

Quarterly Report

September 30, 2022

State Street Variable Insurance Series Funds, Inc.

State Street Variable Insurance Series Funds, Inc.

Quarterly Report

September 30, 2022

Table of Contents

	Page
Schedules of Investments (Unaudited)	
State Street U.S. Equity V.I.S. Fund.....	1
State Street S&P 500 Index V.I.S. Fund	4
State Street Premier Growth Equity V.I.S. Fund	12
State Street Small-Cap Equity V.I.S. Fund	14
State Street Income V.I.S. Fund.....	20
State Street Total Return V.I.S. Fund.....	34
State Street Real Estate Securities V.I.S. Fund.....	118
Notes to Schedules of Investments.....	120

State Street U.S. Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Common Stock - 99.3% †			NextEra Energy Inc.	4,400	\$ 345,004
Aerospace & Defense - 0.7%					<u>419,783</u>
Raytheon Technologies Corp.	1,603	\$ 131,222			
Apparel Retail - 1.1%			Electrical Components & Equipment - 0.1%		
Ross Stores Inc.	2,533	<u>213,456</u>	Generac Holdings Inc. (a)	155	<u>27,612</u>
Application Software - 2.4%			Electronic Components - 1.4%		
Adobe Inc. (a)	291	80,083	Amphenol Corp., Class A	3,050	204,228
Intuit Inc.	112	43,380	Corning Inc.	2,270	<u>65,875</u>
Salesforce Inc. (a)	2,352	338,312			<u>270,103</u>
Splunk Inc. (a)	245	<u>18,424</u>	Environmental & Facilities Services - 0.6%		
		<u>480,199</u>	Waste Management Inc.	761	<u>121,920</u>
Auto Parts & Equipment - 0.6%			Financial Exchanges & Data - 2.7%		
Magna International Inc.	2,316	<u>109,825</u>	CME Group Inc.	734	130,013
Automobile Manufacturers - 1.2%			MSCI Inc.	219	92,372
Ford Motor Co.	9,355	104,776	S&P Global Inc.	1,033	<u>315,427</u>
Tesla Inc. (a)	456	<u>120,954</u>			<u>537,812</u>
		<u>225,730</u>	Footwear - 0.1%		
Automotive Retail - 0.9%			NIKE Inc., Class B	187	<u>15,543</u>
O'Reilly Automotive Inc. (a)	262	<u>184,278</u>	Healthcare Equipment - 3.9%		
Biotechnology - 1.9%			Becton Dickinson & Co.	315	70,191
BioMarin			Boston Scientific Corp. (a)	6,989	270,684
Pharmaceutical Inc. (a)	1,081	91,636	IDEXX Laboratories Inc. (a)	300	97,740
Seagen Inc. (a)	71	9,715	Medtronic PLC	1,850	149,388
Vertex			Stryker Corp.	465	94,181
Pharmaceuticals Inc. (a)	904	<u>261,744</u>	Teleflex Inc.	416	<u>83,807</u>
		<u>363,095</u>			<u>765,991</u>
Building Products - 0.9%			Healthcare Services - 0.3%		
Allegion PLC	525	47,082	Cigna Corp.	237	<u>65,760</u>
Trane Technologies PLC	860	<u>124,537</u>	Home Improvement Retail - 1.5%		
		<u>171,619</u>	Lowe's Companies Inc.	1,201	225,560
Cable & Satellite - 0.6%			The Home Depot Inc.	236	<u>65,122</u>
Charter Communications Inc., Class A (a)	128	38,829			<u>290,682</u>
Comcast Corp., Class A	2,533	<u>74,293</u>	Hotels, Resorts & Cruise Lines - 0.4%		
		<u>113,122</u>	Marriott International Inc., Class A	566	<u>79,319</u>
Communications Equipment - 0.1%			Household Products - 1.3%		
Cisco Systems Inc.	691	<u>27,640</u>	Colgate-Palmolive Co.	1,075	75,519
Construction Materials - 0.4%			The Procter & Gamble Co.	1,478	<u>186,597</u>
Martin Marietta Materials Inc.	222	<u>71,504</u>			<u>262,116</u>
Data Processing & Outsourced Services - 5.0%			Hypermarkets & Super Centers - 1.2%		
Fidelity National Information Services Inc.	2,702	204,190	Costco Wholesale Corp.	147	69,424
Mastercard Inc., Class A	1,279	363,671	Walmart Inc.	1,340	<u>173,798</u>
PayPal Holdings Inc. (a)	1,085	93,386			<u>243,222</u>
Visa Inc., Class A	1,792	<u>318,349</u>	Industrial Conglomerates - 1.5%		
		<u>979,596</u>	Honeywell International Inc.	1,721	<u>287,355</u>
Diversified Banks - 0.8%			Industrial Gases - 1.1%		
JPMorgan Chase & Co.	1,558	<u>162,811</u>	Air Products & Chemicals Inc.	960	<u>223,421</u>
Diversified Support Services - 0.5%			Industrial Machinery - 1.3%		
Cintas Corp.	238	<u>92,389</u>	Parker-Hannifin Corp.	1,038	<u>251,518</u>
Electric Utilities - 2.1%			Insurance Brokers - 0.3%		
American Electric Power Company Inc.	865	74,779	Marsh & McLennan Companies Inc.	414	<u>61,806</u>

See Notes to Schedule of Investments.
State Street U.S. Equity V.I.S. Fund 1

State Street U.S. Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Integrated Oil & Gas - 0.9%			Merck & Company Inc.	4,349	\$ 374,536
Chevron Corp.	1,217	\$ 174,846			<u>1,131,755</u>
Interactive Home Entertainment - 0.3%			Property & Casualty Insurance - 1.3%		
Activision Blizzard Inc.	858	<u>63,784</u>	Chubb Ltd.	1,396	<u>253,904</u>
Interactive Media & Services - 5.8%			Railroads - 0.7%		
Alphabet Inc., Class C (a)(b)	1,194	114,803	Union Pacific Corp.	681	<u>132,672</u>
Alphabet Inc., Class A (a)	7,976	762,905	Regional Banks - 2.6%		
Meta Platforms Inc., Class A (a)	1,943	<u>263,626</u>	First Republic Bank	2,211	288,646
		<u>1,141,334</u>	SVB Financial Group (a)	675	<u>226,652</u>
Internet & Direct Marketing Retail - 4.5%					<u>515,298</u>
Amazon.com Inc. (a)(b)	7,772	<u>878,236</u>	Restaurants - 0.7%		
Investment Banking & Brokerage - 1.7%			McDonald's Corp.	611	<u>140,982</u>
The Charles Schwab Corp.	4,664	<u>335,202</u>	Semiconductor Equipment - 1.3%		
IT Consulting & Other Services - 0.4%			Applied Materials Inc.	3,026	<u>247,920</u>
Accenture PLC, Class A	285	<u>73,330</u>	Semiconductors - 4.6%		
Life & Health Insurance - 0.1%			Advanced Micro Devices Inc. (a)	4,536	287,401
Lincoln National Corp.	539	<u>23,667</u>	NVIDIA Corp.	1,227	148,945
Life Sciences Tools & Services - 1.2%			QUALCOMM Inc.	3,023	341,539
IQVIA Holdings Inc. (a)	1,328	<u>240,554</u>	Texas Instruments Inc.	835	<u>129,241</u>
Managed Healthcare - 2.9%					<u>907,126</u>
Humana Inc.	203	98,493	Soft Drinks - 1.3%		
UnitedHealth Group Inc.	942	<u>475,748</u>	Monster Beverage Corp. (a)	753	65,481
		<u>574,241</u>	PepsiCo Inc.	1,125	<u>183,667</u>
Movies & Entertainment - 0.5%					<u>249,148</u>
The Walt Disney Co. (a)	1,015	<u>95,745</u>	Specialized REITs - 1.5%		
Multi-Line Insurance - 0.3%			American Tower Corp.	1,366	<u>293,280</u>
American International Group Inc.	1,260	<u>59,825</u>	Specialty Chemicals - 0.5%		
Multi-Sector Holdings - 1.3%			DuPont de Nemours Inc.	1,043	52,567
Berkshire Hathaway Inc., Class B (a)	979	<u>261,413</u>	Ecolab Inc.	288	<u>41,593</u>
Multi-Utilities - 1.0%					<u>94,160</u>
Sempra Energy	1,273	<u>190,874</u>	Systems Software - 7.6%		
Oil & Gas Equipment & Services - 0.8%			Microsoft Corp.	5,371	1,250,906
Schlumberger N.V.	4,382	<u>157,314</u>	Oracle Corp.	1,165	71,146
Oil & Gas Exploration & Production - 3.2%			ServiceNow Inc. (a)	429	<u>161,995</u>
ConocoPhillips	4,731	484,171			<u>1,484,047</u>
Pioneer Natural Resources Co.	631	<u>136,630</u>	Technology Hardware, Storage & Peripherals - 5.9%		
		<u>620,801</u>	Apple Inc.	8,385	<u>1,158,807</u>
Packaged Foods & Meats - 0.7%			Trading Companies & Distributors - 1.4%		
Mondelez International Inc., Class A	2,427	<u>133,072</u>	United Rentals Inc. (a)	1,022	<u>276,063</u>
Personal Products - 0.4%			Trucking - 0.0% *		
The Estee Lauder Companies Inc., Class A	343	<u>74,054</u>	Lyft Inc., Class A (a)	668	<u>8,798</u>
Pharmaceuticals - 5.8%			Wireless Telecommunication Services - 1.2%		
AstraZeneca PLC ADR	1,407	77,160	T-Mobile US Inc. (a)	1,734	<u>232,651</u>
Bristol-Myers Squibb Co.	2,003	142,393	Total Common Stock		
Elanco Animal Health Inc. (a)	1,702	21,122	(Cost \$14,987,102)		<u>19,475,352</u>
Johnson & Johnson	3,162	516,544			

	<u>Number of Shares</u>	<u>Fair Value</u>
Short-Term Investments - 0.9%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 2.98% (c)(d) (Cost \$180,163)	180,163	\$ 180,163
Total Investments (Cost \$15,167,265)		<u>19,655,515</u>
Liabilities in Excess of Other Assets, net - (0.2)%		<u>(47,701)</u>
NET ASSETS - 100.0%		<u>\$ 19,607,814</u>

- (a) Non-income producing security.
(b) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures .
(c) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
(d) Coupon amount represents effective yield.
† Percentages are based on net assets as of September 30, 2022.
* Less than 0.05%.

Abbreviations:

ADR - American Depositary Receipt
REIT - Real Estate Investment Trust

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$19,475,352	\$—	\$—	\$19,475,352
Short-Term Investments	180,163	—	—	180,163
Total Investments in Securities	<u>\$19,655,515</u>	<u>\$—</u>	<u>\$—</u>	<u>\$19,655,515</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/21</u>	<u>Value at 12/31/21</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation (Depreciation)</u>	<u>Number of Shares Held at 9/30/22</u>	<u>Value at 9/30/22</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	742,013	\$742,013	\$4,172,010	\$4,733,860	\$—	\$—	180,163	\$180,163	\$3,931

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Common Stock - 99.8% †					
Advertising - 0.1%			Citrix Systems Inc.	584	\$ 60,736
Omnicom Group Inc.	1,023	\$ 64,541	Intuit Inc.	1,338	518,234
The Interpublic Group of Companies Inc.	2,061	<u>52,762</u>	Paycom Software Inc. (a)	203	66,988
		<u>117,303</u>	PTC Inc. (a)	500	52,300
Aerospace & Defense - 1.7%			Roper Technologies Inc.	480	172,627
General Dynamics Corp.	999	211,958	Salesforce Inc. (a)	4,621	664,685
Howmet Aerospace Inc.	1,808	55,921	Synopsys Inc. (a)	713	217,829
Huntington Ingalls Industries Inc.	200	44,300	Tyler Technologies Inc. (a)	200	<u>69,500</u>
L3Harris Technologies Inc.	915	190,164			<u>2,965,702</u>
Lockheed Martin Corp.	1,127	435,349	Asset Management & Custody Banks - 0.7%		
Northrop Grumman Corp.	702	330,165	Ameriprise Financial Inc.	508	127,991
Raytheon Technologies Corp.	6,874	562,706	BlackRock Inc.	708	389,598
Textron Inc.	1,023	59,600	Franklin Resources Inc.	1,491	32,086
The Boeing Co. (a)	2,648	320,620	Invesco Ltd.	1,674	22,934
TransDigm Group Inc.	248	<u>130,155</u>	Northern Trust Corp.	920	78,715
		<u>2,340,938</u>	State Street Corp. (b)	1,635	99,424
			T Rowe Price Group Inc.	1,081	113,516
Agricultural & Farm Machinery - 0.3%			The Bank of New York Mellon Corp.	3,617	<u>139,327</u>
Deere & Co.	1,325	<u>442,404</u>			<u>1,003,591</u>
Agricultural Products - 0.2%			Auto Parts & Equipment - 0.1%		
Archer-Daniels-Midland Co.	2,664	<u>214,319</u>	Aptiv PLC (a)	1,265	98,936
			BorgWarner Inc.	1,236	<u>38,810</u>
Air Freight & Logistics - 0.6%					<u>137,746</u>
CH Robinson Worldwide Inc.	652	62,794	Automobile Manufacturers - 2.7%		
Expeditors International of Washington Inc.	832	73,474	Ford Motor Co.	18,764	210,157
FedEx Corp.	1,136	168,662	General Motors Co.	6,932	222,448
United Parcel Service Inc., Class B	3,456	<u>558,282</u>	Tesla Inc. (a)	12,541	<u>3,326,500</u>
		<u>863,212</u>			<u>3,759,105</u>
Airlines - 0.2%			Automotive Retail - 0.4%		
Alaska Air Group Inc. (a)	700	27,405	Advance Auto Parts Inc.	304	47,527
American Airlines Group Inc. (a)	3,511	42,272	AutoZone Inc. (a)	95	203,483
Delta Air Lines Inc. (a)	2,886	80,981	CarMax Inc. (a)	678	44,762
Southwest Airlines Co. (a)	2,670	82,343	O'Reilly Automotive Inc. (a)	313	<u>220,149</u>
United Airlines Holdings Inc. (a)	1,624	<u>52,829</u>			<u>515,921</u>
		<u>285,830</u>	Biotechnology - 2.2%		
Alternative Carriers - 0.0% *			AbbVie Inc.	8,273	1,110,319
Lumen Technologies Inc.	4,737	<u>34,485</u>	Amgen Inc.	2,522	568,459
			Biogen Inc. (a)	657	175,419
Apparel Retail - 0.3%			Gilead Sciences Inc.	5,990	369,523
Ross Stores Inc.	1,632	137,529	Incyte Corp. (a)	968	64,508
The TJX Companies Inc.	5,635	<u>350,046</u>	Moderna Inc. (a)	1,593	188,372
		<u>487,575</u>	Regeneron Pharmaceuticals Inc. (a)	511	352,013
Apparel, Accessories & Luxury Goods - 0.1%			Vertex Pharmaceuticals Inc. (a)	1,217	<u>352,370</u>
Ralph Lauren Corp.	270	22,931			<u>3,180,983</u>
Tapestry Inc.	1,189	33,803	Brewers - 0.0% *		
VF Corp.	1,441	<u>43,101</u>	Molson Coors Beverage Co., Class B	810	<u>38,872</u>
		<u>99,835</u>			
Application Software - 2.1%			Broadcasting - 0.1%		
Adobe Inc. (a)	2,219	610,669	Fox Corp., Class A	1,530	46,940
ANSYS Inc. (a)	422	93,557	Fox Corp., Class B	740	21,090
Autodesk Inc. (a)	1,020	190,536	Paramount Global, Class B	2,036	<u>38,766</u>
Cadence Design Systems Inc. (a)	1,290	210,825			<u>106,796</u>
Ceridian HCM Holding Inc. (a)	666	37,216	Building Products - 0.4%		
			A O Smith Corp.	607	29,488
			Allegion PLC	398	35,693

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Carrier Global Corp.	3,867	\$ 137,510	Copper - 0.1%		
Fortune Brands Home & Security Inc.	700	37,583	Freeport-McMoRan Inc.	6,962	\$ 190,271
Johnson Controls International PLC	3,309	162,869	Data Processing & Outsourced Services - 3.1%		
Masco Corp.	1,006	46,970	Automatic Data Processing Inc.	1,936	437,904
Trane Technologies PLC	1,047	151,616	Broadridge Financial Solutions Inc.	562	81,108
		<u>601,729</u>	Fidelity National Information Services Inc.	2,800	211,596
Cable & Satellite - 0.6%			Fiserv Inc. (a)	2,976	278,464
Charter Communications Inc., Class A (a)	536	162,596	FleetCor Technologies Inc. (a)	388	68,354
Comcast Corp., Class A	20,482	600,737	Global Payments Inc.	1,267	136,899
DISH Network Corp., Class A (a)	1,098	15,185	Jack Henry & Associates Inc.	349	63,612
		<u>778,518</u>	Mastercard Inc., Class A	4,026	1,144,753
Casinos & Gaming - 0.1%			Paychex Inc.	1,510	169,437
Caesars Entertainment Inc. (a)	1,071	34,551	PayPal Holdings Inc. (a)	5,508	474,074
Las Vegas Sands Corp. (a)	1,739	65,247	Visa Inc., Class A	7,719	1,371,280
MGM Resorts International	1,682	49,989			<u>4,437,481</u>
Wynn Resorts Ltd. (a)	481	30,317	Distillers & Vintners - 0.2%		
		<u>180,104</u>	Brown-Forman Corp., Class B	755	50,261
Commodity Chemicals - 0.2%			Constellation Brands Inc., Class A	740	169,963
Dow Inc.	3,426	150,504			<u>220,224</u>
LyondellBasell Industries N.V., Class A	1,238	93,197	Distributors - 0.2%		
		<u>243,701</u>	Genuine Parts Co.	679	101,388
Communications Equipment - 0.8%			LKQ Corp.	1,238	58,372
Arista Networks Inc. (a)	1,158	130,726	Pool Corp.	200	63,642
Cisco Systems Inc.	19,293	771,720			<u>223,402</u>
F5 Inc. (a)	311	45,011	Diversified Banks - 2.7%		
Juniper Networks Inc.	1,508	39,389	Bank of America Corp.	32,681	986,966
Motorola Solutions Inc.	772	172,905	Citigroup Inc.	9,128	380,364
		<u>1,159,751</u>	JPMorgan Chase & Co.	13,852	1,447,534
Computer & Electronics Retail - 0.0% *			U.S. Bancorp	6,372	256,919
Best Buy Company Inc.	860	54,472	Wells Fargo & Co.	17,928	721,064
					<u>3,792,847</u>
Construction & Engineering - 0.1%			Diversified Support Services - 0.2%		
Quanta Services Inc.	715	91,084	Cintas Corp.	415	161,099
Construction Machinery & Heavy Trucks - 0.5%			Copart Inc. (a)	944	100,441
Caterpillar Inc.	2,437	399,863			<u>261,540</u>
Cummins Inc.	642	130,653	Drug Retail - 0.1%		
PACCAR Inc.	1,654	138,423	Walgreens Boots Alliance Inc.	3,410	107,074
Westinghouse Air Brake Technologies Corp.	888	72,239	Electric Utilities - 2.0%		
		<u>741,178</u>	Alliant Energy Corp.	1,156	61,256
Construction Materials - 0.1%			American Electric Power Company Inc.	2,466	213,186
Martin Marietta Materials Inc.	288	92,762	Constellation Energy Corp.	1,611	134,019
Vulcan Materials Co.	613	96,676	Duke Energy Corp.	3,657	340,174
		<u>189,438</u>	Edison International	1,870	105,805
Consumer Electronics - 0.0% *			Entergy Corp.	900	90,567
Garmin Ltd.	700	56,217	Energy Inc.	1,088	64,627
Consumer Finance - 0.5%			Eversource Energy	1,562	121,774
American Express Co.	2,863	386,247	Exelon Corp.	4,557	170,705
Capital One Financial Corp.	1,870	172,358	FirstEnergy Corp.	2,559	94,683
Discover Financial Services	1,336	121,469	NextEra Energy Inc.	9,244	724,822
Synchrony Financial	2,466	69,517	NRG Energy Inc.	1,262	48,297
		<u>749,591</u>	PG&E Corp. (a)	7,600	95,000
			Pinnacle West Capital Corp.	489	31,545
			PPL Corp.	3,455	87,584
			The Southern Co.	5,014	340,952

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Xcel Energy Inc.	2,501	\$ 160,064	Dollar Tree Inc. (a)	961	\$ 130,792
		<u>2,885,060</u>	Target Corp.	2,159	<u>320,374</u>
					<u>705,897</u>
Electrical Components & Equipment - 0.5%			Gold - 0.1%		
AMETEK Inc.	1,093	123,957	Newmont Corp.	3,799	<u>159,672</u>
Eaton Corporation PLC	1,901	253,517			
Emerson Electric Co.	2,825	206,847	Health Care REITs - 0.2%		
Generac Holdings Inc. (a)	324	57,717	Healthpeak Properties Inc.	2,669	61,173
Rockwell Automation Inc.	514	<u>110,567</u>	Ventas Inc.	1,922	77,207
		<u>752,605</u>	Welltower Inc.	2,144	<u>137,902</u>
					<u>276,282</u>
Electronic Components - 0.2%			Healthcare Distributors - 0.3%		
Amphenol Corp., Class A	2,803	187,689	AmerisourceBergen Corp.	755	102,174
Corning Inc.	3,647	<u>105,836</u>	Cardinal Health Inc.	1,296	86,417
		<u>293,525</u>	Henry Schein Inc. (a)	663	43,606
			McKesson Corp.	697	<u>236,889</u>
Electronic Equipment & Instruments - 0.2%					<u>469,086</u>
Keysight Technologies Inc. (a)	798	125,573	Healthcare Equipment - 2.6%		
Teledyne Technologies Inc. (a)	223	75,256	Abbott Laboratories	8,180	791,497
Trimble Inc. (a)	1,259	68,326	ABIOMED Inc. (a)	238	58,467
Zebra Technologies Corp., Class A (a)	250	<u>65,503</u>	Baxter International Inc.	2,481	133,627
		<u>334,658</u>	Becton Dickinson & Co.	1,328	295,918
			Boston Scientific Corp. (a)	6,846	265,146
Electronic Manufacturing Services - 0.1%			Dexcom Inc. (a)	1,892	152,382
TE Connectivity Ltd.	1,460	<u>161,126</u>	Edwards Lifesciences Corp. (a)	2,931	242,189
			Hologic Inc. (a)	1,062	68,520
Environmental & Facilities Services - 0.3%			IDEXX Laboratories Inc. (a)	400	130,320
Republic Services Inc.	992	134,952	Intuitive Surgical Inc. (a)	1,694	317,523
Rollins Inc.	1,200	41,616	Medtronic PLC	6,271	506,383
Waste Management Inc.	1,806	<u>289,339</u>	ResMed Inc.	696	151,937
		<u>465,907</u>	STERIS PLC	500	83,140
			Stryker Corp.	1,584	320,823
Fertilizers & Agricultural Chemicals - 0.3%			Teleflex Inc.	222	44,724
CF Industries Holdings Inc.	949	91,341	Zimmer Biomet Holdings Inc.	987	<u>103,191</u>
Corteva Inc.	3,283	187,624			<u>3,665,787</u>
FMC Corp.	553	58,452			
The Mosaic Co.	1,727	<u>83,466</u>	Healthcare Facilities - 0.2%		
		<u>420,883</u>	HCA Healthcare Inc.	1,045	192,061
			Universal Health Services Inc., Class B	364	<u>32,097</u>
Financial Exchanges & Data - 1.2%					<u>224,158</u>
Cboe Global Markets Inc.	438	51,408	Healthcare Services - 0.8%		
CME Group Inc.	1,702	301,475	Cigna Corp.	1,409	390,955
FactSet Research Systems Inc.	180	72,020	CVS Health Corp.	6,237	594,823
Intercontinental Exchange Inc.	2,691	243,132	DaVita Inc. (a)	158	13,078
MarketAxess Holdings Inc.	180	40,048	Laboratory Corporation of America Holdings	393	80,490
Moody's Corp.	764	185,736	Quest Diagnostics Inc.	558	<u>68,461</u>
MSCI Inc.	386	162,811			<u>1,147,807</u>
Nasdaq Inc.	1,728	97,943	Healthcare Supplies - 0.1%		
S&P Global Inc.	1,601	<u>488,866</u>	Align Technology Inc. (a)	364	75,388
		<u>1,643,439</u>	DENTSPLY SIRONA Inc.	977	27,698
			The Cooper Companies Inc.	235	<u>62,016</u>
Food Distributors - 0.1%					<u>165,102</u>
Sysco Corp.	2,353	<u>166,381</u>	Home Building - 0.2%		
			D.R. Horton Inc.	1,490	100,352
Food Retail - 0.1%			Lennar Corp., Class A	1,244	92,740
The Kroger Co.	2,948	<u>128,975</u>	NVR Inc. (a)	15	59,806
Footwear - 0.4%					
NIKE Inc., Class B	5,909	<u>491,156</u>			
Gas Utilities - 0.1%					
Atmos Energy Corp.	700	<u>71,295</u>			
General Merchandise Stores - 0.5%					
Dollar General Corp.	1,062	254,731			

See Notes to Schedule of Investments.
6 State Street S&P 500 Index V.I.S. Fund

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
PulteGroup Inc.	1,130	\$ 42,375	Illinois Tool Works Inc.	1,362	\$ 246,045
		<u>295,273</u>	Ingersoll Rand Inc.	1,949	84,314
Home Furnishings - 0.0% *			Nordson Corp.	237	50,308
Mohawk Industries Inc. (a)	275	25,077	Otis Worldwide Corp.	1,990	126,962
Home Improvement Retail - 1.3%			Parker-Hannifin Corp.	587	142,236
Lowe's Companies Inc.	2,945	553,101	Pentair PLC	696	28,278
The Home Depot Inc.	4,845	1,336,929	Snap-on Inc.	282	56,781
		<u>1,890,030</u>	Stanley Black & Decker Inc.	649	48,811
			Xylem Inc.	895	78,187
Hotel & Resort REITs - 0.0% *					<u>1,104,524</u>
Host Hotels & Resorts Inc.	3,617	57,438	Industrial REITs - 0.3%		
Hotels, Resorts & Cruise Lines - 0.6%			Duke Realty Corp.	1,853	89,315
Booking Holdings Inc. (a)	193	317,139	Prologis Inc.	3,527	358,343
Carnival Corp. (a)	4,167	29,294			<u>447,658</u>
Expedia Group Inc. (a)	753	70,549	Insurance Brokers - 0.7%		
Hilton Worldwide Holdings Inc.	1,317	158,856	Aon PLC, Class A	972	260,370
Marriott International Inc., Class A	1,297	181,762	Arthur J Gallagher & Co.	927	158,721
Norwegian Cruise Line Holdings Ltd. (a)	2,096	23,811	Brown & Brown Inc.	1,145	69,250
Royal Caribbean Cruises Ltd. (a)	1,156	43,812	Marsh & McLennan Companies Inc.	2,391	356,952
		<u>825,223</u>	Willis Towers Watson PLC	494	99,264
					<u>944,557</u>
Household Appliances - 0.0% *			Integrated Oil & Gas - 2.2%		
Whirlpool Corp.	267	35,994	Chevron Corp.	8,466	1,216,310
Household Products - 1.4%			Exxon Mobil Corp.	19,576	1,709,181
Church & Dwight Company Inc.	1,069	76,369	Occidental Petroleum Corp.	3,435	211,081
Colgate-Palmolive Co.	3,946	277,207			<u>3,136,572</u>
Kimberly-Clark Corp.	1,594	179,389	Integrated Telecommunication Services - 0.9%		
The Clorox Co.	617	79,217	AT&T Inc.	33,053	507,033
The Procter & Gamble Co.	11,218	1,416,272	Verizon Communications Inc.	19,620	744,971
		<u>2,028,454</u>			<u>1,252,004</u>
			Interactive Home Entertainment - 0.3%		
Housewares & Specialties - 0.0% *			Activision Blizzard Inc.	3,228	239,970
Newell Brands Inc.	1,635	22,710	Electronic Arts Inc.	1,278	147,877
Human Resource & Employment Services - 0.0% *			Take-Two Interactive Software Inc. (a)	736	80,224
Robert Half International Inc.	575	43,987			<u>468,071</u>
Hypermarkets & Super Centers - 1.3%			Interactive Media & Services - 4.8%		
Costco Wholesale Corp.	2,075	979,960	Alphabet Inc., Class C (a)(c)	25,133	2,416,538
Walmart Inc.	6,652	862,765	Alphabet Inc., Class A (a)	28,289	2,705,843
		<u>1,842,725</u>	Match Group Inc. (a)	1,240	59,210
Independent Power Producers & Energy Traders - 0.1%			Meta Platforms Inc., Class A (a)	10,724	1,455,032
The AES Corp.	3,256	73,586	Twitter Inc. (a)	2,951	129,372
Industrial Conglomerates - 0.8%					<u>6,765,995</u>
3M Co.	2,661	294,040	Internet & Direct Marketing Retail - 3.4%		
General Electric Co.	5,261	325,709	Amazon.com Inc. (a)	41,692	4,711,196
Honeywell International Inc.	3,166	528,627	eBay Inc.	2,497	91,915
		<u>1,148,376</u>	Etsy Inc. (a)	600	60,078
					<u>4,863,189</u>
Industrial Gases - 0.6%			Internet Services & Infrastructure - 0.1%		
Air Products & Chemicals Inc.	1,056	245,763	Akamai Technologies Inc. (a)	794	63,774
Linde PLC (a)	2,341	631,110	VeriSign Inc. (a)	453	78,686
		<u>876,873</u>			<u>142,460</u>
Industrial Machinery - 0.8%			Investment Banking & Brokerage - 1.1%		
Dover Corp.	706	82,306	Morgan Stanley	6,257	494,366
Fortive Corp.	1,584	92,347	Raymond James Financial Inc.	937	92,594
IDEX Corp.	340	67,949			

See Notes to Schedule of Investments.
State Street S&P 500 Index V.I.S. Fund 7

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
The Charles Schwab Corp.	6,990	\$ 502,371	Multi-Line Insurance - 0.2%		
The Goldman Sachs Group Inc.	1,604	470,052	American International Group Inc.	3,468	\$ 164,660
		<u>1,559,383</u>	Assurant Inc.	252	36,608
IT Consulting & Other Services - 1.1%			The Hartford Financial Services Group Inc.	1,555	96,317
Accenture PLC, Class A	2,959	761,351			<u>297,585</u>
Cognizant Technology Solutions Corp., Class A	2,337	134,237	Multi-Sector Holdings - 1.6%		
DXC Technology Co. (a)	1,002	24,529	Berkshire Hathaway Inc., Class B (a)	8,447	2,255,518
EPAM Systems Inc. (a)	273	98,878			
Gartner Inc. (a)	383	105,972	Multi-Utilities - 0.9%		
International Business Machines Corp.	4,179	496,507	Ameren Corp.	1,242	100,043
		<u>1,621,474</u>	CenterPoint Energy Inc.	2,964	83,525
Leisure Products - 0.0% *			CMS Energy Corp.	1,449	84,390
Hasbro Inc.	692	46,655	Consolidated Edison Inc.	1,720	147,507
Life & Health Insurance - 0.5%			Dominion Energy Inc.	3,862	266,903
Aflac Inc.	2,819	158,428	DTE Energy Co.	902	103,775
Globe Life Inc.	457	45,563	NiSource Inc.	2,025	51,010
Lincoln National Corp.	863	37,894	Public Service Enterprise Group Inc.	2,307	129,723
MetLife Inc.	2,995	182,036	Sempra Energy	1,421	213,065
Principal Financial Group Inc.	1,011	72,944	WEC Energy Group Inc.	1,435	128,332
Prudential Financial Inc.	1,791	153,632			<u>1,308,273</u>
		<u>650,497</u>	Office REITs - 0.1%		
Life Sciences Tools & Services - 1.9%			Alexandria Real Estate Equities Inc.	700	98,133
Agilent Technologies Inc.	1,442	175,275	Boston Properties Inc.	678	50,829
Bio-Rad Laboratories Inc., Class A (a)	100	41,714	Vornado Realty Trust	811	18,783
Bio-Techne Corp.	200	56,800			<u>167,745</u>
Charles River Laboratories International Inc. (a)	226	44,477	Oil & Gas Equipment & Services - 0.3%		
Danaher Corp.	3,023	780,810	Baker Hughes Co.	4,506	94,446
Illumina Inc. (a)	744	141,948	Halliburton Co.	4,215	103,773
IQVIA Holdings Inc. (a)	900	163,026	Schlumberger N.V.	6,604	237,084
Mettler-Toledo International Inc. (a)	108	117,085			<u>435,303</u>
PerkinElmer Inc.	600	72,198	Oil & Gas Exploration & Production - 1.3%		
Thermo Fisher Scientific Inc.	1,857	941,852	APA Corp.	1,609	55,012
Waters Corp. (a)	268	72,234	ConocoPhillips	6,053	619,464
West Pharmaceutical Services Inc.	347	85,390	Coterra Energy Inc.	3,758	98,159
		<u>2,692,809</u>	Devon Energy Corp.	2,946	177,143
Managed Healthcare - 2.3%			Diamondback Energy Inc.	794	95,645
Centene Corp. (a)	2,719	211,565	EOG Resources Inc.	2,734	305,470
Elevance Health Inc.	1,149	521,922	EQT Corp.	1,700	69,275
Humana Inc.	584	283,351	Hess Corp.	1,291	140,706
Molina Healthcare Inc. (a)	252	83,120	Marathon Oil Corp.	3,139	70,878
UnitedHealth Group Inc.	4,394	2,219,146	Pioneer Natural Resources Co.	1,083	234,502
		<u>3,319,104</u>			<u>1,866,254</u>
Metal & Glass Containers - 0.1%			Oil & Gas Refining & Marketing - 0.4%		
Ball Corp.	1,464	70,740	Marathon Petroleum Corp.	2,307	229,154
Movies & Entertainment - 1.0%			Phillips 66	2,160	174,355
Live Nation Entertainment Inc. (a)	639	48,590	Valero Energy Corp.	1,888	201,733
Netflix Inc. (a)	2,026	477,001			<u>605,242</u>
The Walt Disney Co. (a)	8,510	802,748	Oil & Gas Storage & Transportation - 0.3%		
Warner Bros Discovery Inc. (a)	10,794	124,131	Kinder Morgan Inc.	9,505	158,163
		<u>1,452,470</u>	ONEOK Inc.	2,165	110,934
			The Williams Companies Inc.	5,655	161,903
					<u>431,000</u>
			Packaged Foods & Meats - 1.0%		
			Campbell Soup Co.	1,076	50,701

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Conagra Brands Inc.	2,363	\$ 77,105	Fifth Third Bancorp.	3,184	\$ 101,761
General Mills Inc.	2,865	219,487	First Republic Bank	854	111,490
Hormel Foods Corp.	1,297	58,936	Huntington Bancshares Inc.	6,287	82,863
Kellogg Co.	1,186	82,617	KeyCorp	3,987	63,872
Lamb Weston Holdings Inc.	568	43,952	M&T Bank Corp.	808	142,466
McCormick & Company Inc.	1,210	86,237	Regions Financial Corp.	4,494	90,194
Mondelez International Inc., Class A	6,399	350,857	Signature Bank	300	45,300
The Hershey Co.	663	146,171	SVB Financial Group (a)	267	89,653
The J M Smucker Co.	459	63,071	The PNC Financial Services Group Inc.	1,982	296,150
The Kraft Heinz Co.	3,317	110,622	Truist Financial Corp.	6,394	278,395
Tyson Foods Inc., Class A	1,387	91,445	Zions Bancorp NA	700	35,602
		<u>1,381,201</u>			<u>1,455,975</u>
Paper Packaging - 0.2%			Reinsurance - 0.0% *		
Amcor PLC	6,636	71,204	Everest Re Group Ltd.	200	52,488
Avery Dennison Corp.	351	57,108			
International Paper Co.	1,599	50,688	Research & Consulting Services - 0.4%		
Packaging Corp. of America	446	50,081	CoStar Group Inc. (a)	1,800	125,370
Sealed Air Corp.	764	34,006	Equifax Inc.	590	101,144
Westrock Co.	1,358	41,949	Jacobs Solutions Inc.	548	59,453
		<u>305,036</u>	Leidos Holdings Inc.	645	56,418
			Nielsen Holdings PLC	1,799	49,868
Personal Products - 0.2%			Verisk Analytics Inc.	751	128,068
The Estee Lauder Companies Inc., Class A	1,110	239,649			<u>520,321</u>
			Residential REITs - 0.4%		
Pharmaceuticals - 4.6%			AvalonBay Communities Inc.	620	114,198
Bristol-Myers Squibb Co.	10,079	716,516	Camden Property Trust	500	59,725
Catalent Inc. (a)	902	65,269	Equity Residential	1,628	109,434
Eli Lilly & Co.	3,693	1,194,132	Essex Property Trust Inc.	286	69,278
Johnson & Johnson	12,328	2,013,902	Invitation Homes Inc.	2,500	84,425
Merck & Company Inc.	11,902	1,025,000	Mid-America Apartment Communities Inc.	534	82,807
Organon & Co.	1,206	28,220	UDR Inc.	1,498	62,482
Pfizer Inc.	26,290	1,150,451			<u>582,349</u>
Viatis Inc.	6,235	53,122			
Zoetis Inc.	2,186	324,162	Restaurants - 1.2%		
		<u>6,570,774</u>	Chipotle Mexican Grill Inc. (a)	133	199,867
Property & Casualty Insurance - 0.8%			Darden Restaurants Inc.	608	76,803
Chubb Ltd.	1,915	348,300	Domino's Pizza Inc.	182	56,456
Cincinnati Financial Corp.	723	64,759	McDonald's Corp.	3,456	797,437
Loews Corp.	1,024	51,036	Starbucks Corp.	5,468	460,734
The Allstate Corp.	1,308	162,886	Yum! Brands Inc.	1,356	144,197
The Progressive Corp.	2,734	317,718			<u>1,735,494</u>
The Travelers Companies Inc.	1,110	170,052	Retail REITs - 0.3%		
W R Berkley Corp.	1,017	65,678	Federal Realty Investment Trust	394	35,507
		<u>1,180,429</u>	Kimco Realty Corp.	2,766	50,922
Publishing - 0.0% *			Realty Income Corp.	2,901	168,838
News Corp., Class A	2,096	31,671	Regency Centers Corp.	820	44,157
News Corp., Class B	748	11,534	Simon Property Group Inc.	1,554	139,472
		<u>43,205</u>			<u>438,896</u>
Railroads - 0.7%			Semiconductor Equipment - 0.8%		
CSX Corp.	9,998	266,347	Applied Materials Inc.	4,087	334,848
Norfolk Southern Corp.	1,045	219,084	Enphase Energy Inc. (a)	600	166,482
Union Pacific Corp.	2,887	562,445	KLA Corp.	666	201,552
		<u>1,047,876</u>	Lam Research Corp.	660	241,560
Real Estate Services - 0.1%			SolarEdge Technologies Inc. (a)	271	62,726
CBRE Group Inc., Class A (a)	1,562	105,451	Teradyne Inc.	677	50,876
					<u>1,058,044</u>
Regional Banks - 1.0%					
Citizens Financial Group Inc.	2,100	72,156			
Comerica Inc.	648	46,073			

See Notes to Schedule of Investments.
State Street S&P 500 Index V.I.S. Fund 9

State Street S&P 500 Index V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Semiconductors - 4.1%					
Advanced Micro Devices Inc. (a)	7,659	\$ 485,274			
Analog Devices Inc.	2,431	338,736			
Broadcom Inc.	1,897	842,287			
Intel Corp.	19,374	499,268			
Microchip Technology Inc.	2,549	155,566			
Micron Technology Inc.	5,315	266,282			
Monolithic Power Systems Inc.	206	74,860			
NVIDIA Corp.	11,820	1,434,830			
NXP Semiconductors N.V.	1,236	182,322			
ON Semiconductor Corp. (a)	1,939	120,858			
Qorvo Inc. (a)	532	42,246			
QUALCOMM Inc.	5,294	598,116			
Skyworks Solutions Inc.	794	67,704			
Texas Instruments Inc.	4,323	669,114			
		<u>5,777,463</u>			
Soft Drinks - 1.7%					
Keurig Dr Pepper Inc.	3,813	136,582			
Monster Beverage Corp. (a)	1,737	151,049			
PepsiCo Inc.	6,472	1,056,619			
The Coca-Cola Co.	18,266	1,023,261			
		<u>2,367,511</u>			
Specialized REITs - 1.4%					
American Tower Corp.	2,184	468,905			
Crown Castle Inc.	2,067	298,785			
Digital Realty Trust Inc.	1,355	134,389			
Equinix Inc.	431	245,170			
Extra Space Storage Inc.	664	114,679			
Iron Mountain Inc.	1,483	65,208			
Public Storage	726	212,580			
SBA Communications Corp.	513	146,025			
VICI Properties Inc.	4,524	135,041			
Weyerhaeuser Co.	3,541	101,131			
		<u>1,921,913</u>			
Specialty Chemicals - 0.7%					
Albemarle Corp.	541	143,062			
Celanese Corp.	526	47,519			
DuPont de Nemours Inc.	2,259	113,854			
Eastman Chemical Co.	541	38,438			
Ecolab Inc.	1,147	165,650			
International Flavors & Fragrances Inc.	1,159	105,272			
PPG Industries Inc.	1,124	124,415			
The Sherwin-Williams Co.	1,110	227,272			
		<u>965,482</u>			
Specialty Stores - 0.2%					
Bath & Body Works Inc.	1,292	42,119			
Tractor Supply Co.	530	98,517			
Ulta Beauty Inc. (a)	248	99,495			
		<u>240,131</u>			
Steel - 0.1%					
Nucor Corp.	1,264	135,235			
Systems Software - 6.4%					
Fortinet Inc. (a)			3,006	\$ 147,685	
Microsoft Corp.			35,031	8,158,720	
NortonLifeLock Inc.			2,772	55,828	
Oracle Corp.			7,088	432,864	
ServiceNow Inc. (a)			942	355,709	
				<u>9,150,806</u>	
Technology Distributors - 0.1%					
CDW Corp.			600	93,648	
Technology Hardware, Storage & Peripherals - 7.1%					
Apple Inc.			71,040	9,817,728	
Hewlett Packard Enterprise Co.			5,833	69,879	
HP Inc.			4,029	100,403	
NetApp Inc.			938	58,015	
Seagate Technology Holdings PLC			1,002	53,337	
Western Digital Corp. (a)			1,358	44,203	
				<u>10,143,565</u>	
Tobacco - 0.7%					
Altria Group Inc.			8,612	347,752	
Philip Morris International Inc.			7,261	602,736	
				<u>950,488</u>	
Trading Companies & Distributors - 0.2%					
Fastenal Co.			2,665	122,697	
United Rentals Inc. (a)			312	84,277	
WW Grainger Inc.			207	101,262	
				<u>308,236</u>	
Trucking - 0.1%					
JB Hunt Transport Services Inc.			354	55,372	
Old Dominion Freight Line Inc.			449	111,698	
				<u>167,070</u>	
Water Utilities - 0.1%					
American Water Works Company Inc.			817	106,341	
Wireless Telecommunication Services - 0.3%					
T-Mobile US Inc. (a)			2,815	377,689	
Total Common Stock					
(Cost \$52,392,560)					<u>141,795,634</u>
Short-Term Investments - 0.3%					
State Street Institutional Liquid Reserves Fund - Premier Class 3.01% (d)(e)			433,911	433,998	
(Cost \$433,956)					
Total Investments					
(Cost \$52,826,516)					<u>142,229,632</u>
Liabilities in Excess of Other Assets, net - (0.1)%					<u>(174,860)</u>
NET ASSETS - 100.0%					<u>\$ 142,054,772</u>

Other Information:

The Fund had the following long futures contracts open at September 30, 2022:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-mini Index Futures	December 2022	3	\$601,502	\$540,225	\$(61,277)

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

- (a) Non-income producing security.
 - (b) State Street Corp. is the parent company of SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
 - (c) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures .
 - (d) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
 - (e) Coupon amount represents effective yield.
- † Percentages are based on net assets as of September 30, 2022.
- * Less than 0.05%.

Abbreviations:

REIT - Real Estate Investment Trust

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

Investments	Level 1	Level 2	Level 3	Total
Investments in Securities				
Common Stock	\$141,734,898	\$60,736	\$—	\$141,795,634
Short-Term Investments	433,998	—	—	433,998
Total Investments in Securities	\$142,168,896	\$60,736	\$—	\$142,229,632
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(61,277)	—	—	(61,277)
Total Other Financial Instruments	\$ (61,277)	\$ —	\$ —	\$ (61,277)

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
State Street Corp.	1,906	\$177,258	\$ 11,428	\$ 31,068	\$3,795	\$(61,989)	1,635	\$ 99,424	\$ 3,122
State Street Institutional Liquid Reserves Fund, Premier Class	741,439	741,513	20,438,623	20,746,487	306	43	433,911	433,998	6,955
TOTAL		\$918,771	\$20,450,051	\$20,777,555	\$4,101	\$(61,946)		\$533,422	\$10,077

State Street Premier Growth Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Common Stock - 97.8% †					
Apparel Retail - 1.7%					
Ross Stores Inc.	5,093	\$ 429,187	Pharmaceuticals - 1.2%		
			AstraZeneca PLC ADR	5,768	\$ 316,317
Application Software - 3.5%					
Adobe Inc. (a)	1,248	343,450	Regional Banks - 1.3%		
Salesforce Inc. (a)	3,837	551,914	First Republic Bank	2,589	337,994
		<u>895,364</u>	Semiconductor Equipment - 1.8%		
Automobile Manufacturers - 1.2%					
Tesla Inc. (a)	1,170	310,342	Applied Materials Inc.	5,733	469,705
Biotechnology - 3.2%					
BioMarin Pharmaceutical Inc. (a)	4,536	384,517	Semiconductors - 6.5%		
Vertex Pharmaceuticals Inc. (a)	1,452	420,412	Advanced Micro Devices Inc. (a)	7,388	468,104
		<u>804,929</u>	NVIDIA Corp.	3,622	439,675
			QUALCOMM Inc.	6,532	737,985
Cable & Satellite - 1.0%					
Charter Communications Inc., Class A (a)	800	242,680			<u>1,645,764</u>
Data Processing & Outsourced Services - 9.3%					
Fidelity National Information Services Inc.	3,812	288,073	Soft Drinks - 2.1%		
Mastercard Inc., Class A	3,013	856,716	Monster Beverage Corp. (a)	6,084	529,065
PayPal Holdings Inc. (a)	4,286	368,896	Specialized REITs - 1.9%		
Visa Inc., Class A	4,822	856,628	American Tower Corp.	2,249	482,860
		<u>2,370,313</u>	Systems Software - 13.9%		
Financial Exchanges & Data - 1.6%					
S&P Global Inc.	1,331	406,421	Microsoft Corp.	12,951	3,016,288
Healthcare Equipment - 2.9%					
Boston Scientific Corp. (a)	12,343	478,044	ServiceNow Inc. (a)	1,347	508,640
IDEXX Laboratories Inc. (a)	769	250,540			<u>3,524,928</u>
		<u>728,584</u>	Technology Hardware, Storage & Peripherals - 11.1%		
Home Improvement Retail - 1.8%					
Lowe's Companies Inc. (b)	2,443	458,820	Apple Inc.	20,313	2,807,257
Industrial Conglomerates - 1.5%					
Honeywell International Inc.	2,217	370,172	Trading Companies & Distributors - 2.1%		
Industrial Machinery - 1.9%					
Parker-Hannifin Corp.	1,961	475,170	United Rentals Inc. (a)	1,965	530,786
Interactive Media & Services - 9.4%					
Alphabet Inc., Class C (a)(b)	13,752	1,322,255	Trucking - 0.6%		
Alphabet Inc., Class A (a)	6,292	601,830	Lyft Inc., Class A (a)	11,557	152,206
Meta Platforms Inc., Class A (a)	3,312	449,372	Total Common Stock (Cost \$17,043,956)		<u>24,810,936</u>
		<u>2,373,457</u>	Short-Term Investments - 2.4%		
Internet & Direct Marketing Retail - 8.6%					
Amazon.com Inc. (a)	17,671	1,996,823	State Street Institutional U.S. Government Money Market Fund - Class G Shares 2.98% (c)(d) (Cost \$599,823)	599,823	599,823
Chewy Inc., Class A (a)	6,193	190,249	Total Investments (Cost \$17,643,779)		<u>25,410,759</u>
		<u>2,187,072</u>	Liabilities in Excess of Other Assets, net - (0.2)%		<u>(41,167)</u>
Investment Banking & Brokerage - 1.9%					
The Charles Schwab Corp.	6,762	485,985	NET ASSETS - 100.0%		<u>\$ 25,369,592</u>
Life Sciences Tools & Services - 1.9%					
IQVIA Holdings Inc. (a)	2,737	495,780	The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.		
Managed Healthcare - 3.9%					
UnitedHealth Group Inc.	1,940	979,778	(a) Non-income producing security.		
			(b) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures .		
			(c) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.		

See Notes to Schedule of Investments.
12 State Street Premier Growth Equity V.I.S. Fund

(d) Coupon amount represents effective yield.

† Percentages are based on net assets as of September 30, 2022.

Abbreviations:

ADR - American Depositary Receipt

REIT - Real Estate Investment Trust

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$24,810,936	\$—	\$—	\$24,810,936
Short-Term Investments	599,823	—	—	599,823
Total Investments in Securities	<u>\$25,410,759</u>	<u>\$—</u>	<u>\$—</u>	<u>\$25,410,759</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/21</u>	<u>Value at 12/31/21</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation (Depreciation)</u>	<u>Number of Shares Held at 9/30/22</u>	<u>Value at 9/30/22</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	820,187	\$820,187	\$5,263,170	\$5,483,534	\$—	\$—	599,823	\$599,823	\$7,606

State Street Small-Cap Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Common Stock - 95.2% †					
Aerospace & Defense - 0.2%					
Woodward Inc.	652	\$ 52,330			
Agricultural & Farm Machinery - 0.9%					
AGCO Corp.	2,168	208,497			
Agricultural Products - 1.4%					
Darling Ingredients Inc. (a)	5,318	351,786			
Airlines - 0.0% *					
Allegiant Travel Co. (a)	87	6,349			
Aluminum - 0.1%					
Alcoa Corp.	592	19,927			
Apparel Retail - 0.4%					
American Eagle Outfitters Inc.	3,084	30,007			
The Buckle Inc.	2,259	71,520			
		<u>101,527</u>			
Application Software - 5.0%					
ACI Worldwide Inc. (a)	4,228	88,365			
Altair Engineering Inc., Class A (a)	1,631	72,123			
Asana Inc., Class A (a)	2,840	63,133			
Blackbaud Inc. (a)	3,411	150,289			
Blackline Inc. (a)	3,277	196,292			
Envestnet Inc. (a)	1,220	54,168			
Freshworks Inc., Class A Revenue (a)	8,620	111,801			
New Relic Inc. (a)	3,030	173,862			
Q2 Holdings Inc. (a)	3,610	116,242			
Vertex Inc., Class A (a)	3,602	49,239			
Workiva Inc. (a)	2,160	168,048			
		<u>1,243,562</u>			
Auto Parts & Equipment - 1.2%					
Dana Inc.	4,145	47,377			
Dorman Products Inc. (a)	2,726	223,859			
LCI Industries	186	18,872			
Modine Manufacturing Co. (a)	783	10,132			
		<u>300,240</u>			
Automobile Manufacturers - 0.7%					
Thor Industries Inc.	2,557	178,939			
Automotive Retail - 1.8%					
America's Car-Mart Inc. (a)	421	25,689			
Group 1 Automotive Inc.	745	106,438			
Monro Inc.	1,069	46,459			
Murphy USA Inc.	978	268,862			
		<u>447,448</u>			
Biotechnology - 1.0%					
Avid Bioservices Inc. (a)	3,526	67,417			
Emergent BioSolutions Inc. (a)	1,829	38,391			
Halozyme Therapeutics Inc. (a)	1,144	45,234			
Heron Therapeutics Inc. (a)	12,648	53,374			
Veracyte Inc. (a)	2,790	46,314			
		<u>250,730</u>			
Brewers - 0.8%					
The Boston Beer Company Inc., Class A (a)	623	201,634			
Building Products - 1.4%					
Armstrong World Industries Inc.	630	\$ 49,915			
CSW Industrials Inc.	930	111,414			
Gibraltar Industries Inc. (a)	2,429	99,419			
Hayward Holdings Inc. (a)	2,840	25,191			
Insteel Industries Inc.	840	22,285			
UFP Industries Inc.	519	37,451			
		<u>345,675</u>			
Commodity Chemicals - 0.2%					
Hawkins Inc.	1,156	45,072			
Communications Equipment - 0.1%					
Cambium Networks Corp. (a)	1,359	22,994			
Lumentum Holdings Inc. (a)	136	9,326			
		<u>32,320</u>			
Computer & Electronics Retail - 0.1%					
Rent-A-Center Inc.	787	13,780			
Construction & Engineering - 1.7%					
Dycom Industries Inc. (a)	3,341	319,166			
IES Holdings Inc. (a)	744	20,549			
Valmont Industries Inc.	260	69,841			
		<u>409,556</u>			
Construction Machinery & Heavy Trucks - 0.6%					
Alamo Group Inc.	511	62,480			
Astec Industries Inc.	941	29,350			
Wabash National Corp.	3,102	48,267			
		<u>140,097</u>			
Construction Materials - 0.1%					
Eagle Materials Inc.	265	28,403			
Consumer Finance - 0.2%					
PROG Holdings Inc. (a)	2,891	43,307			
Data Processing & Outsourced Services - 0.9%					
CSG Systems International Inc.	2,043	108,034			
Shift4 Payments Inc., Class A (a)	593	26,454			
Verra Mobility Corp. (a)	6,336	97,384			
		<u>231,872</u>			
Distillers & Vintners - 1.6%					
MGP Ingredients Inc.	3,783	401,603			
Distributors - 0.7%					
LKQ Corp.	3,717	175,257			
Diversified Metals & Mining - 0.3%					
Compass Minerals International Inc.	1,174	45,234			
Materion Corp.	299	23,920			
		<u>69,154</u>			
Diversified REITs - 0.3%					
Alpine Income Property Trust Inc.	1,912	31,013			
American Assets Trust Inc.	1,345	34,593			
Essential Properties Realty Trust Inc.	889	17,291			
		<u>82,897</u>			

State Street Small-Cap Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Diversified Support Services - 2.0%					
Healthcare Services Group Inc.	3,664	\$ 44,298	Cardiovascular Systems Inc. (a)	3,000	\$ 41,580
IAA Inc. (a)	3,352	106,761	CONMED Corp.	1,810	145,108
Matthews International Corp., Class A	1,896	42,489	Globus Medical Inc., Class A (a)	2,820	167,988
Ritchie Bros Auctioneers Inc.	4,367	272,850	Inspire Medical Systems Inc. (a)	940	166,728
UniFirst Corp.	178	<u>29,945</u>	Integra LifeSciences Holdings Corp. (a)	3,680	155,885
		<u>496,343</u>	LeMaitre Vascular Inc.	565	28,634
Education Services - 0.5%			Masimo Corp. (a)	190	26,820
Stride Inc. (a)	2,912	<u>122,391</u>	Omniceil Inc. (a)	1,311	114,096
Electric Utilities - 1.0%			Outset Medical Inc. (a)	2,630	41,896
ALLETE Inc.	348	17,417	Penumbra Inc. (a)	1,110	210,456
IDACORP Inc.	2,301	<u>227,822</u>	SI-BONE Inc. (a)	2,470	43,126
		<u>245,239</u>	Tandem Diabetes Care Inc. (a)	1,880	<u>89,958</u>
					<u>1,425,346</u>
Electrical Components & Equipment - 0.5%			Healthcare Facilities - 1.3%		
Acuity Brands Inc.	160	25,195	Acadia Healthcare Company Inc. (a)	2,706	211,555
Atkore Inc. (a)	381	29,646	U.S. Physical Therapy Inc.	1,322	<u>100,499</u>
Regal Rexnord Corp.	419	<u>58,811</u>			<u>312,054</u>
		<u>113,652</u>	Healthcare Services - 0.9%		
Electronic Components - 1.4%			Addus HomeCare Corp. (a)	571	54,382
Belden Inc.	3,370	202,268	AMN Healthcare Services Inc. (a)	348	36,874
Coherent Corp. (a)	758	26,416	Castle Biosciences Inc. (a)	2,169	56,568
Littelfuse Inc.	619	<u>122,989</u>	Enhabit Inc. (a)	1,991	27,954
		<u>351,673</u>	Pediatrix Medical Group Inc. (a)	2,877	<u>47,499</u>
Electronic Equipment & Instruments - 0.8%					<u>223,277</u>
National Instruments Corp.	2,450	92,463	Healthcare Supplies - 0.7%		
Novanta Inc. (a)	920	<u>106,398</u>	BioLife Solutions Inc. (a)	3,437	78,192
		<u>198,861</u>	ICU Medical Inc. (a)	199	29,969
Electronic Manufacturing Services - 0.2%			Pulmonx Corp. (a)	3,820	<u>63,641</u>
Plexus Corp. (a)	536	<u>46,932</u>			<u>171,802</u>
Environmental & Facilities Services - 0.7%			Healthcare Technology - 0.2%		
Clean Harbors Inc. (a)	1,050	115,479	NextGen Healthcare Inc. (a)	2,644	<u>46,799</u>
Montrose Environmental Group Inc. (a)	1,710	<u>57,542</u>	Home Building - 0.7%		
		<u>173,021</u>	Cavco Industries Inc. (a)	227	46,708
Food Distributors - 0.4%			Green Brick Partners Inc. (a)	787	16,826
Performance Food Group Co. (a)	2,303	<u>98,914</u>	Taylor Morrison Home Corp. (a)	3,307	77,119
Footwear - 0.7%			TopBuild Corp. (a)	244	<u>40,206</u>
Deckers Outdoor Corp. (a)	394	123,168			<u>180,859</u>
Wolverine World Wide Inc.	2,700	<u>41,553</u>	Home Furnishing Retail - 0.1%		
		<u>164,721</u>	The Aaron's Company Inc.	3,505	<u>34,069</u>
General Merchandise Stores - 0.1%			Hotel & Resort REITs - 0.5%		
Ollie's Bargain Outlet Holdings Inc. (a)	526	<u>27,142</u>	RLJ Lodging Trust	8,890	89,967
Health Care REITs - 0.2%			Sunstone Hotel Investors Inc.	4,170	<u>39,281</u>
Community Healthcare Trust Inc.	1,462	<u>47,881</u>			<u>129,248</u>
Healthcare Distributors - 0.4%			Household Appliances - 0.1%		
AdaptHealth Corp. (a)	5,520	<u>103,666</u>	Helen of Troy Ltd. (a)	335	<u>32,307</u>
Healthcare Equipment - 5.8%			Household Products - 0.3%		
AtriCure Inc. (a)	2,740	107,134	Central Garden & Pet Co., Class A (a)	2,220	<u>75,835</u>
Axonics Inc. (a)	1,220	85,937			

See Notes to Schedule of Investments.
State Street Small-Cap Equity V.I.S. Fund 15

State Street Small-Cap Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Industrial Machinery - 8.5%			Syneos Health Inc. (a)	2,962	\$ 139,658
Albany International Corp., Class A	670	\$ 52,816			<u>576,072</u>
Altra Industrial Motion Corp. (b)	7,545	253,663	Marine - 0.2%		
Barnes Group Inc.	6,146	177,497	Kirby Corp. (a)	697	<u>42,357</u>
Chart Industries Inc. (a)	189	34,842	Metal & Glass Containers - 0.4%		
Crane Holdings Co.	2,793	244,499	TriMas Corp.	4,340	<u>108,804</u>
Enerpac Tool Group Corp.	14,352	255,896	Multi-Line Insurance - 0.3%		
ESCO Technologies Inc.	1,660	121,910	Horace Mann Educators Corp.	1,903	<u>67,157</u>
Evoqua Water Technologies Corp. (a)	5,750	190,153	Multi-Utilities - 0.1%		
John Bean Technologies Corp.	2,310	198,660	Avista Corp.	929	<u>34,419</u>
Mueller Industries Inc.	1,980	117,691	Office REITs - 0.8%		
RBC Bearings Inc. (a)	430	89,358	Corporate Office Properties Trust	1,161	26,970
Standex International Corp.	840	68,586	Cousins Properties Inc.	3,902	91,112
The Timken Co.	4,895	<u>289,001</u>	Easterly Government Properties Inc.	4,484	<u>70,712</u>
		<u>2,094,572</u>			<u>188,794</u>
Industrial REITs - 0.8%			Office Services & Supplies - 1.1%		
EastGroup Properties Inc.	1,247	179,992	MSA Safety Inc.	2,361	<u>258,010</u>
Innovative Industrial Properties Inc.	95	<u>8,407</u>	Oil & Gas Drilling - 0.1%		
		<u>188,399</u>	Helmerich & Payne Inc.	549	<u>20,297</u>
Insurance Brokers - 0.5%			Oil & Gas Equipment & Services - 0.4%		
BRP Group Inc., Class A (a)	4,690	<u>123,582</u>	ChampionX Corp.	2,131	41,704
Interactive Media & Services - 0.2%			Oil States International Inc. (a)	16,507	<u>64,212</u>
Ziff Davis Inc. (a)	557	<u>38,143</u>			<u>105,916</u>
Internet & Direct Marketing Retail - 0.2%			Oil & Gas Exploration & Production - 1.7%		
Overstock.com Inc. (a)	820	19,967	Denbury Inc. (a)	255	21,996
Revolve Group Inc. (a)	1,136	<u>24,640</u>	Northern Oil & Gas Inc.	2,270	62,221
		<u>44,607</u>	PDC Energy Inc.	3,376	195,099
Internet Services & Infrastructure - 0.2%			SM Energy Co.	2,678	100,719
Switch Inc., Class A	1,325	<u>44,639</u>	Southwestern Energy Co. (a)	6,573	<u>40,227</u>
Investment Banking & Brokerage - 1.1%					<u>420,262</u>
Piper Sandler Cos.	450	47,133	Oil & Gas Refining & Marketing - 0.2%		
Raymond James Financial Inc.	1,757	173,627	HF Sinclair Corp.	750	<u>40,380</u>
Stifel Financial Corp.	1,059	<u>54,972</u>	Packaged Foods & Meats - 3.2%		
		<u>275,732</u>	Calavo Growers Inc.	1,175	37,306
IT Consulting & Other Services - 0.3%			Freshpet Inc. (a)	1,430	71,629
Perficient Inc. (a)	510	33,160	Hostess Brands Inc. (a)	6,400	148,736
Unisys Corp. (a)	6,700	<u>50,585</u>	J&J Snack Foods Corp.	750	97,103
		<u>83,745</u>	Lancaster Colony Corp.	1,210	181,839
Leisure Products - 1.6%			Sovos Brands Inc. (a)	1,510	21,502
Malibu Boats Inc., Class A (a)	3,277	157,263	The Simply Good Foods Co. (a)	3,650	116,763
Polaris Inc.	2,492	<u>238,360</u>	Utz Brands Inc.	6,850	<u>103,435</u>
		<u>395,623</u>			<u>778,313</u>
Life & Health Insurance - 0.4%			Paper Packaging - 0.0% *		
American Equity Investment Life Holding Co.	1,430	53,325	Ranpak Holdings Corp. (a)	2,365	<u>8,088</u>
Trupanion Inc. (a)	688	<u>40,888</u>	Personal Products - 0.6%		
		<u>94,213</u>	BellRing Brands Inc. (a)	1,788	36,851
Life Sciences Tools & Services - 2.3%			elf Beauty Inc. (a)	2,600	<u>97,812</u>
Azenta Inc.	1,383	59,276			<u>134,663</u>
Bruker Corp.	2,305	122,303	Pharmaceuticals - 0.2%		
ICON PLC (a)	396	72,777	ANI Pharmaceuticals Inc. (a)	1,252	<u>40,239</u>
Repligen Corp. (a)	973	182,058			

State Street Small-Cap Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Property & Casualty Insurance - 2.3%			Texas Roadhouse Inc.	1,024	\$ 89,354
AMERISAFE Inc.	1,134	\$ 52,992	The Cheesecake Factory Inc.	1,863	54,549
Argo Group International Holdings Ltd.	4,676	90,060	Wingstop Inc.	1,090	<u>136,708</u>
James River Group Holdings Ltd.	2,880	65,693			<u>375,568</u>
Palomar Holdings Inc. (a)	1,170	97,952	Retail REITs - 0.2%		
RLI Corp.	975	99,820	Kite Realty Group Trust	2,767	47,648
Selective Insurance Group Inc.	1,900	<u>154,660</u>	The Macerich Co.	1,290	<u>10,242</u>
		<u>561,177</u>			<u>57,890</u>
Publishing - 1.0%			Security & Alarm Services - 0.9%		
John Wiley & Sons Inc., Class A	6,258	<u>235,050</u>	The Brink's Co.	4,412	<u>213,717</u>
Regional Banks - 9.3%			Semiconductor Equipment - 0.4%		
1st Source Corp.	1,003	46,439	Ichor Holdings Ltd. (a)	1,008	24,404
Bank OZK	1,250	49,450	Onto Innovation Inc. (a)	1,329	<u>85,122</u>
BankUnited Inc.	1,134	38,749			<u>109,526</u>
Banner Corp.	411	24,282	Semiconductors - 0.5%		
Cadence Bank	1,631	41,444	Diodes Inc. (a)	318	20,641
Community Bank System Inc.	1,240	74,499	MaxLinear Inc. (a)	651	21,236
Cullen/Frost Bankers Inc.	978	129,311	Semtech Corp. (a)	2,165	63,673
CVB Financial Corp.	2,750	69,630	SMART Global Holdings Inc. (a)	1,601	<u>25,408</u>
Enterprise Financial Services Corp.	962	42,366			<u>130,958</u>
FB Financial Corp.	518	19,793	Soft Drinks - 0.4%		
First Interstate BancSystem Inc., Class A	1,588	64,076	Primo Water Corp.	7,182	90,134
Fulton Financial Corp.	5,516	87,153	Zevia PBC, Class A (a)	1,640	<u>7,085</u>
German American Bancorp Inc.	1,930	68,920			<u>97,219</u>
Heritage Commerce Corp.	1,740	19,732	Specialized Consumer Services - 0.3%		
Home BancShares Inc.	3,255	73,270	European Wax Center Inc., Class A	2,510	46,309
HomeStreet Inc.	644	18,554	OneSpaWorld Holdings Ltd. (a)	4,169	<u>35,020</u>
Independent Bank Corp.	3,282	244,607			<u>81,329</u>
National Bank Holdings Corp., Class A	1,624	60,072	Specialized REITs - 0.3%		
Origin Bancorp Inc.	1,345	51,742	National Storage Affiliates Trust	902	37,505
PacWest Bancorp	1,505	34,013	PotlatchDeltic Corp.	1,000	<u>41,040</u>
Peapack-Gladstone Financial Corp.	1,060	35,669			<u>78,545</u>
Pinnacle Financial Partners Inc.	505	40,956	Specialty Chemicals - 4.1%		
Prosperity Bancshares Inc.	3,308	220,577	Avient Corp.	4,077	123,533
Renasant Corp.	3,850	120,428	HB Fuller Co.	376	22,598
Sandy Spring Bancorp Inc.	930	32,792	Ingevity Corp. (a)	5,731	347,471
Stock Yards Bancorp Inc.	610	41,486	Innospec Inc.	1,250	107,087
Texas Capital Bancshares Inc. (a)	852	50,294	Quaker Chemical Corp.	495	71,468
UMB Financial Corp.	1,750	147,507	Sensient Technologies Corp.	1,010	70,033
United Community Banks Inc.	1,113	36,840	Stepan Co.	2,965	<u>277,732</u>
Washington Federal Inc.	884	26,502			<u>1,019,922</u>
Washington Trust Bancorp Inc.	660	30,677	Specialty Stores - 0.6%		
Westamerica BanCorp	1,672	87,429	Leslie's Inc. (a)	5,660	83,259
Western Alliance Bancorp	1,513	99,465	Sally Beauty Holdings Inc. (a)	5,700	<u>71,820</u>
Wintrust Financial Corp.	875	<u>71,356</u>			<u>155,079</u>
		<u>2,300,080</u>	Steel - 0.6%		
Research & Consulting Services - 0.4%			Carpenter Technology Corp.	803	25,006
Resources Connection Inc.	4,736	<u>85,580</u>	Commercial Metals Co.	2,555	90,651
Residential REITs - 0.2%			Ryerson Holding Corp.	745	<u>19,176</u>
NexPoint Residential Trust Inc.	1,111	<u>51,339</u>			<u>134,833</u>
Restaurants - 1.5%					
Bloomin' Brands Inc.	2,064	37,833			
Shake Shack Inc., Class A (a)	1,270	57,124			

See Notes to Schedule of Investments.
State Street Small-Cap Equity V.I.S. Fund 17

State Street Small-Cap Equity V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Systems Software - 0.7%					
Ping Identity Holding Corp. (a)	2,111	\$ 59,256	Trucking - 0.5%		
Progress Software Corp.	709	30,168	Saia Inc. (a)	699	\$ 132,810
Tenable Holdings Inc. (a)	2,600	90,480			
		<u>179,904</u>	Water Utilities - 0.1%		
Technology Hardware, Storage & Peripherals - 1.1%					
Corsair Gaming Inc. (a)	2,940	33,369	American States Water Co.	394	30,712
Pure Storage Inc., Class A (a)	8,650	236,751			
		<u>270,120</u>	Total Common Stock		
			(Cost \$20,327,328) <u>23,481,874</u>		
Thriffs & Mortgage Finance - 0.9%					
Flagstar Bancorp Inc.	491	16,399	Short-Term Investments - 5.0%		
WSFS Financial Corp.	4,278	198,756	State Street Institutional		
		<u>215,155</u>	U.S. Government Money		
			Market Fund - Class G		
			Shares 2.98% (b)(c)(d)		
			(Cost \$1,234,423) <u>1,234,423</u>		
Trading Companies & Distributors - 2.3%					
Applied Industrial			Total Investments		
Technologies Inc.	2,296	235,983	(Cost \$21,561,751) <u>24,716,297</u>		
McGrath RentCorp.	417	34,970	Liabilities in Excess of		
Transcat Inc. (a)	530	40,116	Other Assets, net -		
Univar Solutions Inc. (a)	10,698	243,272	(0.2)% <u>(48,386)</u>		
		<u>554,341</u>	NET ASSETS - 100.0%		
			<u>\$ 24,667,911</u>		

Other Information:

The Fund had the following long futures contracts open at September 30, 2022:

<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
E-mini Russell 2000 Index Futures	December 2022	3	\$272,832	\$250,470	\$(22,362)

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

- (a) Non-income producing security.
 - (b) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures .
 - (c) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
 - (d) Coupon amount represents effective yield.
- † Percentages are based on net assets as of September 30, 2022.
- * Less than 0.05%.

