

# Quarterly Report

September 30, 2021

## **State Street Variable Insurance Series Funds, Inc.**

# State Street Variable Insurance Series Funds, Inc.

## Quarterly Report

September 30, 2021

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Common Stock - 97.7% †</b>					
<b>Aerospace &amp; Defense - 0.6%</b>					
Raytheon Technologies Corp.	1,864	\$ 160,229			
<b>Apparel Retail - 1.3%</b>					
Ross Stores Inc.	3,318	361,164			
<b>Application Software - 3.2%</b>					
Adobe Inc. (a)	330	189,988			
Intuit Inc.	119	64,202			
salesforce.com Inc. (a)	1,586	430,155			
Splunk Inc. (a)	1,516	219,380			
		<u>903,725</u>			
<b>Asset Management &amp; Custody Banks - 0.2%</b>					
Blackstone Inc.	573	66,663			
<b>Auto Parts &amp; Equipment - 0.7%</b>					
Magna International Inc.	2,598	195,474			
<b>Automotive Retail - 0.6%</b>					
O'Reilly Automotive Inc. (a)	276	168,653			
<b>Biotechnology - 1.5%</b>					
Biogen Inc. (a)	218	61,692			
BioMarin Pharmaceutical Inc. (a)	1,239	95,762			
Vertex Pharmaceuticals Inc. (a)	1,383	250,862			
		<u>408,316</u>			
<b>Building Products - 0.9%</b>					
Allegion PLC	611	80,762			
Trane Technologies PLC	962	166,089			
		<u>246,851</u>			
<b>Cable &amp; Satellite - 1.6%</b>					
Charter Communications Inc., Class A (a)	155	112,772			
Comcast Corp., Class A	6,039	337,761			
		<u>450,533</u>			
<b>Communications Equipment - 0.2%</b>					
Cisco Systems Inc.	1,100	59,873			
<b>Construction Materials - 0.3%</b>					
Martin Marietta Materials Inc.	231	78,928			
<b>Data Processing &amp; Outsourced Services - 5.7%</b>					
Fidelity National Information Services Inc.	2,738	333,160			
Mastercard Inc., Class A	870	302,481			
PayPal Holdings Inc. (a)	694	180,586			
Visa Inc., Class A	3,443	766,928			
		<u>1,583,155</u>			
<b>Diversified Banks - 2.6%</b>					
JPMorgan Chase & Co.	4,434	725,801			
<b>Diversified Support Services - 1.0%</b>					
Cintas Corp.	311	118,385			
IAA Inc. (a)	2,961	161,582			
		<u>279,967</u>			
<b>Electric Utilities - 0.9%</b>					
NextEra Energy Inc.	3,110	244,197			
<b>Electronic Components - 2.2%</b>					
Amphenol Corp., Class A	3,649	\$ 267,216			
Corning Inc.	9,399	342,970			
		<u>610,186</u>			
<b>Environmental &amp; Facilities Services - 1.0%</b>					
Waste Management Inc.	1,830	273,329			
<b>Financial Exchanges &amp; Data - 1.1%</b>					
CME Group Inc.	528	102,105			
MSCI Inc.	98	59,617			
S&P Global Inc.	265	112,596			
Tradeweb Markets Inc., Class A	450	36,351			
		<u>310,669</u>			
<b>Footwear - 0.4%</b>					
NIKE Inc., Class B	746	108,342			
<b>Healthcare Equipment - 3.4%</b>					
Becton Dickinson & Co.	572	140,609			
Boston Scientific Corp. (a)	7,791	338,051			
Edwards Lifesciences Corp. (a)	818	92,606			
Medtronic PLC	1,628	204,070			
Zimmer Biomet Holdings Inc.	1,158	169,485			
		<u>944,821</u>			
<b>Healthcare Services - 0.6%</b>					
Cigna Corp.	898	179,744			
<b>Home Improvement Retail - 2.1%</b>					
Lowe's Companies Inc.	2,410	488,893			
The Home Depot Inc.	274	89,943			
		<u>578,836</u>			
<b>Hotels, Resorts &amp; Cruise Lines - 1.1%</b>					
Marriott International Inc., Class A (a)	2,028	300,327			
<b>Household Products - 1.3%</b>					
Colgate-Palmolive Co.	1,250	94,475			
The Procter & Gamble Co.	1,958	273,728			
		<u>368,203</u>			
<b>Hypermarkets &amp; Super Centers - 0.4%</b>					
Walmart Inc.	711	99,099			
<b>Industrial Conglomerates - 1.5%</b>					
Honeywell International Inc.	2,001	424,772			
<b>Industrial Gases - 1.3%</b>					
Air Products & Chemicals Inc.	1,472	376,994			
<b>Industrial Machinery - 1.5%</b>					
Parker-Hannifin Corp.	1,103	308,421			
Xylem Inc.	815	100,799			
		<u>409,220</u>			
<b>Insurance Brokers - 0.3%</b>					
Marsh & McLennan Companies Inc.	498	75,412			
<b>Integrated Oil &amp; Gas - 0.8%</b>					
Chevron Corp.	1,332	135,132			
Exxon Mobil Corp.	1,632	95,994			
		<u>231,126</u>			

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Interactive Home Entertainment - 0.2%			Property & Casualty Insurance - 1.1%		
Activision Blizzard Inc.	866	\$ 67,020	Chubb Ltd.	1,849	\$ 320,764
Interactive Media & Services - 8.2%			Railroads - 0.5%		
Alphabet Inc., Class C (a)	183	487,752	Union Pacific Corp.	770	150,928
Alphabet Inc., Class A (a)	384	1,026,632	Regional Banks - 3.4%		
Facebook Inc., Class A (a)	2,250	763,627	First Republic Bank	1,607	309,958
		<u>2,278,011</u>	Regions Financial Corp.	20,528	437,452
Internet & Direct Marketing Retail - 4.8%			SVB Financial Group (a)	332	214,764
Amazon.com Inc. (a)(b)	407	1,337,011			<u>962,174</u>
Investment Banking & Brokerage - 0.7%			Restaurants - 0.6%		
The Charles Schwab Corp.	2,557	186,252	McDonald's Corp.	710	171,188
IT Consulting & Other Services - 0.4%			Semiconductor Equipment - 1.3%		
Accenture PLC, Class A	323	103,334	Applied Materials Inc.	2,808	361,474
Life & Health Insurance - 0.2%			Semiconductors - 4.8%		
Lincoln National Corp.	627	43,106	Advanced Micro Devices Inc. (a)	1,366	140,561
Life Sciences Tools & Services - 0.6%			NVIDIA Corp.	1,578	326,899
IQVIA Holdings Inc. (a)	752	180,134	QUALCOMM Inc.	3,451	445,110
Managed Healthcare - 2.5%			Texas Instruments Inc.	2,270	436,317
Humana Inc.	444	172,783			<u>1,348,887</u>
UnitedHealth Group Inc.	1,383	540,393	Soft Drinks - 0.8%		
		<u>713,176</u>	PepsiCo Inc.	1,531	230,278
Movies & Entertainment - 2.3%			Specialized REITs - 1.1%		
Netflix Inc. (a)	435	265,498	American Tower Corp.	1,110	294,605
The Walt Disney Co. (a)	2,272	384,354	Specialty Chemicals - 0.5%		
		<u>649,852</u>	DuPont de Nemours Inc.	934	63,503
Multi-Line Insurance - 0.3%			Ecolab Inc.	174	36,300
American International Group Inc.	1,513	83,049	PPG Industries Inc.	313	44,762
					<u>144,565</u>
Multi-Sector Holdings - 1.1%			Systems Software - 7.0%		
Berkshire Hathaway Inc., Class B (a)	1,145	312,516	Microsoft Corp.	6,061	1,708,717
Multi-Utilities - 1.4%			Oracle Corp.	1,220	106,298
Sempra Energy	3,135	396,577	ServiceNow Inc. (a)	210	130,677
					<u>1,945,692</u>
Oil & Gas Equipment & Services - 0.3%			Technology Hardware, Storage & Peripherals - 4.8%		
Schlumberger N.V.	2,401	71,166	Apple Inc.	9,572	1,354,438
Oil & Gas Exploration & Production - 1.5%			Trading Companies & Distributors - 1.2%		
ConocoPhillips	4,932	334,241	United Rentals Inc. (a)	926	324,961
Pioneer Natural Resources Co.	578	96,243	Trucking - 0.1%		
		<u>430,484</u>	Lyft Inc., Class A (a)	361	19,346
Packaged Foods & Meats - 1.4%			Wireless Telecommunication Services - 0.3%		
Mondelez International Inc., Class A	6,751	392,773	T-Mobile US Inc. (a)	602	76,912
Personal Products - 0.4%			<b>Total Common Stock</b> (Cost \$16,361,092)		<u>27,309,033</u>
The Estee Lauder Companies Inc., Class A	390	116,973	<b>Short-Term Investments - 2.4%</b>		
Pharmaceuticals - 3.6%			State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (c)(d) (Cost \$660,212)	660,212	660,212
Bristol-Myers Squibb Co.	3,126	184,965	<b>Total Investments</b> (Cost \$17,021,304)		<u>27,969,245</u>
Elanco Animal Health Inc. (a)	1,447	46,145	<b>Liabilities in Excess of Other Assets, net - (0.1)%</b>		<u>(30,637)</u>
Johnson & Johnson	1,458	235,467	<b>NET ASSETS - 100.0%</b>		<u>\$ 27,938,608</u>
Merck & Company Inc.	5,888	442,248			
Viatis Inc.	7,967	107,953			
		<u>1,016,778</u>			

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

**Other Information:**

The Fund had the following long futures contracts open at September 30, 2021:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-Mini Index Futures	December 2021	2	\$449,327	\$429,775	\$(19,552)

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, 2021, 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, 2021.

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, 2021:

Investments	Level 1	Level 2	Level 3	Total
Investments in Securities				
Common Stock	\$27,309,033	\$—	\$—	\$27,309,033
Short-Term Investments	660,212	—	—	660,212
Total Investments in Securities	\$27,969,245	\$—	\$—	\$27,969,245
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(19,552)	—	—	(19,552)
Total Other Financial Instruments	\$ (19,552)	\$—	\$—	\$ (19,552)

Affiliate Table

	Number of Shares Held at 12/31/20	Value at 12/31/20	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/21	Value at 9/30/21	Dividend Income
State Street Institutional U.S. Government Money Market Fund - Class G Shares	582,660	\$582,660	\$5,327,792	\$5,250,240	\$—	\$—	660,212	\$660,212	\$130

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Common Stock - 99.4% †</b>			ANSYS Inc. (a)	471	\$ 160,352
Advertising - 0.1%			Autodesk Inc. (a)	1,173	334,504
Omnicom Group Inc.	1,023	\$ 74,126	Cadence Design Systems Inc. (a)	1,443	218,528
The Interpublic Group of Companies Inc.	2,061	<u>75,577</u>	Ceridian HCM Holding Inc. (a)	666	75,005
		<u>149,703</u>	Citrix Systems Inc.	707	75,910
			Intuit Inc.	1,474	795,238
Aerospace & Defense - 1.5%			Paycom Software Inc. (a)	250	123,937
General Dynamics Corp.	1,181	231,512	PTC Inc. (a)	600	71,874
Howmet Aerospace Inc.	2,272	70,886	salesforce.com Inc. (a)	5,126	1,390,274
Huntington Ingalls Industries Inc.	200	38,612	Synopsys Inc. (a)	843	252,403
L3Harris Technologies Inc.	1,068	235,216	Tyler Technologies Inc. (a)	200	<u>91,730</u>
Lockheed Martin Corp.	1,323	456,567			<u>5,052,084</u>
Northrop Grumman Corp.	795	286,319	<b>Asset Management &amp; Custody Banks - 0.8%</b>		
Raytheon Technologies Corp.	8,077	694,299	Ameriprise Financial Inc.	576	152,133
Textron Inc.	1,311	91,521	BlackRock Inc.	768	644,091
The Boeing Co. (a)	2,975	654,322	Franklin Resources Inc.	1,491	44,313
TransDigm Group Inc. (a)	270	<u>168,634</u>	Invesco Ltd.	2,050	49,425
		<u>2,927,888</u>	Northern Trust Corp.	1,192	128,510
			State Street Corp. (b)	1,906	161,476
Agricultural & Farm Machinery - 0.3%			T Rowe Price Group Inc.	1,203	236,630
Deere & Co.	1,502	<u>503,275</u>	The Bank of New York Mellon Corp.	4,119	<u>213,529</u>
					<u>1,630,107</u>
Agricultural Products - 0.1%			<b>Auto Parts &amp; Equipment - 0.1%</b>		
Archer-Daniels-Midland Co.	2,896	<u>173,789</u>	Aptiv PLC (a)	1,487	221,518
			BorgWarner Inc.	1,447	<u>62,525</u>
					<u>284,043</u>
Air Freight & Logistics - 0.6%			<b>Automobile Manufacturers - 2.1%</b>		
CH Robinson Worldwide Inc.	787	68,469	Ford Motor Co. (a)	20,537	290,804
Expeditors International of Washington Inc.	832	99,116	General Motors Co. (a)	7,649	403,179
FedEx Corp.	1,308	286,831	Tesla Inc. (a)	4,333	<u>3,360,155</u>
United Parcel Service Inc., Class B	3,914	<u>712,740</u>			<u>4,054,138</u>
		<u>1,167,156</u>			
			<b>Automotive Retail - 0.3%</b>		
Airlines - 0.3%			Advance Auto Parts Inc.	304	63,503
Alaska Air Group Inc. (a)	700	41,020	AutoZone Inc. (a)	112	190,175
American Airlines Group Inc. (a)	3,511	72,046	CarMax Inc. (a)	834	106,719
Delta Air Lines Inc. (a)	3,506	149,391	O'Reilly Automotive Inc. (a)	374	<u>228,536</u>
Southwest Airlines Co. (a)	3,202	164,679			<u>588,933</u>
United Airlines Holdings Inc. (a)	1,811	<u>86,149</u>			
		<u>513,285</u>	<b>Biotechnology - 1.9%</b>		
			AbbVie Inc.	9,398	1,013,762
Alternative Carriers - 0.0% *			Amgen Inc.	3,011	640,289
Lumen Technologies Inc.	5,933	<u>73,510</u>	Biogen Inc. (a)	800	226,392
			Gilead Sciences Inc.	6,808	475,539
Apparel Retail - 0.3%			Incyte Corp. (a)	1,122	77,171
Ross Stores Inc.	1,930	210,080	Moderna Inc. (a)	1,865	717,764
The Gap Inc.	1,215	27,581	Regeneron Pharmaceuticals Inc. (a)	561	339,506
The TJX Companies Inc.	6,449	<u>425,505</u>	Vertex Pharmaceuticals Inc. (a)	1,392	<u>252,495</u>
		<u>663,166</u>			<u>3,742,918</u>
			<b>Brewers - 0.0% *</b>		
Apparel, Accessories & Luxury Goods - 0.2%			Molson Coors Beverage Co., Class B	1,078	<u>49,998</u>
Hanesbrands Inc.	1,711	29,361			
PVH Corp. (a)	407	41,835	<b>Broadcasting - 0.1%</b>		
Ralph Lauren Corp.	270	29,981	Discovery Inc., Class A (a)	806	20,456
Tapestry Inc.	1,589	58,825	Discovery Inc., Class C (a)	1,640	39,803
Under Armour Inc., Class A (a)	500	10,090	Fox Corp., Class A	1,530	61,368
Under Armour Inc., Class C (a)	1,012	17,730	Fox Corp., Class B	740	27,469
VF Corp.	1,741	<u>116,630</u>			
		<u>304,452</u>			
Application Software - 2.6%					
Adobe Inc. (a)	2,540	1,462,329			

See Notes to Schedule of Investments.  
4 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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
ViacomCBS Inc., Class B	3,236	\$ 127,855			
		<u>276,951</u>			
<b>Building Products - 0.5%</b>			<b>Consumer Finance - 0.7%</b>		
Allegion PLC	533	70,452	American Express Co.	3,405	\$ 570,440
AO Smith Corp.	798	48,734	Capital One Financial Corp.	2,370	383,869
Carrier Global Corp.	4,270	221,015	Discover Financial Services	1,577	193,734
Fortune Brands Home & Security Inc.	799	71,446	Synchrony Financial	2,866	<u>140,090</u>
Johnson Controls International PLC	3,783	257,547			<u>1,288,133</u>
Masco Corp.	1,282	71,215	<b>Copper - 0.1%</b>		
Trane Technologies PLC	1,257	217,021	Freeport-McMoRan Inc.	8,021	<u>260,923</u>
		<u>957,430</u>			
<b>Cable &amp; Satellite - 1.0%</b>			<b>Data Processing &amp; Outsourced Services - 3.7%</b>		
Charter Communications Inc., Class A (a)	671	488,193	Automatic Data Processing Inc.	2,233	446,421
Comcast Corp., Class A	24,507	1,370,676	Broadridge Financial Solutions Inc.	662	110,316
DISH Network Corp., Class A (a)	1,098	47,719	Fidelity National Information Services Inc.	3,356	408,358
		<u>1,906,588</u>	Fiserv Inc. (a)	3,225	349,913
<b>Casinos &amp; Gaming - 0.2%</b>			FleetCor Technologies Inc. (a)	439	114,698
Caesars Entertainment Inc. (a)	1,071	120,252	Global Payments Inc.	1,596	251,498
Las Vegas Sands Corp. (a)	1,739	63,647	Jack Henry & Associates Inc.	437	71,694
MGM Resorts International	1,997	86,171	Mastercard Inc., Class A	4,580	1,592,374
Penn National Gaming Inc. (a)	755	54,707	Paychex Inc.	1,735	195,101
Wynn Resorts Ltd. (a)	481	40,765	PayPal Holdings Inc. (a)	6,207	1,615,123
		<u>365,542</u>	The Western Union Co.	2,524	51,035
<b>Commodity Chemicals - 0.2%</b>			Visa Inc., Class A	8,963	<u>1,996,508</u>
Dow Inc.	3,848	221,491			<u>7,203,039</u>
LyondellBasell Industries N.V., Class A	1,338	125,571	<b>Distillers &amp; Vintners - 0.1%</b>		
		<u>347,062</u>	Brown-Forman Corp., Class B	994	66,608
<b>Communications Equipment - 0.8%</b>			Constellation Brands Inc., Class A	872	<u>183,722</u>
Arista Networks Inc. (a)	282	96,907			<u>250,330</u>
Cisco Systems Inc.	22,440	1,221,409	<b>Distributors - 0.1%</b>		
F5 Networks Inc. (a)	353	70,169	Genuine Parts Co.	797	96,620
Juniper Networks Inc.	1,889	51,985	LKQ Corp. (a)	1,564	78,701
Motorola Solutions Inc.	925	214,896	Pool Corp.	200	<u>86,882</u>
		<u>1,655,366</u>			<u>262,203</u>
<b>Computer &amp; Electronics Retail - 0.1%</b>			<b>Diversified Banks - 3.3%</b>		
Best Buy Company Inc.	1,117	118,078	Bank of America Corp.	39,468	1,675,417
			Citigroup Inc.	10,696	750,645
<b>Construction &amp; Engineering - 0.0% *</b>			JPMorgan Chase & Co.	15,948	2,610,528
Quanta Services Inc.	784	89,235	U.S. Bancorp	7,260	431,534
			Wells Fargo & Co.	22,036	<u>1,022,691</u>
<b>Construction Machinery &amp; Heavy Trucks - 0.5%</b>					<u>6,490,815</u>
Caterpillar Inc.	2,899	556,521	<b>Diversified Chemicals - 0.0% *</b>		
Cummins Inc.	742	166,624	Eastman Chemical Co.	617	<u>62,157</u>
PACCAR Inc.	1,844	145,528			
Westinghouse Air Brake Technologies Corp.	1,025	88,365	<b>Diversified Support Services - 0.2%</b>		
		<u>957,038</u>	Cintas Corp.	478	181,956
<b>Construction Materials - 0.1%</b>			Copart Inc. (a)	1,178	<u>163,412</u>
Martin Marietta Materials Inc.	327	111,730			<u>345,368</u>
Vulcan Materials Co.	695	117,566	<b>Drug Retail - 0.1%</b>		
		<u>229,296</u>	Walgreens Boots Alliance Inc.	3,882	<u>182,648</u>
<b>Consumer Electronics - 0.1%</b>					
Garmin Ltd.	800	124,368	<b>Electric Utilities - 1.6%</b>		
			Alliant Energy Corp.	1,400	78,372
			American Electric Power Company Inc.	2,666	216,426
			Duke Energy Corp.	4,015	391,824
			Edison International	1,870	103,729
			Energys Corp.	1,147	113,909
			Eversys Inc.	1,088	67,674

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Eversource Energy	1,739	\$ 142,181			
Exelon Corp.	5,234	253,011	Footwear - 0.5%		
FirstEnergy Corp.	3,108	110,707	NIKE Inc., Class B	6,799	\$ 987,419
NextEra Energy Inc.	10,539	827,522	Gas Utilities - 0.0% *		
NRG Energy Inc.	1,518	61,980	Atmos Energy Corp.	700	61,740
Pinnacle West Capital Corp.	700	50,652			
PPL Corp.	3,931	109,596	General Merchandise Stores - 0.5%		
The Southern Co.	5,652	350,254	Dollar General Corp.	1,250	265,175
Xcel Energy Inc.	2,897	181,062	Dollar Tree Inc. (a)	1,149	109,982
		<u>3,058,899</u>	Target Corp.	2,640	603,953
					<u>979,110</u>
<b>Electrical Components &amp; Equipment - 0.6%</b>					
AMETEK Inc.	1,249	154,889	Gold - 0.1%		
Eaton Corporation PLC	2,156	321,912	Newmont Corp.	4,335	235,391
Emerson Electric Co.	3,266	307,657	Health Care REITs - 0.2%		
Generac Holdings Inc. (a)	324	132,409	Healthpeak Properties Inc.	2,669	89,358
Rockwell Automation Inc.	635	186,716	Ventas Inc.	2,129	117,542
		<u>1,103,583</u>	Welltower Inc.	2,320	191,168
					<u>398,068</u>
<b>Electronic Components - 0.2%</b>					
Amphenol Corp., Class A	3,304	241,952	Healthcare Distributors - 0.2%		
Corning Inc.	3,947	144,026	AmerisourceBergen Corp.	813	97,113
		<u>385,978</u>	Cardinal Health Inc.	1,681	83,142
<b>Electronic Equipment &amp; Instruments - 0.3%</b>			Henry Schein Inc. (a)	863	65,726
Keysight Technologies Inc. (a)	1,000	164,290	McKesson Corp.	816	162,694
Teledyne Technologies Inc. (a)	252	108,254			<u>408,675</u>
Trimble Inc. (a)	1,400	115,150	<b>Healthcare Equipment - 3.5%</b>		
Zebra Technologies Corp., Class A (a)	300	154,626	Abbott Laboratories	9,430	1,113,966
		<u>542,320</u>	ABIOMED Inc. (a)	238	77,474
<b>Electronic Manufacturing Services - 0.1%</b>			Baxter International Inc.	2,723	219,011
IPG Photonics Corp. (a)	179	28,354	Becton Dickinson & Co.	1,527	375,367
TE Connectivity Ltd.	1,787	245,212	Boston Scientific Corp. (a)	7,745	336,056
		<u>273,566</u>	Danaher Corp.	3,404	1,036,314
<b>Environmental &amp; Facilities Services - 0.3%</b>			DexCom Inc. (a)	512	279,992
Republic Services Inc.	1,117	134,107	Edwards Lifesciences Corp. (a)	3,364	380,838
Rollins Inc.	1,200	42,396	Hologic Inc. (a)	1,277	94,255
Waste Management Inc.	2,106	314,552	IDEXX Laboratories Inc. (a)	452	281,099
		<u>491,055</u>	Intuitive Surgical Inc. (a)	638	634,268
<b>Fertilizers &amp; Agricultural Chemicals - 0.2%</b>			Medtronic PLC	7,162	897,757
CF Industries Holdings Inc.	1,250	69,775	ResMed Inc.	795	209,522
Corteva Inc.	3,989	167,857	STERIS PLC	500	102,140
FMC Corp.	758	69,402	Stryker Corp.	1,737	458,082
The Mosaic Co.	2,054	73,369	Teleflex Inc.	260	97,903
		<u>380,403</u>	Zimmer Biomet Holdings Inc.	1,087	159,093
					<u>6,753,137</u>
<b>Financial Exchanges &amp; Data - 1.1%</b>			<b>Healthcare Facilities - 0.2%</b>		
Cboe Global Markets Inc.	577	71,467	HCA Healthcare Inc.	1,296	314,565
CME Group Inc.	1,915	370,323	Universal Health Services Inc., Class B	364	50,367
Intercontinental Exchange Inc.	3,001	344,575			<u>364,932</u>
MarketAxess Holdings Inc.	206	86,662	<b>Healthcare Services - 0.6%</b>		
Moody's Corp.	871	309,301	Cigna Corp.	1,841	368,494
MSCI Inc.	433	263,411	CVS Health Corp.	6,967	591,220
Nasdaq Inc.	576	111,179	DaVita Inc. (a)	358	41,621
S&P Global Inc.	1,311	557,031	Laboratory Corporation of America Holdings (a)	529	148,882
		<u>2,113,949</u>	Quest Diagnostics Inc.	618	89,802
<b>Food Distributors - 0.1%</b>					<u>1,240,019</u>
Sysco Corp.	2,842	223,097	<b>Healthcare Supplies - 0.3%</b>		
<b>Food Retail - 0.1%</b>			Align Technology Inc. (a)	394	262,179
The Kroger Co.	3,456	139,726			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
DENTSPLY SIRONA Inc.	1,277	\$ 74,130			
The Cooper Companies Inc.	257	106,221	Industrial Conglomerates - 1.1%		
West Pharmaceutical Services Inc.	410	174,061	3M Co.	3,037	\$ 532,751
		<u>616,591</u>	General Electric Co.	5,938	611,792
Healthcare Technology - 0.1%			Honeywell International Inc.	3,709	787,346
Cerner Corp.	1,630	114,948	Roper Technologies Inc.	551	245,818
					<u>2,177,707</u>
Home Building - 0.2%			Industrial Gases - 0.6%		
D.R. Horton Inc.	1,775	149,047	Air Products & Chemicals Inc.	1,154	295,551
Lennar Corp., Class A	1,444	135,274	Linde PLC	2,768	812,076
NVR Inc. (a)	20	95,881			<u>1,107,627</u>
PulteGroup Inc.	1,535	70,487	Industrial Machinery - 0.8%		
		<u>450,689</u>	Dover Corp.	806	125,333
Home Furnishings - 0.0% *			Fortive Corp.	1,849	130,484
Leggett & Platt Inc.	775	34,751	IDEX Corp.	411	85,056
Mohawk Industries Inc. (a)	331	58,719	Illinois Tool Works Inc.	1,555	321,310
		<u>93,470</u>	Ingersoll Rand Inc. (a)	2,211	111,456
Home Improvement Retail - 1.3%			Otis Worldwide Corp.	2,060	169,497
Lowe's Companies Inc.	3,725	755,654	Parker-Hannifin Corp.	698	195,175
The Home Depot Inc.	5,617	1,843,836	Pentair PLC	953	69,216
		<u>2,599,490</u>	Snap-on Inc.	282	58,924
Hotel & Resort REITs - 0.0% *			Stanley Black & Decker Inc.	874	153,221
Host Hotels & Resorts Inc. (a)	3,617	59,066	Xylem Inc.	895	110,694
					<u>1,530,366</u>
Hotels, Resorts & Cruise Lines - 0.7%			Industrial REITs - 0.3%		
Booking Holdings Inc. (a)	223	529,373	Duke Realty Corp.	1,853	88,703
Carnival Corp. (a)	4,167	104,217	Prologis Inc.	3,912	490,682
Expedia Group Inc. (a)	764	125,219			<u>579,385</u>
Hilton Worldwide Holdings Inc. (a)	1,515	200,147	Insurance Brokers - 0.6%		
Marriott International Inc., Class A (a)	1,497	221,691	Aon PLC, Class A	1,223	349,497
Norwegian Cruise Line Holdings Ltd. (a)	2,096	55,984	Arthur J Gallagher & Co.	1,027	152,663
Royal Caribbean Cruises Ltd. (a)	1,063	94,554	Brown & Brown Inc.	1,145	63,490
		<u>1,331,185</u>	Marsh & McLennan Companies Inc.	2,696	408,255
Household Appliances - 0.0% *			Willis Towers Watson PLC	647	150,402
Whirlpool Corp.	359	73,186			<u>1,124,307</u>
			Integrated Oil & Gas - 1.3%		
Household Products - 1.3%			Chevron Corp.	10,385	1,053,558
Church & Dwight Company Inc.	1,223	100,983	Exxon Mobil Corp.	22,541	1,325,862
Colgate-Palmolive Co.	4,426	334,517	Occidental Petroleum Corp.	4,649	137,517
Kimberly-Clark Corp.	1,802	238,657			<u>2,516,937</u>
The Clorox Co.	684	113,277	Integrated Telecommunication Services - 1.1%		
The Procter & Gamble Co.	12,945	1,809,711	AT&T Inc.	38,065	1,028,136
		<u>2,597,145</u>	Verizon Communications Inc.	22,102	1,193,729
Housewares & Specialties - 0.0% *					<u>2,221,865</u>
Newell Brands Inc.	2,334	51,675	Interactive Home Entertainment - 0.3%		
			Activision Blizzard Inc.	4,228	327,205
Human Resource & Employment Services - 0.0% *			Electronic Arts Inc.	1,498	213,090
Robert Half International Inc.	575	57,690	Take-Two Interactive Software Inc. (a)	626	96,448
					<u>636,743</u>
Hypermarkets & Super Centers - 1.1%			Interactive Media & Services - 6.7%		
Costco Wholesale Corp.	2,352	1,056,871	Alphabet Inc., Class C (a)	1,505	4,011,291
Walmart Inc.	7,604	1,059,846	Alphabet Inc., Class A (a)	1,609	4,301,694
		<u>2,116,717</u>	Facebook Inc., Class A (a)	12,637	4,288,871
Independent Power Producers & Energy Traders - 0.0% *			Match Group Inc. (a)	1,443	226,537
The AES Corp.	3,256	74,334	Twitter Inc. (a)	4,151	250,679
					<u>13,079,072</u>

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Internet &amp; Direct Marketing Retail - 4.1%</b>					
Amazon.com Inc. (a)(c)	2,328	\$ 7,647,573	<b>Movies &amp; Entertainment - 1.6%</b>		
eBay Inc.	3,486	242,870	Live Nation		
Etsy Inc. (a)	700	145,572	Entertainment Inc. (a)	800	\$ 72,904
		<u>8,036,015</u>	Netflix Inc. (a)	2,368	1,445,285
			The Walt Disney Co. (a)	9,689	1,639,088
					<u>3,157,277</u>
<b>Internet Services &amp; Infrastructure - 0.1%</b>					
Akamai Technologies Inc. (a)	794	83,045	<b>Multi-Line Insurance - 0.2%</b>		
VeriSign Inc. (a)	543	111,320	American International		
		<u>194,365</u>	Group Inc.	4,463	244,974
			Assurant Inc.	339	53,477
<b>Investment Banking &amp; Brokerage - 1.1%</b>					
Morgan Stanley	7,854	764,273	The Hartford Financial		
Raymond James Financial Inc.	1,020	94,125	Services Group Inc.	1,931	135,653
The Charles Schwab Corp.	7,970	580,535			<u>434,104</u>
The Goldman Sachs			<b>Multi-Sector Holdings - 1.4%</b>		
Group Inc.	1,812	684,990	Berkshire Hathaway Inc.,		
		<u>2,123,923</u>	Class B (a)	9,895	2,700,741
<b>IT Consulting &amp; Other Services - 1.1%</b>					
Accenture PLC, Class A	3,391	1,084,849	<b>Multi-Utilities - 0.7%</b>		
Cognizant Technology			Ameren Corp.	1,442	116,802
Solutions Corp., Class A	2,706	200,812	CenterPoint Energy Inc.	2,964	72,914
DXC Technology Co. (a)	1,457	48,970	CMS Energy Corp.	1,449	86,549
Gartner Inc. (a)	437	132,795	Consolidated Edison Inc.	1,879	136,396
International Business			Dominion Energy Inc.	4,307	314,497
Machines Corp.	4,756	660,751	DTE Energy Co.	1,080	120,647
		<u>2,128,177</u>	NiSource Inc.	1,717	41,603
			Public Service Enterprise		
<b>Leisure Products - 0.0% *</b>					
Hasbro Inc.	692	61,740	Group Inc.	2,733	166,440
			Sempra Energy	1,700	215,050
			WEC Energy Group Inc.	1,635	144,207
					<u>1,415,105</u>
<b>Life &amp; Health Insurance - 0.4%</b>					
Aflac Inc.	3,266	170,257	<b>Office REITs - 0.1%</b>		
Globe Life Inc.	457	40,687	Alexandria Real Estate		
Lincoln National Corp.	863	59,331	Equities Inc.	700	133,749
MetLife Inc.	3,799	234,512	Boston Properties Inc.	798	86,463
Principal Financial Group Inc.	1,311	84,428	Vornado Realty Trust	811	34,070
Prudential Financial Inc.	2,005	210,926			<u>254,282</u>
		<u>800,141</u>			
<b>Life Sciences Tools &amp; Services - 1.4%</b>					
Agilent Technologies Inc.	1,642	258,664	<b>Oil &amp; Gas Equipment &amp; Services - 0.2%</b>		
Bio-Rad Laboratories Inc.,			Baker Hughes Co.	3,481	86,085
Class A (a)	100	74,595	Halliburton Co.	4,615	99,776
Bio-Techne Corp.	200	96,914	Schlumberger N.V.	7,704	228,347
Charles River Laboratories					<u>414,208</u>
International Inc. (a)	272	112,246	<b>Oil &amp; Gas Exploration &amp; Production - 0.7%</b>		
Illumina Inc. (a)	803	325,705	APA Corp.	2,348	50,318
IQVIA Holdings Inc. (a)	1,003	240,259	Cabot Oil & Gas Corp.	2,380	51,789
Mettler-Toledo			ConocoPhillips	7,072	479,269
International Inc. (a)	120	165,283	Devon Energy Corp.	2,912	103,405
PerkinElmer Inc.	641	111,079	Diamondback Energy Inc.	905	85,676
Thermo Fisher Scientific Inc.	2,097	1,198,079	EOG Resources Inc.	3,158	253,493
Waters Corp. (a)	315	112,550	Hess Corp.	1,531	119,586
		<u>2,695,374</u>	Marathon Oil Corp.	4,302	58,808
			Pioneer Natural Resources		
<b>Managed Healthcare - 1.5%</b>					
Anthem Inc.	1,288	480,166	Co.	1,209	201,311
Centene Corp. (a)	3,195	199,081			<u>1,403,655</u>
Humana Inc.	704	273,962	<b>Oil &amp; Gas Refining &amp; Marketing - 0.3%</b>		
UnitedHealth Group Inc.	5,056	1,975,581	Marathon Petroleum Corp.	3,227	199,461
		<u>2,928,790</u>	Phillips 66	2,327	162,960
			Valero Energy Corp.	2,188	154,407
					<u>516,828</u>
<b>Metal &amp; Glass Containers - 0.1%</b>					
Ball Corp.	1,658	149,170			

