

**State Street U.S. Core Equity Fund**  
**Schedule of Investments**

October 31, 2021 (Unaudited)

	Number of Shares	Fair Value
<b>Common Stock - 99.2%</b>		
Aerospace & Defense - 0.6%		
Raytheon Technologies Corp.	457,893	\$ 40,688,372
Apparel Retail - 1.4%		
Ross Stores Inc.	866,174	98,050,897
Application Software - 3.4%		
Adobe Inc.	80,902	52,615,425
Intuit Inc.	29,143	18,243,226
salesforce.com Inc.	366,680	109,890,329
Splunk Inc.	372,484	61,392,813
		<u>242,141,793</u>
Asset Management & Custody Banks - 0.3%		
Blackstone Inc.	140,755	19,483,307
Auto Parts & Equipment - 0.9%		
Magna International Inc.	766,650	62,328,645
Automotive Retail - 0.6%		
O'Reilly Automotive Inc.	67,682	42,119,862
Biotechnology - 1.3%		
Biogen Inc.	18,230	4,861,577
BioMarin Pharmaceutical Inc.	304,418	24,119,038
Vertex Pharmaceuticals Inc.	363,940	67,303,424
		<u>96,284,039</u>
Building Products - 0.9%		
Allegion PLC	149,986	19,243,204
Trane Technologies PLC	236,207	42,736,932
		<u>61,980,136</u>
Cable & Satellite - 1.6%		
Charter Communications Inc., Class A	37,694	25,439,304
Comcast Corp., Class A	1,733,238	89,140,430
		<u>114,579,734</u>
Communications Equipment - 0.2%		
Cisco Systems Inc.	270,098	15,117,385
Construction Materials - 0.3%		
Martin Marietta Materials Inc.	56,853	22,334,133

	Number of Shares	Fair Value
Data Processing & Outsourced Services - 5.6%		
Fidelity National Information Services Inc.	672,607	\$ 74,484,499
Mastercard Inc., Class A	329,485	110,548,807
PayPal Holdings Inc.	170,462	39,647,757
Visa Inc., Class A	846,128	179,184,527
		<u>403,865,590</u>
Diversified Banks - 2.6%		
JPMorgan Chase & Co.	1,088,747	184,967,228
Diversified Support Services - 1.1%		
Cintas Corp.	67,923	29,417,451
IAA Inc.	873,532	52,106,184
		<u>81,523,635</u>
Electric Utilities - 0.9%		
NextEra Energy Inc.	737,286	62,912,614
Electronic Components - 1.9%		
Amphenol Corp., Class A	896,227	68,803,347
Corning Inc.	1,999,928	71,137,439
		<u>139,940,786</u>
Environmental & Facilities Services - 0.9%		
Waste Management Inc.	426,888	68,400,264
Financial Exchanges & Data - 1.0%		
CME Group Inc.	129,773	28,621,435
MSCI Inc.	23,964	15,933,184
S&P Global Inc.	65,065	30,851,221
		<u>75,405,840</u>
Footwear - 0.4%		
NIKE Inc., Class B	165,173	27,631,791
Healthcare Equipment - 3.3%		
Becton Dickinson & Co.	140,264	33,605,852
Boston Scientific Corp.	1,916,447	82,656,359
Edwards Lifesciences Corp.	200,785	24,058,059
Medtronic PLC	454,669	54,496,626
Zimmer Biomet Holdings Inc.	284,449	40,710,341
		<u>235,527,237</u>

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<b>Healthcare Services - 0.7%</b>		
Cigna Corp.	220,586	\$ 47,119,375
<b>Home Improvement Retail - 2.2%</b>		
Lowe's Companies Inc.	566,592	132,480,542
The Home Depot Inc.	67,384	25,049,328
		<u>157,529,870</u>
<b>Hotels, Resorts &amp; Cruise Lines - 1.0%</b>		
Marriott International Inc., Class A	456,023	72,972,800
<b>Household Products - 1.3%</b>		
Colgate-Palmolive Co.	306,930	23,384,997
The Procter & Gamble Co.	480,846	68,756,169
		<u>92,141,166</u>
<b>Hypermarkets &amp; Super Centers - 0.4%</b>		
Walmart Inc.	174,574	26,084,847
<b>Industrial Conglomerates - 1.5%</b>		
Honeywell International Inc.	491,428	107,435,989
<b>Industrial Gases - 1.5%</b>		
Air Products & Chemicals Inc.	361,499	108,381,015
<b>Industrial Machinery - 1.5%</b>		
Parker-Hannifin Corp.	271,302	80,465,460
Xylem Inc.	199,947	26,111,079
		<u>106,576,539</u>
<b>Insurance Brokers - 0.3%</b>		
Marsh & McLennan Companies Inc.	122,288	20,397,638
<b>Integrated Oil &amp; Gas - 0.9%</b>		
Chevron Corp.	327,100	37,449,679
Exxon Mobil Corp.	400,938	25,848,473
		<u>63,298,152</u>
<b>Interactive Home Entertainment - 0.2%</b>		
Activision Blizzard Inc.	212,633	16,625,774
<b>Interactive Media &amp; Services - 8.3%</b>		
Alphabet Inc., Class C	41,807	123,974,896
Alphabet Inc., Class A	94,309	279,241,404

