere Capital Corp, 1.125%, 12/06/17	USD	100,000	99,969	99,974	0.03
John Deere Capital Corp, 1.350%, 16/01/18	USD	300,000	300,424	299,518	0.10
John Deere Capital Corp, 1.300%, 12/03/18	USD	100,000	99,024	99,540	0.03
John Deere Capital Corp, 2.800%, 27/01/23	USD	100,000	103,216	98,558	0.03
Johnson & Johnson, 2.150%, 15/05/16	USD	100,000	101,286	101,353	0.04
Johnson & Johnson, 6.730%, 15/11/23	USD	75,000	92,957	93,780	0.03
Johnson & Johnson, 4.850%, 15/05/41	USD	150,000	163,767	165,990	0.06
Johnson Controls Inc, 1.400%, 02/11/17	USD	100,000	99,879	99,182	0.03
Johnson Controls Inc, 3.625%, 02/07/24	USD	214,000	213,900	210,619	0.07
Johnson Controls Inc, 4.625%, 02/07/44	USD	100,000	98,557	99,968	0.03
Johnson Controls Inc, 4.950%, 02/07/64	USD	50,000	49,942	46,363	0.02
JPMorgan Chase & Co, 1.625%, 15/05/18	USD	200,000	196,264	198,222	0.07
JPMorgan Chase & Co, 3.125%, 23/01/25	USD	250,000	246,981	238,427	0.08
JPMorgan Chase & Co, 5.400%, 06/01/42	USD	50,000	52,636	54,854	0.02
Kansas City Power & Light Co, 7.150%, 01/04/19	USD	150,000	173,141	175,938	0.06
Kansas City Power & Light Co, 6.050%, 15/11/35	USD	90,000	110,662	103,591	0.04
Kansas City Southern Railway Co, 4.300%, 15/05/43	USD	150,000	141,366	140,234	0.05
Kellogg Co, 1.750%, 17/05/17	USD	300,000	302,269	300,890	0.11
Kellogg Co, 3.125%, 17/05/22	USD	75,000	77,907	73,679	0.03
Kellogg Co, 7.450%, 01/04/31	USD	100,000	128,617	124,324	0.04
Kentucky Utilities Co, 1.625%, 01/11/15	USD	100,000	100,359	100,388	0.04
Kentucky Utilities Co, 5.125%, 01/11/40	USD	250,000	317,691	276,308	0.10
Kilroy Realty LP, 6.625%, 01/06/20	USD	150,000	166,736	174,097	0.06
Kilroy Realty LP, 3.800%, 15/01/23	USD	250,000	242,098	249,442	0.09

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Kilroy Realty LP, 4.250%, 15/08/29	USD	500,000	496,880	498,183	0.17
Kimberly-Clark Corp, 6.125%, 01/08/17	USD	250,000	274,998	275,045	0.10
Kimberly-Clark Corp, 2.400%, 01/06/23	USD	75,000	71,205	71,419	0.02
Kimberly-Clark Corp, 3.700%, 01/06/43	USD	50,000	45,663	43,877	0.02
Kimco Realty Corp, 5.700%, 01/05/17	USD	250,000	266,142	268,730	0.09
Kimco Realty Corp, 3.125%, 01/06/23	USD	350,000	337,652	334,337	0.12
Kimco Realty Corp, 4.250%, 01/04/45	USD	200,000	194,191	174,873	0.06
Kinder Morgan Energy Partners LP, 5.000%, 01/10/21	USD	100,000	107,025	105,132	0.04
Kinder Morgan Energy Partners LP, 6.375%, 01/03/41	USD	50,000	62,483	50,012	0.02
Kraft Foods Group Inc, 6.125%, 23/08/18	USD	400,000	446,890	446,858	0.16
Kraft Foods Group Inc, 6.500%, 09/02/40	USD	150,000	178,692	172,936	0.06
Kroger Co, 2.200%, 15/01/17	USD	150,000	150,829	151,846	0.05
Kroger Co, 3.400%, 15/04/22	USD	50,000	49,230	49,958	0.02
Kroger Co, 3.850%, 01/08/23	USD	100,000	100,254	101,461	0.04
Kroger Co, 5.000%, 15/04/42	USD	50,000	48,379	50,938	0.02
Kroger Co, 5.150%, 01/08/43	USD	50,000	49,946	52,484	0.02
L-3 Communications Corp, 4.750%, 15/07/20	USD	100,000	107,118	105,593	0.04
L-3 Communications Corp, 4.950%, 15/02/21	USD	100,000	108,167	105,899	0.04
Laboratory Corp of America Holdings, 4.625%, 15/11/20	USD	150,000	156,587	160,184	0.06
Lam Research Corp, 2.750%, 15/03/20	USD	500,000	504,086	497,619	0.17
Lam Research Corp, 3.800%, 15/03/25	USD	500,000	503,080	487,901	0.17
Legg Mason Inc, 2.700%, 15/07/19	USD	150,000	149,735	149,838	0.05
Legg Mason Inc, 3.950%, 15/07/24	USD	150,000	152,830	151,086	0.05
Legg Mason Inc, 5.625%, 15/01/44	USD	500,000	557,882	522,083	0.18
Lincoln National Corp, 8.750%, 01/07/19	USD	250,000	303,716	305,619	0.11
Lincoln National Corp, 4.000%, 01/09/23	USD	100,000	99,460	102,064	0.04
Lincoln National Corp, 6.300%, 09/10/37	USD	150,000	174,138	174,397	0.06
Lockheed Martin Corp, 7.650%, 01/05/16	USD	200,000	211,130	211,166	0.07
Lockheed Martin Corp, 2.125%, 15/09/16	USD	100,000	101,561	101,479	0.04
Lockheed Martin Corp, 3.350%, 15/09/21	USD	250,000	264,334	255,935	0.09
Lockheed Martin Corp, 5.500%, 15/11/39	USD	100,000	119,812	112,750	0.04
Lockheed Martin Corp, 4.850%, 15/09/41	USD	250,000	294,910	260,138	0.09
Loews Corp, 2.625%, 15/05/23	USD	350,000	340,155	332,931	0.12
Loews Corp, 4.125%, 15/05/43	USD	550,000	524,416	489,983	0.17
Lowe's Cos Inc, 3.875%, 15/09/23	USD	50,000	51,478	52,662	0.02
Lowe's Cos Inc, 3.125%, 15/09/24	USD	250,000	247,211	247,441	0.09
Lowe's Cos Inc, 6.875%, 15/02/28	USD	100,000	121,428	129,147	0.05
Lowe's Cos Inc, 4.650%, 15/04/42	USD	50,000	49,457	50,974	0.02
Lowe's Cos Inc, 4.250%, 15/09/44	USD	250,000	238,250	240,585	0.08
Mack-Cali Realty LP, 7.750%, 15/08/19	USD	200,000	230,402	229,635	0.08
Mack-Cali Realty LP, 3.150%, 15/05/23	USD	750,000	685,888	665,810	0.23
Macy's Retail Holdings Inc, 3.875%, 15/01/22	USD	100,000	106,294	103,335	0.04
Macy's Retail Holdings Inc, 3.625%, 01/06/24	USD	350,000	364,183	348,430	0.12
Macy's Retail Holdings Inc, 6.700%, 15/07/34	USD	200,000	263,470	236,726	0.08
Macy's Retail Holdings Inc, 6.375%, 15/03/37	USD	100,000	119,972	116,580	0.04
Magellan Midstream Partners LP, 6.550%, 15/07/19	USD	150,000	171,020	171,164	0.06
Magellan Midstream Partners LP, 4.250%, 01/02/21	USD	300,000	321,798	313,198	0.11
Magellan Midstream Partners LP, 4.200%, 01/12/42	USD	100,000	93,601	85,835	0.03
Magellan Midstream Partners LP, 5.150%, 15/10/43	USD	350,000	377,786	349,861	0.12
Marathon Petroleum Corp, 5.125%, 01/03/21	USD	100,000	111,167	109,205	0.04
Marathon Petroleum Corp, 3.625%, 15/09/24	USD	150,000	149,031	145,876	0.05
Marathon Petroleum Corp, 6.500%, 01/03/41	USD	50,000	55,182	55,868	0.02
Markel Corp, 7.125%, 30/09/19	USD	100,000	114,809	116,640	0.04
Markel Corp, 3.625%, 30/03/23	USD	100,000	99,075	98,605	0.03
Markel Corp, 5.000%, 30/03/43	USD	50,000	48,085	48,378	0.02
Marriott International Inc, 6.200%, 15/06/16	USD	44,000	45,881	46,110	0.02
Marriott International Inc, 3.000%, 01/03/19	USD	150,000	153,305	153,291	0.05
Marriott International Inc, 3.375%, 15/10/20	USD	125,000	124,399	129,378	0.05
Marriott International Inc, 3.125%, 15/10/21	USD	350,000	351,549	350,892	0.12
Marsh & McLennan Cos Inc, 4.800%, 15/07/21	USD	200,000	219,302	220,140	0.08
Marsh & McLennan Cos Inc, 3.500%, 03/06/24	USD	150,000	151,237	148,250	0.05
Marsh & McLennan Cos Inc, 3.500%, 10/03/25	USD	115,000	114,593	112,823	0.04
MasterCard Inc, 3.375%, 01/04/24	USD	750,000	777,076	760,830	0.27
Mattel Inc, 2.500%, 01/11/16	USD	125,000	126,901	126,745	0.04
Mattel Inc, 2.350%, 06/05/19	USD	100,000	99,942	99,349	0.03
McDonald's Corp, 5.350%, 01/03/18	USD	150,000	166,655	164,234	0.06
McKesson Corp, 5.700%, 01/03/17	USD	150,000	161,349	160,229	0.06
McKesson Corp, 4.750%, 01/03/21	USD	50,000	53,760	54,141	0.02

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Mead Johnson Nutrition Co, 5.900%, 01/11/39	USD	100,000	108,588	110,297	0.04
Mead Johnson Nutrition Co, 4.600%, 01/06/44	USD	247,000	265,230	231,532	0.08
Medtronic Inc, 5.600%, 15/03/19	USD	100,000	113,166	112,114	0.04
Medtronic Inc, 3.125%, 15/03/22	USD	50,000	52,630	49,890	0.02
Medtronic Inc, 4.500%, 15/03/42	USD	50,000	57,068	48,840	0.02
Merck & Co Inc, 2.250%, 15/01/16	USD	150,000	151,328	151,373	0.05
Merck & Co Inc, 1.850%, 10/02/20	USD	100,000	99,820	99,001	0.03
Merck & Co Inc, 2.750%, 10/02/25	USD	100,000	99,857	95,627	0.03
Merck & Co Inc, 3.700%, 10/02/45	USD	100,000	99,590	88,895	0.03
MetLife Inc, 6.750%, 01/06/16	USD	350,000	368,276	368,584	0.13
MetLife Inc, 7.717%, 15/02/19	USD	200,000	240,790	238,760	0.08
MetLife Inc, 3.600%, 10/04/24	USD	300,000	312,130	301,017	0.11
MetLife Inc, 5.700%, 15/06/35	USD	250,000	322,736	285,931	0.10
MetLife Inc, 4.875%, 13/11/43	USD	275,000	292,350	282,826	0.10
Microsoft Corp, 1.625%, 06/12/18	USD	100,000	99,970	100,602	0.04
Microsoft Corp, 2.375%, 01/05/23	USD	50,000	47,935	48,225	0.02
Microsoft Corp, 4.875%, 15/12/43	USD	75,000	81,482	79,792	0.03
MidAmerican Energy Co, 2.400%, 15/03/19	USD	50,000	50,921	50,593	0.02
MidAmerican Energy Co, 3.700%, 15/09/23	USD	50,000	51,255	51,729	0.02
Molson Coors Brewing Co, 3.500%, 01/05/22	USD	300,000	308,307	301,730	0.11
Molson Coors Brewing Co, 5.000%, 01/05/42	USD	450,000	490,201	432,487	0.15
Mondelez International Inc, 4.125%, 09/02/16	USD	100,000	101,863	101,900	0.04
Mondelez International Inc, 6.500%, 09/02/40	USD	35,000	41,440	43,114	0.02
Monsanto Co, 2.200%, 15/07/22	USD	100,000	100,430	91,045	0.03
Monsanto Co, 3.375%, 15/07/24	USD	100,000	103,915	95,413	0.03
Monsanto Co, 5.875%, 15/04/38	USD	100,000	114,576	108,631	0.04
Monsanto Co, 4.700%, 15/07/64	USD	50,000	55,476	42,338	0.01
Moody's Corp, 4.875%, 15/02/24	USD	350,000	367,344	373,295	0.13
Morgan Stanley, 1.750%, 25/02/16	USD	500,000	502,783	502,035	0.18
Morgan Stanley, 4.750%, 22/03/17	USD	100,000	103,114	105,444	0.04
Morgan Stanley, 5.950%, 28/12/17	USD	200,000	219,504	219,423	0.08
Morgan Stanley, 3.750%, 25/02/23	USD	350,000	363,270	354,309	0.12
Morgan Stanley, 6.375%, 24/07/42	USD	50,000	55,925	61,056	0.02
Motorola Solutions Inc, 3.750%, 15/05/22	USD	200,000	201,579	197,557	0.07
Motorola Solutions Inc, 3.500%, 01/03/23	USD	100,000	99,101	94,416	0.03
MUFG Americas Holdings Corp, 3.500%, 18/06/22	USD	200,000	209,392	201,425	0.07
Murphy Oil Corp, 2.500%, 01/12/17	USD	200,000	199,968	195,907	0.07
Murphy Oil Corp, 5.125%, 01/12/42	USD	50,000	46,165	40,588	0.01
Murray Street Investment Trust I, 4.647%, 09/03/17	USD	50,000	51,799	52,513	0.02
Mylan Inc, 1.350%, 29/11/16	USD	100,000	100,184	99,807	0.03
Mylan Inc, 2.550%, 28/03/19	USD	100,000	100,087	99,016	0.03
Mylan Inc, 5.400%, 29/11/43	USD	100,000	103,224	101,852	0.04
Nabors Industries Inc, 5.000%, 15/09/20	USD	150,000	164,797	153,938	0.05
Nabors Industries Inc, 4.625%, 15/09/21	USD	100,000	106,109	98,651	0.03
Nabors Industries Inc, 5.100%, 15/09/23	USD	150,000	163,478	147,190	0.05
NASDAQ OMX Group Inc, 5.550%, 15/01/20	USD	350,000	389,740	386,848	0.14
National Fuel Gas Co, 6.500%, 15/04/18	USD	350,000	390,914	387,526	0.14
National Fuel Gas Co, 3.750%, 01/03/23	USD	229,000	225,283	211,161	0.07
National Oilwell Varco Inc, 2.600%, 01/12/22	USD	400,000	382,258	377,053	0.13
National Oilwell Varco Inc, 3.950%, 01/12/42	USD	350,000	314,024	302,394	0.11
National Retail Properties Inc, 3.800%, 15/10/22	USD	550,000	570,903	556,297	0.19
National Retail Properties Inc, 3.900%, 15/06/24	USD	100,000	99,821	99,743	0.03
NBCUniversal Media LLC, 5.150%, 30/04/20	USD	150,000	168,631	168,134	0.06
NBCUniversal Media LLC, 5.950%, 01/04/41	USD	50,000	60,458	58,261	0.02
NetApp Inc, 2.000%, 15/12/17	USD	500,000	504,085	500,731	0.18
NetApp Inc, 3.375%, 15/06/21	USD	500,000	502,585	491,948	0.17
Nevada Power Co, 7.125%, 15/03/19	USD	100,000	117,388	117,241	0.04
Nevada Power Co, 5.450%, 15/05/41	USD	25,000	29,600	28,274	0.01
Newell Rubbermaid Inc, 2.875%, 01/12/19	USD	550,000	557,959	553,275	0.19
Newell Rubbermaid Inc, 4.000%, 01/12/24	USD	350,000	357,492	347,706	0.12
Newmont Mining Corp, 3.500%, 15/03/22	USD	400,000	384,250	380,745	0.13
Newmont Mining Corp, 6.250%, 01/10/39	USD	500,000	510,488	486,437	0.17
Newmont Mining Corp, 4.875%, 15/03/42	USD	100,000	85,246	83,690	0.03
NextEra Energy Capital Holdings Inc, 1.586%, 01/06/17	USD	750,000	753,237	749,255	0.26
NextEra Energy Capital Holdings Inc, 2.400%, 15/09/19	USD	250,000	250,583	248,229	0.09
NIKE Inc, 2.250%, 01/05/23	USD	450,000	436,110	430,110	0.15
NIKE Inc, 3.625%, 01/05/43	USD	450,000	419,587	406,229	0.14
NiSource Finance Corp, 6.400%, 15/03/18	USD	70,000	77,007	78,474	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
NiSource Finance Corp, 5.450%, 15/09/20	USD	100,000	112,372	112,345	0.04
NiSource Finance Corp, 6.250%, 15/12/40	USD	100,000	121,833	117,850	0.04
NiSource Finance Corp, 5.250%, 15/02/43	USD	88,000	98,026	93,658	0.03
NiSource Finance Corp, 4.800%, 15/02/44	USD	50,000	47,166	50,212	0.02
NiSource Finance Corp, 5.650%, 01/02/45	USD	50,000	57,308	56,012	0.02
Noble Energy Inc, 4.150%, 15/12/21	USD	75,000	76,688	77,369	0.03
Noble Energy Inc, 3.900%, 15/11/24	USD	150,000	152,235	147,631	0.05
Noble Energy Inc, 6.000%, 01/03/41	USD	125,000	140,430	131,655	0.05
Noble Energy Inc, 5.250%, 15/11/43	USD	125,000	128,160	120,491	0.04
Nordstrom Inc, 6.950%, 15/03/28	USD	150,000	185,336	190,552	0.07
Nordstrom Inc, 5.000%, 15/01/44	USD	250,000	298,248	260,730	0.09
Norfolk Southern Corp, 3.250%, 01/12/21	USD	300,000	312,897	305,921	0.11
Norfolk Southern Corp, 3.000%, 01/04/22	USD	150,000	154,936	148,960	0.05
Norfolk Southern Corp, 4.837%, 01/10/41	USD	50,000	57,347	50,931	0.02
Norfolk Southern Corp, 4.800%, 15/08/43	USD	250,000	292,070	252,973	0.09
Northern States Power Co, 2.600%, 15/05/23	USD	150,000	146,562	143,735	0.05
Northrop Grumman Corp, 1.750%, 01/06/18	USD	200,000	200,379	199,182	0.07
Northrop Grumman Corp, 5.050%, 01/08/19	USD	50,000	54,531	54,861	0.02
Northrop Grumman Corp, 3.250%, 01/08/23	USD	50,000	48,290	48,870	0.02
Northrop Grumman Corp, 4.750%, 01/06/43	USD	250,000	252,729	252,228	0.09
Novartis Capital Corp, 3.700%, 21/09/42	USD	100,000	97,553	92,663	0.03
NSTAR Electric Co, 4.400%, 01/03/44	USD	300,000	334,709	298,919	0.10
Nucor Corp, 5.850%, 01/06/18	USD	250,000	278,026	277,550	0.10
Nucor Corp, 4.125%, 15/09/22	USD	100,000	109,607	103,116	0.04
Nucor Corp, 4.000%, 01/08/23	USD	250,000	258,777	252,447	0.09
Nucor Corp, 5.200%, 01/08/43	USD	250,000	265,861	251,739	0.09
O'Reilly Automotive Inc, 4.625%, 15/09/21	USD	150,000	160,689	161,689	0.06
Ohio Edison Co, 8.250%, 15/10/38	USD	150,000	231,359	215,221	0.08
Oklahoma Gas & Electric Co, 8.250%, 15/01/19	USD	500,000	607,702	602,473	0.21
Oklahoma Gas & Electric Co, 4.550%, 15/03/44	USD	400,000	430,519	401,740	0.14
Omega Healthcare Investors Inc, 6.750%, 15/10/22	USD	200,000	210,411	208,250	0.07
Omega Healthcare Investors Inc, 4.950%, 01/04/24	USD	150,000	152,350	153,824	0.05
Omnicom Group Inc, 5.900%, 15/04/16	USD	250,000	259,683	259,127	0.09
Omnicom Group Inc, 6.250%, 15/07/19	USD	100,000	115,897	113,585	0.04
Omnicom Group Inc, 4.450%, 15/08/20	USD	250,000	266,488	266,128	0.09
Omnicom Group Inc, 3.625%, 01/05/22	USD	450,000	467,531	459,305	0.16
ONE Gas Inc, 2.070%, 01/02/19	USD	100,000	100,656	99,799	0.03
ONE Gas Inc, 3.610%, 01/02/24	USD	100,000	104,712	101,483	0.04
ONE Gas Inc, 4.658%, 01/02/44	USD	450,000	524,092	461,825	0.16
ONEOK Partners LP, 2.000%, 01/10/17	USD	150,000	151,496	148,891	0.05
ONEOK Partners LP, 3.375%, 01/10/22	USD	100,000	101,704	93,371	0.03
Oracle Corp, 5.750%, 15/04/18	USD	125,000	140,274	138,929	0.05
Oracle Corp, 5.375%, 15/07/40	USD	50,000	63,644	54,763	0.02
Owens Corning, 4.200%, 15/12/22	USD	500,000	509,498	508,280	0.18
Owens Corning, 4.200%, 01/12/24	USD	150,000	153,680	147,769	0.05
PACCAR Financial Corp, 0.800%, 08/02/16	USD	150,000	149,973	150,219	0.05
PACCAR Financial Corp, 1.400%, 18/05/18	USD	775,000	774,435	770,334	0.27
Pacific Gas & Electric Co, 3.250%, 15/06/23	USD	350,000	349,512	347,469	0.12
Pacific Gas & Electric Co, 6.050%, 01/03/34	USD	425,000	521,536	506,241	0.18
Pacific Gas & Electric Co, 4.600%, 15/06/43	USD	100,000	100,190	99,655	0.03
Pacific Gas & Electric Co, 4.750%, 15/02/44	USD	500,000	579,641	511,569	0.18
PacificCorp, 3.850%, 15/06/21	USD	100,000	104,543	106,272	0.04
Packaging Corp of America, 3.650%, 15/09/24	USD	300,000	296,568	293,003	0.10
Parker-Hannifin Corp, 3.500%, 15/09/22	USD	50,000	53,098	51,561	0.02
Parker-Hannifin Corp, 3.300%, 21/11/24	USD	180,000	179,628	180,224	0.06
Parker-Hannifin Corp, 4.200%, 21/11/34	USD	350,000	387,937	347,135	0.12
Parker-Hannifin Corp, 4.450%, 21/11/44	USD	100,000	101,913	100,285	0.03
PepsiCo Inc, 2.250%, 07/01/19	USD	50,000	50,421	50,532	0.02
PepsiCo Inc, 2.750%, 01/03/23	USD	100,000	95,303	97,866	0.03
Pfizer Inc, 1.500%, 15/06/18	USD	100,000	100,359	99,958	0.03
Pfizer Inc, 3.000%, 15/06/23	USD	150,000	144,581	147,759	0.05
Pfizer Inc, 3.400%, 15/05/24	USD	100,000	99,642	100,729	0.04
Pfizer Inc, 4.300%, 15/06/43	USD	50,000	49,623	48,633	0.02
PG&E Corp, 2.400%, 01/03/19	USD	600,000	609,859	598,770	0.21
Philip Morris International Inc, 4.500%, 26/03/20	USD	100,000	111,440	108,745	0.04
Philip Morris International Inc, 3.875%, 21/08/42	USD	75,000	76,262	65,959	0.02
Phillips 66, 2.950%, 01/05/17	USD	50,000	51,182	51,344	0.02
Phillips 66, 4.650%, 15/11/34	USD	100,000	103,020	96,985	0.03

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Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Phillips 66, 5.875%, 01/05/42	USD	50,000	58,727	54,450	0.02
Phillips 66, 4.875%, 15/11/44	USD	150,000	152,828	143,514	0.05
Phillips 66 Partners LP, 2.646%, 15/02/20	USD	150,000	150,958	147,223	0.05
Phillips 66 Partners LP, 3.605%, 15/02/25	USD	250,000	251,523	235,773	0.08
Phillips 66 Partners LP, 4.680%, 15/02/45	USD	140,000	140,792	122,894	0.04
Pioneer Natural Resources Co, 5.875%, 15/07/16	USD	550,000	575,515	575,067	0.20
Pioneer Natural Resources Co, 3.950%, 15/07/22	USD	400,000	408,104	401,567	0.14
Pitney Bowes Inc, 5.600%, 15/03/18	USD	150,000	158,149	161,495	0.06
Pitney Bowes Inc, 4.625%, 15/03/24	USD	500,000	514,360	505,954	0.18
Plains All American Pipeline LP Via PAA Finance Corp, 3.950%, 15/09/15	USD	100,000	100,667	100,566	0.04
Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	USD	45,000	53,903	51,346	0.02
Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	USD	100,000	102,025	91,136	0.03
PNC Bank NA, 1.125%, 27/01/17	USD	250,000	250,217	249,171	0.09
PNC Bank NA, 2.200%, 28/01/19	USD	250,000	251,244	250,181	0.09
PNC Funding Corp, 5.125%, 08/02/20	USD	100,000	113,471	111,444	0.04
Potomac Electric Power Co, 3.600%, 15/03/24	USD	600,000	625,715	610,777	0.21
Potomac Electric Power Co, 6.500%, 15/11/37	USD	300,000	437,916	381,453	0.13
Potomac Electric Power Co, 7.900%, 15/12/38	USD	350,000	520,585	507,998	0.18
Potomac Electric Power Co, 4.150%, 15/03/43	USD	250,000	253,208	241,116	0.08
PPG Industries Inc, 3.600%, 15/11/20	USD	250,000	255,860	260,180	0.09
PPL Capital Funding Inc, 1.900%, 01/06/18	USD	40,000	39,977	39,781	0.01
PPL Capital Funding Inc, 3.400%, 01/06/23	USD	400,000	413,831	397,680	0.14
PPL Electric Utilities Corp, 4.750%, 15/07/43	USD	100,000	103,205	105,189	0.04
Praxair Inc, 2.450%, 15/02/22	USD	300,000	301,536	290,958	0.10
Praxair Inc, 2.200%, 15/08/22	USD	50,000	49,657	47,346	0.02
Precision Castparts Corp, 2.500%, 15/01/23	USD	75,000	70,721	71,682	0.03
Precision Castparts Corp, 3.900%, 15/01/43	USD	75,000	68,198	68,686	0.02
Pride International Inc, 8.500%, 15/06/19	USD	125,000	151,253	146,996	0.05
Pride International Inc, 7.875%, 15/08/40	USD	75,000	110,496	79,723	0.03
Principal Financial Group Inc, 8.875%, 15/05/19	USD	100,000	120,730	122,643	0.04
Principal Financial Group Inc, 3.125%, 15/05/23	USD	150,000	144,913	145,308	0.05
Principal Financial Group Inc, 3.400%, 15/05/25	USD	750,000	749,918	729,434	0.26
Principal Financial Group Inc, 4.350%, 15/05/43	USD	150,000	136,367	137,691	0.05
Procter & Gamble Co, 3.150%, 01/09/15	USD	150,000	150,709	150,643	0.05
Procter & Gamble Co, 3.100%, 15/08/23	USD	150,000	147,846	151,783	0.05
Progressive Corp, 6.250%, 01/12/32	USD	250,000	295,872	305,083	0.11
Prudential Financial Inc, 3.000%, 12/05/16	USD	50,000	50,894	50,844	0.02
Prudential Financial Inc, 5.375%, 21/06/20	USD	100,000	112,977	112,475	0.04
Prudential Financial Inc, 4.500%, 15/11/20	USD	250,000	274,856	271,336	0.09
Prudential Financial Inc, 4.500%, 16/11/21	USD	100,000	108,027	108,471	0.04
Prudential Financial Inc, 3.500%, 15/05/24	USD	100,000	99,035	98,465	0.03
Prudential Financial Inc, 5.700%, 14/12/36	USD	500,000	621,006	547,657	0.19
Prudential Financial Inc, 5.800%, 16/11/41	USD	100,000	112,799	110,982	0.04
PSEG Power LLC, 4.150%, 15/09/21	USD	200,000	212,621	207,714	0.07
Public Service Co of Colorado, 3.200%, 15/11/20	USD	5,000	5,199	5,158	0.00
Public Service Co of Colorado, 6.500%, 01/08/38	USD	150,000	200,537	196,095	0.07
Public Service Co of Colorado, 3.600%, 15/09/42	USD	100,000	95,560	89,244	0.03
Public Service Co of New Hampshire, 3.500%, 01/11/23	USD	200,000	211,626	203,469	0.07
Public Service Electric & Gas Co, 4.050%, 01/05/45	USD	350,000	350,056	334,104	0.12
Quest Diagnostics Inc, 4.750%, 30/01/20	USD	175,000	188,666	188,180	0.07
QVC Inc, 5.125%, 02/07/22	USD	250,000	252,637	257,266	0.09
Qwest Corp, 6.875%, 15/09/33	USD	250,000	244,337	250,000	0.09
Raytheon Co, 3.125%, 15/10/20	USD	300,000	311,052	308,053	0.11
Raytheon Co, 3.150%, 15/12/24	USD	100,000	99,413	99,237	0.03
Raytheon Co, 4.700%, 15/12/41	USD	50,000	57,836	51,914	0.02
Raytheon Co, 4.200%, 15/12/44	USD	200,000	195,728	194,001	0.07
Realty Income Corp, 6.750%, 15/08/19	USD	50,000	57,415	57,788	0.02
Realty Income Corp, 3.250%, 15/10/22	USD	50,000	49,158	48,466	0.02
Realty Income Corp, 3.875%, 15/07/24	USD	400,000	402,286	401,217	0.14
Regency Energy Partners LP Via Regency Energy Finance Corp, 6.500%, 15/07/21	USD	200,000	214,039	211,500	0.07
Regency Energy Partners LP Via Regency Energy Finance Corp, 4.500%, 01/11/23	USD	200,000	197,529	192,789	0.07
Reinsurance Group of America Inc, 5.000%, 01/06/21	USD	150,000	158,539	163,783	0.06
Reinsurance Group of America Inc, 4.700%, 15/09/23	USD	250,000	267,684	262,944	0.09
Reliance Steel & Aluminum Co, 6.200%, 15/11/16	USD	250,000	261,658	264,526	0.09
Republic Services Inc, 3.800%, 15/05/18	USD	500,000	527,253	525,356	0.18
Republic Services Inc, 4.750%, 15/05/23	USD	250,000	279,272	271,897	0.10

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Republic Services Inc, 5.700%, 15/05/41	USD	250,000	321,502	277,986	0.10
Reynolds American Inc, 1.050%, 30/10/15	USD	50,000	49,992	49,829	0.02
Reynolds American Inc, 3.250%, 01/11/22	USD	50,000	49,950	48,023	0.02
Reynolds American Inc, 4.750%, 01/11/42	USD	50,000	49,590	44,841	0.02
Rock-Tenn Co, 3.500%, 01/03/20	USD	250,000	253,483	254,543	0.09
Rock-Tenn Co, 4.900%, 01/03/22	USD	150,000	159,002	161,053	0.06
Rockwell Automation Inc, 2.050%, 01/03/20	USD	250,000	251,131	247,811	0.09
Rockwell Automation Inc, 2.875%, 01/03/25	USD	250,000	249,385	241,578	0.08
Rohm & Haas Co, 6.000%, 15/09/17	USD	300,000	327,872	327,878	0.11
Roper Technologies Inc, 2.050%, 01/10/18	USD	600,000	601,764	597,285	0.21
Roper Technologies Inc, 3.125%, 15/11/22	USD	250,000	245,647	240,727	0.08
Rowan Cos Inc, 5.400%, 01/12/42	USD	150,000	142,714	118,296	0.04
RPM International Inc, 3.450%, 15/11/22	USD	400,000	398,920	385,213	0.13
RPM International Inc, 5.250%, 01/06/45	USD	250,000	238,687	236,587	0.08
Ryder System Inc, 3.600%, 01/03/16	USD	200,000	202,615	203,358	0.07
Ryder System Inc, 2.500%, 01/03/18	USD	50,000	50,431	50,696	0.02
Ryder System Inc, 2.550%, 01/06/19	USD	125,000	124,888	125,098	0.04
San Diego Gas & Electric Co, 3.000%, 15/08/21	USD	200,000	205,673	202,026	0.07
San Diego Gas & Electric Co, 6.000%, 01/06/39	USD	100,000	121,659	122,634	0.04
Scripps Networks Interactive Inc, 2.700%, 15/12/16	USD	100,000	102,066	102,028	0.04
Scripps Networks Interactive Inc, 2.800%, 15/06/20	USD	200,000	198,095	199,277	0.07
Select Income REIT, 2.850%, 01/02/18	USD	250,000	253,115	252,444	0.09
Select Income REIT, 3.600%, 01/02/20	USD	250,000	256,299	253,862	0.09
Select Income REIT, 4.500%, 01/02/25	USD	450,000	449,779	431,885	0.15
Sempra Energy, 6.500%, 01/06/16	USD	500,000	525,193	524,370	0.18
Sempra Energy, 3.550%, 15/06/24	USD	250,000	249,347	246,707	0.09
SESI LLC, 7.125%, 15/12/21	USD	750,000	800,276	795,000	0.28
Sherwin-Williams Co, 1.350%, 15/12/17	USD	250,000	249,840	247,972	0.09
Sierra Pacific Power Co, 6.000%, 15/05/16	USD	100,000	104,279	104,575	0.04
Simon Property Group LP, 2.800%, 30/01/17	USD	150,000	153,713	153,282	0.05
Simon Property Group LP, 5.650%, 01/02/20	USD	300,000	345,639	340,853	0.12
Simon Property Group LP, 3.375%, 15/03/22	USD	50,000	52,253	50,553	0.02
Simon Property Group LP, 2.750%, 01/02/23	USD	250,000	250,464	239,470	0.08
Simon Property Group LP, 3.375%, 01/10/24	USD	100,000	98,974	98,362	0.03
Simon Property Group LP, 6.750%, 01/02/40	USD	100,000	144,819	128,288	0.04
Simon Property Group LP, 4.250%, 01/10/44	USD	100,000	96,892	93,299	0.03
South Carolina Electric & Gas Co, 6.500%, 01/11/18	USD	100,000	115,385	114,666	0.04
South Carolina Electric & Gas Co, 4.350%, 01/02/42	USD	50,000	54,334	47,561	0.02
South Carolina Electric & Gas Co, 4.600%, 15/06/43	USD	100,000	100,084	97,355	0.03
Southern California Edison Co, 1.845%, 01/02/22	USD	150,000	150,051	148,720	0.05
Southern California Edison Co, 2.400%, 01/02/22	USD	500,000	501,265	484,109	0.17
Southern California Edison Co, 4.050%, 15/03/42	USD	100,000	106,705	95,861	0.03
Southern California Edison Co, 4.650%, 01/10/43	USD	500,000	531,772	522,174	0.18
Southern California Edison Co, 3.600%, 01/02/45	USD	559,000	563,536	496,754	0.17
Southern California Gas Co, 3.150%, 15/09/24	USD	100,000	100,416	99,331	0.03
Southern California Gas Co, 4.450%, 15/03/44	USD	225,000	258,246	230,391	0.08
Southern Co, 2.150%, 01/09/19	USD	250,000	249,239	246,473	0.09
Southern Copper Corp, 3.875%, 23/04/25	USD	150,000	144,145	144,323	0.05
Southern Copper Corp, 6.750%, 16/04/40	USD	300,000	306,300	309,522	0.11
Southern Copper Corp, 5.250%, 08/11/42	USD	150,000	127,292	130,620	0.05
Southern Copper Corp, 5.875%, 23/04/45	USD	69,000	68,200	66,068	0.02
Southern Natural Gas Co LLC, 8.000%, 01/03/32	USD	75,000	96,025	86,991	0.03
Southern Power Co, 4.875%, 15/07/15	USD	71,000	71,120	71,076	0.02
Southwestern Energy Co, 4.050%, 23/01/20	USD	300,000	309,229	307,682	0.11
Southwestern Energy Co, 4.100%, 15/03/22	USD	500,000	520,256	487,540	0.17
Spectra Energy Capital LLC, 5.650%, 01/03/20	USD	250,000	276,748	270,946	0.09
Spectra Energy Capital LLC, 3.300%, 15/03/23	USD	50,000	49,876	45,413	0.02
Spectra Energy Partners LP, 2.950%, 15/06/16	USD	250,000	254,673	253,882	0.09
St Jude Medical Inc, 3.250%, 15/04/23	USD	300,000	293,535	294,229	0.10
Stanley Black & Decker Inc, 2.900%, 01/11/22	USD	500,000	509,729	491,725	0.17
Stanley Black & Decker Inc, 5.200%, 01/09/40	USD	200,000	233,972	210,933	0.07
Staples Inc, 2.750%, 12/01/18	USD	200,000	203,695	200,971	0.07
Staples Inc, 4.375%, 12/01/23	USD	550,000	554,646	542,735	0.19
Starbucks Corp, 6.250%, 15/08/17	USD	50,000	55,009	55,468	0.02
Starwood Hotels & Resorts Worldwide Inc, 7.375%, 15/11/15	USD	200,000	204,467	204,471	0.07
Starwood Hotels & Resorts Worldwide Inc, 3.750%, 15/03/25	USD	200,000	197,990	192,349	0.07
Starwood Hotels & Resorts Worldwide Inc, 4.500%, 01/10/34	USD	250,000	265,677	228,226	0.08
Stryker Corp, 3.375%, 15/05/24	USD	150,000	150,615	149,322	0.05

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Stryker Corp, 4.375%, 15/05/44	USD	200,000	194,151	190,623	0.07
Sunoco Logistics Partners Operations LP, 6.850%, 15/02/40	USD	100,000	120,015	107,849	0.04
Symantec Corp, 4.200%, 15/09/20	USD	500,000	522,354	515,821	0.18
Synchrony Financial, 1.875%, 15/08/17	USD	250,000	250,861	249,307	0.09
Synchrony Financial, 4.250%, 15/08/24	USD	150,000	153,005	149,610	0.05
Tampa Electric Co, 5.400%, 15/05/21	USD	100,000	113,258	114,111	0.04
Target Corp, 3.875%, 15/07/20	USD	100,000	105,287	107,116	0.04
Target Corp, 2.900%, 15/01/22	USD	500,000	511,691	504,332	0.18
Target Corp, 4.000%, 01/07/42	USD	100,000	91,905	94,591	0.03
TD Ameritrade Holding Corp, 2.950%, 01/04/22	USD	500,000	508,619	494,506	0.17
TECO Finance Inc, 4.000%, 15/03/16	USD	100,000	101,897	102,129	0.04
Teva Pharmaceutical Finance IV LLC, 2.250%, 18/03/20	USD	500,000	496,118	489,479	0.17
Texas Instruments Inc, 1.000%, 01/05/18	USD	700,000	693,983	689,469	0.24
Texas Instruments Inc, 1.650%, 03/08/19	USD	400,000	394,354	392,543	0.14
Texas Instruments Inc, 1.750%, 01/05/20	USD	100,000	98,163	97,280	0.03
Texas Instruments Inc, 2.250%, 01/05/23	USD	250,000	243,412	236,083	0.08
Textron Inc, 5.600%, 01/12/17	USD	150,000	159,082	161,904	0.06
Textron Inc, 7.250%, 01/10/19	USD	150,000	170,250	174,221	0.06
Textron Inc, 3.875%, 01/03/25	USD	500,000	496,988	490,519	0.17
Thermo Fisher Scientific Inc, 3.150%, 15/01/23	USD	150,000	141,399	144,766	0.05
Time Warner Cable Inc, 8.750%, 14/02/19	USD	150,000	182,176	178,636	0.06
Time Warner Cable Inc, 8.250%, 01/04/19	USD	300,000	353,380	353,947	0.12
Time Warner Cable Inc, 4.500%, 15/09/42	USD	300,000	242,135	246,499	0.09
Time Warner Inc, 5.875%, 15/11/16	USD	100,000	106,343	106,429	0.04
Time Warner Inc, 4.750%, 29/03/21	USD	150,000	161,973	161,466	0.06
Time Warner Inc, 4.900%, 15/06/42	USD	100,000	96,489	99,373	0.03
TJX Cos Inc, 2.500%, 15/05/23	USD	300,000	283,009	285,802	0.10
Toyota Motor Credit Corp, 0.875%, 17/07/15	USD	250,000	250,055	250,048	0.09
Toyota Motor Credit Corp, 0.800%, 17/05/16	USD	150,000	149,906	150,098	0.05
Toyota Motor Credit Corp, 1.750%, 22/05/17	USD	100,000	101,182	101,047	0.04
Toyota Motor Credit Corp, 2.000%, 24/10/18	USD	350,000	355,417	352,863	0.12
Toyota Motor Credit Corp, 3.300%, 12/01/22	USD	100,000	104,263	102,759	0.04
Toyota Motor Credit Corp, 2.625%, 10/01/23	USD	150,000	151,610	146,194	0.05
Transatlantic Holdings Inc, 5.750%, 14/12/15	USD	100,000	101,691	101,897	0.04
Transatlantic Holdings Inc, 8.000%, 30/11/39	USD	50,000	62,647	65,278	0.02
Transcontinental Gas Pipe Line Co LLC, 5.400%, 15/08/41	USD	50,000	60,265	46,863	0.02
Travelers Cos Inc, 5.500%, 01/12/15	USD	200,000	204,026	204,042	0.07
Travelers Cos Inc, 5.800%, 15/05/18	USD	100,000	110,281	111,460	0.04
Travelers Cos Inc, 6.250%, 15/06/37	USD	149,000	188,511	184,598	0.06
Travelers Cos Inc, 4.600%, 01/08/43	USD	100,000	101,006	102,030	0.04
Tyson Foods Inc, 6.600%, 01/04/16	USD	275,000	286,387	285,510	0.10
Tyson Foods Inc, 4.500%, 15/06/22	USD	250,000	258,151	263,546	0.09
UDR Inc, 4.625%, 10/01/22	USD	700,000	742,888	746,718	0.26
Unilever Capital Corp, 0.450%, 30/07/15	USD	100,000	99,998	100,005	0.03
Unilever Capital Corp, 0.850%, 02/08/17	USD	150,000	149,168	149,018	0.05
Unilever Capital Corp, 2.200%, 06/03/19	USD	250,000	254,589	252,221	0.09
Unilever Capital Corp, 5.900%, 15/11/32	USD	200,000	283,381	255,348	0.09
Union Electric Co, 6.700%, 01/02/19	USD	150,000	172,368	172,974	0.06
Union Electric Co, 3.500%, 15/04/24	USD	100,000	103,218	101,744	0.04
Union Electric Co, 3.650%, 15/04/45	USD	300,000	270,963	264,093	0.09
Union Pacific Corp, 2.250%, 15/02/19	USD	150,000	152,414	151,942	0.05
Union Pacific Corp, 2.950%, 15/01/23	USD	100,000	101,812	99,103	0.03
Union Pacific Corp, 3.250%, 15/01/25	USD	255,000	255,250	252,228	0.09
Union Pacific Corp, 4.750%, 15/09/41	USD	100,000	111,210	103,901	0.04
Union Pacific Corp, 4.750%, 15/12/43	USD	300,000	311,308	311,751	0.11
United Airlines 2014-1 Class A Pass Through Trust, 4.000%, 11/04/26	USD	350,000	352,387	350,000	0.12
United Airlines 2014-2 Class A Pass Through Trust, 3.750%, 03/09/26	USD	450,000	458,758	443,250	0.16
United Parcel Service Inc, 1.125%, 01/10/17	USD	200,000	199,766	199,850	0.07
United Parcel Service Inc, 3.125%, 15/01/21	USD	200,000	208,163	207,179	0.07
United Parcel Service Inc, 6.200%, 15/01/38	USD	200,000	251,904	246,791	0.09
United Technologies Corp, 1.800%, 01/06/17	USD	100,000	101,765	101,460	0.04
United Technologies Corp, 3.100%, 01/06/22	USD	200,000	207,629	201,186	0.07
United Technologies Corp, 5.700%, 15/04/40	USD	50,000	64,409	58,308	0.02
United Technologies Corp, 4.500%, 01/06/42	USD	250,000	282,667	251,856	0.09
UnitedHealth Group Inc, 6.000%, 15/06/17	USD	150,000	164,003	163,146	0.06
UnitedHealth Group Inc, 3.950%, 15/10/42	USD	250,000	242,833	224,078	0.08
UnitedHealth Group Inc, 4.250%, 15/03/43	USD	50,000	46,592	47,106	0.02
Unum Group, 5.750%, 15/08/42	USD	150,000	155,728	161,406	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
US Airways 2013-1 Class A Pass Through Trust, 3.950%, 15/11/25	USD	140,558	141,327	140,909	0.05
US Bancorp, 2.200%, 25/04/19	USD	150,000	150,805	150,651	0.05
US Bancorp, 3.700%, 30/01/24	USD	150,000	154,082	154,590	0.05
US Bank NA, 1.100%, 30/01/17	USD	250,000	250,286	250,228	0.09
Valero Energy Corp, 6.125%, 15/06/17	USD	300,000	327,045	325,190	0.11
Valero Energy Corp, 3.650%, 15/03/25	USD	150,000	146,858	145,755	0.05
Valero Energy Corp, 6.625%, 15/06/37	USD	500,000	586,589	566,189	0.20
Valspar Corp, 3.300%, 01/02/25	USD	250,000	251,994	240,340	0.08
Valspar Corp, 4.400%, 01/02/45	USD	250,000	253,678	227,949	0.08
Ventas Realty LP, 4.375%, 01/02/45	USD	150,000	154,349	133,013	0.05
Ventas Realty LP Via Ventas Capital Corp, 2.700%, 01/04/20	USD	350,000	353,350	347,239	0.12
Ventas Realty LP Via Ventas Capital Corp, 4.000%, 30/04/19	USD	200,000	209,006	210,366	0.07
Verizon Communications Inc, 0.700%, 02/11/15	USD	100,000	99,978	99,860	0.03
Verizon Communications Inc, 3.650%, 14/09/18	USD	150,000	157,476	157,426	0.06
Verizon Communications Inc, 5.050%, 15/03/34	USD	100,000	105,776	100,089	0.04
Verizon Communications Inc, 6.550%, 15/09/43	USD	100,000	124,117	117,325	0.04
VF Corp, 3.500%, 01/09/21	USD	265,000	273,547	279,366	0.10
Viacom Inc, 6.250%, 30/04/16	USD	100,000	104,264	104,392	0.04
Viacom Inc, 6.875%, 30/04/36	USD	100,000	130,706	111,693	0.04
Virginia Electric & Power Co, 3.450%, 15/02/24	USD	300,000	311,016	304,056	0.11
Voya Financial Inc, 2.900%, 15/02/18	USD	150,000	150,496	153,839	0.05
Voya Financial Inc, 5.500%, 15/07/22	USD	650,000	723,526	726,857	0.25
Wal-Mart Stores Inc, 1.950%, 15/12/18	USD	50,000	50,324	50,578	0.02
Wal-Mart Stores Inc, 4.250%, 15/04/21	USD	100,000	112,529	109,214	0.04
Wal-Mart Stores Inc, 4.750%, 02/10/43	USD	50,000	51,219	53,184	0.02
Walgreen Co, 3.100%, 15/09/22	USD	75,000	76,055	72,017	0.03
Walgreen Co, 4.400%, 15/09/42	USD	50,000	51,904	43,733	0.02
Walgreens Boots Alliance Inc, 1.750%, 17/11/17	USD	250,000	250,626	250,587	0.09
Walgreens Boots Alliance Inc, 4.800%, 18/11/44	USD	150,000	156,006	139,048	0.05
Walt Disney Co, 0.450%, 01/12/15	USD	25,000	25,014	24,991	0.01
Walt Disney Co, 1.350%, 16/08/16	USD	100,000	100,815	100,740	0.04
Walt Disney Co, 1.100%, 01/12/17	USD	400,000	400,531	398,210	0.14
Walt Disney Co, 2.550%, 15/02/22	USD	125,000	128,444	122,718	0.04
Walt Disney Co, 2.350%, 01/12/22	USD	150,000	149,987	144,975	0.05
Walt Disney Co, 4.375%, 16/08/41	USD	200,000	227,031	203,210	0.07
Walt Disney Co, 4.125%, 01/06/44	USD	42,000	41,931	41,183	0.01
Weatherford International LLC, 6.350%, 15/06/17	USD	200,000	214,353	212,740	0.07
Wells Fargo & Co, 1.250%, 20/07/16	USD	100,000	100,224	100,451	0.04
Wells Fargo & Co, 1.500%, 16/01/18	USD	400,000	398,098	399,557	0.14
Wells Fargo & Co, 4.600%, 01/04/21	USD	250,000	278,855	273,760	0.10
Wells Fargo & Co, 5.375%, 07/02/35	USD	100,000	122,604	111,004	0.04
Westar Energy Inc, 8.625%, 01/12/18	USD	500,000	611,242	608,958	0.21
Westar Energy Inc, 4.125%, 01/03/42	USD	150,000	149,088	144,189	0.05
Westar Energy Inc, 4.100%, 01/04/43	USD	350,000	379,299	334,754	0.12
Western Gas Partners LP, 5.375%, 01/06/21	USD	300,000	330,079	325,030	0.11
Western Gas Partners LP, 5.450%, 01/04/44	USD	200,000	211,275	192,347	0.07
Western Union Co, 5.930%, 01/10/16	USD	500,000	527,607	525,404	0.18
Western Union Co, 5.253%, 01/04/20	USD	250,000	276,984	270,966	0.09
Western Union Co, 6.200%, 17/11/36	USD	100,000	114,109	102,114	0.04
Weyerhaeuser Co, 6.950%, 01/08/17	USD	100,000	109,429	109,966	0.04
Weyerhaeuser Co, 7.375%, 01/10/19	USD	250,000	294,021	293,558	0.10
Weyerhaeuser Co, 7.375%, 15/03/32	USD	150,000	179,751	187,614	0.07
Whirlpool Corp, 6.500%, 15/06/16	USD	150,000	156,520	157,620	0.06
Whirlpool Corp, 1.650%, 01/11/17	USD	300,000	301,635	299,392	0.10
Whirlpool Corp, 4.700%, 01/06/22	USD	150,000	157,028	160,644	0.06
Whirlpool Corp, 3.700%, 01/05/25	USD	300,000	311,665	295,508	0.10
Whirlpool Corp, 5.150%, 01/03/43	USD	150,000	174,041	153,520	0.05
Williams Cos Inc, 7.875%, 01/09/21	USD	100,000	122,255	117,236	0.04
Williams Cos Inc, 7.500%, 15/01/31	USD	100,000	111,232	108,945	0.04
Williams Partners LP, 3.350%, 15/08/22	USD	50,000	51,297	47,452	0.02
Williams Partners LP, 4.000%, 15/09/25	USD	250,000	247,602	234,105	0.08
Williams Partners LP, 5.100%, 15/09/45	USD	150,000	147,057	132,541	0.05
Wisconsin Electric Power Co, 6.250%, 01/12/15	USD	800,000	819,069	818,482	0.29
Wisconsin Electric Power Co, 2.950%, 15/09/21	USD	150,000	157,888	150,993	0.05
Wisconsin Electric Power Co, 4.250%, 01/06/44	USD	300,000	314,736	294,008	0.10
Wisconsin Power & Light Co, 2.250%, 15/11/22	USD	150,000	140,582	141,612	0.05
Wisconsin Public Service Corp, 4.752%, 01/11/44	USD	650,000	748,547	686,900	0.24
WR Berkley Corp, 7.375%, 15/09/19	USD	150,000	170,672	177,180	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
WR Berkley Corp, 4.625%, 15/03/22	USD	250,000	273,063	262,334	0.09
WR Berkley Corp, 6.250%, 15/02/37	USD	100,000	109,913	113,218	0.04
WR Berkley Corp, 4.750%, 01/08/44	USD	250,000	268,914	234,205	0.08
Wyndham Worldwide Corp, 2.500%, 01/03/18	USD	200,000	202,104	201,024	0.07
Wyndham Worldwide Corp, 4.250%, 01/03/22	USD	200,000	204,343	200,175	0.07
Xcel Energy Inc, 1.200%, 01/06/17	USD	150,000	149,957	149,325	0.05
Xerox Corp, 2.950%, 15/03/17	USD	250,000	256,586	255,276	0.09
Xerox Corp, 6.750%, 15/12/39	USD	100,000	124,098	112,016	0.04
Xilinx Inc, 2.125%, 15/03/19	USD	550,000	550,261	545,077	0.19
XTO Energy Inc, 6.250%, 01/08/17	USD	75,000	83,097	82,870	0.03
XTO Energy Inc, 6.500%, 15/12/18	USD	75,000	88,388	87,046	0.03
Xylem Inc, 4.875%, 01/10/21	USD	500,000	538,475	537,445	0.19
Yum! Brands Inc, 6.250%, 15/03/18	USD	22,000	24,439	24,269	0.01
Yum! Brands Inc, 3.875%, 01/11/20	USD	250,000	258,508	258,710	0.09
Yum! Brands Inc, 6.875%, 15/11/37	USD	63,000	85,691	71,232	0.02
Zimmer Biomet Holdings Inc, 2.000%, 01/04/18	USD	150,000	150,642	149,820	0.05
Zimmer Biomet Holdings Inc, 4.625%, 30/11/19	USD	250,000	270,683	269,048	0.09
Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	USD	250,000	242,534	241,287	0.08
Zimmer Biomet Holdings Inc, 4.450%, 15/08/45	USD	200,000	186,085	183,193	0.06
Zoetis Inc, 1.875%, 01/02/18	USD	150,000	150,063	149,175	0.05
Zoetis Inc, 4.700%, 01/02/43	USD	150,000	147,339	142,821	0.05
Total United States			231,651,365	226,160,670	79.24
Total Corporate Bonds			282,541,082	276,161,233	96.76
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			282,541,082	276,161,233	96.76
TOTAL INVESTMENTS			282,541,082	276,161,233	96.76
Other Net Assets/(Liabilities)				9,240,562	3.24
TOTAL NET ASSETS				285,401,795	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 97.98%					
Australia					
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	200,000	200,608	195,040	0.26
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	100,000	101,009	93,260	0.12
AusNet Services Holdings Pty Ltd, 2.375%, 24/07/20	EUR	200,000	216,215	210,970	0.28
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	100,000	100,991	92,000	0.12
Australia & New Zealand Banking Group Ltd, 3.750%, 10/03/17	EUR	650,000	681,286	687,875	0.91
BHP Billiton Finance Ltd, 2.125%, 29/11/18	EUR	350,000	368,651	368,532	0.49
BHP Billiton Finance Ltd, 3.125%, 29/04/33	EUR	100,000	112,193	108,580	0.14
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	200,000	215,481	208,040	0.28
Commonwealth Bank of Australia, 4.250%, 10/11/16	EUR	100,000	104,199	105,365	0.14
Commonwealth Bank of Australia, 4.250%, 06/04/18	EUR	150,000	165,421	165,486	0.22
Commonwealth Bank of Australia, 1.625%, 04/02/19	EUR	100,000	103,879	103,152	0.14
Commonwealth Bank of Australia, 4.375%, 25/02/20	EUR	100,000	109,652	116,073	0.15
National Australia Bank Ltd, 4.750%, 15/07/16	EUR	100,000	103,747	104,690	0.14
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	150,000	166,409	171,920	0.23
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	100,000	106,502	104,639	0.14
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	100,000	110,528	108,730	0.14
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	600,000	634,878	616,680	0.81
Telstra Corp Ltd, 4.750%, 21/03/17	EUR	100,000	106,367	107,690	0.14
Telstra Corp Ltd, 4.250%, 23/03/20	EUR	100,000	113,242	116,085	0.15
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	200,000	197,082	215,250	0.28
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	300,000	298,759	295,005	0.39
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	100,000	102,835	100,009	0.13
Westpac Banking Corp, 4.250%, 22/09/16	EUR	250,000	259,558	261,975	0.35
Westpac Banking Corp, 4.125%, 25/05/18	EUR	200,000	218,583	220,864	0.29
Total Australia			4,898,075	4,877,910	6.44
Austria					
Erste Group Bank AG, 4.250%, 12/04/16	EUR	100,000	102,536	102,877	0.14
Erste Group Bank AG, 1.875%, 13/05/19	EUR	100,000	102,823	102,865	0.14
OMV AG, 2.625%, 27/09/22	EUR	100,000	101,635	108,105	0.14
Raiffeisen Bank International AG, 2.750%, 10/07/17	EUR	200,000	204,799	205,800	0.27
UniCredit Bank Austria AG, 2.625%, 30/01/18	EUR	600,000	621,462	617,124	0.81
Total Austria			1,133,255	1,136,771	1.50
Belgium					
Elia System Operator SA/NV, 5.625%, 22/04/16	EUR	300,000	312,572	313,044	0.42
Elia System Operator SA/NV, 3.250%, 04/04/28	EUR	200,000	247,750	227,306	0.30
Elia System Operator SA/NV, 3.000%, 07/04/29	EUR	100,000	102,631	108,305	0.14
Total Belgium			662,953	648,655	0.86
Brazil					
Vale SA, 4.375%, 24/03/18	EUR	150,000	163,091	162,563	0.21
Vale SA, 3.750%, 10/01/23	EUR	100,000	108,502	104,250	0.14
Total Brazil			271,593	266,813	0.35
Cayman Islands					
Hutchison Whampoa Europe Finance 12 Ltd, 2.500%, 06/06/17	EUR	100,000	103,182	103,900	0.14
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	100,000	118,201	113,375	0.15
Hutchison Whampoa Finance 09 Ltd, 4.750%, 14/11/16	EUR	200,000	210,950	211,860	0.28

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Cayman Islands - (Continued)					
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	100,000	99,772	99,605	0.13
Total Cayman Islands			532,105	528,740	0.70
Curacao					
Teva Pharmaceutical Finance IV BV, 2.875%, 15/04/19	EUR	300,000	321,234	321,807	0.43
Total Curacao			321,234	321,807	0.43
Denmark					
AP Moeller - Maersk A/S, 3.375%, 28/08/19	EUR	100,000	111,026	110,150	0.15
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	100,000	99,421	102,110	0.13
Danske Bank A/S, 3.875%, 18/05/16	EUR	100,000	102,924	103,221	0.14
Danske Bank A/S, 3.875%, 28/02/17	EUR	100,000	103,930	105,839	0.14
Danske Bank A/S, 0.750%, 04/05/20	EUR	100,000	99,792	98,953	0.13
ISS Global A/S, 1.125%, 09/01/20	EUR	200,000	202,848	199,410	0.26
ISS Global A/S, 2.125%, 02/12/24	EUR	200,000	212,825	198,200	0.26
TDC A/S, 4.375%, 23/02/18	EUR	100,000	106,939	109,640	0.15
TDC A/S, 1.750%, 27/02/27	EUR	100,000	100,194	91,390	0.12
Total Denmark			1,139,899	1,118,913	1.48
Finland					
Pohjola Bank Oyj, 3.125%, 12/01/16	EUR	100,000	101,662	101,587	0.13
Pohjola Bank Oyj, 2.625%, 20/03/17	EUR	100,000	102,367	103,970	0.14
Pohjola Bank Oyj, 1.750%, 29/08/18	EUR	150,000	150,348	155,432	0.20
Pohjola Bank Oyj, 1.125%, 17/06/19	EUR	100,000	102,239	101,602	0.13
Pohjola Bank Oyj, 2.000%, 03/03/21	EUR	100,000	102,698	104,178	0.14
Pohjola Bank Oyj, 0.750%, 03/03/22	EUR	100,000	99,740	95,545	0.13
Sampo Oyj, 4.250%, 27/02/17	EUR	350,000	370,860	371,535	0.49
Sampo Oyj, 1.500%, 16/09/21	EUR	300,000	303,321	300,822	0.40
Total Finland			1,333,235	1,334,671	1.76
France					
Accor SA, 2.875%, 19/06/17	EUR	100,000	104,330	104,696	0.14
Accor SA, 2.500%, 21/03/19	EUR	300,000	301,522	315,765	0.42
Air Liquide Finance SA, 3.889%, 09/06/20	EUR	100,000	116,138	115,325	0.15
Air Liquide Finance SA, 2.125%, 15/10/21	EUR	100,000	99,744	106,700	0.14
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	100,000	103,958	103,440	0.14
ALD International SA, 1.875%, 13/06/16	EUR	300,000	302,770	304,092	0.40
ALD International SA, 2.000%, 26/05/17	EUR	400,000	408,226	410,624	0.54
ALD International SA, 0.750%, 26/01/18	EUR	100,000	99,822	99,982	0.13
Alstom SA, 3.875%, 02/03/16	EUR	100,000	102,417	102,294	0.14
Autoroutes du Sud de la France SA, 7.375%, 20/03/19	EUR	100,000	123,832	124,180	0.16
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	50,000	59,415	64,045	0.08
BNP Paribas SA, 3.750%, 25/11/20	EUR	100,000	107,673	113,566	0.15
Bouygues SA, 3.641%, 29/10/19	EUR	100,000	112,805	111,380	0.15
Bouygues SA, 4.500%, 09/02/22	EUR	100,000	123,126	119,140	0.16
Carrefour SA, 4.375%, 02/11/16	EUR	50,000	52,170	52,808	0.07
Carrefour SA, 1.875%, 19/12/17	EUR	100,000	103,794	103,420	0.14
Carrefour SA, 1.750%, 22/05/19	EUR	100,000	101,613	103,420	0.14
Carrefour SA, 1.750%, 15/07/22	EUR	100,000	102,178	101,245	0.13
Carrefour SA, 1.250%, 03/06/25	EUR	100,000	99,489	93,820	0.12
Cie de Saint-Gobain, 3.500%, 30/09/15	EUR	100,000	100,831	100,802	0.13
Cie de Saint-Gobain, 4.750%, 11/04/17	EUR	200,000	214,819	215,070	0.28
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	100,000	116,229	114,615	0.15
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	100,000	115,908	113,705	0.15
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	100,000	114,526	121,580	0.16
Eutelsat SA, 5.000%, 14/01/19	EUR	100,000	108,947	114,125	0.15
Fonciere Des Regions, 3.875%, 16/01/18	EUR	400,000	429,325	430,740	0.57
GDF Suez, 1.500%, 01/02/16	EUR	150,000	151,134	151,130	0.20
GDF Suez, 1.375%, 19/05/20	EUR	200,000	205,882	204,930	0.27
GDF Suez, 2.375%, 19/05/26	EUR	100,000	104,833	106,010	0.14

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Gecina SA, 4.250%, 03/02/16	EUR	100,000	101,961	102,311	0.14
Gecina SA, 1.750%, 30/07/21	EUR	100,000	103,032	100,725	0.13
Gecina SA, 1.500%, 20/01/25	EUR	200,000	203,128	184,940	0.24
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	200,000	241,081	239,070	0.32
HSBC France SA, 1.875%, 16/01/20	EUR	100,000	99,629	104,424	0.14
Imerys SA, 5.000%, 18/04/17	EUR	200,000	216,613	215,532	0.28
Klepierre, 4.000%, 13/04/17	EUR	200,000	209,210	212,994	0.28
Klepierre, 2.750%, 17/09/19	EUR	100,000	105,728	107,570	0.14
Klepierre, 4.750%, 14/03/21	EUR	200,000	233,314	238,270	0.31
Klepierre, 1.750%, 06/11/24	EUR	100,000	100,537	98,025	0.13
Legrand SA, 4.375%, 21/03/18	EUR	100,000	107,418	110,140	0.15
Legrand SA, 3.375%, 19/04/22	EUR	200,000	211,123	228,706	0.30
LVMH Moet Hennessy Louis Vuitton SE, 1.250%, 04/11/19	EUR	200,000	199,775	205,620	0.27
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	100,000	102,521	104,795	0.14
Mercialys SA, 4.125%, 26/03/19	EUR	100,000	112,734	111,200	0.15
Mercialys SA, 1.787%, 31/03/23	EUR	100,000	101,466	98,285	0.13
mFinance France SA, 2.375%, 01/04/19	EUR	600,000	616,519	605,820	0.80
Orange SA, 5.625%, 22/05/18	EUR	100,000	114,182	114,610	0.15
Orange SA, 3.000%, 15/06/22	EUR	200,000	225,694	222,310	0.29
Pernod Ricard SA, 4.875%, 18/03/16	EUR	100,000	102,646	103,210	0.14
Pernod Ricard SA, 5.000%, 15/03/17	EUR	100,000	107,536	107,640	0.14
Pernod Ricard SA, 2.000%, 22/06/20	EUR	200,000	200,096	208,110	0.28
Publicis Groupe SA, 1.125%, 16/12/21	EUR	200,000	203,149	196,950	0.26
RCI Banque SA, 0.625%, 04/03/20	EUR	100,000	99,844	97,143	0.13
Sanofi, 4.500%, 18/05/16	EUR	200,000	207,890	207,640	0.27
Sanofi, 1.125%, 10/03/22	EUR	100,000	100,085	100,305	0.13
Sanofi, 1.750%, 10/09/26	EUR	100,000	107,671	99,555	0.13
Schneider Electric SE, 4.000%, 11/08/17	EUR	100,000	105,947	107,455	0.14
Schneider Electric SE, 0.875%, 11/03/25	EUR	100,000	98,861	92,235	0.12
Societe Fonciere Lyonnaise SA, 4.625%, 25/05/16	EUR	100,000	103,635	103,724	0.14
Societe Fonciere Lyonnaise SA, 3.500%, 28/11/17	EUR	200,000	214,025	212,360	0.28
Societe Fonciere Lyonnaise SA, 1.875%, 26/11/21	EUR	200,000	206,093	198,790	0.26
Societe Generale SA, 4.000%, 20/04/16	EUR	200,000	206,097	206,088	0.27
Societe Generale SA, 3.125%, 21/09/17	EUR	200,000	211,625	211,830	0.28
Societe Generale SA, 2.375%, 28/02/18	EUR	200,000	209,403	209,810	0.28
Societe Generale SA, 4.750%, 02/03/21	EUR	100,000	114,345	120,173	0.16
Sodexo SA, 1.750%, 24/01/22	EUR	200,000	209,634	204,810	0.27
Sodexo SA, 2.500%, 24/06/26	EUR	100,000	114,000	105,602	0.14
Suez Environnement Co, 6.250%, 08/04/19	EUR	100,000	116,913	120,835	0.16
Suez Environnement Co, 4.078%, 17/05/21	EUR	200,000	234,234	234,170	0.31
Suez Environnement Co, 4.125%, 24/06/22	EUR	150,000	166,689	179,579	0.24
Suez Environnement Co, 2.750%, 09/10/23	EUR	100,000	114,915	109,645	0.15
Thales SA, 2.750%, 19/10/16	EUR	250,000	257,087	258,037	0.34
Thales SA, 1.625%, 20/03/18	EUR	300,000	306,172	309,405	0.41
Total Capital International SA, 2.500%, 25/03/26	EUR	100,000	109,579	106,680	0.14
Vallourec SA, 4.250%, 14/02/17	EUR	100,000	105,076	103,141	0.14
Vallourec SA, 2.250%, 30/09/24	EUR	100,000	101,440	86,230	0.11
Veolia Environnement SA, 5.125%, 24/05/22	EUR	100,000	113,721	124,250	0.16
Vinci SA, 4.125%, 20/02/17	EUR	100,000	104,630	106,155	0.14
Vivendi SA, 4.000%, 31/03/17	EUR	250,000	266,103	265,425	0.35
Wendel SA, 5.875%, 17/09/19	EUR	100,000	117,136	117,510	0.16
WPP Finance SA, 2.250%, 22/09/26	EUR	100,000	102,445	99,825	0.13
Total France			12,831,843	12,842,313	16.95
Germany					
BASF SE, 1.500%, 01/10/18	EUR	100,000	100,837	103,490	0.14
BASF SE, 2.000%, 05/12/22	EUR	100,000	107,931	105,435	0.14
Bayer AG, 1.125%, 24/01/18	EUR	100,000	102,434	101,917	0.13
Bayer AG, 1.875%, 25/01/21	EUR	100,000	101,011	105,309	0.14
Bertelsmann SE & Co KGaA, 4.750%, 26/09/16	EUR	150,000	157,920	158,291	0.21
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	200,000	212,448	197,760	0.26
Commerzbank AG, 3.875%, 22/03/17	EUR	250,000	262,338	264,577	0.35
Commerzbank AG, 0.500%, 03/04/18	EUR	200,000	200,753	199,508	0.26
Commerzbank AG, 4.000%, 16/09/20	EUR	150,000	174,480	170,880	0.23
Continental AG, 3.125%, 09/09/20	EUR	150,000	156,395	164,595	0.22
Daimler AG, 2.000%, 05/05/17	EUR	100,000	103,350	103,149	0.14

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	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
Daimler AG, 1.875%, 08/07/24	EUR	100,000	102,801	102,280	0.14
Deutsche Bank AG, 5.125%, 31/08/17	EUR	100,000	108,124	109,757	0.14
Deutsche Bank AG, 1.250%, 08/09/21	EUR	100,000	103,154	97,934	0.13
Deutsche Bank AG, 2.375%, 11/01/23	EUR	200,000	207,641	208,034	0.27
Deutsche Boerse AG, 1.125%, 26/03/18	EUR	300,000	304,544	306,549	0.40
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	250,000	249,522	270,750	0.36
Deutsche Post AG, 1.500%, 09/10/18	EUR	100,000	101,193	103,275	0.14
Deutsche Post AG, 2.875%, 11/12/24	EUR	200,000	207,282	222,826	0.29
LANXESS AG, 4.125%, 23/05/18	EUR	200,000	221,927	220,080	0.29
LANXESS AG, 2.625%, 21/11/22	EUR	200,000	221,016	214,930	0.28
MAN SE, 1.000%, 21/09/15	EUR	100,000	100,122	100,167	0.13
MAN SE, 2.125%, 13/03/17	EUR	450,000	460,256	463,500	0.61
Merck Financial Services GmbH, 4.500%, 24/03/20	EUR	200,000	227,594	234,090	0.31
METRO AG, 3.375%, 01/03/19	EUR	100,000	106,136	108,625	0.14
METRO AG, 1.500%, 19/03/25	EUR	200,000	200,273	186,620	0.25
O2 Telefonica Deutschland Finanzierungs GmbH, 1.875%, 22/11/18	EUR	200,000	206,168	206,750	0.27
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	100,000	105,434	104,770	0.14
RWE AG, 5.750%, 14/02/33	EUR	100,000	161,241	132,325	0.17
SAP SE, 1.750%, 22/02/27	EUR	100,000	106,176	97,540	0.13
Volkswagen Leasing GmbH, 1.500%, 15/09/15	EUR	100,000	100,293	100,262	0.13
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	100,000	99,211	87,155	0.12
Total Germany			5,380,005	5,353,130	7.06
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	100,000	99,267	94,589	0.13
Total Guernsey			99,267	94,589	0.13
Ireland					
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	150,000	159,307	147,272	0.19
FCA Capital Ireland PLC, 2.875%, 26/01/18	EUR	150,000	152,023	155,490	0.20
FCA Capital Ireland PLC, 2.625%, 17/04/19	EUR	100,000	102,171	103,155	0.14
GE Capital European Funding, 3.750%, 04/04/16	EUR	50,000	51,034	51,351	0.07
GE Capital European Funding, 1.000%, 02/05/17	EUR	100,000	99,655	101,227	0.13
GE Capital European Funding, 1.625%, 15/03/18	EUR	100,000	100,667	103,043	0.14
GE Capital European Funding, 2.250%, 20/07/20	EUR	100,000	108,253	106,246	0.14
GE Capital European Funding, 2.625%, 15/03/23	EUR	100,000	98,937	108,585	0.14
Ryanair Ltd, 1.875%, 17/06/21	EUR	200,000	210,648	203,150	0.27
Ryanair Ltd, 1.125%, 10/03/23	EUR	200,000	198,899	187,470	0.25
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	100,000	103,758	112,015	0.15
Total Ireland			1,385,352	1,379,004	1.82
Italy					
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	300,000	322,536	319,077	0.42
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	400,000	499,432	484,496	0.64
Atlantia SpA, 5.625%, 06/05/16	EUR	100,000	104,636	104,419	0.14
Atlantia SpA, 4.500%, 08/02/19	EUR	100,000	114,443	112,410	0.15
Enel SpA, 5.625%, 21/06/27	EUR	50,000	53,180	64,993	0.09
Eni SpA, 3.625%, 29/01/29	EUR	100,000	104,841	113,055	0.15
Intesa Sanpaolo SpA, 4.875%, 10/07/15	EUR	100,000	100,110	100,091	0.13
Intesa Sanpaolo SpA, 3.750%, 23/11/16	EUR	100,000	104,249	103,866	0.14
Intesa Sanpaolo SpA, 4.750%, 15/06/17	EUR	50,000	52,158	53,483	0.07
Intesa Sanpaolo SpA, 4.000%, 09/11/17	EUR	100,000	105,489	106,480	0.14
Intesa Sanpaolo SpA, 1.125%, 14/01/20	EUR	150,000	151,358	146,407	0.19
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	150,000	153,295	150,222	0.20
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	100,000	99,656	93,902	0.12
Intesa Sanpaolo SpA, 4.000%, 30/10/23	EUR	100,000	120,207	111,813	0.15
Luxottica Group SpA, 4.000%, 10/11/15	EUR	100,000	101,159	101,319	0.13
Luxottica Group SpA, 3.625%, 19/03/19	EUR	100,000	107,241	110,740	0.15
Luxottica Group SpA, 2.625%, 10/02/24	EUR	100,000	108,710	107,720	0.14
Mediobanca SpA, 4.625%, 11/10/16	EUR	300,000	314,110	313,440	0.41
Mediobanca SpA, 0.875%, 14/11/17	EUR	200,000	199,821	198,016	0.26
Mediobanca SpA, 2.250%, 18/03/19	EUR	100,000	100,554	101,989	0.13

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Snam SpA, 2.000%, 13/11/15	EUR	200,000	200,912	201,242	0.27
Snam SpA, 5.250%, 19/09/22	EUR	200,000	220,684	246,610	0.33
Terna Rete Elettrica Nazionale SpA, 4.125%, 17/02/17	EUR	150,000	155,693	158,797	0.21
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	50,000	64,450	61,675	0.08
UniCredit SpA, 2.250%, 16/12/16	EUR	200,000	204,950	203,370	0.27
UniCredit SpA, 4.875%, 07/03/17	EUR	150,000	160,805	159,312	0.21
UniCredit SpA, 3.250%, 14/01/21	EUR	250,000	278,985	265,775	0.35
Unione di Banche Italiane SCpA, 3.750%, 30/10/15	EUR	100,000	100,820	101,006	0.13
Unione di Banche Italiane SCpA, 2.750%, 28/04/17	EUR	100,000	103,515	102,725	0.14
Unione di Banche Italiane SCpA, 2.875%, 18/02/19	EUR	150,000	156,751	155,392	0.20
Total Italy			4,664,750	4,653,842	6.14
Jersey					
WPP PLC, 6.625%, 12/05/16	EUR	100,000	104,729	105,431	0.14
Total Jersey			104,729	105,431	0.14
Luxembourg					
Glencore Finance Europe SA, 5.250%, 22/03/17	EUR	200,000	215,923	215,602	0.29
Glencore Finance Europe SA, 1.250%, 17/03/21	EUR	200,000	200,244	192,730	0.25
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	100,000	111,937	109,565	0.15
Holcim US Finance Sarl & Cie SCS, 2.625%, 07/09/20	EUR	200,000	203,881	214,180	0.28
KBC IFIMA SA, 5.000%, 16/03/16	EUR	200,000	206,937	206,748	0.27
KBC IFIMA SA, 4.500%, 27/03/17	EUR	100,000	105,073	107,052	0.14
KBC IFIMA SA, 2.125%, 10/09/18	EUR	100,000	104,915	104,902	0.14
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	150,000	154,882	156,622	0.21
Novartis Finance SA, 4.250%, 15/06/16	EUR	200,000	206,826	207,770	0.27
Novartis Finance SA, 0.750%, 09/11/21	EUR	100,000	100,107	98,800	0.13
Novartis Finance SA, 1.625%, 09/11/26	EUR	100,000	102,161	99,410	0.13
Total Luxembourg			1,712,886	1,713,381	2.26
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	200,000	215,487	214,840	0.28
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	100,000	100,368	104,947	0.14
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	71,000	70,351	65,387	0.09
Airbus Group Finance BV, 4.625%, 12/08/16	EUR	200,000	208,103	209,710	0.28
Airbus Group Finance BV, 2.375%, 02/04/24	EUR	150,000	150,256	160,515	0.21
Airbus Group Finance BV, 2.125%, 29/10/29	EUR	100,000	104,573	100,925	0.13
Akzo Nobel NV, 4.000%, 17/12/18	EUR	150,000	162,954	167,577	0.22
Akzo Nobel NV, 1.750%, 07/11/24	EUR	100,000	99,550	99,575	0.13
Allianz Finance II BV, 4.000%, 23/11/16	EUR	150,000	156,337	157,492	0.21
Allianz Finance II BV, 4.750%, 22/07/19	EUR	100,000	117,883	116,444	0.15
Allianz Finance II BV, 3.000%, 13/03/28	EUR	100,000	101,350	113,015	0.15
Amadeus Finance BV, 0.625%, 02/12/17	EUR	100,000	100,504	99,867	0.13
BAT Netherlands Finance BV, 2.375%, 19/01/23	EUR	150,000	148,073	157,807	0.21
Bharti Airtel International Netherlands BV, 4.000%, 10/12/18	EUR	300,000	322,832	321,000	0.42
Bharti Airtel International Netherlands BV, 3.375%, 20/05/21	EUR	150,000	158,659	157,125	0.21
BMW Finance NV, 3.875%, 18/01/17	EUR	100,000	105,694	105,560	0.14
BMW Finance NV, 1.500%, 05/06/18	EUR	100,000	100,452	103,070	0.14
BMW Finance NV, 3.250%, 14/01/19	EUR	100,000	108,078	109,345	0.14
Coca-Cola HBC Finance BV, 2.375%, 18/06/20	EUR	200,000	211,226	207,880	0.27
Conti-Gummi Finance BV, 2.500%, 20/03/17	EUR	200,000	204,694	206,790	0.27
Corio NV, 3.250%, 26/02/21	EUR	250,000	278,468	273,637	0.36
Deutsche Annington Finance BV, 2.125%, 25/07/16	EUR	200,000	203,706	203,952	0.27
Deutsche Annington Finance BV, 3.125%, 25/07/19	EUR	100,000	109,400	107,725	0.14
Deutsche Post Finance BV, 1.875%, 27/06/17	EUR	100,000	103,112	103,074	0.14
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	100,000	107,360	105,580	0.14
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	100,000	103,502	113,785	0.15
E.ON International Finance BV, 5.500%, 02/10/17	EUR	150,000	167,064	166,755	0.22
E.ON International Finance BV, 5.750%, 07/05/20	EUR	100,000	118,309	122,070	0.16
EDP Finance BV, 5.750%, 21/09/17	EUR	200,000	222,000	218,670	0.29
Enel Finance International NV, 4.875%, 17/04/23	EUR	100,000	124,360	120,675	0.16
Enel Finance International NV, 1.966%, 27/01/25	EUR	100,000	123,091	96,660	0.13

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
F van Lanschot Bankiers NV, 3.125%, 05/06/18	EUR	450,000	472,115	476,892	0.63
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	100,000	98,016	92,875	0.12
Iberdrola International BV, 4.500%, 21/09/17	EUR	100,000	107,485	108,670	0.14
ING Bank NV, 2.125%, 10/07/15	EUR	100,000	100,046	100,044	0.13
ING Bank NV, 3.875%, 24/05/16	EUR	100,000	102,435	103,263	0.14
ING Bank NV, 1.875%, 27/02/18	EUR	100,000	101,091	103,480	0.14
ING Bank NV, 0.700%, 16/04/20	EUR	150,000	150,358	147,441	0.19
ING Bank NV, 4.500%, 21/02/22	EUR	100,000	110,764	119,422	0.16
ING Groep NV, 4.750%, 31/05/17	EUR	100,000	107,500	108,160	0.14
Koninklijke DSM NV, 5.250%, 17/10/17	EUR	100,000	110,998	111,225	0.15
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	100,000	106,502	106,365	0.14
Linde Finance BV, 3.125%, 12/12/18	EUR	100,000	105,664	109,155	0.14
Metro Finance BV, 2.250%, 11/05/18	EUR	100,000	105,102	104,350	0.14
Nomura Europe Finance NV, 1.875%, 29/05/18	EUR	300,000	311,409	308,337	0.41
Nomura Europe Finance NV, 1.125%, 03/06/20	EUR	100,000	98,358	98,081	0.13
Red Electrica de Espana Finance BV, 3.875%, 25/01/22	EUR	200,000	228,556	228,730	0.30
REN Finance BV, 4.750%, 16/10/20	EUR	400,000	473,298	453,400	0.60
REN Finance BV, 2.500%, 12/02/25	EUR	200,000	213,044	189,680	0.25
Repsol International Finance BV, 4.375%, 20/02/18	EUR	100,000	109,285	109,200	0.14
Repsol International Finance BV, 2.625%, 28/05/20	EUR	200,000	216,026	211,100	0.28
Repsol International Finance BV, 3.625%, 07/10/21	EUR	100,000	112,485	110,985	0.15
RWE Finance BV, 6.625%, 31/01/19	EUR	100,000	120,404	120,020	0.16
RWE Finance BV, 1.875%, 30/01/20	EUR	300,000	317,678	309,060	0.41
RWE Finance BV, 6.500%, 10/08/21	EUR	100,000	121,563	128,020	0.17
RWE Finance BV, 3.000%, 17/01/24	EUR	100,000	117,565	106,475	0.14
Shell International Finance BV, 4.625%, 22/05/17	EUR	50,000	53,392	54,178	0.07
Siemens Financieringsmaatschappij NV, 5.625%, 11/06/18	EUR	200,000	227,340	230,640	0.30
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	100,000	107,301	110,300	0.15
Syngenta Finance NV, 1.875%, 02/11/21	EUR	200,000	212,422	205,820	0.27
Syngenta Finance NV, 1.250%, 10/09/27	EUR	200,000	200,938	177,770	0.23
Teva Pharmaceutical Finance Netherlands II BV, 1.250%, 31/03/23	EUR	200,000	198,117	188,440	0.25
Unilever NV, 1.750%, 05/08/20	EUR	150,000	160,033	157,058	0.21
Unilever NV, 0.500%, 03/02/22	EUR	150,000	148,913	144,473	0.19
Unilever NV, 1.000%, 03/06/23	EUR	100,000	99,223	97,315	0.13
Volkswagen International Finance NV, 7.000%, 09/02/16	EUR	200,000	208,393	208,276	0.27
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	100,000	109,883	109,330	0.14
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	100,413	96,265	0.13
Wolters Kluwer NV, 6.375%, 10/04/18	EUR	200,000	228,928	231,590	0.31
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	200,000	202,018	217,400	0.29
Total Netherlands			11,082,857	11,004,839	14.52
Norway					
DNB Bank ASA, 4.375%, 24/02/21	EUR	400,000	463,435	469,376	0.62
DNB Bank ASA, 4.250%, 18/01/22	EUR	200,000	220,079	236,714	0.31
SpareBank 1 SMN, 1.500%, 20/05/19	EUR	500,000	512,981	513,265	0.68
SpareBank 1 SR-Bank ASA, 2.125%, 27/02/19	EUR	150,000	149,640	157,006	0.21
SpareBank 1 SR-Bank ASA, 2.125%, 03/02/20	EUR	200,000	198,764	210,072	0.27
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	100,000	107,100	104,497	0.14
Total Norway			1,651,999	1,690,930	2.23
Spain					
Abertis Infraestructuras SA, 5.125%, 12/06/17	EUR	100,000	109,302	108,931	0.14
Amadeus Capital Markets SA, 4.875%, 15/07/16	EUR	400,000	418,969	418,208	0.55
BBVA Senior Finance SAU, 3.875%, 06/08/15	EUR	200,000	200,582	200,650	0.27
BBVA Senior Finance SAU, 4.375%, 21/09/15	EUR	100,000	100,896	100,888	0.13
BBVA Senior Finance SAU, 3.250%, 21/03/16	EUR	200,000	203,114	204,084	0.27
BBVA Senior Finance SAU, 3.750%, 17/01/18	EUR	100,000	107,784	107,420	0.14
BBVA Senior Finance SAU, 2.375%, 22/01/19	EUR	100,000	105,767	104,412	0.14
Enagas Financiaciones SAU, 4.250%, 05/10/17	EUR	100,000	104,818	108,290	0.14
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	100,000	105,308	104,915	0.14
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	100,000	111,971	121,085	0.16
Red Electrica Financiaciones SA Unipersonal, 4.750%, 16/02/18	EUR	100,000	111,033	110,923	0.15
Red Electrica Financiaciones SA Unipersonal, 4.875%, 29/04/20	EUR	200,000	221,099	235,318	0.31
Red Electrica Financiaciones SA Unipersonal, 1.125%, 24/04/25	EUR	100,000	98,359	90,390	0.12

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Spain - (Continued)					
Santander Consumer Finance SA, 1.150%, 02/10/15	EUR	100,000	100,187	100,200	0.13
Santander Consumer Finance SA, 0.900%, 18/02/20	EUR	100,000	99,820	97,960	0.13
Santander International Debt SAU, 4.625%, 21/03/16	EUR	100,000	101,618	103,038	0.14
Santander International Debt SAU, 1.375%, 25/03/17	EUR	100,000	101,336	101,240	0.13
Santander International Debt SAU, 4.125%, 04/10/17	EUR	100,000	108,293	107,681	0.14
Telefonica Emisiones SAU, 5.496%, 01/04/16	EUR	100,000	103,818	103,803	0.14
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	100,000	114,900	115,045	0.15
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	100,000	115,653	99,090	0.13
Total Spain			2,844,627	2,843,571	3.75
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	150,000	152,960	162,045	0.21
Atlas Copco AB, 2.625%, 15/03/19	EUR	100,000	108,607	107,533	0.14
Atlas Copco AB, 2.500%, 28/02/23	EUR	150,000	170,181	162,937	0.22
Investor AB, 4.500%, 12/05/23	EUR	400,000	450,963	495,560	0.65
Nordea Bank AB, 3.625%, 11/02/16	EUR	150,000	152,847	153,195	0.20
Nordea Bank AB, 4.000%, 29/06/20	EUR	100,000	108,734	114,659	0.15
Nordea Bank AB, 2.000%, 17/02/21	EUR	150,000	151,886	156,641	0.21
Securitas AB, 2.750%, 28/02/17	EUR	200,000	204,607	207,500	0.27
Skandinaviska Enskilda Banken AB, 3.750%, 19/05/16	EUR	100,000	103,094	103,123	0.14
Skandinaviska Enskilda Banken AB, 3.875%, 12/04/17	EUR	100,000	105,817	106,309	0.14
Skandinaviska Enskilda Banken AB, 2.000%, 18/03/19	EUR	150,000	151,387	156,985	0.21
Skandinaviska Enskilda Banken AB, 1.875%, 14/11/19	EUR	150,000	150,447	156,507	0.21
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	100,000	101,032	104,376	0.14
SKF AB, 2.375%, 29/10/20	EUR	100,000	108,691	105,820	0.14
Svenska Cellulosa AB SCA, 3.625%, 26/08/16	EUR	100,000	103,014	103,888	0.14
Svenska Cellulosa AB SCA, 0.500%, 05/03/20	EUR	100,000	99,562	98,211	0.13
Svenska Cellulosa AB SCA, 2.500%, 09/06/23	EUR	100,000	98,876	107,450	0.14
Svenska Cellulosa AB SCA, 1.125%, 05/03/25	EUR	100,000	99,773	93,674	0.12
Svenska Handelsbanken AB, 3.750%, 24/02/17	EUR	50,000	52,139	52,829	0.07
Svenska Handelsbanken AB, 2.250%, 14/06/18	EUR	100,000	102,105	105,205	0.14
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	100,000	101,298	106,319	0.14
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	100,000	101,016	108,999	0.14
Swedbank AB, 2.375%, 04/04/16	EUR	100,000	101,714	101,667	0.13
Swedbank AB, 3.375%, 09/02/17	EUR	100,000	103,378	104,822	0.14
Swedbank AB, 1.500%, 18/03/19	EUR	100,000	102,171	102,766	0.14
TeliaSonera AB, 3.625%, 14/02/24	EUR	100,000	122,152	117,110	0.16
TeliaSonera AB, 1.625%, 23/02/35	EUR	100,000	86,173	84,265	0.11
Volvo Treasury AB, 5.000%, 31/05/17	EUR	100,000	108,818	108,615	0.14
Volvo Treasury AB, 2.375%, 26/11/19	EUR	100,000	107,361	106,120	0.14
Total Sweden			3,710,803	3,795,130	5.01
Switzerland					
Credit Suisse AG, 2.875%, 24/09/15	EUR	50,000	50,247	50,307	0.07
Credit Suisse AG, 3.875%, 25/01/17	EUR	100,000	104,098	105,277	0.14
UBS AG, 3.500%, 15/07/15	EUR	100,000	100,115	100,112	0.13
UBS AG, 3.125%, 18/01/16	EUR	200,000	202,751	203,194	0.27
UBS AG, 6.000%, 18/04/18	EUR	200,000	226,606	229,852	0.30
UBS AG, 1.125%, 30/06/20	EUR	100,000	99,768	100,073	0.13
UBS AG, 1.250%, 03/09/21	EUR	200,000	202,406	198,900	0.26
Total Switzerland			985,991	987,715	1.30
United Arab Emirates					
Glencore Finance Dubai Ltd, 1.750%, 19/05/16	EUR	100,000	101,126	101,062	0.13
Total United Arab Emirates			101,126	101,062	0.13
United Kingdom					
Abbey National Treasury Services PLC, 3.375%, 20/10/15	EUR	150,000	151,387	151,442	0.20
Abbey National Treasury Services PLC, 1.750%, 15/01/18	EUR	100,000	101,333	102,739	0.14
Abbey National Treasury Services PLC, 1.125%, 14/01/22	EUR	200,000	201,459	194,076	0.26

