



## State Street Federal Prime Retail Reserves Money Market Fund Unaudited Fund Information and Holdings as of March 27, 2026

Weighted Average Maturity: 24 days  
Weighted Average Life: 48 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
Bank of America Tri Party Repo	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash	99VDNE005	1,000,000	3.6300	03/30/2026	03/30/2026	1,000,000	16.65	United States	United States
Goldman Sachs & Co Tri Party Repo	U.S. Government Agency Repurchase Agreement, collateralized only by U.S. Government Agency securities, U.S. Treasuries, and cash	99VDKE008	1,000,000	3.6300	03/30/2026	03/30/2026	1,000,000	16.65	United States	United States
J.P. Morgan Securities LLC Tri Party Repo	U.S. Treasury Repurchase Agreement, if collateralized only by U.S. Treasuries (including Strips) and cash	930PNJ004	123,000	3.6199	03/30/2026	03/30/2026	123,000	2.05	United States	United States
Bank of America Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	99VDNF002	100,000	4.0400	03/30/2026	07/24/2026	100,000	1.67	United States	United States
Canadian Imperial Bank of Commerce	Non-Negotiable Time Deposit		100,000	3.6300	03/30/2026	03/30/2026	100,000	1.67	Canada	Canada
First Abu Dhabi Bank USA	Non-Negotiable Time Deposit		100,000	3.6199	03/30/2026	03/30/2026	100,000	1.67	United States	United Arab Emirates
J.P. Morgan Securities LLC Tri Party Repo	Other Repurchase Agreement, if any collateral falls outside Treasury, Government Agency and cash	975LUZ005	100,000	4.0700	03/30/2026	07/17/2026	100,000	1.67	United States	United States
Mizuho Bank Ltd/NY	Non-Negotiable Time Deposit		100,000	3.6399	03/30/2026	03/30/2026	100,000	1.67	United States	Japan
Royal Bank of Canada	Non-Negotiable Time Deposit		100,000	3.6500	03/30/2026	03/30/2026	100,000	1.67	Canada	Canada
MUFG Bank Ltd/New York	Financial Company Commercial Paper	62479MGD9	100,000	3.8400	07/13/2026	07/13/2026	98,847	1.65	United States	Japan
HSBC Bank USA NA	Certificate of Deposit	40435RXY2	90,000	4.0000	03/30/2026	07/10/2026	90,041	1.50	United States	United Kingdom
Mizuho Bank Ltd/NY	Certificate of Deposit	60701ABZ5	90,000	3.9900	03/30/2026	09/18/2026	90,007	1.50	United States	Japan
Banco Santander SA/New York	Certificate of Deposit	05973RGU0	90,000	3.8000	04/08/2026	04/08/2026	90,006	1.50	United States	Spain
National Australia Bank New York	Certificate of Deposit	63254B2A3	90,000	3.8400	03/30/2026	04/13/2026	90,004	1.50	United States	Australia
Sumitomo Mitsui Banking Corp/New York	Certificate of Deposit	86565GZN3	90,000	4.0000	03/30/2026	09/24/2026	90,004	1.50	United States	Japan
Barclays Bank PLC NY	Certificate of Deposit	06745GHT1	90,000	3.9999	06/25/2026	06/25/2026	90,002	1.50	United States	United Kingdom
Landesbank Baden-Wuerttemberg/New York	Certificate of Deposit	51502BGV7	90,000	3.6700	04/06/2026	04/06/2026	90,000	1.50	United States	Germany
Norinchukin Bank/New York	Certificate of Deposit	65603BJC4	90,000	3.6800	04/06/2026	04/06/2026	90,000	1.50	United States	Japan
The Toronto-Dominion Bank	Non-Negotiable Time Deposit		90,000	3.6699	04/02/2026	04/02/2026	90,000	1.50	Canada	Canada
Oversea-Chinese Banking Corp Ltd/New York	Certificate of Deposit	69033NMN2	90,000	3.8400	03/30/2026	09/21/2026	90,000	1.50	United States	Singapore
ING US Funding LLC	Financial Company Commercial Paper	44988GHS0	90,000	3.9400	03/30/2026	09/14/2026	89,990	1.50	United States	Netherlands
BNG Bank NV	Financial Company Commercial Paper	09657SCW3	90,000	3.6697	03/30/2026	03/30/2026	89,972	1.50	Netherlands	Netherlands
Aquitaine Funding Co. LLC	Asset Backed Commercial Paper	03843MCW4	90,000	3.7000	03/30/2026	03/30/2026	89,972	1.50	United States	United States
Great Bear Funding LLC	Asset Backed Commercial Paper	39014JCX6	90,000	3.7000	03/31/2026	03/31/2026	89,963	1.50	United States	United States
Bennington Stark Capital Corp. LLC	Asset Backed Commercial Paper	08224MCX0	90,000	3.8299	03/31/2026	03/31/2026	89,963	1.50	United States	United States
Halkin Finance LLC	Asset Backed Commercial Paper	40588MD12	90,000	3.7097	04/01/2026	04/01/2026	89,954	1.50	United States	United States