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Oil & Gas Storage & Transportation - 0.2%			Norfolk Southern Corp.	1,336	\$ 319,638
Kinder Morgan Inc.	10,356	\$ 173,256	Union Pacific Corp.	3,431	672,511
ONEOK Inc.	2,408	139,640			<u>1,468,155</u>
The Williams Companies Inc.	6,455	167,443			
		<u>480,339</u>	Real Estate Services - 0.1%		
			CBRE Group Inc., Class A (a)	1,816	176,806
Packaged Foods & Meats - 0.8%			Regional Banks - 1.1%		
Campbell Soup Co.	1,076	44,988	Citizens Financial Group Inc.	2,100	98,658
Conagra Brands Inc.	2,363	80,035	Comerica Inc.	648	52,164
General Mills Inc.	3,199	191,364	Fifth Third Bancorp	3,893	165,219
Hormel Foods Corp.	1,608	65,928	First Republic Bank	936	180,536
Kellogg Co.	1,286	82,201	Huntington Bancshares Inc.	8,076	124,855
Lamb Weston Holdings Inc.	868	53,269	KeyCorp	5,252	113,548
McCormick & Company Inc.	1,310	106,149	M&T Bank Corp.	690	103,044
Mondelez International Inc., Class A	7,403	430,707	People's United Financial Inc.	2,459	42,959
The Hershey Co.	789	133,538	Regions Financial Corp.	5,202	110,855
The JM Smucker Co.	653	78,380	SVB Financial Group (a)	300	194,064
The Kraft Heinz Co.	3,328	122,537	The PNC Financial Services Group Inc.	2,311	452,124
Tyson Foods Inc., Class A	1,466	115,726	Truist Financial Corp.	7,168	420,403
		<u>1,504,822</u>	Zions Bancorp NA	1,000	61,890
					<u>2,120,319</u>
Paper Packaging - 0.3%			Reinsurance - 0.0% *		
Arcor PLC	8,803	102,027	Everest Re Group Ltd.	200	50,156
Avery Dennison Corp.	438	90,758	Research & Consulting Services - 0.4%		
International Paper Co.	2,215	123,863	Equifax Inc.	644	163,202
Packaging Corporation of America	498	68,445	IHS Markit Ltd.	2,027	236,389
Sealed Air Corp.	931	51,009	Jacobs Engineering Group Inc.	664	88,000
Westrock Co.	1,358	67,669	Leidos Holdings Inc.	800	76,904
		<u>503,771</u>	Nielsen Holdings PLC	2,328	44,674
Personal Products - 0.2%			Verisk Analytics Inc.	895	179,242
The Estee Lauder Companies Inc., Class A	1,242	372,513			<u>788,411</u>
Pharmaceuticals - 3.6%			Residential REITs - 0.3%		
Bristol-Myers Squibb Co.	11,789	697,555	AvalonBay Communities Inc.	755	167,338
Catalent Inc. (a)	902	120,029	Equity Residential	1,730	139,992
Eli Lilly & Co.	4,221	975,262	Essex Property Trust Inc.	337	107,752
Johnson & Johnson	14,018	2,263,907	Mid-America Apartment Communities Inc.	600	112,050
Merck & Company Inc.	13,500	1,013,985	UDR Inc.	1,639	86,834
Organon & Co.	1,403	46,004			<u>613,966</u>
Pfizer Inc.	29,755	1,279,763	Restaurants - 1.2%		
Viatis Inc.	7,112	96,368	Chipotle Mexican Grill Inc. (a)	152	276,263
Zoetis Inc.	2,506	486,515	Darden Restaurants Inc.	708	107,241
		<u>6,979,388</u>	Domino's Pizza Inc.	200	95,392
Property & Casualty Insurance - 0.7%			McDonald's Corp.	3,938	949,491
Chubb Ltd.	2,356	408,719	Starbucks Corp.	6,276	692,306
Cincinnati Financial Corp.	723	82,581	Yum! Brands Inc.	1,550	189,580
Loews Corp.	1,024	55,224			<u>2,310,273</u>
The Allstate Corp.	1,612	205,224	Retail REITs - 0.3%		
The Progressive Corp.	3,177	287,169	Federal Realty Investment Trust	394	46,488
The Travelers Companies Inc.	1,324	201,261	Kimco Realty Corp.	3,332	69,139
WR Berkley Corp.	678	49,616	Realty Income Corp.	2,000	129,720
		<u>1,289,794</u>	Regency Centers Corp.	820	55,210
Publishing - 0.0% *			Simon Property Group Inc.	1,778	231,087
News Corp., Class A	2,096	49,319			<u>531,644</u>
News Corp., Class B	748	17,376	Semiconductor Equipment - 0.8%		
		<u>66,695</u>	Applied Materials Inc.	4,848	624,083
Railroads - 0.8%			Enphase Energy Inc. (a)	700	104,979
CSX Corp.	11,865	352,865			
Kansas City Southern	455	123,141			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
KLA Corp.	801	\$ 267,942			
Lam Research Corp.	764	434,831			
Teradyne Inc.	836	91,266			
		<u>1,523,101</u>			
<b>Semiconductors - 4.7%</b>					
Advanced Micro Devices Inc. (a)	5,558	571,918			
Analog Devices Inc.	2,830	473,968			
Broadcom Inc.	2,176	1,055,208			
Intel Corp.	21,759	1,159,320			
Microchip Technology Inc.	1,451	222,714			
Micron Technology Inc.	5,956	422,757			
Monolithic Power Systems Inc.	236	114,384			
NVIDIA Corp.	13,305	2,756,264			
NXP Semiconductors N.V.	1,415	277,156			
Qorvo Inc. (a)	600	100,314			
QUALCOMM Inc.	5,991	772,719			
Skyworks Solutions Inc.	904	148,961			
Texas Instruments Inc.	4,908	943,367			
Xilinx Inc.	1,305	197,042			
		<u>9,216,092</u>			
<b>Soft Drinks - 1.2%</b>					
Monster Beverage Corp. (a)	2,033	180,591			
PepsiCo Inc.	7,351	1,105,664			
The Coca-Cola Co.	20,710	1,086,654			
		<u>2,372,909</u>			
<b>Specialized REITs - 1.2%</b>					
American Tower Corp.	2,360	626,368			
Crown Castle International Corp.	2,352	407,649			
Digital Realty Trust Inc.	1,555	224,620			
Equinix Inc.	470	371,361			
Extra Space Storage Inc.	664	111,545			
Iron Mountain Inc.	1,483	64,436			
Public Storage	802	238,274			
SBA Communications Corp.	609	201,317			
Weyerhaeuser Co.	3,967	141,106			
		<u>2,386,676</u>			
<b>Specialty Chemicals - 0.7%</b>					
Albemarle Corp.	610	133,572			
Celanese Corp.	626	94,301			
DuPont de Nemours Inc.	2,738	186,156			
Ecolab Inc.	1,347	281,011			
International Flavors & Fragrances Inc.	1,299	173,702			
PPG Industries Inc.	1,278	182,767			
The Sherwin-Williams Co.	1,255	351,061			
		<u>1,402,570</u>			
<b>Specialty Stores - 0.2%</b>					
Bath & Body Works Inc.	1,457	91,835			
Tractor Supply Co.	637	129,062			
Ulta Beauty Inc. (a)	292	105,389			
		<u>326,286</u>			
<b>Steel - 0.1%</b>					
Nucor Corp.	1,591	156,698			
			<b>Systems Software - 6.6%</b>		
			Fortinet Inc. (a)	700	\$ 204,428
			Microsoft Corp.	39,986	11,272,853
			NortonLifeLock Inc.	2,772	70,132
			Oracle Corp.	8,743	761,777
			ServiceNow Inc. (a)	1,051	654,006
					<u>12,963,196</u>
			<b>Technology Distributors - 0.1%</b>		
			CDW Corp.	744	135,423
			<b>Technology Hardware, Storage &amp; Peripherals - 6.3%</b>		
			Apple Inc.	83,675	11,840,012
			Hewlett Packard Enterprise Co.	6,633	94,520
			HP Inc.	6,153	168,346
			NetApp Inc.	1,158	103,942
			Seagate Technology Holdings PLC	1,002	82,685
			Western Digital Corp. (a)	1,658	93,578
					<u>12,383,083</u>
			<b>Tobacco - 0.6%</b>		
			Altria Group Inc.	9,753	443,957
			Philip Morris International Inc.	8,279	784,766
					<u>1,228,723</u>
			<b>Trading Companies &amp; Distributors - 0.2%</b>		
			Fastenal Co.	3,100	159,991
			United Rentals Inc. (a)	391	137,214
			WW Grainger Inc.	242	95,120
					<u>392,325</u>
			<b>Trucking - 0.1%</b>		
			JB Hunt Transport Services Inc.	452	75,583
			Old Dominion Freight Line Inc.	476	136,127
					<u>211,710</u>
			<b>Water Utilities - 0.1%</b>		
			American Water Works Company Inc.	921	155,686
			<b>Wireless Telecommunication Services - 0.2%</b>		
			T-Mobile US Inc. (a)	3,142	401,422
			<b>Total Common Stock</b> (Cost \$54,306,941)		<u>194,529,124</u>
			<b>Short-Term Investments - 0.7%</b>		
			State Street Institutional Liquid Reserves Fund - Premier Class 0.04% (d)(e) (Cost \$1,469,145)	1,468,850	1,469,144
			<b>Total Investments</b> (Cost \$55,776,086)		<u>195,998,268</u>
			<b>Liabilities in Excess of Other Assets, net - (0.1%)</b>		<u>(275,244)</u>
			<b>NET ASSETS - 100.0%</b>		<u>\$ 195,723,024</u>

**Other Information:**

The Fund had the following long futures contracts open at September 30, 2021:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-Mini Index Futures	December 2021	7	\$1,559,355	\$1,504,212	\$(55,143)

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 Corporation 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, 2021, 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, 2021.
- \* 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, 2021:

Investments	Level 1	Level 2	Level 3	Total
Investments in Securities				
Common Stock	\$194,529,124	\$—	\$—	\$194,529,124
Short-Term Investments	1,469,144	—	—	1,469,144
Total Investments in Securities	\$195,998,268	\$—	\$—	\$195,998,268
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(55,143)	—	—	(55,143)
Total Other Financial Instruments	\$ (55,143)	\$—	\$—	\$ (55,143)

Affiliate Table

	Number of Shares Held at 12/31/20	Value at 12/31/20	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/21	Value at 9/30/21	Dividend Income
State Street Corp.	1,906	\$ 138,719	\$ —	\$ —	\$ —	\$22,757	1,906	\$ 161,476	\$3,069
State Street Institutional Liquid Reserves Fund, Premier Class	1,280,065	1,280,321	18,037,829	17,847,923	(1,083)	—	1,468,850	1,469,144	639
TOTAL		\$1,419,040	\$18,037,829	\$17,847,923	\$(1,083)	\$22,757		\$1,630,620	\$3,708

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Common Stock - 95.1% †</b>					
<b>Apparel Retail - 2.0%</b>					
Ross Stores Inc.	7,004	\$ 762,385			
<b>Application Software - 5.5%</b>					
Adobe Inc. (a)	464	267,134			
salesforce.com Inc. (a)	4,135	1,121,495			
Splunk Inc. (a)	5,345	773,475			
		<u>2,162,104</u>			
<b>Biotechnology - 2.4%</b>					
<b>BioMarin</b>					
Pharmaceutical Inc. (a)	5,629	435,065			
<b>Vertex</b>					
Pharmaceuticals Inc. (a)	2,702	490,116			
		<u>925,181</u>			
<b>Cable &amp; Satellite - 1.4%</b>					
<b>Charter Communications Inc., Class A (a)</b>					
	762	<u>554,401</u>			
<b>Data Processing &amp; Outsourced Services - 8.9%</b>					
<b>Fidelity National Information Services Inc.</b>					
	4,543	552,792			
Mastercard Inc., Class A	1,801	626,172			
PayPal Holdings Inc. (a)	2,149	559,191			
Visa Inc., Class A	7,755	1,727,426			
		<u>3,465,581</u>			
<b>Financial Exchanges &amp; Data - 1.3%</b>					
<b>S&amp;P Global Inc.</b>					
	1,230	<u>522,615</u>			
<b>Healthcare Equipment - 1.8%</b>					
<b>Boston Scientific Corp. (a)</b>					
	16,487	<u>715,371</u>			
<b>Home Improvement Retail - 2.9%</b>					
<b>Lowe's Companies Inc.</b>					
	5,578	<u>1,131,553</u>			
<b>Industrial Conglomerates - 1.6%</b>					
<b>Honeywell International Inc.</b>					
	2,924	<u>620,707</u>			
<b>Industrial Gases - 1.0%</b>					
<b>Air Products &amp; Chemicals Inc.</b>					
	1,506	<u>385,702</u>			
<b>Industrial Machinery - 1.6%</b>					
<b>Parker-Hannifin Corp.</b>					
	2,289	<u>640,050</u>			
<b>Interactive Media &amp; Services - 13.9%</b>					
<b>Alphabet Inc., Class C (a)</b>					
	904	2,409,440			
<b>Alphabet Inc., Class A (a)</b>					
	323	863,547			
<b>Facebook Inc., Class A (a)</b>					
	6,309	2,141,212			
		<u>5,414,199</u>			
<b>Internet &amp; Direct Marketing Retail - 7.7%</b>					
<b>Alibaba Group Holding Ltd. ADR (a)(b)</b>					
	1,879	278,186			
<b>Amazon.com Inc. (a)</b>					
	711	2,335,663			
<b>Chewy Inc., Class A (a)</b>					
	5,632	383,596			
		<u>2,997,445</u>			
<b>Investment Banking &amp; Brokerage - 1.6%</b>					
<b>The Charles Schwab Corp.</b>					
	8,755	<u>637,714</u>			
<b>Managed Healthcare - 1.7%</b>					
<b>UnitedHealth Group Inc.</b>					
	1,727	<u>674,808</u>			
			<b>Movies &amp; Entertainment - 1.3%</b>		
			<b>The Walt Disney Co. (a)</b>		
			2,935	\$	<u>496,514</u>
			<b>Pharmaceuticals - 1.2%</b>		
			<b>Elanco Animal Health Inc. (a)</b>		
			14,761		<u>470,728</u>
			<b>Regional Banks - 1.1%</b>		
			<b>First Republic Bank</b>		
			2,298		<u>443,238</u>
			<b>Semiconductor Equipment - 2.2%</b>		
			<b>Applied Materials Inc.</b>		
			6,529		<u>840,478</u>
			<b>Semiconductors - 7.1%</b>		
			<b>Advanced Micro Devices Inc. (a)</b>		
			4,223		434,547
			<b>NVIDIA Corp. (b)</b>		
			6,022		1,247,518
			<b>QUALCOMM Inc.</b>		
			8,331		<u>1,074,532</u>
					<u>2,756,597</u>
			<b>Soft Drinks - 1.8%</b>		
			<b>PepsiCo Inc.</b>		
			4,585		<u>689,630</u>
			<b>Specialized REITs - 1.2%</b>		
			<b>American Tower Corp.</b>		
			1,779		<u>472,164</u>
			<b>Systems Software - 12.1%</b>		
			<b>Microsoft Corp.</b>		
			13,207		3,723,317
			<b>ServiceNow Inc. (a)</b>		
			1,598		<u>994,388</u>
					<u>4,717,705</u>
			<b>Technology Hardware, Storage &amp; Peripherals - 8.9%</b>		
			<b>Apple Inc.</b>		
			24,478		<u>3,463,637</u>
			<b>Trading Companies &amp; Distributors - 1.8%</b>		
			<b>United Rentals Inc. (a)</b>		
			1,946		<u>682,910</u>
			<b>Trucking - 1.1%</b>		
			<b>Lyft Inc., Class A (a)</b>		
			7,863		<u>421,378</u>
			<b>Total Common Stock (Cost \$16,669,719)</b>		
					<u>37,064,795</u>
			<b>Exchange Traded &amp; Mutual Funds - 3.0%</b>		
			<b>The Consumer Discretionary Select Sector SPDR Fund (b)(c)</b>		
			4,318		774,865
			<b>The Technology Select Sector SPDR Fund (b)(c)</b>		
			2,504		<u>373,897</u>
			<b>Total Exchange Traded &amp; Mutual Funds (Cost \$1,061,445)</b>		
					<u>1,148,762</u>
			<b>Total Investments in Securities (Cost \$17,731,164)</b>		
					<u>38,213,557</u>
			<b>Short-Term Investments - 1.8%</b>		
			<b>State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (c)(d) (Cost \$701,192)</b>		
			701,192		<u>701,192</u>
			<b>Total Investments (Cost \$18,432,356)</b>		
					<u>38,914,749</u>
			<b>Other Assets and Liabilities, net - 0.1%</b>		
					<u>43,504</u>
			<b>NET ASSETS - 100.0%</b>		
				\$	<u><u>38,958,253</u></u>

**Other Information:**

The Fund had the following long futures contracts open at September 30, 2021:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
S&P 500 E-Mini Index Futures	December 2021	3	\$671,767	\$644,663	\$(27,104)

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- (a) Non-income producing security.
  - (b) At September 30, 2021, 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, 2021.

Abbreviations:

- ADR - American Depositary Receipt
- REIT - Real Estate Investment Trust
- SPDR - Standard and Poor's Depositary Receipt

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2021:

Investments	Level 1	Level 2	Level 3	Total
Investments in Securities				
Common Stock	\$37,064,795	\$—	\$—	\$37,064,795
Exchange Traded & Mutual Funds	1,148,762	—	—	1,148,762
Short-Term Investments	701,192	—	—	701,192
Total Investments in Securities	\$38,914,749	\$—	\$—	\$38,914,749
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(27,104)	—	—	(27,104)
Total Other Financial Instruments	\$ (27,104)	\$—	\$—	\$ (27,104)

Affiliate Table

	Number of Shares Held at 12/31/20	Value at 12/31/20	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/21	Value at 9/30/21	Dividend Income
State Street Institutional U.S. Government Money Market Fund - Class G Shares	873,386	\$ 873,386	\$6,219,671	\$6,391,865	\$ —	\$ —	701,192	\$ 701,192	\$ 177
The Consumer Discretionary Select Sector SPDR Fund	1,097	176,376	733,534	187,739	63,949	(11,255)	4,318	774,865	2,794
The Technology Select Sector SPDR Fund	759	98,685	249,629	14,380	276	39,687	2,504	373,897	1,971
TOTAL		\$1,148,447	\$7,202,834	\$6,593,984	\$64,225	\$ 28,432		\$1,849,954	\$4,942

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Common Stock - 95.5% †</b>			Veracyte Inc. (a)	1,930	\$ 89,649
Agricultural & Farm Machinery - 0.7%					<u>412,453</u>
AGCO Corp.	2,070	\$ 253,637			
Agricultural Products - 1.3%			<b>Building Products - 1.1%</b>		
Darling Ingredients Inc. (a)	6,657	<u>478,638</u>	American Woodmark Corp. (a)	348	22,749
Airlines - 0.1%			CSW Industrials Inc.	885	113,014
Allegiant Travel Co. (a)	216	<u>42,224</u>	Gibraltar Industries Inc. (a)	3,072	213,965
Aluminum - 0.2%			Insteel Industries Inc.	435	16,552
Alcoa Corp. (a)	1,709	<u>83,638</u>	UFP Industries Inc.	760	<u>51,665</u>
Apparel Retail - 0.4%					<u>417,945</u>
American Eagle Outfitters Inc.	2,259	58,282	<b>Commodity Chemicals - 0.6%</b>		
The Buckle Inc.	2,522	<u>99,846</u>	Hawkins Inc.	771	26,892
		<u>158,128</u>	Koppers Holdings Inc. (a)	5,980	<u>186,935</u>
Application Software - 6.8%					<u>213,827</u>
ACI Worldwide Inc. (a)	4,482	137,732	<b>Communications Equipment - 0.3%</b>		
Alarm.com Holdings Inc. (a)	868	67,869	Extreme Networks Inc. (a)	5,413	53,318
Altair Engineering Inc., Class A (a)	1,680	115,819	Plantronics Inc. (a)	1,976	<u>50,803</u>
Asana Inc., Class A (a)	260	26,998			<u>104,121</u>
Blackbaud Inc. (a)	3,633	255,582	<b>Computer &amp; Electronics Retail - 0.1%</b>		
Blackline Inc. (a)	2,440	288,066	Rent-A-Center Inc.	896	<u>50,364</u>
Cerence Inc. (a)	820	78,810	<b>Construction &amp; Engineering - 1.4%</b>		
Envestnet Inc. (a)	1,310	105,114	Dycom Industries Inc. (a)	5,405	385,052
Medallia Inc. (a)	2,125	71,974	IES Holdings Inc. (a)	130	5,940
Model N Inc. (a)	1,022	34,237	Valmont Industries Inc.	356	83,703
New Relic Inc. (a)	3,610	259,090	WillScot Mobile Mini Holdings Corp. (a)	1,727	<u>54,780</u>
Paylocity Holding Corp. (a)	440	123,376			<u>529,475</u>
Pegasystems Inc.	596	75,752	<b>Construction Machinery &amp; Heavy Trucks - 1.0%</b>		
PROS Holdings Inc. (a)	607	21,536	Alamo Group Inc.	377	52,603
Q2 Holdings Inc. (a)	1,970	157,876	Astec Industries Inc.	1,418	76,302
SPS Commerce Inc. (a)	753	121,467	Meritor Inc. (a)	3,367	71,751
Sumo Logic Inc. (a)	6,310	101,717	The Greenbrier Companies Inc.	1,613	69,343
The Descartes Systems Group Inc. (a)	558	45,343	The Manitowoc Company Inc. (a)	1,802	38,599
Workiva Inc. (a)	1,932	272,335	Wabash National Corp.	3,222	<u>48,749</u>
Yext Inc. (a)	10,240	<u>123,187</u>			<u>357,347</u>
		<u>2,483,880</u>	<b>Construction Materials - 0.1%</b>		
<b>Auto Parts &amp; Equipment - 1.2%</b>			Eagle Materials Inc.	321	<u>42,102</u>
Dana Inc.	2,610	58,046	<b>Consumer Finance - 0.4%</b>		
Dorman Products Inc. (a)	3,193	302,281	PRA Group Inc. (a)	819	34,513
Gentex Corp.	1,354	44,655	PROG Holdings Inc.	2,439	<u>102,462</u>
LCI Industries	358	<u>48,198</u>			<u>136,975</u>
		<u>453,180</u>	<b>Data Processing &amp; Outsourced Services - 0.7%</b>		
<b>Automobile Manufacturers - 1.1%</b>			Cass Information Systems Inc.	460	19,251
Thor Industries Inc.	3,354	<u>411,737</u>	CSG Systems International Inc.	2,010	96,882
<b>Automotive Retail - 1.6%</b>			Maximus Inc.	446	37,107
America's Car-Mart Inc. (a)	509	59,441	Verra Mobility Corp. (a)	6,407	<u>96,554</u>
Group 1 Automotive Inc.	1,114	209,298			<u>249,794</u>
Monro Inc.	836	48,079	<b>Distillers &amp; Vintners - 1.3%</b>		
Murphy USA Inc.	1,657	<u>277,150</u>	MGP Ingredients Inc.	7,173	<u>466,962</u>
		<u>593,968</u>	<b>Distributors - 0.6%</b>		
<b>Biotechnology - 1.1%</b>			LKQ Corp. (a)	4,192	<u>210,941</u>
Avid Bioservices Inc. (a)	3,438	74,158			
Emergent BioSolutions Inc. (a)	2,064	103,344			
Halozyme Therapeutics Inc. (a)	1,057	42,999			
Heron Therapeutics Inc. (a)	9,570	102,303			

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



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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Diversified Metals &amp; Mining - 0.3%</b>			<b>Gas Utilities - 0.1%</b>		
Compass Minerals International Inc.	1,324	\$ 85,265	Spire Inc.	558	\$ 34,138
Materion Corp.	362	24,848	<b>General Merchandise Stores - 0.1%</b>		
		<u>110,113</u>	Ollie's Bargain Outlet Holdings Inc. (a)	510	30,743
<b>Diversified REITs - 0.3%</b>			<b>Health Care REITs - 0.1%</b>		
Alpine Income Property Trust Inc.	1,995	36,648	Community Healthcare Trust Inc.	766	34,616
American Assets Trust Inc.	1,362	50,966	<b>Healthcare Distributors - 0.7%</b>		
Essential Properties Realty Trust Inc.	1,076	30,042	AdaptHealth Corp. (a)	3,844	89,527
		<u>117,656</u>	Covetrus Inc. (a)	6,853	124,313
<b>Diversified Support Services - 2.0%</b>			PetIQ Inc. (a)	1,113	27,792
Healthcare Services Group Inc.	5,878	146,891			<u>241,632</u>
IAA Inc. (a)	1,243	67,831	<b>Healthcare Equipment - 5.3%</b>		
Matthews International Corp., Class A	1,905	66,084	AtriCure Inc. (a)	1,500	104,325
Ritchie Bros Auctioneers Inc.	6,609	407,511	Axonics Inc. (a)	400	26,036
UniFirst Corp.	166	35,295	Cardiovascular Systems Inc. (a)	4,280	140,512
		<u>723,612</u>	CONMED Corp.	1,830	239,419
<b>Education Services - 0.6%</b>			Envista Holdings Corp. (a)	1,000	41,810
2U Inc. (a)	1,269	42,600	Glaukos Corp. (a)	520	25,048
Grand Canyon Education Inc. (a)	929	81,715	Globus Medical Inc., Class A (a)	2,025	155,155
Stride Inc. (a)	2,785	100,093	Heska Corp. (a)	276	71,357
		<u>224,408</u>	Hill-Rom Holdings Inc.	1,490	223,500
<b>Electric Utilities - 0.8%</b>			Inogen Inc. (a)	283	12,194
ALLETE Inc.	421	25,058	Integra LifeSciences Holdings Corp. (a)	3,620	247,898
IDACORP Inc.	2,441	252,350	IntriCon Corp. (a)	1,882	34,177
		<u>277,408</u>	LeMaitre Vascular Inc.	684	36,314
<b>Electrical Components &amp; Equipment - 0.3%</b>			Masimo Corp. (a)	215	58,203
Acuity Brands Inc.	194	33,634	Outset Medical Inc. (a)	2,320	114,701
Regal Beloit Corp.	507	76,222	Penumbra Inc. (a)	535	142,577
		<u>109,856</u>	STERIS PLC	710	145,039
<b>Electronic Components - 1.6%</b>			Tactile Systems Technology Inc. (a)	2,195	97,568
Belden Inc.	4,328	252,149	Vapotherm Inc. (a)	1,870	41,645
II-VI Inc. (a)	840	49,862			<u>1,957,478</u>
Littelfuse Inc.	698	190,743	<b>Healthcare Facilities - 1.1%</b>		
Rogers Corp. (a)	485	90,443	Acadia Healthcare Company Inc. (a)	3,053	194,720
		<u>583,197</u>	Hanger Inc. (a)	3,349	73,544
<b>Electronic Equipment &amp; Instruments - 0.4%</b>			The Ensign Group Inc.	911	68,225
National Instruments Corp.	3,713	145,661	The Pennat Group Inc. (a)	1,204	33,821
<b>Electronic Manufacturing Services - 0.3%</b>			U.S. Physical Therapy Inc.	355	39,263
Methode Electronics Inc.	996	41,882			<u>409,573</u>
Plexus Corp. (a)	649	58,027	<b>Healthcare Services - 0.8%</b>		
		<u>99,909</u>	Addus HomeCare Corp. (a)	604	48,169
<b>Environmental &amp; Facilities Services - 0.5%</b>			Amedisys Inc. (a)	344	51,290
Clean Harbors Inc. (a)	1,789	185,823	AMN Healthcare Services Inc. (a)	736	84,456
<b>Food Distributors - 0.3%</b>			Chemed Corp.	92	42,791
Performance Food Group Co. (a)	2,598	120,703	MEDNAX Inc. (a)	2,551	72,525
<b>Footwear - 0.7%</b>					<u>299,231</u>
Deckers Outdoor Corp. (a)	259	93,292	<b>Healthcare Supplies - 1.1%</b>		
Wolverine World Wide Inc.	4,835	144,276	Avanos Medical Inc. (a)	2,610	81,432
		<u>237,568</u>	BioLife Solutions Inc. (a)	2,305	97,548
			ICU Medical Inc. (a)	214	49,943
			Neogen Corp. (a)	1,015	44,081
			OrthoPediatrics Corp. (a)	485	31,772

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Pulmonx Corp. (a)	2,320	\$ 83,474	Insurance Brokers - 0.4%		
		<u>388,250</u>	BRP Group Inc., Class A (a)	2,955	\$ 98,372
Healthcare Technology - 1.4%			Goosehead Insurance Inc., Class A	360	<u>54,824</u>
Certara Inc. (a)	1,407	46,572			<u>153,196</u>
Health Catalyst Inc. (a)	1,015	50,760	Interactive Media & Services - 0.1%		
Inspire Medical Systems Inc. (a)	825	192,126	Vimeo Inc. (a)	1,041	<u>30,574</u>
NextGen Healthcare Inc. (a)	3,201	45,134	Internet & Direct Marketing Retail - 0.6%		
Omnicell Inc. (a)	967	143,532	Fiverr International Ltd. (a)	352	64,303
Phreesia Inc. (a)	819	<u>50,532</u>	Overstock.com Inc. (a)	490	38,181
		<u>528,656</u>	Porch Group Inc. (a)	2,198	38,861
Home Building - 0.6%			Revolve Group Inc. (a)	1,367	<u>84,439</u>
Cavco Industries Inc. (a)	220	52,083			<u>225,784</u>
Green Brick Partners Inc. (a)	1,280	26,265	Internet Services & Infrastructure - 0.1%		
Taylor Morrison Home Corp. (a)	3,731	96,185	Switch Inc., Class A	1,067	<u>27,091</u>
TopBuild Corp. (a)	254	<u>52,022</u>	Investment Banking & Brokerage - 1.0%		
		<u>226,555</u>	Piper Sandler Cos.	640	88,614
Home Furnishing Retail - 0.3%			Raymond James Financial Inc.	1,982	182,853
The Aaron's Company Inc.	3,516	<u>96,831</u>	Stifel Financial Corp.	1,283	<u>87,193</u>
					<u>358,660</u>
Home Furnishings - 0.2%			IT Consulting & Other Services - 0.9%		
La-Z-Boy Inc.	1,829	<u>58,949</u>	Globant S.A. (a)	423	118,867
Home Improvement Retail - 0.1%			Grid Dynamics Holdings Inc. (a)	1,785	52,158
Floor & Decor Holdings Inc., Class A (a)	404	<u>48,799</u>	Unisys Corp. (a)	6,701	<u>168,463</u>
					<u>339,488</u>
Hotel & Resort REITs - 0.3%			Leisure Products - 1.6%		
RLJ Lodging Trust	6,201	<u>92,147</u>	Malibu Boats Inc., Class A (a)	3,752	262,565
Household Appliances - 0.1%			Polaris Inc.	2,557	<u>305,971</u>
Helen of Troy Ltd. (a)	116	<u>26,063</u>			<u>568,536</u>
Household Products - 0.2%			Life & Health Insurance - 0.3%		
Central Garden & Pet Co., Class A (a)	2,025	<u>87,075</u>	American Equity Investment Life Holding Co.	1,731	51,186
Industrial Machinery - 7.5%			Trupanion Inc. (a)	876	<u>68,039</u>
Albany International Corp., Class A	670	51,503			<u>119,225</u>
Altra Industrial Motion Corp. (b)	7,530	416,785	Life Sciences Tools & Services - 3.1%		
Barnes Group Inc.	6,441	268,783	Bruker Corp.	2,600	203,060
Crane Co.	3,421	324,345	ICON PLC (a)	917	240,272
Enerpac Tool Group Corp.	9,268	192,126	Medpace Holdings Inc. (a)	274	51,863
ESCO Technologies Inc.	1,270	97,790	Repligen Corp. (a)	1,240	358,348
Evoqua Water Technologies Corp. (a)	6,690	251,276	Syneos Health Inc. (a)	3,369	<u>294,720</u>
John Bean Technologies Corp.	2,150	302,183			<u>1,148,263</u>
Kadant Inc.	212	43,269	Marine - 0.1%		
Kornit Digital Ltd. (a)	712	103,055	Kirby Corp. (a)	845	<u>40,526</u>
Lydall Inc. (a)	1,249	77,550	Metal & Glass Containers - 0.4%		
Mueller Industries Inc.	3,519	144,631	TriMas Corp. (a)	4,260	<u>137,854</u>
Proto Labs Inc. (a)	209	13,919	Multi-Line Insurance - 0.2%		
Standex International Corp.	825	81,601	Horace Mann Educators Corp.	2,182	<u>86,822</u>
The Timken Co.	4,676	305,904	Office REITs - 0.7%		
Woodward Inc.	620	<u>70,184</u>	Corporate Office Properties Trust	1,406	37,934
		<u>2,744,904</u>	Cousins Properties Inc.	3,980	148,414
Industrial REITs - 0.7%			Easterly Government Properties Inc.	3,407	<u>70,389</u>
EastGroup Properties Inc.	1,263	210,454			<u>256,737</u>
Innovative Industrial Properties Inc.	115	<u>26,584</u>			
		<u>237,038</u>			

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Office Services & Supplies - 0.9%			Banner Corp.	497	\$ 27,439
HNI Corp.	979	\$ 35,949	Bryn Mawr Bank Corp.	1,255	57,667
MSA Safety Inc.	2,073	<u>302,036</u>	Cadence BanCorp	3,295	72,358
		<u>337,985</u>	Community Bank System Inc.	1,210	82,788
Oil & Gas Drilling - 0.2%			Cullen/Frost Bankers Inc.	1,033	122,535
Helmerich & Payne Inc.	2,106	<u>57,725</u>	CVB Financial Corp.	3,280	66,814
Oil & Gas Equipment & Services - 0.3%			Enterprise Financial Services Corp.	1,165	52,751
ChampionX Corp. (a)	1,910	42,708	Equity Bancshares Inc., Class A	1,090	36,384
Oil States International Inc. (a)	12,436	<u>79,466</u>	FB Financial Corp.	627	26,886
		<u>122,174</u>	First Interstate BancSystem Inc., Class A	786	31,644
Oil & Gas Exploration & Production - 1.0%			Fulton Financial Corp.	6,223	95,088
Cimarex Energy Co.	405	35,316	German American Bancorp Inc.	1,710	66,057
Denbury Inc. (a)	768	53,952	Great Western Bancorp Inc.	1,795	58,768
Northern Oil & Gas Inc.	3,791	81,128	Independent Bank Corp.	3,776	287,543
PDC Energy Inc.	3,693	175,011	Investors Bancorp Inc.	1,729	26,125
Southwestern Energy Co. (a)	6,028	<u>33,395</u>	Lakeland Financial Corp.	171	12,182
		<u>378,802</u>	National Bank Holdings Corp., Class A	1,069	43,273
Packaged Foods & Meats - 3.6%			Origin Bancorp Inc.	1,569	66,447
Calavo Growers Inc.	350	13,384	PacWest Bancorp	1,905	86,335
Freshpet Inc. (a)	489	69,776	Peapack-Gladstone Financial Corp.	487	16,246
Hostess Brands Inc. (a)	13,500	234,495	Pinnacle Financial Partners Inc.	612	57,577
J&J Snack Foods Corp.	735	112,323	Prosperity Bancshares Inc.	3,482	247,675
John B Sanfilippo & Son Inc.	247	20,185	Renasant Corp.	4,343	156,565
Lancaster Colony Corp.	1,315	221,985	Sandy Spring Bancorp Inc.	1,126	51,593
Sanderson Farms Inc.	1,676	315,423	Stock Yards Bancorp Inc.	1,115	65,395
The Simply Good Foods Co. (a)	6,600	227,634	Texas Capital Bancshares Inc. (a)	958	57,499
Utz Brands Inc.	5,310	<u>90,960</u>	UMB Financial Corp.	1,720	166,341
		<u>1,306,165</u>	United Community Banks Inc.	1,347	44,209
Paper Packaging - 0.1%			Washington Trust Bancorp Inc.	930	49,271
UFP Technologies Inc. (a)	488	<u>30,056</u>	Westamerica BanCorp	1,885	106,050
Personal Products - 0.4%			Western Alliance Bancorp	1,707	185,756
elf Beauty Inc. (a)	4,300	124,915	Wintrust Financial Corp.	1,120	<u>90,014</u>
The Honest Company Inc. (a)	2,440	<u>25,327</u>			<u>2,804,970</u>
		<u>150,242</u>	Research & Consulting Services - 0.4%		
Pharmaceuticals - 0.2%			Exponent Inc.	525	59,404
Prestige Consumer Healthcare Inc. (a)	1,335	<u>74,907</u>	Resources Connection Inc.	5,343	<u>84,312</u>
					<u>143,716</u>
Property & Casualty Insurance - 1.8%			Residential REITs - 0.2%		
AMERISAFE Inc.	1,279	71,828	NexPoint Residential Trust Inc.	1,203	<u>74,442</u>
Argo Group International Holdings Ltd.	3,414	178,279	Restaurants - 1.2%		
James River Group Holdings Ltd.	2,400	90,552	Brinker International Inc. (a)	780	38,259
Palomar Holdings Inc. (a)	1,025	82,851	Cracker Barrel Old Country Store Inc.	332	46,427
RLI Corp.	1,100	110,297	Shake Shack Inc., Class A (a)	720	56,491
Selective Insurance Group Inc.	1,860	<u>140,486</u>	Texas Roadhouse Inc.	1,156	105,577
		<u>674,293</u>	The Cheesecake Factory Inc. (a)	1,516	71,252
Publishing - 0.9%			Wingstop Inc.	820	<u>134,423</u>
John Wiley & Sons Inc., Class A	6,612	<u>345,213</u>			<u>452,429</u>
Regional Banks - 7.7%			Retail REITs - 0.3%		
1st Source Corp.	1,214	57,349	Kite Realty Group Trust	2,794	56,886
Atlantic Union Bankshares Corp.	1,090	40,167	Retail Opportunity Investments Corp.	1,639	28,551
Bank OZK	1,514	65,072	The Macerich Co.	1,562	<u>26,101</u>
BankUnited Inc.	696	29,107			<u>111,538</u>

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Security & Alarm Services - 1.0%			Steel - 0.4%		
The Brink's Co.	5,800	\$ 367,140	Carpenter Technology Corp.	973	\$ 31,856
Semiconductor Equipment - 1.7%			Commercial Metals Co.	2,882	87,786
Brooks Automation Inc.	1,636	167,445	Steel Dynamics Inc.	668	39,064
CMC Materials Inc.	1,992	245,474			158,706
Ichor Holdings Ltd. (a)	1,221	50,171	Systems Software - 1.4%		
Onto Innovation Inc. (a)	2,012	145,367	Ping Identity Holding Corp. (a)	3,859	94,815
		608,457	Qualys Inc. (a)	585	65,105
Semiconductors - 1.0%			Sailpoint Technologies Holdings Inc. (a)	3,760	161,229
Diodes Inc. (a)	567	51,364	Tenable Holdings Inc. (a)	3,905	180,177
MaxLinear Inc. (a)	788	38,809			501,326
Power Integrations Inc.	613	60,681	Technology Hardware, Storage & Peripherals - 0.8%		
Semtech Corp. (a)	2,443	190,481	Pure Storage Inc., Class A (a)	10,910	274,496
SMART Global Holdings Inc. (a)	648	28,836	Thrifts & Mortgage Finance - 1.0%		
		370,171	Flagstar Bancorp Inc.	594	30,163
Soft Drinks - 0.3%			HomeStreet Inc.	1,147	47,199
Primo Water Corp.	7,248	113,939	Kearny Financial Corp.	1,138	14,146
Specialized Consumer Services - 0.9%			Meta Financial Group Inc.	834	43,768
OneSpaWorld Holdings Ltd. (a)	4,703	46,889	Premier Financial Corp.	1,412	44,958
Terminix Global Holdings Inc. (a)	6,552	273,022	Washington Federal Inc.	1,071	36,746
		319,911	WSFS Financial Corp.	3,211	164,757
Specialized REITs - 0.4%					381,737
CoreSite Realty Corp.	639	88,527	Trading Companies & Distributors - 1.6%		
PotlatchDeltic Corp.	970	50,033	Applied Industrial Technologies Inc.	2,797	252,094
		138,560	Boise Cascade Co.	270	14,574
Specialty Chemicals - 3.9%			McGrath RentCorp.	505	36,335
Avient Corp.	4,599	213,164	Transcat Inc. (a)	390	25,147
Chase Corp.	400	40,860	Univar Solutions Inc. (a)	10,582	252,063
Danimer Scientific Inc. (a)	2,264	36,994			580,213
HB Fuller Co.	456	29,439	Trucking - 0.7%		
Ingevity Corp. (a)	5,693	406,309	Marten Transport Ltd.	2,554	40,072
Innospec Inc.	1,045	88,010	Saia Inc. (a)	838	199,469
Minerals Technologies Inc.	414	28,914			239,541
Quaker Chemical Corp.	558	132,648	<b>Total Common Stock</b> (Cost \$24,209,233)		34,983,757
Sensient Technologies Corp.	1,695	154,381	<b>Short-Term Investments - 3.4%</b>		
Stepan Co.	2,759	311,601	State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (b)(c)(d) (Cost \$1,241,100)	1,241,100	1,241,100
		1,442,320	<b>Total Investments</b> (Cost \$25,450,333)		36,224,857
Specialty Stores - 0.8%			<b>Other Assets and Liabilities, net - 1.1%</b>		395,450
Dick's Sporting Goods Inc.	403	48,267	<b>NET ASSETS - 100.0%</b>		\$ 36,620,307
Five Below Inc. (a)	483	85,399			
National Vision Holdings Inc. (a)	1,269	72,041			
Sally Beauty Holdings Inc. (a)	5,590	94,192			
		299,899			

**Other Information:**

The Fund had the following long futures contracts open at September 30, 2021:

<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 2021	7	\$778,881	\$770,280	\$(8,601)

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, 2021, 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, 2021.