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
Abbey National Treasury Services PLC, 1.125%, 10/03/25	EUR	100,000	98,133	91,513	0.12
Anglo American Capital PLC, 1.750%, 03/04/18	EUR	250,000	254,621	254,362	0.34
Anglo American Capital PLC, 2.750%, 07/06/19	EUR	100,000	106,006	104,795	0.14
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	100,000	105,852	105,270	0.14
Barclays Bank PLC, 4.875%, 13/08/19	EUR	100,000	117,581	116,791	0.15
Barclays Bank PLC, 2.250%, 10/06/24	EUR	100,000	102,388	104,715	0.14
Barclays PLC, 1.500%, 01/04/22	EUR	100,000	100,672	97,770	0.13
British Telecommunications PLC, 6.500%, 07/07/15	EUR	100,000	100,067	100,083	0.13
British Telecommunications PLC, 1.125%, 10/06/19	EUR	150,000	150,759	152,063	0.20
Compass Group PLC, 3.125%, 13/02/19	EUR	200,000	219,018	217,230	0.29
Compass Group PLC, 1.875%, 27/01/23	EUR	200,000	206,117	205,670	0.27
Diageo Finance PLC, 2.375%, 20/05/26	EUR	100,000	104,816	102,205	0.13
FCE Bank PLC, 1.875%, 24/06/21	EUR	100,000	101,939	100,845	0.13
G4S International Finance PLC, 2.875%, 02/05/17	EUR	400,000	418,415	416,480	0.55
GlaxoSmithKline Capital PLC, 5.625%, 13/12/17	EUR	100,000	112,253	112,915	0.15
Hammerson PLC, 2.750%, 26/09/19	EUR	350,000	376,261	372,855	0.49
Hammerson PLC, 2.000%, 01/07/22	EUR	400,000	413,606	405,080	0.53
HSBC Bank PLC, 3.750%, 30/11/16	EUR	100,000	103,819	104,855	0.14
HSBC Bank PLC, 3.875%, 24/10/18	EUR	300,000	334,614	332,652	0.44
Imperial Tobacco Finance PLC, 8.375%, 17/02/16	EUR	150,000	157,430	157,471	0.21
Imperial Tobacco Finance PLC, 2.250%, 26/02/21	EUR	150,000	155,799	154,643	0.20
Imperial Tobacco Finance PLC, 3.375%, 26/02/26	EUR	100,000	111,511	106,565	0.14
Lloyds Bank PLC, 6.375%, 17/06/16	EUR	250,000	265,103	264,450	0.35
Lloyds Bank PLC, 4.625%, 02/02/17	EUR	200,000	212,012	213,682	0.28
Lloyds Bank PLC, 5.375%, 03/09/19	EUR	100,000	112,665	118,791	0.16
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	100,000	99,943	97,870	0.13
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	100,000	100,377	97,642	0.13
Mondi Finance PLC, 3.375%, 28/09/20	EUR	400,000	421,119	435,572	0.57
National Grid PLC, 4.375%, 10/03/20	EUR	100,000	111,819	115,765	0.15
Rio Tinto Finance PLC, 2.000%, 11/05/20	EUR	450,000	472,672	472,702	0.62
Rio Tinto Finance PLC, 2.875%, 11/12/24	EUR	100,000	112,067	110,035	0.15
Royal Bank of Scotland Group PLC, 1.500%, 28/11/16	EUR	100,000	101,202	100,655	0.13
Royal Bank of Scotland Group PLC, 1.625%, 25/06/19	EUR	100,000	101,758	100,198	0.13
Royal Bank of Scotland PLC, 4.875%, 20/01/17	EUR	300,000	321,129	319,884	0.42
Royal Bank of Scotland PLC, 5.375%, 30/09/19	EUR	150,000	179,488	175,776	0.23
Sky PLC, 1.875%, 24/11/23	EUR	100,000	99,854	98,675	0.13
SSE PLC, 2.000%, 17/06/20	EUR	350,000	353,454	366,065	0.48
Standard Chartered PLC, 3.875%, 20/10/16	EUR	200,000	206,725	209,160	0.28
Standard Chartered PLC, 1.625%, 20/11/18	EUR	100,000	102,959	103,107	0.14
Standard Chartered PLC, 4.125%, 18/01/19	EUR	100,000	108,281	111,608	0.15
Total United Kingdom			7,888,483	7,876,722	10.39
United States					
3M Co, 1.875%, 15/11/21	EUR	100,000	108,717	105,460	0.14
3M Co, 0.950%, 15/05/23	EUR	100,000	98,594	97,270	0.13
3M Co, 1.500%, 09/11/26	EUR	200,000	212,467	195,090	0.26
American International Group Inc, 4.375%, 26/04/16	EUR	400,000	411,347	413,076	0.55
Amgen Inc, 2.125%, 13/09/19	EUR	200,000	200,095	210,050	0.28
Apple Inc, 1.000%, 10/11/22	EUR	200,000	204,519	195,740	0.26
Bank of America Corp, 7.000%, 15/06/16	EUR	100,000	106,352	106,364	0.14
Bank of America Corp, 4.625%, 07/08/17	EUR	150,000	159,377	162,773	0.22
Bank of America Corp, 1.375%, 26/03/25	EUR	100,000	99,693	91,831	0.12
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	100,000	100,184	93,690	0.12
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	200,000	197,246	177,640	0.23
Berkshire Hathaway Inc, 1.625%, 16/03/35	EUR	100,000	101,878	82,995	0.11
Citigroup Inc, 3.500%, 05/08/15	EUR	100,000	100,243	100,303	0.13
Citigroup Inc, 4.375%, 30/01/17	EUR	100,000	105,172	106,357	0.14
Citigroup Inc, 2.375%, 22/05/24	EUR	100,000	99,855	102,278	0.14
Coca-Cola Co, 1.625%, 09/03/35	EUR	100,000	99,600	85,520	0.11
Coca-Cola Enterprises Inc, 2.625%, 06/11/23	EUR	100,000	108,812	105,990	0.14
Coca-Cola Enterprises Inc, 2.375%, 07/05/25	EUR	100,000	95,316	101,790	0.13
Goldman Sachs Group Inc, 4.375%, 16/03/17	EUR	150,000	156,644	159,881	0.21
Goldman Sachs Group Inc, 5.125%, 23/10/19	EUR	100,000	111,065	117,129	0.15
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	100,000	107,699	106,349	0.14
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	100,000	99,279	97,610	0.13
HSBC Finance Corp, 3.750%, 04/11/15	EUR	100,000	100,922	101,228	0.13

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	100,000	106,423	102,060	0.13
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	100,000	99,249	96,785	0.13
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	100,000	99,308	93,510	0.12
International Business Machines Corp, 1.250%, 26/05/23	EUR	100,000	102,352	98,020	0.13
Johnson & Johnson, 4.750%, 06/11/19	EUR	250,000	288,179	296,325	0.39
JPMorgan Chase & Co, 3.750%, 15/06/16	EUR	100,000	102,881	103,360	0.14
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	100,000	99,947	95,250	0.13
JPMorgan Chase & Co, 3.000%, 19/02/26	EUR	100,000	116,100	108,580	0.14
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	100,000	100,404	96,120	0.13
McDonald's Corp, 2.625%, 11/06/29	EUR	100,000	100,327	102,860	0.14
Merck & Co Inc, 1.125%, 15/10/21	EUR	200,000	206,307	199,960	0.26
Merck & Co Inc, 1.875%, 15/10/26	EUR	100,000	104,331	100,135	0.13
Merck & Co Inc, 2.500%, 15/10/34	EUR	100,000	122,034	100,415	0.13
Metropolitan Life Global Funding I, 4.625%, 16/05/17	EUR	200,000	213,203	215,466	0.28
Metropolitan Life Global Funding I, 2.375%, 30/09/19	EUR	100,000	104,700	105,906	0.14
Metropolitan Life Global Funding I, 1.250%, 17/09/21	EUR	200,000	202,268	198,362	0.26
Metropolitan Life Global Funding I, 2.375%, 11/01/23	EUR	200,000	201,457	208,750	0.28
Mondelez International Inc, 2.375%, 26/01/21	EUR	200,000	217,450	210,310	0.28
Mondelez International Inc, 2.375%, 06/03/35	EUR	100,000	105,138	84,880	0.11
Morgan Stanley, 4.500%, 23/02/16	EUR	200,000	204,457	205,530	0.27
Morgan Stanley, 2.375%, 31/03/21	EUR	150,000	150,106	157,152	0.21
Morgan Stanley, 1.750%, 30/01/25	EUR	100,000	99,817	95,519	0.13
National Grid North America Inc, 0.750%, 11/02/22	EUR	100,000	99,360	95,840	0.13
Oracle Corp, 3.125%, 10/07/25	EUR	150,000	152,780	168,112	0.22
PepsiCo Inc, 1.750%, 28/04/21	EUR	100,000	104,149	103,795	0.14
PepsiCo Inc, 2.625%, 28/04/26	EUR	100,000	108,573	108,235	0.14
Pfizer Inc, 4.750%, 03/06/16	EUR	150,000	155,509	156,354	0.21
Philip Morris International Inc, 2.750%, 19/03/25	EUR	100,000	98,758	107,530	0.14
PPG Industries Inc, 0.875%, 13/03/22	EUR	200,000	200,561	191,370	0.25
Praxair Inc, 1.500%, 11/03/20	EUR	150,000	156,183	154,185	0.20
Priceline Group Inc, 2.375%, 23/09/24	EUR	150,000	150,805	146,820	0.19
Priceline Group Inc, 1.800%, 03/03/27	EUR	100,000	99,969	87,860	0.12
Procter & Gamble Co, 2.000%, 16/08/22	EUR	200,000	197,315	209,940	0.28
Roche Holdings Inc, 6.500%, 04/03/21	EUR	100,000	123,549	131,165	0.17
SABMiller Holdings Inc, 1.875%, 20/01/20	EUR	250,000	258,182	260,862	0.34
Toyota Motor Credit Corp, 6.625%, 03/02/16	EUR	100,000	103,810	103,832	0.14
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	350,000	348,991	366,502	0.48
Verizon Communications Inc, 2.375%, 17/02/22	EUR	100,000	101,137	105,275	0.14
Verizon Communications Inc, 3.250%, 17/02/26	EUR	150,000	154,459	165,053	0.22
Wal-Mart Stores Inc, 4.875%, 21/09/29	EUR	150,000	179,389	199,830	0.26
Wells Fargo & Co, 4.375%, 01/08/16	EUR	100,000	103,560	104,479	0.14
Wells Fargo & Co, 2.250%, 03/09/20	EUR	100,000	100,473	106,456	0.14
Wells Fargo & Co, 2.250%, 02/05/23	EUR	100,000	97,611	104,368	0.14
Wells Fargo & Co, 2.125%, 04/06/24	EUR	100,000	99,255	102,563	0.14
Zurich Finance USA Inc, 6.500%, 14/10/15	EUR	100,000	101,615	101,768	0.13
Total United States			9,627,507	9,573,863	12.63
Total Corporate Bonds			74,364,574	74,249,802	97.98
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			74,364,574	74,249,802	97.98
TOTAL INVESTMENTS			74,364,574	74,249,802	97.98
Other Net Assets/(Liabilities)				1,528,406	2.02
TOTAL NET ASSETS				75,778,208	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL VALUE SPOTLIGHT FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 94.65%					
Canada					
Canadian Oil Sands Ltd	CAD	210,323	1,687,838	1,527,123	3.14
Total Canada			1,687,838	1,527,123	3.14
China					
China Construction Bank Corp	HKD	1,539,000	836,498	1,261,433	2.60
Total China			836,498	1,261,433	2.60
Denmark					
Carlsberg A/S	DKK	12,614	939,798	1,027,226	2.12
Total Denmark			939,798	1,027,226	2.12
France					
Alstom SA	EUR	43,047	1,124,552	1,095,546	2.26
Arkema SA	EUR	22,824	1,433,601	1,475,115	3.04
Nexans SA	EUR	47,241	1,568,066	1,587,061	3.27
Societe Generale SA	EUR	34,676	1,282,041	1,451,884	2.99
Thales SA	EUR	28,185	1,075,208	1,526,500	3.14
Total France			6,483,468	7,136,106	14.70
Germany					
Volkswagen AG—Preferred Stock	EUR	6,383	1,027,970	1,327,664	2.73
Total Germany			1,027,970	1,327,664	2.73
Hong Kong					
Shanghai Industrial Holdings Ltd	HKD	341,000	869,787	1,038,251	2.14
Total Hong Kong			869,787	1,038,251	2.14
Hungary					
Richter Gedeon Nyrt	HUF	116,189	1,414,515	1,566,287	3.23
Total Hungary			1,414,515	1,566,287	3.23
Japan					
Alfresa Holdings Corp	JPY	113,500	1,141,282	1,586,713	3.27
Sony Financial Holdings Inc	JPY	89,700	1,131,754	1,411,893	2.91
Total Japan			2,273,036	2,998,606	6.18
Korea					
Hyundai Mobis Co Ltd	KRW	7,442	1,460,295	1,269,440	2.62
KB Financial Group Inc	KRW	44,040	1,174,037	1,307,556	2.69
Samsung Electronics Co Ltd—Preferred Stock	KRW	1,896	1,513,147	1,514,866	3.12
Samsung Fire & Marine Insurance Co Ltd	KRW	6,759	1,444,835	1,598,883	3.29

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL VALUE SPOTLIGHT FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Korea - (Continued)					
Samsung Heavy Industries Co Ltd	KRW	55,571	1,177,196	762,359	1.57
Total Korea			6,769,510	6,453,104	13.29
Russia					
Lukoil OAO—ADR	USD	39,323	1,493,489	1,553,050	3.20
Total Russia			1,493,489	1,553,050	3.20
Sweden					
Volvo AB	SEK	123,254	1,210,948	1,371,848	2.82
Total Sweden			1,210,948	1,371,848	2.82
Thailand					
Bangkok Bank PCL—NVDR	THB	317,100	1,431,073	1,499,862	3.09
Total Thailand			1,431,073	1,499,862	3.09
United Kingdom					
Antofagasta PLC	GBP	163,209	1,565,312	1,588,405	3.27
Barclays PLC	GBP	401,869	1,235,524	1,477,662	3.05
Enesco PLC	USD	78,997	2,504,797	1,578,948	3.25
Total United Kingdom			5,305,633	4,645,015	9.57
United States					
Abercrombie & Fitch Co	USD	51,201	1,292,312	988,452	2.04
AGCO Corp	USD	32,476	1,247,236	1,654,988	3.41
CA Inc	USD	48,001	1,034,444	1,261,846	2.60
Cisco Systems Inc	USD	41,006	681,267	1,010,613	2.08
Citigroup Inc	USD	29,397	1,056,443	1,457,450	3.00
Jabil Circuit Inc	USD	69,487	953,560	1,327,749	2.73
Joy Global Inc	USD	29,594	1,322,981	961,500	1.98
JPMorgan Chase & Co	USD	25,517	927,551	1,551,815	3.20
Merck & Co Inc	USD	29,191	1,553,475	1,491,513	3.07
St Jude Medical Inc	USD	12,786	408,721	838,515	1.73
Total United States			10,477,990	12,544,441	25.84
Total Common and Preferred Stocks			42,221,553	45,950,016	94.65
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			42,221,553	45,950,016	94.65
TOTAL INVESTMENTS			42,221,553	45,950,016	94.65

Derivatives

Forward Foreign Exchange Contracts - (0.36)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 30/07/15	Barclays Bank PLC	1,814,000	1,685,759	(58,273)	(0.12)
Bought USD / Sold EUR, due 30/07/15	Citibank NA London	1,814,000	1,685,595	(58,108)	(0.12)

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL VALUE SPOTLIGHT FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

Derivatives - (Continued)

Forward Foreign Exchange Contracts - (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 30/07/15	Westpac Banking Corp	1,814,000	1,685,853	(58,367)	(0.12)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(174,748)	(0.36)
Total Forward Foreign Exchange Contracts				(174,748)	(0.36)
Other Net Assets/(Liabilities)				2,772,886	5.71
TOTAL NET ASSETS				48,548,154	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.50%					
Brazil					
AES Tiete SA—Preferred Stock	BRL	31,000	312,836	174,639	0.11
Ambev SA—ADR	USD	172,448	1,363,700	1,051,933	0.68
Banco Bradesco SA	BRL	27,672	306,108	249,247	0.16
Banco Bradesco SA—ADR	USD	100,080	1,268,841	916,733	0.59
Banco do Brasil SA	BRL	33,200	338,700	259,495	0.17
BB Seguridade Participacoes SA	BRL	18,446	165,154	202,488	0.13
BM&FBovespa SA	BRL	50,300	289,682	189,775	0.12
Braskem SA—ADR	USD	4,700	61,210	40,702	0.03
BRF SA—ADR	USD	37,800	785,239	790,398	0.51
CCR SA	BRL	23,400	204,051	112,315	0.07
Cia Brasileira de Distribuicao—ADR	USD	6,545	281,976	154,920	0.10
Cia Brasileira de Distribuicao—Preferred Stock	BRL	5,600	246,446	132,140	0.08
Cia de Saneamento Basico do Estado de Sao Paulo—ADR	USD	31,300	255,365	162,134	0.10
Cia Energetica de Minas Gerais—ADR	USD	10,426	73,640	39,723	0.03
Cia Energetica de Sao Paulo—Preferred Stock	BRL	33,900	329,236	214,003	0.14
Cielo SA	BRL	11,640	122,472	164,198	0.11
Cosan SA Industria e Comercio	BRL	19,800	321,180	160,304	0.10
Duratex SA	BRL	25,531	167,764	59,669	0.04
Embraer SA—ADR	USD	5,700	166,801	172,653	0.11
Estacio Participacoes SA	BRL	31,100	306,183	180,209	0.12
Fibria Celulose SA—ADR	USD	9,800	143,477	133,378	0.09
Itau Unibanco Holding SA—ADR	USD	123,651	1,602,984	1,353,978	0.88
Itausa - Investimentos Itau SA—Preferred Stock	BRL	195,709	675,190	561,346	0.36
JBS SA	BRL	92,100	292,538	485,049	0.31
Klabin SA	BRL	28,806	170,493	177,024	0.11
Kroton Educacional SA	BRL	26,400	167,307	101,048	0.06
Minerva SA	BRL	52,990	275,540	195,830	0.13
Petroleo Brasileiro SA—ADR	USD	163,400	2,368,023	1,478,770	0.96
Porto Seguro SA	BRL	26,200	290,411	349,176	0.23
Raia Drogasil SA	BRL	27,300	274,394	352,235	0.23
Sao Martinho SA	BRL	17,800	230,603	214,879	0.14
Sul America SA	BRL	15,121	99,555	73,843	0.05
Telefonica Brasil SA—ADR	USD	8,800	175,022	122,584	0.08
Tim Participacoes SA—ADR	USD	6,300	153,567	103,068	0.07
Tractebel Energia SA	BRL	15,500	246,298	170,598	0.11
Transmissora Alianca de Energia Eletrica SA	BRL	2,613	25,587	17,311	0.01
Usinas Siderurgicas de Minas Gerais SA—Preferred Stock	BRL	36,400	190,407	48,277	0.03
Vale SA—ADR	USD	125,200	1,978,172	737,428	0.48
Total Brazil			16,726,152	12,103,500	7.83
Chile					
Administradora de Fondos de Pensiones Habitat SA	CLP	32,198	48,508	43,155	0.03
Aguas Andinas SA	CLP	81,791	58,470	46,521	0.03
Banco de Chile	CLP	2,734,835	403,134	299,641	0.19
Banco de Credito e Inversiones	CLP	5,957	392,105	261,779	0.17
Banco Santander Chile—ADR	USD	1,512	37,873	30,618	0.02
Corpbanca SA	CLP	23,493,726	291,103	259,282	0.17
Empresa Nacional de Telecomunicaciones SA	CLP	5,244	109,810	58,034	0.04
Empresas COPEC SA	CLP	21,140	294,551	224,424	0.14
Enersis SA—ADR	USD	33,860	577,338	536,004	0.35
Forus SA	CLP	15,039	81,457	53,823	0.03
Total Chile			2,294,349	1,813,281	1.17
China					
Agricultural Bank of China Ltd	HKD	1,406,000	636,130	756,270	0.49
Anhui Conch Cement Co Ltd	HKD	87,500	321,389	306,996	0.20
ANTA Sports Products Ltd	HKD	42,000	85,999	101,850	0.07
Asia Cement China Holdings Corp	HKD	155,500	76,270	76,822	0.05
Bank of China Ltd	HKD	3,518,000	1,571,953	2,287,082	1.48
Bank of Communications Co Ltd	HKD	666,000	500,138	694,130	0.45
Chaowei Power Holdings Ltd	HKD	210,500	101,814	137,119	0.09
China BlueChemical Ltd	HKD	210,000	133,705	76,659	0.05
China CITIC Bank Corp Ltd	HKD	696,000	400,213	554,821	0.36
China Communications Services Corp Ltd	HKD	446,000	245,892	225,516	0.15
China Construction Bank Corp	HKD	3,149,000	2,420,897	2,875,818	1.86

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
China - (Continued)					
China Hongqiao Group Ltd	HKD	323,000	175,504	304,145	0.20
China Life Insurance Co Ltd	HKD	225,000	748,215	979,516	0.63
China Mengniu Dairy Co Ltd	HKD	31,000	159,600	154,549	0.10
China Merchants Bank Co Ltd	HKD	314,826	610,097	917,771	0.59
China Minsheng Banking Corp Ltd	HKD	504,100	469,470	660,641	0.43
China National Building Material Co Ltd	HKD	52,000	70,510	49,166	0.03
China Pacific Insurance Group Co Ltd	HKD	33,000	127,950	158,348	0.10
China Railway Construction Corp Ltd	HKD	260,500	291,141	402,550	0.26
China Railway Group Ltd	HKD	132,000	75,877	142,513	0.09
China Shenhua Energy Co Ltd	HKD	180,500	677,645	411,637	0.27
China Shineway Pharmaceutical Group Ltd	HKD	39,000	61,074	58,254	0.04
China Telecom Corp Ltd	HKD	1,022,000	566,547	599,816	0.39
China Vanke Co Ltd	HKD	107,100	181,875	263,587	0.17
Chongqing Rural Commercial Bank Co Ltd	HKD	569,000	279,351	455,784	0.29
CIFI Holdings Group Co Ltd	HKD	706,000	139,442	184,866	0.12
Country Garden Holdings Co Ltd	HKD	160,417	88,911	70,560	0.05
CSPC Pharmaceutical Group Ltd	HKD	82,000	44,368	81,021	0.05
ENN Energy Holdings Ltd	HKD	10,000	45,684	60,303	0.04
Evergrande Real Estate Group Ltd	HKD	217,000	105,935	129,597	0.08
Fosun International Ltd	HKD	225,643	208,027	530,887	0.34
Geely Automobile Holdings Ltd	HKD	440,000	190,363	234,968	0.15
GOME Electrical Appliances Holding Ltd	HKD	1,616,705	276,061	356,601	0.23
Great Wall Motor Co Ltd	HKD	42,500	152,180	208,319	0.13
Guangzhou Automobile Group Co Ltd	HKD	56,000	69,231	51,864	0.03
Guangzhou R&F Properties Co Ltd	HKD	14,800	23,482	18,155	0.01
Haitian International Holdings Ltd	HKD	101,000	184,777	237,370	0.15
Hengan International Group Co Ltd	HKD	21,500	277,837	255,419	0.17
Huadian Power International Corp Ltd	HKD	108,000	97,459	119,666	0.08
Huaneng Power International Inc	HKD	362,000	351,183	504,299	0.33
Industrial & Commercial Bank of China Ltd	HKD	3,279,000	2,227,031	2,605,419	1.68
Jiangsu Expressway Co Ltd	HKD	64,000	75,431	84,039	0.05
Jiangxi Copper Co Ltd	HKD	81,000	193,878	135,199	0.09
Lao Feng Xiang Co Ltd	USD	91,100	269,192	498,681	0.32
Lenovo Group Ltd	HKD	48,000	49,300	66,497	0.04
Maoye International Holdings Ltd	HKD	203,000	33,198	46,609	0.03
Metallurgical Corp of China Ltd	HKD	478,000	125,826	207,785	0.13
New China Life Insurance Co Ltd	HKD	15,800	44,242	94,361	0.06
PICC Property & Casualty Co Ltd	HKD	276,564	390,701	630,002	0.41
Ping An Insurance Group Co of China Ltd	HKD	74,500	672,260	1,006,140	0.65
Shandong Luoxin Pharmaceutical Group Stock Co Ltd	HKD	56,000	110,779	107,918	0.07
Shanghai Electric Group Co Ltd	HKD	296,000	148,699	241,686	0.16
Shanghai Mechanical and Electrical Industry Co Ltd	USD	134,400	254,786	412,608	0.27
Shenzhen Expressway Co Ltd	HKD	310,000	158,376	247,119	0.16
Shenzhou International Group Holdings Ltd	HKD	15,000	71,040	72,944	0.05
Sihuan Pharmaceutical Holdings Group Ltd	HKD	86,000	52,616	48,921	0.03
Sino-Ocean Land Holdings Ltd	HKD	278,000	155,376	210,135	0.14
Sinopec Shanghai Petrochemical Co Ltd	HKD	446,000	136,752	242,199	0.16
Sinotrans Ltd	HKD	113,000	75,550	75,357	0.05
Sunac China Holdings Ltd	HKD	329,500	233,538	360,843	0.23
Tencent Holdings Ltd	HKD	211,200	1,721,946	4,214,438	2.73
Want Want China Holdings Ltd	HKD	50,000	72,506	52,886	0.03
Weichai Power Co Ltd	HKD	22,000	79,679	73,357	0.05
Wumart Stores Inc	HKD	66,000	58,642	46,823	0.03
Zhejiang Expressway Co Ltd	HKD	84,000	107,002	116,586	0.08
Zhuzhou CSR Times Electric Co Ltd	HKD	17,000	93,710	127,403	0.08
Total China			20,856,252	28,721,210	18.58
Colombia					
Banco Davivienda SA—Preferred Stock	COP	4,420	56,624	45,465	0.03
Bancolombia SA—ADR	USD	7,275	398,776	312,825	0.20
Ecopetrol SA—ADR	USD	8,802	443,887	116,715	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Colombia - (Continued)					
Interconexion Electrica SA ESP	COP	71,418	304,117	201,924	0.13
Total Colombia			1,203,404	676,929	0.44
Czech Republic					
CEZ AS	CZK	16,605	537,266	385,508	0.25
Total Czech Republic			537,266	385,508	0.25
Egypt					
Commercial International Bank Egypt SAE	EGP	74,608	325,826	551,978	0.36
Total Egypt			325,826	551,978	0.36
Greece					
Aegean Airlines SA	EUR	6,906	65,238	39,652	0.03
Athens Water Supply & Sewage Co SA	EUR	8,324	65,540	45,164	0.03
Hellenic Telecommunications Organization SA	EUR	25,905	348,603	197,353	0.13
Mytilineos Holdings SA	EUR	24,081	155,849	129,538	0.08
National Bank of Greece SA	EUR	22,118	73,832	24,260	0.02
OPAP SA	EUR	11,532	164,246	83,676	0.05
Total Greece			873,308	519,643	0.34
Hong Kong					
Belle International Holdings Ltd	HKD	110,000	147,889	126,707	0.08
Brilliance China Automotive Holdings Ltd	HKD	166,000	257,605	259,089	0.17
China Agri-Industries Holdings Ltd	HKD	77,000	41,197	43,900	0.03
China Everbright Ltd	HKD	38,000	75,897	131,853	0.09
China Gas Holdings Ltd	HKD	100,000	97,975	160,205	0.10
China Metal Recycling Holdings Ltd	HKD	193,800	202,373	0.00	0.00
China Mobile Ltd	HKD	258,500	2,961,467	3,309,379	2.14
China Overseas Land & Investment Ltd	HKD	148,000	448,087	522,125	0.34
China Resources Cement Holdings Ltd	HKD	255,447	160,806	142,674	0.09
China Resources Land Ltd	HKD	16,000	52,413	51,906	0.03
China Resources Power Holdings Co Ltd	HKD	48,000	115,193	134,046	0.09
China Taiping Insurance Holdings Co Ltd	HKD	26,800	102,670	96,275	0.06
China Unicom Hong Kong Ltd	HKD	132,000	220,912	207,725	0.13
Far East Horizon Ltd	HKD	349,000	272,343	332,229	0.21
Franshion Properties China Ltd	HKD	572,000	192,267	204,377	0.13
Guangdong Investment Ltd	HKD	304,000	282,200	425,852	0.28
Haier Electronics Group Co Ltd	HKD	10,000	13,936	26,959	0.02
Hanergy Thin Film Power Group Ltd	HKD	480,000	433,473	121,044	0.08
Kunlun Energy Co Ltd	HKD	28,000	57,003	28,497	0.02
Real Nutriceutical Group Ltd	HKD	293,000	93,688	87,682	0.06
Shimao Property Holdings Ltd	HKD	82,000	188,090	161,831	0.10
Shougang Fushan Resources Group Ltd	HKD	372,000	140,615	86,851	0.06
Sino Biopharmaceutical Ltd	HKD	208,000	191,608	241,469	0.16
SITC International Holdings Co Ltd	HKD	482,906	217,679	318,925	0.21
Skyworth Digital Holdings Ltd	HKD	168,000	149,553	149,525	0.10
Wasion Group Holdings Ltd	HKD	240,000	169,018	370,252	0.24
Yingde Gases Group Co Ltd	HKD	32,500	32,068	22,386	0.01
Yuexiu Property Co Ltd	HKD	1,004,640	264,260	219,004	0.14

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Hong Kong - (Continued)					
Yuexiu Transport Infrastructure Ltd	HKD	114,000	69,489	82,053	0.05
Total Hong Kong			7,651,774	8,064,820	5.22
Hungary					
OTP Bank PLC	HUF	3,974	78,675	78,650	0.05
Total Hungary			78,675	78,650	0.05
India					
Ambuja Cements Ltd	INR	16,183	66,965	58,424	0.04
Apollo Tyres Ltd	INR	8,355	24,929	22,337	0.01
Axis Bank Ltd—GDR	USD	3,100	71,407	135,315	0.09
Bharat Heavy Electricals Ltd	INR	15,281	63,205	59,487	0.04
Bharat Petroleum Corp Ltd	INR	14,265	92,969	196,984	0.13
Bharti Airtel Ltd	INR	22,545	125,404	148,713	0.10
Britannia Industries Ltd	INR	7,097	122,662	307,925	0.20
Coal India Ltd	INR	35,154	199,976	232,547	0.15
Dabur India Ltd	INR	92,228	273,527	405,670	0.26
Godrej Consumer Products Ltd	INR	4,088	78,739	79,423	0.05
HCL Technologies Ltd	INR	36,006	351,948	520,046	0.34
Hero MotoCorp Ltd	INR	6,425	235,210	254,609	0.17
Hindustan Unilever Ltd	INR	8,000	119,166	115,163	0.07
Housing Development Finance Corp Ltd	INR	46,788	703,986	952,549	0.62
ICICI Bank Ltd	INR	19,880	115,496	96,153	0.06
ICICI Bank Ltd—ADR	USD	36,648	303,608	381,872	0.25
Idea Cellular Ltd	INR	57,763	158,434	159,783	0.10
Indiabulls Housing Finance Ltd	INR	23,385	156,595	228,580	0.15
Infosys Ltd—ADR	USD	77,182	1,060,709	1,223,335	0.79
Lupin Ltd	INR	3,293	45,231	97,531	0.06
Motherhood Sumi Systems Ltd	INR	17,464	123,860	142,252	0.09
Nestle India Ltd	INR	705	78,889	70,325	0.05
NMDC Ltd	INR	33,510	83,811	62,463	0.04
Power Finance Corp Ltd	INR	55,167	148,242	221,777	0.14
Reliance Industries Ltd	INR	12,612	197,819	198,073	0.13
Reliance Industries Ltd—GDR	USD	25,541	782,555	795,602	0.51
Reliance Infrastructure Ltd	INR	2,464	15,797	15,030	0.01
Rural Electrification Corp Ltd	INR	59,207	211,738	255,823	0.17
Siemens Ltd	INR	3,223	76,155	68,269	0.04
Sun Pharmaceutical Industries Ltd	INR	48,629	500,746	667,885	0.43
Tata Consultancy Services Ltd	INR	26,019	876,310	1,042,292	0.67
Tata Motors Ltd	INR	13,585	115,334	92,618	0.06
Tata Motors Ltd—ADR	USD	10,159	270,862	350,181	0.23
Tata Steel Ltd	INR	6,313	47,400	30,197	0.02
Tata Steel Ltd—GDR	USD	24,988	184,350	122,066	0.08
Wipro Ltd	INR	44,824	404,694	384,819	0.25
Wockhardt Ltd	INR	4,391	37,698	97,643	0.06
Yes Bank Ltd	INR	18,663	142,315	247,311	0.16
Total India			8,668,741	10,541,072	6.82
Indonesia					
Adaro Energy Tbk PT	IDR	1,573,000	167,468	89,667	0.06
Astra Agro Lestari Tbk PT	IDR	24,400	46,791	42,001	0.03
Astra International Tbk PT	IDR	362,900	245,506	192,576	0.13
Bank Central Asia Tbk PT	IDR	204,900	210,910	207,474	0.13
Bank Mandiri Persero Tbk PT	IDR	275,100	237,615	207,370	0.13
Bank Rakyat Indonesia Persero Tbk PT	IDR	670,500	532,271	520,508	0.34
Indo Tambangraya Megah Tbk PT	IDR	83,400	294,879	80,382	0.05
Indocement Tunggul Prakarsa Tbk PT	IDR	35,500	80,645	55,583	0.04
Indofood CBP Sukses Makmur Tbk PT	IDR	238,500	267,523	223,161	0.14
Matahari Department Store Tbk PT	IDR	156,000	153,119	193,647	0.13
Multipolar Tbk PT	IDR	1,782,000	117,967	83,536	0.05
Pembangunan Perumahan Persero Tbk PT	IDR	1,076,000	196,320	280,046	0.18
Perusahaan Gas Negara Persero Tbk PT	IDR	923,700	445,332	298,951	0.19

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Indonesia - (Continued)					
Semen Indonesia Persero Tbk PT	IDR	113,000	172,987	101,706	0.07
Surya Semesta Internusa Tbk PT	IDR	889,900	107,356	64,411	0.04
Telekomunikasi Indonesia Persero Tbk PT—ADR	USD	16,200	632,510	702,918	0.46
Unilever Indonesia Tbk PT	IDR	117,000	307,175	346,634	0.22
United Tractors Tbk PT	IDR	131,000	224,461	200,197	0.13
Total Indonesia			4,440,835	3,890,768	2.52
Korea					
Amorepacific Corp	KRW	2,750	376,122	1,030,526	0.67
BNK Financial Group Inc	KRW	26,034	317,284	331,420	0.21
Bukwang Pharmaceutical Co Ltd	KRW	13,268	180,031	400,853	0.26
Coway Co Ltd	KRW	5,740	408,536	470,336	0.30
Dongbu Insurance Co Ltd	KRW	7,280	319,883	368,748	0.24
Dongsuh Cos Inc	KRW	10,476	145,840	359,233	0.23
Doosan Corp	KRW	3,209	353,647	313,578	0.20
E-Mart Co Ltd	KRW	1,246	254,830	258,036	0.17
Grand Korea Leisure Co Ltd	KRW	2,390	72,997	66,636	0.04
GS Holdings Corp	KRW	2,421	159,095	107,979	0.07
Halla Visteon Climate Control Corp	KRW	3,350	132,734	115,776	0.08
Hanil Cement Co Ltd	KRW	1,550	179,320	236,228	0.15
Hankook Shell Oil Co Ltd	KRW	603	268,118	263,267	0.17
Hankook Tire Co Ltd	KRW	3,080	174,152	115,971	0.08
Hite Jinro Co Ltd	KRW	4,630	101,900	94,015	0.06
Huchems Fine Chemical Corp	KRW	2,880	68,991	64,548	0.04
Hyosung Corp	KRW	4,890	299,398	631,279	0.41
Hyundai Corp	KRW	1,690	41,068	54,392	0.04
Hyundai Development Co-Engineering & Construction	KRW	4,840	260,183	287,246	0.19
Hyundai Engineering & Construction Co Ltd	KRW	4,754	245,412	174,953	0.11
Hyundai Marine & Fire Insurance Co Ltd	KRW	11,490	329,581	303,873	0.20
Hyundai Mobis Co Ltd	KRW	1,939	498,927	368,522	0.24
Hyundai Motor Co	KRW	6,113	1,221,432	745,321	0.48
Hyundai Motor Co—2nd Preferred Stock	KRW	2,239	163,399	210,762	0.14
Hyundai Steel Co	KRW	7,065	505,970	428,796	0.28
Hyundai Wia Corp	KRW	1,675	268,014	154,669	0.10
Kangwon Land Inc	KRW	11,610	382,596	385,109	0.25
KB Financial Group Inc	KRW	7,111	243,262	235,238	0.15
KCC Corp	KRW	201	70,505	88,476	0.06
KEPCO Plant Service & Engineering Co Ltd	KRW	790	48,530	83,572	0.05
Kia Motors Corp	KRW	14,989	846,409	608,724	0.39
Korea Investment Holdings Co Ltd	KRW	1,450	66,045	82,805	0.05
Korea Petro Chemical Ind	KRW	412	16,867	71,286	0.05
Korea Zinc Co Ltd	KRW	421	148,616	205,697	0.13
LG Chem Ltd	KRW	3,454	738,226	862,378	0.56
LG Corp	KRW	4,718	320,997	261,394	0.17
LG Display Co Ltd	KRW	9,450	293,722	218,999	0.14
LG Innotek Co Ltd	KRW	479	59,144	43,157	0.03
Lotte Chemical Corp	KRW	1,645	309,849	426,200	0.28
Lotte Shopping Co Ltd	KRW	276	69,471	58,023	0.04
LS Corp	KRW	488	41,467	19,009	0.01
LS Industrial Systems Co Ltd	KRW	786	52,521	32,202	0.02
Meritz Securities Co Ltd	KRW	55,590	138,501	355,333	0.23
Mirae Asset Securities Co Ltd	KRW	4,725	167,685	213,916	0.14
Muhak Co Ltd	KRW	2,044	60,523	115,627	0.08
NAVER Corp	KRW	559	295,330	317,725	0.21
NCSOFT Corp	KRW	441	79,352	78,478	0.05
S&T Motiv Co Ltd	KRW	6,000	283,503	357,703	0.23
S-Oil Corp	KRW	1,607	107,817	97,390	0.06
Samsung C&T Corp	KRW	370	25,645	21,959	0.01
Samsung Electronics Co Ltd	KRW	4,983	6,458,454	5,664,480	3.66
Samsung Fire & Marine Insurance Co Ltd	KRW	1,611	416,269	424,612	0.27
Samsung Heavy Industries Co Ltd	KRW	9,430	204,362	144,140	0.09
Samsung Life Insurance Co Ltd	KRW	561	53,395	54,066	0.04
Shinhan Financial Group Co Ltd	KRW	11,150	386,292	415,332	0.27
SK Holdings Co Ltd	KRW	2,709	444,550	480,866	0.31
SK Hynix Inc	KRW	28,590	869,180	1,084,188	0.70
SK Innovation Co Ltd	KRW	5,845	555,904	639,285	0.41

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Korea - (Continued)					
SK Networks Co Ltd	KRW	6,240	46,052	50,236	0.03
SK Telecom Co Ltd	KRW	1,487	246,067	333,274	0.22
Taekwang Industrial Co Ltd	KRW	92	103,201	111,923	0.07
Woori Bank	KRW	33,119	323,686	290,973	0.19
Total Korea			22,320,859	22,890,738	14.81
Malaysia					
AMMB Holdings Bhd	MYR	177,600	366,247	283,840	0.18
Axiata Group Bhd	MYR	75,300	151,999	127,729	0.08
Berjaya Sports Toto Bhd	MYR	143,709	189,183	124,931	0.08
Cahaya Mata Sarawak Bhd	MYR	239,300	256,813	326,635	0.21
CIMB Group Holdings Bhd	MYR	55,293	134,899	80,162	0.05
DiGi.Com Bhd	MYR	175,000	301,935	248,608	0.16
HAP Seng Consolidated Bhd	MYR	122,300	100,815	168,555	0.11
Hong Leong Financial Group Bhd	MYR	64,000	292,759	257,153	0.17
Kossan Rubber Industries	MYR	87,500	112,116	150,742	0.10
Lafarge Malaysia Bhd	MYR	56,800	174,203	127,360	0.08
Malayan Banking Bhd	MYR	106,504	308,759	258,003	0.17
Malaysia Building Society Bhd	MYR	225,053	166,217	100,806	0.06
Muhibbah Engineering M Bhd	MYR	322,900	174,337	194,271	0.13
Petronas Chemicals Group Bhd	MYR	206,600	412,333	346,067	0.22
Public Bank Bhd	MYR	80,410	407,519	398,960	0.26
RHB Capital Bhd	MYR	20,372	56,347	39,794	0.03
SapuraKencana Petroleum Bhd	MYR	122,600	106,521	76,686	0.05
Sime Darby Bhd	MYR	10,025	29,482	22,638	0.01
Telekom Malaysia Bhd	MYR	92,236	181,948	159,879	0.10
Tenaga Nasional Bhd	MYR	185,000	484,678	619,772	0.40
UMW Holdings Bhd	MYR	78,400	281,198	210,701	0.14
Unisem M Bhd	MYR	195,700	119,051	120,854	0.08
YTL Power International Bhd	MYR	135,900	56,880	57,631	0.04
Total Malaysia			4,866,239	4,501,777	2.91
Mexico					
Alfa SAB de CV	MXN	209,800	467,052	401,532	0.26
America Movil SAB de CV	MXN	1,536,400	1,794,408	1,641,109	1.06
Arca Continental SAB de CV	MXN	48,000	338,307	273,182	0.18
Cemex SAB de CV—ADR	USD	15,664	164,620	143,482	0.09
Coca-Cola Femsa SAB de CV—ADR	USD	600	86,073	47,670	0.03
Controladora Comercial Mexicana SAB de CV	MXN	38,600	130,199	121,552	0.08
Credito Real SAB de CV SOFOM ER	MXN	57,200	143,714	128,248	0.08
El Puerto de Liverpool SAB de CV	MXN	2,600	30,060	30,082	0.02
Fibra Uno Administracion SA de CV REIT	MXN	22,500	71,622	53,502	0.04
Fomento Economico Mexicano SAB de CV—ADR	USD	9,800	968,693	873,082	0.57
Genera SAB de CV	MXN	198,000	319,429	351,312	0.23
Gruma SAB de CV	MXN	30,200	296,087	388,734	0.25
Grupo Aeroportuario del Centro Norte Sab de CV	MXN	23,100	103,669	113,905	0.07
Grupo Aeroportuario del Pacifico SAB de CV	MXN	11,700	75,863	80,323	0.05
Grupo Aeroportuario del Pacifico SAB de CV—ADR	USD	4,800	248,751	328,752	0.21
Grupo Financiero Banorte SAB de CV	MXN	63,600	408,911	349,562	0.23
Grupo Financiero Inbursa SAB de CV	MXN	62,500	164,495	141,884	0.09
Grupo Financiero Santander Mexico SAB de CV	MXN	38,500	116,134	71,255	0.05
Grupo Televisa SAB	MXN	18,400	133,884	143,195	0.09
Grupo Televisa SAB—ADR	USD	15,100	362,713	586,182	0.38
Industrias Bachoco SAB de CV	MXN	44,900	194,611	203,601	0.13
Industrias Penoles SAB de CV	MXN	11,190	490,756	182,534	0.12
Kimberly-Clark de Mexico SAB de CV	MXN	92,200	279,223	199,318	0.13
Mexichem SAB de CV	MXN	97,700	477,204	282,627	0.18
OHL Mexico SAB de CV	MXN	39,700	126,961	51,970	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Mexico - (Continued)					
PLA Administradora Industrial S de RL de CV REIT	MXN	65,500	136,643	128,532	0.08
Total Mexico			8,130,082	7,317,127	4.73
Peru					
Cia de Minas Buenaventura SAA—ADR	USD	8,600	98,195	89,268	0.06
Credicorp Ltd	USD	600	89,851	83,352	0.05
Ferreycorp SAA	PEN	46,422	27,259	20,745	0.01
Volcan Cia Minera SAA	PEN	550,556	331,776	121,283	0.08
Total Peru			547,081	314,648	0.20
Philippines					
Aboitiz Equity Ventures Inc	PHP	151,420	192,745	194,942	0.13
Cebu Air Inc	PHP	68,200	133,735	128,565	0.08
Globe Telecom Inc	PHP	7,905	297,895	440,043	0.28
Nickel Asia Corp	PHP	374,850	239,521	192,870	0.12
Philippine Long Distance Telephone Co	PHP	635	38,105	39,573	0.03
Philippine Long Distance Telephone Co—ADR	USD	6,720	484,072	418,656	0.27
Universal Robina Corp	PHP	97,250	309,676	418,419	0.27
Total Philippines			1,695,749	1,833,068	1.18
Poland					
Ciech SA	PLN	6,024	83,040	92,901	0.06
Cyfrowy Polsat SA	PLN	15,624	103,734	98,250	0.06
KGHM Polska Miedz SA	PLN	11,905	508,667	337,280	0.22
Orange Polska SA	PLN	27,961	94,949	60,667	0.04
PGE Polska Grupa Energetyczna SA	PLN	13,672	96,387	67,035	0.04
PKP Cargo SA	PLN	2,642	80,169	58,152	0.04
Polski Koncern Naftowy Orlen SA	PLN	32,681	472,778	641,559	0.41
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	268,894	453,073	471,882	0.30
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	7,225	86,501	59,784	0.04
Powszechny Zaklad Ubezpieczen SA	PLN	4,137	594,294	475,916	0.31
Tauron Polska Energia SA	PLN	206,394	300,775	240,370	0.16
Total Poland			2,874,367	2,603,796	1.68
Qatar					
Aamal Co	QAR	7,229	32,833	29,800	0.02
Gulf International Services QSC	QAR	12,101	312,216	265,865	0.17
Medicare Group	QAR	2,272	93,258	116,743	0.07
Qatar Gas Transport Co Ltd	QAR	15,898	99,885	97,014	0.06
Qatar Insurance Co SAQ	QAR	1,638	35,406	43,410	0.03
Qatar Islamic Bank SAQ	QAR	7,228	227,486	214,185	0.14
Qatar National Bank SAQ	QAR	1,649	99,472	87,358	0.06
Qatar Navigation QSC	QAR	1,713	47,097	45,633	0.03
Total Qatar			947,653	900,008	0.58
Russia					
AK Transneft OAO—Preferred Stock	USD	95	211,853	229,849	0.15
Gazprom OAO—ADR	USD	258,070	2,137,464	1,329,061	0.86
Lukoil OAO—ADR	USD	24,879	1,503,045	1,094,800	0.71
Magnit PJSC	USD	2,509	380,887	513,329	0.33
Magnit PJSC—GDR	USD	2,440	137,441	135,810	0.09
MMC Norilsk Nickel PJSC—ADR	USD	8,710	157,079	146,938	0.09
Mobile TeleSystems OJSC—ADR	USD	8,700	177,827	85,086	0.05
NOVATEK OAO—GDR	USD	2,853	319,776	290,435	0.19
NOVATEK OAO—GDR	USD	694	62,769	70,649	0.05
Sberbank of Russia—ADR	USD	16,670	95,567	87,017	0.06
Sberbank of Russia—ADR	USD	50,580	620,709	268,580	0.17
Severstal PAO—GDR	USD	6,020	71,536	63,692	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Russia - (Continued)					
Surgutneftegas OAO	USD	772,600	589,739	458,999	0.30
Surgutneftegas OAO—Preferred Stock	USD	260,800	175,757	199,643	0.13
Tatneft OAO	USD	103,790	646,267	552,343	0.36
X5 Retail Group NV—GDR	USD	14,366	276,865	239,194	0.15
Total Russia			7,564,581	5,765,425	3.73
South Africa					
African Rainbow Minerals Ltd	ZAR	2,195	42,387	14,961	0.01
Aspen Pharmacare Holdings Ltd	ZAR	8,988	211,328	266,580	0.17
Assore Ltd	ZAR	3,659	160,268	31,201	0.02
Astral Foods Ltd	ZAR	15,431	232,705	204,683	0.13
Bidvest Group Ltd	ZAR	13,839	339,114	351,341	0.23
FirstRand Ltd	ZAR	185,194	667,696	813,540	0.53
Growthpoint Properties Ltd REIT	ZAR	63,169	163,801	137,707	0.09
Investec Ltd	ZAR	44,223	358,817	399,137	0.26
Kumba Iron Ore Ltd	ZAR	9,337	491,940	116,126	0.08
Liberty Holdings Ltd	ZAR	26,637	329,122	318,584	0.21
Life Healthcare Group Holdings Ltd	ZAR	59,741	219,733	184,720	0.12
MMI Holdings Ltd	ZAR	156,489	386,877	388,717	0.25
Mondi Ltd	ZAR	15,960	254,549	351,014	0.23
Mr Price Group Ltd	ZAR	23,187	373,183	478,535	0.31
Naspers Ltd	ZAR	13,966	1,140,595	2,180,435	1.41
Netcare Ltd	ZAR	127,783	295,850	403,002	0.26
Pick n Pay Holdings Ltd	ZAR	28,277	60,693	60,921	0.04
PPC Ltd	ZAR	21,685	68,666	31,533	0.02
Rand Merchant Insurance Holdings Ltd	ZAR	37,744	105,715	132,066	0.09
Redefine Properties Ltd REIT	ZAR	339,491	319,153	285,572	0.18
Remgro Ltd	ZAR	3,471	67,956	73,191	0.05
Reunert Ltd	ZAR	17,725	148,567	96,819	0.06
RMB Holdings Ltd	ZAR	46,591	245,498	255,070	0.16
Sanlam Ltd	ZAR	24,950	144,180	136,367	0.09
Sasol Ltd—ADR	USD	29,691	1,238,515	1,100,348	0.71
Shoprite Holdings Ltd	ZAR	20,276	407,317	289,830	0.19
Sibanye Gold Ltd	ZAR	85,549	161,137	137,580	0.09
SPAR Group Ltd	ZAR	6,321	87,229	98,770	0.06
Standard Bank Group Ltd	ZAR	24,841	309,449	327,802	0.21
Steinhoff International Holdings Ltd	ZAR	132,392	491,156	839,765	0.54
Super Group Ltd	ZAR	45,867	131,478	119,148	0.08
Tiger Brands Ltd	ZAR	5,963	202,955	139,272	0.09
Truworths International Ltd	ZAR	24,808	258,631	175,160	0.11
Vodacom Group Ltd	ZAR	37,097	483,594	423,913	0.27
Woolworths Holdings Ltd	ZAR	66,395	519,275	539,354	0.35
Total South Africa			11,119,129	11,902,764	7.70
Spain					
Cemex Latam Holdings SA	COP	41,586	288,827	204,123	0.13
Total Spain			288,827	204,123	0.13
Taiwan					
Advanced Semiconductor Engineering Inc	TWD	226,000	276,855	306,172	0.20
Asustek Computer Inc	TWD	15,000	160,369	146,089	0.09
AU Optronics Corp	TWD	439,000	200,456	194,213	0.13
Catcher Technology Co Ltd	TWD	29,000	262,598	362,800	0.23
Cathay Financial Holding Co Ltd	TWD	138,937	197,958	242,710	0.16
Chang Hwa Commercial Bank Ltd	TWD	495,024	260,180	283,976	0.18
Cheng Loong Corp	TWD	307,000	138,731	121,887	0.08
Chicony Electronics Co Ltd	TWD	123,665	292,425	331,863	0.21
China Steel Corp	TWD	110,068	94,536	87,934	0.06
Chunghwa Telecom Co Ltd—ADR	USD	5,200	158,317	165,984	0.11
Clevo Co	TWD	90,000	135,062	105,155	0.07
CTBC Financial Holding Co Ltd	TWD	802,426	512,471	631,965	0.41
Delta Electronics Inc	TWD	30,000	166,930	153,624	0.10

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Taiwan - (Continued)					
E.Sun Financial Holding Co Ltd	TWD	740,143	391,600	494,156	0.32
Farglory Land Development Co Ltd	TWD	158,964	273,043	166,154	0.11
First Financial Holding Co Ltd	TWD	762,032	428,250	466,785	0.30
Formosa Chemicals & Fibre Corp	TWD	15,000	43,295	36,072	0.02
Formosa Plastics Corp	TWD	31,160	78,286	73,319	0.05
Formosan Rubber Group Inc	TWD	94,000	97,629	88,502	0.06
Foxconn Technology Co Ltd	TWD	100,000	276,927	362,994	0.24
Fubon Financial Holding Co Ltd	TWD	423,000	541,887	841,764	0.54
Highwealth Construction Corp	TWD	160,000	232,716	381,662	0.25
Hon Hai Precision Industry Co Ltd	TWD	553,984	1,500,666	1,741,608	1.13
Innolux Corp	TWD	510,703	253,546	266,487	0.17
Inotera Memories Inc	TWD	85,000	115,241	67,770	0.04
Inventec Corp	TWD	319,000	141,222	220,734	0.14
Largan Precision Co Ltd	TWD	3,000	117,610	342,738	0.22
Lite-On Technology Corp	TWD	72,120	113,932	84,615	0.05
MediaTek Inc	TWD	46,000	628,688	629,146	0.41
Mega Financial Holding Co Ltd	TWD	463,466	363,304	417,584	0.27
Merida Industry Co Ltd	TWD	9,450	59,037	61,255	0.04
Micro-Star International Co Ltd	TWD	155,000	133,933	156,736	0.10
Nan Ya Plastics Corp	TWD	72,400	151,866	169,886	0.11
Novatek Microelectronics Corp	TWD	73,000	338,098	352,526	0.23
Pegatron Corp	TWD	155,000	326,490	453,629	0.29
Pou Chen Corp	TWD	288,000	354,438	410,702	0.27
Quanta Computer Inc	TWD	19,000	52,309	44,953	0.03
Radiant Opto-Electronics Corp	TWD	19,570	86,082	72,624	0.05
Rechi Precision Co Ltd	TWD	46,350	47,011	44,465	0.03
Ruentex Development Co Ltd	TWD	128,525	243,503	203,277	0.13
Shinkong Synthetic Fibers Corp	TWD	444,000	158,918	143,901	0.09
SinoPac Financial Holdings Co Ltd	TWD	969,785	376,575	429,032	0.28
Taishin Financial Holding Co Ltd	TWD	927,298	338,745	386,193	0.25
Taiwan Cement Corp	TWD	308,000	466,946	388,812	0.25
Taiwan Mobile Co Ltd	TWD	45,000	160,107	150,221	0.10
Taiwan Semiconductor Manufacturing Co Ltd	TWD	1,002,000	3,620,576	4,562,738	2.95
Taiwan Sogo Shin Kong SEC	TWD	102,820	136,690	133,463	0.09
Teco Electric and Machinery Co Ltd	TWD	327,000	264,768	253,825	0.16
Transcend Information Inc	TWD	22,000	68,950	80,928	0.05
Uni-President Enterprises Corp	TWD	117,382	192,874	208,099	0.13
United Integrated Services Co Ltd	TWD	78,000	98,253	84,309	0.05
United Microelectronics Corp	TWD	735,000	356,648	310,870	0.20
Vanguard International Semiconductor Corp	TWD	46,000	65,824	73,649	0.05
Wistron Corp	TWD	107,000	110,009	81,149	0.05
Zhen Ding Technology Holding Ltd	TWD	82,000	202,140	287,025	0.19
Total Taiwan			16,865,520	19,360,729	12.52
Thailand					
Advanced Info Service PCL	THB	47,300	339,838	336,102	0.22
Airports of Thailand PCL	THB	23,700	156,253	212,613	0.14
Bangkok Bank PCL	THB	11,900	85,143	62,890	0.04
Banpu PCL	THB	9,300	8,824	7,021	0.00
BEC World PCL	THB	98,500	190,509	109,362	0.07
Bumrungrad Hospital PCL	THB	58,700	184,490	324,996	0.21
Delta Electronics Thailand PCL	THB	138,100	237,919	370,033	0.24
Glow Energy PCL	THB	94,600	271,897	238,772	0.15
Hana Microelectronics PCL	THB	111,100	116,611	133,219	0.09
Jasmine International PCL	THB	617,700	150,660	96,928	0.06
Kasikornbank PCL	THB	76,700	484,153	429,196	0.28
Kasikornbank PCL—NVDR	THB	18,600	136,502	104,081	0.07
Major Cineplex Group PCL	THB	249,000	257,334	248,812	0.16
PTT Exploration & Production PCL	THB	96,500	492,303	311,424	0.20
PTT PCL	THB	67,700	723,574	719,584	0.47
Siam Commercial Bank PCL	THB	11,100	59,394	51,104	0.03

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Thailand - (Continued)					
Thai Vegetable Oil PCL	THB	99,300	69,936	66,150	0.04
Total Thailand			3,965,340	3,822,287	2.47
Turkey					
Akbank TAS	TRY	5,500	26,817	15,911	0.01
BIM Birlesik Magazalar AS	TRY	12,887	298,806	230,898	0.15
Cimsa Cimento Sanayi VE Ticaret AS	TRY	20,237	139,965	115,953	0.08
Emlak Konut Gayrimenkul Yatirim Ortakligi AS REIT	TRY	208,286	248,085	214,584	0.14
Eregli Demir ve Celik Fabrikalari TAS	TRY	194,134	353,395	314,498	0.20
Koza Altin Isletmeleri AS	TRY	5,100	54,101	53,970	0.03
TAV Havalimanlari Holding AS	TRY	44,053	308,593	374,097	0.24
Tofas Turk Otomobil Fabrikasi AS	TRY	25,441	163,486	173,785	0.11
Turk Hava Yollari AO	TRY	88,174	276,990	289,635	0.19
Turk Telekomunikasyon AS	TRY	73,900	273,685	194,474	0.13
Turk Traktor ve Ziraat Makineleri AS	TRY	2,534	81,509	65,265	0.04
Turkiye Garanti Bankasi AS	TRY	21,198	106,257	66,150	0.04
Turkiye Halk Bankasi AS	TRY	43,428	399,406	200,200	0.13
Turkiye Is Bankasi	TRY	27,439	91,469	57,766	0.04
Total Turkey			2,822,564	2,367,186	1.53
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	157,880	348,653	330,551	0.21
Air Arabia PJSC	AED	372,375	148,533	164,241	0.11
Dubai Islamic Bank PJSC	AED	46,199	82,154	86,035	0.06
Emaar Properties PJSC	AED	182,743	481,770	392,059	0.25
First Gulf Bank PJSC	AED	46,899	190,474	194,085	0.12
Total United Arab Emirates			1,251,584	1,166,971	0.75
Total Common and Preferred Stocks			148,916,157	152,298,006	98.50
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			148,916,157	152,298,006	98.50
Other transferable securities					
Warrants - 0.01%					
Thailand					
Jasmine International PCL	THB	302,794	—	8,965	0.01
Total Warrants			—	8,965	0.01
Total Other transferable securities			—	8,965	0.01
TOTAL INVESTMENTS			148,916,157	152,306,971	98.51
Other Net Assets/(Liabilities)				2,299,308	1.49
TOTAL NET ASSETS				154,606,279	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE VALUE SPOTLIGHT FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 92.35%					
Australia					
BHP Billiton PLC	GBP	31,199	679,170	550,030	2.52
Total Australia			679,170	550,030	2.52
Austria					
Erste Group Bank AG	EUR	10,626	233,780	270,697	1.24
Total Austria			233,780	270,697	1.24
Denmark					
Carlsberg A/S	DKK	3,507	246,938	285,594	1.31
Total Denmark			246,938	285,594	1.31
France					
Alstom SA	EUR	5,021	125,827	127,784	0.59
Arkema SA	EUR	11,233	657,580	725,989	3.33
AXA SA	EUR	19,581	354,218	443,118	2.04
BNP Paribas SA	EUR	9,483	463,957	513,505	2.36
Nexans SA	EUR	21,874	759,701	734,857	3.37
Societe Generale SA	EUR	19,336	739,378	809,598	3.72
Thales SA	EUR	16,382	642,186	887,249	4.07
TOTAL SA	EUR	15,585	628,649	679,039	3.12
Vallourec SA	EUR	27,738	608,037	508,160	2.33
Total France			4,979,533	5,429,299	24.93
Germany					
Deutsche Bank AG	EUR	26,152	704,284	704,796	3.23
Leoni AG	EUR	3,909	182,466	221,367	1.02
Volkswagen AG—Preferred Stock	EUR	1,972	339,576	410,176	1.88
Total Germany			1,226,326	1,336,339	6.13
Hungary					
Richter Gedeon Nyrt	HUF	56,322	758,500	759,249	3.49
Total Hungary			758,500	759,249	3.49
Italy					
Enel SpA	EUR	159,480	625,971	648,127	2.98
Prysmian SpA	EUR	42,960	672,016	832,565	3.82
UniCredit SpA	EUR	140,562	744,965	846,886	3.89
Total Italy			2,042,952	2,327,578	10.69
Netherlands					
ASM International NV	EUR	16,847	541,844	698,392	3.21
Total Netherlands			541,844	698,392	3.21
Russia					
Lukoil OAO—ADR	USD	2,710	111,164	107,031	0.49

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE VALUE SPOTLIGHT FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Russia - (Continued)					
Lukoil OAO—ADR	USD	15,212	611,154	613,149	2.82
Total Russia			722,318	720,180	3.31
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	25,661	800,751	740,448	3.40
Total Spain			800,751	740,448	3.40
Sweden					
Volvo AB	SEK	63,388	659,347	705,524	3.24
Total Sweden			659,347	705,524	3.24
Switzerland					
Credit Suisse Group AG	CHF	32,767	755,591	808,731	3.71
Roche Holding AG	CHF	3,216	804,968	809,192	3.72
Total Switzerland			1,560,559	1,617,923	7.43
United Kingdom					
Antofagasta PLC	GBP	67,713	678,719	659,006	3.03
Barclays PLC	GBP	222,609	718,939	818,527	3.76
BG Group PLC	GBP	30,738	359,191	459,684	2.11
Centrica PLC	GBP	207,552	789,476	772,831	3.55
CNH Industrial NV	EUR	93,565	593,423	765,362	3.51
HSBC Holdings PLC	GBP	88,210	731,801	709,826	3.26
Standard Chartered PLC	GBP	33,823	545,449	486,485	2.23
Total United Kingdom			4,416,998	4,671,721	21.45
Total Common and Preferred Stocks			18,869,016	20,112,974	92.35
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			18,869,016	20,112,974	92.35
TOTAL INVESTMENTS			18,869,016	20,112,974	92.35

Derivatives

Forward Foreign Exchange Contracts - 0.02%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought GBP / Sold EUR, due 30/07/15	Standard Chartered Bank	460,000	640,689	8,246	0.04
Bought GBP / Sold EUR, due 30/07/15	Goldman Sachs International	460,000	641,012	7,924	0.03
Bought GBP / Sold EUR, due 30/07/15	Westpac Banking Corp	460,000	640,820	8,115	0.04
Total Unrealised Gain on Forward Foreign Exchange Contracts				24,285	0.11
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 30/07/15	Goldman Sachs International	437,690	315,000	(6,690)	(0.03)
Bought EUR / Sold GBP, due 30/07/15	Standard Chartered Bank	437,599	315,000	(6,780)	(0.03)

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE VALUE SPOTLIGHT FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

Derivatives - (Continued)

Forward Foreign Exchange Contracts - (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold GBP, due 30/07/15	Westpac Banking Corp	437,569	315,000	(6,811)	(0.03)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(20,281)	(0.09)
Total Forward Foreign Exchange Contracts				4,004	0.02
Other Net Assets/(Liabilities)				1,661,174	7.63
TOTAL NET ASSETS				21,778,152	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROZONE VALUE SPOTLIGHT FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 92.51%					
Austria					
Erste Group Bank AG	EUR	21,638	508,872	551,228	2.65
Total Austria			508,872	551,228	2.65
Finland					
Fortum OYJ	EUR	11,594	188,289	184,808	0.89
Total Finland			188,289	184,808	0.89
France					
Alstom SA	EUR	22,969	577,785	584,561	2.81
Arkema SA	EUR	11,146	751,098	720,366	3.46
AXA SA	EUR	42,626	755,583	964,626	4.63
BNP Paribas SA	EUR	15,789	785,284	854,974	4.11
Cie Generale des Etablissements Michelin	EUR	5,950	451,090	559,241	2.69
LVMH Moet Hennessy Louis Vuitton SE	EUR	2,461	341,211	386,746	1.86
Nexans SA	EUR	18,744	628,470	629,705	3.03
Sanofi	EUR	9,613	879,669	848,251	4.08
Societe Generale SA	EUR	23,053	845,568	965,229	4.64
Thales SA	EUR	19,670	792,451	1,065,327	5.12
TOTAL SA	EUR	12,577	580,470	547,980	2.63
Total France			7,388,679	8,127,006	39.06
Germany					
Allianz SE	EUR	4,419	512,885	617,334	2.97
BASF SE	EUR	9,737	674,273	767,471	3.69
Continental AG	EUR	2,209	283,261	468,860	2.25
Deutsche Bank AG	EUR	31,767	861,503	856,121	4.11
Deutsche Boerse AG	EUR	5,537	302,002	411,122	1.98
Leoni AG	EUR	11,597	539,602	656,738	3.16
Volkswagen AG—Preferred Stock	EUR	2,811	509,849	584,688	2.81
Total Germany			3,683,375	4,362,334	20.97
Ireland					
C&C Group PLC	EUR	170,303	635,891	598,785	2.88
CRH PLC	EUR	13,384	235,962	338,883	1.63
Total Ireland			871,853	937,668	4.51
Italy					
Enel SpA	EUR	153,294	532,187	622,987	2.99
Prysmian SpA	EUR	46,745	774,784	905,918	4.36
UniCredit SpA	EUR	127,119	745,441	765,892	3.68
Total Italy			2,052,412	2,294,797	11.03
Netherlands					
ASM International NV	EUR	11,985	376,014	496,838	2.39

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Netherlands - (Continued)					
Koninklijke KPN NV	EUR	109,126	269,018	374,302	1.80
Total Netherlands			645,032	871,140	4.19
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	31,444	1,003,717	907,317	4.36
Total Spain			1,003,717	907,317	4.36
United Arab Emirates					
Dragon Oil PLC	EUR	26,363	187,719	272,462	1.31
Total United Arab Emirates			187,719	272,462	1.31
United Kingdom					
CNH Industrial NV	EUR	89,986	562,944	736,086	3.54
Total United Kingdom			562,944	736,086	3.54
Total Common and Preferred Stocks			17,092,892	19,244,846	92.51
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			17,092,892	19,244,846	92.51
TOTAL INVESTMENTS			17,092,892	19,244,846	92.51
Other Net Assets/(Liabilities)				1,558,136	7.49
TOTAL NET ASSETS				20,802,982	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.72%					
Australia					
BHP Billiton Finance USA Ltd, 1.625%, 24/02/17	USD	150,000	151,387	151,546	0.30
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	100,000	104,419	102,522	0.21
Westpac Banking Corp, 1.200%, 19/05/17	USD	100,000	100,251	100,330	0.20
Westpac Banking Corp, 4.875%, 19/11/19	USD	100,000	109,487	110,969	0.22
Total Australia			465,544	465,367	0.93
Bermuda					
Allied World Assurance Co Holdings Ltd, 7.500%, 01/08/16	USD	65,000	69,360	69,066	0.14
Weatherford International Ltd, 6.000%, 15/03/18	USD	50,000	54,625	53,493	0.11
Weatherford International Ltd, 7.000%, 15/03/38	USD	80,000	94,043	76,137	0.15
Total Bermuda			218,028	198,696	0.40
Brazil					
Embraer SA, 5.150%, 15/06/22	USD	50,000	51,469	51,375	0.10
Total Brazil			51,469	51,375	0.10
British Virgin Islands					
Huarong Finance II Co Ltd, 5.500%, 16/01/25	USD	200,000	207,831	208,864	0.42
Total British Virgin Islands			207,831	208,864	0.42
Canada					
Agrium Inc, 6.750%, 15/01/19	USD	100,000	114,327	116,479	0.23
Bank of Montreal, 2.375%, 25/01/19	USD	100,000	101,171	101,406	0.20
Bank of Nova Scotia, 2.800%, 21/07/21	USD	100,000	102,353	100,527	0.20
Burlington Resources Finance Co, 7.200%, 15/08/31	USD	100,000	132,580	129,199	0.26
Canadian National Railway Co, 6.250%, 01/08/34	USD	35,000	43,429	43,706	0.09
Canadian Natural Resources Ltd, 5.700%, 15/05/17	USD	80,000	86,488	86,276	0.17
Cenovus Energy Inc, 5.700%, 15/10/19	USD	50,000	56,006	55,705	0.11
Cenovus Energy Inc, 4.450%, 15/09/42	USD	100,000	94,479	86,880	0.17
Enbridge Inc, 3.500%, 10/06/24	USD	50,000	48,453	47,123	0.09
Encana Corp, 6.500%, 01/02/38	USD	100,000	116,897	106,102	0.21
Husky Energy Inc, 7.250%, 15/12/19	USD	75,000	88,001	87,713	0.17
Nexen Energy ULC, 5.875%, 10/03/35	USD	200,000	218,842	223,043	0.44
Petro-Canada, 5.950%, 15/05/35	USD	35,000	39,576	40,202	0.08
Potash Corp of Saskatchewan Inc, 5.875%, 01/12/36	USD	20,000	22,823	23,292	0.05
Royal Bank of Canada, 1.450%, 09/09/16	USD	250,000	252,071	252,002	0.50
Suncor Energy Inc, 6.850%, 01/06/39	USD	50,000	63,085	63,045	0.13
Teck Resources Ltd, 5.200%, 01/03/42	USD	150,000	138,466	109,524	0.22
Toronto-Dominion Bank, 2.375%, 19/10/16	USD	250,000	255,080	254,982	0.51
TransCanada PipeLines Ltd, 3.800%, 01/10/20	USD	150,000	156,865	158,214	0.32
TransCanada PipeLines Ltd, 5.850%, 15/03/36	USD	35,000	40,477	38,940	0.08
Total Canada			2,171,469	2,124,360	4.23
Cayman Islands					
ADC Finance Cayman Ltd, 2.750%, 16/09/19	USD	200,000	202,671	200,750	0.40
Kuwait Projects Co, 8.875%, 17/10/16	USD	100,000	107,029	108,625	0.22
QNB Finance Ltd, 3.375%, 22/02/17	USD	250,000	255,701	257,812	0.51
Saudi Electricity Global Sukuk Co, 2.665%, 03/04/17	USD	200,000	203,412	203,000	0.41
Seagate HDD Cayman, 4.750%, 01/06/23	USD	100,000	97,535	101,440	0.20

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Cayman Islands - (Continued)					
Vale Overseas Ltd, 5.625%, 15/09/19	USD	150,000	162,901	161,907	0.32
Total Cayman Islands			1,029,249	1,033,534	2.06
Colombia					
Ecopetrol SA, 5.875%, 18/09/23	USD	100,000	111,089	104,587	0.21
Total Colombia			111,089	104,587	0.21
France					
BNP Paribas SA, 1.375%, 17/03/17	USD	100,000	100,152	100,104	0.20
BNP Paribas SA, 2.700%, 20/08/18	USD	100,000	101,763	102,453	0.20
BNP Paribas SA, 3.250%, 03/03/23	USD	50,000	48,838	49,726	0.10
Orange SA, 4.125%, 14/09/21	USD	150,000	154,521	159,005	0.32
Total Capital International SA, 1.550%, 28/06/17	USD	50,000	50,434	50,519	0.10
Total Capital International SA, 2.700%, 25/01/23	USD	50,000	47,927	48,689	0.10
Total Capital SA, 4.450%, 24/06/20	USD	50,000	54,498	54,997	0.11
Total Capital SA, 4.125%, 28/01/21	USD	85,000	91,234	91,895	0.18
Total France			649,367	657,388	1.31
Germany					
Deutsche Bank AG, 1.875%, 13/02/18	USD	150,000	150,232	149,823	0.30
Deutsche Bank AG, 3.700%, 30/05/24	USD	50,000	49,330	49,285	0.10
Total Germany			199,562	199,108	0.40
Hong Kong					
Bank of East Asia Ltd, 6.125%, 16/07/20	USD	125,000	134,131	140,503	0.28
Total Hong Kong			134,131	140,503	0.28
Japan					
Nomura Holdings Inc, 2.750%, 19/03/19	USD	100,000	101,313	101,290	0.20
ORIX Corp, 3.750%, 09/03/17	USD	50,000	51,527	51,792	0.10
Sumitomo Mitsui Banking Corp, 3.200%, 18/07/22	USD	250,000	247,750	249,042	0.50
Total Japan			400,590	402,124	0.80
Luxembourg					
Actavis Funding SCS, 1.850%, 01/03/17	USD	100,000	100,685	100,454	0.20
Actavis Funding SCS, 3.800%, 15/03/25	USD	100,000	103,178	97,997	0.19
Actavis Funding SCS, 4.750%, 15/03/45	USD	100,000	106,636	95,661	0.19
Total Luxembourg			310,499	294,112	0.58
Mexico					
America Movil SAB de CV, 3.125%, 16/07/22	USD	200,000	191,019	197,430	0.39
Total Mexico			191,019	197,430	0.39
Netherlands					
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.375%, 19/01/17	USD	150,000	155,415	154,972	0.31
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.950%, 09/11/22	USD	100,000	98,971	100,053	0.20
Deutsche Telekom International Finance BV, 6.000%, 08/07/19	USD	100,000	115,809	114,696	0.23
Koninklijke Philips NV, 5.750%, 11/03/18	USD	65,000	71,843	71,473	0.14
LYB International Finance BV, 4.000%, 15/07/23	USD	100,000	101,428	102,272	0.20
Petrobras Global Finance BV, 6.125%, 06/10/16	USD	35,000	36,380	36,090	0.07
Petrobras Global Finance BV, 7.875%, 15/03/19	USD	250,000	276,312	265,727	0.53
Petrobras Global Finance BV, 4.375%, 20/05/23	USD	250,000	230,485	217,302	0.43

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Shell International Finance BV, 5.200%, 22/03/17	USD	50,000	53,581	53,585	0.11
Shell International Finance BV, 4.375%, 25/03/20	USD	50,000	54,496	54,688	0.11
Shell International Finance BV, 2.375%, 21/08/22	USD	50,000	47,716	48,440	0.09
Shell International Finance BV, 3.250%, 11/05/25	USD	75,000	76,126	74,366	0.15
Shell International Finance BV, 4.125%, 11/05/35	USD	75,000	76,283	73,723	0.15
Shell International Finance BV, 4.375%, 11/05/45	USD	75,000	77,010	74,042	0.15
Total Netherlands			1,471,855	1,441,429	2.87
Norway					
Statoil ASA, 5.250%, 15/04/19	USD	100,000	111,435	111,866	0.22
Statoil ASA, 2.450%, 17/01/23	USD	150,000	142,871	143,669	0.29
Total Norway			254,306	255,535	0.51
Spain					
Telefonica Emisiones SAU, 7.045%, 20/06/36	USD	125,000	147,555	152,368	0.30
Total Spain			147,555	152,368	0.30
Switzerland					
Credit Suisse, 5.300%, 13/08/19	USD	92,000	103,465	102,613	0.20
Credit Suisse, 5.400%, 14/01/20	USD	250,000	274,383	276,790	0.55
UBS AG, 1.375%, 14/08/17	USD	250,000	249,094	249,125	0.50
Total Switzerland			626,942	628,528	1.25
United Kingdom					
Abbey National Treasury Services PLC, 2.350%, 10/09/19	USD	65,000	64,780	65,115	0.13
Abbey National Treasury Services PLC, 4.000%, 13/03/24	USD	100,000	101,075	103,105	0.21
AstraZeneca PLC, 1.950%, 18/09/19	USD	150,000	148,936	149,365	0.30
Barclays Bank PLC, 5.000%, 22/09/16	USD	100,000	104,915	104,813	0.21
Barclays Bank PLC, 5.140%, 14/10/20	USD	100,000	106,755	108,832	0.22
BP Capital Markets PLC, 2.248%, 01/11/16	USD	250,000	254,557	253,985	0.51
British Telecommunications PLC, 5.950%, 15/01/18	USD	50,000	55,121	55,740	0.11
Enesco PLC, 4.700%, 15/03/21	USD	150,000	159,537	152,733	0.30
HSBC Holdings PLC, 6.500%, 02/05/36	USD	100,000	118,110	118,945	0.24
HSBC Holdings PLC, 6.100%, 14/01/42	USD	50,000	62,169	61,140	0.12
Invesco Finance PLC, 4.000%, 30/01/24	USD	100,000	104,666	102,921	0.20
Lloyds Bank PLC, 6.500%, 14/09/20	USD	150,000	168,533	172,660	0.34
Rio Tinto Finance USA PLC, 1.625%, 21/08/17	USD	100,000	100,457	100,171	0.20
Royal Bank of Scotland PLC, 5.625%, 24/08/20	USD	50,000	55,431	56,358	0.11
Royal Bank of Scotland PLC, 6.125%, 11/01/21	USD	50,000	56,951	57,509	0.11
Vodafone Group PLC, 4.375%, 16/03/21	USD	150,000	159,933	159,489	0.32
Vodafone Group PLC, 7.875%, 15/02/30	USD	35,000	45,543	43,838	0.09
WPP Finance 2010, 3.750%, 19/09/24	USD	100,000	98,183	100,143	0.20
Total United Kingdom			1,965,652	1,966,862	3.92
United States					
21st Century Fox America Inc, 6.900%, 01/03/19	USD	100,000	117,005	116,420	0.23
21st Century Fox America Inc, 6.400%, 15/12/35	USD	50,000	58,416	59,169	0.12
21st Century Fox America Inc, 6.650%, 15/11/37	USD	50,000	59,954	61,243	0.12
ABB Finance USA Inc, 2.875%, 08/05/22	USD	50,000	49,093	49,215	0.10
Abbott Laboratories, 5.300%, 27/05/40	USD	50,000	60,115	56,175	0.11
AbbVie Inc, 1.800%, 14/05/18	USD	75,000	75,192	74,788	0.15
AbbVie Inc, 2.900%, 06/11/22	USD	200,000	194,207	193,780	0.39
AbbVie Inc, 4.700%, 14/05/45	USD	100,000	102,020	99,320	0.20
ACE INA Holdings Inc, 5.700%, 15/02/17	USD	65,000	69,630	69,820	0.14
Actavis Inc, 1.875%, 01/10/17	USD	100,000	100,215	100,091	0.20
Aetna Inc, 4.500%, 15/05/42	USD	150,000	147,842	139,756	0.28
Aflac Inc, 3.625%, 15/11/24	USD	75,000	74,929	75,259	0.15
Air Lease Corp, 3.750%, 01/02/22	USD	100,000	99,335	99,500	0.20

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Alabama Power Co, 3.750%, 01/03/45	USD	25,000	25,261	22,580	0.04
Alcoa Inc, 5.900%, 01/02/27	USD	150,000	152,343	159,973	0.32
Alexandria Real Estate Equities Inc, 4.600%, 01/04/22	USD	26,000	26,534	27,656	0.06
Altria Group Inc, 2.625%, 14/01/20	USD	100,000	101,579	99,448	0.20
Altria Group Inc, 4.500%, 02/05/43	USD	100,000	92,222	93,484	0.19
Amazon.com Inc, 2.500%, 29/11/22	USD	50,000	47,142	47,290	0.09
American Express Co, 5.500%, 12/09/16	USD	65,000	68,477	68,557	0.14
American Express Co, 8.125%, 20/05/19	USD	50,000	60,602	60,493	0.12
American Express Credit Corp, 2.800%, 19/09/16	USD	150,000	153,421	153,258	0.31
American Express Credit Corp, 2.375%, 24/03/17	USD	50,000	51,114	51,028	0.10
American International Group Inc, 4.125%, 15/02/24	USD	150,000	153,507	155,103	0.31
American International Group Inc, 4.500%, 16/07/44	USD	50,000	49,722	47,643	0.09
American Tower Corp, 5.900%, 01/11/21	USD	50,000	55,266	56,325	0.11
American Tower Corp, 4.700%, 15/03/22	USD	100,000	102,954	103,773	0.21
American Water Capital Corp, 6.085%, 15/10/17	USD	65,000	70,762	71,543	0.14
Amgen Inc, 5.150%, 15/11/41	USD	100,000	104,385	102,885	0.20
Amgen Inc, 5.650%, 15/06/42	USD	100,000	111,096	109,367	0.22
Anadarko Petroleum Corp, 5.950%, 15/09/16	USD	150,000	158,595	158,344	0.32
Anheuser-Busch InBev Finance Inc., 4.625%, 01/02/44	USD	50,000	50,522	50,335	0.10
Anheuser-Busch InBev Worldwide Inc, 5.375%, 15/01/20	USD	100,000	111,996	112,981	0.22
Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/02/21	USD	30,000	32,471	32,564	0.06
Anheuser-Busch InBev Worldwide Inc, 2.500%, 15/07/22	USD	200,000	191,439	191,588	0.38
Anthem Inc, 3.300%, 15/01/23	USD	100,000	96,964	96,168	0.19
Anthem Inc, 5.850%, 15/01/36	USD	35,000	38,756	37,244	0.07
Apache Corp, 5.625%, 15/01/17	USD	35,000	37,451	37,157	0.07
Apache Corp, 3.250%, 15/04/22	USD	73,000	73,929	72,116	0.14
Apple Inc, 0.900%, 12/05/17	USD	150,000	150,340	149,964	0.30
Apple Inc, 2.400%, 03/05/23	USD	100,000	93,582	95,556	0.19
Apple Inc, 3.450%, 06/05/24	USD	150,000	152,400	152,622	0.30
Apple Inc, 3.450%, 09/02/45	USD	100,000	87,433	84,614	0.17
Archer-Daniels-Midland Co, 4.535%, 26/03/42	USD	100,000	99,988	100,807	0.20
Associates Corp of North America, 6.950%, 01/11/18	USD	193,000	219,985	222,454	0.44
AT&T Inc, 1.700%, 01/06/17	USD	150,000	151,080	150,387	0.30
AT&T Inc, 4.450%, 15/05/21	USD	150,000	159,549	159,924	0.32
AT&T Inc, 3.000%, 15/02/22	USD	250,000	242,722	244,527	0.49
AT&T Inc, 4.500%, 15/05/35	USD	90,000	89,742	82,533	0.16
AT&T Inc, 4.300%, 15/12/42	USD	150,000	130,197	129,738	0.26
Baker Hughes Inc, 5.125%, 15/09/40	USD	50,000	54,683	53,174	0.11
Bank of America Corp, 6.400%, 28/08/17	USD	175,000	192,226	191,971	0.38
Bank of America Corp, 6.000%, 01/09/17	USD	145,000	158,248	157,821	0.31
Bank of America Corp, 5.750%, 01/12/17	USD	200,000	218,397	218,106	0.43
Bank of America Corp, 5.000%, 13/05/21	USD	100,000	108,945	109,587	0.22
Bank of America Corp, 5.700%, 24/01/22	USD	100,000	112,674	113,111	0.23
Bank of America Corp, 4.200%, 26/08/24	USD	40,000	39,973	39,665	0.08
Bank of America Corp, 4.000%, 22/01/25	USD	200,000	203,386	194,096	0.39
Bank of America NA, 1.650%, 26/03/18	USD	250,000	250,239	248,992	0.50
Bank of America NA, 6.000%, 15/10/36	USD	150,000	176,809	178,704	0.36
Bank of New York Mellon Corp, 2.300%, 28/07/16	USD	150,000	152,336	152,649	0.30
Bank of New York Mellon Corp, 3.000%, 24/02/25	USD	100,000	97,933	97,366	0.19
Bank One Corp, 7.625%, 15/10/26	USD	35,000	43,919	44,557	0.09
Barrick North America Finance LLC, 4.400%, 30/05/21	USD	150,000	151,305	152,931	0.30
Baxter International Inc, 5.900%, 01/09/16	USD	35,000	37,118	37,059	0.07
Baxter International Inc, 5.375%, 01/06/18	USD	50,000	54,978	55,135	0.11
BB&T Corp, 2.150%, 22/03/17	USD	150,000	152,448	152,394	0.30
BB&T Corp, 5.250%, 01/11/19	USD	35,000	38,555	38,817	0.08
Bear Stearns Cos LLC, 6.400%, 02/10/17	USD	135,000	148,989	149,032	0.30
Bear Stearns Cos LLC, 7.250%, 01/02/18	USD	150,000	169,948	170,151	0.34
Becton Dickinson and Co, 1.800%, 15/12/17	USD	125,000	126,075	125,260	0.25
Berkshire Hathaway Inc, 3.400%, 31/01/22	USD	100,000	102,051	104,127	0.21
Berkshire Hathaway Inc, 4.500%, 11/02/43	USD	100,000	118,394	100,114	0.20
BlackRock Inc, 6.250%, 15/09/17	USD	50,000	55,232	55,389	0.11
Boston Properties LP, 3.850%, 01/02/23	USD	100,000	100,145	102,641	0.20
Boston Scientific Corp, 3.850%, 15/05/25	USD	50,000	49,100	48,710	0.10
Bristol-Myers Squibb Co, 3.250%, 01/11/23	USD	50,000	50,491	51,246	0.10
Buckeye Partners LP, 4.875%, 01/02/21	USD	100,000	103,702	104,415	0.21
Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	USD	50,000	59,313	61,213	0.12
Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	USD	100,000	95,776	96,156	0.19
Capital One Bank USA NA, 3.375%, 15/02/23	USD	250,000	244,018	242,677	0.48

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Caterpillar Financial Services Corp, 5.450%, 15/04/18	USD	65,000	71,364	71,953	0.14
Caterpillar Inc, 7.900%, 15/12/18	USD	100,000	119,804	120,396	0.24
Caterpillar Inc, 3.900%, 27/05/21	USD	50,000	52,491	53,270	0.11
CBS Corp, 7.875%, 30/07/30	USD	100,000	127,207	130,306	0.26
CC Holdings GS V LLC, 2.381%, 15/12/17	USD	50,000	49,900	50,547	0.10
Celgene Corp, 3.250%, 15/08/22	USD	100,000	98,123	99,487	0.20
CF Industries Inc, 6.875%, 01/05/18	USD	140,000	156,004	157,808	0.31
Chevron Corp, 1.365%, 02/03/18	USD	100,000	100,000	99,853	0.20
Chevron Corp, 4.950%, 03/03/19	USD	50,000	55,442	55,284	0.11
Chevron Corp, 2.355%, 05/12/22	USD	100,000	94,949	95,531	0.19
Cisco Systems Inc, 1.100%, 03/03/17	USD	150,000	150,873	150,390	0.30
Cisco Systems Inc, 5.500%, 15/01/40	USD	50,000	56,139	56,877	0.11
Citigroup Inc, 4.450%, 10/01/17	USD	100,000	104,586	104,512	0.21
Citigroup Inc, 6.125%, 21/11/17	USD	150,000	164,979	164,883	0.33
Citigroup Inc, 4.500%, 14/01/22	USD	100,000	105,455	107,181	0.21
Citigroup Inc, 3.500%, 15/05/23	USD	50,000	47,677	48,551	0.10
Citigroup Inc, 6.000%, 31/10/33	USD	95,000	102,673	105,429	0.21
Citigroup Inc, 5.875%, 30/01/42	USD	125,000	143,438	144,176	0.29
Citigroup Inc, 5.300%, 06/05/44	USD	50,000	55,550	51,022	0.10
Coca-Cola Co, 3.300%, 01/09/21	USD	125,000	128,269	129,919	0.26
Coca-Cola Co, 2.500%, 01/04/23	USD	50,000	47,347	48,076	0.10
Comcast Corp, 2.850%, 15/01/23	USD	150,000	145,451	146,004	0.29
Comcast Corp, 3.375%, 15/02/25	USD	63,000	62,949	62,151	0.12
Comcast Corp, 6.450%, 15/03/37	USD	165,000	201,131	204,206	0.41
Comcast Corp, 4.650%, 15/07/42	USD	100,000	99,763	101,819	0.20
Comerica Bank, 5.750%, 21/11/16	USD	68,000	72,486	72,567	0.14
Computer Sciences Corp, 6.500%, 15/03/18	USD	50,000	55,676	55,272	0.11
ConocoPhillips, 5.750%, 01/02/19	USD	50,000	56,590	56,632	0.11
ConocoPhillips Co, 2.200%, 15/05/20	USD	20,000	19,982	19,867	0.04
Consolidated Edison Co of New York Inc, 4.625%, 01/12/54	USD	100,000	118,772	97,387	0.19
Continental Airlines 2012-1 Class A Pass Through Trust, 4.150%, 11/04/24	USD	135,234	138,826	138,277	0.28
Continental Resources Inc, 4.500%, 15/04/23	USD	100,000	103,416	96,918	0.19
Costco Wholesale Corp, 5.500%, 15/03/17	USD	135,000	145,291	145,759	0.29
CRH America Inc, 8.125%, 15/07/18	USD	65,000	75,504	76,436	0.15
CSX Corp, 4.750%, 30/05/42	USD	50,000	49,735	50,207	0.10
CVS Health Corp, 4.000%, 05/12/23	USD	150,000	153,509	155,199	0.31
Danaher Corp, 5.625%, 15/01/18	USD	100,000	110,140	110,775	0.22
Darden Restaurants Inc, 6.450%, 15/10/17	USD	10,000	10,850	11,112	0.02
Delphi Corp, 4.150%, 15/03/24	USD	100,000	100,528	103,387	0.21
Delta Air Lines 2007-1 Class A Pass Through Trust, 6.821%, 10/08/22	USD	36,307	41,574	41,663	0.08
Devon Energy Corp, 6.300%, 15/01/19	USD	100,000	113,494	113,110	0.23
Devon Energy Corp, 4.750%, 15/05/42	USD	100,000	98,744	95,715	0.19
Diageo Investment Corp, 2.875%, 11/05/22	USD	150,000	147,010	146,914	0.29
Diamond Offshore Drilling Inc, 5.700%, 15/10/39	USD	50,000	54,647	43,327	0.09
DIRECTV Holdings LLC, 4.600%, 15/02/21	USD	150,000	156,897	159,970	0.32
Discover Financial Services, 3.950%, 06/11/24	USD	100,000	102,768	96,867	0.19
Dominion Resources Inc, 4.700%, 01/12/44	USD	100,000	99,639	97,603	0.19
Dow Chemical Co, 7.375%, 01/11/29	USD	135,000	171,478	175,146	0.35
Duke Energy Corp, 5.050%, 15/09/19	USD	100,000	110,102	110,946	0.22
Duke Energy Florida Inc, 5.650%, 15/06/18	USD	150,000	166,483	167,664	0.33
Eastman Chemical Co, 4.650%, 15/10/44	USD	100,000	104,033	94,311	0.19
eBay Inc, 2.600%, 15/07/22	USD	150,000	142,986	139,048	0.28
El du Pont de Nemours & Co, 4.250%, 01/04/21	USD	50,000	53,200	54,450	0.11
Eli Lilly & Co, 1.250%, 01/03/18	USD	55,000	54,957	54,883	0.11
Embarq Corp, 7.995%, 01/06/36	USD	85,000	89,195	93,925	0.19
EMC Corp, 1.875%, 01/06/18	USD	150,000	150,403	150,399	0.30
Enbridge Energy Partners LP, 4.200%, 15/09/21	USD	50,000	51,462	51,443	0.10
Energizer Holdings Inc, 4.700%, 19/05/21	USD	50,000	51,833	50,750	0.10
Energy Transfer Partners LP, 6.700%, 01/07/18	USD	35,000	39,196	39,065	0.08
Energy Transfer Partners LP, 4.650%, 01/06/21	USD	100,000	104,535	103,420	0.21
Energy Transfer Partners LP, 7.500%, 01/07/38	USD	20,000	24,489	22,701	0.05
Enterprise Products Operating LLC, 6.125%, 15/10/39	USD	125,000	144,407	137,305	0.27
Enterprise Products Operating LLC, 5.700%, 15/02/42	USD	100,000	109,435	105,740	0.21
EOG Resources Inc, 2.450%, 01/04/20	USD	100,000	100,511	100,782	0.20
EQT Corp, 6.500%, 01/04/18	USD	35,000	38,449	38,620	0.08
Exelon Corp, 5.625%, 15/06/35	USD	50,000	52,570	54,565	0.11
Exelon Generation Co LLC, 5.600%, 15/06/42	USD	50,000	50,774	50,892	0.10
Express Scripts Holding Co, 2.650%, 15/02/17	USD	100,000	102,350	101,882	0.20

