

State Street Institutional Small-Cap Equity Fund

Schedule of Investments

March 31, 2022

	Number of Shares	Fair Value
Common Stock - 94.7%		
Aerospace & Defense - 0.3%		
Woodward Inc.	24,159	\$ 3,017,701
Agricultural & Farm Machinery - 0.9%		
AGCO Corp.	75,284	10,993,723
Agricultural Products - 1.4%		
Darling Ingredients Inc.	203,874	16,387,392
Aluminum - 0.1%		
Alcoa Corp.	9,843	886,165
Apparel Retail - 0.4%		
American Eagle Outfitters Inc.	117,319	1,970,959
The Buckle Inc.	83,721	2,766,142
		4,737,101
Application Software - 6.0%		
ACI Worldwide Inc.	147,497	4,644,681
Alarm.com Holdings Inc.	34,649	2,302,773
Altair Engineering Inc., Class A	55,280	3,560,032
Asana Inc., Class A	41,500	1,658,755
Avalara Inc.	8,780	873,698
Blackbaud Inc.	103,913	6,221,271
Blackline Inc.	103,736	7,595,550
Envestnet Inc.	41,500	3,089,260
Model N Inc.	40,807	1,097,708
New Relic Inc.	112,000	7,490,560
Paylocity Holding Corp.	12,808	2,635,502
Pegasystems Inc.	23,809	1,920,196
PROS Holdings Inc.	24,262	808,167
Q2 Holdings Inc.	105,000	6,473,250
SPS Commerce Inc.	26,371	3,459,875
Sumo Logic Inc.	182,110	2,125,224
The Descartes Systems Group Inc.	22,319	1,635,090
Vertex Inc., Class A	110,024	1,687,768
Workiva Inc.	74,458	8,786,044
Yext Inc.	275,500	1,898,195
		69,963,599
Auto Parts & Equipment - 1.1%		
Dana Inc.	90,305	1,586,659
Dorman Products Inc.	98,829	9,391,720

	Number of Shares	Fair Value
Gentex Corp.	39,048	\$ 1,139,030
LCI Industries	10,955	1,137,238
		13,254,647
Automobile Manufacturers - 0.7%		
Thor Industries Inc.	102,778	8,088,629
Automotive Retail - 1.3%		
America's Car-Mart Inc.	15,565	1,253,916
Group 1 Automotive Inc.	27,647	4,639,996
Monro Inc.	31,110	1,379,418
Murphy USA Inc.	41,828	8,363,927
		15,637,257
Biotechnology - 0.9%		
Avid Bioservices Inc.	113,164	2,305,151
Emergent BioSolutions Inc.	67,910	2,788,384
Halozyne Therapeutics Inc.	32,275	1,287,127
Heron Therapeutics Inc.	393,793	2,252,496
Veracyte Inc.	81,500	2,246,955
		10,880,113
Building Products - 1.0%		
CSW Industrials Inc.	31,500	3,704,085
Gibraltar Industries Inc.	105,160	4,516,622
Insteel Industries Inc.	31,061	1,148,946
UFP Industries Inc.	31,304	2,415,417
		11,785,070
Commodity Chemicals - 0.5%		
Hawkins Inc.	35,707	1,638,952
Koppers Holdings Inc.	175,487	4,829,402
		6,468,354
Communications Equipment - 0.5%		
Cambium Networks Corp.	50,249	1,187,886
Extreme Networks Inc.	122,928	1,500,951
Lumentum Holdings Inc.	5,035	491,416
Plantronics Inc.	65,043	2,562,694
		5,742,947
Computer & Electronics Retail - 0.1%		
Rent-A-Center Inc.	40,335	1,016,039