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, 2021:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$34,983,757	\$—	\$—	\$34,983,757
Short-Term Investments	1,241,100	—	—	1,241,100
Total Investments in Securities	<u>\$36,224,857</u>	<u>\$—</u>	<u>\$—</u>	<u>\$36,224,857</u>
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(8,601)	—	—	(8,601)
Total Other Financial Instruments	<u>\$ (8,601)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ (8,601)</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/20</u>	<u>Value at 12/31/20</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 9/30/21</u>	<u>Value at 9/30/21</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	1,478,369	\$1,478,369	\$8,768,746	\$9,006,015	\$—	\$—	1,241,100	\$1,241,100	\$357

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
<b>Bonds and Notes - 98.4%</b>					
U.S. Treasuries - 29.3%					
U.S. Treasury Bonds					
1.13%, 05/15/40 (a)	\$ 224,000	\$ 193,655	Government National Mortgage Assoc.	\$ 358,368	\$ 380,617
1.25%, 05/15/50 (a)	35,000	28,640	3.00%, 12/20/42 - 05/20/45 (a)	74,792	79,173
2.25%, 08/15/46 (a)	281,000	290,264	3.50%, 08/20/48 (a)	63,099	69,503
3.00%, 08/15/48 (a)	335,000	399,278	4.00%, 01/20/41 - 04/20/43 (a)	48,033	53,809
4.75%, 02/15/37 (a)	288,000	406,485	4.50%, 08/15/33 - 03/20/41 (a)	54,096	61,765
U.S. Treasury Notes					
0.13%, 12/15/23 (a)	26,000	25,882	6.00%, 04/15/27 - 04/15/34 (a)	21,554	24,109
0.25%, 07/31/25 (a)	580,900	569,872	6.50%, 03/15/24 - 08/15/34 (a)	17,934	19,566
0.75%, 04/30/26 - 01/31/28 (a)	1,375,000	1,346,667	7.00%, 01/15/28 - 10/15/36 (a)		
1.38%, 01/31/22 (a)	489,000	491,120	Government National Mortgage Assoc. 1.50% + 1 year CMT Rate		
1.63%, 05/15/31 (a)	810,000	819,619	2.00%, 02/20/23 - 02/20/26 (a)(c)	502	505
		<u>4,571,482</u>	2.13%, 12/20/24 (a)(c)	332	336
Agency Mortgage Backed - 27.7%					
Federal Home Loan Mortgage Corp.					
3.00%, 04/01/43 - 10/01/49 (a)	408,345	433,189	Government National Mortgage Assoc. TBA		
4.50%, 06/01/33 - 02/01/35 (a)	2,391	2,662	2.50%, 10/01/51 (d)	200,000	206,418
5.00%, 07/01/35 (a)	21,307	24,249	3.00%, 10/01/51 (d)	180,280	188,346
5.50%, 01/01/38 (a)	21,505	24,781			<u>4,327,215</u>
6.00%, 04/01/29 - 11/01/37 (a)	69,645	79,427	Agency Collateralized Mortgage Obligations - 0.9%		
6.50%, 02/01/29 (a)	29	34	Federal Home Loan Mortgage Corp.		
6.93%, 06/01/26 (a)(b)	60,000	75,667	0.08%, 09/25/43 (c)(e)	316,688	1,348
7.00%, 12/01/29 - 08/01/36 (a)	16,373	18,945	2.51%, 07/25/29	55,000	58,637
7.50%, 01/01/30 - 09/01/33 (a)	3,456	3,883	4.05%, 09/25/28 (c)	31,000	36,059
8.00%, 11/01/30 (a)	3,400	3,833	Federal Home Loan Mortgage Corp. REMIC		
8.50%, 04/01/30 (a)	3,013	3,772	3.50%, 11/15/30 (e)	7,161	183
Federal National Mortgage Assoc.					
2.50%, 02/01/51 - 03/01/51 (a)	576,743	597,532	5.50%, 06/15/33 (e)	11,017	1,735
3.00%, 03/01/50 (a)	79,890	83,521	7.50%, 07/15/27 (e)	919	134
3.50%, 08/01/45 - 01/01/48 (a)	146,159	158,043	Federal Home Loan Mortgage Corp. STRIPS		
4.00%, 01/01/41 - 01/01/50 (a)	244,779	266,702	0.00%, 08/01/27 (f)	122	116
4.50%, 07/01/33 - 12/01/48 (a)	101,345	112,017	8.00%, 02/01/23 - 07/01/24 (e)	215	17
5.00%, 03/01/34 - 08/01/35 (a)	25,270	28,746	Federal National Mortgage Assoc. REMIC		
5.50%, 12/01/32 - 01/01/39 (a)	80,835	91,785	1.10%, 12/25/42 (c)(e)	17,046	545
6.00%, 02/01/33 - 07/01/35 (a)	100,461	115,293	5.00%, 09/25/40 (e)	6,653	717
6.50%, 10/01/28 - 08/01/34 (a)	16,910	18,813	Federal National Mortgage Assoc. REMIC 6.00% - 1 month USD LIBOR		
7.00%, 10/01/32 - 02/01/34 (a)	4,719	5,262	5.91%, 07/25/38 (c)(e)	3,675	485
7.50%, 11/01/22 - 03/01/33 (a)	9,786	10,652	Federal National Mortgage Assoc. REMIC 6.55% - 1 month USD LIBOR		
8.00%, 08/01/25 - 10/01/31 (a)	4,467	4,940	6.46%, 11/25/41 (c)(e)	168,118	33,053
9.00%, 12/01/22 (a)	33	34	Federal National Mortgage Assoc. STRIPS		
Federal National Mortgage Assoc. 1.60% + 12 month USD LIBOR					
1.85%, 04/01/37 (a)(c)	799	818	0.01%, 12/25/34 (f)	8,914	8,014
Federal National Mortgage Assoc. TBA					
2.00%, 10/01/51 (d)	323,013	323,791	4.50%, 08/25/35 - 01/25/36 (e)	10,372	1,367
3.00%, 10/01/51 (d)	721,309	754,677	5.00%, 03/25/38 - 05/25/38 (e)	6,464	1,188
			5.50%, 12/25/33 (e)	2,872	565
			6.00%, 01/25/35 (e)	5,004	791
			7.50%, 11/25/23 (e)	763	40
			8.00%, 08/25/23 - 07/25/24 (e)	397	31
			8.50%, 07/25/22 (e)**	1	—
					<u>145,025</u>

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
<b>Asset Backed - 0.7%</b>					
CarMax Auto Owner Trust 2018-3			American Electric Power Company Inc.		
3.13%, 06/15/23	\$ 2,976	\$ 2,994	2.30%, 03/01/30 (a)	\$ 3,000	\$ 2,988
			3.25%, 03/01/50 (a)	3,000	3,000
Ford Credit Auto Owner Trust 2020-B			American International Group Inc.		
0.56%, 10/15/24	63,000	63,174	4.25%, 03/15/29 (a)	6,000	6,869
Santander Retail Auto Lease Trust 2019-B			4.50%, 07/16/44 (a)	5,000	6,105
2.30%, 01/20/23 (g)	36,780	<u>36,944</u>	American Tower Corp.		
		<u>103,112</u>	1.50%, 01/31/28 (a)	6,000	5,819
			2.90%, 01/15/30 (a)	14,000	14,571
			3.70%, 10/15/49 (a)	3,000	3,241
			3.80%, 08/15/29 (a)	6,000	6,644
<b>Corporate Notes - 32.6%</b>					
3M Co.			American Water Capital Corp.		
3.13%, 09/19/46 (a)	2,000	2,066	2.95%, 09/01/27 (a)	8,000	8,605
7-Eleven Inc.			Amgen Inc.		
0.95%, 02/10/26 (a)(g)	15,000	14,698	2.00%, 01/15/32 (a)	17,000	16,391
Abbott Laboratories			2.45%, 02/21/30 (a)	2,000	2,044
3.75%, 11/30/26 (a)	6,000	6,729	3.00%, 01/15/52 (a)	6,000	5,794
4.90%, 11/30/46 (a)	8,000	10,830	3.15%, 02/21/40 (a)	5,000	5,097
AbbVie Inc.			Anheuser-Busch Companies LLC/Anheuser- Busch InBev Worldwide Inc.		
2.60%, 11/21/24 (a)	10,000	10,512	4.70%, 02/01/36 (a)	7,000	8,462
2.95%, 11/21/26 (a)	5,000	5,358	4.90%, 02/01/46 (a)	8,000	9,935
3.20%, 05/14/26 - 11/21/29 (a)	12,000	12,932	Anheuser-Busch InBev Worldwide Inc.		
3.25%, 10/01/22 (a)	6,000	6,131	3.50%, 06/01/30 (a)	5,000	5,478
3.45%, 03/15/22 (a)	12,000	12,108	4.00%, 04/13/28 (a)	4,000	4,514
4.05%, 11/21/39 (a)	3,000	3,446	4.35%, 06/01/40 (a)	5,000	5,828
4.25%, 11/21/49 (a)	6,000	7,104	4.38%, 04/15/38 (a)	8,000	9,339
4.63%, 10/01/42 (a)	2,000	2,414	4.50%, 06/01/50 (a)	3,000	3,589
4.88%, 11/14/48 (a)	3,000	3,845	4.75%, 04/15/58 (a)	6,000	7,365
Advance Auto Parts Inc.			5.55%, 01/23/49 (a)	2,000	2,708
3.90%, 04/15/30 (a)	7,000	7,743	Anthem Inc.		
AEP Texas Inc.			2.88%, 09/15/29 (a)	3,000	3,159
3.45%, 05/15/51 (a)	8,000	8,296	3.30%, 01/15/23 (a)	6,000	6,224
Aetna Inc.			3.60%, 03/15/51 (a)	3,000	3,276
3.50%, 11/15/24 (a)	8,000	8,602	3.70%, 09/15/49 (a)	3,000	3,299
Aircastle Ltd.			Aon Corp./Aon Global Holdings PLC		
4.25%, 06/15/26 (a)	5,000	5,463	2.90%, 08/23/51 (a)	6,000	5,790
Alexandria Real Estate Equities Inc.			Apollo Management Holdings LP		
1.88%, 02/01/33 (a)	5,000	4,715	2.65%, 06/05/30 (a)(g)	9,000	9,088
4.70%, 07/01/30 (a)	3,000	3,559	Apollo Management Holdings LP (4.95% fixed rate until 12/17/24; 3.27% + 5 year CMT Rate thereafter)		
Ally Financial Inc.			4.95%, 01/14/50 (a)(c)(g)	10,000	10,426
5.75%, 11/20/25 (a)	3,000	3,429	Apple Inc.		
Altria Group Inc.			2.20%, 09/11/29 (a)	5,000	5,147
3.40%, 02/04/41 (a)	6,000	5,674	2.65%, 02/08/51 (a)	5,000	4,811
4.00%, 02/04/61 (a)	2,000	1,924	2.80%, 02/08/61 (a)	4,000	3,846
4.25%, 08/09/42 (a)	2,000	2,080	2.95%, 09/11/49 (a)	3,000	3,048
4.45%, 05/06/50 (a)	3,000	3,162	3.35%, 02/09/27 (a)	5,000	5,511
4.50%, 05/02/43 (a)	3,000	3,217	3.45%, 02/09/45 (a)	6,000	6,630
Amazon.com Inc.			Applied Materials Inc.		
1.50%, 06/03/30 (a)	2,000	1,944	4.35%, 04/01/47 (a)	4,000	4,984
2.50%, 06/03/50 (a)	3,000	2,816	Aptiv PLC		
2.70%, 06/03/60 (a)	3,000	2,822	4.40%, 10/01/46 (a)	5,000	5,905
2.88%, 05/12/41 (a)	4,000	4,117	Archer-Daniels-Midland Co.		
3.15%, 08/22/27 (a)	2,000	2,199	2.50%, 08/11/26 (a)	4,000	4,256
3.25%, 05/12/61 (a)	5,000	5,310	Ares Capital Corp.		
4.05%, 08/22/47 (a)	3,000	3,637	2.88%, 06/15/28 (a)	13,000	13,197
Ameren Corp.			Arthur J Gallagher & Co.		
3.65%, 02/15/26 (a)	5,000	5,434	3.50%, 05/20/51 (a)	5,000	5,317
American Campus Communities Operating Partnership LP					
4.13%, 07/01/24 (a)	4,000	4,341			

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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Ascension Health 4.85%, 11/15/53 (a)	\$ 9,000	\$ 12,793	Bank of America Corp. (4.30% fixed rate until 01/28/25; 2.66% + 3 month USD LIBOR thereafter)		
Astrazeneca Finance LLC 1.75%, 05/28/28 (a)	8,000	8,047	4.30%, 12/31/99 (a)(c)	\$ 9,000	\$ 9,201
AstraZeneca PLC 3.00%, 05/28/51 (a)	5,000	5,154	Barrick North America Finance LLC		
4.00%, 01/17/29 (a)	3,000	3,426	5.70%, 05/30/41 (a)	3,000	4,058
4.38%, 08/17/48 (a)	2,000	2,533	BAT Capital Corp.		
AT&T Inc.			2.73%, 03/25/31 (a)	4,000	3,942
1.70%, 03/25/26 (a)	23,000	23,298	4.39%, 08/15/37 (a)	5,000	5,339
2.30%, 06/01/27 (a)	18,000	18,644	4.54%, 08/15/47 (a)	2,000	2,084
2.75%, 06/01/31 (a)	9,000	9,243	4.70%, 04/02/27 (a)	5,000	5,646
3.30%, 02/01/52 (a)	13,000	12,519	4.91%, 04/02/30 (a)	4,000	4,585
3.85%, 06/01/60 (a)	6,000	6,209	BAT International Finance PLC		
4.35%, 03/01/29 (a)	2,000	2,293	1.67%, 03/25/26 (a)	5,000	5,003
4.50%, 05/15/35 (a)	5,000	5,850	Becton Dickinson & Co.		
4.55%, 03/09/49 (a)	2,000	2,327	3.70%, 06/06/27 (a)	9,000	9,950
4.75%, 05/15/46 (a)	2,000	2,389	4.67%, 06/06/47 (a)	3,000	3,736
4.80%, 06/15/44 (a)	2,000	2,382	4.69%, 12/15/44 (a)	2,000	2,482
4.85%, 03/01/39 (a)	4,000	4,793	Berkshire Hathaway Energy Co.		
5.25%, 03/01/37 (a)	3,000	3,714	3.25%, 04/15/28 (a)	2,000	2,180
5.35%, 12/15/43 (a)	6,000	7,443	3.70%, 07/15/30 (a)	3,000	3,377
5.45%, 03/01/47 (a)	2,000	2,610	3.80%, 07/15/48 (a)	3,000	3,386
Athene Holding Ltd.			4.25%, 10/15/50 (a)	2,000	2,421
4.13%, 01/12/28 (a)	4,000	4,443	6.13%, 04/01/36 (a)	3,000	4,153
6.15%, 04/03/30 (a)	7,000	8,820	Berkshire Hathaway Finance Corp.		
Avangrid Inc.			1.45%, 10/15/30 (a)	16,000	15,402
3.15%, 12/01/24 (a)	9,000	9,590	2.85%, 10/15/50 (a)	2,000	1,964
Bain Capital Specialty Finance Inc.			4.25%, 01/15/49 (a)	4,000	4,910
2.95%, 03/10/26 (a)	8,000	8,155	Berry Global Inc.		
Bank of America Corp.			4.88%, 07/15/26 (a)(g)	11,000	11,546
4.18%, 11/25/27 (a)	9,000	10,027	Biogen Inc.		
4.25%, 10/22/26 (a)	9,000	10,135	2.25%, 05/01/30 (a)	3,000	2,980
Bank of America Corp. (2.09% fixed rate until 06/14/28; 1.06% + SOFR thereafter)			Block Financial LLC		
2.09%, 06/14/29 (a)(c)	13,000	12,989	2.50%, 07/15/28 (a)	5,000	5,062
Bank of America Corp. (2.59% fixed rate until 04/29/30; 2.15% + SOFR thereafter)			3.88%, 08/15/30 (a)	3,000	3,263
2.59%, 04/29/31 (a)(c)	28,000	28,561	Boardwalk Pipelines LP		
Bank of America Corp. (3.12% fixed rate until 01/20/22; 1.16% + 3 month USD LIBOR thereafter)			4.80%, 05/03/29 (a)	6,000	6,865
3.12%, 01/20/23 (a)(c)	8,000	8,066	Boston Scientific Corp.		
Bank of America Corp. (3.37% fixed rate until 01/23/25; 0.81% + 3 month USD LIBOR thereafter)			4.70%, 03/01/49 (a)	2,000	2,549
3.37%, 01/23/26 (a)(c)	2,000	2,137	BP Capital Markets America Inc.		
Bank of America Corp. (3.71% fixed rate until 04/24/27; 1.51% + 3 month USD LIBOR thereafter)			3.00%, 02/24/50 (a)	4,000	3,852
3.71%, 04/24/28 (a)(c)	9,000	9,890	3.02%, 01/16/27 (a)	10,000	10,745
Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.19% + 3 month USD LIBOR thereafter)			3.38%, 02/08/61 (a)	7,000	6,964
3.95%, 01/23/49 (a)(c)	6,000	6,967	BP Capital Markets PLC (4.38% fixed rate until 06/22/25; 4.04% + 5 year CMT Rate thereafter)		
Bank of America Corp. (4.27% fixed rate until 07/23/28; 1.31% + 3 month USD LIBOR thereafter)			4.38%, 12/31/99 (a)(c)	8,000	8,532
4.27%, 07/23/29 (a)(c)	3,000	3,402	BP Capital Markets PLC (4.88% fixed rate until 03/22/30; 4.40% + 5 year CMT Rate thereafter)		
			4.88%, 12/31/99 (a)(c)	7,000	7,686
			Bristol-Myers Squibb Co.		
			1.45%, 11/13/30 (a)	2,000	1,916
			2.35%, 11/13/40 (a)	2,000	1,899
			3.20%, 06/15/26 (a)	3,000	3,271
			3.40%, 07/26/29 (a)	5,000	5,541
			3.45%, 11/15/27 (a)	2,000	2,220
			4.13%, 06/15/39 (a)	3,000	3,584
			4.25%, 10/26/49 (a)	3,000	3,722
			4.55%, 02/20/48 (a)	2,000	2,566
			5.00%, 08/15/45 (a)	2,000	2,688



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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Brixmor Operating Partnership LP			Cigna Corp.		
2.25%, 04/01/28 (a)	\$ 8,000	\$ 8,072	2.40%, 03/15/30 (a)	\$ 3,000	\$ 3,050
Broadcom Inc.			3.25%, 04/15/25 (a)	7,000	7,483
3.14%, 11/15/35	3,000	2,991	3.40%, 03/01/27 (a)	5,000	5,457
3.42%, 04/15/33 (a)(g)	4,000	4,145	3.75%, 07/15/23 (a)	2,000	2,114
3.47%, 04/15/34 (a)(g)	2,000	2,068	3.88%, 10/15/47 (a)	2,000	2,211
4.15%, 11/15/30 (a)	16,000	17,743	4.13%, 11/15/25 (a)	5,000	5,554
4.30%, 11/15/32 (a)	4,000	4,477	4.38%, 10/15/28 (a)	3,000	3,467
Brown-Forman Corp.			4.80%, 08/15/38 (a)	3,000	3,672
4.00%, 04/15/38 (a)	2,000	2,333	Cisco Systems Inc.		
Brunswick Corp.			5.90%, 02/15/39 (a)	3,000	4,336
2.40%, 08/18/31 (a)	20,000	19,280	Citigroup Inc.		
Bunge Limited Finance Corp.			4.13%, 07/25/28 (a)	19,000	21,220
3.75%, 09/25/27 (a)	3,000	3,313	4.45%, 09/29/27 (a)	4,000	4,549
Burlington Northern Santa Fe LLC			4.65%, 07/23/48 (a)	12,000	15,506
4.15%, 12/15/48 (a)	4,000	4,861	Citigroup Inc. (0.98% fixed rate until 05/01/24; 0.67% + SOFR thereafter)		
4.55%, 09/01/44 (a)	7,000	8,813	0.98%, 05/01/25 (a)(c)	7,000	7,027
Canadian Natural Resources Ltd.			Citigroup Inc. (1.68% fixed rate until 05/15/23; 1.67% + SOFR thereafter)		
3.85%, 06/01/27 (a)	5,000	5,474	1.68%, 05/15/24 (a)(c)	19,000	19,372
4.95%, 06/01/47 (a)	2,000	2,477	Citigroup Inc. (2.56% fixed rate until 05/01/31; 1.17% + SOFR thereafter)		
Cantor Fitzgerald LP			2.56%, 05/01/32 (a)(c)	5,000	5,057
4.88%, 05/01/24 (a)(g)	10,000	10,889	Citigroup Inc. (2.88% fixed rate until 07/24/22; 0.95% + 3 month USD LIBOR thereafter)		
Capital One Financial Corp.			2.88%, 07/24/23 (a)(c)	7,000	7,137
3.75%, 07/28/26 (a)	7,000	7,684	Citigroup Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter)		
Cardinal Health Inc.			2.98%, 11/05/30 (a)(c)	19,000	19,984
3.08%, 06/15/24 (a)	4,000	4,225	Citigroup Inc. (3.88% fixed rate until 01/24/38; 1.17% + 3 month USD LIBOR thereafter)		
Carlisle Cos. Inc.			3.88%, 01/24/39 (a)(c)	6,000	6,861
2.20%, 03/01/32	15,000	14,571	Citigroup Inc. (4.70% fixed rate until 01/30/25; 3.23% + SOFR thereafter)		
Carrier Global Corp.			4.70%, 12/31/99 (a)(c)	6,000	6,153
2.72%, 02/15/30 (a)	3,000	3,102	CME Group Inc.		
3.58%, 04/05/50 (a)	3,000	3,185	3.75%, 06/15/28 (a)	2,000	2,262
Caterpillar Inc.			CMS Energy Corp.		
3.25%, 09/19/49 (a)	5,000	5,409	4.88%, 03/01/44 (a)	7,000	8,968
Cenovus Energy Inc.			CNA Financial Corp.		
2.65%, 01/15/32	5,000	4,910	3.45%, 08/15/27 (a)	5,000	5,490
3.75%, 02/15/52	5,000	4,876	3.90%, 05/01/29 (a)	8,000	8,927
Centene Corp.			CNH Industrial Capital LLC		
3.38%, 02/15/30 (a)	8,000	8,280	1.95%, 07/02/23 (a)	10,000	10,225
4.25%, 12/15/27 (a)	23,000	24,071	CNOOC Petroleum North America ULC		
CenterPoint Energy Inc.			6.40%, 05/15/37 (a)	7,000	9,321
2.65%, 06/01/31 (a)	5,000	5,108	Comcast Corp.		
Charter Communications Operating LLC/Charter Communications Operating Capital			2.65%, 08/15/62 (a)	2,000	1,770
3.50%, 06/01/41 (a)	4,000	3,937	2.80%, 01/15/51 (a)	3,000	2,835
3.70%, 04/01/51 (a)	7,000	6,777	2.94%, 11/01/56 (a)(g)	2,000	1,898
4.80%, 03/01/50 (a)	10,000	11,264	2.99%, 11/01/63 (a)(g)	3,000	2,812
4.91%, 07/23/25 (a)	5,000	5,621	3.10%, 04/01/25 (a)	5,000	5,349
5.05%, 03/30/29 (a)	16,000	18,686	3.20%, 07/15/36 (a)	5,000	5,323
5.75%, 04/01/48 (a)	5,000	6,324	3.25%, 11/01/39 (a)	5,000	5,287
Cheniere Corpus Christi Holdings LLC			3.45%, 02/01/50 (a)	3,000	3,188
5.88%, 03/31/25 (a)	7,000	7,906	3.97%, 11/01/47 (a)	3,000	3,420
Chevron Corp.			4.15%, 10/15/28 (a)	5,000	5,754
2.98%, 05/11/40 (a)	3,000	3,097			
Chevron USA Inc.					
3.85%, 01/15/28 (a)	4,000	4,517			
3.90%, 11/15/24 (a)	4,000	4,368			
Choice Hotels International Inc.					
3.70%, 01/15/31 (a)	3,000	3,213			
Chubb INA Holdings Inc.					
4.35%, 11/03/45 (a)	6,000	7,543			

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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
CommonSpirit Health 4.35%, 11/01/42 (a)	\$ 16,000	\$ 18,324	Digital Realty Trust LP 3.60%, 07/01/29 (a)	\$ 8,000	\$ 8,769
Conagra Brands Inc. 5.30%, 11/01/38 (a)	3,000	3,813	Discovery Communications LLC 2.95%, 03/20/23 (a)	5,000	5,172
5.40%, 11/01/48 (a)	2,000	2,678	3.95%, 03/20/28 (a)	14,000	15,514
ConocoPhillips 3.75%, 10/01/27 (a)(g)	3,000	3,346	4.95%, 05/15/42 (a)	2,000	2,363
4.88%, 10/01/47 (a)(g)	4,000	5,188	5.00%, 09/20/37 (a)	3,000	3,604
ConocoPhillips Co. 4.30%, 11/15/44 (a)	4,000	4,799	Dollar General Corp. 3.50%, 04/03/30 (a)	4,000	4,401
Consolidated Edison Company of New York Inc. 3.35%, 04/01/30 (a)	3,000	3,283	4.13%, 04/03/50 (a)	4,000	4,668
3.88%, 06/15/47 (a)	2,000	2,227	Dollar Tree Inc. 4.00%, 05/15/25 (a)	7,000	7,653
3.95%, 04/01/50 (a)	3,000	3,430	Dominion Energy Inc. 3.07%, 08/15/24 (a)(b)	5,000	5,288
Constellation Brands Inc. 3.15%, 08/01/29 (a)	4,000	4,281	3.38%, 04/01/30 (a)	6,000	6,503
3.70%, 12/06/26 (a)	4,000	4,419	Dover Corp. 2.95%, 11/04/29 (a)	3,000	3,190
4.50%, 05/09/47 (a)	4,000	4,773	DTE Energy Co. 2.85%, 10/01/26 (a)	7,000	7,415
Continental Resources Inc. 3.80%, 06/01/24 (a)	29,000	30,481	Duke Energy Carolinas LLC 3.95%, 03/15/48 (a)	3,000	3,464
4.50%, 04/15/23 (a)	7,000	7,248	Duke Energy Corp. 2.55%, 06/15/31 (a)	9,000	9,141
Corning Inc. 4.38%, 11/15/57 (a)	4,000	4,814	3.30%, 06/15/41 (a)	7,000	7,156
Corporate Office Properties LP 2.00%, 01/15/29 (a)	5,000	4,897	3.50%, 06/15/51 (a)	7,000	7,224
2.25%, 03/15/26 (a)	5,000	5,119	3.75%, 09/01/46 (a)	13,000	13,879
2.75%, 04/15/31 (a)	5,000	5,054	Duke Energy Corp. (4.88% fixed rate until 09/16/24; 3.39% + 5 year CMT Rate thereafter)		
Crown Castle International Corp. 3.30%, 07/01/30 (a)	22,000	23,454	4.88%, 12/31/99 (a)(c)	9,000	9,612
5.20%, 02/15/49 (a)	4,000	5,180	Duke Energy Progress LLC 4.15%, 12/01/44 (a)	11,000	13,017
CSX Corp. 4.50%, 03/15/49 - 08/01/54 (a)	10,000	12,550	Duke Realty LP 3.05%, 03/01/50 (a)	5,000	4,917
CubeSmart LP 4.38%, 02/15/29 (a)	5,000	5,697	3.25%, 06/30/26 (a)	4,000	4,311
CVS Health Corp. 3.00%, 08/15/26 (a)	4,000	4,294	Duquesne Light Holdings Inc. 3.62%, 08/01/27 (a)(g)	7,000	7,566
3.25%, 08/15/29 (a)	3,000	3,226	Eastman Chemical Co. 4.65%, 10/15/44 (a)	4,000	4,793
3.63%, 04/01/27 (a)	3,000	3,309	Eaton Corp. 3.10%, 09/15/27 (a)	2,000	2,167
3.75%, 04/01/30 (a)	3,000	3,334	Ecolab Inc. 1.30%, 01/30/31 (a)	3,000	2,821
4.25%, 04/01/50 (a)	3,000	3,549	Edison International 4.95%, 04/15/25 (a)	10,000	11,027
4.78%, 03/25/38 (a)	3,000	3,672	El du Pont de Nemours & Co. 2.30%, 07/15/30 (a)	9,000	9,155
5.00%, 12/01/24 (a)	6,000	6,703	Electronic Arts Inc. 1.85%, 02/15/31 (a)	3,000	2,901
5.13%, 07/20/45 (a)	2,000	2,576	Emera US Finance LP 2.64%, 06/15/31 (a)(g)	8,000	8,038
5.30%, 12/05/43 (a)	4,000	5,255	Emerson Electric Co. 1.80%, 10/15/27 (a)	2,000	2,035
Dell International LLC/EMC Corp. 4.00%, 07/15/24 (a)	9,000	9,737	2.75%, 10/15/50 (a)	2,000	1,944
5.45%, 06/15/23 (a)	5,000	5,366	Empower Finance 2020 LP 1.36%, 09/17/27 (a)(g)	8,000	7,855
6.02%, 06/15/26 (a)	3,000	3,578	1.78%, 03/17/31 (a)(g)	17,000	16,330
8.35%, 07/15/46 (a)	2,000	3,266	Enbridge Energy Partners LP 5.50%, 09/15/40 (a)	2,000	2,560
Devon Energy Corp. 5.00%, 06/15/45 (a)	4,000	4,694	Enbridge Inc. 1.60%, 10/04/26	15,000	15,063
DH Europe Finance II Sarl 2.60%, 11/15/29 (a)	2,000	2,085			
3.25%, 11/15/39 (a)	3,000	3,204			
3.40%, 11/15/49 (a)	3,000	3,245			
Diamondback Energy Inc. 2.88%, 12/01/24 (a)	10,000	10,491			
3.13%, 03/24/31 (a)	4,000	4,148			
3.25%, 12/01/26 (a)	3,000	3,207			
3.50%, 12/01/29 (a)	3,000	3,209			
4.40%, 03/24/51 (a)	3,000	3,402			

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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Enbridge Inc. (5.75% fixed rate until 04/15/30; 5.31% + 5 year CMT Rate thereafter)			Florida Power & Light Co.		
5.75%, 07/15/80 (a)(c)	\$ 11,000	\$ 12,425	2.85%, 04/01/25 (a)	\$ 10,000	\$ 10,614
Energy Transfer LP			4.13%, 02/01/42 (a)	12,000	14,467
4.25%, 03/15/23 (a)	8,000	8,337	Flowers Foods Inc.		
4.50%, 04/15/24 (a)	2,000	2,164	2.40%, 03/15/31 (a)	3,000	2,992
4.95%, 06/15/28 (a)	4,000	4,594	Flowserve Corp.		
5.30%, 04/01/44 - 04/15/47 (a)	7,000	8,161	2.80%, 01/15/32	10,000	9,901
5.35%, 05/15/45 (a)	4,000	4,668	Ford Motor Co.		
6.50%, 02/01/42 (a)	4,000	5,208	4.35%, 12/08/26 (a)	6,000	6,399
Energy Transfer LP (6.75% fixed rate until 05/15/25; 5.13% + 5 year CMT Rate thereafter)			Fox Corp.		
6.75%, 12/31/99 (a)(c)	19,000	19,504	3.50%, 04/08/30 (a)	4,000	4,357
Energy Transfer LP/Regency Energy Finance Corp.			GA Global Funding Trust		
4.50%, 11/01/23 (a)	4,000	4,260	1.63%, 01/15/26 (a)(g)	5,000	5,033
Enstar Group Ltd.			General Dynamics Corp.		
3.10%, 09/01/31 (a)	5,000	4,925	4.25%, 04/01/50 (a)	7,000	8,845
Enterprise Products Operating LLC			General Mills Inc.		
4.25%, 02/15/48 (a)	6,000	6,798	3.00%, 02/01/51 (a)(g)	5,000	4,993
Enterprise Products Operating LLC (5.25% fixed rate until 08/16/27; 3.03% + 3 month USD LIBOR thereafter)			General Motors Co.		
5.25%, 08/16/77 (a)(c)	5,000	5,227	5.20%, 04/01/45 (a)	3,000	3,645
EOG Resources Inc.			5.40%, 04/01/48 (a)	2,000	2,483
4.38%, 04/15/30 (a)	3,000	3,503	6.13%, 10/01/25 (a)	6,000	7,032
4.95%, 04/15/50 (a)	3,000	3,968	6.80%, 10/01/27 (a)	3,000	3,747
5.10%, 01/15/36 (a)	2,000	2,452	General Motors Financial Company Inc.		
Equinix Inc.			1.25%, 01/08/26 (a)	2,000	1,976
1.25%, 07/15/25 (a)	10,000	9,969	2.35%, 01/08/31 (a)	4,000	3,920
2.15%, 07/15/30 (a)	6,000	5,869	3.45%, 01/14/22 - 04/10/22 (a)	19,000	19,155
Equinor ASA			4.20%, 11/06/21 (a)	4,000	4,013
3.25%, 11/18/49 (a)	4,000	4,216	5.25%, 03/01/26 (a)	8,000	9,142
ERP Operating LP			Georgia-Pacific LLC		
4.50%, 07/01/44 (a)	8,000	10,020	1.75%, 09/30/25 (a)(g)	9,000	9,207
Everest Reinsurance Holdings Inc.			3.60%, 03/01/25 (a)(g)	11,000	11,870
3.13%, 10/15/52	15,000	14,652	Gilead Sciences Inc.		
Eversource Energy			1.65%, 10/01/30 (a)	3,000	2,883
3.45%, 01/15/50 (a)	5,000	5,242	2.60%, 10/01/40 (a)	2,000	1,904
Exelon Corp.			2.80%, 10/01/50 (a)	4,000	3,790
3.50%, 06/01/22 (a)	9,000	9,157	3.50%, 02/01/25 (a)	4,000	4,304
4.05%, 04/15/30 (a)	5,000	5,660	3.65%, 03/01/26 (a)	2,000	2,191
4.45%, 04/15/46 (a)	5,000	6,043	4.15%, 03/01/47 (a)	5,000	5,858
4.70%, 04/15/50 (a)	4,000	5,049	GlaxoSmithKline Capital Inc.		
Exxon Mobil Corp.			3.38%, 05/15/23 (a)	7,000	7,342
2.61%, 10/15/30 (a)	9,000	9,426	3.63%, 05/15/25 (a)	6,000	6,554
3.45%, 04/15/51 (a)	6,000	6,417	GlaxoSmithKline Capital PLC		
FedEx Corp.			3.38%, 06/01/29 (a)	5,000	5,501
4.10%, 02/01/45 (a)	11,000	12,331	Glencore Finance Canada Ltd.		
Fidelity National Financial Inc.			4.25%, 10/25/22 (a)(g)	11,000	11,425
3.20%, 09/17/51	10,000	9,540	4.95%, 11/15/21 (a)(g)	7,000	7,035
Fidelity National Information Services Inc.			Glencore Funding LLC		
1.15%, 03/01/26 (a)	4,000	3,966	3.88%, 04/27/51 (a)(g)	4,000	4,177
1.65%, 03/01/28 (a)	3,000	2,961	Graphic Packaging International LLC		
FirstEnergy Transmission LLC			1.51%, 04/15/26 (a)(g)	15,000	14,990
4.55%, 04/01/49 (a)(g)	7,000	8,184	Gray Oak Pipeline LLC		
Fiserv Inc.			2.00%, 09/15/23 (a)(g)	10,000	10,199
3.50%, 07/01/29 (a)	3,000	3,267	2.60%, 10/15/25 (a)(g)	8,000	8,210
4.40%, 07/01/49 (a)	3,000	3,585	Halliburton Co.		
			5.00%, 11/15/45 (a)	4,000	4,788
			HCA Inc.		
			3.50%, 09/01/30 - 07/15/51 (a)	21,000	21,842
			5.38%, 02/01/25 (a)	10,000	11,173
			Health Care Service Corp.		
			2.20%, 06/01/30 (a)(g)	5,000	4,999
			3.20%, 06/01/50 (a)(g)	4,000	4,117