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Express Scripts Holding Co, 3.500%, 15/06/24	USD	100,000	99,010	97,583	0.19
Exxon Mobil Corp, 2.397%, 06/03/22	USD	150,000	151,472	144,636	0.29
Fifth Third Bancorp, 3.500%, 15/03/22	USD	100,000	100,834	101,607	0.20
FirstEnergy Corp, 4.250%, 15/03/23	USD	100,000	98,385	100,708	0.20
Fiserv Inc, 2.700%, 01/06/20	USD	50,000	49,949	49,965	0.10
Florida Power & Light Co, 3.250%, 01/06/24	USD	100,000	101,592	101,074	0.20
Ford Motor Credit Co LLC, 4.250%, 03/02/17	USD	250,000	260,593	260,035	0.52
Ford Motor Credit Co LLC, 3.000%, 12/06/17	USD	250,000	256,504	255,900	0.51
Freeport-McMoRan Inc, 3.100%, 15/03/20	USD	100,000	98,987	98,381	0.20
Freeport-McMoran Oil & Gas LLC, 6.875%, 15/02/23	USD	130,000	142,726	137,021	0.27
Gap Inc, 5.950%, 12/04/21	USD	50,000	55,115	56,319	0.11
General Electric Capital Corp, 2.900%, 09/01/17	USD	200,000	205,633	205,912	0.41
General Electric Capital Corp, 5.625%, 01/05/18	USD	100,000	110,595	111,052	0.22
General Electric Capital Corp, 4.650%, 17/10/21	USD	150,000	162,891	164,776	0.33
General Electric Capital Corp, 6.150%, 07/08/37	USD	150,000	181,350	185,815	0.37
General Electric Capital Corp, 5.875%, 14/01/38	USD	100,000	117,550	119,945	0.24
General Electric Co, 2.700%, 09/10/22	USD	100,000	97,043	97,404	0.19
General Electric Co, 4.500%, 11/03/44	USD	150,000	156,967	151,870	0.30
General Mills Inc, 5.700%, 15/02/17	USD	50,000	53,673	53,759	0.11
General Motors Co, 5.200%, 01/04/45	USD	100,000	109,564	98,026	0.20
General Motors Financial Co Inc, 3.000%, 25/09/17	USD	100,000	101,589	102,124	0.20
Gilead Sciences Inc, 4.500%, 01/04/21	USD	50,000	54,116	54,750	0.11
Gilead Sciences Inc, 4.400%, 01/12/21	USD	100,000	107,387	109,247	0.22
GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	USD	50,000	48,320	48,973	0.10
GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	USD	25,000	28,303	28,535	0.06
GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	USD	95,000	119,887	120,235	0.24
Goldman Sachs Group Inc, 6.250%, 01/09/17	USD	240,000	262,529	263,246	0.52
Goldman Sachs Group Inc, 7.500%, 15/02/19	USD	200,000	232,871	234,252	0.47
Goldman Sachs Group Inc, 2.550%, 23/10/19	USD	100,000	99,823	99,816	0.20
Goldman Sachs Group Inc, 5.250%, 27/07/21	USD	175,000	191,001	194,404	0.39
Goldman Sachs Group Inc, 5.750%, 24/01/22	USD	150,000	167,496	170,293	0.34
Goldman Sachs Group Inc, 3.625%, 22/01/23	USD	250,000	247,097	249,897	0.50
Google Inc, 3.375%, 25/02/24	USD	50,000	51,498	51,108	0.10
Halliburton Co, 4.750%, 01/08/43	USD	100,000	103,620	101,045	0.20
HCA Inc, 5.250%, 15/04/25	USD	175,000	188,174	181,562	0.36
HCP Inc, 6.000%, 30/01/17	USD	20,000	21,414	21,500	0.04
HCP Inc, 3.875%, 15/08/24	USD	100,000	99,662	97,398	0.19
Hess Corp, 7.875%, 01/10/29	USD	70,000	91,128	88,423	0.18
Hewlett-Packard Co, 5.400%, 01/03/17	USD	65,000	69,303	69,270	0.14
Hewlett-Packard Co, 3.750%, 01/12/20	USD	100,000	101,880	102,941	0.20
Hewlett-Packard Co, 6.000%, 15/09/41	USD	50,000	53,243	49,329	0.10
Historic TW Inc, 6.625%, 15/05/29	USD	175,000	206,055	210,817	0.42
Home Depot Inc, 2.250%, 10/09/18	USD	75,000	76,197	76,840	0.15
Home Depot Inc, 3.750%, 15/02/24	USD	100,000	102,491	104,106	0.21
Home Depot Inc, 5.875%, 16/12/36	USD	50,000	59,654	60,076	0.12
Honeywell International Inc, 5.300%, 01/03/18	USD	65,000	71,384	72,069	0.14
Howard Hughes Medical Institute, 3.500%, 01/09/23	USD	100,000	101,979	103,222	0.21
HSBC Bank USA NA, 7.000%, 15/01/39	USD	100,000	127,485	129,101	0.26
HSBC Finance Corp, 6.676%, 15/01/21	USD	191,000	218,122	222,097	0.44
Icahn Enterprises LP, 6.000%, 01/08/20	USD	100,000	103,567	103,125	0.21
Illinois Tool Works Inc, 4.875%, 15/09/41	USD	100,000	104,280	106,490	0.21
Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	USD	100,000	109,911	111,186	0.22
Intel Corp, 4.000%, 15/12/32	USD	150,000	145,942	141,124	0.28
International Business Machines Corp, 7.625%, 15/10/18	USD	100,000	117,836	118,882	0.24
International Business Machines Corp, 1.625%, 15/05/20	USD	100,000	96,291	97,310	0.19
International Business Machines Corp, 1.875%, 01/08/22	USD	100,000	91,664	92,798	0.18
International Paper Co, 3.650%, 15/06/24	USD	100,000	102,280	99,086	0.20
Intuit Inc, 5.750%, 15/03/17	USD	35,000	37,587	37,485	0.07
Jefferies Group LLC, 5.125%, 20/01/23	USD	100,000	105,737	104,739	0.21
John Deere Capital Corp, 3.900%, 12/07/21	USD	100,000	105,247	107,360	0.21
John Deere Capital Corp, 3.150%, 15/10/21	USD	100,000	101,079	102,731	0.20
Johnson & Johnson, 4.500%, 01/09/40	USD	100,000	103,513	105,873	0.21
JPMorgan Chase & Co, 3.150%, 05/07/16	USD	100,000	102,340	102,068	0.20
JPMorgan Chase & Co, 6.125%, 27/06/17	USD	65,000	70,709	70,378	0.14
JPMorgan Chase & Co, 2.000%, 15/08/17	USD	100,000	101,104	100,825	0.20
JPMorgan Chase & Co, 6.000%, 15/01/18	USD	100,000	110,258	110,385	0.22
JPMorgan Chase & Co, 4.250%, 15/10/20	USD	150,000	158,875	160,509	0.32
JPMorgan Chase & Co, 4.500%, 24/01/22	USD	50,000	53,124	53,726	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
JPMorgan Chase & Co, 3.875%, 10/09/24	USD	100,000	99,517	98,128	0.20
JPMorgan Chase & Co, 6.400%, 15/05/38	USD	100,000	123,619	124,274	0.25
JPMorgan Chase & Co, 5.400%, 06/01/42	USD	100,000	109,725	112,142	0.22
Kinder Morgan Energy Partners LP, 3.950%, 01/09/22	USD	100,000	100,018	98,031	0.20
Kinder Morgan Inc, 5.550%, 01/06/45	USD	125,000	134,919	115,229	0.23
Kinder Morgan Inc, 5.050%, 15/02/46	USD	45,000	44,904	38,912	0.08
Kinder Morgan Inc, 4.300%, 01/06/25	USD	50,000	50,419	48,462	0.10
Kraft Foods Group Inc, 3.500%, 06/06/22	USD	200,000	200,990	199,740	0.40
Kroger Co, 6.150%, 15/01/20	USD	50,000	57,115	57,429	0.11
Kroger Co, 2.950%, 01/11/21	USD	60,000	59,983	59,501	0.12
L-3 Communications Corp, 4.950%, 15/02/21	USD	100,000	105,963	106,631	0.21
Laboratory Corp of America Holdings, 4.700%, 01/02/45	USD	75,000	69,218	67,770	0.13
Lockheed Martin Corp, 4.850%, 15/09/41	USD	100,000	103,153	104,992	0.21
Lowe's Cos Inc, 6.650%, 15/09/37	USD	75,000	93,510	95,476	0.19
Macy's Retail Holdings Inc, 4.500%, 15/12/34	USD	50,000	49,486	48,101	0.10
McDonald's Corp, 5.800%, 15/10/17	USD	150,000	165,427	164,712	0.33
McKesson Corp, 5.700%, 01/03/17	USD	50,000	53,485	53,904	0.11
Medtronic Inc, 1.375%, 01/04/18	USD	100,000	100,118	99,741	0.20
Medtronic Inc, 2.750%, 01/04/23	USD	150,000	152,420	145,585	0.29
Medtronic Inc, 5.550%, 15/03/40	USD	150,000	168,859	169,356	0.34
Merck & Co Inc, 3.875%, 15/01/21	USD	100,000	105,660	106,940	0.21
Merck & Co Inc, 3.600%, 15/09/42	USD	100,000	88,153	88,943	0.18
MetLife Inc, 7.717%, 15/02/19	USD	100,000	118,797	119,639	0.24
MetLife Inc, 3.048%, 15/12/22	USD	100,000	97,972	98,746	0.20
Microsoft Corp, 4.000%, 08/02/21	USD	150,000	161,061	163,213	0.32
Microsoft Corp, 2.700%, 12/02/25	USD	100,000	100,395	95,959	0.19
Microsoft Corp, 4.000%, 12/02/55	USD	100,000	99,782	89,900	0.18
Mondelez International Inc, 4.000%, 01/02/24	USD	100,000	103,463	103,370	0.21
Monsanto Co, 4.400%, 15/07/44	USD	100,000	99,994	89,556	0.18
Moody's Corp, 4.500%, 01/09/22	USD	100,000	103,095	106,608	0.21
Morgan Stanley, 5.450%, 09/01/17	USD	100,000	106,087	106,132	0.21
Morgan Stanley, 6.250%, 28/08/17	USD	50,000	54,765	54,780	0.11
Morgan Stanley, 5.950%, 28/12/17	USD	100,000	109,669	110,045	0.22
Morgan Stanley, 2.125%, 25/04/18	USD	100,000	100,231	100,501	0.20
Morgan Stanley, 7.300%, 13/05/19	USD	100,000	116,636	117,090	0.23
Morgan Stanley, 4.875%, 01/11/22	USD	250,000	261,428	264,085	0.53
Morgan Stanley, 3.950%, 23/04/27	USD	50,000	49,691	47,144	0.09
Morgan Stanley, 6.375%, 24/07/42	USD	100,000	122,013	121,591	0.24
Motorola Solutions Inc, 3.750%, 15/05/22	USD	50,000	49,482	49,074	0.10
Newfield Exploration Co, 5.625%, 01/07/24	USD	100,000	103,484	100,750	0.20
Newmont Mining Corp, 5.125%, 01/10/19	USD	100,000	104,685	108,691	0.22
NiSource Finance Corp, 4.800%, 15/02/44	USD	50,000	53,852	50,919	0.10
Noble Energy Inc, 6.000%, 01/03/41	USD	100,000	114,070	105,791	0.21
Norfolk Southern Corp, 7.700%, 15/05/17	USD	100,000	111,491	111,274	0.22
Norfolk Southern Corp, 6.000%, 23/05/11	USD	50,000	57,148	55,392	0.11
Northern States Power Co, 5.250%, 01/03/18	USD	65,000	71,064	70,798	0.14
Northern Trust Corp, 3.375%, 23/08/21	USD	75,000	76,928	78,826	0.16
Northrop Grumman Corp, 3.500%, 15/03/21	USD	50,000	50,743	51,527	0.10
Novartis Capital Corp, 3.700%, 21/09/42	USD	100,000	91,290	92,350	0.18
Nucor Corp, 5.750%, 01/12/17	USD	50,000	54,789	54,888	0.11
O'Reilly Automotive Inc, 4.875%, 14/01/21	USD	70,000	74,500	76,744	0.15
Omnicom Group Inc, 4.450%, 15/08/20	USD	100,000	106,525	107,108	0.21
Oncor Electric Delivery Co LLC, 7.000%, 01/05/32	USD	50,000	62,358	65,254	0.13
ONEOK Partners LP, 6.850%, 15/10/37	USD	100,000	118,768	105,139	0.21
Oracle Corp, 2.500%, 15/10/22	USD	200,000	189,947	192,712	0.38
Oracle Corp, 2.950%, 15/05/25	USD	50,000	49,775	47,960	0.10
Oracle Corp, 3.900%, 15/05/35	USD	35,000	34,766	32,509	0.06
Oracle Corp, 5.375%, 15/07/40	USD	100,000	112,026	109,677	0.22
Oracle Corp, 4.375%, 15/05/55	USD	50,000	49,775	46,467	0.09
Pacific Gas & Electric Co, 6.050%, 01/03/34	USD	150,000	177,070	181,011	0.36
PacifiCorp, 5.750%, 01/04/37	USD	150,000	178,279	178,330	0.35
PepsiCo Inc, 1.850%, 30/04/20	USD	75,000	74,786	73,785	0.15
PepsiCo Inc, 5.000%, 01/06/18	USD	100,000	109,420	109,806	0.22
PepsiCo Inc, 2.750%, 30/04/25	USD	50,000	48,918	47,621	0.09
PepsiCo Inc, 4.250%, 22/10/44	USD	50,000	50,664	48,429	0.10
PerkinElmer Inc, 5.000%, 15/11/21	USD	100,000	104,723	108,948	0.22
Pfizer Inc, 0.900%, 15/01/17	USD	250,000	250,168	250,600	0.50
Philip Morris International Inc, 1.625%, 20/03/17	USD	150,000	151,444	151,563	0.30

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Philip Morris International Inc, 3.875%, 21/08/42	USD	150,000	132,081	133,179	0.27
Phillips 66, 2.950%, 01/05/17	USD	150,000	154,509	154,218	0.31
Plains All American Pipeline LP, 6.500%, 01/05/18	USD	100,000	112,229	113,200	0.23
PNC Bank NA, 4.875%, 21/09/17	USD	100,000	106,984	106,849	0.21
PNC Funding Corp, 3.300%, 08/03/22	USD	150,000	150,553	152,787	0.30
Potomac Electric Power Co, 6.500%, 15/11/37	USD	20,000	25,913	25,729	0.05
Praxair Inc, 2.200%, 15/08/22	USD	50,000	46,967	47,727	0.09
Precision Castparts Corp, 3.900%, 15/01/43	USD	100,000	92,451	92,024	0.18
Principal Financial Group Inc, 6.050%, 15/10/36	USD	50,000	58,968	57,743	0.11
Procter & Gamble Co, 4.700%, 15/02/19	USD	100,000	110,068	110,372	0.22
Procter & Gamble Co, 5.500%, 01/02/34	USD	100,000	115,845	118,624	0.24
Progress Energy Inc, 7.750%, 01/03/31	USD	25,000	33,313	33,748	0.07
Prudential Financial Inc, 7.375%, 15/06/19	USD	55,000	65,170	65,147	0.13
Prudential Financial Inc, 6.200%, 15/11/40	USD	50,000	59,417	58,629	0.12
QUALCOMM Inc, 3.450%, 20/05/25	USD	100,000	99,644	97,368	0.19
QUALCOMM Inc, 4.800%, 20/05/45	USD	50,000	50,148	47,913	0.10
QVC Inc, 4.375%, 15/03/23	USD	100,000	97,994	98,287	0.20
Raytheon Co, 4.875%, 15/10/40	USD	50,000	52,475	53,027	0.11
Realty Income Corp, 4.650%, 01/08/23	USD	50,000	52,251	52,610	0.10
Republic Services Inc, 5.500%, 15/09/19	USD	113,000	125,591	126,289	0.25
Reynolds American Inc, 6.750%, 15/06/17	USD	50,000	54,945	54,667	0.11
Reynolds American Inc, 4.750%, 01/11/42	USD	50,000	47,665	45,101	0.09
Sempra Energy, 6.000%, 15/10/39	USD	50,000	59,077	59,412	0.12
Simon Property Group LP, 3.375%, 15/03/22	USD	150,000	151,568	152,194	0.30
Simon Property Group LP, 6.750%, 01/02/40	USD	50,000	64,176	63,789	0.13
Southern California Edison Co, 6.000%, 15/01/34	USD	20,000	24,193	24,364	0.05
Southern California Edison Co, 6.050%, 15/03/39	USD	100,000	124,311	122,806	0.24
Southern Copper Corp, 5.250%, 08/11/42	USD	150,000	130,073	130,753	0.26
Southern Natural Gas Co LLC, 5.900%, 01/04/17	USD	65,000	69,881	69,304	0.14
Spectra Energy Capital LLC, 6.200%, 15/04/18	USD	50,000	54,998	54,728	0.11
Spectra Energy Partners LP, 4.750%, 15/03/24	USD	50,000	54,395	53,258	0.11
Starbucks Corp, 6.250%, 15/08/17	USD	35,000	38,565	38,938	0.08
Stryker Corp, 1.300%, 01/04/18	USD	100,000	99,153	99,299	0.20
SunTrust Banks Inc, 3.500%, 20/01/17	USD	150,000	154,878	154,681	0.31
Synchrony Financial, 2.700%, 03/02/20	USD	50,000	49,904	49,329	0.10
Sysco Corp, 3.000%, 02/10/21	USD	40,000	39,922	40,512	0.08
Sysco Corp, 4.350%, 02/10/34	USD	20,000	19,969	19,787	0.04
Target Corp, 2.900%, 15/01/22	USD	150,000	147,437	151,507	0.30
Target Corp, 4.000%, 01/07/42	USD	50,000	45,596	47,599	0.09
Teva Pharmaceutical Finance IV LLC, 2.250%, 18/03/20	USD	150,000	145,417	147,385	0.29
Thermo Fisher Scientific Inc, 3.600%, 15/08/21	USD	150,000	153,354	152,682	0.30
Time Warner Cable Inc, 4.000%, 01/09/21	USD	100,000	102,931	102,386	0.20
Time Warner Cable Inc, 5.875%, 15/11/40	USD	100,000	107,242	96,203	0.19
Time Warner Cos Inc, 6.950%, 15/01/28	USD	100,000	120,173	123,382	0.25
Time Warner Entertainment Co LP, 8.375%, 15/03/23	USD	135,000	170,882	167,636	0.33
Tosco Corp, 8.125%, 15/02/30	USD	65,000	91,420	90,810	0.18
Toyota Motor Credit Corp, 2.750%, 17/05/21	USD	200,000	198,046	202,990	0.40
Toyota Motor Credit Corp, 3.400%, 15/09/21	USD	50,000	51,366	52,645	0.10
Toyota Motor Credit Corp, 3.300%, 12/01/22	USD	50,000	50,817	51,965	0.10
Travelers Cos Inc, 5.350%, 01/11/40	USD	50,000	56,588	56,938	0.11
Travelers Property Casualty Corp, 6.375%, 15/03/33	USD	50,000	61,170	62,249	0.12
Tyson Foods Inc, 4.500%, 15/06/22	USD	100,000	103,493	106,121	0.21
Unilever Capital Corp, 4.800%, 15/02/19	USD	50,000	54,872	55,083	0.11
Unilever Capital Corp, 5.900%, 15/11/32	USD	35,000	44,052	44,014	0.09
United Parcel Service Inc, 3.125%, 15/01/21	USD	100,000	102,101	104,242	0.21
United Technologies Corp, 4.500%, 15/04/20	USD	100,000	108,657	110,139	0.22
United Technologies Corp, 4.500%, 01/06/42	USD	50,000	51,109	50,369	0.10
United Technologies Corp, 4.150%, 15/05/45	USD	100,000	99,863	95,660	0.19
UnitedHealth Group Inc, 3.375%, 15/11/21	USD	100,000	101,621	102,715	0.20
UnitedHealth Group Inc, 6.625%, 15/11/37	USD	50,000	62,855	64,030	0.13
US Bancorp, 4.125%, 24/05/21	USD	100,000	106,995	108,432	0.22
US Bancorp, 3.000%, 15/03/22	USD	50,000	49,713	50,420	0.10
US Bancorp, 3.700%, 30/01/24	USD	100,000	103,279	103,489	0.21
Valero Energy Corp, 7.500%, 15/04/32	USD	65,000	81,247	79,823	0.16
Ventas Realty LP, 4.000%, 30/04/19	USD	50,000	52,628	52,884	0.11
Verizon Communications Inc, 2.500%, 15/09/16	USD	171,000	174,105	173,755	0.35
Verizon Communications Inc, 1.350%, 09/06/17	USD	100,000	100,136	99,727	0.20
Verizon Communications Inc, 3.500%, 01/11/21	USD	150,000	151,186	152,428	0.30

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA US CORPORATE BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Verizon Communications Inc, 2.450%, 01/11/22	USD	200,000	184,690	187,988	0.37
Verizon Communications Inc, 5.150%, 15/09/23	USD	100,000	108,236	109,504	0.22
Verizon Communications Inc, 4.400%, 01/11/34	USD	100,000	101,830	93,170	0.19
Verizon Communications Inc, 4.272%, 15/01/36	USD	57,000	53,573	51,761	0.10
Verizon Communications Inc, 6.550%, 15/09/43	USD	100,000	121,039	116,832	0.23
Verizon Communications Inc, 4.862%, 21/08/46	USD	100,000	94,979	93,458	0.19
Verizon Communications Inc, 4.522%, 15/09/48	USD	102,000	92,015	89,619	0.18
Verizon Communications Inc, 4.672%, 15/03/55	USD	117,000	105,543	101,545	0.20
Viacom Inc, 4.375%, 15/03/43	USD	112,000	99,506	91,276	0.18
Voya Financial Inc, 5.500%, 15/07/22	USD	50,000	54,904	56,024	0.11
Wachovia Corp, 5.750%, 15/06/17	USD	250,000	271,932	271,680	0.54
Wal-Mart Stores Inc, 5.800%, 15/02/18	USD	100,000	111,025	111,847	0.22
Wal-Mart Stores Inc, 4.250%, 15/04/21	USD	100,000	107,805	109,406	0.22
Wal-Mart Stores Inc, 6.200%, 15/04/38	USD	100,000	123,884	123,863	0.25
Wal-Mart Stores Inc, 4.875%, 08/07/40	USD	100,000	106,903	107,122	0.21
Walgreen Co, 4.400%, 15/09/42	USD	100,000	94,591	89,182	0.18
Walt Disney Co, 1.100%, 01/12/17	USD	100,000	100,202	100,064	0.20
Waste Management Inc, 2.900%, 15/09/22	USD	50,000	48,092	48,785	0.10
Wells Fargo & Co, 1.250%, 20/07/16	USD	200,000	201,046	200,832	0.40
Wells Fargo & Co, 5.125%, 15/09/16	USD	65,000	68,226	68,201	0.14
Wells Fargo & Co, 3.450%, 13/02/23	USD	150,000	147,421	149,787	0.30
Wells Fargo & Co, 5.375%, 02/11/43	USD	150,000	161,740	160,782	0.32
Weyerhaeuser Co, 7.375%, 15/03/32	USD	70,000	88,930	87,916	0.17
Williams Partners LP, 4.500%, 15/11/23	USD	150,000	153,302	152,284	0.30
Williams Partners LP, 5.100%, 15/09/45	USD	50,000	47,819	43,925	0.09
Wyeth LLC, 5.450%, 01/04/17	USD	115,000	123,726	124,176	0.25
Wyndham Worldwide Corp, 6.000%, 01/12/16	USD	1,000	1,057	1,056	0.00
Xerox Corp, 4.500%, 15/05/21	USD	50,000	52,265	53,193	0.11
Yum! Brands Inc, 6.250%, 15/03/18	USD	8,000	8,825	8,856	0.02
Zimmer Biomet Holdings Inc, 2.000%, 01/04/18	USD	50,000	50,452	50,078	0.10
Zimmer Biomet Holdings Inc, 4.450%, 15/08/45	USD	50,000	48,531	45,796	0.09
Zoetis Inc, 1.875%, 01/02/18	USD	50,000	50,094	49,829	0.10
Total United States			39,226,318	39,055,145	77.76
Total Corporate Bonds			49,832,475	49,577,315	98.72
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			49,832,475	49,577,315	98.72
TOTAL INVESTMENTS			49,832,475	49,577,315	98.72
Other Net Assets/(Liabilities)				645,001	1.28
TOTAL NET ASSETS				50,222,316	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.32%					
Austria					
Austria Government Bond, 2.400%, 23/05/34	EUR	665,000	687,769	750,610	0.52
Austria Government Bond, 4.150%, 15/03/37	EUR	1,930,000	2,447,830	2,799,237	1.96
Austria Government Bond, 3.150%, 20/06/44	EUR	895,000	1,062,025	1,166,981	0.82
Austria Government Bond, 3.800%, 26/01/62	EUR	595,000	754,281	944,225	0.66
Total Austria			4,951,905	5,661,053	3.96
Belgium					
Belgium Government Bond, 1.000%, 22/06/31	EUR	570,000	577,784	509,157	0.36
Belgium Government Bond, 4.000%, 28/03/32	EUR	1,260,000	1,461,885	1,671,095	1.17
Belgium Government Bond, 3.000%, 22/06/34	EUR	965,000	1,029,256	1,143,960	0.80
Belgium Government Bond, 5.000%, 28/03/35	EUR	3,105,000	4,162,147	4,708,663	3.29
Belgium Government Bond, 4.250%, 28/03/41	EUR	2,415,000	2,979,762	3,498,835	2.45
Belgium Government Bond, 3.750%, 22/06/45	EUR	1,002,000	1,265,710	1,359,283	0.95
Total Belgium			11,476,544	12,890,993	9.02
Finland					
Finland Government Bond, 0.750%, 15/04/31	EUR	480,000	493,004	429,611	0.30
Finland Government Bond, 2.625%, 04/07/42	EUR	520,000	543,624	634,168	0.44
Total Finland			1,036,628	1,063,779	0.74
France					
France Government Bond OAT, 5.750%, 25/10/32	EUR	3,930,000	5,558,687	6,268,059	4.39
France Government Bond OAT, 4.750%, 25/04/35	EUR	3,805,000	5,140,977	5,595,523	3.91
France Government Bond OAT, 4.000%, 25/10/38	EUR	3,750,000	4,462,180	5,128,366	3.59
France Government Bond OAT, 4.500%, 25/04/41	EUR	3,625,000	4,681,473	5,382,131	3.77
France Government Bond OAT, 3.250%, 25/05/45	EUR	2,805,000	3,337,483	3,454,432	2.42
France Government Bond OAT, 4.000%, 25/04/55	EUR	2,105,000	2,575,449	3,049,370	2.13
France Government Bond OAT, 4.000%, 25/04/60	EUR	1,800,000	2,215,564	2,637,137	1.84
Total France			27,971,813	31,515,018	22.05
Germany					
Bundesrepublik Deutschland, 5.500%, 04/01/31	EUR	2,615,000	3,822,678	4,174,952	2.92
Bundesrepublik Deutschland, 4.750%, 04/07/34	EUR	3,295,000	4,538,765	5,127,903	3.59
Bundesrepublik Deutschland, 4.000%, 04/01/37	EUR	3,665,000	4,839,207	5,358,858	3.75
Bundesrepublik Deutschland, 4.250%, 04/07/39	EUR	2,232,000	3,030,408	3,457,562	2.42
Bundesrepublik Deutschland, 4.750%, 04/07/40	EUR	2,377,000	3,514,605	3,969,626	2.77
Bundesrepublik Deutschland, 3.250%, 04/07/42	EUR	2,545,000	2,991,252	3,501,701	2.45
Bundesrepublik Deutschland, 2.500%, 04/07/44	EUR	2,540,000	2,732,945	3,098,394	2.17
Bundesrepublik Deutschland, 2.500%, 15/08/46	EUR	1,450,000	1,658,849	1,776,700	1.24
Total Germany			27,128,709	30,465,696	21.31
Ireland					
Ireland Government Bond, 2.000%, 18/02/45	EUR	830,000	889,804	731,090	0.51
Total Ireland			889,804	731,090	0.51
Italy					
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	4,595,000	5,714,758	6,390,129	4.47
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	1,750,000	1,690,139	1,517,241	1.06
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	2,485,000	3,015,878	3,414,961	2.39
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	3,425,000	3,876,185	4,377,715	3.06
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	4,065,000	4,122,511	4,563,206	3.19
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	2,868,000	3,302,459	3,689,553	2.58
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	3,555,000	3,961,495	4,569,508	3.20
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	2,149,000	2,357,584	2,710,287	1.90

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — SSGA EMU GOVERNMENT LONG BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Italy - (Continued)					
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	1,590,000	1,815,764	1,592,242	1.11
Total Italy			29,856,773	32,824,842	22.96
Netherlands					
Netherlands Government Bond, 2.500%, 15/01/33	EUR	1,570,000	1,634,208	1,817,383	1.27
Netherlands Government Bond, 4.000%, 15/01/37	EUR	2,217,000	2,819,843	3,212,974	2.25
Netherlands Government Bond, 3.750%, 15/01/42	EUR	2,340,000	2,934,979	3,423,868	2.40
Netherlands Government Bond, 2.750%, 15/01/47	EUR	1,280,000	1,569,228	1,600,588	1.12
Total Netherlands			8,958,258	10,054,813	7.04
Spain					
Spain Government Bond, 1.950%, 30/07/30	EUR	1,000,000	1,032,163	897,960	0.63
Spain Government Bond, 5.750%, 30/07/32	EUR	2,835,000	3,616,817	3,904,688	2.73
Spain Government Bond, 4.200%, 31/01/37	EUR	2,720,000	2,878,514	3,157,267	2.21
Spain Government Bond, 4.900%, 30/07/40	EUR	2,220,000	2,447,892	2,851,934	1.99
Spain Government Bond, 4.700%, 30/07/41	EUR	1,971,000	2,192,404	2,466,992	1.73
Spain Government Bond, 5.150%, 31/10/44	EUR	1,530,000	1,974,799	2,053,900	1.44
Total Spain			14,142,589	15,332,741	10.73
Total Government Bonds			126,413,023	140,540,025	98.32
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			126,413,023	140,540,025	98.32
TOTAL INVESTMENTS			126,413,023	140,540,025	98.32
Other Net Assets/(Liabilities)				2,399,121	1.68
TOTAL NET ASSETS				142,939,146	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.56%					
Australia					
Arcor Ltd, 4.625%, 16/04/19	EUR	180,000	197,144	204,624	0.16
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	100,000	100,461	97,520	0.08
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	100,000	101,355	93,260	0.08
Aurizon Network Pty Ltd, 2.000%, 18/09/24	EUR	100,000	99,258	97,576	0.08
AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	EUR	150,000	153,400	163,770	0.13
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	100,000	99,514	92,000	0.07
Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	EUR	100,000	104,069	111,645	0.09
BHP Billiton Finance Ltd, 2.125%, 29/11/18	EUR	100,000	102,758	105,295	0.09
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	200,000	204,539	212,240	0.17
BHP Billiton Finance Ltd, 0.750%, 28/10/22	EUR	100,000	99,252	95,280	0.08
BHP Billiton Finance Ltd, 3.000%, 29/05/24	EUR	250,000	261,937	279,230	0.22
BHP Billiton Finance Ltd, 3.250%, 24/09/27	EUR	231,000	241,542	264,657	0.21
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	100,000	99,029	104,020	0.08
Optus Finance Pty Ltd, 3.500%, 15/09/20	EUR	100,000	108,097	112,157	0.09
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	150,000	149,066	154,170	0.12
Origin Energy Finance Ltd, 3.500%, 04/10/21	EUR	200,000	207,280	215,070	0.17
Santos Finance Ltd, 8.250%, 22/09/70	EUR	150,000	169,558	161,970	0.13
SGSP Australia Assets Pty Ltd, 2.000%, 30/06/22	EUR	100,000	105,144	101,180	0.08
Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	EUR	100,000	99,863	106,455	0.09
Telstra Corp Ltd, 4.750%, 21/03/17	EUR	200,000	213,119	215,380	0.17
Telstra Corp Ltd, 4.250%, 23/03/20	EUR	100,000	111,288	116,085	0.09
Telstra Corp Ltd, 3.625%, 15/03/21	EUR	100,000	108,797	114,525	0.09
Telstra Corp Ltd, 3.750%, 16/05/22	EUR	100,000	109,555	116,570	0.09
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	200,000	215,942	230,170	0.18
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	150,000	150,776	161,437	0.13
Transurban Finance Co Pty Ltd, 2.500%, 08/10/20	EUR	100,000	101,756	105,880	0.09
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	100,000	102,668	98,335	0.08
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	100,000	100,740	100,009	0.08
Wesfarmers Ltd, 2.750%, 02/08/22	EUR	100,000	102,385	108,775	0.09
Total Australia			4,020,292	4,139,285	3.31
Austria					
OMV AG, 0.600%, 19/11/18	EUR	200,000	200,239	200,170	0.16
OMV AG, 4.375%, 10/02/20	EUR	100,000	111,619	115,540	0.09
OMV AG, 4.250%, 12/10/21	EUR	100,000	112,848	118,621	0.09
OMV AG, 2.625%, 27/09/22	EUR	100,000	102,933	108,105	0.09
OMV AG, 3.500%, 27/09/27	EUR	100,000	107,931	115,490	0.09
OMV AG, 6.750%, perpetual	EUR	100,000	110,978	109,640	0.09
Telekom Finanzmanagement GmbH, 4.250%, 27/01/17	EUR	100,000	104,908	105,935	0.08
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	100,000	103,047	110,160	0.09
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	211,000	227,937	244,211	0.20
Total Austria			1,182,440	1,227,872	0.98
Belgium					
Anheuser-Busch InBev NV, 1.250%, 24/03/17	EUR	250,000	251,683	253,988	0.20
Anheuser-Busch InBev NV, 4.000%, 26/04/18	EUR	100,000	107,732	109,760	0.09
Anheuser-Busch InBev NV, 2.000%, 16/12/19	EUR	300,000	306,410	317,370	0.25
Anheuser-Busch InBev NV, 4.000%, 02/06/21	EUR	50,000	55,602	58,115	0.05
Anheuser-Busch InBev NV, 1.950%, 30/09/21	EUR	100,000	99,992	104,400	0.08
Anheuser-Busch InBev NV, 0.800%, 20/04/23	EUR	100,000	99,512	94,575	0.07
Anheuser-Busch InBev NV, 2.875%, 25/09/24	EUR	139,000	142,848	151,621	0.12
Anheuser-Busch InBev NV, 2.700%, 31/03/26	EUR	100,000	99,864	105,425	0.08
Anheuser-Busch InBev NV, 1.500%, 18/04/30	EUR	200,000	197,565	174,750	0.14
Anheuser-Busch InBev NV, 3.250%, 24/01/33	EUR	100,000	102,588	107,715	0.09
Brussels Airport Co NV/SA, 3.250%, 01/07/20	EUR	100,000	105,071	110,410	0.09
Delhaize Group SA, 3.125%, 27/02/20	EUR	100,000	103,624	108,825	0.09
Elia System Operator SA/NV, 5.250%, 13/05/19	EUR	50,000	57,067	58,916	0.05
Elia System Operator SA/NV, 3.250%, 04/04/28	EUR	100,000	103,573	113,653	0.09

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Belgium - (Continued)					
Elia System Operator SA/NV, 3.000%, 07/04/29	EUR	100,000	104,384	108,305	0.09
Total Belgium			1,937,515	1,977,828	1.58
Bermuda					
Bacardi Ltd, 2.750%, 03/07/23	EUR	100,000	100,832	106,245	0.08
Total Bermuda			100,832	106,245	0.08
Brazil					
Vale SA, 4.375%, 24/03/18	EUR	150,000	159,455	162,563	0.13
Vale SA, 3.750%, 10/01/23	EUR	100,000	102,447	104,250	0.08
Votorantim Cimentos SA, 3.250%, 25/04/21	EUR	100,000	100,338	98,250	0.08
Votorantim Cimentos SA, 3.500%, 13/07/22	EUR	100,000	99,870	98,250	0.08
Total Brazil			462,110	463,313	0.37
British Virgin Islands					
Global Switch Holdings Ltd, 5.500%, 18/04/18	EUR	100,000	110,137	112,795	0.09
Total British Virgin Islands			110,137	112,795	0.09
Canada					
Glencore Finance Canada Ltd, 5.250%, 13/06/17	EUR	120,000	129,347	130,532	0.11
Total Capital Canada Ltd, 1.875%, 09/07/20	EUR	100,000	100,986	105,075	0.08
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	100,000	99,817	99,260	0.08
Total Capital Canada Ltd, 2.125%, 18/09/29	EUR	300,000	298,373	298,905	0.24
Total Canada			628,523	633,772	0.51
Cayman Islands					
Hutchison Whampoa Europe Finance 12 Ltd, 2.500%, 06/06/17	EUR	200,000	205,187	207,800	0.17
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	100,000	108,079	113,375	0.09
Hutchison Whampoa Europe Finance 13 Ltd, 3.750%, perpetual	EUR	300,000	295,233	305,100	0.24
Hutchison Whampoa Finance 06 Ltd, 4.625%, 21/09/16	EUR	150,000	156,546	157,804	0.13
Hutchison Whampoa Finance 09 Ltd, 4.750%, 14/11/16	EUR	250,000	262,406	264,825	0.21
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	200,000	199,981	199,210	0.16
Thames Water Utilities Cayman Finance Ltd, 3.250%, 09/11/16	EUR	50,000	51,502	52,026	0.04
Total Cayman Islands			1,278,934	1,300,140	1.04
Curacao					
Teva Pharmaceutical Finance IV BV, 2.875%, 15/04/19	EUR	200,000	208,221	214,538	0.17
Total Curacao			208,221	214,538	0.17
Czech Republic					
EP Energy AS, 4.375%, 01/05/18	EUR	200,000	206,192	211,325	0.17
Total Czech Republic			206,192	211,325	0.17
Denmark					
AP Moeller - Maersk A/S, 4.375%, 24/11/17	EUR	100,000	107,193	109,205	0.09
AP Moeller - Maersk A/S, 3.375%, 28/08/19	EUR	100,000	106,316	110,150	0.09
Carlsberg Breweries A/S, 3.375%, 13/10/17	EUR	100,000	104,613	106,320	0.08
Carlsberg Breweries A/S, 2.625%, 03/07/19	EUR	100,000	103,097	106,440	0.09
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	150,000	150,770	158,580	0.13
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	200,000	198,203	204,220	0.16
Danfoss A/S, 1.375%, 23/02/22	EUR	100,000	101,289	100,373	0.08
ISS Global A/S, 1.125%, 09/01/20	EUR	100,000	99,926	99,705	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Denmark - (Continued)					
ISS Global A/S, 2.125%, 02/12/24	EUR	100,000	100,054	99,100	0.08
TDC A/S, 4.375%, 23/02/18	EUR	100,000	107,769	109,640	0.09
TDC A/S, 3.750%, 02/03/22	EUR	100,000	108,406	112,780	0.09
TDC A/S, 1.750%, 27/02/27	EUR	100,000	99,066	91,390	0.07
Total Denmark			1,386,702	1,407,903	1.13
Finland					
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	100,000	102,588	106,095	0.08
Elenia Finance Oyj, 2.875%, 17/12/20	EUR	100,000	101,339	106,457	0.09
Elisa OYJ, 2.750%, 22/01/21	EUR	100,000	101,678	108,045	0.09
Metso OYJ, 2.750%, 04/10/19	EUR	100,000	101,872	106,190	0.08
Teollisuuden Voima Oyj, 2.500%, 17/03/21	EUR	100,000	103,685	99,870	0.08
Teollisuuden Voima Oyj, 2.125%, 04/02/25	EUR	200,000	198,670	177,600	0.14
Total Finland			709,832	704,257	0.56
France					
Accor SA, 2.875%, 19/06/17	EUR	100,000	102,644	104,696	0.08
Accor SA, 2.500%, 21/03/19	EUR	200,000	203,355	210,510	0.17
Air Liquide Finance SA, 5.250%, 18/07/17	EUR	50,000	54,599	55,193	0.04
Air Liquide Finance SA, 3.889%, 09/06/20	EUR	100,000	110,851	115,325	0.09
Air Liquide Finance SA, 2.125%, 15/10/21	EUR	100,000	101,002	106,700	0.09
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	100,000	98,592	103,440	0.08
Air Liquide Finance SA, 1.250%, 03/06/25	EUR	100,000	99,667	96,755	0.08
Air Liquide SA, 2.908%, 12/10/18	EUR	100,000	105,595	107,990	0.09
Alstom SA, 4.125%, 01/02/17	EUR	100,000	103,795	105,320	0.08
Alstom SA, 2.250%, 11/10/17	EUR	100,000	100,685	102,950	0.08
Alstom SA, 3.000%, 08/07/19	EUR	100,000	101,118	105,535	0.08
Alstom SA, 4.500%, 18/03/20	EUR	100,000	106,940	111,910	0.09
Arkema SA, 4.000%, 25/10/17	EUR	100,000	106,083	107,870	0.09
Arkema SA, 3.850%, 30/04/20	EUR	100,000	107,780	113,240	0.09
Arkema SA, 1.500%, 20/01/25	EUR	100,000	99,045	95,065	0.08
Autoroutes du Sud de la France SA, 4.000%, 24/09/18	EUR	100,000	107,990	110,895	0.09
Autoroutes du Sud de la France SA, 4.125%, 13/04/20	EUR	100,000	109,791	114,530	0.09
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	100,000	120,014	128,090	0.10
Autoroutes du Sud de la France SA, 2.875%, 18/01/23	EUR	200,000	205,212	218,310	0.17
Autoroutes du Sud de la France SA, 2.950%, 17/01/24	EUR	200,000	203,725	219,446	0.18
Bouygues SA, 4.000%, 12/02/18	EUR	100,000	106,706	108,635	0.09
Bouygues SA, 3.641%, 29/10/19	EUR	200,000	214,783	222,760	0.18
Bouygues SA, 4.250%, 22/07/20	EUR	100,000	111,423	115,330	0.09
Bouygues SA, 4.500%, 09/02/22	EUR	200,000	225,229	238,280	0.19
Cap Gemini SA, 5.250%, 29/11/16	EUR	100,000	105,676	106,604	0.09
Carrefour SA, 4.375%, 02/11/16	EUR	100,000	104,567	105,616	0.08
Carrefour SA, 1.875%, 19/12/17	EUR	157,000	159,561	162,369	0.13
Carrefour SA, 1.750%, 22/05/19	EUR	200,000	203,129	206,840	0.17
Carrefour SA, 4.000%, 09/04/20	EUR	100,000	109,403	113,775	0.09
Carrefour SA, 3.875%, 25/04/21	EUR	100,000	109,111	114,655	0.09
Carrefour SA, 1.750%, 15/07/22	EUR	200,000	200,333	202,490	0.16
Carrefour SA, 1.250%, 03/06/25	EUR	200,000	198,978	187,640	0.15
Casino Guichard Perrachon SA, 4.379%, 08/02/17	EUR	150,000	157,918	159,165	0.13
Casino Guichard Perrachon SA, 4.481%, 12/11/18	EUR	100,000	108,790	112,215	0.09
Casino Guichard Perrachon SA, 3.157%, 06/08/19	EUR	100,000	104,222	107,980	0.09
Casino Guichard Perrachon SA, 3.994%, 09/03/20	EUR	100,000	107,592	111,845	0.09
Casino Guichard Perrachon SA, 4.726%, 26/05/21	EUR	100,000	111,751	116,675	0.09
Casino Guichard Perrachon SA, 3.311%, 25/01/23	EUR	100,000	102,867	107,195	0.09
Casino Guichard Perrachon SA, 3.248%, 07/03/24	EUR	100,000	100,687	105,600	0.08
Casino Guichard Perrachon SA, 2.330%, 07/02/25	EUR	100,000	102,156	96,955	0.08
Casino Guichard Perrachon SA, 2.798%, 05/08/26	EUR	200,000	200,334	198,820	0.16
Cie de Saint-Gobain, 4.750%, 11/04/17	EUR	200,000	213,071	215,070	0.17
Cie de Saint-Gobain, 4.000%, 08/10/18	EUR	125,000	134,433	138,200	0.11
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	150,000	165,785	171,922	0.14
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	100,000	107,115	112,940	0.09
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	100,000	106,765	113,705	0.09
Cie Financiere et Industrielle des Autoroutes SA, 5.875%, 09/10/16	EUR	100,000	106,101	107,143	0.09
Cie Financiere et Industrielle des Autoroutes SA, 5.250%, 30/04/18	EUR	215,000	238,030	243,913	0.20

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	100,000	114,854	121,580	0.10
Danone SA, 2.500%, 29/09/16	EUR	100,000	102,169	102,847	0.08
Danone SA, 1.250%, 06/06/18	EUR	300,000	301,171	306,075	0.24
Danone SA, 1.375%, 10/06/19	EUR	100,000	99,864	102,745	0.08
Danone SA, 3.600%, 23/11/20	EUR	150,000	163,530	169,883	0.14
Danone SA, 2.250%, 15/11/21	EUR	100,000	101,730	105,995	0.08
Danone SA, 1.125%, 14/01/25	EUR	100,000	98,983	93,740	0.08
Edenred, 3.625%, 06/10/17	EUR	150,000	156,921	160,458	0.13
Essilor International SA, 2.375%, 09/04/24	EUR	100,000	103,362	106,985	0.09
Eutelsat SA, 5.000%, 14/01/19	EUR	200,000	221,767	228,250	0.18
Eutelsat SA, 2.625%, 13/01/20	EUR	100,000	101,627	106,025	0.08
Eutelsat SA, 3.125%, 10/10/22	EUR	100,000	101,772	110,155	0.09
GDF Suez, 1.500%, 20/07/17	EUR	200,000	205,497	204,760	0.16
GDF Suez, 2.250%, 01/06/18	EUR	300,000	308,889	315,540	0.25
GDF Suez, 6.875%, 24/01/19	EUR	300,000	356,121	367,110	0.29
GDF Suez, 1.375%, 19/05/20	EUR	300,000	300,174	307,395	0.25
GDF Suez, 6.375%, 18/01/21	EUR	200,000	246,721	258,960	0.21
GDF Suez, 0.500%, 13/03/22	EUR	100,000	99,294	95,555	0.08
GDF Suez, 3.500%, 18/10/22	EUR	100,000	108,489	116,005	0.09
GDF Suez, 3.000%, 01/02/23	EUR	100,000	105,181	111,650	0.09
GDF Suez, 1.000%, 13/03/26	EUR	100,000	99,257	92,045	0.07
GDF Suez, 2.375%, 19/05/26	EUR	100,000	98,634	106,010	0.08
GDF Suez, 1.500%, 13/03/35	EUR	100,000	98,658	85,000	0.07
GDF Suez, 3.875%, perpetual	EUR	200,000	198,034	202,900	0.16
GDF Suez, 3.000%, perpetual	EUR	100,000	99,448	100,750	0.08
GDF Suez, 3.875%, perpetual	EUR	100,000	103,370	103,870	0.08
GDF Suez, 4.750%, perpetual	EUR	100,000	106,837	108,370	0.09
GDF Suez, 5.950%, 16/03/11	EUR	70,000	100,810	96,233	0.08
GIE GDF SUEZ Alliance, 5.750%, 24/06/23	EUR	150,000	192,708	200,356	0.16
Groupe Auchan SA, 3.000%, 02/12/16	EUR	100,000	102,951	103,961	0.08
Groupe Auchan SA, 2.875%, 15/11/17	EUR	100,000	104,146	105,912	0.08
Groupe Auchan SA, 3.625%, 19/10/18	EUR	100,000	107,373	109,885	0.09
Groupe Auchan SA, 6.000%, 15/04/19	EUR	100,000	116,522	119,705	0.10
Groupe Auchan SA, 1.750%, 23/04/21	EUR	100,000	100,043	102,880	0.08
Groupe Auchan SA, 2.375%, 12/12/22	EUR	100,000	100,862	106,190	0.09
Groupe Auchan SA, 2.250%, 06/04/23	EUR	100,000	99,529	104,880	0.08
Holding d'Infrastructures de Transport SAS, 5.750%, 09/03/18	EUR	200,000	220,791	226,360	0.18
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	200,000	225,252	239,070	0.19
Holding d'Infrastructures de Transport SAS, 2.250%, 24/03/25	EUR	100,000	106,482	98,380	0.08
Imerys SA, 5.000%, 18/04/17	EUR	50,000	53,042	53,883	0.04
Imerys SA, 2.500%, 26/11/20	EUR	100,000	100,346	105,320	0.08
Imerys SA, 2.000%, 10/12/24	EUR	100,000	106,440	99,180	0.08
Infra Foch SAS, 1.250%, 16/10/20	EUR	100,000	100,071	99,380	0.08
JCDcaux SA, 2.000%, 08/02/18	EUR	100,000	101,376	103,630	0.08
Kering, 3.125%, 23/04/19	EUR	100,000	105,452	108,725	0.09
Kering, 2.500%, 15/07/20	EUR	100,000	101,978	106,790	0.09
Kering, 1.375%, 01/10/21	EUR	100,000	99,716	99,750	0.08
Kering, 0.875%, 28/03/22	EUR	100,000	99,365	95,770	0.08
Legrand SA, 4.375%, 21/03/18	EUR	100,000	108,289	110,140	0.09
Legrand SA, 3.375%, 19/04/22	EUR	100,000	107,205	114,353	0.09
LVMH Moet Hennessy Louis Vuitton SE, 4.000%, 06/04/18	EUR	100,000	107,960	110,100	0.09
LVMH Moet Hennessy Louis Vuitton SE, 1.250%, 04/11/19	EUR	50,000	49,758	51,405	0.04
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	100,000	100,208	104,795	0.08
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	100,000	99,516	99,760	0.08
Orange SA, 4.750%, 21/02/17	EUR	200,000	211,915	214,410	0.17
Orange SA, 5.625%, 22/05/18	EUR	250,000	279,170	286,525	0.23
Orange SA, 1.875%, 03/09/18	EUR	200,000	203,931	208,060	0.17
Orange SA, 4.125%, 23/01/19	EUR	100,000	108,251	111,925	0.09
Orange SA, 1.875%, 02/10/19	EUR	100,000	100,276	104,480	0.08
Orange SA, 3.875%, 09/04/20	EUR	150,000	162,412	170,153	0.14
Orange SA, 3.875%, 14/01/21	EUR	100,000	108,690	114,840	0.09
Orange SA, 3.000%, 15/06/22	EUR	200,000	207,067	222,310	0.18
Orange SA, 3.375%, 16/09/22	EUR	100,000	105,888	114,100	0.09
Orange SA, 2.500%, 01/03/23	EUR	100,000	99,199	107,545	0.09
Orange SA, 3.125%, 09/01/24	EUR	200,000	219,164	221,350	0.18
Orange SA, 8.125%, 28/01/33	EUR	200,000	299,476	328,430	0.26
Orange SA, 4.250%, perpetual	EUR	100,000	101,464	103,430	0.08
Orange SA, 4.000%, perpetual	EUR	200,000	198,538	202,920	0.16

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Orange SA, 5.000%, perpetual	EUR	200,000	197,847	205,860	0.16
Orange SA, 5.250%, perpetual	EUR	200,000	206,972	212,360	0.17
Pernod Ricard SA, 5.000%, 15/03/17	EUR	200,000	212,216	215,280	0.17
Pernod Ricard SA, 2.000%, 22/06/20	EUR	100,000	99,680	104,055	0.08
Pernod Ricard SA, 2.125%, 27/09/24	EUR	100,000	102,730	100,800	0.08
Publicis Groupe SA, 1.125%, 16/12/21	EUR	100,000	99,446	98,475	0.08
Publicis Groupe SA, 1.625%, 16/12/24	EUR	100,000	99,344	97,345	0.08
RCI Banque SA, 4.250%, 27/04/17	EUR	60,000	63,064	63,888	0.05
RCI Banque SA, 2.875%, 22/01/18	EUR	100,000	103,208	105,310	0.08
RCI Banque SA, 1.125%, 30/09/19	EUR	100,000	100,445	100,390	0.08
RCI Banque SA, 0.625%, 04/03/20	EUR	200,000	198,792	194,286	0.16
RCI Banque SA, 2.250%, 29/03/21	EUR	100,000	99,591	104,315	0.08
RCI Banque SA, 1.250%, 08/06/22	EUR	200,000	198,724	193,690	0.15
Renault SA, 3.625%, 19/09/18	EUR	300,000	327,027	323,010	0.26
Sanofi, 1.000%, 14/11/17	EUR	200,000	201,379	203,600	0.16
Sanofi, 4.125%, 11/10/19	EUR	150,000	169,192	172,785	0.14
Sanofi, 1.875%, 04/09/20	EUR	200,000	201,713	210,810	0.17
Sanofi, 1.125%, 10/03/22	EUR	100,000	100,205	100,305	0.08
Sanofi, 2.500%, 14/11/23	EUR	100,000	101,342	108,245	0.09
Sanofi, 1.750%, 10/09/26	EUR	100,000	99,475	99,555	0.08
Schneider Electric SE, 2.875%, 20/07/16	EUR	100,000	102,254	102,883	0.08
Schneider Electric SE, 4.000%, 11/08/17	EUR	100,000	106,089	107,455	0.09
Schneider Electric SE, 3.750%, 12/07/18	EUR	100,000	107,113	109,935	0.09
Schneider Electric SE, 3.500%, 22/01/19	EUR	100,000	107,026	110,185	0.09
Schneider Electric SE, 3.625%, 20/07/20	EUR	100,000	108,597	113,460	0.09
Schneider Electric SE, 2.500%, 06/09/21	EUR	100,000	102,299	107,965	0.09
Schneider Electric SE, 0.875%, 11/03/25	EUR	100,000	98,861	92,235	0.07
Societe Des Autoroutes Paris-Rhin-Rhone, 5.000%, 12/01/17	EUR	100,000	105,922	106,940	0.09
Societe Des Autoroutes Paris-Rhin-Rhone, 5.125%, 18/01/18	EUR	100,000	109,360	111,495	0.09
Societe Des Autoroutes Paris-Rhin-Rhone, 4.875%, 21/01/19	EUR	100,000	111,259	114,208	0.09
Societe Des Autoroutes Paris-Rhin-Rhone, 2.250%, 16/01/20	EUR	100,000	101,589	105,630	0.08
Societe Des Autoroutes Paris-Rhin-Rhone, 1.125%, 15/01/21	EUR	100,000	99,806	98,955	0.08
Societe Des Autoroutes Paris-Rhin-Rhone, 1.875%, 15/01/25	EUR	100,000	100,727	99,125	0.08
Sodexo SA, 1.750%, 24/01/22	EUR	100,000	99,954	102,405	0.08
Sodexo SA, 2.500%, 24/06/26	EUR	100,000	99,887	105,602	0.08
Solvay Finance SA, 4.199%, perpetual	EUR	100,000	103,635	102,790	0.08
Solvay Finance SA, 5.425%, perpetual	EUR	100,000	108,332	107,515	0.09
Solvay Finance SA, 6.375%, 02/06/04	EUR	150,000	161,971	154,853	0.12
Suez Environnement Co, 6.250%, 08/04/19	EUR	150,000	175,520	181,252	0.14
Suez Environnement Co, 4.125%, 24/06/22	EUR	200,000	223,124	239,438	0.19
Suez Environnement Co, 2.750%, 09/10/23	EUR	200,000	203,616	219,290	0.18
Suez Environnement Co, 3.000%, perpetual	EUR	100,000	99,346	100,355	0.08
Thales SA, 2.750%, 19/10/16	EUR	150,000	153,618	154,823	0.12
Thales SA, 1.625%, 20/03/18	EUR	100,000	100,953	103,135	0.08
Total Capital International SA, 2.125%, 19/11/21	EUR	100,000	100,939	106,315	0.09
Total Capital International SA, 2.125%, 15/03/23	EUR	100,000	99,697	105,600	0.08
Total Capital International SA, 1.375%, 19/03/25	EUR	100,000	99,027	96,910	0.08
Total Capital International SA, 2.875%, 19/11/25	EUR	100,000	102,714	110,905	0.09
Total Capital International SA, 2.500%, 25/03/26	EUR	200,000	208,735	213,360	0.17
Total Capital SA, 4.700%, 06/06/17	EUR	50,000	53,642	54,293	0.04
Total Capital SA, 4.875%, 28/01/19	EUR	225,000	253,188	260,561	0.21
Total Capital SA, 3.125%, 16/09/22	EUR	100,000	107,048	112,825	0.09
Total Capital SA, 5.125%, 26/03/24	EUR	150,000	182,285	194,767	0.16
TOTAL SA, 2.250%, perpetual	EUR	400,000	405,524	385,380	0.31
TOTAL SA, 2.625%, perpetual	EUR	400,000	407,291	372,560	0.30
Transport et Infrastructures Gaz France SA, 4.339%, 07/07/21	EUR	100,000	109,680	117,150	0.09
Valeo SA, 3.250%, 22/01/24	EUR	100,000	103,335	110,690	0.09
Vallourec SA, 4.250%, 14/02/17	EUR	100,000	105,052	103,141	0.08
Vallourec SA, 3.250%, 02/08/19	EUR	100,000	105,623	101,910	0.08
Veolia Environnement SA, 4.375%, 16/01/17	EUR	50,000	52,623	53,098	0.04
Veolia Environnement SA, 6.750%, 24/04/19	EUR	200,000	236,457	245,180	0.20
Veolia Environnement SA, 4.247%, 06/01/21	EUR	300,000	332,000	349,515	0.28
Veolia Environnement SA, 4.625%, 30/03/27	EUR	100,000	111,322	125,535	0.10
Veolia Environnement SA, 1.590%, 10/01/28	EUR	100,000	100,068	91,345	0.07
Veolia Environnement SA, 6.125%, 25/11/33	EUR	100,000	126,274	144,250	0.12
Vinci SA, 4.125%, 20/02/17	EUR	200,000	211,467	212,310	0.17
Vinci SA, 3.375%, 30/03/20	EUR	100,000	106,671	111,180	0.09
Vivendi SA, 4.250%, 01/12/16	EUR	100,000	104,645	105,536	0.08

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Vivendi SA, 4.000%, 31/03/17	EUR	100,000	104,905	106,170	0.08
Vivendi SA, 4.875%, 02/12/19	EUR	150,000	167,447	175,005	0.14
Wendel SA, 6.750%, 20/04/18	EUR	200,000	228,549	232,000	0.19
Wendel SA, 5.875%, 17/09/19	EUR	100,000	120,289	117,510	0.09
Wendel SA, 3.750%, 21/01/21	EUR	100,000	108,172	108,915	0.09
Wendel SA, 2.500%, 09/02/27	EUR	100,000	102,918	94,795	0.08
WPP Finance SA, 2.250%, 22/09/26	EUR	100,000	98,667	99,825	0.08
Total France			26,620,489	27,200,865	21.74
Germany					
BASF SE, 4.500%, 29/06/16	EUR	100,000	103,826	104,359	0.08
BASF SE, 4.625%, 07/07/17	EUR	100,000	107,407	108,820	0.09
BASF SE, 1.375%, 22/01/19	EUR	100,000	100,437	102,845	0.08
BASF SE, 1.875%, 04/02/21	EUR	50,000	50,405	52,653	0.04
BASF SE, 2.000%, 05/12/22	EUR	100,000	99,959	105,435	0.08
BASF SE, 2.500%, 22/01/24	EUR	200,000	216,101	216,930	0.17
Bayer AG, 1.125%, 24/01/18	EUR	150,000	150,702	152,875	0.12
Bayer AG, 1.875%, 25/01/21	EUR	100,000	100,683	105,309	0.08
Bayer AG, 3.750%, 01/07/74	EUR	245,000	246,082	245,404	0.20
Bayer AG, 2.375%, 02/04/75	EUR	100,000	99,501	94,855	0.08
Bayer AG, 3.000%, 01/07/75	EUR	280,000	281,151	282,604	0.23
Bertelsmann SE & Co KGaA, 4.750%, 26/09/16	EUR	150,000	157,254	158,290	0.13
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	100,000	102,139	108,005	0.09
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	100,000	103,234	98,880	0.08
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	100,000	100,000	91,035	0.07
Bilfinger SE, 2.375%, 07/12/19	EUR	100,000	102,594	93,877	0.08
BSH Hausgeräte GmbH, 1.875%, 13/11/20	EUR	100,000	100,603	105,185	0.08
Continental AG, 3.000%, 16/07/18	EUR	150,000	156,771	160,680	0.13
Continental AG, 3.125%, 09/09/20	EUR	100,000	104,826	109,730	0.09
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	100,000	99,848	100,643	0.08
Daimler AG, 1.000%, 08/07/16	EUR	100,000	100,344	100,828	0.08
Daimler AG, 4.125%, 19/01/17	EUR	100,000	105,021	105,945	0.08
Daimler AG, 2.000%, 05/05/17	EUR	192,000	195,876	198,046	0.16
Daimler AG, 2.125%, 27/06/18	EUR	150,000	154,321	157,545	0.13
Daimler AG, 1.500%, 19/11/18	EUR	100,000	100,785	103,425	0.08
Daimler AG, 2.625%, 02/04/19	EUR	150,000	156,602	161,505	0.13
Daimler AG, 1.750%, 21/01/20	EUR	100,000	100,589	104,640	0.08
Daimler AG, 2.000%, 07/04/20	EUR	100,000	101,287	105,775	0.08
Daimler AG, 2.000%, 25/06/21	EUR	150,000	150,406	158,677	0.13
Daimler AG, 2.250%, 24/01/22	EUR	100,000	100,995	107,072	0.09
Daimler AG, 2.375%, 12/09/22	EUR	100,000	101,601	107,725	0.09
Daimler AG, 2.375%, 08/03/23	EUR	100,000	101,293	107,440	0.09
Daimler AG, 1.875%, 08/07/24	EUR	130,000	129,733	132,964	0.11
Deutsche Post AG, 1.875%, 11/12/20	EUR	100,000	100,750	105,485	0.08
Deutsche Post AG, 2.750%, 09/10/23	EUR	100,000	103,006	110,265	0.09
Deutsche Post AG, 2.875%, 11/12/24	EUR	50,000	57,404	55,707	0.04
Eurogrid GmbH, 3.875%, 22/10/20	EUR	100,000	109,340	114,155	0.09
Evonik Industries AG, 1.875%, 08/04/20	EUR	100,000	100,409	104,395	0.08
Evonik Industries AG, 1.000%, 23/01/23	EUR	100,000	100,115	95,100	0.08
Hella KGaA Hueck & Co, 2.375%, 24/01/20	EUR	100,000	101,329	105,893	0.08
HSE Netz AG, 6.125%, 23/04/41	EUR	50,000	66,301	61,853	0.05
LANXESS AG, 4.125%, 23/05/18	EUR	100,000	107,293	110,040	0.09
LANXESS AG, 2.625%, 21/11/22	EUR	100,000	100,647	107,465	0.09
Linde AG, 1.750%, 17/09/20	EUR	150,000	150,598	157,575	0.13
MAN SE, 2.125%, 13/03/17	EUR	100,000	101,984	103,000	0.08
Merck Financial Services GmbH, 4.500%, 24/03/20	EUR	200,000	225,009	234,090	0.19
Merck KGaA, 2.625%, 12/12/74	EUR	200,000	198,561	195,340	0.16
Merck KGaA, 3.375%, 12/12/74	EUR	100,000	100,000	98,810	0.08
METRO AG, 3.375%, 01/03/19	EUR	108,000	114,615	117,315	0.09
METRO AG, 1.375%, 28/10/21	EUR	50,000	49,660	49,873	0.04
METRO AG, 1.500%, 19/03/25	EUR	100,000	99,839	93,310	0.07
O2 Telefonica Deutschland Finanzierungs GmbH, 1.875%, 22/11/18	EUR	100,000	100,358	103,375	0.08
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	100,000	99,421	104,770	0.08
Robert Bosch GmbH, 5.125%, 12/06/17	EUR	100,000	108,321	109,580	0.09
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	200,000	199,501	204,900	0.16
RWE AG, 5.750%, 14/02/33	EUR	100,000	127,911	132,325	0.11

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Germany - (Continued)					
RWE AG, 2.750%, 21/04/75	EUR	200,000	198,768	186,630	0.15
RWE AG, 3.500%, 21/04/75	EUR	100,000	100,000	88,460	0.07
SAP SE, 3.500%, 10/04/17	EUR	100,000	105,391	105,595	0.08
SAP SE, 2.125%, 13/11/19	EUR	100,000	106,228	106,200	0.08
SAP SE, 1.125%, 20/02/23	EUR	200,000	201,518	197,640	0.16
SAP SE, 1.000%, 01/04/25	EUR	100,000	99,282	93,835	0.07
SAP SE, 1.750%, 22/02/27	EUR	100,000	100,586	97,540	0.08
Vier Gas Transport GmbH, 2.000%, 12/06/20	EUR	100,000	100,594	104,969	0.08
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	200,000	202,834	218,820	0.17
Voith GmbH, 5.375%, 21/06/17	EUR	100,000	107,487	108,649	0.09
Volkswagen Bank GmbH, 1.125%, 08/02/18	EUR	200,000	200,224	203,430	0.16
Volkswagen Bank GmbH, 1.500%, 13/02/19	EUR	100,000	100,289	103,145	0.08
Volkswagen Financial Services AG, 0.750%, 14/10/21	EUR	125,000	124,925	121,988	0.10
Volkswagen Leasing GmbH, 1.000%, 04/10/17	EUR	100,000	99,802	101,430	0.08
Volkswagen Leasing GmbH, 3.250%, 10/05/18	EUR	100,000	105,583	107,850	0.09
Volkswagen Leasing GmbH, 2.125%, 04/04/22	EUR	200,000	203,827	211,370	0.17
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	100,000	101,010	107,288	0.09
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	300,000	303,059	322,755	0.26
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	100,000	98,712	87,155	0.07
Total Germany			9,464,867	9,599,371	7.67
Ireland					
CRH Finance Ltd, 3.125%, 03/04/23	EUR	125,000	128,453	135,050	0.11
FCA Capital Ireland PLC, 2.875%, 26/01/18	EUR	100,000	101,820	103,660	0.08
FCA Capital Ireland PLC, 4.000%, 17/10/18	EUR	100,000	104,990	107,420	0.09
FCA Capital Ireland PLC, 2.625%, 17/04/19	EUR	200,000	200,188	206,310	0.17
FCA Capital Ireland PLC, 2.000%, 23/10/19	EUR	100,000	99,800	100,550	0.08
FCA Capital Ireland PLC, 1.375%, 17/04/20	EUR	100,000	99,738	96,875	0.08
Ryanair Ltd, 1.875%, 17/06/21	EUR	100,000	100,219	101,575	0.08
Ryanair Ltd, 1.125%, 10/03/23	EUR	100,000	99,431	93,735	0.07
Total Ireland			934,639	945,175	0.76
Italy					
Zi Rete Gas SpA, 1.750%, 16/07/19	EUR	100,000	99,950	102,395	0.08
Zi Rete Gas SpA, 1.125%, 02/01/20	EUR	100,000	99,539	98,795	0.08
Zi Rete Gas SpA, 3.000%, 16/07/24	EUR	100,000	99,746	105,440	0.08
Aeroporti di Roma SpA, 3.250%, 20/02/21	EUR	100,000	103,119	109,480	0.09
Atlantia SpA, 3.375%, 18/09/17	EUR	100,000	104,236	106,075	0.08
Atlantia SpA, 4.500%, 08/02/19	EUR	100,000	110,267	112,410	0.09
Atlantia SpA, 4.375%, 16/03/20	EUR	111,000	121,873	127,289	0.10
Atlantia SpA, 2.875%, 26/02/21	EUR	100,000	102,507	108,160	0.09
Atlantia SpA, 5.875%, 09/06/24	EUR	200,000	245,122	269,210	0.21
Atlantia SpA, 4.375%, 16/09/25	EUR	100,000	111,248	122,850	0.10
Enel SpA, 5.250%, 20/06/17	EUR	100,000	109,308	109,100	0.09
Enel SpA, 4.750%, 12/06/18	EUR	300,000	325,395	333,960	0.27
Enel SpA, 5.250%, 20/05/24	EUR	150,000	173,571	186,518	0.15
Enel SpA, 5.625%, 21/06/27	EUR	150,000	178,097	194,977	0.15
Eni SpA, 4.750%, 14/11/17	EUR	200,000	216,297	219,940	0.17
Eni SpA, 3.500%, 29/01/18	EUR	250,000	263,600	268,550	0.21
Eni SpA, 3.750%, 27/06/19	EUR	200,000	215,484	222,940	0.18
Eni SpA, 4.125%, 16/09/19	EUR	250,000	273,005	283,400	0.23
Eni SpA, 4.250%, 03/02/20	EUR	150,000	165,284	171,908	0.14
Eni SpA, 2.625%, 22/11/21	EUR	100,000	109,812	107,240	0.08
Eni SpA, 3.250%, 10/07/23	EUR	200,000	210,590	222,310	0.18
Eni SpA, 3.750%, 12/09/25	EUR	200,000	215,247	231,310	0.18
Eni SpA, 1.500%, 02/02/26	EUR	200,000	198,590	187,760	0.15
Eni SpA, 3.625%, 29/01/29	EUR	100,000	104,499	113,055	0.09
Luxottica Group SpA, 3.625%, 19/03/19	EUR	100,000	111,720	110,740	0.09
Luxottica Group SpA, 2.625%, 10/02/24	EUR	100,000	101,295	107,720	0.09
Snam SpA, 4.375%, 11/07/16	EUR	100,000	103,292	104,151	0.08
Snam SpA, 2.375%, 30/06/17	EUR	100,000	101,900	103,485	0.08
Snam SpA, 3.875%, 19/03/18	EUR	250,000	265,231	270,862	0.22
Snam SpA, 5.000%, 18/01/19	EUR	100,000	115,194	113,950	0.09
Snam SpA, 3.500%, 13/02/20	EUR	400,000	424,731	440,940	0.35

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Snam SpA, 5.250%, 19/09/22	EUR	200,000	233,793	246,610	0.20
Snam SpA, 1.500%, 21/04/23	EUR	150,000	154,360	145,215	0.12
Snam SpA, 3.250%, 22/01/24	EUR	100,000	103,519	109,900	0.09
Societa Iniziative Autostradali e Servizi SpA, 4.500%, 26/10/20	EUR	50,000	55,048	57,988	0.05
Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	EUR	100,000	101,286	109,760	0.09
Terna Rete Elettrica Nazionale SpA, 4.125%, 17/02/17	EUR	300,000	314,100	317,595	0.25
Terna Rete Elettrica Nazionale SpA, 4.875%, 03/10/19	EUR	200,000	224,616	231,780	0.18
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	200,000	226,661	234,740	0.19
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	100,000	99,334	94,810	0.08
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	100,000	117,054	123,350	0.10
Total Italy			6,809,520	7,038,668	5.62
Jersey					
Delphi Automotive PLC, 1.500%, 10/03/25	EUR	100,000	96,507	91,110	0.07
Heathrow Funding Ltd, 4.125%, 12/10/16	EUR	100,000	105,452	104,722	0.08
Heathrow Funding Ltd, 4.375%, 25/01/17	EUR	100,000	106,527	106,065	0.09
Heathrow Funding Ltd, 4.600%, 15/02/18	EUR	100,000	109,361	110,370	0.09
Heathrow Funding Ltd, 1.875%, 23/05/22	EUR	100,000	99,254	102,965	0.08
Heathrow Funding Ltd, 1.500%, 11/02/30	EUR	100,000	98,979	87,185	0.07
Total Jersey			616,080	602,417	0.48
Luxembourg					
Alpha Trains Finance SA, 2.064%, 30/06/25	EUR	100,000	96,602	92,758	0.07
Ciba Specialty Chemicals Finance Luxembourg SA, 4.875%, 20/06/18	EUR	160,000	176,794	180,696	0.14
Glencore Finance Europe SA, 5.250%, 22/03/17	EUR	200,000	213,792	215,602	0.17
Glencore Finance Europe SA, 4.625%, 03/04/18	EUR	200,000	214,638	220,092	0.18
Glencore Finance Europe SA, 3.375%, 30/09/20	EUR	100,000	104,137	108,680	0.09
Glencore Finance Europe SA, 1.250%, 17/03/21	EUR	100,000	99,711	96,365	0.08
Glencore Finance Europe SA, 2.750%, 01/04/21	EUR	100,000	99,546	104,320	0.08
Glencore Finance Europe SA, 1.625%, 18/01/22	EUR	200,000	198,640	195,080	0.16
Glencore Finance Europe SA, 3.750%, 01/04/26	EUR	100,000	99,490	107,545	0.09
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	100,000	113,719	109,565	0.09
John Deere Bank SA, 1.500%, 16/07/18	EUR	100,000	100,775	103,145	0.08
Michelin Luxembourg SCS, 2.750%, 20/06/19	EUR	100,000	104,947	107,990	0.09
Nestle Finance International Ltd, 1.500%, 19/07/19	EUR	100,000	101,778	103,990	0.08
Nestle Finance International Ltd, 1.250%, 04/05/20	EUR	100,000	99,385	102,905	0.08
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	100,000	102,369	107,510	0.09
Nestle Finance International Ltd, 0.750%, 08/11/21	EUR	100,000	99,759	99,290	0.08
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	100,000	99,149	104,415	0.08
Novartis Finance SA, 4.250%, 15/06/16	EUR	250,000	258,706	259,713	0.21
Novartis Finance SA, 0.750%, 09/11/21	EUR	100,000	99,214	98,800	0.08
Novartis Finance SA, 1.625%, 09/11/26	EUR	100,000	99,713	99,410	0.08
SES SA, 4.625%, 09/03/20	EUR	100,000	111,463	116,225	0.09
SES SA, 4.750%, 11/03/21	EUR	100,000	113,193	119,015	0.09
Tyco Electronics Group SA, 1.100%, 01/03/23	EUR	100,000	99,694	96,000	0.08
Tyco International Finance SA, 1.375%, 25/02/25	EUR	100,000	100,063	93,285	0.07
Total Luxembourg			3,007,277	3,042,396	2.43
Mexico					
America Movil SAB de CV, 3.750%, 28/06/17	EUR	300,000	315,665	319,553	0.25
America Movil SAB de CV, 4.125%, 25/10/19	EUR	150,000	163,700	170,265	0.14
America Movil SAB de CV, 4.750%, 28/06/22	EUR	50,000	56,737	60,605	0.05
America Movil SAB de CV, 3.259%, 22/07/23	EUR	200,000	207,208	224,207	0.18
America Movil SAB de CV, 5.125%, 06/09/73	EUR	200,000	209,777	212,000	0.17
America Movil SAB de CV, 6.375%, 06/09/73	EUR	100,000	107,626	114,250	0.09
Total Mexico			1,060,713	1,100,880	0.88
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	200,000	208,389	214,840	0.17
Adecco International Financial Services BV, 2.750%, 15/11/19	EUR	100,000	102,919	106,655	0.09

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	100,000	99,940	98,255	0.08
Airbus Group Finance BV, 4.625%, 12/08/16	EUR	100,000	104,290	104,855	0.08
Airbus Group Finance BV, 5.500%, 25/09/18	EUR	100,000	113,457	116,130	0.09
Airbus Group Finance BV, 2.375%, 02/04/24	EUR	200,000	200,994	214,020	0.17
Airbus Group Finance BV, 2.125%, 29/10/29	EUR	100,000	99,165	100,925	0.08
Akzo Nobel NV, 4.000%, 17/12/18	EUR	100,000	108,262	111,718	0.09
Akzo Nobel NV, 1.750%, 07/11/24	EUR	100,000	99,550	99,575	0.08
ASML Holding NV, 3.375%, 19/09/23	EUR	100,000	103,426	111,840	0.09
BAT Netherlands Finance BV, 4.000%, 07/07/20	EUR	150,000	165,223	171,772	0.14
BAT Netherlands Finance BV, 4.875%, 24/02/21	EUR	100,000	115,056	120,325	0.10
BAT Netherlands Finance BV, 2.375%, 19/01/23	EUR	100,000	99,786	105,205	0.08
BAT Netherlands Finance BV, 3.125%, 06/03/29	EUR	100,000	116,869	106,915	0.09
Bayer Capital Corp BV, 1.250%, 13/11/23	EUR	100,000	104,141	99,480	0.08
Bharti Airtel International Netherlands BV, 4.000%, 10/12/18	EUR	200,000	202,242	214,000	0.17
Bharti Airtel International Netherlands BV, 3.375%, 20/05/21	EUR	100,000	101,985	104,750	0.08
BMW Finance NV, 1.000%, 24/10/16	EUR	100,000	100,302	101,055	0.08
BMW Finance NV, 3.875%, 18/01/17	EUR	225,000	235,384	237,510	0.19
BMW Finance NV, 3.625%, 29/01/18	EUR	150,000	159,543	162,473	0.13
BMW Finance NV, 1.500%, 05/06/18	EUR	100,000	101,077	103,070	0.08
BMW Finance NV, 5.000%, 06/08/18	EUR	100,000	111,354	113,957	0.09
BMW Finance NV, 0.500%, 05/09/18	EUR	100,000	100,058	100,135	0.08
BMW Finance NV, 3.250%, 14/01/19	EUR	250,000	266,233	273,362	0.22
BMW Finance NV, 1.625%, 17/07/19	EUR	150,000	151,352	155,858	0.12
BMW Finance NV, 2.000%, 04/09/20	EUR	200,000	202,536	211,230	0.17
BMW Finance NV, 1.250%, 05/09/22	EUR	100,000	99,668	99,950	0.08
BMW Finance NV, 2.375%, 24/01/23	EUR	200,000	202,850	215,090	0.17
BMW Finance NV, 2.625%, 17/01/24	EUR	250,000	281,131	272,187	0.22
Coca-Cola HBC Finance BV, 4.250%, 16/11/16	EUR	70,000	72,910	73,488	0.06
Coca-Cola HBC Finance BV, 2.375%, 18/06/20	EUR	150,000	152,057	155,910	0.12
Conti-Gummi Finance BV, 2.500%, 20/03/17	EUR	100,000	102,207	103,395	0.08
CRH Finance BV, 5.000%, 25/01/19	EUR	100,000	110,715	113,945	0.09
Deutsche Post Finance BV, 1.875%, 27/06/17	EUR	150,000	152,781	154,611	0.12
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	100,000	105,203	111,715	0.09
Deutsche Telekom International Finance BV, 6.000%, 20/01/17	EUR	100,000	107,629	108,710	0.09
Deutsche Telekom International Finance BV, 6.625%, 29/03/18	EUR	300,000	347,452	350,340	0.28
Deutsche Telekom International Finance BV, 2.000%, 30/10/19	EUR	200,000	204,321	211,250	0.17
Deutsche Telekom International Finance BV, 4.250%, 16/03/20	EUR	100,000	111,100	115,560	0.09
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	100,000	112,019	119,965	0.10
Deutsche Telekom International Finance BV, 2.750%, 24/10/24	EUR	100,000	101,154	109,810	0.09
Deutsche Telekom International Finance BV, 4.875%, 22/04/25	EUR	100,000	116,865	128,680	0.10
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	100,000	102,990	113,785	0.09
Deutsche Telekom International Finance BV, 4.500%, 28/10/30	EUR	100,000	113,311	122,931	0.10
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	100,000	148,448	162,325	0.13
E.ON International Finance BV, 5.500%, 02/10/17	EUR	400,000	438,917	444,680	0.36
E.ON International Finance BV, 5.750%, 07/05/20	EUR	300,000	354,022	366,210	0.29
E.ON International Finance BV, 5.528%, 21/02/23	EUR	50,000	60,430	63,885	0.05
EDP Finance BV, 4.750%, 26/09/16	EUR	400,000	420,591	417,180	0.33
EDP Finance BV, 2.625%, 15/04/19	EUR	300,000	318,757	308,685	0.25
EDP Finance BV, 4.875%, 14/09/20	EUR	200,000	237,155	225,820	0.18
Eneco Holding NV, 3.250%, perpetual	EUR	100,000	101,433	99,265	0.08
Enel Finance International NV, 4.000%, 14/09/16	EUR	230,000	237,689	240,000	0.19
Enel Finance International NV, 5.750%, 24/10/18	EUR	100,000	116,796	115,840	0.09
Enel Finance International NV, 5.000%, 14/09/22	EUR	400,000	454,369	486,140	0.39
Enel Finance International NV, 4.875%, 17/04/23	EUR	200,000	226,611	241,350	0.19
Enel Finance International NV, 1.966%, 27/01/25	EUR	350,000	376,550	338,310	0.27
Gas Natural Fenosa Finance BV, 3.875%, 11/04/22	EUR	200,000	215,883	227,210	0.18
Gas Natural Fenosa Finance BV, 3.875%, 17/01/23	EUR	100,000	107,816	114,000	0.09
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	100,000	102,972	106,370	0.08
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	100,000	98,994	92,875	0.07
Heineken NV, 2.500%, 19/03/19	EUR	100,000	103,364	106,625	0.09
Heineken NV, 2.125%, 04/08/20	EUR	200,000	201,217	210,760	0.17
Heineken NV, 2.000%, 06/04/21	EUR	100,000	99,156	104,635	0.08
Heineken NV, 3.500%, 19/03/24	EUR	100,000	106,333	114,950	0.09
Heineken NV, 2.875%, 04/08/25	EUR	100,000	99,621	109,615	0.09
Iberdrola International BV, 4.500%, 21/09/17	EUR	300,000	320,200	326,010	0.26
Iberdrola International BV, 4.250%, 11/10/18	EUR	300,000	324,440	333,585	0.27
Iberdrola International BV, 2.875%, 11/11/20	EUR	300,000	309,285	324,855	0.26
Iberdrola International BV, 3.500%, 01/02/21	EUR	200,000	211,937	222,800	0.18

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

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Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Iberdrola International BV, 2.500%, 24/10/22	EUR	100,000	99,759	104,985	0.08
Iberdrola International BV, 1.125%, 27/01/23	EUR	100,000	100,636	94,835	0.08
Iberdrola International BV, 5.750%, perpetual	EUR	100,000	106,782	107,185	0.09
JAB Holdings BV, 1.500%, 24/11/21	EUR	100,000	99,831	98,250	0.08
JAB Holdings BV, 1.625%, 30/04/25	EUR	100,000	96,818	92,010	0.07
Koninklijke DSM NV, 5.250%, 17/10/17	EUR	100,000	109,616	111,225	0.09
Koninklijke DSM NV, 1.750%, 13/11/19	EUR	100,000	100,827	104,440	0.08
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	100,000	98,085	92,585	0.07
Koninklijke KPN NV, 4.750%, 17/01/17	EUR	100,000	105,162	106,610	0.09
Koninklijke KPN NV, 7.500%, 04/02/19	EUR	130,000	154,388	159,270	0.13
Koninklijke KPN NV, 3.750%, 21/09/20	EUR	130,000	137,545	144,963	0.12
Koninklijke KPN NV, 3.250%, 01/02/21	EUR	100,000	102,607	109,055	0.09
Koninklijke KPN NV, 4.500%, 04/10/21	EUR	100,000	109,018	116,335	0.09
Koninklijke KPN NV, 5.625%, 30/09/24	EUR	100,000	123,335	127,785	0.10
Linde Finance BV, 4.750%, 24/04/17	EUR	100,000	106,930	108,220	0.09
Linde Finance BV, 3.125%, 12/12/18	EUR	200,000	212,635	218,310	0.17
Linde Finance BV, 1.750%, 11/06/19	EUR	180,000	182,714	188,487	0.15
Linde Finance BV, 3.875%, 01/06/21	EUR	100,000	111,047	117,370	0.09
Linde Finance BV, 1.875%, 22/05/24	EUR	50,000	50,980	52,463	0.04
Linde Finance BV, 7.375%, 14/07/66	EUR	100,000	112,573	106,300	0.08
Madrilena Red de Gas Finance BV, 3.779%, 11/09/18	EUR	100,000	105,005	108,230	0.09
Metro Finance BV, 4.250%, 22/02/17	EUR	100,000	104,888	106,105	0.08
Metro Finance BV, 2.250%, 11/05/18	EUR	100,000	102,087	104,350	0.08
PostNL NV, 5.375%, 14/11/17	EUR	100,000	108,204	110,962	0.09
Redexis Gas Finance BV, 2.750%, 08/04/21	EUR	100,000	101,513	105,815	0.08
Repsol International Finance BV, 4.750%, 16/02/17	EUR	200,000	212,370	213,380	0.17
Repsol International Finance BV, 4.375%, 20/02/18	EUR	100,000	107,200	109,200	0.09
Repsol International Finance BV, 4.875%, 19/02/19	EUR	100,000	110,374	113,455	0.09
Repsol International Finance BV, 2.625%, 28/05/20	EUR	100,000	102,288	105,550	0.08
Repsol International Finance BV, 3.625%, 07/10/21	EUR	200,000	211,816	221,970	0.18
Repsol International Finance BV, 2.250%, 10/12/26	EUR	100,000	99,722	95,995	0.08
Robert Bosch Investment Nederland BV, 1.625%, 24/05/21	EUR	100,000	99,092	104,135	0.08
Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	EUR	100,000	99,859	109,785	0.09
Roche Finance Europe BV, 2.000%, 25/06/18	EUR	250,000	260,343	262,587	0.21
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	100,000	99,752	94,145	0.08
RWE Finance BV, 6.625%, 31/01/19	EUR	200,000	234,631	240,040	0.19
RWE Finance BV, 1.875%, 30/01/20	EUR	200,000	200,701	206,040	0.16
RWE Finance BV, 6.500%, 10/08/21	EUR	100,000	123,896	128,020	0.10
RWE Finance BV, 3.000%, 17/01/24	EUR	100,000	103,123	106,475	0.09
Schlumberger Finance BV, 1.500%, 04/03/19	EUR	100,000	100,707	103,500	0.08
Shell International Finance BV, 4.625%, 22/05/17	EUR	200,000	214,459	216,710	0.17
Shell International Finance BV, 4.375%, 14/05/18	EUR	400,000	438,171	446,120	0.36
Shell International Finance BV, 1.625%, 24/03/21	EUR	200,000	204,297	207,130	0.17
Shell International Finance BV, 1.000%, 06/04/22	EUR	100,000	99,819	98,790	0.08
Shell International Finance BV, 2.500%, 24/03/26	EUR	100,000	99,598	106,655	0.09
Shell International Finance BV, 1.625%, 20/01/27	EUR	250,000	248,561	241,517	0.19
Siemens Financieringsmaatschappij NV, 5.125%, 20/02/17	EUR	300,000	320,852	324,030	0.26
Siemens Financieringsmaatschappij NV, 5.625%, 11/06/18	EUR	300,000	338,792	345,960	0.28
Siemens Financieringsmaatschappij NV, 1.500%, 10/03/20	EUR	100,000	99,941	103,725	0.08
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	150,000	149,998	157,005	0.13
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	200,000	204,550	220,600	0.18
Siemens Financieringsmaatschappij NV, 5.250%, 14/09/66	EUR	150,000	161,697	156,998	0.13
Suedzucker International Finance BV, 4.125%, 29/03/18	EUR	100,000	106,951	108,170	0.09
Syngenta Finance NV, 1.875%, 02/11/21	EUR	100,000	99,869	102,910	0.08
Syngenta Finance NV, 1.250%, 10/09/27	EUR	100,000	99,320	88,935	0.07
Telefonica Europe BV, 5.875%, 14/02/33	EUR	100,000	121,091	135,088	0.11
Teva Pharmaceutical Finance Netherlands II BV, 1.250%, 31/03/23	EUR	200,000	200,957	188,440	0.15
Teva Pharmaceutical Finance Netherlands II BV, 1.875%, 31/03/27	EUR	100,000	100,505	91,390	0.07
Unilever NV, 0.500%, 03/02/22	EUR	200,000	198,033	192,630	0.15
Volkswagen International Finance NV, 1.000%, 26/10/16	EUR	250,000	250,726	252,647	0.20
Volkswagen International Finance NV, 1.875%, 15/05/17	EUR	100,000	101,605	102,850	0.08
Volkswagen International Finance NV, 5.375%, 22/05/18	EUR	150,000	167,411	171,068	0.14
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	100,000	106,276	109,330	0.09
Volkswagen International Finance NV, 2.000%, 14/01/20	EUR	167,000	169,481	175,767	0.14
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	50,000	50,238	52,775	0.04
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	99,134	96,265	0.08
Volkswagen International Finance NV, 1.625%, 16/01/30	EUR	250,000	259,787	226,950	0.18
Volkswagen International Finance NV, 3.300%, 22/03/33	EUR	200,000	224,431	220,740	0.18