Abbreviations:

REIT - Real Estate Investment Trust

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$23,481,874	\$—	\$—	\$23,481,874
Short-Term Investments	1,234,423	—	—	1,234,423
Total Investments in Securities	<u>\$24,716,297</u>	<u>\$—</u>	<u>\$—</u>	<u>\$24,716,297</u>
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(22,362)	—	—	(22,362)
Total Other Financial Instruments	<u>\$ (22,362)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ (22,362)</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/21</u>	<u>Value at 12/31/21</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation (Depreciation)</u>	<u>Number of Shares Held at 9/30/22</u>	<u>Value at 9/30/22</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	1,150,765	\$1,150,765	\$9,495,839	\$9,412,181	\$—	\$—	1,234,423	\$1,234,423	\$11,250

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Bonds and Notes - 94.5% †					
U.S. Treasuries - 34.3%					
U.S. Treasury Bonds			Federal National Mortgage Assoc. TBA		
1.88%, 02/15/41 - 02/15/51	\$ 327,000	\$ 227,557	2.00%, 10/01/37 - 10/01/52 (d)	\$ 445,169	\$ 364,850
2.25%, 08/15/46 (a)	243,000	174,884	2.50%, 10/01/52 (d)	161,578	135,570
2.38%, 02/15/42	29,000	22,221	3.50%, 10/01/52 (d)	68,183	61,277
3.00%, 08/15/48 (a)	303,000	256,082	4.00%, 10/01/52 (d)	68,350	63,346
4.75%, 02/15/37 (a)	239,000	264,842	4.50%, 10/01/52 (d)	30,927	29,428
			5.00%, 10/01/52 (d)	17,953	17,489
U.S. Treasury Notes			Government National Mortgage Assoc.		
0.25%, 07/31/25 (a)	180,900	161,665	3.00%, 12/20/42 - 05/20/45 (a)	274,011	246,837
0.63%, 10/15/24	36,000	33,460	3.50%, 08/20/48 (a)	50,133	46,199
0.75%, 12/31/23	437,000	418,189	4.00%, 01/20/41 - 04/20/43 (a)	48,482	46,471
0.75%, 01/31/28 (a)	322,000	271,059	4.50%, 08/15/33 - 03/20/41 (a)	38,634	37,737
1.13%, 01/15/25	179,000	166,736	6.00%, 04/15/27 - 04/15/34 (a)	45,778	47,710
1.25%, 11/30/26	598,000	532,220	6.50%, 03/15/24 - 08/15/34 (a)	17,552	18,326
1.50%, 02/29/24	83,000	79,806	7.00%, 01/15/28 - 10/15/36 (a)	14,812	15,241
1.63%, 05/15/31	1,051,000	882,347			
1.75%, 01/31/29	42,000	36,678	Government National Mortgage Assoc. 1.50% + 1 year CMT Rate		
2.88%, 05/15/32	122,000	112,869	1.75%, 12/20/24 (a)(c)	191	186
3.00%, 06/30/24	126,000	123,244	2.63%, 02/20/23 - 02/20/26 (a)(c)	159	157
		<u>3,763,859</u>	Government National Mortgage Assoc. TBA		
			2.00%, 10/01/52 (d)	177,129	147,102
			2.50%, 10/01/52 (d)	104,020	89,154
			4.00%, 10/01/52 (d)	41,845	39,022
					<u>2,733,129</u>
Agency Mortgage Backed - 24.9%			Agency Collateralized Mortgage Obligations - 1.0%		
Federal Home Loan Mortgage Corp.			Federal Home Loan Mortgage Corp.		
3.00%, 04/01/43 - 10/01/49 (a)	328,578	290,179	0.08%, 09/25/43 (c)(e)	276,528	828
4.50%, 06/01/33 - 02/01/35 (a)	1,975	1,935	2.51%, 07/25/29 (a)	55,000	48,613
5.00%, 07/01/35 (a)	16,774	16,821	4.05%, 09/25/28 (a)(c)	31,000	30,161
5.50%, 01/01/38 (a)	16,515	16,938			
6.00%, 04/01/29 - 11/01/37 (a)	53,030	55,205	Federal Home Loan Mortgage Corp. REMIC		
6.50%, 02/01/29 (a)	21	22	3.50%, 11/15/30 (e)	2,379	30
6.93%, 06/01/26 (a)(b)	60,000	64,920	5.50%, 06/15/33 (e)	8,163	1,355
7.00%, 12/01/29 - 08/01/36 (a)	13,065	13,768	7.50%, 07/15/27 (e)	614	63
7.50%, 01/01/30 - 09/01/33 (a)	1,504	1,557	Federal Home Loan Mortgage Corp. STRIPS		
8.00%, 11/01/30 (a)	2,783	2,926	0.00%, 08/01/27 (f)	90	84
8.50%, 04/01/30 (a)	2,544	2,824	8.00%, 02/01/23 (e)**	5	—
			8.00%, 07/01/24 (e)	86	5
Federal National Mortgage Assoc.			Federal National Mortgage Assoc. REMIC		
2.50%, 02/01/51 - 03/01/51 (a)	324,829	273,846	1.15%, 12/25/42 (c)(e)	14,695	514
3.00%, 03/01/50 (a)	57,114	50,115	5.00%, 09/25/40 (e)	4,445	484
3.50%, 08/01/45 - 01/01/48 (a)	114,805	104,960	Federal National Mortgage Assoc. REMIC 6.00% - 3 month USD LIBOR		
4.00%, 01/01/41 - 01/01/50 (a)	173,707	163,974	2.92%, 07/25/38 (c)(e)	2,777	243
4.50%, 07/01/33 - 12/01/48 (a)	75,593	73,285	Federal National Mortgage Assoc. REMIC 6.55% - 3 month USD LIBOR		
5.00%, 03/01/34 - 08/01/35 (a)	18,525	18,552	3.47%, 11/25/41 (c)(e)	134,155	16,037
5.50%, 12/01/32 - 01/01/39 (a)	65,789	67,200	Federal National Mortgage Assoc. STRIPS		
6.00%, 02/01/33 - 07/01/35 (a)	78,905	82,161	0.00%, 12/25/34 (f)	7,024	5,474
6.50%, 01/01/29 - 08/01/34 (a)	11,799	12,232	4.50%, 08/25/35 - 01/25/36 (e)	7,824	1,015
7.00%, 10/01/32 - 02/01/34 (a)	4,331	4,502			
7.50%, 11/01/22 - 03/01/33 (a)	5,407	5,621			
8.00%, 08/01/25 - 10/01/31 (a)	2,701	2,780			
Federal National Mortgage Assoc. 1.60% + 3 month USD LIBOR					
2.97%, 04/01/37 (a)(c)	712	704			

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
5.00%, 03/25/38 - 05/25/38 (e)	\$ 4,837	\$ 745	Ameren Corp.	\$ 5,000	\$ 4,748
5.50%, 12/25/33 (e)	2,216	419	3.65%, 02/15/26 (a)		
6.00%, 01/25/35 (e)	3,990	708	American Electric Power Company Inc.		
7.50%, 11/25/23 (e)	223	5	2.30%, 03/01/30 (a)	3,000	2,396
8.00%, 08/25/23 (e)**	5	—	3.25%, 03/01/50 (a)	3,000	1,932
8.00%, 07/25/24 (e)	171	9	American Tower Corp.		
		<u>106,792</u>	1.50%, 01/31/28 (a)	6,000	4,806
Asset Backed - 0.2%			2.90%, 01/15/30 (a)	6,000	4,926
Ford Credit Auto Owner Trust 2020-B			3.70%, 10/15/49 (a)	3,000	2,051
0.56%, 10/15/24	26,401	26,069	3.80%, 08/15/29 (a)	6,000	5,271
		<u>26,069</u>	American Water Capital Corp.		
Corporate Notes - 26.7%			2.95%, 09/01/27 (a)	8,000	7,262
3M Co.			Amgen Inc.		
3.13%, 09/19/46 (a)	2,000	1,323	2.45%, 02/21/30 (a)	2,000	1,651
7-Eleven Inc.			3.00%, 01/15/52	4,000	2,525
0.95%, 02/10/26 (a)(g)	7,000	6,039	3.15%, 02/21/40	5,000	3,606
Abbott Laboratories			Anheuser-Busch Companies LLC/Anheuser- Busch InBev Worldwide Inc.		
3.75%, 11/30/26 (a)	6,000	5,826	4.70%, 02/01/36 (a)	7,000	6,311
4.90%, 11/30/46 (a)	8,000	7,695	4.90%, 02/01/46 (a)	8,000	6,933
AbbVie Inc.			Anheuser-Busch InBev Worldwide Inc.		
2.60%, 11/21/24 (a)	7,000	6,668	3.50%, 06/01/30 (a)	5,000	4,461
2.95%, 11/21/26 (a)	5,000	4,574	4.35%, 06/01/40 (a)	5,000	4,232
3.20%, 05/14/26 - 11/21/29 (a)	12,000	10,759	4.38%, 04/15/38 (a)	8,000	6,839
4.05%, 11/21/39 (a)	3,000	2,430	4.50%, 06/01/50 (a)	3,000	2,467
4.25%, 11/21/49 (a)	5,000	4,012	4.75%, 04/15/58 (a)	6,000	4,884
4.40%, 11/06/42	2,000	1,660	5.55%, 01/23/49 (a)	2,000	1,881
4.63%, 10/01/42 (a)	2,000	1,700	Aon Corp./Aon Global Holdings PLC		
4.88%, 11/14/48 (a)	3,000	2,634	2.90%, 08/23/51	6,000	3,727
Advance Auto Parts Inc.			Apollo Management Holdings LP		
3.90%, 04/15/30 (a)	7,000	6,023	2.65%, 06/05/30 (a)(g)	6,000	4,803
Advanced Micro Devices Inc.			Apollo Management Holdings LP (4.95% fixed rate until 12/17/24; 3.27% + 5 year CMT Rate thereafter)		
4.39%, 06/01/52	5,000	4,235	4.95%, 01/14/50 (c)(g)	7,000	6,004
AEP Texas Inc.			Apple Inc.		
3.45%, 05/15/51	8,000	5,565	2.20%, 09/11/29 (a)	5,000	4,261
Aetna Inc.			2.65%, 02/08/51 (a)	5,000	3,281
3.50%, 11/15/24 (a)	4,000	3,889	2.80%, 02/08/61 (a)	2,000	1,253
Aircastle Ltd.			2.95%, 09/11/49 (a)	3,000	2,118
4.25%, 06/15/26 (a)	5,000	4,484	3.45%, 02/09/45 (a)	6,000	4,727
Alexandria Real Estate Equities Inc.			3.95%, 08/08/52	5,000	4,169
1.88%, 02/01/33 (a)	5,000	3,520	Applied Materials Inc.		
2.95%, 03/15/34	5,000	3,868	4.35%, 04/01/47 (a)	4,000	3,451
3.55%, 03/15/52	5,000	3,407	Aptiv PLC		
4.70%, 07/01/30 (a)	3,000	2,804	4.40%, 10/01/46 (a)	5,000	3,599
Ally Financial Inc.			Archer-Daniels-Midland Co.		
2.20%, 11/02/28	5,000	3,867	2.50%, 08/11/26 (a)	4,000	3,679
Altria Group Inc.			Ares Capital Corp.		
3.40%, 02/04/41 (a)	6,000	3,783	2.88%, 06/15/28	5,000	3,934
4.00%, 02/04/61 (a)	2,000	1,227	Arthur J Gallagher & Co.		
4.25%, 08/09/42 (a)	2,000	1,367	3.50%, 05/20/51	5,000	3,401
4.45%, 05/06/50 (a)	3,000	2,004	Ascension Health		
4.50%, 05/02/43 (a)	3,000	2,113	4.85%, 11/15/53 (a)	7,000	6,830
Amazon.com Inc.			Astrazeneca Finance LLC		
1.50%, 06/03/30 (a)	2,000	1,579	1.75%, 05/28/28	8,000	6,741
2.50%, 06/03/50 (a)	3,000	1,871	AstraZeneca PLC		
2.70%, 06/03/60 (a)	3,000	1,777	3.00%, 05/28/51	5,000	3,457
2.88%, 05/12/41	4,000	2,918	4.00%, 01/17/29 (a)	3,000	2,845
3.15%, 08/22/27 (a)	2,000	1,864	4.38%, 08/17/48 (a)	2,000	1,753
3.25%, 05/12/61	5,000	3,366			
4.05%, 08/22/47 (a)	3,000	2,547			

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
AT&T Inc.			4.69%, 12/15/44 (a)	\$ 2,000	\$ 1,712
2.30%, 06/01/27 (a)	\$ 9,000	\$ 7,882	Berkshire Hathaway Energy Co.		
2.75%, 06/01/31 (a)	6,000	4,811	3.25%, 04/15/28 (a)	2,000	1,813
3.85%, 06/01/60 (a)	9,000	6,055	3.70%, 07/15/30 (a)	3,000	2,702
4.35%, 03/01/29 (a)	2,000	1,870	3.80%, 07/15/48 (a)	3,000	2,247
4.50%, 05/15/35 (a)	5,000	4,329	4.25%, 10/15/50 (a)	2,000	1,615
4.55%, 03/09/49 (a)	2,000	1,596	6.13%, 04/01/36 (a)	3,000	3,043
4.75%, 05/15/46 (a)	2,000	1,676	Berkshire Hathaway Finance Corp.		
Athene Holding Ltd.			2.85%, 10/15/50 (a)	8,000	5,154
4.13%, 01/12/28 (a)	4,000	3,600	3.85%, 03/15/52	6,000	4,607
6.15%, 04/03/30 (a)	7,000	6,743	4.25%, 01/15/49 (a)	4,000	3,348
Avangrid Inc.			Berry Global Inc.		
3.15%, 12/01/24 (a)	6,000	5,734	4.88%, 07/15/26 (a)(g)	8,000	7,519
Bain Capital Specialty Finance Inc.			Biogen Inc.		
2.95%, 03/10/26 (a)	8,000	6,902	2.25%, 05/01/30 (a)	3,000	2,371
Bank of America Corp.			Block Financial LLC		
3.25%, 10/21/27	3,000	2,691	2.50%, 07/15/28	5,000	4,139
4.18%, 11/25/27 (a)	6,000	5,559	3.88%, 08/15/30 (a)	3,000	2,560
4.25%, 10/22/26 (a)	6,000	5,707	Boardwalk Pipelines LP		
Bank of America Corp. (2.09% fixed rate until 06/14/28; 1.06% + SOFR thereafter)			4.80%, 05/03/29 (a)	6,000	5,519
2.09%, 06/14/29 (c)	5,000	4,060	BP Capital Markets America Inc.		
Bank of America Corp. (2.97% fixed rate until 07/21/51; 1.56% + SOFR thereafter)			3.00%, 02/24/50 (a)	4,000	2,598
2.97%, 07/21/52 (c)	9,000	5,509	3.38%, 02/08/61 (a)	5,000	3,267
Bank of America Corp. (3.37% fixed rate until 01/23/25; 0.81% + 3 month USD LIBOR thereafter)			BP Capital Markets PLC (4.88% fixed rate until 06/22/30; 4.40% + 5 year CMT Rate thereafter)		
3.37%, 01/23/26 (a)(c)	2,000	1,893	4.88%, 12/31/99 (a)(c)	7,000	6,045
Bank of America Corp. (3.71% fixed rate until 04/24/27; 1.51% + 3 month USD LIBOR thereafter)			Bristol-Myers Squibb Co.		
3.71%, 04/24/28 (a)(c)	6,000	5,461	1.45%, 11/13/30 (a)	2,000	1,543
Bank of America Corp. (3.85% fixed rate until 03/08/32; 2.00% + 5 year CMT Rate thereafter)			2.35%, 11/13/40 (a)	2,000	1,336
3.85%, 03/08/37 (c)	6,000	4,848	2.95%, 03/15/32	5,000	4,292
Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.19% + 3 month USD LIBOR thereafter)			3.20%, 06/15/26 (a)	2,000	1,895
3.95%, 01/23/49 (a)(c)	6,000	4,415	3.40%, 07/26/29 (a)	2,000	1,817
Bank of America Corp. (4.30% fixed rate until 01/28/25; 2.66% + 3 month USD LIBOR thereafter)			4.13%, 06/15/39 (a)	3,000	2,620
4.30%, 12/31/99 (a)(c)	7,000	5,779	4.25%, 10/26/49 (a)	3,000	2,513
Barrick North America Finance LLC			4.55%, 02/20/48 (a)	2,000	1,757
5.70%, 05/30/41 (a)	3,000	2,853	Brixmor Operating Partnership LP		
BAT Capital Corp.			2.25%, 04/01/28 (a)	8,000	6,475
2.73%, 03/25/31 (a)	4,000	2,956	Broadcom Inc.		
4.39%, 08/15/37 (a)	5,000	3,572	3.14%, 11/15/35 (g)	3,000	2,103
4.54%, 08/15/47 (a)	2,000	1,332	3.42%, 04/15/33 (a)(g)	4,000	3,069
4.70%, 04/02/27 (a)	5,000	4,670	3.47%, 04/15/34 (g)	2,000	1,504
4.91%, 04/02/30 (a)	4,000	3,524	4.15%, 11/15/30 (a)	2,000	1,729
BAT International Finance PLC			4.30%, 11/15/32 (a)	4,000	3,369
1.67%, 03/25/26 (a)	5,000	4,319	4.93%, 05/15/37 (g)	1,996	1,651
Baxter International Inc.			Brooklyn Union Gas Co.		
1.92%, 02/01/27	11,000	9,546	4.87%, 08/05/32 (g)	11,000	10,056
2.27%, 12/01/28	11,000	9,090	Brown-Forman Corp.		
Becton Dickinson & Co.			4.00%, 04/15/38 (a)	2,000	1,675
3.70%, 06/06/27 (a)	7,000	6,518	Brunswick Corp.		
4.67%, 06/06/47 (a)	3,000	2,582	2.40%, 08/18/31	5,000	3,482
			Bunge Limited Finance Corp.		
			3.75%, 09/25/27 (a)	3,000	2,755
			Burlington Northern Santa Fe LLC		
			4.15%, 12/15/48 (a)	4,000	3,320
			4.55%, 09/01/44 (a)	7,000	6,115
			Canadian Natural Resources Ltd.		
			3.85%, 06/01/27 (a)	5,000	4,613
			4.95%, 06/01/47 (a)	4,000	3,402

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Canadian Pacific Railway Co. 1.75%, 12/02/26	\$ 5,000	\$ 4,381	Citigroup Inc. (3.88% fixed rate until 01/24/38; 1.17% + 3 month USD LIBOR thereafter)		
2.45%, 12/02/31	5,000	4,007			
Cantor Fitzgerald LP 4.88%, 05/01/24 (a)(g)	7,000	6,861	3.88%, 01/24/39 (a)(c)	\$ 6,000	\$ 4,840
Capital One Financial Corp. 3.75%, 07/28/26 (a)	7,000	6,476	Citigroup Inc. (4.70% fixed rate until 01/30/25; 3.23% + SOFR thereafter)		
Cardinal Health Inc. 3.08%, 06/15/24 (a)	4,000	3,866	4.70%, 12/31/99 (a)(c)	6,000	4,822
Carlisle Companies Inc. 2.20%, 03/01/32	7,000	5,184	CME Group Inc. 3.75%, 06/15/28 (a)	2,000	1,887
Carrier Global Corp. 2.72%, 02/15/30 (a)	3,000	2,476	CMS Energy Corp. 4.88%, 03/01/44 (a)	7,000	6,021
3.58%, 04/05/50 (a)	3,000	2,073	CNH Industrial Capital LLC 1.95%, 07/02/23 (a)	7,000	6,847
Caterpillar Inc. 3.25%, 09/19/49 (a)	5,000	3,690	CNOOC Petroleum North America ULC 6.40%, 05/15/37 (a)	7,000	7,143
3.25%, 04/09/50	5,000	3,689	Comcast Corp. 2.80%, 01/15/51 (a)	3,000	1,825
Cenovus Energy Inc. 2.65%, 01/15/32	5,000	3,864	2.94%, 11/01/56	7,000	4,179
3.75%, 02/15/52	5,000	3,388	2.99%, 11/01/63	3,000	1,740
Centene Corp. 3.00%, 10/15/30	3,000	2,374	3.20%, 07/15/36 (a)	5,000	3,871
3.38%, 02/15/30 (a)	14,000	11,446	3.25%, 11/01/39 (a)	5,000	3,677
4.25%, 12/15/27 (a)	23,000	21,024	3.97%, 11/01/47 (a)	3,000	2,295
CenterPoint Energy Inc. 2.65%, 06/01/31	5,000	3,994	4.15%, 10/15/28 (a)	5,000	4,722
Charter Communications Operating LLC/Charter Communications Operating Capital 3.50%, 06/01/41 (a)	4,000	2,556	CommonSpirit Health 4.35%, 11/01/42	16,000	12,515
3.70%, 04/01/51 (a)	9,000	5,467	Conagra Brands Inc. 5.30%, 11/01/38 (a)	3,000	2,631
4.80%, 03/01/50 (a)	7,000	5,007	5.40%, 11/01/48 (a)	2,000	1,746
4.91%, 07/23/25 (a)	5,000	4,879	ConocoPhillips Co. 4.30%, 11/15/44 (a)	4,000	3,324
5.05%, 03/30/29 (a)	8,000	7,349	Consolidated Edison Company of New York Inc. 3.35%, 04/01/30 (a)	3,000	2,643
5.75%, 04/01/48 (a)	5,000	4,043	3.88%, 06/15/47 (a)	2,000	1,512
Cheniere Corpus Christi Holdings LLC 5.88%, 03/31/25 (a)	7,000	7,017	3.95%, 04/01/50 (a)	3,000	2,317
Chevron USA Inc. 3.85%, 01/15/28 (a)	4,000	3,804	Constellation Brands Inc. 3.15%, 08/01/29 (a)	4,000	3,443
3.90%, 11/15/24 (a)	4,000	3,942	3.70%, 12/06/26 (a)	4,000	3,765
Chubb INA Holdings Inc. 4.35%, 11/03/45 (a)	6,000	5,079	4.50%, 05/09/47 (a)	4,000	3,234
Church & Dwight Company Inc. 2.30%, 12/15/31	5,000	3,933	Continental Resources Inc. 2.88%, 04/01/32 (g)	5,000	3,653
Cigna Corp. 2.40%, 03/15/30 (a)	3,000	2,449	3.80%, 06/01/24 (a)	12,000	11,638
3.25%, 04/15/25 (a)	7,000	6,696	4.50%, 04/15/23 (a)	7,000	6,962
3.40%, 03/01/27 (a)	5,000	4,604	Corebridge Financial Inc. 3.90%, 04/05/32 (g)	15,000	12,658
3.75%, 07/15/23 (a)	2,000	1,984	Corning Inc. 4.38%, 11/15/57 (a)	2,000	1,491
3.88%, 10/15/47 (a)	2,000	1,459	Corporate Office Properties LP 2.00%, 01/15/29	5,000	3,772
4.13%, 11/15/25 (a)	5,000	4,855	2.25%, 03/15/26 (a)	5,000	4,371
4.38%, 10/15/28 (a)	3,000	2,833	2.75%, 04/15/31 (a)	3,000	2,221
4.80%, 08/15/38 (a)	3,000	2,662	Crown Castle Inc. 2.90%, 03/15/27	10,000	8,891
Cintas Corp. No 2 4.00%, 05/01/32	8,000	7,367	4.15%, 07/01/50	5,000	3,707
Cisco Systems Inc. 5.90%, 02/15/39 (a)	3,000	3,120	5.20%, 02/15/49 (a)	4,000	3,454
Citigroup Inc. 4.45%, 09/29/27 (a)	4,000	3,711	CSL Finance PLC 4.25%, 04/27/32 (g)	6,000	5,469
4.65%, 07/23/48 (a)	9,000	7,309	CSX Corp. 4.50%, 03/15/49 - 08/01/54 (a)	10,000	8,390
Citigroup Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter) 2.98%, 11/05/30 (a)(c)	6,000	4,930	CubeSmart LP 2.50%, 02/15/32	5,000	3,758
			4.38%, 02/15/29 (a)	5,000	4,623

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
CVS Health Corp.			Eastman Chemical Co.		
3.00%, 08/15/26 (a)	\$ 4,000	\$ 3,698	4.65%, 10/15/44 (a)	\$ 4,000	\$ 3,150
3.25%, 08/15/29 (a)	3,000	2,626	Eaton Corp.		
3.63%, 04/01/27 (a)	3,000	2,809	3.10%, 09/15/27 (a)	2,000	1,833
3.75%, 04/01/30 (a)	3,000	2,672	Edison International		
4.25%, 04/01/50 (a)	3,000	2,348	4.95%, 04/15/25 (a)	8,000	7,846
4.78%, 03/25/38 (a)	3,000	2,629	El du Pont de Nemours & Co.		
5.00%, 12/01/24 (a)	6,000	5,966	2.30%, 07/15/30 (a)	6,000	4,905
5.13%, 07/20/45 (a)	2,000	1,750	Electronic Arts Inc.		
5.30%, 12/05/43 (a)	4,000	3,591	1.85%, 02/15/31 (a)	3,000	2,314
Danaher Corp.			Elevance Health Inc.		
2.80%, 12/10/51	9,000	5,739	2.88%, 09/15/29 (a)	3,000	2,562
Dell International LLC/EMC Corp.			3.30%, 01/15/23 (a)	6,000	5,982
4.00%, 07/15/24	6,000	5,883	3.60%, 03/15/51 (a)	3,000	2,158
5.45%, 06/15/23	2,000	2,005	3.70%, 09/15/49 (a)	3,000	2,194
6.02%, 06/15/26	3,000	3,012	Emera US Finance LP		
Devon Energy Corp.			2.64%, 06/15/31	8,000	6,241
5.00%, 06/15/45 (a)	4,000	3,333	Emerson Electric Co.		
DH Europe Finance II Sarl			1.80%, 10/15/27 (a)	2,000	1,730
2.60%, 11/15/29 (a)	2,000	1,709	2.75%, 10/15/50 (a)	2,000	1,291
3.25%, 11/15/39 (a)	3,000	2,279	Empower Finance 2020 LP		
3.40%, 11/15/49 (a)	3,000	2,134	1.36%, 09/17/27 (a)(g)	8,000	6,555
Diamondback Energy Inc.			1.78%, 03/17/31 (a)(g)	8,000	5,963
3.13%, 03/24/31 (a)	4,000	3,245	Enbridge Energy Partners LP		
3.50%, 12/01/29 (a)	3,000	2,590	5.50%, 09/15/40 (a)	2,000	1,827
4.40%, 03/24/51 (a)	3,000	2,266	Enbridge Inc.		
Digital Realty Trust LP			1.60%, 10/04/26	7,000	6,060
3.60%, 07/01/29 (a)	8,000	7,007	Enbridge Inc. (5.75% fixed rate until 07/15/30; 5.31% + 5 year CMT Rate thereafter)		
Discovery Communications LLC			5.75%, 07/15/80 (a)(c)	9,000	8,055
2.95%, 03/20/23 (a)	5,000	4,960	Energy Transfer LP		
3.95%, 03/20/28 (a)	6,000	5,268	4.50%, 04/15/24 (a)	2,000	1,972
4.95%, 05/15/42 (a)	2,000	1,476	4.95%, 06/15/28 (a)	4,000	3,738
5.00%, 09/20/37 (a)	3,000	2,378	5.30%, 04/01/44 - 04/15/47 (a)	7,000	5,595
Dollar General Corp.			5.35%, 05/15/45	4,000	3,227
3.50%, 04/03/30 (a)	4,000	3,509	6.50%, 02/01/42 (a)	4,000	3,720
4.13%, 04/03/50 (a)	4,000	3,122	Energy Transfer LP (6.75% fixed rate until 05/15/25; 5.13% + 5 year CMT Rate thereafter)		
Dollar Tree Inc.			6.75%, 12/31/99 (c)	19,000	16,407
4.00%, 05/15/25 (a)	7,000	6,785	Energy Transfer LP/Regency Energy Finance Corp.		
Dominion Energy Inc.			4.50%, 11/01/23 (a)	4,000	3,965
3.07%, 08/15/24 (a)(b)	5,000	4,794	Enterprise Products Operating LLC		
3.38%, 04/01/30 (a)	6,000	5,171	4.25%, 02/15/48 (a)	6,000	4,639
Dover Corp.			Enterprise Products Operating LLC (5.25% fixed rate until 08/16/27; 3.03% + 3 month USD LIBOR thereafter)		
2.95%, 11/04/29 (a)	3,000	2,580	5.25%, 08/16/77 (a)(c)	5,000	4,201
DTE Energy Co.			EOG Resources Inc.		
2.85%, 10/01/26 (a)	7,000	6,384	4.95%, 04/15/50 (a)	3,000	2,804
Duke Energy Carolinas LLC			5.10%, 01/15/36 (a)	2,000	1,862
3.95%, 03/15/48 (a)	3,000	2,352	Equinix Inc.		
Duke Energy Corp.			1.25%, 07/15/25 (a)	7,000	6,261
2.55%, 06/15/31	6,000	4,698	2.15%, 07/15/30 (a)	6,000	4,600
3.30%, 06/15/41	7,000	4,880	Equinor ASA		
3.50%, 06/15/51	7,000	4,721	3.25%, 11/18/49 (a)	4,000	2,866
3.75%, 09/01/46 (a)	5,000	3,543	ERP Operating LP		
Duke Energy Corp. (4.88% fixed rate until 09/16/24; 3.39% + 5 year CMT Rate thereafter)			4.50%, 07/01/44 (a)	8,000	6,769
4.88%, 12/31/99 (c)	9,000	8,170	Everest Reinsurance Holdings Inc.		
Duke Energy Progress LLC			3.13%, 10/15/52	5,000	3,105
4.15%, 12/01/44 (a)	9,000	7,257			
Duke Realty LP					
3.05%, 03/01/50 (a)	5,000	3,350			
3.25%, 06/30/26 (a)	4,000	3,694			
Duquesne Light Holdings Inc.					
3.62%, 08/01/27 (a)(g)	7,000	6,186			

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Eversource Energy			Glencore Funding LLC		
3.45%, 01/15/50 (a)	\$ 5,000	\$ 3,479	3.88%, 04/27/51 (g)	\$ 4,000	\$ 2,707
Exelon Corp.			Graphic Packaging		
4.05%, 04/15/30 (a)	5,000	4,532	International LLC		
4.45%, 04/15/46 (a)	5,000	4,092	1.51%, 04/15/26 (a)(g)	6,000	5,183
4.70%, 04/15/50	4,000	3,352	Gray Oak Pipeline LLC		
Exxon Mobil Corp.			2.00%, 09/15/23 (a)(g)	7,000	6,760
2.61%, 10/15/30 (a)	6,000	5,093	2.60%, 10/15/25 (a)(g)	8,000	7,186
3.45%, 04/15/51 (a)	6,000	4,461	Halliburton Co.		
FedEx Corp.			5.00%, 11/15/45 (a)	4,000	3,328
4.10%, 02/01/45 (a)	8,000	5,782	HCA Inc.		
Fidelity National Information			3.13%, 03/15/27 (g)	10,000	8,830
Services Inc.			3.50%, 09/01/30	5,000	4,132
1.15%, 03/01/26	4,000	3,458	3.63%, 03/15/32 (g)	5,000	4,051
1.65%, 03/01/28 (a)	3,000	2,457	5.38%, 02/01/25	21,000	20,753
FirstEnergy Transmission LLC			Health Care Service Corp.		
4.55%, 04/01/49 (a)(g)	7,000	5,437	2.20%, 06/01/30 (a)(g)	5,000	3,933
Fiserv Inc.			3.20%, 06/01/50 (a)(g)	4,000	2,704
3.50%, 07/01/29 (a)	3,000	2,614	Healthcare Realty Holdings LP		
4.40%, 07/01/49 (a)	3,000	2,325	2.00%, 03/15/31 (a)	5,000	3,688
Florida Power & Light Co.			Helmerich & Payne Inc.		
2.85%, 04/01/25 (a)	7,000	6,697	2.90%, 09/29/31	5,000	3,907
4.13%, 02/01/42 (a)	6,000	5,023	Hess Corp.		
Flowers Foods Inc.			5.60%, 02/15/41 (a)	2,000	1,753
2.40%, 03/15/31 (a)	3,000	2,355	5.80%, 04/01/47 (a)	2,000	1,796
Flowserve Corp.			Hewlett Packard Enterprise		
2.80%, 01/15/32	7,000	5,013	Co.		
Ford Motor Co.			6.35%, 10/15/45 (a)	3,000	2,731
4.35%, 12/08/26 (a)	6,000	5,535	Highwoods Realty LP		
Fox Corp.			4.13%, 03/15/28 (a)	5,000	4,535
3.50%, 04/08/30 (a)	4,000	3,429	4.20%, 04/15/29 (a)	6,000	5,237
Freeport-McMoRan Inc.			Honeywell International Inc.		
4.25%, 03/01/30	5,000	4,286	1.75%, 09/01/31	7,000	5,466
GA Global Funding Trust			2.70%, 08/15/29 (a)	2,000	1,757
1.63%, 01/15/26 (a)(g)	5,000	4,387	Hormel Foods Corp.		
General Dynamics Corp.			1.80%, 06/11/30 (a)	7,000	5,588
4.25%, 04/01/50 (a)	5,000	4,324	Humana Inc.		
General Mills Inc.			1.35%, 02/03/27	5,000	4,213
3.00%, 02/01/51	5,000	3,273	2.15%, 02/03/32	5,000	3,800
General Motors Co.			Huntington Bancshares Inc.		
5.20%, 04/01/45 (a)	3,000	2,298	2.55%, 02/04/30 (a)	7,000	5,673
5.40%, 04/01/48 (a)	2,000	1,577	Huntsman International LLC		
6.13%, 10/01/25 (a)	6,000	6,013	4.50%, 05/01/29	6,000	5,287
6.80%, 10/01/27 (a)	3,000	3,032	Hyundai Capital America		
General Motors Financial			1.30%, 01/08/26 (a)(g)	8,000	6,899
Company Inc.			Indiana Michigan Power Co.		
1.25%, 01/08/26 (a)	2,000	1,719	3.25%, 05/01/51	5,000	3,384
2.35%, 01/08/31 (a)	4,000	2,910	Ingredion Inc.		
5.25%, 03/01/26 (a)	8,000	7,794	3.90%, 06/01/50 (a)	2,000	1,435
Genuine Parts Co.			Intel Corp.		
2.75%, 02/01/32	3,000	2,328	2.00%, 08/12/31	6,000	4,652
Georgia-Pacific LLC			2.45%, 11/15/29 (a)	8,000	6,686
1.75%, 09/30/25 (a)(g)	6,000	5,453	2.60%, 05/19/26 (a)	6,000	5,576
3.60%, 03/01/25 (a)(g)	9,000	8,680	2.80%, 08/12/41	5,000	3,370
Gilead Sciences Inc.			2.88%, 05/11/24 (a)	3,000	2,923
2.60%, 10/01/40 (a)	2,000	1,327	3.10%, 02/15/60 (a)	5,000	3,019
2.80%, 10/01/50 (a)	4,000	2,466	Intercontinental Exchange Inc.		
3.50%, 02/01/25 (a)	4,000	3,865	1.85%, 09/15/32 (a)	2,000	1,460
3.65%, 03/01/26 (a)	2,000	1,903	2.65%, 09/15/40 (a)	2,000	1,340
4.15%, 03/01/47 (a)	5,000	3,953	Interstate Power & Light Co.		
GlaxoSmithKline Capital Inc.			3.40%, 08/15/25 (a)	8,000	7,582
3.63%, 05/15/25 (a)	6,000	5,835	ITC Holdings Corp.		
GlaxoSmithKline Capital PLC			2.95%, 05/14/30 (a)(g)	6,000	4,933
3.38%, 06/01/29 (a)	5,000	4,539	Jabil Inc.		
			3.95%, 01/12/28 (a)	2,000	1,815

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
4.25%, 05/15/27	\$ 10,000	\$ 9,328	Lear Corp.		
John Deere Capital Corp.			4.25%, 05/15/29 (a)	\$ 5,000	\$ 4,406
2.45%, 01/09/30 (a)	9,000	7,564	Leidos Inc.		
Johnson & Johnson			3.63%, 05/15/25	5,000	4,787
3.63%, 03/03/37 (a)	3,000	2,595	4.38%, 05/15/30	7,000	6,124
Johnson Controls International PLC			Liberty Mutual Group Inc.		
4.50%, 02/15/47 (a)	3,000	2,393	3.95%, 05/15/60 (a)(g)	3,000	1,901
JPMorgan Chase & Co.			Life Storage LP		
(2.96% fixed rate until 05/13/30; 2.52% + SOFR thereafter)			2.20%, 10/15/30 (a)	8,000	6,090
2.96%, 05/13/31 (a)(c)	5,000	3,974	Lincoln National Corp.		
JPMorgan Chase & Co.			4.35%, 03/01/48 (a)	8,000	6,305
(3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter)			Lockheed Martin Corp.		
3.16%, 04/22/42 (c)	4,000	2,739	4.50%, 05/15/36 (a)	5,000	4,603
JPMorgan Chase & Co.			Lowe's Companies Inc.		
(3.88% fixed rate until 07/24/37; 1.36% + 3 month USD LIBOR thereafter)			1.30%, 04/15/28 (a)	3,000	2,431
3.88%, 07/24/38 (a)(c)	2,000	1,569	1.70%, 09/15/28	3,000	2,450
JPMorgan Chase & Co.			1.70%, 10/15/30 (a)	3,000	2,264
(3.90% fixed rate until 01/23/48; 1.22% + 3 month USD LIBOR thereafter)			3.00%, 10/15/50 (a)	5,000	3,057
3.90%, 01/23/49 (a)(c)	10,000	7,417	4.05%, 05/03/47 (a)	4,000	3,006
JPMorgan Chase & Co.			5.63%, 04/15/53	4,000	3,697
(4.01% fixed rate until 04/23/28; 1.12% + 3 month USD LIBOR thereafter)			LYB International Finance III LLC		
4.01%, 04/23/29 (a)(c)	4,000	3,618	3.63%, 04/01/51 (a)	3,000	1,962
JPMorgan Chase & Co.			Masco Corp.		
(4.03% fixed rate until 07/24/47; 1.46% + 3 month USD LIBOR thereafter)			3.50%, 11/15/27 (a)	2,000	1,807
4.03%, 07/24/48 (a)(c)	5,000	3,789	McCormick & Company Inc.		
JPMorgan Chase & Co.			1.85%, 02/15/31 (a)	3,000	2,233
(4.49% fixed rate until 03/24/30; 3.79% + SOFR thereafter)			3.25%, 11/15/25 (a)	9,000	8,460
4.49%, 03/24/31 (a)(c)	4,000	3,645	McDonald's Corp.		
JPMorgan Chase & Co.			3.60%, 07/01/30 (a)	7,000	6,303
(4.60% fixed rate until 02/01/25; 3.13% + SOFR thereafter)			3.63%, 09/01/49 (a)	3,000	2,187
4.60%, 12/31/99 (a)(c)	6,000	5,219	4.88%, 12/09/45 (a)	7,000	6,210
Kaiser Foundation Hospitals			Medtronic Inc.		
3.00%, 06/01/51	5,000	3,304	4.63%, 03/15/45 (a)	2,000	1,808
Kansas City Southern/old			Memorial Sloan-Kettering Cancer Center		
3.50%, 05/01/50	3,000	2,099	4.13%, 07/01/52 (a)	7,000	5,819
Keurig Dr Pepper Inc.			Merck & Company Inc.		
3.20%, 05/01/30 (a)	3,000	2,560	1.90%, 12/10/28	10,000	8,387
3.80%, 05/01/50 (a)	2,000	1,422	2.45%, 06/24/50 (a)	3,000	1,851
Kinder Morgan Energy Partners LP			2.75%, 02/10/25 (a)	7,000	6,718
4.70%, 11/01/42 (a)	2,000	1,563	2.75%, 12/10/51	3,000	1,952
5.00%, 03/01/43 (a)	2,000	1,621	4.00%, 03/07/49 (a)	2,000	1,650
6.38%, 03/01/41 (a)	4,000	3,722	Meta Platforms Inc.		
Kinder Morgan Inc.			3.85%, 08/15/32 (g)	10,000	8,811
1.75%, 11/15/26	10,000	8,668	4.45%, 08/15/52 (g)	10,000	8,169
5.05%, 02/15/46 (a)	8,000	6,550	MetLife Inc.		
KLA Corp.			4.72%, 12/15/44 (a)	5,000	4,295
3.30%, 03/01/50 (a)	3,000	2,109	Microchip Technology Inc.		
4.65%, 11/01/24 (a)	2,000	1,995	2.67%, 09/01/23	8,000	7,793
Kraft Heinz Foods Co.			Micron Technology Inc.		
5.20%, 07/15/45	4,000	3,478	3.37%, 11/01/41	5,000	3,203
L3Harris Technologies Inc.			3.48%, 11/01/51	3,000	1,776
3.85%, 12/15/26 (a)	4,000	3,772	Microsoft Corp.		
			2.40%, 08/08/26 (a)	4,000	3,704
			2.68%, 06/01/60 (a)	3,000	1,900
			2.92%, 03/17/52 (a)	7,000	4,949
			3.45%, 08/08/36 (a)	3,000	2,622
			3.50%, 02/12/35 (a)	3,000	2,699
			Mid-America Apartments LP		
			2.88%, 09/15/51	5,000	3,127
			Molson Coors Beverage Co.		
			4.20%, 07/15/46 (a)	4,000	2,977

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Morgan Stanley (1.51% fixed rate until 07/20/26; 0.86% + SOFR thereafter)			4.00%, 07/15/46 - 11/15/47 (a)	\$ 9,000	\$ 6,070
1.51%, 07/20/27 (c)	\$ 6,000	\$ 5,116	4.10%, 03/25/61 (a)	5,000	3,165
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)			Otis Worldwide Corp.		
2.48%, 09/16/36 (c)	10,000	7,166	2.06%, 04/05/25 (a)	5,000	4,632
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)			2.57%, 02/15/30 (a)	3,000	2,454
2.80%, 01/25/52 (a)(c)	11,000	6,632	3.36%, 02/15/50 (a)	3,000	2,026
Morgan Stanley (3.97% fixed rate until 07/22/37; 1.46% + 3 month USD LIBOR thereafter)			Owens Corning		
3.97%, 07/22/38 (a)(c)	7,000	5,583	4.40%, 01/30/48 (a)	3,000	2,244
MPLX LP			Pacific Gas & Electric Co.		
2.65%, 08/15/30 (a)	3,000	2,358	2.10%, 08/01/27 (a)	3,000	2,432
Mylan Inc.			2.50%, 02/01/31 (a)	4,000	2,912
5.20%, 04/15/48 (a)	3,000	2,068	3.00%, 06/15/28	5,000	4,123
National Retail Properties Inc.			3.30%, 08/01/40 (a)	4,000	2,569
4.00%, 11/15/25 (a)	4,000	3,828	3.50%, 08/01/50 (a)	3,000	1,828
Newmont Corp.			4.30%, 03/15/45 (a)	5,000	3,343
4.88%, 03/15/42 (a)	5,000	4,348	PacifiCorp		
NextEra Energy Capital Holdings Inc. (5.65% fixed rate until 05/01/29; 3.16% + 3 month USD LIBOR thereafter)			2.70%, 09/15/30 (a)	3,000	2,502
5.65%, 05/01/79 (a)(c)	5,000	4,374	2.90%, 06/15/52	8,000	5,109
NGPL PipeCo LLC			6.25%, 10/15/37 (a)	2,000	2,040
3.25%, 07/15/31 (g)	8,000	6,275	Paramount Global		
NIKE Inc.			2.90%, 01/15/27 (a)	5,000	4,447
3.38%, 03/27/50 (a)	2,000	1,481	3.70%, 06/01/28 (a)	2,000	1,789
NiSource Inc.			5.25%, 04/01/44 (a)	3,000	2,202
3.60%, 05/01/30 (a)	5,000	4,350	Parker-Hannifin Corp.		
3.95%, 03/30/48 (a)	2,000	1,485	3.25%, 06/14/29 (a)	3,000	2,645
Norfolk Southern Corp.			4.50%, 09/15/29	5,000	4,733
3.95%, 10/01/42 (a)	4,000	3,245	PartnerRe Finance B LLC (4.50% fixed rate until 10/01/30; 3.82% + 5 year CMT Rate thereafter)		
NOV Inc.			4.50%, 10/01/50 (a)(c)	4,000	3,412
3.60%, 12/01/29 (a)	5,000	4,226	PayPal Holdings Inc.		
Novant Health Inc.			2.65%, 10/01/26 (a)	6,000	5,510
3.32%, 11/01/61	5,000	3,355	3.25%, 06/01/50 (a)	2,000	1,352
Novartis Capital Corp.			PepsiCo Inc.		
2.20%, 08/14/30 (a)	4,000	3,342	1.63%, 05/01/30 (a)	3,000	2,404
3.00%, 11/20/25 (a)	3,000	2,857	2.75%, 10/21/51	7,000	4,724
Nutrien Ltd.			Petroleos Mexicanos		
4.90%, 06/01/43 (a)	4,000	3,481	5.35%, 02/12/28 (a)	10,000	7,618
NVIDIA Corp.			6.70%, 02/16/32	10,000	7,034
2.85%, 04/01/30 (a)	6,000	5,145	7.69%, 01/23/50 (a)	10,000	6,115
3.50%, 04/01/50 (a)	2,000	1,472	Pfizer Inc.		
NXP BV/NXP Funding LLC/NXP USA Inc.			2.70%, 05/28/50 (a)	6,000	4,056
3.25%, 11/30/51	5,000	3,004	3.45%, 03/15/29 (a)	2,000	1,842
Oklahoma Gas & Electric Co.			3.60%, 09/15/28 (a)	5,000	4,702
3.25%, 04/01/30 (a)	3,000	2,597	3.90%, 03/15/39 (a)	3,000	2,571
Oncor Electric Delivery Company LLC			4.40%, 05/15/44 (a)	2,000	1,785
3.80%, 09/30/47 (a)	2,000	1,586	Philip Morris International Inc.		
ONEOK Inc.			1.50%, 05/01/25 (a)	4,000	3,666
4.35%, 03/15/29 (a)	4,000	3,571	2.10%, 05/01/30 (a)	3,000	2,279
Oracle Corp.			4.13%, 03/04/43 (a)	2,000	1,389
2.95%, 04/01/30 (a)	7,000	5,649	Phillips 66 Co.		
3.60%, 04/01/50 (a)	4,000	2,503	2.15%, 12/15/30 (a)	8,000	6,174
3.65%, 03/25/41 (a)	5,000	3,394	3.15%, 12/15/29 (g)	8,000	6,740
3.80%, 11/15/37 (a)	3,000	2,185	3.30%, 03/15/52	5,000	3,282
3.95%, 03/25/51 (a)	5,000	3,319	3.75%, 03/01/28 (g)	3,000	2,726
			4.68%, 02/15/45 (g)	4,000	3,311
			Pioneer Natural Resources Co.		
			1.13%, 01/15/26 (a)	9,000	7,860
			2.15%, 01/15/31 (a)	5,000	3,854
			Plains All American Pipeline LP/PAA Finance Corp.		
			3.55%, 12/15/29 (a)	3,000	2,503

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Precision Castparts Corp. 4.38%, 06/15/45 (a)	\$ 6,000	\$ 5,098	Salesforce Inc. 1.95%, 07/15/31	\$ 8,000	\$ 6,308
Prospect Capital Corp. 3.36%, 11/15/26	7,000	5,792	2.70%, 07/15/41	5,000	3,447
Prudential Financial Inc. 3.94%, 12/07/49 (a)	5,000	3,821	Schlumberger Holdings Corp. 3.90%, 05/17/28 (a)(g)	4,000	3,616
Prudential Financial Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3 month USD LIBOR thereafter)	7,000	6,571	Sealed Air Corp. 1.57%, 10/15/26 (g)	12,000	10,074
Public Service Company of Colorado 3.70%, 06/15/28 (a)	5,000	4,670	Selective Insurance Group Inc. 5.38%, 03/01/49 (a)	3,000	2,578
Public Service Electric & Gas Co. 2.38%, 05/15/23 (a)	8,000	7,897	Sempra Energy 3.80%, 02/01/38 (a)	2,000	1,561
PVH Corp. 4.63%, 07/10/25 (a)	7,000	6,712	4.00%, 02/01/48 (a)	4,000	2,990
QUALCOMM Inc. 1.30%, 05/20/28 (a)	3,000	2,478	Sempra Energy (4.13% fixed rate until 04/01/27; 2.87% + 5 year CMT Rate thereafter)	7,000	5,571
4.30%, 05/20/47 (a)	3,000	2,551	4.13%, 04/01/52 (c)	7,000	5,571
Quanta Services Inc. 2.35%, 01/15/32	5,000	3,684	Shell International Finance BV 3.75%, 09/12/46 (a)	6,000	4,581
3.05%, 10/01/41	5,000	3,169	Shire Acquisitions Investments Ireland DAC 2.88%, 09/23/23 (a)	2,000	1,956
Raytheon Technologies Corp. 1.90%, 09/01/31	7,000	5,349	3.20%, 09/23/26 (a)	3,000	2,769
2.82%, 09/01/51	5,000	3,142	Simon Property Group LP 3.38%, 06/15/27 (a)	4,000	3,669
3.95%, 08/16/25 (a)	2,000	1,951	Sonoco Products Co. 2.85%, 02/01/32	5,000	3,972
4.15%, 05/15/45 (a)	3,000	2,402	Southern California Edison Co. 4.00%, 04/01/47 (a)	9,000	6,578
4.45%, 11/16/38 (a)	2,000	1,743	4.20%, 03/01/29 (a)	8,000	7,398
Realty Income Corp. 2.85%, 12/15/32	5,000	4,008	Southern Company Gas Capital Corp. 3.95%, 10/01/46 (a)	4,000	2,969
3.00%, 01/15/27 (a)	5,000	4,551	4.40%, 05/30/47 (a)	2,000	1,568
3.25%, 01/15/31 (a)	5,000	4,246	Southwest Airlines Co. 2.63%, 02/10/30 (a)	7,000	5,623
Regeneron Pharmaceuticals Inc. 1.75%, 09/15/30 (a)	6,000	4,541	Southwestern Electric Power Co. 2.75%, 10/01/26 (a)	5,000	4,532
Reynolds American Inc. 4.45%, 06/12/25 (a)	4,000	3,869	Spectra Energy Partners LP 3.38%, 10/15/26 (a)	2,000	1,844
Rio Tinto Finance USA PLC 4.13%, 08/21/42 (a)	4,000	3,369	4.50%, 03/15/45 (a)	3,000	2,382
Rockwell Automation Inc. 4.20%, 03/01/49 (a)	2,000	1,694	Spirit Realty LP 4.00%, 07/15/29 (a)	8,000	6,913
Rogers Communications Inc. 5.00%, 03/15/44 (a)	2,000	1,638	Stanley Black & Decker Inc. 3.00%, 05/15/32	5,000	4,097
Roper Technologies Inc. 2.95%, 09/15/29 (a)	2,000	1,687	Starbucks Corp. 4.00%, 11/15/28 (a)	4,000	3,757
Ross Stores Inc. 4.70%, 04/15/27 (a)	3,000	2,930	Stryker Corp. 1.95%, 06/15/30 (a)	7,000	5,542
Royalty Pharma PLC 0.75%, 09/02/23	5,000	4,788	Suncor Energy Inc. 4.00%, 11/15/47 (a)	3,000	2,256
1.20%, 09/02/25	5,000	4,424	Sysco Corp. 3.25%, 07/15/27 (a)	2,000	1,823
1.75%, 09/02/27	3,000	2,475	Take-Two Interactive Software Inc. 3.70%, 04/14/27	15,000	13,933
2.15%, 09/02/31	5,000	3,691	4.00%, 04/14/32	5,000	4,341
2.20%, 09/02/30	3,000	2,293	Tampa Electric Co. 2.40%, 03/15/31 (a)	8,000	6,485
RPM International Inc. 3.75%, 03/15/27 (a)	2,000	1,846	3.45%, 03/15/51	5,000	3,505
Ryder System Inc. 2.90%, 12/01/26 (a)	7,000	6,324	4.35%, 05/15/44 (a)	6,000	4,939
Sabine Pass Liquefaction LLC 4.20%, 03/15/28 (a)	2,000	1,826	Targa Resources Partners LP/Targa Resources Partners Finance Corp. 5.00%, 01/15/28	10,000	9,255
4.50%, 05/15/30 (a)	3,000	2,734			
5.00%, 03/15/27 (a)	2,000	1,921			
5.88%, 06/30/26 (a)	7,000	6,996			

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Target Corp. 2.50%, 04/15/26 (a)	\$ 3,000	\$ 2,783	The Goldman Sachs Group Inc. (2.91% fixed rate until 07/21/41; 1.47% + SOFR thereafter)		
Teck Resources Ltd. 5.40%, 02/01/43 (a)	2,000	1,652	2.91%, 07/21/42 (c)	\$ 5,000	\$ 3,214
Texas Instruments Inc. 3.88%, 03/15/39 (a)	4,000	3,457	The Goldman Sachs Group Inc. (3.21% fixed rate until 04/22/41; 1.51% + SOFR thereafter)		
The Allstate Corp. 4.20%, 12/15/46 (a)	6,000	4,995	3.21%, 04/22/42 (c)	5,000	3,378
The Allstate Corp. (5.75% fixed rate until 08/15/23; 2.94% + 3 month USD LIBOR thereafter)			The Goldman Sachs Group Inc. (3.44% fixed rate until 02/24/42; 1.63% + SOFR thereafter)		
5.75%, 08/15/53 (a)(c)	9,000	8,292	3.44%, 02/24/43 (c)	6,000	4,156
The Bank of New York Mellon Corp. (4.63% fixed rate until 09/20/26; 3.13% + 3 month USD LIBOR thereafter)			The Goldman Sachs Group Inc. (3.81% fixed rate until 04/23/28; 1.16% + 3 month USD LIBOR thereafter)		
4.63%, 12/29/49 (a)(c)	5,000	4,426	3.81%, 04/23/29 (a)(c)	4,000	3,557
The Bank of Nova Scotia (4.65% fixed rate until 10/12/22; 2.65% + 3 month USD LIBOR thereafter)			The Goldman Sachs Group Inc. (4.02% fixed rate until 10/31/37; 1.37% + 3 month USD LIBOR thereafter)		
4.65%, 12/31/99 (a)(c)	8,000	6,920	4.02%, 10/31/38 (a)(c)	2,000	1,586
The Boeing Co. 2.70%, 02/01/27 (a)	6,000	5,216	The Goldman Sachs Group Inc. (4.22% fixed rate until 05/01/28; 1.30% + 3 month USD LIBOR thereafter)		
2.95%, 02/01/30 (a)	6,000	4,830	4.22%, 05/01/29 (a)(c)	4,000	3,643
3.25%, 03/01/28 (a)	3,000	2,601	The Hartford Financial Services Group Inc. 2.13% + 3 month USD LIBOR		
3.75%, 02/01/50 (a)	2,000	1,292	5.03%, 02/12/67 (a)(c)(g)	6,000	4,921
5.04%, 05/01/27 (a)	7,000	6,741	The Home Depot Inc. 2.70%, 04/15/30 (a)	2,000	1,710
5.15%, 05/01/30 (a)	7,000	6,482	3.35%, 04/15/50 (a)	3,000	2,153
5.81%, 05/01/50 (a)	5,000	4,351	3.50%, 09/15/56 (a)	5,000	3,550
The Charles Schwab Corp. 2.45%, 03/03/27	5,000	4,498	3.90%, 12/06/28 (a)	4,000	3,798
The Charles Schwab Corp. (4.00% fixed rate until 12/01/30; 3.08% + 10 year CMT Rate thereafter)			4.50%, 12/06/48 (a)	2,000	1,750
4.00%, 12/31/99 (c)	8,000	5,920	The Northwestern Mutual Life Insurance Co. 3.45%, 03/30/51 (a)(g)	10,000	6,909
The Cleveland Electric Illuminating Co. 4.55%, 11/15/30 (a)(g)	6,000	5,586	The Progressive Corp. 3.00%, 03/15/32	11,000	9,255
The Clorox Co. 1.80%, 05/15/30 (a)	6,000	4,630	The Toronto-Dominion Bank 3.20%, 03/10/32	11,000	9,039
The Coca-Cola Co. 2.60%, 06/01/50 (a)	3,000	1,930	4.46%, 06/08/32	5,000	4,562
2.75%, 06/01/60 (a)	3,000	1,872	The Toronto-Dominion Bank (3.63% fixed rate until 09/15/2026; 2.21% + USD 5 year Swap Rate thereafter)		
The Dow Chemical Co. 2.10%, 11/15/30 (a)	7,000	5,378	3.63%, 09/15/31 (a)(c)	8,000	7,331
3.60%, 11/15/50 (a)	3,000	2,043	The Travelers Companies Inc. 2.55%, 04/27/50 (a)	4,000	2,476
4.25%, 10/01/34 (a)	3,000	2,529	The Walt Disney Co. 2.65%, 01/13/31 (a)	6,000	4,958
The Estee Lauder Companies Inc. 2.38%, 12/01/29 (a)	3,000	2,534	3.38%, 11/15/26 (a)	3,000	2,826
The George Washington University 4.13%, 09/15/48	8,000	6,522	3.60%, 01/13/51 (a)	2,000	1,490
The Goldman Sachs Group Inc. 3.85%, 01/26/27 (a)	6,000	5,594	4.75%, 11/15/46 (a)	2,000	1,779
4.25%, 10/21/25 (a)	2,000	1,928	6.65%, 11/15/37 (a)	4,000	4,375
5.15%, 05/22/45 (a)	5,000	4,170	The Williams Companies Inc. 3.75%, 06/15/27 (a)	3,000	2,761
The Goldman Sachs Group Inc. (2.38% fixed rate until 07/21/31; 1.25% + SOFR thereafter)			4.85%, 03/01/48 (a)	5,000	4,136
2.38%, 07/21/32 (c)	5,000	3,777	4.90%, 01/15/45 (a)	4,000	3,248
			5.40%, 03/04/44 (a)	2,000	1,747
			Thermo Fisher Scientific Inc. 2.80%, 10/15/41	5,000	3,509

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Time Warner Cable LLC			Vodafone Group PLC		
6.55%, 05/01/37 (a)	\$ 3,000	\$ 2,721	4.38%, 05/30/28 (a)	\$ 5,000	\$ 4,712
T-Mobile USA Inc.			5.25%, 05/30/48 (a)	2,000	1,647
3.50%, 04/15/25	7,000	6,697	Vontier Corp.		
3.75%, 04/15/27	6,000	5,546	2.40%, 04/01/28	8,000	6,239
3.88%, 04/15/30	9,000	7,976	2.95%, 04/01/31	6,000	4,313
4.50%, 04/15/50	5,000	4,021	Vornado Realty LP		
TotalEnergies Capital			2.15%, 06/01/26	4,000	3,384
International S.A.			Vulcan Materials Co.		
3.46%, 02/19/29 (a)	5,000	4,563	3.90%, 04/01/27 (a)	2,000	1,887
Trane Technologies			Walmart Inc.		
Luxembourg Finance S.A.			1.80%, 09/22/31	5,000	3,984
3.55%, 11/01/24 (a)	7,000	6,780	2.50%, 09/22/41	5,000	3,487
3.80%, 03/21/29 (a)	4,000	3,595	Waste Connections Inc.		
TransCanada PipeLines Ltd.			2.20%, 01/15/32	5,000	3,884
4.25%, 05/15/28 (a)	7,000	6,490	2.95%, 01/15/52	5,000	3,246
Transcanada Trust (5.63% fixed rate until 05/20/25; 3.53% + 3 month USD LIBOR thereafter)			WEC Energy Group Inc.		
5.63%, 05/20/75 (a)(c)	9,000	8,376	3.55%, 06/15/25 (a)	2,000	1,900
Transcontinental Gas Pipe Line Company LLC			Wells Fargo & Co.		
4.00%, 03/15/28 (a)	4,000	3,663	4.15%, 01/24/29 (a)	7,000	6,440
Truist Financial Corp. (4.80% fixed rate until 09/01/24; 3.00% + 5 year CMT Rate thereafter)			4.75%, 12/07/46 (a)	2,000	1,600
4.80%, 12/31/99 (a)(c)	9,000	8,112	Wells Fargo & Co. (2.19% fixed rate until 04/30/25; 2.00% + SOFR thereafter)		
TWDC Enterprises 18 Corp.			2.19%, 04/30/26 (a)(c)	8,000	7,313
4.13%, 06/01/44 (a)	4,000	3,266	Wells Fargo & Co. (2.39% fixed rate until 06/02/27; 2.10% + SOFR thereafter)		
Tyco Electronics Group S.A.			2.39%, 06/02/28 (a)(c)	2,000	1,715
3.13%, 08/15/27	3,000	2,753	Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter)		
Tyson Foods Inc.			3.07%, 04/30/41 (a)(c)	7,000	4,813
4.00%, 03/01/26 (a)	5,000	4,795	Wells Fargo & Co. (5.88% fixed rate until 06/15/25; 3.99% + 3 month USD LIBOR thereafter)		
UDR Inc.			5.88%, 12/29/49 (c)	13,000	12,426
2.10%, 08/01/32 (a)	5,000	3,624	Westlake Corp.		
3.00%, 08/15/31 (a)	5,000	4,001	2.88%, 08/15/41	3,000	1,899
Union Pacific Corp.			3.13%, 08/15/51	3,000	1,850
3.55%, 05/20/61	4,000	2,781	3.38%, 08/15/61	2,000	1,154
3.80%, 04/06/71	5,000	3,529	Westpac Banking Corp. (2.89% fixed rate until 02/04/25; 1.35% + 5 year CMT Rate thereafter)		
4.10%, 09/15/67 (a)	5,000	3,779	2.89%, 02/04/30 (a)(c)	7,000	6,446
UnitedHealth Group Inc.			Westpac Banking Corp. (4.11% fixed rate until 07/24/29; 2.00% + 5 year CMT Rate thereafter)		
2.00%, 05/15/30 (a)	8,000	6,454	4.11%, 07/24/34 (a)(c)	5,000	4,257
4.20%, 05/15/32	5,000	4,649	Weyerhaeuser Co.		
4.45%, 12/15/48 (a)	4,000	3,386	4.00%, 03/09/52	5,000	3,667
4.75%, 07/15/45 (a)	6,000	5,402	Willis North America Inc.		
4.75%, 05/15/52	4,000	3,577	3.88%, 09/15/49 (a)	4,000	2,794
Utah Acquisition Sub Inc.			Workday Inc.		
3.95%, 06/15/26 (a)	2,000	1,822	3.50%, 04/01/27	5,000	4,630
Ventas Realty LP			3.70%, 04/01/29	10,000	8,969
3.25%, 10/15/26 (a)	7,000	6,428	WPP Finance 2010		
Verizon Communications Inc.			3.75%, 09/19/24 (a)	8,000	7,749
2.10%, 03/22/28 (a)	8,000	6,751	Xcel Energy Inc.		
2.36%, 03/15/32	8,000	6,152	3.40%, 06/01/30 (a)	3,000	2,611
3.00%, 03/22/27 (a)	4,000	3,643	Yamana Gold Inc.		
3.40%, 03/22/41 (a)	4,000	2,928	2.63%, 08/15/31	6,000	4,437
3.55%, 03/22/51 (a)	3,000	2,118	Zoetis Inc.		
3.70%, 03/22/61 (a)	8,000	5,444	3.00%, 09/12/27 (a)	3,000	2,699
4.40%, 11/01/34 (a)	5,000	4,373			
Virginia Electric & Power Co.					
4.00%, 11/15/46 (a)	5,000	3,971			
Visa Inc.					
2.70%, 04/15/40 (a)	4,000	2,895			
Vistra Operations Company LLC					
3.55%, 07/15/24 (a)(g)	6,000	5,715			

State Street Income V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
3.90%, 08/20/28 (a)	\$ 4,000	\$ 3,707	Sovereign Bonds - 0.5%		
		<u>2,934,573</u>	Government of Mexico		
Non-Agency Collateralized Mortgage Obligations - 6.3%			4.75%, 03/08/44 (a)	\$ 20,000	\$ 15,387
BANK 2017-BNK7			Government of Peru		
3.18%, 09/15/60 (a)	158,000	143,470	1.86%, 12/01/32 (a)	10,000	7,050
BANK 2018-BNK15			2.78%, 12/01/60 (a)	15,000	8,108
4.41%, 11/15/61 (a)(c)	66,000	62,857	5.63%, 11/18/50 (a)	11,000	10,334
BPR Trust 2022-OANA 1.90% + 1-month Term SOFR			Government of Uruguay		
4.74%, 04/15/37 (c)(g)	24,770	24,600	5.10%, 06/18/50 (a)	14,040	<u>12,802</u>
Cantor Commercial Real Estate Lending 2019-CF3					<u>53,681</u>
3.01%, 01/15/53 (a)	34,000	29,254	Municipal Bonds and Notes - 0.6%		
CD 2019-CD8 Mortgage Trust			American Municipal Power Inc.		
2.91%, 08/15/57 (a)	63,000	54,070	6.27%, 02/15/50	15,000	15,955
Citigroup Commercial Mortgage Trust 2016-P6			Board of Regents of the University of Texas System		
4.03%, 12/10/49 (a)(c)	31,273	28,792	3.35%, 08/15/47	10,000	7,598
COMM 2014-CR14 Mortgage Trust			Port Authority of New York & New Jersey		
4.53%, 02/10/47 (a)(c)	25,000	24,536	4.46%, 10/01/62	25,000	21,842
GS Mortgage Securities Trust 2015-GS1			State of California		
4.57%, 11/10/48 (a)(c)	25,000	19,916	4.60%, 04/01/38	15,000	14,017
GS Mortgage Securities Trust 2018-GS9			State of Illinois		
4.14%, 03/10/51 (a)(c)	25,000	22,726	5.10%, 06/01/33	10,000	<u>9,525</u>
GS Mortgage Securities Trust 2019-GC42					<u>68,937</u>
2.75%, 09/01/52 (a)	105,000	89,351	Total Bonds and Notes (Cost \$11,870,505)		<u>10,375,659</u>
GS Mortgage Securities Trust 2019-GSA1				<u>Number of Shares</u>	
3.05%, 11/10/52 (a)	56,000	48,226	Domestic Equity - 0.2%		
JPMBB Commercial Mortgage Securities Trust 2013-C12			Preferred Stock - 0.2%		
4.17%, 07/15/45 (a)(c)	15,000	14,784	Wells Fargo & Co. 5.85%, (5.85% fixed rate until 09/15/23; 3.09% + 3 month USD LIBOR thereafter)		
JPMBB Commercial Mortgage Securities Trust 2015-C32			(Cost \$23,300) (c)	932	<u>20,924</u>
4.81%, 11/15/48 (a)(c)	20,000	15,424	Total Investments in Securities (Cost \$11,893,805)		<u>10,396,583</u>
MASTR Alternative Loan Trust 2003-5			Short-Term Investments - 13.8%		
5.00%, 10/25/22 (e)	722	90	State Street Institutional U.S. Government Money Market Fund - Class G Shares 2.98% (h)(i)		
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21			(Cost \$1,516,189)	1,516,189	<u>1,516,189</u>
0.99%, 03/15/48 (a)(c)(e)	319,987	4,855	Total Investments (Cost \$13,409,994)		<u>11,912,772</u>
Wells Fargo Commercial Mortgage Trust 2014-LC16			Liabilities in Excess of Other Assets, net - (8.5)%		<u>(932,444)</u>
4.32%, 08/15/50 (a)	28,250	24,318	NET ASSETS - 100.0%		<u>\$ 10,980,328</u>
WFRBS Commercial Mortgage Trust 2013-C17					
4.26%, 12/15/46 (a)	25,000	24,628			
WFRBS Commercial Mortgage Trust 2014-LC14					
4.35%, 03/15/47 (a)(c)	58,000	<u>56,722</u>			
		<u>688,619</u>			

Other Information:

Centrally Cleared Credit Default Swaps

Reference Entity	Counterparty	Notional Amount (000s omitted)	Contract Annual Fixed Rate/ Payment Frequency	Termination Date	Market Value	Unamortized Upfront Payments Received (Paid)	Unrealized Appreciation (Depreciation)
Buy Protection							
Markit CDX North America High Yield Index	Intercontinental Exchange	\$739	5.00%/ Quarterly	12/20/27	\$(30,403)	\$(30,402)	\$(1)

The Fund had the following long futures contracts open at September 30, 2022:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
5 Yr. U.S. Treasury Notes Futures	December 2022	3	\$ 326,474	\$ 322,524	\$ (3,950)
2 Yr. U.S. Treasury Notes Futures	December 2022	6	1,253,183	1,232,343	(20,840)
					<u>\$ (24,790)</u>

The Fund had the following short futures contracts open at September 30, 2022:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
U.S. Long Bond Futures	December 2022	2	\$(271,294)	\$(252,813)	\$18,481
10 Yr. U.S. Treasury Notes Futures	December 2022	3	(351,788)	(336,188)	15,600
10 Yr. U.S. Treasury Ultra Futures	December 2022	4	(501,705)	(473,937)	27,768
					<u>\$61,849</u>

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

- (a) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures swaps and/or TBAs.
- (b) Step coupon bond.
- (c) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2022. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (d) Settlement is on a delayed delivery or when-issued basis with final maturity to be announced ("TBA") in the future.
- (e) Interest only security. These securities represent the right to receive the monthly interest payments on an underlying pool of mortgages. Payments of principal on the pool reduce the value of the "interest only" holding.
- (f) Principal only security. These securities represent the right to receive the monthly principal payments on an underlying pool of mortgages. No payments of interest on the pool are passed through to the "principal only" holder.

- (g) Pursuant to Rule 144A of the Securities Act of 1933, as amended, these securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2022, these securities amounted to \$266,590 or 2.43% of the net assets of the State Street Income V.I.S. Fund. These securities have been determined to be liquid using procedures established by the Fund's Board of Directors.
- (h) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
- (i) Coupon amount represents effective yield.
- † Percentages are based on net assets as of September 30, 2022.
- ** Amount is less than \$0.50.

