

State Street U.S. Core Equity Fund

Schedule of Investments

March 31, 2024 (Unaudited)

	Number of Shares	Fair Value
Common Stock - 99.1%		
Aerospace & Defense - 0.5%		
RTX Corp.	393,311	\$ 38,359,622
Apparel Retail - 0.4%		
Ross Stores, Inc.	192,671	28,276,396
Application Software - 3.1%		
Adobe, Inc.	179,828	90,741,209
Intuit, Inc.	38,380	24,947,000
Salesforce, Inc.	347,435	104,640,473
		<u>220,328,682</u>
Automobile Manufacturers - 0.7%		
General Motors Co.	663,271	30,079,340
Tesla, Inc.	122,155	21,473,627
		<u>51,552,967</u>
Automotive Retail - 0.6%		
O'Reilly Automotive, Inc.	35,889	40,514,374
Biotechnology - 1.3%		
BioMarin Pharmaceutical, Inc.	754,558	65,903,096
Vertex Pharmaceuticals, Inc.	63,245	26,437,042
		<u>92,340,138</u>
Broadline Retail - 4.6%		
Amazon.com, Inc.	1,824,883	329,172,396
Building Products - 0.6%		
Trane Technologies PLC	137,002	41,128,000
Construction Materials - 0.9%		
Martin Marietta Materials, Inc.	108,496	66,610,034
Consumer Staples Merchandise Retail - 2.3%		
Costco Wholesale Corp.	48,014	35,176,497
Target Corp.	475,621	84,284,797
Walmart, Inc.	786,027	47,295,245
		<u>166,756,539</u>
Diversified Banks - 3.2%		
Bank of America Corp.	3,287,020	124,643,798
JPMorgan Chase & Co.	524,087	104,974,626
		<u>229,618,424</u>

	Number of Shares	Fair Value
Diversified Support Services - 0.8%		
Cintas Corp.	38,368	\$ 26,359,967
Copart, Inc.	480,668	27,840,291
		<u>54,200,258</u>
Electric Utilities - 0.6%		
NextEra Energy, Inc.	656,078	41,929,945
Electrical Components & Equipment - 0.7%		
Eaton Corp. PLC	161,365	50,455,608
Electronic Components - 1.1%		
Amphenol Corp., Class A	701,528	80,921,255
Environmental & Facilities Services - 1.1%		
Waste Management, Inc.	375,520	80,042,088
Financial Exchanges & Data - 2.0%		
CME Group, Inc.	137,227	29,543,601
S&P Global, Inc.	271,260	115,407,567
		<u>144,951,168</u>
Healthcare Equipment - 2.8%		
Becton Dickinson & Co.	351,377	86,948,239
Edwards Lifesciences Corp.	237,091	22,656,416
IDEXX Laboratories, Inc.	38,185	20,617,227
Penumbra, Inc.	60,692	13,545,241
Teleflex, Inc.	88,944	20,116,464
Zimmer Biomet Holdings, Inc.	280,338	36,999,009
		<u>200,882,596</u>
Home Improvement Retail - 0.9%		
Home Depot, Inc.	168,732	64,725,595
Hotels, Resorts & Cruise Lines - 0.2%		
Marriott International, Inc., Class A	59,092	14,909,502
Household Products - 0.9%		
Procter & Gamble Co.	413,176	67,037,806
Industrial Conglomerates - 0.6%		
Honeywell International, Inc.	195,725	40,172,556
Industrial Gases - 1.3%		
Linde PLC	201,443	93,534,014

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Industrial Machinery & Supplies & Components - 1.4%		
Parker-Hannifin Corp.	177,370	\$ 98,580,472
Insurance Brokers - 0.3%		
Marsh & McLennan Cos., Inc.	104,786	21,583,820
Integrated Oil & Gas - 0.7%		
Chevron Corp.	327,003	51,581,453
Interactive Media & Services - 8.2%		
Alphabet, Inc., Class C	265,985	40,498,876
Alphabet, Inc., Class A	2,140,001	322,990,351
Meta Platforms, Inc., Class A	466,171	226,363,314
		589,852,541
Investment Banking & Brokerage - 0.5%		
Charles Schwab Corp.	510,122	36,902,225
IT Consulting & Other Services - 0.4%		
Accenture PLC, Class A	81,395	28,212,321
Life Sciences Tools & Services - 2.1%		
IQVIA Holdings, Inc.	227,189	57,453,826
Thermo Fisher Scientific, Inc.	158,971	92,395,535
		149,849,361
Managed Healthcare - 2.3%		
Humana, Inc.	104,752	36,319,614
UnitedHealth Group, Inc.	264,253	130,725,959
		167,045,573
Movies & Entertainment - 1.6%		
Netflix, Inc.	37,921	23,030,561
Walt Disney Co.	745,281	91,192,583
		114,223,144
Multi-Line Insurance - 0.3%		
American International Group, Inc.	261,786	20,463,812
Multi-Sector Holdings - 1.4%		
Berkshire Hathaway, Inc., Class B	233,789	98,312,950
Multi-Utilities - 1.0%		
CMS Energy Corp.	558,021	33,670,987