**State Street Income V.I.S. Fund**  
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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Healthcare Trust of America Holdings LP			JPMorgan Chase & Co.		
2.00%, 03/15/31 (a)	\$ 5,000	\$ 4,804	(2.96% fixed rate until 05/13/30; 2.52% + SOFR thereafter)		
Helmerich & Payne Inc.				\$ 20,000	\$ 20,826
2.90%, 09/29/31 (g)	5,000	5,014	2.96%, 05/13/31 (a)(c)		
Hess Corp.			JPMorgan Chase & Co.		
5.60%, 02/15/41 (a)	2,000	2,486	(3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter)		
5.80%, 04/01/47 (a)	2,000	2,601		4,000	4,154
Hewlett Packard Enterprise Co.			JPMorgan Chase & Co.		
6.35%, 10/15/45 (a)	3,000	4,041	(3.88% fixed rate until 07/24/37; 1.36% + 3 month USD LIBOR thereafter)		
Highwoods Realty LP				2,000	2,286
4.13%, 03/15/28 (a)	5,000	5,574	3.88%, 07/24/38 (a)(c)		
4.20%, 04/15/29 (a)	9,000	10,079	JPMorgan Chase & Co.		
Honeywell International Inc.			(3.90% fixed rate until 01/23/48; 1.22% + 3 month USD LIBOR thereafter)		
1.75%, 09/01/31 (a)	9,000	8,763	3.90%, 01/23/49 (a)(c)	10,000	11,512
2.70%, 08/15/29 (a)	2,000	2,124	JPMorgan Chase & Co.		
Hormel Foods Corp.			(4.01% fixed rate until 04/23/28; 1.12% + 3 month USD LIBOR thereafter)		
1.80%, 06/11/30 (a)	7,000	6,890	4.01%, 04/23/29 (a)(c)	4,000	4,475
Humana Inc.			JPMorgan Chase & Co.		
1.35%, 02/03/27 (a)	10,000	9,860	(4.03% fixed rate until 07/24/47; 1.46% + 3 month USD LIBOR thereafter)		
2.15%, 02/03/32 (a)	5,000	4,882	4.03%, 07/24/48 (a)(c)	5,000	5,824
Huntington Bancshares Inc.			JPMorgan Chase & Co.		
2.55%, 02/04/30 (a)	10,000	10,336	(4.49% fixed rate until 03/24/30; 3.79% + SOFR thereafter)		
Huntington Ingalls Industries Inc.			4.49%, 03/24/31 (a)(c)	4,000	4,669
2.04%, 08/16/28 (a)(g)	15,000	14,804	JPMorgan Chase & Co.		
Hyundai Capital America			(4.60% fixed rate until 02/01/25; 3.13% + SOFR thereafter)		
1.30%, 01/08/26 (a)(g)	8,000	7,872	4.60%, 12/31/99 (a)(c)	12,000	12,276
3.10%, 04/05/22 (a)(g)	7,000	7,088	JPMorgan Chase & Co.		
Indiana Michigan Power Co.			(6.10% fixed rate until 10/01/24; 3.33% + 3 month USD LIBOR thereafter)		
3.25%, 05/01/51 (a)	5,000	5,214	6.10%, 10/29/49 (a)(c)	7,000	7,607
Ingredion Inc.			Kaiser Foundation Hospitals		
3.90%, 06/01/50 (a)	2,000	2,255	3.00%, 06/01/51 (a)	5,000	5,107
Intel Corp.			Kansas City Southern		
2.00%, 08/12/31 (a)	6,000	5,962	3.50%, 05/01/50 (a)	3,000	3,147
2.45%, 11/15/29 (a)	8,000	8,337	Keurig Dr Pepper Inc.		
2.60%, 05/19/26 (a)	6,000	6,392	3.20%, 05/01/30 (a)	3,000	3,225
2.80%, 08/12/41 (a)	5,000	4,984	3.80%, 05/01/50 (a)	2,000	2,250
2.88%, 05/11/24 (a)	3,000	3,173	4.50%, 11/15/45 (a)	3,000	3,642
3.10%, 02/15/60 (a)	5,000	4,912	Kinder Morgan Energy Partners LP		
3.20%, 08/12/61 (a)	3,000	3,033	4.70%, 11/01/42 (a)	2,000	2,286
Intercontinental Exchange Inc.			5.00%, 03/01/43 (a)	2,000	2,377
1.85%, 09/15/32 (a)	2,000	1,890	6.38%, 03/01/41 (a)	4,000	5,469
2.65%, 09/15/40 (a)	2,000	1,914	Kinder Morgan Inc.		
International Paper Co.			5.05%, 02/15/46 (a)	8,000	9,676
4.40%, 08/15/47 (a)	5,000	6,090	KLA Corp.		
Interstate Power & Light Co.			3.30%, 03/01/50 (a)	3,000	3,162
3.40%, 08/15/25 (a)	8,000	8,571	4.65%, 11/01/24 (a)	6,000	6,623
ITC Holdings Corp.			Kohl's Corp.		
2.95%, 05/14/30 (a)(g)	6,000	6,302	3.38%, 05/01/31 (a)	7,000	7,220
Jabil Inc.			5.55%, 07/17/45 (a)	5,000	5,952
3.95%, 01/12/28 (a)	2,000	2,204	L3Harris Technologies Inc.		
Jefferies Group LLC			3.85%, 12/15/26 (a)	4,000	4,433
5.13%, 01/20/23 (a)	10,000	10,576	Lear Corp.		
John Deere Capital Corp.			4.25%, 05/15/29 (a)	5,000	5,588
2.45%, 01/09/30 (a)	11,000	11,441			
Johnson & Johnson					
3.63%, 03/03/37 (a)	3,000	3,457			
Johnson Controls International PLC					
4.50%, 02/15/47 (a)	3,000	3,695			
JPMorgan Chase & Co.					
(1.58% fixed rate until 04/22/26; 0.89% + SOFR thereafter)					
1.58%, 04/22/27 (a)(c)	10,000	10,018			

**State Street Income V.I.S. Fund**  
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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Leidos Inc.			Morgan Stanley		
2.95%, 05/15/23 (a)	\$ 11,000	\$ 11,388	3.70%, 10/23/24 (a)	\$ 7,000	\$ 7,593
3.63%, 05/15/25 (a)	5,000	5,398	3.95%, 04/23/27 (a)	5,000	5,561
4.38%, 05/15/30 (a)	9,000	10,187	4.35%, 09/08/26 (a)	11,000	12,404
Liberty Mutual Group Inc.			5.00%, 11/24/25 (a)	14,000	15,997
3.95%, 05/15/60 (a)(g)	3,000	3,327	Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)		
Life Storage LP			2.48%, 09/16/36 (c)	24,000	23,475
2.20%, 10/15/30 (a)	8,000	7,924	Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)		
Lincoln National Corp.			2.80%, 01/25/52 (a)(c)	9,000	8,723
4.35%, 03/01/48 (a)	5,000	5,954	Morgan Stanley (3.62% fixed rate until 04/01/30; 3.12% + SOFR thereafter)		
Lockheed Martin Corp.			3.62%, 04/01/31 (a)(c)	18,000	19,841
4.50%, 05/15/36 (a)	5,000	6,187	Morgan Stanley (3.97% fixed rate until 07/22/37; 1.46% + 3 month USD LIBOR thereafter)		
Lowe's Companies Inc.			3.97%, 07/22/38 (a)(c)	9,000	10,357
1.30%, 04/15/28 (a)	3,000	2,913	MPLX LP		
1.70%, 10/15/30 (a)	3,000	2,871	2.65%, 08/15/30 (a)	3,000	3,014
3.00%, 10/15/50 (a)	5,000	4,870	3.38%, 03/15/23 (a)	5,000	5,190
3.50%, 04/01/51 (a)	5,000	5,319	Mylan Inc.		
4.05%, 05/03/47 (a)	4,000	4,574	5.20%, 04/15/48 (a)	3,000	3,671
Lowe's Cos. Inc.			National Retail Properties Inc.		
1.70%, 09/15/28	10,000	9,914	4.00%, 11/15/25 (a)	4,000	4,413
LYB International Finance III LLC			NewMarket Corp.		
1.25%, 10/01/25 (a)	5,000	4,991	2.70%, 03/18/31 (a)	5,000	5,004
3.63%, 04/01/51 (a)	3,000	3,134	Newmont Corp.		
3.80%, 10/01/60 (a)	3,000	3,125	4.88%, 03/15/42 (a)	5,000	6,264
Marvell Technology Inc.			NextEra Energy Capital Holdings Inc.		
1.65%, 04/15/26 (a)(g)	12,000	12,020	3.25%, 04/01/26 (a)	9,000	9,668
2.45%, 04/15/28 (a)(g)	8,000	8,155	NextEra Energy Capital Holdings Inc. (5.65% fixed rate until 05/01/29; 3.16% + 3 month USD LIBOR thereafter)		
2.95%, 04/15/31 (a)(g)	5,000	5,123	5.65%, 05/01/79 (a)(c)	5,000	5,848
Masco Corp.			NGPL PipeCo LLC		
3.50%, 11/15/27 (a)	2,000	2,181	3.25%, 07/15/31 (a)(g)	8,000	8,217
McCormick & Company Inc.			NIKE Inc.		
1.85%, 02/15/31 (a)	3,000	2,898	3.38%, 03/27/50 (a)	2,000	2,239
3.25%, 11/15/25 (a)	18,000	19,340	NiSource Inc.		
McDonald's Corp.			3.60%, 05/01/30 (a)	5,000	5,487
3.60%, 07/01/30 (a)	7,000	7,787	3.95%, 03/30/48 (a)	2,000	2,275
3.63%, 09/01/49 (a)	3,000	3,275	Nordstrom Inc.		
4.88%, 12/09/45 (a)	7,000	8,944	4.00%, 03/15/27 (a)	13,000	13,418
Medtronic Inc.			Norfolk Southern Corp.		
4.63%, 03/15/45 (a)	2,000	2,609	3.95%, 10/01/42 (a)	4,000	4,599
Memorial Sloan-Kettering Cancer Center			NOV Inc.		
4.13%, 07/01/52 (a)	13,000	16,246	3.60%, 12/01/29 (a)	5,000	5,262
Merck & Company Inc.			Novant Health Inc.		
2.45%, 06/24/50 (a)	3,000	2,789	3.32%, 11/01/61 (a)	5,000	5,278
2.75%, 02/10/25 (a)	7,000	7,409	Novartis Capital Corp.		
4.00%, 03/07/49 (a)	2,000	2,397	2.20%, 08/14/30 (a)	4,000	4,104
MetLife Inc.			3.00%, 11/20/25 (a)	3,000	3,226
4.72%, 12/15/44 (a)	9,000	11,596	Nutrien Ltd.		
Microchip Technology Inc.			4.90%, 06/01/43 (a)	4,000	5,031
2.67%, 09/01/23 (a)	17,000	17,629	NVIDIA Corp.		
Micron Technology Inc.			2.85%, 04/01/30 (a)	14,000	15,002
2.50%, 04/24/23 (a)	10,000	10,295	3.50%, 04/01/50 (a)	2,000	2,226
Microsoft Corp.			NXP BV/NXP Funding LLC/NXP USA Inc.		
2.40%, 08/08/26 (a)	4,000	4,250	2.50%, 05/11/31 (a)(g)	8,000	8,062
2.68%, 06/01/60 (a)	3,000	2,915			
2.92%, 03/17/52 (a)	15,000	15,605			
3.04%, 03/17/62 (a)	5,000	5,263			
3.45%, 08/08/36 (a)	3,000	3,438			
3.50%, 02/12/35 (a)	3,000	3,458			
Mid-America Apartments LP					
2.88%, 09/15/51 (a)	5,000	4,803			
Molson Coors Beverage Co.					
4.20%, 07/15/46 (a)	4,000	4,427			

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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
2.70%, 05/01/25 (a)(g)	\$ 18,000	\$ 18,820	Pfizer Inc.		
3.25%, 05/11/41 (a)(g)	7,000	7,244	2.70%, 05/28/50 (a)	\$ 8,000	\$ 7,881
Occidental Petroleum Corp.			3.45%, 03/15/29 (a)	2,000	2,223
2.90%, 08/15/24 (a)	4,000	4,073	3.60%, 09/15/28 (a)	5,000	5,618
Oklahoma Gas & Electric Co.			3.90%, 03/15/39 (a)	3,000	3,508
3.25%, 04/01/30 (a)	3,000	3,242	4.40%, 05/15/44 (a)	2,000	2,502
Oncor Electric Delivery Company LLC			Philip Morris International Inc.		
3.80%, 09/30/47 (a)	2,000	2,315	1.50%, 05/01/25 (a)	4,000	4,059
ONEOK Inc.			2.10%, 05/01/30 (a)	3,000	2,985
4.35%, 03/15/29 (a)	4,000	4,508	4.13%, 03/04/43 (a)	2,000	2,238
Oracle Corp.			Phillips 66		
1.65%, 03/25/26 (a)	8,000	8,113	2.15%, 12/15/30 (a)	13,000	12,689
2.30%, 03/25/28 (a)	2,000	2,046	Phillips 66 Partners LP		
2.40%, 09/15/23 (a)	4,000	4,139	3.15%, 12/15/29 (a)	8,000	8,344
2.65%, 07/15/26 (a)	5,000	5,272	3.75%, 03/01/28 (a)	3,000	3,253
2.88%, 03/25/31 (a)	5,000	5,153	4.68%, 02/15/45 (a)	4,000	4,610
2.95%, 04/01/30 (a)	9,000	9,414	Pioneer Natural Resources Co.		
3.60%, 04/01/50 (a)	4,000	4,004	1.13%, 01/15/26 (a)	11,000	10,865
3.65%, 03/25/41 (a)	5,000	5,198	2.15%, 01/15/31 (a)	5,000	4,856
3.80%, 11/15/37 (a)	3,000	3,221	Plains All American Pipeline LP/PAA Finance Corp.		
3.95%, 03/25/51 (a)	5,000	5,297	3.55%, 12/15/29 (a)	3,000	3,155
4.00%, 07/15/46 - 11/15/47 (a)	9,000	9,547	3.65%, 06/01/22 (a)	11,000	11,146
4.10%, 03/25/61 (a)	5,000	5,350	Precision Castparts Corp.		
Otis Worldwide Corp.			4.38%, 06/15/45 (a)	6,000	7,279
2.06%, 04/05/25 (a)	5,000	5,164	Prospect Capital Corp.		
2.57%, 02/15/30 (a)	3,000	3,079	3.36%, 11/15/26 (a)	9,000	9,139
3.36%, 02/15/50 (a)	3,000	3,140	Prudential Financial Inc.		
Ovintiv Exploration Inc.			3.94%, 12/07/49 (a)	5,000	5,879
5.63%, 07/01/24 (a)	21,000	23,273	Prudential Financial Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3 month USD LIBOR thereafter)		
Owens Corning			5.70%, 09/15/48 (a)(c)	10,000	11,671
4.40%, 01/30/48 (a)	3,000	3,507	Public Service Company of Colorado		
Pacific Gas & Electric Co.			3.70%, 06/15/28 (a)	5,000	5,580
2.10%, 08/01/27 (a)	3,000	2,927	Public Service Electric & Gas Co.		
2.50%, 02/01/31 (a)	4,000	3,805	2.38%, 05/15/23 (a)	8,000	8,220
3.00%, 06/15/28 (a)	5,000	5,043	PVH Corp.		
3.30%, 08/01/40 (a)	4,000	3,691	4.63%, 07/10/25 (a)	10,000	11,008
3.50%, 08/01/50 (a)	3,000	2,726	QUALCOMM Inc.		
4.30%, 03/15/45 (a)	5,000	4,932	1.30%, 05/20/28 (a)	3,000	2,933
PacifiCorp			4.30%, 05/20/47 (a)	3,000	3,729
2.70%, 09/15/30 (a)	3,000	3,127	Quanta Services Inc.		
2.90%, 06/15/52 (a)	8,000	7,764	2.35%, 01/15/32	5,000	4,896
6.25%, 10/15/37 (a)	2,000	2,832	3.05%, 10/01/41	5,000	4,834
Packaging Corp. of America			Raytheon Technologies Corp.		
3.05%, 10/01/51	5,000	4,937	1.90%, 09/01/31 (a)	10,000	9,707
Parker-Hannifin Corp.			2.82%, 09/01/51 (a)	9,000	8,583
3.25%, 06/14/29 (a)	3,000	3,226	3.13%, 05/04/27 (a)	7,000	7,596
PartnerRe Finance B LLC (4.50% fixed rate until 04/01/30; 3.82% + 5 year CMT Rate thereafter)			3.50%, 03/15/27 (a)	3,000	3,294
4.50%, 10/01/50 (a)(c)	9,000	9,465	3.95%, 08/16/25 (a)	2,000	2,203
PayPal Holdings Inc.			4.15%, 05/15/45 (a)	3,000	3,506
2.65%, 10/01/26 (a)	6,000	6,411	4.45%, 11/16/38 (a)	2,000	2,422
3.25%, 06/01/50 (a)	2,000	2,149	Realty Income Corp.		
PepsiCo Inc.			3.00%, 01/15/27 (a)	5,000	5,354
1.63%, 05/01/30 (a)	3,000	2,944	3.25%, 01/15/31 (a)	5,000	5,425
2.63%, 07/29/29 (a)	6,000	6,364	Regeneron Pharmaceuticals Inc.		
3.45%, 10/06/46 (a)	4,000	4,420	1.75%, 09/15/30 (a)	6,000	5,702
Petroleos Mexicanos			Regions Financial Corp.		
5.35%, 02/12/28 (a)	10,000	9,859	1.80%, 08/12/28 (a)	15,000	14,832
5.63%, 01/23/46 (a)	10,000	8,041			
6.35%, 02/12/48 (a)	10,000	8,415			
6.50%, 03/13/27 (a)	15,000	15,833			
7.69%, 01/23/50 (a)	10,000	9,460			

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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Reliance Steel & Aluminum Co. 2.15%, 08/15/30 (a)	\$ 6,000	\$ 5,865	Southern Copper Corp. 5.88%, 04/23/45 (a)	\$ 8,000	\$ 10,808
Reynolds American Inc. 4.45%, 06/12/25 (a)	4,000	4,410	Southwest Airlines Co. 2.63%, 02/10/30 (a)	9,000	9,131
Rio Tinto Finance USA PLC 4.13%, 08/21/42 (a)	4,000	4,825	Southwestern Electric Power Co. 2.75%, 10/01/26 (a)	5,000	5,263
Rockwell Automation Inc. 4.20%, 03/01/49 (a)	4,000	4,939	Spectra Energy Partners LP 3.38%, 10/15/26 (a)	2,000	2,167
Rogers Communications Inc. 5.00%, 03/15/44 (a)	2,000	2,465	4.50%, 03/15/45 (a)	3,000	3,507
Roper Technologies Inc. 2.95%, 09/15/29 (a)	2,000	2,120	Spirit Realty LP 4.00%, 07/15/29 (a)	8,000	8,863
Ross Stores Inc. 4.70%, 04/15/27 (a)	3,000	3,447	Starbucks Corp. 4.00%, 11/15/28 (a)	4,000	4,550
Royalty Pharma PLC 0.75%, 09/02/23 (a)	5,000	5,016	Stryker Corp. 1.95%, 06/15/30 (a)	7,000	6,911
1.20%, 09/02/25 (a)	5,000	4,965	2.90%, 06/15/50 (a)	3,000	2,993
1.75%, 09/02/27 (a)	3,000	2,986	Suncor Energy Inc. 4.00%, 11/15/47 (a)	3,000	3,328
2.15%, 09/02/31 (a)	5,000	4,815	Sysco Corp. 3.25%, 07/15/27 (a)	2,000	2,162
2.20%, 09/02/30 (a)	3,000	2,938	Tampa Electric Co. 2.40%, 03/15/31 (a)	8,000	8,133
3.35%, 09/02/51 (a)	5,000	4,740	3.45%, 03/15/51	5,000	5,395
RPM International Inc. 3.75%, 03/15/27 (a)	2,000	2,188	4.35%, 05/15/44 (a)	12,000	14,474
Ryder System Inc. 2.90%, 12/01/26 (a)	7,000	7,448	Tapestry Inc. 4.13%, 07/15/27 (a)	2,000	2,188
Sabine Pass Liquefaction LLC 4.20%, 03/15/28 (a)	2,000	2,234	4.25%, 04/01/25 (a)	30,000	32,469
4.50%, 05/15/30 (a)	3,000	3,461	Target Corp. 2.50%, 04/15/26 (a)	3,000	3,203
5.00%, 03/15/27 (a)	2,000	2,302	Teck Resources Ltd. 3.90%, 07/15/30 (a)	15,000	16,291
5.88%, 06/30/26 (a)	7,000	8,232	5.40%, 02/01/43 (a)	2,000	2,455
Salesforce.com Inc. 1.95%, 07/15/31 (a)	8,000	7,970	Texas Instruments Inc. 3.88%, 03/15/39 (a)	4,000	4,717
2.70%, 07/15/41 (a)	5,000	4,982	The Allstate Corp. 4.20%, 12/15/46 (a)	3,000	3,674
2.90%, 07/15/51 (a)	5,000	5,003	The Allstate Corp. (5.75% fixed rate until 08/15/23; 2.94% + 3 month USD LIBOR thereafter)	11,000	11,878
Schlumberger Holdings Corp. 3.90%, 05/17/28 (a)(g)	4,000	4,417	5.75%, 08/15/53 (a)(c)	11,000	11,878
Sealed Air Corp. 1.57%, 10/15/26 (g)	30,000	29,846	The Bank of New York Mellon Corp. (4.63% fixed rate until 09/20/26; 3.13% + 3 month USD LIBOR thereafter)	5,000	5,424
Selective Insurance Group Inc. 5.38%, 03/01/49 (a)	5,000	6,403	4.63%, 12/29/49 (a)(c)	5,000	5,424
Sempra Energy 3.80%, 02/01/38 (a)	2,000	2,214	The Bank of Nova Scotia (4.65% fixed rate until 10/12/22; 2.65% + 3 month USD LIBOR thereafter)	8,000	8,018
4.00%, 02/01/48 (a)	4,000	4,469	4.65%, 12/31/99 (a)(c)	8,000	8,018
Shell International Finance BV 2.38%, 08/21/22 (a)	11,000	11,214	The Boeing Co. 2.20%, 02/04/26 (a)	13,000	13,103
3.13%, 11/07/49 (a)	6,000	6,240	2.70%, 02/01/27 (a)	9,000	9,324
3.75%, 09/12/46 (a)	6,000	6,814	2.95%, 02/01/30 (a)	6,000	6,113
4.13%, 05/11/35 (a)	7,000	8,243	3.25%, 03/01/28 (a)	3,000	3,139
Shire Acquisitions Investments Ireland DAC 2.88%, 09/23/23 (a)	3,000	3,128	3.75%, 02/01/50 (a)	2,000	2,028
3.20%, 09/23/26 (a)	3,000	3,240	5.04%, 05/01/27 (a)	10,000	11,494
Simon Property Group LP 3.38%, 06/15/27 (a)	4,000	4,367	5.15%, 05/01/30 (a)	7,000	8,219
South Jersey Industries Inc. 5.02%, 04/15/31 (a)	11,000	11,992	5.81%, 05/01/50 (a)	5,000	6,683
Southern California Edison Co. 2.40%, 02/01/22 (a)	10,000	10,032	The Charles Schwab Corp. (4.00% fixed rate until 12/01/30; 3.08% + 10 year CMT Rate thereafter)	10,000	10,267
4.00%, 04/01/47 (a)	11,000	11,767	4.00%, 12/31/99 (c)	10,000	10,267
4.20%, 03/01/29 (a)	10,000	11,244			
Southern Company Gas Capital Corp. 3.95%, 10/01/46 (a)	4,000	4,440			
4.40%, 05/30/47 (a)	2,000	2,354			

**State Street Income V.I.S. Fund**  
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September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
The Cleveland Electric Illuminating Co. 4.55%, 11/15/30 (a)(g)	\$ 6,000	\$ 6,966	The Goldman Sachs Group Inc. (4.22% fixed rate until 05/01/28; 1.30% + 3 month USD LIBOR thereafter)		
The Clorox Co. 1.80%, 05/15/30 (a)	6,000	5,860	4.22%, 05/01/29 (a)(c)	\$ 4,000	\$ 4,525
The Coca-Cola Co. 2.60%, 06/01/50 (a)	3,000	2,873	The Hartford Financial Services Group Inc. 2.80%, 08/19/29 (a)	9,000	9,401
2.75%, 06/01/60 (a)	3,000	2,900	The Hartford Financial Services Group Inc. (2.25% fixed rate until 11/01/21; 2.13% + 3 month USD LIBOR thereafter)		
The Dow Chemical Co. 2.10%, 11/15/30 (a)	7,000	6,934	2.25%, 02/12/67 (a)(c)(g)	8,000	7,687
3.60%, 11/15/50 (a)	3,000	3,189	The Home Depot Inc. 2.70%, 04/15/30 (a)	2,000	2,116
4.25%, 10/01/34 (a)	3,000	3,443	3.35%, 04/15/50 (a)	3,000	3,246
5.55%, 11/30/48 (a)	2,000	2,745	3.50%, 09/15/56 (a)	5,000	5,583
The Estee Lauder Companies Inc. 2.38%, 12/01/29 (a)	3,000	3,114	3.90%, 12/06/28 (a)	4,000	4,579
The George Washington University 4.13%, 09/15/48 (a)	8,000	9,757	4.50%, 12/06/48 (a)	2,000	2,569
The Goldman Sachs Group Inc. 3.50%, 04/01/25 - 11/16/26 (a)	15,000	16,195	The Kroger Co. 2.20%, 05/01/30 (a)	2,000	2,007
3.85%, 01/26/27 (a)	9,000	9,888	2.95%, 11/01/21 (a)	7,000	7,014
4.25%, 10/21/25 (a)	2,000	2,216	4.65%, 01/15/48 (a)	2,000	2,456
5.15%, 05/22/45 (a)	5,000	6,547	The Northwestern Mutual Life Insurance Co. 3.45%, 03/30/51 (a)(g)	10,000	10,732
The Goldman Sachs Group Inc. (1.54% fixed rate until 09/10/26; 0.82% + SOFR thereafter)			The Toronto-Dominion Bank (3.63% fixed rate until 09/15/26; 2.21% + USD 5 year Swap Rate thereafter)		
1.54%, 09/10/27 (a)(c)	8,000	7,976	3.63%, 09/15/31 (a)(c)	8,000	8,774
The Goldman Sachs Group Inc. (1.99% fixed rate until 01/27/31; 1.09% + SOFR thereafter)			The Travelers Companies Inc. 2.55%, 04/27/50 (a)	12,000	11,431
1.99%, 01/27/32 (a)(c)	10,000	9,634	The Walt Disney Co. 2.65%, 01/13/31 (a)	6,000	6,271
The Goldman Sachs Group Inc. (2.38% fixed rate until 07/21/31; 1.25% + SOFR thereafter)			3.38%, 11/15/26 (a)	3,000	3,290
2.38%, 07/21/32 (a)(c)	5,000	4,953	3.60%, 01/13/51 (a)	2,000	2,235
The Goldman Sachs Group Inc. (2.91% fixed rate until 06/05/22; 1.05% + 3 month USD LIBOR thereafter)			4.75%, 11/15/46 (a)	2,000	2,599
2.91%, 06/05/23 (a)(c)	11,000	11,179	6.65%, 11/15/37 (a)	4,000	5,959
The Goldman Sachs Group Inc. (2.91% fixed rate until 07/21/41; 1.47% + SOFR thereafter)			The Williams Companies Inc. 3.75%, 06/15/27 (a)	3,000	3,307
2.91%, 07/21/42 (a)(c)	5,000	4,942	4.85%, 03/01/48 (a)	5,000	6,111
The Goldman Sachs Group Inc. (3.21% fixed rate until 04/22/41; 1.51% + SOFR thereafter)			4.90%, 01/15/45 (a)	4,000	4,802
3.21%, 04/22/42 (a)(c)	5,000	5,169	5.40%, 03/04/44 (a)	2,000	2,525
The Goldman Sachs Group Inc. (3.81% fixed rate until 04/23/28; 1.16% + 3 month USD LIBOR thereafter)			Thermo Fisher Scientific Inc. 2.80%, 10/15/41 (a)	5,000	4,986
3.81%, 04/23/29 (a)(c)	4,000	4,423	Time Warner Cable LLC 6.55%, 05/01/37 (a)	3,000	4,056
The Goldman Sachs Group Inc. (4.02% fixed rate until 10/31/37; 1.37% + 3 month USD LIBOR thereafter)			T-Mobile USA Inc. 3.50%, 04/15/25 (a)	7,000	7,536
4.02%, 10/31/38 (a)(c)	4,000	4,596	3.75%, 04/15/27 (a)	9,000	9,916
			3.88%, 04/15/30 (a)	12,000	13,258
			Total Capital International S.A. 3.46%, 02/19/29 (a)	5,000	5,531
			Trane Technologies Luxembourg Finance S.A. 3.55%, 11/01/24 (a)	7,000	7,521
			3.80%, 03/21/29 (a)	4,000	4,470
			TransCanada PipeLines Ltd. 4.25%, 05/15/28 (a)	7,000	7,971
			4.88%, 01/15/26 (a)	3,000	3,425
			Transcanada Trust (5.63% fixed rate until 05/20/25; 3.53% + 3 month USD LIBOR thereafter)		
			5.63%, 05/20/75 (a)(c)	11,000	11,865



**State Street Income V.I.S. Fund**  
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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Transcontinental Gas Pipe Line Company LLC			Vodafone Group PLC		
4.00%, 03/15/28 (a)	\$ 4,000	\$ 4,467	4.38%, 05/30/28 (a)	\$ 5,000	\$ 5,744
Truist Financial Corp. (4.80% fixed rate until 09/01/24; 3.00% + 5 year CMT Rate thereafter)			5.25%, 05/30/48 (a)	2,000	2,591
4.80%, 12/31/99 (a)(c)	11,000	11,676	Vontier Corp.		
TWDC Enterprises 18 Corp.			2.40%, 04/01/28 (a)(g)	11,000	10,881
4.13%, 06/01/44 (a)	4,000	4,760	2.95%, 04/01/31 (a)(g)	6,000	5,970
Tyco Electronics Group S.A.			Vornado Realty LP		
3.13%, 08/15/27 (a)	3,000	3,286	2.15%, 06/01/26 (a)	8,000	8,132
Tyson Foods Inc.			3.40%, 06/01/31 (a)	5,000	5,175
4.00%, 03/01/26 (a)	5,000	5,559	3.50%, 01/15/25 (a)	4,000	4,256
4.55%, 06/02/47 (a)	2,000	2,448	Vulcan Materials Co.		
UDR Inc.			3.90%, 04/01/27 (a)	2,000	2,242
2.10%, 08/01/32 (a)	5,000	4,812	Walmart Inc.		
3.00%, 08/15/31 (a)	5,000	5,235	1.80%, 09/22/31	5,000	4,954
Union Pacific Corp.			2.50%, 09/22/41	5,000	4,982
3.55%, 05/20/61 (a)	4,000	4,327	Waste Connections Inc.		
3.80%, 04/06/71 (a)(g)	5,000	5,632	2.20%, 01/15/32	5,000	4,931
4.10%, 09/15/67 (a)	5,000	5,904	2.95%, 01/15/52	5,000	4,895
UnitedHealth Group Inc.			WEC Energy Group Inc.		
2.00%, 05/15/30 (a)	8,000	8,024	3.55%, 06/15/25 (a)	8,000	8,655
4.45%, 12/15/48 (a)	4,000	5,067	Wells Fargo & Co.		
4.75%, 07/15/45 (a)	6,000	7,859	4.15%, 01/24/29 (a)	7,000	7,947
Utah Acquisition Sub Inc.			4.75%, 12/07/46 (a)	2,000	2,502
3.95%, 06/15/26 (a)	2,000	2,203	Wells Fargo & Co. (2.19% fixed rate until 04/30/25; 2.00% + SOFR thereafter)		
Vale S.A.			2.19%, 04/30/26 (a)(c)	10,000	10,325
5.63%, 09/11/42 (a)	5,000	6,145	Wells Fargo & Co. (2.39% fixed rate until 06/02/27; 2.10% + SOFR thereafter)		
Valero Energy Corp.			2.39%, 06/02/28 (a)(c)	39,000	40,224
2.85%, 04/15/25 (a)	7,000	7,372	Wells Fargo & Co. (3.07% fixed rate until 04/30/40; 2.53% + SOFR thereafter)		
4.00%, 04/01/29 (a)	2,000	2,200	3.07%, 04/30/41 (a)(c)	9,000	9,263
Ventas Realty LP			Wells Fargo & Co. (3.20% fixed rate until 06/17/26; 1.17% + 3 month USD LIBOR thereafter)		
3.25%, 10/15/26 (a)	9,000	9,638	3.20%, 06/17/27 (a)(c)	34,000	36,509
VEREIT Operating Partnership LP			Wells Fargo & Co. (5.88% fixed rate until 06/15/25; 3.99% + 3 month USD LIBOR thereafter)		
2.85%, 12/15/32 (a)	5,000	5,193	5.88%, 12/29/49 (a)(c)	9,000	10,061
Verizon Communications Inc.			Westlake Chemical Corp.		
2.10%, 03/22/28 (a)	8,000	8,122	2.88%, 08/15/41 (a)	5,000	4,769
2.36%, 03/15/32 (g)	8,000	7,921	3.13%, 08/15/51 (a)	3,000	2,830
2.55%, 03/21/31 (a)	8,000	8,116	3.38%, 08/15/61 (a)	4,000	3,760
3.00%, 03/22/27 (a)	25,000	26,833	Westpac Banking Corp. (2.89% fixed rate until 02/04/25; 1.35% + 5 year CMT Rate thereafter)		
3.40%, 03/22/41 (a)	4,000	4,174	2.89%, 02/04/30 (a)(c)	7,000	7,248
3.55%, 03/22/51 (a)	3,000	3,159	Westpac Banking Corp. (4.11% fixed rate until 07/24/29; 2.00% + 5 year CMT Rate thereafter)		
3.70%, 03/22/61 (a)	5,000	5,285	4.11%, 07/24/34 (a)(c)	5,000	5,431
4.40%, 11/01/34 (a)	5,000	5,921	Willis North America Inc.		
4.52%, 09/15/48 (a)	4,000	4,896	3.60%, 05/15/24 (a)	6,000	6,398
4.86%, 08/21/46 (a)	2,000	2,546	3.88%, 09/15/49 (a)	4,000	4,440
5.25%, 03/16/37 (a)	3,000	3,890	WPP Finance 2010		
ViacomCBS Inc.			3.75%, 09/19/24 (a)	10,000	10,851
2.90%, 01/15/27 (a)	5,000	5,307	WRKCo Inc.		
3.70%, 06/01/28 (a)	2,000	2,214	3.00%, 09/15/24 (a)	4,000	4,235
5.25%, 04/01/44 (a)	3,000	3,766	Xcel Energy Inc.		
Virginia Electric & Power Co.			3.40%, 06/01/30 (a)	3,000	3,278
4.00%, 11/15/46 (a)	5,000	5,852			
Visa Inc.					
2.00%, 08/15/50 (a)	2,000	1,729			
2.05%, 04/15/30 (a)	3,000	3,050			
2.70%, 04/15/40 (a)	4,000	4,076			
Vistra Operations Company LLC					
3.55%, 07/15/24 (a)(g)	9,000	9,450			
VMware Inc.					
2.20%, 08/15/31 (a)	5,000	4,895			

**State Street Income V.I.S. Fund**  
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	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Yamana Gold Inc. 2.63%, 08/15/31 (a)(g)	\$ 9,000	\$ 8,771	WFRBS Commercial Mortgage Trust 2013-C17 4.26%, 12/15/46	\$ 25,000	\$ 26,652
Zoetis Inc. 3.00%, 09/12/27 (a)	3,000	3,228	WFRBS Commercial Mortgage Trust 2014-LC14 4.35%, 03/15/47 (c)	58,000	62,081
3.90%, 08/20/28 (a)	4,000	4,496			957,355
		<u>5,100,065</u>			
<b>Non-Agency Collateralized Mortgage Obligations - 6.1%</b>			<b>Sovereign Bonds - 0.5%</b>		
BANK 2017-BNK7 3.18%, 09/15/60	158,000	169,900	Government of Mexico 4.00%, 10/02/23 (a)	2,000	2,138
BANK 2018-BNK15 4.41%, 11/15/61 (c)	66,000	76,389	4.75%, 03/08/44 (a)	20,000	21,364
Cantor Commercial Real Estate Lending 2019-CF3 3.01%, 01/15/53	34,000	36,326	Government of Peru 1.86%, 12/01/32 (a)	10,000	9,126
CD 2019-CD8 Mortgage Trust 2.91%, 08/15/57	63,000	66,757	2.78%, 12/01/60 (a)	15,000	12,683
Citigroup Commercial Mortgage Trust 2015-GC35 4.61%, 11/10/48 (c)	33,000	32,156	5.63%, 11/18/50 (a)	11,000	14,955
Citigroup Commercial Mortgage Trust 2016-P6 4.03%, 12/10/49 (c)	31,273	33,869	Government of Uruguay 5.10%, 06/18/50 (a)	14,040	17,887
COMM 2014-CR14 Mortgage Trust 4.53%, 02/10/47 (c)	25,000	26,848			<u>78,153</u>
GS Mortgage Securities Trust 2014-GC22 4.85%, 06/10/47 (c)	20,000	20,825	<b>Municipal Bonds and Notes - 0.6%</b>		
GS Mortgage Securities Trust 2015-GS1 4.57%, 11/10/48 (c)	25,000	22,045	American Municipal Power Inc. 6.27%, 02/15/50 (a)	15,000	21,213
GS Mortgage Securities Trust 2018-GS9 4.14%, 03/10/51 (c)	25,000	27,958	Board of Regents of the University of Texas System 3.35%, 08/15/47 (a)	10,000	11,471
GS Mortgage Securities Trust 2019-GC42 2.75%, 09/01/52	105,000	109,420	Port Authority of New York & New Jersey 4.46%, 10/01/62 (a)	25,000	33,662
GS Mortgage Securities Trust 2019-GSA1 3.05%, 11/10/52	56,000	59,841	State of California 4.60%, 04/01/38 (a)	15,000	17,386
JPMBB Commercial Mortgage Securities Trust 2013-C12 4.17%, 07/15/45 (c)	15,000	15,691	State of Illinois 5.10%, 06/01/33 (a)	10,000	11,655
JPMBB Commercial Mortgage Securities Trust 2015-C32 4.80%, 11/15/48 (c)	20,000	16,551			<u>95,387</u>
MASTR Alternative Loan Trust 2003-5 5.00%, 08/25/18 (e)	726	8	<b>Total Bonds and Notes</b> (Cost \$14,912,089)		<u>15,377,794</u>
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 4.26%, 02/15/46 (c)	26,000	25,193		<u>Number of Shares</u>	
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 1.01%, 03/15/48 (c)(e)	341,574	8,037	<b>Domestic Equity - 0.2%</b>		
UBS-Barclays Commercial Mortgage Trust 2013-C6 3.88%, 04/10/46 (c)(g)	62,000	62,803	<b>Preferred Stock - 0.2%</b>		
Wells Fargo Commercial Mortgage Trust 2014-LC16 4.32%, 08/15/50	62,000	58,005	Wells Fargo & Co. 5.85%, 3.09% + 3 month USD LIBOR (Cost \$23,300) (c)		
			932	25,490	
			<b>Total Investments in Securities</b> (Cost \$14,935,389)		
					<u>15,403,284</u>
			<b>Short-Term Investments - 11.7%</b>		
			State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (h)(i) (Cost \$1,825,338)		
			1,825,338	1,825,338	
			<b>Total Investments</b> (Cost \$16,760,727)		
					<u>17,228,622</u>
			<b>Liabilities in Excess of Other Assets, net - (10.3)%</b>		
					<u>(1,609,080)</u>
			<b>NET ASSETS - 100.0%</b>		
					<u>\$ 15,619,542</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)
<b>Sell Protection</b>							
Markit CDX North America High Yield Index	Intercontinental Exchange	\$338	5.00%/ Quarterly	06/20/26	\$31,390	\$32,830	\$(1,440)