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Volkswagen International Finance NV, 3.750%, perpetual	EUR	300,000	297,818	309,375	0.25
Volkswagen International Finance NV, 4.625%, perpetual	EUR	200,000	208,639	207,030	0.17
Volkswagen International Finance NV, 3.875%, perpetual	EUR	300,000	312,422	312,915	0.25
Volkswagen International Finance NV, 5.125%, perpetual	EUR	100,000	109,100	109,185	0.09
Volkswagen International Finance NV, 2.500%, perpetual	EUR	100,000	99,216	95,525	0.08
Volkswagen International Finance NV, 3.500%, perpetual	EUR	100,000	98,585	91,400	0.07
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	150,000	152,619	163,050	0.13
Wolters Kluwer NV, 2.500%, 13/05/24	EUR	100,000	99,259	105,035	0.08
Wuerth Finance International BV, 1.750%, 21/05/20	EUR	50,000	50,106	52,160	0.04
Wuerth Finance International BV, 1.000%, 19/05/22	EUR	100,000	99,742	98,785	0.08
Total Netherlands			23,435,797	23,841,289	19.05
Portugal					
Brisa Concessao Rodoviaria SA, 6.875%, 02/04/18	EUR	100,000	115,181	113,828	0.09
Brisa Concessao Rodoviaria SA, 3.875%, 01/04/21	EUR	100,000	109,891	107,245	0.09
REN - Redes Energeticas Nacionais SGPS SA, 4.125%, 31/01/18	EUR	100,000	107,082	107,005	0.08
Total Portugal			332,154	328,078	0.26
Spain					
Abertis Infraestructuras SA, 5.125%, 12/06/17	EUR	100,000	107,046	108,931	0.09
Abertis Infraestructuras SA, 4.750%, 25/10/19	EUR	100,000	110,221	115,304	0.09
Abertis Infraestructuras SA, 4.375%, 30/03/20	EUR	200,000	218,095	228,748	0.18
Abertis Infraestructuras SA, 2.500%, 27/02/25	EUR	100,000	98,825	102,075	0.08
Amadeus Capital Markets SA, 4.875%, 15/07/16	EUR	100,000	103,881	104,552	0.08
Canal de Isabel II Gestion SA, 1.680%, 26/02/25	EUR	100,000	99,947	91,315	0.07
Distribuidora Internacional de Alimentacion SA, 1.500%, 22/07/19	EUR	100,000	100,368	100,875	0.08
Enagas Financiaciones SAU, 4.250%, 05/10/17	EUR	100,000	105,997	108,290	0.09
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	100,000	99,752	104,915	0.08
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	100,000	99,116	91,215	0.07
Ferrovial Emisiones SA, 3.375%, 30/01/18	EUR	100,000	103,786	106,500	0.09
Ferrovial Emisiones SA, 3.375%, 07/06/21	EUR	100,000	102,711	110,320	0.09
Gas Natural Capital Markets SA, 4.375%, 02/11/16	EUR	100,000	104,301	105,336	0.08
Gas Natural Capital Markets SA, 5.625%, 09/02/17	EUR	100,000	106,962	108,180	0.09
Gas Natural Capital Markets SA, 4.125%, 26/01/18	EUR	200,000	213,479	217,380	0.17
Gas Natural Capital Markets SA, 5.000%, 13/02/18	EUR	200,000	217,997	222,230	0.18
Gas Natural Capital Markets SA, 6.375%, 09/07/19	EUR	200,000	234,086	241,650	0.19
Gas Natural Capital Markets SA, 6.000%, 27/01/20	EUR	100,000	116,682	120,860	0.10
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	150,000	173,048	181,627	0.15
Prosegur Cia de Seguridad SA, 2.750%, 02/04/18	EUR	100,000	101,768	104,740	0.08
Red Electrica Financiaciones SA Unipersonal, 4.875%, 29/04/20	EUR	200,000	225,791	235,318	0.19
Red Electrica Financiaciones SA Unipersonal, 1.125%, 24/04/25	EUR	100,000	99,530	90,390	0.07
Telefonica Emisiones SAU, 4.750%, 07/02/17	EUR	200,000	210,634	213,490	0.17
Telefonica Emisiones SAU, 5.811%, 05/09/17	EUR	200,000	218,000	222,250	0.18
Telefonica Emisiones SAU, 3.661%, 18/09/17	EUR	200,000	209,101	213,020	0.17
Telefonica Emisiones SAU, 4.797%, 21/02/18	EUR	200,000	215,740	221,000	0.18
Telefonica Emisiones SAU, 2.736%, 29/05/19	EUR	200,000	205,546	213,190	0.17
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	100,000	113,605	115,045	0.09
Telefonica Emisiones SAU, 4.710%, 20/01/20	EUR	200,000	220,086	230,920	0.19
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	200,000	213,540	226,740	0.18
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	200,000	200,671	206,180	0.17
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	200,000	214,898	228,890	0.18
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	100,000	100,000	99,090	0.08
Total Spain			5,065,210	5,190,566	4.15
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	150,000	151,950	162,045	0.13
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	100,000	99,565	99,520	0.08
Atlas Copco AB, 2.625%, 15/03/19	EUR	100,000	104,272	107,533	0.09
Atlas Copco AB, 2.500%, 28/02/23	EUR	100,000	101,593	108,625	0.09
Investor AB, 3.250%, 17/09/18	EUR	100,000	105,954	108,755	0.09
Investor AB, 4.875%, 18/11/21	EUR	50,000	58,269	61,753	0.05
Investor AB, 4.500%, 12/05/23	EUR	100,000	115,064	123,890	0.10

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Sweden - (Continued)					
Molnlycke Holding AB, 1.500%, 28/02/22	EUR	100,000	100,757	99,885	0.08
Orlen Capital AB, 2.500%, 30/06/21	EUR	100,000	98,688	100,264	0.08
PGE Sweden AB, 1.625%, 09/06/19	EUR	100,000	100,319	101,367	0.08
Scania CV AB, 1.625%, 14/09/17	EUR	100,000	101,143	102,719	0.08
Securitas AB, 2.750%, 28/02/17	EUR	100,000	102,221	103,750	0.08
Securitas AB, 2.625%, 22/02/21	EUR	100,000	109,690	107,070	0.09
SKF AB, 1.875%, 11/09/19	EUR	150,000	149,993	155,900	0.12
SKF AB, 2.375%, 29/10/20	EUR	100,000	100,973	105,820	0.08
Svenska Cellulosa AB SCA, 3.625%, 26/08/16	EUR	150,000	154,606	155,832	0.12
Svenska Cellulosa AB SCA, 1.125%, 05/03/25	EUR	100,000	99,773	93,674	0.07
Swedish Match AB, 3.875%, 24/11/17	EUR	50,000	52,757	54,025	0.04
Telefonaktiebolaget LM Ericsson, 5.375%, 27/06/17	EUR	100,000	108,174	109,950	0.09
TeliaSonera AB, 4.750%, 07/03/17	EUR	70,000	74,478	75,313	0.06
TeliaSonera AB, 1.375%, 18/02/19	EUR	100,000	100,046	103,105	0.08
TeliaSonera AB, 4.250%, 18/02/20	EUR	150,000	166,903	173,842	0.14
TeliaSonera AB, 4.000%, 22/03/22	EUR	250,000	278,399	295,225	0.24
TeliaSonera AB, 3.625%, 14/02/24	EUR	150,000	162,701	175,665	0.14
TeliaSonera AB, 3.875%, 01/10/25	EUR	100,000	109,859	120,880	0.10
TeliaSonera AB, 3.000%, 07/09/27	EUR	100,000	101,000	112,420	0.09
TeliaSonera AB, 1.625%, 23/02/35	EUR	100,000	98,759	84,265	0.07
Volvo Treasury AB, 5.000%, 31/05/17	EUR	100,000	106,872	108,615	0.09
Volvo Treasury AB, 2.375%, 26/11/19	EUR	100,000	101,435	106,120	0.08
Total Sweden			3,316,213	3,417,827	2.73
Switzerland					
Elsevier Finance SA Via ELM BV, 2.500%, 24/09/20	EUR	100,000	102,445	107,115	0.09
Total Switzerland			102,445	107,115	0.09
United Arab Emirates					
Glencore Finance Dubai Ltd, 2.625%, 19/11/18	EUR	157,000	160,359	164,991	0.13
Total United Arab Emirates			160,359	164,991	0.13
United Kingdom					
Anglian Water Services Financing PLC, 6.250%, 27/06/16	EUR	100,000	106,073	105,981	0.08
Anglo American Capital PLC, 4.375%, 02/12/16	EUR	200,000	208,832	210,830	0.17
Anglo American Capital PLC, 1.750%, 20/11/17	EUR	200,000	201,099	204,060	0.16
Anglo American Capital PLC, 1.750%, 03/04/18	EUR	100,000	99,855	101,745	0.08
Anglo American Capital PLC, 2.750%, 07/06/19	EUR	150,000	153,583	157,193	0.13
Anglo American Capital PLC, 1.500%, 01/04/20	EUR	100,000	99,705	98,755	0.08
Anglo American Capital PLC, 2.875%, 20/11/20	EUR	100,000	101,695	104,500	0.08
Anglo American Capital PLC, 2.500%, 29/04/21	EUR	100,000	99,047	102,210	0.08
Anglo American Capital PLC, 3.500%, 28/03/22	EUR	100,000	103,546	107,605	0.09
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	100,000	99,847	105,270	0.08
AstraZeneca PLC, 0.875%, 24/11/21	EUR	100,000	99,794	98,265	0.08
Babcock International Group PLC, 1.750%, 06/10/22	EUR	100,000	100,917	99,660	0.08
BAT International Finance PLC, 5.375%, 29/06/17	EUR	200,000	218,652	219,760	0.18
BAT International Finance PLC, 3.625%, 09/11/21	EUR	150,000	162,980	170,527	0.14
BAT International Finance PLC, 2.750%, 25/03/25	EUR	150,000	150,399	160,920	0.13
BAT International Finance PLC, 1.250%, 13/03/27	EUR	200,000	197,448	181,170	0.14
BAT International Finance PLC, 2.000%, 13/03/45	EUR	100,000	97,835	79,085	0.06
BG Energy Capital PLC, 3.000%, 16/11/18	EUR	150,000	157,764	162,191	0.13
BG Energy Capital PLC, 3.625%, 16/07/19	EUR	100,000	107,464	111,480	0.09
BG Energy Capital PLC, 1.250%, 21/11/22	EUR	100,000	99,902	98,525	0.08
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	100,000	99,903	99,140	0.08
BG Energy Capital PLC, 6.500%, 30/11/72	EUR	150,000	167,447	164,272	0.13
BP Capital Markets PLC, 3.830%, 06/10/17	EUR	230,000	244,869	247,353	0.20
BP Capital Markets PLC, 2.994%, 18/02/19	EUR	100,000	105,323	108,085	0.09
BP Capital Markets PLC, 4.154%, 01/06/20	EUR	100,000	111,017	115,335	0.09
BP Capital Markets PLC, 2.517%, 17/02/21	EUR	100,000	102,850	107,505	0.09
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	100,000	100,415	105,230	0.08
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	200,000	200,000	200,380	0.16
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	100,000	100,000	96,380	0.08

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
BP Capital Markets PLC, 2.972%, 27/02/26	EUR	100,000	101,155	109,915	0.09
BP Capital Markets PLC, 2.213%, 25/09/26	EUR	200,000	200,000	203,650	0.16
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	250,000	253,414	235,962	0.19
Brambles Finance PLC, 4.625%, 20/04/18	EUR	100,000	108,448	110,897	0.09
British Telecommunications PLC, 1.125%, 10/06/19	EUR	200,000	199,795	202,750	0.16
Compass Group PLC, 3.125%, 13/02/19	EUR	100,000	105,551	108,615	0.09
Compass Group PLC, 1.875%, 27/01/23	EUR	100,000	101,030	102,835	0.08
Diageo Finance PLC, 1.125%, 20/05/19	EUR	100,000	99,846	100,675	0.08
Diageo Finance PLC, 1.750%, 23/09/24	EUR	100,000	102,834	98,487	0.08
Diageo Finance PLC, 2.375%, 20/05/26	EUR	200,000	199,167	204,410	0.16
EE Finance PLC, 3.250%, 03/08/18	EUR	150,000	156,412	161,213	0.13
Experian Finance PLC, 4.750%, 04/02/20	EUR	100,000	112,018	116,950	0.09
FCE Bank PLC, 1.750%, 21/05/18	EUR	100,000	100,256	102,145	0.08
FCE Bank PLC, 1.875%, 18/04/19	EUR	100,000	100,024	102,160	0.08
FCE Bank PLC, 1.114%, 13/05/20	EUR	200,000	200,000	197,040	0.16
FCE Bank PLC, 1.134%, 10/02/22	EUR	200,000	200,000	190,510	0.15
G4S International Finance PLC, 2.875%, 02/05/17	EUR	150,000	153,245	156,180	0.12
GlaxoSmithKline Capital PLC, 5.625%, 13/12/17	EUR	230,000	256,464	259,704	0.21
GlaxoSmithKline Capital PLC, 0.625%, 02/12/19	EUR	200,000	199,117	200,040	0.16
GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	EUR	200,000	197,844	196,080	0.16
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	100,000	112,606	121,340	0.10
Imperial Tobacco Finance PLC, 4.500%, 05/07/18	EUR	100,000	108,247	110,625	0.09
Imperial Tobacco Finance PLC, 5.000%, 02/12/19	EUR	200,000	229,500	232,010	0.19
Imperial Tobacco Finance PLC, 2.250%, 26/02/21	EUR	100,000	99,445	103,095	0.08
Imperial Tobacco Finance PLC, 3.375%, 26/02/26	EUR	100,000	100,475	106,565	0.08
Mondi Finance PLC, 3.375%, 28/09/20	EUR	150,000	155,574	163,340	0.13
Motability Operations Group PLC, 3.750%, 29/11/17	EUR	100,000	105,970	107,850	0.09
Motability Operations Group PLC, 1.625%, 09/06/23	EUR	100,000	99,103	100,580	0.08
National Grid PLC, 5.000%, 02/07/18	EUR	100,000	110,544	113,055	0.09
National Grid PLC, 4.375%, 10/03/20	EUR	100,000	111,519	115,765	0.09
NGG Finance PLC, 4.250%, 18/06/76	EUR	200,000	205,872	210,910	0.17
Pearson Funding Five PLC, 1.875%, 19/05/21	EUR	100,000	99,488	103,265	0.08
Rentokil Initial PLC, 3.375%, 24/09/19	EUR	100,000	104,519	109,445	0.09
Rio Tinto Finance PLC, 2.000%, 11/05/20	EUR	150,000	151,410	157,568	0.13
Rolls-Royce PLC, 2.125%, 18/06/21	EUR	150,000	150,940	159,735	0.13
Royal Mail PLC, 2.375%, 29/07/24	EUR	100,000	99,530	102,350	0.08
Sky PLC, 1.500%, 15/09/21	EUR	300,000	299,378	298,665	0.24
Sky PLC, 1.875%, 24/11/23	EUR	100,000	101,238	98,675	0.08
Sky PLC, 2.500%, 15/09/26	EUR	100,000	99,723	100,725	0.08
Smiths Group PLC, 4.125%, 05/05/17	EUR	50,000	52,198	53,180	0.04
SSE PLC, 2.000%, 17/06/20	EUR	100,000	100,724	104,590	0.08
SSE PLC, 5.625%, perpetual	EUR	200,000	214,637	212,550	0.17
SSE PLC, 2.375%, perpetual	EUR	100,000	99,998	94,680	0.08
United Utilities Water Ltd, 4.250%, 24/01/20	EUR	100,000	109,440	115,000	0.09
Vodafone Group PLC, 5.000%, 04/06/18	EUR	100,000	110,729	112,500	0.09
Vodafone Group PLC, 1.000%, 11/09/20	EUR	200,000	198,694	196,468	0.16
Vodafone Group PLC, 4.650%, 20/01/22	EUR	100,000	118,282	118,655	0.09
Vodafone Group PLC, 5.375%, 06/06/22	EUR	100,000	119,535	124,280	0.10
Vodafone Group PLC, 1.875%, 11/09/25	EUR	200,000	198,762	193,230	0.15
WM Morrison Supermarkets PLC, 2.250%, 19/06/20	EUR	150,000	148,742	153,818	0.12
WPP Finance 2013, 3.000%, 20/11/23	EUR	150,000	153,144	165,097	0.13
Total United Kingdom			11,214,847	11,343,241	9.06
United States					
3M Co, 1.875%, 15/11/21	EUR	100,000	99,993	105,460	0.08
3M Co, 0.950%, 15/05/23	EUR	100,000	98,594	97,270	0.08
3M Co, 1.500%, 09/11/26	EUR	100,000	98,415	97,545	0.08
3M Co, 1.750%, 15/05/30	EUR	100,000	98,113	95,586	0.08
Air Products & Chemicals Inc, 4.625%, 15/03/17	EUR	100,000	106,201	107,350	0.09
Albemarle Corp, 1.875%, 08/12/21	EUR	100,000	100,659	98,525	0.08
American Honda Finance Corp, 1.875%, 04/09/19	EUR	150,000	151,960	157,553	0.13
Amgen Inc, 2.125%, 13/09/19	EUR	150,000	152,618	157,538	0.13
Apple Inc, 1.000%, 10/11/22	EUR	210,000	209,577	205,527	0.16
Apple Inc, 1.625%, 10/11/26	EUR	200,000	199,889	196,020	0.16
AT&T Inc, 1.875%, 04/12/20	EUR	200,000	199,158	207,106	0.17
AT&T Inc, 2.650%, 17/12/21	EUR	47,000	48,117	50,250	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
AT&T Inc, 1.450%, 01/06/22	EUR	200,000	201,533	196,770	0.16
AT&T Inc, 2.500%, 15/03/23	EUR	200,000	199,892	207,760	0.17
AT&T Inc, 1.300%, 05/09/23	EUR	200,000	199,266	189,600	0.15
AT&T Inc, 2.400%, 15/03/24	EUR	250,000	255,461	255,937	0.20
AT&T Inc, 3.500%, 17/12/25	EUR	200,000	208,643	222,470	0.18
AT&T Inc, 2.600%, 17/12/29	EUR	100,000	102,239	94,945	0.08
AT&T Inc, 3.550%, 17/12/32	EUR	200,000	200,320	208,220	0.17
AT&T Inc, 3.375%, 15/03/34	EUR	100,000	99,888	100,015	0.08
AT&T Inc, 2.450%, 15/03/35	EUR	255,000	257,340	219,886	0.18
BMW US Capital LLC, 1.250%, 20/07/16	EUR	211,000	212,081	213,462	0.17
BMW US Capital LLC, 1.000%, 18/07/17	EUR	143,000	143,077	144,945	0.12
BMW US Capital LLC, 1.000%, 20/04/27	EUR	100,000	97,214	90,265	0.07
Bristol-Myers Squibb Co, 1.000%, 15/05/25	EUR	100,000	97,454	92,815	0.07
Cargill Inc, 1.875%, 04/09/19	EUR	100,000	100,906	104,850	0.08
Cargill Inc, 2.500%, 15/02/23	EUR	100,000	100,422	106,365	0.08
Coca-Cola Co, 1.125%, 22/09/22	EUR	100,000	99,227	98,755	0.08
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	100,326	94,880	0.08
Coca-Cola Co, 1.875%, 22/09/26	EUR	200,000	200,487	199,500	0.16
Coca-Cola Co, 1.125%, 09/03/27	EUR	300,000	302,838	273,885	0.22
Coca-Cola Co, 1.625%, 09/03/35	EUR	300,000	312,364	256,560	0.20
Coca-Cola Enterprises Inc, 2.625%, 06/11/23	EUR	100,000	100,594	105,990	0.08
Coca-Cola Enterprises Inc, 2.375%, 07/05/25	EUR	150,000	144,085	152,685	0.12
Coca-Cola Enterprises Inc, 1.875%, 18/03/30	EUR	100,000	99,645	87,710	0.07
DIRECTV Holdings LLC Via DIRECTV Financing Co Inc, 2.750%, 19/05/23	EUR	100,000	97,842	105,615	0.08
Discovery Communications LLC, 1.900%, 19/03/27	EUR	100,000	99,792	90,650	0.07
Eli Lilly & Co, 1.625%, 02/06/26	EUR	200,000	199,089	193,930	0.15
Eli Lilly & Co, 2.125%, 03/06/30	EUR	100,000	98,481	95,753	0.08
Expedia Inc, 2.500%, 03/06/22	EUR	100,000	99,530	98,700	0.08
General Electric Co, 1.250%, 26/05/23	EUR	200,000	201,379	196,142	0.16
General Electric Co, 1.875%, 28/05/27	EUR	200,000	204,197	196,496	0.16
General Mills Inc, 2.100%, 16/11/20	EUR	100,000	100,958	104,730	0.08
General Mills Inc, 1.000%, 27/04/23	EUR	100,000	99,760	94,910	0.08
HJ Heinz Co, 2.000%, 30/06/23	EUR	100,000	99,082	99,170	0.08
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	100,000	99,277	102,060	0.08
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	100,000	99,453	96,785	0.08
Illinois Tool Works Inc, 3.000%, 19/05/34	EUR	100,000	98,195	102,660	0.08
International Business Machines Corp, 1.375%, 19/11/19	EUR	200,000	199,242	206,510	0.16
International Business Machines Corp, 1.875%, 06/11/20	EUR	200,000	201,165	209,640	0.17
International Business Machines Corp, 1.250%, 26/05/23	EUR	100,000	99,793	98,020	0.08
International Business Machines Corp, 2.875%, 07/11/25	EUR	200,000	203,797	219,300	0.17
Johnson & Johnson, 4.750%, 06/11/19	EUR	150,000	171,531	177,795	0.14
Kellogg Co, 1.750%, 24/05/21	EUR	100,000	100,392	102,065	0.08
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	100,000	100,649	96,120	0.08
Kinder Morgan Inc, 2.250%, 16/03/27	EUR	100,000	102,050	92,555	0.07
McDonald's Corp, 4.250%, 10/06/16	EUR	100,000	103,359	103,935	0.08
McDonald's Corp, 2.000%, 01/06/23	EUR	100,000	107,900	103,040	0.08
McDonald's Corp, 2.375%, 27/11/24	EUR	100,000	98,687	105,005	0.08
McDonald's Corp, 1.875%, 26/05/27	EUR	100,000	99,926	95,755	0.08
McDonald's Corp, 2.625%, 11/06/29	EUR	100,000	99,138	102,860	0.08
Merck & Co Inc, 1.125%, 15/10/21	EUR	200,000	201,654	199,960	0.16
Merck & Co Inc, 1.875%, 15/10/26	EUR	100,000	99,281	100,135	0.08
Merck & Co Inc, 2.500%, 15/10/34	EUR	100,000	98,880	100,415	0.08
Microsoft Corp, 2.125%, 06/12/21	EUR	250,000	260,478	265,887	0.21
Microsoft Corp, 3.125%, 06/12/28	EUR	300,000	310,003	340,776	0.27
Microsoft Corp, 2.625%, 02/05/33	EUR	150,000	143,480	156,293	0.12
Mondelez International Inc, 1.125%, 26/01/17	EUR	150,000	150,062	151,523	0.12
Mondelez International Inc, 2.375%, 26/01/21	EUR	200,000	207,785	210,310	0.17
Mondelez International Inc, 1.000%, 07/03/22	EUR	100,000	99,795	96,180	0.08
Mondelez International Inc, 1.625%, 08/03/27	EUR	105,000	103,912	94,448	0.08
Mondelez International Inc, 2.375%, 06/03/35	EUR	105,000	104,350	89,124	0.07
National Grid North America Inc, 1.750%, 20/02/18	EUR	100,000	101,514	103,175	0.08
National Grid North America Inc, 0.750%, 11/02/22	EUR	100,000	99,360	95,840	0.08
Oracle Corp, 2.250%, 10/01/21	EUR	200,000	204,317	212,850	0.17
Oracle Corp, 3.125%, 10/07/25	EUR	100,000	105,481	112,075	0.09
PepsiCo Inc, 1.750%, 28/04/21	EUR	200,000	205,676	207,590	0.17
Pfizer Inc, 4.550%, 15/05/17	EUR	200,000	213,595	216,160	0.17
Pfizer Inc, 5.750%, 03/06/21	EUR	350,000	423,384	446,652	0.36
Philip Morris International Inc, 2.125%, 30/05/19	EUR	100,000	101,873	105,310	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Philip Morris International Inc, 1.750%, 19/03/20	EUR	200,000	199,262	207,240	0.17
Philip Morris International Inc, 1.875%, 03/03/21	EUR	100,000	99,182	103,515	0.08
Philip Morris International Inc, 2.875%, 30/05/24	EUR	100,000	101,975	109,215	0.09
Philip Morris International Inc, 2.750%, 19/03/25	EUR	100,000	100,125	107,530	0.09
Philip Morris International Inc, 2.875%, 03/03/26	EUR	100,000	101,367	107,975	0.09
Philip Morris International Inc, 2.875%, 14/05/29	EUR	100,000	99,368	104,750	0.08
Philip Morris International Inc, 3.125%, 03/06/33	EUR	100,000	98,560	106,200	0.08
PPG Industries Inc, 1.400%, 13/03/27	EUR	100,000	98,727	98,845	0.07
Praxair Inc, 1.500%, 11/03/20	EUR	100,000	99,794	102,790	0.08
Praxair Inc, 1.625%, 01/12/25	EUR	100,000	105,392	97,960	0.08
Priceline Group Inc, 2.375%, 23/09/24	EUR	100,000	100,565	97,880	0.08
Priceline Group Inc, 1.800%, 03/03/27	EUR	200,000	199,938	175,720	0.14
Procter & Gamble Co, 5.125%, 24/10/17	EUR	200,000	219,522	222,470	0.18
Procter & Gamble Co, 4.125%, 07/12/20	EUR	100,000	112,448	117,740	0.09
Procter & Gamble Co, 2.000%, 05/11/21	EUR	100,000	100,661	105,685	0.08
Procter & Gamble Co, 2.000%, 16/08/22	EUR	150,000	149,910	157,455	0.13
Procter & Gamble Co, 4.875%, 11/05/27	EUR	130,000	157,690	169,318	0.13
RELX Capital Inc, 1.300%, 12/05/25	EUR	100,000	98,632	93,150	0.07
Roche Holdings Inc, 6.500%, 04/03/21	EUR	200,000	249,781	262,330	0.21
SABMiller Holdings Inc, 1.875%, 20/01/20	EUR	121,000	121,422	126,257	0.10
SES GLOBAL Americas Holdings GP, 1.875%, 24/10/18	EUR	100,000	100,879	103,825	0.08
Thermo Fisher Scientific Inc, 2.000%, 15/04/25	EUR	100,000	101,049	96,150	0.08
Toyota Motor Credit Corp, 1.250%, 01/08/17	EUR	300,000	304,945	305,982	0.24
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	150,000	151,027	157,073	0.13
Toyota Motor Credit Corp, 1.000%, 10/09/21	EUR	100,000	100,262	99,485	0.08
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	150,000	152,871	161,625	0.13
United Technologies Corp, 1.250%, 22/05/23	EUR	100,000	99,368	97,090	0.08
Verizon Communications Inc, 2.375%, 17/02/22	EUR	300,000	301,310	315,825	0.25
Verizon Communications Inc, 1.625%, 01/03/24	EUR	150,000	149,848	146,055	0.12
Verizon Communications Inc, 3.250%, 17/02/26	EUR	200,000	204,840	220,070	0.18
Verizon Communications Inc, 2.625%, 01/12/31	EUR	150,000	149,745	145,770	0.12
Wal-Mart Stores Inc, 1.900%, 08/04/22	EUR	100,000	100,021	104,266	0.08
Wal-Mart Stores Inc, 2.550%, 08/04/26	EUR	100,000	99,597	107,150	0.09
Wal-Mart Stores Inc, 4.875%, 21/09/29	EUR	155,000	188,741	206,491	0.16
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	100,000	99,781	96,055	0.08
Total United States			16,836,745	16,917,841	13.52
Total Corporate Bonds			121,209,085	123,339,993	98.56
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			121,209,085	123,339,993	98.56
TOTAL INVESTMENTS			121,209,085	123,339,993	98.56
Other Net Assets/(Liabilities)				1,804,891	1.44
TOTAL NET ASSETS				125,144,884	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.78%					
France					
France Government Bond OAT, 1.000%, 25/07/17	EUR	18,615,860	19,601,535	19,468,466	5.28
France Government Bond OAT, 0.250%, 25/07/18	EUR	9,517,591	9,835,490	9,906,004	2.69
France Government Bond OAT, 1.300%, 25/07/19	EUR	9,726,739	10,523,690	10,664,980	2.89
France Government Bond OAT, 2.250%, 25/07/20	EUR	20,147,416	23,137,575	23,366,369	6.34
France Government Bond OAT, 0.100%, 25/07/21	EUR	5,005,356	5,082,564	5,266,086	1.43
France Government Bond OAT, 1.100%, 25/07/22	EUR	15,100,604	16,212,014	16,966,435	4.60
France Government Bond OAT, 2.100%, 25/07/23	EUR	11,868,291	13,840,368	14,397,898	3.91
France Government Bond OAT, 0.250%, 25/07/24	EUR	9,022,932	9,181,422	9,583,075	2.60
France Government Bond OAT, 0.100%, 01/03/25	EUR	2,415,029	2,599,719	2,510,036	0.68
France Government Bond OAT, 1.850%, 25/07/27	EUR	9,129,838	10,655,713	11,342,363	3.08
France Government Bond OAT, 3.400%, 25/07/29	EUR	8,675,826	12,318,016	12,974,004	3.52
France Government Bond OAT, 0.700%, 25/07/30	EUR	3,657,654	3,857,562	4,032,929	1.09
France Government Bond OAT, 3.150%, 25/07/32	EUR	9,675,887	13,618,750	14,743,923	4.00
France Government Bond OAT, 1.800%, 25/07/40	EUR	8,969,798	10,992,927	12,296,786	3.34
French Treasury Note BTAN, 0.450%, 25/07/16	EUR	7,899,158	8,118,292	8,032,101	2.18
Total France			169,575,637	175,551,455	47.63
Germany					
Bundesrepublik Deutschland Bundesobligation Inflation Linked Bond, 0.750%, 15/04/18	EUR	12,877,375	13,479,769	13,428,656	3.64
Deutsche Bundesrepublik Inflation Linked Bond, 1.750%, 15/04/20	EUR	14,271,140	16,001,904	16,085,858	4.37
Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/23	EUR	13,489,448	13,701,152	14,384,877	3.90
Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	EUR	3,302,242	3,701,263	3,547,401	0.96
Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	EUR	4,105,850	4,475,130	4,623,515	1.26
Total Germany			51,359,218	52,070,307	14.13
Italy					
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/09/16	EUR	7,812,838	8,115,433	8,011,050	2.17
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/09/17	EUR	13,056,443	13,667,008	13,688,244	3.72
Italy Buoni Poliennali Del Tesoro, 1.700%, 15/09/18	EUR	8,858,022	9,159,525	9,315,361	2.53
Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/19	EUR	15,740,541	16,800,171	17,060,228	4.63
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/09/21	EUR	14,896,066	15,390,800	16,152,848	4.38
Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/23	EUR	15,834,519	16,712,975	17,844,711	4.84
Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	EUR	8,272,751	8,997,466	9,126,168	2.48
Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	EUR	7,563,094	8,592,858	8,932,165	2.42
Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	EUR	12,742,062	12,748,926	14,337,496	3.89
Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	EUR	6,530,143	6,504,168	7,377,037	2.00
Total Italy			116,689,330	121,845,308	33.06
Spain					
Spain Government Inflation Linked Bond, 0.550%, 30/11/19	EUR	5,538,259	5,632,099	5,601,284	1.52
Spain Government Inflation Linked Bond, 1.800%, 30/11/24	EUR	6,020,460	6,324,620	6,411,188	1.74
Spain Government Inflation Linked Bond, 1.000%, 30/11/30	EUR	2,789,489	3,074,080	2,597,238	0.70
Total Spain			15,030,799	14,609,710	3.96
Total Government Bonds			352,654,984	364,076,780	98.78
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			352,654,984	364,076,780	98.78
TOTAL INVESTMENTS			352,654,984	364,076,780	98.78
Other Net Assets/(Liabilities)				4,503,907	1.22
TOTAL NET ASSETS				368,580,687	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE SMALL CAP EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.10%					
Austria					
Wienerberger AG	EUR	69,058	1,000,996	974,063	0.94
Total Austria			1,000,996	974,063	0.94
Belgium					
Euronav NV	EUR	39,890	491,445	525,750	0.51
Exmar NV	EUR	55,969	526,836	499,412	0.48
Nyrstar NV	EUR	201,533	702,718	647,727	0.63
Total Belgium			1,720,999	1,672,889	1.62
Denmark					
Dfds A/S	DKK	13,653	1,364,777	1,694,751	1.64
Pandora A/S	DKK	8,140	752,061	784,549	0.76
SimCorp A/S	DKK	15,547	479,147	555,406	0.54
Sydbank A/S	DKK	7,734	261,968	265,199	0.26
Vestas Wind Systems A/S	DKK	10,929	443,875	489,321	0.47
Total Denmark			3,301,828	3,789,226	3.67
Faroe Islands					
Bakkafrost P/F	NOK	18,463	387,019	441,252	0.43
Total Faeroe Islands			387,019	441,252	0.43
Finland					
Huhtamaki OYJ	EUR	34,654	990,065	960,609	0.93
Kesko OYJ	EUR	13,925	509,794	434,599	0.42
Uponor OYJ	EUR	50,870	700,480	687,254	0.66
Total Finland			2,200,339	2,082,462	2.01
France					
Atos SE	EUR	3,122	217,826	209,112	0.20
Boiron SA	EUR	9,595	953,455	844,360	0.82
Cap Gemini SA	EUR	7,634	606,903	605,911	0.59
CGG SA	EUR	41,033	270,680	205,780	0.20
Eiffage SA	EUR	6,379	347,273	318,312	0.31
Faurecia	EUR	9,769	413,649	360,378	0.35
Havas SA	EUR	59,027	439,161	441,522	0.43
Imerys SA	EUR	7,650	519,588	524,790	0.51
Ipsen SA	EUR	9,350	479,374	462,685	0.45
Metropole Television SA	EUR	32,473	603,998	566,004	0.55
Orpea	EUR	5,525	324,594	346,694	0.33
Plastic Omnium SA	EUR	12,577	313,230	287,447	0.28
Saft Groupe SA	EUR	16,114	571,912	563,990	0.54
SCOR SE	EUR	10,509	337,654	332,557	0.32
Technicolor SA	EUR	119,388	722,656	698,420	0.68
Teleperformance	EUR	15,076	1,009,338	955,366	0.92
Valeo SA	EUR	8,719	1,249,433	1,232,431	1.19
Total France			9,380,724	8,955,759	8.67
Germany					
Aareal Bank AG	EUR	10,104	390,014	355,863	0.34
Bechtle AG	EUR	8,415	553,791	572,136	0.55
Deutsche Euroshop AG	EUR	33,796	1,506,119	1,331,224	1.29
Duerr AG	EUR	15,963	1,466,042	1,333,868	1.29
Freenet AG	EUR	42,807	1,244,185	1,293,414	1.25
Hannover Rueck SE	EUR	8,359	761,003	725,478	0.70
HOCHTIEF AG	EUR	8,756	606,090	608,542	0.59
HUGO BOSS AG	EUR	4,598	506,700	460,949	0.45

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE SMALL CAP EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
Indus Holding AG	EUR	24,362	1,142,796	1,100,919	1.07
LEG Immobilien AG	EUR	21,690	1,503,985	1,351,721	1.31
Sixt SE—Preferred Stock	EUR	9,575	315,018	333,162	0.32
Talanx AG	EUR	29,530	840,424	813,256	0.79
Wacker Neuson SE	EUR	44,282	1,016,936	832,502	0.81
Total Germany			11,853,103	11,113,034	10.76
Ireland					
Grafton Group PLC	GBP	16,750	189,284	183,468	0.18
Kingspan Group PLC	EUR	13,305	235,764	288,053	0.28
Smurfit Kappa Group PLC	EUR	43,308	1,184,690	1,070,141	1.03
Smurfit Kappa Group PLC	EUR	3,867	105,782	94,896	0.09
UDG Healthcare PLC	GBP	60,920	444,889	420,830	0.41
Total Ireland			2,160,409	2,057,388	1.99
Israel					
Plus500 Ltd	GBP	60,055	618,119	330,595	0.32
Total Israel			618,119	330,595	0.32
Italy					
ACEA SpA	EUR	51,664	621,518	588,453	0.57
Anima Holding SpA	EUR	122,901	979,521	968,460	0.94
Autogrill SpA	EUR	166,779	1,430,964	1,252,510	1.21
Banca Popolare di Milano Scarl	EUR	1,408,066	1,303,869	1,332,030	1.29
Biesse SpA	EUR	31,755	457,272	475,055	0.46
Brembo SpA	EUR	14,377	513,259	550,064	0.53
Cementir Holding SpA	EUR	88,033	556,368	517,194	0.50
Credito Valtellinese SC	EUR	335,835	376,135	399,644	0.39
Esprinet SpA	EUR	31,640	271,946	229,232	0.22
Finmeccanica SpA	EUR	38,695	443,058	436,480	0.42
Iren SpA	EUR	508,609	668,312	624,572	0.60
Italcementi SpA	EUR	65,897	421,082	390,110	0.38
Recordati SpA	EUR	65,197	1,158,551	1,226,355	1.19
Societa Cattolica di Assicurazioni SCRL	EUR	126,344	962,741	895,147	0.87
Unipol Gruppo Finanziario SpA	EUR	78,578	370,265	358,316	0.35
Total Italy			10,534,861	10,243,622	9.92
Luxembourg					
APERAM SA	EUR	45,486	1,578,350	1,640,680	1.59
Total Luxembourg			1,578,350	1,640,680	1.59
Netherlands					
ASM International NV	EUR	5,746	249,481	238,200	0.23
BE Semiconductor Industries NV	EUR	16,976	432,888	423,806	0.41
Eurocommercial Properties NV	EUR	4,651	189,668	173,971	0.17
Fugro NV	EUR	23,219	596,612	456,485	0.44
TKH Group NV	EUR	31,508	1,045,401	1,183,913	1.15
TomTom NV	EUR	38,888	330,622	394,130	0.38
Total Netherlands			2,844,672	2,870,505	2.78
Norway					
Borregaard ASA	NOK	91,869	633,755	581,650	0.56
BW Offshore Ltd	NOK	601,720	399,061	346,646	0.34
SpareBank 1 SMN	NOK	60,692	483,371	453,495	0.44

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE SMALL CAP EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Norway - (Continued)					
Veidekke ASA	NOK	41,405	453,577	413,296	0.40
Total Norway			1,969,764	1,795,087	1.74
Portugal					
Altri SGPS SA	EUR	243,236	929,405	794,652	0.77
CTT-Correios de Portugal SA	EUR	114,872	1,157,335	1,063,025	1.03
Mota-Engil SGPS SA	EUR	188,262	581,353	429,614	0.41
Pharol SGPS SA	EUR	490,147	280,854	193,608	0.19
Total Portugal			2,948,947	2,480,899	2.40
South Africa					
Mondi PLC	GBP	92,828	1,684,266	1,796,385	1.74
Mota-Engil Africa NV	EUR	1,876	13,153	12,663	0.01
Total South Africa			1,697,419	1,809,048	1.75
Spain					
Bolsas y Mercados Espanoles SHMSF SA	EUR	36,826	1,473,961	1,336,047	1.29
CIE Automotive SA	EUR	64,373	872,254	935,340	0.91
Distribuidora Internacional de Alimentacion SA	EUR	154,214	1,114,573	1,056,366	1.02
Total Spain			3,460,788	3,327,753	3.22
Sweden					
Axfood AB	SEK	75,644	1,062,268	1,083,308	1.05
Bilia AB	SEK	74,568	1,183,431	1,191,707	1.15
Boliden AB	SEK	26,557	516,269	434,043	0.42
Husqvarna AB	SEK	70,982	469,194	479,480	0.47
JM AB	SEK	20,164	535,509	492,918	0.48
Loomis AB	SEK	31,682	904,041	797,099	0.77
NCC AB	SEK	53,593	1,568,215	1,467,202	1.42
Nobia AB	SEK	61,573	593,226	580,094	0.56
Wihlborgs Fastigheter AB	SEK	29,947	516,880	437,297	0.42
Total Sweden			7,349,033	6,963,148	6.74
Switzerland					
Ascom Holding AG	CHF	32,650	519,368	515,802	0.50
Forbo Holding AG	CHF	1,572	1,706,998	1,678,772	1.63
Georg Fischer AG	CHF	459	311,114	283,218	0.27
Implenia AG	CHF	1,936	118,114	97,146	0.09
Logitech International SA	CHF	57,172	770,576	752,209	0.73
Lonza Group AG	CHF	5,035	638,341	603,943	0.58
SFS Group AG	CHF	12,281	818,856	800,825	0.78
Total Switzerland			4,883,367	4,731,915	4.58
United Kingdom					
3i Group PLC	GBP	80,588	559,786	587,521	0.57
Ashtead Group PLC	GBP	66,166	1,021,751	1,026,397	0.99
Barratt Developments PLC	GBP	110,892	790,056	961,845	0.93
Berendsen PLC	GBP	41,083	584,832	590,907	0.57
Berkeley Group Holdings PLC	GBP	8,810	304,352	416,088	0.40
Big Yellow Group PLC REIT	GBP	66,131	605,834	595,070	0.58
Britvic PLC	GBP	104,059	1,037,495	1,053,864	1.02
Cable & Wireless Communications PLC	GBP	597,514	552,306	561,701	0.54
Debenhams PLC	GBP	690,457	861,760	869,817	0.84
Dechra Pharmaceuticals PLC	GBP	83,492	1,171,366	1,158,461	1.12
Direct Line Insurance Group PLC	GBP	304,040	1,451,503	1,441,101	1.39
Domino's Pizza Group PLC	GBP	113,040	1,223,929	1,239,755	1.20

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE SMALL CAP EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
easyJet PLC	GBP	50,821	1,263,610	1,109,010	1.07
Enterprise Inns PLC	GBP	303,969	487,739	532,027	0.51
Go-Ahead Group PLC	GBP	35,361	1,197,825	1,314,689	1.27
Greggs PLC	GBP	71,661	1,168,522	1,196,604	1.16
Halfords Group PLC	GBP	25,112	156,630	187,154	0.18
Halma PLC	GBP	100,878	985,719	1,085,011	1.05
Howden Joinery Group PLC	GBP	116,741	746,393	852,740	0.83
Hunting PLC	GBP	26,015	208,892	223,994	0.22
Inchcape PLC	GBP	66,558	759,444	761,911	0.74
Intermediate Capital Group PLC	GBP	122,348	885,098	948,959	0.92
ITV PLC	GBP	188,194	654,526	699,422	0.68
Jupiter Fund Management PLC	GBP	141,463	837,911	889,956	0.86
Man Group PLC	GBP	703,520	1,860,182	1,558,053	1.51
Micro Focus International PLC	GBP	39,161	675,089	752,306	0.73
Moneysupermarket.com Group PLC	GBP	176,389	678,300	725,013	0.70
National Express Group PLC	GBP	33,434	131,825	145,069	0.14
Pace PLC	GBP	202,535	1,152,710	1,064,329	1.03
Provident Financial PLC	GBP	28,754	1,188,934	1,187,966	1.15
QinetiQ Group PLC	GBP	188,563	523,924	596,992	0.58
Safestore Holdings PLC REIT	GBP	67,724	258,898	270,289	0.26
Synergy Health PLC	GBP	11,849	359,938	287,502	0.28
Trinity Mirror PLC	GBP	43,211	109,040	91,489	0.09
Tullett Prebon PLC	GBP	92,267	453,256	477,834	0.46
UBM PLC	GBP	154,376	1,195,132	1,164,690	1.13
Vesuvius PLC	GBP	91,091	568,281	546,446	0.53
Virgin Money Holdings UK PLC	GBP	61,025	329,911	379,434	0.37
WH Smith PLC	GBP	86,712	1,706,487	1,870,189	1.81
Workspace Group PLC REIT	GBP	160,831	1,861,591	2,041,991	1.98
WS Atkins PLC	GBP	76,204	1,403,543	1,630,647	1.58
Total United Kingdom			33,974,320	35,094,243	33.97
Total Common and Preferred Stocks			103,865,057	102,373,568	99.10
Warrants - 0.09%					
France					
Peugeot SA	EUR	21,123	77,416	88,928	0.09
Total Warrants			77,416	88,928	0.09
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			103,942,473	102,462,496	99.19

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE SMALL CAP EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.07%					
Ireland					
XL Group PLC	USD	2,317	—	77,358	0.07
Total Ireland			—	77,358	0.07
Switzerland					
Petroplus Holdings AG*	CHF	3,026	—	0.00	0.00
Total Switzerland			—	0.00	0.00
Total Common and Preferred Stocks			—	77,358	0.07
Total Other transferable securities			—	77,358	0.07
TOTAL INVESTMENTS			103,942,473	102,539,854	99.26
Other Net Assets/(Liabilities)				764,884	0.74
TOTAL NET ASSETS				103,304,738	100.00

* The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.02%					
Austria					
ams AG	CHF	12,281	603,290	482,382	0.62
Wienerberger AG	EUR	29,306	424,790	413,361	0.54
Total Austria			1,028,080	895,743	1.16
Belgium					
Delhaize Group SA	EUR	10,250	738,923	759,115	0.99
KBC Groep NV	EUR	6,346	373,652	380,379	0.49
Total Belgium			1,112,575	1,139,494	1.48
Denmark					
Novo Nordisk A/S	DKK	44,450	2,257,626	2,172,477	2.81
Pandora A/S	DKK	16,195	1,496,269	1,560,906	2.02
Total Denmark			3,753,895	3,733,383	4.83
Finland					
UPM-Kymmene OYJ	EUR	53,560	868,208	849,997	1.10
Total Finland			868,208	849,997	1.10
France					
Airbus Group SE	EUR	17,654	1,088,966	1,027,463	1.33
AXA SA	EUR	80,348	1,817,070	1,818,275	2.35
BNP Paribas SA	EUR	19,964	1,126,768	1,081,051	1.40
Cap Gemini SA	EUR	18,687	1,485,616	1,483,187	1.92
Cie de Saint-Gobain	EUR	17,723	724,885	713,705	0.92
Credit Agricole SA	EUR	101,520	1,411,636	1,354,277	1.75
Electricite de France SA	EUR	38,861	883,311	777,220	1.01
Lafarge SA	EUR	8,487	554,456	502,770	0.65
Peugeot SA	EUR	51,659	873,037	952,850	1.23
Renault SA	EUR	12,779	1,183,488	1,193,814	1.55
Sanofi	EUR	27,271	2,488,425	2,406,393	3.11
Societe Generale SA	EUR	23,941	1,070,282	1,002,410	1.30
Teleperformance	EUR	16,688	1,117,262	1,057,519	1.37
Thales SA	EUR	6,670	361,781	361,247	0.47
Total France			16,186,983	15,732,181	20.36
Germany					
Allianz SE	EUR	10,526	1,606,267	1,470,482	1.90
Bayer AG	EUR	16,567	2,151,992	2,079,987	2.69
Commerzbank AG	EUR	54,042	656,340	619,592	0.80
Continental AG	EUR	3,806	801,734	807,823	1.05
Deutsche Telekom AG	EUR	91,730	1,511,252	1,417,228	1.83
Dialog Semiconductor PLC	EUR	4,273	173,313	207,198	0.27
HeidelbergCement AG	EUR	9,069	624,401	645,078	0.83
Infineon Technologies AG	EUR	55,398	586,111	616,580	0.80
Merck KGaA	EUR	5,431	525,666	485,423	0.63
Salzgitter AG	EUR	12,749	429,707	408,733	0.53
Siemens AG	EUR	3,862	376,584	348,932	0.45
TUI AG	GBP	16,279	273,040	236,672	0.31
Volkswagen AG—Preferred Stock	EUR	6,015	1,392,172	1,251,120	1.62
Total Germany			11,108,579	10,594,848	13.71
Ireland					
Shire PLC	GBP	5,991	438,335	430,850	0.56

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Ireland - (Continued)					
UDG Healthcare PLC	GBP	34,798	253,906	240,382	0.31
Total Ireland			692,241	671,232	0.87
Israel					
Plus500 Ltd	GBP	47,539	487,598	261,696	0.34
Total Israel			487,598	261,696	0.34
Italy					
Banca Monte dei Paschi di Siena SpA	EUR	172,359	356,635	300,939	0.39
Banca Popolare di Milano Scarl	EUR	708,846	656,391	670,568	0.87
Banca Popolare di Sondrio Scarl	EUR	46,273	206,454	202,398	0.26
Enel SpA	EUR	259,549	1,099,450	1,054,807	1.37
Intesa Sanpaolo SpA	EUR	124,158	374,461	403,762	0.52
Italcementi SpA	EUR	45,501	290,751	269,366	0.35
Mediobanca SpA	EUR	59,591	519,633	524,103	0.68
Telecom Italia SpA	EUR	805,331	691,228	737,280	0.95
UniCredit SpA	EUR	31,242	201,511	188,233	0.24
Unione di Banche Italiane SCpA	EUR	22,157	157,979	159,420	0.21
Unipol Gruppo Finanziario SpA	EUR	99,813	460,311	455,147	0.59
Total Italy			5,014,804	4,966,023	6.43
Luxembourg					
APERAM SA	EUR	23,222	792,335	837,618	1.08
ArcelorMittal	EUR	39,401	374,979	344,089	0.45
Total Luxembourg			1,167,314	1,181,707	1.53
Netherlands					
Aegon NV	EUR	75,219	530,799	495,844	0.64
Heineken NV	EUR	5,595	393,664	380,852	0.49
ING Groep NV	EUR	104,505	1,441,646	1,547,719	2.00
Royal Dutch Shell PLC	GBP	40,605	1,146,890	1,023,918	1.33
Royal Dutch Shell PLC	GBP	48,370	1,368,663	1,233,721	1.60
Total Netherlands			4,881,662	4,682,054	6.06
Norway					
DNB ASA	NOK	38,903	619,357	580,485	0.75
Leroy Seafood Group ASA	NOK	6,054	179,482	176,800	0.23
Salmar ASA	NOK	37,302	539,369	489,362	0.63
Total Norway			1,338,208	1,246,647	1.61
Portugal					
EDP - Energias de Portugal SA	EUR	131,935	471,272	449,239	0.58
Total Portugal			471,272	449,239	0.58
South Africa					
Mondi PLC	GBP	32,628	614,669	631,409	0.82
Total South Africa			614,669	631,409	0.82
Spain					
Amadeus IT Holding SA	EUR	14,847	606,203	530,854	0.69
Liberbank SA	EUR	208,666	161,090	135,633	0.18

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Spain - (Continued)					
Repsol SA	EUR	70,409	1,291,972	1,108,942	1.43
Repsol SA - Rights	EUR	70,409	—	32,740	0.04
Total Spain			2,059,265	1,808,169	2.34
Sweden					
Boliden AB	SEK	25,275	491,347	413,090	0.53
SKF AB	SEK	30,515	664,296	624,158	0.81
Svenska Cellulosa AB SCA	SEK	28,557	645,181	651,138	0.84
Trelleborg AB	SEK	34,314	599,376	568,988	0.74
Volvo AB	SEK	33,309	395,673	370,738	0.48
Total Sweden			2,795,873	2,628,112	3.40
Switzerland					
Georg Fischer AG	CHF	1,100	722,836	678,735	0.88
Nestle SA	CHF	32,105	2,230,826	2,081,185	2.69
Novartis AG	CHF	32,142	2,960,500	2,844,478	3.68
Roche Holding AG	CHF	1,438	372,344	361,822	0.47
Swiss Life Holding AG	CHF	4,376	930,314	899,763	1.17
Transocean Ltd	CHF	13,202	237,470	191,702	0.25
U-Blox AG	CHF	1,157	198,585	210,227	0.27
UBS Group AG	CHF	34,057	606,019	648,580	0.84
Total Switzerland			8,258,894	7,916,492	10.25
United Kingdom					
3i Group PLC	GBP	73,299	509,154	534,381	0.69
Ashtead Group PLC	GBP	47,243	729,538	732,855	0.95
Barclays PLC	GBP	218,959	766,595	805,107	1.04
Barratt Developments PLC	GBP	65,349	465,582	566,818	0.73
Berkeley Group Holdings PLC	GBP	10,130	349,953	478,430	0.62
BP PLC	GBP	302,828	1,952,353	1,795,905	2.33
Britvic PLC	GBP	69,423	692,165	703,086	0.91
BT Group PLC	GBP	284,097	1,764,627	1,805,323	2.34
easyJet PLC	GBP	18,202	452,573	397,202	0.51
HSBC Holdings PLC	GBP	188,164	1,672,440	1,514,155	1.96
Imperial Tobacco Group PLC	GBP	27,987	1,225,156	1,211,583	1.57
International Consolidated Airlines Group SA	EUR	51,095	382,191	356,439	0.46
ITV PLC	GBP	436,970	1,519,752	1,623,998	2.10
Man Group PLC	GBP	441,069	1,152,881	976,815	1.26
Next PLC	GBP	5,133	517,405	539,772	0.70
Redrow PLC	GBP	34,123	199,946	213,322	0.28
Reed Elsevier NV	EUR	27,909	601,020	593,764	0.77
Rio Tinto PLC	GBP	19,748	781,342	728,638	0.94
Unilever PLC	GBP	17,287	679,466	666,139	0.86
Vodafone Group PLC	GBP	115,943	366,591	376,159	0.49

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
WH Smith PLC	GBP	22,737	447,463	490,387	0.64
Total United Kingdom			17,228,193	17,110,278	22.15
Total Common and Preferred Stocks			79,068,313	76,498,704	99.02
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			79,068,313	76,498,704	99.02
Other transferable securities					
Common and Preferred Stocks - 0.50%					
Austria					
Immoeast AG*	EUR	47,214	—	0.00	0.00
Total Austria			—	0.00	0.00
Netherlands					
Wolters Kluwer NV	EUR	14,429	417,287	384,461	0.50
Total Netherlands			417,287	384,461	0.50
Total Common and Preferred Stocks			417,287	384,461	0.50
Total Other transferable securities			417,287	384,461	0.50
TOTAL INVESTMENTS			79,485,600	76,883,165	99.52
Other Net Assets/(Liabilities)				371,452	0.48
TOTAL NET ASSETS				77,254,617	100.00

* The security was acquired in an all-stock deal by IMMOFINANZ AG on April 29, 2010. Escrowed shares are held to prepare for the event of review procedures of the exchange ratio. The Board of Directors decided to price it at 0.00 from September 03, 2010.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.24%					
Australia					
BHP Billiton PLC	GBP	257,477	5,512,052	4,539,247	0.63
Total Australia			5,512,052	4,539,247	0.63
Austria					
ANDRITZ AG	EUR	27,329	1,549,434	1,356,885	0.19
Voestalpine AG	EUR	33,407	1,250,090	1,247,083	0.17
Total Austria			2,799,524	2,603,968	0.36
Belgium					
Ageas	EUR	63,187	2,118,028	2,183,427	0.30
Anheuser-Busch InBev NV	EUR	55,512	6,045,257	5,967,540	0.82
Colruyt SA	EUR	15,303	645,634	614,645	0.09
Groupe Bruxelles Lambert SA	EUR	11,755	920,887	848,711	0.12
KBC Groep NV	EUR	12,210	718,925	731,867	0.10
Proximus	EUR	4,616	153,736	146,189	0.02
Solvay SA	EUR	23,719	3,094,923	2,926,925	0.40
Telenet Group Holding NV	EUR	35,765	1,914,858	1,744,974	0.24
Total Belgium			15,612,248	15,164,278	2.09
Denmark					
AP Moeller - Maersk A/S	DKK	1,513	2,678,159	2,458,150	0.34
AP Moeller - Maersk A/S	DKK	364	626,269	573,332	0.08
Carlsberg A/S	DKK	1,664	135,343	135,508	0.02
Coloplast A/S	DKK	4,668	340,271	274,765	0.04
Danske Bank A/S	DKK	129,929	3,290,505	3,427,662	0.47
Novo Nordisk A/S	DKK	146,840	7,458,904	7,176,751	0.99
Novozymes A/S	DKK	68,789	2,837,149	2,933,253	0.40
Pandora A/S	DKK	7,741	715,197	746,093	0.10
Vestas Wind Systems A/S	DKK	37,130	1,508,014	1,662,410	0.23
Total Denmark			19,589,811	19,387,924	2.67
Finland					
Kone OYJ	EUR	76,791	2,954,150	2,795,192	0.38
Nokia OYJ	EUR	129,983	785,747	791,596	0.11
Nokian Renkaat OYJ	EUR	15,771	459,094	443,323	0.06
Orion Oyj	EUR	3,671	110,441	115,196	0.02
Sampo Oyj	EUR	2,693	116,768	113,779	0.02
Stora Enso OYJ	EUR	180,360	1,700,795	1,667,428	0.23
UPM-Kymmene OYJ	EUR	82,219	1,364,523	1,304,816	0.18
Wartsila OYJ Abp	EUR	54,290	2,225,890	2,281,266	0.31
Total Finland			9,717,408	9,512,596	1.31
France					
Air Liquide SA	EUR	24,420	2,852,256	2,770,449	0.38
Airbus Group SE	EUR	52,487	3,256,689	3,054,743	0.42
Atos SE	EUR	22,937	1,600,306	1,536,320	0.21
AXA SA	EUR	73,570	1,663,786	1,664,889	0.23
BNP Paribas SA	EUR	136,097	7,681,315	7,369,653	1.02
Cap Gemini SA	EUR	2,456	198,721	194,933	0.03
Christian Dior SE	EUR	17,738	3,104,150	3,105,924	0.43
Cie de Saint-Gobain	EUR	90,264	3,673,745	3,634,931	0.50
Cie Generale des Etablissements Michelin	EUR	31,471	3,145,192	2,957,959	0.41
CNP Assurances	EUR	46,201	740,833	692,091	0.10
Credit Agricole SA	EUR	229,606	3,181,536	3,062,944	0.42
Danone SA	EUR	19,923	1,281,550	1,155,335	0.16
Electricite de France SA	EUR	35,496	806,824	709,920	0.10
GDF Suez	EUR	237,245	4,319,045	3,947,757	0.54
Gecina SA REIT	EUR	22,034	2,684,815	2,435,859	0.34
Hermes International	EUR	2,168	730,724	725,413	0.10

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
France - (Continued)					
Imerys SA	EUR	2,601	176,660	178,429	0.02
JCDecaux SA	EUR	3,791	133,784	141,897	0.02
Klepierre REIT	EUR	57,166	2,475,288	2,255,485	0.31
L'Oreal SA	EUR	16,752	2,855,378	2,680,320	0.37
Lagardere SCA	EUR	91,465	2,620,472	2,392,724	0.33
LVMH Moet Hennessy Louis Vuitton SE	EUR	13,067	2,046,292	2,053,479	0.28
Orange SA	EUR	309,205	4,557,682	4,270,121	0.59
Pernod Ricard SA	EUR	7,702	854,922	797,927	0.11
Peugeot SA	EUR	163,014	2,754,937	3,006,793	0.41
Publicis Groupe SA	EUR	3,043	227,799	201,812	0.03
Renault SA	EUR	42,733	4,021,175	3,992,117	0.55
Rexel SA	EUR	17,873	301,720	258,444	0.04
Safran SA	EUR	42,203	2,753,746	2,565,520	0.35
Sanofi	EUR	138,847	12,665,565	12,251,859	1.69
Schneider Electric SE	EUR	41,263	2,758,019	2,555,418	0.35
Schneider Electric SE	EUR	5,831	389,744	365,749	0.05
SCOR SE	EUR	18,394	590,999	582,078	0.08
Societe BIC SA	EUR	6,196	945,200	886,028	0.12
Societe Generale SA	EUR	99,239	4,436,479	4,155,137	0.57
Technip SA	EUR	226	11,935	12,548	0.00
Thales SA	EUR	43,216	2,344,036	2,340,579	0.32
TOTAL SA	EUR	204,483	9,914,358	8,909,324	1.23
Valeo SA	EUR	17,761	2,545,151	2,510,517	0.35
Vallourec SA	EUR	24,094	504,430	441,402	0.06
Veolia Environnement SA	EUR	49,337	957,501	902,374	0.12
Vinci SA	EUR	40,473	2,233,061	2,099,739	0.29
Vivendi SA	EUR	20,594	466,942	465,939	0.06
Wendel SA	EUR	4,775	530,925	525,011	0.07
Total France			107,995,687	102,817,890	14.16
Germany					
Allianz SE	EUR	29,401	4,486,593	4,107,320	0.57
BASF SE	EUR	66,163	5,920,265	5,214,968	0.72
Bayer AG	EUR	61,346	7,968,845	7,701,990	1.06
Bayerische Motoren Werke AG	EUR	14,716	1,561,368	1,444,817	0.20
Brenntag AG	EUR	31,658	1,704,783	1,628,171	0.22
Commerzbank AG	EUR	187,882	2,286,560	2,154,067	0.30
Continental AG	EUR	1,322	278,479	280,594	0.04
Daimler AG	EUR	73,878	6,377,888	6,031,400	0.83
Deutsche Bank AG	EUR	166,580	4,778,489	4,489,331	0.62
Deutsche Boerse AG	EUR	14,911	1,108,036	1,107,142	0.15
Deutsche Lufthansa AG	EUR	108,854	1,349,790	1,258,896	0.17
Deutsche Post AG	EUR	152,344	4,502,527	3,992,175	0.55
Deutsche Telekom AG	EUR	428,819	7,064,793	6,625,254	0.91
E.ON SE	EUR	355,171	4,956,934	4,244,293	0.58
Fresenius Medical Care AG & Co KGaA	EUR	49,176	3,699,510	3,640,991	0.50
Fresenius SE & Co KGaA	EUR	7,127	380,796	410,159	0.06
Hannover Rueck SE	EUR	28,929	2,633,696	2,510,748	0.35
HeidelbergCement AG	EUR	6,379	439,194	453,738	0.06
Henkel AG & Co KGaA—Preferred Stock	EUR	4,925	513,185	495,455	0.07
HUGO BOSS AG	EUR	20,335	2,240,917	2,038,584	0.28
Infineon Technologies AG	EUR	305,414	3,231,280	3,399,258	0.47
K+S AG	EUR	82,614	2,442,247	3,121,570	0.43
LANXESS AG	EUR	53,181	2,546,040	2,812,743	0.39
Linde AG	EUR	11,586	2,025,233	1,968,461	0.27
Merck KGaA	EUR	33,969	3,287,859	3,036,149	0.42
METRO AG	EUR	57,121	1,821,773	1,615,382	0.22
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	6,542	1,144,196	1,040,178	0.14
OSRAM Licht AG	EUR	57,163	2,695,807	2,455,437	0.34
ProSiebenSat.1 Media AG	EUR	62,705	2,876,073	2,777,831	0.38
RWE AG	EUR	81,552	1,817,794	1,572,730	0.22
SAP SE	EUR	69,810	4,742,508	4,370,106	0.60
Siemens AG	EUR	78,959	7,699,292	7,133,946	0.98
ThyssenKrupp AG	EUR	2,785	66,450	64,988	0.01
TUI AG	GBP	104,268	1,748,838	1,515,902	0.21
Volkswagen AG	EUR	2,691	611,664	558,517	0.08

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
Volkswagen AG—Preferred Stock	EUR	18,384	4,254,114	3,823,872	0.53
Total Germany			107,263,816	101,097,163	13.93
Ireland					
Bank of Ireland	EUR	1,764,645	630,494	638,802	0.09
CRH PLC	EUR	30,270	760,231	766,436	0.10
Experian PLC	GBP	120,795	1,934,923	1,976,129	0.27
Kerry Group PLC	EUR	24,903	1,631,894	1,655,800	0.23
Ryanair Holdings PLC	EUR	72,783	762,038	860,295	0.12
Shire PLC	GBP	60,578	4,432,220	4,356,543	0.60
Total Ireland			10,151,800	10,254,005	1.41
Italy					
Enel SpA	EUR	1,094,996	4,638,403	4,450,064	0.61
Eni SpA	EUR	376,216	6,447,738	5,989,359	0.83
Intesa Sanpaolo SpA	EUR	691,417	2,085,314	2,248,488	0.31
Luxottica Group SpA	EUR	54,205	3,198,095	3,233,328	0.45
Pirelli & C. SpA	EUR	52,108	805,069	788,915	0.11
Prysmian SpA	EUR	52,896	967,997	1,025,124	0.14
Saipem SpA	EUR	104,370	1,256,963	988,906	0.14
Snam SpA	EUR	39,660	181,587	169,269	0.02
Telecom Italia SpA	EUR	275,339	291,584	313,336	0.04
Terna Rete Elettrica Nazionale SpA	EUR	428,707	1,806,571	1,699,394	0.23
UniCredit SpA	EUR	640,561	4,131,618	3,859,380	0.53
Total Italy			25,810,939	24,765,563	3.41
Luxembourg					
ArcelorMittal	EUR	235,026	2,236,743	2,052,482	0.28
Tenaris SA	EUR	114,314	1,570,674	1,380,913	0.19
Total Luxembourg			3,807,417	3,433,395	0.47
Netherlands					
Akzo Nobel NV	EUR	20,568	1,407,263	1,342,473	0.19
ASML Holding NV	EUR	10,363	1,014,925	960,650	0.13
Heineken Holding NV	EUR	9,008	560,658	567,054	0.08
Heineken NV	EUR	52,120	3,667,163	3,547,808	0.49
ING Groep NV	EUR	429,901	5,930,484	6,366,834	0.88
Koninklijke Ahold NV	EUR	208,266	3,603,002	3,498,869	0.48
Koninklijke KPN NV	EUR	982,722	3,251,827	3,370,736	0.46
Koninklijke Philips NV	EUR	13,362	342,802	304,921	0.04
NN Group NV	EUR	102,266	2,659,939	2,578,637	0.36
Randstad Holding NV	EUR	4,899	261,117	286,151	0.04
Royal Dutch Shell PLC	GBP	380,841	10,756,661	9,603,501	1.32
Royal Dutch Shell PLC	GBP	247,527	7,108,297	6,313,405	0.87
Wolters Kluwer NV	EUR	41,759	1,206,342	1,112,669	0.15
Total Netherlands			41,770,480	39,853,708	5.49
Norway					
Gjensidige Forsikring ASA	NOK	139,592	2,167,305	2,012,833	0.28
Orkla ASA	NOK	53,279	383,219	375,009	0.05
Statoil ASA	NOK	127,133	2,393,934	2,031,873	0.28
Telenor ASA	NOK	12,943	261,039	253,664	0.04

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Norway - (Continued)					
Yara International ASA	NOK	42,659	1,952,111	1,987,451	0.27
Total Norway			7,157,608	6,660,830	0.92
Portugal					
EDP - Energias de Portugal SA	EUR	450,141	1,607,904	1,532,730	0.21
Total Portugal			1,607,904	1,532,730	0.21
South Africa					
Investec PLC	GBP	183,979	1,576,958	1,485,413	0.20
Total South Africa			1,576,958	1,485,413	0.20
Spain					
Abertis Infraestructuras SA	EUR	165,319	2,721,977	2,431,842	0.33
Abertis Infraestructuras SA - Rights	EUR	165,319	—	122,336	0.02
ACS Actividades de Construccion y Servicios SA	EUR	47,193	1,487,759	1,361,754	0.19
Aena SA	EUR	15,558	1,329,302	1,458,407	0.20
Amadeus IT Holding SA	EUR	96,553	3,942,259	3,452,253	0.48
Banco Bilbao Vizcaya Argentaria SA	EUR	357,078	3,219,058	3,139,430	0.43
Banco Santander SA	EUR	1,342,492	9,071,383	8,409,370	1.16
Bankia SA	EUR	1,440,773	1,796,644	1,639,600	0.23
Bankinter SA	EUR	39,598	268,237	262,495	0.04
Distribuidora Internacional de Alimentacion SA	EUR	148,987	1,069,131	1,020,561	0.14
Endesa SA	EUR	30,000	532,050	514,950	0.07
Gas Natural SDG SA	EUR	108,657	2,385,564	2,210,083	0.30
Iberdrola SA	EUR	425,760	2,544,768	2,572,442	0.35
Inditex SA	EUR	50,980	1,461,851	1,486,322	0.20
Mapfre SA	EUR	130,291	432,827	402,208	0.06
Repsol SA	EUR	168,486	3,102,670	2,653,654	0.37
Repsol SA - Rights	EUR	168,486	—	78,346	0.01
Telefonica SA	EUR	409,821	5,569,312	5,225,218	0.72
Total Spain			40,934,792	38,441,271	5.30
Sweden					
Alfa Laval AB	SEK	56,111	934,285	885,509	0.12
Boliden AB	SEK	108,927	2,120,778	1,780,285	0.25
Electrolux AB	SEK	85,508	2,471,622	2,402,899	0.33
Getinge AB	SEK	94,837	2,073,368	2,046,493	0.28
Hennes & Mauritz AB	SEK	34,514	1,225,716	1,191,647	0.16
Husqvarna AB	SEK	9,306	61,513	62,862	0.01
Industrivarden AB	SEK	15,566	289,129	262,995	0.04
Investment AB Kinnevik	SEK	43,321	1,344,551	1,228,161	0.17
Investor AB	SEK	54,022	1,965,020	1,805,004	0.25
Nordea Bank AB	SEK	463,743	5,263,396	5,186,657	0.71
Skanska AB	SEK	134,434	2,672,306	2,442,913	0.34
Svenska Cellulosa AB SCA	SEK	86,295	1,949,641	1,967,641	0.27
Swedbank AB	SEK	145,149	3,015,605	3,034,838	0.42
Swedish Match AB	SEK	32,175	883,035	820,639	0.11
Tele2 AB	SEK	53,704	639,375	559,981	0.08
Telefonaktiebolaget LM Ericsson	SEK	519,036	5,091,305	4,822,589	0.66
TeliaSonera AB	SEK	256,630	1,426,182	1,354,896	0.19
Total Sweden			33,426,827	31,856,009	4.39
Switzerland					
ABB Ltd	CHF	172,387	3,288,978	3,241,541	0.45
Adecco SA	CHF	47,981	3,504,877	3,497,401	0.48
Chocoladefabriken Lindt & Sprungli AG	CHF	503	2,462,673	2,388,255	0.33
Chocoladefabriken Lindt & Sprungli AG	CHF	7	401,827	393,133	0.05
Cie Financiere Richemont SA	CHF	23,042	1,835,953	1,682,882	0.23

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Switzerland - (Continued)					
Coca-Cola HBC AG	GBP	131,192	2,538,619	2,533,240	0.35
Credit Suisse Group AG	CHF	115,582	2,730,345	2,852,710	0.39
Geberit AG	CHF	5,745	1,823,900	1,719,734	0.24
Givaudan SA	CHF	1,563	2,623,255	2,428,689	0.33
Glencore PLC	GBP	503,410	2,141,932	1,814,076	0.25
Holcim Ltd	CHF	50,266	3,619,693	3,330,871	0.46
Lonza Group AG	CHF	23,746	3,010,538	2,848,310	0.39
Nestle SA	CHF	274,608	19,072,095	17,801,283	2.45
Novartis AG	CHF	200,540	18,461,987	17,747,234	2.44
Pargesa Holding SA	CHF	20,232	1,315,276	1,222,148	0.17
Roche Holding AG	CHF	73,346	18,821,299	18,454,915	2.54
Schindler Holding AG	CHF	18,318	2,777,773	2,689,799	0.37
Schindler Holding AG	CHF	1,900	282,509	278,629	0.04
Sika AG	CHF	107	337,909	338,898	0.05
Sonova Holding AG	CHF	3,440	425,313	417,580	0.06
STMicroelectronics NV	EUR	371,738	2,659,633	2,734,133	0.38
Sulzer AG	CHF	18,090	1,812,716	1,670,407	0.23
Swiss Prime Site AG	CHF	19,006	1,448,272	1,295,023	0.18
Swiss Re AG	CHF	61,733	4,898,490	4,905,912	0.68
Syngenta AG	CHF	3,166	1,090,592	1,155,391	0.16
UBS Group AG	CHF	264,346	4,622,969	5,034,192	0.69
Zurich Insurance Group AG	CHF	21,314	5,879,482	5,825,513	0.80
Total Switzerland			113,888,905	110,301,899	15.19
United Kingdom					
3i Group PLC	GBP	386,358	2,683,746	2,816,716	0.39
Aggreko PLC	GBP	118,395	2,680,726	2,404,789	0.33
Anglo American PLC	GBP	259,109	3,926,601	3,359,267	0.46
Associated British Foods PLC	GBP	82,280	3,223,862	3,334,344	0.46
AstraZeneca PLC	GBP	133,104	8,208,006	7,550,783	1.04
Aviva PLC	GBP	574,881	4,154,900	3,996,383	0.55
Barclays PLC	GBP	2,176,315	7,631,171	8,002,255	1.10
BG Group PLC	GBP	185,612	3,010,088	2,775,811	0.38
BP PLC	GBP	1,791,691	11,551,153	10,625,524	1.46
British American Tobacco PLC	GBP	135,278	6,664,935	6,520,798	0.90
BT Group PLC	GBP	942,698	5,920,048	5,990,471	0.83
Bunzl PLC	GBP	83,659	2,109,922	2,052,321	0.28
Burberry Group PLC	GBP	125,091	2,991,882	2,773,864	0.38
Capita PLC	GBP	19,668	308,573	343,687	0.05
Compass Group PLC	GBP	293,310	4,654,063	4,359,514	0.60
Diageo PLC	GBP	148,136	3,680,196	3,849,438	0.53
Direct Line Insurance Group PLC	GBP	587,213	2,803,387	2,783,295	0.38
Fiat Chrysler Automobiles NV	EUR	21,511	287,172	282,655	0.04
GlaxoSmithKline PLC	GBP	449,179	9,329,550	8,384,902	1.15
HSBC Holdings PLC	GBP	2,079,283	18,485,357	16,731,987	2.30
ICAP PLC	GBP	229,056	1,748,151	1,711,948	0.24
Imperial Tobacco Group PLC	GBP	140,724	6,160,317	6,092,069	0.84
InterContinental Hotels Group PLC	GBP	26,631	1,024,088	964,555	0.13
Intertek Group PLC	GBP	14,798	530,088	511,743	0.07
ITV PLC	GBP	965,387	3,357,552	3,587,858	0.49
Kingfisher PLC	GBP	666,905	3,213,025	3,269,276	0.45
Legal & General Group PLC	GBP	418,399	1,491,887	1,469,936	0.20
Lloyds Banking Group PLC	GBP	3,598,688	3,829,187	4,329,827	0.60
Marks & Spencer Group PLC	GBP	152,686	1,159,014	1,155,173	0.16
Merlin Entertainments PLC	GBP	19,382	126,865	116,845	0.02
National Grid PLC	GBP	181,802	2,191,591	2,097,055	0.29
Next PLC	GBP	27,739	2,796,083	2,916,957	0.40
Old Mutual PLC	GBP	1,159,313	3,734,700	3,297,301	0.45
Persimmon PLC	GBP	114,033	3,000,377	3,178,927	0.44
Prudential PLC	GBP	143,791	3,212,364	3,110,392	0.43
Reckitt Benckiser Group PLC	GBP	87,251	6,971,286	6,758,766	0.93
Reed Elsevier NV	EUR	16,465	354,574	350,293	0.05
Reed Elsevier PLC	GBP	67,158	996,545	981,117	0.14
Rexam PLC	GBP	245,263	1,949,205	1,910,971	0.26
Rio Tinto PLC	GBP	64,648	2,563,353	2,385,303	0.33
Rolls-Royce Holdings PLC	GBP	237,431	3,405,972	2,915,678	0.40

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
SABMiller PLC	GBP	131,926	6,265,488	6,152,524	0.85
Sage Group PLC	GBP	389,873	2,598,552	2,820,330	0.39
Segro PLC REIT	GBP	447,272	2,631,990	2,561,926	0.35
Severn Trent PLC	GBP	8,739	254,679	256,695	0.04
Sky PLC	GBP	251,423	3,713,579	3,680,160	0.51
Smith & Nephew PLC	GBP	133,742	2,048,769	2,027,473	0.28
Standard Chartered PLC	GBP	241,447	3,528,630	3,472,793	0.48
Tate & Lyle PLC	GBP	319,573	2,623,036	2,343,357	0.32
Unilever NV	EUR	155,499	6,075,097	5,808,665	0.80
Unilever PLC	GBP	73,431	2,886,208	2,829,600	0.39
Vodafone Group PLC	GBP	2,435,422	7,700,365	7,901,356	1.09
William Hill PLC	GBP	92,907	460,223	528,621	0.07
WM Morrison Supermarkets PLC	GBP	1,109,689	2,831,876	2,831,930	0.39
WPP PLC	GBP	75,078	1,571,228	1,511,176	0.21
Total United Kingdom			203,311,282	196,777,400	27.10
Total Common and Preferred Stocks			751,935,458	720,485,289	99.24
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			751,935,458	720,485,289	99.24
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Ireland					
Irish Bank Resolution Corp*	EUR	29,507	—	0.00	0.00
Total Ireland			—	0.00	0.00
Total Common and Preferred Stocks			—	0.00	0.00
Total Other transferable securities			—	0.00	0.00
TOTAL INVESTMENTS			751,935,458	720,485,289	99.24
Derivatives					
Futures Contracts - (0.01)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/2015	EUR	86	2,954,960	(16,440)	(0.00)
FTSE 100 INDEX FUTURE, due 18/09/2015	GBP	14	1,283,285	(25,280)	(0.01)
Total Unrealised Loss on Futures Contracts			4,238,245	(41,720)	(0.01)
Total Futures Contracts			4,238,245	(41,720)	(0.01)

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EUROPE ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

Other Net Assets/(Liabilities)	5,588,060	0.77
TOTAL NET ASSETS	726,031,629	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 525,244 held as cash at Barclays Capital Inc.

* The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET NORTH AMERICA ENHANCED EQUITY FUND

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.37%					
Bermuda					
Arch Capital Group Ltd	USD	2,029	123,120	135,862	0.01
Axis Capital Holdings Ltd	USD	12,996	676,572	693,597	0.07
Everest Re Group Ltd	USD	5,053	904,032	919,697	0.10
Marvell Technology Group Ltd	USD	193,608	2,712,448	2,552,721	0.28
Nabors Industries Ltd	USD	200,059	3,082,709	2,886,851	0.31
PartnerRe Ltd	USD	5,579	714,112	716,901	0.08
Total Bermuda			8,212,993	7,905,629	0.85
Canada					
Alimentation Couche-Tard Inc	CAD	65,012	2,478,641	2,782,323	0.30
ARC Resources Ltd	CAD	5,829	117,069	99,916	0.01
Bank of Montreal	CAD	67,570	4,397,001	4,005,651	0.43
Bank of Nova Scotia	CAD	4,189	228,022	216,320	0.02
Barrick Gold Corp	CAD	21,809	282,324	233,209	0.03
Baytex Energy Corp	CAD	24,580	478,308	382,546	0.04
BCE Inc	CAD	37,807	1,660,231	1,606,824	0.17
Canadian Imperial Bank of Commerce	CAD	53,933	4,313,749	3,977,421	0.43
Canadian National Railway Co	CAD	13,027	799,763	751,913	0.08
Canadian Natural Resources Ltd	CAD	121,752	4,024,232	3,306,014	0.36
Cenovus Energy Inc	CAD	204,794	3,825,444	3,275,851	0.35
CGI Group Inc	CAD	2,273	95,292	88,939	0.01
CI Financial Corp	CAD	104,791	3,067,813	2,820,279	0.30
Dollarama Inc	CAD	55,022	3,147,099	3,336,269	0.36
Encana Corp	CAD	8,594	121,540	94,789	0.01
Enerplus Corp	CAD	167,566	2,004,433	1,471,043	0.16
Fairfax Financial Holdings Ltd	CAD	3,728	1,946,273	1,839,081	0.20
Finning International Inc	CAD	5,596	114,207	105,291	0.01
First Capital Realty Inc	CAD	98,961	1,622,374	1,417,296	0.15
Fortis Inc	CAD	3,041	98,592	85,449	0.01
George Weston Ltd	CAD	1,138	92,913	89,430	0.01
H&R REIT	CAD	160,032	3,058,610	2,876,461	0.31
Intact Financial Corp	CAD	26,072	2,000,306	1,812,479	0.20
Magna International Inc	CAD	45,666	2,292,254	2,564,129	0.28
National Bank of Canada	CAD	56,055	2,256,084	2,106,693	0.23
RioCan REIT	CAD	135,600	3,331,058	2,907,615	0.31
Royal Bank of Canada	CAD	22,640	1,497,371	1,385,112	0.15
Shaw Communications Inc	CAD	141,869	3,230,338	3,090,902	0.33
Sun Life Financial Inc	CAD	9,645	307,446	322,157	0.03
Suncor Energy Inc	CAD	10,433	338,421	287,473	0.03
Teck Resources Ltd	CAD	8,616	130,102	85,439	0.01
TELUS Corp	CAD	89,261	3,075,221	3,076,535	0.33
Toronto-Dominion Bank	CAD	18,949	870,304	805,042	0.09
Total Canada			57,302,835	53,305,891	5.74
Ireland					
Accenture PLC	USD	31,418	2,910,878	3,040,634	0.33
Medtronic PLC	USD	25,955	1,932,350	1,923,266	0.21

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Ireland - (Continued)					
XL Group PLC	USD	87,340	3,238,567	3,249,048	0.35
Total Ireland			8,081,795	8,212,948	0.89
Switzerland					
ACE Ltd	USD	25,388	2,716,262	2,581,452	0.28
Total Switzerland			2,716,262	2,581,452	0.28
United Kingdom					
Delphi Automotive PLC	USD	47,105	3,909,715	4,008,164	0.43
Total United Kingdom			3,909,715	4,008,164	0.43
United States					
3M Co	USD	43,789	6,848,162	6,756,643	0.73
Abbott Laboratories	USD	74,501	3,537,494	3,656,509	0.39
AbbVie Inc	USD	90,352	5,842,160	6,070,751	0.65
Activision Blizzard Inc	USD	132,184	3,344,652	3,200,175	0.34
Acuity Brands Inc	USD	14,989	2,715,125	2,697,720	0.29
AES Corp	USD	227,155	3,009,804	3,012,075	0.32
Aetna Inc	USD	40,192	4,295,319	5,122,872	0.55
Agilent Technologies Inc	USD	68,239	2,762,696	2,632,661	0.28
Alcoa Inc	USD	7,667	102,891	85,487	0.01
Alleghany Corp	USD	3,440	1,628,909	1,612,534	0.17
Allergan PLC	USD	10,330	2,921,944	3,134,742	0.34
Alliant Energy Corp	USD	42,868	2,592,228	2,474,341	0.27
Allstate Corp	USD	59,886	4,171,659	3,884,805	0.42
Ally Financial Inc	USD	61,304	1,379,886	1,375,049	0.15
Altria Group Inc	USD	141,185	7,065,282	6,905,358	0.74
Amazon.com Inc	USD	11,559	4,875,841	5,017,646	0.54
Ameren Corp	USD	7,293	298,575	274,800	0.03
American Capital Agency Corp REIT	USD	144,227	2,976,124	2,649,450	0.29
American Electric Power Co Inc	USD	73,614	4,181,221	3,899,334	0.42
American Express Co	USD	5,704	441,775	443,315	0.05
American International Group Inc	USD	57,160	3,217,536	3,533,631	0.38
American Realty Capital Properties Inc REIT	USD	268,974	2,428,835	2,186,759	0.24
American Water Works Co Inc	USD	42,713	2,328,713	2,077,133	0.22
AmerisourceBergen Corp	USD	4,233	469,043	450,137	0.05
Amgen Inc	USD	51,596	8,152,431	7,921,018	0.85
Anadarko Petroleum Corp	USD	54,128	5,093,445	4,225,232	0.45
Annaly Capital Management Inc REIT	USD	302,912	3,050,324	2,783,761	0.30
Anthem Inc	USD	29,101	4,392,214	4,776,638	0.51
Apple Inc	USD	279,617	34,999,631	35,070,962	3.78
Archer-Daniels-Midland Co	USD	82,181	4,017,007	3,962,768	0.43
AT&T Inc	USD	144,716	5,013,210	5,140,312	0.55
Automatic Data Processing Inc	USD	52,864	4,469,123	4,241,279	0.46
AutoZone Inc	USD	139	93,500	92,699	0.01
Avery Dennison Corp	USD	20,871	1,304,999	1,271,879	0.14
Bank of America Corp	USD	336,933	5,367,343	5,734,600	0.62
Bank of New York Mellon Corp	USD	113,318	4,879,995	4,755,957	0.51
Becton Dickinson and Co	USD	1,293	182,145	183,153	0.02
Berkshire Hathaway Inc	USD	71,018	10,029,008	9,666,260	1.04
Biogen Inc	USD	16,900	6,319,417	6,826,586	0.74
Boeing Co	USD	45,181	6,483,417	6,267,508	0.67
Boston Scientific Corp	USD	5,300	94,446	93,810	0.01
Bristol-Myers Squibb Co	USD	116,310	7,423,434	7,739,267	0.83
Broadcom Corp	USD	7,105	361,738	365,836	0.04
Bunge Ltd	USD	37,236	3,216,073	3,269,321	0.35
Cablevision Systems Corp	USD	128,542	2,568,269	3,077,296	0.33
Cameron International Corp	USD	63,763	3,471,995	3,339,268	0.36
Capital One Financial Corp	USD	57,637	4,659,951	5,070,327	0.55
Cardinal Health Inc	USD	46,886	3,954,365	3,922,014	0.42
Caterpillar Inc	USD	7,600	667,782	644,632	0.07
CBRE Group Inc	USD	66,577	2,552,562	2,463,349	0.27

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Celanese Corp	USD	48,843	3,278,085	3,510,835	0.38
Celgene Corp	USD	13,950	1,507,437	1,614,503	0.17
CF Industries Holdings Inc	USD	54,290	3,159,662	3,489,761	0.38
Chevron Corp	USD	109,424	12,152,629	10,556,133	1.14
Cigna Corp	USD	32,655	4,071,802	5,290,110	0.57
Cisco Systems Inc	USD	323,692	9,332,212	8,888,582	0.96
Citigroup Inc	USD	185,288	10,007,351	10,235,309	1.10
Clorox Co	USD	30,842	3,272,336	3,208,185	0.35
CMS Energy Corp	USD	20,756	704,251	660,871	0.07
Coach Inc	USD	2,649	101,218	91,682	0.01
Coca-Cola Co	USD	114,243	4,630,861	4,481,753	0.48
Coca-Cola Enterprises Inc	USD	55,320	2,456,761	2,403,101	0.26
Comcast Corp	USD	118,395	6,838,817	7,120,275	0.77
Comcast Corp	USD	41,964	2,416,637	2,515,322	0.27
Computer Sciences Corp	USD	47,729	3,108,727	3,132,932	0.34
ConocoPhillips	USD	88,243	5,993,465	5,419,003	0.58
CONSOL Energy Inc	USD	3,407	90,265	74,068	0.01
Corning Inc	USD	5,194	109,398	102,478	0.01
Costco Wholesale Corp	USD	37,663	5,387,692	5,086,765	0.55
CR Bard Inc	USD	19,690	3,297,131	3,361,083	0.36
CSX Corp	USD	114,276	4,124,221	3,731,111	0.40
Cummins Inc	USD	16,106	2,226,816	2,112,946	0.23
CVS Health Corp	USD	31,777	3,155,138	3,332,772	0.36
Darden Restaurants Inc	USD	26,684	1,701,639	1,896,699	0.20
Delta Air Lines Inc	USD	2,273	93,221	93,375	0.01
Devon Energy Corp	USD	15,029	957,317	894,075	0.10
Dick's Sporting Goods Inc	USD	22,716	1,232,570	1,176,007	0.13
DIRECTV	USD	25,977	2,356,244	2,410,406	0.26
DISH Network Corp	USD	45,667	3,089,829	3,092,113	0.33
Dow Chemical Co	USD	108,826	5,550,126	5,568,626	0.60
Dr Pepper Snapple Group Inc	USD	40,827	3,044,878	2,976,288	0.32
DTE Energy Co	USD	15,397	1,226,063	1,149,232	0.12
Duke Energy Corp	USD	1,828	141,798	129,093	0.01
eBay Inc	USD	94,512	5,598,226	5,693,403	0.61
Edison International	USD	59,049	3,598,446	3,281,943	0.35
Edwards Lifesciences Corp	USD	26,231	3,326,376	3,736,081	0.40
El du Pont de Nemours & Co	USD	1,348	98,674	86,205	0.01
Electronic Arts Inc	USD	62,292	3,618,542	4,142,418	0.45
Eli Lilly & Co	USD	70,754	5,085,090	5,907,252	0.64
Emerson Electric Co	USD	1,561	91,834	86,526	0.01
Energen Corp	USD	1,523	108,392	104,021	0.01
Entergy Corp	USD	33,706	2,601,429	2,376,273	0.26
EOG Resources Inc	USD	1,799	178,011	157,502	0.02
Equity Residential REIT	USD	7,935	594,010	556,799	0.06
Estee Lauder Cos Inc	USD	1,248	101,450	108,152	0.01
Expedia Inc	USD	29,313	2,774,553	3,205,377	0.35
Expeditors International of Washington Inc	USD	3,803	174,291	175,337	0.02
Exxon Mobil Corp	USD	220,619	19,274,344	18,355,501	1.98
Facebook Inc	USD	96,272	7,617,064	8,256,768	0.89
Federal Realty Investment Trust REIT	USD	840	112,688	107,596	0.01
FedEx Corp	USD	26,018	4,411,872	4,433,467	0.48
Fifth Third Bancorp	USD	159,811	3,196,220	3,327,265	0.36
FirstEnergy Corp	USD	2,995	102,735	97,487	0.01
Flextronics International Ltd	USD	261,394	3,012,566	2,956,366	0.32
Fluor Corp	USD	2,240	134,714	118,742	0.01
Foot Locker Inc	USD	50,718	3,015,185	3,398,613	0.37
Ford Motor Co	USD	218,372	3,398,328	3,277,764	0.35
Freeport-McMoRan Inc	USD	52,940	1,231,914	985,743	0.11
General Dynamics Corp	USD	33,161	4,553,669	4,698,582	0.51
General Electric Co	USD	386,974	10,479,256	10,281,899	1.11
General Growth Properties Inc REIT	USD	4,494	122,447	115,316	0.01
General Motors Co	USD	137,208	4,808,897	4,573,143	0.49
Gilead Sciences Inc	USD	89,735	9,253,720	10,506,174	1.13
Goldman Sachs Group Inc	USD	19,460	3,822,333	4,063,053	0.44
Goodyear Tire & Rubber Co	USD	20,405	643,941	615,211	0.07
Google Inc	USD	12,356	6,780,602	6,672,734	0.72
Google Inc	USD	13,300	7,127,189	6,922,783	0.75
Halliburton Co	USD	18,218	891,771	784,649	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Hanesbrands Inc	USD	4,180	129,914	139,278	0.02
Harris Corp	USD	39,803	3,193,793	3,061,249	0.33
Hartford Financial Services Group Inc	USD	33,379	1,407,727	1,387,565	0.15
HCA Holdings Inc	USD	5,415	447,397	491,249	0.05
Health Care Inc REIT	USD	1,781	126,147	116,887	0.01
Hewlett-Packard Co	USD	113,305	3,735,388	3,400,283	0.37
HollyFrontier Corp	USD	76,378	2,961,939	3,260,577	0.35
Home Depot Inc	USD	83,788	8,963,640	9,311,360	1.00
Honeywell International Inc	USD	6,461	653,213	658,828	0.07
Illumina Inc	USD	20,529	3,782,468	4,482,712	0.48
Incyte Corp	USD	3,762	410,225	392,038	0.04
Ingersoll-Rand PLC	USD	52,543	3,459,431	3,542,449	0.38
Intel Corp	USD	299,202	9,739,025	9,100,229	0.98
International Business Machines Corp	USD	39,402	6,749,169	6,409,129	0.69
International Paper Co	USD	57,790	3,098,310	2,750,226	0.30
Interpublic Group of Cos Inc	USD	64,637	1,339,791	1,245,555	0.13
Intuit Inc	USD	868	92,366	87,468	0.01
Invesco Ltd	USD	87,283	3,615,262	3,272,240	0.35
Isis Pharmaceuticals Inc	USD	1,496	99,491	86,095	0.01
JB Hunt Transport Services Inc	USD	1,085	95,921	89,068	0.01
Johnson & Johnson	USD	152,192	15,097,446	14,832,632	1.60
JPMorgan Chase & Co	USD	206,085	13,036,937	13,964,320	1.50
Juniper Networks Inc	USD	35,432	989,095	920,169	0.10
KeyCorp	USD	198,525	2,868,686	2,981,846	0.32
Kimberly-Clark Corp	USD	42,317	4,696,682	4,484,333	0.48
Kimco Realty Corp REIT	USD	4,599	111,178	103,661	0.01
Kinder Morgan Inc	USD	10,580	454,411	406,166	0.04
Kroger Co	USD	59,933	4,133,138	4,345,742	0.47
Lam Research Corp	USD	43,815	3,311,538	3,564,350	0.38
Liberty Interactive Corp QVC Group	USD	119,162	3,427,099	3,306,746	0.36
Liberty Property Trust REIT	USD	14,637	509,953	471,604	0.05
Lincoln National Corp	USD	1,526	86,204	90,370	0.01
Lockheed Martin Corp	USD	15,322	2,859,085	2,848,360	0.31
Lowe's Cos Inc	USD	53,821	3,706,114	3,604,392	0.39
LyondellBasell Industries NV	USD	46,698	4,834,177	4,834,177	0.52
ManpowerGroup Inc	USD	36,050	3,076,146	3,222,149	0.35
Marathon Oil Corp	USD	3,876	117,849	102,869	0.01
Marathon Petroleum Corp	USD	80,784	3,981,439	4,225,811	0.46
Masco Corp	USD	3,731	98,834	99,506	0.01
MasterCard Inc	USD	30,152	2,720,012	2,818,609	0.30
Maxim Integrated Products Inc	USD	91,906	3,017,274	3,177,650	0.34
McDonald's Corp	USD	13,181	1,272,626	1,253,118	0.13
McGraw Hill Financial Inc	USD	16,501	1,721,712	1,657,525	0.18
Mead Johnson Nutrition Co	USD	36,415	3,492,927	3,285,361	0.35
Merck & Co Inc	USD	176,922	10,537,474	10,072,170	1.08
Microsoft Corp	USD	375,508	18,264,709	16,578,678	1.78
Mohawk Industries Inc	USD	529	91,781	100,986	0.01
Mondelez International Inc	USD	38,008	1,527,752	1,563,649	0.17
Monster Beverage Corp	USD	26,429	3,623,680	3,542,015	0.38
Moody's Corp	USD	9,025	970,368	974,339	0.10
Morgan Stanley	USD	137,914	5,231,096	5,349,684	0.58
Mosaic Co	USD	2,092	92,048	98,010	0.01
Navient Corp	USD	132,719	2,593,329	2,416,813	0.26
Newmont Mining Corp	USD	124,711	3,116,010	2,913,249	0.31
News Corp	USD	181,417	2,862,760	2,646,874	0.28
NextEra Energy Inc	USD	1,173	118,391	114,989	0.01
NIKE Inc	USD	55,385	5,474,253	5,982,688	0.64
NiSource Inc	USD	2,046	88,837	93,277	0.01
Northern Trust Corp	USD	1,378	100,801	105,362	0.01
Northrop Grumman Corp	USD	26,232	4,044,205	4,161,182	0.45
O'Reilly Automotive Inc	USD	9,206	2,005,343	2,080,372	0.22
Occidental Petroleum Corp	USD	2,003	160,440	155,773	0.02
Oracle Corp	USD	145,887	6,363,591	5,879,246	0.63
PACCAR Inc	USD	43,652	2,854,692	2,785,434	0.30
Palo Alto Networks Inc	USD	534	92,848	93,290	0.01
PepsiCo Inc	USD	57,186	5,439,532	5,337,741	0.57
Pfizer Inc	USD	200,870	6,815,519	6,735,171	0.73
PG&E Corp	USD	76,602	4,040,655	3,761,158	0.40