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Construction & Engineering - 1.6%		
Dycom Industries Inc.	127,584	\$ 12,153,652
IES Holdings Inc.	19,822	796,844
Valmont Industries Inc.	13,035	3,110,151
WillScot Mobile Mini Holdings Corp.	60,674	2,374,174
		<u>18,434,821</u>
Construction Machinery & Heavy Trucks - 0.8%		
Alamo Group Inc.	18,901	2,717,775
Astec Industries Inc.	34,809	1,496,787
The Greenbrier Companies Inc.	49,261	2,537,434
The Manitowoc Company Inc.	45,101	680,123
Wabash National Corp.	103,099	1,529,989
		<u>8,962,108</u>
Construction Materials - 0.1%		
Eagle Materials Inc.	9,811	1,259,340
Consumer Finance - 0.3%		
PRA Group Inc.	28,756	1,296,321
PROG Holdings Inc.	80,265	2,309,224
		<u>3,605,545</u>
Data Processing & Outsourced Services - 0.7%		
CSG Systems International Inc.	75,798	4,818,479
Verra Mobility Corp.	234,962	3,825,181
		<u>8,643,660</u>
Distillers & Vintners - 1.6%		
MGP Ingredients Inc.	217,243	18,593,828
Distributors - 0.5%		
LKQ Corp.	137,986	6,265,944
Diversified Metals & Mining - 0.3%		
Compass Minerals International Inc.	43,587	2,736,828
Materion Corp.	11,059	948,198
		<u>3,685,026</u>
Diversified REITs - 0.3%		
Alpine Income Property Trust Inc.	70,720	1,329,536

	Number of Shares	Fair Value
American Assets Trust Inc.	49,747	\$ 1,884,914
Essential Properties Realty Trust Inc.	32,864	831,459
		<u>4,045,909</u>
Diversified Support Services - 2.0%		
Healthcare Services Group Inc.	197,168	3,661,410
IAA Inc.	94,258	3,605,369
Matthews International Corp., Class A	70,230	2,272,643
Ritchie Bros Auctioneers Inc.	221,039	13,047,932
UniFirst Corp.	6,587	1,213,852
		<u>23,801,206</u>
Education Services - 0.6%		
Grand Canyon Education Inc.	32,756	3,180,935
Stride Inc.	98,635	3,583,410
		<u>6,764,345</u>
Electric Utilities - 0.9%		
ALLETE Inc.	12,861	861,430
IDACORP Inc.	79,198	9,136,281
		<u>9,997,711</u>
Electrical Components & Equipment - 0.4%		
Acuity Brands Inc.	5,928	1,122,171
Atkore Inc.	9,287	914,212
Regal Rexnord Corp.	15,496	2,305,495
		<u>4,341,878</u>
Electronic Components - 1.2%		
Belden Inc.	103,819	5,751,573
II-VI Inc.	28,045	2,032,982
Littelfuse Inc.	22,966	5,727,950
		<u>13,512,505</u>
Electronic Equipment & Instruments - 0.6%		
National Instruments Corp.	124,233	5,042,617
Novanta Inc.	14,340	2,040,439
		<u>7,083,056</u>
Electronic Manufacturing Services - 0.2%		
Methode Electronics Inc.	30,403	1,314,930

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Plexus Corp.	19,829	\$ 1,622,210
		<u>2,937,140</u>
Environmental & Facilities Services - 0.7%		
Clean Harbors Inc.	49,690	5,547,392
Montrose Environmental Group Inc.	40,500	2,143,665
		<u>7,691,057</u>
Food Distributors - 0.4%		
Performance Food Group Co.	85,515	4,353,569
		<u>4,353,569</u>
Footwear - 0.6%		
Deckers Outdoor Corp.	11,496	3,147,260
Wolverine World Wide Inc.	166,500	3,756,240
		<u>6,903,500</u>
General Merchandise Stores - 0.1%		
Ollie's Bargain Outlet Holdings Inc.	17,896	768,812
		<u>768,812</u>
Health Care REITs - 0.2%		
Community Healthcare Trust Inc.	44,390	1,873,702
		<u>1,873,702</u>
Healthcare Distributors - 0.6%		
AdaptHealth Corp.	182,261	2,921,644
Covetrus Inc.	244,095	4,098,355
		<u>7,019,999</u>
Healthcare Equipment - 4.2%		
AtriCure Inc.	56,500	3,710,355
Axonics Inc.	42,710	2,673,646
Cardiovascular Systems Inc.	149,515	3,379,039
CONMED Corp.	61,000	9,061,550
Glaukos Corp.	18,250	1,055,215
Globus Medical Inc., Class A	74,500	5,496,610
Heska Corp.	9,723	1,344,497
Integra LifeSciences Holdings Corp.	124,000	7,968,240
LeMaitre Vascular Inc.	20,904	971,409
Masimo Corp.	6,000	873,240
Outset Medical Inc.	92,000	4,176,800
Penumbra Inc.	20,510	4,555,886
SI-BONE Inc.	83,500	1,887,100

