

## Treasury Plus Money Market Portfolio

### Unaudited Fund Information and Holdings as of November 24, 2023

Weighted Average Maturity: 38 days  
 Weighted Average Life: 51 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
Federal Reserve Bank of New York	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		8,000,000,000	5.3000	11/27/2023	11/27/2023	8,000,000,000	18.18	United States	United States
Citigroup Global Markets, Inc.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		3,000,000,000	5.3000	11/27/2023	11/27/2023	3,000,000,000	6.82	United States	United States
Banco Santander SA	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		2,500,000,000	5.3050	11/27/2023	11/27/2023	2,500,000,000	5.68	United States	Spain
Fixed Income Clearing Corp.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,930,000,000	5.3099	11/27/2023	11/27/2023	1,930,000,000	4.39	United States	United States
Stanny Tri Party Repo A Tri Party Repo A	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,662,000,000	5.3000	11/27/2023	11/27/2023	1,662,000,000	3.78	United Kingdom	United Kingdom
Mufg Securities Repo Bilateral Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,477,600,000	5.3099	11/27/2023	11/27/2023	1,477,600,000	3.36	United Kingdom	United Kingdom
U.S. Treasury Note	U.S. Treasury Debt	91282CEL1	1,355,200,000	5.2650	11/25/2023	04/30/2024	1,354,632,984	3.08	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FT9	1,185,900,000	5.3150	12/07/2023	12/07/2023	1,184,164,554	2.69	United States	United States
Fixed Income Clearing Corp.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		1,000,000,000	5.3200	11/27/2023	11/27/2023	1,000,000,000	2.27	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HM2	1,000,000,000	5.3025	11/28/2023	11/28/2023	999,854,210	2.27	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HX8	988,500,000	5.3260	01/02/2024	01/02/2024	983,290,358	2.23	United States	United States
Treasury Bill	U.S. Treasury Debt	912797HR1	1,000,000,000	5.2025	05/23/2024	05/23/2024	974,113,360	2.21	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GE1	915,500,000	5.2700	02/01/2024	02/01/2024	906,682,435	2.06	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GM3	910,000,000	5.2700	02/08/2024	02/08/2024	900,305,370	2.05	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		880,000,000	5.3000	11/27/2023	11/27/2023	880,000,000	2.00	United States	United Kingdom
Calyon	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		850,000,000	5.3000	11/27/2023	11/27/2023	850,000,000	1.93	United States	France
U.S. Treasury Bill	U.S. Treasury Debt	912797HY6	800,300,000	5.3320	01/09/2024	01/09/2024	795,260,663	1.81	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HH3	775,000,000	5.3175	05/02/2024	05/02/2024	757,363,038	1.72	United States	United States
Fixed Income Clearing Corp.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		755,000,000	5.3099	11/27/2023	11/27/2023	755,000,000	1.72	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HU4	750,100,000	5.3560	12/12/2023	12/12/2023	748,456,028	1.70	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FU6	657,300,000	5.2975	12/14/2023	12/14/2023	655,674,326	1.49	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FW2	611,970,000	5.2570	01/04/2024	01/04/2024	608,560,905	1.38	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JA6	596,900,000	5.3250	01/23/2024	01/23/2024	591,922,200	1.34	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HE0	576,200,000	5.1225	10/31/2024	10/31/2024	549,138,404	1.25	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GC5	518,800,000	5.2700	01/11/2024	01/11/2024	515,386,457	1.17	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		500,000,000	5.3700	11/27/2023	03/01/2024	500,000,000	1.14	United States	United States
Rbc Dominion Securities Tri Pa Tri Party Repo A	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		500,000,000	5.3000	11/27/2023	11/27/2023	500,000,000	1.14	Canada	Canada