Abbreviations:

CMT - Constant Maturity Treasury
LIBOR - London Interbank Offered Rate
REMIC - Real Estate Mortgage Investment Conduit
SOFR - Secured Overnight Financing Rate
STRIPS - Separate Trading of Registered Interest and Principal of Security
TBA - To Be Announced

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
U.S. Treasuries	\$ —	\$ 3,763,859	\$—	\$ 3,763,859
Agency Mortgage Backed	—	2,733,129	—	2,733,129
Agency Collateralized Mortgage Obligations	—	106,792	—	106,792
Asset Backed	—	26,069	—	26,069
Corporate Notes	—	2,934,573	—	2,934,573
Non-Agency Collateralized Mortgage Obligations	—	688,619	—	688,619
Sovereign Bonds	—	53,681	—	53,681
Municipal Bonds and Notes	—	68,937	—	68,937
Preferred Stock	20,924	—	—	20,924
Short-Term Investments	1,516,189	—	—	1,516,189
Total Investments in Securities	\$1,537,113	\$10,375,659	\$—	\$11,912,772
Other Financial Instruments				
Credit Default Swap Contracts - Unrealized Depreciation	—	(1)	—	(1)
Long Futures Contracts - Unrealized Depreciation	(24,790)	—	—	(24,790)
Short Futures Contracts - Unrealized Appreciation	61,849	—	—	61,849
Total Other Financial Instruments	\$ 37,059	\$ (1)	\$—	\$ 37,058

Affiliate Table

	<u>Number of Shares Held at 12/31/21</u>	<u>Value at 12/31/21</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation (Depreciation)</u>	<u>Number of Shares Held at 9/30/22</u>	<u>Value at 9/30/22</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	1,652,318	\$1,652,318	\$4,646,615	\$4,782,744	\$—	\$—	1,516,189	\$1,516,189	\$6,473

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Domestic Equity - 25.6% †					
Common Stock - 25.6%			TransDigm Group Inc.	406	\$ 213,077
Advertising - 0.0% *			Triumph Group Inc. (a)	2,182	18,743
AdTheorent Holding Co. Inc. (a)	221	\$ 475	V2X Inc. (a)	363	12,850
Advantage Solutions Inc. (a)(b)	2,685	5,719	Virgin Galactic Holdings Inc. (a)	7,876	37,096
Boston Omaha Corp., Class A (a)(b)	663	15,276	Woodward Inc.	600	48,156
Cardlytics Inc. (a)(b)	1,112	10,453			<u>4,930,184</u>
Clear Channel Outdoor Holdings Inc. (a)(b)	12,899	17,672	Agricultural & Farm Machinery - 0.1%		
Integral Ad Science Holding Corp. (a)(b)	1,256	9,093	AGCO Corp.	423	40,680
Loyalty Ventures Inc. (a)(b)	1,168	1,413	Deere & Co. (b)	2,189	730,885
Magnite Inc. (a)	4,485	29,466	Hydrofarm Holdings Group Inc. (a)(b)	1,188	2,305
Omnicom Group Inc.	1,527	96,338	Lindsay Corp. (b)	380	54,446
PubMatic Inc., Class A (a)	1,412	23,482	The Toro Co.	768	66,417
Stagwell Inc. (a)	2,581	17,938	Titan International Inc. (a)	1,735	21,063
TechTarget Inc. (a)	948	56,122			<u>915,796</u>
The Interpublic Group of Companies Inc. (b)	2,842	72,755	Agricultural Products - 0.1%		
Thryv Holdings Inc. (a)	854	19,497	Alico Inc.	186	5,253
		<u>375,699</u>	AppHarvest Inc. (a)(b)	2,309	4,549
Aerospace & Defense - 0.4%			Archer-Daniels-Midland Co.	4,372	351,728
AAR Corp. (a)	1,165	41,730	Benson Hill Inc. (a)	5,730	15,700
Aerojet Rocketdyne Holdings Inc. (a)	2,673	106,893	Bunge Ltd. (b)	1,137	93,882
Aerovironment Inc. (a)	804	67,021	Darling Ingredients Inc. (a)(b)	1,200	79,380
AerSale Corp. (a)(b)	506	9,381	Fresh Del Monte Produce Inc. (b)	1,043	24,239
Archer Aviation Inc., Class A (a)(b)	4,095	10,688	Ingredion Inc. (b)	644	51,855
Astra Space Inc. (a)(b)	4,212	2,574	Local Bounti Corp. (a)(b)	1,092	3,101
Astronics Corp. (a)	804	6,319			<u>629,687</u>
Axon Enterprise Inc. (a)(b)	500	57,875	Air Freight & Logistics - 0.1%		
BWX Technologies Inc. (b)	600	30,222	Air Transport Services Group Inc. (a)(b)	2,041	49,168
Cadre Holdings Inc. (b)	528	12,704	Atlas Air Worldwide Holdings Inc. (a)	942	90,027
Curtiss-Wright Corp. (b)	300	41,748	CH Robinson Worldwide Inc. (b)	969	93,324
Ducommun Inc. (a)(b)	369	14,635	Expeditors International of Washington Inc. (b)	1,401	123,722
General Dynamics Corp. (b)	1,915	406,306	FedEx Corp. (b)	1,872	277,936
HEICO Corp. (b)	300	43,194	Forward Air Corp. (b)	904	81,595
HEICO Corp., Class A (b)	700	80,234	GXO Logistics Inc. (a)(b)	773	27,101
Hexcel Corp. (b)	800	41,376	Hub Group Inc., Class A (a)(b)	1,130	77,948
Howmet Aerospace Inc. (b)	2,997	92,697	Radiant Logistics Inc. (a)	1,167	6,640
Huntington Ingalls Industries Inc. (b)	300	66,450	United Parcel Service Inc., Class B	5,792	935,640
Kaman Corp. (b)	955	26,673			<u>1,763,101</u>
Kratos Defense & Security Solutions Inc. (a)(b)	4,270	43,383	Airlines - 0.1%		
L3Harris Technologies Inc. (b)	1,480	307,588	Alaska Air Group Inc. (a)	821	32,142
Lockheed Martin Corp. (b)	1,856	716,954	Allegiant Travel Co. (a)(b)	536	39,117
Maxar Technologies Inc. (b)	2,516	47,100	American Airlines Group Inc. (a)(b)	5,100	61,404
Mercury Systems Inc. (a)(b)	600	24,360	Blade Air Mobility Inc. (a)	1,766	7,117
Momentum Inc. (a)(b)	1,430	1,959	Delta Air Lines Inc. (a)(b)	4,857	136,287
Moog Inc., Class A (b)	993	69,858	Frontier Group Holdings Inc. (a)(b)	1,232	11,950
National Presto Industries Inc. (b)	162	10,538	Hawaiian Holdings Inc. (a)(b)	1,717	22,579
Northrop Grumman Corp.	1,139	535,695	JetBlue Airways Corp. (a)(b)	3,200	21,216
Park Aerospace Corp.	620	6,845	Joby Aviation Inc. (a)	8,636	37,394
Parsons Corp. (a)	1,159	45,433	SkyWest Inc. (a)	1,710	27,805
Raytheon Technologies Corp.	11,686	956,616	Southwest Airlines Co. (a)	4,962	153,028
Redwire Corp. (a)	1,127	2,682	Spirit Airlines Inc. (a)	3,665	68,975
Rocket Lab USA Inc. (a)	7,269	29,585	Sun Country Airlines Holdings Inc. (a)	1,118	15,216
Spirit AeroSystems Holdings Inc., Class A	1,100	24,112	United Airlines Holdings Inc. (a)	2,566	83,472
Terran Orbital Corp. (a)	618	1,094			
Textron Inc.	1,571	91,526			
The Boeing Co. (a)	4,346	526,214			

See Notes to Schedule of Investments.
34 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Wheels Up Experience Inc. (a)	5,624	\$ 6,468	Hanesbrands Inc. (b)	3,800	\$ 26,448
		<u>724,170</u>	Kontoor Brands Inc. (b)	1,875	63,019
Alternative Carriers - 0.0% *			Movado Group Inc. (b)	522	14,710
Anterix Inc. (a)(b)	405	14,467	Oxford Industries Inc.	534	47,942
Bandwidth Inc., Class A (a)(b)	738	8,782	PLBY Group Inc. (a)	1,294	5,215
Charge Enterprises Inc. (a)(b)	3,596	6,329	PVH Corp.	400	17,920
Cogent Communications Holdings Inc. (b)	1,445	75,371	Ralph Lauren Corp.	500	42,465
EchoStar Corp., Class A (a)(b)	1,192	19,632	Superior Group of Companies Inc.	483	4,289
Globalstar Inc. (a)(b)	23,338	37,107	Tapestry Inc.	1,874	53,278
Iridium Communications Inc. (a)(b)	4,304	190,969	Under Armour Inc., Class A (a)	2,700	17,955
Liberty Latin America Ltd., Class A (a)	1,241	7,682	Under Armour Inc., Class C (a)	1,400	8,344
Liberty Latin America Ltd., Class C (a)	5,245	32,257	VF Corp.	2,600	<u>77,766</u>
Lumen Technologies Inc. (b)	7,554	<u>54,993</u>			<u>446,372</u>
		<u>447,589</u>	Application Software - 0.8%		
Aluminum - 0.0% *			8x8 Inc. (a)(b)	3,692	12,737
Alcoa Corp.	1,358	45,710	ACI Worldwide Inc. (a)	3,854	80,549
Arconic Corp. (a)(b)	3,560	60,663	Adobe Inc. (a)(b)	3,696	1,017,139
Century Aluminum Co. (a)(b)	1,663	8,781	Agilysys Inc. (a)(b)	669	37,029
Kaiser Aluminum Corp. (b)	544	33,374	Alarm.com Holdings Inc. (a)	1,621	105,138
United Co. RUSAL International PJSC (a)(c)**	55,670	<u>—</u>	Alkami Technology Inc. (a)(b)	1,197	18,015
		<u>148,528</u>	Altair Engineering Inc., Class A (a)	1,749	77,341
Apparel Retail - 0.1%			Alteryx Inc., Class A (a)(b)	400	22,336
Abercrombie & Fitch Co., Class A (a)	1,691	26,295	American Software Inc., Class A	1,050	16,086
American Eagle Outfitters Inc. (b)	5,335	51,910	Amplitude Inc., Class A (a)(b)	1,907	29,501
Boot Barn Holdings Inc. (a)	1,022	59,746	ANSYS Inc. (a)(b)	671	148,761
Burlington Stores Inc. (a)(b)	535	59,861	Appfolio Inc., Class A (a)(b)	659	69,010
Caleres Inc. (b)	1,245	30,154	AppLovin Corp., Class A (a)(b)	1,600	31,184
Chico's FAS Inc. (a)(b)	4,127	19,975	Asana Inc., Class A (a)(b)	2,538	56,420
Citi Trends Inc. (a)(b)	253	3,924	Aspen Technology Inc. (a)	220	52,404
Designer Brands Inc., Class A (b)	1,963	30,053	Autodesk Inc. (a)	1,674	312,703
Destination XL Group Inc. (a)(b)	1,836	9,951	Avalara Inc. (a)(b)	723	66,371
Express Inc. (a)(b)	1,787	1,948	Avaya Holdings Corp. (a)(b)	3,470	5,517
Foot Locker Inc. (b)	2,790	86,853	AvePoint Inc. (a)	4,342	17,411
Genesco Inc. (a)(b)	443	17,419	Benefitfocus Inc. (a)(b)	758	4,813
Guess? Inc. (b)	1,146	16,812	Bentley Systems Inc., Class B (b)	1,500	45,885
Ross Stores Inc.	2,685	226,265	Bill.com Holdings Inc. (a)	792	104,837
Shoe Carnival Inc.	623	13,357	Black Knight Inc. (a)(b)	1,124	72,757
The Buckle Inc. (b)	1,029	32,578	Blackbaud Inc. (a)(b)	1,561	68,778
The Cato Corp., Class A (b)	553	5,276	Blackline Inc. (a)(b)	1,862	111,534
The Children's Place Inc. (a)(b)	441	13,622	Blend Labs Inc., Class A (a)(b)	6,194	13,689
The Gap Inc. (b)	1,147	9,417	Box Inc., Class A (a)(b)	4,720	115,121
The TJX Companies Inc.	9,253	574,796	BTRS Holdings Inc., Class A (a)(b)	3,366	31,169
Tilly's Inc., Class A	673	4,657	C3.ai Inc., Class A (a)(b)	2,368	29,600
Torrid Holdings Inc. (a)	662	2,761	Cadence Design Systems Inc. (a)(b)	2,151	351,538
Urban Outfitters Inc. (a)	2,156	42,365	CCC Intelligent Solutions Holdings Inc. (a)(b)	2,000	18,200
Victoria's Secret & Co. (a)	739	21,520	Cerence Inc. (a)(b)	1,344	21,168
Zumiez Inc. (a)	516	<u>11,109</u>	Ceridian HCM Holding Inc. (a)(b)	1,205	67,335
		<u>1,372,624</u>	ChannelAdvisor Corp. (a)(b)	956	21,663
Apparel, Accessories & Luxury Goods - 0.0% *			Cipher Mining Inc. (a)(b)	887	1,118
Carter's Inc. (b)	400	26,212	Citrix Systems Inc. (b)	1,072	111,488
Columbia Sportswear Co. (b)	200	13,460	Cleantalk Inc. (a)(b)	1,691	5,377
Fossil Group Inc. (a)(b)	1,488	5,089	Clear Secure Inc., Class A (a)(b)	2,142	48,966
G-III Apparel Group Ltd. (a)(b)	1,489	22,260	Confluent Inc., Class A (a)(b)	1,200	28,524
			Consensus Cloud Solutions Inc. (a)(b)	543	25,684
			Couchbase Inc. (a)(b)	881	12,572
			Coupa Software Inc. (a)(b)	459	26,989

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 35

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
CS Disco Inc. (a)(b)	746	\$ 7,460	PTC Inc. (a)	848	\$ 88,701
Cvent Holding Corp. (a)(b)	1,528	8,022	Q2 Holdings Inc. (a)	1,877	60,439
Datadog Inc., Class A (a)(b)	2,096	186,083	Rimini Street Inc. (a)	1,572	7,326
Digimarc Corp. (a)(b)	563	7,629	RingCentral Inc., Class A (a)	500	19,980
Digital Turbine Inc. (a)(b)	3,179	45,809	Riot Blockchain Inc. (a)	3,938	27,605
DocuSign Inc. (a)(b)	1,489	79,617	Roper Technologies Inc.	814	292,747
Domo Inc., Class B (a)(b)	1,039	18,692	Salesforce Inc. (a)	7,621	1,096,205
DoubleVerify Holdings Inc. (a)(b)	600	16,410	ShotSpotter Inc. (a)	286	8,225
Dropbox Inc., Class A (a)(b)	2,300	47,656	Smartsheet Inc., Class A (a)	900	30,924
Duck Creek Technologies Inc. (a)(b)	2,652	31,426	Splunk Inc. (a)	1,210	90,992
Dynatrace Inc. (a)(b)	1,600	55,696	Sprout Social Inc., Class A (a)	1,546	93,811
E2open Parent Holdings Inc. (a)(b)	6,874	41,725	SPS Commerce Inc. (a)	1,224	152,058
Ebix Inc. (b)	879	16,675	Sumo Logic Inc. (a)	3,828	28,710
eGain Corp. (a)(b)	737	5,417	Synopsys Inc. (a)	1,184	361,724
Elastic N.V. (a)	600	43,044	The Trade Desk Inc., Class A (a)	3,411	203,807
Enfusion Inc., Class A (a)(b)	804	9,921	Tyler Technologies Inc. (a)	304	105,640
EngageSmart Inc. (a)(b)	1,176	24,331	Unity Software Inc. (a)	1,498	47,726
Envestnet Inc. (a)(b)	1,851	82,184	Upland Software Inc. (a)	1,029	8,366
Everbridge Inc. (a)(b)	1,358	41,935	UserTesting Inc. (a)	1,421	5,570
EverCommerce Inc. (a)(b)	764	8,351	Verint Systems Inc. (a)	2,141	71,895
Fair Isaac Corp. (a)(b)	190	78,282	Veritone Inc. (a)	1,275	7,178
Five9 Inc. (a)(b)	600	44,988	Viant Technology Inc., Class A (a)	600	2,526
ForgeRock Inc., Class A (a)(b)	940	13,658	WM Technology Inc. (a)	2,193	3,531
Greenidge Generation Holdings Inc. (a)	162	324	Workday Inc., Class A (a)	1,510	229,852
Guidewire Software Inc. (a)(b)	600	36,948	Workiva Inc. (a)	1,606	124,947
HubSpot Inc. (a)(b)	358	96,703	Yext Inc. (a)	4,044	18,036
Informatica Inc., Class A (a)(b)	400	8,028	Zendesk Inc. (a)	806	61,337
Instructure Holdings Inc. (a)(b)	571	12,722	Zeta Global Holdings Corp., Class A (a)	3,688	24,378
Intapp Inc. (a)(b)	577	10,773	Zoom Video Communications Inc., Class A (a)	1,974	145,267
InterDigital Inc. (b)	1,002	40,501			<u>9,886,694</u>
Intuit Inc. (b)	2,154	834,287			
Jamf Holding Corp. (a)	800	17,728	Asset Management & Custody Banks - 0.3%		
Latch Inc. (a)(b)	4,097	3,907	Affiliated Managers Group Inc.	400	44,740
LivePerson Inc. (a)(b)	2,409	22,693	Ameriprise Financial Inc. (b)	867	218,441
LiveRamp Holdings Inc. (a)(b)	2,321	42,149	Ares Management Corp., Class A (b)	1,222	75,703
LiveVox Holdings Inc. (a)	397	1,171	Artisan Partners Asset Management Inc., Class A (b)	2,084	56,122
Manhattan Associates Inc. (a)(b)	431	57,336	AssetMark Financial Holdings Inc. (a)	690	12,620
Marathon Digital Holdings Inc. (a)(b)	3,435	36,789	Associated Capital Group Inc., Class A	100	3,676
Matterport Inc. (a)(b)	7,462	28,281	BlackRock Inc. (b)	1,168	642,727
MeridianLink Inc. (a)(b)	760	12,373	Blackstone Inc. (b)	5,512	461,354
MicroStrategy Inc., Class A (a)(b)	317	67,286	Blucora Inc. (a)	1,606	31,060
Mitek Systems Inc. (a)(b)	1,393	12,760	Blue Owl Capital Inc. (b)	3,800	35,074
Model N Inc. (a)(b)	1,232	42,171	BrightSphere Investment Group Inc. (b)	1,086	16,192
Momentive Global Inc. (a)(b)	4,550	26,435	Cohen & Steers Inc. (b)	878	54,989
nCino Inc. (a)	700	23,877	Diamond Hill Investment Group Inc. (b)	101	16,665
NCR Corp. (a)(b)	800	15,208	Federated Hermes Inc. (b)	2,882	95,452
New Relic Inc. (a)(b)	500	28,690	Focus Financial Partners Inc., Class A (a)(b)	2,010	63,335
NextNav Inc. (a)(b)	1,377	3,704	Franklin Resources Inc. (b)	2,400	51,648
Nutanix Inc., Class A (a)	1,700	35,411	GAMCO Investors Inc., Class A (b)	120	2,046
Olo Inc., Class A (a)	3,076	24,300	GCM Grosvenor Inc., Class A (b)	1,381	10,896
ON24 Inc. (a)	1,376	12,109	Hamilton Lane Inc., Class A (b)	1,186	70,697
PagerDuty Inc. (a)	2,952	68,103	Invesco Ltd. (b)	3,500	47,950
Palantir Technologies Inc., Class A (a)	13,629	110,804	KKR & Company Inc. (b)	4,305	185,115
Paycom Software Inc. (a)	435	143,546			
Paycor HCM Inc. (a)	200	5,912			
Paylocity Holding Corp. (a)	300	72,474			
Pegasystems Inc.	400	12,856			
Procure Technologies Inc. (a)	700	34,636			
PROS Holdings Inc. (a)	1,406	34,728			

See Notes to Schedule of Investments.
36 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Manning & Napier Inc. (b)	470	\$ 5,767	Workhorse Group Inc. (a)	4,845	\$ 13,905
Northern Trust Corp.	1,532	131,078			<u>6,383,386</u>
Pzena Investment Management Inc., Class A	476	4,513	Automotive Retail - 0.1%		
Sculptor Capital Management Inc.	798	7,054	Advance Auto Parts Inc. (b)	498	77,857
SEI Investments Co.	1,000	49,050	America's Car-Mart Inc. (a)(b)	200	12,204
Silvercrest Asset Management Group Inc., Class A	289	4,725	Arko Corp.	2,883	27,071
State Street Corp. (d)	2,961	180,058	Asbury Automotive Group Inc. (a)	747	112,872
StepStone Group Inc., Class A	1,816	44,510	AutoNation Inc. (a)(b)	382	38,914
T Rowe Price Group Inc.	1,757	184,503	AutoZone Inc. (a)	156	334,141
The Bank of New York Mellon Corp.	5,906	227,499	Camping World Holdings Inc., Class A (b)	1,312	33,220
The Carlyle Group Inc. (b)	1,951	50,414	CarMax Inc. (a)(b)	1,200	79,224
Victory Capital Holdings Inc., Class A	544	12,681	Carvana Co. (a)(b)	1,013	20,564
Virtus Investment Partners Inc.	245	39,082	EVgo Inc. (a)(b)	2,251	17,806
WisdomTree Investments Inc.	4,611	21,580	Group 1 Automotive Inc. (b)	516	73,721
		<u>3,159,016</u>	Lithia Motors Inc., Class A (b)	200	42,910
Auto Parts & Equipment - 0.1%			Monro Inc. (b)	1,079	46,893
American Axle & Manufacturing Holdings Inc. (a)	3,849	26,289	Murphy USA Inc. (b)	730	200,684
BorgWarner Inc.	2,286	71,780	OneWater Marine Inc., Class A (a)	354	10,659
Dana Inc. (b)	4,466	51,046	O'Reilly Automotive Inc. (a)	505	355,192
Dorman Products Inc. (a)(b)	886	72,758	Penske Automotive Group Inc.	270	26,576
Fox Factory Holding Corp. (a)(b)	1,432	113,243	Sonic Automotive Inc., Class A	683	29,574
Gentex Corp. (b)	1,658	39,527	TravelCenters of America Inc. (a)	412	22,219
Gentherm Inc. (a)(b)	1,148	57,090	Volta Inc. (a)	3,818	4,620
Holley Inc. (a)(b)	1,728	6,998			<u>1,566,921</u>
LCI Industries (b)	837	84,922	Biotechnology - 1.0%		
Lear Corp. (b)	400	47,876	2seventy bio Inc. (a)(b)	1,247	18,144
Luminar Technologies Inc. (a)(b)	8,227	59,934	4D Molecular Therapeutics Inc. (a)(b)	941	7,566
Modine Manufacturing Co. (a)(b)	1,669	21,597	Aadi Bioscience Inc. (a)(b)	431	6,090
Motorcar Parts of America Inc. (a)(b)	595	9,056	AbbVie Inc. (b)	13,972	1,875,182
Patrick Industries Inc.	755	33,099	ACADIA Pharmaceuticals Inc. (a)	4,162	68,090
QuantumScape Corp. (a)	1,300	10,933	Adicet Bio Inc. (a)	943	13,409
Solid Power Inc. (a)	4,423	23,265	ADMA Biologics Inc. (a)	6,152	14,949
Standard Motor Products Inc.	703	22,848	Aduro Biotech Inc. (a)(b)	4,580	595
Stoneridge Inc. (a)	849	14,391	Aerovate Therapeutics Inc. (a)	277	4,593
Tenneco Inc., Class A (a)	2,850	49,561	Agenus Inc. (a)(b)	9,150	18,757
Visteon Corp. (a)	937	99,378	Agios Pharmaceuticals Inc. (a)(b)	1,878	53,110
XPEL Inc. (a)	739	47,621	Akero Therapeutics Inc. (a)(b)	990	33,709
		<u>963,212</u>	Albireo Pharma Inc. (a)(b)	568	10,996
Automobile Manufacturers - 0.5%			Alector Inc. (a)	2,102	19,885
Canoo Inc. (a)(b)	3,693	6,925	Allogene Therapeutics Inc. (a)	2,720	29,376
Cenntro Electric Group Ltd. (a)	6,503	6,698	Allovir Inc. (a)	1,229	9,697
Faraday Future Intelligent Electric Inc. (a)(b)	3,333	2,121	Alnylam Pharmaceuticals Inc. (a)(b)	981	196,357
Fisker Inc. (a)(b)	5,606	42,325	Alpine Immune Sciences Inc. (a)(b)	639	4,601
Ford Motor Co. (b)	31,191	349,339	ALX Oncology Holdings Inc. (a)	654	6,259
General Motors Co. (b)	11,427	366,693	Amgen Inc.	4,229	953,217
Lordstown Motors Corp., Class A (a)(b)	5,128	9,384	Amicus Therapeutics Inc. (a)(b)	9,290	96,988
Lucid Group Inc. (a)(b)	3,800	53,086	AnaptysBio Inc. (a)	668	17,041
Rivian Automotive Inc., Class A (a)	3,900	128,349	Anavex Life Sciences Corp. (a)	2,325	23,994
Tesla Inc. (a)	20,077	5,325,424	Anika Therapeutics Inc. (a)	458	10,900
Thor Industries Inc.	334	23,373	Apellis Pharmaceuticals Inc. (a)(b)	3,070	209,681
Winnebago Industries Inc.	1,048	55,764	Arcellx Inc. (a)(b)	998	18,732
			Arcturus Therapeutics Holdings Inc. (a)(b)	765	11,337
			Arcus Biosciences Inc. (a)(b)	1,770	46,303

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 37

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Arcutis Biotherapeutics Inc. (a)(b)	1,196	\$ 22,856	Fate Therapeutics Inc. (a)(b)	2,796	\$ 62,658
Arrowhead Pharmaceuticals Inc. (a)(b)	3,475	114,849	FibroGen Inc. (a)(b)	2,995	38,965
Atara Biotherapeutics Inc. (a)	3,107	11,744	Foghorn Therapeutics Inc. (a)(b)	650	5,577
Aura Biosciences Inc. (a)(b)	569	10,310	Forma Therapeutics Holdings Inc. (a)(b)	1,151	22,962
Avid Bioservices Inc. (a)(b)	2,095	40,056	Generation Bio Co. (a)	1,644	8,730
Avidity Biosciences Inc. (a)(b)	1,664	27,173	Geron Corp. (a)(b)	12,133	28,391
Beam Therapeutics Inc. (a)(b)	2,143	102,093	Gilead Sciences Inc. (b)	9,955	614,124
BioCryst Pharmaceuticals Inc. (a)(b)	6,229	78,485	Global Blood Therapeutics Inc. (a)(b)	2,102	143,146
Biogen Inc. (a)(b)	1,192	318,264	Gossamer Bio Inc. (a)(b)	2,096	25,110
Biohaven Pharmaceutical Holding Company Ltd. (a)	2,107	318,515	GreenLight Biosciences Holdings PBC (a)	232	538
BioMarin Pharmaceutical Inc. (a)(b)	1,389	117,746	Halozyme Therapeutics Inc. (a)(b)	4,586	181,330
Bioxcel Therapeutics Inc. (a)(b)	756	8,936	Heron Therapeutics Inc. (a)(b)	3,352	14,145
Bluebird Bio Inc. (a)(b)	2,343	14,831	HilleVax Inc. (a)(b)	375	6,409
Blueprint Medicines Corp. (a)(b)	2,016	132,834	Horizon Therapeutics PLC (a)(b)	1,709	105,770
Bridgebio Pharma Inc. (a)(b)	3,577	35,555	Humacyte Inc. (a)(b)	409	1,333
C4 Therapeutics Inc. (a)(b)	1,389	12,182	Icosavax Inc. (a)(b)	949	2,999
CareDx Inc. (a)(b)	1,751	29,802	Ideaya Biosciences Inc. (a)(b)	1,191	17,770
Caribou Biosciences Inc. (a)(b)	1,730	18,251	IGM Biosciences Inc. (a)	298	6,777
Catalyst Pharmaceuticals Inc. (a)(b)	3,248	41,672	Imago Biosciences Inc. (a)(b)	846	12,732
Celldex Therapeutics Inc. (a)(b)	1,574	44,245	ImmunityBio Inc. (a)(b)	2,688	13,359
Celularity Inc. (a)(b)	250	578	ImmunoGen Inc. (a)(b)	7,364	35,200
Century Therapeutics Inc. (a)(b)	612	6,053	Immunovant Inc. (a)(b)	1,706	9,519
Cerevel Therapeutics Holdings Inc. (a)(b)	1,875	52,987	Incyte Corp. (a)(b)	1,546	103,025
ChemoCentryx Inc. (a)(b)	2,179	112,567	Inhibrx Inc. (a)(b)	972	17,447
Chimerix Inc. (a)(b)	2,491	4,808	Inovio Pharmaceuticals Inc. (a)(b)	7,287	12,570
Chinook Therapeutics Inc. (a)(b)	1,486	29,215	Insmed Inc. (a)(b)	4,016	86,505
Cogent Biosciences Inc. (a)	2,161	32,242	Instil Bio Inc. (a)(b)	2,220	10,745
Coherus Biosciences Inc. (a)	2,483	23,862	Intellia Therapeutics Inc. (a)(b)	2,546	142,474
Crinetics Pharmaceuticals Inc. (a)(b)	1,804	35,431	Intercept Pharmaceuticals Inc. (a)(b)	802	11,188
CTI BioPharma Corp. (a)(b)	3,123	18,176	Invivyd Inc. (a)(b)	1,522	4,764
Cullinan Oncology Inc. (a)(b)	985	12,628	Ionis Pharmaceuticals Inc. (a)(b)	1,000	44,230
Cytokinetics Inc. (a)(b)	2,770	134,206	iovance Biotherapeutics Inc. (a)	5,214	49,950
Day One Biopharmaceuticals Inc. (a)(b)	774	15,503	Ironwood Pharmaceuticals Inc. (a)(b)	4,722	48,920
Deciphera Pharmaceuticals Inc. (a)(b)	1,514	28,009	iTeos Therapeutics Inc. (a)(b)	790	15,049
Denali Therapeutics Inc. (a)(b)	3,320	101,891	IVERIC bio Inc. (a)(b)	4,023	72,173
Design Therapeutics Inc. (a)(b)	1,140	19,061	Janux Therapeutics Inc. (a)(b)	544	7,366
Dynavax Technologies Corp. (a)(b)	4,090	42,700	Jounce Therapeutics Inc. (a)(b)	1,241	2,904
Dyne Therapeutics Inc. (a)(b)	996	12,649	KalVista Pharmaceuticals Inc. (a)(b)	772	11,202
Eagle Pharmaceuticals Inc. (a)(b)	345	9,115	Karuna Therapeutics Inc. (a)	996	224,030
Editas Medicine Inc. (a)(b)	2,362	28,911	Karyopharm Therapeutics Inc. (a)(b)	2,418	13,202
Eiger BioPharmaceuticals Inc. (a)(b)	1,294	9,744	Keros Therapeutics Inc. (a)(b)	559	21,030
Emergent BioSolutions Inc. (a)(b)	1,739	36,502	Kezar Life Sciences Inc. (a)(b)	1,549	13,337
Enanta Pharmaceuticals Inc. (a)(b)	670	34,753	Kiniksa Pharmaceuticals Ltd., Class A (a)	1,014	13,020
Enochian Biosciences Inc. (a)(b)	1,151	2,083	Kinnate Biopharma Inc. (a)(b)	962	11,496
EQRx Inc. (a)(b)	6,785	33,586	Kodiak Sciences Inc. (a)(b)	1,076	8,328
Erasca Inc. (a)(b)	2,144	16,723	Kronos Bio Inc. (a)(b)	1,217	4,077
Exact Sciences Corp. (a)(b)	1,500	48,735	Krystal Biotech Inc. (a)(b)	723	50,393
Exelixis Inc. (a)(b)	2,400	37,632	Kura Oncology Inc. (a)(b)	2,176	29,724
			Kymera Therapeutics Inc. (a)(b)	1,291	28,105
			Legend Biotech Corp. ADR (a)	500	20,400
			Lexicon Pharmaceuticals Inc. (a)(b)	2,184	5,242

See Notes to Schedule of Investments.
38 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Ligand Pharmaceuticals Inc. (a)(b)	521	\$ 44,863	Sutro Biopharma Inc. (a)	1,770	\$ 9,824
Lyell Immunopharma Inc. (a)(b)	5,925	43,430	Syndax Pharmaceuticals Inc. (a)	1,770	42,533
MacroGenics Inc. (a)(b)	1,842	6,373	Talaris Therapeutics Inc. (a)	1,022	2,688
Madrigal Pharmaceuticals Inc. (a)(b)	434	28,206	Tango Therapeutics Inc. (a)	1,381	4,999
MannKind Corp. (a)(b)	8,524	26,339	Tenaya Therapeutics Inc. (a)	791	2,294
MeiraGTx Holdings PLC (a)	960	8,074	TG Therapeutics Inc. (a)	4,512	26,711
Mersana Therapeutics Inc. (a)(b)	2,915	19,705	Traverse Therapeutics Inc. (a)	2,100	51,744
MiMedx Group Inc. (a)(b)	3,609	10,358	Twist Bioscience Corp. (a)	1,890	66,604
Mirati Therapeutics Inc. (a)(b)	300	20,952	Tyra Biosciences Inc. (a)	583	5,125
Mirum Pharmaceuticals Inc. (a)(b)	523	10,988	Ultragenyx Pharmaceutical Inc. (a)	700	28,987
Moderna Inc. (a)(b)	2,708	320,221	United Therapeutics Corp. (a)	311	65,117
Monte Rosa Therapeutics Inc. (a)(b)	929	7,590	Vanda Pharmaceuticals Inc. (a)	1,873	18,505
Morphic Holding Inc. (a)(b)	869	24,593	Vaxart Inc. (a)	4,149	9,045
Myriad Genetics Inc. (a)(b)	2,745	52,375	Vaxcyte Inc. (a)	1,812	43,488
Natera Inc. (a)(b)	500	21,910	VBI Vaccines Inc. (a)	5,711	4,031
Neurocrine Biosciences Inc. (a)(b)	700	74,347	Vera Therapeutics Inc. (a)	426	9,078
Nkarta Inc. (a)	1,076	14,160	Veracyte Inc. (a)	2,478	41,135
Novavax Inc. (a)	800	14,560	Vericel Corp. (a)	1,623	37,654
Nurix Therapeutics Inc. (a)	1,506	19,623	Vertex Pharmaceuticals Inc. (a)	1,981	573,579
Nuvalent Inc., Class A (a)	522	10,148	Verve Therapeutics Inc. (a)	1,536	52,762
Ocugen Inc. (a)	7,212	12,837	Vir Biotechnology Inc. (a)	2,514	48,470
Organogenesis Holdings Inc. (a)	2,288	7,413	Viridian Therapeutics Inc. (a)	912	18,705
Outlook Therapeutics Inc. (a)	3,310	4,038	VistaGen Therapeutics Inc. (a)	6,880	1,046
Pardes Biosciences Inc. (a)	688	1,273	Xencor Inc. (a)	1,985	51,570
PepGen Inc. (a)	208	1,889	Y-mAbs Therapeutics Inc. (a)	1,239	17,866
PMV Pharmaceuticals Inc. (a)	1,238	14,732	Zentalis Pharmaceuticals Inc. (a)	1,316	28,505
Point Biopharma Global Inc. (a)	2,494	19,279			<u>12,183,431</u>
Praxis Precision Medicines Inc. (a)	1,064	2,415	Brewers - 0.0% *		
Precigen Inc. (a)	4,200	8,904	Molson Coors Beverage Co., Class B (b)	1,300	62,387
Prometheus Biosciences Inc. (a)	997	58,833	The Boston Beer Company Inc., Class A (a)(b)	114	36,896
Protagonist Therapeutics Inc. (a)	1,523	12,839			<u>99,283</u>
PTC Therapeutics Inc. (a)	2,368	118,874	Broadcasting - 0.0% *		
Rallybio Corp. (a)	472	6,830	AMC Networks Inc., Class A (a)(b)	1,032	20,950
RAPT Therapeutics Inc. (a)	870	20,932	Audacy Inc. (a)(b)	5,877	2,269
Recursion Pharmaceuticals Inc., Class A (a)	4,639	49,359	Cumulus Media Inc., Class A (a)(b)	526	3,698
Regeneron Pharmaceuticals Inc. (a)	801	551,785	Entravision Communications Corp., Class A (b)	1,898	7,535
REGENXBIO Inc. (a)	1,378	36,421	Fox Corp., Class A	2,800	85,904
Relay Therapeutics Inc. (a)	2,639	59,034	Fox Corp., Class B (b)	800	22,800
Replimune Group Inc. (a)	1,017	17,564	Gray Television Inc. (b)	2,771	39,681
REVOLUTION Medicines Inc. (a)	2,172	42,832	iHeartMedia Inc., Class A (a)(b)	4,106	30,097
Rigel Pharmaceuticals Inc. (a)	6,097	7,194	Nexstar Media Group Inc., Class A (b)	324	54,059
Rocket Pharmaceuticals Inc. (a)	1,480	23,621	Paramount Global, Class B	4,204	80,044
Sage Therapeutics Inc. (a)	1,802	70,566	Sinclair Broadcast Group Inc., Class A	1,421	25,706
Sana Biotechnology Inc. (a)	3,017	18,102	TEGNA Inc.	7,522	155,555
Sangamo Therapeutics Inc. (a)	4,013	19,664	The EW Scripps., Class A (a)(b)	1,984	22,360
Sarepta Therapeutics Inc. (a)	600	66,324	Urban One Inc. (a)	835	3,690
Seagen Inc. (a)	1,100	150,513			<u>554,348</u>
Seres Therapeutics Inc. (a)	2,213	14,207	Building Products - 0.2%		
Sorrento Therapeutics Inc. (a)	12,998	20,407	A O Smith Corp. (b)	1,106	53,730
SpringWorks Therapeutics Inc. (a)	1,187	33,865	AAON Inc.	1,475	79,473
Stoke Therapeutics Inc. (a)	721	9,258			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 39

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Advanced Drainage Systems Inc. (b)	500	\$ 62,185	Full House Resorts Inc. (a)(b)	993	\$ 5,581
American Woodmark Corp. (a)	561	24,605	Golden Entertainment Inc. (a)(b)	695	24,249
Apogee Enterprises Inc.	757	28,933	Inspired Entertainment Inc. (a)(b)	674	5,951
Armstrong World Industries Inc. (b)	300	23,769	International Game Technology PLC	3,446	54,447
Builders FirstSource Inc. (a)(b)	1,300	76,596	Las Vegas Sands Corp. (a)(b)	2,459	92,262
Carlisle Companies Inc. (b)	380	106,556	Light & Wonder Inc., Class A (a)(b)	3,188	136,701
Carrier Global Corp. (b)	6,892	245,080	MGM Resorts International (b)	2,600	77,272
CSW Industrials Inc. (b)	494	59,181	Monarch Casino & Resort Inc. (a)(b)	452	25,375
Fortune Brands Home & Security Inc. (b)	935	50,200	Penn Entertainment Inc. (a)	1,100	30,261
Gibraltar Industries Inc. (a)(b)	1,072	43,877	Red Rock Resorts Inc., Class A	1,712	58,653
Griffon Corp. (b)	1,583	46,730	Rush Street Interactive Inc. (a)	1,976	7,272
Insteel Industries Inc. (b)	633	16,794	Wynn Resorts Ltd. (a)	870	54,836
Janus International Group Inc. (a)(b)	2,775	24,753			<u>843,103</u>
JELD-WEN Holding Inc. (a)(b)	2,969	25,979	Coal & Consumable Fuels - 0.0% *		
Johnson Controls International PLC (b)	5,395	265,542	Arch Resources Inc. (b)	528	62,621
Lennox International Inc. (b)	300	66,801	Centrus Energy Corp., Class A (a)(b)	344	14,097
Masco Corp. (b)	1,700	79,373	CONSOL Energy Inc. (b)	1,187	76,348
Masonite International Corp. (a)(b)	780	55,606	Energy Fuels Inc. (a)(b)	5,313	32,515
Owens Corning	699	54,948	Enviva Inc. (b)	300	18,018
PGT Innovations Inc. (a)	2,021	42,360	NACCO Industries Inc., Class A (b)	117	5,502
Quanex Building Products Corp.	1,125	20,430	Peabody Energy Corp. (a)	3,951	98,064
Resideo Technologies Inc. (a)	4,871	92,841	Ur-Energy Inc. (a)	6,373	6,947
Simpson Manufacturing Company Inc.	1,463	114,699			<u>314,112</u>
The AZEK Company Inc. (a)(b)	1,400	23,268	Commercial Printing - 0.0% *		
Trex Company Inc. (a)	996	43,764	Brady Corp., Class A (b)	1,540	64,264
UFP Industries Inc.	2,019	145,691	Deluxe Corp. (b)	1,478	24,609
View Inc. (a)	3,430	4,596	Ennis Inc. (b)	850	17,110
Zurn Water Solutions Corp.	4,186	102,557	Quad/Graphics Inc. (a)	943	2,414
		<u>2,080,917</u>			<u>108,397</u>
Cable & Satellite - 0.1%			Commodity Chemicals - 0.1%		
Altice USA Inc., Class A (a)(b)	700	4,081	AdvanSix Inc. (b)	930	29,853
Cable One Inc. (b)	43	36,681	Cabot Corp. (b)	1,876	119,858
Charter Communications Inc., Class A (a)(b)	891	270,285	Dow Inc. (b)	5,586	245,393
Comcast Corp., Class A (b)	35,089	1,029,160	Hawkins Inc. (b)	656	25,577
DISH Network Corp., Class A (a)(b)	1,700	23,511	Koppers Holdings Inc. (b)	683	14,193
Liberty Broadband Corp., Class A (a)(b)	300	22,380	Kronos Worldwide Inc. (b)	783	7,313
Liberty Broadband Corp., Class C (a)(b)	1,100	81,180	LyondellBasell Industries N.V., Class A (b)	2,134	160,648
Liberty Media Corp-Liberty SiriusXM, Class A (a)	500	19,035	Mativ Holdings Inc. (b)	1,867	41,223
Liberty Media Corp-Liberty SiriusXM, Class C (a)	1,297	48,910	Olin Corp.	1,090	46,739
Sirius XM Holdings Inc.	6,300	35,973	Origin Materials Inc. (a)	3,574	18,442
WideOpenWest Inc. (a)	1,834	22,503	PureCycle Technologies Inc. (a)	3,602	29,068
		<u>1,593,699</u>	Tredegar Corp.	871	8,222
Casinos & Gaming - 0.1%			Trinseo PLC	1,247	22,845
Accel Entertainment Inc. (a)(b)	1,984	15,495	Valvoline Inc.	1,500	38,010
Bally's Corp. (a)(b)	1,227	24,246	Westlake Corp.	300	26,064
Boyd Gaming Corp. (b)	600	28,590			<u>833,448</u>
Caesars Entertainment Inc. (a)(b)	1,559	50,293	Communications Equipment - 0.2%		
Century Casinos Inc. (a)(b)	963	6,317	Adtran Holdings Inc.	2,425	47,481
Churchill Downs Inc. (b)	300	55,245	Arista Networks Inc. (a)	1,953	220,474
DraftKings Inc., Class A (a)	2,700	40,878	Aviat Networks Inc. (a)(b)	355	9,720
Everi Holdings Inc. (a)(b)	3,032	49,179	Calix Inc. (a)(b)	1,912	116,900
			Cambium Networks Corp. (a)	346	5,854
			Casa Systems Inc. (a)(b)	1,006	3,149

See Notes to Schedule of Investments.
40 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Ciena Corp. (a)(b)	1,379	\$ 55,753	Construction Machinery & Heavy Trucks - 0.1%		
Cisco Systems Inc. (b)	32,956	1,318,240	Alamo Group Inc.	346	\$ 42,306
Clearfield Inc. (a)(b)	394	41,228	Allison Transmission Holdings Inc. (b)	600	20,256
CommScope Holding Company Inc. (a)(b)	6,872	63,291	Astec Industries Inc.	780	24,328
Comtech Telecommunications Corp. (b)	805	8,058	Blue Bird Corp. (a)	523	4,367
Digi International Inc. (a)(b)	1,163	40,205	Caterpillar Inc. (b)	4,215	691,597
DZS Inc. (a)	527	5,955	Cummins Inc. (b)	1,058	215,314
Extreme Networks Inc. (a)(b)	4,393	57,417	Douglas Dynamics Inc. (b)	760	21,295
F5 Inc. (a)(b)	400	57,892	Federal Signal Corp. (b)	2,007	74,901
Harmonic Inc. (a)(b)	3,137	41,001	Hyllion Holdings Corp. (a)(b)	4,415	12,671
Infinera Corp. (a)(b)	6,490	31,412	Hyzon Motors Inc. (a)(b)	2,626	4,464
Inseego Corp. (a)(b)	2,591	5,363	Lightning eMotors Inc. (a)(b)	1,124	1,742
Juniper Networks Inc. (b)	2,355	61,513	Microvast Holdings Inc. (a)(b)	5,622	10,176
Lumentum Holdings Inc. (a)(b)	500	34,285	Miller Industries Inc. (b)	352	7,494
Motorola Solutions Inc. (b)	1,329	297,656	Nikola Corp. (a)(b)	10,075	35,464
NETGEAR Inc. (a)(b)	949	19,018	Oshkosh Corp.	600	42,174
NetScout Systems Inc. (a)(b)	2,307	72,255	PACCAR Inc.	2,770	231,821
Ondas Holdings Inc. (a)	995	3,682	Proterra Inc. (a)	7,569	37,694
Ribbon Communications Inc. (a)	2,211	4,908	REV Group Inc.	1,109	12,232
ViaSat Inc. (a)	400	12,092	Terex Corp.	2,289	68,075
Viavi Solutions Inc. (a)	7,668	100,067	The Greenbrier Companies Inc. (b)	1,088	26,406
		<u>2,734,869</u>	The Manitowoc Company Inc. (a)(b)	1,344	10,416
Computer & Electronics Retail - 0.0% *			The Shyft Group Inc.	1,167	23,842
Best Buy Company Inc.	1,538	97,417	Trinity Industries Inc.	2,773	59,204
Conn's Inc. (a)(b)	364	2,577	Wabash National Corp.	1,647	25,627
GameStop Corp., Class A (a)(b)	2,000	50,260	Westinghouse Air Brake Technologies Corp.	1,541	125,360
Rent-A-Center Inc.	1,821	31,886	Xos Inc. (a)	1,429	1,715
		<u>182,140</u>			<u>1,830,941</u>
Construction & Engineering - 0.1%			Construction Materials - 0.0% *		
AECOM (b)	1,000	68,370	Eagle Materials Inc. (b)	400	42,872
Ameresco Inc., Class A (a)(b)	1,096	72,862	Martin Marietta Materials Inc. (b)	467	150,416
API Group Corp. (a)(b)	6,972	92,518	Summit Materials Inc., Class A (a)	3,997	95,768
Arcosa Inc.	1,630	93,203	U.S. Lime & Minerals Inc.	83	8,483
Argan Inc. (b)	468	15,056	Vulcan Materials Co.	1,031	162,599
Comfort Systems USA Inc. (b)	1,195	116,309			<u>460,138</u>
Concrete Pumping Holdings Inc. (a)(b)	770	4,967	Consumer Electronics - 0.0% *		
Construction Partners Inc., Class A (a)	1,357	35,594	GoPro Inc., Class A (a)(b)	4,434	21,860
Dycom Industries Inc. (a)(b)	972	92,855	Snap One Holdings Corp. (a)	759	7,696
EMCOR Group Inc. (b)	1,651	190,658	Sonos Inc. (a)	4,294	59,687
Fluor Corp. (a)(b)	4,796	119,372	Universal Electronics Inc. (a)	391	7,691
Granite Construction Inc. (b)	1,567	39,786	Vizio Holding Corp., Class A (a)	2,275	19,883
Great Lakes Dredge & Dock Corp. (a)(b)	2,223	16,850	Vuzix Corp. (a)	2,095	12,130
IES Holdings Inc. (a)(b)	282	7,789			<u>128,947</u>
Infrastructure and Energy Alternatives Inc. (a)(b)	971	13,147	Consumer Finance - 0.2%		
MasTec Inc. (a)(b)	400	25,400	Ally Financial Inc. (b)	2,727	75,892
MDU Resources Group Inc. (b)	1,600	43,760	American Express Co.	4,757	641,767
MYR Group Inc. (a)(b)	577	48,889	Atlanticus Holdings Corp. (a)(b)	130	3,410
Northwest Pipe Co. (a)	315	8,852	Bread Financial Holdings Inc.	1,734	54,534
NV5 Global Inc. (a)	467	57,824	Capital One Financial Corp. (b)	3,210	295,866
Primoris Services Corp.	1,822	29,608	Consumer Portfolio Services Inc. (a)(b)	417	3,031
Quanta Services Inc.	1,138	144,970	Credit Acceptance Corp. (a)(b)	52	22,776
Sterling Infrastructure Inc. (a)	989	21,234	Curo Group Holdings Corp. (b)	637	2,554
Tutor Perini Corp. (a)	1,309	7,226	Discover Financial Services (b)	2,175	197,751
Valmont Industries Inc.	200	53,724	Encore Capital Group Inc. (a)(b)	829	37,703
WillScot Mobile Mini Holdings Corp. (a)	1,600	64,528			
		<u>1,485,351</u>			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 41

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Enova International Inc. (a)(b)	1,088	\$ 31,846	Payoneer Global Inc. (a)	7,406	\$ 44,806
EZCORP Inc., Class A (a)(b)	1,601	12,344	PayPal Holdings Inc. (a)	9,231	794,512
FirstCash Holdings Inc.	1,299	95,282	Priority Technology Holdings Inc. (a)	431	1,944
Green Dot Corp., Class A (a)(b)	1,670	31,697	Remitly Global Inc. (a)	2,853	31,725
LendingClub Corp. (a)(b)	3,481	38,465	Repay Holdings Corp. (a)	3,009	21,244
LendingTree Inc. (a)(b)	349	8,327	Sabre Corp. (a)	11,301	58,200
Moneylion Inc. (a)	4,517	4,032	Shift4 Payments Inc., Class A (a)	600	26,766
Navient Corp. (b)	3,761	55,249	SS&C Technologies Holdings Inc.	1,700	81,175
Nelnet Inc., Class A (b)	514	40,704	The Western Union Co.	2,600	35,100
NerdWallet Inc., Class A (a)(b)	781	6,927	Toast Inc., Class A (a)	2,200	36,784
OneMain Holdings Inc.	1,000	29,520	TTEC Holdings Inc.	648	28,713
Oportun Financial Corp. (a)	864	3,776	Verra Mobility Corp. (a)	4,904	75,374
PRA Group Inc. (a)	1,300	42,718	Visa Inc., Class A	12,966	2,303,410
PROG Holdings Inc. (a)	1,688	25,286	WEX Inc. (a)	392	49,760
Regional Management Corp.	248	6,954			<u>9,058,376</u>
SLM Corp.	2,700	37,773			
SoFi Technologies Inc. (a)	4,700	22,936			
Sunlight Financial Holdings Inc. (a)	623	772	Department Stores - 0.0% *		
Synchrony Financial	3,742	105,487	Dillard's Inc., Class A (b)	138	37,641
Upstart Holdings Inc. (a)	500	10,395	Kohl's Corp. (b)	1,200	30,180
World Acceptance Corp. (a)	135	13,071	Macy's Inc. (b)	2,700	42,309
		<u>1,958,845</u>	Nordstrom Inc.	1,200	20,076
					<u>130,206</u>
Copper - 0.0% *					
Freeport-McMoRan Inc. (b)	11,698	319,706	Distillers & Vintners - 0.0% *		
			Brown-Forman Corp., Class B (b)	1,435	95,528
Data Processing & Outsourced Services - 0.7%			Brown-Forman Corp., Class A (b)	500	33,780
Affirm Holdings Inc. (a)(b)	1,700	31,892	Constellation Brands Inc., Class A (b)	1,208	277,454
Automatic Data Processing Inc.	3,329	752,987	MGP Ingredients Inc. (b)	484	51,381
AvidXchange Holdings Inc. (a)(b)	5,020	42,268	The Duckhorn Portfolio Inc. (a)(b)	1,251	18,052
Block Inc. (a)(b)	4,232	232,718	Vintage Wine Estates Inc. (a)	972	2,692
Broadridge Financial Solutions Inc. (b)	947	136,671			<u>478,887</u>
Cantaloupe Inc. (a)(b)	1,892	6,584			
Cass Information Systems Inc. (b)	447	15,506	Distributors - 0.0% *		
Concentrix Corp. (b)	352	39,294	Funko Inc., Class A (a)(b)	1,082	21,878
Conduent Inc. (a)(b)	5,751	19,208	Genuine Parts Co. (b)	1,100	164,252
CSG Systems International Inc. (b)	1,108	58,591	LKQ Corp. (b)	2,246	105,899
Euronet Worldwide Inc. (a)(b)	300	22,728	Pool Corp.	287	91,326
Evo Payments Inc., Class A (a)	1,625	54,112	Weyco Group Inc.	169	3,438
ExlService Holdings Inc. (a)(b)	1,094	161,212			<u>386,793</u>
Fidelity National Information Services Inc. (b)	4,768	360,318	Diversified Banks - 0.5%		
Fiserv Inc. (a)(b)	4,747	444,177	Bank of America Corp.	55,351	1,671,600
FleetCor Technologies Inc. (a)(b)	588	103,588	Citigroup Inc. (b)	15,052	627,217
Flywire Corp. (a)(b)	1,899	43,601	JPMorgan Chase & Co. (b)	22,941	2,397,335
Genpact Ltd. (b)	1,300	56,901	NatWest Group PLC	98,993	246,508
Global Payments Inc. (b)	2,213	239,115	U.S. Bancorp	10,500	423,360
I3 Verticals Inc., Class A (a)(b)	742	14,862	Wells Fargo & Co.	29,859	1,200,929
IBEX Holdings Ltd. (a)	147	2,730			<u>6,566,949</u>
International Money Express Inc. (a)(b)	1,102	25,115	Diversified Chemicals - 0.0% *		
Jack Henry & Associates Inc. (b)	538	98,061	Huntsman Corp. (b)	1,911	46,896
Marqeta Inc., Class A (a)(b)	14,656	104,351	LSB Industries Inc. (a)(b)	1,049	14,948
Mastercard Inc., Class A (b)	6,849	1,947,445	The Chemours Co. (b)	1,000	24,650
Maximus Inc. (b)	2,071	119,849			<u>86,494</u>
MoneyGram International Inc. (a)(b)	3,206	33,342	Diversified Metals & Mining - 0.0% *		
Paya Holdings Inc. (a)	2,941	17,970	5E Advanced Materials Inc. (a)(b)	1,069	10,861
Paychex Inc.	2,528	283,667	Compass Minerals International Inc. (b)	1,176	45,311

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Ferroglobe PLC (c)**	1,316	\$ —	American Public		
Henan Shenhuo Coal & Power Co. Ltd., Class A	4,000	9,394	Education Inc. (a)(b)	601	\$ 5,493
Materion Corp. (b)	704	56,320	Bright Horizons Family Solutions Inc. (a)(b)	591	34,071
MP Materials Corp. (a)(b)	800	21,840	Chegg Inc. (a)(b)	4,183	88,136
Piedmont Lithium Inc. (a)	585	31,292	Coursera Inc. (a)(b)	3,899	42,031
Sinomine Resource Group Company Ltd., Class A	800	10,255	Duolingo Inc. (a)(b)	816	77,708
Western Mining Company Ltd., Class A	6,100	7,955	Graham Holdings Co., Class B (b)	126	67,785
Yunnan Tin Company Ltd., Class A	4,500	7,752	Grand Canyon Education Inc. (a)(b)	200	16,450
		<u>200,980</u>	Laureate Education Inc., Class A (b)	3,652	38,529
			Nerdy Inc. (a)	1,544	3,258
Diversified Real Estate Activities - 0.0% *			Perdoceo Education Corp. (a)	2,324	23,937
Tejon Ranch Co. (a)	676	9,734	PowerSchool Holdings Inc., Class A (a)	1,536	25,636
The RMR Group Inc., Class A	489	11,584	Strategic Education Inc.	794	48,759
The St Joe Co.	1,187	38,020	Stride Inc. (a)	1,403	58,968
		<u>59,338</u>	Udemy Inc. (a)	2,453	29,657
			Universal Technical Institute Inc. (a)	974	5,299
Diversified REITs - 0.1%					<u>638,157</u>
Alexander & Baldwin Inc.	2,492	41,317	Electric Utilities - 0.4%		
American Assets Trust Inc.	1,703	43,801	ALLETE Inc.	1,931	96,647
Armada Hoffer Properties Inc. (b)	2,289	23,760	Alliant Energy Corp.	2,056	108,947
Broadstone Net Lease Inc. (b)	5,706	88,614	American Electric Power Company Inc.	4,088	353,408
CTO Realty Growth Inc. (b)	677	12,687	Avangrid Inc. (b)	598	24,937
Empire State Realty Trust Inc., Class A (b)	4,724	30,989	Constellation Energy Corp. (b)	2,507	208,557
Essential Properties Realty Trust Inc. (b)	4,395	85,483	Duke Energy Corp. (b)	5,988	557,004
Gladstone Commercial Corp. (b)	1,299	20,134	Edison International (b)	2,911	164,704
Global Net Lease Inc. (b)	3,594	38,276	Entergy Corp. (b)	1,584	159,398
iStar Inc. (b)	2,264	20,965	Evergy Inc. (b)	1,987	118,028
One Liberty Properties Inc.	577	12,129	Eversource Energy (b)	2,814	219,379
STORE Capital Corp.	2,332	73,062	Exelon Corp. (b)	7,688	287,993
WP Carey Inc.	1,431	99,884	FirstEnergy Corp. (b)	4,128	152,736
		<u>591,101</u>	Hawaiian Electric Industries Inc. (b)	1,100	38,126
Diversified Support Services - 0.1%			IDACORP Inc. (b)	500	49,505
ACV Auctions Inc., Class A (a)(b)	3,833	27,559	MGE Energy Inc. (b)	1,225	80,397
Cintas Corp. (b)	669	259,699	NextEra Energy Inc. (b)	15,557	1,219,824
Copart Inc. (a)(b)	1,674	178,114	NRG Energy Inc.	1,661	63,566
Driven Brands Holdings Inc. (a)(b)	300	8,394	OGE Energy Corp.	1,850	67,451
Healthcare Services Group Inc. (b)	2,552	30,854	Otter Tail Corp.	1,385	85,205
IAA Inc. (a)(b)	900	28,665	PG&E Corp. (a)	12,800	160,000
KAR Auction Services Inc. (a)(b)	3,879	43,328	Pinnacle West Capital Corp.	884	57,027
Matthews International Corp., Class A (b)	1,041	23,329	PNM Resources Inc.	2,883	131,840
UniFirst Corp.	504	84,788	Portland General Electric Co.	3,021	131,293
Viad Corp. (a)	682	21,538	PPL Corp.	5,600	141,960
VSE Corp.	348	12,319	The Southern Co.	8,385	570,180
		<u>718,587</u>	Via Renewables Inc.	307	2,121
			Xcel Energy Inc.	4,273	273,472
					<u>5,523,705</u>
Drug Retail - 0.0% *			Electrical Components & Equipment - 0.2%		
Rite Aid Corp. (a)	1,790	8,861	Acuity Brands Inc. (b)	200	31,494
Walgreens Boots Alliance Inc.	5,876	184,506	Allied Motion Technologies Inc.	458	13,108
		<u>193,367</u>	AMETEK Inc.	1,827	207,200
			Array Technologies Inc. (a)(b)	5,071	84,077
Education Services - 0.1%			Atkore Inc. (a)	1,391	108,234
2U Inc. (a)(b)	2,545	15,906	Blink Charging Co. (a)(b)	1,247	22,097
Adtalem Global Education Inc. (a)(b)	1,551	56,534	ChargePoint Holdings Inc. (a)(b)	1,300	19,188
			Eaton Corporation PLC (b)	3,218	429,152
			Emerson Electric Co. (b)	4,629	338,935

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 43

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Encore Wire Corp. (b)	639	\$ 73,830	Novanta Inc. (a)	1,200	\$ 138,780
EnerSys (b)	1,392	80,973	OSI Systems Inc. (a)	558	40,209
Enovix Corp. (a)(b)	3,718	68,170	Ouster Inc. (a)	5,568	5,364
ESS Tech Inc. (a)	2,528	10,340	PAR Technology Corp. (a)	908	26,813
Fluence Energy Inc. (a)(b)	1,181	17,231	SmartRent Inc. (a)	3,995	9,069
FTC Solar Inc. (a)	1,229	3,638	Teledyne Technologies Inc. (a)	371	125,201
FuelCell Energy Inc. (a)(b)	12,746	43,464	Trimble Inc. (a)	2,132	115,704
Generac Holdings Inc. (a)(b)	498	88,714	Velodyne Lidar Inc. (a)	5,871	5,560
GrafTech International Ltd. (b)	6,768	29,170	Vishay Precision Group Inc. (a)	393	11,629
Heliogen Inc. (a)(b)	1,114	2,072	Vontier Corp.	1,699	28,390
Hubbell Inc. (b)	400	89,200	Zebra Technologies Corp., Class A (a)	359	94,062
Plug Power Inc. (a)	4,000	84,040			<u>1,324,215</u>
Powell Industries Inc.	277	5,839			
Preformed Line Products Co.	73	5,194	Electronic Manufacturing Services - 0.0% *		
Regal Rexnord Corp.	467	65,548	Benchmark Electronics Inc. (b)	1,188	29,439
Rockwell Automation Inc.	922	198,331	CTS Corp. (b)	1,087	45,273
Sensata Technologies Holding plc	1,500	55,920	IPG Photonics Corp. (a)(b)	200	16,870
Shoals Technologies Group Inc., Class A (a)	3,760	81,028	Jabil Inc. (b)	1,214	70,060
Stem Inc. (a)	4,948	66,006	Kimball Electronics Inc. (a)(b)	797	13,669
SunPower Corp. (a)	2,818	64,927	Methode Electronics Inc. (b)	1,247	46,326
Sunrun Inc. (a)	1,400	38,626	Plexus Corp. (a)	923	80,818
Thermon Group Holdings Inc. (a)	1,103	16,997	Sanmina Corp. (a)	1,925	88,704
Vertiv Holdings Co.	2,100	20,412	TTM Technologies Inc. (a)	3,483	45,906
Vicor Corp. (a)	756	44,710			<u>437,065</u>
Walsin Lihwa Corp.	8,000	10,104	Environmental & Facilities Services - 0.1%		
		<u>2,517,969</u>	ABM Industries Inc.	2,256	86,247
Electronic Components - 0.1%			Aris Water Solution Inc., Class A (b)	724	9,238
Akoustis Technologies Inc. (a)(b)	1,579	4,690	BrightView Holdings Inc. (a)(b)	1,489	11,823
Amphenol Corp., Class A	4,699	314,645	Casella Waste Systems Inc., Class A (a)(b)	1,684	128,641
Belden Inc.	1,477	88,650	Clean Harbors Inc. (a)(b)	300	32,994
Coherent Corp. (a)	873	30,424	Harsco Corp. (a)(b)	2,626	9,821
Corning Inc. (b)	6,117	177,515	Heritage-Crystal Clean Inc. (a)(b)	507	14,992
Knowles Corp. (a)(b)	3,094	37,654	Montrose Environmental Group Inc. (a)(b)	940	31,631
Lightwave Logic Inc. (a)(b)	3,825	28,075	Republic Services Inc.	1,690	229,907
Littelfuse Inc. (b)	200	39,738	Rollins Inc.	1,678	58,193
Rogers Corp. (a)	634	153,352	SP Plus Corp. (a)	788	24,680
Vishay Intertechnology Inc.	4,446	79,094	Stericycle Inc. (a)	700	29,477
		<u>953,837</u>	Tetra Tech Inc.	500	64,265
Electronic Equipment & Instruments - 0.1%			Waste Management Inc.	3,309	530,135
908 Devices Inc. (a)(b)	724	11,910			<u>1,262,044</u>
Advanced Energy Industries Inc.	1,266	98,001	Fertilizers & Agricultural Chemicals - 0.1%		
Aeva Technologies Inc. (a)(b)	3,153	5,896	American Vanguard Corp.	986	18,438
AEye Inc. (a)	1,538	1,707	CF Industries Holdings Inc. (b)	1,582	152,267
Arlo Technologies Inc. (a)(b)	2,850	13,224	Corteva Inc. (b)	5,702	325,869
Badger Meter Inc.	984	90,912	FMC Corp. (b)	964	101,895
Cognex Corp. (b)	1,300	53,885	Intrepid Potash Inc. (a)(b)	370	14,641
Evolv Technologies Holdings Inc. (a)(b)	2,558	5,423	The Mosaic Co. (b)	2,647	127,930
FARO Technologies Inc. (a)(b)	613	16,821	The Scotts Miracle-Gro Co.	462	19,751
Focus Universal Inc. (a)(b)	545	5,112			<u>760,791</u>
Identiv Inc. (a)(b)	704	8,828	Financial Exchanges & Data - 0.2%		
Itron Inc. (a)(b)	1,514	63,755	Bakkt Holdings Inc. (a)	1,663	3,792
Keysight Technologies Inc. (a)(b)	1,373	216,055	Cboe Global Markets Inc. (b)	852	99,999
MicroVision Inc. (a)(b)	5,632	20,331	CME Group Inc. (b)	2,822	499,861
Mirion Technologies Inc. (a)	4,670	34,885	Coinbase Global Inc., Class A (a)(b)	1,200	77,388
Napco Security Technologies Inc. (a)(b)	995	28,935	Donnelley Financial Solutions Inc. (a)(b)	873	32,275
National Instruments Corp. (b)	900	33,966			
nLight Inc. (a)	1,459	13,788			

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
FactSet Research Systems Inc. (b)	300	\$ 120,033	New Jersey Resources Corp. (b)	3,248	\$ 125,698
Intercontinental Exchange Inc.	4,320	390,312	Northwest Natural Holding Co.	1,180	51,188
MarketAxess Holdings Inc. (b)	290	64,522	ONE Gas Inc.	1,815	127,758
MarketWise Inc. (a)(b)	991	2,259	South Jersey Industries Inc.	4,144	138,492
Moody's Corp. (b)	1,238	300,970	Southwest Gas Holdings Inc. (a)	2,230	155,543
Morningstar Inc. (b)	200	42,464	Spire Inc.	1,719	107,145
MSCI Inc. (b)	606	255,605	UGI Corp.	1,500	48,495
Nasdaq Inc. (b)	2,838	160,858			<u>982,598</u>
Open Lending Corp., Class A (a)	3,613	29,048	General Merchandise Stores - 0.1%		
S&P Global Inc.	2,651	809,483	Big Lots Inc.	947	14,783
Tradeweb Markets Inc., Class A	973	54,897	Dollar General Corp. (b)	1,837	440,623
Value Line Inc.	20	878	Dollar Tree Inc. (a)(b)	1,726	234,908
		<u>2,944,644</u>	Franchise Group Inc. (b)	940	22,842
Food Distributors - 0.0% *			Ollie's Bargain Outlet Holdings Inc. (a)	500	25,800
HF Foods Group Inc. (a)(b)	1,059	4,098	Target Corp.	3,574	530,346
Performance Food Group Co. (a)	1,100	47,245			<u>1,269,302</u>
SpartanNash Co.	1,225	35,549	Gold - 0.0% *		
Sysco Corp.	4,118	291,184	Chifeng Jilong Gold Mining Company Ltd., Class A (a)	3,300	9,403
The Andersons Inc.	1,096	34,009	Coeur Mining Inc. (a)(b)	9,467	32,377
The Chefs' Warehouse Inc. (a)(b)	1,174	34,011	Hycroft Mining Holding Corp. (a)(b)	4,283	2,589
U.S. Foods Holding Corp. (a)	1,700	44,948	Newmont Corp. (b)	6,417	269,706
United Natural Foods Inc. (a)	1,953	67,125	Royal Gold Inc.	563	52,821
		<u>558,169</u>	SSR Mining Inc.	1,900	27,949
Food Retail - 0.0% *					<u>394,845</u>
Albertsons Companies Inc., Class A	1,000	24,860	Health Care REITs - 0.1%		
Casey's General Stores Inc. (b)	278	56,300	CareTrust REIT Inc. (b)	3,341	60,506
Grocery Outlet Holding Corp. (a)(b)	500	16,645	Community Healthcare Trust Inc. (b)	808	26,462
Ingles Markets Inc., Class A (b)	489	38,734	Diversified Healthcare Trust (b)	7,592	7,517
Natural Grocers by Vitamin Cottage Inc. (b)	425	4,586	Global Medical REIT Inc. (b)	2,064	17,585
Sprouts Farmers Market Inc. (a)	3,696	102,564	Healthcare Realty Trust Inc.	2,800	58,380
The Kroger Co. (b)	5,339	233,581	Healthpeak Properties Inc. (b)	4,536	103,965
Village Super Market Inc., Class A	352	6,804	LTC Properties Inc. (b)	1,344	50,333
Weis Markets Inc.	565	40,251	Medical Properties Trust Inc. (b)	5,300	62,858
		<u>524,325</u>	National Health Investors Inc. (b)	1,485	83,947
Footwear - 0.1%			Omega Healthcare Investors Inc.	1,700	50,133
Allbirds Inc., Class A (a)(b)	3,139	9,543	Physicians Realty Trust	7,587	114,108
Crocs Inc. (a)(b)	2,048	140,616	Sabra Health Care REIT Inc.	7,780	102,074
Deckers Outdoor Corp. (a)(b)	200	62,522	Universal Health Realty Income Trust REIT	433	18,710
NIKE Inc., Class B (b)	9,671	803,853	Ventas Inc.	3,038	122,036
Rocky Brands Inc.	216	4,333	Welltower Inc.	3,514	226,021
Skechers U.S.A. Inc., Class A (a)	900	28,548			<u>1,104,635</u>
Steven Madden Ltd.	2,653	70,755	Healthcare Distributors - 0.1%		
Wolverine World Wide Inc.	2,613	40,214	AdaptHealth Corp. (a)(b)	2,489	46,743
		<u>1,160,384</u>	AmerisourceBergen Corp. (b)	1,208	163,479
Forest Products - 0.0% *			Cardinal Health Inc. (b)	2,045	136,360
Louisiana-Pacific Corp. (b)	700	35,833	Covetrus Inc. (a)(b)	3,670	76,630
Gas Utilities - 0.1%			Henry Schein Inc. (a)(b)	972	63,928
Atmos Energy Corp.	1,134	115,498	McKesson Corp. (b)	1,121	380,994
Chesapeake Utilities Corp. (b)	604	69,696	Owens & Minor Inc.	2,479	59,744
National Fuel Gas Co. (b)	700	43,085	Patterson Companies Inc.	2,930	70,379
			PetIQ Inc. (a)	913	6,300
					<u>1,004,557</u>

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 45

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Healthcare Equipment - 0.6%					
Abbott Laboratories	13,532	\$ 1,309,356	Treace Medical Concepts Inc. (a)	1,119	\$ 24,696
ABIOMED Inc. (a)	361	88,683	Varex Imaging Corp. (a)	1,315	27,799
Alphatec Holdings Inc. (a)(b)	2,351	20,548	Vicarious Surgical Inc. (a)	1,656	5,548
AngioDynamics Inc. (a)(b)	1,264	25,861	ViewRay Inc. (a)	4,771	17,366
Artivion Inc. (a)(b)	1,321	18,283	Zimmer Biomet Holdings Inc.	1,670	174,598
AtriCure Inc. (a)(b)	1,578	61,700	ZIMVIE Inc. (a)	663	6,544
AxoGen Inc. (a)(b)	1,293	15,412	Zynex Inc.	674	6,113
Axonics Inc. (a)(b)	1,582	111,436			<u>7,626,638</u>
Baxter International Inc.	4,117	221,742	Healthcare Facilities - 0.1%		
Becton Dickinson & Co.	2,245	500,253	Acadia Healthcare Company Inc. (a)(b)	700	54,726
Boston Scientific Corp. (a)(b)	11,167	432,498	Brookdale Senior Living Inc. (a)(b)	6,320	26,986
Butterfly Network Inc. (a)(b)	4,437	20,854	Cano Health Inc. (a)(b)	5,529	47,936
Cardiovascular Systems Inc. (a)(b)	1,335	18,503	Community Health Systems Inc. (a)(b)	4,171	8,968
CONMED Corp. (b)	949	76,081	Encompass Health Corp.	600	27,138
Cue Health Inc. (a)(b)	3,462	10,421	Hanger Inc. (a)(b)	1,270	23,774
Cutera Inc. (a)(b)	560	25,536	HCA Healthcare Inc. (b)	1,763	324,022
Dexcom Inc. (a)(b)	3,000	241,620	National HealthCare Corp. (b)	429	27,173
Edwards Lifesciences Corp. (a)(b)	4,871	402,491	Select Medical Holdings Corp.	3,515	77,681
Enovis Corp. (a)(b)	433	19,948	Surgery Partners Inc. (a)	1,363	31,894
Envista Holdings Corp. (a)(b)	1,200	39,372	Tenet Healthcare Corp. (a)	1,000	51,580
Glaukos Corp. (a)(b)	1,544	82,202	The Ensign Group Inc. (b)	1,818	144,531
Globus Medical Inc., Class A (a)(b)	800	47,656	The Joint Corp. (a)	497	7,808
Heska Corp. (a)(b)	329	23,991	The Oncology Institute Inc. (a)	506	2,343
Hologic Inc. (a)(b)	2,000	129,040	The Pennat Group Inc. (a)	832	8,661
IDEXX Laboratories Inc. (a)(b)	640	208,512	U.S. Physical Therapy Inc.	443	33,677
Inari Medical Inc. (a)(b)	1,627	118,185	Universal Health Services Inc., Class B	620	54,672
Inogen Inc. (a)(b)	775	18,817			<u>953,570</u>
Inspire Medical Systems Inc. (a)(b)	919	163,003	Healthcare Services - 0.3%		
Insulet Corp. (a)(b)	530	121,582	1Life Healthcare Inc. (a)(b)	6,069	104,083
Integer Holdings Corp. (a)(b)	1,143	71,129	23andMe Holding Co., Class A (a)(b)	8,717	24,931
Integra LifeSciences Holdings Corp. (a)(b)	800	33,888	Accolade Inc. (a)(b)	1,964	22,429
Intuitive Surgical Inc. (a)(b)	2,856	535,329	Addus HomeCare Corp. (a)	532	50,668
iRadimed Corp. (b)	287	8,627	Agiliti Inc. (a)(b)	923	13,208
iRhythm Technologies Inc. (a)	1,007	126,157	agilon health Inc. (a)(b)	1,600	37,472
LeMaitre Vascular Inc. (b)	665	33,702	AirSculpt Technologies Inc.	383	2,463
Masimo Corp. (a)(b)	376	53,076	Amedisys Inc. (a)	300	29,037
Mesa Laboratories Inc. (b)	172	24,223	AMN Healthcare Services Inc. (a)	1,461	154,807
Nevro Corp. (a)(b)	1,206	56,200	Apollo Medical Holdings Inc. (a)(b)	1,346	52,494
NuVasive Inc. (a)	1,760	77,106	ATI Physical Therapy Inc. (a)(b)	4,356	4,356
Omnicell Inc. (a)	1,483	129,065	Aveanna Healthcare Holdings Inc. (a)(b)	2,000	3,000
Orthofix Medical Inc. (a)	645	12,326	CareMax Inc. (a)(b)	2,107	14,939
Outset Medical Inc. (a)	1,632	25,998	Castle Biosciences Inc. (a)(b)	801	20,890
Paragon 28 Inc. (a)	1,572	28,013	Chemed Corp. (b)	129	56,316
Penumbra Inc. (a)	200	37,920	Cigna Corp. (b)	2,430	674,252
PROCEPT BioRobotics Corp. (a)	871	36,112	CorVel Corp. (a)(b)	309	42,775
QuidelOrtho Corp. (a)	400	28,592	Cross Country Healthcare Inc. (a)(b)	1,249	35,434
ResMed Inc.	1,159	253,010	CVS Health Corp. (b)	10,318	984,028
SeaSpine Holdings Corp. (a)	1,076	6,112	DaVita Inc. (a)(b)	587	48,586
Senseonics Holdings Inc. (a)	15,338	20,246	DocGo Inc. (a)(b)	2,713	26,913
Shockwave Medical Inc. (a)	1,204	334,796	Enhabit Inc. (a)	550	7,722
SI-BONE Inc. (a)	1,086	18,961	Fulgent Genetics Inc. (a)(b)	741	28,247
Sight Sciences Inc. (a)	646	4,102	Guardant Health Inc. (a)(b)	700	37,681
STERIS PLC	660	109,745	Hims & Hers Health Inc. (a)(b)	4,103	22,895
Stryker Corp.	2,803	567,720	Innovage Holding Corp. (a)(b)	1,000	5,880
Surmodics Inc. (a)	455	13,832	Invitae Corp. (a)(b)	7,767	19,107
Tactile Systems Technology Inc. (a)	563	4,386			
Tandem Diabetes Care Inc. (a)	400	19,140			
Teleflex Inc.	410	82,599			
TransMedics Group Inc. (a)	917	38,276			