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Philip Morris International Inc	USD	35,306	2,946,992	2,830,482	0.30
Phillips 66	USD	61,384	4,868,365	4,945,095	0.53
PPG Industries Inc	USD	25,590	2,834,860	2,935,685	0.32
PPL Corp	USD	60,462	1,916,376	1,781,815	0.19
Procter & Gamble Co	USD	86,456	6,874,117	6,764,317	0.73
Prologis Inc REIT	USD	91,631	3,728,293	3,399,510	0.37
Prudential Financial Inc	USD	51,105	4,378,109	4,472,710	0.48
Public Service Enterprise Group Inc	USD	18,131	753,162	712,186	0.08
Public Storage REIT	USD	11,636	2,178,173	2,145,329	0.23
QUALCOMM Inc	USD	31,447	2,138,396	1,969,526	0.21
Raytheon Co	USD	41,135	4,278,040	3,935,797	0.42
Regency Centers Corp REIT	USD	2,347	147,345	138,426	0.01
Regions Financial Corp	USD	13,601	133,698	140,906	0.02
Reynolds American Inc	USD	16,669	1,109,357	1,244,508	0.13
Robert Half International Inc	USD	9,072	503,042	503,496	0.05
Rock-Tenn Co	USD	48,718	3,068,260	2,932,824	0.32
Rockwell Automation Inc	USD	6,048	756,720	753,823	0.08
Roper Technologies Inc	USD	2,632	466,928	453,915	0.05
Ross Stores Inc	USD	75,558	3,734,050	3,672,874	0.40
Salesforce.com Inc	USD	1,278	92,709	88,987	0.01
Schlumberger Ltd	USD	49,160	4,577,117	4,237,100	0.46
Skyworks Solutions Inc	USD	884	92,942	92,024	0.01
Snap-on Inc	USD	16,145	2,414,485	2,571,091	0.28
Southwest Airlines Co	USD	76,300	3,086,393	2,524,767	0.27
Stanley Black & Decker Inc	USD	1,212	119,624	127,551	0.01
Starbucks Corp	USD	123,240	6,110,239	6,607,513	0.71
Starwood Hotels & Resorts Worldwide Inc	USD	39,525	3,397,174	3,205,082	0.35
Stryker Corp	USD	44,249	4,292,913	4,228,877	0.46
SunTrust Banks Inc	USD	87,314	3,623,531	3,756,248	0.40
Symantec Corp	USD	136,557	3,403,683	3,174,950	0.34
Synopsys Inc	USD	62,918	2,949,596	3,186,797	0.34
Target Corp	USD	62,986	4,962,670	5,141,547	0.55
Tesoro Corp	USD	36,477	3,130,821	3,079,024	0.33
Time Warner Cable Inc	USD	11,395	1,772,150	2,030,247	0.22
Time Warner Inc	USD	8,933	754,035	780,834	0.08
Toll Brothers Inc	USD	63,143	2,362,577	2,411,431	0.26
Total System Services Inc	USD	36,748	1,538,743	1,534,964	0.17
Towers Watson & Co	USD	675	85,661	84,915	0.01
Tyco International PLC	USD	36,775	1,448,199	1,415,102	0.15
Tyson Foods Inc	USD	11,282	445,639	480,952	0.05
Ulta Salon Cosmetics & Fragrance Inc	USD	742	112,109	114,602	0.01
Union Pacific Corp	USD	44,483	4,725,429	4,242,344	0.46
United Continental Holdings Inc	USD	2,060	123,064	109,201	0.01
United Parcel Service Inc	USD	30,402	3,056,313	2,946,258	0.32
United Rentals Inc	USD	11,350	1,160,688	994,487	0.11
United Technologies Corp	USD	12,366	1,406,632	1,371,760	0.15
UnitedHealth Group Inc	USD	65,938	7,702,251	8,044,436	0.87
Unum Group	USD	87,147	2,976,942	3,115,505	0.34
US Bancorp	USD	24,202	1,037,540	1,050,367	0.11
Valeant Pharmaceuticals International Inc	CAD	1,819	413,689	403,693	0.04
Valero Energy Corp	USD	72,048	4,099,531	4,510,205	0.49
Varian Medical Systems Inc	USD	5,531	491,429	466,429	0.05
VeriSign Inc	USD	7,907	502,174	488,020	0.05
Verisk Analytics Inc	USD	20,554	1,507,568	1,495,509	0.16
Verizon Communications Inc	EUR	236,728	11,914,056	11,033,892	1.19
Vertex Pharmaceuticals Inc	USD	1,404	176,546	173,366	0.02
Visa Inc	USD	46,641	3,082,263	3,131,943	0.34
Voya Financial Inc	USD	51,469	2,179,197	2,391,764	0.26
Wal-Mart Stores Inc	USD	39,981	3,120,517	2,835,852	0.31
Walgreens Boots Alliance Inc	USD	17,007	1,410,391	1,436,071	0.15
Walt Disney Co	USD	44,275	4,814,106	5,053,549	0.54
Waters Corp	USD	721	97,022	92,562	0.01
Wells Fargo & Co	USD	172,979	9,531,143	9,728,339	1.05
Western Digital Corp	USD	36,523	3,569,758	2,864,134	0.31
Western Union Co	USD	149,806	3,038,066	3,045,556	0.33
Westlake Chemical Corp	USD	41,195	2,957,628	2,825,565	0.30
Wyndham Worldwide Corp	USD	36,465	3,114,111	2,986,848	0.32
Xilinx Inc	USD	46,739	2,026,603	2,063,994	0.22

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Xylem Inc	USD	47,414	1,755,266	1,757,637	0.19
Yum! Brands Inc	USD	31,827	2,735,849	2,866,976	0.31
Zoetis Inc	USD	1,878	93,892	90,557	0.01
Total United States			841,649,324	837,684,047	90.18
Total Common and Preferred Stocks			921,872,924	913,698,131	98.37
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			921,872,924	913,698,131	98.37
Other transferable securities					
Common and Preferred Stocks - 0.01%					
United States					
Safeway Casa Ley SA de CV	USD	92,824	94,207	94,207	0.01
Safeway PDC LLC CVR	USD	92,824	4,530	4,530	0.00
Total United States			98,737	98,737	0.01
Total Common and Preferred Stocks			98,737	98,737	0.01
Total Other transferable securities			98,737	98,737	0.01
TOTAL INVESTMENTS			921,971,661	913,796,868	98.38
Derivatives					
Futures Contracts - (0.02)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 18/09/2015	USD	110	11,299,200	(141,763)	(0.02)
S&P/TSX 60 INDEX FUTURE, due 17/09/2015	CAD	7	946,341	(10,563)	(0.00)
Total Unrealised Loss on Futures Contracts			12,245,541	(152,326)	(0.02)
Total Futures Contracts			12,245,541	(152,326)	(0.02)
Other Net Assets/(Liabilities)				15,249,744	1.64
TOTAL NET ASSETS				928,894,286	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 606,889 held as cash at Barclays Capital Inc.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 96.33%					
Australia					
AGL Energy Ltd	AUD	24,136	34,524,890	35,298,255	0.19
Amcor Ltd	AUD	65,620	83,802,859	84,673,572	0.44
AMP Ltd	AUD	41,879	25,456,997	23,711,025	0.12
Asciano Ltd	AUD	6,372	3,975,600	3,985,244	0.02
AusNet Services	AUD	38,713	5,463,118	5,079,122	0.03
Australia & New Zealand Banking Group Ltd	AUD	81,762	262,317,479	247,608,141	1.30
BHP Billiton Ltd	AUD	102,649	289,468,523	261,143,689	1.37
Boral Ltd	AUD	21,939	13,233,574	12,070,638	0.06
Brambles Ltd	AUD	86,968	88,902,168	86,700,757	0.45
CIMIC Group Ltd	AUD	8,572	18,337,538	17,534,725	0.09
Coca-Cola Amatil Ltd	AUD	56,604	54,870,905	48,710,856	0.26
Commonwealth Bank of Australia	AUD	49,694	416,853,767	397,872,691	2.08
Computershare Ltd	AUD	47,473	55,160,681	52,283,074	0.27
CSL Ltd	AUD	13,262	113,888,444	107,852,949	0.56
Dexus Property Group REIT	AUD	22,257	15,504,169	15,280,833	0.08
Federation Centres REIT	AUD	245,171	68,677,838	67,330,136	0.35
Fortescue Metals Group Ltd	AUD	208,277	42,660,464	37,413,835	0.20
GPT Group REIT	AUD	149,938	63,210,032	60,354,968	0.32
Harvey Norman Holdings Ltd	AUD	102,950	42,756,682	43,667,712	0.23
Healthscope Ltd	AUD	183,296	48,875,554	46,889,914	0.25
Insurance Australia Group Ltd	AUD	139,333	76,410,824	73,121,607	0.38
Macquarie Group Ltd	AUD	14,382	105,845,246	110,103,527	0.58
Medibank Private Ltd	AUD	264,341	55,141,898	49,971,010	0.26
Mirvac Group REIT	AUD	183,253	34,767,409	31,884,555	0.17
National Australia Bank Ltd	AUD	83,945	284,993,420	262,982,596	1.38
Newcrest Mining Ltd	AUD	41,439	56,519,988	50,743,193	0.27
Origin Energy Ltd	AUD	17,157	20,631,740	19,314,926	0.10
QBE Insurance Group Ltd	AUD	18,949	24,503,661	24,361,967	0.13
Santos Ltd	AUD	3,360	2,632,340	2,474,335	0.01
Scentre Group REIT	AUD	264,635	93,420,792	93,333,186	0.49
Seek Ltd	AUD	1,560	2,392,779	2,062,849	0.01
Sonic Healthcare Ltd	AUD	31,569	61,789,795	63,448,724	0.33
Stockland REIT	AUD	166,819	69,500,086	64,326,054	0.34
Suncorp Group Ltd	AUD	72,044	89,184,771	90,997,901	0.48
Sydney Airport	AUD	78,233	39,801,872	36,641,806	0.19
Tabcorp Holdings Ltd	AUD	107,398	49,368,527	45,958,425	0.24
Telstra Corp Ltd	AUD	203,291	119,537,207	117,393,504	0.61
Transurban Group	AUD	24,680	23,178,176	21,586,670	0.11
Treasury Wine Estates Ltd	AUD	69,488	36,533,343	32,611,284	0.17
Wesfarmers Ltd	AUD	43,680	180,213,788	160,338,835	0.84
Westfield Corp REIT	AUD	33,780	30,131,189	28,974,238	0.15
Westpac Banking Corp	AUD	92,331	317,752,365	279,181,129	1.46
Woodside Petroleum Ltd	AUD	35,985	119,051,278	115,847,309	0.61
Woolworths Ltd	AUD	55,509	154,459,781	140,747,547	0.74
WorleyParsons Ltd	AUD	40,972	44,280,947	40,113,951	0.21
Total Australia			3,839,984,504	3,613,983,264	18.93
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	340,000	44,679,313	43,720,608	0.23
Total China			44,679,313	43,720,608	0.23
Hong Kong					
AIA Group Ltd	HKD	355,486	284,296,436	284,754,889	1.49
BOC Hong Kong Holdings Ltd	HKD	81,500	37,937,095	41,550,167	0.22
Cathay Pacific Airways Ltd	HKD	105,000	32,199,551	31,588,197	0.17
Cheung Kong Property Holdings Ltd	HKD	119,141	121,541,817	120,916,301	0.63
CK Hutchison Holdings Ltd	HKD	111,141	174,445,633	199,806,984	1.05
CLP Holdings Ltd	HKD	98,491	103,394,155	102,445,905	0.54
First Pacific Co Ltd	HKD	192,000	22,291,445	19,819,451	0.10
Galaxy Entertainment Group Ltd	HKD	16,000	9,263,400	7,803,530	0.04
Hang Lung Properties Ltd	HKD	147,000	59,575,239	53,481,171	0.28
Hang Seng Bank Ltd	HKD	39,237	91,654,516	93,825,539	0.49
Hong Kong & China Gas Co Ltd	HKD	91,242	23,691,601	23,416,823	0.12
Hong Kong Exchanges and Clearing Ltd	HKD	28,928	132,440,226	124,924,363	0.66
Hysan Development Co Ltd	HKD	58,177	32,245,184	30,853,415	0.16

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Hong Kong - (Continued)					
Kerry Properties Ltd	HKD	96,000	46,983,963	46,063,555	0.24
Li & Fung Ltd	HKD	526,000	63,750,270	51,059,140	0.27
Link REIT	HKD	25,079	18,643,425	17,971,267	0.09
New World Development Co Ltd	HKD	11,569	1,837,954	1,851,597	0.01
NWS Holdings Ltd	HKD	193,569	39,447,187	34,280,039	0.18
Power Assets Holdings Ltd	HKD	49,753	60,260,313	55,520,239	0.29
Sino Land Co Ltd	HKD	272,143	57,562,132	55,669,178	0.29
SJM Holdings Ltd	HKD	243,000	37,029,051	32,217,972	0.17
Sun Hung Kai Properties Ltd	HKD	37,058	73,863,076	73,465,638	0.39
Swire Pacific Ltd	HKD	42,711	69,172,646	65,695,288	0.34
WH Group Ltd	HKD	352,015	29,681,061	29,336,462	0.15
Wharf Holdings Ltd	HKD	29,000	25,095,322	23,618,937	0.12
Wheelock & Co Ltd	HKD	85,000	57,479,395	53,128,402	0.28
Yue Yuen Industrial Holdings Ltd	HKD	117,500	52,946,675	48,126,898	0.25
Total Hong Kong			1,758,728,768	1,723,191,347	9.02
Ireland					
James Hardie Industries PLC	AUD	3,508	4,837,661	5,714,326	0.03
Total Ireland			4,837,661	5,714,326	0.03
Japan					
Advantest Corp	JPY	16,800	23,900,350	21,403,200	0.11
Aisin Seiki Co Ltd	JPY	9,500	52,155,000	49,495,000	0.26
Ajinomoto Co Inc	JPY	4,000	10,644,000	10,606,000	0.06
Aozora Bank Ltd	JPY	38,000	17,024,000	17,556,000	0.09
Asahi Glass Co Ltd	JPY	81,394	65,471,394	59,824,590	0.31
Asahi Group Holdings Ltd	JPY	6,641	25,604,376	25,850,093	0.14
Asahi Kasei Corp	JPY	38,541	43,628,412	38,752,976	0.20
Astellas Pharma Inc	JPY	88,600	165,637,700	154,651,300	0.81
Bandai Namco Holdings Inc	JPY	7,200	17,726,400	17,049,600	0.09
Bank of Yokohama Ltd	JPY	88,000	67,196,800	66,052,800	0.35
Bridgestone Corp	JPY	25,629	128,683,209	116,035,298	0.61
Brother Industries Ltd	JPY	1,200	2,302,800	2,080,800	0.01
Canon Inc	JPY	44,703	191,462,949	178,029,697	0.93
Central Japan Railway Co	JPY	6,600	141,625,567	145,893,000	0.76
Chubu Electric Power Co Inc	JPY	39,930	64,185,708	72,852,285	0.38
Chugoku Bank Ltd	JPY	22,600	43,572,800	43,640,600	0.23
Citizen Holdings Co Ltd	JPY	44,000	41,492,000	37,576,000	0.20
Credit Saison Co Ltd	JPY	18,700	42,542,500	49,068,800	0.26
Dai Nippon Printing Co Ltd	JPY	46,000	57,155,000	58,167,000	0.30
Dai-ichi Life Insurance Co Ltd	JPY	20,400	41,245,881	49,092,600	0.26
Daicel Corp	JPY	33,000	47,817,000	51,876,000	0.27
Daiichi Sankyo Co Ltd	JPY	4,570	9,932,568	10,346,480	0.05
Daikin Industries Ltd	JPY	6,000	48,624,000	52,854,000	0.28
Daito Trust Construction Co Ltd	JPY	5,400	74,981,369	68,472,000	0.36
Daiwa House Industry Co Ltd	JPY	33,300	89,177,400	95,004,900	0.50
Daiwa Securities Group Inc	JPY	61,000	61,000,000	55,949,200	0.29
Denso Corp	JPY	10,356	61,763,184	63,130,176	0.33
Dentsu Inc	JPY	1,200	6,897,406	7,608,000	0.04
Don Quijote Holdings Co Ltd	JPY	2,200	10,032,000	11,462,000	0.06
East Japan Railway Co	JPY	8,082	85,965,361	88,982,820	0.47
Eisai Co Ltd	JPY	4,029	32,360,928	33,102,264	0.17
Electric Power Development Co Ltd	JPY	800	3,232,000	3,460,000	0.02
FANUC Corp	JPY	5,331	141,104,571	133,701,480	0.70
Fast Retailing Co Ltd	JPY	1,100	52,528,158	61,116,000	0.32
Fuji Electric Co Ltd	JPY	66,000	37,356,000	34,782,000	0.18
Fuji Heavy Industries Ltd	JPY	27,800	111,881,100	125,322,400	0.66
FUJIFILM Holdings Corp	JPY	22,966	104,150,810	100,441,801	0.53
Fujitsu Ltd	JPY	89,916	70,504,282	61,538,510	0.32
Fukuoka Financial Group Inc	JPY	5,000	3,424,200	3,175,000	0.02
Hachijuni Bank Ltd	JPY	53,000	49,755,232	48,972,000	0.26
Hakuhodo DY Holdings Inc	JPY	35,900	46,131,500	47,064,900	0.25
Hamamatsu Photonics KK	JPY	800	2,800,000	2,888,000	0.02
Hankyu Hanshin Holdings Inc	JPY	89,000	64,436,000	64,347,000	0.34

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Hisamitsu Pharmaceutical Co Inc	JPY	4,500	23,265,000	21,397,500	0.11
Hitachi Construction Machinery Co Ltd	JPY	20,800	45,396,855	44,595,200	0.23
Hitachi Ltd	JPY	122,070	100,011,951	98,486,076	0.52
Hokuhoku Financial Group Inc	JPY	168,000	48,216,000	48,552,000	0.25
Hokuriku Electric Power Co	JPY	25,400	45,059,600	46,329,600	0.24
Honda Motor Co Ltd	JPY	45,966	185,771,589	182,094,309	0.95
Hoya Corp	JPY	22,008	102,881,410	107,993,256	0.57
Ibiden Co Ltd	JPY	20,200	42,420,000	41,814,000	0.22
Idemitsu Kosan Co Ltd	JPY	1,100	2,726,187	2,643,300	0.01
Iida Group Holdings Co Ltd	JPY	24,000	44,434,664	46,800,000	0.25
Impex Corp	JPY	6,200	9,241,899	8,627,300	0.05
Isuzu Motors Ltd	JPY	2,900	4,621,150	4,661,750	0.02
ITOCHU Corp	JPY	74,845	110,770,600	121,024,365	0.63
Iyo Bank Ltd	JPY	32,300	48,320,800	48,579,200	0.25
J Front Retailing Co Ltd	JPY	7,900	16,434,098	18,201,600	0.10
Japan Prime Realty Investment Corp REIT	JPY	55	22,649,070	20,927,500	0.11
Japan Tobacco Inc	JPY	29,000	122,300,865	126,454,500	0.66
JFE Holdings Inc	JPY	28,615	77,546,650	77,732,648	0.41
JSR Corp	JPY	5,600	11,846,668	12,118,400	0.06
JTEKT Corp	JPY	22,700	46,535,000	52,618,600	0.28
JX Holdings Inc	JPY	144,400	76,032,951	76,272,080	0.40
Kajima Corp	JPY	13,000	7,449,000	7,475,000	0.04
Kamigumi Co Ltd	JPY	39,000	46,761,000	44,850,000	0.23
Kao Corp	JPY	16,333	94,816,480	92,983,769	0.49
Kawasaki Heavy Industries Ltd	JPY	107,000	66,126,000	61,097,000	0.32
KDDI Corp	JPY	70,200	199,368,000	207,370,800	1.09
Keio Corp	JPY	55,000	50,930,000	48,180,000	0.25
Keyence Corp	JPY	1,100	70,708,000	72,666,000	0.38
Kirin Holdings Co Ltd	JPY	22,576	36,725,432	38,063,136	0.20
Kobe Steel Ltd	JPY	265,000	57,770,000	54,590,000	0.29
Komatsu Ltd	JPY	46,397	112,806,618	113,997,429	0.60
Konami Corp	JPY	19,700	43,905,294	44,837,200	0.23
Konica Minolta Inc	JPY	39,200	52,096,800	56,016,800	0.29
Kubota Corp	JPY	19,000	35,653,500	36,888,500	0.19
Kyocera Corp	JPY	5,000	31,355,000	31,815,000	0.17
LIXIL Group Corp	JPY	1,000	2,349,664	2,430,000	0.01
Marubeni Corp	JPY	2,552	1,898,178	1,792,270	0.01
Mazda Motor Corp	JPY	32,900	80,610,895	78,894,200	0.41
MEIJI Holdings Co Ltd	JPY	4,400	60,368,000	69,520,000	0.36
Minebea Co Ltd	JPY	28,000	51,772,000	56,588,000	0.30
Miraca Holdings Inc	JPY	3,600	21,636,000	22,032,000	0.12
Mitsubishi Chemical Holdings Corp	JPY	93,600	69,947,280	72,118,800	0.38
Mitsubishi Corp	JPY	59,404	158,124,607	159,915,568	0.84
Mitsubishi Electric Corp	JPY	86,855	135,841,220	137,404,610	0.72
Mitsubishi Estate Co Ltd	JPY	29,512	83,312,376	77,808,388	0.41
Mitsubishi Gas Chemical Co Inc	JPY	64,000	45,735,719	43,904,000	0.23
Mitsubishi Heavy Industries Ltd	JPY	57,299	38,258,542	42,670,565	0.22
Mitsubishi Materials Corp	JPY	68,000	29,512,000	31,960,000	0.17
Mitsubishi Motors Corp	JPY	53,800	59,556,600	56,059,600	0.29
Mitsubishi Tanabe Pharma Corp	JPY	27,400	55,253,986	50,279,000	0.26
Mitsubishi UFJ Financial Group Inc	JPY	460,399	394,055,504	405,059,040	2.12
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	74,200	47,933,200	49,714,000	0.26
Mitsui & Co Ltd	JPY	72,690	122,870,276	120,847,125	0.63
Mitsui Fudosan Co Ltd	JPY	21,166	75,382,709	72,535,882	0.38
Mixi Inc	JPY	1,400	8,078,672	8,512,000	0.04
Mizuho Financial Group Inc	JPY	921,472	210,740,646	244,190,080	1.28
MS&AD Insurance Group Holdings Inc	JPY	12,400	42,687,000	47,281,200	0.25
Murata Manufacturing Co Ltd	JPY	5,979	101,463,630	127,711,440	0.67
Nagoya Railroad Co Ltd	JPY	103,000	48,822,000	47,174,000	0.25
Nexon Co Ltd	JPY	26,800	40,816,400	45,131,200	0.24
NGK Insulators Ltd	JPY	2,000	6,513,089	6,310,000	0.03
NHK Spring Co Ltd	JPY	31,700	43,619,200	42,763,300	0.22
Nidec Corp	JPY	3,200	28,764,058	29,328,000	0.15
Nikon Corp	JPY	35,800	57,647,490	50,692,800	0.27
Nintendo Co Ltd	JPY	1,929	39,548,551	39,486,630	0.21
Nippon Electric Glass Co Ltd	JPY	63,000	43,281,000	39,060,000	0.20
Nippon Steel & Sumitomo Metal Corp	JPY	364,253	114,576,154	115,613,902	0.61
Nippon Telegraph & Telephone Corp	JPY	30,834	124,631,028	136,702,539	0.72

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Nippon Yusen KK	JPY	165,000	61,757,703	56,265,000	0.29
Nissan Motor Co Ltd	JPY	55,160	69,005,160	70,329,000	0.37
Nitori Holdings Co Ltd	JPY	2,500	23,050,000	24,950,000	0.13
Nitto Denko Corp	JPY	1,600	14,232,901	16,096,000	0.08
NOK Corp	JPY	12,000	45,540,000	45,600,000	0.24
Nomura Holdings Inc	JPY	73,736	57,027,422	61,245,122	0.32
Nomura Real Estate Holdings Inc	JPY	18,800	45,909,600	48,316,000	0.25
NSK Ltd	JPY	2,700	5,092,200	5,105,700	0.03
NTT Data Corp	JPY	2,800	15,064,000	14,980,000	0.08
NTT DOCOMO Inc	JPY	37,200	79,050,000	87,196,800	0.46
NTT Urban Development Corp	JPY	3,400	4,273,800	4,141,200	0.02
Obayashi Corp	JPY	19,000	16,465,810	16,967,000	0.09
Omron Corp	JPY	9,000	49,680,000	47,880,000	0.25
Oriental Land Co Ltd	JPY	9,700	78,647,600	75,805,500	0.40
ORIX Corp	JPY	65,500	121,469,750	119,275,500	0.62
Osaka Gas Co Ltd	JPY	134,341	68,406,437	64,927,005	0.34
Otsuka Holdings Co Ltd	JPY	22,100	83,836,350	86,267,350	0.45
Panasonic Corp	JPY	96,137	165,740,188	161,654,365	0.85
Rakuten Inc	JPY	6,400	13,417,600	12,656,000	0.07
Resona Holdings Inc	JPY	131,200	84,191,040	87,707,200	0.46
Rohm Co Ltd	JPY	7,900	65,886,000	64,859,000	0.34
Sankyo Co Ltd	JPY	9,700	43,989,500	42,049,500	0.22
Secom Co Ltd	JPY	2,768	23,505,856	21,991,760	0.12
Sega Sammy Holdings Inc	JPY	22,400	38,854,429	35,840,000	0.19
Seiko Epson Corp	JPY	2,700	5,672,700	5,861,700	0.03
Sekisui Chemical Co Ltd	JPY	12,000	19,260,000	18,036,000	0.09
Seven & i Holdings Co Ltd	JPY	29,899	155,446,638	157,268,740	0.82
Shimamura Co Ltd	JPY	200	2,552,808	2,572,000	0.01
Shimano Inc	JPY	500	8,555,000	8,350,000	0.04
Shin-Etsu Chemical Co Ltd	JPY	17,329	127,454,795	131,683,071	0.69
Shinsei Bank Ltd	JPY	21,000	5,166,000	5,187,000	0.03
Shionogi & Co Ltd	JPY	16,700	66,566,317	79,241,500	0.41
Shizuoka Bank Ltd	JPY	47,000	62,228,000	60,113,000	0.31
Showa Shell Sekiyu KK	JPY	33,400	38,677,200	35,738,000	0.19
SMC Corp	JPY	800	28,944,000	29,492,000	0.15
SoftBank Corp	JPY	27,026	202,830,130	194,830,434	1.02
Sompo Japan Nipponkoa Holdings Inc	JPY	19,600	77,028,000	88,033,400	0.46
Sony Corp	JPY	40,144	147,156,134	138,958,456	0.73
Stanley Electric Co Ltd	JPY	11,100	30,003,300	28,327,200	0.15
Sumitomo Chemical Co Ltd	JPY	97,000	65,475,000	71,392,000	0.37
Sumitomo Corp	JPY	12,208	17,378,367	17,384,192	0.09
Sumitomo Dainippon Pharma Co Ltd	JPY	17,200	23,202,800	23,202,800	0.12
Sumitomo Electric Industries Ltd	JPY	5,712	9,698,976	10,835,664	0.06
Sumitomo Heavy Industries Ltd	JPY	67,000	50,751,829	47,838,000	0.25
Sumitomo Mitsui Financial Group Inc	JPY	49,495	259,452,790	270,193,205	1.41
Sumitomo Mitsui Trust Holdings Inc	JPY	41,999	22,272,070	23,544,639	0.12
Sumitomo Realty & Development Co Ltd	JPY	9,000	41,778,000	38,641,500	0.20
Sumitomo Rubber Industries Ltd	JPY	24,000	53,091,264	45,528,000	0.24
Suzuki Motor Corp	JPY	19,000	73,767,500	78,565,000	0.41
Sysmex Corp	JPY	5,900	39,176,000	43,070,000	0.23
T&D Holdings Inc	JPY	38,000	66,164,671	69,350,000	0.36
Taiheiyu Cement Corp	JPY	135,000	51,030,000	48,330,000	0.25
Taisei Corp	JPY	68,000	47,260,000	47,804,000	0.25
Taisho Pharmaceutical Holdings Co Ltd	JPY	5,500	46,200,000	45,485,000	0.24
Taiyo Nippon Sanso Corp	JPY	16,000	24,816,000	23,696,000	0.12
Takeda Pharmaceutical Co Ltd	JPY	20,355	125,325,735	120,318,405	0.63
TDK Corp	JPY	7,900	68,335,000	74,023,000	0.39
Teijin Ltd	JPY	57,000	23,199,000	27,075,000	0.14
Terumo Corp	JPY	18,800	57,697,177	55,215,600	0.29
THK Co Ltd	JPY	14,300	38,871,696	37,837,800	0.20
Tobu Railway Co Ltd	JPY	102,000	58,067,175	53,652,000	0.28
Toho Co Ltd	JPY	6,500	19,387,405	19,792,500	0.10
Toho Gas Co Ltd	JPY	6,000	4,362,000	4,350,000	0.02
Tohoku Electric Power Co Inc	JPY	34,700	57,355,051	57,532,600	0.30
Tokio Marine Holdings Inc	JPY	18,196	89,178,596	92,690,424	0.49
Tokyo Electron Ltd	JPY	2,188	14,440,800	16,950,436	0.09
Tokyo Gas Co Ltd	JPY	109,086	75,542,055	70,905,900	0.37
Tokyu Corp	JPY	12,000	9,588,000	9,840,000	0.05

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Toppan Printing Co Ltd	JPY	6,000	6,316,394	6,144,000	0.03
Toray Industries Inc	JPY	12,000	12,498,000	12,426,000	0.07
Toshiba Corp	JPY	114,486	52,308,462	48,198,606	0.25
Toyo Suisan Kaisha Ltd	JPY	9,300	38,967,000	41,524,500	0.22
Toyota Industries Corp	JPY	500	3,410,000	3,490,000	0.02
Toyota Motor Corp	JPY	92,073	769,546,134	755,274,819	3.96
Toyota Tsusho Corp	JPY	7,900	24,774,713	25,951,500	0.14
Unicharm Corp	JPY	23,700	71,479,200	68,955,150	0.36
USS Co Ltd	JPY	23,200	49,091,200	51,272,000	0.27
West Japan Railway Co	JPY	10,300	68,402,300	80,700,500	0.42
Yamada Denki Co Ltd	JPY	39,400	20,053,147	19,306,000	0.10
Yamaguchi Financial Group Inc	JPY	31,000	46,562,000	47,275,000	0.25
Yamato Holdings Co Ltd	JPY	8,200	19,682,435	19,429,900	0.10
Yamazaki Baking Co Ltd	JPY	23,000	48,931,215	46,897,000	0.25
Yokogawa Electric Corp	JPY	20,100	28,180,200	31,637,400	0.17
Total Japan			12,042,375,445	12,148,842,070	63.63
Macau					
Sands China Ltd	HKD	65,200	31,960,273	26,859,674	0.14
Total Macau			31,960,273	26,859,674	0.14
New Zealand					
Contact Energy Ltd	NZD	47,488	24,575,492	19,688,750	0.10
Spark New Zealand Ltd	NZD	170,521	46,142,822	39,441,755	0.21
Total New Zealand			70,718,314	59,130,505	0.31
Singapore					
Ascendas REIT	SGD	76,000	16,960,063	16,990,241	0.09
CapitaLand Commercial Trust REIT	SGD	320,000	48,525,079	45,365,470	0.24
CapitaLand Mall Trust REIT	SGD	261,000	51,641,820	50,995,260	0.27
City Developments Ltd	SGD	14,000	13,496,134	12,442,789	0.06
ComfortDelGro Corp Ltd	SGD	194,000	53,809,260	55,181,933	0.29
DBS Group Holdings Ltd	SGD	38,986	74,285,203	73,302,706	0.38
Genting Singapore PLC	SGD	432,000	38,739,245	35,136,429	0.18
Hutchison Port Holdings Trust	USD	398,000	32,149,346	30,681,802	0.16
Jardine Cycle & Carriage Ltd	SGD	14,000	51,130,064	42,112,097	0.22
Jardine Cycle & Carriage Ltd - Rights	SGD	1,555	—	1,003,320	0.01
Oversea-Chinese Banking Corp Ltd	SGD	61,679	59,514,896	57,060,548	0.30
Singapore Airlines Ltd	SGD	53,000	58,418,798	51,680,467	0.27
Singapore Exchange Ltd	SGD	13,000	10,062,537	9,250,303	0.05
Singapore Telecommunications Ltd	SGD	170,120	68,088,889	65,086,109	0.34
StarHub Ltd	SGD	66,000	25,223,260	23,691,463	0.12
United Overseas Bank Ltd	SGD	48,112	106,453,308	100,867,636	0.53
UOL Group Ltd	SGD	5,000	3,604,872	3,144,322	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in JPY)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Singapore - (Continued)					
Wilmar International Ltd	SGD	192,000	56,684,288	57,230,285	0.30
Total Singapore			768,787,062	731,223,180	3.83
United Kingdom					
Rio Tinto Ltd	AUD	7,907	42,696,947	39,971,252	0.21
Total United Kingdom			42,696,947	39,971,252	0.21
Total Common and Preferred Stocks			18,604,768,287	18,392,636,226	96.33
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			18,604,768,287	18,392,636,226	96.33
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Australia					
BGP Holdings PLC*	EUR	249,827	—	0.00	0.00
Total Australia			—	0.00	0.00
Total Common and Preferred Stocks			—	0.00	0.00
Total Other transferable securities			—	0.00	0.00
TOTAL INVESTMENTS			18,604,768,287	18,392,636,226	96.33
Derivatives					
Futures Contracts - (0.06)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
TOPIX INDEX FUTURE, due 10/09/2015	JPY	34	554,370,000	(10,550,000)	(0.06)
Total Unrealised Loss on Futures Contracts			554,370,000	(10,550,000)	(0.06)
Total Futures Contracts			554,370,000	(10,550,000)	(0.06)
Other Net Assets/(Liabilities)				712,112,770	3.73
TOTAL NET ASSETS				19,094,198,996	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 68,326,517 held as cash at Barclays Capital Inc.

* The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 92.50%					
China					
Bank of China Ltd	HKD	9,029,100	5,540,824	5,268,261	3.42
Beijing Capital Land Ltd	HKD	772,000	552,124	532,667	0.35
China Construction Bank Corp	HKD	3,613,590	3,156,849	2,961,860	1.92
China Lesso Group Holdings Ltd	HKD	651,000	568,596	475,557	0.31
China Lilang Ltd	HKD	637,000	711,252	654,854	0.42
China Petroleum & Chemical Corp	HKD	945,400	790,232	732,207	0.47
China Railway Construction Corp Ltd	HKD	490,000	875,569	679,587	0.44
Chongqing Changan Automobile Co Ltd	HKD	346,700	1,015,577	795,919	0.52
CNOOC Ltd	HKD	1,654,000	2,476,553	2,106,301	1.37
Fufeng Group Ltd	HKD	756,000	582,589	503,248	0.33
Huaneng Power International Inc	HKD	1,182,000	1,510,578	1,477,861	0.96
Industrial & Commercial Bank of China Ltd	HKD	7,079,000	5,493,315	5,048,297	3.27
Jintian Pharmaceutical Group Ltd	HKD	1,381,000	701,555	663,490	0.43
KWG Property Holding Ltd	HKD	1,271,500	1,152,110	962,690	0.62
Lao Feng Xiang Co Ltd	USD	127,700	720,355	627,383	0.41
NetEase Inc—ADR	USD	9,100	1,173,406	1,183,155	0.77
PetroChina Co Ltd	HKD	670,000	768,311	670,939	0.44
PICC Property & Casualty Co Ltd	HKD	1,082,000	2,236,494	2,212,128	1.43
Ping An Insurance Group Co of China Ltd	HKD	94,000	1,205,635	1,139,376	0.74
Shanghai Baosight Software Co Ltd	USD	141,600	763,150	539,102	0.35
Shanghai Mechanical and Electrical Industry Co Ltd	USD	586,700	1,662,734	1,616,558	1.05
Shanghai Pharmaceuticals Holding Co Ltd	HKD	335,400	1,034,771	838,705	0.54
Sunac China Holdings Ltd	HKD	617,000	726,003	606,436	0.39
Tencent Holdings Ltd	HKD	312,700	5,792,774	5,600,290	3.63
Yangzijiang Shipbuilding Holdings Ltd	SGD	1,002,500	950,246	945,521	0.61
Zhejiang Expressway Co Ltd	HKD	842,000	1,196,272	1,048,858	0.68
Total China			43,357,874	39,891,250	25.87
Hong Kong					
China Mobile Ltd	HKD	551,500	7,029,037	6,336,776	4.11
Far East Horizon Ltd	HKD	875,000	828,099	747,578	0.48
Guangdong Investment Ltd	HKD	518,000	690,623	651,256	0.42
Shanghai Industrial Holdings Ltd	HKD	694,000	2,228,780	2,113,039	1.37
Shimao Property Holdings Ltd	HKD	397,500	840,258	704,078	0.46
Skyworth Digital Holdings Ltd	HKD	1,290,000	1,150,050	1,030,460	0.67
Yuexiu Transport Infrastructure Ltd	HKD	762,000	506,213	492,245	0.32
Total Hong Kong			13,273,060	12,075,432	7.83
India					
Asian Paints Ltd	INR	67,599	727,511	719,652	0.47
Aurobindo Pharma Ltd	INR	34,309	616,822	702,115	0.46
Bharat Forge Ltd	INR	72,219	1,273,720	1,082,233	0.70
Bharat Petroleum Corp Ltd	INR	214,239	2,320,183	2,655,181	1.72
Britannia Industries Ltd	INR	35,077	1,082,363	1,365,933	0.89
Gateway Distriparks Ltd	INR	35,741	177,841	172,705	0.11
HCL Technologies Ltd	INR	17,028	210,300	220,733	0.14
Hindustan Unilever Ltd	INR	272,324	3,248,558	3,518,414	2.28
Indiabulls Housing Finance Ltd	INR	252,336	2,107,644	2,213,693	1.44
Infosys Ltd	INR	229,346	3,138,553	3,181,812	2.06
Mindtree Ltd	INR	35,407	607,126	635,659	0.41
Sun Pharmaceutical Industries Ltd	INR	44,114	583,281	543,775	0.35
Tata Motors Ltd	INR	46,608	334,052	285,190	0.19
Tata Motors Ltd—ADR	USD	25,100	922,644	776,519	0.50
Torrent Pharmaceuticals Ltd	INR	14,360	244,293	263,400	0.17
UPL Ltd	INR	36,434	252,217	275,031	0.18
Total India			17,847,108	18,612,045	12.07
Indonesia					
Bank Negara Indonesia Persero Tbk PT	IDR	3,778,800	1,673,966	1,348,202	0.87
Bank Rakyat Indonesia Persero Tbk PT	IDR	879,800	705,175	612,985	0.40
Surya Semesta Internusa Tbk PT	IDR	8,253,300	619,620	536,143	0.35

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EMERGING ASIA EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Indonesia - (Continued)					
Telekomunikasi Indonesia Persero Tbk PT	IDR	7,230,800	1,303,700	1,426,196	0.92
Total Indonesia			4,302,461	3,923,526	2.54
Korea					
Amorepacific Corp	KRW	3,440	1,061,395	1,156,968	0.75
BGF retail Co Ltd	KRW	4,240	415,117	545,849	0.35
Daishin Securities Co Ltd	KRW	43,908	517,686	411,582	0.27
Hyundai Development Co-Engineering & Construction	KRW	11,787	594,034	627,839	0.41
Hyundai Engineering & Construction Co Ltd	KRW	11,950	516,775	394,701	0.26
Hyundai Mobis Co Ltd	KRW	2,212	435,896	377,318	0.24
Hyundai Motor Co	KRW	3,961	557,773	433,442	0.28
Industrial Bank of Korea	KRW	71,163	877,571	827,387	0.54
KB Financial Group Inc	KRW	18,893	622,042	560,937	0.36
Kia Motors Corp	KRW	10,066	416,011	366,895	0.24
Korea Electric Power Corp	KRW	33,908	1,315,852	1,249,552	0.81
Korea Electric Terminal Co Ltd	KRW	6,316	468,466	469,571	0.30
Korea Zinc Co Ltd	KRW	2,262	899,979	991,918	0.64
Korean Reinsurance Co	KRW	42,073	417,173	416,385	0.27
LG Chem Ltd	KRW	5,202	1,183,312	1,165,688	0.76
LG Household & Health Care Ltd	KRW	1,052	690,730	655,154	0.42
Lotte Chemical Corp	KRW	2,673	527,465	621,561	0.40
OCI Materials Co Ltd	KRW	2,908	281,341	301,836	0.20
S&T Motiv Co Ltd	KRW	11,184	596,624	598,419	0.39
Samsung Electronics Co Ltd	KRW	5,799	6,813,001	5,916,422	3.84
Samsung Electronics Co Ltd—Preferred Stock	KRW	1,611	1,463,148	1,287,157	0.83
Seah Beesteel Corp	KRW	11,633	355,733	407,631	0.26
SK Hynix Inc	KRW	35,269	1,356,223	1,200,384	0.78
SK Innovation Co Ltd	KRW	6,539	629,836	641,886	0.42
Soulbrain Co Ltd	KRW	12,330	467,908	484,635	0.31
Woori Bank	KRW	52,108	448,458	410,882	0.27
Total Korea			23,929,549	22,521,999	14.60
Malaysia					
DiGi.Com Bhd	MYR	321,400	484,767	409,789	0.26
IJM Corp Bhd	MYR	186,600	343,278	289,407	0.19
Top Glove Corp Bhd	MYR	99,200	132,672	156,922	0.10
Unisem M Bhd	MYR	217,400	133,234	120,494	0.08
Total Malaysia			1,093,951	976,612	0.63
Philippines					
Ayala Land Inc	PHP	837,300	691,030	621,651	0.40
BDO Unibank Inc	PHP	731,960	1,601,177	1,579,331	1.02
First Gen Corp	PHP	1,282,900	723,477	689,466	0.45
Globe Telecom Inc	PHP	5,510	291,353	275,285	0.18
Philippine Long Distance Telephone Co—ADR	USD	8,031	461,843	449,050	0.29
Security Bank Corp	PHP	200,020	636,266	642,988	0.42
Total Philippines			4,405,146	4,257,771	2.76
Taiwan					
Advanced Semiconductor Engineering Inc	TWD	748,000	951,267	909,486	0.59
Asustek Computer Inc	TWD	130,000	1,234,265	1,136,335	0.74
AU Optronics Corp	TWD	3,049,000	1,374,042	1,210,622	0.79
Cheng Uei Precision Industry Co Ltd	TWD	168,000	295,979	260,468	0.17
China Development Financial Holding Corp	TWD	2,051,000	765,755	698,023	0.45
Chipbond Technology Corp	TWD	189,000	367,156	366,696	0.24
Compal Electronics Inc	TWD	1,175,000	885,627	803,201	0.52
Everlight Electronics Co Ltd	TWD	239,000	494,960	411,565	0.27
Far EastOne Telecommunications Co Ltd	TWD	418,000	891,267	907,055	0.59
Farglory Land Development Co Ltd	TWD	198,000	211,667	185,743	0.12
Formosa Plastics Corp	TWD	530,000	1,189,403	1,119,260	0.73

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EMERGING ASIA EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Taiwan - (Continued)					
Fubon Financial Holding Co Ltd	TWD	890,000	1,715,954	1,589,559	1.03
Grand Pacific Petrochemical	TWD	622,000	359,744	357,335	0.23
Highwealth Construction Corp	TWD	312,000	717,042	667,960	0.43
Hon Hai Precision Industry Co Ltd	TWD	1,204,000	3,230,937	3,397,165	2.20
Huaku Development Co Ltd	TWD	192,000	393,145	374,192	0.24
Innolux Corp	TWD	2,004,000	929,414	938,517	0.61
King's Town Bank Co Ltd	TWD	396,000	363,270	308,708	0.20
Largan Precision Co Ltd	TWD	11,000	1,037,768	1,127,899	0.73
Mega Financial Holding Co Ltd	TWD	2,308,000	1,837,861	1,866,375	1.21
Pegatron Corp	TWD	354,000	960,962	929,842	0.60
Powertech Technology Inc	TWD	233,000	386,028	452,742	0.29
Radiant Opto-Electronics Corp	TWD	109,000	360,004	363,037	0.24
Ruentex Development Co Ltd	TWD	537,000	818,915	762,276	0.49
Taichung Commercial Bank Co Ltd	TWD	564,000	180,139	173,902	0.11
Taiwan Cement Corp	TWD	492,000	625,699	557,431	0.36
Taiwan Semiconductor Manufacturing Co Ltd	TWD	2,009,000	8,614,130	8,210,595	5.32
TPK Holding Co Ltd	TWD	95,000	556,411	493,265	0.32
Wisdom Marine Lines Co Ltd	TWD	701,000	787,466	778,932	0.51
Zhen Ding Technology Holding Ltd	TWD	161,000	523,964	505,787	0.33
Total Taiwan			33,060,241	31,863,973	20.66
Thailand					
Advanced Info Service PCL	THB	48,000	311,866	306,117	0.20
Airports of Thailand PCL	THB	46,400	373,464	373,590	0.24
Bangkok Expressway PCL	THB	324,900	343,028	341,022	0.22
CP ALL PCL	THB	604,100	735,278	742,430	0.48
Delta Electronics Thailand PCL	THB	360,000	813,776	865,737	0.56
GFPT PCL	THB	1,508,300	481,821	480,955	0.31
Kasikornbank PCL	THB	65,600	372,940	329,459	0.21
Kasikornbank PCL—NVDR	THB	219,400	1,247,302	1,101,878	0.72
Krung Thai Bank PCL	THB	1,089,700	590,001	495,152	0.32
Major Cineplex Group PCL	THB	1,116,600	1,005,537	1,001,397	0.65
PTT Exploration & Production PCL	THB	181,300	574,248	525,121	0.34
PTT PCL	THB	144,500	1,392,623	1,378,470	0.90
Supalai PCL	THB	1,203,800	651,779	601,378	0.39
Total Thailand			8,893,663	8,542,706	5.54
Total Common and Preferred Stocks			150,163,053	142,665,314	92.50
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			150,163,053	142,665,314	92.50
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Hong Kong					
China Metal Recycling Holdings Ltd*	HKD	1,614,600	—	0.00	0.00
Peregrine Investments Holdings**	HKD	20,000	—	0.00	0.00
Total Hong Kong			—	0.00	0.00
Thailand					
Generali Finance BV**	THB	16,900	—	0.00	0.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EMERGING ASIA EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities - (Continued)					
Common and Preferred Stocks - (Continued)					
Thailand - (Continued)					
Union Asia Finance PLC**	THB	13,200	—	0.00	0.00
Total Thailand			—	0.00	0.00
Total Common and Preferred Stocks			—	0.00	0.00
Total Other transferable securities			—	0.00	0.00
TOTAL INVESTMENTS			150,163,053	142,665,314	92.50
Derivatives					
Futures Contracts - (0.03)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
CGX CNX NIFTY INDEX FUTURE, due 30/07/15	USD	348	5,237,491	(11,698)	(0.01)
KOSPI 200 INDEX FUTURE, due 10/09/15	KRW	15	1,522,226	(18,405)	(0.01)
MSCI TAIWAN INDEX FUTURE, due 30/07/15	USD	122	3,748,035	(12,721)	(0.01)
Total Unrealised Loss on Futures Contracts			10,507,752	(42,824)	(0.03)
Total Futures Contracts			10,507,752	(42,824)	(0.03)
Other Net Assets/(Liabilities)				11,610,542	7.53
TOTAL NET ASSETS				154,233,032	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 914,375 held as cash at Goldman Sachs & Co.

* The Board of Directors decided to price that security at 0.00.

** The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.56%					
Brazil					
Ambev SA	BRL	64,265	362,408	354,640	4.46
Banco ABC Brasil SA—Preferred Stock	BRL	29,840	114,600	100,870	1.27
Banco Bradesco SA—Preferred Stock	BRL	27,138	259,781	223,461	2.81
Banco do Brasil SA	BRL	47,904	379,687	336,047	4.23
Banco do Estado do Rio Grande do Sul SA—Preferred Stock	BRL	60,100	209,124	154,715	1.95
BB Seguridade Participacoes SA	BRL	7,900	82,915	77,832	0.98
BRF SA	BRL	13,300	255,025	252,385	3.18
Cia Energetica de Minas Gerais—Preferred Stock	BRL	13,900	60,200	47,630	0.60
Cielo SA	BRL	5,920	73,923	74,950	0.94
Direcional Engenharia SA	BRL	15,300	29,064	22,323	0.28
Fibra Celulose SA	BRL	8,700	109,411	106,628	1.34
Itau Unibanco Holding SA—Preferred Stock	BRL	62,369	715,293	616,635	7.76
Itausa - Investimentos Itau SA—Preferred Stock	BRL	85,705	246,137	220,630	2.78
JBS SA	BRL	99,900	464,511	472,203	5.94
Light SA	BRL	14,100	74,938	68,969	0.87
Multiplus SA	BRL	9,000	89,770	97,511	1.23
Petroleo Brasileiro SA—Preferred Stock	BRL	117,367	456,039	430,994	5.42
Suzano Papel e Celulose SA—Preferred Stock	BRL	22,000	98,881	105,133	1.32
Telefonica Brasil SA—Preferred Stock	BRL	9,900	147,384	124,596	1.57
Vale SA	BRL	30,288	204,266	160,053	2.01
Vale SA—Preferred Stock	BRL	19,100	103,218	85,977	1.08
Total Brazil			4,536,575	4,134,182	52.02
Chile					
Banco de Chile	CLP	453,748	46,564	44,619	0.56
Banco de Credito e Inversiones	CLP	3,232	143,850	127,472	1.60
Corbanca SA	CLP	8,027,552	81,183	79,514	1.00
Enersis SA	CLP	1,355,589	422,792	386,608	4.87
Enersis SA—ADR	USD	2,000	31,717	28,415	0.36
Total Chile			726,106	666,628	8.39
Colombia					
Banco Davivienda SA—Preferred Stock	COP	9,467	97,573	87,398	1.10
Bancolombia SA—ADR	USD	3,297	133,198	127,240	1.60
Ecopetrol SA—ADR	USD	4,300	65,696	51,174	0.65
Pacific Rubiales Energy Corp	CAD	7,100	21,343	24,041	0.30
Total Colombia			317,810	289,853	3.65
Mexico					
America Movil SAB de CV	MXN	526,490	492,763	504,731	6.35
Cemex SAB de CV	MXN	57,225	47,312	47,168	0.59
Corp Inmobiliaria Vesta SAB de CV	MXN	64,000	106,749	93,643	1.18
Credito Real SAB de CV	MXN	111,763	246,412	224,900	2.83
El Puerto de Liverpool SAB de CV	MXN	14,800	153,590	153,685	1.93
Gruma SAB de CV	MXN	9,800	105,324	113,216	1.43
Grupo Aeroportuario del Centro Norte SAB de CV	MXN	50,800	219,856	224,819	2.83
Grupo Financiero Interacciones SA de CV	MXN	5,500	30,969	30,176	0.38
Grupo Mexico SAB de CV	MXN	133,243	366,613	361,107	4.55
Grupo Televisa SAB	MXN	21,700	140,770	151,568	1.91
Industrias Bachoco SAB de CV	MXN	113,600	452,350	462,327	5.82
OHL Mexico SAB de CV	MXN	169,900	305,102	199,613	2.51
Southern Copper Corp	USD	1,846	53,672	48,726	0.61
Total Mexico			2,721,482	2,615,679	32.92
Peru					
Credicorp Ltd	USD	1,500	204,208	187,022	2.35
Ferreycorp SAA	PEN	21,037	8,254	8,438	0.11

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET EMERGING LATIN AMERICA EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Peru - (Continued)					
Volcan Cia Minera SAA	PEN	48,348	8,447	9,559	0.12
Total Peru			220,909	205,019	2.58
Total Common and Preferred Stocks			8,522,882	7,911,361	99.56
	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Corporate Bonds - 0.03%					
Brazil					
Vale SA, zero coupon, perpetual	BRL	8,920	2,654	2,577	0.03
Total Brazil			2,654	2,577	0.03
Total Corporate Bonds			2,654	2,577	0.03
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			8,525,536	7,913,938	99.59
	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Mexico					
Altos Hornos de Mexico SA de CV*	MXN	47,000	—	0.00	0.00
Corporacion Chihuahua SA de CV*	MXN	48,197	—	0.00	0.00
Corporacion Chihuahua SA de CV—Preferred Stock*	MXN	50	—	0.00	0.00
Total Mexico			—	0.00	0.00
Total Common and Preferred Stocks			—	0.00	0.00
Total Other transferable securities			—	0.00	0.00
TOTAL INVESTMENTS			8,525,536	7,913,938	99.59
Other Net Assets/(Liabilities)				32,614	0.41
TOTAL NET ASSETS				7,946,552	100.00

*The price was stated at cost, no price was available by any vendor.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.57%					
Australia					
AGL Energy Ltd	AUD	3,362	39,717	40,182	0.03
ALS Ltd	AUD	1,985	9,413	8,925	0.01
Arcor Ltd	AUD	6,385	65,673	67,331	0.06
AMP Ltd	AUD	8,140	38,778	37,664	0.03
APA Group	AUD	3,412	21,258	21,609	0.02
Asciano Ltd	AUD	2,705	14,279	13,826	0.01
ASX Ltd	AUD	1,155	36,137	35,421	0.03
Aurizon Holdings Ltd	AUD	6,136	24,252	24,194	0.02
AusNet Services	AUD	10,684	12,724	11,455	0.01
Australia & New Zealand Banking Group Ltd	AUD	8,219	221,864	203,411	0.17
Bank of Queensland Ltd	AUD	1,461	15,542	14,340	0.01
Bendigo & Adelaide Bank Ltd	AUD	2,800	29,120	26,384	0.02
BHP Billiton Ltd	AUD	18,201	502,580	378,410	0.31
BHP Billiton PLC	GBP	11,828	330,322	232,338	0.19
Brambles Ltd	AUD	4,490	37,295	36,581	0.03
Caltex Australia Ltd	AUD	385	9,402	9,425	0.01
CIMIC Group Ltd	AUD	535	9,091	8,944	0.01
Coca-Cola Amatil Ltd	AUD	1,780	13,636	12,518	0.01
Commonwealth Bank of Australia	AUD	4,708	309,360	308,049	0.25
Computershare Ltd	AUD	1,458	15,469	13,122	0.01
Crown Resorts Ltd	AUD	2,248	27,067	21,079	0.02
CSL Ltd	AUD	2,749	177,897	182,701	0.15
Dexus Property Group REIT	AUD	5,543	32,209	31,101	0.03
Federation Centres REIT	AUD	10,487	22,194	23,536	0.02
Flight Centre Travel Group Ltd	AUD	250	9,322	6,554	0.01
Fortescue Metals Group Ltd	AUD	5,034	15,285	7,390	0.01
Goodman Group REIT	AUD	5,253	23,695	25,315	0.02
GPT Group REIT	AUD	10,260	34,644	33,751	0.03
Incitec Pivot Ltd	AUD	5,076	12,002	15,020	0.01
Insurance Australia Group Ltd	AUD	13,094	64,134	56,157	0.05
Lend Lease Group	AUD	1,590	19,893	18,368	0.01
Macquarie Group Ltd	AUD	851	42,760	53,242	0.04
Medibank Private Ltd	AUD	8,605	14,531	13,294	0.01
Mirvac Group REIT	AUD	21,385	33,044	30,408	0.02
National Australia Bank Ltd	AUD	7,489	209,436	191,734	0.16
Orica Ltd	AUD	2,231	36,790	36,490	0.03
Origin Energy Ltd	AUD	2,963	38,701	27,260	0.02
QBE Insurance Group Ltd	AUD	3,570	36,319	37,509	0.03
Ramsay Health Care Ltd	AUD	394	17,219	18,615	0.02
REA Group Ltd	AUD	250	9,399	7,534	0.01
Santos Ltd	AUD	2,852	34,016	17,164	0.01
Scentre Group REIT	AUD	15,861	45,391	45,715	0.04
Sonic Healthcare Ltd	AUD	2,264	34,647	37,186	0.03
South32 Ltd	GBP	11,828	—	15,998	0.01
South32 Ltd	AUD	18,201	35,226	25,041	0.02
Stockland REIT	AUD	13,600	46,871	42,857	0.03
Suncorp Group Ltd	AUD	6,900	78,133	71,224	0.06
Sydney Airport	AUD	3,404	12,682	13,029	0.01
Tabcorp Holdings Ltd	AUD	5,114	16,007	17,884	0.01
Tatts Group Ltd	AUD	9,272	25,483	26,510	0.02
Telstra Corp Ltd	AUD	40,242	186,786	189,910	0.16
Transurban Group	AUD	5,199	35,019	37,162	0.03
Wesfarmers Ltd	AUD	8,647	314,616	259,397	0.21
Westfield Corp REIT	AUD	10,968	77,294	76,882	0.06
Westpac Banking Corp	AUD	18,077	503,188	446,691	0.37
Woodside Petroleum Ltd	AUD	5,864	192,380	154,277	0.13
Woolworths Ltd	AUD	11,366	339,618	235,520	0.19
WorleyParsons Ltd	AUD	1,356	18,149	10,850	0.01
Total Australia			4,627,959	4,064,484	3.34
Austria					
ANDRITZ AG	EUR	244	13,014	13,498	0.01
Erste Group Bank AG	EUR	821	18,808	23,304	0.02
IMMOFINANZ AG	EUR	3,246	9,211	7,639	0.01
OMV AG	EUR	482	16,224	13,254	0.01
Raiffeisen Bank International AG	EUR	360	7,831	5,235	0.00
Vienna Insurance Group AG Wiener Versicherung Gruppe	EUR	264	11,924	9,052	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Austria - (Continued)					
Voestalpine AG	EUR	348	13,760	14,474	0.01
Total Austria			90,772	86,456	0.07
Belgium					
Ageas	EUR	657	21,816	25,295	0.02
Anheuser-Busch InBev NV	EUR	2,388	265,655	286,026	0.23
Colruyt SA	EUR	647	28,512	28,955	0.02
Delhaize Group SA	EUR	304	21,152	25,085	0.02
Groupe Bruxelles Lambert SA	EUR	470	43,081	37,809	0.03
Proximus	EUR	883	30,742	31,158	0.03
Solvay SA	EUR	174	26,794	23,924	0.02
Telenet Group Holding NV	EUR	166	9,586	9,024	0.01
Umicore SA	EUR	640	28,002	30,328	0.03
Total Belgium			475,340	497,604	0.41
Bermuda					
Arch Capital Group Ltd	USD	800	43,774	53,568	0.05
Axis Capital Holdings Ltd	USD	600	28,397	32,022	0.03
Everest Re Group Ltd	USD	400	64,804	72,804	0.06
Marvell Technology Group Ltd	USD	1,100	14,825	14,503	0.01
Nabors Industries Ltd	USD	900	14,872	12,987	0.01
PartnerRe Ltd	USD	300	32,966	38,550	0.03
RenaissanceRe Holdings Ltd	USD	400	39,996	40,604	0.03
Seadrill Ltd	NOK	2,223	59,635	23,085	0.02
Total Bermuda			299,269	288,123	0.24
Canada					
Agrium Inc	CAD	400	35,635	42,411	0.03
Alimentation Couche-Tard Inc	CAD	1,100	35,248	47,077	0.04
AltaGas Ltd	CAD	400	16,926	12,188	0.01
ARC Resources Ltd	CAD	1,600	38,272	27,426	0.02
Atco Ltd	CAD	500	20,312	15,816	0.01
Bank of Montreal	CAD	3,800	280,213	225,270	0.18
Bank of Nova Scotia	CAD	10,600	634,975	547,384	0.45
Barrick Gold Corp	CAD	3,500	51,582	37,426	0.03
BCE Inc	CAD	1,300	55,663	55,251	0.05
BlackBerry Ltd	CAD	1,461	14,589	11,948	0.01
Bombardier Inc	CAD	4,400	14,843	7,930	0.01
Brookfield Asset Management Inc	CAD	2,400	71,986	83,893	0.07
CAE Inc	CAD	800	9,721	9,529	0.01
Canadian Imperial Bank of Commerce	CAD	3,300	288,255	243,367	0.20
Canadian National Railway Co	CAD	2,400	170,666	138,527	0.11
Canadian Natural Resources Ltd	CAD	3,200	124,523	86,892	0.07
Canadian Oil Sands Ltd	CAD	1,400	25,882	11,326	0.01
Canadian Pacific Railway Ltd	CAD	500	103,991	80,107	0.07
Canadian Tire Corp Ltd	CAD	500	51,294	53,498	0.04
Canadian Utilities Ltd	CAD	700	24,504	20,168	0.02
Cenovus Energy Inc	CAD	4,400	100,455	70,382	0.06
CGI Group Inc	CAD	600	20,316	23,477	0.02
CI Financial Corp	CAD	1,300	39,283	34,987	0.03
Crescent Point Energy Corp	CAD	1,200	43,402	24,635	0.02
Dollarama Inc	CAD	400	17,002	24,254	0.02
Eldorado Gold Corp	CAD	3,000	15,282	12,447	0.01
Empire Co Ltd	CAD	300	20,909	21,139	0.02
Enbridge Inc	CAD	2,600	124,690	121,644	0.10
Encana Corp	CAD	2,100	44,685	23,162	0.02
Enerplus Corp	CAD	600	11,414	5,267	0.00
Fairfax Financial Holdings Ltd	CAD	100	44,901	49,332	0.04
Finning International Inc	CAD	500	14,134	9,408	0.01
First Capital Realty Inc	CAD	600	9,394	8,593	0.01
Fortis Inc	CAD	1,200	37,174	33,719	0.03
George Weston Ltd	CAD	300	23,693	23,576	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Canada - (Continued)					
Gildan Activewear Inc	CAD	600	16,448	19,940	0.02
Great-West Lifeco Inc	CAD	1,700	48,997	49,511	0.04
H&R REIT	CAD	536	10,456	9,634	0.01
Husky Energy Inc	CAD	2,000	55,013	38,271	0.03
IGM Financial Inc	CAD	300	12,966	9,559	0.01
Imperial Oil Ltd	CAD	2,200	104,158	85,025	0.07
Industrial Alliance Insurance & Financial Services Inc	CAD	300	12,448	10,095	0.01
Intact Financial Corp	CAD	800	51,906	55,615	0.05
Inter Pipeline Ltd	CAD	922	29,991	21,195	0.02
Jean Coutu Group PJC Inc	CAD	800	15,390	14,866	0.01
Keyera Corp	CAD	400	16,148	13,361	0.01
Kinross Gold Corp	CAD	3,600	11,983	8,391	0.01
Loblaw Cos Ltd	CAD	600	30,093	30,316	0.02
lululemon athletica Inc	USD	300	12,602	19,590	0.02
Magna International Inc	CAD	2,400	117,978	134,759	0.11
Manulife Financial Corp	CAD	5,300	102,154	98,533	0.08
Metro Inc	CAD	1,900	42,447	51,014	0.04
National Bank of Canada	CAD	1,800	82,192	67,649	0.06
Onex Corp	CAD	500	27,900	27,678	0.02
Pembina Pipeline Corp	CAD	1,700	66,092	54,971	0.05
Peyto Exploration & Development Corp	CAD	400	12,649	9,782	0.01
Potash Corp of Saskatchewan Inc	CAD	2,500	86,752	77,456	0.06
Power Corp of Canada	CAD	2,100	58,403	53,726	0.04
Power Financial Corp	CAD	1,400	42,919	40,224	0.03
RioCan REIT	CAD	900	20,673	19,298	0.02
Rogers Communications Inc	CAD	2,300	86,208	81,613	0.07
Royal Bank of Canada	CAD	8,700	623,130	532,265	0.44
Saputo Inc	CAD	700	19,644	16,939	0.01
Shaw Communications Inc	CAD	2,300	56,494	50,110	0.04
SNC-Lavalin Group Inc	CAD	800	32,998	26,888	0.02
Sun Life Financial Inc	CAD	1,800	65,393	60,123	0.05
Suncor Energy Inc	CAD	8,000	275,448	220,433	0.18
Teck Resources Ltd	CAD	1,700	32,264	16,858	0.01
TELUS Corp	CAD	1,200	41,061	41,360	0.03
Toronto-Dominion Bank	CAD	11,000	543,795	467,331	0.38
Tourmaline Oil Corp	CAD	436	15,433	13,103	0.01
TransAlta Corp	CAD	1,700	17,874	13,181	0.01
TransCanada Corp	CAD	4,000	206,452	162,634	0.13
Vermilion Energy Inc	CAD	600	36,605	25,928	0.02
West Fraser Timber Co Ltd	CAD	300	15,597	16,492	0.01
Yamana Gold Inc	CAD	3,900	14,881	11,746	0.01
Total Canada			5,807,849	5,020,919	4.12
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	12,000	11,108	12,610	0.01
Total China			11,108	12,610	0.01
Denmark					
AP Moeller - Maersk A/S	DKK	25	59,396	45,256	0.04
AP Moeller - Maersk A/S	DKK	38	75,621	66,689	0.05
Carlsberg A/S	DKK	645	57,356	58,524	0.05
Coloplast A/S	DKK	338	28,335	22,167	0.02
DSV A/S	DKK	594	16,733	19,234	0.01
ISS A/S	DKK	444	15,290	14,642	0.01
Novo Nordisk A/S	DKK	5,939	284,316	323,415	0.26
Novozymes A/S	DKK	700	30,375	33,258	0.03
Pandora A/S	DKK	348	27,290	37,371	0.03
TDC A/S	DKK	4,700	35,700	34,446	0.03
Tryg A/S	DKK	450	9,342	9,376	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Denmark - (Continued)					
William Demant Holding A/S	DKK	121	9,293	9,226	0.01
Total Denmark			649,047	673,604	0.55
Finland					
Elisa OYJ	EUR	871	23,128	27,590	0.02
Fortum OYJ	EUR	2,641	64,423	46,905	0.04
Kone OYJ	EUR	1,835	73,761	74,422	0.06
Metso OYJ	EUR	354	12,611	9,719	0.01
Neste Oyj	EUR	453	9,485	11,538	0.01
Nokian Renkaat OYJ	EUR	373	11,252	11,682	0.01
Orion Oyj	EUR	565	22,126	19,755	0.02
Sampo Oyj	EUR	2,381	115,480	112,086	0.09
Stora Enso OYJ	EUR	1,617	13,492	16,656	0.01
UPM-Kymmene OYJ	EUR	1,533	21,903	27,107	0.02
Wartsila OYJ Abp	EUR	790	35,951	36,987	0.03
Total Finland			403,612	394,447	0.32
France					
Aeroports de Paris	EUR	176	21,113	19,875	0.02
Air Liquide SA	EUR	2,050	250,542	259,132	0.21
Alstom SA	EUR	624	21,389	17,694	0.01
Atos SE	EUR	234	16,991	17,463	0.01
AXA SA	EUR	5,467	134,985	137,847	0.11
BNP Paribas SA	EUR	3,067	203,909	185,044	0.15
Bouygues SA	EUR	568	18,452	21,223	0.02
Bureau Veritas SA	EUR	738	16,343	16,988	0.01
Cap Gemini SA	EUR	426	30,644	37,673	0.03
Carrefour SA	EUR	1,803	55,822	57,696	0.05
Casino Guichard Perrachon SA	EUR	330	35,618	24,984	0.02
Cie de Saint-Gobain	EUR	1,265	58,020	56,759	0.05
Cie Generale des Etablissements Michelin	EUR	1,065	100,673	111,531	0.09
CNP Assurances	EUR	527	9,946	8,796	0.01
Credit Agricole SA	EUR	2,893	43,592	43,000	0.03
Danone SA	EUR	3,540	237,183	228,728	0.19
Dassault Systemes	EUR	390	25,133	28,341	0.02
Electricite de France SA	EUR	701	23,043	15,621	0.01
Essilor International SA	EUR	786	86,497	93,706	0.08
Eutelsat Communications SA	EUR	993	31,875	32,030	0.03
Fonciere Des Regions REIT	EUR	110	9,781	9,342	0.01
GDF Suez	EUR	4,546	114,243	84,284	0.07
Gecina SA REIT	EUR	70	9,193	8,622	0.01
ICADE REIT	EUR	116	9,804	8,280	0.01
Iliad SA	EUR	79	16,759	17,503	0.01
Imerys SA	EUR	127	9,284	9,707	0.01
Kering	EUR	215	43,447	38,364	0.03
L'Oreal SA	EUR	1,437	228,586	256,177	0.21
Lagardere SCA	EUR	402	10,782	11,717	0.01
Legrand SA	EUR	1,286	69,968	72,159	0.06
LVMH Moet Hennessy Louis Vuitton SE	EUR	854	139,034	149,532	0.12
Natixis SA	EUR	2,751	18,971	19,786	0.02
Orange SA	EUR	5,287	79,670	81,352	0.07
Pernod Ricard SA	EUR	803	91,136	92,691	0.07
Peugeot SA	EUR	1,164	14,962	23,922	0.02
Publicis Groupe SA	EUR	531	36,544	39,238	0.03
Remy Cointreau SA	EUR	130	9,196	9,364	0.01
Renault SA	EUR	564	40,942	58,706	0.05
Rexel SA	EUR	800	14,961	12,889	0.01
Safran SA	EUR	754	49,037	51,070	0.04
Sanofi	EUR	6,853	776,757	673,766	0.55
Schneider Electric SE	EUR	3,126	235,166	215,702	0.18
SCOR SE	EUR	918	28,742	32,368	0.03
Societe BIC SA	EUR	92	11,890	14,658	0.01
Societe Generale SA	EUR	2,004	102,530	93,490	0.08
Sodexo SA	EUR	547	53,646	51,914	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
France - (Continued)					
Suez Environnement Co	EUR	803	13,615	14,928	0.01
Technip SA	EUR	539	42,005	33,343	0.03
Thales SA	EUR	282	15,054	17,017	0.01
TOTAL SA	EUR	12,726	828,355	617,793	0.51
Unibail-Rodamco SE REIT	EUR	276	71,163	69,715	0.06
Valeo SA	EUR	227	25,317	35,751	0.03
Vallourec SA	EUR	321	14,505	6,552	0.01
Veolia Environnement SA	EUR	1,125	19,907	22,926	0.02
Vinci SA	EUR	2,868	167,012	165,784	0.13
Vivendi SA	EUR	4,663	114,013	117,549	0.10
Wendel SA	EUR	107	12,157	13,108	0.01
Zodiac Aerospace	EUR	548	17,518	17,829	0.01
Total France			4,987,422	4,683,029	3.84
Germany					
adidas AG	EUR	649	48,576	49,642	0.04
Allianz SE	EUR	1,356	219,800	211,066	0.17
Axel Springer SE	EUR	169	9,546	8,867	0.01
BASF SE	EUR	5,326	507,218	467,736	0.38
Bayer AG	EUR	2,428	340,193	339,648	0.28
Bayerische Motoren Werke AG	EUR	947	101,709	103,594	0.08
Bayerische Motoren Werke AG—Preferred Stock	EUR	334	27,185	28,257	0.02
Beiersdorf AG	EUR	580	48,460	48,558	0.04
Brenntag AG	EUR	827	44,939	47,390	0.04
Celesio AG	EUR	277	9,220	8,024	0.01
Commerzbank AG	EUR	2,719	40,668	34,733	0.03
Continental AG	EUR	258	60,751	61,014	0.05
Daimler AG	EUR	2,886	221,380	262,520	0.22
Deutsche Bank AG	EUR	4,111	144,282	123,444	0.10
Deutsche Boerse AG	EUR	590	39,748	48,810	0.04
Deutsche Lufthansa AG	EUR	755	11,927	9,729	0.01
Deutsche Post AG	EUR	4,973	162,348	145,200	0.12
Deutsche Telekom AG	EUR	9,572	145,048	164,776	0.14
Deutsche Wohnen AG	EUR	667	17,351	15,276	0.01
E.ON SE	EUR	6,513	118,661	86,719	0.07
Fraport AG Frankfurt Airport Services Worldwide	EUR	142	9,362	8,914	0.01
Fresenius Medical Care AG & Co KGaA	EUR	1,236	86,344	101,964	0.08
Fresenius SE & Co KGaA	EUR	2,200	108,929	141,069	0.12
FUCHS PETROLUB SE—Preferred Stock	EUR	447	16,997	18,868	0.02
GEA Group AG	EUR	541	23,609	24,117	0.02
Hannover Rueck SE	EUR	535	43,267	51,735	0.04
HeidelbergCement AG	EUR	425	28,090	33,683	0.03
Henkel AG & Co KGaA	EUR	1,045	97,674	99,539	0.08
Henkel AG & Co KGaA—Preferred Stock	EUR	1,625	162,250	182,144	0.15
HUGO BOSS AG	EUR	95	11,876	10,611	0.01
Infineon Technologies AG	EUR	3,252	33,658	40,328	0.03
K+S AG	EUR	550	15,601	23,155	0.02
LANXESS AG	EUR	287	15,845	16,913	0.01
Linde AG	EUR	1,104	215,701	208,990	0.17
Merck KGaA	EUR	747	68,915	74,392	0.06
METRO AG	EUR	490	16,143	15,440	0.01
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	1,067	210,984	189,027	0.15
OSRAM Licht AG	EUR	273	10,172	13,066	0.01
Porsche Automobil Holding SE—Preferred Stock	EUR	450	36,063	37,890	0.03
ProSiebenSat.1 Media AG	EUR	685	27,301	33,811	0.03
RWE AG	EUR	1,434	55,894	30,813	0.03
SAP SE	EUR	2,787	201,053	194,390	0.16
Siemens AG	EUR	4,590	525,727	462,066	0.38
Symrise AG	EUR	246	15,178	15,259	0.01
ThyssenKrupp AG	EUR	1,371	35,981	35,646	0.03
Volkswagen AG	EUR	197	40,888	45,557	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Germany - (Continued)					
Volkswagen AG—Preferred Stock	EUR	398	88,093	92,238	0.08
Total Germany			4,520,605	4,466,628	3.67
Hong Kong					
AIA Group Ltd	HKD	36,400	188,426	238,283	0.19
Bank of East Asia Ltd	HKD	4,299	17,397	18,798	0.01
BOC Hong Kong Holdings Ltd	HKD	11,000	35,101	45,830	0.04
Cathay Pacific Airways Ltd	HKD	5,000	9,046	12,293	0.01
Cheung Kong Infrastructure Holdings Ltd	HKD	2,000	14,060	15,530	0.01
Cheung Kong Property Holdings Ltd	HKD	8,788	58,737	72,888	0.06
CK Hutchison Holdings Ltd	HKD	8,788	92,059	129,113	0.11
CLP Holdings Ltd	HKD	11,500	92,449	97,755	0.08
First Pacific Co Ltd	HKD	10,000	10,568	8,436	0.01
Galaxy Entertainment Group Ltd	HKD	8,000	46,518	31,886	0.03
Hang Lung Properties Ltd	HKD	7,000	19,945	20,813	0.02
Hang Seng Bank Ltd	HKD	4,600	73,957	89,893	0.07
Henderson Land Development Co Ltd	HKD	5,500	36,093	37,636	0.03
HKT Trust & HKT Ltd	HKD	9,000	10,877	10,588	0.01
Hong Kong & China Gas Co Ltd	HKD	20,900	41,252	43,835	0.04
Hong Kong Exchanges and Clearing Ltd	HKD	24	896	847	0.00
Hysan Development Co Ltd	HKD	2,000	9,257	8,668	0.01
Li & Fung Ltd	HKD	20,000	22,743	15,866	0.01
Link REIT	HKD	13,500	77,845	79,058	0.06
MTR Corp Ltd	HKD	13,000	50,953	60,535	0.05
New World Development Co Ltd	HKD	16,766	19,521	21,929	0.02
Noble Group Ltd	SGD	13,000	13,257	7,338	0.01
NWS Holdings Ltd	HKD	5,103	8,741	7,385	0.01
PCCW Ltd	HKD	16,000	10,075	9,556	0.01
Power Assets Holdings Ltd	HKD	10,000	90,602	91,196	0.07
Sino Land Co Ltd	HKD	10,301	15,961	17,220	0.01
SJM Holdings Ltd	HKD	6,000	11,441	6,501	0.01
Sun Hung Kai Properties Ltd	HKD	5,000	70,976	81,006	0.07
Swire Pacific Ltd	HKD	4,000	51,585	50,280	0.04
Swire Properties Ltd	HKD	7,400	23,071	23,625	0.02
Techtronic Industries Co Ltd	HKD	4,000	14,141	13,105	0.01
Wharf Holdings Ltd	HKD	5,000	35,585	33,279	0.03
Wheelock & Co Ltd	HKD	3,000	14,356	15,324	0.01
Yue Yuen Industrial Holdings Ltd	HKD	5,000	15,214	16,736	0.01
Total Hong Kong			1,302,705	1,433,031	1.18
Ireland					
Accenture PLC	USD	3,800	308,990	367,764	0.30
CRH PLC	EUR	2,199	50,983	62,037	0.05
Experian PLC	GBP	2,827	45,075	51,529	0.04
Kerry Group PLC	EUR	475	33,831	35,190	0.03
Medtronic PLC	USD	4,603	280,349	341,082	0.28
Perrigo Co PLC	USD	401	74,224	74,117	0.06
Shire PLC	GBP	1,809	156,541	144,954	0.12
XL Group PLC	USD	800	26,536	29,760	0.03
Total Ireland			976,529	1,106,433	0.91
Israel					
Bank Hapoalim BM	ILS	6,766	38,141	36,463	0.03
Bank Leumi Le-Israel BM	ILS	4,715	19,093	19,948	0.02
Bezeq The Israeli Telecommunication Corp Ltd	ILS	6,590	11,377	11,233	0.01
Israel Chemicals Ltd	ILS	1,616	11,623	11,296	0.01
Mizrahi Tefahot Bank Ltd	ILS	1,340	14,740	16,627	0.01
NICE-Systems Ltd	ILS	229	9,457	14,569	0.01