The Fund had the following long futures contracts open at September 30, 2021:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
2 Yr. U.S. Treasury Notes Futures	December 2021	9	\$1,981,759	\$1,980,492	\$(1,267)
5 Yr. U.S. Treasury Notes Futures	December 2021	7	859,918	859,195	(723)
					<u>\$(1,990)</u>

The Fund had the following short futures contracts open at September 30, 2021:

Description	Expiration date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
10 Yr. U.S. Treasury Ultra Futures	December 2021	5	\$(740,538)	\$(726,250)	\$14,288
U.S. Long Bond Futures	December 2021	1	(163,440)	(159,218)	4,222
10 Yr. U.S. Treasury Notes Futures	December 2021	2	(266,286)	(263,219)	3,067
					<u>\$21,577</u>
					<u>\$19,587</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, 2021, 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, 2021. 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, 2021, these securities amounted to \$540,400 or 3.46% 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.
- \*\* 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, 2021:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Investments in Securities</b>				
U.S. Treasuries	\$ —	\$ 4,571,482	\$—	\$ 4,571,482
Agency Mortgage Backed	—	4,327,215	—	4,327,215
Agency Collateralized Mortgage Obligations	—	145,025	—	145,025
Asset Backed	—	103,112	—	103,112
Corporate Notes	—	5,100,065	—	5,100,065
Non-Agency Collateralized Mortgage Obligations	—	957,355	—	957,355
Sovereign Bonds	—	78,153	—	78,153
Municipal Bonds and Notes	—	95,387	—	95,387
Preferred Stock	25,490	—	—	25,490
Short-Term Investments	1,825,338	—	—	1,825,338
<b>Total Investments in Securities</b>	<b>\$1,850,828</b>	<b>\$15,377,794</b>	<b>\$—</b>	<b>\$17,228,622</b>
<b>Other Financial Instruments</b>				
Credit Default Swap Contracts - Unrealized Depreciation	—	(1,440)	—	(1,440)
Long Futures Contracts - Unrealized Depreciation	(1,990)	—	—	(1,990)
Short Futures Contracts - Unrealized Appreciation	21,577	—	—	21,577
<b>Total Other Financial Instruments</b>	<b>\$ 19,587</b>	<b>\$ (1,440)</b>	<b>\$—</b>	<b>\$ 18,147</b>

Affiliate Table

	<u>Number of Shares Held at 12/31/20</u>	<u>Value at 12/31/20</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 9/30/21</u>	<u>Value at 9/30/21</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	2,270,043	\$2,270,043	\$7,732,272	\$8,176,977	\$—	\$—	1,825,338	\$1,825,338	\$405

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Domestic Equity - 40.4% †</b>			<b>Agricultural &amp; Farm Machinery - 0.1%</b>		
Common Stock - 40.4%			AGCO Corp.	903	\$ 110,644
Advertising - 0.1%			AgEagle Aerial Systems Inc. (a)	3,400	10,234
Advantage Solutions Inc. (a)	3,700	\$ 32,005	Deere & Co.	3,982	1,334,249
Boston Omaha Corp., Class A (a)	800	31,024	Hydrofarm Holdings Group Inc. (a)	2,100	79,485
Cardlytics Inc. (a)	1,700	142,698	Lindsay Corp.	600	91,074
Clear Channel Outdoor Holdings Inc. (a)	17,800	48,238	The Toro Co.	1,600	155,856
comScore Inc. (a)	2,198	8,572	Titan International Inc. (a)	2,500	17,900
Fluent Inc. (a)	400	908			<u>1,799,442</u>
Integral Ad Science Holding Corp. (a)	1,000	20,630	<b>Agricultural Products - 0.1%</b>		
Magnite Inc. (a)	6,900	193,200	AppHarvest Inc. (a)	2,400	15,648
National CineMedia Inc.	4,200	14,952	Archer-Daniels-Midland Co.	7,957	477,500
Omnicom Group Inc.	3,000	217,380	Bunge Ltd.	2,000	162,640
Stagwell Inc. (a)	4,000	30,680	Darling Ingredients Inc. (a)	2,300	165,370
TechTarget Inc. (a)	1,300	107,146	Fresh Del Monte Produce Inc.	2,180	70,240
The Interpublic Group of Companies Inc.	5,797	212,576	Ingredion Inc.	1,044	92,926
Thryv Holdings Inc. (a)	600	18,024	Limoneira Co.	1,000	16,170
		<u>1,078,033</u>			<u>1,000,494</u>
<b>Aerospace &amp; Defense - 0.5%</b>			<b>Air Freight &amp; Logistics - 0.2%</b>		
AAR Corp. (a)	1,600	51,888	Air Transport Services Group Inc. (a)	3,000	77,430
Aerojet Rocketdyne Holdings Inc.	4,100	178,555	Atlas Air Worldwide Holdings Inc. (a)	1,340	109,451
Aerovironment Inc. (a)	1,300	112,216	CH Robinson Worldwide Inc.	1,969	171,303
Astronics Corp. (a)	1,400	19,684	Echo Global Logistics Inc. (a)	1,300	62,023
Axon Enterprise Inc. (a)	900	157,518	Expeditors International of Washington Inc.	2,387	284,363
BWX Technologies Inc.	1,400	75,404	FedEx Corp.	3,484	764,007
Byrna Technologies Inc. (a)	1,000	21,860	Forward Air Corp.	1,600	132,832
Curtiss-Wright Corp.	600	75,708	GXO Logistics Inc. (a)	1,400	109,816
Ducommun Inc. (a)	600	30,210	Hub Group Inc., Class A (a)	1,951	134,131
General Dynamics Corp.	3,500	686,105	Radiant Logistics Inc. (a)	2,600	16,614
HEICO Corp.	700	92,309	United Parcel Service Inc., Class B	10,330	1,881,093
HEICO Corp., Class A	1,000	118,430			<u>3,743,063</u>
Hexcel Corp. (a)	1,200	71,268	<b>Airlines - 0.1%</b>		
Howmet Aerospace Inc.	5,400	168,480	Alaska Air Group Inc. (a)	1,800	105,480
Huntington Ingalls Industries Inc.	600	115,836	Allegiant Travel Co. (a)	800	156,384
Kaman Corp.	1,335	47,620	American Airlines Group Inc. (a)	9,200	188,784
Kratos Defense & Security Solutions Inc. (a)	6,300	140,553	Delta Air Lines Inc. (a)	9,000	383,490
L3Harris Technologies Inc.	2,900	638,696	Frontier Group Holdings Inc. (a)	1,700	26,843
Lockheed Martin Corp.	3,501	1,208,195	Hawaiian Holdings Inc. (a)	3,400	73,644
Maxar Technologies Inc.	3,600	101,952	JetBlue Airways Corp. (a)	4,700	71,863
Mercury Systems Inc. (a)	800	37,936	Mesa Air Group Inc. (a)	2,000	15,320
Moog Inc.	1,500	114,345	SkyWest Inc. (a)	2,600	128,284
National Presto Industries Inc.	290	23,803	Southwest Airlines Co. (a)	8,500	437,155
Northrop Grumman Corp.	2,100	756,315	Spirit Airlines Inc. (a)	5,200	134,888
PAE Inc. (a)	3,500	20,930	Sun Country Airlines Holdings Inc. (a)	900	30,186
Park Aerospace Corp.	1,253	17,141	United Airlines Holdings Inc. (a)	4,500	214,065
Parsons Corp. (a)	1,300	43,888			<u>1,966,386</u>
Raytheon Technologies Corp.	21,631	1,859,401	<b>Alternative Carriers - 0.1%</b>		
Spirit AeroSystems Holdings Inc., Class A	1,600	70,704	Anterix Inc. (a)	700	42,490
Textron Inc.	3,400	237,354	Bandwidth Inc., Class A (a)	1,300	117,364
The Boeing Co. (a)	7,682	1,689,579	Cogent Communications Holdings Inc.	2,100	148,764
TransDigm Group Inc. (a)	770	480,919	EchoStar Corp., Class A (a)	2,000	51,020
Triumph Group Inc. (a)	3,300	61,479	Globalstar Inc. (a)	29,800	49,766
Vectrus Inc. (a)	715	35,950			
Virgin Galactic Holdings Inc. (a)	3,000	75,900			
		<u>9,638,131</u>			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Iridium Communications Inc. (a)	6,200	\$ 247,070	Application Software - 1.7%		
Liberty Latin America Ltd., Class A (a)	2,900	37,932	8x8 Inc. (a)	6,300	\$ 147,357
Liberty Latin America Ltd., Class C (a)	7,638	100,211	ACI Worldwide Inc. (a)	6,500	199,745
Lumen Technologies Inc.	15,300	189,567	Adobe Inc. (a)	6,863	3,951,166
		<u>984,184</u>	Agilysys Inc. (a)	1,100	57,596
Aluminum - 0.0% *			Alarm.com Holdings Inc. (a)	2,500	195,475
Alcoa Corp. (a)	2,400	117,456	Alkami Technology Inc. (a)	600	14,808
Arconic Corp. (a)	5,700	179,778	Altair Engineering Inc., Class A (a)	2,500	172,350
Century Aluminum Co. (a)	3,000	40,350	Alteryx Inc., Class A (a)	800	58,480
Kaiser Aluminum Corp.	800	87,168	American Software Inc., Class A	1,797	42,679
		<u>424,752</u>	Anaplan Inc. (a)	2,000	121,780
Apparel Retail - 0.2%			ANSYS Inc. (a)	1,200	408,540
Abercrombie & Fitch Co., Class A (a)	3,200	120,416	Appfolio Inc., Class A (a)	1,000	120,400
American Eagle Outfitters Inc.	8,500	219,300	Asana Inc., Class A (a)	3,800	394,592
Boot Barn Holdings Inc. (a)	1,500	133,305	Aspen Technology Inc. (a)	1,000	122,800
Burlington Stores Inc. (a)	1,000	283,570	Autodesk Inc. (a)	3,100	884,027
Caleres Inc.	2,100	46,662	Avalara Inc. (a)	1,200	209,724
Chico's FAS Inc. (a)	7,100	31,879	Avaya Holdings Corp. (a)	4,260	84,305
Citi Trends Inc. (a)	567	41,368	Benefitfocus Inc. (a)	1,800	19,980
Designer Brands Inc., Class A (a)	2,800	39,004	Bentley Systems Inc., Class B	1,900	115,216
Foot Locker Inc.	1,215	55,477	Bill.com Holdings Inc. (a)	1,092	291,509
Genesco Inc. (a)	700	40,411	Black Knight Inc. (a)	2,224	160,128
Guess? Inc.	1,800	37,818	Blackbaud Inc. (a)	2,500	175,875
Ross Stores Inc.	5,000	544,250	Blackline Inc. (a)	2,800	330,568
Shoe Carnival Inc.	1,158	37,542	Bottomline Technologies de Inc. (a)	2,300	90,344
The Buckle Inc.	1,659	65,680	Box Inc., Class A (a)	7,500	177,525
The Cato Corp., Class A	600	9,924	BTRS Holdings Inc. (a)	4,500	47,880
The Children's Place Inc. (a)	800	60,208	C3.ai Inc., Class A (a)	400	18,536
The Gap Inc.	2,747	62,357	Cadence Design Systems Inc. (a)	4,000	605,760
The TJX Companies Inc.	17,276	1,139,871	CDK Global Inc.	1,800	76,590
Tilly's Inc., Class A	1,600	22,416	Cerence Inc. (a)	1,932	185,685
Torrid Holdings Inc. (a)	200	3,086	Ceridian HCM Holding Inc. (a)	2,000	225,240
Urban Outfitters Inc. (a)	4,000	118,760	ChannelAdvisor Corp. (a)	1,700	42,891
Victoria's Secret & Co. (a)	1,139	62,941	Citrix Systems Inc.	1,800	193,266
Zumiez Inc. (a)	1,200	47,712	Cleanspark Inc. (a)	1,600	18,544
		<u>3,223,957</u>	Cloudera Inc. (a)	11,700	186,849
Apparel, Accessories & Luxury Goods - 0.1%			Cornerstone OnDemand Inc. (a)	3,200	183,232
Carter's Inc.	600	58,344	Couchbase Inc. (a)	700	21,777
Columbia Sportswear Co.	500	47,920	Coupa Software Inc. (a)	1,100	241,098
Fossil Group Inc. (a)	2,800	33,180	CS Disco Inc. (a)	600	28,764
G-III Apparel Group Ltd. (a)	2,100	59,430	Datadog Inc., Class A (a)	3,400	480,590
Hanesbrands Inc.	5,200	89,232	Digimarc Corp. (a)	700	24,108
Kontoor Brands Inc.	2,600	129,870	Digital Turbine Inc. (a)	4,800	330,000
Movado Group Inc.	900	28,341	DocuSign Inc. (a)	2,700	695,061
Oxford Industries Inc.	900	81,153	Domo Inc., Class B (a)	1,400	118,216
PLBY Group Inc. (a)	1,600	37,712	Dropbox Inc., Class A (a)	4,300	125,646
PVH Corp. (a)	1,000	102,790	Duck Creek Technologies Inc. (a)	1,100	48,664
Ralph Lauren Corp.	700	77,728	Dynatrace Inc. (a)	2,700	191,619
Superior Group of Companies Inc.	599	13,951	E2open Parent Holdings Inc. (a)	8,000	90,400
Tapestry Inc.	4,100	151,782	Ebix Inc.	1,100	29,623
Under Armour Inc., Class A (a)	2,200	44,396	eGain Corp. (a)	300	3,060
Under Armour Inc., Class C (a)	3,200	56,064	Elastic N.V. (a)	900	134,091
Vera Bradley Inc. (a)	2,200	20,702	Envestnet Inc. (a)	2,800	224,672
VF Corp.	4,600	308,154	Everbridge Inc. (a)	500	75,520
		<u>1,340,749</u>	EverCommerce Inc. (a)	1,400	23,086
			Fair Isaac Corp. (a)	370	147,234
			Five9 Inc. (a)	900	143,766
			GTY Technology Holdings Inc. (a)	400	3,008
			Guidewire Software Inc. (a)	1,200	142,644

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

September 30, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
HubSpot Inc. (a)	670	\$ 452,980	Zendesk Inc. (a)	1,700	\$ 197,863
Instructure Holdings Inc. (a)	300	6,777	Zix Corp. (a)	3,300	23,331
Intapp Inc. (a)	700	18,032	Zoom Video		
Intelligent Systems Corp. (a)	500	20,305	Communications Inc., Class A (a)	3,092	808,558
InterDigital Inc.	1,600	108,512			<u>29,740,542</u>
Intuit Inc.	3,662	1,975,686			
J2 Global Inc. (a)	2,300	314,226	Asset Management & Custody Banks - 0.4%		
Jamf Holding Corp. (a)	800	30,816	Affiliated Managers Group Inc.	600	90,654
Kaltura Inc. (a)	200	2,058	Ameriprise Financial Inc.	1,600	422,592
LivePerson Inc. (a)	3,400	200,430	Apollo Global Management Inc.	2,600	160,134
Manhattan Associates Inc. (a)	800	122,424	Ares Management Corp., Class A	2,100	155,043
Marathon Digital Holdings Inc. (a)	4,900	154,742	Artisan Partners Asset Management Inc., Class A	3,316	162,219
Medallia Inc. (a)	1,300	44,031	AssetMark Financial Holdings Inc. (a)	1,000	24,870
MeridianLink Inc. (a)	1,000	22,360	BlackRock Inc.	2,051	1,720,092
MicroStrategy Inc., Class A (a)	367	212,273	Blackstone Inc.	9,700	1,128,498
Mimecast Ltd. (a)	3,400	216,240	Blucora Inc. (a)	3,300	51,447
Mitek Systems Inc. (a)	2,500	46,250	BrightSphere Investment Group Inc.	2,900	75,777
Model N Inc. (a)	1,700	56,950	Cohen & Steers Inc.	1,293	108,314
Momentive Global Inc. (a)	7,400	145,040	Diamond Hill Investment Group Inc.	177	31,092
nCino Inc. (a)	700	49,721	Federated Hermes Inc.	4,800	156,000
NCR Corp. (a)	1,900	73,644	Focus Financial Partners Inc., Class A (a)	3,000	157,110
New Relic Inc. (a)	800	57,416	Franklin Resources Inc.	4,100	121,852
Nuance Communications Inc. (a)	4,232	232,929	GCM Grosvenor Inc., Class A	2,000	23,040
Nutanix Inc., Class A (a)	2,800	105,560	Hamilton Lane Inc.	1,900	161,158
ON24 Inc. (a)	1,700	33,898	Invesco Ltd.	4,300	103,673
PagerDuty Inc. (a)	4,200	173,964	KKR & Company Inc.	8,000	487,040
Palantir Technologies Inc., Class A (a)	23,200	557,728	Northern Trust Corp.	2,900	312,649
Paycom Software Inc. (a)	700	347,025	Pzena Investment Management Inc., Class A	300	2,952
Paylocity Holding Corp. (a)	500	140,200	Sculptor Capital Management Inc.	1,100	30,679
Pegasystems Inc.	600	76,260	SEI Investments Co.	1,700	100,810
PROS Holdings Inc. (a)	1,700	60,316	State Street Corp. (b)	5,000	423,600
PTC Inc. (a)	1,500	179,685	StepStone Group Inc., Class A	2,200	93,808
Q2 Holdings Inc. (a)	2,900	232,406	T Rowe Price Group Inc.	3,215	632,390
QAD Inc., Class A	700	61,173	The Bank of New York Mellon Corp.	11,500	596,160
Rekor Systems Inc. (a)	1,600	18,384	The Carlyle Group Inc.	2,200	104,016
Rimini Street Inc. (a)	3,100	29,915	Virtus Investment Partners Inc.	350	108,612
RingCentral Inc., Class A (a)	1,100	239,250	WisdomTree Investments Inc.	5,800	32,886
Riot Blockchain Inc. (a)	4,800	123,360			<u>7,779,167</u>
salesforce.com Inc. (a)	13,263	3,597,191	Auto Parts & Equipment - 0.1%		
ShotSpotter Inc. (a)	500	18,185	American Axle & Manufacturing Holdings Inc. (a)	7,300	64,313
Smartsheet Inc., Class A (a)	1,700	116,994	BorgWarner Inc.	3,600	155,556
Smith Micro Software Inc. (a)	4,400	21,296	Cooper-Standard Holdings Inc. (a)	1,000	21,910
Splunk Inc. (a)	2,400	347,304	Dana Inc.	7,500	166,800
Sprout Social Inc., Class A (a)	2,290	279,265	Dorman Products Inc. (a)	1,300	123,071
SPS Commerce Inc. (a)	1,857	299,553	Fox Factory Holding Corp. (a)	2,200	317,988
SS&C Technologies Holdings Inc.	3,100	215,140	Gentex Corp.	3,658	120,641
Sumo Logic Inc. (a)	5,000	80,600	Gentherm Inc. (a)	1,600	129,488
Synopsys Inc. (a)	2,219	664,391	LCI Industries	1,400	188,482
The Trade Desk Inc., Class A (a)	6,220	437,266	Lear Corp.	800	125,184
Tyler Technologies Inc. (a)	600	275,190	Modine Manufacturing Co. (a)	2,100	23,793
Unity Software Inc. (a)	2,100	265,125	Motorcar Parts of America Inc. (a)	1,100	21,450
Upland Software Inc. (a)	1,300	43,472	Patrick Industries Inc.	1,100	91,630
Verint Systems Inc. (a)	2,800	125,412	QuantumScape Corp. (a)	3,000	73,620
Veritone Inc. (a)	1,600	38,224			
Viant Technology Inc., Class A (a)	600	7,332			
VirnetX Holding Corp. (a)	3,900	15,288			
Vonage Holdings Corp. (a)	12,400	199,888			
Workday Inc., Class A (a)	2,700	674,703			
Workiva Inc. (a)	2,200	310,112			
Yext Inc. (a)	6,800	81,804			

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Standard Motor Products Inc.	900	\$ 39,339	Albireo Pharma Inc. (a)	1,000	\$ 31,200
Stoneridge Inc. (a)	1,080	22,021	Aldeyra Therapeutics Inc. (a)	2,400	21,072
Tenneco Inc., Class A (a)	3,500	49,945	Alector Inc. (a)	3,056	69,738
Visteon Corp. (a)	1,600	151,024	Aligos Therapeutics Inc. (a)	1,300	20,163
XL Fleet Corp. (a)	3,100	19,096	Allakos Inc. (a)	1,800	190,566
XPEL Inc. (a)	900	68,274	Allogene Therapeutics Inc. (a)	3,600	92,520
		<u>1,973,625</u>	Allovir Inc. (a)	1,800	45,108
<b>Automobile Manufacturers - 0.6%</b>			Alnylam Pharmaceuticals Inc. (a)	1,700	320,977
Canoo Inc. (a)	4,700	36,143	Altimmune Inc. (a)	1,600	18,096
Fisker Inc. (a)	9,300	136,245	ALX Oncology Holdings Inc. (a)	1,000	73,860
Ford Motor Co. (a)	55,865	791,048	Amgen Inc.	8,145	1,732,034
General Motors Co. (a)	19,449	1,025,157	Amicus Therapeutics Inc. (a)	13,600	129,880
Lordstown Motors Corp., Class A (a)	5,500	43,890	AnaptysBio Inc. (a)	1,300	35,256
Tesla Inc. (a)	11,358	8,807,902	Anavex Life Sciences Corp. (a)	3,300	59,235
Thor Industries Inc.	834	102,382	Anika Therapeutics Inc. (a)	800	34,048
Winnebago Industries Inc.	1,900	137,655	Annexon Inc. (a)	1,600	29,776
Workhorse Group Inc. (a)	6,100	46,665	Apellis Pharmaceuticals Inc. (a)	3,800	125,248
		<u>11,127,087</u>	Applied Molecular Transport Inc. (a)	1,700	43,979
<b>Automotive Retail - 0.2%</b>			Applied Therapeutics Inc. (a)	1,000	16,600
Advance Auto Parts Inc.	900	188,001	AquaBounty Technologies Inc. (a)	3,200	13,024
America's Car-Mart Inc. (a)	313	36,552	Arcturus Therapeutics Holdings Inc. (a)	1,204	57,527
Arko Corp. (a)	5,900	59,590	Arcus Biosciences Inc. (a)	2,700	94,149
Asbury Automotive Group Inc. (a)	995	195,756	Arcutis Biotherapeutics Inc. (a)	1,400	33,446
AutoNation Inc. (a)	582	70,864	Ardelyx Inc. (a)	4,600	6,072
AutoZone Inc. (a)	306	519,585	Arena Pharmaceuticals Inc. (a)	3,200	190,560
Camping World Holdings Inc., Class A	2,533	98,458	Arrowhead Pharmaceuticals Inc. (a)	5,371	335,312
CarLotz Inc. (a)	4,400	16,764	Atara Biotherapeutics Inc. (a)	3,700	66,230
CarMax Inc. (a)	2,400	307,104	Athenex Inc. (a)	4,400	13,244
Carvana Co. (a)	1,100	331,694	Athersys Inc. (a)	11,100	14,763
Group 1 Automotive Inc.	989	185,814	Atossa Genetics Inc. (a)	5,700	18,582
Lithia Motors Inc., Class A	400	126,816	Atreca Inc., Class A (a)	1,800	11,214
Monro Inc.	1,700	97,767	Avid Bioservices Inc. (a)	3,500	75,495
Murphy USA Inc.	1,300	217,438	Avidity Biosciences Inc. (a)	1,800	44,334
OneWater Marine Inc., Class A	600	24,126	Avita Therapeutics Inc. (a)	1,200	21,264
O'Reilly Automotive Inc. (a)	1,000	611,060	AvroBio Inc. (a)	2,200	12,276
Penske Automotive Group Inc.	470	47,282	Beam Therapeutics Inc. (a)	2,700	234,927
Shift Technologies Inc. (a)	3,000	20,820	BeyondSpring Inc. (a)	1,603	25,263
Sonic Automotive Inc., Class A	1,106	58,109	BioAtla Inc. (a)	700	20,608
TravelCenters of America Inc. (a)	700	34,853	BioCryst Pharmaceuticals Inc. (a)	8,900	127,893
Vroom Inc. (a)	1,500	33,105	Biogen Inc. (a)	2,100	594,279
		<u>3,281,558</u>	Biohaven Pharmaceutical Holding Company Ltd. (a)	2,900	402,839
<b>Biotechnology - 1.5%</b>			BioMarin Pharmaceutical Inc. (a)	2,700	208,683
4D Molecular Therapeutics Inc. (a)	1,200	32,364	BioRxcel Therapeutics Inc. (a)	797	24,189
89bio Inc. (a)	100	1,959	Black Diamond Therapeutics Inc. (a)	1,100	9,306
AbbVie Inc.	25,235	2,722,099	Bluebird Bio Inc. (a)	3,300	63,063
ACADIA Pharmaceuticals Inc. (a)	6,000	99,660	Blueprint Medicines Corp. (a)	3,000	308,430
Acceleron Pharma Inc. (a)	800	137,680	Bolt Biotherapeutics Inc. (a)	800	10,120
Adagio Therapeutics Inc. (a)	1,100	46,464	BridgeBio Pharma Inc. (a)	5,600	262,472
Adverum Biotechnologies Inc. (a)	5,332	11,570	Brooklyn ImmunoTherapeutics Inc. (a)	1,300	12,090
Aeglea BioTherapeutics Inc. (a)	2,800	22,260	C4 Therapeutics Inc. (a)	2,200	98,296
Aerovate Therapeutics Inc. (a)	1,100	23,078	Cardiff Oncology Inc. (a)	2,500	16,650
Agenus Inc. (a)	9,800	51,450	CareDx Inc. (a)	2,600	164,762
Agios Pharmaceuticals Inc. (a)	3,000	138,450	Caribou Biosciences Inc. (a)	900	21,483
Akebia Therapeutics Inc. (a)	8,700	25,056	Catalyst Pharmaceuticals Inc. (a)	5,800	30,740
Akero Therapeutics Inc. (a)	1,100	24,585	Celcuity Inc. (a)	700	12,600
Akouos Inc. (a)	1,500	17,415			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Celldex Therapeutics Inc. (a)	2,400	\$ 129,576	Halozyme Therapeutics Inc.	7,400	\$ 301,032
CEL-SCI Corp. (a)	2,100	23,079	(a)		
Century Therapeutics Inc. (a)	900	22,644	Harpoon Therapeutics Inc. (a)	900	7,110
Cerevel Therapeutics Holdings Inc. (a)	1,900	56,050	Heron Therapeutics Inc. (a)	4,400	47,036
ChemoCentryx Inc. (a)	2,500	42,750	Homology Medicines Inc. (a)	2,100	16,527
Chimerix Inc. (a)	3,500	21,665	Hookipa Pharma Inc. (a)	1,300	7,657
Chinook Therapeutics Inc. (a)	2,553	32,576	Horizon Therapeutics PLC (a)	3,100	339,574
Clene Inc. (a)	1,600	10,928	Humanigen Inc. (a)	2,200	13,046
Clovis Oncology Inc. (a)	5,000	22,300	iBio Inc. (a)	12,800	13,568
Codiak Biosciences Inc. (a)	1,000	16,330	Icosavax Inc. (a)	600	17,754
Cogent Biosciences Inc. (a)	2,200	18,502	Ideaya Biosciences Inc. (a)	1,900	48,431
Coherus Biosciences Inc. (a)	3,500	56,245	IGM Biosciences Inc. (a)	400	26,304
Contra Aduro Biotech	4,580	595	Imago Biosciences Inc. (a)	900	18,027
Cortexyme Inc. (a)	1,000	91,660	Immuneering Corp. (a)	800	21,240
Crinetics Pharmaceuticals Inc. (a)	1,700	35,785	ImmunityBio Inc. (a)	3,373	32,853
Cue Biopharma Inc. (a)	1,900	27,683	ImmunoGen Inc. (a)	9,200	52,164
Cullinan Oncology Inc. (a)	1,700	38,369	Immunovant Inc. (a)	2,200	19,118
Curis Inc. (a)	4,200	32,886	Incyte Corp. (a)	2,500	171,950
Cytokinetics Inc. (a)	4,500	160,830	Infinity Pharmaceuticals Inc. (a)	5,800	19,836
CytomX Therapeutics Inc. (a)	3,800	19,342	Inhibrx Inc. (a)	1,400	46,634
Day One Biopharmaceuticals Inc. (a)	1,000	23,730	Inovio Pharmaceuticals Inc. (a)	10,914	78,144
Deciphera Pharmaceuticals Inc. (a)	1,900	64,562	Inozyme Pharma Inc. (a)	1,000	11,590
Denali Therapeutics Inc. (a)	4,800	242,160	Insmed Inc. (a)	6,100	167,994
DermTech Inc. (a)	1,200	38,532	Instil Bio Inc. (a)	1,000	17,875
Design Therapeutics Inc. (a)	1,100	16,159	Intellia Therapeutics Inc. (a)	3,600	482,940
Dicerna Pharmaceuticals Inc. (a)	4,200	84,672	Intercept Pharmaceuticals Inc. (a)	1,600	23,760
Dynavax Technologies Corp. (a)	5,500	105,655	Invitae Corp. (a)	10,500	298,515
Dyne Therapeutics Inc. (a)	1,200	19,488	Ionis Pharmaceuticals Inc. (a)	2,000	67,080
Eagle Pharmaceuticals Inc. (a)	600	33,468	Iovance Biotherapeutics Inc. (a)	2,100	51,786
Editas Medicine Inc. (a)	3,600	147,888	Ironwood Pharmaceuticals Inc. (a)	7,900	103,174
Eiger BioPharmaceuticals Inc. (a)	2,100	14,028	iTeos Therapeutics Inc. (a)	1,200	32,400
Emergent BioSolutions Inc. (a)	2,500	125,175	IVERIC bio Inc. (a)	5,100	82,824
Enanta Pharmaceuticals Inc. (a)	900	51,129	Janux Therapeutics Inc. (a)	800	17,304
Epizyme Inc. (a)	5,400	27,648	Jounce Therapeutics Inc. (a)	900	6,687
Erasca Inc. (a)	1,200	25,464	Kadmon Holdings Inc. (a)	10,500	91,455
Evelo Biosciences Inc. (a)	2,000	14,080	KalVista Pharmaceuticals Inc. (a)	1,100	19,195
Exact Sciences Corp. (a)	2,500	238,625	Karuna Therapeutics Inc. (a)	1,100	134,563
Exelixis Inc. (a)	4,600	97,244	Karyopharm Therapeutics Inc. (a)	4,300	25,026
Fate Therapeutics Inc. (a)	4,206	249,290	Keros Therapeutics Inc. (a)	800	31,648
FibroGen Inc. (a)	4,200	42,924	Kezar Life Sciences Inc. (a)	900	7,776
Flexion Therapeutics Inc. (a)	2,700	16,470	Kiniksa Pharmaceuticals Ltd., Class A (a)	1,600	18,224
Foghorn Therapeutics Inc. (a)	500	6,965	Kinnate Biopharma Inc. (a)	1,900	43,738
Forma Therapeutics Holdings Inc. (a)	2,200	51,018	Kodiak Sciences Inc. (a)	1,724	165,470
Forte Biosciences Inc. (a)	600	1,776	Kronos Bio Inc. (a)	2,000	41,920
Fortress Biotech Inc. (a)	4,058	13,067	Krystal Biotech Inc. (a)	1,100	57,431
Frequency Therapeutics Inc. (a)	3,000	21,180	Kura Oncology Inc. (a)	3,100	58,063
G1 Therapeutics Inc. (a)	2,000	26,840	Kymera Therapeutics Inc. (a)	1,800	105,732
Generation Bio Co. (a)	2,700	67,689	Lexicon Pharmaceuticals Inc. (a)	3,100	14,911
Geron Corp. (a)	17,400	23,838	Ligand Pharmaceuticals Inc. (a)	800	111,456
Gilead Sciences Inc.	17,870	1,248,220	Lineage Cell Therapeutics Inc. (a)	6,100	15,372
Global Blood Therapeutics Inc. (a)	3,600	91,728	Lyell Immunopharma Inc. (a)	1,900	28,120
Gossamer Bio Inc. (a)	3,500	43,995	MacroGenics Inc. (a)	3,600	75,384
Graphite Bio Inc. (a)	1,200	19,668	Madrigal Pharmaceuticals Inc. (a)	500	39,895
Greenwich Lifesciences Inc. (a)	400	15,628	Magenta Therapeutics Inc. (a)	1,500	10,920
Gritstone Oncology Inc. (a)	1,800	19,440	MannKind Corp. (a)	13,400	58,290
GT Biopharma Inc. (a)	1,400	9,436	MaxCyte Inc. (a)	1,600	19,536
			MEI Pharma Inc. (a)	6,700	18,492

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
MeiraGTx Holdings PLC (a)	1,500	\$ 19,770	Sarepta Therapeutics Inc. (a)	1,100	\$ 101,728
Mersana Therapeutics Inc. (a)	3,174	29,931	Scholar Rock Holding Corp. (a)	1,500	49,530
MiMedx Group Inc. (a)	5,500	33,330	Seagen Inc. (a)	1,900	322,620
Mirati Therapeutics Inc. (a)	600	106,146	Selecta Biosciences Inc. (a)	4,600	19,136
Moderna Inc. (a)	4,800	1,847,328	Sensei Biotherapeutics Inc. (a)	500	5,260
Molecular Templates Inc. (a)	1,600	10,736	Seres Therapeutics Inc. (a)	3,400	23,664
Monte Rosa Therapeutics Inc. (a)	800	17,824	Sesen Bio Inc. (a)	8,400	6,663
Morphic Holding Inc. (a)	1,000	56,640	Shattuck Labs Inc. (a)	1,500	30,570
Mustang Bio Inc. (a)	600	1,614	Silverback Therapeutics Inc. (a)	800	7,984
Myriad Genetics Inc. (a)	4,400	142,076	Solid Biosciences Inc. (a)	4,800	11,472
Natera Inc. (a)	1,100	122,584	Sorrento Therapeutics Inc. (a)	15,900	121,317
Neoleukin Therapeutics Inc. (a)	2,000	14,460	Spectrum Pharmaceuticals Inc. (a)	8,800	19,184
Neurocrine Biosciences Inc. (a)	1,400	134,274	Spero Therapeutics Inc. (a)	1,400	25,774
NexImmune Inc. (a)	1,600	24,224	SpringWorks Therapeutics Inc. (a)	1,500	95,160
Nkarta Inc. (a)	500	13,905	SQZ Biotechnologies Co. (a)	1,400	20,188
Novavax Inc. (a)	1,100	228,041	Stoke Therapeutics Inc. (a)	800	20,352
Nurix Therapeutics Inc. (a)	1,400	41,944	Summit Therapeutics Inc. (a)	2,400	12,024
Nuvalent Inc. (a)	600	13,530	Surface Oncology Inc. (a)	1,500	11,355
Ocugen Inc. (a)	9,000	64,620	Sutro Biopharma Inc. (a)	1,900	35,891
Olema Pharmaceuticals Inc. (a)	1,600	44,096	Syndax Pharmaceuticals Inc. (a)	1,896	36,233
Oncocyte Corp. (a)	4,300	15,308	Syros Pharmaceuticals Inc. (a)	2,900	12,963
Oncorus Inc. (a)	1,500	14,010	Taysha Gene Therapies Inc. (a)	1,100	20,482
Oncternal Therapeutics Inc. (a)	3,800	15,846	TCR2 Therapeutics Inc. (a)	1,700	14,467
OPKO Health Inc. (a)	20,300	74,095	Tenaya Therapeutics Inc. (a)	1,000	20,650
Organogenesis Holdings Inc. (a)	1,500	21,360	TG Therapeutics Inc. (a)	6,700	222,976
ORIC Pharmaceuticals Inc. (a)	1,400	29,274	Tonix Pharmaceuticals Holding Corp. (a)	18,200	10,940
Outlook Therapeutics Inc. (a)	7,100	15,407	Traverse Therapeutics Inc. (a)	2,900	70,325
Passage Bio Inc. (a)	1,700	16,932	Trevena Inc. (a)	10,100	12,423
PMV Pharmaceuticals Inc. (a)	1,400	41,720	Turning Point Therapeutics Inc. (a)	2,400	159,432
Poseida Therapeutics Inc. (a)	2,000	14,580	Twist Bioscience Corp. (a)	2,500	267,425
Praxis Precision Medicines Inc. (a)	2,000	36,980	Ultragenyx Pharmaceutical Inc. (a)	900	81,171
Precigen Inc. (a)	4,200	20,958	United Therapeutics Corp. (a)	611	112,778
Precision BioSciences Inc. (a)	2,800	32,312	UroGen Pharma Ltd. (a)	1,200	20,184
Prelude Therapeutics Inc. (a)	600	18,750	Vanda Pharmaceuticals Inc. (a)	2,500	42,850
Prometheus Biosciences Inc. (a)	800	18,968	Vaxart Inc. (a)	6,145	48,853
Protagonist Therapeutics Inc. (a)	2,675	47,401	Vaxcyte Inc. (a)	2,500	63,425
PTC Therapeutics Inc. (a)	3,600	133,956	VBI Vaccines Inc. (a)	10,793	33,566
Puma Biotechnology Inc. (a)	1,900	13,319	Veracyte Inc. (a)	3,500	162,575
Radius Health Inc. (a)	2,700	33,507	Verastem Inc. (a)	10,400	32,032
RAPT Therapeutics Inc. (a)	900	27,945	Vericel Corp. (a)	2,300	112,240
Recursion Pharmaceuticals Inc., Class A (a)	1,200	27,612	Vertex Pharmaceuticals Inc. (a)	3,700	671,143
Regeneron Pharmaceuticals Inc. (a)	1,470	889,615	Verve Therapeutics Inc. (a)	800	37,600
REGENXBIO Inc. (a)	2,000	83,840	Viking Therapeutics Inc. (a)	4,000	25,120
Relay Therapeutics Inc. (a)	3,500	110,355	Vir Biotechnology Inc. (a)	3,100	134,912
Replimune Group Inc. (a)	1,400	41,496	Viracta Therapeutics Inc. (a)	1,800	14,436
REVOLUTION Medicines Inc. (a)	3,000	82,530	VistaGen Therapeutics Inc. (a)	10,700	29,318
Rhythm Pharmaceuticals Inc. (a)	2,300	30,038	Vor BioPharma Inc. (a)	700	10,976
Rigel Pharmaceuticals Inc. (a)	10,200	37,026	XBiotech Inc.	857	11,098
Rocket Pharmaceuticals Inc. (a)	2,400	71,736	Xencor Inc. (a)	2,400	78,384
Rubius Therapeutics Inc. (a)	2,100	37,548	XOMA Corp. (a)	400	9,900
Sage Therapeutics Inc. (a)	800	35,448	Y-mAbs Therapeutics Inc. (a)	2,200	62,788
Sana Biotechnology Inc. (a)	4,500	101,340	Zentalis Pharmaceuticals Inc. (a)	2,000	133,280
Sangamo Therapeutics Inc. (a)	7,500	67,575	ZIOPHARM Oncology Inc. (a)	12,700	23,114
					<u>27,118,647</u>

