

# State Street U.S. Core Equity Fund

## Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
<b>Common Stock - 97.7%</b>		
Aerospace & Defense - 0.5%		
RTX Corp.	393,311	\$ 35,268,197
Apparel Retail - 1.0%		
Ross Stores, Inc.	465,613	69,357,712
Application Software - 3.0%		
Adobe, Inc.	85,662	47,994,705
Intuit, Inc.	36,218	24,008,550
Salesforce, Inc.	353,658	109,216,664
Splunk, Inc.	190,880	29,819,274
		<u>211,039,193</u>
Automobile Manufacturers - 0.9%		
General Motors Co.	795,297	32,591,271
Tesla, Inc.	146,468	29,568,960
		<u>62,160,231</u>
Automotive Retail - 0.6%		
O'Reilly Automotive, Inc.	40,393	43,924,156
Biotechnology - 1.3%		
BioMarin Pharmaceutical, Inc.	738,175	63,689,739
Vertex Pharmaceuticals, Inc.	63,245	26,609,701
		<u>90,299,440</u>
Broadline Retail - 4.7%		
Amazon.com, Inc.	1,878,641	332,068,583
Building Products - 0.6%		
Trane Technologies PLC	137,002	38,630,454
Construction Materials - 1.2%		
Martin Marietta Materials, Inc.	145,573	84,098,978
Consumer Staples Merchandise Retail - 2.1%		
Costco Wholesale Corp.	61,954	46,086,961
Target Corp.	362,558	55,442,369
Walmart, Inc.	786,027	46,069,043
		<u>147,598,373</u>
Diversified Banks - 3.1%		
Bank of America Corp.	3,555,935	122,750,876
JPMorgan Chase & Co.	498,850	92,816,031
		<u>215,566,907</u>

	Number of Shares	Fair Value
Diversified Support Services - 0.8%		
Cintas Corp.	43,936	\$ 27,618,609
Copart, Inc.	576,348	30,632,896
		<u>58,251,505</u>
Electric Utilities - 0.7%		
NextEra Energy, Inc.	916,336	50,572,584
Electrical Components & Equipment - 0.7%		
Eaton Corp. PLC	163,870	47,358,430
Electronic Components - 1.2%		
Amphenol Corp., Class A	774,455	84,601,464
Environmental & Facilities Services - 1.1%		
Waste Management, Inc.	375,520	77,225,688
Financial Exchanges & Data - 2.0%		
CME Group, Inc.	115,588	25,469,816
S&P Global, Inc.	271,260	116,202,359
		<u>141,672,175</u>
Healthcare Equipment - 2.1%		
Becton Dickinson & Co.	163,303	38,466,022
Edwards Lifesciences Corp.	303,039	25,718,920
IDEXX Laboratories, Inc.	38,185	21,965,158
Penumbra, Inc.	43,845	10,300,067
Teleflex, Inc.	88,944	19,815,834
Zimmer Biomet Holdings, Inc.	264,918	32,945,202
		<u>149,211,203</u>
Home Improvement Retail - 0.8%		
Home Depot, Inc.	141,682	53,925,586
Hotels, Resorts & Cruise Lines - 0.2%		
Marriott International, Inc., Class A	59,092	14,765,318
Household Products - 0.9%		
Procter & Gamble Co.	413,176	65,670,193
Industrial Conglomerates - 0.6%		
Honeywell International, Inc.	195,725	38,896,429
Industrial Gases - 1.4%		
Linde PLC	224,189	100,620,507

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<b>Industrial Machinery &amp; Supplies &amp; Components - 1.4%</b>		
Parker-Hannifin Corp.	177,370	\$ 94,972,766
<b>Insurance Brokers - 0.3%</b>		
Marsh & McLennan Cos., Inc.	104,786	21,195,064
<b>Integrated Oil &amp; Gas - 0.7%</b>		
Chevron Corp.	327,003	49,707,726
<b>Interactive Media &amp; Services - 8.1%</b>		
Alphabet, Inc., Class C	265,985	37,179,383
Alphabet, Inc., Class A	2,092,749	289,762,027
Meta Platforms, Inc., Class A	487,915	239,141,779
		<u>566,083,189</u>
<b>Investment Banking &amp; Brokerage - 0.6%</b>		
Charles Schwab Corp.	649,873	43,398,519
<b>IT Consulting &amp; Other Services - 0.4%</b>		
Accenture PLC, Class A	76,807	28,785,727
<b>Life Sciences Tools &amp; Services - 2.2%</b>		
IQVIA Holdings, Inc.	263,559	65,141,242
Thermo Fisher Scientific, Inc.	158,971	90,642,085
		<u>155,783,327</u>
<b>Managed Healthcare - 2.2%</b>		
Humana, Inc.	102,926	36,057,036
UnitedHealth Group, Inc.	242,286	119,592,370
		<u>155,649,406</u>
<b>Movies &amp; Entertainment - 1.5%</b>		
Netflix, Inc.	37,921	22,863,329
Walt Disney Co.	705,561	78,726,497
		<u>101,589,826</u>
<b>Multi-Line Insurance - 0.2%</b>		
American International Group, Inc.	214,080	15,604,291
<b>Multi-Sector Holdings - 1.4%</b>		
Berkshire Hathaway, Inc., Class B	233,789	95,713,217
<b>Multi-Utilities - 1.1%</b>		
CMS Energy Corp.	679,393	38,976,776