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Israel - (Continued)					
Teva Pharmaceutical Industries Ltd	ILS	2,538	136,871	150,165	0.12
Total Israel			241,302	260,301	0.21
Italy					
Assicurazioni Generali SpA	EUR	3,312	69,703	59,634	0.05
Atlantia SpA	EUR	1,154	28,500	28,493	0.02
Banca Monte dei Paschi di Siena SpA	EUR	6,523	23,447	12,690	0.01
Banco Popolare SC	EUR	1,013	14,883	16,659	0.01
Enel Green Power SpA	EUR	5,116	13,094	9,993	0.01
Enel SpA	EUR	20,376	108,141	92,265	0.08
Eni SpA	EUR	15,026	357,958	266,532	0.22
EXOR SpA	EUR	299	11,611	14,265	0.01
Finmeccanica SpA	EUR	1,174	11,427	14,755	0.01
Intesa Sanpaolo SpA	EUR	34,878	106,007	126,376	0.10
Intesa Sanpaolo SpA	EUR	3,515	9,430	11,209	0.01
Luxottica Group SpA	EUR	467	24,317	31,038	0.03
Mediobanca SpA	EUR	1,756	15,106	17,208	0.01
Pirelli & C. SpA	EUR	736	10,190	12,416	0.01
Prysmian SpA	EUR	621	11,540	13,409	0.01
Saipem SpA	EUR	806	17,146	8,509	0.01
Snam SpA	EUR	11,360	61,745	54,021	0.04
Telecom Italia SpA	EUR	30,858	35,376	39,127	0.03
Telecom Italia SpA	EUR	12,927	11,488	13,186	0.01
Terna Rete Elettrica Nazionale SpA	EUR	8,608	43,300	38,019	0.03
UniCredit SpA	EUR	12,576	99,192	84,423	0.07
Unione di Banche Italiane SCpA	EUR	2,352	19,788	18,855	0.02
UnipolSai SpA	EUR	3,250	9,030	8,046	0.01
Total Italy			1,112,419	991,128	0.81
Japan					
Aeon Co Ltd	JPY	2,200	21,907	31,239	0.03
Air Water Inc	JPY	1,000	14,882	18,314	0.02
Aisin Seiki Co Ltd	JPY	600	21,639	25,547	0.02
Ajinomoto Co Inc	JPY	2,000	33,284	43,338	0.04
Alfresa Holdings Corp	JPY	1,200	17,258	18,692	0.02
Amada Holdings Co Ltd	JPY	1,100	10,482	11,632	0.01
Aozora Bank Ltd	JPY	4,000	13,532	15,102	0.01
Asahi Glass Co Ltd	JPY	3,000	16,266	18,020	0.02
Asahi Group Holdings Ltd	JPY	2,300	66,549	73,164	0.06
Asahi Kasei Corp	JPY	8,000	64,956	65,738	0.05
Asics Corp	JPY	600	13,520	15,519	0.01
Astellas Pharma Inc	JPY	6,700	99,771	95,574	0.08
Bandai Namco Holdings Inc	JPY	600	15,402	11,611	0.01
Bank of Kyoto Ltd	JPY	3,000	24,922	34,569	0.03
Bank of Yokohama Ltd	JPY	7,000	38,504	42,939	0.04
Benesse Holdings Inc	JPY	400	13,131	10,036	0.01
Bridgestone Corp	JPY	1,900	62,755	70,300	0.06
Brother Industries Ltd	JPY	800	14,802	11,337	0.01
Canon Inc	JPY	6,700	218,146	218,059	0.18
Central Japan Railway Co	JPY	400	54,039	72,259	0.06
Chiba Bank Ltd	JPY	5,000	34,789	38,124	0.03
Chubu Electric Power Co Inc	JPY	2,100	24,110	31,312	0.03
Chugai Pharmaceutical Co Ltd	JPY	700	20,267	24,169	0.02
Chugoku Electric Power Co Inc	JPY	1,100	14,103	16,055	0.01
Credit Saison Co Ltd	JPY	500	9,574	10,722	0.01
Dai Nippon Printing Co Ltd	JPY	2,000	20,052	20,668	0.02
Dai-ichi Life Insurance Co Ltd	JPY	3,100	46,021	60,966	0.05
Daicel Corp	JPY	1,000	10,872	12,847	0.01
Daihatsu Motor Co Ltd	JPY	1,200	19,051	17,093	0.01
Daiichi Sankyo Co Ltd	JPY	2,000	31,387	37,004	0.03
Daito Trust Construction Co Ltd	JPY	400	47,254	41,450	0.03
Daiwa House Industry Co Ltd	JPY	1,900	34,089	44,299	0.04
Daiwa Securities Group Inc	JPY	5,000	39,617	37,478	0.03
Denso Corp	JPY	1,500	69,144	74,727	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Dentsu Inc	JPY	700	26,650	36,269	0.03
Don Quijote Holdings Co Ltd	JPY	400	11,472	17,031	0.01
East Japan Railway Co	JPY	1,000	74,958	89,977	0.07
Electric Power Development Co Ltd	JPY	400	13,077	14,138	0.01
FamilyMart Co Ltd	JPY	400	15,265	18,404	0.02
FANUC Corp	JPY	600	108,387	122,976	0.10
Fast Retailing Co Ltd	JPY	200	66,942	90,810	0.07
Fuji Electric Co Ltd	JPY	2,000	9,389	8,614	0.01
Fuji Heavy Industries Ltd	JPY	1,800	59,517	66,313	0.05
FUJIFILM Holdings Corp	JPY	1,400	43,023	50,038	0.04
Fujitsu Ltd	JPY	6,000	36,932	33,559	0.03
Fukuoka Financial Group Inc	JPY	5,000	23,846	25,947	0.02
GungHo Online Entertainment Inc	JPY	1,900	8,745	7,391	0.01
Hakuhodo DY Holdings Inc	JPY	1,600	16,195	17,142	0.01
Hamamatsu Photonics KK	JPY	600	14,253	17,701	0.01
Hankyu Hanshin Holdings Inc	JPY	4,000	23,308	23,634	0.02
Hino Motors Ltd	JPY	900	12,590	11,136	0.01
Hirose Electric Co Ltd	JPY	100	11,759	14,326	0.01
Hitachi Chemical Co Ltd	JPY	700	12,447	12,631	0.01
Hitachi Ltd	JPY	14,000	106,919	92,307	0.08
Hitachi Metals Ltd	JPY	1,000	18,019	15,372	0.01
Honda Motor Co Ltd	JPY	4,800	166,329	155,397	0.13
Hoya Corp	JPY	1,300	43,672	52,132	0.04
IHI Corp	JPY	4,000	20,718	18,633	0.02
Inpex Corp	JPY	5,300	74,888	60,270	0.05
Isetan Mitsukoshi Holdings Ltd	JPY	1,200	15,626	21,457	0.02
Isuzu Motors Ltd	JPY	2,200	31,096	28,901	0.02
ITOCHU Corp	JPY	9,000	109,974	118,931	0.10
J Front Retailing Co Ltd	JPY	1,000	13,086	18,829	0.02
Japan Airlines Co Ltd	JPY	800	21,658	27,916	0.02
Japan Prime Realty Investment Corp REIT	JPY	3	10,577	9,329	0.01
Japan Tobacco Inc	JPY	2,900	94,329	103,342	0.09
JFE Holdings Inc	JPY	1,600	31,931	35,520	0.03
JGC Corp	JPY	1,000	27,302	18,894	0.02
Joyo Bank Ltd	JPY	3,000	14,773	16,819	0.01
JSR Corp	JPY	1,100	19,189	19,453	0.02
JTEKT Corp	JPY	700	11,707	13,260	0.01
JX Holdings Inc	JPY	7,000	32,267	30,216	0.03
Kajima Corp	JPY	3,000	14,362	14,097	0.01
Kakaku.com Inc	JPY	600	8,103	8,689	0.01
Kamigumi Co Ltd	JPY	2,000	18,931	18,796	0.02
Kaneka Corp	JPY	2,000	11,180	14,628	0.01
Kansai Electric Power Co Inc	JPY	2,300	21,739	25,478	0.02
Kansai Paint Co Ltd	JPY	1,000	14,937	15,503	0.01
Kao Corp	JPY	1,500	58,496	69,787	0.06
Kawasaki Heavy Industries Ltd	JPY	5,000	19,970	23,332	0.02
KDDI Corp	JPY	5,300	106,214	127,947	0.11
Keikyu Corp	JPY	2,000	16,706	15,102	0.01
Keio Corp	JPY	2,000	14,791	14,318	0.01
Keyence Corp	JPY	100	43,285	53,986	0.04
Kintetsu Group Holdings Co Ltd	JPY	6,000	20,189	20,447	0.02
Kirin Holdings Co Ltd	JPY	2,600	34,532	35,824	0.03
Kobe Steel Ltd	JPY	10,000	16,232	16,835	0.01
Koito Manufacturing Co Ltd	JPY	300	7,992	11,707	0.01
Komatsu Ltd	JPY	2,800	64,764	56,222	0.05
Konica Minolta Inc	JPY	1,500	16,195	17,517	0.01
Kubota Corp	JPY	3,000	47,396	47,599	0.04
Kuraray Co Ltd	JPY	2,300	26,972	28,138	0.02
Kurita Water Industries Ltd	JPY	800	17,851	18,659	0.02
Kyocera Corp	JPY	1,000	46,607	52,000	0.04
Kyowa Hakko Kirin Co Ltd	JPY	1,000	12,265	13,084	0.01
Kyushu Electric Power Co Inc	JPY	1,400	15,090	16,246	0.01
Lawson Inc	JPY	400	27,977	27,393	0.02
LIXIL Group Corp	JPY	900	19,229	17,873	0.01
M3 Inc	JPY	600	9,630	12,072	0.01
Makita Corp	JPY	400	22,615	21,706	0.02
Marubeni Corp	JPY	5,300	36,286	30,419	0.03
McDonald's Holdings Co Japan Ltd	JPY	500	12,370	10,563	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
MEIJI Holdings Co Ltd	JPY	200	15,812	25,824	0.02
Miraca Holdings Inc	JPY	400	16,542	20,006	0.02
Mitsubishi Chemical Holdings Corp	JPY	4,300	21,158	27,076	0.02
Mitsubishi Corp	JPY	4,300	88,069	94,599	0.08
Mitsubishi Electric Corp	JPY	6,000	79,909	77,571	0.06
Mitsubishi Gas Chemical Co Inc	JPY	2,000	12,685	11,212	0.01
Mitsubishi Heavy Industries Ltd	JPY	9,000	57,909	54,773	0.05
Mitsubishi Materials Corp	JPY	4,000	12,949	15,364	0.01
Mitsubishi Motors Corp	JPY	2,000	24,275	17,031	0.01
Mitsubishi Tanabe Pharma Corp	JPY	1,500	22,009	22,494	0.02
Mitsubishi UFJ Financial Group Inc	JPY	36,900	208,690	265,310	0.22
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	2,000	10,200	10,951	0.01
Mitsui & Co Ltd	JPY	5,200	82,010	70,649	0.06
Mitsui OSK Lines Ltd	JPY	4,000	12,766	12,814	0.01
Mizuho Financial Group Inc	JPY	68,000	121,475	147,264	0.12
MS&AD Insurance Group Holdings Inc	JPY	1,600	34,907	49,857	0.04
Murata Manufacturing Co Ltd	JPY	500	71,489	87,280	0.07
Nabtesco Corp	JPY	500	11,728	12,544	0.01
Nagoya Railroad Co Ltd	JPY	3,000	12,037	11,229	0.01
NEC Corp	JPY	8,000	27,649	24,255	0.02
NGK Spark Plug Co Ltd	JPY	600	17,645	16,647	0.01
NH Foods Ltd	JPY	1,000	21,211	22,833	0.02
Nidec Corp	JPY	300	22,679	22,470	0.02
Nikon Corp	JPY	1,100	15,899	12,729	0.01
Nippon Building Fund Inc REIT	JPY	4	21,046	17,521	0.01
Nippon Electric Glass Co Ltd	JPY	2,000	9,518	10,134	0.01
Nippon Express Co Ltd	JPY	3,000	12,557	14,759	0.01
Nippon Paint Holdings Co Ltd	JPY	600	13,487	16,941	0.01
Nippon Steel & Sumitomo Metal Corp	JPY	24,000	62,286	62,253	0.05
Nippon Telegraph & Telephone Corp	JPY	6,600	205,260	239,130	0.20
Nippon Yusen KK	JPY	6,000	15,812	16,720	0.01
Nissan Motor Co Ltd	JPY	7,500	73,111	78,147	0.06
Nisshin Seifun Group Inc	JPY	1,900	18,781	25,278	0.02
Nissin Foods Holdings Co Ltd	JPY	400	20,791	17,554	0.01
Nitori Holdings Co Ltd	JPY	200	12,383	16,312	0.01
Nitto Denko Corp	JPY	500	27,425	41,107	0.03
NOK Corp	JPY	400	9,290	12,422	0.01
Nomura Holdings Inc	JPY	10,400	62,004	70,594	0.06
Nomura Research Institute Ltd	JPY	400	12,931	15,658	0.01
NTT Data Corp	JPY	400	14,408	17,489	0.01
NTT DOCOMO Inc	JPY	13,600	227,014	260,519	0.21
Obayashi Corp	JPY	2,000	13,697	14,596	0.01
Odakyu Electric Railway Co Ltd	JPY	2,000	18,293	18,682	0.02
Oji Holdings Corp	JPY	3,000	11,353	13,043	0.01
Omron Corp	JPY	600	27,247	26,086	0.02
Ono Pharmaceutical Co Ltd	JPY	200	17,764	21,853	0.02
Oracle Corp Japan	JPY	300	11,709	12,553	0.01
Oriental Land Co Ltd	JPY	600	28,362	38,320	0.03
Osaka Gas Co Ltd	JPY	17,000	68,318	67,144	0.06
Otsuka Corp	JPY	300	11,928	14,024	0.01
Otsuka Holdings Co Ltd	JPY	2,000	68,939	63,801	0.05
Resona Holdings Inc	JPY	6,900	38,910	37,696	0.03
Ricoh Co Ltd	JPY	2,300	24,707	23,871	0.02
Rinnai Corp	JPY	200	16,615	15,772	0.01
Rohm Co Ltd	JPY	300	18,876	20,128	0.02
Sankyo Co Ltd	JPY	400	14,335	14,171	0.01
Santen Pharmaceutical Co Ltd	JPY	1,000	11,198	14,163	0.01
Secom Co Ltd	JPY	1,300	77,446	84,407	0.07
Sega Sammy Holdings Inc	JPY	600	9,657	7,845	0.01
Sekisui Chemical Co Ltd	JPY	1,000	11,472	12,283	0.01
Sekisui House Ltd	JPY	1,800	21,207	28,596	0.02
Seven & i Holdings Co Ltd	JPY	4,600	187,029	197,736	0.16
Sharp Corp	JPY	5,000	14,226	6,088	0.01
Shikoku Electric Power Co Inc	JPY	700	8,950	10,486	0.01
Shimamura Co Ltd	JPY	200	18,384	21,019	0.02
Shimano Inc	JPY	200	24,329	27,295	0.02
Shin-Etsu Chemical Co Ltd	JPY	1,400	91,510	86,942	0.07
Shinsei Bank Ltd	JPY	5,000	10,715	10,093	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Shiseido Co Ltd	JPY	1,200	19,801	27,243	0.02
Shizuoka Bank Ltd	JPY	3,000	30,886	31,357	0.03
SMC Corp	JPY	200	55,169	60,254	0.05
Sony Corp	JPY	3,000	54,467	84,865	0.07
Sony Financial Holdings Inc	JPY	1,200	19,412	21,045	0.02
Stanley Electric Co Ltd	JPY	900	19,467	18,770	0.02
Sumitomo Chemical Co Ltd	JPY	5,000	17,827	30,074	0.02
Sumitomo Corp	JPY	5,500	60,711	64,005	0.05
Sumitomo Dainippon Pharma Co Ltd	JPY	700	8,867	7,717	0.01
Sumitomo Electric Industries Ltd	JPY	4,500	66,497	69,763	0.06
Sumitomo Heavy Industries Ltd	JPY	2,000	10,862	11,670	0.01
Sumitomo Metal Mining Co Ltd	JPY	2,000	28,159	30,458	0.03
Sumitomo Mitsui Financial Group Inc	JPY	3,700	150,852	165,066	0.14
Sumitomo Mitsui Trust Holdings Inc	JPY	10,000	41,628	45,814	0.04
Sumitomo Rubber Industries Ltd	JPY	800	14,683	12,402	0.01
Suntory Beverage & Food Ltd	JPY	400	14,189	15,936	0.01
Suzuken Co Ltd	JPY	500	13,098	16,018	0.01
Suzuki Motor Corp	JPY	1,100	36,467	37,172	0.03
Systemex Corp	JPY	500	20,107	29,829	0.02
T&D Holdings Inc	JPY	1,800	23,119	26,846	0.02
Taisei Corp	JPY	3,000	16,934	17,235	0.01
Takeda Pharmaceutical Co Ltd	JPY	2,300	100,002	111,104	0.09
TDK Corp	JPY	400	22,323	30,630	0.03
Terumo Corp	JPY	900	21,576	21,602	0.02
Tobu Railway Co Ltd	JPY	4,000	20,135	17,194	0.01
Toho Gas Co Ltd	JPY	3,000	16,906	17,775	0.01
Tohoku Electric Power Co Inc	JPY	1,500	17,043	20,324	0.02
Tokio Marine Holdings Inc	JPY	2,100	65,157	87,422	0.07
Tokyo Electric Power Co Inc	JPY	4,900	17,158	26,709	0.02
Tokyo Electron Ltd	JPY	500	31,594	31,655	0.03
Tokyo Gas Co Ltd	JPY	14,000	78,705	74,368	0.06
Tokyu Corp	JPY	4,000	26,226	26,805	0.02
Tokyu Fudosan Holdings Corp	JPY	1,600	10,972	12,343	0.01
TonenGeneral Sekiyu KK	JPY	1,000	8,810	9,308	0.01
Toppa Printing Co Ltd	JPY	2,000	14,371	16,737	0.01
Toray Industries Inc	JPY	5,000	33,056	42,312	0.03
Toshiba Corp	JPY	12,000	55,611	41,286	0.03
TOTO Ltd	JPY	1,000	10,997	18,028	0.02
Toyo Suisan Kaisha Ltd	JPY	600	19,916	21,894	0.02
Toyota Industries Corp	JPY	600	28,998	34,225	0.03
Toyota Motor Corp	JPY	8,200	483,185	549,705	0.45
Toyota Tsusho Corp	JPY	700	17,056	18,792	0.02
Trend Micro Inc	JPY	400	13,532	13,697	0.01
Unicharm Corp	JPY	1,200	27,369	28,533	0.02
USS Co Ltd	JPY	900	13,788	16,255	0.01
West Japan Railway Co	JPY	700	31,339	44,821	0.04
Yahoo Japan Corp	JPY	4,800	18,252	19,378	0.02
Yakult Honsha Co Ltd	JPY	300	15,757	17,799	0.01
Yamada Denki Co Ltd	JPY	3,100	9,246	12,414	0.01
Yamaha Motor Co Ltd	JPY	800	15,648	17,502	0.01
Yamato Holdings Co Ltd	JPY	2,200	40,956	42,601	0.04
Yamato Kogyo Co Ltd	JPY	300	9,748	7,009	0.01
Yamazaki Baking Co Ltd	JPY	1,000	13,283	16,663	0.01
Yokogawa Electric Corp	JPY	800	10,384	10,291	0.01
Total Japan			8,271,081	9,035,618	7.42
Jersey					
Randgold Resources Ltd	GBP	256	17,449	17,252	0.01
Total Jersey			17,449	17,252	0.01
Luxembourg					
ArcelorMittal	EUR	2,828	38,940	27,517	0.02
Millicom International Cellular SA—SDR	SEK	255	19,813	18,793	0.02
SES SA	EUR	1,757	60,760	58,994	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Luxembourg - (Continued)					
Tenaris SA	EUR	1,355	31,067	18,237	0.01
Total Luxembourg			150,580	123,541	0.10
Macau					
Sands China Ltd	HKD	6,000	25,135	20,200	0.02
Wynn Macau Ltd	HKD	7,200	15,216	12,017	0.01
Total Macau			40,351	32,217	0.03
Mexico					
Fresnillo PLC	GBP	672	8,321	7,335	0.01
Total Mexico			8,321	7,335	0.01
Netherlands					
Aegon NV	EUR	5,206	42,958	38,237	0.03
Akzo Nobel NV	EUR	707	48,489	51,416	0.04
ASML Holding NV	EUR	869	94,291	89,756	0.07
Boskalis Westminster NV	EUR	264	14,827	12,913	0.01
Chicago Bridge & Iron Co NV	USD	300	14,878	15,012	0.01
Delta Lloyd NV	EUR	655	15,620	10,746	0.01
Gemalto NV	EUR	244	22,402	21,717	0.02
Heineken Holding NV	EUR	301	19,913	21,112	0.02
Heineken NV	EUR	668	49,990	50,664	0.04
ING Groep NV	EUR	9,901	155,157	163,379	0.14
Koninklijke Ahold NV	EUR	3,852	62,383	72,104	0.06
Koninklijke DSM NV	EUR	502	30,966	29,085	0.02
Koninklijke KPN NV	EUR	9,466	30,337	36,176	0.03
Koninklijke Philips NV	EUR	2,892	91,896	73,532	0.06
Koninklijke Vopak NV	EUR	214	11,550	10,793	0.01
Randstad Holding NV	EUR	366	17,042	23,819	0.02
Royal Dutch Shell PLC	GBP	34,084	1,160,477	957,634	0.79
Royal Dutch Shell PLC	GBP	21,784	864,643	619,073	0.51
Wolters Kluwer NV	EUR	961	25,639	28,530	0.02
Total Netherlands			2,773,458	2,325,698	1.91
New Zealand					
Auckland International Airport Ltd	NZD	3,293	9,864	10,990	0.01
Contact Energy Ltd	NZD	2,317	10,780	7,850	0.01
Fletcher Building Ltd	NZD	4,530	29,598	24,877	0.02
Meridian Energy Ltd	NZD	7,849	14,604	11,466	0.01
Ryman Healthcare Ltd	NZD	1,439	8,789	7,708	0.01
Spark New Zealand Ltd	NZD	10,829	25,022	20,470	0.01
Total New Zealand			98,657	83,361	0.07
Norway					
DNB ASA	NOK	2,777	52,014	46,169	0.04
Gjensidige Forsikring ASA	NOK	569	12,039	9,142	0.01
Norsk Hydro ASA	NOK	3,176	15,622	13,342	0.01
Orkla ASA	NOK	2,409	21,792	18,892	0.01
Statoil ASA	NOK	7,319	199,549	130,333	0.11
Telenor ASA	NOK	4,406	96,726	96,212	0.08
Yara International ASA	NOK	517	25,968	26,837	0.02
Total Norway			423,710	340,927	0.28
Portugal					
EDP - Energias de Portugal SA	EUR	12,920	56,390	49,016	0.04
Galp Energia SGPS SA	EUR	1,096	17,819	12,847	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Portugal - (Continued)					
Jeronimo Martins SGPS SA	EUR	772	8,502	9,892	0.01
Total Portugal			82,711	71,755	0.06
Singapore					
Ascendas REIT	SGD	12,000	21,175	21,924	0.02
CapitaLand Commercial Trust REIT	SGD	12,000	15,014	13,903	0.01
CapitaLand Ltd	SGD	8,000	20,082	20,795	0.02
CapitaLand Mall Trust REIT	SGD	17,000	26,613	27,144	0.02
City Developments Ltd	SGD	1,000	7,546	7,263	0.01
ComfortDelGro Corp Ltd	SGD	18,000	33,888	41,842	0.03
DBS Group Holdings Ltd	SGD	5,071	73,370	77,920	0.06
Global Logistic Properties Ltd	SGD	9,000	19,133	16,911	0.01
Golden Agri-Resources Ltd	SGD	24,000	9,536	7,308	0.01
Hutchison Port Holdings Trust	USD	18,000	12,609	11,340	0.01
Jardine Cycle & Carriage Ltd	SGD	1,000	33,661	24,582	0.02
Jardine Cycle & Carriage Ltd - Rights	SGD	111	—	586	0.00
Keppel Corp Ltd	SGD	7,000	54,340	42,733	0.04
Oversea-Chinese Banking Corp Ltd	SGD	8,150	62,214	61,617	0.05
Sembcorp Industries Ltd	SGD	6,000	24,381	17,334	0.01
Sembcorp Marine Ltd	SGD	4,000	11,456	8,437	0.01
Singapore Airlines Ltd	SGD	4,000	31,001	31,875	0.03
Singapore Exchange Ltd	SGD	5,000	27,618	29,075	0.02
Singapore Press Holdings Ltd	SGD	14,000	46,126	42,421	0.03
Singapore Telecommunications Ltd	SGD	72,000	214,582	225,117	0.19
StarHub Ltd	SGD	4,000	12,928	11,734	0.01
Suntec REIT	SGD	12,000	15,921	15,373	0.01
United Overseas Bank Ltd	SGD	4,000	70,287	68,533	0.06
UOL Group Ltd	SGD	3,060	15,896	15,726	0.01
Wilmar International Ltd	SGD	11,000	26,664	26,795	0.02
Total Singapore			886,041	868,288	0.71
South Africa					
Investec PLC	GBP	1,621	13,733	14,582	0.01
Total South Africa			13,733	14,582	0.01
Spain					
Abertis Infraestructuras SA	EUR	1,225	24,203	20,078	0.02
Abertis Infraestructuras SA - Rights	EUR	1,225	—	1,010	0.00
ACS Actividades de Construccion y Servicios SA	EUR	529	20,060	17,007	0.01
Amadeus IT Holding SA	EUR	1,110	41,533	44,220	0.04
Banco Popular Espanol SA	EUR	5,076	30,835	24,580	0.02
Banco Santander SA	EUR	40,014	357,459	279,272	0.23
Distribuidora Internacional de Alimentacion SA	EUR	1,854	13,312	14,150	0.01
Enagas SA	EUR	584	18,834	15,874	0.01
Ferrovial SA	EUR	1,245	23,238	26,981	0.02
Gas Natural SDG SA	EUR	1,962	57,774	44,464	0.04
Iberdrola SA	EUR	31,793	222,669	214,030	0.17
Inditex SA	EUR	3,134	86,604	101,806	0.08
Mapfre SA	EUR	2,989	10,588	10,281	0.01
Red Electrica Corp SA	EUR	315	27,282	25,228	0.02
Repsol SA	EUR	2,572	59,349	45,135	0.04
Repsol SA - Rights	EUR	2,572	—	1,333	0.00
Telefonica SA	EUR	13,433	199,370	190,830	0.16
Zardoya Otis SA	EUR	1,067	13,128	11,615	0.01
Zardoya Otis SA - Rights	EUR	1,067	—	465	0.00
Total Spain			1,206,238	1,088,359	0.89
Sweden					
Alfa Laval AB	SEK	1,877	40,204	33,004	0.03
Assa Abloy AB	SEK	2,856	49,209	53,730	0.04

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Sweden - (Continued)					
Atlas Copco AB	SEK	4,636	134,918	129,624	0.11
Atlas Copco AB	SEK	2,268	58,962	56,444	0.04
Autoliv Inc	USD	300	27,575	35,025	0.03
Boliden AB	SEK	824	13,386	15,005	0.01
Electrolux AB	SEK	707	18,723	22,137	0.02
Elekta AB	SEK	1,193	11,775	7,476	0.01
Gefinge AB	SEK	568	14,349	13,657	0.01
Hennes & Mauritz AB	SEK	5,683	236,004	218,622	0.18
Husqvarna AB	SEK	1,369	9,680	10,304	0.01
Industrivarden AB	SEK	769	13,452	14,476	0.01
Investment AB Kinnevik	SEK	1,316	47,595	41,570	0.03
Investor AB	SEK	3,794	134,320	141,243	0.11
Nordea Bank AB	SEK	10,928	142,294	136,180	0.11
Sandvik AB	SEK	3,110	35,119	34,351	0.03
Securitas AB	SEK	1,909	21,226	25,216	0.02
Skandinaviska Enskilda Banken AB	SEK	3,484	43,415	44,508	0.04
Skanska AB	SEK	2,223	46,043	45,009	0.04
SKF AB	SEK	1,187	24,816	27,052	0.02
Svenska Cellulosa AB SCA	SEK	1,747	41,710	44,383	0.04
Svenska Handelsbanken AB	SEK	4,413	69,281	64,353	0.05
Swedbank AB	SEK	2,075	47,588	48,339	0.04
Swedish Match AB	SEK	602	19,542	17,108	0.01
Tele2 AB	SEK	1,823	22,040	21,179	0.02
Telefonaktiebolaget LM Ericsson	SEK	19,607	246,718	202,982	0.17
TeliaSonera AB	SEK	22,268	154,169	130,991	0.11
Volvo AB	SEK	4,644	50,541	57,592	0.05
Total Sweden			1,774,654	1,691,560	1.39
Switzerland					
ABB Ltd	CHF	13,184	288,715	276,221	0.23
ACE Ltd	USD	2,000	209,760	203,360	0.17
Actelion Ltd	CHF	281	37,503	41,133	0.03
Adecco SA	CHF	497	32,639	40,364	0.03
Aryzta AG	CHF	222	14,971	10,951	0.01
Baloise Holding AG	CHF	277	35,513	33,789	0.03
Barry Callebaut AG	CHF	9	9,732	10,256	0.01
Chocoladefabriken Lindt & Sprungli AG	CHF	8	39,673	42,322	0.04
Chocoladefabriken Lindt & Sprungli AG	CHF	1	63,439	62,576	0.05
Cie Financiere Richemont SA	CHF	1,510	123,818	122,878	0.10
Coca-Cola HBC AG	GBP	600	12,966	12,909	0.01
Credit Suisse Group AG	CHF	4,491	124,023	123,502	0.10
EMS-Chemie Holding AG	CHF	26	10,810	10,989	0.01
Garmin Ltd	USD	700	34,558	30,751	0.03
Geberit AG	CHF	217	70,130	72,376	0.06
Givaudan SA	CHF	27	41,764	46,745	0.04
Glencore PLC	GBP	28,826	139,422	115,739	0.10
Holcim Ltd	CHF	663	47,427	48,951	0.04
Kuehne + Nagel International AG	CHF	316	39,884	41,962	0.03
Lonza Group AG	CHF	110	15,931	14,701	0.01
Nestle SA	CHF	19,072	1,401,992	1,377,519	1.13
Novartis AG	CHF	13,649	1,287,832	1,345,841	1.10
Pargesa Holding SA	CHF	209	16,635	14,067	0.01
Partners Group Holding AG	CHF	51	13,424	15,253	0.01
Roche Holding AG	CHF	4,146	1,228,511	1,162,326	0.95
Schindler Holding AG	CHF	323	43,810	52,845	0.04
Schindler Holding AG	CHF	272	36,267	44,443	0.04
SGS SA	CHF	32	66,344	58,415	0.05
Sika AG	CHF	7	24,264	24,703	0.02
Sonova Holding AG	CHF	162	25,873	21,911	0.02
Swatch Group AG	CHF	178	84,594	69,349	0.06
Swatch Group AG	CHF	293	25,636	22,009	0.02
Swiss Life Holding AG	CHF	94	21,810	21,535	0.02
Swiss Prime Site AG	CHF	388	27,429	29,457	0.02
Swiss Re AG	CHF	2,338	191,396	207,019	0.17
Swisscom AG	CHF	134	76,081	75,133	0.06
Syngenta AG	CHF	566	180,118	230,143	0.19

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Switzerland - (Continued)					
TE Connectivity Ltd	USD	1,193	65,961	76,710	0.06
UBS Group AG	CHF	10,909	184,485	231,476	0.19
Wolseley PLC	GBP	758	39,840	48,435	0.04
Zurich Insurance Group AG	CHF	1,331	373,083	405,332	0.33
Total Switzerland			6,808,063	6,896,396	5.66
United Kingdom					
Aberdeen Asset Management PLC	GBP	2,054	14,703	13,051	0.01
Admiral Group PLC	GBP	1,123	23,476	24,496	0.02
Aggreko PLC	GBP	777	19,598	17,584	0.01
Amec Foster Wheeler PLC	GBP	1,780	32,017	22,885	0.02
Anglo American PLC	GBP	4,221	95,181	60,973	0.05
Antofagasta PLC	GBP	2,406	28,265	26,090	0.02
Aon PLC	USD	814	71,363	81,140	0.07
ARM Holdings PLC	GBP	3,959	58,441	64,567	0.05
Associated British Foods PLC	GBP	1,697	74,564	76,623	0.06
AstraZeneca PLC	GBP	7,102	513,797	448,895	0.37
Aviva PLC	GBP	11,469	92,427	88,834	0.07
Babcock International Group PLC	GBP	1,460	25,977	24,798	0.02
BAE Systems PLC	GBP	10,275	78,868	72,912	0.06
Barclays PLC	GBP	49,452	183,324	202,599	0.17
BP PLC	GBP	55,492	409,855	366,675	0.30
British American Tobacco PLC	GBP	11,350	643,437	609,583	0.50
British Land Co PLC REIT	GBP	5,698	70,729	71,108	0.06
BT Group PLC	GBP	23,695	146,557	167,768	0.14
Bunzl PLC	GBP	958	25,131	26,186	0.02
Burberry Group PLC	GBP	1,308	32,202	32,317	0.03
Capita PLC	GBP	862	15,481	16,783	0.01
Centrica PLC	GBP	31,826	158,561	132,039	0.11
CNH Industrial NV	EUR	2,841	22,610	25,893	0.02
Compass Group PLC	GBP	6,596	107,896	109,233	0.09
Croda International PLC	GBP	414	13,848	17,918	0.01
Delphi Automotive PLC	USD	621	52,230	52,841	0.04
Diageo PLC	GBP	13,115	375,084	379,724	0.31
Direct Line Insurance Group PLC	GBP	3,823	19,994	20,190	0.02
EasyJet PLC	GBP	518	12,009	12,595	0.01
Enesco PLC	USD	703	29,041	15,656	0.01
G4S PLC	GBP	4,568	18,660	19,296	0.02
GKN PLC	GBP	4,937	25,677	25,972	0.02
GlaxoSmithKline PLC	GBP	15,244	350,954	317,059	0.26
Hammerson PLC REIT	GBP	2,121	19,854	20,531	0.02
Hargreaves Lansdown PLC	GBP	708	10,901	12,838	0.01
HSBC Holdings PLC	GBP	105,803	1,065,103	948,626	0.78
IMI PLC	GBP	833	16,695	14,738	0.01
Imperial Tobacco Group PLC	GBP	2,939	128,198	141,762	0.12
Inmarsat PLC	GBP	1,319	15,064	18,991	0.02
InterContinental Hotels Group PLC	GBP	688	26,668	27,765	0.02
Intertek Group PLC	GBP	485	20,712	18,688	0.02
Intu Properties PLC REIT	GBP	2,750	14,440	13,303	0.01
ITV PLC	GBP	5,981	23,457	24,767	0.02
J Sainsbury PLC	GBP	11,424	46,812	47,665	0.04
Johnson Matthey PLC	GBP	598	28,441	28,572	0.02
Kingfisher PLC	GBP	8,776	46,313	47,934	0.04
Land Securities Group PLC REIT	GBP	4,579	77,515	86,705	0.07
Legal & General Group PLC	GBP	18,814	71,506	73,646	0.06
Liberty Global PLC	USD	652	27,734	35,254	0.03
Marks & Spencer Group PLC	GBP	5,976	39,395	50,376	0.04
Meggitt PLC	GBP	2,346	17,248	17,208	0.01
Michael Kors Holdings Ltd	USD	583	41,620	24,538	0.02
National Grid PLC	GBP	22,120	320,056	284,289	0.23
Next PLC	GBP	447	48,104	52,373	0.04
Noble Corp PLC	USD	771	17,131	11,866	0.01
Old Mutual PLC	GBP	13,883	41,100	43,995	0.04
Pearson PLC	GBP	2,435	49,195	46,146	0.04
Pentair PLC	USD	457	28,406	31,419	0.03
Persimmon PLC	GBP	899	19,541	27,924	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
Petrofac Ltd	GBP	801	13,466	11,659	0.01
Prudential PLC	GBP	7,375	185,202	177,750	0.15
Reckitt Benckiser Group PLC	GBP	3,876	330,321	334,537	0.27
Reed Elsevier NV	EUR	2,110	47,987	50,017	0.04
Reed Elsevier PLC	GBP	3,389	54,555	55,164	0.05
Rexam PLC	GBP	2,288	18,334	19,863	0.02
Rio Tinto Ltd	AUD	1,328	69,034	54,863	0.05
Rio Tinto PLC	GBP	3,718	183,613	152,848	0.13
Rolls-Royce Holdings PLC	GBP	5,845	91,490	79,974	0.07
Royal Bank of Scotland Group PLC	GBP	7,196	43,170	39,780	0.03
Royal Mail PLC	GBP	1,930	12,333	15,617	0.01
RSA Insurance Group PLC	GBP	2,802	22,120	17,503	0.01
SABMiller PLC	GBP	2,938	164,048	152,664	0.13
Sage Group PLC	GBP	3,326	19,802	26,808	0.02
Schroders PLC	GBP	359	13,985	17,932	0.01
Segro PLC REIT	GBP	2,363	13,997	15,081	0.01
Severn Trent PLC	GBP	713	21,806	23,335	0.02
Sky PLC	GBP	3,006	43,198	49,025	0.04
Smith & Nephew PLC	GBP	2,608	44,192	44,051	0.04
Smiths Group PLC	GBP	1,162	23,932	20,632	0.02
Sports Direct International PLC	GBP	921	9,137	10,407	0.01
SSE PLC	GBP	6,053	152,313	146,220	0.12
Standard Chartered PLC	GBP	7,679	139,960	123,062	0.10
Standard Life PLC	GBP	5,463	45,085	38,147	0.03
Subsea 7 SA	NOK	936	13,371	9,131	0.01
Tate & Lyle PLC	GBP	2,762	26,619	22,566	0.02
Tesco PLC	GBP	26,703	80,826	89,262	0.07
Travis Perkins PLC	GBP	717	19,440	23,793	0.02
Tullow Oil PLC	GBP	2,358	15,316	12,598	0.01
Unilever NV	EUR	14,448	575,268	601,339	0.49
Unilever PLC	GBP	11,559	486,774	496,282	0.41
United Utilities Group PLC	GBP	2,016	26,541	28,281	0.02
Vodafone Group PLC	GBP	79,730	265,551	288,212	0.24
Weir Group PLC	GBP	577	16,835	15,399	0.01
Whitbread PLC	GBP	527	35,669	40,993	0.03
William Hill PLC	GBP	2,650	15,966	16,800	0.01
Willis Group Holdings PLC	USD	500	20,700	23,450	0.02
WM Morrison Supermarkets PLC	GBP	12,122	33,241	34,468	0.03
WPP PLC	GBP	3,817	76,732	85,603	0.07
Total United Kingdom			9,575,095	9,261,318	7.60
United States					
3M Co	USD	3,800	538,308	586,340	0.48
Abbott Laboratories	USD	9,200	382,618	451,536	0.37
Activision Blizzard Inc	USD	1,500	31,185	36,315	0.03
ADT Corp	USD	549	19,467	18,430	0.02
Advance Auto Parts Inc	USD	200	26,059	31,858	0.03
AES Corp	USD	2,000	28,360	26,520	0.02
Aetna Inc	USD	1,200	102,480	152,952	0.13
Aflac Inc	USD	2,700	163,201	167,940	0.14
AGCO Corp	USD	300	13,637	17,034	0.01
Air Products & Chemicals Inc	USD	600	78,108	82,098	0.07
Alexion Pharmaceuticals Inc	USD	600	99,492	108,462	0.09
Alleghany Corp	USD	100	41,815	46,876	0.04
Alliant Energy Corp	USD	700	38,785	40,404	0.03
Allstate Corp	USD	1,300	79,781	84,331	0.07
Ally Financial Inc	USD	1,184	26,067	26,557	0.02
Altria Group Inc	USD	11,700	537,503	572,247	0.47
Ameren Corp	USD	1,400	53,662	52,752	0.04
American Capital Agency Corp REIT	USD	2,000	42,496	36,740	0.03
American Electric Power Co Inc	USD	3,700	193,201	195,989	0.16
American Express Co	USD	2,700	209,624	209,844	0.17
American International Group Inc	USD	4,100	221,488	253,462	0.21
American Tower Corp REIT	USD	1,140	106,738	106,351	0.09
American Water Works Co Inc	USD	500	24,114	24,315	0.02
AmerisourceBergen Corp	USD	900	71,895	95,706	0.08

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
AMETEK Inc	USD	700	35,147	38,346	0.03
Amgen Inc	USD	2,200	309,006	337,744	0.28
Amphenol Corp	USD	1,000	49,930	57,970	0.05
Analog Devices Inc	USD	900	44,541	57,766	0.05
Annaly Capital Management Inc REIT	USD	5,500	58,739	50,545	0.04
ANSYS Inc	USD	300	22,700	27,372	0.02
Anthem Inc	USD	976	118,654	160,201	0.13
Apache Corp	USD	1,200	112,617	69,156	0.06
Apple Inc	USD	16,700	1,684,719	2,094,597	1.72
Archer-Daniels-Midland Co	USD	4,000	204,416	192,880	0.16
Arrow Electronics Inc	USD	300	16,605	16,740	0.01
Assurant Inc	USD	400	25,720	26,800	0.02
AT&T Inc	USD	29,900	1,053,528	1,062,048	0.87
Automatic Data Processing Inc	USD	2,900	211,022	232,667	0.19
AutoNation Inc	USD	200	10,061	12,596	0.01
AutoZone Inc	USD	100	50,966	66,690	0.05
Avery Dennison Corp	USD	300	13,395	18,282	0.01
Avnet Inc	USD	800	33,200	32,888	0.03
Avon Products Inc	USD	1,300	16,376	8,138	0.01
Baker Hughes Inc	USD	1,300	84,578	80,210	0.07
Ball Corp	USD	800	50,616	56,120	0.05
Bank of America Corp	USD	30,500	520,062	519,110	0.43
Bank of New York Mellon Corp	USD	3,300	141,082	138,501	0.11
Baxter International Inc	USD	1,600	114,827	111,888	0.09
BB&T Corp	USD	2,000	74,416	80,620	0.07
Becton Dickinson and Co	USD	846	111,104	119,836	0.10
Bed Bath & Beyond Inc	USD	1,200	78,996	82,776	0.07
Berkshire Hathaway Inc	USD	10,300	1,424,943	1,401,933	1.15
Best Buy Co Inc	USD	800	26,871	26,088	0.02
Biogen Inc	USD	800	270,195	323,152	0.27
BlackRock Inc	USD	400	131,328	138,392	0.11
Boeing Co	USD	2,100	267,486	291,312	0.24
BorgWarner Inc	USD	500	29,697	28,420	0.02
Boston Properties Inc REIT	USD	300	39,943	36,312	0.03
Bristol-Myers Squibb Co	USD	4,900	250,726	326,046	0.27
Broadcom Corp	USD	1,400	63,056	72,086	0.06
Brown-Forman Corp	USD	400	36,088	40,072	0.03
Bunge Ltd	USD	400	33,692	35,120	0.03
CA Inc	USD	2,000	55,874	58,580	0.05
Cablevision Systems Corp	USD	600	10,505	14,364	0.01
Calpine Corp	USD	1,000	21,697	17,990	0.01
Camden Property Trust REIT	USD	200	15,028	14,856	0.01
Cameron International Corp	USD	600	39,828	31,422	0.03
Campbell Soup Co	USD	1,200	51,276	57,180	0.05
Capital One Financial Corp	USD	3,400	278,380	299,098	0.25
Cardinal Health Inc	USD	2,100	157,354	175,665	0.14
Carnival Corp	USD	1,100	44,184	54,329	0.04
Carnival PLC	GBP	554	22,242	28,308	0.02
Caterpillar Inc	USD	1,500	131,002	127,230	0.10
Celgene Corp	USD	2,300	254,056	266,190	0.22
CenterPoint Energy Inc	USD	1,200	29,364	22,836	0.02
CenturyLink Inc	USD	1,700	69,512	49,946	0.04
Cerner Corp	USD	900	53,613	62,154	0.05
CF Industries Holdings Inc	USD	1,000	55,844	64,280	0.05
CH Robinson Worldwide Inc	USD	900	59,688	56,151	0.05
Chesapeake Energy Corp	USD	1,500	34,481	16,755	0.01
Chevron Corp	USD	16,900	2,016,347	1,630,343	1.34
Chipotle Mexican Grill Inc	USD	100	66,659	60,499	0.05
Chubb Corp	USD	1,500	136,613	142,710	0.12
Church & Dwight Co Inc	USD	800	56,128	64,904	0.05
Cigna Corp	USD	1,000	90,690	162,000	0.13
Cimarex Energy Co	USD	200	24,604	22,062	0.02
Cincinnati Financial Corp	USD	900	42,345	45,162	0.04
Cintas Corp	USD	300	21,177	25,377	0.02
Cisco Systems Inc	USD	15,200	382,556	417,392	0.34
CIT Group Inc	USD	400	18,027	18,596	0.02
Citigroup Inc	USD	8,804	456,186	486,333	0.40
Clorox Co	USD	400	38,416	41,608	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
CME Group Inc	USD	900	71,960	83,754	0.07
CMS Energy Corp	USD	1,500	44,490	47,760	0.04
Coach Inc	USD	800	28,488	27,688	0.02
Coca-Cola Co	USD	23,800	1,014,158	933,674	0.77
Coca-Cola Enterprises Inc	USD	700	31,051	30,408	0.02
Cognizant Technology Solutions Corp	USD	1,800	80,584	109,962	0.09
Colgate-Palmolive Co	USD	5,500	358,688	359,755	0.30
Comcast Corp	USD	6,400	347,794	384,896	0.32
Comcast Corp	USD	2,200	117,700	131,868	0.11
Comerica Inc	USD	500	24,930	25,660	0.02
ConAgra Foods Inc	USD	1,200	39,648	52,464	0.04
ConocoPhillips	USD	7,300	558,536	448,293	0.37
Consolidated Edison Inc	USD	2,700	153,012	156,276	0.13
Corning Inc	USD	4,000	77,359	78,920	0.06
Costco Wholesale Corp	USD	2,600	325,826	351,156	0.29
CR Bard Inc	USD	200	28,542	34,140	0.03
Crown Castle International Corp REIT	USD	859	71,538	68,978	0.06
Crown Holdings Inc	USD	400	17,808	21,164	0.02
CSX Corp	USD	3,100	99,317	101,215	0.08
Cummins Inc	USD	500	65,990	65,595	0.05
CVS Health Corp	USD	3,700	294,463	388,056	0.32
Danaher Corp	USD	1,900	144,335	162,621	0.13
Darden Restaurants Inc	USD	800	41,168	56,864	0.05
DaVita HealthCare Partners Inc	USD	500	36,570	39,735	0.03
Deere & Co	USD	1,100	90,181	106,755	0.09
DENTSPLY International Inc	USD	400	18,240	20,620	0.02
Devon Energy Corp	USD	1,100	74,998	65,439	0.05
Diamond Offshore Drilling Inc	USD	300	10,284	7,743	0.01
Dick's Sporting Goods Inc	USD	600	26,328	31,062	0.03
Digital Realty Trust Inc REIT	USD	400	24,951	26,672	0.02
DIRECTV	USD	1,374	118,878	127,493	0.10
Discover Financial Services	USD	1,200	71,113	69,144	0.06
Discovery Communications Inc	USD	700	26,460	23,282	0.02
Discovery Communications Inc	USD	900	28,915	27,972	0.02
Dollar General Corp	USD	900	54,999	69,966	0.06
Dollar Tree Inc	USD	900	50,463	71,091	0.06
Dominion Resources Inc	USD	1,700	117,453	113,679	0.09
Dover Corp	USD	500	40,165	35,090	0.03
Dow Chemical Co	USD	3,700	193,082	189,329	0.16
Dr Pepper Snapple Group Inc	USD	800	53,765	58,320	0.05
DTE Energy Co	USD	1,000	76,080	74,640	0.06
Duke Energy Corp	USD	4,171	311,896	294,556	0.24
Dun & Bradstreet Corp	USD	100	11,747	12,200	0.01
Eaton Corp PLC	USD	1,390	88,084	93,811	0.08
Eaton Vance Corp	USD	400	15,091	15,652	0.01
Ecolab Inc	USD	800	91,864	90,456	0.07
Edison International	USD	900	50,328	50,022	0.04
Edwards Lifesciences Corp	USD	300	30,645	42,729	0.04
El du Pont de Nemours & Co	USD	2,900	208,082	185,455	0.15
Eli Lilly & Co	USD	5,900	382,659	492,591	0.40
EMC Corp	USD	6,300	184,311	166,257	0.14
Emerson Electric Co	USD	3,800	232,336	210,634	0.17
Energen Corp	USD	200	14,447	13,660	0.01
Energizer Holdings Inc	USD	200	24,642	26,310	0.02
Entergy Corp	USD	1,000	77,330	70,500	0.06
EOG Resources Inc	USD	1,500	148,206	131,325	0.11
Equifax Inc	USD	400	29,896	38,836	0.03
Estee Lauder Cos Inc	USD	700	52,304	60,662	0.05
Eversource Energy	USD	1,800	79,740	81,738	0.07
Exelon Corp	USD	3,300	112,541	103,686	0.09
Expeditors International of Washington Inc	USD	600	24,347	27,663	0.02
Express Scripts Holding Co	USD	2,238	158,087	199,048	0.16
Exxon Mobil Corp	USD	37,900	3,560,851	3,153,280	2.59
F5 Networks Inc	USD	200	23,748	24,070	0.02
Facebook Inc	USD	5,837	461,294	500,610	0.41
Family Dollar Stores Inc	USD	300	23,172	23,643	0.02
Fastenal Co	USD	800	35,920	33,744	0.03
Federal Realty Investment Trust REIT	USD	200	23,691	25,618	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
FedEx Corp	USD	900	145,305	153,360	0.13
Fidelity National Information Services Inc	USD	800	45,040	49,440	0.04
Fifth Third Bancorp	USD	2,500	50,049	52,050	0.04
First Republic Bank	USD	257	14,949	16,199	0.01
FirstEnergy Corp	USD	1,200	40,283	39,060	0.03
Fiserv Inc	USD	700	45,245	57,981	0.05
Flextronics International Ltd	USD	1,800	18,575	20,358	0.02
FLIR Systems Inc	USD	500	15,669	15,410	0.01
Flowserve Corp	USD	300	16,955	15,798	0.01
Fluor Corp	USD	800	50,972	42,408	0.03
FMC Corp	USD	400	22,875	21,020	0.02
FMC Technologies Inc	USD	700	38,017	29,043	0.02
FNF Group	USD	729	20,220	26,966	0.02
Foot Locker Inc	USD	200	12,065	13,402	0.01
Ford Motor Co	USD	11,000	163,075	165,110	0.14
Fossil Group Inc	USD	142	13,334	9,849	0.01
Franklin Resources Inc	USD	1,200	65,532	58,836	0.05
Freepoint-McMoRan Inc	USD	3,100	101,206	57,722	0.05
Frontier Communications Corp	USD	2,900	18,879	14,355	0.01
GameStop Corp	USD	300	12,360	12,888	0.01
Gap Inc	USD	700	29,182	26,719	0.02
General Dynamics Corp	USD	900	114,261	127,521	0.10
General Electric Co	USD	29,800	763,291	791,786	0.65
General Mills Inc	USD	3,800	191,550	211,736	0.17
General Motors Co	USD	4,000	130,086	133,320	0.11
Genuine Parts Co	USD	1,400	122,681	125,342	0.10
Genworth Financial Inc	USD	1,400	18,339	10,598	0.01
Google Inc	USD	1,685	991,401	909,967	0.75
Google Inc	USD	878	503,178	457,008	0.37
H&R Block Inc	USD	800	24,808	23,720	0.02
Halliburton Co	USD	2,300	112,931	99,061	0.08
Harris Corp	USD	300	19,920	23,073	0.02
Hartford Financial Services Group Inc	USD	1,200	44,699	49,884	0.04
Hasbro Inc	USD	300	16,499	22,437	0.02
HCP Inc REIT	USD	1,300	51,623	47,411	0.04
Health Care Inc REIT	USD	800	49,894	52,504	0.04
Helmerich & Payne Inc	USD	300	29,361	21,126	0.02
Henry Schein Inc	USD	500	58,235	71,060	0.06
Hershey Co	USD	900	85,887	79,947	0.07
Hertz Global Holdings Inc	USD	1,100	24,467	19,932	0.02
Hess Corp	USD	900	84,851	60,192	0.05
Hewlett-Packard Co	USD	5,400	191,508	162,054	0.13
HollyFrontier Corp	USD	562	24,548	23,992	0.02
Home Depot Inc	USD	4,100	376,164	455,633	0.37
Honeywell International Inc	USD	2,300	214,104	234,531	0.19
Hormel Foods Corp	USD	800	41,111	45,096	0.04
Hudson City Bancorp Inc	USD	1,500	14,580	14,820	0.01
Humana Inc	USD	900	117,261	172,152	0.14
Huntington Bancshares Inc	USD	1,400	15,243	15,834	0.01
Illinois Tool Works Inc	USD	1,200	101,304	110,148	0.09
Ingersoll-Rand PLC	USD	800	45,086	53,936	0.04
Integrus Energy Group Inc	USD	200	12,964	13,932	0.01
Intel Corp	USD	29,400	1,023,450	894,201	0.73
Intercontinental Exchange Inc	USD	330	64,366	73,791	0.06
International Business Machines Corp	USD	5,500	1,038,027	894,630	0.73
International Flavors & Fragrances Inc	USD	200	19,176	21,858	0.02
International Paper Co	USD	1,200	57,288	57,108	0.05
Intuit Inc	USD	800	70,120	80,616	0.07
Intuitive Surgical Inc	USD	100	46,182	48,450	0.04
Invesco Ltd	USD	1,200	47,376	44,988	0.04
Jacobs Engineering Group Inc	USD	400	19,527	16,248	0.01
JB Hunt Transport Services Inc	USD	300	22,215	24,627	0.02
JM Smucker Co	USD	600	59,394	65,046	0.05
Johnson & Johnson	USD	16,900	1,800,569	1,647,074	1.35
Johnson Controls Inc	USD	1,900	83,598	94,107	0.08
Joy Global Inc	USD	300	16,361	10,860	0.01
JPMorgan Chase & Co	USD	11,000	662,693	745,360	0.61
Kansas City Southern	USD	200	20,760	18,240	0.01

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Kellogg Co	USD	1,200	73,920	75,240	0.06
Keurig Green Mountain Inc	USD	317	41,251	24,292	0.02
KeyCorp	USD	2,000	28,803	30,040	0.02
Kimberly-Clark Corp	USD	1,300	134,030	137,761	0.11
Kohl's Corp	USD	1,300	79,335	81,393	0.07
Kroger Co	USD	1,400	72,800	101,514	0.08
L Brands Inc	USD	713	47,755	61,125	0.05
L-3 Communications Holdings Inc	USD	800	95,037	90,704	0.07
Laboratory Corp of America Holdings	USD	500	50,874	60,610	0.05
Lam Research Corp	USD	400	30,866	32,540	0.03
Las Vegas Sands Corp	USD	1,000	52,975	52,570	0.04
Legg Mason Inc	USD	300	15,348	15,459	0.01
Leggett & Platt Inc	USD	400	13,968	19,472	0.02
Liberty Interactive Corp QVC Group	USD	700	20,375	19,425	0.02
Liberty Media Corp	USD	286	10,016	10,307	0.01
Linear Technology Corp	USD	700	31,072	30,961	0.03
LKQ Corp	USD	900	23,931	27,221	0.02
Lockheed Martin Corp	USD	1,700	310,489	316,030	0.26
Loews Corp	USD	1,000	41,660	38,510	0.03
Lowe's Cos Inc	USD	3,200	173,494	214,304	0.18
LyondellBasell Industries NV	USD	1,100	114,874	113,872	0.09
M&T Bank Corp	USD	700	86,303	87,451	0.07
Macerich Co REIT	USD	400	32,942	29,840	0.02
Macy's Inc	USD	1,000	58,180	67,470	0.06
ManpowerGroup Inc	USD	200	14,019	17,876	0.01
Marathon Oil Corp	USD	3,900	146,595	103,506	0.08
Marathon Petroleum Corp	USD	1,712	72,477	89,555	0.07
Marsh & McLennan Cos Inc	USD	3,300	172,730	187,110	0.15
MasterCard Inc	USD	3,100	229,143	289,788	0.24
Mattel Inc	USD	2,000	61,296	51,380	0.04
Maxim Integrated Products Inc	USD	800	24,191	27,660	0.02
McCormick & Co Inc	USD	700	46,830	56,665	0.05
McDonald's Corp	USD	5,800	550,204	551,406	0.45
McKesson Corp	USD	1,100	226,144	247,291	0.20
MDU Resources Group Inc	USD	600	16,686	11,718	0.01
Mead Johnson Nutrition Co	USD	600	57,732	54,132	0.04
MeadWestvaco Corp	USD	400	19,809	18,876	0.02
Merck & Co Inc	USD	16,600	988,832	945,038	0.78
MetLife Inc	USD	2,900	155,744	162,371	0.13
Mettler-Toledo International Inc	USD	100	25,613	34,146	0.03
Microchip Technology Inc	USD	600	28,337	28,455	0.02
Micron Technology Inc	USD	3,000	87,333	56,520	0.05
Microsoft Corp	USD	20,700	958,186	913,905	0.75
Molson Coors Brewing Co	USD	400	29,776	27,924	0.02
Mondelez International Inc	USD	10,145	347,569	417,365	0.34
Monster Beverage Corp	USD	414	37,950	55,484	0.05
Motorola Solutions Inc	USD	700	44,296	40,138	0.03
Murphy Oil Corp	USD	500	28,454	20,785	0.02
NASDAQ OMX Group Inc	USD	400	16,967	19,524	0.02
National Oilwell Varco Inc	USD	2,400	156,947	115,872	0.09
Navient Corp	USD	1,280	22,668	23,309	0.02
NetApp Inc	USD	900	38,664	28,404	0.02
New York Community Bancorp Inc	USD	2,600	41,254	47,788	0.04
Newell Rubbermaid Inc	USD	800	27,528	32,888	0.03
Newmont Mining Corp	USD	1,400	32,268	32,704	0.03
News Corp	USD	1,135	18,557	16,560	0.01
NextEra Energy Inc	USD	2,600	244,104	254,878	0.21
NIKE Inc	USD	2,100	187,290	226,842	0.19
NiSource Inc	USD	900	36,882	41,031	0.03
Nordstrom Inc	USD	400	27,348	29,800	0.02
Norfolk Southern Corp	USD	900	100,440	78,624	0.06
Northern Trust Corp	USD	600	40,818	45,876	0.04
Northrop Grumman Corp	USD	1,300	171,164	206,219	0.17
NRG Energy Inc	USD	900	27,432	20,592	0.02
Nucor Corp	USD	900	48,849	39,663	0.03
NVIDIA Corp	USD	1,300	29,588	26,143	0.02
O'Reilly Automotive Inc	USD	300	45,108	67,794	0.06
Occidental Petroleum Corp	USD	2,400	222,039	186,648	0.15

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Oceaneering International Inc	USD	300	19,550	13,977	0.01
OGE Energy Corp	USD	600	22,266	17,142	0.01
Omnicom Group Inc	USD	800	55,088	55,592	0.05
ONEOK Inc	USD	600	39,330	23,688	0.02
Oracle Corp	USD	10,700	409,613	431,210	0.35
PACCAR Inc	USD	900	59,052	57,429	0.05
Pall Corp	USD	300	25,109	37,335	0.03
Parker-Hannifin Corp	USD	500	57,029	58,165	0.05
Patterson Cos Inc	USD	500	20,715	24,325	0.02
Paychex Inc	USD	1,900	83,980	89,072	0.07
People's United Financial Inc	USD	1,800	26,045	29,178	0.02
Peppo Holdings Inc	USD	700	18,732	18,858	0.02
PepsiCo Inc	USD	9,100	846,981	849,394	0.70
Pfizer Inc	USD	37,600	1,111,613	1,260,728	1.03
PG&E Corp	USD	2,800	127,501	137,480	0.11
Philip Morris International Inc	USD	4,700	391,952	376,799	0.31
Phillips 66	USD	1,691	137,495	136,227	0.11
Pinnacle West Capital Corp	USD	600	32,782	34,134	0.03
Plum Creek Timber Co Inc REIT	USD	500	19,504	20,285	0.02
PNC Financial Services Group Inc	USD	1,600	136,932	153,040	0.13
Polaris Industries Inc	USD	200	29,958	29,622	0.02
PPG Industries Inc	USD	800	78,696	91,776	0.08
PPL Corp	USD	3,000	93,199	88,410	0.07
Praxair Inc	USD	1,200	152,944	143,460	0.12
Precision Castparts Corp	USD	400	94,752	79,948	0.07
Principal Financial Group Inc	USD	800	41,976	41,032	0.03
Procter & Gamble Co	USD	16,300	1,364,548	1,275,312	1.05
Progressive Corp	USD	5,000	129,150	139,150	0.11
Prudential Financial Inc	USD	1,400	123,089	122,528	0.10
Public Service Enterprise Group Inc	USD	3,800	141,512	149,264	0.12
Public Storage REIT	USD	500	82,910	92,185	0.08
PulteGroup Inc	USD	1,000	17,658	20,150	0.02
QEP Resources Inc	USD	700	15,750	12,957	0.01
Qorvo Inc	USD	465	32,219	37,326	0.03
QUALCOMM Inc	USD	5,100	381,303	319,413	0.26
Quanta Services Inc	USD	600	21,774	17,292	0.01
Quest Diagnostics Inc	USD	800	48,544	58,016	0.05
Rackspace Hosting Inc	USD	300	16,137	11,157	0.01
Ralph Lauren Corp	USD	231	38,052	30,575	0.03
Raymond James Financial Inc	USD	400	21,432	23,832	0.02
Rayonier Inc REIT	USD	800	24,912	20,440	0.02
Raytheon Co	USD	1,200	121,874	114,816	0.09
Realty Income Corp REIT	USD	600	24,473	26,634	0.02
Regions Financial Corp	USD	4,100	41,160	42,476	0.03
Republic Services Inc	USD	1,900	74,143	74,423	0.06
ResMed Inc	USD	400	19,708	22,548	0.02
Reynolds American Inc	USD	2,219	122,396	165,671	0.14
Robert Half International Inc	USD	400	19,600	22,200	0.02
Rock-Tenn Co	USD	400	19,032	24,080	0.02
Rockwell Automation Inc	USD	400	43,952	49,856	0.04
Rockwell Collins Inc	USD	700	54,948	64,645	0.05
Roper Industries Inc	USD	300	43,887	51,738	0.04
Ross Stores Inc	USD	1,200	45,348	58,332	0.05
SanDisk Corp	USD	700	68,518	40,754	0.03
SCANA Corp	USD	800	39,688	40,520	0.03
Schlumberger Ltd	USD	3,500	325,734	301,665	0.25
Seagate Technology PLC	USD	900	51,543	42,750	0.04
SEI Investments Co	USD	400	14,463	19,612	0.02
Sempra Energy	USD	700	73,764	69,258	0.06
Sherwin-Williams Co	USD	300	65,662	82,506	0.07
Sigma-Aldrich Corp	USD	400	54,384	55,740	0.05
Simon Property Group Inc REIT	USD	800	147,609	138,416	0.11
Skyworks Solutions Inc	USD	500	49,016	52,050	0.04
Southern Co	USD	5,300	231,378	222,070	0.18
Southwestern Energy Co	USD	1,000	34,949	22,730	0.02
Spectra Energy Corp	USD	1,900	74,594	61,940	0.05
Sprint Corp	USD	2,265	14,355	10,328	0.01
St Jude Medical Inc	USD	800	48,103	58,456	0.05

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Stanley Black & Decker Inc	USD	400	35,516	42,096	0.03
Staples Inc	USD	1,900	22,989	29,089	0.02
Starbucks Corp	USD	3,700	185,935	198,375	0.16
State Street Corp	USD	1,200	88,332	92,400	0.08
Stericycle Inc	USD	300	35,000	40,173	0.03
Stryker Corp	USD	1,000	80,750	95,570	0.08
SunTrust Banks Inc	USD	1,200	49,980	51,624	0.04
Superior Energy Services Inc	USD	600	15,729	12,624	0.01
Symantec Corp	USD	2,000	47,018	46,500	0.04
Synchrony Financial	USD	482	15,194	15,872	0.01
Synopsys Inc	USD	900	35,726	45,585	0.04
Sysco Corp	USD	3,600	136,464	129,960	0.11
T Rowe Price Group Inc	USD	1,500	120,036	116,595	0.10
Talen Energy Corp	USD	374	6,851	6,418	0.01
Target Corp	USD	2,100	131,623	171,423	0.14
TD Ameritrade Holding Corp	USD	800	26,695	29,456	0.02
Teradata Corp	USD	400	16,768	14,800	0.01
Tesoro Corp	USD	400	24,392	33,764	0.03
Texas Instruments Inc	USD	3,300	157,343	169,983	0.14
Thermo Fisher Scientific Inc	USD	1,200	146,086	155,712	0.13
Thomson Reuters Corp	CAD	1,500	56,780	57,143	0.05
Time Warner Cable Inc	USD	800	114,792	142,536	0.12
Time Warner Inc	USD	2,800	212,568	244,748	0.20
TJX Cos Inc	USD	4,300	254,439	284,531	0.23
Torchmark Corp	USD	800	41,894	46,576	0.04
Total System Services Inc	USD	500	15,479	20,885	0.02
Towers Watson & Co	USD	200	19,899	25,160	0.02
Tractor Supply Co	USD	400	24,604	35,976	0.03
TransDigm Group Inc	USD	200	36,833	44,934	0.04
Travelers Cos Inc	USD	2,100	197,293	202,986	0.17
TripAdvisor Inc	USD	319	25,802	27,798	0.02
Twenty-First Century Fox Inc	USD	4,251	145,767	138,349	0.11
Twenty-First Century Fox Inc	USD	2,600	85,570	83,772	0.07
Tyco International PLC	USD	1,300	57,941	50,024	0.04
Tyson Foods Inc	USD	1,700	66,924	72,471	0.06
Ulta Salon Cosmetics & Fragrance Inc	USD	200	23,633	30,890	0.03
Under Armour Inc	USD	500	34,549	41,720	0.03
Union Pacific Corp	USD	2,700	292,627	257,499	0.21
United Parcel Service Inc	USD	3,900	387,812	377,949	0.31
United Technologies Corp	USD	2,700	285,004	299,511	0.25
UnitedHealth Group Inc	USD	5,700	491,577	695,400	0.57
Unum Group	USD	700	24,066	25,025	0.02
Urban Outfitters Inc	USD	300	11,009	10,500	0.01
US Bancorp	USD	10,600	449,806	460,040	0.38
Valero Energy Corp	USD	1,700	81,779	106,420	0.09
Varian Medical Systems Inc	USD	300	24,036	25,299	0.02
Ventas Inc REIT	USD	1,000	61,962	62,090	0.05
Verisk Analytics Inc	USD	400	24,355	29,104	0.02
Verizon Communications Inc	EUR	12,100	604,784	563,981	0.46
VF Corp	USD	1,000	66,030	69,740	0.06
Viacom Inc	USD	1,100	84,634	71,104	0.06
Visa Inc	USD	6,000	320,004	402,900	0.33
VMware Inc	USD	300	28,152	25,722	0.02
Voya Financial Inc	USD	411	16,070	19,099	0.02
Wal-Mart Stores Inc	USD	14,300	1,094,521	1,014,299	0.83
Walt Disney Co	USD	4,900	436,273	559,286	0.46
Waste Management Inc	USD	1,300	61,785	60,255	0.05
Waters Corp	USD	300	29,736	38,514	0.03
WEC Energy Group Inc	USD	1,300	55,900	58,461	0.05
Wells Fargo & Co	USD	14,800	767,671	832,352	0.68
Western Digital Corp	USD	600	58,390	47,052	0.04
Western Union Co	USD	1,600	25,663	32,528	0.03
Whirlpool Corp	USD	200	29,130	34,610	0.03
Whole Foods Market Inc	USD	1,100	41,921	43,384	0.04
Windstream Holdings Inc	USD	1,577	19,721	10,061	0.01
WR Berkley Corp	USD	600	28,680	31,158	0.03
WW Grainger Inc	USD	300	75,201	70,995	0.06
Wyndham Worldwide Corp	USD	400	32,504	32,764	0.03

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET MULTI-FACTOR GLOBAL EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Xcel Energy Inc	USD	3,100	94,255	99,758	0.08
Xerox Corp	USD	3,200	42,335	34,048	0.03
Xilinx Inc	USD	800	33,880	35,328	0.03
Yahoo! Inc	USD	2,400	102,030	94,296	0.08
Yum! Brands Inc	USD	1,300	93,574	117,104	0.10
Zimmer Biomet Holdings Inc	USD	500	50,275	54,615	0.04
Total United States			63,157,671	64,256,935	52.74
Total Common and Preferred Stocks			120,793,751	120,093,939	98.57
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			120,793,751	120,093,939	98.57
TOTAL INVESTMENTS			120,793,751	120,093,939	98.57
Derivatives					
Futures Contracts - (0.02)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MINI TOPIX INDEX FUTURE, due 10/09/15	JPY	18	239,848	(4,818)	(0.00)
MSCI EUROPE INDEX FUTURE, due 18/09/15	EUR	7	155,988	(585)	(0.00)
S&P 500 EMINI INDEX FUTURE, due 18/09/15	USD	12	1,232,640	(20,733)	(0.02)
STOXX 50 INDEX FUTURE, due 18/09/15	EUR	2	73,114	(89)	(0.00)
Total Unrealised Loss on Futures Contracts			1,701,590	(26,225)	(0.02)
Total Futures Contracts			1,701,590	(26,225)	(0.02)
Other Net Assets/(Liabilities)				1,768,492	1.45
TOTAL NET ASSETS				121,836,206	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 170,173 held as cash at Goldman Sachs & Co.

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET FLEXIBLE ASSET ALLOCATION FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Mutual Fund					
France					
SSgA EMU Index Real Estate Fund	EUR	603	195,587	188,515	1.99
SSgA World Index Equity Fund	EUR	4,194	762,381	741,028	7.83
SSgA World Index Equity Fund	USD	3,341	764,168	741,976	7.83
Total France			1,722,136	1,671,519	17.65
Ireland					
SPDR Barclays 3-5 Year Euro Government Bond UCITS ETF	EUR	60,347	1,821,071	1,811,617	19.14
SPDR Barclays 0-3 Year Euro Corporate Bond UCITS ETF	EUR	51	1,547	1,546	0.02
SPDR Barclays Euro High Yield Bond UCITS ETF	EUR	6,621	381,166	376,470	3.98
SPDR Barclays 1 - 3 Year Euro Government Bond UCITS ETF	EUR	7,304	384,206	383,606	4.05
SPDR MSCI ACWI UCITS ETF	EUR	3	278	267	0.00
SSgA Cash Management Fund PLC - Euro Liquidity Fund	EUR	165,934	1,808,758	1,808,715	19.10
SSgA Cash Management Fund PLC - USD Liquidity Fund	USD	523	4,955	4,984	0.05
SPDR Barclays Emerging Markets Local Bond UCITS ETF	EUR	2,725	192,533	189,387	2.00
Total Ireland			4,594,514	4,576,592	48.34
Luxembourg					
State Street Global Advisors SICAV - SSGA Euro Corporate Bond Index Fund	EUR	107,543	1,490,990	1,471,544	15.54
State Street Global Advisors SICAV - SSGA Emerging Markets Select Equity Fund	EUR	8,719	99,975	94,687	1.00
State Street Global Advisors SICAV - SSgA EMU Government Bond Index Fund	EUR	76,603	918,121	899,316	9.50
Total Luxembourg			2,509,086	2,465,547	26.04
Total Mutual Fund			8,825,736	8,713,658	92.03
TOTAL INVESTMENTS			8,825,736	8,713,658	92.03
Other Net Assets/(Liabilities)				754,146	7.97
TOTAL NET ASSETS				9,467,804	100.00

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET FLEXIBLE ASSET ALLOCATION PLUS FUND

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 28.67%					
Australia					
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	100,000	107,551	106,120	0.11
Commonwealth Bank of Australia, 4.375%, 25/02/20	EUR	100,000	117,741	116,073	0.13
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	100,000	115,229	114,613	0.12
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	50,000	53,317	52,320	0.06
National Australia Bank Ltd, 0.875%, 20/01/22	EUR	100,000	99,892	97,188	0.10
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	50,000	56,087	54,365	0.06
Telstra Corp Ltd, 4.250%, 23/03/20	EUR	50,000	58,401	58,042	0.06
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	100,000	117,696	115,085	0.12
Total Australia			725,914	713,806	0.76
Belgium					
Anheuser-Busch InBev NV, 0.800%, 20/04/23	EUR	100,000	98,953	94,575	0.10
Total Belgium			98,953	94,575	0.10
Cayman Islands					
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	100,000	101,215	99,605	0.11
Total Cayman Islands			101,215	99,605	0.11
Curacao					
Teva Pharmaceutical Finance IV BV, 2.875%, 15/04/19	EUR	100,000	107,428	107,269	0.11
Total Curacao			107,428	107,269	0.11
Finland					
Pohjola Bank Oyj, 0.750%, 03/03/22	EUR	100,000	98,765	95,545	0.10
Total Finland			98,765	95,545	0.10
France					
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	100,000	131,061	128,090	0.14
Banque Federative du Credit Mutuel SA, 2.000%, 19/09/19	EUR	100,000	105,512	104,829	0.11
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	100,000	116,791	115,058	0.12
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	100,000	109,902	107,157	0.11
Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	EUR	100,000	116,935	112,842	0.12
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	100,000	114,547	109,070	0.12
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	100,000	111,669	105,518	0.11
BNP Paribas SA, 2.500%, 23/08/19	EUR	50,000	53,888	53,304	0.06
BNP Paribas SA, 3.750%, 25/11/20	EUR	250,000	286,339	283,915	0.30
BNP Paribas SA, 2.250%, 13/01/21	EUR	100,000	107,798	105,081	0.11
BNP Paribas SA, 4.125%, 14/01/22	EUR	100,000	120,058	116,923	0.12
BNP Paribas SA, 2.875%, 24/10/22	EUR	50,000	56,404	54,404	0.06
BNP Paribas SA, 4.500%, 21/03/23	EUR	100,000	127,552	122,191	0.13
BNP Paribas SA, 2.875%, 26/09/23	EUR	100,000	114,722	109,030	0.12
BNP Paribas SA, 2.375%, 20/05/24	EUR	100,000	109,022	104,095	0.11
Bouygues SA, 3.641%, 29/10/19	EUR	50,000	56,092	55,690	0.06
Bouygues SA, 4.250%, 22/07/20	EUR	100,000	116,900	115,330	0.12
BPCE SA, 1.375%, 22/05/19	EUR	100,000	102,989	101,910	0.11
BPCE SA, 0.750%, 22/01/20	EUR	100,000	99,133	98,549	0.11
BPCE SA, 2.125%, 17/03/21	EUR	100,000	106,938	104,271	0.11
BPCE SA, 4.500%, 10/02/22	EUR	100,000	122,554	119,529	0.13
Carrefour SA, 4.000%, 09/04/20	EUR	100,000	114,390	113,775	0.12
Carrefour SA, 3.875%, 25/04/21	EUR	100,000	116,821	114,655	0.12
Carrefour SA, 1.750%, 15/07/22	EUR	100,000	104,422	101,245	0.11
Casino Guichard Perrachon SA, 3.157%, 06/08/19	EUR	100,000	108,635	107,980	0.12
Casino Guichard Perrachon SA, 3.311%, 25/01/23	EUR	100,000	112,483	107,195	0.11
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	50,000	61,829	60,790	0.06
Credit Agricole SA, 3.875%, 13/02/19	EUR	100,000	112,222	110,988	0.12
Credit Agricole SA, 2.375%, 27/11/20	EUR	100,000	106,590	106,035	0.11
Credit Agricole SA, 0.875%, 19/01/22	EUR	100,000	99,387	95,739	0.10
Credit Agricole SA, 5.125%, 18/04/23	EUR	100,000	131,015	124,736	0.13
Credit Agricole SA, 3.125%, 17/07/23	EUR	100,000	114,940	109,673	0.12

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
France - (Continued)					
Credit Agricole SA, 2.375%, 20/05/24	EUR	100,000	104,095	103,022	0.11
GDF Suez, 1.375%, 19/05/20	EUR	100,000	103,651	102,465	0.11
GDF Suez, 6.375%, 18/01/21	EUR	100,000	130,103	129,480	0.14
GDF Suez, 3.000%, 01/02/23	EUR	58,000	67,138	64,757	0.07
GIE GDF SUEZ Alliance, 5.750%, 24/06/23	EUR	50,000	68,533	66,785	0.07
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	100,000	122,710	119,535	0.13
HSBC France SA, 1.625%, 03/12/18	EUR	100,000	103,646	103,346	0.11
HSBC France SA, 1.875%, 16/01/20	EUR	100,000	104,931	104,424	0.11
Orange SA, 3.875%, 09/04/20	EUR	100,000	114,832	113,435	0.12
Orange SA, 3.875%, 14/01/21	EUR	50,000	58,394	57,420	0.06
Orange SA, 3.000%, 15/06/22	EUR	100,000	112,020	111,155	0.12
Sanofi, 1.875%, 04/09/20	EUR	100,000	106,549	105,405	0.11
Sanofi, 1.125%, 10/03/22	EUR	200,000	202,043	200,610	0.21
Societe Generale SA, 4.750%, 02/03/21	EUR	100,000	122,697	120,173	0.13
Societe Generale SA, 4.250%, 13/07/22	EUR	100,000	123,195	119,568	0.13
Total Capital SA, 4.875%, 28/01/19	EUR	150,000	174,151	173,707	0.18
Total France			5,388,228	5,274,884	5.61
Germany					
BASF SE, 1.500%, 01/10/18	EUR	50,000	51,885	51,745	0.06
BASF SE, 2.000%, 05/12/22	EUR	100,000	108,782	105,435	0.11
Commerzbank AG, 4.000%, 16/09/20	EUR	50,000	58,227	56,960	0.06
Daimler AG, 1.500%, 19/11/18	EUR	50,000	51,820	51,713	0.05
Deutsche Bank AG, 1.250%, 08/09/21	EUR	200,000	200,996	195,868	0.21
Deutsche Bank AG, 2.375%, 11/01/23	EUR	100,000	109,194	104,017	0.11
Linde AG, 1.750%, 17/09/20	EUR	50,000	53,108	52,525	0.06
Merck Financial Services GmbH, 4.500%, 24/03/20	EUR	50,000	59,020	58,522	0.06
SAP SE, 1.125%, 20/02/23	EUR	100,000	101,558	98,820	0.11
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	100,000	109,987	107,288	0.11
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	100,000	110,356	107,585	0.11
Total Germany			1,014,933	990,478	1.05
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	200,000	194,753	189,178	0.20
Total Guernsey			194,753	189,178	0.20
Ireland					
GE Capital European Funding, 2.875%, 18/06/19	EUR	200,000	217,703	216,456	0.23
GE Capital European Funding, 5.375%, 23/01/20	EUR	100,000	121,498	120,062	0.13
GE Capital European Funding, 2.250%, 20/07/20	EUR	100,000	106,732	106,246	0.11
GE Capital European Funding, 0.800%, 21/01/22	EUR	100,000	100,051	97,157	0.10
GE Capital European Funding, 2.625%, 15/03/23	EUR	50,000	56,526	54,292	0.06
Total Ireland			602,510	594,213	0.63
Italy					
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	100,000	108,897	106,359	0.11
Atlantia SpA, 4.500%, 08/02/19	EUR	50,000	56,873	56,205	0.06
Eni SpA, 4.125%, 16/09/19	EUR	100,000	114,262	113,360	0.12
Eni SpA, 4.250%, 03/02/20	EUR	100,000	115,886	114,605	0.12
Eni SpA, 4.000%, 29/06/20	EUR	50,000	57,848	57,070	0.06
Eni SpA, 3.250%, 10/07/23	EUR	100,000	112,101	111,155	0.12
Intesa Sanpaolo SpA, 4.000%, 08/11/18	EUR	100,000	110,352	108,696	0.12
Intesa Sanpaolo SpA, 4.375%, 15/10/19	EUR	100,000	113,938	111,325	0.12
Intesa Sanpaolo SpA, 1.125%, 14/01/20	EUR	100,000	100,155	97,605	0.10
Intesa Sanpaolo SpA, 4.125%, 14/04/20	EUR	100,000	113,883	110,673	0.12
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	100,000	104,123	100,148	0.11
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	200,000	193,050	187,804	0.20
Snam SpA, 3.500%, 13/02/20	EUR	100,000	111,722	110,235	0.12
Snam SpA, 5.250%, 19/09/22	EUR	100,000	127,397	123,305	0.13
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	100,000	120,504	117,370	0.12

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Italy - (Continued)					
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	100,000	95,565	94,810	0.10
UniCredit SpA, 3.625%, 24/01/19	EUR	100,000	109,283	107,413	0.11
UniCredit SpA, 1.500%, 19/06/19	EUR	100,000	101,914	99,949	0.11
Unione di Banche Italiane SCpA, 2.875%, 18/02/19	EUR	100,000	105,995	103,595	0.11
Total Italy			2,073,748	2,031,682	2.16
Luxembourg					
Glencore Finance Europe SA, 1.250%, 17/03/21	EUR	100,000	96,929	96,365	0.10
Total Luxembourg			96,929	96,365	0.10
Mexico					
America Movil SAB de CV, 4.125%, 25/10/19	EUR	100,000	114,319	113,510	0.12
America Movil SAB de CV, 3.000%, 12/07/21	EUR	100,000	109,409	109,352	0.12
Total Mexico			223,728	222,862	0.24
Netherlands					
ABB Finance BV, 2.625%, 26/03/19	EUR	100,000	107,750	107,420	0.11
ABN AMRO Bank NV, 4.750%, 11/01/19	EUR	100,000	114,667	114,053	0.12
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	100,000	105,752	104,947	0.11
ABN AMRO Bank NV, 4.125%, 28/03/22	EUR	120,000	145,152	140,663	0.15
Airbus Group Finance BV, 2.375%, 02/04/24	EUR	100,000	112,407	107,010	0.11
Allianz Finance II BV, 4.750%, 22/07/19	EUR	100,000	116,693	116,444	0.12
Allianz Finance II BV, 3.500%, 14/02/22	EUR	100,000	116,895	114,376	0.12
Bharti Airtel International Netherlands BV, 4.000%, 10/12/18	EUR	100,000	108,484	107,000	0.11
BMW Finance NV, 0.500%, 05/09/18	EUR	100,000	100,281	100,135	0.11
BMW Finance NV, 3.250%, 14/01/19	EUR	100,000	109,633	109,345	0.12
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.500%, 17/10/18	EUR	110,000	121,063	120,486	0.13
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 1.750%, 22/01/19	EUR	100,000	104,664	103,953	0.11
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 14/01/20	EUR	150,000	173,324	171,500	0.18
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.125%, 12/01/21	EUR	150,000	177,363	173,932	0.18
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.375%, 07/06/21	EUR	50,000	60,580	59,247	0.06
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.000%, 11/01/22	EUR	200,000	236,250	233,932	0.25
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 4.750%, 06/06/22	EUR	200,000	252,046	244,754	0.26
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 2.375%, 22/05/23	EUR	200,000	217,397	212,456	0.23
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	90,000	96,991	95,022	0.10
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	100,000	123,103	119,965	0.13
E.ON International Finance BV, 5.750%, 07/05/20	EUR	100,000	124,004	122,070	0.13
Enel Finance International NV, 5.000%, 14/09/22	EUR	200,000	250,047	243,070	0.26
Enel Finance International NV, 4.875%, 17/04/23	EUR	100,000	126,446	120,675	0.13
Iberdrola International BV, 4.250%, 11/10/18	EUR	200,000	223,199	222,390	0.24
ING Bank NV, 1.250%, 13/12/19	EUR	100,000	102,741	101,345	0.11
ING Bank NV, 0.700%, 16/04/20	EUR	100,000	100,237	98,294	0.10
ING Bank NV, 4.500%, 21/02/22	EUR	100,000	122,928	119,422	0.13
Repsol International Finance BV, 4.875%, 19/02/19	EUR	100,000	114,065	113,455	0.12
Repsol International Finance BV, 2.625%, 28/05/20	EUR	100,000	107,677	105,550	0.11
Repsol International Finance BV, 3.625%, 07/10/21	EUR	100,000	114,415	110,985	0.12
Roche Finance Europe BV, 2.000%, 25/06/18	EUR	100,000	105,170	105,035	0.11
RWE Finance BV, 6.625%, 31/01/19	EUR	100,000	121,216	120,020	0.13
RWE Finance BV, 6.500%, 10/08/21	EUR	50,000	66,328	64,010	0.07
Shell International Finance BV, 1.000%, 06/04/22	EUR	100,000	100,987	98,790	0.11
Siemens Financieringsmaatschappij NV, 5.625%, 11/06/18	EUR	100,000	115,504	115,320	0.12
Siemens Financieringsmaatschappij NV, 1.500%, 10/03/20	EUR	100,000	104,604	103,725	0.11
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	100,000	104,272	104,670	0.11
Teva Pharmaceutical Finance Netherlands II BV, 1.250%, 31/03/23	EUR	100,000	98,461	94,220	0.10
Volkswagen International Finance NV, 3.250%, 21/01/19	EUR	50,000	54,837	54,665	0.06
Volkswagen International Finance NV, 2.000%, 14/01/20	EUR	150,000	158,382	157,875	0.17
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	50,000	53,619	52,775	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Netherlands - (Continued)					
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	99,422	96,265	0.10
Total Netherlands			5,269,056	5,181,266	5.51
Norway					
DNB Bank ASA, 4.375%, 24/02/21	EUR	200,000	237,331	234,688	0.25
DNB Bank ASA, 4.250%, 18/01/22	EUR	100,000	120,963	118,357	0.13
Total Norway			358,294	353,045	0.38
Spain					
BBVA Senior Finance SAU, 2.375%, 22/01/19	EUR	100,000	106,060	104,412	0.11
Criteria CaixaHolding SA, 2.375%, 09/05/19	EUR	100,000	104,905	102,980	0.11
Iberdrola Finanzas SAU, 4.125%, 23/03/20	EUR	100,000	115,490	113,665	0.12
Santander Consumer Finance SA, 0.900%, 18/02/20	EUR	100,000	98,724	97,960	0.11
Santander International Debt SAU, 4.000%, 24/01/20	EUR	100,000	114,396	112,278	0.12
Telefonica Emisiones SAU, 4.693%, 11/11/19	EUR	100,000	116,495	115,045	0.12
Telefonica Emisiones SAU, 4.710%, 20/01/20	EUR	100,000	116,008	115,460	0.12
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	100,000	116,347	113,370	0.12
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	100,000	107,185	103,090	0.11
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	100,000	119,510	114,445	0.12
Total Spain			1,115,120	1,092,705	1.16
Sweden					
Nordea Bank AB, 4.000%, 29/06/20	EUR	100,000	116,312	114,659	0.12
Nordea Bank AB, 2.000%, 17/02/21	EUR	100,000	106,722	104,427	0.11
Nordea Bank AB, 3.250%, 05/07/22	EUR	100,000	115,906	112,643	0.12
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	100,000	106,786	104,376	0.11
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	100,000	108,033	106,319	0.11
Svenska Handelsbanken AB, 4.375%, 20/10/21	EUR	200,000	241,250	238,598	0.26
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	100,000	112,193	108,999	0.12
Total Sweden			907,202	890,021	0.95
Switzerland					
Credit Suisse AG, 0.625%, 20/11/18	EUR	100,000	100,163	99,440	0.11
Credit Suisse AG, 4.750%, 05/08/19	EUR	200,000	232,968	230,282	0.24
Credit Suisse AG, 1.375%, 29/11/19	EUR	100,000	103,128	101,350	0.11
Credit Suisse AG, 1.375%, 31/01/22	EUR	100,000	102,452	98,982	0.10
UBS AG, 1.250%, 03/09/21	EUR	100,000	102,354	99,450	0.11
Total Switzerland			641,065	629,504	0.67
United Arab Emirates					
Glencore Finance Dubai Ltd, 2.625%, 19/11/18	EUR	100,000	105,488	105,090	0.11
Total United Arab Emirates			105,488	105,090	0.11
United Kingdom					
Abbey National Treasury Services PLC, 0.875%, 13/01/20	EUR	100,000	100,644	98,713	0.10
Abbey National Treasury Services PLC, 1.125%, 14/01/22	EUR	200,000	197,822	194,076	0.21
Barclays Bank PLC, 4.875%, 13/08/19	EUR	100,000	117,708	116,791	0.12
Barclays Bank PLC, 2.125%, 24/02/21	EUR	100,000	107,098	105,345	0.11
Barclays PLC, 1.500%, 01/04/22	EUR	100,000	97,241	97,770	0.10
BP Capital Markets PLC, 2.994%, 18/02/19	EUR	100,000	108,705	108,085	0.12
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	100,000	103,376	100,190	0.11
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	100,000	100,015	96,380	0.10
British Telecommunications PLC, 1.125%, 10/06/19	EUR	100,000	101,721	101,375	0.11
Diageo Finance PLC, 1.125%, 20/05/19	EUR	100,000	102,171	100,675	0.11
GlaxoSmithKline Capital PLC, 0.625%, 02/12/19	EUR	100,000	100,492	100,020	0.11
HSBC Bank PLC, 3.875%, 24/10/18	EUR	100,000	111,223	110,884	0.12

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Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United Kingdom - (Continued)					
HSBC Bank PLC, 4.000%, 15/01/21	EUR	50,000	59,144	58,113	0.06
Imperial Tobacco Finance PLC, 2.250%, 26/02/21	EUR	100,000	105,700	103,095	0.11
Lloyds Bank PLC, 1.875%, 10/10/18	EUR	100,000	104,199	104,010	0.11
Lloyds Bank PLC, 5.375%, 03/09/19	EUR	50,000	59,913	59,396	0.06
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	100,000	99,660	97,870	0.10
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	100,000	100,443	97,642	0.10
Nationwide Building Society, 1.125%, 03/06/22	EUR	100,000	97,807	97,204	0.10
Royal Bank of Scotland Group PLC, 1.625%, 25/06/19	EUR	100,000	101,700	100,198	0.11
Royal Bank of Scotland PLC, 5.375%, 30/09/19	EUR	110,000	131,257	128,902	0.14
Royal Bank of Scotland PLC, 5.500%, 23/03/20	EUR	50,000	60,909	59,617	0.06
Sky PLC, 1.500%, 15/09/21	EUR	100,000	102,184	99,555	0.11
Standard Chartered PLC, 1.625%, 20/11/18	EUR	100,000	103,574	103,107	0.11
Standard Chartered PLC, 4.125%, 18/01/19	EUR	100,000	112,404	111,608	0.12
Vodafone Group PLC, 1.000%, 11/09/20	EUR	100,000	100,786	98,234	0.10
Vodafone Group PLC, 4.650%, 20/01/22	EUR	100,000	123,140	118,655	0.13
Total United Kingdom			2,811,036	2,767,510	2.94
United States					
Apple Inc, 1.000%, 10/11/22	EUR	100,000	101,380	97,870	0.10
AT&T Inc, 2.650%, 17/12/21	EUR	100,000	106,944	106,915	0.11
AT&T Inc, 1.450%, 01/06/22	EUR	200,000	199,736	196,770	0.21
AT&T Inc, 2.500%, 15/03/23	EUR	100,000	108,083	103,880	0.11
AT&T Inc, 1.300%, 05/09/23	EUR	100,000	99,150	94,800	0.10
AT&T Inc, 2.400%, 15/03/24	EUR	100,000	107,194	102,375	0.11
Bank of America Corp, 1.875%, 10/01/19	EUR	100,000	104,232	103,497	0.11
Bank of America Corp, 2.500%, 27/07/20	EUR	100,000	107,945	106,020	0.11
Bank of America Corp, 1.375%, 10/09/21	EUR	100,000	102,259	99,246	0.11
BMW US Capital LLC, 0.625%, 20/04/22	EUR	100,000	96,386	96,020	0.10
Citigroup Inc, 5.000%, 02/08/19	EUR	200,000	234,554	232,480	0.25
Citigroup Inc, 7.375%, 04/09/19	EUR	200,000	253,997	252,266	0.27
Citigroup Inc, 1.375%, 27/10/21	EUR	100,000	101,679	98,962	0.11
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	98,633	94,880	0.10
General Electric Co, 1.250%, 26/05/23	EUR	100,000	98,364	98,071	0.11
Goldman Sachs Group Inc, 5.125%, 23/10/19	EUR	100,000	117,964	117,129	0.13
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	100,000	108,193	106,349	0.11
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	100,000	100,662	97,610	0.10
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	100,000	113,503	109,295	0.12
International Business Machines Corp, 1.875%, 06/11/20	EUR	100,000	106,196	104,820	0.11
International Business Machines Corp, 1.250%, 26/05/23	EUR	100,000	101,863	98,020	0.10
Johnson & Johnson, 4.750%, 06/11/19	EUR	50,000	59,614	59,265	0.06
JPMorgan Chase & Co, 1.875%, 21/11/19	EUR	100,000	105,311	104,618	0.11
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	100,000	115,764	113,886	0.12
JPMorgan Chase & Co, 2.625%, 23/04/21	EUR	100,000	109,817	107,237	0.11
JPMorgan Chase & Co, 1.375%, 16/09/21	EUR	100,000	102,631	99,832	0.11
JPMorgan Chase & Co, 2.750%, 24/08/22	EUR	100,000	111,585	107,933	0.12
JPMorgan Chase & Co, 2.750%, 01/02/23	EUR	100,000	107,606	107,626	0.12
Merck & Co Inc, 1.125%, 15/10/21	EUR	100,000	102,063	99,980	0.11
Microsoft Corp, 2.125%, 06/12/21	EUR	100,000	108,700	106,355	0.11
Mondelez International Inc, 2.375%, 26/01/21	EUR	100,000	107,521	105,155	0.11
Morgan Stanley, 5.375%, 10/08/20	EUR	100,000	120,777	120,193	0.13
Morgan Stanley, 2.375%, 31/03/21	EUR	100,000	107,377	104,768	0.11
Morgan Stanley, 1.875%, 30/03/23	EUR	100,000	103,741	99,671	0.11
Oracle Corp, 2.250%, 10/01/21	EUR	100,000	106,498	106,425	0.11
Pfizer Inc, 5.750%, 03/06/21	EUR	100,000	129,100	127,615	0.14
Philip Morris International Inc, 1.750%, 19/03/20	EUR	100,000	104,963	103,620	0.11
Procter & Gamble Co, 2.000%, 16/08/22	EUR	100,000	105,507	104,970	0.11
Roche Holdings Inc, 6.500%, 04/03/21	EUR	200,000	264,146	262,330	0.28
SABMiller Holdings Inc, 1.875%, 20/01/20	EUR	100,000	104,870	104,345	0.11
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	100,000	105,905	104,715	0.11
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	50,000	49,746	48,270	0.05
Verizon Communications Inc, 2.375%, 17/02/22	EUR	100,000	108,443	105,275	0.11
Verizon Communications Inc, 1.625%, 01/03/24	EUR	100,000	98,073	97,370	0.10
Wells Fargo & Co, 2.250%, 03/09/20	EUR	100,000	106,550	106,456	0.11
Wells Fargo & Co, 1.125%, 29/10/21	EUR	100,000	101,615	98,892	0.11
Wells Fargo & Co, 2.625%, 16/08/22	EUR	100,000	111,281	107,354	0.11

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
United States - (Continued)					
Wells Fargo & Co, 2.250%, 02/05/23	EUR	100,000	108,485	104,368	0.11
Total United States			5,536,606	5,435,799	5.78
Total Corporate Bonds			27,470,971	26,965,402	28.67
Government Bonds - 35.28%					
Belgium					
Belgium Treasury Bill, zero coupon, 16/07/15	EUR	500,000	500,039	500,040	0.53
Belgium Treasury Bill, zero coupon, 13/08/15	EUR	1,500,000	1,500,326	1,500,330	1.60
Belgium Treasury Bill, zero coupon, 17/09/15	EUR	1,470,000	1,470,590	1,470,647	1.56
Belgium Treasury Bill, zero coupon, 15/10/15	EUR	2,500,000	2,501,392	2,501,425	2.66
Belgium Treasury Bill, zero coupon, 12/11/15	EUR	4,100,000	4,102,759	4,103,075	4.36
Belgium Treasury Bill, zero coupon, 17/12/15	EUR	2,000,000	2,001,776	2,001,740	2.13
Belgium Treasury Bill, zero coupon, 11/02/16	EUR	1,900,000	1,902,081	1,902,470	2.02
Total Belgium			13,978,963	13,979,727	14.86
France					
France Treasury Bill BTF, zero coupon, 01/07/15	EUR	1,800,000	1,800,000	1,800,000	1.91
France Treasury Bill BTF, zero coupon, 08/07/15	EUR	300,000	300,010	300,012	0.32
France Treasury Bill BTF, zero coupon, 15/07/15	EUR	300,000	300,020	300,024	0.32
France Treasury Bill BTF, zero coupon, 29/07/15	EUR	900,000	900,123	900,144	0.96
France Treasury Bill BTF, zero coupon, 12/08/15	EUR	1,500,000	1,500,306	1,500,315	1.59
France Treasury Bill BTF, zero coupon, 26/08/15	EUR	3,800,000	3,801,133	3,801,177	4.04
France Treasury Bill BTF, zero coupon, 16/09/15	EUR	1,000,000	1,000,371	1,000,410	1.06
France Treasury Bill BTF, zero coupon, 23/09/15	EUR	2,000,000	2,000,845	2,000,880	2.13
France Treasury Bill BTF, zero coupon, 30/09/15	EUR	400,000	400,178	400,196	0.43
France Treasury Bill BTF, zero coupon, 14/10/15	EUR	2,000,000	2,001,018	2,001,060	2.13
France Treasury Bill BTF, zero coupon, 28/10/15	EUR	5,200,000	5,203,054	5,203,328	5.53
Total France			19,207,058	19,207,546	20.42
Total Government Bonds			33,186,021	33,187,273	35.28
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			60,656,992	60,152,675	63.95
Mutual Fund - 8.26%					
France					
SSgA EMU Index Real Estate Fund	EUR	4,413	1,481,184	1,388,632	1.48
Total France			1,481,184	1,388,632	1.48
Ireland					
SPDR MSCI ACWI UCITS ETF	EUR	15,561	1,388,731	1,386,796	1.47
SPDR Barclays Euro High Yield Bond UCITS ETF	EUR	58,795	3,396,436	3,343,084	3.55
SPDR Barclays 0-3 Year Euro Corporate Bond UCITS ETF	EUR	580	17,593	17,580	0.02
SPDR MSCI World Small Cap UCITS ETF	EUR	478	24,360	24,163	0.03
	Currency	Quantity	Cost	Market Value	% of Net Assets

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET FLEXIBLE ASSET ALLOCATION PLUS FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Mutual Fund - (Continued)					
Ireland - (Continued)					
SPDR Barclays 3-5 Year Euro Government Bond UCITS ETF	EUR	52	1,574	1,561	0.00
Total Ireland			4,828,694	4,773,184	5.07
Luxembourg					
SSgA Global Managed Volatility Equity Fund	USD	124,321	1,663,345	1,607,852	1.71
Total Luxembourg			1,663,345	1,607,852	1.71
Total Mutual Fund			7,973,223	7,769,668	8.26
	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Certificate of deposits - 10.10%					
Netherlands					
ABN AMRO Bank NV, zero coupon, 16/07/15	EUR	1,000,000	1,000,000	1,000,012	1.06
Total Netherlands			1,000,000	1,000,012	1.06
United States					
Bank of America NA, zero coupon, 24/08/15	EUR	500,000	500,000	499,950	0.53
Total United States			500,000	499,950	0.53
Sweden					
Svenska Handelsbanken AB, zero coupon, 23/09/15	EUR	1,000,000	1,000,000	999,946	1.06
Total Sweden			1,000,000	999,946	1.06
Switzerland					
Credit Suisse AG, zero coupon, 28/10/15	EUR	1,000,000	999,885	999,843	1.07
Credit Suisse AG, zero coupon, 27/10/15	EUR	500,000	500,000	499,787	0.53
Total Switzerland			1,499,885	1,499,630	1.60
Japan					
Mitsubishi UFJ Trust and Banking Corporation, zero coupon, 14/09/15	EUR	1,000,000	1,000,062	999,860	1.07
Norinchukin Bank, zero coupon, 15/10/15	EUR	500,000	500,000	499,892	0.53
Norinchukin Bank, zero coupon, 09/10/15	EUR	1,500,000	1,500,000	1,499,701	1.60
Sumitomo Mitsui Banking Corp, zero coupon, 31/07/15	EUR	500,000	500,000	500,002	0.53
Mizuho Bank Ltd, zero coupon, 05/08/15	EUR	500,000	500,015	499,998	0.53

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Certificate of deposits - (Continued)					
Japan - (Continued)					
Mitsubishi UFJ Trust and Banking Corporation, zero coupon, 21/09/15	EUR	500,000	500,000	500,000	0.53
Total Japan			4,500,077	4,499,453	4.79
France					
Natixis SA, zero coupon, 08/09/15	EUR	1,000,000	1,000,000	999,820	1.06
Total France			1,000,000	999,820	1.06
Total Certificate of deposits			9,499,962	9,498,811	10.10
Commercial papers - 8.50%					
Finland					
Pohjola Bank Oyj, zero coupon, 24/08/15	EUR	1,300,000	1,299,906	1,299,906	1.38
Total Finland			1,299,906	1,299,906	1.38
France					
Banque Federative du Credit Mutuel SA, zero coupon, 14/07/15	EUR	500,000	499,992	499,992	0.53
Total France			499,992	499,992	0.53
Netherlands					
Rabobank Nederland, zero coupon, 18/08/15	EUR	1,500,000	1,500,080	1,500,080	1.60
ING Bank NV, zero coupon, 30/07/15	EUR	1,500,000	1,500,000	1,500,000	1.59
Total Netherlands			3,000,080	3,000,080	3.19
Sweden					
Svenska Handelsbanken AB, zero coupon, 16/07/15	EUR	500,000	499,974	499,974	0.53
Nordea Bank AB, zero coupon, 21/07/15	EUR	700,000	700,000	700,000	0.75
Nordea Bank AB, zero coupon, 07/10/15	EUR	1,000,000	1,000,000	1,000,000	1.06
Total Sweden			2,199,974	2,199,974	2.34
United Kingdom					
Nationwide Building Society, zero coupon, 21/08/15	EUR	1,000,000	1,000,000	1,000,000	1.06
Total United Kingdom			1,000,000	1,000,000	1.06
Total Commercial papers			7,999,952	7,999,952	8.50
TOTAL INVESTMENTS			86,130,129	85,421,106	90.81
Derivatives					
Futures Contracts - (0.17)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO FX FUTURE, due 14/09/2015	USD	(22)	2,753,456	34,307	0.03
EURO STOXX 50 INDEX FUTURE, due 18/09/2015	EUR	79	2,714,440	20,190	0.02

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

Derivatives - (Continued)

Futures Contracts - (continued)

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKET MINI FUTURE, due 18/09/2015	USD	43	1,851,293	5,789	0.01
Total Unrealised Gain on Futures Contracts			7,319,189	60,286	0.06
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
FTSE 100 INDEX FUTURE, due 18/09/2015	GBP	20	1,833,265	(36,000)	(0.04)
S&P 500 EMINI INDEX FUTURE, due 18/09/2015	USD	100	9,219,171	(129,896)	(0.14)
S&P/TSX 60 INDEX FUTURE, due 17/09/2015	CAD	6	728,011	(8,199)	(0.01)
SPI 200 FUTURE, due 17/09/2015	AUD	10	930,743	(16,077)	(0.01)
TOPIX INDEX FUTURE, due 10/09/2015	JPY	23	2,750,605	(29,792)	(0.03)
Total Unrealised Loss on Futures Contracts			15,461,795	(219,964)	(0.23)
Total Futures Contracts			22,780,984	(159,678)	(0.17)
Other Net Assets/(Liabilities)				8,808,517	9.36
TOTAL NET ASSETS				94,069,945	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 1,245,624 held as cash at Goldman Sachs & Co.