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Brewers - 0.0% *			UFP Industries Inc.	3,100	\$ 210,738
Molson Coors Beverage Co., Class B	2,700	\$ 125,226	View Inc. (a)	4,200	22,764
The Boston Beer Company Inc., Class A (a)	124	63,209			<u>4,366,503</u>
		<u>188,435</u>	<b>Cable &amp; Satellite - 0.3%</b>		
<b>Broadcasting - 0.1%</b>			Altice USA Inc., Class A (a)	2,600	53,872
AMC Networks Inc., Class A (a)	1,400	65,226	Cable One Inc.	76	137,798
Discovery Inc., Class A (a)	2,300	58,374	Charter Communications Inc., Class A (a)	1,878	1,366,358
Discovery Inc., Class C (a)	4,600	111,642	Comcast Corp., Class A	65,142	3,643,392
Entercom Communications Corp. (a)	6,900	25,392	DISH Network Corp., Class A (a)	3,700	160,802
Entravision Co.munications Co.rp, Class A	2,100	14,910	Liberty Broadband Corp., Class A (a)	300	50,505
Fox Corp., Class A	4,800	192,528	Liberty Broadband Corp., Class C (a)	2,200	379,940
Fox Corp., Class B	1,900	70,528	Liberty Media Corp-Liberty SiriusXM (a)	3,500	165,785
Gray Television Inc.	4,200	95,844	Loral Space & Communications Inc.	800	34,408
Hemisphere Media Group Inc. (a)	200	2,436	Sirius XM Holdings Inc.	11,200	68,320
iHeartMedia Inc., Class A (a)	5,653	141,438	WideOpenWest Inc. (a)	3,100	60,915
Media General Inc.	2,076	208			<u>6,122,095</u>
Nexstar Broadcasting Group Inc., Class A	600	91,176	<b>Casinos &amp; Gaming - 0.2%</b>		
Sinclair Broadcast Group Inc., Class A	2,869	90,890	Accel Entertainment Inc. (a)	3,000	36,420
TEGNA Inc.	11,600	228,752	Bally's Corp. (a)	1,600	80,224
The EW Scripps., Class A	3,600	65,016	Boyd Gaming Corp. (a)	1,000	63,260
ViacomCBS Inc., Class B	7,600	300,276	Caesars Entertainment Inc. (a)	3,000	336,840
ViacomCBS Inc.	800	33,656	Century Casinos Inc. (a)	1,800	24,246
		<u>1,588,292</u>	Churchill Downs Inc.	500	120,040
<b>Building Products - 0.2%</b>			DraftKings Inc., Class A (a)	4,300	207,088
AAON Inc.	2,356	153,941	Esports Technologies Inc. (a)	800	26,856
Advanced Drainage Systems Inc.	700	75,719	Everi Holdings Inc. (a)	4,929	119,183
American Woodmark Corp. (a)	700	45,759	Full House Resorts Inc. (a)	2,400	25,464
AO Smith Corp.	2,006	122,506	Golden Entertainment Inc. (a)	1,000	49,090
Apogee Enterprises Inc.	1,500	56,640	Golden Nugget Online Gaming Inc. (a)	1,700	29,529
Armstrong World Industries Inc.	700	66,829	International Game Technology PLC (a)	5,100	134,232
Builders FirstSource Inc. (a)	2,700	139,698	Las Vegas Sands Corp. (a)	4,700	172,020
Carlisle Companies Inc.	700	139,153	MGM Resorts International	5,600	241,640
Carrier Global Corp.	12,400	641,824	Monarch Casino & Resort Inc. (a)	694	46,491
Cornerstone Building Brands Inc. (a)	2,600	37,986	Penn National Gaming Inc. (a)	2,200	159,412
CSW Industrials Inc.	700	89,390	PlayAGS Inc. (a)	900	7,092
Fortune Brands Home & Security Inc.	2,035	181,970	Red Rock Resorts Inc., Class A (a)	3,400	174,148
Gibraltar Industries Inc. (a)	1,600	111,440	Rush Street Interactive Inc. (a)	2,600	49,946
Griffon Corp.	1,900	46,740	Scientific Games Co.rp, Class A (a)	5,000	415,350
Insteel Industries Inc.	1,100	41,855	Wynn Resorts Ltd. (a)	1,400	118,650
JELD-WEN Holding Inc. (a)	4,858	121,596			<u>2,637,221</u>
Johnson Controls International PLC	10,200	694,416	<b>Coal &amp; Consumable Fuels - 0.0% *</b>		
Lennox International Inc.	500	147,085	Arch Resources Inc. (a)	900	83,475
Masco Corp.	3,600	199,980	Centrus Energy Corp., Class A (a)	800	30,928
Masonite International Corp. (a)	1,400	148,582	CONSOL Energy Inc. (a)	1,900	49,438
Owens Corning	1,400	119,700	Energy Fuels Inc. (a)	6,700	47,034
PGT Innovations Inc. (a)	2,800	53,480	Peabody Energy Corp. (a)	3,700	54,723
Quanex Building Products Corp.	1,500	32,115	Ur-Energy Inc. (a)	13,500	23,220
Resideo Technologies Inc. (a)	7,400	183,446			<u>288,818</u>
Simpson Manufacturing Company Inc.	2,400	256,728	<b>Commercial Printing - 0.0% *</b>		
The AZEK Company Inc. (a)	1,400	51,142	Brady Corp., Class A	2,400	121,680
Trex Company Inc. (a)	1,700	173,281	Deluxe Corp.	2,000	71,780
			Ennis Inc.	1,577	29,726

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
RR Donnelley & Sons Co. (a)	2,800	\$ 14,392	Construction & Engineering - 0.1%		
		<u>237,578</u>	AECOM (a)	2,100	\$ 132,615
Commodity Chemicals - 0.1%			Ameresco Inc., Class A (a)	1,500	87,645
AdvanSix Inc. (a)	1,600	63,600	API Group Corp. (a)(c)	10,300	209,605
Cabot Corp.	3,300	165,396	Arcosa Inc.	2,400	120,408
Dow Inc.	10,500	604,380	Argan Inc.	874	38,168
Hawkins Inc.	1,160	40,461	Comfort Systems USA Inc.	1,800	128,376
Koppers Holdings Inc. (a)	1,200	37,512	Construction Partners Inc., Class A (a)	1,785	59,565
Kronos Worldwide Inc.	1,400	17,374	Dycom Industries Inc. (a)	1,600	113,984
LyondellBasell Industries N.V., Class A	3,700	347,245	EMCOR Group Inc.	2,800	323,064
Olin Corp.	2,090	100,842	Fluor Corp. (a)	7,100	113,387
PureCycle Technologies Inc. (a)	1,600	21,248	Granite Construction Inc.	2,400	94,920
Tredegar Corp.	1,600	19,488	Great Lakes Dredge & Dock Corp. (a)	3,000	45,270
Trinseo S.A.	1,900	102,562	IES Holdings Inc. (a)	520	23,759
Valvoline Inc.	2,700	84,186	Infrastructure and Energy Alternatives Inc. (a)	1,600	18,288
Westlake Chemical Corp.	500	45,570	MasTec Inc. (a)	700	60,396
Zymergen Inc. (a)	900	11,853	Matrix Service Co. (a)	1,600	16,736
		<u>1,661,717</u>	MYR Group Inc. (a)	981	97,609
Communications Equipment - 0.3%			Northwest Pipe Co. (a)	597	14,149
ADTRAN Inc.	2,800	52,528	NV5 Global Inc. (a)	800	78,856
Arista Networks Inc. (a)	800	274,912	Primoris Services Corp.	3,100	75,919
Aviat Networks Inc. (a)	600	19,716	Quanta Services Inc.	2,038	231,965
CalAmp Corp. (a)	2,000	19,900	Sterling Construction Company Inc. (a)	1,600	36,272
Calix Inc. (a)	2,809	138,849	Tutor Perini Corp. (a)	2,000	25,960
Cambium Networks Corp. (a)	500	18,095	Valmont Industries Inc.	300	70,536
Casa Systems Inc. (a)	1,900	12,882	WillScot Mobile Mini Holdings Corp. (a)	11,200	<u>355,264</u>
Ciena Corp. (a)	2,300	118,105			<u>2,572,716</u>
Cisco Systems Inc.	60,319	3,283,163	Construction Machinery & Heavy Trucks - 0.2%		
Clearfield Inc. (a)	700	30,905	Alamo Group Inc.	600	83,718
CommScope Holding Company Inc. (a)	2,900	39,411	Allison Transmission Holdings Inc.	1,700	60,044
Comtech Telecommunications Corp.	1,400	35,854	Astec Industries Inc.	1,400	75,334
Digi International Inc. (a)	1,737	36,512	Blue Bird Corp. (a)	900	18,774
DZS Inc. (a)	1,132	13,878	Caterpillar Inc.	7,859	1,508,692
EMCORE Corp. (a)	2,500	18,700	Commercial Vehicle Group Inc. (a)	2,200	20,812
Extreme Networks Inc. (a)	7,400	72,890	Cummins Inc.	2,037	457,429
F5 Networks Inc. (a)	900	178,902	Douglas Dynamics Inc.	1,100	39,930
Harmonic Inc. (a)	5,700	49,875	Federal Signal Corp.	3,100	119,722
Infinera Corp. (a)	10,600	88,192	Hyllion Holdings Corp. (a)	5,800	48,720
Inseego Corp. (a)	4,200	27,972	Ideanomics Inc. (a)	20,000	39,400
Juniper Networks Inc.	4,900	134,848	Meritor Inc. (a)	3,200	68,192
Lumentum Holdings Inc. (a)	1,100	91,894	Miller Industries Inc.	670	22,807
Motorola Solutions Inc.	2,400	557,568	Nikola Corp. (a)	11,700	124,839
NETGEAR Inc. (a)	1,400	44,674	Oshkosh Corp.	1,000	102,370
NetScout Systems Inc. (a)	3,400	91,630	PACCAR Inc.	4,900	386,708
Plantronics Inc. (a)	2,400	61,704	REV Group Inc.	1,600	27,456
Ribbon Communications Inc. (a)	4,000	23,920	Terex Corp.	3,400	143,140
Ubiquiti Inc.	100	29,867	The Greenbrier Companies Inc.	1,600	68,784
ViaSat Inc. (a)	900	49,563	The Manitowoc Company Inc. (a)	2,000	42,840
Viavi Solutions Inc. (a)	11,800	185,732	The Shyft Group Inc.	1,563	59,409
		<u>5,802,641</u>	Trinity Industries Inc.	4,100	111,397
Computer & Electronics Retail - 0.0% *			Wabash National Corp.	3,100	46,903
Best Buy Company Inc.	3,603	380,873	Westinghouse Air Brake Technologies Corp.	2,700	<u>232,767</u>
Conn's Inc. (a)	771	17,602			<u>3,910,187</u>
GameStop Corp., Class A (a)	900	157,923	Construction Materials - 0.1%		
Rent-A-Center Inc.	3,400	191,114	Eagle Materials Inc.	600	78,696
		<u>747,512</u>			

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

September 30, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Forterra Inc. (a)	1,419	\$ 33,432	Fiserv Inc. (a)	8,500	\$ 922,250
Martin Marietta Materials Inc.	900	307,512	FleetCor Technologies Inc. (a)	1,200	313,524
Summit Materials Inc., Class A (a)	6,100	195,017	Flywire Corp. (a)	500	21,920
U.S. Lime & Minerals Inc.	80	9,664	Genpact Ltd.	2,800	133,028
Vulcan Materials Co.	1,900	321,404	Global Payments Inc.	4,200	661,836
		<u>945,725</u>	GreenBox POS (a)	1,500	12,435
			GreenSky Inc., Class A (a)	3,800	42,484
<b>Consumer Electronics - 0.0% *</b>			I3 Verticals Inc., Class A (a)	1,100	26,631
GoPro Inc., Class A (a)	7,800	73,008	International Money Express Inc. (a)	1,700	28,390
Snap One Holdings Corp. (a)	1,200	20,004	Jack Henry & Associates Inc.	1,045	171,443
Sonos Inc. (a)	6,200	200,632	Mastercard Inc., Class A	12,558	4,366,165
Universal Electronics Inc. (a)	800	39,400	Maximus Inc.	3,300	274,560
VOXX International Corp. (a)	1,143	13,087	MoneyGram International Inc. (a)	3,700	29,674
Vuzix Corp. (a)	2,900	30,334	Paya Holdings Inc. (a)	4,000	43,480
		<u>376,465</u>	Paychex Inc.	4,600	517,270
			PayPal Holdings Inc. (a)	16,791	4,369,186
<b>Consumer Finance - 0.3%</b>			Repay Holdings Corp. (a)	4,500	103,635
Ally Financial Inc.	5,100	260,355	Sabre Corp. (a)	4,800	56,832
American Express Co.	9,208	1,542,616	Shift4 Payments Inc., Class A (a)	600	46,512
Atlanticus Holdings Corp. (a)	100	5,306	Square Inc., Class A (a)	5,698	1,366,608
Capital One Financial Corp.	6,316	1,023,003	The Western Union Co.	6,100	123,342
Credit Acceptance Corp. (a)	161	94,233	TTEC Holdings Inc.	900	84,177
Curo Group Holdings Corp.	1,200	20,796	Verra Mobility Corp. (a)	6,300	94,941
Discover Financial Services	4,400	540,540	Visa Inc., Class A	24,239	5,399,237
Encore Capital Group Inc. (a)	1,500	73,905	WEX Inc. (a)	626	110,264
Enova International Inc. (a)	1,700	58,735			<u>22,650,403</u>
Ezcorp Inc., Class A (a)	3,500	26,495			
FirstCash Inc.	2,100	183,750	<b>Department Stores - 0.0% *</b>		
Green Dot Corp., Class A (a)	2,700	135,891	Dillard's Inc., Class A	300	51,756
LendingClub Corp. (a)	5,500	155,320	Kohl's Corp.	2,000	94,180
LendingTree Inc. (a)	600	83,898	Macy's Inc.	16,400	370,640
Navient Corp.	8,300	163,759	Nordstrom Inc. (a)	1,600	42,320
Nelnet Inc., Class A	900	71,316			<u>558,896</u>
OneMain Holdings Inc.	1,400	77,462			
Oportun Financial Corp. (a)	1,200	30,036	<b>Distillers &amp; Vintners - 0.0% *</b>		
PRA Group Inc. (a)	2,300	96,922	Brown-Forman Corp., Class B	2,700	180,927
PROG Holdings Inc.	3,400	142,834	Brown-Forman Corp., Class A	500	31,335
Regional Management Corp.	500	29,090	Constellation Brands Inc., Class A	2,300	484,587
Santander Consumer USA Holdings Inc.	1,100	45,870	MGP Ingredients Inc.	900	58,590
SLM Corp.	3,900	68,640	The Duckhorn Portfolio Inc. (a)	1,000	22,890
Synchrony Financial	8,200	400,816			<u>778,329</u>
Upstart Holdings Inc. (a)	600	189,864			
World Acceptance Corp. (a)	200	37,916	<b>Distributors - 0.0% *</b>		
		<u>5,559,368</u>	Funko Inc., Class A (a)	1,400	25,494
<b>Copper - 0.0% *</b>			Genuine Parts Co.	2,100	254,583
Freeport-McMoRan Inc.	20,800	676,624	LKQ Corp. (a)	3,800	191,216
			Pool Corp.	530	230,237
					<u>701,530</u>
<b>Data Processing &amp; Outsourced Services - 1.3%</b>			<b>Diversified Banks - 1.0%</b>		
Alliance Data Systems Corp.	700	70,623	Bank of America Corp.	105,800	4,491,210
Automatic Data Processing Inc.	6,100	1,219,512	Citigroup Inc.	28,866	2,025,816
Broadridge Financial Solutions Inc.	1,700	283,288	JPMorgan Chase & Co.	42,454	6,949,295
Cantaloupe Inc. (a)	2,900	31,262	U.S. Bancorp	19,100	1,135,304
Cass Information Systems Inc.	600	25,110	Wells Fargo & Co.	59,122	2,743,852
Concentrix Corp. (a)	638	112,926			<u>17,345,477</u>
Conduent Inc. (a)	10,400	68,536			
CSG Systems International Inc.	1,600	77,120	<b>Diversified Chemicals - 0.0% *</b>		
Euronet Worldwide Inc. (a)	700	89,096	Eastman Chemical Co.	1,923	193,723
Evo Payments Inc., Class A (a)	2,900	68,672	Huntsman Corp.	3,000	88,770
ExlService Holdings Inc. (a)	1,676	206,349	The Chemours Co.	2,400	69,744
Fidelity National Information Services Inc.	8,860	1,078,085			<u>352,237</u>

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
<b>Diversified Metals &amp; Mining - 0.0% *</b>					
Compass Minerals International Inc.	1,700	\$ 109,480	Coursera Inc. (a)	3,000	\$ 94,950
Ferroglobe PLC (d)	1,316	—	Graham Holdings Co., Class B	200	117,832
Materion Corp.	1,000	68,640	Grand Canyon Education Inc. (a)	700	61,572
MP Materials Corp. (a)	4,200	135,366	Houghton Mifflin Harcourt Co. (a)	7,000	94,010
		<u>313,486</u>	Laureate Education Inc., Class A (a)	5,000	84,950
<b>Diversified Real Estate Activities - 0.0% *</b>					
Tejon Ranch Co. (a)	1,300	23,088	Perdoceo Education Corp. (a)	4,100	43,296
The RMR Group Inc., Class A	900	30,105	PowerSchool Holdings Inc. (a)	2,200	54,142
The St Joe Co.	1,479	62,266	Strategic Education Inc.	1,200	84,600
		<u>115,459</u>	Stride Inc. (a)	2,000	71,880
					<u>1,224,561</u>
<b>Diversified REITs - 0.1%</b>					
Alexander & Baldwin Inc.	3,500	82,040	<b>Electric Utilities - 0.5%</b>		
American Assets Trust Inc.	2,500	93,550	ALLETE Inc.	3,000	178,560
Armada Hoffler Properties Inc.	3,500	46,795	Alliant Energy Corp.	3,700	207,126
Broadstone Net Lease Inc.	8,100	200,961	American Electric Power Company Inc.	7,000	568,260
CTO Realty Growth Inc.	400	21,504	Avangrid Inc.	898	43,643
DigitalBridge Group Inc. (a)	24,700	148,941	Duke Energy Corp.	10,986	1,072,124
Empire State Realty Trust Inc., Class A	6,400	64,192	Edison International	5,300	293,991
Essential Properties Realty Trust Inc.	5,900	164,728	Energy Corp.	3,000	297,930
Gladstone Commercial Corp.	2,000	42,060	Evergy Inc.	3,100	192,820
Global Net Lease Inc.	5,600	89,712	Eversource Energy	4,941	403,976
iStar Inc.	4,100	102,828	Exelon Corp.	13,868	670,379
One Liberty Properties Inc.	985	30,033	FirstEnergy Corp.	7,400	263,588
PS Business Parks Inc.	1,084	169,906	Hawaiian Electric Industries Inc.	1,600	65,328
STORE Capital Corp.	3,600	115,308	IDACORP Inc.	800	82,704
VEREIT Inc.	3,200	144,736	MGE Energy Inc.	1,900	139,650
Washington Real Estate Investment Trust	4,200	103,950	NextEra Energy Inc.	28,086	2,205,313
WP Carey Inc.	2,400	175,296	NRG Energy Inc.	3,600	146,988
		<u>1,796,540</u>	OGE Energy Corp.	3,000	98,880
<b>Diversified Support Services - 0.1%</b>					
Cintas Corp.	1,200	456,792	Otter Tail Corp.	2,100	117,537
Copart Inc. (a)	2,900	402,288	PG&E Corp. (a)	21,400	205,440
Driven Brands Holdings Inc. (a)	300	8,667	Pinnacle West Capital Corp.	1,652	119,539
Healthcare Services Group Inc.	3,700	92,463	PNM Resources Inc.	4,200	207,816
IAA Inc. (a)	2,000	109,140	Portland General Electric Co.	4,700	220,853
KAR Auction Services Inc. (a)	6,500	106,535	PPL Corp.	10,900	303,892
Matthews International Corp., Class A	1,500	52,035	The Southern Co.	15,064	933,516
UniFirst Corp.	752	159,890	Xcel Energy Inc.	7,675	479,687
Viad Corp. (a)	800	36,328			<u>9,519,540</u>
VSE Corp.	600	28,902	<b>Electrical Components &amp; Equipment - 0.3%</b>		
		<u>1,453,040</u>	Acuity Brands Inc.	500	86,685
<b>Drug Retail - 0.0% *</b>					
Rite Aid Corp. (a)	2,600	36,920	Allied Motion Technologies Inc.	600	18,768
Walgreens Boots Alliance Inc.	10,400	489,320	American Superconductor Corp. (a)	1,600	23,328
		<u>526,240</u>	AMETEK Inc.	3,300	409,233
<b>Education Services - 0.1%</b>					
2U Inc. (a)	3,600	120,852	Array Technologies Inc. (a)	6,700	124,084
Adtalem Global Education Inc. (a)	2,600	98,306	Atkore Inc. (a)	2,300	199,916
American Public Education Inc. (a)	900	23,049	Beam Global (a)	400	10,948
Bright Horizons Family Solutions Inc. (a)	900	125,478	Blink Charging Co. (a)	1,800	51,498
Chegg Inc. (a)	2,200	149,644	ChargePoint Holdings Inc. (a)	1,800	35,982
			Eaton Corporation PLC	5,634	841,213
			Emerson Electric Co.	8,500	800,700
			Encore Wire Corp.	1,028	97,485
			EnerSys	2,400	178,656
			Eos Energy Enterprises Inc. (a)	2,900	40,687
			FTC Solar Inc. (a)	2,000	15,580
			FuelCell Energy Inc. (a)	16,200	108,378
			Generac Holdings Inc. (a)	838	342,465
			GrafTech International Ltd.	10,600	109,392
			Hubbell Inc.	800	144,536
			Plug Power Inc. (a)	7,100	181,334

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

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

September 30, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Powell Industries Inc.	600	\$ 14,742	IPG Photonics Corp. (a)	500	\$ 79,200
Preformed Line Products Co.	163	10,601	Jabil Inc.	2,200	128,414
Regal Beloit Corp.	558	83,890	Kimball Electronics Inc. (a)	1,380	35,563
Rockwell Automation Inc.	1,644	483,402	Methode Electronics Inc.	2,200	92,510
Romeo Power Inc. (a)	7,300	36,135	Plexus Corp. (a)	1,436	128,393
Sensata Technologies Holding plc (a)	2,300	125,856	Sanmina Corp. (a)	3,521	135,699
Shoals Technologies Group Inc., Class A (a)	1,300	36,244	TTM Technologies Inc. (a)	5,500	69,135
Stem Inc. (a)	2,000	47,780			<u>760,222</u>
Sunrun Inc. (a)	2,800	123,200	Environmental & Facilities Services - 0.2%		
Thermon Group Holdings Inc. (a)	2,000	34,620	ABM Industries Inc.	3,301	148,578
Vertiv Holdings Co.	3,600	86,724	BrightView Holdings Inc. (a)	2,700	39,852
Vicor Corp. (a)	1,000	134,160	Casella Waste Systems Inc., Class A (a)	2,500	189,850
		<u>5,038,222</u>	CECO Environmental Corp. (a)	2,200	15,488
Electronic Components - 0.1%			Clean Harbors Inc. (a)	800	83,096
Akoustis Technologies Inc. (a)	2,200	21,340	Covanta Holding Corp.	6,800	136,816
Amphenol Corp., Class A	8,200	600,486	Harsco Corp. (a)	4,800	81,360
Belden Inc.	2,200	128,172	Heritage-Crystal Clean Inc. (a)	900	26,082
Corning Inc.	10,775	393,180	Montrose Environmental Group Inc. (a)	1,100	67,914
II-VI Inc. (a)	5,500	326,480	Republic Services Inc.	2,919	350,455
Knowles Corp. (a)	4,300	80,582	Rollins Inc.	3,378	119,345
Littelfuse Inc.	300	81,981	SP Plus Corp. (a)	1,400	42,938
Rogers Corp. (a)	1,040	193,939	Stericycle Inc. (a)	1,400	95,158
Vishay Intertechnology Inc.	6,755	135,708	Team Inc. (a)	1,900	5,719
		<u>1,961,868</u>	Tetra Tech Inc.	2,900	433,086
Electronic Equipment & Instruments - 0.2%			US Ecology Inc. (a)	1,500	48,525
908 Devices Inc. (a)	600	19,512	Waste Management Inc.	6,000	896,160
Advanced Energy Industries Inc.	2,000	175,500			<u>2,780,422</u>
Aeva Technologies Inc. (a)	4,800	38,112	Fertilizers & Agricultural Chemicals - 0.1%		
Arlo Technologies Inc. (a)	4,700	30,127	American Vanguard Corp.	1,800	27,090
Badger Meter Inc.	1,484	150,092	CF Industries Holdings Inc.	3,200	178,624
Cognex Corp.	2,400	192,528	Corteva Inc.	10,700	450,256
Coherent Inc. (a)	300	75,027	FMC Corp.	1,764	161,512
Daktronics Inc. (a)	800	4,344	Intrepid Potash Inc. (a)	600	18,540
FARO Technologies Inc. (a)	900	59,229	The Mosaic Co.	5,200	185,744
Identiv Inc. (a)	1,400	26,376	The Scotts Miracle-Gro Co.	577	84,450
Iteris Inc. (a)	3,100	16,368			<u>1,106,216</u>
Itron Inc. (a)	2,300	173,949	Financial Exchanges & Data - 0.4%		
Keysight Technologies Inc. (a)	2,700	443,583	Cboe Global Markets Inc.	1,600	198,176
Luna Innovations Inc. (a)	1,800	17,100	CME Group Inc.	5,100	986,238
MicroVision Inc. (a)	9,100	100,555	Donnelley Financial Solutions Inc. (a)	1,700	58,854
Napco Security Technologies Inc. (a)	900	38,772	FactSet Research Systems Inc.	500	197,390
National Instruments Corp.	1,900	74,537	Intercontinental Exchange Inc.	7,957	913,623
nLight Inc. (a)	2,200	62,018	MarketAxess Holdings Inc.	500	210,345
Novanta Inc. (a)	1,900	293,550	Moody's Corp.	2,300	816,753
OSI Systems Inc. (a)	1,000	94,800	Morningstar Inc.	300	77,709
Ouster Inc. (a)	1,400	10,248	MSCI Inc.	1,161	706,283
PAR Technology Corp. (a)	1,200	73,812	Nasdaq Inc.	1,615	311,727
Teledyne Technologies Inc. (a)	643	276,220	Open Lending Corp., Class A (a)	5,500	198,385
Trimble Inc. (a)	3,700	304,325	S&P Global Inc.	3,400	1,444,626
Velodyne Lidar Inc. (a)	3,500	20,720	Tradeweb Markets Inc., Class A	1,500	121,170
Vishay Precision Group Inc. (a)	800	27,816			<u>6,241,279</u>
Vontier Corp.	2,299	77,246	Food Distributors - 0.1%		
Zebra Technologies Corp., Class A (a)	800	412,336	HF Foods Group Inc. (a)	2,400	14,520
		<u>3,288,802</u>	Performance Food Group Co. (a)	8,088	375,768
Electronic Manufacturing Services - 0.0% *			SpartanNash Co.	2,061	45,136
Benchmark Electronics Inc.	1,700	45,407	Sysco Corp.	7,000	549,500
CTS Corp.	1,485	45,901			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
The Andersons Inc.	1,800	\$ 55,494	Community Healthcare Trust Inc.	1,528	\$ 69,050
The Chefs' Warehouse Inc. (a)	2,000	65,140	Diversified Healthcare Trust	15,800	53,562
U.S. Foods Holding Corp. (a)	3,300	114,378	Global Medical REIT Inc.	2,600	38,220
United Natural Foods Inc. (a)	2,805	135,818	Healthcare Realty Trust Inc.	7,900	235,262
		<u>1,355,754</u>	Healthcare Trust of America Inc., Class A	3,300	97,878
<b>Food Retail - 0.1%</b>			Healthpeak Properties Inc.	7,700	257,796
Albertsons Companies Inc., Class A	2,300	71,599	LTC Properties Inc.	1,795	56,884
Casey's General Stores Inc.	478	90,079	Medical Properties Trust Inc.	7,900	158,553
Grocery Outlet Holding Corp. (a)	1,100	23,727	National Health Investors Inc.	2,113	113,045
Ingles Markets Inc., Class A	793	52,362	Omega Healthcare Investors Inc.	3,400	101,864
Sprouts Farmers Market Inc. (a)	5,900	136,703	Physicians Realty Trust	10,800	190,296
The Kroger Co.	10,723	433,531	Sabra Health Care REIT Inc.	12,000	176,640
Village Super Market Inc., Class A	536	11,620	Universal Health Realty Income Trust REIT	600	33,162
Weis Markets Inc.	1,083	56,912	Ventas Inc.	5,300	292,613
		<u>876,533</u>	Welltower Inc.	6,000	494,400
					<u>2,464,729</u>
<b>Footwear - 0.2%</b>			<b>Healthcare Distributors - 0.1%</b>		
Crocs Inc. (a)	3,300	473,484	AdaptHealth Corp. (a)	3,700	86,173
Deckers Outdoor Corp. (a)	400	144,080	AmerisourceBergen Corp.	2,008	239,856
NIKE Inc., Class B	17,697	2,570,135	Apria Inc. (a)	900	33,435
Rocky Brands Inc.	400	19,044	Cardinal Health Inc.	4,100	202,786
Skechers U.S.A. Inc., Class A (a)	2,000	84,240	Covetrus Inc. (a)	6,000	108,840
Steven Madden Ltd.	4,113	165,178	Henry Schein Inc. (a)	2,100	159,936
Wolverine World Wide Inc.	3,900	116,376	McKesson Corp.	2,216	441,826
		<u>3,572,537</u>	Owens & Minor Inc.	3,587	112,237
			Patterson Companies Inc.	4,342	130,868
<b>Forest Products - 0.0% *</b>			PetIQ Inc. (a)	1,400	34,958
Louisiana-Pacific Corp.	1,300	79,781			<u>1,550,915</u>
<b>Gas Utilities - 0.1%</b>			<b>Healthcare Equipment - 1.1%</b>		
Atmos Energy Corp.	1,900	167,580	Abbott Laboratories	24,800	2,929,624
Chesapeake Utilities Corp.	900	108,045	ABIOMED Inc. (a)	600	195,312
National Fuel Gas Co.	1,300	68,276	Accelerate Diagnostics Inc. (a)	2,200	12,826
New Jersey Resources Corp.	4,900	170,569	Accuray Inc. (a)	5,500	21,725
Northwest Natural Holding Co.	1,400	64,386	Acutus Medical Inc. (a)	508	4,491
ONE Gas Inc.	2,700	171,099	Alphatec Holdings Inc. (a)	3,700	45,103
South Jersey Industries Inc.	6,000	127,560	AngioDynamics Inc. (a)	1,600	41,504
Southwest Gas Holdings Inc.	3,300	220,704	Apyx Medical Corp. (a)	2,000	27,700
Spire Inc.	2,600	159,068	Asensus Surgical Inc. (a)	11,500	21,275
UGI Corp.	3,100	132,122	Aspira Women's Health Inc. (a)	5,100	16,575
		<u>1,389,409</u>	AtriCure Inc. (a)	2,200	153,010
<b>General Merchandise Stores - 0.2%</b>			AxoGen Inc. (a)	2,200	34,760
Big Lots Inc.	1,878	81,430	Axonics Inc. (a)	2,400	156,216
Dollar General Corp.	3,415	724,458	Baxter International Inc.	7,100	571,053
Dollar Tree Inc. (a)	3,400	325,448	Becton Dickinson & Co.	4,100	1,007,862
Franchise Group Inc.	1,300	46,033	Boston Scientific Corp. (a)	20,200	876,478
Ollie's Bargain Outlet Holdings Inc. (a)	800	48,224	Butterfly Network Inc. (a)	9,600	100,224
Target Corp.	7,132	1,631,588	Cardiovascular Systems Inc. (a)	1,800	59,094
		<u>2,857,181</u>	ClearPoint Neuro Inc. (a)	1,000	17,750
<b>Gold - 0.1%</b>			CONMED Corp.	1,400	183,162
Coeur Mining Inc. (a)	12,600	77,742	CryoLife Inc. (a)	2,200	49,038
Newmont Corp.	11,497	624,287	CryoPort Inc. (a)	2,000	133,020
Royal Gold Inc.	1,000	95,490	Cutera Inc. (a)	1,000	46,600
		<u>797,519</u>	CytoSorbents Corp. (a)	2,500	20,300
<b>Health Care REITs - 0.1%</b>			Danaher Corp.	9,090	2,767,360
CareTrust REIT Inc.	4,700	95,504	DarioHealth Corp. (a)	800	10,920
			DexCom Inc. (a)	1,400	765,604
			Eargo Inc. (a)	1,100	7,403
			Edwards Lifesciences Corp. (a)	8,900	1,007,569

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Envista Holdings Corp. (a)	2,400	\$ 100,344	Hanger Inc. (a)	1,600	\$ 35,136
Glaukos Corp. (a)	2,200	105,974	HCA Healthcare Inc.	3,600	873,792
Globus Medical Inc., Class A (a)	1,100	84,282	National HealthCare Corp.	457	31,981
Heska Corp. (a)	540	139,612	Select Medical Holdings Corp.	5,680	205,446
Hill-Rom Holdings Inc.	1,000	150,000	Surgery Partners Inc. (a)	1,663	70,411
Hologic Inc. (a)	3,500	258,335	Tenet Healthcare Corp. (a)	5,613	372,928
IDEXX Laboratories Inc. (a)	1,200	746,280	The Ensign Group Inc.	2,887	216,208
Inari Medical Inc. (a)	1,900	154,090	The Joint Corp. (a)	765	74,985
Inogen Inc. (a)	1,061	45,718	The Pennat Group Inc. (a)	1,200	33,708
Insulet Corp. (a)	900	255,807	U.S. Physical Therapy Inc.	600	66,360
Integer Holdings Corp. (a)	1,700	151,878	Universal Health Services Inc., Class B	1,100	<u>152,207</u>
Integra LifeSciences Holdings Corp. (a)	1,100	75,328			<u>2,471,237</u>
Intersect ENT Inc. (a)	1,900	51,680	Healthcare Services - 0.3%		
Intuitive Surgical Inc. (a)	1,700	1,690,055	1Life Healthcare Inc. (a)	5,800	117,450
Invacare Corp. (a)	2,052	9,767	Accolade Inc. (a)	2,900	122,293
iRadimed Corp. (a)	600	20,154	Addus HomeCare Corp. (a)	762	60,770
iRhythm Technologies Inc. (a)	1,500	87,840	Agility Inc. (a)	1,100	20,944
LeMaitre Vascular Inc.	1,100	58,399	agilon health Inc. (a)	800	20,968
Masimo Corp. (a)	676	183,000	Amedisys Inc. (a)	400	59,640
Mesa Laboratories Inc.	268	81,032	AMN Healthcare Services Inc. (a)	2,500	286,875
Misonix Inc. (a)	900	22,770	Apollo Medical Holdings Inc. (a)	1,900	172,995
Natus Medical Inc. (a)	1,400	35,112	Aveanna Healthcare Holdings Inc. (a)	2,000	16,040
Neuronetics Inc. (a)	1,100	7,216	Castle Biosciences Inc. (a)	1,000	66,500
Nevro Corp. (a)	1,800	209,484	Chemed Corp.	169	78,605
NuVasive Inc. (a)	2,600	155,610	Cigna Corp.	4,800	960,768
Ortho Clinical Diagnostics Holdings PLC (a)	5,500	101,640	CorVel Corp. (a)	455	84,730
Orthofix Medical Inc. (a)	1,100	41,932	Cross Country Healthcare Inc. (a)	2,200	46,728
Outset Medical Inc. (a)	2,300	113,712	CVS Health Corp.	18,800	1,595,368
PAVmed Inc. (a)	4,300	36,722	DaVita Inc. (a)	1,028	119,515
Penumbra Inc. (a)	500	133,250	Fulgent Genetics Inc. (a)	1,196	107,580
Pulse Biosciences Inc. (a)	900	19,440	Guardant Health Inc. (a)	1,200	150,012
ResMed Inc.	2,100	553,455	InfuSystem Holdings Inc. (a)	916	11,936
SeaSpine Holdings Corp. (a)	1,600	25,168	Innovage Holding Corp. (a)	1,000	6,610
Senseonics Holdings Inc. (a)	21,300	72,207	Laboratory Corporation of America Holdings (a)	1,400	394,016
Shockwave Medical Inc. (a)	1,800	370,584	LHC Group Inc. (a)	1,600	251,056
Sight Sciences Inc. (a)	900	20,430	LifeStance Health Group Inc. (a)	2,400	34,800
Soliton Inc. (a)	1,000	20,360	MEDNAX Inc. (a)	4,400	125,092
Stereotaxis Inc. (a)	2,800	15,064	ModivCare Inc. (a)	692	125,681
STERIS PLC	1,236	252,490	National Research Corp.	800	33,736
Stryker Corp.	5,000	1,318,600	Oak Street Health Inc. (a)	1,400	59,542
Surmodics Inc. (a)	800	44,480	Ontrak Inc. (a)	600	6,024
Tactile Systems Technology Inc. (a)	900	40,005	Option Care Health Inc. (a)	8,400	203,784
Talis Biomedical Corp. (a)	300	1,875	Premier Inc., Class A	1,800	69,768
Tandem Diabetes Care Inc. (a)	900	107,442	Privia Health Group Inc. (a)	1,000	23,560
Teleflex Inc.	700	263,585	Quest Diagnostics Inc.	1,800	261,558
TransMedics Group Inc. (a)	1,500	49,635	R1 RCM Inc. (a)	6,200	136,462
Treace Medical Concepts Inc. (a)	700	18,830	RadNet Inc. (a)	2,600	76,206
Vapotherm Inc. (a)	1,200	26,724	Sharps Compliance Corp. (a)	956	7,906
Varex Imaging Corp. (a)	2,359	66,524	Signify Health Inc. (a)	1,100	19,657
ViewRay Inc. (a)	7,200	51,912	SOC Telemed Inc. (a)	4,600	10,396
Zimmer Biomet Holdings Inc.	3,000	439,080	Tivity Health Inc. (a)	2,800	64,568
Zynex Inc. (a)	1,107	<u>12,609</u>	Viemed Healthcare Inc. (a)	2,160	<u>11,988</u>
		<u>20,381,080</u>			<u>6,022,127</u>
Healthcare Facilities - 0.1%			Healthcare Supplies - 0.2%		
Acadia Healthcare Company Inc. (a)	1,300	82,914	Align Technology Inc. (a)	1,160	771,899
Brookdale Senior Living Inc. (a)	11,600	73,080	Atrion Corp.	82	57,195
Community Health Systems Inc. (a)	5,942	69,521	Avanos Medical Inc. (a)	2,400	74,880
Encompass Health Corp.	1,500	112,560	BioLife Solutions Inc. (a)	1,300	55,016