See Notes to Schedule of Investments.
46 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Laboratory Corporation of America Holdings (b)	687	\$ 140,704	Multiplan Corp. (a)(b)	13,094	\$ 37,449
LHC Group Inc. (a)(b)	1,007	164,806	NextGen Healthcare Inc. (a)	1,904	33,701
LifeStance Health Group Inc. (a)(b)	2,335	15,458	Nutex Health Inc. (a)	1,078	1,617
ModivCare Inc. (a)(b)	434	43,261	OptimizeRx Corp. (a)	591	8,759
National Research Corp. (b)	480	19,104	Phreesia Inc. (a)	1,688	43,010
Oak Street Health Inc. (a)	900	22,068	Schrodinger Inc. (a)	1,865	46,588
OPKO Health Inc. (a)	13,850	26,176	Sharecare Inc. (a)	9,938	18,882
Option Care Health Inc. (a)	5,265	165,689	Simulations Plus Inc.	533	25,872
P3 Health Partners Inc. (a)	702	3,243	Teladoc Health Inc. (a)	1,551	39,318
Pediatrix Medical Group Inc. (a)	2,804	46,294	Veeva Systems Inc., Class A (a)	1,079	<u>177,905</u>
Premier Inc., Class A	800	27,152			<u>762,344</u>
Privia Health Group Inc. (a)	1,495	50,920	Heavy Electrical Equipment - 0.0% *		
Quest Diagnostics Inc.	929	113,979	AZZ Inc.	841	30,705
R1 RCM Inc. (a)	5,073	94,003	Babcock & Wilcox Enterprises Inc. (a)(b)	1,916	12,224
RadNet Inc. (a)	1,669	33,964	Bloom Energy Corp., Class A (a)	5,983	119,600
Sema4 Holdings Corp. (a)	4,939	4,334	Energy Vault Holdings Inc. (a)(b)	679	3,585
Signify Health Inc., Class A (a)	200	<u>5,830</u>	NuScale Power Corp. (a)	524	6,120
		<u>3,501,598</u>	TPI Composites Inc. (a)	1,216	<u>13,717</u>
Healthcare Supplies - 0.1%					<u>185,951</u>
Align Technology Inc. (a)	559	115,775	Home Building - 0.1%		
Atrion Corp.	47	26,555	Beazer Homes USA Inc. (a)(b)	1,053	10,182
Avanos Medical Inc. (a)(b)	1,621	35,305	Cavco Industries Inc. (a)(b)	308	63,374
BioLife Solutions Inc. (a)(b)	1,135	25,821	Century Communities Inc. (b)	1,009	43,165
Bioventus Inc., Class A (a)(b)	971	6,797	D.R. Horton Inc. (b)	2,640	177,804
Cerus Corp. (a)(b)	5,903	21,251	Dream Finders Homes Inc., Class A (a)	641	6,795
DENTSPLY SIRONA Inc. (b)	1,967	55,765	Green Brick Partners Inc. (a)(b)	963	20,589
Embeckta Corp. (b)	1,976	56,889	Hovnanian Enterprises Inc., Class A (a)(b)	163	5,819
Figs Inc., Class A (a)(b)	4,384	36,168	Installed Building Products Inc. (b)	815	66,007
Haemonetics Corp. (a)(b)	1,711	126,665	KB Home (b)	2,690	69,725
ICU Medical Inc. (a)(b)	200	30,120	Landsea Homes Corp. (a)(b)	230	1,097
Lantheus Holdings Inc. (a)(b)	2,308	162,322	Legacy Housing Corp. (a)(b)	247	4,236
Meridian Bioscience Inc. (a)(b)	1,482	46,728	Lennar Corp., Class A (b)	2,105	156,928
Merit Medical Systems Inc. (a)(b)	1,883	106,408	LGI Homes Inc. (a)(b)	700	56,959
Neogen Corp. (a)(b)	3,758	52,499	M/I Homes Inc. (a)(b)	944	34,201
OraSure Technologies Inc. (a)	2,272	8,611	MDC Holdings Inc. (b)	1,981	54,319
OrthoPediatrics Corp. (a)	485	22,378	Meritage Homes Corp. (a)(b)	1,223	85,940
Pulmonx Corp. (a)	1,147	19,109	NVR Inc. (a)	21	83,729
RxSight Inc. (a)	727	8,724	PulteGroup Inc.	1,818	68,175
Silk Road Medical Inc. (a)	1,191	53,595	Skyline Champion Corp. (a)	1,798	95,060
STAAR Surgical Co. (a)	1,618	114,150	Taylor Morrison Home Corp. (a)	3,705	86,401
The Cooper Companies Inc. (b)	330	87,087	Toll Brothers Inc.	1,015	42,630
UFP Technologies Inc. (a)	229	19,657	TopBuild Corp. (a)	300	49,434
Utah Medical Products Inc.	111	<u>9,469</u>	Tri Pointe Homes Inc. (a)	3,555	<u>53,716</u>
		<u>1,247,848</u>			<u>1,336,285</u>
Healthcare Technology - 0.1%			Home Furnishing Retail - 0.0% *		
Allscripts Healthcare Solutions Inc. (a)(b)	3,688	56,168	Bed Bath & Beyond Inc. (a)	2,655	16,169
American Well Corp., Class A (a)(b)	7,858	28,210	Haverty Furniture Companies Inc. (b)	496	12,350
Certara Inc. (a)	1,400	18,592	RH (a)	170	41,832
Change Healthcare Inc. (a)(b)	1,700	46,733	Sleep Number Corp. (a)	731	24,715
Computer Programs & Systems Inc. (a)(b)	475	13,243	The Aaron's Company Inc. (b)	1,008	9,798
Convey Health Solutions Holdings Inc. (a)(b)	465	4,887	Williams-Sonoma Inc.	555	<u>65,407</u>
Doximity Inc., Class A (a)(b)	900	27,198			<u>170,271</u>
Evolent Health Inc., Class A (a)(b)	2,758	99,095			
Health Catalyst Inc. (a)(b)	1,845	17,896			
HealthStream Inc. (a)(b)	810	17,221			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 47

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Home Furnishings - 0.0% *			Target Hospitality Corp. (a)	975	\$ 12,305
Ethan Allen Interiors Inc. (b)	755	\$ 15,961	Travel + Leisure Co.	900	30,708
La-Z-Boy Inc. (b)	1,474	33,268	Vacasa Inc., Class A (a)	3,774	11,586
Leggett & Platt Inc. (b)	1,000	33,220	Wyndham Hotels & Resorts Inc.	900	<u>55,215</u>
Mohawk Industries Inc. (a)(b)	500	45,595			<u>2,013,668</u>
Purple Innovation Inc. (a)	2,308	9,348			
Tempur Sealy International Inc.	1,200	28,968	Household Appliances - 0.0% *		
The Lovesac Co. (a)(b)	464	<u>9,456</u>	Aterian Inc. (a)(b)	1,776	2,202
		<u>175,816</u>	Helen of Troy Ltd. (a)(b)	800	77,152
Home Improvement Retail - 0.3%			iRobot Corp. (a)(b)	920	51,824
Floor & Decor Holdings Inc., Class A (a)(b)	700	49,182	Traeger Inc. (a)	856	2,414
GrowGeneration Corp. (a)(b)	1,791	6,268	Weber Inc., Class A	800	5,256
LL Flooring Holdings Inc. (a)(b)	942	6,528	Whirlpool Corp.	358	<u>48,262</u>
Lowe's Companies Inc. (b)	5,123	962,151			<u>187,110</u>
The Home Depot Inc. (b)	8,104	2,236,218	Household Products - 0.3%		
Tile Shop Holdings Inc.	1,007	<u>3,545</u>	Central Garden & Pet Co., Class A (a)(b)	1,409	48,131
		<u>3,263,892</u>	Central Garden & Pet Co. (a)(b)	314	11,317
Hotel & Resort REITs - 0.1%			Church & Dwight Company Inc. (b)	1,828	130,592
Apple Hospitality REIT Inc. (b)	7,250	101,935	Colgate-Palmolive Co. (b)	6,495	456,274
Ashford Hospitality Trust Inc. (a)	1,085	7,389	Energizer Holdings Inc. (b)	2,308	58,023
Braemar Hotels & Resorts Inc. (b)	2,419	10,402	Kimberly-Clark Corp. (b)	2,698	303,633
Chatham Lodging Trust (a)(b)	1,605	15,841	Reynolds Consumer Products Inc.	400	10,404
DiamondRock Hospitality Co. (b)	7,252	54,463	Spectrum Brands Holdings Inc.	400	15,612
Hersha Hospitality Trust (b)	984	7,852	The Clorox Co. (b)	947	121,585
Host Hotels & Resorts Inc. (b)	5,254	83,434	The Procter & Gamble Co.	18,912	2,387,640
Park Hotels & Resorts Inc.	2,200	24,772	WD-40 Co.	459	<u>80,665</u>
Pebblebrook Hotel Trust	4,363	63,307			<u>3,623,876</u>
RLJ Lodging Trust	5,415	54,800	Housewares & Specialties - 0.0% *		
Ryman Hospitality Properties Inc.	1,817	133,713	Lifetime Brands Inc. (b)	342	2,315
Service Properties Trust	5,616	29,147	Newell Brands Inc. (b)	2,900	40,281
Summit Hotel Properties Inc.	3,560	23,923	Tupperware Brands Corp. (a)	1,468	<u>9,616</u>
Sunstone Hotel Investors Inc.	7,220	68,012			<u>52,212</u>
Xenia Hotels & Resorts Inc.	3,953	<u>54,512</u>	Human Resource & Employment Services - 0.1%		
		<u>733,502</u>	Alight Inc., Class A (a)(b)	11,418	83,694
Hotels, Resorts & Cruise Lines - 0.2%			ASGN Inc. (a)(b)	1,656	149,653
Airbnb Inc., Class A (a)	3,000	315,120	Barrett Business Services Inc.	241	18,798
Bluegreen Vacations Holding Corp.	505	8,343	First Advantage Corp. (a)(b)	1,993	25,570
Booking Holdings Inc. (a)(b)	314	515,968	Heidrick & Struggles International Inc. (b)	659	17,127
Carnival Corp. (a)(b)	6,400	44,992	HireRight Holdings Corp. (a)(b)	687	10,484
Choice Hotels International Inc. (b)	200	21,904	Insperity Inc. (b)	1,224	124,958
Expedia Group Inc. (a)(b)	1,178	110,367	Kelly Services Inc., Class A (b)	1,190	16,172
Hilton Grand Vacations Inc. (a)(b)	3,024	99,459	Kforce Inc. (b)	701	41,114
Hilton Worldwide Holdings Inc. (b)	2,236	269,706	Korn Ferry (b)	1,805	84,745
Hyatt Hotels Corp., Class A (a)(b)	500	40,480	ManpowerGroup Inc. (b)	479	30,987
Lindblad Expeditions Holdings Inc. (a)(b)	1,139	7,700	Robert Half International Inc.	775	59,288
Marriott International Inc., Class A (b)	2,203	308,728	Skillsoft Corp. (a)	2,868	5,248
Marriott Vacations Worldwide Corp. (b)	355	43,260	Sterling Check Corp. (a)	782	13,794
Norwegian Cruise Line Holdings Ltd. (a)	4,100	46,576	TriNet Group Inc. (a)	1,261	89,808
Royal Caribbean Cruises Ltd. (a)	1,600	60,640	TrueBlue Inc. (a)	1,103	21,045
Sonder Holdings Inc. (a)	6,392	10,611	Upwork Inc. (a)	4,028	<u>54,861</u>
					<u>847,346</u>
			Hypermarkets & Super Centers - 0.3%		
			BJ's Wholesale Club Holdings Inc. (a)(b)	1,000	72,810
			Costco Wholesale Corp. (b)	3,468	1,637,832
			PriceSmart Inc.	851	49,009

See Notes to Schedule of Investments.
48 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Walmart Inc.	11,308	\$ 1,466,648	Mueller Water Products Inc., Class A (b)	5,396	\$ 55,417
		<u>3,226,299</u>	Nordson Corp.	435	92,337
Independent Power Producers & Energy Traders - 0.0% *			Omega Flex Inc.	107	9,910
ACWA Power Co.	215	9,575	Otis Worldwide Corp.	3,404	217,175
Adani Power Ltd. (a)	4,836	21,984	Parker-Hannifin Corp.	968	234,556
The AES Corp. (b)	5,000	113,000	Proto Labs Inc. (a)	947	34,499
Vistra Corp.	3,300	69,300	RBC Bearings Inc. (a)	964	200,329
		<u>213,859</u>	Sarcos Technology and Robotics Corp. (a)	2,314	5,137
Industrial Conglomerates - 0.2%			Snap-on Inc.	425	85,574
3M Co. (b)	4,492	496,366	SPX Technologies Inc. (a)	1,488	82,167
General Electric Co. (b)	8,648	535,398	Standex International Corp.	408	33,313
Honeywell International Inc. (b)	5,454	910,654	Stanley Black & Decker Inc.	1,187	89,274
		<u>1,942,418</u>	Tennant Co.	636	35,972
Industrial Gases - 0.0% *			The Gorman-Rupp Co. (b)	768	18,271
Air Products & Chemicals Inc.	1,781	414,492	The Middleby Corp. (a)(b)	510	65,367
Industrial Machinery - 0.3%			The Timken Co.	600	35,424
3D Systems Corp. (a)(b)	4,357	34,769	Velo3D Inc. (a)	1,676	6,603
Albany International Corp., Class A	1,062	83,718	Watts Water Technologies Inc., Class A	923	116,049
Altra Industrial Motion Corp. (b)	2,186	73,493	Xylem Inc.	1,343	117,325
Barnes Group Inc.	1,689	48,778			<u>4,323,883</u>
Berkshire Grey Inc. (a)	1,296	2,203	Industrial REITs - 0.1%		
Chart Industries Inc. (a)(b)	1,241	228,778	Americold Realty Trust Inc. (b)	2,100	51,660
CIRCOR International Inc. (a)(b)	592	9,762	Duke Realty Corp. (b)	3,119	150,336
Columbus McKinnon Corp. (b)	953	24,931	EastGroup Properties Inc. (b)	300	43,302
Crane Holdings Co. (b)	300	26,262	First Industrial Realty Trust Inc. (b)	900	40,329
Desktop Metal Inc., Class A (a)(b)	8,910	23,077	Indus Realty Trust Inc. (b)	174	9,112
Donaldson Company Inc. (b)	1,100	53,911	Industrial Logistics Properties Trust (b)	2,219	12,205
Dover Corp. (b)	1,074	125,207	Innovative Industrial Properties Inc. (b)	933	82,570
Energy Recovery Inc. (a)(b)	1,915	41,632	LXP Industrial Trust (b)	9,522	87,222
Enerpac Tool Group Corp. (b)	2,091	37,283	Plymouth Industrial REIT Inc.	1,275	21,433
EnPro Industries Inc. (b)	719	61,101	Prologis Inc.	5,872	596,595
Esab Corp. (b)	433	14,445	Rexford Industrial Realty Inc.	1,448	75,296
ESCO Technologies Inc. (b)	891	65,435	STAG Industrial Inc.	6,094	173,252
Evoqua Water Technologies Corp. (a)(b)	3,970	131,288	Terreno Realty Corp.	2,509	132,952
Flowserve Corp. (b)	1,300	31,590			<u>1,476,264</u>
Fortive Corp. (b)	2,950	171,985	Insurance Brokers - 0.1%		
Franklin Electric Company Inc. (b)	1,555	127,059	Aon PLC, Class A (b)	1,643	440,110
Gates Industrial Corp. plc (a)	400	3,904	Arthur J Gallagher & Co. (b)	1,707	292,273
Graco Inc. (b)	1,239	74,278	Brown & Brown Inc. (b)	1,800	108,864
Helios Technologies Inc. (b)	1,127	57,026	BRP Group Inc., Class A (a)(b)	2,018	53,174
Hillenbrand Inc. (b)	2,339	85,888	Crawford & Co., Class A (b)	448	2,572
Hillman Solutions Corp. (a)(b)	4,620	34,835	eHealth Inc. (a)(b)	1,017	3,977
Hyster-Yale Materials Handling Inc. (b)	354	7,615	Goosehead Insurance Inc., Class A (a)	652	23,237
IDEX Corp. (b)	557	111,316	Hippo Holdings Inc. (a)	304	5,642
Illinois Tool Works Inc. (b)	2,502	451,986	Marsh & McLennan Companies Inc. (b)	3,932	587,008
Ingersoll Rand Inc. (b)	3,021	130,689	Ryan Specialty Holdings Inc. (a)	800	32,496
ITT Inc. (b)	500	32,670	Selectquote Inc. (a)	4,077	2,976
John Bean Technologies Corp. (b)	1,066	91,676			<u>1,552,329</u>
Kadant Inc. (b)	389	64,889	Integrated Oil & Gas - 0.4%		
Kennametal Inc. (b)	2,747	56,533	Chevron Corp. (b)	15,484	2,224,586
Lincoln Electric Holdings Inc. (b)	400	50,288	Exxon Mobil Corp. (b)	32,918	2,874,071
Markforged Holding Corp. (a)(b)	3,424	6,780	Occidental Petroleum Corp.	6,439	395,676
Mueller Industries Inc. (b)	1,886	112,104			<u>5,494,333</u>

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 49

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Integrated Telecommunication Services - 0.2%			aka Brands Holding Corp.		
AT&T Inc. (b)	56,240	\$ 862,722	(a)(b)	589	\$ 854
ATN International Inc. (b)	366	14,117	Amazon.com Inc. (a)	70,120	7,923,560
Bezeq The Israeli Telecommunication Corp. Ltd.	39,083	64,054	BARK Inc. (a)(b)	1,254	2,282
Consolidated Communications Holdings Inc. (a)(b)	2,484	10,333	CarParts.com Inc. (a)	1,627	8,412
Frontier Communications Parent Inc. (a)(b)	2,300	53,889	ContextLogic Inc., Class A (a)(b)	19,398	14,236
IDT Corp., Class B (a)(b)	476	11,819	DoorDash Inc., Class A (a)(b)	1,900	93,955
Ooma Inc. (a)	734	9,028	Duluth Holdings Inc., Class B (a)	355	2,499
Radius Global Infrastructure Inc., Class A (a)	2,562	24,134	eBay Inc. (b)	4,548	167,412
Starry Group Holdings Inc., Class A (a)	594	885	Etsy Inc. (a)(b)	991	99,229
Verizon Communications Inc.	33,084	1,256,199	Groupon Inc. (a)(b)	669	5,325
		<u>2,307,180</u>	Lands' End Inc. (a)(b)	462	3,567
			Liquidity Services Inc. (a)(b)	814	13,236
			Lulu's Fashion Lounge Holdings Inc. (a)(b)	400	1,864
			Overstock.com Inc. (a)	1,461	35,575
			PetMed Express Inc.	670	13,079
Interactive Home Entertainment - 0.1%			Porch Group Inc. (a)	2,408	5,418
Activision Blizzard Inc. (b)	6,042	449,162	Poshmark Inc., Class A (a)	1,531	23,991
Electronic Arts Inc. (b)	2,261	261,620	Quotient Technology Inc. (a)	2,846	6,574
Playstudios Inc. (a)	2,800	9,772	Qurate Retail Inc., Series A	11,917	23,953
ROBLOX Corp., Class A (a)	3,600	129,024	Rent the Runway Inc., Class A (a)	1,423	3,131
Skillz Inc. (a)	10,074	10,276	Revolve Group Inc. (a)	1,403	30,431
Take-Two Interactive Software Inc. (a)	1,283	139,847	RumbleON Inc., Class B (a)	309	5,228
		<u>999,701</u>	Stitch Fix Inc., Class A (a)	2,692	10,634
			The RealReal Inc. (a)	2,649	3,974
			ThredUp Inc., Class A (a)	1,704	3,135
Interactive Media & Services - 1.0%			Vivid Seats Inc., Class A	740	5,668
Alphabet Inc., Class C (a)(b)	42,920	4,126,758	Wayfair Inc., Class A (a)	600	19,530
Alphabet Inc., Class A (a)(b)	47,320	4,526,158	Xometry Inc., Class A (a)	1,161	65,933
Bumble Inc., Class A (a)(b)	2,905	62,428			<u>8,602,493</u>
Cargurus Inc. (a)(b)	3,541	50,176			
Cars.com Inc. (a)(b)	2,344	26,956	Internet Services & Infrastructure - 0.1%		
DHI Group Inc. (a)(b)	1,273	6,849	Akamai Technologies Inc. (a)(b)	1,214	97,508
Eventbrite Inc., Class A (a)(b)	2,623	15,948	BigCommerce Holdings Inc. (a)(b)	2,203	32,604
EverQuote Inc., Class A (a)(b)	800	5,456	Brightcove Inc. (a)(b)	1,660	10,458
fuboTV Inc. (a)(b)	5,855	20,785	Cloudflare Inc., Class A (a)(b)	2,285	126,383
IAC Inc. (a)(b)	500	27,690	Core Scientific Inc. (a)(b)	7,137	9,278
Match Group Inc. (a)(b)	2,163	103,283	Cyxtera Technologies Inc. (a)(b)	1,425	5,814
MediaAlpha Inc., Class A (a)(b)	714	6,248	DigitalOcean Holdings Inc. (a)(b)	2,354	85,144
Meta Platforms Inc., Class A (a)(b)	18,084	2,453,637	Edgio Inc. (a)(b)	4,448	12,365
Outbrain Inc. (a)	1,221	4,457	Fastly Inc., Class A (a)(b)	3,841	35,184
Pinterest Inc., Class A (a)	4,697	109,440	GoDaddy Inc., Class A (a)(b)	1,200	85,056
QuinStreet Inc. (a)	1,742	18,291	MongoDB Inc. (a)(b)	473	93,919
Shutterstock Inc.	836	41,942	Okta Inc. (a)	1,061	60,339
The Arena Group Holdings Inc. (a)	303	3,969	Rackspace Technology Inc. (a)	1,832	7,475
TripAdvisor Inc. (a)	900	19,872	Snowflake Inc., Class A (a)	2,410	409,604
TrueCar Inc. (a)	2,943	4,444	SolarWinds Corp. (a)	1,618	12,539
Twitter Inc. (a)	6,103	267,556	Squarespace Inc., Class A (a)	1,063	22,706
Vimeo Inc. (a)	4,883	19,532	Switch Inc., Class A	900	30,321
Vinco Ventures Inc. (a)	5,612	5,226	Twilio Inc., Class A (a)	1,247	86,218
Yelp Inc. (a)	2,381	80,740	VeriSign Inc. (a)	807	140,176
Ziff Davis Inc. (a)	1,540	105,459			<u>1,363,091</u>
ZipRecruiter Inc., Class A (a)	2,750	45,375			
ZoomInfo Technologies Inc. (a)	2,000	83,320			
		<u>12,241,995</u>	Investment Banking & Brokerage - 0.3%		
			B Riley Financial Inc. (b)	693	30,852
Internet & Direct Marketing Retail - 0.7%			BGC Partners Inc., Class A (b)	10,978	34,471
1-800-Flowers.com Inc., Class A (a)(b)	860	5,581	Cowen Inc., Class A (b)	896	34,621
1stdibs.com Inc. (a)(b)	672	4,227	Evercore Inc., Class A (b)	266	21,879
			Houlihan Lokey Inc. (b)	1,688	127,241

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Interactive Brokers Group Inc., Class A (b)	800	\$ 51,128	Brunswick Corp. (b)	500	\$ 32,725
Jefferies Financial Group Inc. (b)	1,409	41,566	Clarus Corp. (b)	972	13,093
Lazard Ltd., Class A (b)	1,000	31,830	Hasbro Inc. (b)	1,100	74,162
LPL Financial Holdings Inc. (b)	603	131,743	Johnson Outdoors Inc., Class A (b)	174	8,928
Moelis & Co., Class A	2,170	73,368	Latham Group Inc. (a)(b)	1,359	4,879
Morgan Stanley (b)	9,997	789,863	Malibu Boats Inc., Class A (a)(b)	713	34,217
Oppenheimer Holdings Inc., Class A	285	8,829	Marine Products Corp. (b)	208	1,760
Perella Weinberg Partners	1,475	9,337	MasterCraft Boat Holdings Inc. (a)(b)	646	12,177
Piper Sandler Cos.	574	60,121	Mattel Inc. (a)(b)	3,259	61,725
PJT Partners Inc., Class A	829	55,394	Peloton Interactive Inc., Class A (a)	2,272	15,745
Raymond James Financial Inc.	1,592	157,321	Polaris Inc.	500	47,825
Robinhood Markets Inc., Class A (a)	3,700	37,370	Smith & Wesson Brands Inc.	1,531	15,876
Stifel Financial Corp.	700	36,337	Solo Brands Inc., Class A (a)	588	2,234
Stonex Group Inc. (a)	592	49,101	Sturm Ruger & Company Inc.	592	30,068
The Charles Schwab Corp. (b)	11,981	861,074	Topgolf Callaway Brands Corp. (a)(b)	4,710	90,715
The Goldman Sachs Group Inc. (b)	2,592	759,586	Vista Outdoor Inc. (a)	1,928	46,889
Virtu Financial Inc., Class A	1,000	20,770	YETI Holdings Inc. (a)	500	14,260
		<u>3,423,802</u>			<u>567,728</u>
IT Consulting & Other Services - 0.1%			Life & Health Insurance - 0.1%		
Amdocs Ltd. (b)	1,067	84,773	Aflac Inc.	4,955	278,471
Cerberus Cyber Sentinel Corp. (a)(b)	1,297	3,826	American Equity Investment Life Holding Co.	2,444	91,137
Cognizant Technology Solutions Corp., Class A (b)	4,002	229,875	Bright Health Group Inc. (a)(b)	6,321	6,637
DXC Technology Co. (a)(b)	1,700	41,616	Brighthouse Financial Inc. (a)(b)	370	16,065
Elm Co.	115	9,616	CNO Financial Group Inc. (b)	3,832	68,861
EPAM Systems Inc. (a)(b)	465	168,418	Genworth Financial Inc., Class A (a)(b)	16,955	59,342
Gartner Inc. (a)(b)	589	162,970	Globe Life Inc. (b)	600	59,820
Grid Dynamics Holdings Inc. (a)(b)	1,656	31,017	Lincoln National Corp. (b)	1,286	56,468
Information Services Group Inc. (b)	1,069	5,089	MetLife Inc. (b)	5,542	336,843
International Business Machines Corp. (b)	7,053	837,967	National Western Life Group Inc., Class A (b)	75	12,810
Kyndryl Holdings Inc. (a)(b)	559	4,623	Oscar Health Inc., Class A (a)	3,966	19,790
Perficient Inc. (a)	1,150	74,773	Primerica Inc.	400	49,380
PFSweb Inc. (a)	481	4,483	Principal Financial Group Inc.	2,100	151,515
The Hackett Group Inc. (b)	903	16,001	Prudential Financial Inc.	2,902	248,934
Thoughtworks Holding Inc. (a)	500	5,245	Trupanion Inc. (a)	1,311	77,913
Unisys Corp. (a)	2,256	17,033	Unum Group	1,800	69,840
		<u>1,697,325</u>			<u>1,603,826</u>
Leisure Facilities - 0.0% *			Life Sciences Tools & Services - 0.4%		
Bowlero Corp. (a)(b)	1,292	15,905	10X Genomics Inc., Class A (a)	900	25,632
F45 Training Holdings Inc. (a)(b)	1,459	4,508	Absci Corp. (a)(b)	1,564	4,895
Life Time Group Holdings Inc. (a)(b)	1,410	13,748	Adaptive Biotechnologies Corp. (a)(b)	3,820	27,198
Planet Fitness Inc., Class A (a)	600	34,596	Agilent Technologies Inc. (b)	2,406	292,449
RCI Hospitality Holdings Inc.	294	19,210	Akoya Biosciences Inc. (a)(b)	646	7,590
SeaWorld Entertainment Inc. (a)	1,420	64,624	Alpha Teknova Inc. (a)(b)	378	1,262
Six Flags Entertainment Corp. (a)	600	10,620	Avantor Inc. (a)(b)	4,600	90,160
Vail Resorts Inc.	300	64,692	Azenta Inc. (b)	700	30,002
Xponential Fitness Inc., Class A (a)	521	9,513	Berkeley Lights Inc. (a)	1,728	4,942
		<u>237,416</u>	Bionano Genomics Inc. (a)(b)	9,695	17,742
Leisure Products - 0.0% *			Bio-Rad Laboratories Inc., Class A (a)	161	67,160
Acushnet Holdings Corp.	1,182	51,405	Bio-Techne Corp. (b)	310	88,040
AMMO Inc. (a)(b)	3,087	9,045	Bruker Corp. (b)	761	40,379
			Charles River Laboratories International Inc. (a)(b)	428	84,230
			Codexis Inc. (a)(b)	2,078	12,593
			CryoPort Inc. (a)(b)	1,537	37,441

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 51

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Cytek Biosciences Inc. (a)(b)	3,930	\$ 57,850	TriMas Corp.	1,455	\$ 36,477
Danaher Corp. (b)	5,111	1,320,120			517,508
Illumina Inc. (a)(b)	1,272	242,685			
Inotiv Inc. (a)(b)	547	9,217	Mortgage REITs - 0.1%		
IQVIA Holdings Inc. (a)(b)	1,519	275,152	AFC Gamma Inc. (b)	502	7,681
Maravai LifeSciences Holdings Inc., Class A (a)(b)	600	15,318	AGNC Investment Corp. (b)	4,489	37,797
MaxCyte Inc. (a)(b)	2,888	18,772	Angel Oak Mortgage Inc. (b)	346	4,145
Medpace Holdings Inc. (a)(b)	857	134,695	Annaly Capital Management Inc.	3,575	61,347
Mettler-Toledo International Inc. (a)(b)	175	189,721	Apollo Commercial Real Estate Finance Inc. (b)	4,855	40,296
NanoString Technologies Inc. (a)(b)	1,569	20,036	Arbor Realty Trust Inc.	5,219	60,018
Nautilus Biotechnology Inc. (a)(b)	1,320	2,798	Ares Commercial Real Estate Corp. (b)	1,502	15,696
NeoGenomics Inc. (a)(b)	4,257	36,653	ARMOUR Residential REIT Inc.	3,485	16,972
Pacific Biosciences of California Inc. (a)	7,750	44,989	Blackstone Mortgage Trust Inc., Class A (b)	5,751	134,228
PerkinElmer Inc.	1,060	127,550	BrightSpire Capital Inc. (b)	3,231	20,388
Quanterix Corp. (a)	1,145	12,618	Broadmark Realty Capital Inc. (b)	4,443	22,704
Quantum-Si Inc. (a)	2,881	7,923	Chicago Atlantic Real Estate Finance Inc. (b)	177	2,551
Repligen Corp. (a)	406	75,967	Chimera Investment Corp. (b)	7,981	41,661
Science 37 Holdings Inc. (a)	1,726	2,779	Claros Mortgage Trust Inc. (b)	3,175	37,274
Seer Inc. (a)	1,729	13,382	Dynex Capital Inc. (b)	1,224	14,260
Singular Genomics Systems Inc. (a)	1,705	4,262	Ellington Financial Inc. (b)	1,939	22,046
SomaLogic Inc. (a)	5,082	14,738	Franklin BSP Realty Trust Inc. (b)	2,891	31,136
Sotera Health Co. (a)	1,300	8,866	Granite Point Mortgage Trust Inc. (b)	1,787	11,508
Syneos Health Inc. (a)	700	33,005	Hannon Armstrong Sustainable Infrastructure Capital Inc. (b)	2,873	85,989
Thermo Fisher Scientific Inc.	3,067	1,555,552	Invesco Mortgage Capital Inc. (b)	1,107	12,288
Waters Corp. (a)	452	121,828	KKR Real Estate Finance Trust Inc. (b)	1,768	28,730
West Pharmaceutical Services Inc.	563	138,543	Ladder Capital Corp.	3,906	34,998
		<u>5,316,734</u>	MFA Financial Inc. (b)	3,524	27,417
Managed Healthcare - 0.5%			New York Mortgage Trust Inc. (b)	13,034	30,500
Alignment Healthcare Inc. (a)(b)	2,897	34,300	Nexpoint Real Estate Finance Inc. (b)	224	3,355
Centene Corp. (a)(b)	4,526	352,168	Orchid Island Capital Inc.	1,190	9,758
Clover Health Investments Corp. (a)(b)	13,045	22,176	PennyMac Mortgage Investment Trust	3,169	37,331
Elevance Health Inc.	1,886	856,697	Ready Capital Corp.	2,529	25,644
HealthEquity Inc. (a)(b)	2,803	188,278	Redwood Trust Inc.	4,110	23,591
Humana Inc. (b)	983	476,942	Rithm Capital Corp. (b)	2,400	17,568
Molina Healthcare Inc. (a)(b)	439	144,800	Starwood Property Trust Inc.	2,000	36,440
Progyny Inc. (a)	2,520	93,391	TPG RE Finance Trust Inc.	2,331	16,317
UnitedHealth Group Inc.	7,345	3,709,519	Two Harbors Investment Corp.	11,937	39,631
		<u>5,878,271</u>			1,011,265
Marine - 0.0% *			Motorcycle Manufacturers - 0.0% *		
Eagle Bulk Shipping Inc.	452	19,517	Harley-Davidson Inc. (b)	1,100	38,368
Eneti Inc.	664	4,429			
Genco Shipping & Trading Ltd.	1,236	15,487	Movies & Entertainment - 0.2%		
Kirby Corp. (a)(b)	600	36,462	AMC Entertainment Holdings Inc., Class A (a)(b)	3,800	26,486
Matson Inc. (b)	1,301	80,038	Cinemark Holdings Inc. (a)(b)	3,767	45,618
		<u>155,933</u>	Liberty Media Corp-Liberty Braves, Class A (a)	320	9,008
Metal & Glass Containers - 0.0% *			Liberty Media Corp-Liberty Braves, Class C (a)	1,288	35,420
AptarGroup Inc.	564	53,597	Liberty Media Corp-Liberty Formula One, Class C (a)(b)	1,721	100,678
Ball Corp.	2,392	115,581	Lions Gate Entertainment Corp., Class A (a)(b)	1,940	14,414
Berry Global Group Inc. (a)(b)	918	42,715			
Crown Holdings Inc. (b)	947	76,735			
Greif Inc., Class A (b)	892	53,136			
Greif Inc., Class B (b)	170	10,336			
Myers Industries Inc. (b)	1,235	20,340			
O-I Glass Inc. (a)	5,389	69,788			
Silgan Holdings Inc.	923	38,803			

See Notes to Schedule of Investments.
52 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Lions Gate Entertainment Corp., Class B (a)(b)	3,980	\$ 27,661	Highwoods Properties Inc. (b)	600	\$ 16,176
Live Nation Entertainment Inc. (a)(b)	1,128	85,773	Hudson Pacific Properties Inc. (b)	1,500	16,425
Madison Square Garden Entertainment Corp. (a)(b)	886	39,064	JBG SMITH Properties (b)	600	11,148
Madison Square Garden Sports Corp. (a)(b)	200	27,332	Kilroy Realty Corp. (b)	822	34,614
Netflix Inc. (a)(b)	3,525	829,926	Office Properties Income Trust	1,639	23,028
Reservoir Media Inc. (a)	578	2,821	Orion Office REIT Inc.	1,921	16,809
Roku Inc. (a)	884	49,858	Paramount Group Inc.	6,426	40,034
The Marcus Corp.	759	10,543	Piedmont Office Realty Trust Inc., Class A	4,244	44,817
The Walt Disney Co. (a)	14,456	1,363,634	Postal Realty Trust Inc., Class A	566	8,303
Warner Bros Discovery Inc. (a)	19,146	220,179	SL Green Realty Corp.	198	7,952
World Wrestling Entertainment Inc., Class A	300	21,051	Veris Residential Inc. (a)	2,954	33,587
		<u>2,909,466</u>	Vornado Realty Trust	1,100	25,476
					<u>879,694</u>
Multi-Line Insurance - 0.0% *			Office Services & Supplies - 0.0% *		
American International Group Inc.	6,375	302,685	ACCO Brands Corp. (b)	3,194	15,651
Assurant Inc. (b)	436	63,338	CompX International Inc.	19	309
Horace Mann Educators Corp. (b)	1,436	50,676	HNI Corp. (b)	1,456	38,598
The Hartford Financial Services Group Inc. (b)	2,494	154,478	Interface Inc. (b)	1,990	17,890
		<u>571,177</u>	Kimball International Inc., Class B (b)	1,162	7,309
Multi-Sector Holdings - 0.3%			MillerKnoll Inc. (b)	2,634	41,090
Berkshire Hathaway Inc., Class B (a)	14,243	3,803,166	MSA Safety Inc. (b)	200	21,856
Cannae Holdings Inc. (a)(b)	2,407	49,729	NL Industries Inc.	196	1,515
Compass Diversified Holdings (b)	2,088	37,709	Pitney Bowes Inc.	5,839	13,605
		<u>3,890,604</u>	Steelcase Inc., Class A	2,944	19,195
					<u>177,018</u>
Multi-Utilities - 0.2%			Oil & Gas Drilling - 0.0% *		
Ameren Corp.	1,951	157,153	Diamond Offshore Drilling Inc. (a)(b)	3,368	22,330
Avista Corp. (b)	2,439	90,365	Helmerich & Payne Inc. (b)	3,468	128,212
Black Hills Corp.	2,195	148,667	Nabors Industries Ltd. (a)(b)	311	31,551
CenterPoint Energy Inc. (b)	4,737	133,489	Patterson-UTI Energy Inc.	7,221	84,341
CMS Energy Corp. (b)	2,200	128,128	Valaris Ltd. (a)	2,050	100,327
Consolidated Edison Inc. (b)	2,739	234,897			<u>366,761</u>
Dominion Energy Inc. (b)	6,342	438,296	Oil & Gas Equipment & Services - 0.1%		
DTE Energy Co. (b)	1,584	182,239	Archrock Inc. (b)	4,644	29,814
NiSource Inc.	3,013	75,897	Baker Hughes Co. (b)	7,633	159,988
NorthWestern Corp.	1,829	90,133	Bristow Group Inc. (a)(b)	796	18,698
Public Service Enterprise Group Inc.	3,969	223,177	Cactus Inc., Class A (b)	1,990	76,476
Sempra Energy	2,489	373,201	ChampionX Corp. (b)	6,894	134,916
Unitil Corp.	543	25,222	DMC Global Inc. (a)	663	10,595
WEC Energy Group Inc.	2,374	212,307	Dril-Quip Inc. (a)(b)	1,162	22,682
		<u>2,513,171</u>	Expro Group Holdings N.V. (a)(b)	2,636	33,583
Office REITs - 0.1%			Halliburton Co. (b)	6,882	169,435
Alexandria Real Estate Equities Inc.	1,292	181,125	Helix Energy Solutions Group Inc. (a)(b)	4,635	17,891
Boston Properties Inc. (b)	1,200	89,964	Liberty Energy Inc., Class A (a)(b)	4,936	62,588
Brandywine Realty Trust (b)	5,859	39,548	National Energy Services Reunited Corp. (a)	1,551	9,213
Corporate Office Properties Trust (b)	3,792	88,088	Newpark Resources Inc. (a)(b)	2,709	6,827
Cousins Properties Inc. (b)	1,600	37,360	NexTier Oilfield Solutions Inc. (a)(b)	6,057	44,822
Douglas Emmett Inc. (b)	1,000	17,930	NOV Inc.	3,400	55,012
Easterly Government Properties Inc. (b)	3,152	49,707	Oceaneering International Inc. (a)	3,428	27,287
Equity Commonwealth (b)	3,630	88,427	Oil States International Inc. (a)	1,888	7,344
Franklin Street Properties Corp. (b)	3,489	9,176	ProFrac Holding Corp., Class A (a)	465	7,073
			ProPetro Holding Corp. (a)	2,970	23,908
			RPC Inc.	2,480	17,186

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 53

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Schlumberger N.V.	11,050	\$ 396,695	Tellurian Inc. (a)	17,611	\$ 42,090
Select Energy Services Inc., Class A (a)	2,381	16,596	Texas Pacific Land Corp.	46	81,753
Solaris Oilfield Infrastructure Inc., Class A	990	9,266	VAALCO Energy Inc.	1,922	8,380
TETRA Technologies Inc. (a)	4,158	14,927	W&T Offshore Inc. (a)	3,340	19,572
Tidewater Inc. (a)	1,294	28,080			<u>5,684,076</u>
U.S. Silica Holdings Inc. (a)	2,518	27,572	Oil & Gas Refining & Marketing - 0.1%		
Weatherford International PLC (a)	2,434	78,594	Aemetis Inc. (a)(b)	910	5,569
		<u>1,507,068</u>	Alto Ingredients Inc. (a)	2,317	8,434
Oil & Gas Exploration & Production - 0.4%			Archaea Energy Inc. (a)(b)	2,030	36,560
Amplify Energy Corp. (a)(b)	1,065	6,997	Clean Energy Fuels Corp. (a)(b)	5,778	30,855
Antero Resources Corp. (a)(b)	2,500	76,325	CVR Energy Inc. (b)	1,011	29,299
APA Corp. (b)	2,500	85,475	Delek US Holdings Inc. (b)	2,435	66,086
Berry Corp. (b)	2,697	20,228	Gevo Inc. (a)(b)	6,553	14,941
Brigham Minerals Inc., Class A (b)	1,754	43,271	Green Plains Inc. (a)(b)	1,819	52,878
California Resources Corp. (b)	2,564	98,535	HF Sinclair Corp. (b)	1,000	53,840
Callon Petroleum Co. (a)(b)	1,703	59,622	Marathon Petroleum Corp. (b)	3,868	384,208
Chesapeake Energy Corp. (b)	1,000	94,210	Par Pacific Holdings Inc. (a)	1,661	27,257
Chord Energy Corp. (b)	1,402	191,752	PBF Energy Inc., Class A (a)	3,257	114,516
Civitas Resources Inc. (b)	2,488	142,786	Phillips 66	3,741	301,973
CNX Resources Corp. (a)(b)	6,321	98,165	REX American Resources Corp. (a)	528	14,742
Comstock Resources Inc. (a)(b)	3,148	54,429	Valero Energy Corp.	3,086	329,739
ConocoPhillips (b)	10,272	1,051,236	Vertex Energy Inc. (a)	1,821	11,345
Continental Resources Inc. (b)	300	20,043	World Fuel Services Corp.	2,149	50,373
Coterra Energy Inc. (b)	6,527	170,485			<u>1,532,615</u>
Crescent Energy Co., Class A (b)	1,075	14,480	Oil & Gas Storage & Transportation - 0.1%		
Denbury Inc. (a)(b)	1,712	147,677	Antero Midstream Corp. (b)	1,600	14,688
Devon Energy Corp. (b)	5,129	308,407	Cheniere Energy Inc. (b)	1,979	328,336
Diamondback Energy Inc. (b)	1,431	172,378	Dorian LPG Ltd.	1,021	13,855
Earthstone Energy Inc., Class A (a)(b)	1,447	17,827	DT Midstream Inc. (a)(b)	750	38,918
Empire Petroleum Corp. (a)(b)	170	2,236	Equitrans Midstream Corp. (b)	13,855	103,635
EOG Resources Inc. (b)	4,653	519,880	Excelerate Energy Inc., Class A (b)	611	14,297
EQT Corp. (b)	3,002	122,331	International Seaways Inc.	1,684	59,159
Gulfport Energy Corp. (a)(b)	378	33,374	Kinder Morgan Inc. (b)	15,117	251,547
Hess Corp. (b)	2,213	241,195	Kinetik Holdings Inc., Class A (b)	558	18,180
HighPeak Energy Inc. (b)	177	3,834	New Fortress Energy Inc. (b)	300	13,113
Kosmos Energy Ltd. (a)(b)	15,178	78,470	NextDecade Corp. (a)(b)	934	5,623
Laredo Petroleum Inc. (a)(b)	586	36,830	ONEOK Inc.	3,555	182,158
Magnolia Oil & Gas Corp., Class A (b)	5,624	111,411	Targa Resources Corp.	1,647	99,380
Marathon Oil Corp. (b)	5,287	119,380	The Williams Companies Inc.	9,937	284,496
Matador Resources Co. (b)	3,803	186,043			<u>1,427,385</u>
Murphy Oil Corp. (b)	4,976	175,006	Other Diversified Financial Services - 0.0% *		
Northern Oil & Gas Inc.	2,264	62,056	Alerus Financial Corp. (b)	479	10,586
Ovintiv Inc.	1,900	87,400	Apollo Global Management Inc. (b)	3,454	160,611
PDC Energy Inc.	600	34,674	Equitable Holdings Inc. (b)	2,900	76,415
Permian Resources Corp. (a)	7,068	48,062	Jackson Financial Inc., Class A (b)	2,615	72,566
Pioneer Natural Resources Co.	1,919	415,521	Voya Financial Inc.	1,000	60,500
Piramal Pharma Ltd. (a)	5,412	14,493			<u>380,678</u>
Range Resources Corp.	2,000	50,520	Packaged Foods & Meats - 0.3%		
Ranger Oil Corp., Class A	719	22,613	B&G Foods Inc. (b)	2,348	38,719
Riley Exploration Permian Inc.	321	6,093	Beyond Meat Inc. (a)	2,125	30,111
Ring Energy Inc. (a)	2,632	6,106	BRC Inc. (a)(b)	771	5,960
SandRidge Energy Inc. (a)	1,064	17,354	Calavo Growers Inc. (b)	586	18,605
SilverBow Resources Inc. (a)	375	10,080	Cal-Maine Foods Inc. (b)	1,313	72,990
Sitio Royalties Corp.	460	10,171	Campbell Soup Co. (b)	1,400	65,968
SM Energy Co.	4,088	153,750	Conagra Brands Inc. (b)	3,500	114,205
Southwestern Energy Co. (a)	8,400	51,408	Flowers Foods Inc. (b)	1,200	29,628
Talos Energy Inc. (a)	2,262	37,662			

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Freshpet Inc. (a)(b)	400	\$ 20,036	Medifast Inc. (b)	367	\$ 39,768
General Mills Inc. (b)	4,730	362,365	Nature's Sunshine Products Inc. (a)(b)	546	4,499
Hormel Foods Corp. (b)	2,378	108,056	Nu Skin Enterprises Inc., Class A	1,731	57,763
Hostess Brands Inc. (a)(b)	4,640	107,834	Olaplex Holdings Inc. (a)	600	5,730
J&J Snack Foods Corp. (b)	527	68,231	The Beauty Health Co. (a)(b)	3,430	40,440
John B Sanfilippo & Son Inc. (b)	302	22,870	The Estee Lauder Companies Inc., Class A (b)	1,766	381,279
Kellogg Co. (b)	1,850	128,871	The Honest Company Inc. (a)	1,989	6,962
Lamb Weston Holdings Inc. (b)	1,186	91,773	Thorne HealthTech Inc. (a)	801	3,789
Lancaster Colony Corp. (b)	654	98,283	USANA Health Sciences Inc. (a)	381	21,355
Landec Corp. (a)(b)	808	7,183	Veru Inc. (a)	2,224	<u>25,620</u>
McCormick & Company Inc. (b)	2,077	148,028			<u>931,621</u>
Mission Produce Inc. (a)(b)	1,348	19,492			
Mondelez International Inc., Class A (b)	10,802	592,274	Pharmaceuticals - 1.0%		
Pilgrim's Pride Corp. (a)	300	6,906	Aclaris Therapeutics Inc. (a)(b)	2,044	32,173
Post Holdings Inc. (a)	400	32,764	Aerie Pharmaceuticals Inc. (a)(b)	1,541	23,315
Seneca Foods Corp., Class A (a)	184	9,281	Amneal Pharmaceuticals Inc. (a)(b)	3,365	6,797
Sovos Brands Inc. (a)	941	13,400	Amphastar Pharmaceuticals Inc. (a)(b)	1,320	37,092
SunOpta Inc. (a)	3,331	30,312	Amylyx Pharmaceuticals Inc. (a)(b)	1,190	33,499
Tattooed Chef Inc. (a)	1,583	7,883	AN2 Therapeutics Inc. (a)	116	2,016
The Hain Celestial Group Inc. (a)(b)	2,599	43,871	ANI Pharmaceuticals Inc. (a)(b)	415	13,338
The Hershey Co. (b)	1,194	263,241	Arvinas Inc. (a)(b)	1,635	72,741
The J M Smucker Co. (b)	821	112,814	Atea Pharmaceuticals Inc. (a)	2,571	14,629
The Kraft Heinz Co. (b)	5,729	191,062	Athira Pharma Inc. (a)(b)	927	2,753
The Simply Good Foods Co. (a)	3,031	96,962	Axsome Therapeutics Inc. (a)(b)	988	44,085
Tootsie Roll Industries Inc.	510	16,973	Bausch Health Companies Inc. (a)	4,400	30,549
TreeHouse Foods Inc. (a)	1,763	74,786	Bristol-Myers Squibb Co. (b)	16,729	1,189,265
Tyson Foods Inc., Class A	2,332	153,749	Cara Therapeutics Inc. (a)(b)	1,486	13,909
Utz Brands Inc.	2,247	33,930	Cassava Sciences Inc. (a)(b)	1,302	54,450
Vital Farms Inc. (a)	952	11,395	Catalent Inc. (a)(b)	1,329	96,166
Whole Earth Brands Inc. (a)	1,643	6,309	CinCor Pharma Inc. (a)(b)	430	14,113
		<u>3,257,120</u>	Collegium Pharmaceutical Inc. (a)	1,144	18,327
Paper Packaging - 0.1%			Corcept Therapeutics Inc. (a)(b)	2,957	75,817
Avery Dennison Corp.	642	104,453	DICE Therapeutics Inc. (a)(b)	946	19,185
Cryptyde Inc. (a)(b)	1,068	740	Edgewise Therapeutics Inc. (a)(b)	960	9,446
Graphic Packaging Holding Co. (b)	3,000	59,220	Elanco Animal Health Inc. (a)(b)	3,182	39,489
International Paper Co. (b)	2,723	86,319	Eli Lilly & Co. (b)	6,707	2,168,708
Packaging Corp. of America	683	76,694	Esperion Therapeutics Inc. (a)(b)	2,081	13,943
Pactiv Evergreen Inc.	1,527	13,331	Evolus Inc. (a)(b)	1,180	9,499
Ranpak Holdings Corp. (a)	1,731	5,920	EyePoint Pharmaceuticals Inc. (a)(b)	800	6,328
Sealed Air Corp.	1,005	44,733	Fulcrum Therapeutics Inc. (a)(b)	1,046	8,462
SIG Group AG (a)	5,762	117,283	Harmony Biosciences Holdings Inc. (a)(b)	904	40,038
Sonoco Products Co.	700	39,711	Innoviva Inc. (a)(b)	2,161	25,089
Sonoco Products Co.	700	39,711	Intra-Cellular Therapies Inc. (a)(b)	3,094	143,964
Westrock Co.	1,900	58,691	Johnson & Johnson (b)	20,737	3,387,596
		<u>607,095</u>	Liquidia Corp. (a)(b)	1,458	7,932
Paper Products - 0.0% *			Merck & Company Inc. (b)	19,892	1,713,099
Clearwater Paper Corp. (a)(b)	562	21,131	Nektar Therapeutics (a)(b)	6,130	19,616
Glatfelter Corp. (b)	1,418	4,410	NGM Biopharmaceuticals Inc. (a)(b)	1,322	17,292
Sylvamo Corp.	1,217	41,256	Nuvation Bio Inc. (a)	3,871	8,671
		<u>66,797</u>			
Personal Products - 0.1%					
BellRing Brands Inc. (a)(b)	4,475	92,230			
Coty Inc., Class A (a)(b)	1,800	11,376			
Edgewell Personal Care Co. (b)	1,739	65,039			
elf Beauty Inc. (a)(b)	1,671	62,863			
Herbalife Nutrition Ltd. (a)(b)	3,332	66,274			
Inter Parfums Inc. (b)	618	46,634			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 55

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Ocular Therapeutix Inc. (a)	2,508	\$ 10,408	Stewart Information Services Corp.	924	\$ 40,323
Organon & Co.	2,390	55,926	The Allstate Corp.	2,191	272,845
Pacira BioSciences Inc. (a)	1,508	80,211	The Hanover Insurance Group Inc. (b)	300	38,442
Pfizer Inc.	44,595	1,951,477	The Progressive Corp.	4,667	542,352
Phathom Pharmaceuticals Inc. (a)	938	10,393	The Travelers Companies Inc.	1,891	289,701
Phibro Animal Health Corp., Class A	721	9,582	Tiptree Inc.	733	7,887
Prestige Consumer Healthcare Inc. (a)	1,693	84,362	Trean Insurance Group Inc. (a)	1,000	3,400
Provention Bio Inc. (a)	1,775	7,988	United Fire Group Inc.	725	20,829
Reata Pharmaceuticals Inc., Class A (a)	944	23,723	Universal Insurance Holdings Inc.	853	8,402
Relmada Therapeutics Inc. (a)	917	33,947	W R Berkley Corp.	1,531	98,872
Revance Therapeutics Inc. (a)	2,403	64,881	White Mountains Insurance Group Ltd.	24	<u>31,273</u>
Royalty Pharma PLC, Class A	3,000	120,540			<u>2,936,731</u>
SIGA Technologies Inc.	1,586	16,336			
Supernus Pharmaceuticals Inc. (a)	1,690	57,206	Publishing - 0.0% *		
Tarsus Pharmaceuticals Inc. (a)	566	9,690	Daily Journal Corp. (a)(b)	39	9,999
Theseus Pharmaceuticals Inc. (a)	639	3,706	Gannett Company Inc. (a)(b)	4,520	6,916
Tricida Inc. (a)	1,063	11,140	John Wiley & Sons Inc., Class A (b)	1,488	55,889
Ventyx Biosciences Inc. (a)	736	25,694	News Corp., Class A	2,694	40,706
Viatis Inc.	10,000	85,200	News Corp., Class B (b)	874	13,477
Xeris Biopharma Holdings Inc. (a)	4,025	6,279	Scholastic Corp.	944	29,038
Zoetis Inc.	3,722	551,935	The New York Times., Class A (b)	1,001	<u>28,779</u>
Zogenix Inc. (a)	2,206	<u>1,500</u>			<u>184,804</u>
		<u>12,635,515</u>	Railroads - 0.1%		
			CSX Corp. (b)	17,084	455,118
Property & Casualty Insurance - 0.2%			Norfolk Southern Corp.	1,838	385,337
Ambac Financial Group Inc. (a)	1,536	19,584	Union Pacific Corp.	4,919	<u>958,319</u>
American Financial Group Inc.	481	59,129			<u>1,798,774</u>
AMERISAFE Inc. (b)	653	30,515	Real Estate Development - 0.0% *		
Arch Capital Group Ltd. (a)(b)	3,000	136,620	Forestar Group Inc. (a)(b)	584	6,535
Assured Guaranty Ltd. (b)	500	24,225	Stratus Properties Inc.	173	4,031
Axis Capital Holdings Ltd. (b)	800	39,320	The Howard Hughes Corp. (a)(b)	400	<u>22,156</u>
Cincinnati Financial Corp. (b)	1,165	104,349			<u>32,722</u>
CNA Financial Corp. (b)	200	7,380	Real Estate Operating Companies - 0.0% *		
Donegal Group Inc., Class A (b)	451	6,084	DigitalBridge Group Inc.	5,471	68,442
Employers Holdings Inc. (b)	948	32,697	FRP Holdings Inc. (a)(b)	237	12,884
Erie Indemnity Co., Class A (b)	164	36,459	Kennedy-Wilson Holdings Inc. (b)	4,096	63,324
Fidelity National Financial Inc. (b)	2,000	72,400	Seritage Growth Properties, Class A (a)	1,463	13,196
First American Financial Corp. (b)	700	32,270	Transcontinental Realty Investors Inc. (a)	85	<u>3,430</u>
HCI Group Inc. (b)	241	9,447			<u>161,276</u>
Investors Title Co. (b)	54	7,614	Real Estate Services - 0.0% *		
Kemper Corp. (b)	600	24,756	Anywhere Real Estate Inc. (a)(b)	3,981	32,286
Kinsale Capital Group Inc. (b)	731	186,712	CBRE Group Inc., Class A (a)(b)	2,682	181,062
Lemonade Inc. (a)(b)	1,544	32,702	Compass Inc., Class A (a)(b)	8,942	20,745
Loews Corp. (b)	1,500	74,760	Cushman & Wakefield PLC (a)	5,341	61,154
Markel Corp. (a)(b)	96	104,085	Doma Holdings Inc. (a)(b)	3,524	1,548
MBIA Inc. (a)(b)	1,617	14,876	Douglas Elliman Inc. (b)	2,487	10,197
Mercury General Corp. (b)	920	26,146	eXp World Holdings Inc. (b)	2,346	26,299
NI Holdings Inc. (a)(b)	227	3,033	Jones Lang LaSalle Inc. (a)(b)	400	60,428
Old Republic International Corp.	2,410	50,441	Marcus & Millichap Inc. (b)	849	27,830
Palomar Holdings Inc. (a)	837	70,074	Newmark Group Inc., Class A (b)	4,782	38,543
ProAssurance Corp.	1,855	36,191	Offerpad Solutions Inc. (a)	1,822	2,205
RLI Corp.	1,317	134,835			
Root Inc., Class A (a)	228	1,797			
Safety Insurance Group Inc.	490	39,964			
Selective Insurance Group Inc.	2,014	163,940			

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Opendoor Technologies Inc. (a)	5,500	\$ 17,105	Community Bank System Inc. (b)	1,800	\$ 108,144
RE/MAX Holdings Inc., Class A	624	11,800	Community Trust Bancorp Inc. (b)	530	21,491
Redfin Corp. (a)	3,585	20,936	ConnectOne Bancorp Inc. (b)	1,268	29,240
Zillow Group Inc., Class A (a)	200	5,726	CrossFirst Bankshares Inc. (a)	1,535	20,032
Zillow Group Inc., Class C (a)	1,400	40,054	Cullen/Frost Bankers Inc. (b)	400	52,888
		<u>557,918</u>	Customers Bancorp Inc. (a)(b)	1,063	31,337
Regional Banks - 0.8%			CVB Financial Corp. (b)	4,556	115,358
1st Source Corp. (b)	547	25,326	Dime Community Bancshares Inc. (b)	1,142	33,438
ACNB Corp.	262	7,870	Eagle Bancorp Inc. (b)	1,094	49,033
Allegiance Bancshares Inc. (b)	659	27,434	East West Bancorp Inc. (b)	993	66,670
Amalgamated Financial Corp.	442	9,967	Eastern Bankshares Inc. (b)	5,265	103,405
Amerant Bancorp Inc.	955	23,722	Enterprise Bancorp Inc. (b)	301	9,003
American National Bankshares Inc.	402	12,844	Enterprise Financial Services Corp. (b)	1,217	53,597
Ameris Bancorp. (b)	2,228	99,614	Equity Bancshares Inc., Class A (b)	510	15,111
Arrow Financial Corp.	470	13,536	Esquire Financial Holdings Inc. (b)	212	7,961
Associated Banc-Corp.	5,022	100,842	Farmers & Merchants Bancorp Inc./Archbold (b)	399	10,721
Atlantic Union Bankshares Corp.	2,516	76,436	Farmers National Banc Corp. (b)	1,048	13,718
Banc of California Inc. (b)	1,882	30,056	FB Financial Corp. (b)	1,250	47,762
BancFirst Corp. (b)	680	60,840	Fifth Third Bancorp. (b)	5,133	164,051
Bank First Corp. (b)	216	16,520	Financial Institutions Inc. (b)	481	11,578
Bank of Hawaii Corp.	300	22,836	First Bancorp Inc. (b)	314	8,651
Bank of Marin Bancorp	524	15,694	First Bancorp/Southern Pines NC (b)	1,213	44,372
Bank OZK (b)	1,300	51,428	First Bank (b)	639	8,735
BankUnited Inc. (b)	2,628	89,799	First Busey Corp. (b)	1,774	38,992
Bankwell Financial Group Inc. (b)	165	4,803	First Business Financial Services Inc. (b)	247	7,981
Banner Corp. (b)	1,184	69,951	First Citizens BancShares Inc., Class A (b)	89	70,971
Bar Harbor Bankshares	522	13,843	First Commonwealth Financial Corp. (b)	3,213	41,255
Baycom Corp. (b)	391	6,874	First Community Bancshares Inc. (b)	545	17,456
BCB Bancorp Inc.	443	7,456	First Financial Bancorp. (b)	3,225	67,983
Berkshire Hills Bancorp Inc.	1,487	40,595	First Financial Bankshares Inc. (b)	4,390	183,634
Blue Ridge Bankshares Inc.	542	6,889	First Financial Corp. (b)	383	17,308
BOK Financial Corp. (b)	300	26,658	First Foundation Inc.	1,751	31,763
Brookline Bancorp Inc. (b)	2,599	30,278	First Guaranty Bancshares Inc. (b)	169	3,698
Business First Bancshares Inc. (b)	704	15,157	First Hawaiian Inc.	800	19,704
Byline Bancorp Inc. (b)	828	16,767	First Horizon Corp. (b)	4,000	91,600
Cadence Bank (b)	6,188	157,237	First Internet Bancorp (b)	296	10,023
Cambridge Bancorp (b)	230	18,340	First Interstate BancSystem Inc., Class A (b)	3,085	124,480
Camden National Corp. (b)	486	20,704	First Merchants Corp. (b)	1,984	76,741
Capital Bancorp Inc. (b)	269	6,214	First Mid Bancshares Inc. (b)	631	20,173
Capital City Bank Group Inc. (b)	432	13,440	First Republic Bank (b)	1,482	193,475
Capstar Financial Holdings Inc. (b)	719	13,323	First Western Financial Inc. (a)(b)	237	5,842
Carter Bankshares Inc. (a)	858	13,814	Five Star Bancorp (b)	409	11,599
Cathay General Bancorp (b)	2,423	93,189	Flushing Financial Corp. (b)	970	18,789
CBTX Inc.	615	17,989	FNB Corp. (b)	2,200	25,520
Central Pacific Financial Corp. (b)	911	18,849	Fulton Financial Corp. (b)	5,454	86,173
Citizens & Northern Corp. (b)	583	14,097	FVCBankcorp Inc. (a)(b)	360	6,901
Citizens Financial Group Inc. (b)	3,652	125,483	German American Bancorp Inc. (b)	947	33,817
City Holding Co. (b)	506	44,877	Glacier Bancorp Inc. (b)	3,754	184,434
Civista Bancshares Inc. (b)	473	9,819	Great Southern Bancorp Inc. (b)	322	18,377
CNB Financial Corp. (b)	531	12,516	Guaranty Bancshares Inc. (b)	267	9,236
Coastal Financial Corp. (a)(b)	333	13,233			
Colony Bancorp Inc. (b)	495	6,450			
Columbia Banking System Inc. (b)	2,645	76,414			
Comerica Inc. (b)	964	68,540			
Commerce Bancshares Inc. (b)	765	50,612			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 57

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Hancock Whitney Corp. (b)	2,908	\$ 133,215	Professional Holding Corp., Class A (a)	410	\$ 10,635
Hanmi Financial Corp. (b)	1,025	24,272	Prosperity Bancshares Inc.	900	60,012
HarborOne Bancorp Inc. (b)	1,541	20,680	QCR Holdings Inc.	566	28,832
HBT Financial Inc. (b)	427	7,750	RBB Bancorp	485	10,078
Heartland Financial USA Inc. (b)	1,420	61,571	Red River Bancshares Inc.	132	6,525
Heritage Commerce Corp. (b)	1,985	22,510	Regions Financial Corp.	7,077	142,035
Heritage Financial Corp. (b)	1,181	31,261	Renasant Corp.	1,891	59,150
Hilltop Holdings Inc. (b)	1,683	41,823	Republic Bancorp Inc., Class A	293	11,222
Home BancShares Inc. (b)	6,419	144,492	Republic First Bancorp Inc. (a)	1,402	3,968
HomeStreet Inc. (b)	606	17,459	S&T Bancorp Inc.	1,340	39,275
HomeTrust Bancshares Inc. (b)	515	11,381	Sandy Spring Bancorp Inc.	1,531	53,983
Hope Bancorp Inc. (b)	4,004	50,611	Seacoast Banking Corporation of Florida	2,096	63,362
Horizon Bancorp Inc. (b)	1,366	24,533	ServisFirst Bancshares Inc.	1,693	135,440
Huntington Bancshares Inc. (b)	10,846	142,950	Shore Bancshares Inc.	697	12,072
Independent Bank Corp. (b)	2,286	130,965	Sierra Bancorp	444	8,769
Independent Bank Group Inc. (b)	1,235	75,817	Signature Bank	536	80,936
International Bancshares Corp. (b)	1,809	76,882	Silvergate Capital Corp., Class A (a)	1,056	79,570
John Marshall Bancorp Inc. (b)	355	8,719	Simmons First National Corp., Class A	4,211	91,758
KeyCorp (b)	7,751	124,171	SmartFinancial Inc.	510	12,602
Lakeland Bancorp Inc. (b)	2,126	34,037	South Plains Financial Inc.	321	8,847
Lakeland Financial Corp. (b)	848	61,743	South State Corp.	2,535	200,569
Live Oak Bancshares Inc. (b)	1,122	34,333	Southern First Bancshares Inc. (a)	247	10,290
M&T Bank Corp. (b)	1,452	256,017	Southside Bancshares Inc.	1,050	37,128
Macatawa Bank Corp. (b)	800	7,408	Stock Yards Bancorp Inc.	990	67,330
Mercantile Bank Corp. (b)	514	15,271	Summit Financial Group Inc.	361	9,725
Metrocity Bankshares Inc. (b)	660	12,962	SVB Financial Group (a)	491	164,868
Metropolitan Bank Holding Corp. (a)(b)	349	22,462	Synovus Financial Corp.	1,118	41,936
Mid Penn Bancorp Inc. (b)	458	13,158	Texas Capital Bancshares Inc. (a)	1,711	101,000
Midland States Bancorp Inc. (b)	709	16,711	The Bancorp Inc. (a)(b)	1,913	42,048
MidWestOne Financial Group Inc. (b)	453	12,362	The First Bancshares Inc. (b)	661	19,744
MVB Financial Corp. (b)	333	9,267	The First of Long Island Corp. (b)	787	13,568
National Bank Holdings Corp., Class A (b)	1,003	37,101	The PNC Financial Services Group Inc.	3,215	480,385
NBT Bancorp Inc. (b)	1,444	54,800	Third Coast Bancshares Inc. (a)	387	6,622
Nicolet Bankshares Inc. (a)(b)	420	29,585	Tompkins Financial Corp.	481	34,930
Northeast Bank	207	7,591	TowneBank	2,331	62,541
Northwest Bancshares Inc.	4,195	56,674	TriCo Bancshares	1,092	48,758
OceanFirst Financial Corp.	1,992	37,131	Triumph Bancorp Inc. (a)	788	42,828
Old National Bancorp	9,905	163,135	Truist Financial Corp.	10,398	452,729
Old Second Bancorp Inc.	1,428	18,635	Trustmark Corp.	2,120	64,936
Origin Bancorp Inc.	767	29,506	UMB Financial Corp.	1,485	125,171
Orrstown Financial Services Inc.	338	8,085	Umpqua Holdings Corp.	1,500	25,635
Pacific Premier Bancorp Inc.	3,157	97,741	United Bankshares Inc.	4,408	157,586
PacWest Bancorp	1,300	29,380	United Community Banks Inc.	3,583	118,597
Park National Corp.	496	61,742	Unity Bancorp Inc.	208	5,223
Parke Bancorp Inc.	305	6,393	Univest Financial Corp.	991	23,269
Pathward Financial Inc. (b)	997	32,861	USCB Financial Holdings Inc. (a)	296	3,881
PCB Bancorp	351	6,343	Valley National Bancorp	14,549	157,129
PCSB Financial Corp.	380	6,813	Veritex Holdings Inc.	1,813	48,208
Peapack-Gladstone Financial Corp.	582	19,584	Washington Federal Inc.	2,244	67,275
Peoples Bancorp Inc.	945	27,339	Washington Trust Bancorp Inc.	589	27,377
Peoples Financial Services Corp.	270	12,647	Webster Financial Corp.	1,372	62,014
Pinnacle Financial Partners Inc.	686	55,635	WesBanco Inc.	2,020	67,407
Preferred Bank	469	30,593	West BanCorp Inc.	515	10,717
Premier Financial Corp.	1,210	31,097	Westamerica BanCorp	898	46,956
Primis Financial Corp.	715	8,673	Western Alliance Bancorp	800	52,592
			Wintrust Financial Corp.	400	32,620

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Zions Bancorp NA	1,175	\$ 59,760	Apartment Investment & Management Co., Class A (b)	5,126	\$ 37,420
		<u>10,591,696</u>			
Reinsurance - 0.0% *			AvalonBay Communities Inc.	1,105	203,530
Alleghany Corp. (a)	93	78,061	Bluerock Residential Growth REIT Inc. (b)	974	26,054
Reinsurance Group of America Inc.	500	<u>62,905</u>	BRT Apartments Corp.	378	7,677
		<u>140,966</u>	Camden Property Trust (b)	738	88,154
Renewable Electricity - 0.0% *			Centerspace (b)	528	35,545
Altus Power Inc. (a)(b)	1,328	14,621	Clipper Realty Inc. (b)	311	2,168
Brookfield Renewable Corp., Class A (b)	1,300	42,484	Equity LifeStyle Properties Inc. (b)	1,502	94,386
Brookfield Renewable Corp., Class A	2,500	82,129	Equity Residential (b)	3,012	202,467
Clearway Energy Inc., Class A (b)	1,195	34,775	Essex Property Trust Inc. (b)	504	122,084
Clearway Energy Inc., Class C (b)	2,761	87,938	Independence Realty Trust Inc. (b)	7,484	125,207
Montauk Renewables Inc. (a)(b)	2,177	37,967	Invitation Homes Inc. (b)	4,670	157,706
Ormat Technologies Inc.	1,530	131,886	Mid-America Apartment Communities Inc. (b)	924	143,285
Sunnova Energy International Inc. (a)	3,338	<u>73,703</u>	NexPoint Residential Trust Inc. (b)	779	35,997
		<u>505,503</u>	Sun Communities Inc.	920	124,504
Research & Consulting Services - 0.1%			UDR Inc.	2,347	97,893
Atlas Technical Consultants Inc. (a)	486	3,232	UMH Properties Inc.	1,692	27,326
Booz Allen Hamilton Holding Corp.	1,124	103,801	Washington Real Estate Investment Trust	3,024	<u>53,101</u>
CACI International Inc., Class A (a)(b)	200	52,212			<u>1,708,862</u>
CBIZ Inc. (a)(b)	1,636	69,988	Restaurants - 0.3%		
CoStar Group Inc. (a)(b)	3,228	224,830	Aramark (b)	1,800	56,160
CRA International Inc. (b)	241	21,386	Biglari Holdings Inc., Class B (a)(b)	20	2,312
Dun & Bradstreet Holdings Inc. (b)	2,100	26,019	BJ's Restaurants Inc. (a)(b)	755	18,007
Equifax Inc. (b)	991	169,887	Bloomin' Brands Inc.	3,044	55,796
Exponent Inc. (b)	1,741	152,634	Brinker International Inc. (a)(b)	1,486	37,120
Forrester Research Inc. (a)(b)	379	13,648	Chipotle Mexican Grill Inc. (a)(b)	219	329,104
Franklin Covey Co. (a)(b)	425	19,291	Chuy's Holdings Inc. (a)(b)	601	13,931
FTI Consulting Inc. (a)(b)	300	49,713	Cracker Barrel Old Country Store Inc. (b)	779	72,120
Huron Consulting Group Inc. (a)(b)	724	47,965	Darden Restaurants Inc. (b)	900	113,688
ICF International Inc. (b)	638	69,555	Dave & Buster's Entertainment Inc. (a)(b)	1,480	45,924
Jacobs Solutions Inc.	900	97,641	Denny's Corp. (a)(b)	2,013	18,942
KBR Inc. (b)	1,300	56,186	Dine Brands Global Inc. (b)	499	31,716
LegalZoom.Com Inc. (a)(b)	3,351	28,718	Domino's Pizza Inc. (b)	280	86,856
Leidos Holdings Inc. (b)	1,091	95,430	El Pollo Loco Holdings Inc. (a)(b)	689	6,146
Nielsen Holdings PLC (b)	2,700	74,844	First Watch Restaurant Group Inc. (a)(b)	287	4,156
Planet Labs PBC (a)	5,270	28,616	Jack in the Box Inc. (b)	728	53,923
Red Violet Inc. (a)	287	4,971	Krispy Kreme Inc. (b)	2,459	28,352
Resources Connection Inc.	1,074	19,407	Kura Sushi USA Inc., Class A (a)(b)	151	11,111
Science Applications International Corp.	400	35,372	McDonald's Corp. (b)	5,860	1,352,136
Spire Global Inc. (a)	3,679	3,973	Noodles & Co. (a)	1,224	5,753
TransUnion	1,489	88,581	Papa John's International Inc.	1,112	77,851
Verisk Analytics Inc.	1,246	212,480	Portillo's Inc., Class A (a)	652	12,838
Willdan Group Inc. (a)	378	<u>5,598</u>	Ruth's Hospitality Group Inc.	1,092	18,411
		<u>1,775,978</u>	Shake Shack Inc., Class A (a)	1,294	58,204
Residential REITs - 0.1%			Starbucks Corp.	9,080	765,081
American Homes 4 Rent, Class A (b)	2,200	72,182	Sweetgreen Inc., Class A (a)	2,958	54,723
Apartment Income REIT Corp. (b)	1,351	52,176	Texas Roadhouse Inc.	2,264	197,557
			The Cheesecake Factory Inc. (b)	1,714	50,186
			The ONE Group Hospitality Inc. (a)	940	6,242
			The Wendy's Co.	1,800	33,642
			Wingstop Inc.	1,011	126,800