	Number of Shares	Fair Value
Tactile Systems Technology Inc.	75,500	\$ 1,522,080
Vapotherm Inc.	64,500	896,550
		<u>49,572,217</u>
Healthcare Facilities - 1.2%		
Acadia Healthcare Company Inc.	100,479	6,584,389
Hanger Inc.	132,900	2,436,057
The Ensign Group Inc.	32,159	2,894,631
The Pennat Group Inc.	42,251	787,136
U.S. Physical Therapy Inc.	12,437	1,236,860
		<u>13,939,073</u>
Healthcare Services - 1.5%		
Addus HomeCare Corp.	21,107	1,969,072
Amedisys Inc.	19,745	3,401,866
AMN Healthcare Services Inc.	35,114	3,663,444
Castle Biosciences Inc.	55,525	2,490,851
Chemed Corp.	3,241	1,641,728
MEDNAX Inc.	83,944	1,971,005
Oak Street Health Inc.	34,312	922,307
Privia Health Group Inc.	58,553	1,565,122
		<u>17,625,395</u>
Healthcare Supplies - 0.7%		
BioLife Solutions Inc.	75,870	1,724,525
ICU Medical Inc.	6,552	1,458,737
Neogen Corp.	35,520	1,095,437
OrthoPediatrics Corp.	17,005	918,100
Pulmonx Corp.	98,500	2,443,785
UFP Technologies Inc.	6,843	452,801
		<u>8,093,385</u>
Healthcare Technology - 1.5%		
Certara Inc.	49,812	1,069,962
Health Catalyst Inc.	35,448	926,256
Inspire Medical Systems Inc.	31,500	8,085,735
NextGen Healthcare Inc.	97,760	2,044,162
Omnicell Inc.	32,009	4,144,845
Phreesia Inc.	28,850	760,486
		<u>17,031,446</u>

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Home Building - 0.7%		
Cavco Industries Inc.	8,391	\$ 2,020,972
Green Brick Partners Inc.	59,503	1,175,779
Taylor Morrison Home Corp.	122,776	3,341,963
TopBuild Corp.	7,731	1,402,326
		<u>7,941,040</u>
Home Furnishing Retail - 0.2%		
The Aaron's Company Inc.	130,043	2,611,263
Home Furnishings - 0.1%		
La-Z-Boy Inc.	55,883	1,473,635
Home Improvement Retail - 0.1%		
Floor & Decor Holdings Inc., Class A	12,193	987,633
Hotel & Resort REITs - 0.5%		
RLJ Lodging Trust	299,356	4,214,933
Sunstone Hotel Investors Inc.	103,445	1,218,582
		<u>5,433,515</u>
Household Appliances - 0.5%		
Helen of Troy Ltd.	8,826	1,728,484
Traeger Inc.	629,926	4,686,649
		<u>6,415,133</u>
Household Products - 0.3%		
Central Garden & Pet Co., Class A	75,000	3,058,500
Industrial Machinery - 7.7%		
Albany International Corp., Class A	23,000	1,939,360
Altra Industrial Motion Corp.	269,539	10,493,153
Barnes Group Inc.	228,107	9,167,621
Chart Industries Inc.	5,148	884,272
Crane Co.	96,679	10,468,402
Enerpac Tool Group Corp.	470,816	10,306,162
ESCO Technologies Inc.	44,000	3,076,480
Evoqua Water Technologies Corp.	194,000	9,114,120
John Bean Technologies Corp.	74,000	8,766,780
Kadant Inc.	7,460	1,448,658
Kornit Digital Ltd.	25,000	2,067,250
Mueller Industries Inc.	92,496	5,010,508