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Bioventus Inc. (a)	300	\$ 4,248	Babcock & Wilcox		
Cerus Corp. (a)	10,300	62,727	Enterprises Inc. (a)	2,400	\$ 15,384
DENTSPLY SIRONA Inc.	3,000	174,150	Bloom Energy Corp., Class A		
Figs Inc. (a)	600	22,284	(a)	7,985	149,479
Haemonetics Corp. (a)	2,600	183,534	TPI Composites Inc. (a)	2,100	<u>70,875</u>
ICU Medical Inc. (a)	300	70,014			<u>299,578</u>
Lantheus Holdings Inc. (a)	3,900	100,152	Home Building - 0.2%		
Meridian Bioscience Inc. (a)	2,470	47,523	Beazer Homes USA Inc. (a)	1,671	28,825
Merit Medical Systems Inc. (a)	2,800	201,040	Cavco Industries Inc. (a)	500	118,370
Neogen Corp. (a)	5,500	238,865	Century Communities Inc.	1,330	81,728
OraSure Technologies Inc. (a)	4,200	47,502	D.R. Horton Inc.	4,776	401,041
OrthoPediatrics Corp. (a)	800	52,408	Green Brick Partners Inc. (a)	1,800	36,936
Pulmonx Corp. (a)	1,300	46,774	Hovnanian Enterprises Inc. (a)	300	28,917
Quidel Corp. (a)	600	84,690	Installed Building Products Inc.	1,100	117,865
Retractable Technologies Inc.			KB Home	4,200	163,464
(a)	771	8,504	Lennar Corp., Class A	4,023	376,875
SI-BONE Inc. (a)	1,700	36,414	LGI Homes Inc. (a)	1,162	164,899
Sientra Inc. (a)	3,100	17,763	M/I Homes Inc. (a)	1,674	96,757
Silk Road Medical Inc. (a)	1,800	99,054	MDC Holdings Inc.	3,226	150,719
STAAR Surgical Co. (a)	2,500	321,325	Meritage Homes Corp. (a)	2,084	202,148
The Cooper Companies Inc.	700	289,317	NVR Inc. (a)	46	220,528
Utah Medical Products Inc.	231	21,446	PulteGroup Inc.	3,800	174,496
West Pharmaceutical			Skyline Champion Corp. (a)	2,700	162,162
Services Inc.	1,009	<u>428,361</u>	Taylor Morrison Home Corp.		
		<u>3,517,085</u>	(a)	5,900	152,102
Healthcare Technology - 0.2%			Toll Brothers Inc.	1,715	94,822
Allscripts Healthcare			TopBuild Corp. (a)	500	102,405
Solutions Inc. (a)	5,600	74,872	Tri Pointe Homes Inc. (a)	6,500	<u>136,630</u>
American Well Corp., Class A					<u>3,011,689</u>
(a)	9,100	82,901	Home Furnishing Retail - 0.0% *		
Castlight Health Inc., Class B			Bed Bath & Beyond Inc. (a)	5,324	91,972
(a)	7,800	12,246	Haverty Furniture		
Cerner Corp.	4,300	303,236	Companies Inc.	793	26,732
Certara Inc. (a)	1,400	46,340	Kirkland's Inc. (a)	1,100	21,131
Change Healthcare Inc. (a)	3,600	75,384	RH (a)	270	180,066
Computer Programs &			Sleep Number Corp. (a)	1,200	112,176
Systems Inc.	769	27,269	The Aaron's Company Inc.	1,579	43,485
Evolent Health Inc., Class A			Williams-Sonoma Inc.	1,063	<u>188,502</u>
(a)	3,760	116,560			<u>664,064</u>
Forian Inc. (a)	1,400	14,448	Home Furnishings - 0.0% *		
Health Catalyst Inc. (a)	2,600	130,026	Bassett Furniture		
HealthStream Inc. (a)	1,600	45,728	Industries Inc.	900	16,299
iCAD Inc. (a)	1,200	12,900	Casper Sleep Inc. (a)	400	1,708
Inovalon Holdings Inc.,			Ethan Allen Interiors Inc.	1,310	31,047
Class A (a)	3,900	157,131	Flexsteel Industries Inc.	600	18,528
Inspire Medical Systems Inc.			Hooker Furniture Corp.	700	18,893
(a)	1,366	318,114	La-Z-Boy Inc.	2,000	64,460
Multiplan Corp. (a)	11,900	66,997	Leggett & Platt Inc.	2,000	89,680
NantHealth Inc. (a)	1,700	2,737	Mohawk Industries Inc. (a)	800	141,920
NextGen Healthcare Inc. (a)	2,400	33,840	Purple Innovation Inc. (a)	3,000	63,060
Omnicell Inc. (a)	2,300	341,389	Tempur Sealy		
OptimizeRx Corp. (a)	1,000	85,550	International Inc.	2,800	129,948
Phreesia Inc. (a)	2,600	160,420	The Lovesac Co. (a)	600	<u>39,654</u>
Schrodinger Inc. (a)	2,300	125,764			<u>615,197</u>
Simulations Plus Inc.	1,016	40,132	Home Improvement Retail - 0.4%		
Tabula Rasa HealthCare Inc.			Floor & Decor Holdings Inc.,		
(a)	1,500	39,315	Class A (a)	1,400	169,106
Teladoc Health Inc. (a)	2,100	266,301	GrowGeneration Corp. (a)	3,100	76,477
Veeva Systems Inc., Class A			Lowe's Companies Inc.	10,100	2,048,886
(a)	1,900	547,523	Lumber Liquidators		
Vocera Communications Inc.			Holdings Inc. (a)	1,700	31,756
(a)	2,000	<u>91,520</u>	The Home Depot Inc.	15,160	<u>4,976,422</u>
		<u>3,218,643</u>			<u>7,302,647</u>
Heavy Electrical Equipment - 0.0% *					
AZZ Inc.	1,200	63,840			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Hotel & Resort REITs - 0.1%			Kimberly-Clark Corp.	4,800	\$ 635,712
Apple Hospitality REIT Inc.	12,000	\$ 188,760	Reynolds Consumer Products Inc.	400	10,936
Ashford Hospitality Trust Inc. (a)	540	7,949	Spectrum Brands Holdings Inc.	600	57,402
Braemar Hotels & Resorts Inc. (a)	4,000	19,400	The Clorox Co.	1,747	289,321
Chatham Lodging Trust (a)	2,800	34,300	The Procter & Gamble Co.	34,903	4,879,439
CorePoint Lodging Inc. (a)	2,300	35,650	WD-40 Co.	700	<u>162,036</u>
DiamondRock Hospitality Co. (a)	9,900	93,555			<u>7,503,441</u>
Hersha Hospitality Trust (a)	2,000	18,660	Housewares & Specialties - 0.0% *		
Host Hotels & Resorts Inc. (a)	10,400	169,832	Lifetime Brands Inc.	772	14,043
Park Hotels & Resorts Inc. (a)	3,500	66,990	Newell Brands Inc.	5,700	126,198
Pebblebrook Hotel Trust	6,700	150,147	Tupperware Brands Corp. (a)	2,300	<u>48,576</u>
RLJ Lodging Trust	8,700	129,282			<u>188,817</u>
Ryman Hospitality Properties Inc. (a)	3,000	251,100	Human Resource & Employment Services - 0.1%		
Service Properties Trust	8,400	94,164	ASGN Inc. (a)	2,700	305,478
Summit Hotel Properties Inc. (a)	4,200	40,446	Barrett Business Services Inc.	300	22,878
Sunstone Hotel Investors Inc. (a)	11,300	134,922	First Advantage Corp. (a)	1,500	28,575
Xenia Hotels & Resorts Inc. (a)	5,800	<u>102,892</u>	GP Strategies Corp. (a)	801	16,581
		<u>1,538,049</u>	Heidrick & Struggles International Inc.	887	39,587
Hotels, Resorts & Cruise Lines - 0.2%			Insperity Inc.	1,800	199,332
Bluegreen Vacations Holding Corp. (a)	1,100	28,380	Kelly Services Inc., Class A	2,158	40,743
Booking Holdings Inc. (a)	587	1,393,462	Kforce Inc.	1,200	71,568
Carnival Corp. (a)	12,000	300,120	Korn Ferry	2,800	202,608
Choice Hotels International Inc.	500	63,185	ManpowerGroup Inc.	679	73,522
Expedia Group Inc. (a)	2,000	327,800	Robert Half International Inc.	1,600	160,528
Hilton Grand Vacations Inc. (a)	4,100	195,037	TriNet Group Inc. (a)	2,100	198,618
Hilton Worldwide Holdings Inc. (a)	3,900	515,229	TrueBlue Inc. (a)	1,600	43,328
Hyatt Hotels Corp., Class A (a)	500	38,550	Upwork Inc. (a)	6,200	<u>279,186</u>
Lindblad Expeditions Holdings Inc. (a)	1,500	21,885			<u>1,682,532</u>
Marriott International Inc., Class A (a)	3,900	577,551	Hypermarkets & Super Centers - 0.4%		
Marriott Vacations Worldwide Corp.	500	78,665	BJ's Wholesale Club Holdings Inc. (a)	7,000	384,440
Norwegian Cruise Line Holdings Ltd. (a)	5,400	144,234	Costco Wholesale Corp.	6,350	2,853,373
Royal Caribbean Cruises Ltd. (a)	3,200	284,640	PriceSmart Inc.	1,100	85,305
Travel + Leisure Co.	1,300	70,889	Walmart Inc.	20,496	<u>2,856,732</u>
Wyndham Hotels & Resorts Inc.	1,400	<u>108,066</u>			<u>6,179,850</u>
		<u>4,147,693</u>	Independent Power Producers & Energy Traders - 0.0% *		
Household Appliances - 0.0% *			Clearway Energy Inc., Class A	800	22,560
Aterian Inc. (a)	1,200	12,996	Clearway Energy Inc., Class C	4,951	149,867
Helen of Troy Ltd. (a)	1,261	283,321	The AES Corp.	9,900	226,017
iRobot Corp. (a)	1,600	125,600	Vistra Corp.	7,300	<u>124,830</u>
Traeger Inc. (a)	1,100	23,023			<u>523,274</u>
Weber Inc. (a)	400	7,036	Industrial Conglomerates - 0.3%		
Whirlpool Corp.	844	<u>172,058</u>	3M Co.	8,200	1,438,444
		<u>624,034</u>	General Electric Co.	15,617	1,609,020
Household Products - 0.4%			Honeywell International Inc.	9,900	2,101,572
Central Garden & Pet Co., Class A (a)	1,957	84,151	Raven Industries Inc. (a)	1,700	97,937
Central Garden & Pet Co. (a)	600	28,800	Roper Technologies Inc.	1,500	<u>669,195</u>
Church & Dwight Company Inc.	3,700	305,509			<u>5,916,168</u>
Colgate-Palmolive Co.	11,931	901,745	Industrial Gases - 0.0% *		
Energizer Holdings Inc.	3,800	148,390	Air Products & Chemicals Inc.	3,100	<u>793,941</u>
			Industrial Machinery - 0.6%		
			Albany International Corp., Class A	1,600	122,992
			Altra Industrial Motion Corp.	3,300	182,655
			Barnes Group Inc.	2,300	95,979
			Chart Industries Inc. (a)	1,900	363,109

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
CIRCOR International Inc. (a)	1,200	\$ 39,612	Industrial Logistics Properties Trust	2,820	\$ 71,656
Colfax Corp. (a)	1,700	78,030	Innovative Industrial Properties Inc.	1,200	277,404
Columbus McKinnon Corp.	1,700	82,195	Lexington Realty Trust	14,200	181,050
Crane Co.	700	66,367	Monmouth Real Estate Investment Corp.	4,700	87,655
Desktop Metal Inc., Class A (a)	7,800	55,926	Plymouth Industrial REIT Inc.	1,500	34,125
Donaldson Company Inc.	1,900	109,079	Prologis Inc.	10,575	1,326,422
Dover Corp.	2,100	326,550	Rexford Industrial Realty Inc.	2,000	113,500
Energy Recovery Inc. (a)	2,400	45,672	STAG Industrial Inc.	8,700	341,475
Enerpac Tool Group Corp.	3,000	62,190	Terreno Realty Corp.	3,800	240,274
EnPro Industries Inc.	1,200	104,544			<u>3,500,278</u>
ESCO Technologies Inc.	1,500	115,500	Insurance Brokers - 0.2%		
Evoqua Water Technologies Corp. (a)	6,000	225,360	Aon PLC, Class A	3,200	914,464
Flowserve Corp.	1,900	65,873	Arthur J Gallagher & Co.	2,900	431,085
Fortive Corp.	4,700	331,679	Brown & Brown Inc.	3,500	194,075
Franklin Electric Company Inc.	2,400	191,640	BRP Group Inc., Class A (a)	2,800	93,212
Gates Industrial Corp. plc (a)	400	6,508	Crawford & Co., Class A	200	1,794
Graco Inc.	2,433	170,237	eHealth Inc. (a)	1,300	52,650
Helios Technologies Inc.	1,700	139,587	Goosehead Insurance Inc., Class A	960	146,199
Hillenbrand Inc.	3,800	162,070	Marsh & McLennan Companies Inc.	7,231	1,094,990
Hyster-Yale Materials Handling Inc.	560	28,146	Selectquote Inc. (a)	7,800	100,854
IDEX Corp.	1,100	227,645			<u>3,029,323</u>
Illinois Tool Works Inc.	4,400	909,172	Integrated Oil & Gas - 0.4%		
Ingersoll Rand Inc. (a)	5,900	297,419	Chevron Corp.	27,587	2,798,701
ITT Inc.	1,300	111,592	Exxon Mobil Corp.	60,450	3,555,669
John Bean Technologies Corp.	1,700	238,935	Occidental Petroleum Corp.	11,900	352,002
Kadant Inc.	600	122,460			<u>6,706,372</u>
Kennametal Inc.	4,300	147,189	Integrated Telecommunication Services - 0.4%		
Lincoln Electric Holdings Inc.	900	115,911	AT&T Inc.	101,998	2,754,966
Lydall Inc. (a)	1,000	62,090	ATN International Inc.	700	32,795
Mueller Industries Inc.	3,194	131,273	Consolidated Communications Holdings Inc. (a)	4,323	39,728
Mueller Water Products Inc., Class A	8,100	123,282	IDT Corp., Class B (a)	1,200	50,340
NN Inc. (a)	2,700	14,175	Ooma Inc. (a)	1,300	24,193
Nordson Corp.	800	190,520	Radius Global Infrastructure Inc., Class A (a)	3,600	58,788
Omega Flex Inc.	126	17,979	Verizon Communications Inc.	59,237	3,199,391
Otis Worldwide Corp.	6,100	501,908			<u>6,160,201</u>
Parker-Hannifin Corp.	1,800	503,316	Interactive Home Entertainment - 0.1%		
Park-Ohio Holdings Corp.	600	15,312	Activision Blizzard Inc.	11,000	851,290
Proto Labs Inc. (a)	1,400	93,240	Electronic Arts Inc.	4,100	583,225
RBC Bearings Inc. (a)	1,400	297,080	Skillz Inc. (a)	4,100	40,262
Rexnord Corp.	6,400	411,456	Take-Two Interactive Software Inc. (a)	1,700	261,919
Snap-on Inc.	725	151,489	Zynga Inc., Class A (a)	13,300	100,149
SPX Corp. (a)	2,500	133,625			<u>1,836,845</u>
SPX FLOW Inc.	2,200	160,820	Interactive Media & Services - 2.1%		
Standex International Corp.	700	69,237	Alphabet Inc., Class C (a)	4,028	10,735,869
Stanley Black & Decker Inc.	2,300	403,213	Alphabet Inc., Class A (a)	4,285	11,456,033
Tennant Co.	900	66,555	Cargurus Inc. (a)	5,300	166,473
The ExOne Co. (a)	900	21,042	Cars.com Inc. (a)	4,500	56,925
The Gorman-Rupp Co.	1,058	37,887	Eventbrite Inc., Class A (a)	4,300	81,313
The Middleby Corp. (a)	800	136,408	EverQuote Inc., Class A (a)	800	14,904
The Timken Co.	900	58,878	Facebook Inc., Class A (a)	34,233	11,618,338
Watts Water Technologies Inc., Class A	1,500	252,135	fuboTV Inc. (a)	6,700	160,532
Welbilt Inc. (a)	6,700	155,708	IAC/InterActiveCorp (a)	1,100	143,319
Woodward Inc.	800	90,560			
Xylem Inc.	2,600	321,568			
		<u>9,762,579</u>			
Industrial REITs - 0.2%					
Americold Realty Trust	3,600	104,580			
Duke Realty Corp.	5,376	257,349			
EastGroup Properties Inc.	2,100	349,923			
First Industrial Realty Trust Inc.	1,900	98,952			
Indus Realty Trust Inc.	227	15,913			

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Liberty TripAdvisor Holdings Inc., Class A (a)	4,300	\$ 13,287	Evercore Inc., Class A	566	\$ 75,657
Match Group Inc. (a)	4,000	627,960	Greenhill & Company Inc.	1,100	16,082
MediaAlpha Inc., Class A (a)	1,000	18,680	Houlihan Lokey Inc.	2,724	250,880
Pinterest Inc., Class A (a)	7,697	392,162	Interactive Brokers Group Inc., Class A	1,100	68,574
QuinStreet Inc. (a)	3,100	54,436	Jefferies Financial Group Inc.	3,309	122,863
TripAdvisor Inc. (a)	1,500	50,775	Lazard Ltd., Class A	1,500	68,700
TrueCar Inc. (a)	6,000	24,960	LPL Financial Holdings Inc.	1,100	172,436
Twitter Inc. (a)	11,200	676,368	Moelis & Co., Class A	3,357	207,698
Vimeo Inc. (a)	1,785	52,425	Morgan Stanley	19,500	1,897,545
Yelp Inc. (a)	3,700	137,788	Oppenheimer Holdings Inc., Class A	524	23,732
Zillow Group Inc., Class A (a)	1,100	97,438	Piper Sandler Cos.	1,000	138,460
Zillow Group Inc., Class C (a)	2,100	185,094	PJT Partners Inc., Class A	1,200	94,932
		<u>36,765,079</u>	Raymond James Financial Inc.	2,550	235,314
<b>Internet &amp; Direct Marketing Retail - 1.3%</b>			Stifel Financial Corp.	1,400	95,144
1-800-Flowers.com Inc., Class A (a)	1,461	44,575	Stonex Group Inc. (a)	804	52,984
Amazon.com Inc. (a)	6,205	20,383,673	The Charles Schwab Corp.	21,500	1,566,060
CarParts.com Inc. (a)	3,118	48,672	The Goldman Sachs Group Inc.	4,700	1,776,741
DoorDash Inc., Class A (a)	2,100	432,558	Virtu Financial Inc., Class A	1,000	24,430
Duluth Holdings Inc., Class B (a)	100	1,363			<u>7,104,364</u>
eBay Inc.	9,200	640,964	<b>IT Consulting &amp; Other Services - 0.2%</b>		
Etsy Inc. (a)	1,800	374,328	Amdocs Ltd.	1,947	147,407
Groupon Inc. (a)	1,100	25,091	Cognizant Technology Solutions Corp., Class A	7,489	555,759
Lands' End Inc. (a)	800	18,832	DXC Technology Co. (a)	3,800	127,718
Liquidity Services Inc. (a)	1,500	32,415	EPAM Systems Inc. (a)	753	429,572
Overstock.com Inc. (a)	2,200	171,424	Gartner Inc. (a)	1,200	364,656
PetMed Express Inc.	1,147	30,820	Grid Dynamics Holdings Inc. (a)	2,500	73,050
Porch Group Inc. (a)	3,900	68,952	International Business Machines Corp.	12,796	1,777,748
Quotient Technology Inc. (a)	4,200	24,444	LiveRamp Holdings Inc. (a)	3,400	160,582
Qurate Retail Inc.	5,734	58,430	Perficient Inc. (a)	1,640	189,748
Revolve Group Inc. (a)	1,800	111,186	The Hackett Group Inc.	1,600	31,392
Shutterstock Inc.	1,200	135,984	Unisys Corp. (a)	3,200	80,448
Stamps.com Inc. (a)	900	296,811			<u>3,938,080</u>
Stitch Fix Inc., Class A (a)	3,000	119,850	<b>Leisure Facilities - 0.0% *</b>		
The RealReal Inc. (a)	4,200	55,356	Drive Shack Inc. (a)	7,100	19,951
Wayfair Inc., Class A (a)	1,100	281,061	F45 Training Holdings Inc. (a)	1,700	25,432
Xometry Inc. (a)	400	23,068	Hall of Fame Resort & Entertainment Co. (a)	4,600	12,190
		<u>23,379,857</u>	Planet Fitness Inc., Class A (a)	1,200	94,260
<b>Internet Services &amp; Infrastructure - 0.2%</b>			RCI Hospitality Holdings Inc.	457	31,309
Akamai Technologies Inc. (a)	2,200	230,098	SeaWorld Entertainment Inc. (a)	2,600	143,832
BigCommerce Holdings Inc. (a)	2,700	136,728	Six Flags Entertainment Corp. (a)	1,100	46,750
Brightcove Inc. (a)	1,700	19,618	Vail Resorts Inc. (a)	600	200,430
Cloudflare Inc., Class A (a)	3,600	405,540			<u>574,154</u>
DigitalOcean Holdings Inc. (a)	2,700	209,601	<b>Leisure Products - 0.1%</b>		
Fastly Inc., Class A (a)	1,595	64,502	Acushnet Holdings Corp.	2,000	93,400
GoDaddy Inc., Class A (a)	2,300	160,310	American Outdoor Brands Inc. (a)	800	19,648
Limelight Networks Inc. (a)	7,300	17,374	AMMO Inc. (a)	3,200	19,680
MongoDB Inc. (a)	900	424,359	Brunswick Corp.	1,200	114,324
Okta Inc. (a)	1,800	427,212	Callaway Golf Co. (a)	5,900	163,017
Rackspace Technology Inc. (a)	3,100	44,082	Clarus Corp.	1,500	38,445
Snowflake Inc., Class A (a)	2,800	846,804	Escalade Inc.	595	11,251
SolarWinds Corp.	600	10,038	Genius Brands International Inc. (a)	13,900	18,904
Switch Inc., Class A	1,000	25,390	Hasbro Inc.	1,900	169,518
Twilio Inc., Class A (a)	2,400	765,720	Johnson Outdoors Inc., Class A	240	25,392
VeriSign Inc. (a)	1,400	287,014			
		<u>4,074,390</u>			
<b>Investment Banking &amp; Brokerage - 0.4%</b>					
B. Riley Financial Inc.	1,100	64,944			
BGC Partners Inc., Class A	19,200	100,032			
Cowen Inc., Class A	1,491	51,156			

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Latham Group Inc. (a)	1,100	\$ 18,040	NeoGenomics Inc. (a)	6,000	\$ 289,440
Malibu Boats Inc., Class A (a)	900	62,982	Pacific Biosciences of California Inc. (a)	10,300	263,165
MasterCraft Boat Holdings Inc. (a)	1,083	27,162	PerkinElmer Inc.	1,600	277,264
Mattel Inc. (a)	5,100	94,656	Personalis Inc. (a)	1,600	30,784
Nautilus Inc. (a)	1,815	16,898	PPD Inc. (a)	2,400	112,296
Peloton Interactive Inc., Class A (a)	3,772	328,353	Quanterix Corp. (a)	1,500	74,685
Polaris Inc.	900	107,694	Repligen Corp. (a)	800	231,192
Smith & Wesson Brands Inc.	2,620	54,391	Seer Inc. (a)	2,200	75,966
Sturm Ruger & Company Inc.	761	56,147	Sotera Health Co. (a)	1,300	33,995
Vista Outdoor Inc. (a)	2,908	117,221	Syneos Health Inc. (a)	1,400	122,472
YETI Holdings Inc. (a)	1,200	102,828	Thermo Fisher Scientific Inc.	5,600	3,199,448
		<u>1,659,951</u>	Waters Corp. (a)	900	<u>321,570</u>
					<u>9,913,029</u>
<b>Life &amp; Health Insurance - 0.2%</b>			<b>Managed Healthcare - 0.5%</b>		
Aflac Inc.	9,200	479,596	Alignment Healthcare Inc. (a)	1,300	20,774
American Equity Investment Life Holding Co.	4,100	121,237	Anthem Inc.	3,452	1,286,906
Bright Health Group Inc. (a)	2,800	22,848	Centene Corp. (a)	8,200	510,942
Brighthouse Financial Inc. (a)	1,370	61,965	HealthEquity Inc. (a)	4,300	278,468
Citizens Inc. (a)	3,100	19,251	Humana Inc.	1,800	700,470
CNO Financial Group Inc.	6,200	145,948	Magellan Health Inc. (a)	1,200	113,460
Genworth Financial Inc., Class A (a)	25,000	93,750	Molina Healthcare Inc. (a)	819	222,203
Globe Life Inc.	1,500	133,545	Progyny Inc. (a)	3,300	184,800
Independence Holding Co.	248	12,298	UnitedHealth Group Inc.	13,426	<u>5,246,075</u>
Lincoln National Corp.	2,600	178,750			<u>8,564,098</u>
MetLife Inc.	10,200	629,646	<b>Marine - 0.0% *</b>		
National Western Life Group Inc., Class A	155	32,642	Eagle Bulk Shipping Inc. (a)	700	35,294
Primerica Inc.	600	92,178	Genco Shipping & Trading Ltd.	1,300	26,169
Principal Financial Group Inc.	3,800	244,720	Kirby Corp. (a)	900	43,164
Prudential Financial Inc.	5,490	577,548	Matson Inc.	2,200	<u>177,562</u>
Trupanion Inc. (a)	2,000	155,340			<u>282,189</u>
Unum Group	3,100	77,686	<b>Metal &amp; Glass Containers - 0.1%</b>		
		<u>3,078,948</u>	AptarGroup Inc.	953	113,741
<b>Life Sciences Tools &amp; Services - 0.6%</b>			Ball Corp.	4,600	413,862
10X Genomics Inc., Class A (a)	1,200	174,696	Berry Global Group Inc. (a)	2,018	122,856
Adaptive Biotechnologies Corp. (a)	1,600	54,384	Crown Holdings Inc.	1,784	179,791
Agilent Technologies Inc.	4,400	693,132	Greif Inc., Class A	1,662	107,365
Avantor Inc. (a)	8,400	343,560	Myers Industries Inc.	1,500	29,355
Berkeley Lights Inc. (a)	2,900	56,724	O-I Glass Inc. (a)	8,000	114,160
Bionano Genomics Inc. (a)	13,600	74,800	Silgan Holdings Inc.	1,223	46,914
Bio-Rad Laboratories Inc., Class A (a)	335	249,893	TriMas Corp. (a)	2,700	<u>87,372</u>
Bio-Techne Corp.	500	242,285			<u>1,215,416</u>
Bruker Corp.	1,500	117,150	<b>Mortgage REITs - 0.1%</b>		
Charles River Laboratories International Inc. (a)	686	283,092	AFC Gamma Inc.	200	4,316
ChromaDex Corp. (a)	2,400	15,048	AGNC Investment Corp.	7,238	114,143
Codexis Inc. (a)	3,600	83,736	Angel Oak Mortgage Inc.	200	3,386
Cytek Biosciences Inc. (a)	900	19,269	Annaly Capital Management Inc.	19,600	165,032
Fluidigm Corp. (a)	4,400	28,996	Apollo Commercial Real Estate Finance Inc.	7,136	105,827
Harvard Bioscience Inc. (a)	900	6,282	Arbor Realty Trust Inc.	7,600	140,828
Illumina Inc. (a)	2,100	851,781	Ares Commercial Real Estate Corp.	1,886	28,441
Inotiv Inc. (a)	700	20,468	ARMOUR Residential REIT Inc.	3,800	40,964
IQVIA Holdings Inc. (a)	2,700	646,758	Blackstone Mortgage Trust Inc., Class A	7,800	236,496
Maravai LifeSciences Holdings Inc., Class A (a)	1,500	73,620	BrightSpire Capital Inc.	5,000	46,950
Medpace Holdings Inc. (a)	1,560	295,277	Broadmark Realty Capital Inc.	6,200	61,132
Mettler-Toledo International Inc. (a)	319	439,378	Capstead Mortgage Corp.	3,391	22,686
NanoString Technologies Inc. (a)	2,300	110,423	Chimera Investment Corp.	12,757	189,441
			Dynex Capital Inc.	1,551	26,801

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Ellington Financial Inc.	2,400	\$ 43,896	Horace Mann Educators Corp.	1,900	\$ 75,601
Granite Point Mortgage Trust Inc.	3,200	42,144	The Hartford Financial Services Group Inc.	5,100	358,275
Great Ajax Corp.	1,600	21,584			1,444,084
Hannon Armstrong Sustainable Infrastructure Capital Inc.	4,100	219,268	Multi-Sector Holdings - 0.4%		
Invesco Mortgage Capital Inc.	13,900	43,785	Berkshire Hathaway Inc., Class B (a)	26,574	7,253,107
KKR Real Estate Finance Trust Inc.	1,686	35,575	Cannae Holdings Inc. (a)	4,461	138,782
Ladder Capital Corp., Class A	5,300	58,565			7,391,889
MFA Financial Inc.	22,800	104,196	Multi-Utilities - 0.3%		
New Residential Investment Corp.	6,200	68,200	Ameren Corp.	3,671	297,351
New York Mortgage Trust Inc.	18,600	79,236	Avista Corp.	3,500	136,920
Orchid Island Capital Inc.	5,092	24,900	Black Hills Corp.	3,200	200,832
PennyMac Mortgage Investment Trust	4,900	96,481	CenterPoint Energy Inc.	8,000	196,800
Ready Capital Corp.	2,715	39,177	CMS Energy Corp.	4,000	238,920
Redwood Trust Inc.	6,700	86,363	Consolidated Edison Inc.	4,900	355,691
Starwood Property Trust Inc.	4,100	100,081	Dominion Energy Inc.	11,491	839,073
TPG RE Finance Trust Inc.	3,600	44,568	DTE Energy Co.	2,700	301,617
Two Harbors Investment Corp.	17,900	113,486	MDU Resources Group Inc.	3,000	89,010
		<u>2,407,948</u>	NiSource Inc.	5,700	138,111
Motorcycle Manufacturers - 0.0% *			NorthWestern Corp.	2,900	166,170
Arcimoto Inc. (a)	1,100	12,573	Public Service Enterprise Group Inc.	7,300	444,570
Harley-Davidson Inc.	2,300	84,203	Sempra Energy	4,500	569,250
		<u>96,776</u>	Unitil Corp.	700	29,946
			WEC Energy Group Inc.	4,585	404,397
					<u>4,408,658</u>
Movies & Entertainment - 0.6%			Office REITs - 0.1%		
AMC Entertainment Holdings Inc., Class A (a)	27,100	1,031,426	Alexandria Real Estate Equities Inc.	2,100	401,247
Chicken Soup For The Soul Entertainment Inc. (a)	600	13,722	Boston Properties Inc.	2,200	238,370
Cinemark Holdings Inc. (a)	5,500	105,655	Brandywine Realty Trust	8,300	111,386
CuriosityStream Inc. (a)	1,300	13,702	Columbia Property Trust Inc.	5,900	112,218
Liberty Media Corp. (a)	800	37,640	Corporate Office Properties Trust	6,200	167,276
Liberty Media Corp-Liberty Braves, Class A (a)	600	16,146	Cousins Properties Inc.	2,200	82,038
Liberty Media Corp-Liberty Braves, Class C (a)	1,672	44,174	Douglas Emmett Inc.	2,500	79,025
Liberty Media Corp-Liberty Media, Class C (a)	2,300	118,243	Easterly Government Properties Inc.	3,910	80,781
Lions Gate Entertainment Corp., Class A (a)	1,900	26,961	Equity Commonwealth (a)	5,800	150,684
Lions Gate Entertainment Corp., Class B (a)	7,800	101,400	Franklin Street Properties Corp.	6,200	28,768
Live Nation Entertainment Inc. (a)	1,900	173,147	Highwoods Properties Inc.	1,600	70,176
LiveOne Inc.	1,100	3,289	Hudson Pacific Properties Inc.	2,300	60,421
Madison Square Garden Entertainment Corp. (a)	1,509	109,659	JBG SMITH Properties	1,800	53,298
Madison Square Garden Sports Corp. (a)	300	55,785	Kilroy Realty Corp.	1,600	105,936
Netflix Inc. (a)	6,205	3,787,160	Mack-Cali Realty Corp. (a)	5,400	92,448
Roku Inc. (a)	1,700	532,695	Office Properties Income Trust	2,700	68,391
The Marcus Corp. (a)	1,300	22,685	Paramount Group Inc.	9,200	82,708
The Walt Disney Co. (a)	25,901	4,381,672	Piedmont Office Realty Trust Inc., Class A	6,900	120,267
World Wrestling Entertainment Inc., Class A	700	39,382	Postal Realty Trust Inc.	1,300	24,232
		<u>10,614,543</u>	SL Green Realty Corp.	1,100	77,924
			Vornado Realty Trust	2,600	109,226
					<u>2,316,820</u>
Multi-Line Insurance - 0.1%			Office Services & Supplies - 0.0% *		
American Financial Group Inc.	900	113,247	ACCO Brands Corp.	5,700	48,963
American International Group Inc.	12,400	680,636	Herman Miller Inc.	3,756	141,451
American National Group Inc.	400	75,612	HNI Corp.	2,600	95,472
Assurant Inc.	892	140,713	Interface Inc.	2,684	40,663
			Kimball International Inc., Class B	2,200	24,640
			MSA Safety Inc.	500	72,850