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 97.11%					
Australia					
Australia & New Zealand Banking Group Ltd	AUD	5,772	154,840	142,851	0.12
BHP Billiton Ltd	AUD	11,096	255,765	230,693	0.19
BHP Billiton PLC	GBP	6,736	153,206	132,315	0.11
Coca-Cola Amatil Ltd	AUD	3,585	27,606	25,212	0.02
Commonwealth Bank of Australia	AUD	3,691	263,677	241,505	0.20
Computershare Ltd	AUD	14,483	133,623	130,351	0.11
CSL Ltd	AUD	924	64,996	61,410	0.05
Dexus Property Group REIT	AUD	19,136	118,028	107,368	0.09
Federation Centres REIT	AUD	103,407	240,776	232,078	0.19
Fortescue Metals Group Ltd	AUD	55,998	106,329	82,207	0.07
GPT Group REIT	AUD	39,525	144,873	130,022	0.11
Healthscope Ltd	AUD	59,940	130,651	125,310	0.10
Insurance Australia Group Ltd	AUD	8,419	39,096	36,107	0.03
Macquarie Group Ltd	AUD	1,835	101,779	114,805	0.10
Medibank Private Ltd	AUD	73,211	134,635	113,103	0.09
Mirvac Group REIT	AUD	82,532	132,787	117,353	0.10
National Australia Bank Ltd	AUD	4,859	138,014	124,400	0.10
Scentre Group REIT	AUD	46,571	142,040	134,229	0.11
South32 Ltd	GBP	5,593	—	7,565	0.01
South32 Ltd	AUD	10,407	16,849	14,318	0.01
Stockland REIT	AUD	36,231	128,997	114,173	0.10
Suncorp Group Ltd	AUD	7,521	78,416	77,634	0.06
Tabcorp Holdings Ltd	AUD	34,493	130,763	120,626	0.10
Telstra Corp Ltd	AUD	38,623	192,999	182,270	0.15
Wesfarmers Ltd	AUD	418	14,346	12,539	0.01
Westpac Banking Corp	AUD	6,063	173,223	149,820	0.13
Woodside Petroleum Ltd	AUD	3,010	81,775	79,191	0.07
Woolworths Ltd	AUD	6,217	153,735	128,825	0.11
WorleyParsons Ltd	AUD	14,209	116,561	113,688	0.09
Total Australia			3,570,385	3,281,968	2.73
Austria					
OMV AG	EUR	4,277	121,127	117,611	0.10
Voestalpine AG	EUR	1,512	57,796	62,889	0.05
Total Austria			178,923	180,500	0.15
Belgium					
Anheuser-Busch InBev NV	EUR	1,913	232,842	229,132	0.19
Colruyt SA	EUR	879	40,873	39,337	0.03
Delhaize Group SA	EUR	1,606	140,947	132,523	0.11
Groupe Bruxelles Lambert SA	EUR	972	82,517	78,193	0.07
KBC Groep NV	EUR	1,383	81,147	92,364	0.08
Solvay SA	EUR	918	130,226	126,218	0.10
Telenet Group Holding NV	EUR	191	10,516	10,383	0.01
Total Belgium			719,068	708,150	0.59
Bermuda					
Axis Capital Holdings Ltd	USD	1,630	85,678	86,993	0.08
Everest Re Group Ltd	USD	799	145,063	145,426	0.12
Marvell Technology Group Ltd	USD	8,399	134,515	110,741	0.09
Nabors Industries Ltd	USD	9,291	117,292	134,069	0.11
PartnerRe Ltd	USD	671	81,746	86,224	0.07
RenaissanceRe Holdings Ltd	USD	1,312	135,131	133,181	0.11
Total Bermuda			699,425	696,634	0.58
Canada					
Agnico Eagle Mines Ltd	CAD	1,028	29,989	29,199	0.02
Alimentation Couche-Tard Inc	CAD	2,400	91,132	102,713	0.09
ARC Resources Ltd	CAD	1,012	19,345	17,347	0.01
Bank of Montreal	CAD	3,878	241,239	229,894	0.19
Bank of Nova Scotia	CAD	2,338	123,279	120,734	0.10

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Canada - (Continued)					
Barrick Gold Corp	CAD	2,766	33,827	29,578	0.03
BCE Inc	CAD	1,514	67,522	64,346	0.05
Canadian Imperial Bank of Commerce	CAD	2,561	192,463	188,867	0.16
Canadian National Railway Co	CAD	1,072	73,909	61,875	0.05
Canadian Natural Resources Ltd	CAD	7,993	246,325	217,039	0.18
Canadian Pacific Railway Ltd	CAD	47	8,878	7,530	0.01
Cenovus Energy Inc	CAD	8,744	169,575	139,868	0.12
CI Financial Corp	CAD	5,292	145,010	142,426	0.12
Constellation Software Inc	CAD	100	41,112	39,718	0.03
Enbridge Inc	CAD	470	22,991	21,989	0.02
Encana Corp	CAD	6,530	89,405	72,024	0.06
Enerplus Corp	CAD	8,488	97,804	74,515	0.06
Fairfax Financial Holdings Ltd	CAD	322	166,643	158,848	0.13
Finning International Inc	CAD	7,259	136,174	136,580	0.11
First Capital Realty Inc	CAD	6,493	102,613	92,991	0.08
H&R REIT	CAD	6,900	124,640	124,023	0.10
Kinross Gold Corp	CAD	9,667	25,271	22,533	0.02
Magna International Inc	CAD	4,036	210,718	226,620	0.19
National Bank of Canada	CAD	3,006	113,910	112,973	0.09
Onex Corp	CAD	2,500	148,810	138,392	0.12
Potash Corp of Saskatchewan Inc	CAD	2,372	85,234	73,490	0.06
Rogers Communications Inc	CAD	3,333	119,994	118,268	0.10
Royal Bank of Canada	CAD	4,767	295,099	291,644	0.24
Shaw Communications Inc	CAD	7,046	164,327	153,511	0.13
Sun Life Financial Inc	CAD	2,817	93,085	94,092	0.08
Suncor Energy Inc	CAD	8,790	267,186	242,201	0.20
TELUS Corp	CAD	3,717	127,186	128,113	0.11
Toronto-Dominion Bank	CAD	3,811	166,578	161,909	0.14
Total Canada			4,041,273	3,835,850	3.20
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	113,000	124,332	118,749	0.10
Total China			124,332	118,749	0.10
Denmark					
AP Moeller - Maersk A/S	DKK	90	178,889	162,920	0.13
AP Moeller - Maersk A/S	DKK	13	25,563	22,815	0.02
Carlsberg A/S	DKK	1,313	105,043	119,135	0.10
Coloplast A/S	DKK	185	14,347	12,133	0.01
Danske Bank A/S	DKK	1,992	53,783	58,552	0.05
Novo Nordisk A/S	DKK	4,595	214,389	250,226	0.21
Novozymes A/S	DKK	2,509	116,927	119,205	0.10
Vestas Wind Systems A/S	DKK	2,970	130,300	148,161	0.12
Total Denmark			839,241	893,147	0.74
Finland					
Kone OYJ	EUR	3,817	168,483	154,806	0.13
Nokian Renkaat OYJ	EUR	2,841	83,885	88,981	0.07
Stora Enso OYJ	EUR	11,448	111,700	117,923	0.10
UPM-Kymmene OYJ	EUR	2,675	48,371	47,300	0.04
Total Finland			412,439	409,010	0.34
France					
Air Liquide SA	EUR	382	49,243	48,287	0.04
Airbus Group SE	EUR	1,185	70,366	76,843	0.06
Atos SE	EUR	2,123	161,395	158,438	0.13
AXA SA	EUR	1,362	32,238	34,342	0.03
BNP Paribas SA	EUR	5,666	310,825	341,852	0.28
Cap Gemini SA	EUR	1,814	161,687	160,419	0.13
Carrefour SA	EUR	4,745	154,974	151,839	0.13

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
France - (Continued)					
Christian Dior SE	EUR	845	163,038	164,856	0.14
Cie de Saint-Gobain	EUR	2,789	123,499	125,139	0.10
Cie Generale des Etablissements Michelin	EUR	1,932	190,251	202,326	0.17
Danone SA	EUR	261	17,368	16,864	0.01
Electricite de France SA	EUR	439	11,258	9,783	0.01
Eurazeo SA	EUR	136	9,202	8,993	0.01
Eutelsat Communications SA	EUR	3,432	114,835	110,703	0.09
GDF Suez	EUR	7,131	150,995	132,211	0.11
Gecina SA REIT	EUR	1,022	136,822	125,885	0.11
Klepierre REIT	EUR	2,926	140,503	128,629	0.11
L'Oreal SA	EUR	411	74,252	73,270	0.06
Lagardere SCA	EUR	1,361	37,798	39,670	0.03
LVMH Moet Hennessy Louis Vuitton SE	EUR	241	42,711	42,198	0.04
Natixis SA	EUR	2,856	19,105	20,541	0.02
Orange SA	EUR	11,557	204,629	177,829	0.15
Peugeot SA	EUR	8,700	142,667	178,797	0.15
Renault SA	EUR	1,900	164,132	197,768	0.16
Rexel SA	EUR	1,227	23,033	19,769	0.02
Sanofi	EUR	5,291	516,388	520,195	0.43
Schneider Electric SE	EUR	259	19,502	17,872	0.02
Societe Generale SA	EUR	3,799	163,758	177,229	0.15
Thales SA	EUR	2,129	124,957	128,475	0.11
TOTAL SA	EUR	8,971	476,956	435,503	0.36
Valeo SA	EUR	1,040	153,591	163,792	0.14
Vallourec SA	EUR	1,941	46,902	39,620	0.03
Vinci SA	EUR	911	54,920	52,660	0.04
Total France			4,263,800	4,282,597	3.57
Germany					
Allianz SE	EUR	923	151,868	143,668	0.12
BASF SE	EUR	2,138	198,934	187,762	0.16
Bayer AG	EUR	2,045	288,575	286,070	0.24
Bayerische Motoren Werke AG	EUR	254	30,122	27,786	0.02
Brenntag AG	EUR	2,472	142,003	141,654	0.12
Commerzbank AG	EUR	11,703	150,552	149,498	0.12
Continental AG	EUR	966	224,477	228,448	0.19
Daimler AG	EUR	2,243	210,229	204,031	0.17
Deutsche Bank AG	EUR	8,385	257,418	251,782	0.21
Deutsche Post AG	EUR	6,840	218,282	199,712	0.17
Deutsche Telekom AG	EUR	17,137	306,096	295,003	0.24
E.ON SE	EUR	15,434	231,538	205,499	0.17
Fresenius Medical Care AG & Co KGaA	EUR	1,695	126,707	139,830	0.12
HeidelbergCement AG	EUR	312	23,635	24,727	0.02
HUGO BOSS AG	EUR	241	29,195	26,919	0.02
Infineon Technologies AG	EUR	13,706	157,729	169,969	0.14
LANXESS AG	EUR	2,666	144,099	157,107	0.13
Merck KGaA	EUR	1,576	158,911	156,949	0.13
METRO AG	EUR	4,089	138,955	128,843	0.11
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	67	13,660	11,870	0.01
OSRAM Licht AG	EUR	3,016	142,351	144,347	0.12
ProSiebenSat.1 Media AG	EUR	655	29,747	32,330	0.03
RWE AG	EUR	1,084	28,375	23,292	0.02
SAP SE	EUR	1,765	123,543	123,107	0.10
Siemens AG	EUR	2,617	280,265	263,448	0.22
Volkswagen AG—Preferred Stock	EUR	479	115,284	111,010	0.09
Total Germany			3,922,550	3,834,661	3.19
Hong Kong					
ALA Group Ltd	HKD	24,600	148,462	161,037	0.13
Cheung Kong Property Holdings Ltd	HKD	7,000	59,199	58,058	0.05
CK Hutchison Holdings Ltd	HKD	7,000	80,422	102,844	0.09
CLP Holdings Ltd	HKD	19,000	165,703	161,508	0.13
Hang Seng Bank Ltd	HKD	9,800	183,523	191,511	0.16
Hong Kong Exchanges and Clearing Ltd	HKD	705	26,732	24,881	0.02

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Hong Kong - (Continued)					
Kerry Properties Ltd	HKD	35,000	127,955	137,245	0.11
Li & Fung Ltd	HKD	150,000	140,955	118,993	0.10
Noble Group Ltd	SGD	125,100	102,383	70,610	0.06
NWS Holdings Ltd	HKD	68,157	123,132	98,641	0.08
Power Assets Holdings Ltd	HKD	17,500	176,280	159,593	0.13
SJM Holdings Ltd	HKD	19,000	27,894	20,587	0.02
Swire Pacific Ltd	HKD	9,500	128,307	119,415	0.10
Wheelock & Co Ltd	HKD	6,000	33,008	30,648	0.03
Yue Yuen Industrial Holdings Ltd	HKD	39,500	152,165	132,218	0.11
Total Hong Kong			1,676,120	1,587,789	1.32
Ireland					
Accenture PLC	USD	851	76,194	82,360	0.07
Bank of Ireland	EUR	116,799	45,528	47,110	0.04
CRH PLC	EUR	3,061	84,525	86,355	0.07
Medtronic PLC	USD	3,367	253,204	249,495	0.21
Shire PLC	GBP	2,402	180,843	192,470	0.16
XL Group PLC	USD	4,615	167,127	171,678	0.14
Total Ireland			807,421	829,468	0.69
Israel					
Bezeq The Israeli Telecommunication Corp Ltd	ILS	48,955	95,026	83,443	0.07
Israel Corp Ltd	ILS	258	93,291	91,029	0.08
Teva Pharmaceutical Industries Ltd	ILS	3,741	225,071	221,342	0.18
Total Israel			413,388	395,814	0.33
Italy					
Enel SpA	EUR	43,471	193,819	196,841	0.16
Eni SpA	EUR	15,098	268,882	267,809	0.22
EXOR SpA	EUR	3,052	142,588	145,611	0.12
Intesa Sanpaolo SpA	EUR	17,148	53,952	62,134	0.05
Luxottica Group SpA	EUR	193	11,379	12,827	0.01
Mediobanca SpA	EUR	14,479	131,722	141,885	0.12
Prysmian SpA	EUR	569	11,739	12,287	0.01
Saipem SpA	EUR	4,414	57,668	46,599	0.04
Telecom Italia SpA	EUR	26,836	30,412	34,027	0.03
Telecom Italia SpA	EUR	11,105	10,379	11,328	0.01
UniCredit SpA	EUR	9,067	58,679	60,867	0.05
Unione di Banche Italiane SCpA	EUR	7,084	51,295	56,790	0.05
Total Italy			1,022,514	1,049,005	0.87
Japan					
Aozora Bank Ltd	JPY	2,000	6,881	7,551	0.01
Asahi Glass Co Ltd	JPY	6,000	39,879	36,040	0.03
Asahi Kasei Corp	JPY	17,000	168,241	139,693	0.12
Astellas Pharma Inc	JPY	9,800	151,567	139,794	0.12
Bandai Namco Holdings Inc	JPY	800	15,932	15,482	0.01
Bank of Yokohama Ltd	JPY	16,000	96,084	98,146	0.08
Bridgestone Corp	JPY	600	22,909	22,200	0.02
Canon Inc	JPY	2,600	84,942	84,620	0.07
Central Japan Railway Co	JPY	1,100	187,108	198,713	0.17
Chubu Electric Power Co Inc	JPY	11,600	148,352	172,960	0.14
Citizen Holdings Co Ltd	JPY	6,600	52,322	46,062	0.04
Daicel Corp	JPY	10,600	129,632	136,176	0.11
Daito Trust Construction Co Ltd	JPY	700	77,009	72,537	0.06
FANUC Corp	JPY	100	22,714	20,496	0.02
Fuji Electric Co Ltd	JPY	24,000	109,397	103,363	0.09
Fuji Heavy Industries Ltd	JPY	5,300	176,929	195,255	0.16
Fukuoka Financial Group Inc	JPY	15,000	75,417	77,841	0.07
Hachijuni Bank Ltd	JPY	10,000	69,342	75,512	0.06

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Hakuhodo DY Holdings Inc	JPY	1,500	16,649	16,071	0.01
Hankyu Hanshin Holdings Inc	JPY	25,000	146,637	147,714	0.12
Hokuhoku Financial Group Inc	JPY	20,000	46,278	47,236	0.04
Hokuriku Electric Power Co	JPY	1,200	16,565	17,887	0.02
Honda Motor Co Ltd	JPY	2,000	65,229	64,749	0.05
Hoya Corp	JPY	1,600	61,414	64,162	0.05
Japan Prime Realty Investment Corp REIT	JPY	21	70,683	65,300	0.05
Japan Tobacco Inc	JPY	800	29,915	28,508	0.02
JFE Holdings Inc	JPY	4,500	101,826	99,900	0.08
JTEKT Corp	JPY	7,400	127,762	140,181	0.12
Kamigumi Co Ltd	JPY	11,000	103,609	103,379	0.09
Kao Corp	JPY	1,300	56,118	60,482	0.05
Kawasaki Heavy Industries Ltd	JPY	29,000	137,716	135,325	0.11
KDDI Corp	JPY	6,300	137,488	152,088	0.13
Keihan Electric Railway Co Ltd	JPY	23,000	135,500	134,017	0.11
Kirin Holdings Co Ltd	JPY	6,100	82,309	84,048	0.07
Kobe Steel Ltd	JPY	75,000	135,501	126,262	0.11
Konami Corp	JPY	6,700	121,031	124,621	0.10
Konica Minolta Inc	JPY	4,700	57,126	54,887	0.05
Kurita Water Industries Ltd	JPY	4,900	114,434	114,286	0.10
MEIJI Holdings Co Ltd	JPY	1,400	156,687	180,771	0.15
Minebea Co Ltd	JPY	3,000	43,839	49,548	0.04
Miraca Holdings Inc	JPY	2,000	92,652	100,029	0.08
Mitsubishi Chemical Holdings Corp	JPY	19,800	107,812	124,675	0.10
Mitsubishi Electric Corp	JPY	16,000	185,521	206,856	0.17
Mitsubishi Heavy Industries Ltd	JPY	30,000	168,201	182,577	0.15
Mitsubishi Materials Corp	JPY	26,000	88,998	99,865	0.08
Mitsubishi Motors Corp	JPY	16,300	145,098	138,803	0.12
Mitsubishi Tanabe Pharma Corp	JPY	8,100	133,866	121,469	0.10
Mitsubishi UFJ Financial Group Inc	JPY	55,288	338,567	397,519	0.33
Mizuho Financial Group Inc	JPY	83,200	148,901	180,182	0.15
Murata Manufacturing Co Ltd	JPY	1,300	149,348	226,928	0.19
Nagoya Railroad Co Ltd	JPY	35,000	136,915	131,001	0.11
Nippon Steel & Sumitomo Metal Corp	JPY	29,000	79,548	75,222	0.06
Nippon Yusen KK	JPY	21,000	64,533	58,522	0.05
Nomura Real Estate Holdings Inc	JPY	7,500	133,650	157,520	0.13
NTT Data Corp	JPY	1,800	69,465	78,699	0.07
Omron Corp	JPY	3,000	122,760	130,429	0.11
Oriental Land Co Ltd	JPY	2,500	157,291	159,666	0.13
Osaka Gas Co Ltd	JPY	3,000	11,994	11,849	0.01
Otsuka Holdings Co Ltd	JPY	2,500	77,497	79,751	0.07
Panasonic Corp	JPY	16,700	199,441	229,486	0.19
Resona Holdings Inc	JPY	29,400	158,518	160,617	0.13
Rohm Co Ltd	JPY	2,100	132,612	140,898	0.12
Sankyo Co Ltd	JPY	3,600	136,395	127,536	0.11
Santen Pharmaceutical Co Ltd	JPY	9,800	129,029	138,793	0.12
Sekisui Chemical Co Ltd	JPY	8,000	104,455	98,263	0.08
Shionogi & Co Ltd	JPY	4,800	138,886	186,132	0.16
Shiseido Co Ltd	JPY	4,700	89,560	106,702	0.09
Shizuoka Bank Ltd	JPY	14,000	138,065	146,333	0.12
Showa Shell Sekiyu KK	JPY	12,100	117,619	105,806	0.09
SoftBank Corp	JPY	1,400	83,551	82,479	0.07
Sumitomo Chemical Co Ltd	JPY	4,000	18,082	24,059	0.02
Sumitomo Heavy Industries Ltd	JPY	18,000	114,995	105,030	0.09
Sumitomo Mitsui Financial Group Inc	JPY	6,420	241,932	286,412	0.24
Suzuki Motor Corp	JPY	4,700	140,676	158,824	0.13
T&D Holdings Inc	JPY	4,100	51,831	61,149	0.05
Taiheiyu Cement Corp	JPY	5,000	14,985	14,628	0.01
Taisei Corp	JPY	23,000	128,058	132,137	0.11
TDK Corp	JPY	1,900	125,516	145,491	0.12
Terumo Corp	JPY	4,200	109,605	100,808	0.08
Tobu Railway Co Ltd	JPY	3,000	14,014	12,896	0.01
Toho Co Ltd	JPY	3,200	73,259	79,631	0.07
Tokyo Gas Co Ltd	JPY	12,000	72,027	63,744	0.05
Toyota Motor Corp	JPY	8,371	552,663	561,168	0.47
Unicharm Corp	JPY	6,600	169,691	156,930	0.13
West Japan Railway Co	JPY	2,900	158,659	185,686	0.16
Yamaguchi Financial Group Inc	JPY	5,000	55,875	62,314	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Japan - (Continued)					
Yamazaki Baking Co Ltd	JPY	6,000	91,335	99,980	0.08
Total Japan			9,572,924	10,089,357	8.41
Luxembourg					
ArcelorMittal	EUR	15,554	159,096	151,345	0.13
RTL Group SA	EUR	133	12,562	12,012	0.01
Total Luxembourg			171,658	163,357	0.14
Netherlands					
Delta Lloyd NV	EUR	41	695	673	0.00
Heineken Holding NV	EUR	177	11,462	12,415	0.01
ING Groep NV	EUR	21,640	295,968	357,088	0.30
Koninklijke Ahold NV	EUR	10,034	189,819	187,822	0.16
Koninklijke Vopak NV	EUR	2,704	144,920	136,374	0.11
NN Group NV	EUR	5,028	137,689	141,259	0.12
QIAGEN NV	EUR	5,624	130,521	138,077	0.12
Royal Dutch Shell PLC	GBP	15,412	497,757	433,020	0.36
Royal Dutch Shell PLC	GBP	10,284	343,734	292,258	0.24
Total Netherlands			1,752,565	1,698,986	1.42
New Zealand					
Contact Energy Ltd	NZD	6,489	33,911	21,986	0.02
Spark New Zealand Ltd	NZD	52,134	129,138	98,547	0.08
Total New Zealand			163,049	120,533	0.10
Norway					
Gjensidige Forsikring ASA	NOK	2,505	43,027	40,245	0.04
Statoil ASA	NOK	8,299	157,554	147,784	0.12
Total Norway			200,581	188,029	0.16
Portugal					
EDP - Energias de Portugal SA	EUR	16,650	62,891	63,168	0.05
Total Portugal			62,891	63,168	0.05
Singapore					
CapitaLand Commercial Trust REIT	SGD	53,000	69,558	61,404	0.05
CapitaLand Mall Trust REIT	SGD	88,300	141,168	140,991	0.12
ComfortDelGro Corp Ltd	SGD	53,200	121,246	123,666	0.10
Jardine Cycle & Carriage Ltd	SGD	700	21,644	17,207	0.02
Jardine Cycle & Carriage Ltd - Rights	SGD	77	—	406	0.00
Singapore Airlines Ltd	SGD	11,100	97,428	88,454	0.07
United Overseas Bank Ltd	SGD	1,500	26,601	25,700	0.02
Total Singapore			477,645	457,828	0.38
South Africa					
Investec PLC	GBP	14,081	123,738	126,670	0.11
Total South Africa			123,738	126,670	0.11
Spain					
Abertis Infraestructuras SA	EUR	5,534	106,533	90,702	0.08
Abertis Infraestructuras SA - Rights	EUR	5,534	—	4,563	0.00
ACS Actividades de Construccion y Servicios SA	EUR	3,558	126,241	114,391	0.10

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
Spain - (Continued)					
Aena SA	EUR	1,540	146,941	160,845	0.13
Amadeus IT Holding SA	EUR	4,644	190,277	185,009	0.15
Banco Bilbao Vizcaya Argentaria SA	EUR	12,336	115,030	120,844	0.10
Banco Santander SA	EUR	36,920	254,103	257,677	0.22
Bankia SA	EUR	13,964	18,505	17,706	0.02
Distribuidora Internacional de Alimentacion SA	EUR	16,077	117,398	122,704	0.10
Gas Natural SDG SA	EUR	3,414	79,465	77,371	0.06
Grifols SA	EUR	952	37,962	38,324	0.03
Iberdrola SA	EUR	9,776	65,463	65,812	0.06
Red Electrica Corp SA	EUR	173	14,522	13,855	0.01
Repsol SA	EUR	7,152	136,990	125,508	0.10
Repsol SA - Rights	EUR	7,152	—	3,705	0.00
Telefonica SA	EUR	9,162	135,157	130,156	0.11
Total Spain			1,544,587	1,529,172	1.27
Sweden					
Boliden AB	SEK	7,243	142,790	131,897	0.11
Hennes & Mauritz AB	SEK	364	14,845	14,003	0.01
Investment AB Kinnevik	SEK	1,271	42,468	40,148	0.03
Investor AB	SEK	1,112	42,770	41,397	0.03
Nordea Bank AB	SEK	19,181	249,551	239,026	0.20
Skanska AB	SEK	2,790	62,183	56,489	0.05
Svenska Cellulosa AB SCA	SEK	5,994	147,544	152,279	0.13
Swedbank AB	SEK	7,957	192,854	185,368	0.15
Swedish Match AB	SEK	1,602	50,464	45,526	0.04
Tele2 AB	SEK	11,402	136,957	132,468	0.11
Telefonaktiebolaget LM Ericsson	SEK	20,629	253,260	213,562	0.18
Total Sweden			1,335,686	1,252,163	1.04
Switzerland					
ABB Ltd	CHF	2,798	57,930	58,622	0.05
ACE Ltd	USD	2,234	247,439	227,153	0.19
Actelion Ltd	CHF	596	69,363	87,243	0.07
Adecco SA	CHF	1,964	156,041	159,507	0.13
Chocoladefabriken Lindt & Sprungli AG	CHF	23	123,310	121,676	0.10
Cie Financiere Richemont SA	CHF	365	31,704	29,702	0.03
Coca-Cola HBC AG	GBP	6,057	116,890	130,314	0.11
Credit Suisse Group AG	CHF	1,253	26,979	34,457	0.03
Glencore PLC	GBP	13,340	56,824	53,561	0.05
Lonza Group AG	CHF	1,146	136,004	153,160	0.13
Nestle SA	CHF	12,362	956,215	892,874	0.74
Novartis AG	CHF	7,831	797,894	772,165	0.64
Pargesa Holding SA	CHF	1,033	76,360	69,526	0.06
Roche Holding AG	CHF	2,808	759,964	787,220	0.66
Schindler Holding AG	CHF	803	125,999	131,377	0.11
Swiss Life Holding AG	CHF	45	10,389	10,309	0.01
Swiss Prime Site AG	CHF	1,760	147,514	133,617	0.11
Swiss Re AG	CHF	2,633	222,816	233,140	0.19
TE Connectivity Ltd	USD	1,145	79,232	73,623	0.06
UBS Group AG	CHF	15,577	273,119	330,525	0.28
Zurich Insurance Group AG	CHF	135	43,143	41,112	0.03
Total Switzerland			4,515,129	4,530,883	3.78
United Kingdom					
3i Group PLC	GBP	20,087	151,664	163,167	0.14
Aggreko PLC	GBP	4,918	123,966	111,300	0.09
Anglo American PLC	GBP	4,809	82,337	69,467	0.06
Aon PLC	USD	2,307	227,549	229,962	0.19
Associated British Foods PLC	GBP	3,125	144,749	141,101	0.12
AstraZeneca PLC	GBP	4,957	339,182	313,316	0.26
Aviva PLC	GBP	12,607	106,593	97,648	0.08
Barclays PLC	GBP	87,905	345,591	360,137	0.30

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United Kingdom - (Continued)					
BG Group PLC	GBP	9,919	150,317	165,278	0.14
BP PLC	GBP	68,021	474,049	449,462	0.38
British American Tobacco PLC	GBP	4,578	256,289	245,874	0.21
BT Group PLC	GBP	25,019	175,549	177,142	0.15
Bunzl PLC	GBP	713	20,771	19,489	0.02
Centrica PLC	GBP	514	2,040	2,133	0.00
Compass Group PLC	GBP	12,726	223,237	210,749	0.18
Delphi Automotive PLC	USD	2,705	216,907	230,168	0.19
Diageo PLC	GBP	4,771	137,227	138,137	0.12
Direct Line Insurance Group PLC	GBP	30,149	162,996	159,221	0.13
EasyJet PLC	GBP	1,153	30,613	28,034	0.02
Fiat Chrysler Automobiles NV	EUR	2,697	37,116	39,486	0.03
GlaxoSmithKline PLC	GBP	21,434	497,664	445,805	0.37
Hammerson PLC REIT	GBP	3,058	32,134	29,601	0.03
HSBC Holdings PLC	GBP	79,435	733,754	712,211	0.59
ICAP PLC	GBP	14,510	106,360	120,831	0.10
Imperial Tobacco Group PLC	GBP	5,731	275,805	276,433	0.23
ITV PLC	GBP	40,844	146,082	169,132	0.14
J Sainsbury PLC	GBP	28,882	118,833	120,507	0.10
Legal & General Group PLC	GBP	41,131	173,259	161,005	0.13
Liberty Global PLC	USD	700	35,506	35,441	0.03
Lloyds Banking Group PLC	GBP	108,991	129,145	146,110	0.12
Melrose Industries PLC	GBP	22,246	100,071	86,591	0.07
National Grid PLC	GBP	4,495	61,622	57,770	0.05
Old Mutual PLC	GBP	53,933	180,337	170,913	0.14
Pearson PLC	GBP	5,803	122,582	109,973	0.09
Pentair PLC	USD	1,972	127,198	135,575	0.11
Persimmon PLC	GBP	2,988	89,552	92,810	0.08
Prudential PLC	GBP	4,155	103,431	100,142	0.08
Reckitt Benckiser Group PLC	GBP	800	69,128	69,048	0.06
Reed Elsevier PLC	GBP	617	10,565	10,043	0.01
Rexam PLC	GBP	4,327	37,736	37,564	0.03
Rio Tinto Ltd	AUD	288	12,939	11,898	0.01
Rio Tinto PLC	GBP	3,336	153,080	137,144	0.11
Rolls-Royce Holdings PLC	GBP	13,035	187,774	178,351	0.15
Royal Bank of Scotland Group PLC	GBP	12,735	73,599	70,400	0.06
SABMiller PLC	GBP	1,966	108,651	102,157	0.09
Sage Group PLC	GBP	16,818	123,832	135,555	0.11
Segro PLC REIT	GBP	21,489	138,064	137,143	0.11
Sky PLC	GBP	12,490	188,283	203,698	0.17
Standard Chartered PLC	GBP	3,634	53,361	58,238	0.05
Tate & Lyle PLC	GBP	13,875	123,649	113,361	0.09
Unilever NV	EUR	7,546	320,039	314,072	0.26
Unilever PLC	GBP	4,449	192,055	191,017	0.16
Vodafone Group PLC	GBP	120,275	430,115	434,776	0.36
WM Morrison Supermarkets PLC	GBP	48,667	141,237	138,382	0.12
Total United Kingdom			8,806,184	8,664,968	7.22
United States					
3M Co	USD	2,844	465,746	438,829	0.37
Abbott Laboratories	USD	7,489	342,564	367,560	0.31
AbbVie Inc	USD	7,091	417,898	476,444	0.40
AES Corp	USD	10,800	147,146	143,208	0.12
Aflac Inc	USD	2,422	153,592	150,648	0.13
Air Products & Chemicals Inc	USD	1,545	231,376	211,402	0.18
Airgas Inc	USD	1,309	145,553	138,466	0.12
Akamai Technologies Inc	USD	1,712	110,069	119,532	0.10
Alcoa Inc	USD	10,147	156,476	113,139	0.09
Allergan PLC	USD	919	255,435	278,880	0.23
Allstate Corp	USD	3,150	218,722	204,340	0.17
Ally Financial Inc	USD	6,626	142,435	148,621	0.12
Altria Group Inc	USD	8,869	470,431	433,783	0.36
Amazon.com Inc	USD	1,087	423,734	471,856	0.39
Ameren Corp	USD	3,349	142,711	126,190	0.11
American Capital Agency Corp REIT	USD	6,489	138,305	119,203	0.10
American Electric Power Co Inc	USD	3,708	216,000	196,413	0.16

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
American Express Co	USD	3,271	274,248	254,222	0.21
American International Group Inc	USD	4,914	266,403	303,783	0.25
American Tower Corp REIT	USD	197	18,914	18,378	0.02
AmerisourceBergen Corp	USD	303	29,364	32,221	0.03
Amgen Inc	USD	3,358	525,652	515,520	0.43
Anadarko Petroleum Corp	USD	275	23,194	21,467	0.02
Annaly Capital Management Inc REIT	USD	14,600	152,355	134,174	0.11
ANSYS Inc	USD	1,728	148,986	157,663	0.13
Anthem Inc	USD	1,064	150,778	174,645	0.15
Apache Corp	USD	2,761	182,801	159,116	0.13
Apple Inc	USD	19,643	2,432,091	2,463,723	2.05
Archer-Daniels-Midland Co	USD	4,817	232,517	232,276	0.19
Arrow Electronics Inc	USD	1,600	97,408	89,280	0.07
Ashland Inc	USD	1,336	166,944	162,858	0.14
Assurant Inc	USD	1,702	111,536	114,034	0.09
AT&T Inc	USD	17,468	601,797	620,463	0.52
Automatic Data Processing Inc	USD	412	35,647	33,055	0.03
AutoZone Inc	USD	312	197,286	208,073	0.17
Avery Dennison Corp	USD	2,131	116,965	129,863	0.11
Baker Hughes Inc	USD	925	58,546	57,073	0.05
Ball Corp	USD	1,021	73,451	71,623	0.06
Bank of America Corp	USD	41,730	683,860	710,245	0.59
Bank of New York Mellon Corp	USD	762	29,781	31,981	0.03
Baxter International Inc	USD	263	18,471	18,392	0.02
Becton Dickinson and Co	USD	1,613	228,805	228,481	0.19
Berkshire Hathaway Inc	USD	4,659	689,333	634,136	0.53
Biogen Inc	USD	1,093	432,540	441,506	0.37
BlackRock Inc	USD	98	36,326	33,906	0.03
Boeing Co	USD	1,666	244,824	231,108	0.19
Boston Scientific Corp	USD	3,356	52,425	59,401	0.05
Bristol-Myers Squibb Co	USD	3,911	241,189	260,238	0.22
Broadcom Corp	USD	4,428	205,368	227,998	0.19
Bunge Ltd	USD	2,003	176,604	175,863	0.15
Cablevision Systems Corp	USD	5,381	106,125	128,821	0.11
Capital One Financial Corp	USD	1,496	117,559	131,603	0.11
Cardinal Health Inc	USD	2,727	234,015	228,114	0.19
Carnival Corp	USD	3,831	174,401	189,213	0.16
Caterpillar Inc	USD	1,539	130,106	130,538	0.11
CBRE Group Inc	USD	2,987	106,830	110,519	0.09
Celanese Corp	USD	2,200	148,659	158,136	0.13
Celgene Corp	USD	3,619	425,695	418,845	0.35
CenterPoint Energy Inc	USD	2,966	64,908	56,443	0.05
CenturyLink Inc	USD	5,813	221,255	170,786	0.14
Cerner Corp	USD	1,230	84,738	84,944	0.07
CF Industries Holdings Inc	USD	2,811	168,942	180,691	0.15
Charter Communications Inc	USD	167	29,374	28,599	0.02
Chevron Corp	USD	5,450	592,872	525,761	0.44
Chubb Corp	USD	2,049	205,183	194,942	0.16
Cigna Corp	USD	1,402	169,321	227,124	0.19
Cintas Corp	USD	2,040	166,513	172,564	0.14
Cisco Systems Inc	USD	13,504	378,238	370,820	0.31
CIT Group Inc	USD	396	18,146	18,410	0.02
Citigroup Inc	USD	12,691	654,836	701,051	0.58
Clorox Co	USD	1,551	167,545	161,335	0.13
CMS Energy Corp	USD	4,722	157,537	150,348	0.13
Coach Inc	USD	385	15,251	13,325	0.01
Coca-Cola Co	USD	10,856	455,260	425,881	0.35
Coca-Cola Enterprises Inc	USD	3,665	160,629	159,208	0.13
Colgate-Palmolive Co	USD	1,283	88,783	83,921	0.07
Comcast Corp	USD	8,269	478,737	497,298	0.41
Comcast Corp	USD	2,513	144,095	150,629	0.13
Comerica Inc	USD	542	24,614	27,815	0.02
Computer Sciences Corp	USD	2,514	158,400	165,019	0.14
ConocoPhillips	USD	5,528	370,145	339,474	0.28
Corning Inc	USD	10,514	240,055	207,441	0.17
Costco Wholesale Corp	USD	624	92,579	84,277	0.07
CR Bard Inc	USD	897	154,128	153,118	0.13
CSX Corp	USD	1,670	58,504	54,526	0.05

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Cummins Inc	USD	100	13,925	13,119	0.01
CVS Health Corp	USD	2,782	282,756	291,776	0.24
Danaher Corp	USD	2,541	216,950	217,484	0.18
Darden Restaurants Inc	USD	2,618	162,833	186,087	0.16
DaVita HealthCare Partners Inc	USD	2,277	176,177	180,953	0.15
Delta Air Lines Inc	USD	400	17,662	16,432	0.01
DENTSPLY International Inc	USD	3,023	154,773	155,836	0.13
Devon Energy Corp	USD	2,458	158,045	146,226	0.12
DIRECTV	USD	2,434	218,482	225,851	0.19
Discover Financial Services	USD	2,050	120,431	118,121	0.10
DISH Network Corp	USD	264	20,313	17,875	0.01
Dollar General Corp	USD	2,811	194,319	218,527	0.18
Dollar Tree Inc	USD	2,241	171,010	177,017	0.15
Dominion Resources Inc	USD	401	30,742	26,815	0.02
Dow Chemical Co	USD	6,565	322,354	335,931	0.28
Dr Pepper Snapple Group Inc	USD	2,148	167,948	156,589	0.13
DTE Energy Co	USD	2,212	186,165	165,104	0.14
Duke Energy Corp	USD	1,048	86,976	74,010	0.06
eBay Inc	USD	5,773	336,174	347,766	0.29
Ecolab Inc	USD	2,026	228,172	229,080	0.19
Edison International	USD	3,046	195,453	169,297	0.14
Edwards Lifesciences Corp	USD	1,363	177,860	194,132	0.16
El du Pont de Nemours & Co	USD	1,777	133,405	113,639	0.09
Electronic Arts Inc	USD	3,295	185,420	219,117	0.18
Eli Lilly & Co	USD	4,999	357,134	417,367	0.35
EMC Corp	USD	5,963	161,629	157,364	0.13
Emerson Electric Co	USD	4,085	237,840	226,432	0.19
Entergy Corp	USD	1,905	152,391	134,303	0.11
EOG Resources Inc	USD	3,125	291,992	273,594	0.23
Equifax Inc	USD	1,650	144,232	160,198	0.13
Expedia Inc	USD	1,439	114,931	157,355	0.13
Express Scripts Holding Co	USD	3,885	323,674	345,532	0.29
Exxon Mobil Corp	USD	13,116	1,175,668	1,091,251	0.91
F5 Networks Inc	USD	1,293	149,796	155,613	0.13
Facebook Inc	USD	5,649	433,426	484,486	0.40
FedEx Corp	USD	1,404	242,607	239,242	0.20
Fidelity National Information Services Inc	USD	2,648	171,384	163,646	0.14
Flextronics International Ltd	USD	2,394	28,399	27,076	0.02
FMC Technologies Inc	USD	3,578	142,671	148,451	0.12
Ford Motor Co	USD	16,547	260,664	248,370	0.21
Franklin Resources Inc	USD	3,110	165,665	152,483	0.13
GameStop Corp	USD	3,510	137,030	150,790	0.13
Gap Inc	USD	1,900	75,076	72,523	0.06
General Dynamics Corp	USD	1,869	258,078	264,819	0.22
General Electric Co	USD	32,047	812,677	851,489	0.71
General Motors Co	USD	925	34,708	30,830	0.03
Genuine Parts Co	USD	1,297	120,915	116,120	0.10
Gilead Sciences Inc	USD	6,235	630,843	729,994	0.61
Goldman Sachs Group Inc	USD	1,655	313,284	345,547	0.29
Google Inc	USD	971	528,714	524,379	0.44
Google Inc	USD	995	535,205	517,907	0.43
H&R Block Inc	USD	4,250	145,296	126,013	0.10
Halliburton Co	USD	565	24,070	24,335	0.02
Harley-Davidson Inc	USD	3,005	182,707	169,332	0.14
Harris Corp	USD	2,078	159,011	159,819	0.13
Hartford Financial Services Group Inc	USD	4,200	173,486	174,594	0.15
HCA Holdings Inc	USD	1,610	128,393	146,059	0.12
HCP Inc REIT	USD	4,211	176,939	153,575	0.13
Helmerich & Payne Inc	USD	1,249	85,423	87,955	0.07
Henry Schein Inc	USD	453	63,781	64,380	0.05
Hess Corp	USD	2,374	171,129	158,773	0.13
Hewlett-Packard Co	USD	10,058	362,920	301,841	0.25
Hilton Worldwide Holdings Inc	USD	5,602	155,592	154,335	0.13
Hologic Inc	USD	4,883	153,281	185,847	0.15
Home Depot Inc	USD	5,774	640,082	641,665	0.53
Honeywell International Inc	USD	1,601	164,242	163,254	0.14
Illinois Tool Works Inc	USD	1,420	136,507	130,342	0.11
Intel Corp	USD	19,969	667,079	607,357	0.51

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
International Business Machines Corp	USD	2,950	476,498	479,847	0.40
International Paper Co	USD	2,647	146,072	125,971	0.10
Intuit Inc	USD	2,242	207,563	225,926	0.19
Intuitive Surgical Inc	USD	303	150,955	146,804	0.12
Invesco Ltd	USD	4,032	159,474	151,160	0.13
Iron Mountain Inc REIT	USD	2,350	91,418	72,850	0.06
JM Smucker Co	USD	1,414	160,514	153,292	0.13
Johnson & Johnson	USD	10,617	1,063,895	1,034,733	0.86
JPMorgan Chase & Co	USD	14,899	896,042	1,009,556	0.84
KeyCorp	USD	5,601	78,842	84,127	0.07
Kimberly-Clark Corp	USD	2,336	254,977	247,546	0.21
Kinder Morgan Inc	USD	3,739	156,135	143,540	0.12
KLA-Tencor Corp	USD	2,245	140,287	126,191	0.11
Kohl's Corp	USD	2,471	173,891	154,709	0.13
Kraft Foods Group Inc	USD	587	45,020	49,977	0.04
Kroger Co	USD	3,276	235,087	237,543	0.20
L Brands Inc	USD	2,334	201,584	200,094	0.17
L-3 Communications Holdings Inc	USD	1,310	165,119	148,528	0.12
Lam Research Corp	USD	1,672	133,831	136,017	0.11
Las Vegas Sands Corp	USD	3,340	182,093	175,584	0.15
Leggett & Platt Inc	USD	3,136	139,141	152,660	0.13
Liberty Interactive Corp QVC Group	USD	5,528	158,834	153,402	0.13
Liberty Media Corp	USD	1,900	72,339	68,476	0.06
Liberty Media Corp	USD	2,300	87,789	82,570	0.07
Lockheed Martin Corp	USD	1,518	294,699	282,196	0.23
Loews Corp	USD	3,788	156,536	145,876	0.12
Lowe's Cos Inc	USD	4,959	354,759	332,104	0.28
LyondellBasell Industries NV	USD	2,624	238,295	271,636	0.23
Macy's Inc	USD	400	26,674	26,988	0.02
Marathon Oil Corp	USD	7,044	200,131	186,948	0.16
Marsh & McLennan Cos Inc	USD	2,581	144,418	146,343	0.12
Masco Corp	USD	3,137	83,185	83,664	0.07
MasterCard Inc	USD	2,236	193,123	209,021	0.17
Maxim Integrated Products Inc	USD	437	15,025	15,109	0.01
McDonald's Corp	USD	2,275	215,440	216,284	0.18
McGraw Hill Financial Inc	USD	1,524	151,485	153,086	0.13
McKesson Corp	USD	263	58,738	59,125	0.05
Merck & Co Inc	USD	11,724	691,844	667,447	0.56
MetLife Inc	USD	1,199	60,950	67,132	0.06
Mettler-Toledo International Inc	USD	52	16,541	17,756	0.01
Micron Technology Inc	USD	7,788	235,316	146,726	0.12
Microsoft Corp	USD	24,367	1,063,282	1,075,803	0.90
Molson Coors Brewing Co	USD	2,271	167,088	158,539	0.13
Mondelez International Inc	USD	8,104	297,215	333,399	0.28
Monsanto Co	USD	732	88,288	78,024	0.06
Moody's Corp	USD	125	13,414	13,495	0.01
Morgan Stanley	USD	1,785	64,921	69,240	0.06
Mosaic Co	USD	1,670	74,379	78,240	0.07
Murphy Oil Corp	USD	3,269	157,605	135,892	0.11
NASDAQ OMX Group Inc	USD	1,650	80,210	80,537	0.07
Navient Corp	USD	3,335	71,118	60,730	0.05
NetApp Inc	USD	4,575	174,017	144,387	0.12
Newmont Mining Corp	USD	6,046	148,942	141,235	0.12
NextEra Energy Inc	USD	344	37,094	33,722	0.03
NIKE Inc	USD	3,556	338,130	384,119	0.32
Norfolk Southern Corp	USD	2,144	226,807	187,300	0.16
Northrop Grumman Corp	USD	1,484	240,363	235,407	0.20
O'Reilly Automotive Inc	USD	983	204,701	222,138	0.18
Occidental Petroleum Corp	USD	4,112	328,769	319,790	0.27
ONEOK Inc	USD	700	30,601	27,636	0.02
Oracle Corp	USD	14,692	643,009	592,088	0.49
Parker-Hannifin Corp	USD	1,358	164,076	157,976	0.13
Paychex Inc	USD	1,758	84,629	82,415	0.07
PepsiCo Inc	USD	6,279	610,991	586,082	0.49
Pfizer Inc	USD	24,724	844,046	828,996	0.69
PG&E Corp	USD	3,913	217,590	192,128	0.16
Philip Morris International Inc	USD	4,051	330,446	324,769	0.27
Phillips 66	USD	3,413	261,347	274,951	0.23

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Pinnacle West Capital Corp	USD	2,010	132,062	114,349	0.10
PNC Financial Services Group Inc	USD	3,118	285,315	298,237	0.25
PPL Corp	USD	5,806	188,142	171,103	0.14
Praxair Inc	USD	75	9,368	8,966	0.01
Precision Castparts Corp	USD	63	12,999	12,592	0.01
Priceline Group Inc	USD	82	90,718	94,412	0.08
Procter & Gamble Co	USD	7,898	661,180	617,940	0.51
Prologis Inc REIT	USD	2,800	112,241	103,880	0.09
Prudential Financial Inc	USD	206	16,085	18,029	0.01
Public Service Enterprise Group Inc	USD	4,715	193,926	185,205	0.15
Public Storage REIT	USD	359	72,151	66,189	0.06
PVH Corp	USD	800	82,339	92,160	0.08
QUALCOMM Inc	USD	7,319	512,910	458,389	0.38
Rackspace Hosting Inc	USD	1,700	72,945	63,223	0.05
Raytheon Co	USD	2,199	232,877	210,400	0.18
Red Hat Inc	USD	394	25,919	29,916	0.02
Regions Financial Corp	USD	5,500	53,895	56,980	0.05
Republic Services Inc	USD	4,301	174,854	168,470	0.14
Reynolds American Inc	USD	871	52,349	65,029	0.05
Robert Half International Inc	USD	1,860	112,384	103,230	0.09
Rock-Tenn Co	USD	2,295	147,587	138,159	0.12
Ross Stores Inc	USD	4,118	199,239	200,176	0.17
Salesforce.com Inc	USD	300	19,428	20,889	0.02
SanDisk Corp	USD	2,079	161,732	121,039	0.10
Schlumberger Ltd	USD	3,267	282,568	281,583	0.23
SEI Investments Co	USD	3,451	151,562	169,203	0.14
Sherwin-Williams Co	USD	764	214,969	210,115	0.17
Simon Property Group Inc REIT	USD	455	87,664	78,724	0.07
Skyworks Solutions Inc	USD	275	22,452	28,628	0.02
Southern Co	USD	684	33,299	28,660	0.02
Southwest Airlines Co	USD	4,110	173,061	136,000	0.11
Stanley Black & Decker Inc	USD	1,630	158,581	171,541	0.14
Starbucks Corp	USD	2,992	142,316	160,416	0.13
Starwood Hotels & Resorts Worldwide Inc	USD	399	30,501	32,355	0.03
SunTrust Banks Inc	USD	4,951	204,719	212,992	0.18
Symantec Corp	USD	6,973	174,626	162,122	0.14
Synopsys Inc	USD	3,461	157,185	175,300	0.15
Target Corp	USD	3,492	270,080	285,052	0.24
Teradata Corp	USD	3,464	144,869	128,168	0.11
Texas Instruments Inc	USD	5,676	316,608	292,371	0.24
Thermo Fisher Scientific Inc	USD	353	44,136	45,805	0.04
Thomson Reuters Corp	CAD	4,095	163,247	156,000	0.13
Time Warner Cable Inc	USD	1,055	159,267	187,969	0.16
Time Warner Inc	USD	1,692	138,816	147,898	0.12
TJX Cos Inc	USD	3,993	269,747	264,217	0.22
Travelers Cos Inc	USD	2,280	240,357	220,385	0.18
TripAdvisor Inc	USD	756	58,091	65,878	0.05
Twenty-First Century Fox Inc	USD	2,631	90,692	85,626	0.07
Union Pacific Corp	USD	4,014	466,804	382,815	0.32
United Continental Holdings Inc	USD	500	32,853	26,505	0.02
United Parcel Service Inc	USD	3,056	307,550	296,157	0.25
United Rentals Inc	USD	1,718	155,692	150,531	0.13
United Technologies Corp	USD	2,144	254,829	237,834	0.20
United Therapeutics Corp	USD	700	128,860	121,765	0.10
UnitedHealth Group Inc	USD	2,738	306,191	334,036	0.28
Universal Health Services Inc	USD	1,223	132,066	173,788	0.14
Unum Group	USD	4,475	151,673	159,981	0.13
US Bancorp	USD	3,257	144,552	141,354	0.12
Valeant Pharmaceuticals International Inc	CAD	590	113,147	130,939	0.11
Valero Energy Corp	USD	3,918	221,274	245,267	0.20
VeriSign Inc	USD	2,541	156,628	156,831	0.13
Verisk Analytics Inc	USD	2,211	149,641	160,872	0.13
Verizon Communications Inc	EUR	14,133	699,087	658,739	0.55
Verizon Communications Inc	USD	2,414	118,800	112,782	0.09
VF Corp	USD	2,981	210,114	207,895	0.17
Viacom Inc	USD	2,455	168,335	158,691	0.13
Visa Inc	USD	5,032	335,083	337,899	0.28
Voya Financial Inc	USD	450	18,703	20,912	0.02

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL ENHANCED EQUITY FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Common and Preferred Stocks - (Continued)					
United States - (Continued)					
Vulcan Materials Co	USD	1,362	109,555	114,313	0.10
Wal-Mart Stores Inc	USD	7,154	585,897	507,433	0.42
Walgreens Boots Alliance Inc	USD	1,710	135,104	144,392	0.12
Walt Disney Co	USD	4,571	475,950	521,734	0.43
Waste Management Inc	USD	4,207	217,716	194,994	0.16
Wells Fargo & Co	USD	15,689	859,990	882,349	0.74
Western Digital Corp	USD	2,021	206,902	158,487	0.13
Whirlpool Corp	USD	644	131,053	111,444	0.09
WR Berkley Corp	USD	713	35,531	37,026	0.03
Wyndham Worldwide Corp	USD	1,334	116,426	109,268	0.09
Yahoo! Inc	USD	559	24,078	21,963	0.02
Yum! Brands Inc	USD	3,020	235,989	272,042	0.23
Zimmer Biomet Holdings Inc	USD	316	35,279	34,517	0.03
Total United States			66,098,543	65,559,346	54.63
Total Common and Preferred Stocks			117,516,059	116,547,802	97.11
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			117,516,059	116,547,802	97.11
TOTAL INVESTMENTS			117,516,059	116,547,802	97.11
Derivatives					
Futures Contracts - (0.06)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 18/09/2015	EUR	17	650,826	(12,969)	(0.01)
FTSE 100 INDEX FUTURE, due 18/09/2015	GBP	3	306,394	(8,794)	(0.01)
S&P 500 EMINI INDEX FUTURE, due 18/09/2015	USD	18	1,848,960	(35,018)	(0.03)
TOPIX INDEX FUTURE, due 10/09/2015	JPY	4	532,996	(10,640)	(0.01)
Total Unrealised Loss on Futures Contracts			0.00	(67,421)	(0.06)
Total Futures Contracts			0.00	(67,421)	(0.06)
Other Net Assets/(Liabilities)				3,535,604	2.95
TOTAL NET ASSETS				120,015,985	100.00

The accompanying notes are an integral part of these financial statements.

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Asset Backed Obligations - 1.85%					
United States					
Toyota Auto Receivables 2015-B Owner Trust, 1.270%, 15/05/19	USD	400,000	353,885	358,768	1.85
Total United States			353,885	358,768	1.85
Total Asset Backed Obligations			353,885	358,768	1.85
Corporate Bonds – 79.10%					
Australia					
Stockland Trust Management Ltd, 1.500%, 03/11/21	EUR	130,000	133,631	129,019	0.66
Total Australia			133,631	129,019	0.66
France					
Electricite de France SA, 2.250%, 27/04/21	EUR	700,000	758,661	740,775	3.81
GDF Suez, 1.375%, 19/05/20	EUR	500,000	520,448	512,325	2.63
GDF Suez, 2.375%, 19/05/26	EUR	700,000	791,579	742,070	3.82
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	330,000	371,340	350,823	1.80
Unibail-Rodamco SE, 1.000%, 14/03/25	EUR	320,000	309,311	293,072	1.51
Total France			2,751,339	2,639,065	13.57
Germany					
Berlin Hyp AG, 0.125%, 05/05/22	EUR	250,000	243,397	242,528	1.25
KFW, 0.375%, 22/07/19	EUR	770,000	782,274	778,239	4.00
KFW, 1.750%, 15/10/19	USD	550,000	499,199	496,224	2.55
KFW, 2.400%, 02/07/20	AUD	260,000	181,094	174,622	0.90
NRW Bank, 0.250%, 05/11/18	EUR	270,000	272,572	271,069	1.40
Total Germany			1,978,536	1,962,682	10.10
Hong Kong					
Hero Asia Investment Ltd, 3.250%, 12/08/16	USD	200,000	180,981	181,049	0.93
Total Hong Kong			180,981	181,049	0.93
Italy					
Hera SpA, 2.375%, 04/07/24	EUR	320,000	346,068	324,064	1.67
Total Italy			346,068	324,064	1.67
Netherlands					
AE-Rotor Holding BV, 4.969%, 28/03/18	USD	300,000	274,857	276,634	1.43
Nederlandse Financierings Maatschappij voor Ontwikkelingslanden NV, 1.250%, 13/11/18	EUR	220,000	228,987	227,953	1.17
Nederlandse Waterschapsbank NV, 0.625%, 03/07/19	EUR	220,000	225,651	223,652	1.15
Total Netherlands			729,495	728,239	3.75
Supranationals					
African Development Bank, 0.750%, 18/10/16	USD	250,000	224,078	224,917	1.16

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL GREEN BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Corporate Bonds - (Continued)					
Supranationals - (Continued)					
Asian Development Bank, 2.125%, 19/03/25	USD	250,000	222,670	217,128	1.12
European Bank for Reconstruction & Development, 1.625%, 10/04/18	USD	125,000	113,682	113,764	0.59
European Investment Bank, 3.000%, 23/04/19	SEK	1,960,000	233,523	232,241	1.19
European Investment Bank, 1.375%, 15/11/19	EUR	1,525,000	1,617,571	1,603,492	8.25
European Investment Bank, 2.250%, 07/03/20	GBP	520,000	744,554	754,689	3.88
European Investment Bank, 2.500%, 15/10/24	USD	350,000	324,250	314,060	1.62
European Investment Bank, 1.625%, 04/02/25	CHF	170,000	187,345	183,587	0.94
European Investment Bank, 1.250%, 13/11/26	EUR	645,000	702,715	652,101	3.35
International Bank for Reconstruction & Development, 0.375%, 24/08/15	USD	375,000	332,972	336,655	1.73
International Bank for Reconstruction & Development, 0.250%, 20/03/17	EUR	275,000	277,076	276,493	1.42
International Bank for Reconstruction & Development, 3.500%, 29/04/19	AUD	230,000	170,763	163,378	0.84
International Bank for Reconstruction & Development, 1.375%, 23/06/19	SEK	1,470,000	166,533	165,237	0.85
International Bank for Reconstruction & Development, 2.125%, 03/03/25	USD	350,000	312,592	304,533	1.57
International Finance Corp, 0.500%, 16/05/16	USD	500,000	448,247	449,098	2.31
International Finance Corp, 0.625%, 15/11/16	USD	500,000	446,908	448,895	2.31
Nordic Investment Bank, 2.250%, 30/09/21	USD	200,000	184,427	181,592	0.93
Total Supranationals			6,709,906	6,621,860	34.06
Sweden					
Svensk Exportkredit AB, 1.875%, 23/06/20	USD	250,000	221,616	224,340	1.15
Total Sweden			221,616	224,340	1.15
United Kingdom					
Greater Gabbard OFTO PLC, 4.137%, 29/11/32	GBP	125,598	194,128	190,280	0.98
Gwynt y Mor OFTO PLC, 2.778%, 17/02/34	GBP	138,330	188,845	188,037	0.96
Transport for London, 2.125%, 24/04/25	GBP	175,000	238,108	236,656	1.22
Total United Kingdom			621,081	614,973	3.16
United States					
Bank of America Corp, 1.350%, 21/11/16	USD	250,000	224,693	224,257	1.15
Bank of America Corp, 1.950%, 12/05/18	USD	300,000	269,012	268,917	1.38
Berkshire Hathaway Energy Co, 3.500%, 01/02/25	USD	250,000	230,321	221,056	1.14
Berkshire Hathaway Energy Co, 6.125%, 01/04/36	USD	250,000	281,772	262,423	1.35
Berkshire Hathaway Energy Co, 6.500%, 15/09/37	USD	200,000	233,894	218,031	1.12
Digital Realty Trust LP, 3.950%, 01/07/22	USD	150,000	130,543	134,288	0.69
Massachusetts Institute of Technology, 3.959%, 01/07/38	USD	200,000	186,908	177,856	0.91
Morgan Stanley, 2.200%, 07/12/18	USD	150,000	133,049	135,182	0.70
Regency Centers LP, 3.750%, 15/06/24	USD	125,000	114,512	111,057	0.57
Vornado Realty LP, 2.500%, 30/06/19	USD	225,000	204,064	201,341	1.04
Total United States			2,008,768	1,954,408	10.05
Total Corporate Bonds			15,681,421	15,379,699	79.10
Government Bonds - 13.70%					
Australia					
Australia Government Bond, 4.500%, 15/04/20	AUD	10,000	7,806	7,584	0.04
Total Australia			7,806	7,584	0.04
Canada					
Export Development Canada, 0.875%, 30/01/17	USD	150,000	135,076	135,035	0.69

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL GREEN BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market - (Continued)					
Government Bonds - (Continued)					
Canada - (Continued)					
Province of Ontario Canada, 1.750%, 09/10/18	CAD	250,000	190,784	184,166	0.95
Total Canada			325,860	319,201	1.64
France					
Agence Francaise de Developpement, 1.375%, 17/09/24	EUR	500,000	535,449	507,320	2.61
Region of Ile de France, 3.625%, 27/03/24	EUR	200,000	252,558	239,534	1.23
Region of Ile de France, 2.375%, 24/04/26	EUR	300,000	350,465	324,315	1.67
Region of Ile de France, 0.625%, 23/04/27	EUR	200,000	195,038	175,654	0.90
Total France			1,333,510	1,246,823	6.41
Korea					
Export-Import Bank of Korea, 1.750%, 27/02/18	USD	340,000	305,441	305,075	1.57
Total Korea			305,441	305,075	1.57
Norway					
Kommunalbanken AS, 0.750%, 21/11/16	USD	150,000	134,787	134,945	0.69
Kommunalbanken AS, 2.125%, 11/02/25	USD	420,000	369,479	361,440	1.86
Total Norway			504,266	496,385	2.55
Sweden					
Sweden Government Bond, 5.000%, 01/12/20	SEK	175,000	23,552	23,616	0.12
Total Sweden			23,552	23,616	0.12
United Kingdom					
United Kingdom Gilt, 2.000%, 07/09/25	GBP	60,000	82,101	83,525	0.43
Total United Kingdom			82,101	83,525	0.43
United States					
District of Columbia Water & Sewer Authority, 4.814%, 01/10/14	USD	200,000	198,922	181,899	0.94
Total United States			198,922	181,899	0.94
Total Government Bonds			2,781,458	2,664,108	13.70
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			18,816,764	18,402,575	94.65

The accompanying notes are an integral part of these financial statements.

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV — STATE STREET GLOBAL GREEN BOND INDEX FUND (continued)

Schedule of Investments at June 30, 2015 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities					
Corporate Bonds – 4.31%					
Australia					
National Australia Bank Ltd, 4.000%, 16/12/21	AUD	84,000	60,827	58,589	0.30
Total Australia			60,827	58,589	0.30
Canada					
Brookfield Renewable Energy Partners ULC, 6.132%, 30/11/16	CAD	135,000	107,161	102,948	0.53
Brookfield Renewable Energy Partners ULC, 5.140%, 13/10/20	CAD	230,000	193,238	185,103	0.95
Brookfield Renewable Energy Partners ULC, 4.790%, 07/02/22	CAD	205,000	168,979	161,225	0.83
Brookfield Renewable Energy Partners ULC, 3.752%, 02/06/25	CAD	205,000	154,080	144,603	0.74
Toronto-Dominion Bank, 1.824%, 03/04/17	CAD	255,000	192,355	185,430	0.96
Total Canada			815,813	779,309	4.01
Total Corporate Bonds			876,640	837,898	4.31
Total Other transferable securities			876,640	837,898	4.31
TOTAL INVESTMENTS			19,693,404	19,240,473	98.96
Other Net Assets/(Liabilities)				201,869	1.04
TOTAL NET ASSETS				19,442,342	100.00

The accompanying notes are an integral part of these financial statements.

NOTES TO THE FINANCIAL STATEMENTS AT JUNE 30, 2015

Note 1 Description of the Company

State Street Global Advisors Luxembourg SICAV (the "Company") is a "Société d'Investissement à Capital Variable" ("SICAV") established on September 22, 2008 in accordance with the Luxembourg law of 10 August 1915 in its current version (the "1915 Law") and is authorised as an undertaking for collective investments ("UCITS") under Part I of the law dated December 17, 2010 relating to undertakings for collective investment, as amended (the "2010 Law").

The Company is structured as an umbrella fund. From time to time, Sub-funds ("Sub-funds"), reflecting different investment portfolios, can be created. Each Sub-fund can issue different share classes. Events that have occurred during the financial period under review (launch of new Sub-funds and share classes) have been listed in the report here below.

At June 30, 2015, the following Sub-funds/Share classes were active:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
SSgA Emerging Markets Select Equity Fund	Euro	Class I (EUR) Class P (EUR) Class P (USD)	December 06, 2010 May 07, 2013 May 01, 2015
SSgA EMU Equity Fund	Euro	Class I (EUR) Class P (EUR) Class P Distributing (EUR)	January 21, 2009 April 09, 2015 May 01, 2015
SSgA Euro Corporate Bond Index Fund	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	June 29, 2012 July 21, 2009 June 06, 2013
SSgA Global Aggregate Bond Index Fund	US Dollar	Class B (USD) Class I (USD) Class I (CHF-Hedged) Class I (EUR-Hedged) Class I (GBP-Hedged) Class I (USD-Hedged)	March 14, 2014 June 10, 2013 April 10, 2014 April 10, 2014 September 16, 2014 April 10, 2014
SSgA EMU Government Bond Index Fund	Euro	Class B (EUR) Class I (EUR) Class P (EUR) Class P Distributing (EUR)	September 12, 2012 March 21, 2012 August 25, 2009 February 28, 2014
SSgA Global Treasury Bond Index Fund	US Dollar	Class B (USD) Class I (USD) Class I (EUR-Hedged) Class I (USD-Hedged) Class I Distributing (USD-Hedged) Class P (USD)	October 8, 2014 August 28, 2009 October 18, 2013 August 09, 2010 October 11, 2013 June 14, 2010
SSgA Enhanced Emerging Markets Equity Fund	US Dollar	Class I (EUR) Class I (USD)	May 06, 2010 May 06, 2010
SSgA Global Managed Volatility Equity Fund	US Dollar	Class A (USD) Class B (USD) Class I (EUR) Class I (USD) Class P (USD)	April 01, 2015 June 29, 2012 November 24, 2014 March 24, 2010 May 31, 2013
SSgA Europe Managed Volatility Equity Fund	Euro	Class I (EUR) Class P (EUR)	March 03, 2010 February 27, 2015
SSgA Sectoral Healthcare Equity Fund	US Dollar	Class I (USD) Class P (USD)	October 04, 2010 October 15, 2010
SSgA Euro Core Treasury Bond Index Fund	Euro	Class B (EUR) Class I (EUR) Class I Distributing (EUR) Class P (EUR)	June 29, 2012 June 17, 2011 May 31, 2012 May 02, 2012
SSgA Euro Sustainable Corporate Bond Index Fund	Euro	Class I (EUR) Class I Distributing (EUR) Class I (CHF-Hedged)	July 06, 2011 May 16, 2011 April 30, 2015
SSgA US Issuer Scored Corporate Bond Index Fund	US Dollar	Class I (USD) Class I (CHF-Hedged) Class I (EUR-Hedged)	October 03, 2012 July 23, 2014 August 01, 2013
SSgA Euro Issuer Scored Corporate Bond Index Fund	Euro	Class I (EUR) Class I (CHF-Hedged)	August 13, 2013 December 10, 2014
State Street Global Value Spotlight Fund *	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	December 17, 2012 May 24, 2013 May 07, 2013
SSgA Emerging Markets SRI Enhanced Equity Fund	US Dollar	Class I (USD)	December 04, 2012
State Street Europe Value Spotlight Fund **	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	May 17, 2013 June 12, 2015 May 28, 2013
State Street Eurozone Value Spotlight Fund ***	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	August 20, 2013 February 06, 2014 September 23, 2013
SSgA US Corporate Bond Index Fund	US Dollar	Class I (USD)	February 28, 2014
SSgA EMU Government Long Bond Index Fund	Euro	Class I (EUR)	January 24, 2014

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
SSgA Euro Corporate ex-Financials Bond Index Fund	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	June 04, 2014 April 02, 2014 February 28, 2014
SSgA Euro Inflation Linked Bond Index Fund	Euro	Class B (EUR) Class I (EUR)	May 27, 2014 February 28, 2014
State Street Europe Small Cap Equity Fund	Euro	Class I (EUR) Class P (EUR)	May 01, 2015 May 01, 2015
State Street Europe Equity Fund	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	May 01, 2015 May 01, 2015 May 01, 2015
State Street Europe Enhanced Equity Fund	Euro	Class P (EUR)	May 01, 2015
State Street North America Enhanced Equity Fund	US Dollar	Class B (USD) Class P (USD)	May 01, 2015 May 01, 2015
State Street Asia Pacific Enhanced Equity Fund	Japanese Yen	Class B (JPY) Class P (JPY)	May 01, 2015 May 01, 2015
State Street Emerging Asia Equity Fund	Euro	Class I (EUR) Class P (EUR) Class P (USD)	May 01, 2015 May 01, 2015 May 01, 2015
State Street Emerging Latin America Equity Fund	Euro	Class P (EUR) Class P (USD)	May 01, 2015 May 01, 2015
State Street Multi-Factor Global Equity Fund	US Dollar	Class I (USD)	September 30, 2014
State Street Flexible Asset Allocation Fund	Euro	Class I (EUR) Class P (EUR)	May 01, 2015 May 01, 2015
State Street Flexible Asset Allocation Plus Fund	Euro	Class B (EUR) Class I (EUR) Class P (EUR)	May 01, 2015 May 01, 2015 May 01, 2015
State Street Global Enhanced Equity Fund	US Dollar	Class I (USD) Class I Distributing (USD)	February 10, 2015 February 10, 2015
State Street Global Green Bond Index Fund	Euro	Class I (EUR) Class I (EUR-Hedged) Class I (USD)	April 29, 2015 April 29, 2015 April 29, 2015

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

The investment objectives set out below are for information only. The complete investment objectives and investment policy for each Sub-fund are set out in the Prospectus. Further, the Company may, at a future date, create and offer additional Share classes for the Sub-funds.

The investment objective determined by the Board of Directors of the Company for the SSgA Emerging Markets Select Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Emerging Markets Free IndexSM over the long term.

The investment objective determined by the Board of Directors of the Company for the SSgA EMU Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI EMU® Index over the long term.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Corporate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Euro-Aggregate Corporate Bond Index. This index is the corporates component of the Barclays Euro-Aggregate Credit Index, itself a sub-sector of the Barclays Euro-Aggregate Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA Global Aggregate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Global Aggregate Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA EMU Government Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Citi EMU Government Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA Global Treasury Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Global Treasury Bond Index, a sub-sector of the Barclays Global Aggregate Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA Enhanced Emerging Markets Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Emerging Markets IndexSM over the long term.

The investment objective determined by the Board of Directors of the Company for the SSgA Global Managed Volatility Equity Fund is to seek to provide competitive returns relative to the MSCI World Index (Net) over the long term, while maintaining relatively low volatility.

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

The investment objective determined by the Board of Directors of the Company for the SSgA Europe Managed Volatility Equity Fund is to seek to provide competitive returns relative to the MSCI Europe Index (Net) over the long term, while maintaining relatively low volatility.

The investment objective determined by the Board of Directors of the Company for the SSgA Sectoral Healthcare Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Daily TR World Net Health Care USD Index over the long term.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Core Treasury Bond Index Fund is to seek to track as closely as reasonably possible the performance of a customised subset of the Barclays Global Treasury Bond Index. This index is composed of the following weighted indices: 40% Barclays Global Treasury Germany Bond Index, 40% Barclays Global Treasury France Bond Index and 20% Barclays Global Treasury Netherlands Bond Index. The weights are rebalanced once a month.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Sustainable Corporate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Markit iBoxx Euro Sustainable Corporate Bond Custom Index.

The investment objective determined by the Board of Directors of the Company for the SSgA US Issuer Scored Corporate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays US Issuer Scored Corporate Index.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Issuer Scored Corporate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Euro Issuer Scored Corporate Index.

The investment objective determined by the Board of Directors of the Company for the State Street Global Value Spotlight Fund is to seek to provide an investment return in excess of the performance of the MSCI World Index by 3-4% per annum over rolling three year periods.

The investment objective determined by the Board of Directors of the Company for the SSgA Emerging Markets SRI Enhanced Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Emerging Markets IndexSM over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Europe Value Spotlight Fund is to seek to provide an investment return in excess of the performance of the MSCI Europe Index by 3-4% per annum over rolling three year periods.

The investment objective determined by the Board of Directors of the Company for the State Street Eurozone Value Spotlight Fund is to seek to provide an investment return in excess of the performance of the MSCI EMU Index by 3-4% per annum over rolling three year periods.

The investment objective determined by the Board of Directors of the Company for the SSgA US Corporate Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Citigroup US Dollar World BIG Corporate Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA EMU Government Long Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Citigroup EMU Government Bond Index (EGBI)SM 15 Years+.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Corporate ex-Financials Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Euro Corporate ex-Financials Bond Index.

The investment objective determined by the Board of Directors of the Company for the SSgA Euro Inflation Linked Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays Eurozone All Consumer Price Index (CPI) Inflation-Linked Bond Index.

The investment objective determined by the Board of Directors of the Company for the State Street Europe Small Cap Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Europe Small Cap Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Europe Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Europe Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Europe Enhanced Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Europe Index over the long term.

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

The investment objective determined by the Board of Directors of the Company for the State Street North America Enhanced Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI North America Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Asia Pacific Enhanced Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Pacific Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Emerging Asia Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Emerging Markets Asia Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Emerging Latin America Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI Latin America Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Multi-Factor Global Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI World Index (Net Total Return Index in US Dollars) over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Flexible Asset Allocation Fund is to seek to provide an investment return in excess of the performance of the one month EURIBOR rate by approximately 2% per annum over a five-year investment timeframe.

The investment objective determined by the Board of Directors of the Company for the State Street Flexible Asset Allocation Plus Fund is to seek to provide an investment return in excess of the performance of the one month EURIBOR rate by approximately 4% per annum over a five-year investment timeframe.

The investment objective determined by the Board of Directors of the Company for the State Street Global Enhanced Equity Fund is to seek to provide an investment return in excess of the performance of the MSCI World Index over the long term.

The investment objective determined by the Board of Directors of the Company for the State Street Global Green Bond Index Fund is to seek to track as closely as reasonably possible the performance of the Barclays MSCI Green Bond Index over the long term.

Note 2 Summary of Significant Accounting Policies

A) Presentation of Financial Statements

The financial statements are presented in accordance with Luxembourg legal and regulatory requirements relating to investment funds.

B) Calculation of the Net Asset Value

The Net Asset Value of a Sub-fund and the Net Asset Value of the Share classes issued within that Sub-fund are determined in the relevant currency on every Dealing Day. The total Net Asset Value of a Sub-fund represents the market value of its assets less its liabilities. The Net Asset Value per Share in a Share class issued in a Sub-fund is determined by dividing the total Net Asset Value of all Shares in that class within the relevant Sub-fund by all outstanding Shares in the same class in the relevant Sub-fund. The Net Asset Values of the Sub-funds are calculated in accordance with the valuation regulations and guidelines set forth in the Articles and issued by the Board of Directors.

C) Investment Valuation

The valuation of securities held by a Sub-fund and listed on a stock exchange or on another regulated market is based on the latest available price on the principal market on which the securities are traded, using a procedure for determining prices accepted by the Board of Directors.

Unless otherwise provided for in the management regulations of the Company, the valuation of the assets of the Company shall be based, in the case of securities admitted to official listing on a stock exchange, on the last known stock exchange quotation, unless such quotation is not representative. For securities not admitted on such a stock exchange and for securities which are admitted on such a stock exchange but for which the latest quotation is not representative, the valuation shall be based on the probable realisation value, estimated with care and in good faith.

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

D) Foreign Exchange Transactions

Combined Statements are presented in Euro. Financial statements of each Sub-fund that is not EUR denominated have been converted into EUR at the following exchange rates:

Statement of Net Assets

US Dollar (USD)	1.11420	=	Euro (EUR) 1.00
Japanese Yen (JPY)	136.33907	=	Euro (EUR) 1.00

Statement of Operations and Statement of Changes in Net Assets

US Dollar (USD)	1.11481	=	Euro (EUR) 1.00
Japanese Yen (JPY)	134.20822	=	Euro (EUR) 1.00

Transactions expressed into currencies other than each Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable on the transaction dates. Assets and Liabilities designated in currencies other than the Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable as at the end of the fiscal period. Gains and losses on foreign exchange transactions are recognised in the "Statement of Changes in Net Assets" in determining the results for the accounting period.

The exchange rates used for translation of United States Dollar based Sub-funds as of June 30, 2015 were:

Australian Dollar (AUD)	1.30107	=	US Dollar (USD) 1.00
Brasilian Real (BRL)	3.10640	=	US Dollar (USD) 1.00
British Pound (GBP)	0.63585	=	US Dollar (USD) 1.00
Canadian Dollar (CAD)	1.24845	=	US Dollar (USD) 1.00
Chilean Peso (CLP)	639.53000	=	US Dollar (USD) 1.00
Colombian Peso (COP)	2599.60000	=	US Dollar (USD) 1.00
Czech Koruna (CZK)	24.46550	=	US Dollar (USD) 1.00
Danish Krone (DKK)	6.69530	=	US Dollar (USD) 1.00
Egyptian Pound (EGP)	7.63005	=	US Dollar (USD) 1.00
Euro (EUR)	0.89751	=	US Dollar (USD) 1.00
Hong Kong Dollar (HKD)	7.75255	=	US Dollar (USD) 1.00
Hungarian Forint (HUF)	282.95640	=	US Dollar (USD) 1.00
Indian Rupee (INR)	63.68000	=	US Dollar (USD) 1.00
Indonesian Rupiah (IDR)	13332.50000	=	US Dollar (USD) 1.00
Israeli Shekel (ILS)	3.77240	=	US Dollar (USD) 1.00
Japanese Yen (JPY)	122.36500	=	US Dollar (USD) 1.00
Malaysian Ringgit (MYR)	3.77300	=	US Dollar (USD) 1.00
Mexican Peso (MXN)	15.69065	=	US Dollar (USD) 1.00
New Russian Ruble (RUB)	55.71490	=	US Dollar (USD) 1.00
New Taiwan Dollar (TWD)	30.85450	=	US Dollar (USD) 1.00
New Zealand Dollar (NZD)	1.47863	=	US Dollar (USD) 1.00
Norwegian Krone (NOK)	7.86750	=	US Dollar (USD) 1.00
Peruvian Nuevo Sol (PEN)	3.17760	=	US Dollar (USD) 1.00
Philippine Peso (PHP)	45.09000	=	US Dollar (USD) 1.00
Polish Zloty (PLN)	3.76090	=	US Dollar (USD) 1.00
Qatari Riyal (QAR)	3.64125	=	US Dollar (USD) 1.00
Singapore Dollar (SGD)	1.34650	=	US Dollar (USD) 1.00
South African Rand (ZAR)	12.13775	=	US Dollar (USD) 1.00
South Korean Won (KRW)	1115.45000	=	US Dollar (USD) 1.00
Swedish Krona (SEK)	8.29750	=	US Dollar (USD) 1.00
Swiss Franc (CHF)	0.93455	=	US Dollar (USD) 1.00
Thai Baht (THB)	33.77550	=	US Dollar (USD) 1.00
Turkish Lira (TRY)	2.67900	=	US Dollar (USD) 1.00
United Arab Emirates Dirham (AED)	3.67295	=	US Dollar (USD) 1.00

The rates of exchange used for translation of Euro based Sub-funds as of June 30, 2015 were:

Argentine Peso (ARS)	10.12156	=	Euro (EUR) 1.00
Australian Dollar (AUD)	1.44965	=	Euro (EUR) 1.00
Brasilian Real (BRL)	3.46115	=	Euro (EUR) 1.00
British Pound (GBP)	0.70846	=	Euro (EUR) 1.00
Canadian Dollar (CAD)	1.39102	=	Euro (EUR) 1.00

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Chilean Peso (CLP)	712.56428	=	Euro (EUR) 1.00
Colombian Peso (COP)	2896.47411	=	Euro (EUR) 1.00
Czech Koruna (CZK)	27.25946	=	Euro (EUR) 1.00
Danish Krone (DKK)	7.45990	=	Euro (EUR) 1.00
Egyptian Pound (EGP)	8.50140	=	Euro (EUR) 1.00
Hong Kong Dollar (HKD)	8.63789	=	Euro (EUR) 1.00
Hungarian Forint (HUF)	315.27000	=	Euro (EUR) 1.00
Iceland Krona (ISK)	147.26380	=	Euro (EUR) 1.00
Indian Rupee (INR)	70.95225	=	Euro (EUR) 1.00
Indonesian Rupiah (IDR)	14855.07045	=	Euro (EUR) 1.00
Japanese Yen (JPY)	136.33907	=	Euro (EUR) 1.00
Malaysian Ringgit (MYR)	4.20388	=	Euro (EUR) 1.00
Mexican Peso (MXN)	17.48252	=	Euro (EUR) 1.00
New Russian Ruble (RUB)	62.07754	=	Euro (EUR) 1.00
New Taiwan Dollar (TWD)	34.37808	=	Euro (EUR) 1.00
New Zealand Dollar (NZD)	1.64749	=	Euro (EUR) 1.00
Norwegian Krone (NOK)	8.76597	=	Euro (EUR) 1.00
Peruvian Nuevo Sol (PEN)	3.54048	=	Euro (EUR) 1.00
Philippine Peso (PHP)	50.23927	=	Euro (EUR) 1.00
Polish Zloty (PLN)	4.19039	=	Euro (EUR) 1.00
Qatari Riyal (QAR)	4.05708	=	Euro (EUR) 1.00
Swedish Krona (SEK)	9.24507	=	Euro (EUR) 1.00
Thai Baht (THB)	37.63266	=	Euro (EUR) 1.00
Turkish Lira (TRY)	2.98494	=	Euro (EUR) 1.00
Singapore Dollar (SGD)	1.50027	=	Euro (EUR) 1.00
South African Rand (ZAR)	13.52388	=	Euro (EUR) 1.00
South Korean Won (KRW)	1242.83430	=	Euro (EUR) 1.00
Swiss Franc (CHF)	1.04128	=	Euro (EUR) 1.00
United Arab Emirates Dirham (AED)	4.09240	=	Euro (EUR) 1.00
US Dollar (USD)	1.11420	=	Euro (EUR) 1.00

The rates of exchange used for translation of Japanese Yen based Sub-fund as of June 30, 2015 were:

Australian Dollar (AUD)	0.01063	=	Japanese Yen (JPY) 1.00
Euro (EUR)	0.00733	=	Japanese Yen (JPY) 1.00
Hong Kong Dollar (HKD)	0.06336	=	Japanese Yen (JPY) 1.00
New Zealand Dollar (NZD)	0.01208	=	Japanese Yen (JPY) 1.00
Singapore Dollar (SGD)	0.01100	=	Japanese Yen (JPY) 1.00
US Dollar (USD)	0.00817	=	Japanese Yen (JPY) 1.00

E) Options, Futures and Swaps Contracts

Valuation of the derivatives and structured products used is performed at each valuation date by use of the mark-to-market principle.

The value of futures contracts which are quoted or traded on any exchange is based on the last available price on that exchange on the applicable Valuation Day. The value of futures contracts traded on another market is based on the last available price on this market on the applicable Valuation Day.

In the event that any of these assets on the Valuation Day is not quoted or traded on any exchange or other market or if the price is not representative of the fair value, the value of such an asset is determined prudently and in good faith on the basis of the estimated settlement or sales price.

Futures contracts involve, to varying degrees, risk of loss in excess of the values reflected in the Sub-fund's Statement of Net Assets. The underlying face amount at value of any open futures contracts at the period-end is shown in the Schedule of Investments of the relevant Sub-funds. This amount reflects each contract's exposure to the underlying instrument at the period-end. Losses may arise from changes in the value of the underlying instruments or if the counterparties do not perform under the contracts' terms. Gains (losses) are realised upon expiration or closing of the futures contracts.

Options are contracts entitling the holder to purchase or sell a specified number of shares or units of a particular security at a specified price at any time until the contract-stated expiration date. Options purchased are recorded as investments; options written (sold) are recorded as liabilities. When the exercise of an option results in a cash settlement, the difference between the premium (original option value) and the settlement proceeds is accounted for

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

as a realised gain or loss. When securities are acquired or delivered upon exercise of an option, the acquisition cost or sale proceeds are adjusted by the amount of the premium. When an option is closed, the difference between the premium and the cost to close the position is accounted for as a realised gain or loss. When an option expires, the premium is accounted for as a realised gain or loss for options written or as a realised loss for options purchased. The risks include price movements in the underlying securities, the possibility there may be an illiquid options market, and/or the inability of the counterparties to fulfil their obligations under the contract.

- (a) Hedges against market risks and risks associated with stock market performance:

For the purpose of hedging against poor market performance, the Company may, for each Sub-fund, sell forward transactions and call options on share price indexes, bond market indexes or other indexes or financial instruments or buy put options on share price indexes, bond market indexes or other indexes or buy financial instruments or enter into swaps in which the payments between the Company and the counterparty depend on the development of certain share price indexes, bond market indexes or other indexes or financial instruments.

As these call and put transactions are for hedging purposes, there must be a sufficient correlation between the structure of the securities portfolio to be hedged and the composition of the stock index employed.

- (b) Hedges against interest rate risks:

For the purpose of hedging against the risks associated with changes in interest rates the Company may sell interest rate futures and call options on interest rates, buy put options on interest rates and enter into interest rate swaps, forward rate agreements and options on interest rate swaps (swaptions) with highly rated financial institutions specialising in this kind of transactions as part of OTC transactions for each Sub-fund.

- (c) Hedges against inflation risks:

For the purpose of hedging against risks resulting from an unexpected acceleration of inflation, the Company may conclude so-called inflation swaps with highly rated financial institutions specialising in this type of transaction as part of OTC transactions or make use of other instruments to hedge against inflation for each Sub-fund.

- (d) Hedges against credit default risk and the risk of a deterioration in a borrower's credit standing:

For the purpose of hedging against credit default risk and the risk of losses owing to a deterioration in the borrower's credit standing, the Company may engage in credit options, credit spread swaps ("CSS"), credit default swaps ("CDS"), CDS (index) baskets, credit-linked total return swaps and similar credit derivatives with highly rated financial institutions specialising in this kind of transactions as part of OTC transactions for each Sub-fund.

As at June 30, 2015, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at the period end.

F) Repurchase Agreements (Repos)

The Company may as buyer or seller enter into repurchase agreements.

A repurchase agreement is an agreement under which, on payment of the purchase price, the Company receives (purchases) securities from a seller who agrees to repurchase them at or within a specified time at a specified price. A repurchase agreement is similar in effect to a loan by the fund to the seller collateralised by the securities. The fund does not record the purchase of the securities received but does record the repurchase agreement as if it were a loan, and is disclosed in the Combined Statement of Net Assets under "Receivable for repurchase agreements", including any interest receivable on such transaction. Because a repurchase agreement between the two specific parties involved is generally for a relatively short time and is not transferable, it is not readily marketable. The fund carries repurchase agreements at cost, which, combined with accrued interest, approximates market value. The interest received is recorded in the Combined Statement of Operations and Changes in Net Assets under "Interest income".

There was no outstanding repurchase agreement made by the Company as at June 30, 2015.

G) Forward Foreign Exchange Contracts

Each Sub-fund may buy and sell forward currency contracts, which are agreements between two parties to buy and sell currencies at a set price on a future date. These contracts are used to protect against a decline in value relative to the sub fund's currency as compared to the currencies in which its portfolio securities are denominated or for other investment purposes. The value of forward currency contracts is determined using current forward currency exchange rates supplied by a quotation service. The market value of the contract will fluctuate with changes in currency exchange rates. The contract is marked to market daily and the change in market value is recorded as an unrealised gain or loss. When the contract is closed, the fund records a realised 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. The fund could be exposed to risk if the value of the currency changes unfavourably, if the counterparties to the contracts are unable to meet the terms of their contracts or if the fund is unable to enter into a closing position. Risks may exceed amounts recognised

NOTES TO THE FINANCIAL STATEMENTS AT JUNE 30, 2015 (continued)

on the Combined Statement of Net Assets. Forward currency contracts outstanding at period end, if any, are listed in the Schedule of Investments of the relevant Sub-funds.

H) Security transactions and related investment income

Security transactions are recorded on the trade date (the date the order to buy or sell is executed). Gains or losses on securities are determined on the average cost basis. Interest income is recorded on the accrual basis. Dividend income, net of applicable withholding taxes, is recognised on the ex-dividend date or as soon as the fund is informed of the ex-dividend date. Non-cash dividends, if any, are recorded at the fair market value of the securities received. All premiums/discounts are amortised/accreted on a yield-to maturity basis.

I) Organisation Costs

The organisation costs and expenses of the Company or individual Sub-funds and the initial issue of its shares have been capitalised and are amortised on a straight-line basis over a period of five years from the date of commencement of the Company or individual Sub-funds.

J) To be announced securities

The Company may invest in mortgage-backed securities To Be Announced ("TBA") commitments. These commitments reflect future dated purchases and sales of agency Mortgage Backed Securities ("MBS").