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 59

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Yum! Brands Inc.	2,181	\$ 231,928	Photonics Inc. (a)	2,056	\$ 30,059
		<u>3,976,716</u>	Teradyne Inc.	1,329	99,874
Retail REITs - 0.2%			Ultra Clean Holdings Inc. (a)	1,555	40,041
Acadia Realty Trust	3,213	40,548	Veeco Instruments Inc. (a)	1,703	<u>31,199</u>
Agree Realty Corp.	2,663	179,966			<u>2,372,602</u>
Alexander's Inc.	71	14,836	Semiconductors - 0.9%		
Brixmor Property Group Inc. (b)	2,800	51,716	Advanced Micro Devices Inc. (a)	12,800	811,008
CBL & Associates Properties Inc. (b)	901	23,075	Alpha & Omega Semiconductor Ltd. (a)	747	22,978
Federal Realty Investment Trust (b)	700	63,084	Ambarella Inc. (a)(b)	1,227	68,933
Getty Realty Corp. (b)	1,448	38,937	Analog Devices Inc.	4,169	580,908
InvenTrust Properties Corp. (b)	2,344	49,997	Broadcom Inc. (b)	3,124	1,387,087
Kimco Realty Corp. (b)	5,034	92,676	CEVA Inc. (a)(b)	777	20,381
Kite Realty Group Trust (b)	7,353	126,619	Cirrus Logic Inc. (a)(b)	600	41,280
National Retail Properties Inc. (b)	1,700	67,762	Credo Technology Group Holding Ltd. (a)	3,254	35,794
NETSTREIT Corp. (b)	2,057	36,635	Diodes Inc. (a)(b)	1,500	97,365
Phillips Edison & Company Inc.	3,855	108,133	First Solar Inc. (a)(b)	811	107,271
Realty Income Corp.	4,697	273,365	GLOBALFOUNDRIES Inc. (a)	400	19,340
Regency Centers Corp.	1,500	80,775	Impinj Inc. (a)(b)	724	57,942
Retail Opportunity Investments Corp.	4,175	57,448	indie Semiconductor Inc., Class A (a)(b)	3,355	24,559
RPT Realty	2,842	21,486	Intel Corp. (b)	32,203	829,871
Saul Centers Inc.	397	14,887	Lattice Semiconductor Corp. (a)(b)	1,200	59,052
Simon Property Group Inc.	2,563	230,029	MACOM Technology Solutions Holdings Inc. (a)(b)	1,702	88,147
SITE Centers Corp.	6,551	70,161	Marvell Technology Inc. (b)	6,821	292,689
Spirit Realty Capital Inc.	1,200	43,392	MaxLinear Inc. (a)(b)	2,417	78,843
Tanger Factory Outlet Centers Inc.	3,498	47,853	Microchip Technology Inc. (b)	4,138	252,542
The Macerich Co. (b)	7,458	59,216	Micron Technology Inc. (b)	8,790	440,379
The Necessity Retail REIT Inc. (b)	4,571	26,877	Monolithic Power Systems Inc. (b)	383	139,182
Urban Edge Properties	3,955	52,760	NVIDIA Corp.	19,092	2,317,578
Urstadt Biddle Properties Inc., Class A	992	15,386	ON Semiconductor Corp. (a)	3,517	219,215
Whitestone REIT	1,560	13,198	Parade Technologies Ltd.	1,000	18,375
		<u>1,900,817</u>	Power Integrations Inc.	1,915	123,173
Security & Alarm Services - 0.0% *			Qorvo Inc. (a)	797	63,290
CoreCivic Inc. (a)(b)	4,158	36,757	QUALCOMM Inc.	8,834	998,065
The Brink's Co. (b)	1,560	75,566	Rambus Inc. (a)	3,688	93,749
The GEO Group Inc. (a)(b)	4,023	30,977	Rigetti Computing Inc. (a)	898	1,688
		<u>143,300</u>	Rockley Photonics Holdings Ltd. (a)	3,037	2,157
Semiconductor Equipment - 0.2%			Semtech Corp. (a)	2,132	62,702
ACM Research Inc., Class A (a)(b)	1,629	20,297	Silicon Laboratories Inc. (a)	1,146	141,462
Amkor Technology Inc.	3,507	59,794	SiTime Corp. (a)	538	42,357
Applied Materials Inc.	7,034	576,296	SkyWater Technology Inc. (a)	372	2,846
Atomera Inc. (a)(b)	634	6,422	Skyworks Solutions Inc.	1,173	100,022
Axcelis Technologies Inc. (a)	1,098	66,495	SMART Global Holdings Inc. (a)	1,673	26,550
AXT Inc. (a)(b)	1,284	8,603	Synaptics Inc. (a)	1,341	132,772
Cohu Inc. (a)(b)	1,652	42,589	Texas Instruments Inc.	7,292	1,128,656
CyberOptics Corp. (a)(b)	227	12,208	Transphorm Inc. (a)	571	2,872
Enphase Energy Inc. (a)(b)	1,046	290,234	Universal Display Corp.	287	27,078
Entegris Inc. (b)	1,082	89,828	Wolfspeed Inc. (a)	879	<u>90,853</u>
FormFactor Inc. (a)(b)	2,623	65,706			<u>11,051,011</u>
Ichor Holdings Ltd. (a)	951	23,024	Silver - 0.0% *		
KLA Corp. (b)	1,158	350,445	Hecla Mining Co. (b)	17,965	<u>70,782</u>
Lam Research Corp. (b)	1,077	394,182	Soft Drinks - 0.3%		
MKS Instruments Inc. (b)	400	33,056	Celsius Holdings Inc. (a)(b)	1,848	167,577
Onto Innovation Inc. (a)	1,673	107,156	Coca-Cola Consolidated Inc. (b)	158	65,053
PDF Solutions Inc. (a)	1,023	25,094	Keurig Dr Pepper Inc. (b)	6,991	250,418
			Monster Beverage Corp. (a)(b)	2,852	248,010

See Notes to Schedule of Investments.
60 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
National Beverage Corp. (b)	811	\$ 31,256	Ashland Inc.	400	\$ 37,988
PepsiCo Inc.	10,863	1,773,493	Aspen Aerogels Inc. (a)(b)	864	7,966
Primo Water Corp.	5,460	68,523	Avient Corp. (b)	3,070	93,021
The Coca-Cola Co. (b)	30,738	1,721,943	Axalta Coating Systems Ltd. (a)	2,100	44,226
The Vita Coco Company Inc. (a)	886	10,091	Balchem Corp.	1,075	130,698
		<u>4,336,364</u>	Celanese Corp. (b)	800	72,272
Specialized Consumer Services - 0.0% *			Chase Corp. (b)	254	21,227
ADT Inc. (b)	2,900	21,721	Danimer Scientific Inc. (a)(b)	3,007	8,871
Carriage Services Inc. (b)	451	14,504	Diversey Holdings Ltd. (a)	2,610	12,685
European Wax Center Inc., Class A (b)	694	12,804	DuPont de Nemours Inc. (b)	3,876	195,350
Frontdoor Inc. (a)(b)	2,869	58,499	Eastman Chemical Co. (b)	1,077	76,521
H&R Block Inc.	1,400	59,556	Ecolab Inc. (b)	1,940	280,175
Mister Car Wash Inc. (a)(b)	900	7,722	ECOVYST Inc. (a)(b)	2,158	18,213
Rover Group Inc. (a)	3,046	10,174	Element Solutions Inc. (b)	2,400	39,048
Service Corporation International	1,078	62,244	FutureFuel Corp. (b)	913	5,515
StoneMor Inc. (a)	676	2,319	Ginkgo Bioworks Holdings Inc. (a)(b)	8,000	24,960
Terminix Global Holdings Inc. (a)	800	30,632	HB Fuller Co. (b)	1,788	107,459
The Beachbody Co. Inc. (a)	3,014	3,044	Ingevity Corp. (a)(b)	1,308	79,304
Vivint Smart Home Inc. (a)	3,060	20,135	Innospec Inc. (b)	831	71,192
WW International Inc. (a)	1,720	6,759	International Flavors & Fragrances Inc. (b)	2,013	182,841
		<u>310,113</u>	Livent Corp. (a)(b)	5,468	167,594
Specialized Finance - 0.0% *			Minerals Technologies Inc. (b)	1,094	54,055
A-Mark Precious Metals Inc. (b)	606	17,204	PPG Industries Inc.	1,891	209,315
SWK Holdings Corp. (a)	207	3,519	Quaker Chemical Corp.	469	67,714
		<u>20,723</u>	Rayonier Advanced Materials Inc. (a)	1,912	6,023
Specialized REITs - 0.3%			RPM International Inc.	936	77,978
American Tower Corp. (b)	3,734	801,690	Sensient Technologies Corp.	1,414	98,047
Crown Castle Inc. (b)	3,405	492,193	Stepan Co.	717	67,161
CubeSmart (b)	1,600	64,096	The Sherwin-Williams Co.	1,908	390,663
Digital Realty Trust Inc. (b)	2,221	220,279	Tianqi Lithium Corp., Class A (a)	700	9,800
EPR Properties (b)	700	25,102	Valhi Inc.	60	1,510
Equinix Inc. (b)	701	398,757			<u>2,926,169</u>
Extra Space Storage Inc. (b)	1,017	175,646	Specialty Stores - 0.1%		
Farmland Partners Inc. (b)	1,547	19,600	Academy Sports & Outdoors Inc. (b)	2,828	119,285
Four Corners Property Trust Inc. (b)	2,780	67,248	Bath & Body Works Inc.	1,698	55,355
Gaming & Leisure Properties Inc. (b)	1,711	75,695	Big 5 Sporting Goods Corp. (b)	683	7,335
Gladstone Land Corp. (b)	1,095	19,820	Build-A-Bear Workshop Inc. (b)	430	5,732
Iron Mountain Inc. (b)	2,200	96,734	Dick's Sporting Goods Inc. (b)	387	40,496
Lamar Advertising Co., Class A (b)	600	49,494	Five Below Inc. (a)(b)	400	55,068
Life Storage Inc. (b)	748	82,848	Hibbett Inc. (b)	432	21,518
National Storage Affiliates Trust (b)	800	33,264	JOANN Inc. (b)	289	1,913
Outfront Media Inc.	4,924	74,796	Leslie's Inc. (a)	1,400	20,594
PotlatchDeltic Corp.	2,676	109,823	MarineMax Inc. (a)(b)	720	21,449
Public Storage	1,308	382,995	National Vision Holdings Inc. (a)(b)	2,648	86,457
Rayonier Inc.	1,000	29,970	Party City Holdco Inc. (a)	3,073	4,855
Safehold Inc.	740	19,580	Petco Health & Wellness Company Inc. (a)	300	3,348
SBA Communications Corp.	815	231,990	Sally Beauty Holdings Inc. (a)	3,688	46,469
Uniti Group Inc.	8,231	57,205	Signet Jewelers Ltd.	1,571	89,845
VICI Properties Inc.	7,259	216,681	Sportsman's Warehouse Holdings Inc. (a)	1,389	11,529
Weyerhaeuser Co.	6,093	174,016	The Container Store Group Inc. (a)(b)	1,338	6,556
		<u>3,919,522</u>	The ODP Corp. (a)	1,481	52,057
Specialty Chemicals - 0.2%			Tractor Supply Co.	903	167,850
Albemarle Corp.	937	247,780	Ulta Beauty Inc. (a)	391	156,865
Amyris Inc. (a)(b)	6,506	18,997	Warby Parker Inc., Class A (a)	2,853	38,059

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 61

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Winmark Corp.	96	\$ 20,769	Zuora Inc., Class A (a)	3,871	\$ 28,568
		<u>1,033,404</u>			<u>17,500,198</u>
Steel - 0.1%			Technology Distributors - 0.0% *		
Adaro Minerals Tbk PT (a)	83,300	9,793	Arrow Electronics Inc. (a)	467	43,053
Alpha Metallurgical Resources Inc.	559	76,494	Avnet Inc.	1,000	36,120
ATI Inc. (a)(b)	4,183	111,310	CDW Corp. (b)	1,071	167,162
Carpenter Technology Corp. (b)	1,644	51,194	ePlus Inc. (a)(b)	914	37,967
Cleveland-Cliffs Inc. (a)	3,837	51,684	Insight Enterprises Inc. (a)(b)	1,057	87,107
Commercial Metals Co. (b)	4,087	145,007	PC Connection Inc.	376	16,954
Haynes International Inc. (b)	402	14,118	ScanSource Inc. (a)	871	23,003
Nucor Corp.	2,093	223,930	TD SYNEX Corp.	400	32,476
Olympic Steel Inc.	298	6,797			<u>443,842</u>
Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A (a)	10,100	6,523	Technology Hardware, Storage & Peripherals - 1.4%		
Ramaco Resources Inc.	684	6,293	Apple Inc.	120,665	16,675,903
Reliance Steel & Aluminum Co.	498	86,856	Avid Technology Inc. (a)(b)	1,227	28,540
Ryerson Holding Corp.	530	13,642	CompoSecure Inc. (a)	123	616
Schnitzer Steel Industries Inc., Class A	884	25,159	Corsair Gaming Inc. (a)	1,280	14,528
Steel Dynamics Inc.	1,302	92,377	Dell Technologies Inc., Class C (b)	2,104	71,894
SunCoke Energy Inc.	2,797	16,251	Diebold Nixdorf Inc. (a)(b)	2,294	5,597
TimkenSteel Corp. (a)	1,579	23,669	Eastman Kodak Co. (a)(b)	1,801	8,267
United States Steel Corp.	1,000	18,120	Hewlett Packard Enterprise Co. (b)	11,084	132,786
Warrior Met Coal Inc.	1,776	50,510	HP Inc. (b)	8,638	215,259
Worthington Industries Inc.	1,096	41,801	IonQ Inc. (a)	3,989	20,224
		<u>1,071,528</u>	NetApp Inc. (b)	1,667	103,104
Systems Software - 1.4%			Pure Storage Inc., Class A (a)	2,000	54,740
A10 Networks Inc.	2,252	29,884	Super Micro Computer Inc. (a)	1,527	84,092
Appian Corp. (a)(b)	1,387	56,631	Turtle Beach Corp. (a)	547	3,731
Arteris Inc. (a)(b)	477	3,177	Western Digital Corp. (a)	2,300	74,865
CommVault Systems Inc. (a)(b)	1,496	79,348	Xerox Holdings Corp.	3,950	51,666
CrowdStrike Holdings Inc., Class A (a)	1,710	281,825			<u>17,545,812</u>
Dolby Laboratories Inc., Class A (b)	457	29,774	Textiles - 0.0% *		
Fortinet Inc. (a)(b)	5,355	263,091	Unifi Inc. (a)	492	4,679
IronNet Inc. (a)(b)	1,864	1,284	Thriffs & Mortgage Finance - 0.1%		
KnowBe4 Inc., Class A (a)(b)	2,505	52,129	Axos Financial Inc. (a)(b)	1,925	65,893
Microsoft Corp. (b)	59,139	13,773,473	Blue Foundry Bancorp (a)(b)	850	9,477
N-Able Inc. (a)(b)	2,301	21,238	Bridgewater Bancshares Inc. (a)	674	11,101
NortonLifeLock Inc.	4,213	84,850	Capitol Federal Financial Inc. (b)	4,468	37,084
OneSpan Inc. (a)	1,332	11,469	Columbia Financial Inc. (a)(b)	1,175	24,828
Oracle Corp.	11,945	729,481	Enact Holdings Inc. (b)	1,016	22,525
Palo Alto Networks Inc. (a)	2,241	367,053	Essent Group Ltd.	3,556	123,998
Ping Identity Holding Corp. (a)	2,668	74,891	Federal Agricultural Mortgage Corp., Class C (b)	311	30,833
Progress Software Corp.	1,514	64,421	Finance Of America Companies Inc., Class A (a)(b)	887	1,313
Qualys Inc. (a)	1,302	181,486	Flagstar Bancorp Inc. (b)	1,810	60,454
Rapid7 Inc. (a)	1,959	84,041	Greene County Bancorp Inc. (b)	97	5,555
SecureWorks Corp., Class A (a)	300	2,415	Hingham Institution for Savings (b)	47	11,802
SentinelOne Inc., Class A (a)	1,600	40,896	Home Bancorp Inc. (b)	233	9,085
ServiceNow Inc. (a)	1,564	590,582	Kearny Financial Corp. (b)	2,099	22,291
Telos Corp. (a)	1,781	15,833	Luther Burbank Corp. (b)	438	5,090
Tenable Holdings Inc. (a)	3,711	129,143	Merchants Bancorp (b)	516	11,904
Teradata Corp. (a)	1,100	34,166	MGIC Investment Corp. (b)	2,000	25,640
UiPath Inc., Class A (a)	3,600	45,396	Mr Cooper Group Inc. (a)(b)	2,376	96,228
Varonis Systems Inc. (a)	3,670	97,328	New York Community Bancorp Inc. (b)	3,200	27,296
VMware Inc., Class A	1,539	163,842	NMI Holdings Inc., Class A (a)	2,914	59,358
Xperi Holding Corp.	3,598	50,876	Northfield Bancorp Inc.	1,471	21,050
Zscaler Inc. (a)	679	111,607			

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
PennyMac Financial Services Inc.	947	\$ 40,626	Titan Machinery Inc. (a)	677	\$ 19,132
Pioneer Bancorp Inc. (a)	306	2,913	Transcat Inc. (a)	230	17,409
Provident Bancorp Inc.	453	6,482	United Rentals Inc. (a)	544	146,945
Provident Financial Services Inc.	2,468	48,126	Univar Solutions Inc. (a)	1,800	40,932
Radian Group Inc.	5,471	105,536	Veritiv Corp. (a)	457	44,681
Rocket Companies Inc., Class A	1,600	10,112	Watsco Inc.	220	56,641
Southern Missouri Bancorp Inc.	261	13,319	WESCO International Inc. (a)	400	47,752
Sterling Bancorp Inc. (a)	434	2,617	WW Grainger Inc.	348	170,238
TFS Financial Corp.	400	5,200			<u>1,771,730</u>
TrustCo Bank Corp.	631	19,826	Trucking - 0.1%		
Velocity Financial Inc. (a)	218	2,363	AMERCO	83	42,265
Walker & Dunlop Inc.	1,034	86,577	ArcBest Corp. (b)	846	61,530
Waterstone Financial Inc.	658	10,633	Avis Budget Group Inc. (a)	200	29,692
WSFS Financial Corp.	2,168	100,725	Bird Global Inc., Class A (a)(b)	4,530	1,599
		<u>1,137,860</u>	Covenant Logistics Group Inc. (b)	357	10,246
Tires & Rubber - 0.0% *			Daseke Inc. (a)(b)	1,300	7,033
The Goodyear Tire & Rubber Co. (a)(b)	9,460	95,451	Heartland Express Inc. (b)	1,580	22,610
			Hertz Global Holdings Inc. (a)(b)	1,500	24,420
Tobacco - 0.1%			JB Hunt Transport Services Inc. (b)	654	102,299
22nd Century Group Inc. (a)(b)	5,281	4,897	Knight-Swift Transportation Holdings Inc. (b)	1,222	59,792
Altria Group Inc. (b)	14,207	573,679	Landstar System Inc. (b)	344	49,663
Philip Morris International Inc.	12,191	1,011,975	Lyft Inc., Class A (a)(b)	2,515	33,122
Turning Point Brands Inc.	506	10,742	Marten Transport Ltd. (b)	2,019	38,684
Universal Corp.	832	38,305	Old Dominion Freight Line Inc.	784	195,036
Vector Group Ltd.	4,959	43,689	PAM Transportation Services Inc. (a)	233	7,214
		<u>1,683,287</u>	Ryder System Inc.	394	29,743
Trading Companies & Distributors - 0.1%			Saia Inc. (a)	898	170,620
Air Lease Corp. (b)	700	21,707	Schneider National Inc., Class B	300	6,090
Alta Equipment Group Inc. (b)	638	7,024	TuSimple Holdings Inc., Class A (a)	4,804	36,510
Applied Industrial Technologies Inc. (b)	1,291	132,689	Uber Technologies Inc. (a)	14,859	393,763
Beacon Roofing Supply Inc. (a)	1,734	94,885	Universal Logistics Holdings Inc.	224	7,105
BlueLinx Holdings Inc. (a)(b)	317	19,686	Werner Enterprises Inc.	2,186	82,194
Boise Cascade Co. (b)	1,329	79,022	XPO Logistics Inc. (a)	700	31,164
Core & Main Inc., Class A (a)(b)	200	4,548			<u>1,442,394</u>
Custom Truck One Source Inc. (a)(b)	1,929	11,246	Water Utilities - 0.1%		
Distribution Solutions Group Inc. (a)(b)	150	4,226	American States Water Co.	1,243	96,892
DXP Enterprises Inc. (a)(b)	507	12,006	American Water Works Company Inc.	1,432	186,389
Fastenal Co. (b)	4,737	218,092	Artesian Resources Corp., Class A	290	13,955
GATX Corp. (b)	1,196	101,839	California Water Service Group (b)	1,808	95,263
Global Industrial Co. (b)	432	11,591	Essential Utilities Inc. (b)	2,000	82,760
GMS Inc. (a)(b)	1,498	59,935	Global Water Resources Inc. (b)	379	4,446
H&E Equipment Services Inc. (b)	1,089	30,862	Middlesex Water Co. (b)	599	46,243
Herc Holdings Inc. (b)	864	89,752	Pure Cycle Corp. (a)	688	5,745
Hudson Technologies Inc. (a)(b)	1,375	10,106	SJW Group	934	53,798
Karat Packaging Inc. (a)(b)	279	4,461	The York Water Co.	477	18,331
McGrath RentCorp. (b)	838	70,275			<u>603,822</u>
MRC Global Inc. (a)(b)	2,832	20,362	Wireless Telecommunication Services - 0.1%		
MSC Industrial Direct Company Inc., Class A (b)	498	36,259	Gogo Inc. (a)(b)	1,700	20,604
NOW Inc. (a)	3,785	38,039	KORE Group Holdings Inc. (a)	874	1,669
Rush Enterprises Inc., Class A	1,471	64,518	Shenandoah Telecommunications Co.	1,658	28,219
Rush Enterprises Inc., Class B	224	10,732	Telephone & Data Systems Inc.	3,480	48,372
SiteOne Landscape Supply Inc. (a)	300	31,242			
Textainer Group Holdings Ltd.	1,597	42,896			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 63

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
T-Mobile US Inc. (a)	4,715	\$ 632,612	Jiangxi Zhengbang Technology Company Ltd., Class A (a)	4,100	\$ 2,563
United States Cellular Corp. (a)	495	12,885	Kuala Lumpur Kepong Bhd	5,700	25,391
		<u>744,361</u>	New Hope Liuhe Company Ltd., Class A A Shares (a)	3,200	6,227
Total Common Stock (Cost \$376,305,394)		<u>330,420,825</u>	Sime Darby Plantation Bhd	21,300	18,729
Total Domestic Equity (Cost \$376,305,394)		<u>330,420,825</u>	Tongwei Company Ltd., Class A A Shares	3,300	21,613
Foreign Equity - 25.6%			Wilmar International Ltd.	37,306	<u>99,342</u>
Common Stock - 25.4%					<u>242,079</u>
Advertising - 0.1%			Air Freight & Logistics - 0.1%		
Cheil Worldwide Inc.	840	13,241	Agility Public Warehousing Co. KSC	19,200	41,350
CyberAgent Inc.	8,200	69,038	CJ Logistics Corp. (a)	14	878
Dentsu Group Inc. (b)	4,200	119,383	Deutsche Post AG	18,716	563,863
Focus Media Information Technology Company Ltd., Class A	10,900	8,415	DSV A/S	3,629	424,938
Gambling.com Group Ltd. (a)	505	3,838	Hyundai Glovis Company Ltd. (b)	247	27,800
Hakuhodo DY Holdings Inc.	3,600	25,344	Nippon Express Holdings Inc.	1,300	66,071
Informa PLC	28,786	164,501	SF Holding Company Ltd., Class A A Shares	3,700	24,445
Innovid Corp. (a)	511	1,385	SG Holdings Company Ltd.	5,000	68,476
Publicis Groupe S.A.	4,397	208,256	Yamato Holdings Company Ltd.	5,700	85,590
WPP PLC	22,129	<u>182,638</u>	YTO Express Group Company Ltd., Class A	2,700	7,834
		<u>796,039</u>	Yunda Holding Company Ltd., Class A	3,600	7,891
Aerospace & Defense - 0.3%			ZTO Express Cayman Inc. ADR	4,409	<u>105,948</u>
AECC Aviation Power Company Ltd., Class A	2,100	12,283			<u>1,425,084</u>
Airbus SE	11,277	971,684	Airlines - 0.0% *		
Aselsan Elektronik Sanayi Ve Ticaret AS	7,417	11,670	Air Canada (a)	2,800	33,827
AviChina Industry & Technology Company Ltd., Class H (b)	35,000	13,491	Air China Ltd., Class H H Shares (a)	28,000	21,295
BAE Systems PLC	59,488	522,569	ANA Holdings Inc. (a)(b)	3,200	60,192
Bharat Electronics Ltd.	42,099	51,915	China Eastern Airlines Corporation Ltd., Class A (a)	12,400	8,464
CAE Inc. (a)	6,300	97,156	China Southern Airlines Company Ltd., Class H (a)(b)	6,000	3,158
Dassault Aviation S.A.	427	48,560	China Southern Airlines Company Ltd., Class A (a)	11,600	10,782
Elbit Systems Ltd.	516	97,949	Copa Holdings S.A., Class A (a)(b)	300	20,103
Kongsberg Gruppen ASA	1,542	46,758	Deutsche Lufthansa AG (a)	10,170	58,435
Korea Aerospace Industries Ltd.	858	28,916	InterGlobe Aviation Ltd. (a)(e)	1,049	23,797
Kuang-Chi Technologies Company Ltd., Class A (a)	3,100	6,437	Japan Airlines Company Ltd. (a)	2,914	52,178
MTU Aero Engines AG	1,056	157,759	Korean Air Lines Company Ltd. (a)(b)	2,302	35,127
Rheinmetall AG	841	129,434	Qantas Airways Ltd. (a)	15,213	49,072
Rolls-Royce Holdings PLC (a)	161,814	123,898	Singapore Airlines Ltd. (a)	26,300	<u>93,040</u>
Safran S.A.	6,455	587,099			<u>469,470</u>
Singapore Technologies Engineering Ltd.	26,500	65,900	Airport Services - 0.0% *		
Thales S.A.	2,070	<u>228,008</u>	Aena SME S.A. (a)(e)	1,481	153,635
		<u>3,201,486</u>	Aeroports de Paris (a)	505	58,334
Agricultural & Farm Machinery - 0.0% *			Airports of Thailand PCL NVDR (a)	39,863	76,353
CNH Industrial N.V. (b)	19,643	219,759	Auckland International Airport Ltd. (a)	23,587	95,558
Husqvarna AB, Class B B Shares	7,198	39,902	Beijing Capital International Airport Company Ltd., Class H (a)	16,000	8,632
Kubota Corp. (b)	19,600	<u>272,351</u>	Grupo Aeroportuario del Pacífico SAB de C.V., Class B B Shares	3,300	41,776
		<u>532,012</u>			
Agricultural Products - 0.0% *					
Beijing Dabeinong Technology Group Company Ltd., Class A A Shares (a)	7,600	8,506			
Charoen Pokphand Indonesia Tbk PT (b)	89,500	33,208			
IOI Corp. Bhd (b)	32,700	26,500			

See Notes to Schedule of Investments.
64 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Grupo Aeroportuario del Sureste SAB de CV, Class B (b)	1,530	\$ 30,183	Application Software - 0.3%		
Malaysia Airports Holdings Bhd (a)	12,400	14,926	Atlassian Corp. plc, Class A (a)	1,096	\$ 230,807
Shanghai International Airport Company Ltd., Class A (a)	1,300	10,489	AVEVA Group PLC	2,059	71,024
		<u>489,886</u>	Beijing Kingsoft Office Software Inc., Class A A Shares	192	5,389
Aluminum - 0.0% *			Constellation Software Inc. (b)	380	531,563
Aluminum Corp. of China Ltd., Class H	40,000	12,935	Dassault Systemes SE	12,613	435,287
Aluminum Corp. of China Ltd., Class A A Shares	4,800	2,767	Hundsun Technologies Inc., Class A	1,456	6,891
China Hongqiao Group Ltd.	30,000	24,558	Iflytek Company Ltd., Class A A Shares	1,500	6,883
Constellium SE (a)(b)	4,285	43,450	Kaleyra Inc. (a)(b)	1,717	1,665
Hindalco Industries Ltd.	14,043	66,566	Kingdee International Software Group Company Ltd. (a)	31,000	40,403
Norsk Hydro ASA	26,801	143,696	Lightspeed Commerce Inc. (a)	2,300	40,692
Press Metal Aluminium Holdings Bhd	38,100	32,995	NavInfo Company Ltd., Class A A Shares	4,600	7,416
Shandong Nanshan Aluminum Company Ltd., Class A	14,700	6,178	Nemetschek SE	988	46,878
Yunnan Aluminium Company Ltd., Class A A Shares	4,900	6,302	Nice Ltd. (a)	1,196	225,638
		<u>339,447</u>	Open Text Corp.	4,900	130,198
Apparel Retail - 0.1%			SAP SE	19,902	1,621,254
Fast Retailing Company Ltd.	1,100	582,878	Sapiens International Corp. N.V.	1,045	20,043
H & M Hennes & Mauritz AB, Class B (b)	14,065	130,034	Shanghai Baosight Software Company Ltd., Class B	5,200	15,082
Industria de Diseno Textil S.A.	20,632	425,601	Shanghai Baosight Software Company Ltd., Class A	1,560	8,022
Lojas Renner S.A.	9,932	51,140	Temenos AG	1,235	83,467
Mr Price Group Ltd.	2,232	21,415	The Sage Group PLC	20,209	155,707
Pepkor Holdings Ltd. (e)	14,652	16,933	Thunder Software Technology Company Ltd., Class A	500	7,371
The Foschini Group Ltd.	3,538	23,158	WiseTech Global Ltd.	2,845	93,433
Topsports International Holdings Ltd. (e)	21,000	14,679	Xero Ltd. (a)	2,666	124,010
Trent Ltd.	2,207	38,271	Yonyou Network Technology Company Ltd., Class A	2,600	6,380
		<u>1,304,109</u>			<u>3,915,503</u>
Apparel, Accessories & Luxury Goods - 0.6%			Asset Management & Custody Banks - 0.2%		
adidas AG	3,269	375,655	3i Group PLC	18,349	220,275
ANTA Sports Products Ltd.	12,676	133,053	Abrdn PLC	36,971	56,542
Bosideng International Holdings Ltd.	46,000	22,684	Amundi S.A. (e)	1,046	43,528
Burberry Group PLC	7,872	157,212	Bangkok Commercial Asset Management PCL NVDR	18,629	7,949
Capri Holdings Ltd. (a)(b)	1,305	50,164	Brookfield Asset Management Inc., Class A	26,900	1,106,305
Cie Financiere Richemont S.A.	9,958	942,329	China Cinda Asset Management Company Ltd., Class H H Shares	91,556	10,108
Ermenegildo Zegna N.V.	1,580	16,985	EQT AB	5,793	111,935
F&F Company Ltd.	165	15,649	Hargreaves Lansdown PLC	6,089	58,301
FF Group (a)(c)**	1,860	—	IGM Financial Inc. (b)	1,277	31,989
Gildan Activewear Inc.	3,600	102,311	Janus Henderson Group PLC (b)	1,100	22,341
Hermes International	598	703,032	Julius Baer Group Ltd. (b)	4,333	189,559
Kering S.A.	1,412	626,035	Onex Corp.	1,400	64,556
Li Ning Company Ltd.	24,319	184,524	Partners Group Holding AG	430	346,919
LPP S.A.	12	18,788	Reinet Investments SCA	1,466	21,773
lululemon athletica Inc. (a)(b)	853	238,465	Schroders PLC	12,429	53,412
LVMH Moet Hennessy Louis Vuitton SE	5,287	3,115,808	St. James's Place PLC	10,779	122,726
Moncler S.p.A.	4,049	165,231			<u>2,468,218</u>
Page Industries Ltd.	50	30,996	Auto Parts & Equipment - 0.1%		
Pandora A/S	1,802	84,235	Adient PLC (a)	3,197	88,717
Shenzhou International Group Holdings Ltd.	8,600	66,403	Aisin Corp. (b)	2,500	64,343
The Swatch Group AG	1,364	160,403	Aptiv PLC (a)(b)	2,091	163,537
Titan Company Ltd.	3,675	116,855	Bharat Forge Ltd. (b)	2,844	24,131
		<u>7,326,817</u>			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 65

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Changzhou Xingyu Automotive Lighting Systems Company Ltd., Class A	300	\$ 6,392	Suzuki Motor Corp.	7,100	\$ 221,001
Continental AG	2,182	96,783	Tata Motors Ltd. (a)	18,937	93,172
Denso Corp.	8,200	374,891	Toyota Motor Corp.	202,000	2,639,956
Fuyao Glass Industry Group Company Ltd., Class H H Shares (e)	6,156	24,683	Volkswagen AG	618	100,674
Fuyao Glass Industry Group Company Ltd., Class A	900	4,501	Volvo Car AB, Class B (a)	10,096	43,810
Hanon Systems (b)	2,623	15,115	XPeng Inc. ADR (a)	4,300	51,385
Huayu Automotive Systems Company Ltd., Class A A Shares	1,768	4,077			<u>8,095,977</u>
Huizhou Desay Sv Automotive Company Ltd., Class A	200	3,854	Automotive Retail - 0.0% *		
Hyundai Mobis Company Ltd. (b)	665	87,782	Abu Dhabi National Oil Co for Distribution PJSC	31,683	38,298
Koito Manufacturing Company Ltd.	3,600	49,214	China Meidong Auto Holdings Ltd.	6,000	9,495
Magna International Inc. (b)	5,435	259,201	Hotai Motor Company Ltd.	3,863	69,250
Minth Group Ltd.	8,000	17,568	PTT Oil & Retail Business PCL NVDR	42,408	28,888
Ningbo Tuopu Group Company Ltd., Class A A Shares	800	8,231	USS Company Ltd.	3,700	57,137
Samvardhana Motherson International Ltd.	14,295	19,020	Vibra Energia S.A.	11,600	36,995
Sumitomo Electric Industries Ltd.	13,866	140,746	Zhongsheng Group Holdings Ltd.	6,500	25,774
Valeo	3,956	59,750			<u>265,837</u>
		<u>1,512,536</u>	Biotechnology - 0.2%		
Automobile Manufacturers - 0.6%			3SBio Inc. (e)	22,500	15,940
Astra International Tbk PT (b)	217,700	94,209	Affimed N.V. (a)	4,703	9,688
Bayerische Motoren Werke AG	6,265	424,453	Alkermes PLC (a)(b)	5,500	122,815
BYD Company Ltd., Class H	9,000	221,713	Alteogen Inc. (a)	335	10,486
BYD Company Ltd., Class A A Shares	1,200	42,337	Arbutus Biopharma Corp. (a)(b)	4,284	8,182
Chongqing Changan Automobile Company Ltd., Class A A Shares	5,014	8,797	Argenx SE (a)	1,038	369,249
Dongfeng Motor Group Company Ltd., Class H H Shares	30,000	16,036	Aurinia Pharmaceuticals Inc. (a)(b)	4,631	34,825
Ferrari N.V.	2,385	441,488	BeiGene Ltd. ADR (a)	500	67,410
Ford Otomotiv Sanayi A/S (b)	501	8,803	Beijing Tiantan Biological Products Corporation Ltd., Class A	1,800	5,073
Geely Automobile Holdings Ltd. (b)	62,000	84,844	Beijing Wantai Biological Pharmacy Enterprise Company Ltd., Class A A Shares	80	1,280
Great Wall Motor Company Ltd., Class H	32,533	37,088	BGI Genomics Company Ltd., Class A	800	5,964
Great Wall Motor Company Ltd., Class A	800	3,098	Biocon Ltd.	4,931	17,562
Guangzhou Automobile Group Company Ltd., Class H H Shares	38,000	27,000	Celltrion Inc. (b)	1,006	122,095
Honda Motor Company Ltd.	30,800	668,468	Chongqing Zhifei Biological Products Company Ltd., Class A	800	9,667
Hyundai Motor Co.	1,489	181,715	CSL Ltd.	9,180	1,678,153
Isuzu Motors Ltd. (b)	12,100	133,781	Genmab A/S (a)	1,245	400,341
Kia Corp. (b)	2,738	136,276	Green Cross Corp.	80	6,855
Li Auto Inc. ADR (a)	5,800	133,458	Grifols S.A. (a)	5,020	43,352
Mahindra & Mahindra Ltd.	9,993	154,610	Hualan Biological Engineering Inc., Class A A Shares	2,038	5,174
Maruti Suzuki India Ltd.	1,299	140,223	Imeik Technology Development Company Ltd., Class A A Shares	100	6,852
Mazda Motor Corp.	11,200	74,362	Innovent Biologics Inc. (a)(e)	10,500	32,269
Mercedes-Benz Group AG (b)	15,139	765,221	Prothena Corporation PLC (a)	1,216	73,726
NIO Inc. ADR (a)	14,023	221,143	Seegene Inc.	279	5,175
Nissan Motor Company Ltd.	45,100	145,325	Shanghai RAAS Blood Products Company Ltd., Class A	5,500	4,103
Renault S.A. (a)	3,730	100,878	Shenzhen Kangtai Biological Products Company Ltd., Class A	800	3,389
SAIC Motor Corporation Ltd., Class A A Shares	5,000	9,981	SK Bioscience Company Ltd. (a)	266	14,724
Stellantis N.V.	41,443	489,343	Swedish Orphan Biovitrum AB (a)	2,885	55,759
Subaru Corp.	12,000	181,329			

See Notes to Schedule of Investments.
66 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Walvax Biotechnology Company Ltd., Class A	1,400	\$ 7,251	Flutter Entertainment PLC (a)	3,161	\$ 348,300
Zai Lab Ltd. ADR (a)	800	27,360	Galaxy Entertainment Group Ltd. (b)	42,000	246,864
		<u>3,164,719</u>	Genting Bhd	24,200	23,288
Brewers - 0.2%			Genting Malaysia Bhd	30,500	18,277
AMBEV S.A.	51,700	148,538	Genting Singapore Ltd. (b)	101,800	55,374
Anheuser-Busch InBev S.A. (b)	16,391	742,154	Kangwon Land Inc. (a)	1,128	18,416
Asahi Group Holdings Ltd.	8,700	271,203	La Francaise des Jeux SAEM (e)	1,793	53,166
Budweiser Brewing Company APAC Ltd. (e)	33,800	88,014	NEOGAMES S.A. (a)	396	5,108
Carlsberg A/S, Class B	1,965	229,677	OPAP S.A. (b)	2,713	32,522
China Resources Beer Holdings Company Ltd. (b)	16,000	110,984	Sands China Ltd. (a)	47,600	118,531
Chongqing Brewery Company Ltd., Class A	100	1,565	The Lottery Corporation Ltd. (a)	45,093	121,470
Cia Cervecerias Unidas S.A. (b)	2,774	15,220			<u>1,703,708</u>
Heineken Holding N.V. (b)	2,040	139,599	Coal & Consumable Fuels - 0.1%		
Heineken N.V. (b)	4,906	428,271	Adaro Energy Tbk PT (b)	172,900	44,588
Kirin Holdings Company Ltd.	15,700	241,845	Cameco Corp.	7,700	205,438
Tsingtao Brewery Company Ltd., Class H	6,924	65,276	China Coal Energy Company Ltd., Class H	22,000	19,819
Tsingtao Brewery Company Ltd., Class A	800	11,858	China Shenhua Energy Company Ltd., Class H H Shares	35,990	107,090
		<u>2,494,204</u>	China Shenhua Energy Company Ltd., Class A	3,800	16,820
Broadcasting - 0.0% *			Coal India Ltd.	15,043	38,983
Vivendi SE	12,686	98,360	Exxaro Resources Ltd.	2,356	26,351
Building Products - 0.2%			Shaanxi Coal Industry Company Ltd., Class A	6,500	20,761
AGC Inc. (b)	3,800	118,289	Shanxi Coking Coal Energy Group Company Ltd., Class A	3,800	7,957
Allegion PLC (b)	656	58,830	United Tractors Tbk PT	17,600	37,790
Assa Abloy AB, Class B	19,044	356,814	Uranium Energy Corp. (a)	9,545	33,407
Beijing New Building Materials PLC, Class A	1,600	5,388	Washington H Soul Pattinson & Company Ltd.	3,709	64,094
Caesarstone Ltd.	939	8,742	Yankuang Energy Group Company Ltd., Class H H Shares	16,000	57,769
China Lesso Group Holdings Ltd.	16,494	15,266	Yankuang Energy Group Company Ltd., Class A	2,300	16,143
Cie de Saint-Gobain	9,429	337,002			<u>697,010</u>
Daikin Industries Ltd.	4,700	723,109	Commercial Printing - 0.0% *		
Geberit AG	678	291,442	Cimpres PLC (a)	591	14,468
Guangdong Kinlong Hardware Products Company Ltd., Class A	200	2,481	Dai Nippon Printing Company Ltd. (b)	3,800	76,122
Kingspan Group PLC	2,959	133,262	Toppa Inc.	5,200	77,451
Lixil Corp.	5,200	76,291			<u>168,041</u>
Nibe Industrier AB, Class B B Shares	29,154	260,064	Commodity Chemicals - 0.1%		
ROCKWOOL A/S, Class B	176	27,749	Advanced Petrochemical Co.	1,510	17,854
TOTO Ltd.	2,800	93,492	Asahi Kasei Corp. (b)	24,500	162,352
Trane Technologies PLC	1,813	262,541	Barito Pacific Tbk PT	341,700	17,795
Xinyi Glass Holdings Ltd.	40,000	57,845	Berger Paints India Ltd.	2,928	22,097
		<u>2,828,607</u>	Do-Fluoride New Materials Company Ltd., Class A	400	2,009
Cable & Satellite - 0.0% *			Formosa Chemicals & Fibre Corp.	46,000	99,776
Cyfrowy Polsat S.A.	3,840	12,394	Formosa Plastics Corp.	47,000	127,933
Grupo Televisa SAB	24,100	26,128	Guangzhou Tinci Materials Technology Company Ltd., Class A	1,860	11,437
MultiChoice Group	3,711	23,878	Hanwha Solutions Corp. (a)	1,295	42,183
Quebecor Inc., Class B	2,700	50,048	Hengli Petrochemical Company Ltd., Class A (b)	4,300	10,149
Shaw Communications Inc., Class B	9,200	224,903	Hengyi Petrochemical Company Ltd., Class A	4,700	5,074
		<u>337,351</u>			
Casinos & Gaming - 0.1%					
Aristocrat Leisure Ltd.	11,593	245,718			
Entain PLC	11,560	138,186			
Evolution AB (e)	3,523	278,488			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 67

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Huafon Chemical Company Ltd., Class A	4,900	\$ 4,476	Nokia Oyj	102,370	\$ 439,301
Hubei Xingfa Chemicals Group Company Ltd., Class A	600	2,793	Telefonaktiebolaget LM Ericsson, Class B	55,295	323,228
Indorama Ventures PCL NVDR	18,695	19,182	Tianjin 712 Communication & Broadcasting Company Ltd., Class A	1,900	9,432
Inner Mongolia Yuan Xing Energy Company Ltd., Class A (b)	2,700	2,802	Yealink Network Technology Corporation Ltd., Class A	1,100	9,707
Jiangsu Eastern Shenghong Company Ltd., Class A (b)	3,800	9,269	ZTE Corp., Class H H Shares	10,000	17,858
Kingfa Sci & Tech Company Ltd., Class A A Shares	1,800	2,357	ZTE Corp., Class A	4,400	13,184
Kumho Petrochemical Company Ltd. (b)	189	15,132			<u>872,132</u>
LB Group Company Ltd., Class A A Shares	2,100	4,623	Computer & Electronics Retail - 0.0% *		
LG Chem Ltd.	502	185,356	Hikari Tsushin Inc.	400	46,983
Lotte Chemical Corp. (b)	215	21,428			
Mesaieed Petrochemical Holding Co.	39,418	25,224	Construction & Engineering - 0.2%		
Mitsui Chemicals Inc. (b)	3,100	60,418	ACS Actividades de Construccion y Servicios S.A. (b)	4,520	101,520
Nan Ya Plastics Corp.	58,000	121,708	Bouygues S.A. (b)	4,685	122,503
National Industrialization Co. (a)	3,399	12,139	China Communications Services Corporation Ltd., Class H H Shares	17,733	5,962
Orbia Advance Corp. SAB de C.V.	10,200	17,136	China Conch Venture Holdings Ltd.	17,000	27,031
Orica Ltd.	8,274	70,805	China Energy Engineering Corporation Ltd.	34,900	10,913
Orion Engineered Carbons S.A.	2,068	27,608	China National Chemical Engineering Company Ltd., Class A	600	670
Petronas Chemicals Group Bhd	25,400	45,679	China Railway Group Ltd., Class H H Shares (b)	40,000	19,644
PTT Global Chemical PCL NVDR	28,638	31,339	China Railway Group Ltd., Class A A Shares	8,800	6,441
Rongsheng Petrochemical Company Ltd., Class A	5,350	10,339	China State Construction Engineering Corporation Ltd., Class A	23,400	16,843
Sahara International Petrochemical Co.	4,092	44,745	China State Construction International Holdings Ltd.	20,000	20,153
Satellite Chemical Company Ltd., Class A	2,518	7,483	Eiffage S.A.	1,659	132,986
Saudi Basic Industries Corp.	9,768	228,589	Ferrovial S.A. (b)	9,249	209,854
Saudi Industrial Investment Group	4,178	25,124	GS Engineering & Construction Corp.	456	7,111
Saudi Kayan Petrochemical Co. (a)	10,450	37,564	Hyundai Engineering & Construction Company Ltd.	544	14,109
Shenzhen Senior Technology Material Company Ltd., Class A	599	1,671	Kajima Corp.	9,100	86,245
Sinoma Science & Technology Company Ltd., Class A	2,800	7,782	Larsen & Toubro Ltd.	7,381	166,628
SK Chemicals Company Ltd.	106	6,672	Metallurgical Corp. of China Ltd., Class A	1,300	543
SKC Company Ltd.	278	16,060	Obayashi Corp.	12,800	82,141
Skshu Paint Company Ltd., Class A (a)	400	4,896	Power Construction Corp. of China Ltd., Class A	7,600	7,382
Suzhou TA&A Ultra Clean Technology Company Ltd., Class A	400	3,702	Samsung Engineering Company Ltd. (a)	1,427	22,464
Tongkun Group Company Ltd., Class A A Shares	3,400	6,402	Shimizu Corp.	9,500	46,441
Toray Industries Inc.	27,600	135,829	Skanska AB, Class B	6,669	83,002
Tosoh Corp.	4,482	49,948	Taisei Corp.	3,300	91,511
Tronox Holdings PLC, Class A	4,048	49,588	Vinci S.A.	10,066	813,611
Yanbu National Petrochemical Co.	2,801	34,121	WSP Global Inc.	2,300	254,631
Yunnan Energy New Material Company Ltd., Class A	500	12,167			<u>2,350,339</u>
		<u>1,880,815</u>	Construction Machinery & Heavy Trucks - 0.1%		
Communications Equipment - 0.1%			Alstom S.A.	6,323	102,237
Accton Technology Corp.	5,000	42,647	China CSSC Holdings Ltd., Class A	4,900	15,487
BYD Electronic International Company Ltd.	7,020	16,775	CRRC Corporation Ltd., Class H	56,000	18,086
			CRRC Corporation Ltd., Class A	24,300	15,947
			Daimler Truck Holding AG (a)	8,677	196,085
			Doosan Bobcat Inc.	635	12,496

See Notes to Schedule of Investments.
68 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Epiroc AB, Class A A Shares	12,813	\$ 183,299	Panasonic Holdings Corp.	42,500	\$ 298,406
Epiroc AB, Class B B Shares	6,814	85,923	Sharp Corp.	4,300	25,637
Hitachi Construction Machinery Company Ltd. (b)	1,700	31,591	Sony Group Corp.	24,000	1,545,786
KION Group AG	1,242	23,776	TCL Technology Group Corp., Class A A Shares	13,027	6,618
Knorr-Bremse AG	1,231	52,842			2,045,591
Komatsu Ltd. (b)	17,700	322,254			
Korea Shipbuilding & Offshore Engineering Co Ltd. (a)	588	29,682	Consumer Finance - 0.0% *		
Samsung Heavy Industries Company Ltd. (a)	8,056	29,681	360 DigiTech Inc. Revenue	600	7,692
Sany Heavy Equipment International Holdings Company Ltd.	11,000	10,675	Bajaj Finance Ltd.	2,760	246,600
Sany Heavy Industry Company Ltd., Class A A Shares	5,300	10,267	Cholamandalam Investment & Finance Company Ltd.	4,331	38,703
Sinotruk Hong Kong Ltd.	12,500	10,386	Krungthai Card PCL NVDR	9,465	14,356
Toyota Industries Corp.	2,900	138,521	Lufax Holding Ltd. ADR	8,100	20,574
Volvo AB, Class B B Shares	28,554	404,072	Muangthai Capital PCL NVDR	13,200	12,557
Volvo AB, Class A A Shares	3,431	50,771	Muthoot Finance Ltd.	569	7,220
Weichai Power Company Ltd., Class H	22,401	21,221	SBI Cards & Payment Services Ltd.	1,967	21,942
Weichai Power Company Ltd., Class A	7,800	10,501	Shriram Transport Finance Company Ltd.	1,784	26,088
XCMG Construction Machinery Company Ltd., Class A	9,300	5,835	Srisawad Corp. PCL NVDR	7,200	8,134
Zoomlion Heavy Industry Science & Technology Company Ltd., Class A H Shares	14,748	5,102			403,866
Zoomlion Heavy Industry Science & Technology Company Ltd., Class A	8,700	6,744	Copper - 0.0% *		
		1,793,481	Antofagasta PLC	6,862	84,066
Construction Materials - 0.1%			First Quantum Minerals Ltd. (b)	11,400	194,556
ACC Ltd.	514	15,194	Jiangxi Copper Company Ltd., Class H	14,782	17,052
Ambuja Cements Ltd.	5,641	35,574	Jiangxi Copper Company Ltd., Class A	300	638
Anhui Conch Cement Company Ltd., Class H (b)	12,081	38,184	KGHM Polska Miedz S.A.	1,470	25,765
Anhui Conch Cement Company Ltd., Class A A Shares	2,769	11,148	Lundin Mining Corp.	11,200	56,895
Asia Cement Corp.	22,000	27,239	Southern Copper Corp.	1,390	62,328
Cemex SAB de C.V. (a)	147,000	50,736			441,300
China Jushi Company Ltd., Class A A Shares	4,114	7,570	Data Processing & Outsourced Services - 0.1%		
China National Building Material Company Ltd., Class H H Shares (b)	37,243	28,357	Adyen N.V. (a)(b)(e)	409	509,881
China Resources Cement Holdings Ltd.	26,000	12,009	Amadeus IT Group S.A. (a)	8,525	395,080
CRH PLC (b)	14,484	465,497	Computershare Ltd. (b)	10,470	167,859
Grasim Industries Ltd.	2,984	61,100	Edenred	4,852	223,444
HeidelbergCement AG	2,818	111,277	EVERTEC Inc. (b)	2,084	65,333
Holcim AG	10,488	430,874	GMO Payment Gateway Inc.	700	47,981
James Hardie Industries PLC	8,586	169,521	Nexi S.p.A. (a)(e)	10,325	83,372
POSCO Chemical Company Ltd.	287	29,691	Nuvei Corp. (a)(e)	1,000	27,168
Semen Indonesia Persero Tbk PT	38,500	18,827	Paysafe Ltd. (a)	11,414	15,751
Shree Cement Ltd.	102	26,227	StoneCo Ltd., Class A A Shares (a)	9,333	88,944
Taiwan Cement Corp.	61,595	65,599	TravelSky Technology Ltd., Class H	10,000	15,305
The Siam Cement PCL NVDR	7,165	61,814	Worldline S.A. (a)(e)	4,696	185,537
UltraTech Cement Ltd.	1,052	80,471			1,825,655
		1,746,909	Department Stores - 0.0% *		
Consumer Electronics - 0.2%			Central Retail Corp. PCL NVDR	21,416	22,294
Garmin Ltd. (b)	1,348	108,258	Falabella SA (b)	8,186	16,497
LG Electronics Inc. (b)	1,122	60,886	Lotte Shopping Company Ltd. (b)	146	8,756
			Next PLC	2,511	133,244
			Woolworths Holdings Ltd.	10,418	35,255
					216,046
			Distillers & Vintners - 0.3%		
			Anhui Gujing Distillery Company Ltd., Class B	1,100	16,248
			Anhui Gujing Distillery Company Ltd., Class A	400	15,236

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 69

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Beijing Shunxin Agriculture Company Ltd., Class A	1,400	\$ 3,901	Bank Leumi Le-Israel BM (b)	29,866	\$ 255,738
Davide Campari-Milano N.V.	10,250	90,650	Bank Mandiri Persero Tbk PT	215,900	132,571
Diageo PLC	43,608	1,835,201	Bank Negara Indonesia Persero Tbk PT (b)	78,300	45,797
Jiangsu King's Luck Brewery JSC Ltd., Class A	1,400	8,975	Bank of Beijing Company Ltd., Class A	9,700	5,585
Jiangsu Yanghe Brewery Joint-Stock Company Ltd., Class A (b)	1,000	22,154	Bank of China Ltd., Class H H Shares	837,868	273,635
JiuGui Liquor Company Ltd., Class A A Shares (b)	400	7,028	Bank of China Ltd., Class A A Shares	12,294	5,323
Kweichow Moutai Company Ltd., Class A A Shares	800	209,424	Bank of Communications Company Ltd., Class H H Shares	86,127	45,403
Luzhou Laojiao Company Ltd., Class A A Shares	1,000	32,318	Bank of Communications Company Ltd., Class A	25,700	16,635
Pernod Ricard S.A.	3,955	725,265	Bank of Montreal	12,701	1,119,108
Remy Cointreau S.A.	392	65,025	Bank of Shanghai Company Ltd., Class A	6,100	4,999
Shanghai Bairun Investment Holding Group Company Ltd., Class A	980	3,689	Bank of the Philippine Islands (b)	22,630	34,469
Shanxi Xinghuacun Fen Wine Factory Company Ltd., Class A	740	31,328	Bank Polska Kasa Opieki S.A. (b)	1,929	23,512
Sichuan Swellfun Company Ltd., Class A A Shares	600	5,257	Bank Rakyat Indonesia Persero Tbk PT	748,609	219,097
Treasury Wine Estates Ltd.	13,602	110,011	Banque Saudi Fransi	6,105	67,442
United Spirits Ltd. (a)	3,752	38,640	Barclays PLC	316,621	503,674
Wuliangye Yibin Company Ltd., Class A A Shares	2,400	56,787	BDO Unibank Inc.	20,560	38,953
		<u>3,277,137</u>	BNP Paribas S.A. (b)	21,197	894,979
			BOC Hong Kong Holdings Ltd.	71,000	236,118
Distributors - 0.0% *			Boubyan Bank KSCP	18,265	45,081
D'ieteren Group	426	59,999	CaixaBank S.A.	85,599	275,591
			Canadian Imperial Bank of Commerce (b)	17,000	748,022
Diversified Banks - 2.9%			Capitec Bank Holdings Ltd.	931	80,329
ABN AMRO Group N.V. (e)	8,536	76,454	Chang Hwa Commercial Bank Ltd.	55,317	29,799
Absa Group Ltd. (b)	7,945	77,725	China CITIC Bank Corporation Ltd., Class H H Shares	97,881	38,842
Abu Dhabi Commercial Bank PJSC	33,159	81,335	China Common Rich Renewable Energy Investments Ltd. (c)**	64,000	—
Abu Dhabi Islamic Bank PJSC	15,726	38,699	China Construction Bank Corp., Class H H Shares	1,025,000	591,613
Agricultural Bank of China Ltd., Class H H Shares (b)	312,717	93,592	China Construction Bank Corp., Class A	7,400	5,722
Agricultural Bank of China Ltd., Class A A Shares	46,247	18,534	China Everbright Bank Company Ltd., Class H H Shares	46,883	12,872
Akbank T.A.S. (b)	26,916	16,392	China Everbright Bank Company Ltd., Class A A Shares	30,820	12,167
Al Rajhi Bank (a)	20,088	430,048	China Merchants Bank Company Ltd., Class H H Shares	41,500	192,050
Alinma Bank	10,599	101,386	China Merchants Bank Company Ltd., Class A	12,700	59,728
Alpha Services & Holdings S.A. (a)	26,430	20,740	China Minsheng Banking Corporation Ltd., Class H H Shares (b)	65,200	18,643
AMMB Holdings Bhd	19,100	15,988	China Minsheng Banking Corporation Ltd., Class A	20,500	9,735
Arab National Bank	6,252	50,856	China Zheshang Bank Company Ltd., Class A (a)	17,800	7,429
Australia & New Zealand Banking Group Ltd.	56,459	830,756	CIMB Group Holdings Bhd (b)	70,165	77,364
Axis Bank Ltd.	23,438	209,569	Commercial International Bank Egypt S.A.E.	24,801	31,842
Banco Bilbao Vizcaya Argentaria S.A.	126,017	565,062	Commerzbank AG (a)	21,484	152,882
Banco Bradesco S.A.	15,267	46,037	Commonwealth Bank of Australia	32,512	1,901,141
Banco de Chile	598,836	53,243	Credicorp Ltd. (b)	800	98,240
Banco de Credito e Inversiones S.A.	1,004	25,783	Credit Agricole S.A.	22,398	181,753
Banco do Brasil S.A.	10,000	71,217			
Banco Santander Brasil S.A.	3,200	17,950			
Banco Santander Chile	774,790	27,354			
Banco Santander S.A.	327,248	761,162			
Bancolombia S.A.	1,951	13,208			
Bank AlBilad (a)	5,171	64,834			
Bank Al-Jazira	3,780	22,487			
Bank Central Asia Tbk PT (b)	600,300	335,111			
Bank Hapoalim BM	24,684	208,908			
Bank Jago Tbk PT (a)	36,700	15,825			

 See Notes to Schedule of Investments.
 70 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
CTBC Financial Holding Company Ltd.	174,000	\$ 108,246	National Bank of Canada (b)	6,400	\$ 403,269
Danske Bank A/S	13,619	169,435	National Bank of Kuwait SAKP	82,003	258,354
DBS Group Holdings Ltd. (b)	34,210	792,137	Nedbank Group Ltd.	4,353	48,378
DNB BANK ASA (b)	17,674	280,227	Nordea Bank Abp	64,264	549,993
Dubai Islamic Bank PJSC	41,012	66,536	OTP Bank Nyrt	2,162	39,423
E.Sun Financial Holding Company Ltd.	130,897	105,913	Oversea-Chinese Banking Corporation Ltd.	64,030	525,148
Emirates NBD Bank PJSC	22,098	77,271	Ping An Bank Company Ltd., Class A A Shares	10,900	18,065
Erste Group Bank AG	6,778	148,528	Postal Savings Bank of China Company Ltd. H Shares (e)	82,675	48,592
Eurobank Ergasias Services & Holdings S.A., Class A (a)	33,180	27,684	Postal Savings Bank of China Company Ltd., Class A	15,100	9,417
FinecoBank Banca Fineco S.p.A.	12,163	150,158	Powszechna Kasa Oszczednosci Bank Polski S.A.	10,415	45,662
First Abu Dhabi Bank PJSC	48,479	235,149	Public Bank Bhd	153,800	139,976
First Financial Holding Company Ltd. (b)	109,603	89,474	Qatar International Islamic Bank QSC	3,271	9,742
Grupo Financiero Banorte SAB de C.V., Class O	25,900	166,574	Qatar Islamic Bank SAQ	15,089	101,849
Grupo Financiero Inbursa SAB de CV, Class O (a)	21,800	34,607	Qatar National Bank QPSC	46,033	250,541
Hana Financial Group Inc.	2,984	73,272	RHB Bank Bhd	24,907	29,759
Hang Seng Bank Ltd. (b)	14,600	221,803	Riyad Bank	13,938	117,004
Hong Leong Bank Bhd (b)	8,200	36,193	Royal Bank of Canada	27,012	2,444,949
Hong Leong Financial Group Bhd	2,087	8,279	Santander Bank Polska S.A.	358	14,168
HSBC Holdings PLC	381,320	1,973,978	Sberbank of Russia PJSC (a)(c)**	192,160	—
Hua Nan Financial Holdings Company Ltd.	96,089	67,037	SCB X PCL	11,696	32,049
Huaxia Bank Company Ltd., Class A	400	282	Shanghai Pudong Development Bank Company Ltd., Class A	14,200	14,001
ICICI Bank Ltd. (b)	52,673	553,027	Shinhan Financial Group Company Ltd.	4,708	109,363
Industrial & Commercial Bank of China Ltd., Class H H Shares	602,505	282,630	SinoPac Financial Holdings Company Ltd.	99,619	54,053
Industrial & Commercial Bank of China Ltd., Class A	39,300	23,955	Skandinaviska Enskilda Banken AB, Class A	31,363	298,917
Industrial Bank Company Ltd., Class A A Shares	13,400	31,166	Societe Generale S.A.	14,985	296,224
Industrial Bank of Korea	2,926	19,350	Standard Bank Group Ltd.	14,348	114,149
ING Groep N.V. (b)	73,742	631,595	Standard Chartered PLC	50,103	313,302
Inter & Company Inc.	1	3	State Bank of India	18,834	121,970
Intesa Sanpaolo S.p.A.	312,235	515,918	Sumitomo Mitsui Financial Group Inc.	24,700	684,649
Israel Discount Bank Ltd., Class A (b)	24,034	121,332	Sumitomo Mitsui Trust Holdings Inc.	6,500	184,839
Japan Post Bank Company Ltd.	7,100	49,625	Svenska Handelsbanken AB, Class A	28,009	229,929
KakaoBank Corp. (a)	1,198	16,596	Swedbank AB, Class A A Shares	17,493	229,612
KB Financial Group Inc.	4,080	123,210	Taishin Financial Holding Company Ltd	112,244	48,254
KBC Group N.V.	4,866	230,817	Taiwan Cooperative Financial Holding Company Ltd.	102,207	84,150
Komercni banka A/S (b)	1,017	25,451	TCS Group Holding PLC GDR (a)(c)**	1,671	—
Kotak Mahindra Bank Ltd. (b)	5,755	127,729	TCS Group Holding PLC (a)(c)**	500	—
Krung Thai Bank PCL NVDR	46,577	20,550	The Bank of Nova Scotia	22,900	1,094,960
Kuwait Finance House KSCP	61,518	166,851	The Bank of NT Butterfield & Son Ltd.	1,717	55,734
Lloyds Banking Group PLC	1,340,590	605,794	The Commercial Bank PQSC	19,063	36,700
Malayan Banking Bhd	50,170	92,658	The Saudi British Bank	9,570	98,958
Masraf Al Rayan QSC	50,706	57,024	The Saudi National Bank	22,647	377,876
mBank S.A. (a)	271	10,908	The Shanghai Commercial & Savings Bank Ltd.	35,000	54,032
Mediobanca Banca di Credito Finanziario S.p.A.	11,868	92,826	The Toronto-Dominion Bank	34,600	2,133,337
Mega Financial Holding Company Ltd. (b)	114,057	111,592	Turkiye Is Bankasi AS, Class C C Shares	22,855	9,180
Metropolitan Bank & Trust Co.	18,910	15,596	UniCredit S.p.A.	40,070	405,506
Mitsubishi UFJ Financial Group Inc.	228,000	1,032,761	United Overseas Bank Ltd.	22,400	406,103
Mizrahi Tefahot Bank Ltd.	3,002	105,369			
Mizuho Financial Group Inc. (b)	45,600	493,552			
Moneta Money Bank A/S (e)	7,492	21,088			
National Australia Bank Ltd.	60,954	1,134,428			

 See Notes to Schedule of Investments.
 State Street Total Return V.I.S. Fund 71

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
VTB Bank PJSC (a)(c)**	70,264,000	\$ —	Shenghe Resources Holding Co. Ltd., Class A	3,500	\$ 7,384
Westpac Banking Corp.	66,037	878,176	South32 Ltd.	89,357	213,220
Woori Financial Group Inc.	5,116	37,967	Sumitomo Metal Mining Company Ltd.	4,900	140,402
Yes Bank Ltd. (a)	210,763	<u>40,305</u>	Teck Resources Ltd., Class B (a)	9,200	281,279
		<u>37,828,906</u>	Tibet Summit Resources Company Ltd., Class A (a)	500	1,551
Diversified Capital Markets - 0.2%			Vedanta Ltd.	6,580	21,593
Banco BTG Pactual S.A.	11,908	54,621	Youngy Company Ltd., Class A (a)	200	3,145
Credit Suisse Group AG	50,608	200,682	Zhejiang Huayou Cobalt Company Ltd., Class A	1,530	<u>13,719</u>
Deutsche Bank AG	38,943	288,215			<u>7,186,999</u>
Macquarie Group Ltd.	6,878	674,481	Diversified Real Estate Activities - 0.2%		
Mirae Asset Securities Company Ltd.	3,109	12,870	Aldar Properties PJSC	49,033	55,975
UBS Group AG	67,100	<u>975,908</u>	Ayala Land Inc. (b)	76,100	29,545
		<u>2,206,777</u>	Barwa Real Estate Co.	1,157	1,087
Diversified Chemicals - 0.1%			City Developments Ltd.	8,300	43,783
BASF SE	17,343	665,324	Daito Trust Construction Company Ltd.	1,100	102,886
Mitsubishi Chemical Holdings Corp.	25,900	118,632	Daiwa House Industry Company Ltd.	11,400	231,768
Ningxia Baofeng Energy Group Company Ltd., Class A	3,000	5,591	DLF Ltd.	5,050	21,928
Nissan Chemical Corp.	2,300	102,739	ESR Group Ltd. (b)(e)	39,200	98,599
Pidilite Industries Ltd.	1,757	57,740	Lendlease Corporation Ltd.	13,528	77,740
Sasol Ltd.	5,864	92,374	Mitsubishi Estate Company Ltd.	22,600	297,751
Solvay S.A.	1,445	111,829	Mitsui Fudosan Company Ltd.	17,400	331,435
SRF Ltd.	1,747	53,336	New World Development Company Ltd.	28,000	79,520
Sumitomo Chemical Company Ltd.	28,100	<u>96,643</u>	Nomura Real Estate Holdings Inc.	2,396	54,106
		<u>1,304,208</u>	Shanghai Lujiazui Finance & Trade Zone Development Company Ltd., Class B	10,400	8,137
Diversified Metals & Mining - 0.6%			Sumitomo Realty & Development Company Ltd.	6,100	138,712
African Rainbow Minerals Ltd.	506	6,884	Sun Hung Kai Properties Ltd.	27,500	303,488
Anglo American PLC	23,990	720,158	Swire Pacific Ltd., Class A	9,500	71,006
BHP Group Ltd.	96,432	2,409,485	The Wharf Holdings Ltd.	13,000	41,573
Boliden AB	5,320	164,369	UOL Group Ltd.	8,500	<u>39,143</u>
China Minmetals Rare Earth Company Ltd., Class A (a)	500	1,840			<u>2,028,182</u>
China Molybdenum Company Ltd., Class H H Shares	30,000	11,647	Diversified REITs - 0.1%		
China Molybdenum Company Ltd., Class A A Shares	11,000	7,260	Daiwa House REIT Investment Corp.	43	89,795
China Northern Rare Earth Group High-Tech Company Ltd., Class A	2,000	7,416	Fibra Uno Administracion S.A. de C.V. (b)	32,000	32,991
Ganfeng Lithium Company Ltd., Class A A Shares	1,640	17,142	Growthpoint Properties Ltd.	46,615	30,579
Ganfeng Lithium Company Ltd., Class H H Shares (e)	3,640	24,045	Land Securities Group PLC (b)	12,309	71,108
GEM Company Ltd., Class A A Shares	7,800	8,041	Mirvac Group	77,039	96,463
Glencore PLC	186,484	979,756	Nomura Real Estate Master Fund Inc.	83	91,726
Grupo Mexico SAB de C.V., Class B (b)	30,742	104,147	Stockland	41,874	88,087
Ivanhoe Mines Ltd., Class A (a)	10,300	66,640	The British Land Company PLC	17,362	67,234
Korea Zinc Company Ltd.	86	35,558	The GPT Group	33,418	<u>82,672</u>
Merdeka Copper Gold Tbk PT (a)	138,993	35,777			<u>650,655</u>
Mineral Resources Ltd.	3,300	139,230	Diversified Support Services - 0.0% *		
MMC Norilsk Nickel PJSC ADR (c)**	8,131	—	Brambles Ltd.	27,421	201,632
MMC Norilsk Nickel PJSC (c)**	305	—	Indian Railway Catering & Tourism Corporation Ltd.	2,733	23,474
MMG Ltd. (a)	36,000	8,566	Ritchie Bros Auctioneers Inc.	2,000	<u>125,629</u>
PolyMet Mining Corp. (a)	691	1,990			<u>350,735</u>
Rio Tinto Ltd.	7,027	427,273			
Rio Tinto PLC	21,445	1,160,040			
Saudi Arabian Mining Co. (a)	9,158	167,442			

 See Notes to Schedule of Investments.
 72 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Drug Retail - 0.0% *			Verbund AG	1,374	\$ 117,261
Clicks Group Ltd.	2,284	\$ 36,277			5,800,980
Raia Drogasil S.A.	11,200	47,067			
Welcia Holdings Company Ltd.	1,944	41,019	Electrical Components & Equipment - 0.3%		
		124,363	ABB Ltd.	30,991	802,162
Education Services - 0.0% *			Contemporary Amperex Technology Company Ltd., Class A	1,400	78,407
IDP Education Ltd.	3,585	60,533	Ecopro BM Company Ltd.	560	33,878
New Oriental Education & Technology Group Inc. (a)	15,100	36,890	Eve Energy Company Ltd., Class A A Shares	900	10,620
TAL Education Group ADR (a)	4,100	20,254	Fuji Electric Company Ltd.	2,400	87,953
		117,677	Ginlong Technologies Company Ltd., Class A (a)	300	9,264
Electric Utilities - 0.5%			Gotion High-tech Company Ltd., Class A A Shares	1,800	7,677
Acciona S.A.	484	85,031	Havells India Ltd.	3,337	55,058
Adani Transmission Ltd. (a)	2,959	118,578	Legrand S.A. (b)	5,067	327,494
Centrais Eletricas Brasileiras S.A. (b)	6,827	54,236	LG Energy Solution (a)	221	65,164
CEZ A/S (b)	2,072	71,044	Nidec Corp.	8,500	475,748
Chubu Electric Power Company Inc. (b)	12,600	113,307	nVent Electric plc	1,000	31,610
CK Infrastructure Holdings Ltd. (b)	10,500	53,552	Prysmian S.p.A.	5,137	147,083
CLP Holdings Ltd. (b)	31,000	234,282	Schneider Electric SE	10,346	1,168,111
CPFL Energia S.A.	2,500	15,604	Sungrow Power Supply Company Ltd., Class A A Shares	1,300	20,031
EDP - Energias de Portugal S.A. (b)	53,005	229,948	Sunwoda Electronic Company Ltd., Class A	800	2,599
Electricite de France S.A. (b)	10,621	123,126	Suzhou Maxwell Technologies Company Ltd., Class A	160	10,848
Elia Group S.A.	649	76,337	TBEA Company Ltd., Class A	4,200	12,684
Emera Inc. (b)	5,000	203,377	Voltronic Power Technology Corp.	1,000	43,980
Endesa S.A.	5,538	83,144	WEG S.A.	17,546	104,260
Enel Americas S.A.	212,573	22,635	Zhejiang Chint Electrics Company Ltd., Class A	1,800	6,712
Enel Chile S.A.	175,613	5,122	Zhuzhou CRRC Times Electric Company Ltd. H Shares	6,600	27,625
Enel S.p.A.	153,542	629,453			3,528,968
Energisa S.A.	2,100	16,264	Electronic Components - 0.2%		
Equatorial Energia S.A.	12,243	60,889	AUO Corp.	89,000	40,730
Fortis Inc. (b)	9,044	345,423	Avary Holding Shenzhen Company Ltd., Class A (b)	2,600	9,404
Fortum Oyj (b)	9,330	125,317	BOE Technology Group Company Ltd., Class A	36,100	16,517
HK Electric Investments & HK Electric Investments Ltd.	54,369	38,093	Chaozhou Three-Circle Group Company Ltd., Class A	2,200	8,017
Hydro One Ltd. (b)(e)	6,298	154,832	China Zhenhua Group Science & Technology Company Ltd., Class A	200	3,245
Iberdrola S.A. (b)	113,571	1,058,524	Delta Electronics Inc.	21,000	166,806
Inter RAO UES PJSC (a)(c)**	467,243	—	Delta Electronics Thailand PCL NVDR	3,400	58,588
Interconexion Electrica S.A. ESP	4,165	14,959	E Ink Holdings Inc.	10,000	66,019
Korea Electric Power Corp. (a)	2,481	34,563	Guangzhou Shiyuan Electronic Technology Company Ltd, Class A	800	6,683
Manila Electric Co.	2,420	10,837	Hamamatsu Photonics KK (b)	2,700	115,716
Mercury NZ Ltd.	13,923	44,799	Hirose Electric Company Ltd. (b)	574	75,269
Origin Energy Ltd.	35,695	119,046	Ibiden Company Ltd. (b)	2,200	60,139
Orsted A/S (e)	3,564	283,926	Ijjin Materials Company Ltd.	276	9,649
PGE Polska Grupa Energetyczna S.A. (a)	10,086	12,734	Innolux Corp.	106,000	34,528
Power Assets Holdings Ltd.	27,000	135,341	Kingboard Holdings Ltd.	8,000	22,520
Power Grid Corporation of India Ltd.	34,609	89,863	Kingboard Laminates Holdings Ltd.	13,549	12,139
Public Power Corp. S.A. (a)	3,647	18,514	Kyocera Corp.	6,100	307,278
Red Electrica Corp. SA	7,882	120,905	L&F Company Ltd. (a)	253	30,766
Saudi Electricity Co.	8,744	56,607			
SSE PLC	20,286	342,472			
Tenaga Nasional Bhd	27,000	46,810			
Terna - Rete Elettrica Nazionale S.p.A.	27,402	166,824			
The Kansai Electric Power Company Inc. (b)	14,300	119,626			
The Tata Power Company Ltd.	16,884	44,535			
Tokyo Electric Power Company Holdings Inc. (a)	32,300	103,240			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 73