Treasury Bill	U.S. Treasury Debt	912797JK4	500,000,000	5.2600	03/26/2024	03/26/2024	491,298,125	1.12	United States	United States
Australia & New Zealand Banking Group Ltd.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		435,000,000	5.3099	11/27/2023	11/27/2023	435,000,000	0.99	Australia	Australia
U.S. Treasury Bill	U.S. Treasury Debt	912797JJ7	418,000,000	5.2560	03/19/2024	03/19/2024	411,104,710	0.93	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GW1	425,100,000	5.1800	10/03/2024	10/03/2024	406,739,876	0.92	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JB4	406,600,000	5.3425	01/30/2024	01/30/2024	402,810,126	0.92	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFD8	400,000,000	5.3770	11/25/2023	07/31/2024	400,068,244	0.91	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GY7	402,800,000	5.3060	03/28/2024	03/28/2024	395,667,189	0.90	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JD0	400,000,000	5.3630	02/13/2024	02/13/2024	395,457,368	0.90	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HF7	400,000,000	5.3150	04/11/2024	04/11/2024	392,099,532	0.89	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797FH5	374,500,000	5.2700	05/16/2024	05/16/2024	365,209,382	0.83	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GK7	361,300,000	5.0750	08/08/2024	08/08/2024	348,398,392	0.79	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796Z28	350,000,000	5.2700	02/22/2024	02/22/2024	345,540,766	0.79	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797JH1	310,000,000	5.2850	03/12/2024	03/12/2024	305,220,240	0.69	United States	United States
Barclays Capital A Dvp Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		245,000,000	5.3200	11/27/2023	11/27/2023	245,000,000	0.56	United States	United Kingdom
U.S. Treasury Bill	U.S. Treasury Debt	912797GZ4	203,200,000	5.3375	04/04/2024	04/04/2024	199,398,961	0.45	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797HQ3	203,400,000	5.2525	05/09/2024	05/09/2024	198,554,345	0.45	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GQ4	186,000,000	5.3000	03/07/2024	03/07/2024	183,263,244	0.42	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GL5	187,700,000	5.1160	09/05/2024	09/05/2024	180,272,918	0.41	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CFS5	177,420,000	5.4800	11/25/2023	10/31/2024	177,575,248	0.40	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GP6	174,000,000	5.3510	02/29/2024	02/29/2024	171,611,570	0.39	United States	United States
U.S. Treasury Note	U.S. Treasury Debt	91282CJD4	150,972,000	5.5100	11/25/2023	10/31/2025	150,888,232	0.34	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		150,000,000	5.3500	11/27/2023	12/01/2023	150,000,000	0.34	United States	United States
Ing Triparty A Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		150,000,000	5.3000	11/27/2023	11/27/2023	150,000,000	0.34	United States	Netherlands
U.S. Treasury Note	U.S. Treasury Debt	91282CGF2	135,850,000	5.5400	11/25/2023	01/31/2025	136,023,097	0.31	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796ZN2	129,800,000	5.2150	12/28/2023	12/28/2023	129,207,747	0.29	United States	United States
Norin Chukin Secs Tri Party Re Tri Party Repo A	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		125,000,000	5.3500	11/30/2023	11/30/2023	125,000,000	0.28	United States	Japan
U.S. Treasury Bill	U.S. Treasury Debt	912797HZ3	118,900,000	5.3300	01/16/2024	01/16/2024	118,031,287	0.27	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912797GB7	119,800,000	5.1300	07/11/2024	07/11/2024	115,983,313	0.26	United States	United States
Prudential Legacy Insurance Co. of New Jersey	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		110,637,500	5.3299	11/27/2023	11/27/2023	110,637,500	0.25	United States	United States
Societe Generale	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		110,000,000	5.3599	12/04/2023	12/04/2023	110,000,000	0.25	France	France
Ing Triparty A Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3100	11/30/2023	11/30/2023	100,000,000	0.23	United States	Netherlands

National Australia Bank Ltd.	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3000	11/27/2023	11/27/2023	100,000,000	0.23	United States	Australia
UBS Securities LLC	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		100,000,000	5.3000	11/27/2023	11/27/2023	100,000,000	0.23	United States	Switzerland
U.S. Treasury Bill	U.S. Treasury Debt	912797FS1	80,200,000	5.1620	06/13/2024	06/13/2024	77,958,092	0.18	United States	United States
Merrill Lynch Tri Party A Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		75,000,000	5.3000	11/27/2023	11/27/2023	75,000,000	0.17	United States	United States
JP Morgan Securities LLC	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		70,000,000	5.3000	11/27/2023	11/27/2023	70,000,000	0.16	United States	United States
U.S. Treasury Bill	U.S. Treasury Debt	912796ZY8	54,800,000	5.2700	01/25/2024	01/25/2024	54,327,897	0.12	United States	United States
Prudential America Bi Party Re Bi Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		53,250,000	5.3299	11/27/2023	11/27/2023	53,250,000	0.12	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		25,000,000	5.3000	11/27/2023	11/27/2023	25,000,000	0.06	United States	France
TD Securities USA LLC	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash		20,000,000	5.3000	11/27/2023	11/27/2023	20,000,000	0.05	United States	Canada
U.S. Treasury Note	U.S. Treasury Debt	91282CDU2	9,700,000	5.3250	11/25/2023	01/31/2024	9,699,651	0.02	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**

© 2023 State Street Corporation - All Rights Reserved

Adtrax Code:3950478.2.1.AM.RTL

Exp. 12.31.2023