K) Swing Pricing Adjustment

A Sub-fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a Sub-fund at a price that does not reflect the dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows. In order to counter this impact, a Swing Pricing Adjustment may be adopted to protect the interests of Shareholders of a Sub-fund. If on any Valuation Day, the aggregate net transactions in Shares of a Sub-fund exceed a pre-determined threshold, as determined and reviewed for each Sub-fund on a periodic basis by the Management Company, the Net Asset Value per Share may be adjusted upwards or downwards to reflect net inflows and net outflows respectively.

A net inflows and net outflows will be determined by the Management Company based on the latest available information at the time of calculation of the Net Asset Value per Share. A Swing Pricing Adjustment may be applied across all Sub-funds, as defined by the Prospectus. The extent of the price adjustment will be set by the Management Company to reflect dealing and other costs. Such adjustment may vary from Sub-fund to Sub-fund and will not exceed 3% of the original Net Asset Value per Share. The official Net Asset Value per Share as at period-end, disclosed in the Statistical Information section of this report may therefore include a Swing Pricing Adjustment, which would not be recognised in the Statement of Net Assets, in the Statement of Operations and in the Statement of Changes in Net assets.

As at period end, a Swing Pricing Adjustment had been applied to the following Sub-funds as follows:

Sub-funds	Currency	NAV before Swing Pricing Adjustment	Swing Pricing Adjustment	NAV after Swing Pricing Adjustment
SSgA Global Aggregate Bond Index Fund	USD	1,927,655,099	-327,702	1,927,327,397
SSgA Global Treasury Bond Index Fund	USD	1,074,484,665	-182,663	1,074,302,002
SSgA Global Managed Volatility Equity Fund	USD	262,842,926	-194,503	262,648,423
SSgA Europe Managed Volatility Equity Fund	EUR	105,500,071	-97,060	105,403,011
SSgA Euro Core Treasury Bond Index Fund	EUR	731,567,633	-109,736	731,457,897
SSgA US Issuer Scored Corporate Bond Index Fund	USD	285,401,795	1,935,024	287,336,819
SSgA Euro Issuer Scored Corporate Bond Index Fund	EUR	75,778,208	256,889	76,035,097
SSgA US Corporate Bond Index Fund	USD	50,222,316	323,431	50,545,747
SSgA EMU Government Long Bond Index Fund	EUR	142,939,146	115,781	143,054,927
SSgA Euro Inflation Linked Bond Index Fund	EUR	368,580,687	280,122	368,860,809

Note 3 Fees and Expenses

A) Custodian, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Custodian and to the Central Administrator, Registrar and Transfer Agent and Paying Agent are at such rates and/or amounts as may be agreed from time to time with the Company. The maximum fee payable to the Custodian is 0.50% per annum and to the Central Administrator, Registrar and Transfer Agent and Paying Agent is 0.025% per annum (excluding specific fees payable for the processing of multiple Share Classes), in each case based on the Net Asset Value of the relevant Sub-fund. In addition, the Custodian and the Central Administrator, Paying Agent, Registrar and Transfer Agent are entitled, as the case may be, to a charge per transaction, a flat fee for

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

certain services or products, reimbursements by the Company for out-of-pocket expenses and disbursements and for charges of any correspondents.

B) Investment Management Fees

The Sub-funds listed in this report, funded as at June 30, 2015 paid the following Investment Management Fees:

Name of the Sub-fund	Share Classes	Investment Management Fee in %
SSgA Emerging Markets Select Equity Fund	Class I (EUR)	0.98%
	Class P (EUR)	1.98%
	Class P (USD)	1.98%
SSgA EMU Equity Fund	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
	Class P Distributing (EUR)	1.50%
SSgA Euro Corporate Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
SSgA Global Aggregate Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
	Class I (CHF-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
	Class I (GBP-Hedged)	0.18%
	Class I (USD-Hedged)	0.18%
SSgA EMU Government Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
SSgA Global Treasury Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
	Class I (EUR-Hedged)	0.18%
	Class I (USD-Hedged)	0.18%
	Class I Distributing (USD-Hedged)	0.18%
SSgA Enhanced Emerging Markets Equity Fund	Class P (USD)	0.30%
	Class I (EUR)	0.45%
SSgA Global Managed Volatility Equity Fund	Class I (USD)	0.45%
	Class A (USD)	0.45%
	Class B (USD)	0.00%
	Class I (EUR)	0.35%
SSgA Europe Managed Volatility Equity Fund	Class I (USD)	0.35%
	Class P (USD)	0.90%
	Class I (EUR)	0.35%
SSgA Active Global Inflation-Linked Bond Fund *	Class P (EUR)	0.90%
	Class I (USD)	0.35%
SSgA Sectoral Healthcare Equity Fund	Class I (USD-Hedged)	0.38%
	Class I (USD)	0.75%
SSgA Euro Core Treasury Bond Index Fund	Class P (USD)	1.50%
	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
SSgA Euro Sustainable Corporate Bond Index Fund	Class P (EUR)	0.30%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
SSgA US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.23%
	Class I (USD)	0.20%
	Class I (EUR-Hedged)	0.23%
SSgA Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.20%
	Class I (CHF-Hedged)	0.23%
State Street Global Value Spotlight Fund **	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
SSgA Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.48%
	Class B (EUR)	0.00%
State Street Europe Value Spotlight Fund ***	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
	Class B (EUR)	0.00%
State Street Eurozone Value Spotlight Fund ****	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
SSgA US Corporate Bond Index Fund	Class I (USD)	0.15%
SSgA EMU Government Long Bond Index Fund	Class I (EUR)	0.15%
	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
SSgA Euro Corporate ex-Financials Bond Index Fund	Class P (EUR)	0.30%
	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
SSgA Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.15%
	Class I (EUR)	0.75%
State Street Europe Small Cap Equity Fund	Class I (EUR)	0.75%
	Class P (EUR)	1.50%

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Europe Equity Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
State Street Europe Enhanced Equity Fund	Class P (EUR)	0.50%
State Street North America Enhanced Equity Fund	Class B (USD)	0.00%
	Class P (USD)	0.50%
State Street Asia Pacific Enhanced Equity Fund	Class B (JPY)	0.00%
	Class P (JPY)	0.50%
State Street Emerging Asia Equity Fund	Class I (EUR)	0.85%
	Class P (EUR)	1.75%
	Class P (USD)	1.75%
State Street Emerging Latin America Equity Fund	Class P (EUR)	1.75%
	Class P (USD)	1.75%
State Street Multi-Factor Global Equity Fund	Class I (USD)	0.35%
State Street Flexible Asset Allocation Fund	Class I (EUR)	0.40%
	Class P (EUR)	0.80%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.75%
	Class P (EUR)	1.10%
State Street Global Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Global Green Bond Index Fund	Class I (EUR)	0.25%
	Class I (EUR-Hedged)	0.28%
	Class I (USD)	0.25%

* SSgA Active Global Inflation-Linked Bond Fund was liquidated on January 27, 2015.

** Previously called SSgA Fundamental Equity Global Spotlight Fund.

*** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

**** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

These Investment Management Fees will be accrued daily based on the Net Asset Value of the Sub-funds as of the relevant Dealing Day and will be paid monthly in arrears.

The total expense ratios ("TER") attributable to the Share classes of the Sub-funds, as set out below, incorporate the fees and expenses of the Investment Manager, Central Administrator, Custodian, any distribution fee not covered by the Subscription Fee where appropriate, and certain other expenses of the relevant Sub-fund set forth in the Prospectus.

The Investment Manager has voluntarily agreed to reimburse such portions of its fees as is necessary to ensure that the total expense ratio attributable to all Shares shall currently not exceed the following rates set forth below. The Investment Manager reserves the right, at a future date, to cease any such reimbursements.

The below table discloses the applicable rates as at June 30, 2015.

Name of the Sub-fund	Share Classes	TER as at June 30, 2015	Maximum TER in %
SSgA Emerging Markets Select Equity Fund	Class I (EUR)	1.23%	1.23%
	Class P (EUR)	2.23%	2.23%
	Class P (USD)	2.23%	2.23%
SSgA EMU Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.60%	1.60%
	Class P Distributing (EUR)	1.60%	1.60%
SSgA Euro Corporate Bond Index Fund	Class B (EUR)	0.04%	0.10%
	Class I (EUR)	0.19%	0.25%
	Class P (EUR)	0.34%	0.40%
SSgA Global Aggregate Bond Index Fund	Class B (USD)	0.06%	0.10%
	Class I (USD)	0.21%	0.25%
	Class I (CHF-Hedged)	0.24%	0.28%
	Class I (EUR-Hedged)	0.25%	0.28%
	Class I (GBP-Hedged)	0.25%	0.28%
SSgA EMU Government Bond Index Fund	Class I (USD-Hedged)	0.24%	0.28%
	Class B (EUR)	0.05%	0.10%
	Class I (EUR)	0.20%	0.25%
	Class P (EUR)	0.35%	0.40%
	Class P Distributing (EUR)	0.35%	0.40%
SSgA Global Treasury Bond Index Fund	Class B (USD)	0.06%	0.10%
	Class I (USD)	0.21%	0.25%
	Class I (EUR-Hedged)	0.22%	0.28%
	Class I (USD-Hedged)	0.23%	0.28%
	Class I Distributing (USD-Hedged)	0.24%	0.28%
SSgA Enhanced Emerging Markets Equity Fund	Class P (USD)	0.36%	0.40%
	Class I (EUR)	0.60%	0.70%
	Class I (USD)	0.60%	0.70%

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Name of the Sub-fund	Share Classes	TER as at June 30, 2015	Maximum TER in %
SSgA Global Managed Volatility Equity Fund	Class A (USD)	0.55%	0.55%
	Class B (USD)	0.10%	0.10%
	Class I (EUR)	0.44%	0.45%
	Class I (USD)	0.45%	0.45%
	Class P (USD)	1.00%	1.00%
SSgA Europe Managed Volatility Equity Fund	Class I (EUR)	0.45%	0.45%
	Class P (EUR)	1.00%	1.00%
SSgA Active Global Inflation-Linked Bond Fund *	Class I (USD)	0.45%	0.45%
	Class I (USD-Hedged)	0.48%	0.48%
SSgA Sectoral Healthcare Equity Fund	Class I (USD)	0.95%	0.95%
	Class P (USD)	1.70%	1.70%
SSgA Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%	0.10%
	Class I (EUR)	0.20%	0.25%
	Class I Distributing (EUR)	0.20%	0.25%
	Class P (EUR)	0.35%	0.40%
SSgA Euro Sustainable Corporate Bond Index Fund	Class I (EUR)	0.26%	0.32%
	Class I Distributing (EUR)	0.26%	0.32%
	Class I (CHF-Hedged)	0.27%	0.35%
SSgA US Issuer Scored Corporate Bond Index Fund	Class I (USD)	0.29%	0.32%
	Class I (CHF-Hedged)	0.32%	0.35%
	Class I (EUR-Hedged)	0.32%	0.35%
SSgA Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.32%	0.32%
	Class I (CHF-Hedged)	0.35%	0.35%
State Street Global Value Spotlight Fund **	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.60%	1.60%
SSgA Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.68%	0.73%
State Street Europe Value Spotlight Fund ***	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.60%	1.60%
State Street Eurozone Value Spotlight Fund ****	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.60%	1.60%
SSgA US Corporate Bond Index Fund	Class I (USD)	0.25%	0.25%
SSgA EMU Government Long Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class B (EUR)	0.10%	0.10%
SSgA Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class P (EUR)	0.40%	0.40%
	Class B (EUR)	0.06%	0.10%
SSgA Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.21%	0.25%
	Class I (EUR)	0.85%	0.85%
State Street Europe Small Cap Equity Fund	Class P (EUR)	1.60%	1.60%
	Class B (EUR)	0.10%	0.10%
State Street Europe Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.60%	1.60%
State Street Europe Enhanced Equity Fund	Class P (EUR)	0.60%	0.60%
State Street North America Enhanced Equity Fund	Class B (USD)	0.09%	0.10%
	Class P (USD)	0.60%	0.60%
State Street Asia Pacific Enhanced Equity Fund	Class B (JPY)	0.10%	0.10%
	Class P (JPY)	0.60%	0.60%
State Street Emerging Asia Equity Fund	Class I (EUR)	1.10%	1.10%
	Class P (EUR)	2.00%	2.00%
	Class P (USD)	2.00%	2.00%
State Street Emerging Latin America Equity Fund	Class P (EUR)	2.00%	2.00%
	Class P (USD)	2.00%	2.00%
State Street Multi-Factor Global Equity Fund	Class I (USD)	0.45%	0.45%
State Street Flexible Asset Allocation Fund	Class I (EUR)	0.50%	0.50%
	Class P (EUR)	0.90%	0.90%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR)	0.09%	0.10%
	Class I (EUR)	0.83%	0.85%
	Class P (EUR)	1.20%	1.20%
State Street Global Enhanced Equity Fund	Class I (USD)	0.45%	0.45%
	Class I Distributing (USD)	0.45%	0.45%
State Street Global Green Bond Index Fund	Class I (EUR)	0.35%	0.35%
	Class I (EUR-Hedged)	0.38%	0.38%
	Class I (USD)	0.35%	0.35%

* SSgA Active Global Inflation-Linked Bond Fund was liquidated on January 27, 2015.

** Previously called SSgA Fundamental Equity Global Spotlight Fund.

*** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

**** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

C) Other expenses

Other expenses as reported on the Combined Statement of Operations include but are not limited to costs related to registration fees, translation fees and publication fees.

NOTES TO THE FINANCIAL STATEMENTS AT JUNE 30, 2015 (continued)

D) Director fees

The aggregate amount of Directors' remuneration in any one year is not expected to exceed €50,000. All Directors who are also employees of the Investment Manager or one of its affiliates have waived their entitlement to Directors' fees.

The Independent Director is currently entitled to the following remuneration for his duties:
- flat fee of €20,000 per annum (not including VAT)

Note 4 Taxation

The Company is subject to the Luxembourg tax jurisdiction. Under Luxembourg law and the current practice, the Company is subject neither to income tax nor to any tax on capital gains in respect of realised or unrealised valuation profits. No taxes are payable in Luxembourg on the issue of Shares.

The Net Asset Value corresponding to the "P" and the "A" Shares (Shares for retail and institutional investors) is subject to the taxe d'abonnement at the rate of 0.05% per annum of the Net Asset Value as valued at the end of each quarter, and which is payable quarterly. The "P" and the "A" Shares classes are available to retail and institutional investors. To the extent that parts of the Company's assets are invested in other Luxembourg UCITS which are subject to the taxe d'abonnement, assets will not be subject to additional tax.

The Net Asset Value corresponding to the "I" and the "B" Shares (Shares for institutional investors) is subject to a reduced tax rate of 0.01% per annum, on the basis that the Company classifies the investors in this Share class as institutional investors as defined in Articles 174 to 176 of the 2010 Law. This classification is based on the Company's understanding of the current legal situation.

Capital gains and income from dividends, interest and interest payments originating in other countries may be subject to a non-recoverable withholding tax or capital gains tax in such countries. Tax effects are booked in accounting on a cash basis principle. However, a daily monitoring is performed on such balances to ensure that when material, appropriate provisions will be accordingly reflected.

In accordance with Article 175 of the 2010 Law, each share class subject to listing on a stock exchange and part of a Sub-fund which replicate the performance of an index is not subject to taxe d'abonnement. As at June 30, 2015, the following Share Classes are not subject to taxe d'abonnement:

Name of the Sub-fund	Share Classes
SSgA Euro Corporate Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
SSgA Global Aggregate Bond Index Fund	Class B (USD)
	Class I (USD)
	Class I (CHF-Hedged)
	Class I (EUR-Hedged)
	Class I (GBP-Hedged)
SSgA EMU Government Bond Index Fund	Class I (USD-Hedged)
	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
	Class P Distributing (EUR)
SSgA Global Treasury Bond Index Fund	Class B (USD)
	Class I (USD)
	Class I (EUR-Hedged)
	Class I (USD-Hedged)
	Class I Distributing (USD-Hedged)
SSgA Euro Core Treasury Bond Index Fund	Class P (USD)
	Class B (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
SSgA Euro Sustainable Corporate Bond Index Fund	Class P (EUR)
	Class I (EUR)
	Class I Distributing (EUR)
SSgA US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)
	Class I (EUR-Hedged)
	Class I (USD)
SSgA Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)
	Class I (CHF-Hedged)
SSgA US Corporate Bond Index Fund	Class I (USD)
SSgA EMU Government Long Bond Index Fund	Class I (EUR)
SSgA Euro Corporate ex-Financials Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class P (EUR)
SSgA Euro Inflation Linked Bond Index Fund	Class B (EUR)
	Class I (EUR)

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Name of the Sub-fund	Share Classes
State Street Global Green Bond Index Fund	Class I (EUR)
	Class I (EUR-Hedged)
	Class I (USD)

Note 5 Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the period ended June 30, 2015 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

Note 6 Share Class Specific Forward Currency Contracts

Certain Sub-funds of the Company may engage in forward currency contracts for the purpose of hedging the currency exposure of certain Share Classes. Gains and losses on these forward currency transactions are allocated to the respective Share Classes.

The Class I (CHF-Hedged) of SSgA Global Aggregate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 103,439 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	356,000	CHF	255,316	07/07/2015	Standard Chartered Bank	303
CAD	732,000	CHF	552,354	07/07/2015	Standard Chartered Bank	(4,849)
CHF	260,757	AUD	356,000	07/07/2015	Standard Chartered Bank	5,521
CHF	238,940	AUD	334,000	05/08/2015	Standard Chartered Bank	(238)
CHF	557,949	CAD	732,000	07/07/2015	Standard Chartered Bank	10,836
CHF	518,500	CAD	688,000	05/08/2015	Standard Chartered Bank	4,684
CHF	4,974	CZK	132,000	07/07/2015	Standard Chartered Bank	(73)
CHF	5,068	CZK	132,000	05/08/2015	Standard Chartered Bank	32
CHF	45,716	DKK	330,000	07/07/2015	Standard Chartered Bank	(369)
CHF	46,190	DKK	330,000	05/08/2015	Standard Chartered Bank	154
CHF	2,395,338	EUR	2,319,000	07/07/2015	Barclays Bank PLC	(20,491)
CHF	2,541,778	EUR	2,460,000	07/07/2015	Standard Chartered Bank	(20,883)
CHF	2,268,196	EUR	2,171,000	05/08/2015	Barclays Bank PLC	10,150
CHF	2,266,270	EUR	2,171,000	05/08/2015	Standard Chartered Bank	8,086
CHF	1,267,063	GBP	872,000	07/07/2015	Credit Suisse London Branch	(15,327)
CHF	1,168,232	GBP	793,000	05/08/2015	Credit Suisse London Branch	4,781
CHF	21,724	ILS	89,000	07/07/2015	Standard Chartered Bank	(343)
CHF	21,844	ILS	89,000	05/08/2015	Standard Chartered Bank	(191)
CHF	3,130,754	JPY	408,261,000	07/07/2015	Credit Suisse London Branch	13,943
CHF	2,814,950	JPY	370,862,000	05/08/2015	Credit Suisse London Branch	(16,041)
CHF	240,719	KRW	282,961,000	07/07/2015	Barclays Bank PLC	3,974
CHF	237,926	KRW	282,961,000	05/08/2015	Barclays Bank PLC	1,434
CHF	70,245	MXN	1,140,000	07/07/2015	Standard Chartered Bank	2,548
CHF	68,213	MXN	1,140,000	05/08/2015	Standard Chartered Bank	608
CHF	42,990	MYR	166,000	07/07/2015	Barclays Bank PLC	2,028
CHF	41,076	MYR	166,000	05/08/2015	Barclays Bank PLC	130
CHF	21,526	NOK	175,000	07/07/2015	Standard Chartered Bank	796
CHF	20,876	NOK	175,000	05/08/2015	Standard Chartered Bank	141
CHF	22,680	NZD	33,000	07/07/2015	Standard Chartered Bank	1,964
CHF	21,053	NZD	33,000	05/08/2015	Standard Chartered Bank	304
CHF	31,900	PLN	128,000	07/07/2015	Standard Chartered Bank	109

NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
CHF	31,978	PLN	128,000	05/08/2015	Standard Chartered Bank	257
CHF	5,638	RUB	307,000	07/07/2015	Barclays Bank PLC	534
CHF	5,163	RUB	307,000	05/08/2015	Barclays Bank PLC	84
CHF	96,953	SEK	867,000	07/07/2015	Standard Chartered Bank	(739)
CHF	97,834	SEK	867,000	05/08/2015	Standard Chartered Bank	259
CHF	18,948	SGD	27,000	07/07/2015	Standard Chartered Bank	228
CHF	18,797	SGD	27,000	05/08/2015	Standard Chartered Bank	97
CHF	50,995	THB	1,841,000	07/07/2015	Barclays Bank PLC	76
CHF	50,705	THB	1,841,000	05/08/2015	Barclays Bank PLC	(119)
CHF	31,819	TRY	91,000	07/07/2015	Standard Chartered Bank	144
CHF	31,531	TRY	91,000	05/08/2015	Standard Chartered Bank	154
CHF	4,437,454	USD	4,691,500	07/07/2015	JPMorgan Chase Bank NA London	57,487
CHF	4,656,661	USD	4,931,500	07/07/2015	Westpac Banking Corp	52,084
CHF	4,072,782	USD	4,371,500	05/08/2015	JPMorgan Chase Bank NA London	(7,917)
CHF	4,073,320	USD	4,371,500	05/08/2015	Westpac Banking Corp	(7,341)
CHF	31,094	ZAR	397,000	07/07/2015	Standard Chartered Bank	598
CHF	30,349	ZAR	397,000	05/08/2015	Standard Chartered Bank	0
CZK	132,000	CHF	5,072	07/07/2015	Standard Chartered Bank	(32)
DKK	330,000	CHF	46,205	07/07/2015	Standard Chartered Bank	(154)
EUR	2,524,000	CHF	2,638,776	07/07/2015	Barclays Bank PLC	(11,612)
EUR	2,255,000	CHF	2,354,913	07/07/2015	Standard Chartered Bank	(7,559)
EUR	57,000	CHF	59,597	05/08/2015	Standard Chartered Bank	(314)
GBP	872,000	CHF	1,283,814	07/07/2015	Credit Suisse London Branch	(2,600)
GBP	10,000	CHF	14,687	05/08/2015	Credit Suisse London Branch	(12)
ILS	89,000	CHF	21,871	07/07/2015	Standard Chartered Bank	186
JPY	408,261,000	CHF	3,100,164	07/07/2015	Credit Suisse London Branch	18,795
JPY	4,914,000	CHF	36,956	05/08/2015	Credit Suisse London Branch	579
KRW	282,961,000	CHF	238,377	07/07/2015	Barclays Bank PLC	(1,468)
MXN	1,140,000	CHF	68,432	07/07/2015	Standard Chartered Bank	(608)
MYR	166,000	CHF	41,374	07/07/2015	Barclays Bank PLC	(299)
NOK	175,000	CHF	20,911	07/07/2015	Standard Chartered Bank	(138)
NZD	33,000	CHF	21,128	07/07/2015	Standard Chartered Bank	(303)
PLN	128,000	CHF	32,037	07/07/2015	Standard Chartered Bank	(255)
RUB	307,000	CHF	5,223	07/07/2015	Barclays Bank PLC	(89)
SEK	867,000	CHF	97,880	07/07/2015	Standard Chartered Bank	(254)
SGD	27,000	CHF	18,826	07/07/2015	Standard Chartered Bank	(98)
THB	1,841,000	CHF	50,904	07/07/2015	Barclays Bank PLC	21
TRY	91,000	CHF	31,829	07/07/2015	Standard Chartered Bank	(155)
USD	5,042,500	CHF	4,700,593	07/07/2015	Westpac Banking Corp	11,900
USD	4,580,500	CHF	4,272,163	07/07/2015	JPMorgan Chase Bank NA London	8,408
USD	115,000	CHF	107,438	05/08/2015	JPMorgan Chase Bank NA London	(109)
ZAR	397,000	CHF	30,534	07/07/2015	Standard Chartered Bank	2
						103,439

NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)

The Class I Distributing (EUR-Hedged) of SSgA Global Aggregate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 140,442 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	725,000	EUR	500,789	07/07/2015	Standard Chartered Bank	(940)
CAD	1,437,000	EUR	1,037,562	07/07/2015	Standard Chartered Bank	(5,183)
CHF	310,000	EUR	296,723	07/07/2015	Standard Chartered Bank	1,134
CZK	651,000	EUR	23,947	07/07/2015	Standard Chartered Bank	(74)
DKK	910,000	EUR	122,007	07/07/2015	Standard Chartered Bank	(15)
EUR	516,367	AUD	725,000	07/07/2015	Standard Chartered Bank	18,298
EUR	341,268	AUD	498,000	05/08/2015	Standard Chartered Bank	(1,646)
EUR	1,058,365	CAD	1,437,000	07/07/2015	Standard Chartered Bank	28,364
EUR	699,311	CAD	971,000	05/08/2015	Standard Chartered Bank	2,099
EUR	300,278	CHF	310,000	07/07/2015	Standard Chartered Bank	2,828
EUR	204,046	CHF	213,000	05/08/2015	Standard Chartered Bank	(760)
EUR	23,760	CZK	651,000	07/07/2015	Standard Chartered Bank	(135)
EUR	23,946	CZK	651,000	05/08/2015	Standard Chartered Bank	71
EUR	122,128	DKK	910,000	07/07/2015	Standard Chartered Bank	150
EUR	103,247	DKK	770,000	05/08/2015	Standard Chartered Bank	(25)
EUR	2,378,034	GBP	1,704,000	07/07/2015	Standard Chartered Bank	(30,009)
EUR	1,628,760	GBP	1,162,000	05/08/2015	Standard Chartered Bank	(11,489)
EUR	46,814	ILS	198,000	07/07/2015	Standard Chartered Bank	(323)
EUR	46,561	ILS	198,000	05/08/2015	Standard Chartered Bank	(590)
EUR	5,939,352	JPY	795,902,000	07/07/2015	Credit Suisse London Branch	113,358
EUR	3,944,557	JPY	546,228,000	05/08/2015	Credit Suisse London Branch	(68,716)
EUR	469,671	KRW	573,363,000	07/07/2015	Barclays Bank PLC	9,380
EUR	316,723	KRW	394,973,000	05/08/2015	Barclays Bank PLC	(773)
EUR	166,772	MXN	2,784,000	07/07/2015	Standard Chartered Bank	8,461
EUR	99,223	MXN	1,731,000	05/08/2015	Standard Chartered Bank	555
EUR	126,207	MYR	507,000	07/07/2015	Barclays Bank PLC	6,306
EUR	94,844	MYR	401,000	05/08/2015	Barclays Bank PLC	(275)
EUR	51,351	NOK	431,000	07/07/2015	Standard Chartered Bank	2,443
EUR	49,255	NOK	431,000	05/08/2015	Standard Chartered Bank	165
EUR	50,597	NZD	76,000	07/07/2015	Standard Chartered Bank	5,002
EUR	46,447	NZD	76,000	05/08/2015	Standard Chartered Bank	527
EUR	82,075	PLN	340,000	07/07/2015	Standard Chartered Bank	1,059
EUR	63,662	PLN	266,000	05/08/2015	Standard Chartered Bank	298
EUR	40,289	RUB	2,284,000	07/07/2015	Barclays Bank PLC	3,971
EUR	36,762	RUB	2,284,000	05/08/2015	Barclays Bank PLC	449
EUR	197,208	SEK	1,814,000	07/07/2015	Standard Chartered Bank	1,103
EUR	138,259	SEK	1,279,000	05/08/2015	Standard Chartered Bank	(131)
EUR	57,780	SGD	85,000	07/07/2015	Standard Chartered Bank	1,261
EUR	56,475	SGD	85,000	05/08/2015	Standard Chartered Bank	(142)
EUR	86,797	THB	3,247,000	07/07/2015	Barclays Bank PLC	595
EUR	85,495	THB	3,247,000	05/08/2015	Barclays Bank PLC	(724)
EUR	72,246	TRY	210,000	07/07/2015	Standard Chartered Bank	2,251

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
EUR	51,117	TRY	154,000	05/08/2015	Standard Chartered Bank	70
EUR	5,368,533	USD	6,001,000	07/07/2015	JPMorgan Chase Bank NA London	(18,997)
EUR	5,858,638	USD	6,551,000	07/07/2015	Westpac Banking Corp	(22,888)
EUR	5,588,752	USD	6,261,000	07/07/2015	Barclays Bank PLC	(33,614)
EUR	3,889,116	USD	4,359,000	05/08/2015	Barclays Bank PLC	(23,831)
EUR	3,822,919	USD	4,281,000	05/08/2015	Westpac Banking Corp	(19,621)
EUR	3,825,259	USD	4,281,000	05/08/2015	JPMorgan Chase Bank NA London	(17,013)
EUR	105,527	ZAR	1,391,000	07/07/2015	Standard Chartered Bank	3,083
EUR	71,330	ZAR	974,000	05/08/2015	Standard Chartered Bank	(265)
GBP	1,704,000	EUR	2,381,541	07/07/2015	Standard Chartered Bank	26,101
ILS	198,000	EUR	46,583	07/07/2015	Standard Chartered Bank	580
JPY	795,902,000	EUR	5,769,468	07/07/2015	Credit Suisse London Branch	75,939
KRW	573,363,000	EUR	461,894	07/07/2015	Barclays Bank PLC	(715)
MXN	2,784,000	EUR	160,410	07/07/2015	Standard Chartered Bank	(1,373)
MYR	507,000	EUR	120,651	07/07/2015	Barclays Bank PLC	(114)
NOK	431,000	EUR	49,307	07/07/2015	Standard Chartered Bank	(165)
NZD	76,000	EUR	46,584	07/07/2015	Standard Chartered Bank	(531)
PLN	340,000	EUR	81,545	07/07/2015	Standard Chartered Bank	(469)
RUB	2,284,000	EUR	37,166	07/07/2015	Barclays Bank PLC	(492)
SEK	1,814,000	EUR	195,744	07/07/2015	Standard Chartered Bank	528
SGD	85,000	EUR	56,531	07/07/2015	Standard Chartered Bank	131
THB	3,247,000	EUR	85,754	07/07/2015	Barclays Bank PLC	568
TRY	210,000	EUR	69,934	07/07/2015	Standard Chartered Bank	324
USD	5,485,000	EUR	4,907,459	07/07/2015	Westpac Banking Corp	16,759
USD	7,971,000	EUR	7,107,320	07/07/2015	Barclays Bank PLC	51,517
USD	5,357,000	EUR	4,793,659	07/07/2015	JPMorgan Chase Bank NA London	15,563
ZAR	1,391,000	EUR	101,693	07/07/2015	Standard Chartered Bank	1,189
						<u>140,442</u>

The Class I (GBP-Hedged) of SSgA Global Aggregate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 42,200 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	56,000	GBP	27,536	07/07/2015	Westpac Banking Corp	(275)
CAD	110,000	GBP	56,520	07/07/2015	Westpac Banking Corp	(783)
CAD	2,000	GBP	1,026	05/08/2015	Westpac Banking Corp	(12)
CHF	24,000	GBP	16,274	07/07/2015	Westpac Banking Corp	91
CZK	75,000	GBP	1,963	07/07/2015	Westpac Banking Corp	(21)
DKK	65,000	GBP	6,200	07/07/2015	Westpac Banking Corp	(41)
EUR	364,000	GBP	259,350	07/07/2015	Credit Suisse London Branch	(2,270)
EUR	364,000	GBP	259,173	07/07/2015	JPMorgan Chase Bank NA London	(1,992)
EUR	16,000	GBP	11,394	05/08/2015	JPMorgan Chase Bank NA London	(81)
GBP	28,201	AUD	56,000	07/07/2015	Westpac Banking Corp	1,320

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
GBP	27,498	AUD	56,000	05/08/2015	Westpac Banking Corp	274
GBP	57,681	CAD	110,000	07/07/2015	Westpac Banking Corp	2,609
GBP	56,506	CAD	110,000	05/08/2015	Westpac Banking Corp	776
GBP	16,553	CHF	24,000	07/07/2015	Westpac Banking Corp	347
GBP	16,293	CHF	24,000	05/08/2015	Westpac Banking Corp	(95)
GBP	1,981	CZK	75,000	07/07/2015	Westpac Banking Corp	50
GBP	1,964	CZK	75,000	05/08/2015	Westpac Banking Corp	21
GBP	6,178	DKK	65,000	07/07/2015	Westpac Banking Corp	5
GBP	6,206	DKK	65,000	05/08/2015	Westpac Banking Corp	41
GBP	274,308	EUR	385,000	07/07/2015	JPMorgan Chase Bank NA London	2,394
GBP	245,581	EUR	343,000	07/07/2015	Credit Suisse London Branch	4,017
GBP	259,499	EUR	364,000	05/08/2015	Credit Suisse London Branch	2,272
GBP	259,326	EUR	364,000	05/08/2015	JPMorgan Chase Bank NA London	2,000
GBP	2,697	ILS	16,000	07/07/2015	Westpac Banking Corp	1
GBP	2,678	ILS	16,000	05/08/2015	Westpac Banking Corp	(31)
GBP	329,924	JPY	62,396,000	07/07/2015	Westpac Banking Corp	8,907
GBP	321,282	JPY	62,396,000	05/08/2015	Westpac Banking Corp	(4,955)
GBP	26,292	KRW	44,914,000	07/07/2015	Barclays Bank PLC	1,087
GBP	25,715	KRW	44,914,000	05/08/2015	Barclays Bank PLC	198
GBP	8,297	MXN	196,000	07/07/2015	Westpac Banking Corp	561
GBP	7,994	MXN	196,000	05/08/2015	Westpac Banking Corp	108
GBP	5,504	MYR	31,000	07/07/2015	Barclays Bank PLC	443
GBP	5,234	MYR	31,000	05/08/2015	Barclays Bank PLC	36
GBP	2,862	NOK	34,000	07/07/2015	Westpac Banking Corp	180
GBP	2,769	NOK	34,000	05/08/2015	Westpac Banking Corp	35
GBP	3,774	NZD	8,000	07/07/2015	Westpac Banking Corp	527
GBP	3,480	NZD	8,000	05/08/2015	Westpac Banking Corp	78
GBP	6,323	PLN	37,000	07/07/2015	Westpac Banking Corp	106
GBP	4,430	PLN	26,000	05/08/2015	Westpac Banking Corp	59
GBP	5,039	RUB	400,000	07/07/2015	Barclays Bank PLC	758
GBP	1,793	RUB	156,000	05/08/2015	Barclays Bank PLC	51
GBP	10,288	SEK	133,000	07/07/2015	Westpac Banking Corp	148
GBP	10,238	SEK	133,000	05/08/2015	Westpac Banking Corp	58
GBP	4,816	SGD	10,000	07/07/2015	Westpac Banking Corp	147
GBP	3,792	SGD	8,000	05/08/2015	Westpac Banking Corp	25
GBP	6,638	THB	348,000	07/07/2015	Barclays Bank PLC	137
GBP	6,542	THB	348,000	05/08/2015	Barclays Bank PLC	(5)
GBP	3,387	TRY	14,000	07/07/2015	Westpac Banking Corp	110
GBP	3,304	TRY	14,000	05/08/2015	Westpac Banking Corp	21
GBP	498,896	USD	776,500	07/07/2015	Standard Chartered Bank	8,086
GBP	447,009	USD	692,500	07/07/2015	Barclays Bank PLC	10,485
GBP	468,345	USD	734,500	05/08/2015	Standard Chartered Bank	1,895
GBP	466,358	USD	734,500	05/08/2015	Barclays Bank PLC	(1,228)
GBP	4,085	ZAR	76,000	07/07/2015	Westpac Banking Corp	169

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
GBP	3,957	ZAR	76,000	05/08/2015	Westpac Banking Corp	(3)
ILS	16,000	GBP	2,678	07/07/2015	Westpac Banking Corp	30
JPY	62,396,000	GBP	321,134	07/07/2015	Westpac Banking Corp	4,917
JPY	1,425,000	GBP	7,298	05/08/2015	Westpac Banking Corp	175
KRW	44,914,000	GBP	25,731	07/07/2015	Barclays Bank PLC	(205)
MXN	196,000	GBP	8,009	07/07/2015	Westpac Banking Corp	(109)
MYR	31,000	GBP	5,251	07/07/2015	Barclays Bank PLC	(45)
NOK	34,000	GBP	2,770	07/07/2015	Westpac Banking Corp	(36)
NZD	8,000	GBP	3,489	07/07/2015	Westpac Banking Corp	(78)
PLN	37,000	GBP	6,375	07/07/2015	Westpac Banking Corp	(189)
RUB	400,000	GBP	4,713	07/07/2015	Barclays Bank PLC	(245)
SEK	133,000	GBP	10,231	07/07/2015	Westpac Banking Corp	(59)
SGD	10,000	GBP	4,764	07/07/2015	Westpac Banking Corp	(67)
THB	348,000	GBP	6,558	07/07/2015	Barclays Bank PLC	(12)
TRY	14,000	GBP	3,331	07/07/2015	Westpac Banking Corp	(22)
USD	33,000	GBP	21,002	05/08/2015	Standard Chartered Bank	(22)
USD	734,500	GBP	466,271	07/07/2015	Barclays Bank PLC	1,222
USD	734,500	GBP	468,255	07/07/2015	Standard Chartered Bank	(1,898)
ZAR	76,000	GBP	3,977	07/07/2015	Westpac Banking Corp	2
						42,200

The Class I (USD-Hedged) of SSgA Global Aggregate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 399,985 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	2,455,000	USD	1,900,270	07/07/2015	Standard Chartered Bank	(13,901)
CAD	4,769,000	USD	3,855,490	07/07/2015	Standard Chartered Bank	(35,837)
CHF	1,048,000	USD	1,123,221	07/07/2015	Standard Chartered Bank	(1,646)
CLP	12,843,000	USD	20,336	07/07/2015	Barclays Bank PLC	(263)
CZK	2,415,000	USD	99,447	07/07/2015	Standard Chartered Bank	(732)
DKK	2,606,000	USD	391,056	07/07/2015	Standard Chartered Bank	(1,776)
EUR	15,349,500	USD	17,187,416	07/07/2015	State Street Bank London	(83,908)
EUR	15,000,500	USD	16,777,494	07/07/2015	JPMorgan Chase Bank NA London	(62,867)
GBP	5,542,000	USD	8,685,108	07/07/2015	Westpac Banking Corp	30,481
HKD	276,000	USD	35,602	07/07/2015	Standard Chartered Bank	(1)
ILS	648,000	USD	170,666	07/07/2015	Standard Chartered Bank	1,110
JPY	2,570,685,000	USD	20,798,437	07/07/2015	Credit Suisse London Branch	211,076
KRW	1,867,170,000	USD	1,679,215	07/07/2015	Barclays Bank PLC	(5,492)
MXN	7,514,000	USD	483,414	07/07/2015	Standard Chartered Bank	(4,699)
MYR	1,553,000	USD	413,186	07/07/2015	Barclays Bank PLC	(1,737)
NOK	1,155,000	USD	147,917	07/07/2015	Standard Chartered Bank	(1,127)
NZD	216,000	USD	148,212	07/07/2015	Standard Chartered Bank	(2,196)
PLN	1,032,000	USD	276,827	07/07/2015	Standard Chartered Bank	(2,455)
RUB	6,097,000	USD	111,161	07/07/2015	Barclays Bank PLC	(1,924)
SEK	5,221,000	USD	631,713	07/07/2015	Standard Chartered Bank	(2,432)

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
SGD	272,000	USD	202,583	07/07/2015	Standard Chartered Bank	(595)
THB	12,419,000	USD	367,760	07/07/2015	Standard Chartered Bank	(120)
TRY	526,000	USD	197,177	07/07/2015	Standard Chartered Bank	(1,179)
USD	1,931,351	AUD	2,455,000	07/07/2015	Standard Chartered Bank	44,982
USD	1,781,500	AUD	2,306,000	05/08/2015	Standard Chartered Bank	12,386
USD	3,855,650	CAD	4,769,000	07/07/2015	Standard Chartered Bank	35,998
USD	3,555,088	CAD	4,397,000	05/08/2015	Standard Chartered Bank	34,692
USD	1,107,689	CHF	1,048,000	07/07/2015	Standard Chartered Bank	(13,886)
USD	1,057,808	CHF	986,000	05/08/2015	Standard Chartered Bank	1,407
USD	21,006	CLP	12,843,000	07/07/2015	Barclays Bank PLC	933
USD	20,281	CLP	12,843,000	05/08/2015	Barclays Bank PLC	263
USD	96,179	CZK	2,415,000	07/07/2015	Standard Chartered Bank	(2,536)
USD	99,483	CZK	2,415,000	05/08/2015	Standard Chartered Bank	724
USD	381,611	DKK	2,606,000	07/07/2015	Standard Chartered Bank	(7,668)
USD	391,325	DKK	2,606,000	05/08/2015	Standard Chartered Bank	1,732
USD	16,962,767	EUR	15,175,000	07/07/2015	JPMorgan Chase Bank NA London	53,699
USD	16,994,179	EUR	15,175,000	07/07/2015	State Street Bank London	85,111
USD	15,812,438	EUR	14,118,500	05/08/2015	State Street Bank London	74,651
USD	15,800,578	EUR	14,118,500	05/08/2015	JPMorgan Chase Bank NA London	62,791
USD	8,666,020	GBP	5,542,000	07/07/2015	Westpac Banking Corp	(49,569)
USD	8,264,704	GBP	5,270,000	05/08/2015	Westpac Banking Corp	(21,513)
USD	35,599	HKD	276,000	07/07/2015	Standard Chartered Bank	(2)
USD	35,600	HKD	276,000	05/08/2015	Standard Chartered Bank	0
USD	167,183	ILS	648,000	07/07/2015	Standard Chartered Bank	(4,592)
USD	170,651	ILS	648,000	05/08/2015	Standard Chartered Bank	(1,138)
USD	21,172,539	JPY	2,570,685,000	07/07/2015	Credit Suisse London Branch	163,026
USD	19,610,956	JPY	2,423,218,000	05/08/2015	Credit Suisse London Branch	(200,053)
USD	1,709,910	KRW	1,867,170,000	07/07/2015	Barclays Bank PLC	36,186
USD	1,677,857	KRW	1,867,170,000	05/08/2015	Barclays Bank PLC	5,221
USD	491,172	MXN	7,514,000	07/07/2015	Standard Chartered Bank	12,457
USD	482,354	MXN	7,514,000	05/08/2015	Standard Chartered Bank	4,649
USD	431,977	MYR	1,553,000	07/07/2015	Barclays Bank PLC	20,528
USD	411,969	MYR	1,553,000	05/08/2015	Barclays Bank PLC	1,464
USD	150,163	NOK	1,155,000	07/07/2015	Standard Chartered Bank	3,373
USD	147,820	NOK	1,155,000	05/08/2015	Standard Chartered Bank	1,128
USD	156,916	NZD	216,000	07/07/2015	Standard Chartered Bank	10,900
USD	147,835	NZD	216,000	05/08/2015	Standard Chartered Bank	2,187
USD	271,845	PLN	1,032,000	07/07/2015	Standard Chartered Bank	(2,528)
USD	276,604	PLN	1,032,000	05/08/2015	Standard Chartered Bank	2,444
USD	120,342	RUB	6,097,000	07/07/2015	Barclays Bank PLC	11,105
USD	110,033	RUB	6,097,000	05/08/2015	Barclays Bank PLC	1,839
USD	619,367	SEK	5,221,000	07/07/2015	Standard Chartered Bank	(9,914)
USD	632,052	SEK	5,221,000	05/08/2015	Standard Chartered Bank	2,401
USD	201,753	SGD	272,000	07/07/2015	Standard Chartered Bank	(235)

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**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
USD	202,461	SGD	272,000	05/08/2015	Standard Chartered Bank	559
USD	370,943	THB	12,419,000	07/07/2015	Standard Chartered Bank	3,303
USD	366,802	THB	12,419,000	05/08/2015	Standard Chartered Bank	(467)
USD	197,462	TRY	526,000	07/07/2015	Standard Chartered Bank	1,464
USD	195,530	TRY	526,000	05/08/2015	Standard Chartered Bank	1,150
USD	277,821	ZAR	3,356,000	07/07/2015	Standard Chartered Bank	1,568
USD	275,241	ZAR	3,356,000	05/08/2015	Standard Chartered Bank	364
ZAR	3,356,000	USD	276,632	07/07/2015	Standard Chartered Bank	(379)
						399,985

The Class I (EUR-Hedged) of SSgA Global Treasury Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 1,540,880 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	8,336,000	EUR	5,760,128	07/07/2015	Westpac Banking Corp	(13,143)
CAD	10,196,000	EUR	7,349,581	07/07/2015	Westpac Banking Corp	(23,108)
CHF	2,119,000	EUR	2,020,135	07/07/2015	Westpac Banking Corp	16,787
CZK	23,031,000	EUR	847,217	07/07/2015	Credit Suisse London Branch	(2,624)
DKK	16,949,000	EUR	2,272,133	07/07/2015	Westpac Banking Corp	37
EUR	5,862,150	AUD	8,336,000	07/07/2015	Westpac Banking Corp	126,823
EUR	5,749,045	AUD	8,336,000	05/08/2015	Westpac Banking Corp	13,215
EUR	7,574,474	CAD	10,196,000	07/07/2015	Westpac Banking Corp	273,700
EUR	7,344,128	CAD	10,196,000	05/08/2015	Westpac Banking Corp	23,162
EUR	2,037,735	CHF	2,119,000	07/07/2015	Westpac Banking Corp	2,825
EUR	2,021,349	CHF	2,119,000	05/08/2015	Westpac Banking Corp	(17,116)
EUR	840,218	CZK	23,031,000	07/07/2015	Credit Suisse London Branch	(5,175)
EUR	847,089	CZK	23,031,000	05/08/2015	Credit Suisse London Branch	2,416
EUR	2,274,579	DKK	16,949,000	07/07/2015	Westpac Banking Corp	2,688
EUR	2,272,898	DKK	16,949,000	05/08/2015	Westpac Banking Corp	(264)
EUR	40,007,324	GBP	28,536,000	07/07/2015	Credit Suisse London Branch	(297,934)
EUR	40,027,493	GBP	28,536,000	05/08/2015	Credit Suisse London Branch	(249,862)
EUR	1,292,911	ILS	5,478,000	07/07/2015	Credit Suisse London Branch	(11,483)
EUR	1,288,380	ILS	5,478,000	05/08/2015	Credit Suisse London Branch	(16,105)
EUR	65,939,083	JPY	8,921,185,500	07/07/2015	Goldman Sachs International	563,596
EUR	63,180,916	JPY	8,543,601,500	07/07/2015	State Street Bank London	576,140
EUR	63,088,947	JPY	8,732,393,500	05/08/2015	State Street Bank London	(1,066,868)
EUR	63,072,315	JPY	8,732,393,500	05/08/2015	Goldman Sachs International	(1,085,408)
EUR	11,053,802	KRW	13,492,782,000	07/07/2015	Credit Suisse London Branch	222,061
EUR	10,825,403	KRW	13,492,782,000	05/08/2015	Credit Suisse London Branch	(20,025)
EUR	3,502,859	MXN	58,685,000	07/07/2015	Credit Suisse London Branch	164,329
EUR	3,359,720	MXN	58,685,000	05/08/2015	Credit Suisse London Branch	14,139
EUR	2,817,790	MYR	11,303,000	07/07/2015	Credit Suisse London Branch	145,185
EUR	2,673,052	MYR	11,303,000	05/08/2015	Credit Suisse London Branch	(8,096)
EUR	902,577	NOK	7,577,000	07/07/2015	Westpac Banking Corp	42,748
EUR	866,611	NOK	7,577,000	05/08/2015	Westpac Banking Corp	3,681

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
EUR	925,796	NZD	1,390,000	07/07/2015	Westpac Banking Corp	91,949
EUR	849,265	NZD	1,390,000	05/08/2015	Westpac Banking Corp	9,396
EUR	1,845,744	PLN	7,667,000	07/07/2015	Credit Suisse London Branch	18,276
EUR	1,834,835	PLN	7,667,000	05/08/2015	Credit Suisse London Branch	8,475
EUR	801,122	RUB	45,400,000	07/07/2015	UBS AG London	79,256
EUR	731,550	RUB	45,400,000	05/08/2015	UBS AG London	9,816
EUR	1,683,525	SEK	15,499,000	07/07/2015	Westpac Banking Corp	7,826
EUR	1,677,134	SEK	15,499,000	05/08/2015	Westpac Banking Corp	315
EUR	1,320,644	SGD	1,945,000	07/07/2015	Credit Suisse London Branch	27,193
EUR	1,292,364	SGD	1,945,000	05/08/2015	Credit Suisse London Branch	(3,157)
EUR	1,968,128	THB	73,608,000	07/07/2015	Credit Suisse London Branch	14,009
EUR	1,939,349	THB	73,608,000	05/08/2015	Credit Suisse London Branch	(15,043)
EUR	1,482,836	TRY	4,307,000	07/07/2015	UBS AG London	47,411
EUR	1,429,339	TRY	4,307,000	05/08/2015	UBS AG London	1,649
EUR	67,434,984	USD	75,379,500	07/07/2015	JPMorgan Chase Bank NA London	(238,629)
EUR	70,871,628	USD	79,314,500	07/07/2015	Westpac Banking Corp	(344,276)
EUR	68,815,663	USD	77,061,500	05/08/2015	Westpac Banking Corp	(353,191)
EUR	68,857,784	USD	77,061,500	05/08/2015	JPMorgan Chase Bank NA London	(306,240)
EUR	1,823,089	ZAR	24,127,000	07/07/2015	Credit Suisse London Branch	45,369
EUR	1,764,831	ZAR	24,127,000	05/08/2015	Credit Suisse London Branch	(8,901)
GBP	28,536,000	EUR	40,050,526	07/07/2015	Credit Suisse London Branch	249,795
ILS	5,478,000	EUR	1,288,841	07/07/2015	Credit Suisse London Branch	16,018
JPY	8,732,393,500	EUR	63,095,329	07/07/2015	State Street Bank London	1,062,173
JPY	8,732,393,500	EUR	63,078,693	07/07/2015	Goldman Sachs International	1,080,709
KRW	13,492,782,000	EUR	10,838,446	07/07/2015	Credit Suisse London Branch	17,903
MXN	58,685,000	EUR	3,368,942	07/07/2015	Credit Suisse London Branch	(15,109)
MYR	11,303,000	EUR	2,680,977	07/07/2015	Credit Suisse London Branch	7,261
NOK	7,577,000	EUR	867,559	07/07/2015	Westpac Banking Corp	(3,728)
NZD	1,390,000	EUR	851,815	07/07/2015	Westpac Banking Corp	(9,513)
PLN	7,667,000	EUR	1,837,343	07/07/2015	Credit Suisse London Branch	(8,915)
RUB	45,400,000	EUR	739,534	07/07/2015	UBS AG London	(10,630)
SEK	15,499,000	EUR	1,676,878	07/07/2015	Westpac Banking Corp	(420)
SGD	1,945,000	EUR	1,293,502	07/07/2015	Credit Suisse London Branch	3,051
THB	73,608,000	EUR	1,944,216	07/07/2015	Credit Suisse London Branch	12,636
TRY	4,307,000	EUR	1,442,166	07/07/2015	UBS AG London	(2,094)
USD	77,632,500	EUR	69,348,389	07/07/2015	Westpac Banking Corp	359,577
USD	77,061,500	EUR	68,884,251	07/07/2015	JPMorgan Chase Bank NA London	305,753
ZAR	24,127,000	EUR	1,774,664	07/07/2015	Credit Suisse London Branch	8,589
						1,540,880

NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)

The Class I (USD-Hedged) of SSgA Global Treasury Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 1,334,961 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	4,510,000	USD	3,467,559	07/07/2015	UBS AG London	(2,172)
CAD	5,732,000	USD	4,637,132	07/07/2015	UBS AG London	(46,180)
CHF	1,048,000	USD	1,123,596	07/07/2015	UBS AG London	(2,020)
CZK	10,030,000	USD	413,351	07/07/2015	UBS AG London	(3,369)
DKK	8,871,000	USD	1,332,486	07/07/2015	UBS AG London	(7,353)
EUR	38,071,500	USD	42,618,998	07/07/2015	Standard Chartered Bank	(197,016)
EUR	37,208,500	USD	41,586,166	07/07/2015	Citibank NA London	(125,801)
EUR	239,000	USD	266,425	05/08/2015	Standard Chartered Bank	(13)
GBP	15,762,000	USD	24,695,708	07/07/2015	UBS AG London	92,296
ILS	2,976,000	USD	783,806	07/07/2015	UBS AG London	5,088
JPY	4,933,691,500	USD	39,933,155	07/07/2015	Westpac Banking Corp	388,571
JPY	4,688,985,500	USD	37,942,056	07/07/2015	State Street Bank London	379,754
JPY	31,020,000	USD	250,402	05/08/2015	State Street Bank London	3,202
KRW	7,107,417,000	USD	6,392,640	07/07/2015	UBS AG London	(21,581)
MXN	32,608,000	USD	2,098,335	07/07/2015	UBS AG London	(20,888)
MYR	5,652,000	USD	1,503,002	07/07/2015	UBS AG London	(5,571)
NOK	4,491,000	USD	576,141	07/07/2015	UBS AG London	(5,375)
NZD	784,000	USD	538,255	07/07/2015	UBS AG London	(8,271)
PLN	3,806,000	USD	1,022,168	07/07/2015	UBS AG London	(10,287)
RUB	17,103,000	USD	312,327	07/07/2015	UBS AG London	(5,900)
SEK	7,753,000	USD	939,030	07/07/2015	UBS AG London	(4,570)
SGD	1,064,000	USD	792,498	07/07/2015	UBS AG London	(2,368)
THB	42,714,000	USD	1,265,113	07/07/2015	UBS AG London	(649)
TRY	2,360,000	USD	885,520	07/07/2015	UBS AG London	(6,139)
USD	3,511,486	AUD	4,510,000	07/07/2015	UBS AG London	46,099
USD	3,462,056	AUD	4,510,000	05/08/2015	UBS AG London	2,080
USD	4,640,168	CAD	5,732,000	07/07/2015	UBS AG London	49,217
USD	4,480,018	CAD	5,539,000	05/08/2015	UBS AG London	45,296
USD	1,105,894	CHF	1,048,000	07/07/2015	UBS AG London	(15,682)
USD	1,124,681	CHF	1,048,000	05/08/2015	UBS AG London	1,852
USD	398,785	CZK	10,030,000	07/07/2015	UBS AG London	(11,197)
USD	413,422	CZK	10,030,000	05/08/2015	UBS AG London	3,256
USD	1,297,607	DKK	8,871,000	07/07/2015	UBS AG London	(27,526)
USD	1,333,353	DKK	8,871,000	05/08/2015	UBS AG London	7,154
USD	42,427,722	EUR	37,911,500	07/07/2015	Citibank NA London	184,024
USD	41,848,530	EUR	37,368,500	07/07/2015	Standard Chartered Bank	209,882
USD	39,118,691	EUR	34,982,500	05/08/2015	Citibank NA London	123,958
USD	39,198,381	EUR	34,982,500	05/08/2015	Standard Chartered Bank	203,648
USD	24,676,444	GBP	15,762,000	07/07/2015	UBS AG London	(111,560)
USD	23,314,184	GBP	14,868,000	05/08/2015	UBS AG London	(63,324)
USD	768,385	ILS	2,976,000	07/07/2015	UBS AG London	(20,509)
USD	783,764	ILS	2,976,000	05/08/2015	UBS AG London	(5,193)

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
USD	39,333,570	JPY	4,776,561,500	07/07/2015	State Street Bank London	296,025
USD	39,923,536	JPY	4,846,115,500	07/07/2015	Westpac Banking Corp	317,545
USD	36,730,963	JPY	4,538,312,500	05/08/2015	Westpac Banking Corp	(371,993)
USD	36,738,099	JPY	4,538,312,500	05/08/2015	State Street Bank London	(364,857)
USD	6,512,142	KRW	7,107,417,000	07/07/2015	UBS AG London	141,083
USD	6,387,756	KRW	7,107,417,000	05/08/2015	UBS AG London	20,834
USD	2,132,427	MXN	32,608,000	07/07/2015	UBS AG London	54,979
USD	2,093,887	MXN	32,608,000	05/08/2015	UBS AG London	20,824
USD	1,573,054	MYR	5,652,000	07/07/2015	UBS AG London	75,623
USD	1,499,613	MYR	5,652,000	05/08/2015	UBS AG London	5,617
USD	583,326	NOK	4,491,000	07/07/2015	UBS AG London	12,561
USD	575,748	NOK	4,491,000	05/08/2015	UBS AG London	5,364
USD	569,490	NZD	784,000	07/07/2015	UBS AG London	39,506
USD	536,875	NZD	784,000	05/08/2015	UBS AG London	8,226
USD	1,001,895	PLN	3,806,000	07/07/2015	UBS AG London	(9,985)
USD	1,021,279	PLN	3,806,000	05/08/2015	UBS AG London	10,184
USD	337,937	RUB	17,103,000	07/07/2015	UBS AG London	31,510
USD	309,081	RUB	17,103,000	05/08/2015	UBS AG London	5,583
USD	919,339	SEK	7,753,000	07/07/2015	UBS AG London	(15,121)
USD	939,515	SEK	7,753,000	05/08/2015	UBS AG London	4,506
USD	789,253	SGD	1,064,000	07/07/2015	UBS AG London	(877)
USD	791,967	SGD	1,064,000	05/08/2015	UBS AG London	2,175
USD	1,276,874	THB	42,714,000	07/07/2015	UBS AG London	12,411
USD	1,261,898	THB	42,714,000	05/08/2015	UBS AG London	(1,290)
USD	885,779	TRY	2,360,000	07/07/2015	UBS AG London	6,398
USD	877,989	TRY	2,360,000	05/08/2015	UBS AG London	5,866
USD	1,104,658	ZAR	13,328,000	07/07/2015	UBS AG London	7,546
USD	1,093,649	ZAR	13,328,000	05/08/2015	UBS AG London	2,007
ZAR	13,328,000	USD	1,099,265	07/07/2015	UBS AG London	(2,152)
						1,334,961

The Class I Distributing (USD-Hedged) SSgA Global Treasury Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 1,587,813 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
AUD	3,219,000	USD	2,473,232	07/07/2015	Westpac Banking Corp	178
CAD	4,087,000	USD	3,297,209	07/07/2015	Westpac Banking Corp	(23,793)
CHF	914,000	USD	977,433	07/07/2015	Westpac Banking Corp	735
CZK	8,987,000	USD	369,964	07/07/2015	Credit Suisse London Branch	(2,615)
DKK	6,785,000	USD	1,013,580	07/07/2015	Westpac Banking Corp	(49)
EUR	26,156,000	USD	29,070,569	07/07/2015	Societe Generale	74,312
EUR	25,669,000	USD	28,574,091	07/07/2015	UBS AG London	28,140
GBP	10,917,000	USD	16,984,227	07/07/2015	Credit Suisse London Branch	184,320
ILS	1,959,000	USD	513,345	07/07/2015	Credit Suisse London Branch	5,957
JPY	3,294,765,500	USD	26,633,339	07/07/2015	State Street Bank London	293,888

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
JPY	3,346,391,500	USD	27,061,760	07/07/2015	Goldman Sachs International	287,392
KRW	4,962,177,000	USD	4,462,233	07/07/2015	Credit Suisse London Branch	(14,158)
MXN	23,107,000	USD	1,488,905	07/07/2015	Credit Suisse London Branch	(16,764)
MYR	4,443,000	USD	1,189,383	07/07/2015	Credit Suisse London Branch	(12,263)
NOK	2,722,000	USD	349,214	07/07/2015	Westpac Banking Corp	(3,273)
NZD	498,000	USD	345,649	07/07/2015	Westpac Banking Corp	(9,002)
PLN	2,951,000	USD	790,442	07/07/2015	Credit Suisse London Branch	(5,876)
RUB	15,560,000	USD	284,149	07/07/2015	UBS AG London	(5,367)
SEK	6,095,000	USD	731,548	07/07/2015	Westpac Banking Corp	3,076
SGD	707,000	USD	525,701	07/07/2015	Credit Suisse London Branch	(680)
THB	29,820,000	USD	883,302	07/07/2015	Credit Suisse London Branch	(540)
TRY	1,608,000	USD	601,816	07/07/2015	UBS AG London	(2,645)
USD	2,506,008	AUD	3,219,000	07/07/2015	Westpac Banking Corp	32,597
USD	1,783,570	AUD	2,320,000	05/08/2015	Westpac Banking Corp	3,715
USD	3,307,464	CAD	4,087,000	07/07/2015	Westpac Banking Corp	34,048
USD	2,245,184	CAD	2,775,000	05/08/2015	Westpac Banking Corp	23,419
USD	965,077	CHF	914,000	07/07/2015	Westpac Banking Corp	(13,091)
USD	629,970	CHF	587,000	05/08/2015	Westpac Banking Corp	1,058
USD	357,915	CZK	8,987,000	07/07/2015	Credit Suisse London Branch	(9,434)
USD	260,519	CZK	6,318,000	05/08/2015	Credit Suisse London Branch	2,151
USD	993,288	DKK	6,785,000	07/07/2015	Westpac Banking Corp	(20,243)
USD	731,450	DKK	4,864,000	05/08/2015	Westpac Banking Corp	4,290
USD	29,062,864	EUR	25,912,500	07/07/2015	Societe Generale	189,308
USD	29,045,840	EUR	25,912,500	07/07/2015	UBS AG London	172,283
USD	19,753,143	EUR	17,672,000	05/08/2015	Societe Generale	54,296
USD	19,791,403	EUR	17,672,000	05/08/2015	UBS AG London	92,556
USD	17,093,729	GBP	10,917,000	07/07/2015	Credit Suisse London Branch	(74,817)
USD	11,857,879	GBP	7,561,000	05/08/2015	Credit Suisse London Branch	(30,562)
USD	504,404	ILS	1,959,000	07/07/2015	Credit Suisse London Branch	(14,898)
USD	357,674	ILS	1,357,000	05/08/2015	Credit Suisse London Branch	(2,076)
USD	27,355,193	JPY	3,320,578,500	07/07/2015	State Street Bank London	217,003
USD	27,350,687	JPY	3,320,578,500	07/07/2015	Goldman Sachs International	212,497
USD	18,554,664	JPY	2,292,085,500	05/08/2015	State Street Bank London	(184,272)
USD	18,564,808	JPY	2,292,085,500	05/08/2015	Goldman Sachs International	(174,128)
USD	4,544,326	KRW	4,962,177,000	07/07/2015	Credit Suisse London Branch	96,251
USD	3,168,731	KRW	3,523,946,000	05/08/2015	Credit Suisse London Branch	11,932
USD	1,505,191	MXN	23,107,000	07/07/2015	Credit Suisse London Branch	33,050
USD	1,059,703	MXN	16,507,000	05/08/2015	Credit Suisse London Branch	10,265
USD	1,236,537	MYR	4,443,000	07/07/2015	Credit Suisse London Branch	59,416
USD	838,660	MYR	3,162,000	05/08/2015	Credit Suisse London Branch	2,847
USD	353,721	NOK	2,722,000	07/07/2015	Westpac Banking Corp	7,780
USD	232,545	NOK	1,813,000	05/08/2015	Westpac Banking Corp	2,284
USD	361,840	NZD	498,000	07/07/2015	Westpac Banking Corp	25,192
USD	232,965	NZD	340,000	05/08/2015	Westpac Banking Corp	3,704
USD	775,345	PLN	2,951,000	07/07/2015	Credit Suisse London Branch	(9,221)

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
USD	561,044	PLN	2,091,000	05/08/2015	Credit Suisse London Branch	5,553
USD	307,449	RUB	15,560,000	07/07/2015	UBS AG London	28,667
USD	281,196	RUB	15,560,000	05/08/2015	UBS AG London	5,079
USD	723,600	SEK	6,095,000	07/07/2015	Westpac Banking Corp	(11,024)
USD	529,454	SEK	4,367,000	05/08/2015	Westpac Banking Corp	2,795
USD	523,765	SGD	707,000	07/07/2015	Credit Suisse London Branch	(1,255)
USD	362,459	SGD	487,000	05/08/2015	Credit Suisse London Branch	965
USD	890,681	THB	29,820,000	07/07/2015	Credit Suisse London Branch	7,919
USD	625,462	THB	21,175,000	05/08/2015	Credit Suisse London Branch	(750)
USD	603,531	TRY	1,608,000	07/07/2015	UBS AG London	4,360
USD	420,765	TRY	1,131,000	05/08/2015	UBS AG London	2,811
USD	794,428	ZAR	9,637,000	07/07/2015	Credit Suisse London Branch	1,145
USD	569,047	ZAR	6,940,000	05/08/2015	Credit Suisse London Branch	619
ZAR	9,637,000	USD	792,527	07/07/2015	Credit Suisse London Branch	756
						1,587,813

The Class I (CHF-Hedged) of SSgA Euro Sustainable Corporate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised loss of EUR 173,835 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss EUR
CHF	8,014,300	EUR	7,759,750	06/07/2015	Citibank NA London	(62,539)
CHF	8,110,172	EUR	7,851,750	06/07/2015	Barclays Bank PLC	(62,459)
CHF	8,039,946	EUR	7,765,750	06/07/2015	Credit Suisse London Branch	(43,907)
CHF	7,953,735	EUR	7,647,750	06/07/2015	Westpac Banking Corp	(8,707)
CHF	8,065,959	EUR	7,694,250	05/08/2015	Westpac Banking Corp	58,450
CHF	8,066,121	EUR	7,694,250	05/08/2015	Credit Suisse London Branch	58,605
CHF	8,036,598	EUR	7,694,250	05/08/2015	Citibank NA London	30,229
CHF	8,125,465	EUR	7,777,250	05/08/2015	Barclays Bank PLC	32,645
EUR	7,719,250	CHF	8,096,994	06/07/2015	Credit Suisse London Branch	(57,384)
EUR	7,694,250	CHF	8,071,191	06/07/2015	Westpac Banking Corp	(57,602)
EUR	7,895,250	CHF	8,252,897	06/07/2015	Barclays Bank PLC	(31,119)
EUR	7,716,250	CHF	8,065,408	06/07/2015	Citibank NA London	(30,047)
						(173,835)

The Class I (CHF-Hedged) of SSgA US Issuer Scored Corporate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 416,553 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
CHF	4,122,257	USD	4,344,500	05/08/2015	Royal Bank of Canada	72,090
CHF	4,113,677	USD	4,344,500	05/08/2015	Goldman Sachs Bank USA	62,897
CHF	4,122,583	USD	4,344,500	05/08/2015	BNP Paribas SA	72,440
CHF	4,125,581	USD	4,344,500	05/08/2015	UBS AG	75,651
CHF	4,118,456	USD	4,344,500	05/08/2015	Citibank NA	68,018
CHF	4,118,847	USD	4,344,500	05/08/2015	Standard Chartered Bank	68,437
USD	158,000	CHF	147,088	05/08/2015	Citibank NA	410
USD	2,136,000	CHF	1,994,364	05/08/2015	Deutsche Bank AG	(764)

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
USD	216,000	CHF	204,056	05/08/2015	Royal Bank of Canada	(2,626)
						416,553

The Class I (EUR-Hedged) of SSgA US Issuer Scored Corporate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of USD 1,209,286 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss USD
EUR	6,214,687	USD	6,725,333	05/08/2015	Royal Bank of Canada	202,132
EUR	6,212,231	USD	6,725,333	05/08/2015	Deutsche Bank AG	199,394
EUR	6,216,569	USD	6,725,333	05/08/2015	BNP Paribas SA	204,231
EUR	6,218,555	USD	6,725,335	05/08/2015	UBS AG	206,442
EUR	6,214,156	USD	6,725,333	05/08/2015	Citibank NA	201,541
EUR	6,215,413	USD	6,725,333	05/08/2015	Standard Chartered Bank	202,942
EUR	235,331	USD	257,000	05/08/2015	Barclays Bank PLC	5,322
EUR	7,622,504	USD	8,510,723	05/08/2015	Bank of America NA	(13,973)
USD	1,104,000	EUR	983,964	05/08/2015	Bank of America NA	7,182
USD	300,000	EUR	274,450	05/08/2015	Royal Bank of Canada	(5,927)
						1,209,286

The Class I (CHF-Hedged) of SSgA Euro Issuer Scored Corporate Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised loss of EUR 42,256 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss EUR
CHF	1,893,635	EUR	1,820,750	06/07/2015	UBS AG London	(2,038)
CHF	1,883,792	EUR	1,820,750	06/07/2015	Credit Suisse London Branch	(11,491)
CHF	1,879,892	EUR	1,820,750	06/07/2015	Citibank NA London	(15,237)
CHF	1,880,662	EUR	1,820,750	06/07/2015	Barclays Bank PLC	(14,497)
CHF	1,899,052	EUR	1,811,500	05/08/2015	Credit Suisse London Branch	13,798
CHF	1,899,485	EUR	1,811,500	05/08/2015	UBS AG London	14,214
CHF	1,892,601	EUR	1,811,500	05/08/2015	Barclays Bank PLC	7,597
CHF	1,892,101	EUR	1,811,500	05/08/2015	Citibank NA London	7,117
EUR	1,848,500	CHF	1,938,944	06/07/2015	UBS AG London	(13,729)
EUR	1,811,500	CHF	1,900,131	06/07/2015	Credit Suisse London Branch	(13,452)
EUR	1,811,500	CHF	1,893,916	06/07/2015	Barclays Bank PLC	(7,482)
EUR	1,811,500	CHF	1,893,472	06/07/2015	Citibank NA London	(7,056)
						(42,256)

The Class I (EUR-Hedged) of State Street Global Green Bond Index Fund has entered into Class specific forward currency contracts, implying an unrealised gain of EUR 653 as of June 30, 2015:

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss EUR
AUD	140,000	EUR	96,119	06/07/2015	JPMorgan Chase Bank NA London	429
CAD	313,000	EUR	225,600	06/07/2015	Royal Bank of Canada	(605)
CHF	45,000	EUR	42,869	06/07/2015	Goldman Sachs International	350
EUR	99,891	AUD	140,000	06/07/2015	JPMorgan Chase Bank NA London	3,344
EUR	95,920	AUD	140,000	05/08/2015	JPMorgan Chase Bank NA London	(435)
EUR	232,407	CAD	313,000	06/07/2015	Royal Bank of Canada	7,412

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Currency	Amount Bought	Currency	Amount Sold	Maturity Date	Counterparty	Unrealised Gain/Loss EUR
EUR	225,411	CAD	313,000	05/08/2015	Royal Bank of Canada	593
EUR	43,553	CHF	45,000	06/07/2015	Deutsche Bank AG	334
EUR	42,894	CHF	45,000	05/08/2015	Goldman Sachs International	(358)
EUR	337,716	GBP	242,000	06/07/2015	Deutsche Bank AG	(3,841)
EUR	339,766	GBP	242,000	05/08/2015	Goldman Sachs International	(1,589)
EUR	98,375	SEK	904,000	06/07/2015	Deutsche Bank AG	591
EUR	97,742	SEK	904,000	05/08/2015	Goldman Sachs International	(63)
EUR	421,625	USD	471,250	06/07/2015	Royal Bank of Canada	(1,302)
EUR	421,589	USD	471,250	06/07/2015	JPMorgan Chase Bank NA London	(1,339)
EUR	422,785	USD	473,250	06/07/2015	Citibank NA London	(1,937)
EUR	421,998	USD	473,250	06/07/2015	Societe Generale	(2,725)
EUR	420,735	USD	470,250	05/08/2015	Royal Bank of Canada	(1,130)
EUR	420,528	USD	470,250	05/08/2015	Citibank NA London	(1,337)
EUR	420,706	USD	470,250	05/08/2015	Societe Generale	(1,160)
EUR	420,189	USD	470,250	05/08/2015	JPMorgan Chase Bank NA London	(1,676)
GBP	242,000	EUR	339,971	06/07/2015	Goldman Sachs International	1,586
SEK	904,000	EUR	97,727	06/07/2015	Goldman Sachs International	56
USD	470,250	EUR	420,903	06/07/2015	Royal Bank of Canada	1,127
USD	476,250	EUR	425,954	06/07/2015	Citibank NA London	1,461
USD	472,250	EUR	422,632	06/07/2015	Societe Generale	1,193
USD	470,250	EUR	420,356	06/07/2015	JPMorgan Chase Bank NA London	1,674
						653

Note 7 Sub-fund launches / closures

At June 30, 2015, the following Sub-funds were launched:

Name of the Sub-fund	Legal launch
State Street Europe Small Cap Equity Fund	May 2015
State Street Europe Equity Fund	May 2015
State Street Europe Enhanced Equity Fund	May 2015
State Street North America Enhanced Equity Fund	May 2015
State Street Asia Pacific Enhanced Equity Fund	May 2015
State Street Emerging Asia Equity Fund	May 2015
State Street Emerging Latin America Equity Fund	May 2015
State Street Flexible Asset Allocation Fund	May 2015
State Street Flexible Asset Allocation Plus Fund	May 2015
State Street Global Enhanced Equity Fund	February 2015
State Street Global Green Bond Index Fund	April 2015

During the financial period the following Sub-fund was liquidated:

Name of the Sub-fund	Legal closure
SSgA Active Global Inflation-Linked Bond Fund	January 2015

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Note 8 Transaction Costs

For the period from January 1, 2015 to June 30, 2015, the Company incurred transaction costs related to purchase and sale of transferable securities. The below table represents the transaction costs that can be isolated.

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
SSgA Emerging Markets Select Equity Fund	EUR	588,787
SSgA EMU Equity Fund	EUR	14,427
SSgA Euro Corporate Bond Index Fund	EUR	-
SSgA Global Aggregate Bond Index Fund	USD	579
SSgA EMU Government Bond Index Fund	EUR	-
SSgA Global Treasury Bond Index Fund	USD	3,227
SSgA Enhanced Emerging Markets Equity Fund	USD	717,949
SSgA Global Managed Volatility Equity Fund	USD	56,991
SSgA Europe Managed Volatility Equity Fund	EUR	62,631
SSgA Active Global Inflation-Linked Bond Fund *	USD	-
SSgA Sectoral Healthcare Equity Fund	USD	101,116
SSgA Euro Core Treasury Bond Index Fund	EUR	-
SSgA Euro Sustainable Corporate Bond Index Fund	EUR	-
SSgA US Issuer Scored Corporate Bond Index Fund	USD	-
SSgA Euro Issuer Scored Corporate Bond Index Fund	EUR	-
State Street Global Value Spotlight Fund **	EUR	29,196
SSgA Emerging Markets SRI Enhanced Equity Fund	USD	26,195
State Street Europe Value Spotlight Fund ***	EUR	41,326
State Street Eurozone Value Spotlight Fund ****	EUR	12,411
SSgA US Corporate Bond Index Fund	USD	-
SSgA EMU Government Long Bond Index Fund	EUR	-
SSgA Euro Corporate ex-Financials Bond Index Fund	EUR	-
SSgA Euro Inflation Linked Bond Index Fund	EUR	-
State Street Europe Small Cap Equity Fund	EUR	2,875
State Street Europe Equity Fund	EUR	22,258
State Street Europe Enhanced Equity Fund	EUR	61,181
State Street North America Enhanced Equity Fund	USD	34,742
State Street Asia Pacific Enhanced Equity Fund	JPY	1,020,052
State Street Emerging Asia Equity Fund	EUR	129,440
State Street Emerging Latin America Equity Fund	EUR	4,226
State Street Multi-Factor Global Equity Fund	USD	12,919
State Street Flexible Asset Allocation Fund	EUR	3,015
State Street Flexible Asset Allocation Plus Fund	EUR	3,302
State Street Global Enhanced Equity Fund	USD	86,912
State Street Global Green Bond Index Fund	EUR	-

* Fund was liquidated on January 27, 2015.

** Previously called SSgA Fundamental Equity Global Spotlight Fund.

*** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

**** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

Transactions costs have been defined as broker commission fees, market fees and taxes relating to purchase or sale of equity and investments in other funds. For most of the bonds those fees are included in the price of the bonds and therefore cannot be isolated, except for SSgA Global Aggregate Bond Index Fund and SSgA Global Treasury Bond Index Fund on which transaction costs are booked for some bonds.

Note 9 Dividends distributed

During the period ended June 30, 2015, the Company resolved to pay to the Shareholders of the Sub-Funds mentioned below, dividends as follows:

Sub-Fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
SSgA Global Treasury Bond Index Fund	Class I Distributing (USD-Hedged)	April 24, 2015	April 30, 2015	USD	0.22	4,329,252
SSgA Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	April 24, 2015	April 30, 2015	EUR	0.12	266,266
SSgA Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	April 24, 2015	April 30, 2015	EUR	0.23	9,010,873

Note 10 Currency Adjustment

The opening value of the Fund has been restated at the exchange rate ruling at June 30, 2015. The resulting gain of EUR 346,206,902 represents the movement in exchange rates between January 1, 2015 and June 30, 2015. This is a translation gain, which has no impact on the Net Asset Value of the individual Sub-funds.

**NOTES TO THE FINANCIAL STATEMENTS
AT JUNE 30, 2015 (continued)**

Note 11 Related Party Transactions

As at June 30, 2015 the State Street Flexible Asset Allocation Fund portfolio had invested in the following funds that are managed by the same Investment Manager as the Fund:

- SSgA Emerging Markets Select Equity Fund
- SSgA Euro Corporate Bond Index Fund
- SSgA EMU Government Bond Index Fund

As at June 30, 2015 the State Street Flexible Asset Allocation Plus Fund portfolio had invested in the following fund that is managed by the same Investment Manager as the Fund:

- SSgA Global Managed Volatility Equity Fund

INDEX TRACKING ERROR

Sub-fund	Tracking index	Tracking Difference - gross of fees	Anticipated Level Tracking Error	Actual Level Tracking Error	Comment
SSgA Global Aggregate Bond Index Fund	Barclays Global Aggregate Bond Index	-0.02%	2%	0.03%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA Euro Core Treasury Bond Index Fund	Customised Subset of the Barclays Global Treasury Bond Index	0.05%	1%	0.01%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA Euro Sustainable Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.05%	2%	0.05%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA Global Treasury Bond Index Fund	Barclays Global Treasury Bond Index	-0.01%	1%	0.05%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA Euro Corporate Bond Index Fund	Barclays Euro-Aggregate Corporate Bond Index	0.25%	2%	0.04%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. The slight outperformance for this passively managed Sub-fund is due to the good performance of newly issued bonds. Bought at primary market, their price had increased on average before entering the index at month end rebalancing. This helped crystallise a small and gradual outperformance throughout the period. Overall this does not detract the monthly deviation and leads to a low level of tracking error for the period to date.
SSgA EMU Government Bond Index Fund	Citi EMU Government Bond Index	0.02%	1%	0.01%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA US Issuer Scored Corporate Bond Index Fund	Barclays US Issuer Scored Corporate Index	-0.22%	2%	0.14%	The performance of the Sub-fund is due to a combination of security sampling in an index with a challenging liquidity profile as well as rebalancing costs. The index goes through a large semi-annual rebalance (which happened in April-May) This rebalancing involves significant trading and the Sub-fund thus incurs trading costs.
SSgA Euro Issuer Scored Corporate Bond Index Fund	Barclays Euro Issuer Scored Corporate Index	-0.05%	2%	0.04%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.

INDEX TRACKING ERROR (continued)

Sub-fund	Tracking index	Tracking Difference - gross of fees	Anticipated Level Tracking Error	Actual Level Tracking Error	Comment
SSgA Euro Corporate ex-Financials Bond Index Fund	Barclays Euro Corporate ex-Financials Bond Index	0.19%	2%	0.04%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. The slight outperformance for this passively managed Sub-fund is due to the good performance of newly issued bonds. Bought at primary market, their price had increased on average before entering the index at month end rebalancing. This helped crystallise a small and gradual outperformance throughout the period. Overall this does not detract the monthly deviation and leads to a low level of tracking error for the period to date.
SSgA EMU Government Long Bond Index Fund	Citigroup EMU Government Bond Index (EGBI) 15 Years +	0%	1%	0.02%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
SSgA US Corporate Bond Index Fund	Citigroup US Dollar World BIG Corporate Bond Index	-0.16%	2%	0.18%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. It is a small Sub-fund in terms of size and is thus more sampled. Any tracking error shown is due to sampling and transaction costs.
SSgA Euro Inflation Linked Bond Index Fund	Barclays Eurozone All Consumer Price Index	0%	1%	0.13%	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the period.
State Street Global Green Bond Index Fund	Barclays MSCI Green Bond Index	N/A	2%	N/A	No annual figures available. This Sub-fund seeded on 29 April 2015.

NOTE FOR INVESTORS IN SWITZERLAND

For shares distributed in and from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zurich, was the Representative Agent in Switzerland for 2015 while State Street Bank GmbH is the Paying Agent in Switzerland.

Place of performance and jurisdiction for shares sold in and from Switzerland is the registered office of the Representative Agent in Switzerland.

The sales prospectus, the Key Investor Information Document (KIID), the Articles of Association and the annual and semi-annual reports as well as the list of the purchase and sales carried out during the business year may be obtained without charge from the Representative Agent in Switzerland.

The publication of information is purely for information purposes. It does not constitute an offer to subscribe for, or redeem Shares at the published Subscription Price or Redemption Price or Net Asset Value per Share.

Payments/compensations (trailer fees) are paid out from the management fee for the distribution/marketing of the investment fund to distributors and asset managers. Reimbursements/rebates are granted out of the management fee to institutional investors who hold the fund shares for the economic benefit of third parties.

Portfolio Turnover Rate (PTR)

The "Portfolio Turnover Rate" indicates the relevance of ancillary costs accruing to the Sub-fund from the purchase and sale of investments. The PTR shall be determined for the same period as the TER. The manner of calculating the PTR of the Sub-funds in these documents corresponds to the method recommended by the Swiss Funds & Asset Management Association (SFAMA), and is then calculated using the following formula:

$$\text{PTR \%} = \frac{(\text{Total 1} - \text{Total 2})}{\text{Average fund assets in CU}^{1)}} * 100$$

¹⁾CU = Currency units in the fund's base currency

Total 1 = Total securities transactions = X + Y
Securities purchases in CU = X
Securities sales in CU = Y

Total 2 in CU = Total transactions involving fund units = S + T
Issues of fund units in CU = S
Redemptions of fund units in CU = T

	PTR in %
SSgA Emerging Markets Select Equity Fund	70
SSgA EMU Equity Fund	11
SSgA Euro Corporate Bond Index Fund	7
SSgA Global Aggregate Bond Index Fund	36
SSgA EMU Government Bond Index Fund	3
SSgA Global Treasury Bond Index Fund	(4)
SSgA Enhanced Emerging Markets Equity Fund	18
SSgA Global Managed Volatility Equity Fund	(2)
SSgA Europe Managed Volatility Equity Fund	10
SSgA Active Global Inflation-Linked Bond Fund ¹⁾	(6)
SSgA Sectoral Healthcare Equity Fund	48
SSgA Euro Core Treasury Bond Index Fund	2
SSgA Euro Sustainable Corporate Bond Index Fund	91
SSgA US Issuer Scored Corporate Bond Index Fund	18
SSgA Euro Issuer Scored Corporate Bond Index Fund	64
State Street Global Value Spotlight Fund *	39
SSgA Emerging Markets SRI Enhanced Equity Fund	12
State Street Europe Value Spotlight Fund **	78
State Street Eurozone Value Spotlight Fund ***	27
SSgA US Corporate Bond Index Fund	18
SSgA EMU Government Long Bond Index Fund	16
SSgA Euro Corporate ex-Financials Bond Index Fund	16
SSgA Euro Inflation Linked Bond Index Fund	15
State Street Europe Small Cap Equity Fund ²⁾	1
State Street Europe Equity Fund ²⁾	11
State Street Europe Enhanced Equity Fund ²⁾	6
State Street North America Enhanced Equity Fund ²⁾	19
State Street Asia Pacific Enhanced Equity Fund ²⁾	9
State Street Emerging Asia Equity Fund ²⁾	20
State Street Emerging Latin America Equity Fund ²⁾	49
State Street Multi-Factor Global Equity Fund	19

NOTE FOR INVESTORS IN SWITZERLAND (continued)

	PTR in %
State Street Flexible Asset Allocation Fund ²⁾	58
State Street Flexible Asset Allocation Plus Fund ²⁾	154
State Street Global Enhanced Equity Fund ³⁾	18
State Street Global Green Bond Index Fund ⁴⁾	37

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

1) For the period from January 1, 2015 to January 27, 2015 (liquidation date).

2) For the period from May 1, 2015 (launch date) to June 30, 2015.

3) For the period from February 10, 2015 (launch date) to June 30, 2015.

4) For the period from April 29, 2015 (launch date) to June 30, 2015.

Total Expense Ratio (TER)

In Switzerland the “total expense ratio” (TER) taking account of Swiss requirements is reported and explained in each of the annual and semi-annual reports as well as in the KIID. The way of calculating the TER and the performance of the Sub-fund in these documents corresponds to the method recommended by the Swiss Funds & Asset Management Association (SFAMA), and is then calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total operating expenses in CU}^*}{\text{Average fund assets in CU}^*}$$

*CU = Currency units in the fund's base currency

Name of the Sub-fund	Share Classes	TER as at June 30, 2015
SSgA Emerging Markets Select Equity Fund	Class I (EUR)	1.23%
	Class P (EUR)	2.23%
	Class P (USD) ¹⁾	2.23%
SSgA EMU Equity Fund	Class I (EUR)	0.60%
	Class P (EUR) ²⁾	1.60%
	Class P Distributing (EUR) ¹⁾	1.60%
SSgA Euro Corporate Bond Index Fund	Class B (EUR)	0.04%
	Class I (EUR)	0.19%
	Class P (EUR)	0.34%
SSgA Global Aggregate Bond Index Fund	Class B (USD)	0.06%
	Class I (USD)	0.21%
	Class I (CHF-Hedged)	0.24%
	Class I (EUR-Hedged)	0.25%
	Class I (GBP-Hedged)	0.25%
SSgA EMU Government Bond Index Fund	Class I (USD-Hedged)	0.24%
	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class P (EUR)	0.35%
	Class P Distributing (EUR)	0.35%
SSgA Global Treasury Bond Index Fund	Class B (USD)	0.06%
	Class I (USD)	0.21%
	Class I (EUR-Hedged)	0.22%
	Class I (USD-Hedged)	0.23%
	Class I Distributing (USD-Hedged)	0.24%
SSgA Enhanced Emerging Markets Equity Fund	Class P (USD)	0.36%
	Class I (EUR)	0.60%
SSgA Global Managed Volatility Equity Fund	Class I (USD)	0.60%
	Class A (USD) ³⁾	0.55%
	Class B (USD)	0.10%
	Class I (EUR)	0.44%
	Class I (USD)	0.45%
SSgA Europe Managed Volatility Equity Fund	Class P (USD)	1.00%
	Class I (EUR)	0.45%
SSgA Active Global Inflation-Linked Bond Fund	Class P (EUR) ⁴⁾	1.00%
	Class I (USD) ⁵⁾	0.45%
SSgA Sectoral Healthcare Equity Fund	Class I (USD-Hedged) ⁵⁾	0.48%
	Class I (USD)	0.95%
	Class P (USD)	1.70%

NOTE FOR INVESTORS IN SWITZERLAND (continued)

Name of the Sub-fund	Share Classes	TER as at June 30, 2015
SSgA Euro Core Treasury Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.35%
SSgA Euro Sustainable Corporate Bond Index Fund	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class I (CHF-Hedged) ¹⁾	0.27%
SSgA US Issuer Scored Corporate Bond Index Fund	Class I (USD)	0.29%
	Class I (CHF-Hedged)	0.32%
	Class I (EUR-Hedged)	0.32%
SSgA Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.32%
	Class I (CHF-Hedged)	0.35%
State Street Global Value Spotlight Fund *	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.60%
SSgA Emerging Markets SRI Enhanced Equity Fund	Class I (USD)	0.68%
State Street Europe Value Spotlight Fund **	Class B (EUR)	0.10%
	Class I (EUR) ⁶⁾	0.85%
	Class P (EUR)	1.60%
State Street Eurozone Value Spotlight Fund ***	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.60%
SSgA US Corporate Bond Index Fund	Class I (USD)	0.25%
SSgA EMU Government Long Bond Index Fund	Class I (EUR)	0.25%
SSgA Euro Corporate ex-Financials Bond Index Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.25%
	Class P (EUR)	0.40%
SSgA Euro Inflation Linked Bond Index Fund	Class B (EUR)	0.06%
	Class I (EUR)	0.21%
State Street Europe Small Cap Equity Fund	Class I (EUR) ¹⁾	0.85%
	Class P (EUR) ¹⁾	1.60%
State Street Europe Equity Fund	Class B (EUR) ¹⁾	0.10%
	Class I (EUR) ¹⁾	0.60%
	Class P (EUR) ¹⁾	1.60%
State Street Europe Enhanced Equity Fund	Class P (EUR) ¹⁾	0.60%
State Street North America Enhanced Equity Fund	Class B (USD) ¹⁾	0.09%
	Class P (USD) ¹⁾	0.60%
State Street Asia Pacific Enhanced Equity Fund	Class B (JPY) ¹⁾	0.10%
	Class P (JPY) ¹⁾	0.60%
State Street Emerging Asia Equity Fund	Class I (EUR) ¹⁾	1.10%
	Class P (EUR) ¹⁾	2.00%
	Class P (USD) ¹⁾	2.00%
State Street Emerging Latin America Equity Fund	Class P (EUR) ¹⁾	2.00%
	Class P (USD) ¹⁾	2.00%
State Street Multi-Factor Global Equity Fund	Class I (USD)	0.45%
State Street Flexible Asset Allocation Fund	Class I (EUR) ¹⁾	0.50%
	Class P (EUR) ¹⁾	0.90%
State Street Flexible Asset Allocation Plus Fund	Class B (EUR) ¹⁾	0.09%
	Class I (EUR) ¹⁾	0.83%
	Class P (EUR) ¹⁾	1.20%
State Street Global Enhanced Equity Fund	Class I (USD) ⁷⁾	0.45%
	Class I Distributing (USD) ⁷⁾	0.45%
State Street Global Green Bond Index Fund	Class I (EUR) ⁸⁾	0.35%
	Class I (EUR-Hedged) ⁸⁾	0.38%
	Class I (USD) ⁸⁾	0.35%

* Previously called SSgA Fundamental Equity Global Spotlight Fund.

** Previously called SSgA Fundamental Equity Europe Spotlight Fund.

*** Previously called SSgA Fundamental Equity Eurozone Spotlight Fund.

1) For the period from May 1, 2015 (launch date) to June 30, 2015.

2) For the period from April 9, 2015 (launch date) to June 30, 2015.

3) For the period from April 1, 2015 (launch date) to June 30, 2015.

4) For the period from February 27, 2015 (launch date) to June 30, 2015.

5) For the period from January 1, 2015 to January 27, 2014 (liquidation date).

6) For the period from June 12, 2015 (launch date) to June 30, 2015.

7) For the period from February 10, 2015 (launch date) to June 30, 2015.

8) For the period from April 29, 2015 (launch date) to June 30, 2015.

NOTE FOR INVESTORS IN SWITZERLAND (continued)

Statements of Operations

The Statement of Operations of each Sub-fund is shown on pages 9 to 14 of this report.