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Largan Precision Company Ltd.	1,000	\$ 52,421	Rentokil Initial PLC	35,933	\$ 190,419
Lens Technology Company Ltd., Class A A Shares	4,960	6,400			<u>325,693</u>
LG Display Company Ltd.	2,381	19,732	Fertilizers & Agricultural Chemicals - 0.1%		
LG Innotek Company Ltd.	159	29,969	ICL Group Ltd (b)	14,547	116,888
Lingyi iTech Guangdong Co., Class A (a)	8,000	4,976	Nutrien Ltd.	10,400	871,933
Luxshare Precision Industry Company Ltd., Class A	4,700	19,283	OCI N.V.	1,801	65,910
Maxscend Microelectronics Company Ltd., Class A (b)	128	1,579	PhosArgo PJSC (c)**	1,969	—
Murata Manufacturing Company Ltd.	10,900	501,644	PI Industries Ltd.	823	30,157
Nan Ya Printed Circuit Board Corp.	2,000	11,756	SABIC Agri-Nutrients Co.	2,190	90,972
Omron Corp.	3,597	164,788	Shandong Hualu Hengsheng Chemical Company Ltd., Class A	2,470	10,052
Samsung Electro-Mechanics Company Ltd.	637	49,147	UPL Ltd.	5,822	47,758
Samsung SDI Company Ltd.	582	218,916	Yara International ASA	3,369	<u>118,140</u>
Shengyi Technology Company Ltd., Class A	1,400	2,565			<u>1,351,810</u>
Shennan Circuits Company Ltd., Class A	800	8,461	Financial Exchanges & Data - 0.2%		
Sunny Optical Technology Group Company Ltd.	7,400	70,325	ASX Ltd. (b)	3,731	172,599
TDK Corp.	7,500	231,504	B3 S.A. - Brasil Bolsa Balcao (b)	65,500	158,033
Unimicron Technology Corp.	13,000	47,589	Deutsche Boerse AG	3,591	588,420
Yageo Corp.	5,000	42,205	East Money Information Company Ltd., Class A	6,824	16,787
Zhen Ding Technology Holding Ltd.	7,665	25,415	Euronext N.V. (e)	1,752	110,832
		<u>2,552,688</u>	Hithink RoyalFlush Information Network Company Ltd., Class A	500	5,409
Electronic Equipment & Instruments - 0.2%			Hong Kong Exchanges & Clearing Ltd.	22,700	775,916
Azbil Corp.	2,200	57,342	Japan Exchange Group Inc.	10,000	135,136
Halma PLC	7,272	163,528	London Stock Exchange Group PLC	6,218	524,985
Hexagon AB, Class B B Shares	36,871	344,348	Moscow Exchange MICEX-RTS PJSC (a)(c)**	17,461	—
Keyence Corp.	3,700	1,222,946	Singapore Exchange Ltd.	15,036	98,735
Shimadzu Corp.	4,700	123,297	TMX Group Ltd.	1,000	<u>92,471</u>
Westone Information Industry Inc., Class A	400	1,537			<u>2,679,323</u>
Wuhan Guide Infrared Company Ltd., Class A	3,500	5,688	Food Distributors - 0.0% *		
Yokogawa Electric Corp.	3,900	61,435	Bid Corporation Ltd. (b)	3,492	54,174
Zhejiang Dahua Technology Company Ltd., Class A	2,800	5,033	The SPAR Group Ltd.	2,260	<u>18,027</u>
		<u>1,985,154</u>			<u>72,201</u>
Electronic Manufacturing Services - 0.1%			Food Retail - 0.4%		
AAC Technologies Holdings Inc. (a)	8,500	13,211	Alimentation Couche-Tard Inc.	16,000	647,546
Fabrinet (a)(b)	1,245	118,835	Avenue Supermarts Ltd. (a)(e)	1,692	90,520
Foxconn Industrial Internet Company Ltd., Class A	8,600	10,245	BGF retail Company Ltd.	77	8,860
GoerTek Inc., Class A A Shares	2,448	9,056	BIM Birlesik Magazalar A/S (b)	5,083	31,723
Hon Hai Precision Industry Company Ltd. (b)	133,000	425,882	Coles Group Ltd.	25,516	270,387
Venture Corporation Ltd.	4,800	54,593	CP ALL PCL NVDR	61,715	91,643
Wingtech Technology Company Ltd., Class A A Shares	1,200	7,965	Dino Polska S.A. (a)(e)	643	39,088
		<u>639,787</u>	Empire Company Ltd., Class A (b)	3,200	80,020
Environmental & Facilities Services - 0.0% *			Endeavour Group Ltd.	27,018	122,049
China Everbright Environment Group Ltd.	48,000	19,870	George Weston Ltd. (b)	1,469	154,624
GFL Environmental Inc.	3,600	91,464	HelloFresh SE (a)	3,254	68,085
Li-Cycle Holdings Corp. (a)(b)	4,500	23,940	J Sainsbury PLC	29,664	57,434
			Jeronimo Martins SGPS S.A.	5,372	100,004
			Kesko Oyj, Class B (b)	5,626	104,921
			Kobe Bussan Company Ltd.	2,600	62,543
			Koninklijke Ahold Delhaize N.V. (b)	19,772	503,415
			Loblaw Companies Ltd. (b)	3,219	256,246
			Magnit PJSC (c)**	1,282	—
			Metro Inc. (b)	4,676	235,391
			Ocado Group PLC (a)	11,864	61,554
			President Chain Store Corp.	7,000	62,110

See Notes to Schedule of Investments.
74 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Seven & I Holdings Company Ltd.	14,200	\$ 570,355	Cia de Minas Buenaventura S.A.A. ADR	2,400	\$ 16,152
Shoprite Holdings Ltd.	5,334	64,133	Dakota Gold Corp. (a)(b)	1,527	4,657
Tesco plc	144,480	331,518	Evolution Mining Ltd.	31,097	40,778
Woolworths Group Ltd.	22,904	500,286	Franco-Nevada Corp. (b)	3,624	435,181
X5 Retail Group N.V. GDR (c)**	2,502	—	Gold Fields Ltd.	8,837	71,781
		<u>4,514,455</u>	Harmony Gold Mining Company Ltd.	6,492	15,411
Footwear - 0.0% *			Kinross Gold Corp.	24,500	92,719
Feng TAY Enterprise Company Ltd.	3,000	14,839	Newcrest Mining Ltd. (b)	17,262	190,500
Pou Chen Corp.	14,000	12,514	Northern Star Resources Ltd.	20,474	103,048
Puma SE	2,126	98,309	Novagold Resources Inc. (a)	8,199	38,453
Xtep International Holdings Ltd.	17,000	17,893	Polymetal International PLC (c)**	1,670	—
		<u>143,555</u>	Polyus PJSC GDR (c)**	977	—
Forest Products - 0.0% *			Polyus PJSC (a)(c)**	122	—
Chengxin Lithium Group Company Ltd., Class A	500	3,269	Shandong Gold Mining Company Ltd., Class A	3,000	7,228
Svenska Cellulosa AB SCA, Class B B Shares	11,686	148,279	Shandong Gold Mining Company Ltd., Class H H Shares (e)	7,500	11,933
West Fraser Timber Company Ltd.	1,200	87,272	Wheaton Precious Metals Corp.	8,547	278,234
		<u>238,820</u>	Zhaojin Mining Industry Company Ltd., Class A H Shares (a)	15,500	10,611
Gas Utilities - 0.1%			Zijin Mining Group Company Ltd., Class H	59,119	57,220
Adani Total Gas Ltd.	2,847	116,094	Zijin Mining Group Company Ltd., Class A A Shares	13,400	14,655
AltaGas Ltd.	5,300	102,023			<u>2,350,866</u>
APA Group	22,904	141,654	Healthcare Distributors - 0.0% *		
Beijing Enterprises Holdings Ltd.	6,500	18,216	Amplifon S.p.A.	2,130	55,473
Brookfield Infrastructure Corp., Class A (b)	3,306	134,554	Celltrion Healthcare Company Ltd.	978	45,826
China Gas Holdings Ltd.	29,800	35,641	Huadong Medicine Company Ltd., Class A A Shares	1,700	9,541
China Resources Gas Group Ltd.	8,800	27,901	Shanghai Pharmaceuticals Holding Company Ltd., Class H	9,000	12,411
Enagas S.A. (b)	4,899	75,800	Shanghai Pharmaceuticals Holding Company Ltd., Class A	4,200	9,708
ENN Energy Holdings Ltd.	7,900	105,329	Sinopharm Group Company Ltd., Class H H Shares	16,800	33,528
GAIL India Ltd. (b)	27,546	29,275			<u>166,487</u>
Hong Kong & China Gas Company Ltd. (b)	218,650	192,592	Healthcare Equipment - 0.3%		
Indraprastha Gas Ltd.	2,632	12,798	BioMerieux	706	55,822
Kunlun Energy Company Ltd.	38,000	27,349	Carl Zeiss Meditec AG	789	81,923
Naturgy Energy Group S.A. (b)	2,762	63,869	Cochlear Ltd. (b)	1,268	158,320
Osaka Gas Company Ltd.	7,700	116,073	Demant A/S (a)	1,542	38,103
Petronas Gas Bhd	9,649	34,210	DiaSorin S.p.A.	433	48,300
Snam S.p.A.	39,853	161,017	Fisher & Paykel Healthcare Corporation Ltd.	11,664	122,192
Tokyo Gas Company Ltd.	7,900	133,347	Getinge AB, Class B (b)	3,950	67,550
		<u>1,527,742</u>	GN Store Nord AS	2,257	39,517
General Merchandise Stores - 0.1%			Jafron Biomedical Company Ltd., Class A A Shares	600	4,077
Canadian Tire Corporation Ltd., Class A (b)	1,100	117,721	Jiangsu Yuyue Medical Equipment & Supply Company Ltd., Class A	2,100	8,468
Dollarama Inc.	5,400	311,648	Koninklijke Philips N.V.	16,862	259,510
Magazine Luiza S.A. (a)	37,124	30,749	Lepu Medical Technology Beijing Company Ltd., Class A	2,300	6,808
Pan Pacific International Holdings Corp.	7,800	137,584	LivaNova PLC (a)	1,808	91,792
Wesfarmers Ltd.	21,418	588,557	Medtronic PLC (b)	10,532	850,459
		<u>1,186,259</u>	Microport Scientific Corp. (a)	4,807	8,192
Gold - 0.2%			Nano-X Imaging Ltd. (a)	1,405	16,115
Agnico Eagle Mines Ltd.	8,688	369,005			
Aneka Tambang Tbk	103,400	13,102			
AngloGold Ashanti Ltd.	4,118	56,654			
Barrick Gold Corp.	33,600	523,544			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 75

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Novocure Ltd. (a)	800	\$ 60,784	M3 Inc.	8,400	\$ 234,518
Olympus Corp.	23,300	448,193	Winning Health Technology Group Company Ltd., Class A	4,200	4,138
Shenzhen Mindray Bio-Medical Electronics Company Ltd., Class A	700	29,288			<u>239,985</u>
Siemens Healthineers AG (e)	5,417	232,270			
Smith & Nephew PLC	16,819	194,094	Heavy Electrical Equipment - 0.1%		
Sonova Holding AG	1,033	227,889	Dongfang Electric Corporation Ltd., Class A	1,000	2,850
Straumann Holding AG	2,149	197,037	Doosan Enerbility Company Ltd. (a)(b)	4,535	44,548
Systemx Corp.	3,300	176,321	Ming Yang Smart Energy Group Ltd., Class A	600	2,017
Terumo Corp.	12,200	342,909	Mitsubishi Electric Corp.	36,600	331,124
		<u>3,765,933</u>	NARI Technology Company Ltd., Class A A Shares	4,296	14,902
Healthcare Facilities - 0.0% *			Shanghai Electric Group Company Ltd., Class A (a)	15,400	8,331
Aier Eye Hospital Group Company Ltd., Class A	5,909	23,710	Siemens Energy AG (a)	7,699	84,737
Apollo Hospitals Enterprise Ltd.	1,276	68,270	Siemens Gamesa Renewable Energy S.A. (a)	4,040	70,408
Bangkok Dusit Medical Services PCL NVDR	103,111	80,382	Titan Wind Energy Suzhou Company Ltd., Class A	900	1,591
Bumrungrad Hospital PCL NVDR	3,841	23,030	Vestas Wind Systems A/S	19,106	351,638
Dr Sulaiman Al Habib Medical Services Group Co.	677	37,271	Xinjiang Goldwind Science & Technology Company Ltd., Class H H Shares	8,000	9,225
Hygeia Healthcare Holdings Company Ltd. (a)(e)	3,200	17,900	Xinjiang Goldwind Science & Technology Company Ltd., Class A	2,800	4,437
IHH Healthcare Bhd	15,900	20,155			<u>925,808</u>
Mouwasat Medical Services Co.	688	36,066	Highways & Railtracks - 0.1%		
Ramsay Health Care Ltd.	3,521	129,914	Atlantia S.p.A. (b)	9,547	210,575
Rede D'Or Sao Luiz SA (e)	5,000	27,474	Bangkok Expressway & Metro PCL NVDR	80,283	19,530
		<u>464,172</u>	CCR S.A.	12,900	29,884
Healthcare Services - 0.0% *			Getlink SE	8,670	134,394
Fresenius Medical Care AG & Company KGaA	3,952	111,294	Jiangsu Expressway Company Ltd., Class H (b)	12,000	9,009
Fresenius SE & Company KGaA	8,070	171,944	Promotora y Operadora de Infraestructura SAB de C.V.	1,150	7,844
Guangzhou Kingmed Diagnostics Group Company Ltd., Class A	500	4,422	Shenzhen International Holdings Ltd.	17,503	13,342
Jinxin Fertility Group Ltd. (e)	16,500	8,027	Taiwan High Speed Rail Corp.	18,000	16,122
Meinian Onehealth Healthcare Holdings Company Ltd., Class A (a)	4,500	2,690	Transurban Group	58,047	460,786
Sonic Healthcare Ltd.	8,724	171,041	Zhejiang Expressway Company Ltd., Class H	16,000	10,872
Topchoice Medical Corp., Class A (a)	300	5,358			<u>912,358</u>
		<u>474,776</u>	Home Building - 0.1%		
Healthcare Supplies - 0.2%			Barratt Developments PLC	17,866	67,508
Alcon Inc. (b)	9,442	549,808	Berkeley Group Holdings PLC	2,190	79,995
Asahi Intecc Company Ltd.	3,700	59,003	Iida Group Holdings Company Ltd.	2,638	35,705
Coloplast A/S, Class B	2,265	230,076	Open House Group Company Ltd.	1,400	47,292
EssilorLuxottica S.A.	5,426	737,216	Persimmon PLC	6,474	88,520
Hartalega Holdings Bhd	12,000	4,279	Sekisui Chemical Company Ltd.	6,400	78,289
Hoya Corp.	7,000	674,440	Sekisui House Ltd.	11,658	193,063
Intco Medical Technology Company Ltd., Class A	720	2,006	Taylor Wimpey PLC	61,558	59,928
Ovctek China Inc., Class A	600	3,465			<u>650,300</u>
SD Biosensor Inc.	309	5,696	Home Furnishing Retail - 0.0% *		
Shandong Weigao Group Medical Polymer Company Ltd., Class H	26,000	34,830	Nitori Holdings Company Ltd.	1,600	134,258
Top Glove Corporation Bhd	54,800	7,347			
		<u>2,308,166</u>	Home Furnishings - 0.0% *		
Healthcare Technology - 0.0% *			Nien Made Enterprise Company Ltd.	2,000	15,789
Babylon Holdings Ltd., Class A (a)	2,813	1,329			

 See Notes to Schedule of Investments.
 76 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Oppein Home Group Inc., Class A	500	\$ 7,939	Carrefour S.A. (b)	12,050	\$ 167,054
		<u>23,728</u>	Cencosud S.A.	16,738	21,404
Home Improvement Retail - 0.0% *			E-MART Inc. (b)	218	12,673
Home Product Center PCL NVDR	73,209	26,066	Wal-Mart de Mexico SAB de C.V.	53,386	<u>188,056</u>
Kingfisher PLC	35,877	<u>87,313</u>			<u>662,893</u>
		<u>113,379</u>	Independent Power Producers & Energy Traders - 0.1%		
Hotels, Resorts & Cruise Lines - 0.1%			ACEN Corp.	80,880	7,698
Accor S.A. (a)	2,875	60,165	B Grimm Power PCL NVDR	8,800	7,834
Asset World Corp. PCL NVDR	34,533	5,290	CGN Power Company Ltd., Class H H Shares (e)	129,000	27,862
H World Group Ltd. ADR	2,100	70,434	China National Nuclear Power Company Ltd., Class A	11,500	9,400
InterContinental Hotels Group PLC	3,473	167,228	China Power International Development Ltd.	65,000	25,731
Minor International PCL NVDR (a)	39,649	27,704	China Resources Power Holdings Company Ltd.	20,000	30,883
Shanghai Jinjiang International Hotels Company Ltd., Class A	900	7,255	Electricity Generating PCL NVDR	866	3,780
Tongcheng Travel Holdings Ltd. (a)	11,200	21,856	GD Power Development Company Ltd., Class A (a)	200	114
Trip.com Group Ltd. ADR (a)	5,500	150,205	Global Power Synergy PCL NVDR	5,698	9,582
Whitbread PLC	3,941	<u>99,876</u>	Gulf Energy Development PCL NVDR	30,733	42,587
		<u>610,013</u>	Huaneng Power International Inc., Class H (a)	32,000	13,876
Household Appliances - 0.0% *			Huaneng Power International Inc., Class A (a)	7,700	8,153
Beijing Roborock Technology Company Ltd., Class A A Shares	89	3,218	NTPC Ltd.	44,221	86,366
Coway Company Ltd. (b)	563	21,054	Ratch Group PCL NVDR	17,100	18,540
Ecovacs Robotics Company Ltd., Class A A Shares	400	3,722	RWE AG	12,151	446,440
Electrolux AB, Class B	3,884	40,369	SDIC Power Holdings Company Ltd., Class A	7,400	11,123
Gree Electric Appliances Inc. of Zhuhai, Class A	1,100	4,994	Shenzhen Energy Group Company Ltd., Class A	5,900	4,633
Haier Smart Home Company Ltd., Class A A Shares	3,900	13,476	Uniper SE	1,406	<u>5,304</u>
Haier Smart Home Company Ltd., Class H H Shares	23,800	72,421			<u>759,906</u>
SEB S.A.	414	<u>26,030</u>	Industrial Conglomerates - 0.3%		
		<u>185,284</u>	Aboitiz Equity Ventures Inc. (b)	24,250	22,146
Household Products - 0.1%			Alfa SAB de C.V., Class A	36,800	23,463
Essity AB, Class B (b)	11,771	232,560	Ayala Corp. (b)	3,560	37,197
Henkel AG & Company KGaA (b)	2,146	121,571	Brookfield Business Corp., Class A (b)	873	19,293
Kimberly-Clark de Mexico SAB de C.V., Class A	17,800	23,822	China Baoan Group Company Ltd., Class A	1,200	1,881
Reckitt Benckiser Group PLC	13,644	904,141	CITIC Ltd.	69,000	65,007
Unicharm Corp.	7,800	255,851	CJ Corp. (b)	187	9,016
Unilever Indonesia Tbk PT	102,200	32,327	CK Hutchison Holdings Ltd.	51,500	283,563
Vinda International Holdings Ltd.	4,000	<u>9,401</u>	DCC PLC	2,048	106,334
		<u>1,579,673</u>	Far Eastern New Century Corp.	38,000	38,581
Human Resource & Employment Services - 0.1%			Fosun International Ltd.	31,000	19,157
Adecco Group AG	2,803	77,554	Grupo Carso SAB de C.V., Class A	5,400	19,809
Persol Holdings Company Ltd.	3,100	57,339	GS Holdings Corp.	445	12,883
Randstad N.V.	2,089	90,126	GT Capital Holdings Inc.	1,070	7,571
Recruit Holdings Company Ltd.	27,200	<u>783,432</u>	HAP Seng Consolidated Bhd	11,200	14,761
		<u>1,008,451</u>	Hitachi Ltd.	18,300	778,695
Hypermarkets & Super Centers - 0.1%			Industries Qatar QSC	16,400	75,707
Aeon Company Ltd. (b)	12,775	238,529	Investment AB Latour, Class B B Shares	2,553	42,242
Atacadao S.A.	6,800	24,302	Jardine Matheson Holdings Ltd. (b)	3,000	151,674
Berli Jucker PCL NVDR	12,600	10,875	JG Summit Holdings Inc.	38,530	27,547
			Keppel Corporation Ltd. (b)	29,600	142,566

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 77

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
KOC Holding A/S (b)	13,536	\$ 32,862	Wuxi Shangji Automation Company Ltd., Class A	280	\$ 5,261
LG Corp. (b)	1,193	61,194	Yaskawa Electric Corp.	4,700	135,243
Lifco AB, Class B	3,975	55,146			<u>4,412,478</u>
Melrose Industries PLC	85,503	95,585			
Samsung C&T Corp.	987	70,726			
Siemens AG	14,583	1,424,802	Industrial REITs - 0.1%		
Siemens Ltd.	862	29,200	CapLand Ascendas REIT	68,000	126,963
Sime Darby Bhd	24,858	11,432	GLP J-Reit	74	82,061
SK Inc.	454	60,279	Goodman Group	31,830	323,359
SM Investments Corp.	3,050	37,565	Mapletree Logistics Trust	55,836	60,388
Smiths Group PLC	6,828	113,708	Nippon Prologis REIT Inc.	37	81,111
The Bidvest Group Ltd.	4,369	47,778	Segro PLC	23,043	192,224
Toshiba Corp.	7,500	267,162	Warehouses De Pauw CVA	2,928	71,884
Turkiye Sise ve Cam Fabrikalari AS	16,723	22,931			<u>937,990</u>
		<u>4,229,463</u>	Insurance Brokers - 0.0% *		
Industrial Gases - 0.2%			Willis Towers Watson PLC	924	185,669
Air Liquide S.A. (b)	9,973	1,139,439	Integrated Oil & Gas - 0.9%		
Linde PLC (a)(b)	3,930	1,059,489	BP PLC	366,785	1,752,247
Nippon Sanso Holdings Corp.	3,400	53,738	Cenovus Energy Inc. (b)	26,423	408,061
		<u>2,252,666</u>	China Petroleum & Chemical Corp., Class H	270,000	115,293
Industrial Machinery - 0.3%			China Petroleum & Chemical Corp., Class A	19,100	11,494
Airtac International Group	1,364	31,207	Ecopetrol S.A. (b)	48,522	21,906
Alfa Laval AB	5,209	129,169	Eni S.p.A.	47,721	507,005
Atlas Copco AB, A Shares	50,789	472,057	Equinor ASA (b)	18,460	608,298
Atlas Copco AB, B Shares	29,787	246,908	Galp Energia SGPS S.A.	8,680	83,480
Daifuku Company Ltd.	1,800	84,658	Gazprom PJSC ADR (a)(c)**	77,360	—
FANUC Corp.	3,600	505,439	Gazprom PJSC (a)(c)**	56,590	—
GEA Group AG (b)	2,953	95,529	Guanghui Energy Company Ltd., Class A	8,300	14,325
Haitian International Holdings Ltd.	9,655	18,270	Imperial Oil Ltd.	4,600	200,230
Hoshizaki Corp.	1,800	50,198	LUKOIL PJSC (c)**	7,480	—
Indutrade AB	4,781	77,549	MOL Hungarian Oil & Gas PLC (b)	5,606	31,120
Jiangsu Hengli Hydraulic Company Ltd., Class A	900	5,688	Novatek PJSC GDR (c)**	1,641	—
Kone Oyj, Class B B Shares	6,462	248,870	Oil & Natural Gas Corporation Ltd.	27,061	41,919
Kurita Water Industries Ltd. (b)	1,807	64,148	OMV AG	3,054	110,489
Luoyang Xinqianglian Slewing Bearing Company Ltd., Class A	170	2,090	PetroChina Company Ltd., Class H	222,000	90,748
Luxfer Holdings PLC	894	12,963	PetroChina Company Ltd., Class A	11,100	8,005
Makita Corp. (b)	4,400	85,375	Petroleo Brasileiro S.A.	39,800	243,413
MINEBEA MITSUMI Inc. (b)	6,400	94,671	Polskie Gornictwo Naftowe i Gazownictwo S.A. (a)	21,589	21,227
MISUMI Group Inc.	5,500	118,416	PTT PCL NVDR	105,641	95,000
Mitsubishi Heavy Industries Ltd.	6,100	202,860	Repsol S.A.	27,888	320,309
NGK Insulators Ltd. (b)	4,600	57,249	Rosneft Oil Co. PJSC (c)**	20,586	—
North Industries Group Red Arrow Company Ltd., Class A	600	1,877	Saudi Arabian Oil Co. (e)	26,109	248,557
Pentair PLC	1,200	48,756	Shell PLC	141,638	3,512,957
Rational AG	88	42,603	Suncor Energy Inc.	27,400	775,707
Sandvik AB	20,370	277,678	Surgutneftegas PJSC ADR (a)(c)**	9,978	—
Schindler Holding AG	1,190	183,336	Surgutneftegas PJSC (c)**	31,000	—
Shenzhen Inovance Technology Company Ltd., Class A	1,750	14,079	TotalEnergies SE	47,231	2,214,916
SKF AB, Class B B Shares	6,713	89,933			<u>11,436,706</u>
SMC Corp.	1,100	447,621	Integrated Telecommunication Services - 0.4%		
Spirax-Sarco Engineering PLC	1,402	161,128	BCE Inc.	1,247	52,565
Techtronic Industries Company Ltd.	26,500	252,858	BT Group PLC	133,972	180,058
VAT Group AG (e)	478	97,242	Cellnex Telecom S.A. (e)	10,291	317,312
Wartsila Oyj Abp	8,073	51,549	China Tower Corp Ltd., Class H H Shares (e)	460,000	49,146
			Chunghwa Telecom Company Ltd.	39,071	139,840

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Deutsche Telekom AG	61,818	\$ 1,051,815	Pearl Abyss Corp. (a)	358	\$ 11,524
Elisa Oyj (b)	2,806	127,085	Perfect World Company Ltd., Class A A Shares	3,300	5,724
Emirates Telecommunications Group Co. PJSC	37,615	239,084	Playtika Holding Corp. (a)	1,200	11,268
Hellenic Telecommunications Organization S.A. (b)	3,106	45,083	Sea Ltd. ADR (a)	6,800	381,140
HKT Trust & HKT Ltd.	73,815	86,450	Square Enix Holdings Company Ltd.	1,500	64,645
Indus Towers Ltd.	6,486	15,657	UbiSoft Entertainment S.A. (a)	1,594	43,789
Infrastrutture Wireless Italiane S.p.A. (e)	5,760	50,233	Zhejiang Century Huatong Group Company Ltd., Class A (a)	8,600	4,489
Koninklijke KPN N.V.	63,568	171,968			<u>2,344,257</u>
LG Uplus Corp. (b)	1,535	11,478			
Nippon Telegraph & Telephone Corp.	22,609	609,754	Interactive Media & Services - 0.3%		
Ooredoo QPSC	1,718	4,187	Adevinta ASA (a)	5,123	30,497
Operadora De Sites Mexicanos SAB de CV	10,200	8,492	Auto Trader Group PLC (e)	18,327	103,910
Orange Polska S.A.	10,421	10,866	Autohome Inc. ADR	800	23,008
Orange S.A.	37,809	341,825	Baidu Inc., Class A (a)	23,800	350,353
Proximus SADP	2,160	22,386	Info Edge India Ltd.	633	29,751
Sarana Menara Nusantara Tbk PT	268,300	21,690	JOYY Inc. ADR	400	10,400
Saudi Telecom Co.	15,462	160,965	Kakaku.com Inc.	2,700	45,750
Singapore Telecommunications Ltd.	155,600	287,389	Kakao Corp.	3,136	123,400
Sitios Latinoamerica SAB de CV (a)	14,790	6,613	Kanzhun Ltd. ADR (a)	1,600	27,008
Spark New Zealand Ltd.	35,266	99,723	Kuaishou Technology (a)(e)	18,100	116,092
Swisscom AG	495	232,356	NAVER Corp.	1,325	176,511
Telecom Italia S.p.A. (a)	204,353	37,783	REA Group Ltd.	901	65,919
Telefonica Brasil S.A.	4,887	36,584	Scout24 SE (e)	1,574	78,842
Telefonica Deutschland Holding AG	17,916	36,208	Seek Ltd.	6,603	80,665
Telefonica S.A.	101,673	335,985	Tencent Holdings Ltd.	66,675	2,251,964
Telekom Malaysia Bhd	11,900	13,999	VK Co Ltd. GDR (a)(c)**	1,600	—
Telenor ASA	13,479	123,262	Weibo Corp. ADR (a)	700	11,970
Telia Co AB	51,609	148,640	Yandex N.V., Class A A Shares (a)(c)**	4,697	—
Telkom Indonesia Persero Tbk PT	559,000	162,918	Yandex NV, Class A (a)(c)**	865	—
Telstra Corporation Ltd.	79,658	197,709	Z Holdings Corp.	52,496	139,135
TELUS Corp.	8,816	175,993			<u>3,665,175</u>
Tower Bersama Infrastructure Tbk PT	19,300	3,576	Internet & Direct Marketing Retail - 0.4%		
True Corp PCL NVDR	122,700	16,372	Alibaba Group Holding Ltd. (a)	161,800	1,614,605
United Internet AG	1,978	36,961	Alibaba Health Information Technology Ltd. (a)(b)	42,000	19,131
		<u>5,670,010</u>	Allegro.eu S.A. (a)(e)	3,775	16,298
Interactive Home Entertainment - 0.2%			Americanas S.A.	7,268	22,816
37 Interactive Entertainment Network Technology Group Co Ltd., Class A A Shares	3,000	7,301	Delivery Hero SE (a)(e)	3,165	115,561
Bilibili Inc., Class Z (a)	2,200	33,788	JD Health International Inc. (a)(e)	11,600	66,076
Capcom Company Ltd.	3,500	88,112	JD.com Inc., Class A	21,826	550,613
CD Projekt S.A.	697	14,008	Just Eat Takeaway.com N.V. (a)(e)	3,133	48,578
Embracer Group AB (a)	13,113	77,724	Meituan, Class B (a)(e)	45,100	947,811
Kakao Games Corp. (a)	347	10,182	Naspers Ltd., Class N (b)	2,246	280,533
Kingsoft Corporation Ltd.	9,800	25,929	Ozon Holdings PLC ADR (a)(c)**	1,300	—
Koei Tecmo Holdings Company Ltd.	2,380	39,173	Pinduoduo Inc. ADR (a)	5,157	322,725
Konami Group Corp. (b)	1,600	74,076	Ping An Healthcare & Technology Company Ltd. (a)(e)	3,500	6,582
Krafton Inc. (a)	266	38,563	Prosus N.V. (a)	15,645	813,624
Kunlun Tech Co Ltd., Class A A Shares (b)	2,800	4,845	Rakuten Group Inc.	14,800	63,330
NCSOFT Corp.	200	47,839	Vipshop Holdings Ltd. ADR (a)	4,634	38,972
NetEase Inc.	22,070	333,013	Zalando SE (a)(e)	3,924	76,616
Netmarble Corp. (e)	299	10,600	Zomato Ltd. (a)	16,846	12,748
Nexon Company Ltd. (b)	9,600	169,593	ZOZO Inc.	2,500	50,039
Nintendo Company Ltd.	21,000	846,932			<u>5,066,658</u>
			Internet Services & Infrastructure - 0.1%		
			GDS Holdings Ltd., Class A (a)	8,800	19,361
			Shopify Inc., Class A (a)	21,512	582,243

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 79

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Tucows Inc., Class A (a)	330	\$ 12,345	Bechtle AG	1,405	\$ 50,487
Wix.com Ltd. (a)	1,300	101,699	Capgemini SE	3,096	495,468
		<u>715,648</u>	CGI Inc. (a)	4,200	317,862
Investment Banking & Brokerage - 0.1%			Chinasoft International Ltd.	28,000	17,103
China Galaxy Securities Company Ltd., Class H H Shares	33,000	15,203	Fujitsu Ltd.	3,700	405,670
China Galaxy Securities Company Ltd., Class A	2,700	3,394	Globant S.A. (a)	300	56,124
China International Capital Corporation Ltd., Class H H Shares (e)	18,000	25,959	HCL Technologies Ltd.	10,442	118,591
China International Capital Corporation Ltd., Class A A Shares	1,200	5,757	Infosys Ltd.	35,963	616,488
China Merchants Securities Company Ltd., Class A	3,400	5,864	Itochu Techno-Solutions Corp. (b)	1,932	45,284
CITIC Securities Company Ltd., Class H H Shares	23,425	39,651	Larsen & Toubro Infotech Ltd. (e)	478	25,894
CITIC Securities Company Ltd., Class A	6,590	16,046	Mindtree Ltd.	554	21,227
CSC Financial Company Ltd., Class A A Shares	4,000	12,920	Mphasis Ltd.	738	18,714
Daiwa Securities Group Inc.	25,800	101,252	NEC Corp. (b)	4,840	154,962
Everbright Securities Company Ltd., Class A	3,600	6,613	Nomura Research Institute Ltd.	6,560	160,200
Founder Securities Company Ltd., Class A A Shares	7,100	6,508	NTT Data Corp.	12,200	157,572
Futu Holdings Ltd. ADR (a)	1,000	37,290	Obic Company Ltd.	1,300	174,304
GF Securities Company Ltd., Class H H Shares	14,200	15,410	Otsuka Corp.	1,900	59,250
GF Securities Company Ltd., Class A	3,200	6,381	Samsung SDS Company Ltd.	308	24,529
Guosen Securities Company Ltd., Class A	6,800	8,183	SCSK Corp.	3,200	48,441
Guotai Junan Securities Company Ltd., Class A	4,100	7,831	Tata Consultancy Services Ltd.	9,225	338,086
Haitong Securities Company Ltd., Class H H Shares	30,400	16,075	Tech Mahindra Ltd.	5,679	69,707
Haitong Securities Company Ltd., Class A A Shares	4,400	5,327	TIS Inc.	4,000	106,188
Huatai Securities Company Ltd, Class H H Shares (b)(e)	20,000	21,933	Wipro Ltd.	13,332	63,972
Huatai Securities Company Ltd., Class A A Shares	4,600	7,783			<u>4,847,289</u>
Industrial Securities Company Ltd., Class A (a)	7,500	5,709	Leisure Facilities - 0.0% *		
Korea Investment Holdings Company Ltd.	530	17,415	Oriental Land Company Ltd.	3,800	515,336
Meritz Securities Company Ltd.	3,355	8,535	Shenzhen Overseas Chinese Town Company Ltd., Class A	7,300	4,923
NH Investment & Securities Company Ltd. (b)	1,321	8,246	Songcheng Performance Development Company Ltd., Class A A Shares	2,387	4,005
Nomura Holdings Inc.	56,500	187,158			<u>524,264</u>
Orient Securities Company Ltd., Class A	8,192	8,790	Leisure Products - 0.1%		
Samsung Securities Company Ltd.	735	15,646	Bandai Namco Holdings Inc.	3,800	247,614
SBI Holdings Inc.	4,800	86,127	BRP Inc.	700	43,348
Shenwan Hongyuan Group Company Ltd., Class A	26,200	14,148	Giant Manufacturing Company Ltd.	2,000	12,876
SooChow Securities Company Ltd., Class A	2,100	1,807	HLB Inc. (a)	1,129	33,401
Zheshang Securities Company Ltd., Class A A Shares	4,800	6,342	Shimano Inc.	1,400	219,028
Zhongtai Securities Company Ltd., Class A	7,200	6,636	Yamaha Corp.	2,800	99,486
		<u>731,939</u>			<u>655,753</u>
IT Consulting & Other Services - 0.4%			Life & Health Insurance - 0.5%		
Accenture PLC, Class A (b)	5,057	1,301,166	Aegon N.V. (b)	36,869	146,494
			AIA Group Ltd.	229,400	1,909,901
			Bupa Arabia for Cooperative Insurance Co.	563	25,083
			Cathay Financial Holding Company Ltd. (b)	80,000	100,267
			China Development Financial Holding Corp.	163,120	61,341
			China Life Insurance Company Ltd., Class H	79,000	101,072
			China Life Insurance Company Ltd., Class A	1,200	5,308
			China Taiping Insurance Holdings Company Ltd.	15,000	12,573
			Dai-ichi Life Holdings Inc.	19,300	306,844
			Discovery Ltd. (a)(b)	5,021	29,192
			Fubon Financial Holding Company Ltd.	75,982	118,822
			Great-West Lifeco Inc. (b)	5,681	123,291

See Notes to Schedule of Investments.
80 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
HDFC Life Insurance Company Ltd. (e)	9,848	\$ 63,874	Wuxi Biologics Cayman Inc. (a)(e)	38,500	\$ 229,177
iA Financial Corporation Inc. (b)	1,898	96,955			<u>1,878,238</u>
ICICI Prudential Life Insurance Company Ltd. (e)	4,451	28,575	Managed Healthcare - 0.0% *		
Japan Post Holdings Company Ltd.	46,900	310,690	Hapvida Participacoes e Investimentos S.A. (e)	53,925	<u>75,471</u>
Japan Post Insurance Company Ltd.	4,000	56,019	Marine - 0.1%		
Legal & General Group PLC	113,417	270,663	AP Moller - Maersk A/S, Class B	101	183,458
Manulife Financial Corp.	36,700	579,059	AP Moller - Maersk A/S, Class A (b)	63	111,256
Medibank Private Ltd.	53,606	120,436	COSCO SHIPPING Holdings Company Ltd., Class H H Shares	33,682	39,177
New China Life Insurance Company Ltd., Class H H Shares	7,800	14,854	COSCO SHIPPING Holdings Company Ltd., Class A	8,910	13,664
New China Life Insurance Company Ltd., Class A	1,600	6,025	Costamare Inc.	1,813	16,226
NN Group N.V.	5,614	218,261	Evergreen Marine Corporation Taiwan Ltd.	10,400	47,418
Old Mutual Ltd.	46,818	25,338	Golden Ocean Group Ltd. (a)	4,224	31,553
Phoenix Group Holdings PLC	13,110	76,334	HMM Company Ltd.	2,865	36,581
Ping An Insurance Group Company of China Ltd., Class H H Shares	67,500	336,733	Kuehne + Nagel International AG	1,038	211,896
Ping An Insurance Group Company of China Ltd., Class A	7,400	42,975	MISC Bhd	19,075	27,743
Poste Italiane S.p.A. (e)	10,295	77,747	Mitsui OSK Lines Ltd. (b)	6,800	121,657
Power Corporation of Canada	10,680	241,962	Nippon Yusen KK	9,300	157,840
Prudential PLC	51,915	508,011	Orient Overseas International Ltd.	1,500	26,104
Samsung Life Insurance Company Ltd.	631	27,331	Pan Ocean Company Ltd.	2,635	8,212
Sanlam Ltd.	16,696	47,560	Safe Bulkers Inc.	2,255	5,570
SBI Life Insurance Company Ltd. (e)	4,902	74,916	SITC International Holdings Company Ltd.	23,000	42,179
Shin Kong Financial Holding Company Ltd.	123,263	31,727	Wan Hai Lines Ltd.	6,670	13,914
Sun Life Financial Inc.	11,090	443,342	Yang Ming Marine Transport Corp.	18,000	34,582
Swiss Life Holding AG	602	266,632	ZIM Integrated Shipping Services Ltd.	1,400	<u>32,900</u>
T&D Holdings Inc.	10,000	95,041			<u>1,161,930</u>
		<u>7,001,248</u>	Marine Ports & Services - 0.0% *		
Life Sciences Tools & Services - 0.1%			Adani Ports & Special Economic Zone Ltd.	5,450	54,602
AbCellera Biologics Inc. (a)(b)	6,952	68,755	China Merchants Port Holdings Company Ltd. (b)	13,084	16,433
Bachem Holding AG	668	42,117	COSCO SHIPPING Ports Ltd. (b)	18,958	11,932
Divi's Laboratories Ltd.	1,372	62,117	International Container Terminal Services Inc. (b)	11,170	29,789
Eurofins Scientific SE	2,624	155,708	Shanghai International Port Group Company Ltd., Class A	3,100	<u>2,412</u>
Genscript Biotech Corp. (a)	12,000	25,976			<u>115,168</u>
Hangzhou Tigermed Consulting Company Ltd., Class A	500	6,367	Metal & Glass Containers - 0.0% *		
Hangzhou Tigermed Consulting Company Ltd., Class H H Shares (e)	1,500	12,059	CCL Industries Inc., Class B (b)	2,700	<u>131,576</u>
Joinn Laboratories China Company Ltd., Class A	784	6,179	Motorcycle Manufacturers - 0.0% *		
Lonza Group AG (b)	1,406	686,273	Bajaj Auto Ltd.	716	30,893
Pharmaron Beijing Company Ltd., Class H H Shares (e)	1,950	9,433	Eicher Motors Ltd.	1,613	72,262
Pharmaron Beijing Company Ltd., Class A A Shares	450	3,402	Hero MotoCorp Ltd.	1,233	38,377
QIAGEN N.V. (a)	6,150	255,418	Yadea Group Holdings Ltd. (e)	14,000	22,375
Samsung Biologics Company Ltd. (a)(e)	187	104,677	Yamaha Motor Company Ltd.	5,800	<u>108,657</u>
Sartorius Stedim Biotech	544	166,797			<u>272,564</u>
WuXi AppTec Company Ltd., Class H H Shares (e)	3,708	29,614	Movies & Entertainment - 0.1%		
WuXi AppTec Company Ltd., Class A A Shares	1,420	14,169	Alibaba Pictures Group Ltd. (a)	100,000	5,126

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 81

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Beijing Enlight Media Company Ltd., Class A	5,600	\$ 5,564	Engie S.A.	34,580	\$ 397,849
Bolloré SE	14,990	68,747	National Grid PLC (b)	68,762	707,684
China Ruyi Holdings Ltd. (a)	40,000	8,488	Qatar Electricity & Water Co. QSC	5,078	24,430
CJ ENM Company Ltd.	130	6,842	Veolia Environnement S.A.	12,696	242,549
HYBE Company Ltd. (a)	214	19,888			<u>1,902,422</u>
IMAX Corp. (a)(b)	1,669	23,566	Office REITs - 0.0% *		
iQIYI Inc. ADR (a)	4,000	10,840	City Office REIT Inc. (b)	1,433	14,287
Mango Excellent Media Company Ltd., Class A	1,600	5,575	Covivio (b)	743	35,778
Spotify Technology S.A. (a)	1,095	94,499	Dexus (b)	21,834	109,175
Tencent Music Entertainment Group ADR (a)	8,400	34,104	Gecina S.A. (b)	777	60,830
Toho Company Ltd.	1,900	69,082	Japan Real Estate Investment Corp.	23	94,874
Universal Music Group N.V.	13,999	262,095	Nippon Building Fund Inc.	30	132,001
		<u>614,416</u>			<u>446,945</u>
Multi-Line Insurance - 0.4%			Office Services & Supplies - 0.0% *		
Ageas SA	2,862	104,339	Shanghai M&G Stationery Inc., Class A	1,000	6,316
Allianz SE	7,789	1,226,533	Oil & Gas Drilling - 0.0% *		
Assicurazioni Generali S.p.A. (b)	21,342	291,292	Borr Drilling Ltd. (a)	6,584	21,859
Aviva PLC	53,903	231,129	China Oilfield Services Ltd., Class H	18,000	17,825
AXA S.A.	36,554	797,754	Noble Corp. PLC (a)	2,494	73,773
Baloise Holding AG	916	117,333			<u>113,457</u>
BB Seguridade Participacoes S.A.	6,203	30,471	Oil & Gas Equipment & Services - 0.0% *		
China Pacific Insurance Group Company Ltd., Class H H Shares	27,089	49,744	Dialog Group Bhd	38,500	16,458
China Pacific Insurance Group Company Ltd., Class A	4,400	12,501	Offshore Oil Engineering Company Ltd., Class A	14,500	9,052
Gjensidige Forsikring ASA	3,412	58,500	Tenaris S.A.	9,838	127,242
Powszechny Zakład Ubezpieczeń S.A.	7,748	36,078	Yantai Jereh Oilfield Services Group Company Ltd., Class A	500	2,288
Sampo Oyj, Class A	9,279	395,974			<u>155,040</u>
ZhongAn Online P&C Insurance Company Ltd., Class H H Shares (a)(e)	5,600	12,481	Oil & Gas Exploration & Production - 0.2%		
Zurich Insurance Group AG	2,869	1,146,575	Aker BP ASA	6,314	181,095
		<u>4,510,704</u>	ARC Resources Ltd.	13,400	161,789
Multi-Sector Holdings - 0.1%			Canadian Natural Resources Ltd.	22,200	1,038,870
Eurazeo S.E.	753	39,277	Inpex Corp.	20,300	189,320
EXOR N.V. (a)(b)	2,196	140,868	Petro Rio S.A. (a)	7,200	36,647
Groupe Bruxelles Lambert N.V.	1,804	126,111	PTT Exploration & Production PCL NVDR	14,699	62,680
Industrivarden AB, Class A A Shares	2,246	45,241	Santos Ltd.	61,722	286,598
Industrivarden AB, Class C C Shares	2,603	51,916	Tatneft PJSC ADR (c)**	3,383	—
Investor AB, Class B B Shares	34,435	502,455	Tatneft PJSC (c)**	4,926	—
Investor AB, Class A A Shares	9,383	143,783	Tourmaline Oil Corp.	6,000	313,482
Kinnevik AB, Class B (a)	4,123	54,036	Woodside Energy Group Ltd.	36,258	744,628
L E Lundbergforetagen AB, Class B	1,306	47,148			<u>3,015,109</u>
Metro Pacific Investments Corp. (b)	108,000	6,132	Oil & Gas Refining & Marketing - 0.2%		
Remgro Ltd.	4,910	36,267	Ampol Ltd. (b)	4,490	83,479
Sofina S.A.	265	45,717	Bharat Petroleum Corporation Ltd.	8,844	32,929
Wendel SE	407	29,119	Cosan S.A.	14,636	47,029
		<u>1,268,070</u>	Empresas Copec SA	4,726	30,594
Multi-Utilities - 0.2%			ENEOS Holdings Inc. (b)	59,200	190,909
Algonquin Power & Utilities Corp.	12,999	142,757	Formosa Petrochemical Corp.	14,000	36,387
Canadian Utilities Ltd., Class A (b)	2,200	57,528	HD Hyundai Co Ltd. (b)	485	18,180
E.ON SE (b)	42,922	329,625	Hindustan Petroleum Corporation Ltd.	6,187	16,346
			Idemitsu Kosan Company Ltd. (b)	3,900	84,751
			Indian Oil Corporation Ltd.	36,307	29,695

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Neste Oyj (b)	8,016	\$ 349,271	China Mengniu Dairy Company Ltd.	34,000	\$ 134,401
Parkland Corp.	2,607	56,160	Chocoladefabriken Lindt & Spruengli AG	23	403,124
Petronas Dagangan Bhd	3,100	13,384	CJ CheilJedang Corp. (b)	103	29,386
Polski Koncern Naftowy ORLEN S.A.	3,143	33,862	Dali Foods Group Company Ltd. (e)	17,117	7,371
Qatar Fuel QSC	3,749	19,281	Danone S.A. (b)	12,341	583,309
Rabigh Refining & Petrochemical Co. (a)	5,905	21,557	Foshan Haitian Flavouring & Food Company Ltd., Class A	2,904	33,645
Reliance Industries Ltd.	32,437	941,389	Gruma SAB de CV, Class B	2,545	24,415
SK Innovation Company Ltd. (a)	587	58,170	Grupo Bimbo SAB de CV, Class A	14,381	50,758
S-Oil Corp.	483	27,322	Guangdong Haid Group Company Ltd., Class A	1,800	15,196
Thai Oil PCL NVDR	16,166	21,913	Henan Shuanghui Investment & Development Company Ltd., Class A	3,185	10,913
Turkiye Petrol Rafinerileri A/S (a)	1,432	<u>22,229</u>	Indofood CBP Sukses Makmur Tbk PT (b)	27,600	15,670
		<u>2,134,837</u>	Indofood Sukses Makmur Tbk PT (b)	30,136	11,907
Oil & Gas Storage & Transportation - 0.2%			Inner Mongolia Yili Industrial Group Company Ltd., Class A	4,000	18,461
Ardmore Shipping Corp. (a)	1,084	9,897	JBS S.A.	9,100	42,263
China Suntien Green Energy Corporation Ltd., Class H H Shares	18,000	6,566	JDE Peet's N.V.	1,953	57,079
DHT Holdings Inc.	4,783	36,159	Kerry Group PLC, Class A	3,063	272,901
Enbridge Inc. (b)	38,600	1,438,879	Kikkoman Corp. (b)	2,900	164,387
FLEX LNG Ltd. (a)	970	30,720	Marico Ltd.	6,935	45,654
Frontline Ltd.	4,270	46,671	MEIJI Holdings Company Ltd.	2,000	88,772
Golar LNG Ltd. (a)(b)	3,393	84,554	Monde Nissin Corp. (e)	81,900	16,982
Keyera Corp.	4,300	89,001	Mowi ASA (b)	8,182	103,988
Nordic American Tankers Ltd.	6,238	16,655	Muyuan Foods Company Ltd., Class A A Shares	3,920	29,937
Pembina Pipeline Corp.	10,400	317,590	Nestle India Ltd.	326	76,462
Petronet LNG Ltd.	9,652	23,600	Nestle Malaysia Bhd	339	9,541
Qatar Gas Transport Company Ltd.	29,180	32,732	Nestle S.A.	53,585	5,810,036
Scorpio Tankers Inc.	1,646	69,198	Nisshin Seifun Group Inc.	3,000	30,298
SFL Corporation Ltd.	3,938	35,875	Nissin Foods Holdings Company Ltd.	1,100	76,453
TC Energy Corp.	18,500	749,128	Orion Corp.	335	23,957
Teekay Corp. (a)	2,112	7,582	Orkla ASA	14,644	106,366
Teekay Tankers Ltd., Class A (a)	751	20,683	PPB Group Bhd	8,587	29,815
Ultrapar Participacoes S.A.	6,400	<u>13,879</u>	QL Resources Bhd	12,588	13,519
		<u>3,029,369</u>	Salmar ASA	1,003	33,780
Other Diversified Financial Services - 0.1%			Saputo Inc.	4,900	117,432
Bajaj Finserv Ltd.	4,420	90,374	Tata Consumer Products Ltd.	6,886	67,697
FirstRand Ltd.	51,757	174,004	Thai Union Group PCL NVDR	28,434	14,063
Housing Development Finance Corporation Ltd.	17,679	493,236	The Savola Group	3,575	26,764
M&G PLC (b)	45,753	84,263	Tingyi Cayman Islands Holding Corp.	24,000	41,329
Meritz Financial Group Inc.	601	8,670	Uni-President China Holdings Ltd.	12,000	10,055
ORIX Corp.	22,900	320,774	Uni-President Enterprises Corp.	59,000	124,773
Yuanta Financial Holding Company Ltd.	111,240	<u>68,219</u>	Universal Robina Corp.	12,120	23,522
		<u>1,239,540</u>	Want Want China Holdings Ltd.	53,000	34,611
Packaged Foods & Meats - 0.8%			Wens Foodstuffs Group Company Ltd., Class A (a)	3,400	9,766
Ajinomoto Company Inc. (b)	9,000	245,956	WH Group Ltd. (e)	145,666	91,612
Almarai Co. JSC	3,125	43,973	Yakult Honsha Company Ltd.	2,500	145,147
Angel Yeast Company Ltd., Class A A Shares	1,600	9,302	Yihai International Holding Ltd. (a)	7,364	15,507
Associated British Foods PLC	7,242	101,167	Yihai Kerry Arawana Holdings Company Ltd., Class A	1,000	<u>6,041</u>
Barry Callebaut AG	70	132,279			<u>9,751,745</u>
BRF S.A. (a)	6,804	16,202			
Britannia Industries Ltd.	1,285	60,467			
Charoen Pokphand Foods PCL NVDR	26,869	17,802			
China Feihe Ltd. (e)	36,568	25,532			
China Huishan Dairy Holdings Company Ltd. (c)**	55,000	—			

 See Notes to Schedule of Investments.
 State Street Total Return V.I.S. Fund 83

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Paper Packaging - 0.0% *					
Amcor PLC (b)	12,500	\$ 134,125	Changchun High & New Technology Industry Group Inc., Class A	300	\$ 7,147
Klabin S.A.	5,700	19,127	China Medical System Holdings Ltd.	10,000	11,912
SCG Packaging PCL NVDR	14,842	20,364	China Traditional Chinese Medicine Holdings Company Ltd.	30,000	10,436
Smurfit Kappa Group PLC	4,798	<u>137,163</u>	Chugai Pharmaceutical Company Ltd. (b)	12,700	317,252
		<u>310,779</u>	Cipla Ltd. (b)	5,279	71,971
Paper Products - 0.1%					
Empresas CMPC S.A.	11,722	18,026	CSPC Pharmaceutical Group Ltd.	90,000	89,203
Holmen AB, Class B	1,597	60,602	Daiichi Sankyo Company Ltd. (b)	33,100	925,077
Indah Kiat Pulp & Paper Tbk PT	24,700	14,593	Dong-E-E-Jiao Company Ltd., Class A A Shares	1,800	8,148
Mondi PLC (b)	9,387	144,175	Dr Reddy's Laboratories Ltd.	1,264	66,907
Nine Dragons Paper Holdings Ltd.	14,310	8,878	Eisai Company Ltd. (b)	4,900	262,902
Oji Holdings Corp.	13,500	50,089	GSK PLC	77,572	1,120,098
Resolute Forest Products Inc. (a)	1,571	31,420	Guangzhou Baiyunshan Pharmaceutical Holdings Company Ltd., Class A	900	3,265
Stora Enso Oyj, Class R	11,088	140,798	Hanmi Pharm Company Ltd.	83	13,178
Suzano SA	7,800	64,173	Hansoh Pharmaceutical Group Company Ltd. (e)	12,000	18,943
UPM-Kymmene Oyj	10,180	<u>322,924</u>	Hikma Pharmaceuticals PLC	2,982	44,938
		<u>855,678</u>	Humanwell Healthcare Group Company Ltd., Class A	2,200	5,391
Personal Products - 0.4%					
Amorepacific Corp. (b)	276	19,461	HUTCHMED China Ltd. ADR (a)	800	7,088
AMOREPACIFIC Group (b)	158	2,936	Hypera S.A.	5,300	43,360
Beiersdorf AG	1,932	189,765	Ipsen S.A.	646	59,763
By-health Company Ltd., Class A	2,900	7,148	Jazz Pharmaceuticals PLC (a)(b)	400	53,316
Colgate-Palmolive India Ltd.	449	8,971	Jiangsu Hengrui Medicine Company Ltd., Class A	4,620	22,649
Dabur India Ltd.	6,264	43,897	Kalbe Farma Tbk PT (b)	246,000	29,506
Godrej Consumer Products Ltd. (a)	4,487	49,969	Kyowa Kirin Co Ltd. (b)	5,300	121,846
Haleon PLC (a)	97,402	303,628	Lupin Ltd. (b)	2,072	17,243
Hengan International Group Company Ltd.	5,980	26,735	Merck KGaA	2,447	395,960
Hindustan Unilever Ltd.	8,432	278,081	Nanjing King-Friend Biochemical Pharmaceutical Company Ltd., Class A	520	1,209
Kao Corp. (b)	9,000	366,175	Nippon Shinyaku Company Ltd.	800	40,813
Kobayashi Pharmaceutical Company Ltd.	900	52,737	Novartis AG	41,238	3,151,684
Kose Corp. (b)	600	61,856	Novo Nordisk A/S, Class B B Shares	31,696	3,156,071
LG Household & Health Care Ltd.	90	39,449	Ono Pharmaceutical Company Ltd.	7,100	165,830
L'Oreal S.A.	4,600	1,470,212	Orion Oyj, Class B	2,094	88,137
Natura & Co. Holding S.A.	8,400	22,876	Otsuka Holdings Company Ltd.	7,600	240,628
Proya Cosmetics Company Ltd., Class A	280	6,387	Perrigo Company PLC	1,100	39,226
Shiseido Company Ltd.	7,700	269,836	Recordati Industria Chimica e Farmaceutica SpA	1,777	65,009
Unilever PLC	48,618	<u>2,135,788</u>	Richter Gedeon Nyrt	1,789	30,628
		<u>5,355,907</u>	Roche Holding AG	13,891	4,566,839
Pharmaceuticals - 1.8%					
Aspen Pharmacare Holdings Ltd.	4,082	30,383	Sanofi	21,702	1,651,856
Astellas Pharma Inc.	35,200	466,256	Shanghai Fosun Pharmaceutical Group Company Ltd., Class H H Shares	4,500	10,863
AstraZeneca PLC	29,505	3,242,740	Shanghai Fosun Pharmaceutical Group Company Ltd., Class A	1,500	6,187
Asymchem Laboratories Tianjin Company Ltd., Class A A Shares	232	4,486	Shionogi & Company Ltd.	5,100	246,275
Aurobindo Pharma Ltd.	3,446	21,512	Sino Biopharmaceutical Ltd.	105,000	49,205
Bayer AG	18,531	853,458	SK Biopharmaceuticals Company Ltd. (a)	382	15,050
Betta Pharmaceuticals Company Ltd., Class A	600	3,758			
CanSino Biologics Inc., Class H H Shares (e)	1,145	6,443			
CanSino Biologics Inc., Class A A Shares	114	1,925			
Celltrion Pharm Inc. (a)	216	9,561			

See Notes to Schedule of Investments.
84 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Sun Pharmaceutical Industries Ltd.	10,719	\$ 124,489	Pearson PLC	12,031	\$ 114,865
Takeda Pharmaceutical Company Ltd.	28,400	737,409			<u>127,239</u>
Teva Pharmaceutical Industries Ltd. ADR (a)	21,500	173,505	Railroads - 0.3% *		
Theravance Biopharma Inc. (a)	2,167	21,973	Aurizon Holdings Ltd. (b)	36,171	80,410
Torrent Pharmaceuticals Ltd.	1,128	21,506	Beijing-Shanghai High Speed Railway Company Ltd., Class A	25,600	16,186
UCB S.A.	2,461	170,718	BTS Group Holdings PCL NVDR	76,426	16,755
Yuhan Corp.	652	24,588	Canadian National Railway Co.	11,200	1,215,979
Yunnan Baiyao Group Company Ltd., Class A A Shares	1,400	10,264	Canadian Pacific Railway Ltd.	17,700	1,187,815
Zhangzhou Pientzehuang Pharmaceutical Company Ltd., Class A	400	14,900	Central Japan Railway Co. (b)	2,700	316,923
Zhejiang Huahai Pharmaceutical Company Ltd., Class A	2,600	6,968	Container Corporation of India Ltd.	1,587	13,798
Zhejiang NHU Company Ltd., Class A A Shares	2,592	8,055	Daqin Railway Company Ltd., Class A	9,300	8,817
		<u>23,207,906</u>	East Japan Railway Co.	5,800	297,419
Precious Metals & Minerals - 0.0% *			Hankyu Hanshin Holdings Inc. (b)	4,500	135,419
Alrosa PJSC (a)(c)**	46,308	—	Keio Corp. (b)	1,800	65,584
Anglo American Platinum Ltd.	460	32,857	Keisei Electric Railway Company Ltd. (b)	2,200	59,927
Impala Platinum Holdings Ltd.	9,062	84,853	Kintetsu Group Holdings Company Ltd. (b)	3,300	109,858
Industrias Penoles SAB de C.V.	900	8,763	MTR Corporation Ltd.	30,000	137,601
Northam Platinum Holdings Ltd. (a)	3,073	26,815	Odakyu Electric Railway Company Ltd.	5,000	64,419
Sibanye Stillwater Ltd.	27,057	62,550	Rumo S.A.	11,700	39,974
		<u>215,838</u>	Tobu Railway Company Ltd.	3,700	87,208
Property & Casualty Insurance - 0.3%			Tokyu Corp.	10,400	118,595
Admiral Group PLC	3,842	81,600	West Japan Railway Co.	4,400	168,168
Argo Group International Holdings Ltd.	1,089	20,974			<u>4,140,855</u>
Chubb Ltd. (b)	3,269	594,566	Real Estate Development - 0.1%		
DB Insurance Company Ltd.	393	15,056	China Evergrande Group (a)(b)(c)	87,000	4,572
Fairfax Financial Holdings Ltd.	478	219,472	China Jinmao Holdings Group Ltd.	60,000	12,204
ICICI Lombard General Insurance Company Ltd. (e)	2,136	30,098	China Merchants Shekou Industrial Zone Holdings Company Ltd., Class A	3,800	8,707
Insurance Australia Group Ltd.	49,300	146,595	China Overseas Land & Investment Ltd.	40,000	104,058
Intact Financial Corp.	3,317	471,919	China Resources Land Ltd.	34,000	133,170
James River Group Holdings Ltd.	1,254	28,604	China Vanke Company Ltd., Class H H Shares	17,000	30,765
Meritz Fire & Marine Insurance Company Ltd.	396	8,106	China Vanke Company Ltd., Class A A Shares	5,000	12,492
MS&AD Insurance Group Holdings Inc.	8,500	225,080	CIFI Holdings Group Company Ltd.	41,600	4,203
People's Insurance Company Group of China Ltd., Class H H Shares	97,000	28,102	CK Asset Holdings Ltd. (b)	38,086	228,638
PICC Property & Casualty Company Ltd., Class H	68,000	70,315	Country Garden Holdings Company Ltd. (b)	76,298	17,624
QBE Insurance Group Ltd.	28,280	210,910	Dar Al Arkan Real Estate Development Co. (a)	5,114	21,546
Samsung Fire & Marine Insurance Company Ltd.	307	39,265	Emaar Economic City (a)	5,150	13,387
Sompo Holdings Inc.	6,000	240,043	Emaar Properties PJSC (b)	44,432	69,720
Suncorp Group Ltd.	24,085	156,221	Gemdale Corp., Class A	1,500	2,417
The People's Insurance Company Group of China Ltd., Class A	10,900	7,637	Godrej Properties Ltd. (a)	1,425	20,695
Tokio Marine Holdings Inc.	35,700	634,435	Greentown China Holdings Ltd.	8,000	15,014
Tryg A/S	7,081	146,114	Henderson Land Development Company Ltd. (b)	28,000	78,403
		<u>3,375,112</u>	Hopson Development Holdings Ltd.	12,342	12,924
Publishing - 0.0% *			Land & Houses PCL NVDR	96,731	22,727
China Literature Ltd. (a)(e)	4,400	12,374	Longfor Group Holdings Ltd. (b)(e)	17,968	51,505

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 85

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Poly Developments & Holdings Group Company Ltd., Class A	7,100	\$ 17,900	Popular Inc.	652	\$ 46,983
Ruentex Development Company Ltd.	11,000	17,682	Resona Holdings Inc.	42,500	155,511
Seazen Group Ltd. (a)	17,238	4,011	The Chiba Bank Ltd. (b)	8,700	47,108
Seazen Holdings Company Ltd., Class A A Shares (a)	1,400	3,420	The Shizuoka Bank Ltd. (a)	9,000	54,419
Shimao Group Holdings Ltd. (c)	16,102	4,533			560,814
Sino Land Company Ltd.	68,890	90,610	Reinsurance - 0.1%		
Sunac China Holdings Ltd. (c)	59,000	17,212	Enstar Group Ltd. (a)	379	64,275
Yuexiu Property Company Ltd.	13,063	15,740	Everest Re Group Ltd. (b)	300	78,732
		<u>1,035,879</u>	Greenlight Capital Re Ltd., Class A (a)	773	5,751
Real Estate Operating Companies - 0.1%			Hannover Rueck SE	1,169	175,168
A-Living Smart City Services Company Ltd. H Shares (e)	10,055	7,909	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	2,647	636,927
Aroundtown S.A.	18,357	40,180	RenaissanceRe Holdings Ltd.	400	56,156
Azrieli Group Ltd.	818	55,971	SiriusPoint Ltd. (a)	3,053	15,112
Capitaland Investment Ltd.	50,600	121,851	Swiss Re AG	5,711	422,257
Central Pattana PCL NVDR	21,078	36,255			1,454,378
China Resources Mixc Lifestyle Services Ltd. (e)	7,200	27,480	Renewable Electricity - 0.0% *		
Country Garden Services Holdings Company Ltd. (b)	20,715	30,243	Adani Green Energy Ltd. (a)	3,339	91,898
Fastighets AB Balder, Class B (a)	10,813	43,163	China Longyuan Power Group Corporation Ltd., Class H H Shares	35,000	43,735
Greentown Service Group Company Ltd. (b)	20,000	13,219	China Three Gorges Renewables Group Company Ltd., Class A A Shares	19,800	15,579
Hang Lung Properties Ltd.	34,000	55,831	China Yangtze Power Company Ltd., Class A A Shares	14,300	45,529
Hongkong Land Holdings Ltd.	19,900	87,441	EDP Renovaveis SA	5,811	119,484
Hulic Company Ltd.	7,600	55,989	Energy Absolute PCL NVDR	19,820	46,192
LEG Immobilien SE	1,279	76,312	Engie Brasil Energia S.A. (b)	3,233	23,018
Mabanee Co. KPSC	7,055	19,622	Meridian Energy Ltd.	22,017	59,712
NEPI Rockcastle N.V.	5,303	23,782	Northland Power Inc.	4,600	135,417
Sagax AB, Class B	3,266	53,769			580,564
SM Prime Holdings Inc.	128,600	65,902	Research & Consulting Services - 0.2%		
Swire Properties Ltd.	20,200	43,454	Bureau Veritas S.A. (b)	5,876	131,437
Swiss Prime Site AG	1,564	124,894	Clarivate PLC (a)	3,312	31,100
Vonovia SE	13,496	291,149	Experian PLC	17,429	510,077
Wharf Real Estate Investment Company Ltd.	33,000	149,597	Intertek Group PLC	3,148	129,130
		<u>1,424,013</u>	Nihon M&A Center Holdings Inc.	5,200	59,467
Real Estate Services - 0.0% *			RELX PLC	36,468	890,923
China Overseas Property Holdings Ltd.	15,000	13,007	SGS S.A.	122	261,699
FirstService Corp.	800	95,735	Teleperformance	1,107	280,713
KE Holdings Inc. ADR (a)	6,500	113,880	Thomson Reuters Corp.	3,218	332,093
		<u>222,622</u>	Wolters Kluwer N.V.	5,007	487,350
					3,113,989
Regional Banks - 0.0% *			Residential REITs - 0.0% *		
Bandhan Bank Ltd. (a)(e)	7,685	24,987	Canadian Apartment Properties REIT (b)	1,700	52,087
Bank of Chengdu Company Ltd., Class A A Shares	400	916	Restaurants - 0.1%		
Bank of Hangzhou Company Ltd., Class A A Shares	5,547	11,056	Compass Group PLC (b)	33,685	670,599
Bank of Jiangsu Company Ltd., Class A	7,000	7,281	Domino's Pizza Enterprises Ltd.	1,000	33,116
Bank of Nanjing Company Ltd., Class A	5,600	8,251	Haidilao International Holding Ltd. (a)(e)	12,000	23,275
Bank of Ningbo Company Ltd., Class A A Shares	4,756	20,985	Jiumaojiu International Holdings Ltd. (e)	10,000	16,262
Concordia Financial Group Ltd. (b)	18,200	56,476	Jollibee Foods Corp. (b)	5,060	19,741
First Bancorp (b)	6,263	85,678	Jubilant Foodworks Ltd.	4,745	35,973
OFG Bancorp	1,638	41,163			

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
McDonald's Holdings Company Japan Ltd.	1,500	\$ 52,259	Semiconductors - 0.5%		
Restaurant Brands International Inc.	5,600	299,471	ASE Technology Holding Company Ltd. (b)	35,000	\$ 87,013
Sodexo SA	1,719	129,045	eMemory Technology Inc.	1,000	35,396
Yum China Holdings Inc.	4,400	208,252	GigaDevice Semiconductor Inc., Class A	560	7,305
		<u>1,487,993</u>	Hangzhou Silan Microelectronics Company Ltd., Class A	1,100	4,907
Retail REITs - 0.1%			Hua Hong Semiconductor Ltd. (a)(e)	8,000	18,120
CapitaLand Integrated Commercial Trust (b)	102,859	136,950	Inari Amertron Bhd	40,000	21,452
Japan Metropolitan Fund Invest	136	102,100	Infineon Technologies AG	24,674	539,746
Klepierre S.A.	4,111	71,442	Ingenic Semiconductor Company Ltd., Class A	600	6,188
Link REIT	40,474	282,520	JA Solar Technology Company Ltd., Class A	1,120	10,029
Mapletree Pan Asia Commercial Trust	45,746	54,514	JCET Group Company Ltd., Class A A Shares	2,000	5,979
RioCan Real Estate Investment Trust	3,100	42,009	LONGi Green Energy Technology Company Ltd., Class A (a)	4,736	31,605
Scentre Group	100,826	165,587	MediaTek Inc.	15,000	258,846
Unibail-Rodamco-Westfield (a)	2,074	85,787	Montage Technology Company Ltd., Class A	361	2,634
Vicinity Centres	75,786	84,936	Nanya Technology Corp.	15,000	22,987
		<u>1,025,845</u>	Novatek Microelectronics Corp.	5,886	40,284
Security & Alarm Services - 0.0% *			Powerchip Semiconductor Manufacturing Corp.	27,000	24,130
S-1 Corp.	184	7,411	Realtek Semiconductor Corp.	5,040	42,548
Secom Company Ltd.	4,000	228,053	Renesas Electronics Corp. (a)	22,700	190,280
Securitas AB, Class B	9,362	64,992	Rohm Company Ltd.	1,800	117,953
		<u>300,456</u>	SG Micro Corp., Class A	150	2,954
Semiconductor Equipment - 0.4%			Silergy Corp.	4,888	63,749
Advanced Micro-Fabrication Equipment Inc. China, Class A A Shares (a)	339	5,098	SK Hynix Inc.	5,608	320,779
Advantest Corp. (b)	3,700	170,851	SK Square Company Ltd. (a)	1,068	26,650
ASM International N.V.	911	203,896	STMicroelectronics N.V.	12,936	401,851
ASML Holding N.V.	7,740	3,205,208	Taiwan Semiconductor Manufacturing Company Ltd.	260,557	3,453,785
Daqo New Energy Corp. ADR (a)	500	26,540	Tianshui Huatian Technology Company Ltd., Class A A Shares	700	792
Disco Corp.	600	132,257	Tower Semiconductor Ltd. (a)	2,139	93,612
Flat Glass Group Company Ltd., Class H H Shares (a)	4,000	9,679	Trina Solar Company Ltd., Class A A Shares	1,600	14,304
Flat Glass Group Company Ltd., Class A (a)	1,700	7,762	Unigroup Guoxin Microelectronics Company Ltd., Class A	419	8,459
Globalwafers Company Ltd.	2,000	22,813	United Microelectronics Corp. (a)	122,000	136,530
Hangzhou First Applied Material Company Ltd., Class A	980	7,255	Vanguard International Semiconductor Corp.	8,330	16,876
Kulicke & Soffa Industries Inc. (b)	1,954	75,288	Will Semiconductor Company Ltd., Class A A Shares	540	6,036
Lasertec Corp.	1,400	140,800	Win Semiconductors Corp.	4,000	15,370
National Silicon Industry Group Company Ltd., Class A (a)	1,235	3,074	Winbond Electronics Corp.	28,000	17,289
NAURA Technology Group Company Ltd., Class A	300	11,660			<u>6,046,438</u>
Shenzhen SC New Energy Technology Corp., Class A	100	1,609	Silver - 0.0% *		
SUMCO Corp.	6,700	78,054	Pan American Silver Corp.	3,600	57,535
Tianjin Zhonghuan Semiconductor Company Ltd., Class A	1,800	11,258	Soft Drinks - 0.1%		
Tokyo Electron Ltd.	2,900	714,471	Arca Continental SAB de CV (b)	5,300	38,225
Xinyi Solar Holdings Ltd.	49,985	52,489	Carabao Group PCL NVDR	1,735	3,904
Zhejiang Jingsheng Mechanical & Electrical Company Ltd., Class A	300	2,831	Coca-Cola European Partners PLC	4,000	170,480
		<u>4,882,893</u>	Coca-Cola Femsa SAB de C.V.	7,000	40,964