	Number of Shares	Fair Value
Proto Labs Inc.	6,717	\$ 355,329
RBC Bearings Inc.	13,500	2,617,380
Standex International Corp.	28,000	2,797,760
The Timken Co.	191,351	11,615,006
		<u>90,128,241</u>
Industrial REITs - 0.8%		
EastGroup Properties Inc.	41,038	8,342,205
Innovative Industrial Properties Inc.	3,501	719,105
		<u>9,061,310</u>
Insurance Brokers - 0.4%		
BRP Group Inc., Class A	139,500	3,742,785
Goosehead Insurance Inc., Class A	12,612	990,925
		<u>4,733,710</u>
Interactive Media & Services - 0.0%		
Vimeo Inc.	36,557	434,297
Internet & Direct Marketing Retail - 0.4%		
Fiverr International Ltd.	12,362	940,377
Overstock.com Inc.	30,398	1,337,664
Porch Group Inc.	76,923	534,230
Revolve Group Inc.	33,676	1,808,065
ThredUp Inc., Class A	76,129	586,193
		<u>5,206,529</u>
Internet Services & Infrastructure - 0.2%		
Squarespace Inc., Class A	38,939	997,617
Switch Inc., Class A	48,984	1,509,687
		<u>2,507,304</u>
Investment Banking & Brokerage - 1.0%		
Piper Sandler Cos.	16,640	2,184,000
Raymond James Financial Inc.	65,239	7,170,418
Stifel Financial Corp.	39,173	2,659,847
		<u>12,014,265</u>
IT Consulting & Other Services - 0.9%		
Globant S.A.	13,363	3,502,041
Grid Dynamics Holdings Inc.	62,491	879,873
Perficient Inc.	6,101	671,659

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Unisys Corp.	248,470	\$ 5,369,437
		<u>10,423,010</u>
Leisure Products - 1.5%		
Malibu Boats Inc., Class A	131,682	7,638,873
Polaris Inc.	100,035	10,535,686
		<u>18,174,559</u>
Life & Health Insurance - 0.4%		
American Equity Investment Life Holding Co.	52,867	2,109,922
Trupanion Inc.	25,504	2,272,916
		<u>4,382,838</u>
Life Sciences Tools & Services - 2.8%		
Azenta Inc.	44,231	3,665,865
Bruker Corp.	85,573	5,502,344
ICON PLC	24,469	5,951,350
Medpace Holdings Inc.	9,622	1,574,063
Repligen Corp.	36,070	6,784,406
Syneos Health Inc.	109,913	8,897,458
		<u>32,375,486</u>
Managed Healthcare - 0.1%		
Progyny Inc.	26,901	1,382,711
Marine - 0.2%		
Kirby Corp.	25,792	1,861,924
Metal & Glass Containers - 0.4%		
TriMas Corp.	146,500	4,701,185
Multi-Line Insurance - 0.2%		
Horace Mann Educators Corp.	70,594	2,952,947
Multi-Utilities - 0.1%		
Avista Corp.	34,355	1,551,128
Office REITs - 0.9%		
Corporate Office Properties Trust	42,952	1,225,850
Cousins Properties Inc.	144,659	5,828,311
Easterly Government Properties Inc.	166,294	3,515,455
		<u>10,569,616</u>

	Number of Shares	Fair Value
Office Services & Supplies - 0.9%		
HNI Corp.	16,169	\$ 599,062
MSA Safety Inc.	75,776	10,055,475
		<u>10,654,537</u>
Oil & Gas Drilling - 0.2%		
Helmerich & Payne Inc.	51,682	2,210,956
Oil & Gas Equipment & Services - 0.5%		
ChampionX Corp.	86,695	2,122,293
Oil States International Inc.	503,966	3,502,564
		<u>5,624,857</u>
Oil & Gas Exploration & Production - 1.6%		
Denbury Inc.	20,661	1,623,335
Northern Oil & Gas Inc.	131,179	3,697,936
PDC Energy Inc.	159,373	11,583,230
Southwestern Energy Co.	246,749	1,769,190
		<u>18,673,691</u>
Oil & Gas Refining & Marketing - 0.1%		
HF Sinclair Corp.	33,448	1,332,903
Packaged Foods & Meats - 3.6%		
Calavo Growers Inc.	36,879	1,344,240
Freshpet Inc.	17,149	1,760,173
Hostess Brands Inc.	277,000	6,077,380
J&J Snack Foods Corp.	25,000	3,877,500
Lancaster Colony Corp.	45,000	6,711,750
Sanderson Farms Inc.	61,098	11,455,264
The Simply Good Foods Co.	202,400	7,681,080
Utz Brands Inc.	244,500	3,613,710
		<u>42,521,097</u>
Personal Products - 0.4%		
BellRing Brands Inc.	33,315	768,910
elf Beauty Inc.	130,500	3,370,815
The Honest Company Inc.	108,500	565,285
		<u>4,705,010</u>
Property & Casualty Insurance - 1.8%		
AMERISAFE Inc.	42,105	2,091,356
Argo Group International Holdings Ltd.	114,519	4,727,344

