

# State Street Institutional U.S. Equity Fund

## Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
<b>Common Stock - 95.9%</b>		
<b>Aerospace &amp; Defense - 0.5%</b>		
RTX Corp.	14,781	\$ 1,325,412
<b>Apparel Retail - 1.0%</b>		
Ross Stores, Inc.	17,500	2,606,800
<b>Application Software - 2.9%</b>		
Adobe, Inc.	3,219	1,803,541
Intuit, Inc.	1,361	902,193
Salesforce, Inc.	13,292	4,104,836
Splunk, Inc.	7,173	1,120,566
		7,931,136
<b>Automobile Manufacturers - 0.9%</b>		
General Motors Co.	29,889	1,224,851
Tesla, Inc.	5,505	1,111,350
		2,336,201
<b>Automotive Retail - 0.6%</b>		
O'Reilly Automotive, Inc.	1,520	1,652,878
<b>Biotechnology - 1.3%</b>		
BioMarin Pharmaceutical, Inc.	27,742	2,393,580
Vertex Pharmaceuticals, Inc.	2,379	1,000,940
		3,394,520
<b>Broadline Retail - 4.6%</b>		
Amazon.com, Inc.	70,605	12,480,140
<b>Building Products - 0.5%</b>		
Trane Technologies PLC	5,151	1,452,428
<b>Construction Materials - 1.2%</b>		
Martin Marietta Materials, Inc.	5,469	3,159,496
<b>Consumer Staples Merchandise Retail - 2.1%</b>		
Costco Wholesale Corp.	2,331	1,734,008
Target Corp.	13,627	2,083,841
Walmart, Inc.	29,541	1,731,398
		5,549,247
<b>Diversified Banks - 3.0%</b>		
Bank of America Corp.	133,651	4,613,632
JPMorgan Chase & Co.	18,748	3,488,253
		8,101,885

	Number of Shares	Fair Value
<b>Diversified Support Services - 0.8%</b>		
Cintas Corp.	1,653	\$ 1,039,093
Copart, Inc.	21,661	1,151,282
		2,190,375
<b>Electric Utilities - 0.7%</b>		
NextEra Energy, Inc.	34,436	1,900,523
<b>Electrical Components &amp; Equipment - 0.7%</b>		
Eaton Corp. PLC	6,165	1,781,685
<b>Electronic Components - 1.2%</b>		
Amphenol Corp., Class A	29,106	3,179,539
<b>Environmental &amp; Facilities Services - 1.1%</b>		
Waste Management, Inc.	14,114	2,902,544
<b>Financial Exchanges &amp; Data - 2.0%</b>		
CME Group, Inc.	4,344	957,201
S&P Global, Inc.	10,193	4,366,477
		5,323,678
<b>Healthcare Equipment - 2.1%</b>		
Becton Dickinson & Co.	6,133	1,444,628
Edwards Lifesciences Corp.	11,390	966,669
IDEXX Laboratories, Inc.	1,435	825,455
Penumbra, Inc.	1,661	390,202
Teleflex, Inc.	3,371	751,025
Zimmer Biomet Holdings, Inc.	9,952	1,237,631
		5,615,610
<b>Home Improvement Retail - 0.8%</b>		
Home Depot, Inc.	5,322	2,025,606
<b>Hotels, Resorts &amp; Cruise Lines - 0.2%</b>		
Marriott International, Inc., Class A	2,221	554,961
<b>Household Products - 0.9%</b>		
Procter & Gamble Co.	15,528	2,468,020
<b>Industrial Conglomerates - 0.5%</b>		
Honeywell International, Inc.	7,356	1,461,858
<b>Industrial Gases - 1.4%</b>		
Linde PLC	8,426	3,781,757

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Industrial Machinery & Supplies & Components - 1.3%		
Parker-Hannifin Corp.	6,670	\$ 3,571,452
Insurance Brokers - 0.3%		
Marsh & McLennan Cos., Inc.	3,938	796,539
Integrated Oil & Gas - 0.7%		
Chevron Corp.	12,292	1,868,507
Interactive Media & Services - 7.9%		
Alphabet, Inc., Class C	9,996	1,397,241
Alphabet, Inc., Class A	78,650	10,889,879
Meta Platforms, Inc., Class A	18,340	8,988,984
		<u>21,276,104</u>
Investment Banking & Brokerage - 0.6%		
Charles Schwab Corp.	24,426	1,631,168
IT Consulting & Other Services - 0.4%		
Accenture PLC, Class A	2,887	1,081,990
Life Sciences Tools & Services - 2.2%		
IQVIA Holdings, Inc.	9,905	2,448,120
Thermo Fisher Scientific, Inc.	5,973	3,405,685
		<u>5,853,805</u>
Managed Healthcare - 2.2%		
Humana, Inc.	3,865	1,353,987
UnitedHealth Group, Inc.	9,107	4,495,215
		<u>5,849,202</u>
Movies & Entertainment - 1.4%		
Netflix, Inc.	1,425	859,161
Walt Disney Co.	26,518	2,958,879
		<u>3,818,040</u>
Multi-Line Insurance - 0.2%		
American International Group, Inc.	8,045	586,400
Multi-Sector Holdings - 1.3%		
Berkshire Hathaway, Inc., Class B	8,786	3,596,988
Multi-Utilities - 1.1%		
CMS Energy Corp.	25,550	1,465,804