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 87

State Street Total Return V.I.S. Fund

Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Coca-Cola HBC AG	3,963	\$ 82,788	Chow Tai Fook Jewellery Group Ltd.	34,000	\$ 63,897
Fomento Economico Mexicano SAB de C.V.	21,300	133,706	Hotel Shilla Company Ltd.	370	18,402
Ito En Ltd.	800	32,357	Jarir Marketing Co.	420	18,558
Nongfu Spring Company Ltd., Class H H Shares (e)	18,200	105,252	JD Sports Fashion PLC	44,069	48,539
Suntory Beverage & Food Ltd.	2,600	92,522	JUMBO S.A. (b)	974	12,963
		<u>700,198</u>	Pop Mart International Group Ltd. (e)	7,200	<u>13,166</u>
					<u>208,504</u>
Specialized Consumer Services - 0.0% *			Steel - 0.2%		
OneSpaWorld Holdings Ltd. (a)	2,210	18,564	ArcelorMittal S.A. (b)	11,013	219,051
Specialized Finance - 0.0% *			Baoshan Iron & Steel Company Ltd., Class A	10,700	7,872
Banco Latinoamericano de Comercio Exterior SA, Class E (b)	904	11,806	BlueScope Steel Ltd.	9,384	91,604
Chailease Holding Company Ltd. (b)	14,805	84,568	China Steel Corp.	122,000	102,276
Far East Horizon Ltd.	23,000	15,505	Cia Siderurgica Nacional S.A.	6,300	14,816
Mitsubishi HC Capital Inc. (b)	11,400	48,995	Eregli Demir ve Celik Fabrikalari TAS (b)	12,313	19,150
		<u>160,874</u>	Fortescue Metals Group Ltd. (b)	32,076	346,124
Specialty Chemicals - 0.3%			Hitachi Metals Ltd. (a)(b)	3,700	55,660
Akzo Nobel N.V.	3,516	199,170	Hyundai Steel Co. (b)	790	15,345
Arkema S.A.	1,165	84,869	Inner Mongolia BaoTou Steel Union Company Ltd., Class A	42,400	10,900
Asian Paints Ltd.	4,091	167,247	JFE Holdings Inc.	9,500	88,202
Chr Hansen Holding A/S	2,140	105,368	JSW Steel Ltd. (b)	7,366	56,797
Clariant AG	3,671	58,785	Kumba Iron Ore Ltd.	476	10,169
Covestro AG (e)	3,948	112,834	Nippon Steel Corp.	15,600	216,478
Croda International PLC	2,679	191,302	Novolipetsk Steel PJSC GDR (c)**	2,290	—
Dongyue Group Ltd.	17,000	16,846	Novolipetsk Steel PJSC (a)(c)**	4,980	—
EMS-Chemie Holding AG	138	87,330	POSCO Holdings Inc.	782	114,069
Evonik Industries AG	3,547	59,380	Severstal PAO GDR (a)(c)**	3,070	—
Givaudan S.A.	175	529,991	Severstal PAO (c)**	695	—
Hoshine Silicon Industry Company Ltd., Class A	200	3,065	Shanxi Meijin Energy Company Ltd., Class A	3,500	4,701
Johnson Matthey PLC	3,175	64,086	Shanxi Taigang Stainless Steel Company Ltd., Class A	6,700	4,190
JSR Corp. (b)	3,061	58,039	Tata Steel Ltd.	74,240	89,628
Koninklijke DSM N.V.	3,308	376,265	Vale S.A.	42,740	569,250
Nippon Paint Holdings Company Ltd.	16,200	109,418	voestalpine AG	2,281	38,625
Nitto Denko Corp.	2,800	151,592	YongXing Special Materials Technology Company Ltd., Class A	200	<u>3,464</u>
Novozymes A/S, Class B B Shares	3,927	197,252			<u>2,078,371</u>
Perimeter Solutions S.A. (a)	4,192	33,578	Systems Software - 0.1%		
Shanghai Putailai New Energy Technology Company Ltd., Class A	1,240	9,611	360 Security Technology Inc., Class A	4,700	4,257
Shenzhen Capchem Technology Company Ltd., Class A	180	1,052	BlackBerry Ltd. (a)	9,400	44,536
Shin-Etsu Chemical Company Ltd.	7,100	702,520	Check Point Software Technologies Ltd. (a)(b)	2,003	224,376
Sika AG	2,748	553,700	CyberArk Software Ltd. (a)	800	119,952
SK IE Technology Company Ltd. (a)(e)	261	9,428	Ming Yuan Cloud Group Holdings Ltd.	12,000	7,059
Symrise AG	2,545	248,068	Oracle Corp. Japan	737	39,061
Umicore S.A.	4,195	123,104	Sangfor Technologies Inc., Class A	300	4,194
Wanhua Chemical Group Company Ltd., Class A	2,000	25,733	Tata Elxsi Ltd.	366	38,097
Zhejiang Yongtai Technology Company Ltd., Class A	600	1,923	Totvs S.A.	4,738	25,710
		<u>4,281,556</u>	Trend Micro Inc.	2,700	<u>145,414</u>
					<u>652,656</u>
Specialty Stores - 0.0% *			Technology Distributors - 0.0% *		
China Tourism Group Duty Free Corporation Ltd., Class A	1,200	32,979	Synnex Technology International Corp.	18,178	30,113

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Unisplendour Corporation Ltd., Class A	3,100	\$ 6,876	Trading Companies & Distributors - 0.3%		
WPG Holdings Ltd.	20,938	30,579	Adani Enterprises Ltd.	3,289	\$ 138,811
		<u>67,568</u>	AerCap Holdings N.V. (a)(b)	2,400	101,592
Technology Hardware, Storage & Peripherals - 0.3%			Ashtead Group PLC	8,420	378,055
Acer Inc. (b)	26,000	17,901	BOC Aviation Ltd. (e)	2,700	19,087
Advantech Company Ltd.	4,000	36,846	Brenntag SE	2,963	179,046
Asustek Computer Inc. (b)	7,053	51,719	Bunzl PLC	6,482	198,000
Brother Industries Ltd.	4,600	79,464	Ferguson PLC	4,137	429,031
Canon Inc. (b)	18,900	412,781	IMCD N.V.	1,121	132,853
Catcher Technology Company Ltd.	7,000	37,906	IMCD N.V.	1,121	132,853
Compal Electronics Inc.	55,225	37,657	ITOCHU Corp. (b)	22,505	543,167
FUJIFILM Holdings Corp. (b)	6,815	311,241	Marubeni Corp.	30,000	261,738
Inventec Corp.	34,249	24,621	Mitsubishi Corp.	23,800	650,868
Lenovo Group Ltd.	74,000	51,184	Mitsui & Company Ltd.	26,400	561,727
Lite-On Technology Corp.	19,693	39,498	MonotaRO Company Ltd.	4,300	65,976
Logitech International S.A.	3,436	157,476	Reece Ltd.	4,157	37,548
Micro-Star International Company Ltd.	6,000	20,197	Sichuan New Energy Power Company Ltd. (a)	800	2,099
Ninestar Corp., Class A	1,200	7,243	Sumitomo Corp.	21,500	265,592
Pegatron Corp.	23,251	42,675	Toromont Industries Ltd.	1,600	111,973
Quanta Computer Inc.	30,507	73,847	Toyota Tsusho Corp.	4,300	133,178
Ricoh Company Ltd.	11,300	82,732	Triton International Ltd.	2,075	113,565
Samsung Electronics Company Ltd.	50,888	1,868,569			<u>4,323,906</u>
Seiko Epson Corp.	4,800	65,534	Trucking - 0.0% *		
Shenzhen Transsion Holdings Company Ltd., Class A	350	2,842	Grab Holdings Ltd., Class A (a)	25,600	67,328
Wiwynn Corp.	1,000	25,270	Localiza Rent a Car S.A.	5,900	66,637
Xiaomi Corp., Class B (a)(e)	158,400	179,362	TFI International Inc.	1,500	136,469
		<u>3,626,565</u>			<u>270,434</u>
Textiles - 0.0% *			Water Utilities - 0.0% *		
Eclat Textile Company Ltd.	2,000	24,556	Beijing Enterprises Water Group Ltd.	50,000	11,466
Tires & Rubber - 0.1%			Cia de Saneamento Basico do Estado de Sao Paulo	4,200	38,515
Balkrishna Industries Ltd.	1,031	23,730	Guangdong Investment Ltd.	32,000	25,561
Bridgestone Corp. (b)	10,896	352,350	Severn Trent PLC	4,884	127,647
Cheng Shin Rubber Industry Company Ltd.	20,000	22,410	United Utilities Group PLC	13,289	131,188
Cie Generale des Etablissements Michelin SCA	12,928	289,543			<u>334,377</u>
Hankook Tire & Technology Company Ltd.	729	17,794	Wireless Telecommunication Services - 0.3%		
MRF Ltd.	20	19,976	Advanced Info Service PCL NVDR	12,507	64,507
Sailun Group Company Ltd., Class A A Shares	2,300	3,248	America Movil SAB de C.V. Series L	295,800	244,643
Shandong Linglong Tyre Company Ltd., Class A	1,500	3,820	Axiata Group Bhd (b)	32,600	18,333
		<u>732,871</u>	Bharti Airtel Ltd.	24,206	236,904
Tobacco - 0.2%			China United Network Communications Ltd., Class A	14,400	6,753
British American Tobacco PLC	41,015	1,470,367	DiGi.Com Bhd	38,500	27,977
Gudang Garam Tbk PT (b)	5,500	8,278	Etihad Etisalat Co.	4,492	42,333
Imperial Brands PLC	17,229	354,198	Far EasTone Telecommunications Company Ltd. (b)	21,000	47,782
ITC Ltd. (b)	30,240	122,902	Globe Telecom Inc. (b)	385	13,297
Japan Tobacco Inc.	22,700	372,985	Intouch Holdings PCL NVDR	5,600	10,759
KT&G Corp. (b)	1,149	69,376	Intouch Holdings PCL, Class F	6,200	11,958
RLX Technology Inc. ADR (a)	4,000	4,200	KDDI Corp.	30,408	888,924
Smoore International Holdings Ltd. (e)	19,000	22,540	Maxis Bhd	27,100	20,443
Swedish Match AB	30,321	299,931	Mobile Telecommunications Co. KSCP	30,576	57,715
		<u>2,724,777</u>	Mobile Telecommunications Co. Saudi Arabia (a)	8,715	26,356
			Mobile TeleSystems PJSC ADR (a)(c)**	6,600	—

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 89

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Mobile TeleSystems PJSC (c)**	3,970	\$ —	Steel - 0.0% *		
MTN Group Ltd.	17,502	116,297	Gerdau S.A.	13,200	\$ 59,644
PLDT Inc.	960	24,658	Technology Hardware, Storage & Peripherals - 0.0% *		
Rogers Communications Inc., Class B	6,700	259,457	Samsung Electronics Company Ltd.	8,520	276,754
Softbank Corp.	54,300	542,180	Total Preferred Stock		
SoftBank Group Corp.	22,800	772,637	(Cost \$3,169,136)		2,490,005
Taiwan Mobile Company Ltd.	21,946	66,051	Rights - 0.0% *		
Tele2 AB, Class B B Shares	9,954	85,900	Security & Alarm Services - 0.0% *		
TIM S.A.	10,600	23,674	Securitas AB (a)	21,656	9,035
Turkcell Iletisim Hizmetleri A/S	8,295	8,792	Trucking - 0.0% *		
Vodacom Group Ltd.	7,755	52,476	Localiza Rent a Car S.A. (a)	18	37
Vodafone Group PLC	508,697	569,206	Wireless Telecommunication Services - 0.0% *		
		<u>4,240,012</u>	Globe Telecom Inc. (a)	29	173
Total Common Stock		<u>327,299,865</u>	Total Rights		
(Cost \$411,076,130)			(Cost \$11,756)		9,245
Preferred Stock - 0.2%			Warrants - 0.0% *		
Automobile Manufacturers - 0.1%			Railroads - 0.0% *		
Bayerische Motoren Werke AG	1,172	76,077	BTS Group Holdings PCL (expiring 10/03/22) (a)	29,280	223
Hyundai Motor Co.	417	24,244	Total Warrants		223
Hyundai Motor Co.	29	1,695	(Cost \$0)		
Porsche Automobil Holding SE	2,980	167,834	Total Foreign Equity		
Volkswagen AG	3,513	429,085	(Cost \$414,257,022)		329,799,338
		<u>698,935</u>			
Commodity Chemicals - 0.0% *			Principal Amount		
Braskem S.A.	1,800	8,733	Bonds and Notes - 24.9%		
LG Chem Ltd.	89	15,500	U.S. Treasuries - 13.1%		
		<u>24,233</u>	U.S. Treasury Bonds		
Diversified Banks - 0.1%			1.13% 08/15/40	\$ 225,000	139,324
Banco Bradesco S.A.	55,821	204,755	1.25% 08/15/31 - 05/15/50	1,300,000	1,001,125
Bancolumbia S.A.	4,359	26,587	1.38% 12/31/28 - 08/15/50	3,400,000	2,452,468
Itau Unibanco Holding S.A.	50,400	261,465	1.63% 11/15/50	200,000	124,063
Itausa S.A.	49,580	89,189	1.75% 08/15/41	1,500,000	1,025,391
		<u>581,996</u>	1.88% 02/15/32 - 11/15/51	1,275,000	973,747
Diversified Capital Markets - 0.0% *			2.00% 11/15/41 - 08/15/51	1,600,000	1,110,968
Banco BTG Pactual S.A.	4	4	2.25% 08/15/46 - 08/15/49	950,000	691,117
Electric Utilities - 0.0% *			2.38% 03/31/29 - 05/15/51	1,690,000	1,381,959
Centrais Eletricas Brasileiras SA	3,800	31,720	2.50% 02/15/45 - 05/15/46	485,000	368,853
Cia Energetica de Minas Gerais	14,729	29,301	2.63% 07/31/29	550,000	505,484
		<u>61,021</u>	2.75% 11/15/42 - 11/15/47	1,025,000	824,281
Fertilizers & Agricultural Chemicals - 0.0% *			2.88% 05/15/43 - 05/15/52	3,585,000	2,981,473
Sociedad Quimica y Minera de Chile SA	1,519	142,857	3.00% 11/15/44 - 08/15/52	2,325,000	1,961,867
Household Products - 0.0% *			3.13% 02/15/43 - 05/15/48	2,350,000	2,013,625
Henkel AG & Company KGaA	3,436	203,970	3.25% 05/15/42	1,435,000	1,273,338
Integrated Oil & Gas - 0.0% *			3.38% 08/15/42 - 11/15/48	1,600,000	1,442,063
Petroleo Brasileiro S.A.	49,600	273,271	3.63% 08/15/43 - 02/15/44	1,140,000	1,061,700
Surgutneftegas PJSC (c)**	115,200	—	4.25% 05/15/39 - 11/15/40	200,000	207,391
		<u>273,271</u>	4.38% 02/15/38 - 05/15/40	200,000	211,563
Life Sciences Tools & Services - 0.0% *			4.50% 02/15/36	100,000	108,078
Sartorius AG	470	162,509	4.63% 02/15/40	100,000	108,688
Personal Products - 0.0% *			5.25% 02/15/29	200,000	213,281
LG Household & Health Care Ltd.	21	4,811	5.50% 08/15/28	200,000	214,453
			6.00% 02/15/26	427,000	449,284
			6.13% 08/15/29	200,000	225,313
			6.38% 08/15/27	200,000	219,406
			7.63% 02/15/25	200,000	214,703
			U.S. Treasury Inflation Indexed Bonds		
			0.13% 04/15/27 - 02/15/52	6,927,497	5,646,795
			0.25% 02/15/50	921,920	606,528

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
0.63% 07/15/32 - 02/15/43	\$ 2,815,135	\$ 2,420,094	2.00% 01/01/36 - 03/01/52	\$ 10,735,046	\$ 8,771,571
0.75% 02/15/42 - 02/15/45	2,271,777	1,793,095	2.00% 09/01/50 (b)	573,260	466,805
0.88% 02/15/47	975,759	767,354	2.50% 01/01/28 - 09/01/50 (b)	1,204,291	1,044,105
1.00% 02/15/46 - 02/15/49	1,701,009	1,383,996	2.50% 06/01/51 - 05/01/52	2,930,831	2,467,688
1.38% 02/15/44	1,411,087	1,259,113	3.00% 07/01/30 - 08/01/50 (b)	1,628,276	1,465,976
1.75% 01/15/28	1,131,384	1,121,680	3.00% 12/01/46 - 06/01/51	422,949	373,358
2.00% 01/15/26	746,375	744,481	3.50% 03/01/26 - 11/01/49 (b)	1,192,422	1,095,310
2.13% 02/15/40 - 02/15/41	1,291,968	1,339,634	4.00% 06/01/42 - 08/01/48 (b)	426,993	405,014
2.38% 01/15/25 - 01/15/27	2,487,449	2,508,316	4.50% 05/01/42 - 11/01/48 (b)	81,776	79,433
2.50% 01/15/29	1,034,970	1,072,240	5.50% 01/01/38 - 04/01/39 (b)	152,643	156,548
3.38% 04/15/32	417,293	476,383	6.00% 06/01/37 - 11/01/37 (b)	144,296	150,712
3.63% 04/15/28	970,859	1,056,052	6.25% 07/15/32	250,000	291,708
3.88% 04/15/29	1,171,463	1,312,852	Federal National Mortgage Assoc.		
U.S. Treasury Inflation Indexed Notes			0.50% 11/07/25	250,000	222,775
0.13% 07/15/24 - 07/15/31	23,686,966	21,797,187	0.88% 08/05/30	250,000	195,273
0.25% 01/15/25 - 07/15/29	4,279,730	3,989,785	1.50% 04/01/36 - 11/01/41	1,477,831	1,249,496
0.38% 07/15/25 - 07/15/27	6,526,307	6,148,941	1.50% 12/01/50 - 03/01/51 (b)	776,578	596,574
0.50% 04/15/24 - 01/15/28	3,921,489	3,724,585	1.75% 07/02/24	225,000	215,512
0.63% 01/15/24 - 01/15/26	4,220,568	4,083,575	2.00% 11/01/35 - 04/01/51 (b)	4,475,878	3,704,165
0.75% 07/15/28	1,752,760	1,648,559	2.00% 06/01/36 - 03/01/52	5,444,614	4,479,523
0.88% 01/15/29	1,584,036	1,490,494	2.13% 04/24/26	200,000	186,304
U.S. Treasury Notes			2.50% 09/01/28 - 04/01/51 (b)	3,190,002	2,722,716
0.13% 12/15/23 - 02/15/24	2,900,000	2,745,375	2.50% 06/01/32 - 03/01/52	7,194,803	6,124,620
0.25% 03/15/24 - 10/31/25	3,800,000	3,454,973	3.00% 04/01/30 - 12/01/49 (b)	2,281,476	2,048,271
0.38% 08/15/24 - 09/30/27	2,900,000	2,551,656	3.00% 12/01/35 - 05/01/52	3,724,894	3,264,719
0.50% 11/30/23 - 02/28/26	1,750,000	1,614,913	3.50% 01/01/27 - 03/01/49 (b)	1,089,587	1,001,962
0.63% 11/30/27 - 08/15/30	2,350,000	1,909,278	3.50% 11/01/48 - 06/01/52	656,310	593,618
0.75% 12/31/23 - 03/31/26	3,150,000	2,937,957	4.00% 10/01/41 - 02/01/50 (b)	1,139,357	1,077,630
0.88% 11/15/30	1,450,000	1,155,469	4.00% 07/01/47 - 08/01/52	229,859	213,289
1.13% 01/15/25 - 02/15/31	5,475,000	4,762,277	4.50% 01/01/27 - 09/01/49 (b)	431,485	420,022
1.25% 03/31/28 - 06/30/28	3,200,000	2,751,770	5.00% 12/01/39 - 05/01/41 (b)	87,300	87,780
1.38% 01/31/25 - 08/31/26	600,000	558,133	5.50% 12/01/35 - 04/01/38 (b)	515,044	525,822
1.50% 09/30/24 - 02/15/30	4,900,000	4,388,285	6.00% 03/01/34 - 08/01/37 (b)	660,842	688,922
1.63% 02/15/26 - 05/15/31	2,125,000	1,800,707	Federal National Mortgage Assoc. TBA		
1.75% 06/30/24 - 11/15/29	1,750,000	1,603,629	1.50% 10/01/37 (f)	825,000	706,650
1.88% 06/30/26 - 02/28/29	2,600,000	2,365,468	2.00% 10/01/37 (f)	1,250,000	1,099,941
2.00% 02/15/25 - 11/15/26	1,494,000	1,407,885	2.50% 10/01/37 (f)	650,000	588,085
2.13% 11/30/23 - 05/31/26	1,200,000	1,148,310	3.00% 10/01/37 - 10/01/52 (f)	1,000,000	886,611
2.25% 12/31/23 - 02/15/52	5,230,000	4,645,621	3.50% 10/01/37 - 10/01/52 (f)	2,800,000	2,525,618
2.38% 08/15/24 - 05/15/29	3,250,000	3,037,551	4.00% 10/01/52 (f)	2,025,000	1,876,756
2.50% 01/31/24 - 03/31/27	7,550,000	7,294,656	4.50% 10/01/52 (f)	1,725,000	1,641,415
2.63% 04/15/25 - 02/15/29	3,450,000	3,255,147	5.00% 10/01/52 (f)	300,000	292,245
2.75% 02/28/25 - 08/15/32	6,750,000	6,371,724	Government National Mortgage Assoc.		
2.88% 10/31/23 - 05/15/32	8,480,000	8,045,868	2.00% 10/20/50 (b)	953,125	798,801
3.00% 06/30/24 - 10/31/25	5,200,000	5,036,812	2.00% 11/20/50 - 04/20/52	3,411,095	2,848,618
3.13% 08/15/25 - 08/31/29	2,400,000	2,289,089	2.50% 06/20/50 - 01/20/52	3,747,728	3,234,857
3.25% 08/31/24 - 06/30/29	1,150,000	1,115,542	2.50% 07/20/50 - 08/20/50 (b)	519,725	450,197
3.88% 09/30/29	1,000,000	995,937			
4.25% 09/30/24	450,000	450,211			
		<u>169,590,988</u>			
Agency Mortgage Backed - 5.8%					
Federal Farm Credit Banks Funding Corp.					
0.25% 02/26/24	360,000	340,009			
3.38% 08/26/24	250,000	245,725			
Federal Home Loan Banks					
0.50% 04/14/25	650,000	591,416			
1.88% 09/11/26	500,000	455,205			
3.25% 11/16/28	125,000	119,359			
Federal Home Loan Mortgage Corp.					
0.13% 10/16/23	380,000	364,120			
0.38% 07/21/25	500,000	448,820			
1.50% 04/01/37 - 11/01/51	943,614	746,028			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 91

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
3.00% 10/15/42 - 02/20/50 (b)	\$ 1,093,464	\$ 982,653	World Omni Auto Receivables Trust 2021-B		
3.00% 01/20/46 - 09/20/51	1,619,453	1,441,354	0.42% 06/15/26	\$ 100,000	\$ 95,890
3.50% 11/20/43	188,036	174,576			<u>868,450</u>
3.50% 03/20/45 - 08/20/49 (b)	1,155,138	1,063,030	Corporate Notes - 5.1%		
4.00% 12/20/40 - 09/20/46 (b)	633,184	604,780	3M Co.		
4.50% 05/20/40 - 01/20/49 (b)	286,745	279,904	2.65% 04/15/25	100,000	94,421
5.00% 08/15/41 (b)	500,762	514,013	3.38% 03/01/29	25,000	22,296
Government National Mortgage Assoc. TBA			Abbott Laboratories		
2.50% 10/01/52 (f)	100,000	85,708	4.90% 11/30/46	100,000	96,186
3.00% 10/01/52 (f)	575,000	507,038	AbbVie Inc.		
3.50% 10/01/52 (f)	1,100,000	997,983	2.95% 11/21/26	25,000	22,872
4.00% 10/01/52 (f)	675,000	629,470	3.20% 05/14/26	50,000	46,751
4.50% 10/01/52 (f)	550,000	525,707	3.80% 03/15/25	75,000	72,616
Tennessee Valley Authority			4.25% 11/14/28 - 11/21/49	60,000	50,217
3.50% 12/15/42	100,000	83,514	4.30% 05/14/36	50,000	43,337
		<u>74,537,427</u>	4.75% 03/15/45	150,000	128,607
			4.85% 06/15/44	50,000	43,604
			4.88% 11/14/48	25,000	21,953
Agency Collateralized Mortgage Obligations - 0.2%			Activision Blizzard Inc.		
Federal Home Loan Mortgage Corp.			2.50% 09/15/50	50,000	30,422
1.48% 04/25/30	69,643	56,378	Adobe Inc.		
1.56% 04/25/30	40,000	32,566	3.25% 02/01/25	70,000	67,931
1.87% 01/25/30	58,333	48,958	Advocate Health & Hospitals Corp.		
3.00% 12/25/25	300,000	286,449	3.39% 10/15/49	25,000	18,278
3.39% 03/25/24	200,000	197,195	AEP Texas Inc.		
3.78% 08/25/28	178,178	173,647	3.45% 05/15/51	35,000	24,347
3.90% 04/25/28	100,000	96,685	AerCap Ireland Capital DAC/AerCap Global Aviation Trust		
3.90% 08/25/28 - 12/25/30 (g)	535,000	513,692	4.45% 04/03/26	250,000	233,512
3.95% 11/25/30 (g)	380,000	364,470	Aflac Inc.		
Federal National Mortgage Assoc.			2.88% 10/15/26	100,000	92,789
1.27% 07/25/30	80,000	62,955	Agilent Technologies Inc.		
1.51% 03/25/31 (g)	145,000	113,676	2.75% 09/15/29	25,000	21,005
1.72% 10/25/31 (g)	100,000	78,713	Agree LP		
2.70% 02/25/26	179,700	169,659	4.80% 10/01/32	15,000	13,398
3.16% 06/25/27 (g)	180,906	170,114	Air Lease Corp.		
		<u>2,365,157</u>	3.25% 10/01/29	100,000	81,212
			4.25% 02/01/24	100,000	98,241
Asset Backed - 0.1%			Air Products & Chemicals Inc.		
American Express Credit Account Master Trust			2.05% 05/15/30	10,000	8,193
0.90% 11/15/26	184,000	170,781	2.70% 05/15/40	25,000	17,979
BA Credit Card Trust			Aircastle Ltd.		
0.44% 09/15/26	9,000	8,460	4.13% 05/01/24	20,000	19,258
Capital One Multi-Asset Execution Trust			Alabama Power Co.		
3.49% 05/15/27	100,000	97,209	3.45% 10/01/49	50,000	35,420
Carvana Auto Receivables Trust 2021-P4			Albemarle Corp.		
1.64% 12/10/27	150,000	133,438	5.05% 06/01/32	25,000	23,202
Discover Card Execution Note Trust			Alexandria Real Estate Equities Inc.		
1.03% 09/15/28	81,000	70,013	3.55% 03/15/52	50,000	34,068
Exeter Automobile Receivables Trust 2022-3			4.85% 04/15/49	50,000	41,992
4.21% 01/15/26	200,000	198,284	Alibaba Group Holding Ltd.		
Hyundai Auto Receivables Trust 2021-C			4.00% 12/06/37	100,000	76,751
0.74% 05/15/26	100,000	94,375	Allegion PLC		
			3.50% 10/01/29	15,000	12,700
			Allina Health System		
			2.90% 11/15/51	10,000	6,482
			Ally Financial Inc.		
			8.00% 11/01/31	50,000	52,857
			Alphabet Inc.		
			0.80% 08/15/27	50,000	42,153
			2.05% 08/15/50	50,000	29,446

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
2.25% 08/15/60	\$ 25,000	\$ 14,192	Analog Devices Inc.		
Altria Group Inc.			3.50% 12/05/26	\$ 75,000	\$ 71,325
5.80% 02/14/39	65,000	56,306	Anheuser-Busch InBev Worldwide Inc.		
5.95% 02/14/49	190,000	157,561	4.00% 04/13/28	55,000	52,241
Amazon.com Inc.			4.38% 04/15/38	75,000	64,111
1.65% 05/12/28	50,000	42,489	4.50% 06/01/50	100,000	82,225
2.10% 05/12/31	50,000	40,553	4.75% 04/15/58	50,000	40,702
2.50% 06/03/50	75,000	46,781	5.55% 01/23/49	65,000	61,145
3.00% 04/13/25	75,000	72,449	5.80% 01/23/59	50,000	47,766
3.15% 08/22/27	50,000	46,596	8.00% 11/15/39	150,000	176,289
3.30% 04/13/27	25,000	23,645	Aon Corp./Aon Global Holdings PLC		
3.60% 04/13/32	25,000	22,706	2.05% 08/23/31	50,000	37,562
3.95% 04/13/52	25,000	20,542	2.60% 12/02/31	35,000	27,355
4.05% 08/22/47	100,000	84,888	5.00% 09/12/32	50,000	47,941
4.10% 04/13/62	25,000	20,062	Appalachian Power Co.		
4.25% 08/22/57	50,000	41,758	4.45% 06/01/45	100,000	79,856
Ancor Flexibles North America Inc.			4.50% 08/01/32	45,000	40,512
4.00% 05/17/25	15,000	14,498	Apple Inc.		
Ameren Illinois Co.			0.55% 08/20/25	50,000	44,773
3.85% 09/01/32	50,000	45,101	1.13% 05/11/25	50,000	45,891
America Movil SAB de C.V.			1.20% 02/08/28	75,000	62,787
6.13% 03/30/40	100,000	99,596	1.70% 08/05/31	50,000	39,208
American Airlines 2019-1 Class AA Pass Through Trust			2.40% 08/20/50	100,000	62,448
3.15% 08/15/33	43,221	36,294	2.80% 02/08/61	50,000	31,334
American Express Co.			2.90% 09/12/27	125,000	115,335
0.75% 11/03/23	50,000	48,018	3.25% 02/23/26	100,000	95,924
3.00% 10/30/24	100,000	96,375	3.35% 08/08/32	50,000	44,488
3.38% 05/03/24	25,000	24,382	3.45% 02/09/45	50,000	39,392
3.63% 12/05/24	50,000	48,616	3.95% 08/08/52	15,000	12,506
American Express Co. (4.42% fixed rate until 08/03/2032; 1.76% + SOFR thereafter)			4.10% 08/08/62	25,000	20,497
4.42% 08/03/33 (g)	50,000	45,506	4.38% 05/13/45	65,000	58,324
American Homes 4 Rent LP			4.65% 02/23/46	85,000	79,234
3.63% 04/15/32	20,000	16,476	Applied Materials Inc.		
American Honda Finance Corp.			1.75% 06/01/30	75,000	59,281
0.75% 08/09/24	50,000	46,483	Aptiv PLC/Aptiv Corp.		
2.40% 06/27/24	100,000	96,102	2.40% 02/18/25	20,000	18,688
American International Group Inc.			4.15% 05/01/52	15,000	10,105
2.50% 06/30/25	25,000	23,293	Arch Capital Finance LLC		
4.20% 04/01/28	75,000	70,249	5.03% 12/15/46	50,000	43,480
4.38% 06/30/50	50,000	40,361	Archer-Daniels-Midland Co.		
American Tower Corp.			4.02% 04/16/43	50,000	42,079
2.40% 03/15/25	75,000	69,866	Ares Capital Corp.		
3.13% 01/15/27	150,000	135,213	4.20% 06/10/24	100,000	96,702
4.05% 03/15/32	10,000	8,609	Arizona Public Service Co.		
American Water Capital Corp.			4.25% 03/01/49	25,000	18,991
3.45% 06/01/29	50,000	44,521	Arrow Electronics Inc.		
4.00% 12/01/46	100,000	77,837	4.00% 04/01/25	40,000	38,490
Ameriprise Financial Inc.			Ascension Health		
4.50% 05/13/32	10,000	9,412	3.95% 11/15/46	50,000	42,275
AmerisourceBergen Corp.			Asian Development Bank		
3.45% 12/15/27	50,000	45,922	0.38% 09/03/25	150,000	133,812
Amgen Inc.			0.63% 10/08/24	200,000	185,864
3.20% 11/02/27	100,000	91,723	1.00% 04/14/26	50,000	44,617
3.35% 02/22/32	30,000	25,622	1.63% 03/15/24	75,000	72,181
4.20% 03/01/33	25,000	22,651	1.88% 01/24/30	75,000	64,450
4.40% 02/22/62	75,000	58,334	3.13% 09/26/28	25,000	23,542
4.56% 06/15/48	50,000	41,797	6.22% 08/15/27	200,000	214,664
5.65% 06/15/42	100,000	98,651	Assurant Inc.		
Amphenol Corp.			4.90% 03/27/28	50,000	47,258
4.35% 06/01/29	25,000	23,597	AstraZeneca PLC		
			3.38% 11/16/25	100,000	95,485
			4.00% 01/17/29	20,000	18,967
			6.45% 09/15/37	50,000	53,975

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 93

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
AT&T Inc.			Bank of America Corp. (3.42% fixed rate until 12/20/27; 1.04% + 3 month USD LIBOR thereafter)		
0.90% 03/25/24	\$ 50,000	\$ 47,366			
2.25% 02/01/32	25,000	18,917			
3.50% 06/01/41 - 09/15/53	275,000	185,962	3.42% 12/20/28 (g)	\$ 107,000	\$ 94,914
3.65% 09/15/59	100,000	64,924			
4.30% 02/15/30	270,000	247,104	Bank of America Corp. (3.46% fixed rate until 03/15/2024; 0.97% + 3 month USD LIBOR thereafter)		
4.35% 06/15/45	200,000	155,954			
4.75% 05/15/46	50,000	41,890	3.46% 03/15/25 (g)	275,000	266,461
Athene Holding Ltd.			Bank of America Corp. (3.97% fixed rate until 03/05/2028; 1.07% + 3 month USD LIBOR thereafter)		
3.50% 01/15/31	10,000	8,004			
Atmos Energy Corp.			3.97% 03/05/29 (g)	100,000	90,222
4.30% 10/01/48	50,000	42,128			
5.45% 10/15/32 (f)	15,000	15,159	Bank of America Corp. (4.08% fixed rate until 03/20/2050; 3.15% + 3 month USD LIBOR thereafter)		
Australia & New Zealand Banking Group Ltd.					
3.70% 11/16/25	50,000	48,282	4.08% 03/20/51 (g)	100,000	74,847
Automatic Data Processing Inc.			Bank of America Corp. (4.24% fixed rate until 04/24/37; 1.81% + 3 month USD LIBOR thereafter)		
1.70% 05/15/28	20,000	17,144			
AutoNation Inc.			4.24% 04/24/38 (g)	50,000	41,225
2.40% 08/01/31	50,000	35,325			
AutoZone Inc.			Bank of America Corp. (4.33% fixed rate until 03/15/2049; 1.52% + 3 month USD LIBOR thereafter)		
3.75% 04/18/29	50,000	45,134			
AvalonBay Communities Inc.			4.33% 03/15/50 (g)	100,000	78,633
2.05% 01/15/32	35,000	27,174			
3.90% 10/15/46	50,000	38,620	Bank of America Corp. (4.38% fixed rate until 04/27/2027; 1.58% + SOFR thereafter)		
Baker Hughes Holdings LLC/Baker Hughes Co-Obligor Inc.					
4.08% 12/15/47	75,000	55,779	4.38% 04/27/28 (g)	50,000	46,871
Baltimore Gas & Electric Co.			Bank of America Corp. (4.95% fixed rate until 07/22/2027; 2.04% + SOFR thereafter)		
4.55% 06/01/52	5,000	4,308			
Banco Santander S.A. (4.18% fixed rate until 03/24/2027; 2.00% + 1 year CMT Rate thereafter)			4.95% 07/22/28 (g)	150,000	144,256
4.18% 03/24/28 (g)	100,000	90,479	Bank of America Corp. (5.02% fixed rate until 07/22/2032; 2.16% + SOFR thereafter)		
Bank of America Corp.					
4.18% 11/25/27	50,000	46,327	5.02% 07/22/33 (g)	125,000	116,286
5.00% 01/21/44	50,000	43,227	Bank of Montreal		
6.11% 01/29/37	100,000	96,716	1.50% 01/10/25	225,000	207,211
Bank of America Corp. (2.30% fixed rate until 07/21/2031; 1.22% + SOFR thereafter)			4.70% 09/14/27	25,000	24,159
2.30% 07/21/32 (g)	225,000	168,361	Bank of New York Mellon Corp. (3.44% fixed rate until 02/07/2027; 1.07% + 3 month USD LIBOR thereafter)		
Bank of America Corp. (2.57% fixed rate until 10/20/2031; 1.21% + SOFR thereafter)					
2.57% 10/20/32 (g)	25,000	19,140	3.44% 02/07/28 (g)	175,000	161,525
Bank of America Corp. (2.88% fixed rate until 10/22/2029; 1.19% + 3 month USD LIBOR thereafter)			Bank of Nova Scotia		
2.88% 10/22/30 (g)	100,000	82,081	2.95% 03/11/27	50,000	45,267
Bank of America Corp. (2.97% fixed rate until 07/21/51; 1.56% + SOFR thereafter)			4.50% 12/16/25	75,000	72,405
2.97% 07/21/52 (g)	50,000	30,608	Banner Health		
Bank of America Corp. (3.09% fixed rate until 10/01/2024; 1.09% + 3 month USD LIBOR thereafter)			2.34% 01/01/30	75,000	61,512
3.09% 10/01/25 (g)	200,000	189,882	Barclays PLC (1.01% fixed rate until 12/10/2023; 0.80% + 1 year CMT Rate thereafter)		
Bank of America Corp. (3.19% fixed rate until 07/23/2029; 1.18% + 3 month USD LIBOR thereafter)					
3.19% 07/23/30 (g)	50,000	42,112	1.01% 12/10/24 (g)	100,000	94,129
			Barclays PLC (3.56% fixed rate until 09/23/2030; 2.90% + 5 year CMT Rate thereafter)		
			3.56% 09/23/35 (g)	100,000	74,066
			Barclays PLC (4.97% fixed rate until 05/16/28; 1.90% + 3 month USD LIBOR thereafter)		
			4.97% 05/16/29 (g)	100,000	90,209

See Notes to Schedule of Investments.
94 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Barclays PLC (5.09% fixed rate until 06/20/2029; 3.05% + 3 month USD LIBOR thereafter)			4.13% 06/15/39	\$ 15,000	\$ 13,099
5.09% 06/20/30 (g)	\$ 100,000	\$ 87,074	4.55% 02/20/48	150,000	131,778
Barrick Gold Corp.			British Telecommunications PLC		
5.25% 04/01/42	100,000	91,090	9.63% 12/15/30	50,000	57,784
BAT Capital Corp.			Brixmor Operating Partnership LP		
2.79% 09/06/24	100,000	95,163	3.90% 03/15/27	150,000	136,387
3.56% 08/15/27	100,000	87,808	Broadcom Inc.		
3.98% 09/25/50	25,000	15,451	3.42% 04/15/33 (e)	150,000	115,086
4.39% 08/15/37	50,000	35,721	3.50% 02/15/41 (e)	50,000	33,722
5.28% 04/02/50	100,000	73,869	4.30% 11/15/32	25,000	21,059
Baxalta Inc.			4.75% 04/15/29	100,000	93,470
5.25% 06/23/45	75,000	68,857	5.00% 04/15/30	100,000	92,948
Baxter International Inc.			Brookfield Asset Management Inc.		
2.27% 12/01/28	125,000	103,299	4.00% 01/15/25	75,000	73,027
Becton Dickinson & Co.			Brookfield Finance Inc.		
3.70% 06/06/27	66,000	61,460	3.90% 01/25/28	50,000	45,163
4.30% 08/22/32	10,000	9,137	Brown & Brown Inc.		
Berkshire Hathaway Finance Corp.			4.20% 03/17/32	15,000	12,899
2.85% 10/15/50	100,000	64,430	Burlington Northern Santa Fe LLC		
2.88% 03/15/32	25,000	21,081	3.55% 02/15/50	50,000	37,356
BHP Billiton Finance USA Ltd.			3.75% 04/01/24	50,000	49,400
6.42% 03/01/26	150,000	156,993	5.40% 06/01/41	50,000	48,855
Biogen Inc.			5.75% 05/01/40	75,000	75,826
4.05% 09/15/25	100,000	97,072	California Institute of Technology		
Black Hills Corp.			3.65% 09/01/19	20,000	12,523
4.35% 05/01/33	30,000	26,501	Camden Property Trust		
BlackRock Inc.			3.35% 11/01/49	10,000	6,959
2.40% 04/30/30	20,000	16,543	4.10% 10/15/28	10,000	9,355
3.25% 04/30/29	60,000	53,907	Campbell Soup Co.		
Blackstone Private Credit Fund			2.38% 04/24/30	15,000	11,970
2.63% 12/15/26	150,000	123,334	Canadian Imperial Bank of Commerce		
Blackstone Secured Lending Fund			3.60% 04/07/32	10,000	8,465
2.13% 02/15/27	150,000	121,377	3.95% 08/04/25	25,000	24,165
Boardwalk Pipelines LP			Canadian National Railway Co.		
3.60% 09/01/32	25,000	19,822	2.95% 11/21/24	55,000	52,981
Booking Holdings Inc.			3.85% 08/05/32	25,000	22,839
3.60% 06/01/26	75,000	71,078	Canadian Natural Resources Ltd.		
Boston Properties LP			2.05% 07/15/25	100,000	91,410
2.55% 04/01/32	75,000	55,391	Canadian Pacific Railway Co.		
3.40% 06/21/29	50,000	42,319	1.75% 12/02/26	50,000	43,811
Boston Scientific Corp.			2.05% 03/05/30	20,000	16,025
4.55% 03/01/39	50,000	43,230	2.90% 02/01/25	50,000	47,633
BP Capital Markets America Inc.			Capital One Financial Corp.		
2.72% 01/12/32	35,000	28,428	4.20% 10/29/25	75,000	71,962
2.77% 11/10/50	25,000	15,509	Capital One Financial Corp. (2.62% fixed rate until 11/02/2031; 1.27% + SOFR thereafter)		
2.94% 06/04/51	100,000	63,495	2.62% 11/02/32 (g)	25,000	18,768
3.94% 09/21/28	25,000	23,237	Capital One Financial Corp. (4.17% fixed rate until 05/09/2024; 1.37% + SOFR thereafter)		
4.23% 11/06/28	50,000	47,019	4.17% 05/09/25 (g)	50,000	48,646
BPCE S.A.			Capital One Financial Corp. (5.25% fixed rate until 07/26/2029; 2.6% + SOFR thereafter)		
4.00% 04/15/24	50,000	49,090	5.25% 07/26/30 (g)	50,000	46,772
Brandywine Operating Partnership LP			Cardinal Health Inc.		
4.55% 10/01/29	25,000	22,118	3.50% 11/15/24	75,000	72,613
Brighthouse Financial Inc.					
3.85% 12/22/51	50,000	30,467			
Bristol-Myers Squibb Co.					
3.20% 06/15/26	100,000	94,745			
3.40% 07/26/29	17,000	15,445			
3.55% 03/15/42	15,000	11,769			
3.70% 03/15/52	20,000	15,353			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 95

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Carlisle Companies Inc.			4.30% 11/20/26	\$ 100,000	\$ 94,592
2.20% 03/01/32	\$ 50,000	\$ 37,026	4.75% 05/18/46	50,000	39,663
Carrier Global Corp.			Citigroup Inc. (1.46% fixed rate until 06/09/2026; 0.77% + SOFR thereafter)		
2.24% 02/15/25	65,000	60,723	1.46% 06/09/27 (g)	150,000	127,696
2.49% 02/15/27	15,000	13,311	Citigroup Inc. (2.52% fixed rate until 11/03/2031; 1.18% + SOFR thereafter)		
3.58% 04/05/50	25,000	17,278	2.52% 11/03/32 (g)	35,000	26,524
Caterpillar Financial Services Corp.			Citigroup Inc. (3.06% fixed rate until 01/25/2032; 1.35% + SOFR thereafter)		
2.85% 05/17/24	25,000	24,326	3.06% 01/25/33 (g)	50,000	39,429
3.60% 08/12/27	50,000	47,252	Citigroup Inc. (3.35% fixed rate until 04/24/2024; 0.90% + 3 month USD LIBOR thereafter)		
Caterpillar Inc.			3.35% 04/24/25 (g)	150,000	144,762
3.25% 04/09/50	25,000	18,444	Citigroup Inc. (3.79% fixed rate until 03/17/32; 1.94% + SOFR thereafter)		
4.30% 05/15/44	75,000	66,078	3.79% 03/17/33 (g)	50,000	41,942
CDW LLC/CDW Finance Corp.			Citigroup Inc. (4.08% fixed rate until 04/23/2028; 1.19% + 3 month USD LIBOR thereafter)		
2.67% 12/01/26	70,000	60,737	4.08% 04/23/29 (g)	75,000	67,922
Celanese US Holdings LLC			Citigroup Inc. (4.66% fixed rate until 05/24/2027; 1.89% + SOFR thereafter)		
5.90% 07/05/24	100,000	98,661	4.66% 05/24/28 (g)	150,000	142,545
6.17% 07/15/27	25,000	23,617	Citigroup Inc. (4.91% fixed rate until 05/24/2032; 2.09% + SOFR thereafter)		
Celulosa Arauco y Constitucion S.A.			4.91% 05/24/33 (g)	50,000	46,003
3.88% 11/02/27	100,000	86,962	Citigroup Inc. (5.32% fixed rate until 03/26/2040; 4.55% + SOFR thereafter)		
Cenovus Energy Inc.			5.32% 03/26/41 (g)	100,000	90,341
6.80% 09/15/37	50,000	50,344	Citigroup Inc. (5.61% fixed rate until 09/29/2025; 1.55% + SOFR thereafter)		
CenterPoint Energy Houston Electric LLC			5.61% 09/29/26	25,000	24,862
4.45% 10/01/32	50,000	47,509	Citizens Financial Group Inc. (5.64% fixed rate until 05/21/2032; 2.75% + 5 year CMT Rate thereafter)		
4.50% 04/01/44	75,000	65,092	5.64% 05/21/37 (g)	50,000	46,167
Charles Schwab Corp.			CME Group Inc.		
2.00% 03/20/28	100,000	86,018	2.65% 03/15/32	20,000	16,439
Charter Communications Operating LLC/Charter Communications Operating Capital			CNH Industrial Capital LLC		
2.80% 04/01/31	65,000	49,317	3.95% 05/23/25	10,000	9,645
3.70% 04/01/51	25,000	15,187	CNOOC Finance 2014 ULC		
4.80% 03/01/50	195,000	139,468	4.25% 04/30/24	100,000	99,145
4.91% 07/23/25	50,000	48,792	CNOOC Petroleum North America ULC		
5.25% 04/01/53	25,000	19,103	6.40% 05/15/37	25,000	25,512
6.38% 10/23/35	100,000	92,146	Colgate-Palmolive Co.		
Cheniere Corpus Christi Holdings LLC			3.25% 08/15/32	15,000	13,388
2.74% 12/31/39	55,000	39,653	Comcast Corp.		
Chevron USA Inc.			2.89% 11/01/51	150,000	93,693
3.25% 10/15/29	100,000	89,415	2.94% 11/01/56	25,000	14,925
Chubb INA Holdings Inc.			3.38% 08/15/25	50,000	48,025
3.15% 03/15/25	50,000	48,014	3.40% 07/15/46	100,000	70,360
4.35% 11/03/45	50,000	42,327	3.45% 02/01/50	135,000	94,133
Church & Dwight Company Inc.			3.55% 05/01/28	50,000	45,930
5.00% 06/15/52	25,000	22,939	4.25% 10/15/30	200,000	185,284
CI Financial Corp.			4.60% 10/15/38	30,000	26,547
4.10% 06/15/51	50,000	29,776	6.50% 11/15/35	50,000	53,445
Cigna Corp.					
2.40% 03/15/30	15,000	12,245			
4.13% 11/15/25	75,000	72,818			
4.38% 10/15/28	40,000	37,775			
4.50% 02/25/26	50,000	48,797			
4.80% 08/15/38	30,000	26,621			
4.90% 12/15/48	80,000	69,291			
Cintas Corp. No 2					
3.45% 05/01/25	5,000	4,829			
Cisco Systems Inc.					
2.50% 09/20/26	25,000	23,256			
5.90% 02/15/39	50,000	52,003			
Citigroup Inc.					
3.70% 01/12/26	150,000	141,919			
3.88% 03/26/25	50,000	48,011			

See Notes to Schedule of Investments.
96 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Comerica Inc. 4.00% 02/01/29	\$ 50,000	\$ 46,429	Dell International LLC/EMC Corp. 8.35% 07/15/46	\$ 75,000	\$ 81,211
Commonwealth Edison Co. 3.13% 03/15/51	50,000	34,033	Deutsche Bank AG (3.55% fixed rate until 09/18/2030; 3.04% + SOFR thereafter)		
4.60% 08/15/43	100,000	88,216	3.55% 09/18/31 (g)	100,000	76,128
Conagra Brands Inc. 4.30% 05/01/24	5,000	4,923	Deutsche Telekom International Finance BV		
5.40% 11/01/48	75,000	65,493	8.75% 06/15/30	50,000	57,338
ConocoPhillips 6.50% 02/01/39	50,000	54,234	Devon Energy Corp. 5.00% 06/15/45	25,000	20,831
Consolidated Edison Company of New York Inc. 4.30% 12/01/56	200,000	153,000	DH Europe Finance II Sarl 2.60% 11/15/29	75,000	64,075
Constellation Brands Inc. 3.50% 05/09/27	25,000	23,130	3.40% 11/15/49	25,000	17,785
3.75% 05/01/50	5,000	3,621	Diageo Capital PLC 2.13% 04/29/32	100,000	77,482
4.35% 05/09/27	50,000	48,032	Diamondback Energy Inc. 4.40% 03/24/51	25,000	18,881
5.25% 11/15/48	15,000	13,483	Discover Financial Services 3.75% 03/04/25	100,000	95,595
Consumers Energy Co. 4.05% 05/15/48	50,000	40,753	Discovery Communications LLC 4.65% 05/15/50	125,000	85,671
Continental Resources Inc. 3.80% 06/01/24	85,000	82,433	5.20% 09/20/47	150,000	110,943
Cooperatieve Rabobank UA 0.38% 01/12/24	75,000	70,837	Dollar General Corp. 4.13% 05/01/28	25,000	23,613
5.75% 12/01/43	100,000	91,301	Dollar Tree Inc. 4.00% 05/15/25	50,000	48,461
Corebridge Financial Inc. 3.65% 04/05/27 (e)	150,000	137,064	Dominion Energy Inc. 3.30% 03/15/25	50,000	48,197
Corning Inc. 3.90% 11/15/49	25,000	17,740	4.25% 06/01/28	50,000	46,870
Corp. Andina de Fomento 2.25% 02/08/27	50,000	44,730	4.70% 12/01/44	50,000	42,076
Costco Wholesale Corp. 1.38% 06/20/27	100,000	86,414	DTE Energy Co. 1.05% 06/01/25	150,000	134,083
Council Of Europe Development Bank 2.50% 02/27/24	75,000	73,133	Duke Energy Corp. (3.25% fixed rate until 01/15/2027; 2.32% + 5 year CMT Rate thereafter)		
Credit Suisse AG 3.63% 09/09/24	50,000	47,645	3.25% 01/15/82 (g)	25,000	18,399
3.70% 02/21/25	75,000	70,419	Duke Energy Florida LLC 6.35% 09/15/37	250,000	259,942
Credit Suisse Group AG 4.88% 05/15/45	50,000	35,591	Duke Energy Ohio Inc. 3.65% 02/01/29	100,000	91,602
Crown Castle Inc. 1.35% 07/15/25	50,000	44,885	4.30% 02/01/49	100,000	80,230
2.90% 03/15/27	25,000	22,229	Duke Realty LP 2.25% 01/15/32	50,000	39,002
5.20% 02/15/49	50,000	43,178	DuPont de Nemours Inc. 5.32% 11/15/38	15,000	13,651
Crown Castle International Corp. 3.80% 02/15/28	25,000	22,648	5.42% 11/15/48	40,000	35,944
CSX Corp. 4.25% 03/15/29	50,000	47,178	Eagle Materials Inc. 2.50% 07/01/31	25,000	18,243
4.65% 03/01/68	85,000	69,093	Eaton Corp. 4.15% 03/15/33	30,000	27,103
6.22% 04/30/40	75,000	78,344	eBay Inc. 1.40% 05/10/26	50,000	43,809
CubeSmart LP 4.38% 02/15/29	15,000	13,869	Ecolab Inc. 1.65% 02/01/27	100,000	87,885
CVS Health Corp. 3.88% 07/20/25	50,000	48,501	2.13% 02/01/32	25,000	19,773
4.10% 03/25/25	163,000	159,569	Edison International 5.75% 06/15/27	100,000	98,037
4.30% 03/25/28	93,000	87,961	Elevance Health Inc. 2.38% 01/15/25	125,000	117,916
4.78% 03/25/38	95,000	83,261	4.10% 05/15/32	25,000	22,648
5.05% 03/25/48	140,000	123,246	4.38% 12/01/47	65,000	54,047
Darden Restaurants Inc. 4.55% 02/15/48	15,000	11,243	4.65% 01/15/43	50,000	43,099
Deere & Co. 2.75% 04/15/25	25,000	23,876			
7.13% 03/03/31	75,000	85,558			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 97

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Eli Lilly & Co.			Exelon Corp.		
2.25% 05/15/50	\$ 50,000	\$ 31,021	4.05% 04/15/30	\$ 125,000	\$ 113,291
2.75% 06/01/25	22,000	21,043	4.10% 03/15/52 (e)	25,000	19,335
3.38% 03/15/29	13,000	12,060	Expedia Group Inc.		
Emera US Finance LP			3.80% 02/15/28	75,000	66,450
3.55% 06/15/26	60,000	55,822	Extra Space Storage LP		
Emerson Electric Co.			3.90% 04/01/29	5,000	4,438
2.75% 10/15/50	50,000	32,265	Exxon Mobil Corp.		
Emory University			2.28% 08/16/26	50,000	45,628
2.14% 09/01/30	40,000	33,024	2.99% 03/19/25	50,000	48,055
Enbridge Energy Partners LP			3.04% 03/01/26	50,000	47,274
5.88% 10/15/25	75,000	76,045	3.57% 03/06/45	50,000	37,837
Enbridge Inc.			4.33% 03/19/50	125,000	106,515
4.00% 11/15/49	75,000	56,861	Fairfax Financial Holdings Ltd.		
Enel Chile S.A.			4.63% 04/29/30	25,000	22,481
4.88% 06/12/28	25,000	23,202	Federal Realty Investment Trust		
Energy Transfer LP			3.20% 06/15/29	50,000	42,679
3.75% 05/15/30	100,000	84,885	FedEx Corp.		
4.95% 05/15/28	60,000	55,948	3.90% 02/01/35	125,000	102,402
5.30% 04/15/47	100,000	79,975	4.05% 02/15/48	100,000	73,352
6.00% 06/15/48	50,000	43,319	Fidelity National Financial Inc.		
6.50% 02/01/42	50,000	46,504	4.50% 08/15/28	25,000	23,344
Enstar Group Ltd.			Fidelity National Information Services Inc.		
3.10% 09/01/31	10,000	7,057	4.70% 07/15/27	75,000	72,210
Entergy Arkansas LLC			5.10% 07/15/32	50,000	47,095
3.35% 06/15/52	125,000	85,607	Fifth Third Bancorp (1.71% fixed rate until 11/01/2026; 0.69% + SOFR thereafter)		
Entergy Texas Inc.			1.71% 11/01/27 (g)	25,000	21,661
4.00% 03/30/29	100,000	92,600	Fifth Third Bancorp (4.77% fixed rate until 07/28/2029; 2.13% + SOFR thereafter)		
Enterprise Products Operating LLC			4.77% 07/28/30 (g)	25,000	23,281
4.45% 02/15/43	42,000	34,025	Fifth Third Bank NA		
6.45% 09/01/40	200,000	202,320	3.85% 03/15/26	75,000	70,823
Enterprise Products Operating LLC (5.38% fixed rate until 02/15/2028; 2.57% + 3 month USD LIBOR thereafter)			Fiserv Inc.		
5.38% 02/15/78 (g)	50,000	37,770	3.50% 07/01/29	120,000	104,568
Equifax Inc.			Flex Ltd.		
5.10% 12/15/27	25,000	24,231	4.88% 06/15/29	25,000	22,607
Equinix Inc.			Florida Power & Light Co.		
2.15% 07/15/30	65,000	49,828	4.13% 02/01/42	50,000	41,858
2.63% 11/18/24	65,000	61,428	5.95% 02/01/38	25,000	25,728
Equinor ASA			Fomento Economico Mexicano SAB de C.V.		
2.88% 04/06/25	75,000	71,542	3.50% 01/16/50	75,000	51,338
3.70% 04/06/50	100,000	77,622	Fortune Brands Home & Security Inc.		
ERP Operating LP			4.00% 03/25/32	25,000	20,825
4.50% 07/01/44	75,000	63,458	Fox Corp.		
Essential Utilities Inc.			4.03% 01/25/24	100,000	98,588
2.70% 04/15/30	25,000	20,589	Freeport-McMoRan Inc.		
Essex Portfolio LP			4.63% 08/01/30	25,000	22,077
3.00% 01/15/30	150,000	125,083	5.40% 11/14/34	50,000	44,425
European Bank for Reconstruction & Development			FS KKR Capital Corp.		
1.63% 09/27/24	25,000	23,731	4.13% 02/01/25	25,000	23,500
European Investment Bank			GATX Corp.		
0.38% 12/15/25 - 03/26/26	150,000	131,602	3.50% 03/15/28	25,000	22,074
1.88% 02/10/25	100,000	94,569	4.90% 03/15/33	25,000	22,309
2.25% 06/24/24	50,000	48,305	GE Capital International Funding Company Unlimited Co.		
2.63% 03/15/24	385,000	375,841	4.42% 11/15/35	100,000	89,704
2.75% 08/15/25	20,000	19,161	General Dynamics Corp.		
3.25% 11/15/27	90,000	86,302	4.25% 04/01/40	25,000	21,944
Evergy Metro Inc.					
4.20% 06/15/47	100,000	81,612			
Eversource Energy					
4.20% 06/27/24	75,000	73,950			

See Notes to Schedule of Investments.
98 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
General Mills Inc. 2.88% 04/15/30	\$ 75,000	\$ 63,769	HSBC Holdings PLC (3.80% fixed rate until 03/11/2024; 1.21% + 3 month USD LIBOR thereafter)		
General Motors Co. 5.15% 04/01/38	250,000	202,487	3.80% 03/11/25 (g)	\$ 200,000	\$ 193,396
5.40% 10/02/23	100,000	99,993	HSBC Holdings PLC (3.97% fixed rate until 05/22/2029; 1.61% + 3 month USD LIBOR thereafter)		
5.60% 10/15/32	25,000	22,300	3.97% 05/22/30 (g)	100,000	84,437
General Motors Financial Company Inc. 2.70% 08/20/27	100,000	84,659	HSBC Holdings PLC (4.29% fixed rate until 09/12/25; 1.35% + 3 month USD LIBOR thereafter)		
5.00% 04/09/27	15,000	14,223	4.29% 09/12/26 (g)	50,000	47,176
Georgia Power Co. 2.65% 09/15/29	75,000	62,003	HSBC Holdings PLC (4.58% fixed rate until 06/19/2028; 1.53% + 3 month USD LIBOR thereafter)		
4.70% 05/15/32	25,000	23,458	4.58% 06/19/29 (g)	200,000	178,146
Gilead Sciences Inc. 3.65% 03/01/26	75,000	71,358	HSBC Holdings PLC (4.76% fixed rate until 03/29/2032; 2.53% + SOFR thereafter)		
3.70% 04/01/24	50,000	49,244	4.76% 03/29/33 (g)	100,000	82,553
4.80% 04/01/44	50,000	43,626	Hubbell Inc. 3.50% 02/15/28	50,000	45,848
5.65% 12/01/41	50,000	48,632	Humana Inc. 1.35% 02/03/27	150,000	126,387
GlaxoSmithKline Capital Inc. 3.63% 05/15/25	55,000	53,484	Huntington Bancshares Inc. (5.02% fixed rate until 05/17/2032; 2.05% + SOFR thereafter)		
GlaxoSmithKline Capital PLC 3.38% 06/01/29	75,000	68,089	5.02% 05/17/33 (g)	35,000	32,509
Global Payments Inc. 2.65% 02/15/25	100,000	93,360	Huntsman International LLC 4.50% 05/01/29	20,000	17,622
5.40% 08/15/32	25,000	23,177	Hyatt Hotels Corp. 6.00% 04/23/30	25,000	24,165
Globe Life Inc. 4.80% 06/15/32	15,000	13,894	IDEX Corp. 3.00% 05/01/30	10,000	8,405
GLP Capital LP/GLP Financing II Inc. 4.00% 01/15/31	50,000	40,909	Illinois Tool Works Inc. 2.65% 11/15/26	50,000	46,398
5.25% 06/01/25	10,000	9,679	Indiana University Health Inc. Obligated Group 2.85% 11/01/51	15,000	9,660
5.38% 04/15/26	20,000	19,125	ING Groep N.V. 3.55% 04/09/24	100,000	97,461
5.75% 06/01/28	10,000	9,411	4.05% 04/09/29	50,000	44,202
GSK Consumer Healthcare Capital US LLC 3.02% 03/24/24 (e)	100,000	96,834	Intel Corp. 2.45% 11/15/29	25,000	20,894
Halliburton Co. 2.92% 03/01/30	75,000	62,563	3.75% 03/25/27	50,000	47,859
Hasbro Inc. 3.90% 11/19/29	50,000	43,794	4.10% 05/19/46	100,000	80,156
HCA Inc. 3.38% 03/15/29 (e)	125,000	105,774	4.15% 08/05/32	25,000	22,817
5.00% 03/15/24	50,000	49,662	4.60% 03/25/40	50,000	44,059
5.38% 09/01/26	100,000	96,930	4.90% 08/05/52	25,000	22,063
5.50% 06/15/47	85,000	71,637	4.95% 03/25/60	100,000	85,449
Hess Corp. 5.80% 04/01/47	75,000	67,332	Inter-American Development Bank 1.13% 01/13/31	75,000	59,915
Hewlett Packard Enterprise Co. 4.45% 10/02/23	100,000	99,505	2.13% 01/15/25	200,000	190,386
Highwoods Realty LP 4.20% 04/15/29	25,000	21,822	2.25% 06/18/29	150,000	133,444
Honeywell International Inc. 3.35% 12/01/23	50,000	49,402	7.00% 06/15/25	200,000	212,604
5.38% 03/01/41	50,000	50,772	Intercontinental Exchange Inc. 3.00% 06/15/50	15,000	9,791
Hormel Foods Corp. 1.80% 06/11/30	75,000	59,869	3.65% 05/23/25	75,000	72,556
Host Hotels & Resorts LP 3.38% 12/15/29	50,000	40,694	4.60% 03/15/33	15,000	13,982
HP Inc. 4.20% 04/15/32	25,000	20,355	5.20% 06/15/62	50,000	44,844
5.50% 01/15/33	15,000	13,304	International Bank for Reconstruction & Development 0.63% 04/22/25	250,000	227,745
6.00% 09/15/41	37,000	32,166			
HSBC Holdings PLC 4.95% 03/31/30	100,000	92,015			
5.25% 03/14/44	75,000	60,735			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 99

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
1.25% 02/10/31	\$ 150,000	\$ 121,081	JPMorgan Chase & Co.		
1.75% 10/23/29	250,000	214,385	(3.11% fixed rate until		
2.50% 03/19/24 - 07/29/25	300,000	290,002	04/22/2040; 2.46% + SOFR		
3.13% 06/15/27	50,000	47,774	thereafter)		
International Business			3.11% 04/22/41 (g)	\$ 75,000	\$ 51,734
Machines Corp.			JPMorgan Chase & Co.		
4.00% 06/20/42	50,000	39,324	(3.70% fixed rate until		
4.25% 05/15/49	100,000	79,042	05/06/2029; 1.16% + 3		
4.40% 07/27/32	100,000	92,242	month USD LIBOR		
6.22% 08/01/27	100,000	104,747	thereafter)	75,000	65,590
International Finance Corp.			3.70% 05/06/30 (g)		
0.38% 07/16/25	100,000	89,716	JPMorgan Chase & Co.		
International Flavors &			(3.88% fixed rate until		
Fragrances Inc.			07/24/37; 1.36% + 3 month		
5.00% 09/26/48	15,000	12,567	USD LIBOR thereafter)	100,000	78,453
International Paper Co.			3.88% 07/24/38 (g)		
4.80% 06/15/44	150,000	125,148	JPMorgan Chase & Co.		
Interstate Power & Light Co.			(3.90% fixed rate until		
6.25% 07/15/39	75,000	76,613	01/23/48; 1.22% + 3 month		
Invitation Homes Operating			USD LIBOR thereafter)	25,000	18,542
Partnership LP			3.90% 01/23/49 (g)		
2.70% 01/15/34	15,000	10,586	JPMorgan Chase & Co.		
Jabil Inc.			(3.96% fixed rate until		
4.25% 05/15/27	15,000	13,992	01/29/26; 1.25% + 3 month		
JBS USA LUX SA/JBS USA			USD LIBOR thereafter)	450,000	424,597
Food Co./JBS USA			3.96% 01/29/27 (g)		
Finance Inc.			JPMorgan Chase & Co.		
5.13% 02/01/28 (e)	50,000	46,695	(3.96% fixed rate until		
5.75% 04/01/33 (e)	35,000	31,661	11/15/2047; 1.38% + 3	100,000	74,879
6.50% 12/01/52 (e)	15,000	13,307	month USD LIBOR		
Jefferies Group LLC			thereafter)		
2.75% 10/15/32	35,000	24,917	4.02% 12/05/24 (g)	50,000	49,212
Jefferies Group LLC/Jefferies			JPMorgan Chase & Co.		
Group Capital Finance Inc.			(4.26% fixed rate until		
4.85% 01/15/27	75,000	71,650	02/22/2047; 1.58% + 3		
John Deere Capital Corp.			month USD LIBOR		
1.45% 01/15/31	70,000	53,621	thereafter)	50,000	39,383
2.35% 03/08/27	25,000	22,545	4.26% 02/22/48 (g)		
3.35% 04/18/29	50,000	45,559	JPMorgan Chase & Co.		
3.45% 03/13/25	50,000	48,586	(4.45% fixed rate until		
Johnson & Johnson			12/05/2028; 1.33% + 3		
2.45% 03/01/26	100,000	93,614	month USD LIBOR		
3.40% 01/15/38	25,000	20,770	thereafter)	50,000	45,736
3.55% 03/01/36	150,000	129,430	4.45% 12/05/29 (g)		
Johnson Controls International			JPMorgan Chase & Co.		
PLC			(4.49% fixed rate until		
6.00% 01/15/36	75,000	75,289	03/24/30; 3.79% + SOFR		
JPMorgan Chase & Co.			thereafter)		
3.63% 12/01/27	100,000	90,866	4.49% 03/24/31 (g)	150,000	136,701
6.40% 05/15/38	100,000	102,402	JPMorgan Chase & Co.		
JPMorgan Chase & Co.			(4.59% fixed rate until		
(2.01% fixed rate until			04/26/2032; 1.80% + SOFR		
03/13/2025; 1.59% +			thereafter)	40,000	36,020
3-month Term SOFR			4.59% 04/26/33 (g)		
thereafter)			JPMorgan Chase & Co.		
2.01% 03/13/26 (g)	100,000	91,524	(5.72% fixed rate until		
JPMorgan Chase & Co.			09/14/2032; 2.58% + SOFR		
(2.18% fixed rate until			thereafter)	75,000	70,862
06/01/2027; 1.89% + SOFR			5.72% 09/14/33 (g)		
thereafter)			Kaiser Foundation Hospitals		
2.18% 06/01/28 (g)	150,000	127,524	3.00% 06/01/51	70,000	46,253
JPMorgan Chase & Co.			Kansas City Southern		
(2.95% fixed rate until			4.70% 05/01/48	50,000	42,733
02/24/2027; 1.17% + SOFR			Kellogg Co.		
thereafter)			4.50% 04/01/46	50,000	42,679
2.95% 02/24/28 (g)	30,000	26,586	Kemper Corp.		
			3.80% 02/23/32	25,000	20,728

See Notes to Schedule of Investments.
100 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Kennametal Inc.			4.15% 06/15/53	\$ 45,000	\$ 37,719
4.63% 06/15/28	\$ 25,000	\$ 23,148	4.70% 05/15/46	50,000	45,339
Kentucky Utilities Co.			Lowe's Companies Inc.		
4.38% 10/01/45	40,000	33,233	1.70% 10/15/30	45,000	33,963
Keurig Dr Pepper Inc.			2.50% 04/15/26	80,000	73,769
4.05% 04/15/32	35,000	30,800	2.63% 04/01/31	25,000	20,093
4.42% 05/25/25	75,000	73,878	3.00% 10/15/50	30,000	18,345
4.50% 04/15/52	50,000	39,549	3.38% 09/15/25	30,000	28,647
KeyBank NA/Cleveland OH			4.25% 04/01/52	50,000	38,075
3.90% 04/13/29	100,000	88,058	4.65% 04/15/42	100,000	84,231
KeyCorp. (3.88% fixed rate until 05/23/2024; 1.25% + SOFR thereafter)			LYB International Finance III LLC		
3.88% 05/23/25 (g)	20,000	19,499	3.80% 10/01/60	75,000	47,054
Keysight Technologies Inc.			M&T Bank Corp. (4.55% fixed rate until 08/16/2027; 1.78% + SOFR thereafter)		
3.00% 10/30/29	25,000	21,240	4.55% 08/16/28 (g)	15,000	14,447
Kilroy Realty LP			Magellan Midstream Partners LP		
3.45% 12/15/24	50,000	47,925	3.25% 06/01/30	75,000	63,936
Kimberly-Clark Corp.			Manulife Financial Corp.		
2.00% 11/02/31	50,000	39,345	3.70% 03/16/32	50,000	43,896
Kimco Realty Corp.			Marathon Petroleum Corp.		
4.60% 02/01/33	25,000	22,606	3.63% 09/15/24	50,000	48,481
Kinder Morgan Energy Partners LP			4.50% 04/01/48	25,000	19,025
5.00% 08/15/42	50,000	40,987	Markel Corp.		
KLA Corp.			3.50% 11/01/27	50,000	45,398
4.65% 11/01/24	25,000	24,935	Marriott International Inc.		
4.95% 07/15/52	25,000	22,708	3.75% 10/01/25	50,000	47,526
Kraft Heinz Foods Co.			5.00% 10/15/27	55,000	53,124
6.88% 01/26/39	150,000	154,429	5.75% 05/01/25	40,000	40,434
Kreditanstalt fuer Wiederaufbau			Marsh & McLennan Companies Inc.		
0.38% 07/18/25	50,000	44,826	4.75% 03/15/39	100,000	90,051
0.50% 09/20/24	175,000	162,524	Martin Marietta Materials Inc.		
0.75% 09/30/30	75,000	58,258	3.50% 12/15/27	50,000	46,134
1.25% 01/31/25	150,000	139,857	Marvell Technology Inc.		
2.00% 05/02/25	75,000	70,747	1.65% 04/15/26	25,000	21,860
3.00% 05/20/27	175,000	166,427	Masco Corp.		
Kyndryl Holdings Inc.			1.50% 02/15/28	75,000	60,514
2.70% 10/15/28	75,000	55,167	Massachusetts Institute of Technology		
L3Harris Technologies Inc.			3.89% 07/01/16	126,000	90,531
3.83% 04/27/25	50,000	48,327	Mastercard Inc.		
4.85% 04/27/35	40,000	36,470	2.00% 03/03/25	100,000	94,210
Laboratory Corporation of America Holdings			2.95% 11/21/26	50,000	46,701
4.00% 11/01/23	100,000	98,993	McDonald's Corp.		
Lam Research Corp.			3.50% 07/01/27	25,000	23,380
3.80% 03/15/25	65,000	63,548	3.63% 09/01/49	55,000	40,097
Landwirtschaftliche Rentenbank			3.70% 01/30/26	50,000	48,257
3.13% 11/14/23	200,000	197,296	3.80% 04/01/28	50,000	46,954
Lear Corp.			4.60% 09/09/32	35,000	33,465
4.25% 05/15/29	25,000	22,028	Memorial Sloan-Kettering Cancer Center		
Lennar Corp.			4.13% 07/01/52	95,000	78,978
5.25% 06/01/26	100,000	97,483	Merck & Company Inc.		
Lincoln National Corp.			2.75% 12/10/51	25,000	16,266
3.40% 03/01/32	100,000	81,982	3.40% 03/07/29	75,000	68,879
Lloyds Banking Group PLC			3.70% 02/10/45	50,000	39,298
4.65% 03/24/26	50,000	47,019	4.00% 03/07/49	40,000	33,006
Lloyds Banking Group PLC (3.57% fixed rate until 11/07/2027; 1.21% + 3 month USD LIBOR thereafter)			6.50% 12/01/33	100,000	110,544
3.57% 11/07/28 (g)	200,000	175,290	Mercy Health		
Lockheed Martin Corp.			4.30% 07/01/28	100,000	94,088
3.80% 03/01/45	25,000	19,899	Meta Platforms Inc.		
			4.45% 08/15/52 (e)	75,000	61,268
			MetLife Inc.		
			4.13% 08/13/42	25,000	20,419