	Number of Shares	Fair Value
Meta Platforms Inc., Class A	595,259	\$ 192,607,955
		<u>595,824,255</u>
<b>Internet &amp; Direct Marketing Retail - 4.7%</b>		
Amazon.com Inc.	100,015	337,293,586
<b>Investment Banking &amp; Brokerage - 0.7%</b>		
The Charles Schwab Corp.	628,062	51,519,926
<b>IT Consulting &amp; Other Services - 0.4%</b>		
Accenture PLC, Class A	79,246	28,432,672
<b>Life &amp; Health Insurance - 0.2%</b>		
Lincoln National Corp.	154,000	11,111,100
<b>Life Sciences Tools &amp; Services - 0.3%</b>		
IQVIA Holdings Inc.	82,667	21,610,807
<b>Managed Healthcare - 2.6%</b>		
Humana Inc.	91,342	42,305,961
UnitedHealth Group Inc.	322,009	148,275,484
		<u>190,581,445</u>
<b>Movies &amp; Entertainment - 2.2%</b>		
Netflix Inc.	106,786	73,715,443
The Walt Disney Co.	519,339	87,804,645
		<u>161,520,088</u>
<b>Multi-Line Insurance - 0.3%</b>		
American International Group Inc.	371,637	21,960,030
<b>Multi-Sector Holdings - 1.1%</b>		
Berkshire Hathaway Inc., Class B	281,318	80,741,079
<b>Multi-Utilities - 1.3%</b>		
Sempra Energy	744,566	95,028,959
<b>Oil &amp; Gas Equipment &amp; Services - 0.3%</b>		
Schlumberger N.V.	589,641	19,021,819
<b>Oil &amp; Gas Exploration &amp; Production - 1.6%</b>		
ConocoPhillips	1,211,335	90,232,344
Pioneer Natural Resources Co.	142,084	26,566,867
		<u>116,799,211</u>

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<b>Packaged Foods &amp; Meats - 1.4%</b>		
Mondelez International Inc., Class A	1,658,314	\$ <u>100,725,992</u>
<b>Personal Products - 0.4%</b>		
The Estee Lauder Companies Inc., Class A	95,847	<u>31,086,058</u>
<b>Pharmaceuticals - 3.8%</b>		
Bristol-Myers Squibb Co.	677,314	39,555,138
Elanco Animal Health Inc.	491,565	16,162,657
Johnson & Johnson	426,655	69,493,566
Merck & Company Inc.	1,382,488	121,728,069
Viatis Inc.	1,956,829	<u>26,123,667</u>
		<u>273,063,097</u>
<b>Property &amp; Casualty Insurance - 1.2%</b>		
Chubb Ltd.	454,070	<u>88,716,197</u>
<b>Railroads - 0.6%</b>		
Union Pacific Corp.	189,150	<u>45,660,810</u>
<b>Regional Banks - 3.6%</b>		
First Republic Bank	394,326	85,304,544
Regions Financial Corp.	5,042,196	119,399,201
SVB Financial Group	81,446	<u>58,429,360</u>
		<u>263,133,105</u>
<b>Restaurants - 0.6%</b>		
McDonald's Corp.	174,370	<u>42,816,554</u>
<b>Semiconductor Equipment - 1.3%</b>		
Applied Materials Inc.	689,600	<u>94,233,840</u>
<b>Semiconductors - 4.9%</b>		
Advanced Micro Devices Inc.	335,597	40,348,827
NVIDIA Corp.	387,586	99,094,113
QUALCOMM Inc.	847,702	112,778,274
Texas Instruments Inc.	557,568	<u>104,532,849</u>
		<u>356,754,063</u>
<b>Soft Drinks - 0.8%</b>		
PepsiCo Inc.	375,967	<u>60,756,267</u>

	Number of Shares	Fair Value
<b>Specialized REITs - 1.1%</b>		
American Tower Corp.	272,491	\$ <u>76,834,287</u>
<b>Specialty Chemicals - 0.6%</b>		
DuPont de Nemours Inc.	229,566	15,977,793
Ecolab Inc.	52,580	11,684,328
PPG Industries Inc.	98,374	<u>15,795,913</u>
		<u>43,458,034</u>
<b>Systems Software - 7.8%</b>		
Microsoft Corp.	1,508,252	500,166,528
Oracle Corp.	299,632	28,746,694
ServiceNow Inc.	51,560	<u>35,976,506</u>
		<u>564,889,728</u>
<b>Technology Hardware, Storage &amp; Peripherals - 4.9%</b>		
Apple Inc.	2,350,685	<u>352,132,613</u>
<b>Trading Companies &amp; Distributors - 1.2%</b>		
United Rentals Inc.	227,204	<u>86,135,308</u>
<b>Trucking - 0.1%</b>		
Lyft Inc., Class A	88,604	<u>4,064,266</u>
<b>Wireless Telecommunication Services - 0.2%</b>		
T-Mobile US Inc.	147,785	<u>16,999,709</u>
<b>Total Common Stock</b>		
(Cost \$4,091,860,181)		<u>7,146,751,358</u>
<b>Short-Term Investments - 0.8%</b>		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (Cost \$53,645,286)	53,645,286	<u>53,645,286</u>
<b>Total Investments</b>		
(Cost \$4,145,505,467)		<u>7,200,396,644</u>
<b>Other Assets and Liabilities, net - 0.0%</b>		<u>3,108,060</u>
<b>NET ASSETS - 100.0%</b>		<u>\$7,203,504,704</u>

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### Other Information:

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The Fund had the following short futures contracts open at October 31, 2021:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 Emini Index Futures	December 2021	5	\$(1,144,125)	\$(1,149,250)	\$(5,125)

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.