



Treasury Plus Money Market Portfolio

Unaudited Fund Information and Holdings as of March 31,2024

Weighted Average Maturity:  
Weighted Average Life:

48 days  
59 days

ISSUER	INVESTMENT CATEGORY	CUSIP	PRINCIPAL AMOUNT	COUPON RATE/MARKET YIELD	MATURITY DATE	FINAL MATURITY DATE	AMORTIZED COST/VALUE	% of AMORTIZED COST/VALUE	DOMICILE_OF_ISSUER	DOMICILE_OF_RISK
Goldman Sachs Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		2,150,000,000	5.3200	4/1/2024	4/1/2024	2,150,000,000	0.05	United States	United States
MUFG Securities Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,600,000,000	5.3399	4/1/2024	4/1/2024	1,600,000,000	0.04	United Kingdom	United Kingdom
Fixed Income Clearing Co Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,500,000,000	5.3300	4/1/2024	4/1/2024	1,500,000,000	0.04	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CEL1	1,355,200,000	5.2250	3/29/2024	4/30/2024	1,354,868,193	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GK7	1,236,200,000	5.0750	8/8/2024	8/8/2024	1,213,503,244	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JV0	1,194,500,000	5.2075	5/7/2024	5/7/2024	1,188,230,511	0.03	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HF7	1,003,300,000	5.3150	4/11/2024	4/11/2024	1,001,839,918	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HR1	1,000,000,000	5.2025	5/23/2024	5/23/2024	992,418,110	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JQ1	981,400,000	5.2100	4/30/2024	4/30/2024	977,242,976	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JW8	978,400,000	5.1810	5/14/2024	5/14/2024	972,253,906	0.02	United States	United States
Fixed Income Clearing Co Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		930,000,000	5.3200	4/1/2024	4/1/2024	930,000,000	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HH3	925,000,000	5.3175	5/2/2024	5/2/2024	920,794,728	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GB7	928,950,000	5.1300	7/11/2024	7/11/2024	915,540,997	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JX6	875,000,000	5.1810	5/21/2024	5/21/2024	868,601,562	0.02	United States	United States
JPM Chase Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		833,000,000	5.3200	4/1/2024	4/1/2024	833,000,000	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KP1	798,000,000	5.2050	7/16/2024	7/16/2024	785,764,114	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796CX5	724,000,000	5.2150	4/18/2024	4/18/2024	722,200,382	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HS9	725,000,000	5.2400	5/30/2024	5/30/2024	718,747,129	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JL2	698,000,000	5.2410	4/2/2024	4/2/2024	697,898,776	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FS1	675,200,000	5.1620	6/13/2024	6/13/2024	668,059,166	0.02	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GZ4	653,950,000	5.3375	4/4/2024	4/4/2024	653,667,095	0.02	United States	United States
Federal Reserve Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		650,000,000	5.3000	4/1/2024	4/1/2024	650,000,000	0.02	United States	United States
Standard Chartered Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		600,000,000	5.3300	4/1/2024	4/1/2024	600,000,000	0.01	United Kingdom	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797JS7	604,600,000	4.9825	7/18/2024	7/18/2024	595,235,351	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Y45	601,250,000	5.1000	6/27/2024	6/27/2024	593,668,863	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HE0	576,200,000	5.1225	10/31/2024	10/31/2024	559,333,064	0.01	United States	United States
Barclays Bank PLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		540,000,000	5.3300	4/4/2024	4/4/2024	540,000,000	0.01	United States	United Kingdom

HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		503,000,000	5.3300	4/1/2024	4/1/2024	503,000,000	0.01	United States	United Kingdom
BNP Paribas Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3900	4/11/2024	4/11/2024	500,000,000	0.01	France	France
MUFG Securities Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3300	4/1/2024	4/1/2024	500,000,000	0.01	Canada	Japan
RBC Dominion Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3200	4/1/2024	4/1/2024	500,000,000	0.01	Canada	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797JP3	500,000,000	5.2200	4/23/2024	4/23/2024	498,389,720	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KD8	503,600,000	5.1320	8/29/2024	8/29/2024	492,878,039	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KN6	500,000,000	5.2050	7/9/2024	7/9/2024	492,862,375	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JY4	480,000,000	5.1850	5/28/2024	5/28/2024	476,010,571	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KC0	475,000,000	5.1000	8/22/2024	8/22/2024	465,317,856	0.01	United States	United States
ING Financial Markets LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		450,000,000	5.3200	4/1/2024	4/1/2024	450,000,000	0.01	United States	Netherlands
U.S. Treasury Bill	U.S. Treasury Debt	912796ZW2	450,000,000	5.1275	6/20/2024	6/20/2024	444,783,501	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GL5	437,700,000	5.1160	9/5/2024	9/5/2024	427,928,553	0.01	United States	United States
Fixed Income Clearing Co Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		415,000,000	5.3200	4/1/2024	4/1/2024	415,000,000	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KM8	425,000,000	5.1050	9/26/2024	9/26/2024	414,244,393	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GW1	425,100,000	5.1800	10/3/2024	10/3/2024	414,113,941	0.01	United States	United States
Deutsche Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		400,000,000	5.3300	4/1/2024	4/1/2024	400,000,000	0.01	United States	Germany
U.S. Treasury Note	U.S. Treasury Debt	91282CFD8	400,000,000	5.3370	3/29/2024	7/31/2024	399,965,932	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KR7	400,000,000	5.2050	7/30/2024	7/30/2024	393,119,488	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FH5	374,500,000	5.2700	5/16/2024	5/16/2024	372,052,234	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KQ9	351,400,000	5.2100	7/23/2024	7/23/2024	345,646,447	0.01	United States	United States
Australia & New Zealand Banking Group Ltd. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		345,000,000	5.3300	4/1/2024	4/1/2024	345,000,000	0.01	Australia	Australia
U.S. Treasury Bill	U.S. Treasury Debt	912797JM0	307,000,000	5.2300	4/9/2024	4/9/2024	306,642,412	0.01	United States	United States
Norinchukin Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		300,000,000	5.3300	4/1/2024	4/1/2024	300,000,000	0.01	United States	Japan
U.S. Treasury Note	U.S. Treasury Debt	91282CJD4	298,902,000	5.4700	3/29/2024	10/31/2025	298,990,986	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JR9	307,400,000	4.6200	1/23/2025	1/23/2025	295,263,731	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Y52	286,700,000	5.0450	7/5/2024	7/5/2024	282,775,421	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KH9	277,600,000	5.2250	7/2/2024	7/2/2024	273,901,427	0.01	United States	United States
Banco Santander Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		250,000,000	5.3200	4/1/2024	4/1/2024	250,000,000	0.01	United States	Spain
Bank of Montreal Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		250,000,000	5.3000	4/1/2024	4/1/2024	250,000,000	0.01	United States	Canada
U.S. Treasury Bill	U.S. Treasury Debt	912797JZ1	250,000,000	5.1500	6/4/2024	6/4/2024	247,704,222	0.01	United States	United States
Mitsubishi UFJ Securities Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		245,000,000	5.3200	4/1/2024	4/1/2024	245,000,000	0.01	United States	Japan

U.S. Treasury Bill	U.S. Treasury Debt	912797HP5	245,750,000	4.8350	11/29/2024	11/29/2024	237,683,352	0.01	United States	United States
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		235,000,000	5.3500	5/1/2024	5/1/2024	235,000,000	0.01	France	France
U.S. Treasury Bill	U.S. Treasury Debt	912797KK2	232,700,000	5.1000	9/12/2024	9/12/2024	227,291,484	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797KF3	225,000,000	5.2150	6/18/2024	6/18/2024	222,471,826	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JT5	225,000,000	5.0200	7/25/2024	7/25/2024	221,298,797	0.01	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HQ3	203,400,000	5.2525	5/9/2024	5/9/2024	202,268,746	0.00	United States	United States
Goldman Sachs Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		200,000,000	5.3300	7/22/2024	7/22/2024	200,000,000	0.00	United States	United States
Prudential Insurance Company of America Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		196,595,000	5.3399	4/1/2024	4/1/2024	196,595,000	0.00	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JU2	193,500,000	5.0000	8/1/2024	8/1/2024	190,110,428	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJU6	187,238,000	5.5450	3/29/2024	1/31/2026	187,432,754	0.00	United States	United States
Citigroup Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		187,000,000	5.3300	4/1/2024	4/1/2024	187,000,000	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFS5	177,420,000	5.4400	3/29/2024	10/31/2024	177,491,099	0.00	United States	United States
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		165,000,000	5.3300	7/17/2024	7/17/2024	165,000,000	0.00	France	France
BNP Paribas Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		161,000,000	5.3200	4/1/2024	4/1/2024	161,000,000	0.00	France	France
Barclays Bank PLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3100	4/1/2024	4/1/2024	150,000,000	0.00	United States	United Kingdom
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3300	4/3/2024	4/3/2024	150,000,000	0.00	France	France
Wells Fargo Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3100	7/24/2024	7/24/2024	150,000,000	0.00	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CGF2	135,850,000	5.5000	3/29/2024	1/31/2025	135,980,742	0.00	United States	United States
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		129,000,000	5.3200	4/1/2024	4/1/2024	129,000,000	0.00	United States	United States
National Australia Bank Ltd. Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		120,000,000	5.3100	4/1/2024	4/1/2024	120,000,000	0.00	United States	Australia
HSBC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		105,000,000	5.3199	4/4/2024	4/4/2024	105,000,000	0.00	United States	United Kingdom
Societe Generale Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		105,000,000	5.3399	6/28/2024	6/28/2024	105,000,000	0.00	France	France
ING Financial Markets LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3300	4/4/2024	4/4/2024	100,000,000	0.00	United States	Netherlands
UBS Securities LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3200	4/1/2024	4/1/2024	100,000,000	0.00	United States	Switzerland
Prudential Legacy Insurance Company of New Jersey Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		77,112,500	5.3399	4/1/2024	4/1/2024	77,112,500	0.00	United States	United States
Bank of America Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		70,000,000	5.3399	4/4/2024	4/4/2024	70,000,000	0.00	United States	United States
RBC Dominion Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		60,000,000	5.3800	4/4/2024	4/4/2024	60,000,000	0.00	Canada	Canada
TD Securities USA Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		35,000,000	5.3300	4/1/2024	4/1/2024	35,000,000	0.00	United States	Canada
Credit Agricole Corporate and Investment Bank Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		30,000,000	5.3200	4/1/2024	4/1/2024	30,000,000	0.00	United States	France
U.S. Treasury Bill	U.S. Treasury Debt	912797KJ5	20,950,000	4.8025	3/20/2025	3/20/2025	19,969,431	0.00	United States	United States