	Number of Shares	Fair Value
Sempra	543,566	\$ 38,375,760
		<u>77,352,536</u>
<b>Oil &amp; Gas Equipment &amp; Services - 1.1%</b>		
Schlumberger NV	1,614,899	78,048,069
<b>Oil &amp; Gas Exploration &amp; Production - 1.5%</b>		
ConocoPhillips	664,311	74,761,560
Pioneer Natural Resources Co.	133,811	31,471,009
		<u>106,232,569</u>
<b>Packaged Foods &amp; Meats - 0.6%</b>		
Mondelez International, Inc., Class A	560,467	40,953,324
<b>Personal Care Products - 0.7%</b>		
Kenvue, Inc.	2,714,724	51,579,756
<b>Pharmaceuticals - 5.7%</b>		
AstraZeneca PLC ADR	1,260,467	80,871,563
Elanco Animal Health, Inc.	1,081,732	17,188,721
Eli Lilly & Co.	63,228	47,653,679
Johnson & Johnson	723,039	116,684,034
Merck & Co., Inc.	1,062,815	135,136,927
		<u>397,534,924</u>
<b>Property &amp; Casualty Insurance - 1.1%</b>		
Chubb Ltd.	306,322	77,092,058
<b>Rail Transportation - 0.6%</b>		
Union Pacific Corp.	166,525	42,245,727
<b>Reinsurance - 0.1%</b>		
RenaissanceRe Holdings Ltd.	31,940	7,180,751
<b>Restaurants - 0.5%</b>		
McDonald's Corp.	114,107	33,351,194
<b>Semiconductor Materials &amp; Equipment - 1.5%</b>		
Applied Materials, Inc.	374,721	75,551,248
ASML Holding NV	32,318	30,756,394
		<u>106,307,642</u>
<b>Semiconductors - 10.1%</b>		
Advanced Micro Devices, Inc.	326,038	62,772,096
Broadcom, Inc.	110,387	143,557,190

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NVIDIA Corp.	498,427	\$ 394,315,568
ON Semiconductor Corp.	881,839	69,594,734
Texas Instruments, Inc.	220,399	36,879,365
		<u>707,118,953</u>
<b>Soft Drinks &amp; Non-alcoholic Beverages - 1.0%</b>		
Monster Beverage Corp.	501,096	29,614,774
PepsiCo, Inc.	227,751	37,656,350
		<u>67,271,124</u>
<b>Specialty Chemicals - 0.5%</b>		
Ecolab, Inc.	73,709	16,572,731
International Flavors & Fragrances, Inc.	90,636	6,843,018
PPG Industries, Inc.	59,343	8,402,969
		<u>31,818,718</u>
<b>Systems Software - 8.7%</b>		
Microsoft Corp.	1,266,630	523,928,833
Oracle Corp.	343,814	38,397,147
ServiceNow, Inc.	63,434	48,929,182
		<u>611,255,162</u>
<b>Technology Hardware, Storage &amp; Peripherals - 5.6%</b>		
Apple, Inc.	2,170,896	392,389,452
<b>Telecom Tower REITs - 1.2%</b>		
American Tower Corp.	439,160	87,331,358
<b>Trading Companies &amp; Distributors - 1.5%</b>		
United Rentals, Inc.	118,375	82,065,836

### Other Information:

The Fund had the following long futures contracts open at February 29, 2024:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-mini Index Futures	March 2024	32	\$7,912,000	\$8,166,000	\$254,000

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.

	Number of Shares	Fair Value
WW Grainger, Inc.	22,563	\$ 21,964,178
		<u>104,030,014</u>
<b>Transaction &amp; Payment Processing Services - 3.8%</b>		
Fidelity National Information Services, Inc.	143,121	9,902,542
Mastercard, Inc., Class A	284,516	135,076,816
Visa, Inc., Class A	432,026	122,107,829
		<u>267,087,187</u>
<b>Water Utilities - 0.1%</b>		
American Water Works Co., Inc.	52,316	6,201,539
<b>Wireless Telecommunication Services - 0.2%</b>		
T-Mobile U.S., Inc.	98,676	16,113,791
<b>Total Common Stock</b>		<u>6,849,762,212</u>
(Cost \$3,891,333,835)		
<b>Short-Term Investments - 2.3%</b>		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 5.32%		
(Cost \$160,952,170)	160,952,170	160,952,170
<b>Total Investments</b>		<u>7,010,714,382</u>
(Cost \$4,052,286,005)		
<b>Other Assets and Liabilities, net - 0.0%</b>		<u>1,205,254</u>
<b>NET ASSETS - 100.0%</b>		<u>\$7,011,919,636</u>