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James River Group Holdings Ltd.	82,000	\$ 2,028,680
Palomar Holdings Inc.	35,500	2,271,645
RLI Corp.	36,192	4,003,921
Selective Insurance Group Inc.	64,000	5,719,040
		<u>20,841,986</u>
Publishing - 1.0%		
John Wiley & Sons Inc., Class A	221,862	<u>11,765,342</u>
Regional Banks - 7.7%		
1st Source Corp.	37,093	1,715,551
Bank OZK	46,211	1,973,210
BankUnited Inc.	41,947	1,843,990
Banner Corp.	15,184	888,719
Cadence Bank	60,299	1,764,349
Community Bank System Inc.	41,500	2,911,225
Cullen/Frost Bankers Inc.	36,215	5,012,518
CVB Financial Corp.	134,500	3,121,745
Enterprise Financial Services Corp.	35,568	1,682,722
Equity Bancshares Inc., Class A	33,280	1,075,277
FB Financial Corp.	19,171	851,576
First Interstate BancSystem Inc., Class A	70,194	2,581,033
Fulton Financial Corp.	204,793	3,403,660
German American Bancorp Inc.	59,000	2,241,410
HomeStreet Inc.	35,048	1,660,574
Independent Bank Corp.	126,721	10,351,838
Meta Financial Group Inc.	25,480	1,399,361
National Bank Holdings Corp., Class A	32,656	1,315,384
Origin Bancorp Inc.	49,731	2,103,124
PacWest Bancorp	55,675	2,401,263
Peapack-Gladstone Financial Corp.	39,208	1,362,478
Pinnacle Financial Partners Inc.	18,685	1,720,515
Prosperity Bancshares Inc.	117,026	8,119,264
Renasant Corp.	142,937	4,781,243
Sandy Spring Bancorp Inc.	34,389	1,544,754
Stock Yards Bancorp Inc.	32,500	1,719,250

	Number of Shares	Fair Value
Texas Capital Bancshares Inc.	31,512	\$ 1,805,953
UMB Financial Corp.	59,000	5,732,440
United Community Banks Inc.	41,149	1,431,985
Washington Trust Bancorp Inc.	22,500	1,181,250
Westamerica BanCorp	62,067	3,755,053
Western Alliance Bancorp	56,179	4,652,745
Wintrust Financial Corp.	25,757	2,393,598
		<u>90,499,057</u>
Research & Consulting Services - 0.4%		
Exponent Inc.	18,506	1,999,574
Resources Connection Inc.	175,852	3,014,103
		<u>5,013,677</u>
Residential REITs - 0.3%		
NexPoint Residential Trust Inc.	41,080	<u>3,709,935</u>
Restaurants - 1.1%		
Brinker International Inc.	38,515	1,469,732
Shake Shack Inc., Class A	34,500	2,342,550
Texas Roadhouse Inc.	38,025	3,183,833
The Cheesecake Factory Inc.	69,015	2,746,107
Wingstop Inc.	30,500	3,579,175
		<u>13,321,397</u>
Retail REITs - 0.3%		
Kite Realty Group Trust	102,336	2,330,191
The Macerich Co.	47,701	746,043
		<u>3,076,234</u>
Security & Alarm Services - 1.0%		
The Brink's Co.	169,858	<u>11,550,344</u>
Semiconductor Equipment - 1.4%		
CMC Materials Inc.	55,448	10,280,059
Ichor Holdings Ltd.	37,267	1,327,451
Onto Innovation Inc.	58,153	5,052,914
		<u>16,660,424</u>
Semiconductors - 1.0%		
Diodes Inc.	17,333	1,507,798
MaxLinear Inc.	24,059	1,403,843
Power Integrations Inc.	21,585	2,000,498