Anglesea Funding LLC	Asset Backed Commercial Paper	0347M3D27	90,000	3.7000	04/02/2026	04/02/2026	89,945	1.50	United States	Ireland
CDP Financial Inc.	Financial Company Commercial Paper	12509TD20	90,000	3.7400	04/02/2026	04/02/2026	89,944	1.50	Canada	Canada
Helvetica Funding Company LLC	Asset Backed Commercial Paper	42351CD64	90,000	3.8600	04/06/2026	04/06/2026	89,907	1.50	United States	Switzerland
Nordea Bank Abp	Financial Company Commercial Paper	65558KD92	90,000	3.8100	04/09/2026	04/09/2026	89,881	1.50	Finland	Finland
Washington Morgan Capital Company LLC (Series A)	Asset Backed Commercial Paper	93930MDF5	90,000	3.8800	04/15/2026	04/15/2026	89,820	1.50	United States	United States
Lexington Parker Series A	Asset Backed Commercial Paper	52953BDM2	90,000	3.8600	04/21/2026	04/21/2026	89,761	1.49	United States	United States
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960KDN9	90,000	3.8000	04/22/2026	04/22/2026	89,755	1.49	Sweden	Sweden
Brigantine Funding Company LLC	Asset Backed Commercial Paper	10902FDQ4	90,000	4.0000	04/24/2026	04/24/2026	89,732	1.49	United States	United States
Atlantic Asset Securitization LLC	Asset Backed Commercial Paper	04821UEF5	90,000	3.9000	05/15/2026	05/15/2026	89,528	1.49	United States	France
Armada Funding Company LLC	Asset Backed Commercial Paper	04208DF40	90,000	3.9600	06/04/2026	06/04/2026	89,319	1.49	United States	United States
Britannia Funding Company LLC	Asset Backed Commercial Paper	11042MF86	90,000	3.9400	06/08/2026	06/08/2026	89,287	1.49	United States	United Kingdom
DBS Bank Ltd	Financial Company Commercial Paper	23305EFC2	90,000	3.8400	06/12/2026	06/12/2026	89,257	1.49	Singapore	Singapore
Sumitomo Mitsui Trust Bank NY	Financial Company Commercial Paper	86563HGD6	90,000	3.8500	07/13/2026	07/13/2026	88,937	1.48	United States	Japan
Huron Funding (Huron)	Asset Backed Commercial Paper	40446DHH5	90,000	4.0600	08/17/2026	08/17/2026	88,557	1.47	United States	France
Australia & New Zealand Banking Group Ltd	Financial Company Commercial Paper	05253CJ98	90,000	3.8500	09/09/2026	09/09/2026	88,381	1.47	Australia	Australia
Macquarie Bank Ltd	Financial Company Commercial Paper	55607LJH8	90,000	3.8500	09/17/2026	09/17/2026	88,270	1.47	Australia	Australia
Gotham Funding Corp	Asset Backed Commercial Paper	38346MFG4	75,000	3.9500	06/16/2026	06/16/2026	74,340	1.24	United States	Japan
Swedbank AB/New York	Certificate of Deposit	87019W4B8	60,000	3.9800	03/30/2026	12/22/2026	60,000	1.00	United States	Sweden
National Australia Bank Ltd	Financial Company Commercial Paper	63254G3Y9	60,000	3.9800	03/30/2026	12/18/2026	59,987	1.00	Australia	Australia
Westpac Banking Corp	Financial Company Commercial Paper	9612CABG1	60,000	3.9200	03/30/2026	02/23/2027	59,944	1.00	Australia	Australia
Lloyds Bank PLC	Financial Company Commercial Paper	53943HM16	60,000	3.8200	12/01/2026	12/01/2026	58,332	0.97	United Kingdom	United Kingdom

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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.

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