	Number of Shares	Fair Value
Sempra	20,429	\$ 1,442,287
		<u>2,908,091</u>
Oil & Gas Equipment & Services - 1.1%		
Schlumberger NV	60,691	2,933,196
Oil & Gas Exploration & Production - 1.5%		
ConocoPhillips	24,967	2,809,786
Pioneer Natural Resources Co.	5,030	1,183,006
		<u>3,992,792</u>
Packaged Foods & Meats - 0.6%		
Mondelez International, Inc., Class A	21,064	1,539,147
Personal Care Products - 0.7%		
Kenvue, Inc.	102,026	1,938,494
Pharmaceuticals - 5.6%		
AstraZeneca PLC ADR	47,374	3,039,516
Elanco Animal Health, Inc.	40,655	646,008
Eli Lilly & Co.	2,375	1,789,990
Johnson & Johnson	27,173	4,385,179
Merck & Co., Inc.	39,943	5,078,752
		<u>14,939,445</u>
Property & Casualty Insurance - 1.1%		
Chubb Ltd.	11,512	2,897,225
Rail Transportation - 0.6%		
Union Pacific Corp.	6,254	1,586,577
Reinsurance - 0.1%		
RenaissanceRe Holdings Ltd.	1,200	269,784
Restaurants - 0.5%		
McDonald's Corp.	4,289	1,253,589
Semiconductor Materials & Equipment - 1.5%		
Applied Materials, Inc.	14,083	2,839,414
ASML Holding NV	1,217	1,158,195
		<u>3,997,609</u>
Semiconductors - 9.9%		
Advanced Micro Devices, Inc.	12,254	2,359,263
Broadcom, Inc.	4,148	5,394,433

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NVIDIA Corp.	18,736	\$ 14,822,424
ON Semiconductor Corp.	33,144	2,615,724
Texas Instruments, Inc.	8,283	1,385,994
		<u>26,577,838</u>
Soft Drinks & Non-alcoholic Beverages - 0.9%		
Monster Beverage Corp.	18,833	1,113,030
PepsiCo, Inc.	8,559	1,415,145
		<u>2,528,175</u>
Specialty Chemicals - 0.4%		
Ecolab, Inc.	2,769	622,582
International Flavors & Fragrances, Inc.	3,404	257,002
PPG Industries, Inc.	2,229	315,626
		<u>1,195,210</u>
Systems Software - 8.6%		
Microsoft Corp.	47,602	19,690,091
Oracle Corp.	12,921	1,443,017
ServiceNow, Inc.	2,384	1,838,875
		<u>22,971,983</u>
Technology Hardware, Storage & Peripherals - 5.5%		
Apple, Inc.	81,586	14,746,670
Telecom Tower REITs - 1.2%		
American Tower Corp.	16,504	3,281,985
Trading Companies & Distributors - 1.5%		
United Rentals, Inc.	4,454	3,087,824

### 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	19	\$4,667,255	\$4,848,563	\$181,308

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.	847	\$ 824,521
		<u>3,912,345</u>
Transaction & Payment Processing Services - 3.7%		
Fidelity National Information Services, Inc.	5,379	372,173
Mastercard, Inc., Class A	10,692	5,076,134
Visa, Inc., Class A	16,234	4,588,378
		<u>10,036,685</u>
Water Utilities - 0.1%		
American Water Works Co., Inc.	1,966	233,050
Wireless Telecommunication Services - 0.2%		
T-Mobile U.S., Inc.	3,709	605,680
<b>Total Common Stock</b> (Cost \$155,499,263)		<u>257,452,064</u>
<b>Short-Term Investments - 3.8%</b>		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 5.32% (Cost \$10,273,206)	10,273,206	10,273,206
<b>Total Investments</b> (Cost \$165,772,469)		<u>267,725,270</u>
<b>Other Assets and Liabilities, net - 0.3%</b>		<u>747,665</u>
<b>NET ASSETS - 100.0%</b>		<u>\$ 268,472,935</u>