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Semtech Corp.	80,387	\$ 5,574,034
SMART Global Holdings Inc.	59,210	1,529,394
		<u>12,015,567</u>
Soft Drinks - 0.3%		
Primo Water Corp.	238,533	3,399,095
Zevia PBC, Class A	82,000	374,740
		<u>3,773,835</u>
Specialized Consumer Services - 0.2%		
European Wax Center Inc., Class A	25,500	753,780
OneSpaWorld Holdings Ltd.	154,789	1,578,848
		<u>2,332,628</u>
Specialized REITs - 0.2%		
National Storage Affiliates Trust	19,483	1,222,753
PotlatchDeltic Corp.	24,728	1,303,908
		<u>2,526,661</u>
Specialty Chemicals - 3.8%		
Avient Corp.	151,357	7,265,136
Chase Corp.	5,870	510,162
Danimer Scientific Inc.	74,499	436,564
HB Fuller Co.	13,901	918,439
Ingevity Corp.	206,823	13,251,150
Innospec Inc.	42,000	3,887,100
Quaker Chemical Corp.	22,287	3,851,416
Sensient Technologies Corp.	44,000	3,693,800
Stepan Co.	105,986	10,472,477
		<u>44,286,244</u>
Specialty Stores - 0.7%		
Dick's Sporting Goods Inc.	12,307	1,230,946
Five Below Inc.	16,999	2,692,132
National Vision Holdings Inc.	33,058	1,440,337
Sally Beauty Holdings Inc.	192,000	3,000,960
		<u>8,364,375</u>
Steel - 0.6%		
Carpenter Technology Corp.	29,709	1,247,184
Commercial Metals Co.	94,844	3,947,407

	Number of Shares	Fair Value
Steel Dynamics Inc.	15,357	\$ 1,281,235
		<u>6,475,826</u>
Systems Software - 1.6%		
Ping Identity Holding Corp.	190,060	5,213,346
Sailpoint Technologies Holdings Inc.	129,500	6,627,810
Tenable Holdings Inc.	114,000	6,588,060
		<u>18,429,216</u>
Technology Hardware, Storage & Peripherals - 1.0%		
Corsair Gaming Inc.	64,291	1,360,398
Pure Storage Inc., Class A	290,500	10,257,555
		<u>11,617,953</u>
Thriffs & Mortgage Finance - 0.8%		
Flagstar Bancorp Inc.	18,165	770,196
Washington Federal Inc.	32,691	1,072,918
WSFS Financial Corp.	154,727	7,213,373
		<u>9,056,487</u>
Trading Companies & Distributors - 2.2%		
Applied Industrial Technologies Inc.	92,073	9,452,214
Boise Cascade Co.	15,323	1,064,489
McGrath RentCorp.	15,427	1,310,986
Transcat Inc.	18,000	1,460,520
Univar Solutions Inc.	376,556	12,102,510
		<u>25,390,719</u>
Trucking - 0.6%		
Marten Transport Ltd.	78,000	1,385,280
Saia Inc.	23,555	5,743,180
		<u>7,128,460</u>
Total Common Stock (Cost \$829,092,605)		<u>1,109,606,111</u>

State Street Institutional Small-Cap Equity Fund

Schedule of Investments

March 31, 2022

	Number of Shares	Fair Value
Short-Term Investments - 4.9%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.29% (Cost \$57,358,876)	57,358,876	\$ 57,358,876
Total Investments (Cost \$886,451,481)		<u>1,166,964,987</u>
Other Assets and Liabilities, net - 0.4%		<u>5,209,904</u>
NET ASSETS - 100.0%		<u>\$1,172,174,891</u>

Other Information:

The Fund had the following long futures contracts open at March 31, 2022:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
E-mini Russell 2000 Index Futures	June 2022	211	\$20,865,217	\$21,800,520	\$935,303

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.