Important Risk Information

Past performance is not a reliable indicator of future performance.

The figures presented are as of the date shown for the Master Portfolio and may change at any time.

For purposes of this report, for non-interest bearing Commercial Paper and Discount Notes, the discount rate at purchase is used to populate the coupon rate column.

Securities transactions are recorded, and WAM and WAL are calculated, on a trade date basis. As a result, these holdings and calculations may include security purchases and/or sales that have been executed but have not yet settled.

For unsecured debt and Asset Backed Commercial Paper, Domicile of Issue refers to the domicile of the issuer. With respect to Asset Backed Securities, Domicile of Issuer refers to the domicile of the underlying collateral. For Repurchase transactions, Domicile of Issue refers to the domicile of the counterparty, not the domicile of the collateral.

Domicile of Risk refers to the following: for unsecured debt, it is the domicile of the parent company; for ABCP, it is the domicile of the sponsor for ABCP; and for ABS, it is the domicile of the underlying collateral. For Repurchase transactions, Domicile of Risk refers to the domicile of the Counterparty's parent entity, not the domicile of the collateral.

With respect to repurchase agreements that are collateralized fully, as that term is defined in Rule 2a-7, the Fund may look through to the collateral underlying the repurchase agreement for purposes of the issuer diversification requirements of Rule 2a-7.

State Street Global Advisors Funds Management, Inc. ("SSGA FM") serves as the investment adviser to the Fund. State Street Global Advisors Limited, an affiliate of SSGA FM, serves as investment sub-adviser to the Fund.

Bonds generally present less short-term risk and volatility than stocks, but contain interest rate risk (as interest rates raise, bond prices usually fall); issuer default risk; issuer credit risk; liquidity risk; and inflation risk. These effects are usually pronounced for longer-term securities. Any fixed income security sold or redeemed prior to maturity may be subject to a substantial gain or loss.

Investing involves risk including the risk of loss of principal.

The whole or any part of this work may not be reproduced, copied or transmitted or any of its contents disclosed to third parties without SSGA's express written consent. This information should not be considered a recommendation to invest in a particular sector or to buy or sell any security shown. It is not known whether the sectors or securities shown will be profitable in the future. The holdings are taken from the accounting records of SSGA which may differ from the official books and records of the custodian.

This communication is not intended to be an investment recommendation or investment advice and should not be relied upon as such.

All information is from SSGA unless otherwise noted and has been obtained from sources believed to be reliable, but its accuracy is not guaranteed. There is no representation or warranty as to the current accuracy, reliability or completeness of, nor liability for, decisions based on such information and it should not be relied on as such.

The information provided does not constitute investment advice and it should not be relied on as such. It should not be considered a solicitation to buy or an offer to sell a security. It does not take into account any investor's particular investment objectives, strategies, tax status or investment horizon. You should consult your tax and financial advisor.

The trademarks and service marks referenced herein are the property of their respective owners. Third party data providers make no warranties or representations of any kind relating to the accuracy, completeness or timeliness of the data and have no liability for damages of any kind relating to the use of such data.

**An investment in a money market fund is not insured or guaranteed by the Federal Deposit Insurance Corporation or another governmental agency. Although a money market fund seeks to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in a money market fund. The Fund's sponsor has no legal obligation to provide financial support to the Fund, and you should not expect that the sponsor will provide financial support to the Fund at any time.**

Distributor: State Street Global Advisors Funds Distributors, LLC, member FINRA, SIPC, an indirect wholly owned subsidiary of State Street Corporation. References to State Street may include State Street Corporation and its affiliates. The SSGA Funds pay State Street Bank and Trust Company for its services as custodian, transfer agent and shareholder servicing agent and pays SSGA Funds Management, Inc. for investment advisory services.

**Before investing, consider the funds' investment objectives, risks, charges and expenses. To obtain a prospectus or summary prospectus which contains this and other information, call 1-877.521.4083 or download a prospectus now from [www.ssga.com](http://www.ssga.com), talk to your financial advisor. Read it carefully before investing.**

**Not FDIC Insured - No Bank Guarantee - May Lose Value**

**Information Classification: General**

© 2024 State Street Corporation - All Rights Reserved

Adtrax Code:3950478.3.1.AM.RTL

Exp. 12.31.2024