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 101

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
5.00% 07/15/52	\$ 30,000	\$ 27,351	Morgan Stanley (4.68% fixed rate until 07/17/2025; 1.67% + SOFR thereafter)		
6.50% 12/15/32	50,000	53,313			
Microchip Technology Inc.			4.68% 07/17/26 (g)	\$ 125,000	\$ 121,694
4.25% 09/01/25	75,000	72,544			
Micron Technology Inc.			Morgan Stanley (4.89% fixed rate until 07/20/2032; 2.08% + SOFR thereafter)		
4.66% 02/15/30	75,000	66,967			
Microsoft Corp.			4.89% 07/20/33 (g)	60,000	55,792
2.53% 06/01/50	200,000	131,542	Motorola Solutions Inc.		
2.68% 06/01/60	50,000	31,669	5.60% 06/01/32	50,000	47,420
3.13% 11/03/25	125,000	120,221	MPLX LP		
3.30% 02/06/27	100,000	95,287	4.80% 02/15/29	70,000	65,416
3.45% 08/08/36	48,000	41,950	4.95% 09/01/32	50,000	45,435
4.25% 02/06/47	50,000	45,355	5.50% 02/15/49	50,000	42,612
Mitsubishi UFJ Financial Group Inc.			Nasdaq Inc.		
3.85% 03/01/26	200,000	189,616	3.25% 04/28/50	20,000	13,157
4.05% 09/11/28	100,000	91,500	National Australia Bank Ltd.		
4.15% 03/07/39	25,000	20,591	3.50% 06/09/25	100,000	96,388
Mitsubishi UFJ Financial Group Inc. (5.13% fixed rate until 07/20/2032; 2.13% + 1 year CMT Rate thereafter)			National Bank of Canada (0.55% fixed rate until 11/15/2023; 0.40% + 1 year CMT Rate thereafter)		
5.13% 07/20/33 (g)	125,000	117,139	0.55% 11/15/24 (g)	50,000	47,379
Mizuho Financial Group Inc.			National Fuel Gas Co.		
4.02% 03/05/28	100,000	91,459	4.75% 09/01/28	50,000	45,895
Mizuho Financial Group Inc. (2.84% fixed rate until 07/16/2024; 1.24% + SOFR thereafter)			National Rural Utilities Cooperative Finance Corp.		
2.84% 07/16/25 (g)	100,000	94,722	1.35% 03/15/31	50,000	36,589
Mondelez International Inc.			3.45% 06/15/25	15,000	14,440
2.75% 04/13/30	100,000	83,178	4.40% 11/01/48	10,000	8,360
Moody's Corp.			Natwest Group PLC (3.75% fixed rate until 11/01/24; 2.10% + 5 year CMT Rate thereafter)		
3.25% 05/20/50	50,000	33,764	3.75% 11/01/29 (g)	100,000	92,588
3.75% 03/24/25	50,000	48,471	Natwest Group PLC (4.89% fixed rate until 05/18/2028; 1.75% + 3 month USD LIBOR thereafter)		
Morgan Stanley			4.89% 05/18/29 (g)	100,000	91,122
4.00% 07/23/25	95,000	92,211	Nevada Power Co.		
4.35% 09/08/26	50,000	47,748	3.70% 05/01/29	125,000	114,102
4.38% 01/22/47	75,000	59,972	Newmont Corp.		
Morgan Stanley (2.19% fixed rate until 04/28/2025; 1.99% + SOFR thereafter)			2.60% 07/15/32	50,000	37,983
2.19% 04/28/26 (g)	200,000	183,514	NextEra Energy Capital Holdings Inc.		
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)			2.94% 03/21/24	40,000	38,879
2.48% 09/16/36 (g)	50,000	35,829	3.50% 04/01/29	50,000	44,479
Morgan Stanley (2.51% fixed rate until 10/20/2031; 1.20% + SOFR thereafter)			4.26% 09/01/24	15,000	14,781
2.51% 10/20/32 (g)	75,000	57,408	4.45% 06/20/25	100,000	98,346
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)			NIKE Inc.		
2.80% 01/25/52 (g)	25,000	15,072	2.85% 03/27/30	75,000	65,270
Morgan Stanley (3.77% fixed rate until 01/24/2028; 1.14% + 3 month USD LIBOR thereafter)			NiSource Inc.		
3.77% 01/24/29 (g)	100,000	90,113	3.95% 03/30/48	150,000	111,388
Morgan Stanley (4.21% fixed rate until 04/20/2027; 1.61% + SOFR thereafter)			Nomura Holdings Inc.		
4.21% 04/20/28 (g)	250,000	233,840	1.85% 07/16/25	100,000	90,251
Morgan Stanley (4.46% fixed rate until 04/22/2038; 1.43% + 3 month USD LIBOR thereafter)			5.10% 07/03/25	50,000	49,270
4.46% 04/22/39 (g)	50,000	42,288	Nordic Investment Bank		
			0.38% 09/11/25	75,000	66,845
			Norfolk Southern Corp.		
			3.16% 05/15/55	50,000	32,042
			3.70% 03/15/53	25,000	18,251
			3.80% 08/01/28	30,000	27,937
			3.94% 11/01/47	35,000	27,258
			Northern Trust Corp.		
			1.95% 05/01/30	40,000	31,792
			Northrop Grumman Corp.		
			2.93% 01/15/25	50,000	47,740

See Notes to Schedule of Investments.
102 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
4.03% 10/15/47	\$ 50,000	\$ 39,673	PACCAR Financial Corp.		
5.15% 05/01/40	75,000	70,207	3.15% 06/13/24	\$ 15,000	\$ 14,646
Northwell Healthcare Inc.			Pacific Gas & Electric Co.		
3.81% 11/01/49	50,000	37,084	1.70% 11/15/23	15,000	14,304
Northwestern University			3.25% 06/01/31	60,000	45,712
3.66% 12/01/57	10,000	7,789	3.30% 12/01/27	250,000	211,370
Novartis Capital Corp.			3.50% 08/01/50	50,000	30,472
2.00% 02/14/27	150,000	134,553	4.20% 06/01/41	115,000	78,761
4.40% 05/06/44	50,000	45,034	4.40% 03/01/32	25,000	20,587
Nucor Corp.			PacifiCorp		
2.70% 06/01/30	75,000	61,649	6.25% 10/15/37	203,000	207,080
3.13% 04/01/32	10,000	8,199	Paramount Global		
Nutrien Ltd.			4.95% 01/15/31	100,000	88,234
5.88% 12/01/36	75,000	74,438	5.85% 09/01/43	25,000	19,956
NVIDIA Corp.			Parker-Hannifin Corp.		
0.58% 06/14/24	40,000	37,388	4.00% 06/14/49	20,000	15,383
1.55% 06/15/28	50,000	41,458	4.25% 09/15/27	110,000	104,766
NXP BV/NXP Funding LLC			PayPal Holdings Inc.		
5.55% 12/01/28	100,000	96,934	2.40% 10/01/24	150,000	143,301
NXP BV/NXP Funding LLC/NXP USA Inc.			PeaceHealth Obligated Group		
3.13% 02/15/42	75,000	47,668	3.22% 11/15/50	25,000	16,336
Oesterreichische Kontrollbank AG			PepsiCo Inc.		
1.50% 02/12/25	50,000	46,802	2.75% 03/19/30	50,000	43,335
2.88% 05/23/25	25,000	24,071	3.38% 07/29/49	135,000	103,268
Office Properties Income Trust			3.45% 10/06/46	25,000	19,573
4.50% 02/01/25	75,000	67,663	3.50% 07/17/25	150,000	146,052
Oglethorpe Power Corp.			PerkinElmer Inc.		
4.50% 04/01/47 (e)	15,000	11,752	2.25% 09/15/31	35,000	26,332
OhioHealth Corp.			3.30% 09/15/29	15,000	12,600
2.83% 11/15/41	25,000	17,364	Pfizer Inc.		
Oklahoma Gas & Electric Co.			4.00% 03/15/49	100,000	85,718
3.30% 03/15/30	50,000	43,458	4.13% 12/15/46	50,000	43,431
Omega Healthcare Investors Inc.			4.30% 06/15/43	50,000	43,954
5.25% 01/15/26	150,000	145,482	Philip Morris International Inc.		
Omnicom Group Inc.			1.75% 11/01/30	75,000	54,604
4.20% 06/01/30	75,000	67,999	3.38% 08/15/29	50,000	42,749
Oncor Electric Delivery Company LLC			3.88% 08/21/42	42,000	28,219
4.15% 06/01/32 (e)	20,000	18,628	Phillips 66 Co.		
4.60% 06/01/52 (e)	50,000	44,475	3.15% 12/15/29 (e)	50,000	42,126
ONE Gas Inc.			4.90% 10/01/46 (e)	150,000	128,851
1.10% 03/11/24	20,000	19,192	Pioneer Natural Resources Co.		
4.50% 11/01/48	20,000	15,820	1.13% 01/15/26	50,000	43,665
ONEOK Inc.			Plains All American Pipeline LP/PAA Finance Corp.		
4.35% 03/15/29	50,000	44,634	3.55% 12/15/29	200,000	166,838
4.50% 03/15/50	50,000	36,094	PNC Bank NA		
ONEOK Partners LP			3.10% 10/25/27	100,000	91,334
6.13% 02/01/41	62,000	55,034	President & Fellows of Harvard College		
Oracle Corp.			3.15% 07/15/46	50,000	38,443
2.95% 05/15/25 - 04/01/30	325,000	292,281	Principal Financial Group Inc.		
3.25% 05/15/30	50,000	41,163	3.40% 05/15/25	50,000	47,921
3.60% 04/01/40	50,000	33,907	Prologis LP		
4.30% 07/08/34	75,000	61,257	4.38% 02/01/29	65,000	61,617
4.38% 05/15/55	200,000	135,642	Providence St Joseph Health Obligated Group		
4.50% 07/08/44	75,000	55,114	3.93% 10/01/48	20,000	15,738
Orange S.A.			Prudential Financial Inc.		
9.00% 03/01/31	50,000	60,002	4.42% 03/27/48	150,000	125,547
ORIX Corp.			Public Service Co. of Colorado		
5.20% 09/13/32	100,000	95,423	2.70% 01/15/51	50,000	31,919
Otis Worldwide Corp.			Public Service Co. of New Hampshire		
2.06% 04/05/25	50,000	46,317	3.60% 07/01/49	150,000	112,981
Owens Corning					
3.88% 06/01/30	25,000	21,855			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 103

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Public Service Company of Colorado			S&P Global Inc.		
3.70% 06/15/28	\$ 50,000	\$ 46,702	2.45% 03/01/27 (e)	\$ 75,000	\$ 67,333
4.10% 06/15/48	30,000	24,449	3.70% 03/01/52 (e)	50,000	37,859
Public Service Electric & Gas Co.			Sabine Pass Liquefaction LLC		
3.20% 08/01/49	40,000	27,960	5.63% 03/01/25	135,000	134,770
3.80% 03/01/46	75,000	58,894	Sabra Health Care LP		
Public Service Enterprise Group Inc.			3.90% 10/15/29	25,000	20,468
2.88% 06/15/24	15,000	14,435	Safehold Operating Partnership LP		
Public Storage			2.85% 01/15/32	25,000	18,554
2.25% 11/09/31	75,000	59,122	Salesforce Inc.		
Puget Energy Inc.			2.70% 07/15/41	50,000	34,469
3.65% 05/15/25	50,000	47,350	3.05% 07/15/61	25,000	15,623
QUALCOMM Inc.			Santander Holdings USA Inc. (4.26% fixed rate until 06/09/2024; 1.38% + SOFR thereafter)		
3.25% 05/20/50	65,000	46,972	4.26% 06/09/25 (g)	110,000	105,725
4.25% 05/20/32	10,000	9,444	Santander UK Group Holdings PLC (1.53% fixed rate until 08/21/2025; 1.25% + 1 year CMT Rate thereafter)		
4.65% 05/20/35	50,000	47,015	1.53% 08/21/26 (g)	100,000	86,650
Quest Diagnostics Inc.			Sempra Energy		
4.25% 04/01/24	50,000	49,461	3.80% 02/01/38	25,000	19,510
Raymond James Financial Inc.			Shell International Finance BV		
3.75% 04/01/51	75,000	53,149	3.13% 11/07/49	75,000	51,550
Raytheon Technologies Corp.			3.25% 05/11/25	100,000	96,141
3.13% 05/04/27 - 07/01/50	150,000	125,483	3.50% 11/13/23	25,000	24,744
3.95% 08/16/25	15,000	14,630	4.00% 05/10/46	50,000	39,856
4.15% 05/15/45	100,000	80,072	4.38% 05/11/45	50,000	42,067
4.63% 11/16/48	15,000	12,950	6.38% 12/15/38	50,000	53,053
Realty Income Corp.			Simon Property Group LP		
3.10% 12/15/29	25,000	21,454	2.00% 09/13/24	100,000	94,496
3.25% 01/15/31	75,000	63,691	3.25% 09/13/49	50,000	32,342
4.60% 02/06/24	20,000	19,929	Snap-on Inc.		
Regency Centers LP			3.10% 05/01/50	15,000	10,711
4.13% 03/15/28	25,000	22,983	Sonoco Products Co.		
Regeneron Pharmaceuticals Inc.			3.13% 05/01/30	75,000	62,495
1.75% 09/15/30	45,000	34,057	Southern California Edison Co.		
Reliance Steel & Aluminum Co.			3.45% 02/01/52	25,000	16,825
1.30% 08/15/25	55,000	49,025	3.60% 02/01/45	50,000	33,633
RELX Capital Inc.			3.90% 03/15/43	175,000	128,509
4.00% 03/18/29	25,000	22,964	4.20% 03/01/29	25,000	23,118
RenaissanceRe Holdings Ltd.			Southern California Gas Co.		
3.60% 04/15/29	25,000	22,156	2.55% 02/01/30	50,000	41,942
Rio Tinto Finance USA Ltd.			Southern Copper Corp.		
5.20% 11/02/40	50,000	48,487	3.88% 04/23/25	100,000	95,644
Rockwell Automation Inc.			Southwest Airlines Co.		
3.50% 03/01/29	45,000	41,351	3.00% 11/15/26	50,000	45,607
Rogers Communications Inc.			Southwest Gas Corp.		
4.50% 03/15/42 (e)	10,000	8,077	4.05% 03/15/32	15,000	12,645
7.50% 08/15/38	150,000	166,458	Southwestern Electric Power Co.		
Roper Technologies Inc.			3.25% 11/01/51	25,000	16,002
3.80% 12/15/26	75,000	71,044	Spirit Realty LP		
Ross Stores Inc.			2.70% 02/15/32	30,000	21,663
4.60% 04/15/25	50,000	49,539	Stanley Black & Decker Inc.		
Royal Bank of Canada			3.40% 03/01/26	75,000	70,984
0.88% 01/20/26	125,000	108,650	Starbucks Corp.		
3.88% 05/04/32	50,000	44,056	3.00% 02/14/32	45,000	37,320
4.24% 08/03/27	50,000	47,778	3.75% 12/01/47	35,000	25,858
Royalty Pharma PLC			3.80% 08/15/25	50,000	48,559
1.20% 09/02/25	125,000	110,610	Stryker Corp.		
RPM International Inc.			0.60% 12/01/23	75,000	71,476
4.25% 01/15/48	50,000	36,592	4.63% 03/15/46	25,000	21,782
Ryder System Inc.					
1.75% 09/01/26	15,000	13,121			
4.30% 06/15/27	10,000	9,479			

See Notes to Schedule of Investments.
104 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Sumitomo Mitsui Financial Group Inc.			The Boeing Co.		
1.47% 07/08/25	\$ 50,000	\$ 45,049	1.43% 02/04/24	\$ 65,000	\$ 61,799
2.14% 09/23/30	25,000	18,766	3.20% 03/01/29	50,000	41,811
2.70% 07/16/24	175,000	167,288	3.75% 02/01/50	25,000	16,148
3.01% 10/19/26	100,000	91,133	4.88% 05/01/25	150,000	146,338
3.35% 10/18/27	50,000	44,692	5.15% 05/01/30	100,000	92,599
4.31% 10/16/28	25,000	23,537	5.71% 05/01/40	50,000	43,648
Suncor Energy Inc.			5.81% 05/01/50	50,000	43,510
6.85% 06/01/39	50,000	51,100	5.93% 05/01/60	75,000	64,255
Suzano Austria GmbH			The Charles Schwab Corp.		
3.75% 01/15/31	55,000	42,976	1.95% 12/01/31	50,000	38,131
SVB Financial Group			3.85% 05/21/25	50,000	48,872
1.80% 10/28/26	150,000	128,815	4.63% 03/22/30	50,000	48,299
Synchrony Financial			The Clorox Co.		
3.95% 12/01/27	25,000	21,790	1.80% 05/15/30	50,000	38,584
Sysco Corp.			The Coca-Cola Co.		
3.25% 07/15/27	75,000	68,346	2.25% 01/05/32	50,000	40,756
6.60% 04/01/40	50,000	52,978	2.50% 06/01/40 - 03/15/51	95,000	62,758
Takeda Pharmaceutical Company Ltd.			3.38% 03/25/27	125,000	119,174
5.00% 11/26/28	100,000	97,030	The Dayton Power & Light Co.		
Tampa Electric Co.			3.95% 06/15/49	15,000	11,516
4.30% 06/15/48	25,000	20,569	The Dow Chemical Co.		
Tapestry Inc.			3.60% 11/15/50	100,000	68,107
3.05% 03/15/32	25,000	18,702	The Estee Lauder Companies Inc.		
Targa Resources Partners LP/Targa Resources Partners Finance Corp.			2.38% 12/01/29	20,000	16,893
4.00% 01/15/32	75,000	61,991	3.13% 12/01/49	30,000	21,182
Target Corp.			The Georgetown University		
2.25% 04/15/25	50,000	47,143	2.94% 04/01/50	10,000	6,504
3.90% 11/15/47	100,000	80,683	The Goldman Sachs Group Inc.		
4.50% 09/15/32	25,000	23,819	3.50% 04/01/25	200,000	191,256
Teck Resources Ltd.			3.63% 02/20/24	50,000	49,161
6.25% 07/15/41	25,000	22,815	3.75% 02/25/26	100,000	94,797
Telefonica Emisiones S.A.			4.80% 07/08/44	75,000	62,194
7.05% 06/20/36	50,000	49,409	6.25% 02/01/41	50,000	49,599
TELUS Corp.			6.75% 10/01/37	100,000	99,920
4.60% 11/16/48	50,000	42,054	The Goldman Sachs Group Inc. (2.65% fixed rate until 10/21/2031; 1.26% + SOFR thereafter)		
Tennessee Gas Pipeline Co. LLC			2.65% 10/21/32 (g)	30,000	22,985
7.00% 10/15/28	200,000	206,752	The Goldman Sachs Group Inc. (3.10% fixed rate until 02/24/2032; 1.41% + SOFR thereafter)		
Texas Instruments Inc.			3.10% 02/24/33 (g)	150,000	119,161
3.65% 08/16/32	15,000	13,559	The Goldman Sachs Group Inc. (3.62% fixed rate until 03/15/2027; 1.85% + SOFR thereafter)		
3.88% 03/15/39	50,000	43,212	3.62% 03/15/28 (g)	100,000	91,001
Textron Inc.			The Goldman Sachs Group Inc. (3.69% fixed rate until 06/05/2027; 1.51% + 3 month USD LIBOR thereafter)		
3.90% 09/17/29	50,000	44,414	3.69% 06/05/28 (g)	150,000	135,832
The Asian Infrastructure Investment Bank			The Goldman Sachs Group Inc. (4.22% fixed rate until 05/01/28; 1.30% + 3 month USD LIBOR thereafter)		
3.75% 09/14/27	100,000	96,969	4.22% 05/01/29 (g)	125,000	113,829
The Bank of New York Mellon Corp.			The Goldman Sachs Group Inc. (4.39% fixed rate until 06/15/2026; 1.51% + SOFR thereafter)		
0.85% 10/25/24	100,000	92,344	4.39% 06/15/27 (g)	15,000	14,288
2.50% 01/26/32	25,000	19,856			
3.85% 04/26/29	25,000	22,804			
The Bank of New York Mellon Corp. (4.41% fixed rate until 07/24/2025; 1.35% + SOFR thereafter)					
4.41% 07/24/26 (g)	25,000	24,442			
The Bank of Nova Scotia					
1.95% 02/02/27	25,000	21,749			
The Bell Telephone Co. of Canada or Bell Canada					
4.30% 07/29/49	30,000	23,989			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 105

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
The Goldman Sachs Group Inc. (4.41% fixed rate until 04/23/2038; 1.43% + 3 month USD LIBOR thereafter)			3.38% 11/15/26	\$ 50,000	\$ 47,093
			3.60% 01/13/51	25,000	18,619
			4.70% 03/23/50	50,000	44,564
4.41% 04/23/39 (g)	\$ 75,000	\$ 62,373	The Williams Companies Inc.		
			4.30% 03/04/24	200,000	197,434
The Hartford Financial Services Group Inc.			5.75% 06/24/44	65,000	58,789
4.30% 04/15/43	100,000	79,415	Thermo Fisher Scientific Inc.		
			1.75% 10/15/28	20,000	16,760
The Hershey Co.			2.80% 10/15/41	70,000	49,123
2.45% 11/15/29	75,000	63,859	Time Warner Cable LLC		
The Home Depot Inc.			4.50% 09/15/42	75,000	51,997
1.88% 09/15/31	20,000	15,533	7.30% 07/01/38	50,000	47,486
2.75% 09/15/51	50,000	31,871	T-Mobile USA Inc.		
2.95% 06/15/29	100,000	88,428	3.30% 02/15/51	100,000	65,211
3.00% 04/01/26	50,000	47,228	3.50% 04/15/31	150,000	126,588
3.25% 04/15/32	20,000	17,337	3.60% 11/15/60	45,000	29,100
3.63% 04/15/52	75,000	56,579	3.88% 04/15/30	150,000	132,930
3.90% 12/06/28	100,000	94,945	5.20% 01/15/33	35,000	33,492
4.20% 04/01/43	50,000	42,013	Tosco Corp.		
4.50% 09/15/32	15,000	14,352	8.13% 02/15/30	150,000	173,382
The Interpublic Group of Companies Inc.			TotalEnergies Capital International S.A.		
4.65% 10/01/28	10,000	9,266	2.43% 01/10/25	100,000	94,939
The J M Smucker Co.			3.39% 06/29/60	50,000	33,415
2.13% 03/15/32	75,000	56,469	Toyota Motor Credit Corp.		
The Kroger Co.			2.90% 04/17/24	150,000	146,095
3.95% 01/15/50	50,000	38,175	3.00% 04/01/25	50,000	47,897
4.50% 01/15/29	25,000	23,728	3.65% 01/08/29	100,000	92,596
The New York & Presbyterian Hospital			4.55% 09/20/27	25,000	24,414
2.26% 08/01/40	25,000	16,297	Trane Technologies		
3.95% 08/01/19	35,000	24,587	Luxembourg Finance S.A.		
The PNC Financial Services Group Inc.			4.50% 03/21/49	50,000	39,835
2.60% 07/23/26	50,000	45,700	TransCanada PipeLines Ltd.		
The PNC Financial Services Group Inc. (4.63% fixed rate until 06/06/2032; 1.85% + SOFR thereafter)			1.00% 10/12/24	30,000	27,674
4.63% 06/06/33 (g)	25,000	22,385	5.85% 03/15/36	150,000	144,996
The Procter & Gamble Co.			Truist Bank		
2.45% 11/03/26	75,000	69,619	3.20% 04/01/24	50,000	48,801
5.55% 03/05/37	75,000	79,105	3.30% 05/15/26	100,000	92,731
The Progressive Corp.			Truist Financial Corp.		
3.20% 03/26/30	75,000	65,947	1.95% 06/05/30	25,000	19,564
4.20% 03/15/48	50,000	42,015	2.50% 08/01/24	50,000	47,888
The Sherwin-Williams Co.			Truist Financial Corp. (4.92% fixed rate until 07/28/2032; 2.24% + SOFR thereafter)		
3.95% 01/15/26	100,000	96,613	4.92% 07/28/33 (g)	25,000	22,698
The Southern Co.			TSMC Arizona Corp.		
4.25% 07/01/36	100,000	84,322	4.25% 04/22/32	100,000	92,310
4.48% 08/01/24 (h)	75,000	74,036	Tucson Electric Power Co.		
The Timken Co.			4.85% 12/01/48	50,000	43,152
4.50% 12/15/28	20,000	18,446	TWDC Enterprises 18 Corp.		
The Toronto-Dominion Bank			3.00% 07/30/46	75,000	51,009
0.75% 09/11/25	50,000	44,123	Tyco Electronics Group SA		
1.95% 01/12/27	50,000	43,535	2.50% 02/04/32	45,000	36,552
2.65% 06/12/24	50,000	48,019	Tyson Foods Inc.		
3.25% 03/11/24	50,000	48,844	4.00% 03/01/26	15,000	14,387
The Toronto-Dominion Bank (3.63% fixed rate until 09/15/2026; 2.21% + USD 5 year Swap Rate thereafter)			4.88% 08/15/34	45,000	41,651
3.63% 09/15/31 (g)	150,000	137,461	U.S. Bancorp		
The Travelers Companies Inc.			3.95% 11/17/25	50,000	48,727
4.00% 05/30/47	50,000	40,189	Unilever Capital Corp.		
The Walt Disney Co.			2.90% 05/05/27	50,000	46,059
2.00% 09/01/29	300,000	245,106	3.50% 03/22/28	75,000	70,258
			Union Electric Co.		
			3.50% 03/15/29	25,000	22,771
			3.65% 04/15/45	35,000	26,390
			Union Pacific Corp.		
			2.15% 02/05/27	150,000	133,965

See Notes to Schedule of Investments.
106 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
2.80% 02/14/32	\$ 15,000	\$ 12,488	Visa Inc.		
2.95% 03/10/52	75,000	49,583	3.15% 12/14/25	\$ 100,000	\$ 95,598
3.38% 02/14/42	10,000	7,615	4.30% 12/14/45	100,000	87,252
3.50% 02/14/53	20,000	14,535	VMware Inc.		
3.55% 08/15/39	15,000	11,890	1.80% 08/15/28	125,000	99,049
3.95% 08/15/59	20,000	15,145	4.50% 05/15/25	25,000	24,443
4.95% 09/09/52	50,000	46,759	Vodafone Group PLC		
United Airlines 2020-1 Class A Pass Through Trust			3.75% 01/16/24	50,000	49,408
5.88% 04/15/29	139,164	133,443	4.25% 09/17/50	75,000	53,821
United Parcel Service Inc.			4.38% 05/30/28	75,000	70,675
3.75% 11/15/47	50,000	39,885	5.00% 05/30/38	25,000	21,478
3.90% 04/01/25	100,000	98,237	Vulcan Materials Co.		
UnitedHealth Group Inc.			4.70% 03/01/48	50,000	41,446
2.88% 08/15/29	75,000	65,443	W R Berkley Corp.		
3.50% 02/15/24	10,000	9,849	4.00% 05/12/50	20,000	15,279
3.70% 12/15/25	110,000	106,628	Wachovia Corp.		
3.75% 10/15/47	25,000	19,237	5.50% 08/01/35	100,000	92,767
3.88% 12/15/28	15,000	14,072	Walgreens Boots Alliance Inc.		
4.25% 06/15/48	50,000	41,465	4.10% 04/15/50	100,000	71,532
4.45% 12/15/48	10,000	8,465	Walmart Inc.		
4.63% 07/15/35	45,000	41,326	3.25% 07/08/29	40,000	36,633
5.95% 02/15/41	125,000	127,476	3.95% 06/28/38	250,000	222,287
6.88% 02/15/38	50,000	55,365	4.15% 09/09/32	30,000	28,750
University of Notre Dame du Lac			Warnermedia Holdings Inc.		
3.39% 02/15/48	25,000	19,392	3.64% 03/15/25 (e)	50,000	47,354
University of Southern California			3.76% 03/15/27 (e)	75,000	67,315
2.81% 10/01/50	100,000	68,821	4.28% 03/15/32 (e)	40,000	32,934
US Bancorp			5.05% 03/15/42 (e)	15,000	11,227
3.60% 09/11/24	150,000	147,238	5.39% 03/15/62 (e)	15,000	10,873
US Bancorp (4.55% fixed rate until 07/22/2027; 1.66% + SOFR thereafter)			Waste Connections Inc.		
4.55% 07/22/28 (g)	25,000	24,161	3.50% 05/01/29	50,000	44,916
Vale Overseas Ltd.			Waste Management Inc.		
6.88% 11/10/39	75,000	70,621	2.00% 06/01/29	25,000	20,620
Valero Energy Corp.			4.15% 04/15/32	50,000	46,292
4.00% 06/01/52	50,000	36,148	Wells Fargo & Co.		
6.63% 06/15/37	50,000	50,007	4.15% 01/24/29	100,000	91,996
Ventas Realty LP			4.40% 06/14/46	50,000	38,204
3.50% 02/01/25	150,000	143,328	4.75% 12/07/46	100,000	79,989
VeriSign Inc.			Wells Fargo & Co. (0.81% fixed rate until 05/19/2024; 0.51% + SOFR thereafter)		
2.70% 06/15/31	30,000	23,421	0.81% 05/19/25 (g)	150,000	139,045
Verisk Analytics Inc.			Wells Fargo & Co. (2.19% fixed rate until 04/30/25; 2.00% + SOFR thereafter)		
4.13% 03/15/29	60,000	54,645	2.19% 04/30/26 (g)	250,000	228,545
Verizon Communications Inc.			Wells Fargo & Co. (2.41% fixed rate until 10/30/2024; 1.09% + SOFR thereafter)		
0.75% 03/22/24	35,000	33,084	2.41% 10/30/25 (g)	125,000	116,810
0.85% 11/20/25	200,000	175,472	Wells Fargo & Co. (2.88% fixed rate until 10/30/2029; 1.43% + 3-month Term SOFR thereafter)		
1.75% 01/20/31	100,000	74,994	2.88% 10/30/30 (g)	100,000	82,320
2.36% 03/15/32	75,000	57,676	Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter)		
2.88% 11/20/50	50,000	30,720	3.07% 04/30/41 (g)	65,000	44,697
3.70% 03/22/61	95,000	64,647	Wells Fargo & Co. (4.54% fixed rate until 08/15/2025; 1.56% + SOFR thereafter)		
3.88% 02/08/29	5,000	4,565	4.54% 08/15/26 (g)	15,000	14,525
4.02% 12/03/29	50,000	45,337	Wells Fargo & Co. (4.90% fixed rate until 07/25/2032; 2.10% + SOFR thereafter)		
4.33% 09/21/28	34,000	32,016	4.90% 07/25/33 (g)	60,000	55,193
5.50% 03/16/47	250,000	237,720	VF Corp.		
VF Corp.			2.95% 04/23/30	75,000	61,727
2.95% 04/23/30	75,000	61,727	Viatis Inc.		
Viatis Inc.			4.00% 06/22/50	125,000	74,691
4.00% 06/22/50	125,000	74,691	VICI Properties LP		
VICI Properties LP			4.38% 05/15/25	150,000	142,587
4.38% 05/15/25	150,000	142,587	Virginia Electric & Power Co.		
Virginia Electric & Power Co.			2.88% 07/15/29	100,000	86,760
2.88% 07/15/29	100,000	86,760			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 107

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Wells Fargo & Co. (5.01% fixed rate until 04/04/2050; 4.50% + SOFR thereafter)			COMM 2015-LC19 Mortgage Trust		
5.01% 04/04/51 (g)	\$ 75,000	\$ 64,378	3.18% 02/10/48	\$ 150,000	\$ 143,104
Welltower Inc.			CSAIL Commercial Mortgage Trust		
3.63% 03/15/24	25,000	24,435	3.45% 09/15/50	350,000	321,015
4.13% 03/15/29	75,000	68,056	GS Mortgage Securities Trust 2016-GS3		
Western Digital Corp.			2.78% 10/10/49	56,329	54,001
3.10% 02/01/32	30,000	20,483	GS Mortgage Securities Trust 2019-GC38		
Westlake Corp.			3.97% 02/10/52	50,000	46,235
4.38% 11/15/47	50,000	37,798	JPMBB Commercial Mortgage Securities Trust 2014-C22		
Westpac Banking Corp.			3.80% 09/15/47	75,000	73,030
1.95% 11/20/28	25,000	20,825	JPMDB Commercial Mortgage Securities Trust 2017-C5		
3.74% 08/26/25	50,000	48,461	3.41% 03/15/50	108,112	101,616
Westpac Banking Corp. (4.32% fixed rate until 03/23/2028; 3.60% + USD 5 year Mid-Market Swap Rate thereafter)			Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32		
4.32% 11/23/31 (g)	200,000	182,666	3.72% 12/15/49	89,000	83,392
Whirlpool Corp.			Morgan Stanley Capital I Trust 2016-UBS12		
4.70% 05/14/32	15,000	13,653	3.60% 12/15/49	150,000	139,893
Willis North America Inc.			UBS Commercial Mortgage Trust 2018-C15		
3.88% 09/15/49	125,000	87,324	4.07% 12/15/51	79,880	74,331
Wisconsin Electric Power Co.			Wells Fargo Commercial Mortgage Trust 2019-C50		
4.30% 10/15/48	10,000	8,240	3.73% 05/15/52	175,000	158,615
Wisconsin Public Service Corp.			Wells Fargo Commercial Mortgage Trust 2020-C55		
3.30% 09/01/49	20,000	13,986	2.73% 02/15/53	100,000	83,796
WP Carey Inc.			WFRBS Commercial Mortgage Trust 2013-C17		
3.85% 07/15/29	50,000	44,136	4.02% 12/15/46	35,000	34,599
Xcel Energy Inc.					<u>2,812,082</u>
0.50% 10/15/23	80,000	76,201			
Zimmer Biomet Holdings Inc.					
3.55% 04/01/25	50,000	48,032			
Zoetis Inc.					
3.00% 05/15/50	70,000	46,122			
		<u>65,459,468</u>			
			Sovereign Bonds - 0.3%		
Non-Agency Collateralized Mortgage Obligations - 0.2%			Canada Government International Bond		
BANK 2017-BNK5			2.88% 04/28/25	150,000	144,684
3.13% 06/15/60	250,000	227,546	Export Development Canada		
BANK 2019-BNK20			3.00% 05/25/27	50,000	47,402
3.01% 09/15/62	50,000	43,382	Export-Import Bank of Korea		
BANK 2019-BNK22			1.13% 12/29/26	200,000	172,696
2.98% 11/15/62	50,000	43,203	FMS Wertmanagement		
BBCMS Mortgage Trust 2018-C2			2.75% 01/30/24	100,000	97,945
4.31% 12/15/51	50,000	47,437	Government of Chile		
BBCMS Mortgage Trust 2021-C12			3.50% 01/25/50	100,000	67,883
2.69% 11/15/54	150,000	122,957	3.86% 06/21/47	100,000	73,330
Benchmark 2020-B16 Mortgage Trust			Government of Indonesia		
2.73% 02/15/53	200,000	168,998	3.05% 03/12/51	100,000	66,296
Benchmark 2021-B25 Mortgage Trust			4.75% 02/11/29	100,000	96,799
2.58% 04/15/54	150,000	122,578	Government of Israel		
Citigroup Commercial Mortgage Trust			3.88% 07/03/50	100,000	80,497
2.87% 08/10/56	500,000	428,959	Government of Italy		
Citigroup Commercial Mortgage Trust 2014-GC21			2.88% 10/17/29	300,000	245,133
4.03% 05/10/47	100,000	96,651	Government of Mexico		
Comm 2014-UBS2 Mortgage Trust			3.75% 01/11/28	100,000	92,096
3.96% 03/10/47	200,000	196,744	4.75% 03/08/44	52,000	40,005
			6.05% 01/11/40	55,000	51,040
			Government of Panama		
			3.75% 03/16/25	100,000	96,278
			3.87% 07/23/60	50,000	29,587
			6.70% 01/26/36	75,000	73,403

See Notes to Schedule of Investments.
108 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Government of Peru			Los Angeles Unified School District		
3.00% 01/15/34	\$ 29,000	\$ 21,828	5.76% 07/01/29	\$ 110,000	\$ 113,432
6.55% 03/14/37	47,000	48,182	New York City Municipal Water Finance Authority		
Government of Philippines			6.01% 06/15/42	50,000	55,024
2.95% 05/05/45	100,000	65,786	New York State Dormitory Authority		
Government of Uruguay			2.20% 03/15/34	100,000	75,833
5.10% 06/18/50	50,000	45,592	3.14% 07/01/43	50,000	38,169
Japan Bank for International Cooperation			New York State Urban Development Corp.		
0.50% 04/15/24	200,000	188,256	3.90% 03/15/33	25,000	22,629
1.25% 01/21/31	150,000	118,125	North Texas Tollway Authority		
2.88% 07/21/27	100,000	92,783	6.72% 01/01/49	100,000	118,604
Korea International Bond			Port Authority of New York & New Jersey		
1.75% 10/15/31	100,000	81,796	5.31% 08/01/46	125,000	123,801
Mexico Government International Bond			Regents of the University of California Medical Center Pooled Revenue		
3.50% 02/12/34	300,000	229,161	6.58% 05/15/49	100,000	114,047
3.77% 05/24/61	250,000	147,995	Sales Tax Securitization Corp.		
4.28% 08/14/41	100,000	73,183	4.64% 01/01/40	25,000	22,966
Peruvian Government International Bond			San Joaquin Hills Transportation Corridor Agency		
2.78% 01/23/31	200,000	159,080	3.49% 01/15/50	100,000	73,672
3.23% 07/28/21	25,000	13,480	South Carolina State Public Service Authority		
Philippine Government International Bond			6.45% 01/01/50	50,000	56,224
10.63% 03/16/25	250,000	282,762	State of California		
Province of Alberta Canada			2.50% 10/01/29	100,000	86,848
1.30% 07/22/30	200,000	158,890	7.60% 11/01/40	50,000	62,868
Province of British Columbia Canada			Texas Transportation Commission		
2.25% 06/02/26	150,000	138,877	2.56% 04/01/42	80,000	56,944
Province of Ontario Canada			University of California		
1.13% 10/07/30	150,000	117,167	4.60% 05/15/31	100,000	96,181
3.20% 05/16/24	50,000	49,023			<u>1,642,935</u>
Province of Quebec Canada			Total Bonds and Notes		
0.60% 07/23/25	200,000	179,898	(Cost \$358,420,429)		<u>321,329,252</u>
Svensk Exportkredit AB					
0.50% 11/10/23	125,000	119,735		<u>Number of Shares</u>	
The Korea Development Bank			Exchange Traded & Mutual Funds - 12.4%		
2.13% 10/01/24	100,000	95,191	Invesco Optimum Yield Diversified Commodity Strategy No K-1 ETF	2,460,316	39,807,913
Uruguay Government International Bond			SPDR Bloomberg High Yield Bond ETF (i)	150,766	13,244,793
4.13% 11/20/45	175,000	150,881	SPDR Bloomberg International Treasury Bond ETF (i)	1,919,984	39,993,267
		<u>4,052,745</u>	SPDR Portfolio Long Term Treasury ETF (i)	2,246,990	66,600,783
Municipal Bonds and Notes - 0.1%			Total Exchange Traded & Mutual Funds		<u>159,646,756</u>
Board of Regents of the University of Texas System			(Cost \$187,356,957)		
4.79% 08/15/46	100,000	97,179	Total Investments in Securities		
Chicago O'Hare International Airport			(Cost \$1,336,339,802)		<u>1,141,196,171</u>
4.47% 01/01/49	100,000	87,904			
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue					
6.90% 12/01/40	75,000	84,882			
Commonwealth of Massachusetts					
4.50% 08/01/31	100,000	97,300			
Dallas Area Rapid Transit					
5.02% 12/01/48	50,000	48,590			
Dallas Fort Worth International Airport					
4.09% 11/01/51	5,000	4,129			
Los Angeles Department of Water & Power					
6.60% 07/01/50	90,000	105,709			

See Notes to Schedule of Investments.
State Street Total Return V.I.S. Fund 109

	<u>Number of Shares</u>	<u>Fair Value</u>
Short-Term Investments - 12.3%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 2.98% (i)(j) (Cost \$158,407,212)	158,407,212	\$ 158,407,212
Total Investments (Cost \$1,494,747,014)		<u>1,299,603,383</u>
Liabilities in Excess of Other Assets, net - (0.8)%		<u>(10,259,495)</u>
NET ASSETS - 100.0%		<u><u>\$1,289,343,888</u></u>

Other Information:

The Fund had the following long futures contracts open at September 30, 2022:

<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
E-mini Russell 2000 Index Futures	December 2022	14	\$1,276,215	\$1,168,860	\$ (107,355)
MSCI Emerging Markets Index Futures	December 2022	75	3,661,369	3,268,125	(393,243)
MSCI EAFE Mini Index Futures	December 2022	98	9,170,072	8,136,940	(1,033,132)
S&P/Toronto Stock Exchange 60 Index	December 2022	6	1,043,599	974,637	(68,962)
E-Mini Russell 1000 Index Futures	December 2022	17	1,909,009	1,680,875	(228,134)
					<u><u>\$(1,830,826)</u></u>

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

- (a) Non-income producing security.
- (b) At September 30, 2022, all or a portion of this security was pledged to cover collateral requirements for futures and/or TBAs.
- (c) Security is fair valued by the Valuation Committee, in accordance with the procedures approved by the Fund's Board of Directors. Security value is determined based on level 3 inputs.
- (d) State Street Corp. is the parent company of SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
- (e) Pursuant to Rule 144A of the Securities Act of 1933, as amended, these securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2022, these securities amounted to \$8,018,285 or 0.62% of the net assets of the State Street Total Return V.I.S. Fund. These securities have been determined to be liquid using procedures established by the Fund's Board of Directors.
- (f) Settlement is on a delayed delivery or when-issued basis with final maturity to be announced ("TBA") in the future.
- (g) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2022. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (h) Step coupon bond.

- (i) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
- (j) Coupon amount represents effective yield.
- † Percentages are based on net assets as of September 30, 2022.
- * Less than 0.05%.
- ** Amount is less than \$0.50.

Abbreviations:

ADR - American Depositary Receipt
 CMT - Constant Maturity Treasury
 GDR - Global Depositary Receipt
 LIBOR - London Interbank Offered Rate
 NVDR - Non-Voting Depositary Receipt
 REIT - Real Estate Investment Trust
 SOFR - Secured Overnight Financing Rate
 TBA - To Be Announced

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Domestic Equity	\$329,724,375	\$ 696,450	\$ —(a)	\$ 330,420,825
Foreign Equity	48,598,830	281,174,191	26,317	329,799,338
U.S. Treasuries	—	169,590,988	—	169,590,988
Agency Mortgage Backed	—	74,537,427	—	74,537,427
Agency Collateralized Mortgage Obligations	—	2,365,157	—	2,365,157
Asset Backed	—	868,450	—	868,450
Corporate Notes	—	65,459,468	—	65,459,468
Non-Agency Collateralized Mortgage Obligations	—	2,812,082	—	2,812,082
Sovereign Bonds	—	4,052,745	—	4,052,745
Municipal Bonds and Notes	—	1,642,935	—	1,642,935
Exchange Traded & Mutual Funds	159,646,756	—	—	159,646,756
Short-Term Investments	158,407,212	—	—	158,407,212
Total Investments in Securities	<u>\$696,377,173</u>	<u>\$603,199,893</u>	<u>\$26,317</u>	<u>\$1,299,603,383</u>
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(1,830,826)	—	—	(1,830,826)

- (a) The Fund held Level 3 securities that were valued at \$0 at September 30, 2022.

The Fund was invested in the following countries/territories at September 30, 2022 (unaudited):

<u>Country/Territory</u>	<u>Percentage (based on Fair Value)</u>
United States	73.74%
Japan	4.19%
United Kingdom	2.91%
Canada	2.66%
France	1.87%
Switzerland	1.65%
Australia	1.48%
Germany	1.40%
China	1.36%
Netherlands	0.86%
India	0.71%
Hong Kong	0.66%
Taiwan	0.63%
Sweden	0.57%
South Korea	0.52%
Denmark	0.48%
Spain	0.44%
Ireland	0.43%
Italy	0.36%
Singapore	0.29%
Brazil	0.27%
Supranational	0.26%
Finland	0.23%
Saudi Arabia	0.21%
Israel	0.16%
Mexico	0.16%
Norway	0.16%
South Africa	0.15%
Belgium	0.15%
Indonesia	0.12%
Thailand	0.10%
Malaysia	0.07%
UAE	0.07%
Bermuda	0.06%
Philippines	0.06%
Luxembourg	0.06%
Chile	0.06%
Qatar	0.05%
Kuwait	0.05%
New Zealand	0.04%
Austria	0.04%
Peru	0.03%
Portugal	0.03%
Poland	0.03%
Uruguay	0.02%
Puerto Rico	0.02%
Panama	0.02%
Turkey	0.01%
Cayman Islands	0.01%
Greece	0.01%
Mult	0.01%
Isle Of Man	0.01%
Macau	0.01%
Czech	0.01%
Hungary	0.01%
Monaco	0.01%
Colombia	0.01%
Jersey	0.01%
Brunei	0.00%***
Jordan	0.00%***
Guernsey	0.00%***
Egypt	0.00%***
Bahamas	0.00%***
Russian Federation	0.00%***
Cyprus	0.00%***
	<u>100.00%</u>

*** Less than 0.005%.

The Fund's % share of investment in the various categories, based on Fair Value, is as follows at September 30, 2022 (unaudited):

<u>Industry</u>	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Exchange Traded			
Funds	12.28%	0.00%	12.28%
Diversified Banks	0.49%	2.98%	3.47%
Pharmaceuticals	0.97%	1.79%	2.76%

See Notes to Schedule of Investments.
112 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

<u>Industry</u>	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Technology Hardware, Storage & Peripherals	1.35%	0.30%	1.65%
Systems Software	1.35%	0.05%	1.40%
Integrated Oil & Gas	0.42%	0.90%	1.32%
Semiconductors	0.85%	0.47%	1.32%
Interactive Media & Services	0.94%	0.28%	1.22%
Biotechnology	0.94%	0.24%	1.18%
Automobile Manufacturers	0.49%	0.67%	1.16%
Application Software	0.76%	0.30%	1.06%
Internet & Direct Marketing Retail	0.66%	0.39%	1.05%
Packaged Foods & Meats	0.70%	0.30%	1.00%
Healthcare Equipment	0.59%	0.29%	0.88%
Electric Utilities	0.43%	0.46%	0.89%
Regional Banks	0.82%	0.04%	0.86%
Data Processing & Outsourced Services	0.70%	0.14%	0.84%
Industrial Machinery	0.33%	0.34%	0.67%
Oil & Gas Exploration & Production	0.44%	0.23%	0.67%
Life & Health Insurance	0.12%	0.54%	0.66%
Aerospace & Defense	0.38%	0.25%	0.63%
Integrated Telecommunication Services	0.17%	0.45%	0.62%
Apparel, Accessories & Luxury Goods	0.03%	0.56%	0.59%
Diversified Metals & Mining	0.02%	0.55%	0.57%
Life Sciences Tools & Services	0.41%	0.15%	0.56%
Semiconductor Equipment	0.18%	0.38%	0.56%
Specialty Chemicals	0.23%	0.33%	0.56%
IT Consulting & Other Services	0.13%	0.37%	0.50%
Property & Casualty Insurance	0.22%	0.27%	0.49%
Personal Products	0.07%	0.41%	0.48%
Industrial Conglomerates	0.15%	0.33%	0.48%
Trading Companies & Distributors	0.14%	0.33%	0.47%
Electrical Components & Equipment	0.28%	0.18%	0.46%
Managed Healthcare	0.45%	0.01%	0.46%
Railroads	0.14%	0.32%	0.46%
Asset Management & Custody Banks	0.24%	0.19%	0.43%
Financial Exchanges & Data	0.23%	0.21%	0.44%
Restaurants	0.31%	0.11%	0.42%
Household Products	0.28%	0.14%	0.42%
Multi-Sector Holdings	0.30%	0.10%	0.40%
Multi-Line Insurance	0.04%	0.35%	0.39%
Food Retail	0.04%	0.35%	0.39%
Soft Drinks	0.33%	0.05%	0.38%
Wireless Telecommunication Services	0.06%	0.33%	0.39%
Building Products	0.16%	0.22%	0.38%

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

Industry	Domestic	Foreign	Total
Research & Consulting Services	0.14%	0.24%	0.38%
Oil & Gas Storage & Transportation	0.11%	0.23%	0.34%
Multi-Utilities	0.19%	0.15%	0.34%
Tobacco	0.13%	0.21%	0.34%
Investment Banking & Brokerage	0.26%	0.06%	0.32%
Healthcare Services	0.27%	0.04%	0.31%
Specialized REITs	0.30%	0.00%	0.30%
Hypermarkets & Super Centers	0.25%	0.05%	0.30%
Construction & Engineering	0.11%	0.18%	0.29%
Distillers & Vintners	0.04%	0.25%	0.29%
Oil & Gas Refining & Marketing	0.12%	0.16%	0.28%
Construction Machinery & Heavy Trucks	0.14%	0.14%	0.28%
Communications Equipment	0.21%	0.07%	0.28%
Healthcare Supplies	0.10%	0.18%	0.28%
Movies & Entertainment	0.22%	0.05%	0.27%
Electronic Components	0.07%	0.20%	0.27%
Home Improvement Retail	0.25%	0.01%	0.26%
Interactive Home Entertainment	0.08%	0.18%	0.26%
Electronic Equipment & Instruments	0.10%	0.15%	0.25%
Steel	0.08%	0.16%	0.24%
Air Freight & Logistics	0.14%	0.11%	0.25%
Retail REITs	0.15%	0.08%	0.23%
Gold	0.03%	0.18%	0.21%
Commodity Chemicals	0.06%	0.14%	0.20%
Apparel Retail	0.11%	0.10%	0.21%
Industrial Gases	0.03%	0.17%	0.20%
Hotels, Resorts & Cruise Lines	0.16%	0.05%	0.21%
Brewers	0.01%	0.19%	0.20%
Casinos & Gaming	0.06%	0.13%	0.19%
Gas Utilities	0.08%	0.12%	0.20%
Auto Parts & Equipment	0.08%	0.11%	0.19%
General Merchandise Stores	0.10%	0.09%	0.19%
Industrial REITs	0.11%	0.07%	0.18%
Consumer Finance	0.15%	0.03%	0.18%
Fertilizers & Agricultural Chemicals	0.06%	0.11%	0.17%
Construction Materials	0.04%	0.13%	0.17%
Diversified Capital Markets	0.00%	0.17%	0.17%
Consumer Electronics	0.01%	0.16%	0.17%
Diversified Real Estate Activities	0.00%	0.16%	0.16%
Internet Services & Infrastructure	0.10%	0.05%	0.15%
Home Building	0.10%	0.05%	0.15%
Cable & Satellite	0.12%	0.03%	0.15%
Human Resource & Employment Services	0.07%	0.08%	0.15%

See Notes to Schedule of Investments.
114 State Street Total Return V.I.S. Fund

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

Industry	Domestic	Foreign	Total
Automotive Retail	0.12%	0.02%	0.14%
Residential REITs	0.13%	0.00%	0.13%
Insurance Brokers	0.12%	0.01%	0.13%
Trucking	0.11%	0.02%	0.13%
Oil & Gas Equipment & Services	0.12%	0.01%	0.13%
Other Diversified Financial Services	0.03%	0.10%	0.13%
Reinsurance	0.01%	0.11%	0.12%
Environmental & Facilities Services	0.10%	0.02%	0.12%
Real Estate Operating Companies	0.01%	0.11%	0.12%
Agricultural & Farm Machinery	0.07%	0.04%	0.11%
Healthcare Facilities	0.07%	0.04%	0.11%
Diversified Chemicals	0.01%	0.10%	0.11%
Office REITs	0.07%	0.03%	0.10%
Marine	0.01%	0.09%	0.10%
Footwear	0.09%	0.01%	0.10%
Specialty Stores	0.08%	0.02%	0.10%
Diversified REITs	0.05%	0.05%	0.10%
Leisure Products	0.04%	0.05%	0.09%
Airlines	0.06%	0.04%	0.10%
Advertising	0.03%	0.06%	0.09%
Healthcare Distributors	0.08%	0.01%	0.09%
Thrifts & Mortgage Finance	0.09%	0.00%	0.09%
Heavy Electrical Equipment	0.01%	0.07%	0.08%
Health Care REITs	0.09%	0.00%	0.09%
Renewable Electricity	0.04%	0.04%	0.08%
Electronic Manufacturing Services	0.03%	0.05%	0.08%
Diversified Support Services	0.06%	0.03%	0.09%
Real Estate Development	0.00%	0.08%	0.08%
Mortgage REITs	0.08%	0.00%	0.08%
Coal & Consumable Fuels	0.02%	0.05%	0.07%
Healthcare Technology	0.06%	0.02%	0.08%
Independent Power Producers & Energy Traders	0.02%	0.06%	0.08%
Water Utilities	0.05%	0.03%	0.08%
Paper Products	0.01%	0.07%	0.08%
Paper Packaging	0.04%	0.03%	0.07%
Highways & Railtracks	0.00%	0.07%	0.07%
Agricultural Products	0.05%	0.02%	0.07%
Tires & Rubber	0.01%	0.06%	0.07%
Real Estate Services	0.04%	0.02%	0.06%
Leisure Facilities	0.02%	0.04%	0.06%
Copper	0.02%	0.03%	0.05%
Education Services	0.05%	0.01%	0.06%
Hotel & Resort REITs	0.06%	0.00%	0.06%
Broadcasting	0.04%	0.01%	0.05%
Metal & Glass Containers	0.04%	0.01%	0.05%
Food Distributors	0.04%	0.01%	0.05%
Technology Distributors	0.03%	0.01%	0.04%
Airport Services	0.00%	0.04%	0.04%
Aluminum	0.01%	0.03%	0.04%

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

Industry	Domestic	Foreign	Total
Oil & Gas Drilling	0.03%	0.01%	0.04%
Security & Alarm Services	0.01%	0.02%	0.03%
Alternative Carriers	0.03%	0.00%	0.03%
Distributors	0.03%	0.00%	0.03%
Household Appliances	0.01%	0.01%	0.02%
Department Stores	0.01%	0.02%	0.03%
Specialized Consumer Services	0.02%	0.00%	0.02%
Drug Retail	0.01%	0.01%	0.02%
Publishing	0.01%	0.01%	0.02%
Motorcycle Manufacturers	0.00%	0.02%	0.02%
Home Furnishing Retail	0.01%	0.01%	0.02%
Commercial Printing	0.01%	0.01%	0.02%
Forest Products	0.00%	0.02%	0.02%
Computer & Electronics Retail	0.01%	0.00%	0.01%
Precious Metals & Minerals	0.00%	0.02%	0.02%
Home Furnishings	0.01%	0.00%	0.01%
Office Services & Supplies	0.01%	0.00%	0.01%
Specialized Finance	0.00%	0.01%	0.01%
Silver	0.01%	0.00%	0.01%
Marine Ports & Services	0.00%	0.01%	0.01%
Housewares & Specialties	0.00%	0.00%	0.00%(a)
Textiles	0.00%	0.00%	0.00%(a)
			63.08%

Sector	Percentage (based on Fair Value)
U.S. Treasuries	13.05%
Agency Mortgage Backed	5.73%
Corporate Notes	5.04%
Sovereign Bonds	0.31%
Non-Agency Collateralized Mortgage Obligations	0.22%
Agency Collateralized Mortgage Obligations	0.18%
Municipal Bonds and Notes	0.13%
Asset Backed	0.07%
	24.73%

Short-Term Investments	Percentage (based on Fair Value)
Short-Term Investments	12.19%
	100.00%

(a) Security is fair valued by the Valuation Committee, in accordance with the procedures approved by the Fund's Board of Directors. Security value is determined based on level 3 inputs.

State Street Total Return V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
SPDR Bloomberg High Yield Bond ETF	162,526	\$ 17,645,448	\$ 148,020,553	\$ 146,117,242	\$ (5,176,580)	\$ (1,127,386)	150,766	\$ 13,244,793	\$ 745,054
SPDR Bloomberg International Treasury Bond ETF	—	—	76,748,740	29,838,554	(2,635,832)	(4,281,087)	1,919,984	39,993,267	127,488
SPDR Gold Shares	—	—	42,509,507	39,739,142	(2,770,365)	—	—	—	—
SPDR Portfolio Long Term Corporate Bond ETF	2,247,586	70,754,007	13,077,550	70,924,271	(13,606,645)	699,359	—	—	641,369
SPDR Portfolio Long Term Treasury ETF	1,659,803	69,960,696	72,788,613	43,367,902	(8,279,656)	(24,500,968)	2,246,990	66,600,783	1,480,742
State Street Corp.	4,200	390,600	133,117	209,838	(16,997)	(116,824)	2,961	180,058	6,495
State Street Institutional U.S. Government Money Market Fund - Class G Shares	81,590,671	81,590,671	1,081,826,143	1,005,009,602	—	—	158,407,212	158,407,212	948,564
TOTAL		<u>\$240,341,422</u>	<u>\$1,435,104,223</u>	<u>\$1,335,206,551</u>	<u>\$(32,486,075)</u>	<u>\$(29,326,906)</u>		<u>\$278,426,113</u>	<u>\$3,949,712</u>

State Street Real Estate Securities V.I.S. Fund
Schedule of Investments

September 30, 2022 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Common Stock (REITs) - 99.1% †			Office - 6.5%		
Alternate Housing - 10.4%			Alexandria Real Estate Equities Inc.	5,360	\$ 751,418
American Homes 4 Rent, Class A	32,365	\$ 1,061,896	Boston Properties Inc.	750	56,228
Invitation Homes Inc.	48,830	1,648,989	Cousins Properties Inc.	16,470	384,575
Sun Communities Inc.	10,530	1,425,025	Douglas Emmett Inc.	8,970	160,832
		<u>4,135,910</u>	Highwoods Properties Inc.	8,990	242,370
			JBG SMITH Properties	15,445	286,968
Data Center - 9.3%			Kilroy Realty Corp.	16,614	699,616
Digital Realty Trust Inc.	14,670	1,454,971			<u>2,582,007</u>
Equinix Inc.	3,940	2,241,229	Regional Malls - 2.8%		
		<u>3,696,200</u>	Simon Property Group Inc.	12,350	1,108,413
Diversified - 1.6%			Self Storage - 9.5%		
SBA Communications Corp.	1,120	318,808	Extra Space Storage Inc.	3,110	537,128
Veris Residential Inc. (a)	26,020	295,847	Life Storage Inc.	8,150	902,694
		<u>614,655</u>	Public Storage	7,920	2,319,055
					<u>3,758,877</u>
Healthcare - 10.6%			Shopping Centers - 5.6%		
Healthpeak Properties Inc.	23,870	547,100	Acadia Realty Trust	29,060	366,737
Medical Properties Trust Inc.	51,158	606,734	Brixmor Property Group Inc.	49,160	907,985
Omega Healthcare Investors Inc.	7,370	217,341	Regency Centers Corp.	7,240	389,874
Sabra Health Care REIT Inc.	30,140	395,437	RPT Realty	38,960	294,538
Ventas Inc.	36,700	1,474,239	Urban Edge Properties	19,200	256,128
Welltower Inc.	14,990	964,157			<u>2,215,262</u>
		<u>4,205,008</u>	Specialty - 2.8%		
Hotel - 3.4%			Gaming & Leisure Properties Inc.	5,420	239,781
Apple Hospitality REIT Inc.	17,510	246,190	Outfront Media Inc.	18,440	280,104
DiamondRock Hospitality Co.	5,547	41,658	VICI Properties Inc.	20,330	606,850
Host Hotels & Resorts Inc.	10,470	166,264			<u>1,126,735</u>
Park Hotels & Resorts Inc.	18,001	202,691	Total Common Stock (REITs)		
Ryman Hospitality Properties Inc.	2,390	175,880	(Cost \$46,035,788)		39,269,819
Sunstone Hotel Investors Inc.	7,630	71,875	Short-Term Investments - 1.0%		
Xenia Hotels & Resorts Inc.	31,137	429,379	State Street Institutional U.S. Government Money Market Fund - Class G Shares 2.98% (b)(c) (Cost \$395,383)	395,383	395,383
		<u>1,333,937</u>			
Industrial - 14.6%			Total Investments		39,665,202
Americold Realty Trust Inc.	20,260	498,396	(Cost \$46,431,171)		
Duke Realty Corp.	22,250	1,072,450	Liabilities in Excess of Other Assets, net - (0.1)%		(24,495)
First Industrial Realty Trust Inc.	17,740	794,929	NET ASSETS - 100.0%		\$ 39,640,707
Prologis Inc.	26,210	2,662,936			
Rexford Industrial Realty Inc.	14,956	777,712			
		<u>5,806,423</u>			
Multifamily - 13.2%					
Apartment Investment & Management Co., Class A	5,390	39,347			
AvalonBay Communities Inc.	8,260	1,521,410			
Equity Residential	22,490	1,511,778			
Essex Property Trust Inc.	1,340	324,588			
Mid-America Apartment Communities Inc.	5,060	784,654			
UDR Inc.	24,790	1,033,991			
		<u>5,215,768</u>			
Net Lease - 8.8%					
Agree Realty Corp.	14,910	1,007,618			
Broadstone Net Lease Inc.	31,010	481,585			
Four Corners Property Trust Inc.	11,520	278,669			
Realty Income Corp.	21,590	1,256,538			
Spirit Realty Capital Inc.	12,340	446,214			
		<u>3,470,624</u>			

The views expressed in this document reflect our judgment as of the publication date and are subject to change at any time without notice. The securities cited may not be representative of the Fund's 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.

- (a) Non-income producing security.
- (b) Sponsored by SSGA Funds Management, Inc., the Fund's investment adviser and administrator, and an affiliate of State Street Bank & Trust Co., the Fund's sub-administrator, custodian and accounting agent.
- (c) Coupon amount represents effective yield.

† Percentages are based on net assets as of September 30, 2022.

Abbreviations:
REIT - Real Estate Investment Trust

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2022:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$39,269,819	\$—	\$—	\$39,269,819
Short-Term Investments	395,383	—	—	395,383
Total Investments in Securities	<u>\$39,665,202</u>	<u>\$—</u>	<u>\$—</u>	<u>\$39,665,202</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/21</u>	<u>Value at 12/31/21</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation (Depreciation)</u>	<u>Number of Shares Held at 9/30/22</u>	<u>Value at 9/30/22</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	312,731	\$312,731	\$26,157,934	\$26,075,282	\$—	\$—	395,383	\$395,383	\$2,908

Security Valuation Each Fund's investments are valued at fair value each day that the New York Stock Exchange ("NYSE") is open and, for financial reporting purposes, as of the report date should the reporting period end on a day that the NYSE is not open. Fair value is generally defined as the price a fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. By its nature, a fair value price is a good faith estimate of the valuation in a current sale and may not reflect an actual market price. The investments of each Fund are valued pursuant to the policy and procedures developed by the Oversight Committee (the "Committee") and approved by the Board of Trustees (the "Board"). The Committee provides oversight of the valuation of investments for the Funds. The Board has responsibility for overseeing the determination of the fair value of investments.

Valuation techniques used to value each Fund's investments by major category are as follows:

- Equity investments traded on a recognized securities exchange for which market quotations are readily available are valued at the last sale price or official closing price, as applicable, on the primary market or exchange on which they trade. Equity investments traded on a recognized exchange for which there were no sales on that day are valued at the last published sale price or at fair value.
- Investments in registered investment companies (including money market funds) or other unitized pooled investment vehicles that are not traded on an exchange are valued at that day's published net asset value ("NAV") per share or unit.
- Government and municipal fixed income securities are generally valued using quotations from independent pricing services or brokers. Certain government inflation-indexed securities may require a calculated fair valuation as the cumulative inflation is contained within the price provided by the pricing service or broker. For these securities, the inflation component of the price is "cleaned" from the pricing service or broker price utilizing the published inflation factors in order to ensure proper accrual of income.
- Debt obligations (including short term investments and convertible debt securities) are valued using quotations from independent pricing services or brokers or are generally valued at the last reported evaluated prices.
- Exchange-traded futures contracts are valued at the closing settlement price on the primary market on which they are traded most extensively. Exchange-traded futures contracts traded on a recognized exchange for which there were no sales on that day are valued at the last reported sale price obtained from independent pricing services or brokers or at fair value.
- Swap agreements are valued daily based upon prices supplied by Board approved pricing vendors or through brokers. Depending on the product and terms of the transaction, the value of agreements is determined using a series of techniques including valuation models that incorporate a number of market data factors, such as discounted cash flows, yields, curves, trades and values of the underlying reference instruments. In the event SSGA Funds Management, Inc. (the "Adviser" or "SSGA FM") is unable to obtain an independent, third-party valuation the agreements will be fair valued.

In the event prices or quotations are not readily available or that the application of these valuation methods results in a price for an investment that is deemed to be not representative of the fair value of such investment, fair value will be determined in good faith by the Committee, in accordance with the valuation policy and procedures approved by the Board.

A "significant event" is an event that the Board believes, with a reasonably high degree of certainty, has caused the closing market prices of a Fund's portfolio securities to no longer reflect their value at the time of the Fund's NAV calculation. Fair value may be determined using an independent fair value service under valuation procedures approved by the Board. The independent fair value service takes into account multiple factors including, but not limited to, movements in the U.S. securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred subsequent to the close of foreign securities exchanges. The use of the independent fair value service or alternative fair valuation methods would result in the investments being classified within Level 2 of the fair value hierarchy. At September 30, 2022, the independent fair value service was used for certain foreign securities in certain Funds/Portfolios, and these securities were classified within Level 2 of the fair value hierarchy.

The Funds value their assets and liabilities at fair value using a fair value hierarchy consisting of three broad levels that prioritize the inputs to valuation techniques giving the highest priority to readily available unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements) when market prices are not readily available or reliable. The categorization of a value determined for an investment within the hierarchy is based upon the pricing transparency of the investment and is not necessarily an indication of the risk associated with investing in it.

The three levels of the fair value hierarchy are as follows:

- Level 1 — Unadjusted quoted prices in active markets for an identical asset or liability;
- Level 2 — Inputs other than quoted prices included within Level 1 that are observable for the asset or liability either directly or indirectly, including quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not considered to be active, inputs other than quoted

prices that are observable for the asset or liability (such as exchange rates, financing terms, interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs; and

- Level 3 — Unobservable inputs for the asset or liability, including the Committee's assumptions used in determining the fair value of investments.

The value of each Fund's investments according to the fair value hierarchy as of September 30, 2022 is disclosed in each Fund's Schedule of Investments.

Futures Contracts

Each Fund may enter into futures contracts to meet its objectives. A futures contract is a standardized, exchange-traded agreement to buy or sell a financial instrument at a set price on a future date. Upon entering into a futures contract, a Fund is required to deposit with the broker, cash or securities in an amount equal to the minimum initial margin requirements of the clearing house. Securities deposited, if any, are designated on the Schedule of Investments and cash deposited, if any, is shown as Net cash collateral on deposit with broker for future contracts on the Statement of Assets and Liabilities. Subsequent payments are made or received by a Fund equal to the daily change in the contract value, accumulated, exchange rates, and/or other transactional fees. The accumulation of those payments are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses. A Fund recognizes a realized gain or loss when the contract is closed.

Losses may arise if the value of a futures contract decreases due to unfavorable changes in the market rates or values of the underlying instrument during the term of the contract or if the counterparty does not perform under the contract. The use of futures contracts also involves the risk that the movements in the price of the futures contracts do not correlate with the movement of the assets underlying such contracts.

During the period ended March 31, 2022, the following Funds entered into futures contracts for strategies listed below:

<u>Fund</u>	<u>Strategies</u>
State Street S&P 500 Index V.I.S. Fund	Equitization of cash
State Street Small-Cap Equity V.I.S. Fund	Equitization of cash
State Street Income V.I.S. Fund	Management of Interest Rate Risk
State Street Total Return V.I.S. Fund	Equitization of cash

Credit Default Swaps

During the period ended September 30, 2022, the State Street Income V.I.S. Fund engaged in credit default swaps to manage credit risk. When the Fund is the buyer in a credit default swap contract, the Fund is entitled to receive the par (or other agreed upon) value (full notional value) of a referenced debt obligation (or basket of debt obligations) from the counterparty (or central clearing party ("CCP") in the case of a centrally cleared swap) to the contract if a credit event by a third party, such as a U.S. or foreign corporate issuer or sovereign issuer, on the debt obligation occurs. In return, the Fund pays the counterparty a periodic stream of payments over the term of the contract provided that no credit event has occurred. If no credit event occurs, the Fund loses its investment and recovers nothing. However, if a credit event occurs, the Fund receives full notional value for a referenced debt obligation that may have little or no value. When the Fund is the seller of a credit default swap, it receives a fixed rate of income throughout the term of the contract, provided there is no credit event. If a credit event occurs, the Fund is obligated to pay the notional amount of the swap and in certain instances take delivery of securities of the reference entity upon the occurrence of a credit event, as defined under the terms of that particular swap agreement. Credit events are contract specific but may include bankruptcy, failure to pay, restructuring, obligation acceleration and repudiation/moratorium. If the Fund is a seller of protection and a credit event occurs, the maximum potential amount of future payments that the Fund could be required to make would be an amount equal to the notional amount of the agreement. This potential amount would be partially offset by any recovery value of the respective referenced obligation, or net amount received from the settlement of a buy protection credit default swap agreement entered into by the Fund for the same referenced obligation. As the seller, the Fund may create economic leverage to its portfolio because, in addition to its total net assets, the Fund is subject to investment exposure on the notional amount of the swap. The interest fee paid or received on the swap, which is based on a specified interest rate on a fixed notional amount, is accrued daily as a component of unrealized appreciation (depreciation) and is recorded as realized gain upon receipt or realized loss upon payment. The Fund also records an increase or decrease to unrealized appreciation (depreciation) in an amount equal to the daily valuation. For centrally cleared swaps, the daily change in valuation is recorded as a receivable or payable for variation margin and settled in cash with the CCP daily. All upfront payments, if any, are amortized over the life of the swap as realized gains or losses. Those upfront payments that are paid or received, typically for non-centrally cleared swaps, are recorded as other assets or other liabilities, respectively, net of amortization. For financial reporting purposes, unamortized upfront payments, if any, are netted with unrealized appreciation or depreciation on swaps to determine the market value of swaps. The Fund segregates assets in the form of cash or liquid securities in an amount equal to the notional amount of the credit default swaps of which it is the seller. The Fund segregates assets in the form of cash or liquid securities in an amount equal to any unrealized depreciation of the credit default swaps of which it is the buyer, marked to market on a daily basis. Credit default swaps involve greater risks than if the Fund had invested in the referenced debt obligation directly. If the Fund is a buyer of a credit default swap and no credit event occurs, the Fund will not earn any return on its investment. If the Fund is a seller of a credit default swap, the Fund's risk of loss may be the entire notional amount of the swap. Swaps may also subject the Fund to the risk that the counterparty to the transaction may not fulfill its obligation. In the case of centrally cleared swaps, counterparty risk is minimal due to protections provided by the CCP.

To-Be-Announced Transactions

The State Street Income V.I.S. Fund may seek to obtain exposure to U.S. agency mortgage pass-through securities through the use of “to-be-announced” or “TBA transactions.” “TBA” refers to a commonly used mechanism for the forward settlement of U.S. agency mortgage pass-through securities. In a TBA transaction, the buyer and seller decide on general trade parameters, such as agency, settlement date, coupon, and price.

The Fund may use TBA transactions to “roll over” such agreements prior to the settlement date. This type of TBA transaction is sometimes known as a “TBA roll.” In a TBA roll a Fund generally will sell the obligation to purchase the pools stipulated in the TBA agreement prior to the settlement date and will enter into a new TBA agreement for future delivery of pools of mortgage pass-through securities. A fund may also enter into TBA agreements and settle such transactions on the stipulated settlement date by accepting actual receipt or delivery of the pools of mortgage pass-through securities.

Default by or bankruptcy of a counterparty to a TBA transaction would expose the Fund to possible loss because of adverse market action, expenses or delays in connection with the purchase or sale of the pools of mortgage pass-through securities specified in the TBA transaction. To minimize this risk, the Fund will enter into TBA transactions only with established counterparties. The Fund’s use of “TBA rolls” may impact portfolio turnover, transaction costs and capital gain distributions to shareholders.

Delayed Delivery and When-Issued Securities

During the period, the State Street Income V.I.S. Fund transacted in securities on a delayed delivery or when-issued basis. Payment and delivery may take place after the customary settlement period for that security. The price of the underlying securities and the date when the securities will be delivered and paid for are fixed at the time the transaction is negotiated. The securities purchased on a delayed delivery or when-issued basis are identified as such in the Fund’s Schedule of Investments. The Fund may receive compensation for interest forgone in the purchase of a delayed delivery or when-issued security. With respect to such purchase commitments, the Fund identifies securities as segregated in its records with a value at least equal to the amount of the commitment. Losses may arise due to changes in the value of the underlying securities or if the counterparty does not perform under the contract’s terms, or if the issuer does not issue the securities due to political, economic or other factors.