	Number of Shares	Fair Value
Sempra	530,256	\$ 38,088,289
		71,759,276
Oil & Gas Equipment & Services - 1.3%		
Schlumberger NV	1,675,475	91,832,785
Oil & Gas Exploration & Production - 1.7%		
ConocoPhillips	682,444	86,861,472
Pioneer Natural Resources Co.	146,533	38,464,913
		125,326,385
Other Specialty Retail - 0.6%		
Ulta Beauty, Inc.	76,884	40,201,106
Packaged Foods & Meats - 0.4%		
Mondelez International, Inc., Class A	446,969	31,287,830
Personal Care Products - 0.8%		
Kenvue, Inc.	2,822,619	60,573,404
Pharmaceuticals - 5.4%		
AstraZeneca PLC ADR	1,281,907	86,849,199
Elanco Animal Health, Inc.	1,081,732	17,610,597
Eli Lilly & Co.	39,268	30,548,933
Johnson & Johnson	723,039	114,377,540
Merck & Co., Inc.	1,062,815	140,238,439
		389,624,708
Property & Casualty Insurance - 1.1%		
Chubb Ltd.	311,031	80,597,463
Rail Transportation - 0.6%		
Union Pacific Corp.	175,701	43,210,147
Reinsurance - 0.1%		
RenaissanceRe Holdings Ltd.	43,568	10,239,787
Restaurants - 0.5%		
McDonald's Corp.	114,107	32,172,469
Semiconductor Materials & Equipment - 1.5%		
Applied Materials, Inc.	374,721	77,278,712
ASML Holding NV	32,318	31,363,649
		108,642,361

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Semiconductors - 10.2%		
Advanced Micro Devices, Inc.	326,038	\$ 58,846,599
Broadcom, Inc.	104,439	138,424,495
NVIDIA Corp.	481,837	435,368,640
ON Semiconductor Corp.	881,839	64,859,258
Texas Instruments, Inc.	220,399	38,395,710
		<u>735,894,702</u>
Soft Drinks & Non-alcoholic Beverages - 1.1%		
Monster Beverage Corp.	567,695	33,652,959
PepsiCo, Inc.	274,569	48,052,321
		<u>81,705,280</u>
Specialty Chemicals - 0.5%		
Ecolab, Inc.	73,709	17,019,408
International Flavors & Fragrances, Inc.	90,636	7,793,790
PPG Industries, Inc.	72,298	10,475,980
		<u>35,289,178</u>
Systems Software - 9.0%		
Microsoft Corp.	1,317,592	554,337,306
Oracle Corp.	364,344	45,765,250
ServiceNow, Inc.	67,220	51,248,528
		<u>651,351,084</u>
Technology Hardware, Storage & Peripherals - 5.2%		
Apple, Inc.	2,201,145	<u>377,452,345</u>
Telecom Tower REITs - 1.2%		
American Tower Corp.	439,160	<u>86,773,624</u>
Trading Companies & Distributors - 1.5%		
United Rentals, Inc.	116,332	83,888,169
WW Grainger, Inc.	26,377	26,833,322
		<u>110,721,491</u>
Transaction & Payment Processing Services - 3.9%		
Fidelity National Information Services, Inc.	151,667	11,250,658
Mastercard, Inc., Class A	294,693	141,915,308
Visa, Inc., Class A	464,795	129,714,989
		<u>282,880,955</u>

	Number of Shares	Fair Value
Water Utilities - 0.9%		
American Water Works Co., Inc.	508,890	\$ 62,191,447
Wireless Telecommunication Services - 0.2%		
T-Mobile U.S., Inc.	98,676	16,105,897
Total Common Stock (Cost \$4,041,608,760)		<u>7,140,861,359</u>
Short-Term Investments - 1.0%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 5.30% (Cost \$69,933,230)	69,933,230	69,933,230
Total Investments (Cost \$4,111,541,990)		<u>7,210,794,589</u>
Liabilities in Excess of Other Assets, net - (0.1)%		<u>(5,758,256)</u>
NET ASSETS - 100.0%		<u><u>\$7,205,036,333</u></u>

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Other Information:

The Fund had the following short futures contracts open at March 31, 2024:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-mini Index Futures	June 2024	104	\$(27,262,513)	\$(27,604,436)	\$(341,923)

The securities information regarding holdings, allocations and other characteristics are presented to illustrate examples of securities that the Fund has bought and the diversity of areas in which the Fund may invest as of a particular date. It may not be representative of the Fund's current or future investments and should not be construed as a recommendation to purchase or sell a particular security. See the Fund's summary prospectus and statutory prospectus for complete descriptions of investment objectives, policies, risks and permissible investments.