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Pitney Bowes Inc.	8,200	\$ 59,122	Denbury Inc. (a)	2,600	\$ 182,650
Steelcase Inc., Class A	5,500	69,740	Devon Energy Corp.	10,000	355,100
		<u>552,901</u>	Diamondback Energy Inc.	2,500	236,675
<b>Oil &amp; Gas Drilling - 0.0% *</b>			Earthstone Energy Inc., Class A (a)	500	4,600
Helmerich & Payne Inc.	6,100	167,201	EOG Resources Inc.	8,300	666,241
Nabors Industries Ltd. (a)	400	38,592	EQT Corp. (a)	4,102	83,927
Patterson-UTI Energy Inc.	8,700	78,300	Extraction Oil & Gas Inc. (a)	800	45,160
		<u>284,093</u>	Falcon Minerals Corp.	400	1,880
<b>Oil &amp; Gas Equipment &amp; Services - 0.1%</b>			Hess Corp.	3,900	304,629
Archrock Inc.	8,500	70,125	Kosmos Energy Ltd. (a)	22,800	67,488
Aspen Aerogels Inc. (a)	1,200	55,212	Laredo Petroleum Inc. (a)	600	48,642
Baker Hughes Co.	10,300	254,719	Magnolia Oil & Gas Corp., Class A	7,200	128,088
Bristow Group Inc. (a)	1,300	41,379	Marathon Oil Corp.	11,800	161,306
Cactus Inc., Class A	2,700	101,844	Matador Resources Co.	5,300	201,612
ChampionX Corp. (a)	10,600	237,016	Murphy Oil Corp.	7,600	189,772
DMC Global Inc. (a)	1,000	36,910	Northern Oil & Gas Inc.	2,500	53,500
Dril-Quip Inc. (a)	1,400	35,252	Oasis Petroleum Inc.	1,000	99,420
Frank's International N.V.	9,200	27,048	Ovintiv Inc.	14,100	463,608
FTS International Inc., Class A (a)	200	4,920	PDC Energy Inc.	5,200	246,428
Halliburton Co.	12,300	265,926	Penn Virginia Corp. (a)	622	16,589
Helix Energy Solutions Group Inc. (a)	8,300	32,204	Pioneer Natural Resources Co.	3,100	516,181
Liberty Oilfield Services Inc., Class A (a)	4,378	53,105	Range Resources Corp. (a)	13,800	312,294
National Energy Services Reunited Corp. (a)	1,500	18,780	SM Energy Co.	6,000	158,280
Newpark Resources Inc. (a)	5,800	19,140	Southwestern Energy Co. (a)	34,900	193,346
NexTier Oilfield Solutions Inc. (a)	9,600	44,160	Talos Energy Inc. (a)	1,800	24,786
NOV Inc. (a)	5,800	76,038	Tellurian Inc. (a)	17,700	69,207
Oceaneering International Inc. (a)	4,824	64,256	Texas Pacific Land Corp.	82	99,167
Oil States International Inc. (a)	3,500	22,365	Vine Energy Inc., Class A (a)	1,400	23,058
ProPetro Holding Corp. (a)	4,700	40,655	W&T Offshore Inc. (a)	5,600	20,832
RPC Inc. (a)	3,400	16,524	Whiting Petroleum Corp. (a)	2,000	<u>116,820</u>
Schlumberger N.V.	20,000	592,800			<u>8,134,532</u>
Select Energy Services Inc., Class A (a)	3,600	18,684	<b>Oil &amp; Gas Refining &amp; Marketing - 0.1%</b>		
Solaris Oilfield Infrastructure Inc., Class A	1,700	14,178	Aemetis Inc. (a)	1,500	27,420
TETRA Technologies Inc. (a)	5,400	16,848	Alto Ingredients Inc. (a)	3,600	17,784
Tidewater Inc. (a)	2,400	28,944	Clean Energy Fuels Corp. (a)	9,000	73,350
U.S. Silica Holdings Inc. (a)	4,300	34,357	CVR Energy Inc.	1,700	28,322
		<u>2,223,389</u>	Delek US Holdings Inc. (a)	3,178	57,109
<b>Oil &amp; Gas Exploration &amp; Production - 0.5%</b>			Gevo Inc. (a)	9,600	63,744
Antero Resources Corp. (a)	15,200	285,912	Green Plains Inc. (a)	2,558	83,519
APA Corp.	5,600	120,008	HollyFrontier Corp.	2,200	72,886
Berry Corp.	4,000	28,840	Marathon Petroleum Corp.	9,000	556,290
Bonanza Creek Energy Inc.	1,700	81,430	New Fortress Energy Inc.	600	16,650
Brigham Minerals Inc., Class A	2,500	47,900	Par Pacific Holdings Inc. (a)	2,400	37,728
Cabot Oil & Gas Corp.	5,900	128,384	PBF Energy Inc., Class A (a)	4,500	58,365
California Resources Corp. (a)	4,300	176,300	Phillips 66	6,200	434,186
Callon Petroleum Co. (a)	2,000	98,160	Renewable Energy Group Inc. (a)	2,288	114,857
Centennial Resource Development Inc., Class A (a)	8,900	59,630	REX American Resources Corp. (a)	314	25,079
Chesapeake Energy Corp.	5,100	314,109	Valero Energy Corp.	5,800	409,306
Cimarex Energy Co.	1,500	130,800	World Fuel Services Corp.	3,000	<u>100,860</u>
CNX Resources Corp. (a)	10,900	137,558			<u>2,177,455</u>
Comstock Resources Inc. (a)	4,500	46,575	<b>Oil &amp; Gas Storage &amp; Transportation - 0.1%</b>		
ConocoPhillips	19,200	1,301,184	Altus Midstream Co., Class A	300	20,709
Contango Oil & Gas Co. (a)	6,800	31,076	Antero Midstream Corp.	4,300	44,806
Continental Resources Inc.	1,200	55,380	Cheniere Energy Inc. (a)	3,300	322,311
			Dorian LPG Ltd.	2,200	27,302
			DTE Midstream LLC (a)	1,350	62,424
			Equitrans Midstream Corp.	21,000	212,940
			International Seaways Inc.	2,452	44,675
			Kinder Morgan Inc.	27,800	465,094

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



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

September 30, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
ONEOK Inc.	6,300	\$ 365,337	Westrock Co.	3,600	\$ 179,388
Targa Resources Corp.	3,400	167,314			<u>1,324,126</u>
The Williams Companies Inc.	17,300	448,762			
		<u>2,181,674</u>	Paper Products - 0.0% *		
Other Diversified Financial Services - 0.0% *			Clearwater Paper Corp. (a)	979	37,525
Alerus Financial Corp.	901	26,922	Domtar Corp. (a)	2,400	130,896
Equitable Holdings Inc.	5,100	151,164	Glatfelter Corp.	2,800	39,480
Voya Financial Inc.	1,400	85,946	Neenah Inc.	1,000	46,610
		<u>264,032</u>	Schweitzer-Mauduit International Inc.	1,529	52,995
			Verso Corp., Class A	1,500	<u>31,125</u>
Packaged Foods & Meats - 0.3%					<u>338,631</u>
B&G Foods Inc.	3,169	94,721	Personal Products - 0.1%		
Beyond Meat Inc. (a)	800	84,208	BellRing Brands Inc., Class A (a)	1,854	57,010
Calavo Growers Inc.	800	30,592	Coty Inc., Class A (a)	4,300	33,798
Cal-Maine Foods Inc.	1,800	65,088	Edgewell Personal Care Co.	2,700	98,010
Campbell Soup Co.	2,900	121,249	elf Beauty Inc. (a)	2,800	81,340
Conagra Brands Inc.	6,700	226,929	Herbalife Nutrition Ltd. (a)	1,300	55,094
Flowers Foods Inc.	2,900	68,527	Inter Parfums Inc.	900	67,293
Freshpet Inc. (a)	600	85,614	Medifast Inc.	600	115,584
General Mills Inc.	8,708	520,913	Nature's Sunshine Products Inc.	200	2,930
Hormel Foods Corp.	3,896	159,736	Nu Skin Enterprises Inc., Class A	2,900	117,363
Hostess Brands Inc. (a)	6,800	118,116	The Beauty Health Co. (a)	4,400	114,268
J&J Snack Foods Corp.	800	122,256	The Estee Lauder Companies Inc., Class A	3,300	989,769
John B Sanfilippo & Son Inc.	500	40,860	The Honest Company Inc. (a)	1,400	14,532
Kellogg Co.	3,500	223,720	USANA Health Sciences Inc. (a)	788	72,654
Lamb Weston Holdings Inc.	2,000	122,740	Veru Inc. (a)	3,200	<u>27,296</u>
Lancaster Colony Corp.	986	166,447			<u>1,846,941</u>
Landec Corp. (a)	1,700	15,674	Pharmaceuticals - 1.2%		
McCormick & Company Inc.	3,500	283,605	9 Meters Biopharma Inc. (a)	17,800	23,140
Mission Produce Inc. (a)	1,800	33,084	Aclaris Therapeutics Inc. (a)	2,100	37,800
Mondelez International Inc., Class A	19,734	1,148,124	Aerie Pharmaceuticals Inc. (a)	2,200	25,080
Pilgrim's Pride Corp. (a)	300	8,724	Amneal Pharmaceuticals Inc. (a)	5,900	31,506
Post Holdings Inc. (a)	900	99,144	Amphastar Pharmaceuticals Inc. (a)	2,200	41,822
Sanderson Farms Inc.	1,100	207,020	Ampio Pharmaceuticals Inc. (a)	10,700	17,762
Seneca Foods Corp., Class A (a)	414	19,963	Angion Biomedica Corp. (a)	300	2,931
Tattooed Chef Inc. (a)	2,300	42,389	ANI Pharmaceuticals Inc. (a)	600	19,692
The Hain Celestial Group Inc. (a)	1,300	55,614	Antares Pharma Inc. (a)	9,800	35,672
The Hershey Co.	2,100	355,425	Arvinas Inc. (a)	2,300	189,014
The JM Smucker Co.	1,476	177,164	Atea Pharmaceuticals Inc. (a)	3,200	112,192
The Kraft Heinz Co.	9,300	342,426	Athira Pharma Inc. (a)	1,000	9,380
The Simply Good Foods Co. (a)	4,300	148,307	Axsome Therapeutics Inc. (a)	1,400	46,144
Tootsie Roll Industries Inc.	988	30,065	Bausch Health Companies Inc. (a)	4,100	114,309
TreeHouse Foods Inc. (a)	2,600	103,688	BioDelivery Sciences International Inc. (a)	5,500	19,855
Tyson Foods Inc., Class A	4,100	323,654	Bristol-Myers Squibb Co.	31,870	1,885,748
Utz Brands Inc.	2,900	49,677	Cara Therapeutics Inc. (a)	1,900	29,355
Vital Farms Inc. (a)	1,400	24,598	Cassava Sciences Inc. (a)	2,169	134,652
Whole Earth Brands Inc. (a)	1,600	18,480	Catalent Inc. (a)	2,400	319,368
		<u>5,738,541</u>	Citius Pharmaceuticals Inc. (a)	6,400	12,992
Paper Packaging - 0.1%			Collegium Pharmaceutical Inc. (a)	2,000	39,480
Avery Dennison Corp.	1,200	248,652	Corcept Therapeutics Inc. (a)	5,000	98,400
Graphic Packaging Holding Co.	4,000	76,160	CorMedix Inc. (a)	2,100	9,765
International Paper Co.	5,751	321,596	Cymbabay Therapeutics Inc. (a)	4,200	15,330
Packaging Corporation of America	1,296	178,122	Durect Corp. (a)	13,500	17,280
Pactiv Evergreen Inc.	2,300	28,796	Edgewise Therapeutics Inc. (a)	900	14,940
Ranpak Holdings Corp. (a)	1,900	50,958			
Sealed Air Corp.	2,300	126,017			
Sonoco Products Co.	1,500	89,370			
UFP Technologies Inc. (a)	407	25,067			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Elanco Animal Health Inc. (a)	6,300	\$ 200,907	Cincinnati Financial Corp.	2,100	\$ 239,862
Eli Lilly & Co.	12,078	2,790,622	CNA Financial Corp.	200	8,392
Esperion Therapeutics Inc. (a)	1,600	19,280	Donegal Group Inc., Class A	729	10,563
Evolus Inc. (a)	1,600	12,192	Employers Holdings Inc.	1,766	69,739
EyePoint Pharmaceuticals Inc. (a)	400	4,168	Erie Indemnity Co., Class A	364	64,945
Fulcrum Therapeutics Inc. (a)	1,600	45,136	Fidelity National Financial Inc.	4,100	185,894
Harmony Biosciences Holdings Inc. (a)	1,075	41,205	First American Financial Corp.	1,600	107,280
Innoviva Inc. (a)	2,100	35,091	HCI Group Inc.	200	22,154
Intra-Cellular Therapies Inc. (a)	3,600	134,208	Heritage Insurance Holdings Inc.	1,600	10,896
Johnson & Johnson	37,690	6,086,935	Investors Title Co.	100	18,260
Kala Pharmaceuticals Inc. (a)	2,900	7,598	Kemper Corp.	900	60,111
KemPharm Inc. (a)	1,600	14,928	Kinsale Capital Group Inc.	1,061	171,564
Marinus Pharmaceuticals Inc. (a)	1,800	20,484	Lemonade Inc. (a)	500	33,505
Merck & Company Inc.	36,085	2,710,344	Loews Corp.	3,000	161,790
Mind Medicine MindMed Inc. (a)	15,800	36,814	Markel Corp. (a)	193	230,660
Nektar Therapeutics (a)	2,600	46,696	MBIA Inc. (a)	3,000	38,550
NGM Biopharmaceuticals Inc. (a)	1,500	31,530	Mercury General Corp.	500	27,835
Nuvation Bio Inc. (a)	4,800	47,712	MetroMile Inc. (a)	2,000	7,100
Ocular Therapeutix Inc. (a)	5,200	52,000	NI Holdings Inc. (a)	588	10,325
Omeros Corp. (a)	4,000	55,160	Old Republic International Corp.	4,274	98,858
Oramed Pharmaceuticals Inc. (a)	1,600	35,168	Palomar Holdings Inc. (a)	1,430	115,587
Organon & Co.	3,890	127,553	ProAssurance Corp.	2,600	61,828
Pacira Pharmaceuticals Inc. (a)	2,500	140,000	RLI Corp.	2,200	220,594
Paratek Pharmaceuticals Inc. (a)	2,700	13,122	Safety Insurance Group Inc.	686	54,366
Pfizer Inc.	79,725	3,428,972	Selective Insurance Group Inc.	3,000	226,590
Phathom Pharmaceuticals Inc. (a)	1,400	44,940	State Auto Financial Corp.	1,100	56,045
Phibro Animal Health Corp., Class A	1,200	25,848	Stewart Information Services Corp.	1,300	82,238
Pliant Therapeutics Inc. (a)	1,400	23,632	The Allstate Corp.	4,132	526,045
Prestige Consumer Healthcare Inc. (a)	2,519	141,341	The Hanover Insurance Group Inc.	500	64,810
Provention Bio Inc. (a)	3,200	20,480	The Progressive Corp.	8,410	760,180
Reata Pharmaceuticals Inc., Class A (a)	1,400	140,854	The Travelers Companies Inc.	3,603	547,692
Relmada Therapeutics Inc. (a)	900	23,589	Tiptree Inc.	1,505	15,080
Revance Therapeutics Inc. (a)	3,734	104,029	Tran Insurance Group Inc. (a)	1,000	10,350
Royalty Pharma PLC, Class A	4,400	159,016	United Fire Group Inc.	1,300	30,030
Seelos Therapeutics Inc. (a)	6,800	16,388	United Insurance Holdings Corp.	300	1,089
SIGA Technologies Inc. (a)	3,200	23,648	Universal Insurance Holdings Inc.	1,700	22,168
Supernus Pharmaceuticals Inc. (a)	2,300	61,341	White Mountains Insurance Group Ltd.	39	41,715
Tarsus Pharmaceuticals Inc. (a)	200	4,310	WR Berkley Corp.	1,912	139,920
TherapeuticsMD Inc. (a)	20,300	15,050			<u>4,941,866</u>
Verrica Pharmaceuticals Inc. (a)	100	1,250	Publishing - 0.0% *		
Viatrix Inc.	18,000	243,900	Daily Journal Corp. (a)	50	16,018
WaVe Life Sciences Ltd. (a)	2,500	12,250	Gannett Company Inc. (a)	7,900	52,772
Zoetis Inc.	6,800	1,320,152	John Wiley & Sons Inc., Class A	2,100	109,641
Zogenix Inc. (a)	3,900	59,241	Meredith Corp. (a)	1,974	109,952
		<u>21,882,693</u>	News Corp., Class A	5,194	122,215
			News Corp., Class B	1,774	41,210
			Scholastic Corp.	1,400	49,910
			The New York Times., Class A	2,400	118,248
					<u>619,966</u>
			Railroads - 0.2%		
Property & Casualty Insurance - 0.3%			CSX Corp.	32,350	962,089
Ambac Financial Group Inc. (a)	2,700	38,664	Kansas City Southern	1,300	351,832
AMERISAFE Inc.	538	30,214	Norfolk Southern Corp.	3,500	837,375
Arch Capital Group Ltd. (a)	5,300	202,354	Union Pacific Corp.	9,333	1,829,361
Assured Guaranty Ltd.	1,200	56,172			<u>3,980,657</u>
Axis Capital Holdings Ltd.	1,300	59,852			

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Real Estate Development - 0.0% *			CBTX Inc.	1,000	\$ 26,380
Forestar Group Inc. (a)	1,000	\$ 18,630	Central Pacific Financial Corp.	1,600	41,088
The Howard Hughes Corp. (a)	600	52,686	CIT Group Inc.	5,100	264,945
		<u>71,316</u>	Citizens & Northern Corp.	799	20,183
Real Estate Operating Companies - 0.0% *			Citizens Financial Group Inc.	5,900	277,182
FRP Holdings Inc. (a)	400	22,368	City Holding Co.	881	68,639
Kennedy-Wilson Holdings Inc.	6,400	133,888	Civista Bancshares Inc.	900	20,907
Rafael Holdings Inc., Class B (a)	600	18,438	CNB Financial Corp.	900	21,906
		<u>174,694</u>	Coastal Financial Corp. (a)	700	22,302
Real Estate Services - 0.1%			Columbia Banking System Inc.	4,100	155,759
CBRE Group Inc., Class A (a)	4,800	467,328	Comerica Inc.	1,800	144,900
Cushman & Wakefield PLC (a)	6,800	126,548	Commerce Bancshares Inc.	1,600	111,488
eXp World Holdings Inc.	3,500	139,195	Community Bank System Inc.	2,700	184,734
Jones Lang LaSalle Inc. (a)	700	173,663	Community Trust Bancorp Inc.	1,017	42,816
Marcus & Millichap Inc. (a)	1,500	60,930	ConnectOne Bancorp Inc.	2,300	69,023
Newmark Group Inc., Class A	8,600	123,066	CrossFirst Bankshares Inc. (a)	2,800	36,400
Opendoor Technologies Inc. (a)	6,500	133,445	Cullen/Frost Bankers Inc.	800	94,896
Realogy Holdings Corp. (a)	5,849	102,591	Customers Bancorp Inc. (a)	1,587	68,273
Redfin Corp. (a)	5,300	265,530	CVB Financial Corp.	7,300	148,701
REX Holdings Inc., Class A	1,100	34,276	Dime Community Bancshares Inc.	2,200	71,852
		<u>1,626,572</u>	Eagle Bancorp Inc.	1,600	92,000
Regional Banks - 1.1%			East West Bancorp Inc.	2,100	162,834
1st Source Corp.	700	33,068	Eastern Bankshares Inc.	8,600	174,580
Allegiance Bancshares Inc.	1,100	41,965	Enterprise Bancorp Inc.	600	21,570
Altabancorp	900	39,744	Enterprise Financial Services Corp.	2,162	97,895
Amalgamated Financial Corp.	200	3,164	Equity Bancshares Inc., Class A	900	30,042
Amerant Bancorp Inc. (a)	1,400	34,636	Farmers National Banc Corp.	1,600	25,136
American National Bankshares Inc.	688	22,732	FB Financial Corp.	1,800	77,184
Ameris Bancorp.	3,400	176,392	Fidelity D&D Bancorp Inc.	228	11,498
Arrow Financial Corp.	844	28,985	Fifth Third Bancorp	10,000	424,400
Associated Banc-Corp.	8,400	179,928	Financial Institutions Inc.	977	29,945
Atlantic Capital Bancshares Inc. (a)	1,200	31,788	First Bancorp Inc.	600	17,484
Atlantic Union Bankshares Corp.	3,800	140,030	First Bancorp/Southern Pines NC	1,300	55,913
Banc of California Inc.	2,600	48,074	First Bank	500	7,045
BancFirst Corp.	900	54,108	First Busey Corp.	3,100	76,353
BancorpSouth Bank	5,200	154,856	First Citizens BancShares Inc., Class A	100	84,317
Bank First Corp.	421	29,836	First Commonwealth Financial Corp.	4,500	61,335
Bank of Hawaii Corp.	600	49,302	First Community Bancshares Inc.	1,039	32,957
Bank of Marin Bancorp	775	29,256	First Financial Bancorp.	4,700	110,027
Bank OZK	1,800	77,364	First Financial Bankshares Inc.	6,700	307,865
BankUnited Inc.	5,200	217,464	First Financial Corp.	815	34,271
Banner Corp.	2,000	110,420	First Foundation Inc.	2,300	60,490
Bar Harbor Bankshares	900	25,245	First Hawaiian Inc.	2,000	58,700
Berkshire Hills Bancorp Inc.	2,863	77,244	First Horizon Corp.	8,200	133,578
Blue Ridge Bankshares Inc.	1,300	22,867	First Internet Bancorp	578	18,022
BOK Financial Corp.	500	44,775	First Interstate BancSystem Inc., Class A	2,000	80,520
Brookline Bancorp Inc.	3,500	53,410	First Merchants Corp.	2,700	112,968
Bryn Mawr Bank Corp.	895	41,125	First Mid Bancshares Inc.	866	35,558
Business First Bancshares Inc.	1,200	28,068	First Midwest Bancorp Inc.	5,900	112,159
Byline Bancorp Inc.	1,400	34,384	First Republic Bank	2,500	482,200
Cadence BanCorp	6,200	136,152	Flushing Financial Corp.	1,700	38,420
Cambridge Bancorp	321	28,248	FNB Corp.	4,900	56,938
Camden National Corp.	900	43,110	Fulton Financial Corp.	7,700	117,656
Capital City Bank Group Inc.	800	19,792	German American Bancorp Inc.	1,200	46,356
Capstar Financial Holdings Inc.	1,000	21,240	Glacier Bancorp Inc.	5,000	276,750
Carter Bankshares Inc. (a)	1,400	19,908	Great Southern Bancorp Inc.	600	32,886
Cathay General Bancorp	3,600	149,004	Great Western Bancorp Inc.	2,800	91,672
			Guaranty Bancshares Inc.	450	16,132

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Hancock Whitney Corp.	4,400	\$ 207,328	Sandy Spring Bancorp Inc.	2,200	\$ 100,804
Hanmi Financial Corp.	1,800	36,108	Seacoast Banking Corporation of Florida	3,300	111,573
HarborOne Bancorp Inc.	3,100	43,524	ServisFirst Bancshares Inc.	2,500	194,500
HBT Financial Inc.	627	9,750	Sierra Bancorp	900	21,852
Heartland Financial USA Inc.	2,200	105,776	Signature Bank	800	217,824
Heritage Commerce Corp.	3,500	40,705	Silvergate Capital Corp., Class A (a)	1,200	138,600
Heritage Financial Corp.	1,600	40,800	Simmons First National Corp.	5,400	159,624
Hilltop Holdings Inc.	3,400	111,078	SmartFinancial Inc.	900	23,265
Home BancShares Inc.	8,500	200,005	South Plains Financial Inc.	800	19,504
HomeTrust Bancshares Inc.	900	25,182	South State Corp.	3,700	276,279
Hope Bancorp Inc.	5,400	77,976	Southern First Bancshares Inc. (a)	400	21,400
Horizon Bancorp Inc.	2,500	45,425	Southside Bancshares Inc.	1,500	57,435
Howard Bancorp Inc. (a)	1,100	22,308	Spirit of Texas Bancshares Inc.	800	19,360
Huntington Bancshares Inc.	20,506	317,023	Sterling Bancorp	2,900	72,384
Independent Bank Corp.	1,600	121,840	Stock Yards Bancorp Inc.	1,189	69,735
Independent Bank Group Inc.	1,900	134,976	Summit Financial Group Inc.	700	17,157
International Bancshares Corp.	2,600	108,264	SVB Financial Group (a)	800	517,504
Investors Bancorp Inc.	11,600	175,276	Synovus Financial Corp.	2,200	96,558
KeyCorp	13,600	294,032	Texas Capital Bancshares Inc. (a)	2,500	150,050
Lakeland Bancorp Inc.	2,100	37,023	The Bancorp Inc. (a)	2,348	59,757
Lakeland Financial Corp.	1,100	78,364	The First Bancshares Inc.	1,200	46,536
Live Oak Bancshares Inc.	1,800	114,534	The First of Long Island Corp.	1,400	28,840
M&T Bank Corp.	1,800	268,812	The PNC Financial Services Group Inc.	6,000	1,173,840
Macatawa Bank Corp.	1,800	14,454	Tompkins Financial Corp.	700	56,637
Mercantile Bank Corp.	1,000	32,030	TowneBank	3,200	99,552
Metrocity Bankshares Inc.	1,200	25,164	TriCo Bancshares	1,300	56,420
Metropolitan Bank Holding Corp. (a)	400	33,720	TriState Capital Holdings Inc. (a)	1,600	33,840
Mid Penn Bancorp Inc.	490	13,499	Triumph Bancorp Inc. (a)	1,200	120,156
Midland States Bancorp Inc.	1,200	29,676	Truist Financial Corp.	19,100	1,120,215
MidWestOne Financial Group Inc.	900	27,144	Trustmark Corp.	3,600	115,992
MVB Financial Corp.	600	25,698	UMB Financial Corp.	2,400	232,104
National Bank Holdings Corp., Class A	1,900	76,912	Umpqua Holdings Corp.	3,400	68,850
NBT Bancorp Inc.	1,900	68,628	United Bankshares Inc.	6,400	232,832
Nicolet Bankshares Inc. (a)	514	38,128	United Community Banks Inc.	4,900	160,818
Northrim BanCorp Inc.	367	15,601	Univest Corporation of Pennsylvania	1,700	46,563
OceanFirst Financial Corp.	2,600	55,666	Valley National Bancorp	21,300	283,503
Old National Bancorp	8,900	150,855	Veritex Holdings Inc.	2,100	82,656
Old Second Bancorp Inc.	1,700	22,202	Washington Trust Bancorp Inc.	1,000	52,980
Origin Bancorp Inc.	1,000	42,350	Webster Financial Corp.	1,300	70,798
Orrstown Financial Services Inc.	644	15,070	WesBanco Inc.	3,100	105,648
Pacific Premier Bancorp Inc.	5,200	215,488	West Bancorporation Inc.	1,000	30,030
PacWest Bancorp	1,800	81,576	Westamerica BanCorp	1,571	88,384
Park National Corp.	715	87,194	Western Alliance Bancorp	1,300	141,466
Peapack-Gladstone Financial Corp.	500	16,680	Wintrust Financial Corp.	800	64,296
Peoples Bancorp Inc.	1,300	41,093	Zions Bancorp NA	2,400	148,536
Peoples Financial Services Corp.	400	18,228			<u>19,578,746</u>
People's United Financial Inc.	6,300	110,061	Reinsurance - 0.0% *		
Pinnacle Financial Partners Inc.	1,100	103,488	Alleghany Corp. (a)	200	124,882
Preferred Bank	800	53,344	Reinsurance Group of America Inc.	1,000	111,260
Primis Financial Corp.	1,800	26,028			<u>236,142</u>
Prosperity Bancshares Inc.	1,300	92,469	Renewable Electricity - 0.0% *		
QCR Holdings Inc.	900	46,296	Brookfield Renewable Corp., Class A	3,500	135,880
RBB Bancorp	1,000	25,210	Ormat Technologies Inc.	2,300	153,203
Red River Bancshares Inc.	300	14,955			
Regions Financial Corp.	13,300	283,423			
Reliant Bancorp Inc.	900	28,431			
Renasant Corp.	2,700	97,335			
Republic Bancorp Inc., Class A	575	29,124			
S&T Bancorp Inc.	1,800	53,046			

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Sunnova Energy International Inc. (a)	4,431	\$ 145,957	Restaurants - 0.5%		
		<u>435,040</u>	Aramark	3,400	\$ 111,724
Research & Consulting Services - 0.2%			Biglari Holdings Inc., Class B (a)	20	3,436
Acacia Research Corp. (a)	2,900	19,691	BJ's Restaurants Inc. (a)	1,000	41,760
Atlas Technical Consultants Inc. (a)	1,500	15,255	Bloomin' Brands Inc. (a)	4,500	112,500
Booz Allen Hamilton Holding Corp.	2,000	158,700	Brinker International Inc. (a)	2,700	132,435
CACI International Inc., Class A (a)	300	78,630	Carrols Restaurant Group Inc.	2,900	10,614
CBIZ Inc. (a)	2,528	81,755	Chipotle Mexican Grill Inc. (a)	398	723,373
CoStar Group Inc. (a)	5,600	481,936	Chuy's Holdings Inc. (a)	1,100	34,683
CRA International Inc.	293	29,107	Cracker Barrel Old Country Store Inc.	1,200	167,808
Dun & Bradstreet Holdings Inc. (a)	2,100	35,301	Darden Restaurants Inc.	1,800	272,646
Equifax Inc.	1,700	430,814	Dave & Buster's Entertainment Inc. (a)	2,200	84,326
Exponent Inc.	2,699	305,392	Del Taco Restaurants Inc.	1,900	16,587
Forrester Research Inc. (a)	700	34,482	Denny's Corp. (a)	2,800	45,752
Franklin Covey Co. (a)	800	32,632	Dine Brands Global Inc. (a)	797	64,724
FTI Consulting Inc. (a)	500	67,350	Domino's Pizza Inc.	490	233,711
Huron Consulting Group Inc. (a)	1,100	57,200	El Pollo Loco Holdings Inc. (a)	1,129	19,080
ICF International Inc.	1,100	98,219	Fiesta Restaurant Group Inc. (a)	1,400	15,344
Jacobs Engineering Group Inc.	1,800	238,554	Jack in the Box Inc.	1,000	97,330
KBR Inc.	7,400	291,560	Krispy Kreme Inc. (a)	1,600	22,400
Leidos Holdings Inc.	2,000	192,260	McDonald's Corp.	10,634	2,563,964
ManTech International Corp., Class A	1,601	121,548	Noodles & Co. (a)	1,800	21,240
Mistras Group Inc. (a)	300	3,048	Papa John's International Inc.	1,700	215,883
Nielsen Holdings PLC	5,300	101,707	Red Robin Gourmet Burgers Inc. (a)	900	20,754
Resources Connection Inc.	1,929	30,440	Ruth's Hospitality Group Inc. (a)	1,900	39,349
Science Applications International Corp.	900	77,004	Shake Shack Inc., Class A (a)	2,100	164,766
TransUnion	2,700	303,237	Starbucks Corp.	16,807	1,853,980
Verisk Analytics Inc.	2,300	460,621	Texas Roadhouse Inc.	3,700	337,921
Willdan Group Inc. (a)	600	21,354	The Cheesecake Factory Inc. (a)	2,684	126,148
		<u>3,767,797</u>	The ONE Group Hospitality Inc. (a)	2,000	21,380
Residential REITs - 0.2%			The Wendy's Co.	2,700	58,536
American Campus Communities Inc.	2,100	101,745	Wingstop Inc.	1,552	254,419
American Homes 4 Rent, Class A	4,100	156,292	Yum! Brands Inc.	4,300	<u>525,933</u>
Apartment Income REIT Corp.	2,200	107,382			<u>8,414,506</u>
Apartment Investment & Management Co., Class A	7,300	50,005	Retail REITs - 0.2%		
AvalonBay Communities Inc.	2,000	443,280	Acadia Realty Trust	4,200	85,722
BRT Apartments Corp.	637	12,281	Agree Realty Corp.	3,500	231,805
Camden Property Trust	1,400	206,458	Alexander's Inc.	100	26,062
Centerspace	800	75,600	American Finance Trust Inc.	7,300	58,692
Equity LifeStyle Properties Inc.	2,600	203,060	Brixmor Property Group Inc.	4,400	97,284
Equity Residential	5,300	428,876	Federal Realty Investment Trust	1,000	117,990
Essex Property Trust Inc.	900	287,766	Getty Realty Corp.	2,340	68,585
Independence Realty Trust Inc.	6,000	122,100	Kimco Realty Corp.	8,734	181,231
Invitation Homes Inc.	8,100	310,473	Kite Realty Group Trust	4,000	81,440
Mid-America Apartment Communities Inc.	1,600	298,800	National Retail Properties Inc.	2,600	112,294
NexPoint Residential Trust Inc.	1,000	61,880	NETSTREIT Corp.	2,400	56,760
Preferred Apartment Communities Inc.	2,800	34,244	Phillips Edison & Company Inc.	900	27,639
Sun Communities Inc.	1,700	314,670	Realty Income Corp.	5,300	343,758
UDR Inc.	4,100	217,218	Regency Centers Corp.	2,500	168,325
UMH Properties Inc.	2,200	50,380	Retail Opportunity Investments Corp.	5,800	101,036
		<u>3,482,510</u>	Retail Properties of America Inc., Class A	11,300	145,544
			Retail Value Inc.	1,000	26,330
			RPT Realty	3,849	49,113
			Saul Centers Inc.	700	30,842
			Seritage Growth Properties (a)	2,000	29,660

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Simon Property Group Inc.	4,700	\$ 610,859	Microchip Technology Inc.	3,600	\$ 552,564
SITE Centers Corp.	9,500	146,680	Micron Technology Inc.	16,000	1,135,680
Spirit Realty Capital Inc.	1,700	78,268	Monolithic Power Systems Inc.	673	326,190
Tanger Factory Outlet Centers Inc.	5,700	92,910	NeoPhotonics Corp. (a)	3,000	26,130
The Macerich Co.	11,300	188,823	NVE Corp.	300	19,191
Urban Edge Properties	6,000	109,860	NVIDIA Corp.	34,206	7,086,115
Urstadt Biddle Properties Inc., Class A	1,800	34,074	ON Semiconductor Corp. (a)	6,000	274,620
Whitestone REIT	2,400	23,472	Power Integrations Inc.	3,200	316,768
		<u>3,325,058</u>	Qorvo Inc. (a)	1,600	267,504
			QUALCOMM Inc.	16,088	2,075,030
<b>Security &amp; Alarm Services - 0.0% *</b>			Rambus Inc. (a)	5,900	130,980
ADT Inc.	2,465	19,942	Semtech Corp. (a)	3,400	265,098
CoreCivic Inc. (a)	6,900	61,410	Silicon Laboratories Inc. (a)	2,400	336,384
The Brink's Co.	2,500	158,250	SiTime Corp. (a)	694	141,694
		<u>239,602</u>	SkyWater Technology Inc. (a)	100	2,720
			Skyworks Solutions Inc.	2,373	391,023
			SMART Global Holdings Inc. (a)	1,100	48,950
<b>Semiconductor Equipment - 0.3%</b>			SunPower Corp. (a)	3,900	88,452
Amkor Technology Inc.	5,096	127,145	Synaptics Inc. (a)	1,900	341,487
Applied Materials Inc.	13,100	1,686,363	Texas Instruments Inc.	13,197	2,536,595
Atomera Inc. (a)	1,100	25,399	Universal Display Corp.	600	102,576
Axcelis Technologies Inc. (a)	1,400	65,842	Wolfspeed Inc.	1,500	121,095
AXT Inc. (a)	2,300	19,159	Xilinx Inc.	3,500	528,465
Brooks Automation Inc.	1,100	112,585			<u>28,547,096</u>
CMC Materials Inc.	1,500	184,845			
Cohu Inc. (a)	2,800	89,432	<b>Silver - 0.0% *</b>		
Enphase Energy Inc. (a)	1,900	284,943	Gatos Silver Inc. (a)	1,926	22,399
Entegris Inc.	1,935	243,617	Hecla Mining Co.	26,800	147,400
FormFactor Inc. (a)	4,000	149,320			<u>169,799</u>
Ichor Holdings Ltd. (a)	1,000	41,090			
KLA Corp.	2,200	735,922	<b>Soft Drinks - 0.4%</b>		
Lam Research Corp.	2,086	1,187,247	Celsius Holdings Inc. (a)	2,900	261,261
MKS Instruments Inc.	800	120,728	Coca-Cola Consolidated Inc.	228	89,873
Onto Innovation Inc. (a)	2,500	180,625	Keurig Dr Pepper Inc.	10,000	341,600
PDF Solutions Inc. (a)	1,700	39,168	Monster Beverage Corp. (a)	5,300	470,799
Photronics Inc. (a)	3,700	50,431	National Beverage Corp.	1,100	57,739
Teradyne Inc.	2,401	262,117	NewAge Inc. (a)	6,100	8,479
Ultra Clean Holdings Inc. (a)	2,509	106,883	PepsiCo Inc.	19,748	2,970,297
Veeco Instruments Inc. (a)	2,358	52,371	Primo Water Corp.	8,100	127,332
		<u>5,765,232</u>	The Coca-Cola Co.	55,577	2,916,125
					<u>7,243,505</u>
<b>Semiconductors - 1.6%</b>					
Advanced Micro Devices Inc. (a)	17,300	1,780,170	<b>Specialized Consumer Services - 0.0% *</b>		
Allegro MicroSystems Inc. (a)	900	28,764	Carriage Services Inc.	1,000	44,590
Alpha & Omega Semiconductor Ltd. (a)	1,245	39,056	European Wax Center Inc. (a)	300	8,403
Ambarella Inc. (a)	1,800	280,332	Frontdoor Inc. (a)	1,300	54,470
Analog Devices Inc.	7,759	1,299,477	H&R Block Inc.	2,800	70,000
Broadcom Inc.	5,668	2,748,583	Regis Corp. (a)	1,400	4,872
CEVA Inc. (a)	1,400	59,738	Service Corporation International	2,500	150,650
Cirrus Logic Inc. (a)	900	74,115	Terminix Global Holdings Inc. (a)	2,000	83,340
Diodes Inc. (a)	2,326	210,712	Vivint Smart Home Inc. (a)	5,200	49,140
DSP Group Inc. (a)	1,413	30,959	WW International Inc. (a)	3,000	54,750
First Solar Inc. (a)	1,400	133,644			<u>520,215</u>
Impinj Inc. (a)	1,000	57,130			
Intel Corp.	57,766	3,077,773	<b>Specialized Finance - 0.0% *</b>		
Kopin Corp. (a)	3,800	19,494	A-Mark Precious Metals Inc.	335	20,107
Lattice Semiconductor Corp. (a)	7,200	465,480	Marlin Business Services Corp.	728	16,183
MACOM Technology Solutions Holdings Inc. (a)	2,500	162,175	NewStar Financial Inc.	492	42
Marvell Technology Inc.	11,926	719,257			<u>36,332</u>
MaxLinear Inc. (a)	3,600	177,300			
Meta Materials Inc. (a)	11,700	67,626	<b>Specialized REITs - 0.5%</b>		
			American Tower Corp.	6,442	1,709,771

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
CatchMark Timber Trust Inc., Class A	3,000	\$ 35,610	RPM International Inc.	1,900	\$ 147,535
CoreSite Realty Corp.	600	83,124	Sensient Technologies Corp.	2,200	200,376
Crown Castle International Corp.	6,200	1,074,584	Stepan Co.	1,100	124,234
CubeSmart	2,900	140,505	The Sherwin-Williams Co.	3,489	975,978
CyrusOne Inc.	1,800	139,338			<u>6,482,699</u>
Digital Realty Trust Inc.	4,000	577,800	Specialty Stores - 0.1%		
EPR Properties	1,100	54,318	Academy Sports & Outdoors Inc. (a)	4,100	164,082
Equinix Inc.	1,278	1,009,786	Barnes & Noble Education Inc. (a)	2,400	23,976
Extra Space Storage Inc.	1,900	319,181	Bath & Body Works Inc.	3,419	215,500
Farmland Partners Inc.	1,612	19,328	Big 5 Sporting Goods Corp.	1,000	23,040
Four Corners Property Trust Inc.	4,400	118,184	Dick's Sporting Goods Inc.	887	106,236
Gaming & Leisure Properties Inc.	3,000	138,960	Five Below Inc. (a)	800	141,448
Gladstone Land Corp.	1,305	29,715	Hibbett Sports Inc.	1,003	70,952
Iron Mountain Inc.	4,300	186,835	JOANN Inc.	1,400	15,596
Lamar Advertising Co., Class A	1,300	147,485	Leslie's Inc. (a)	1,400	28,756
Life Storage Inc.	1,100	126,214	MarineMax Inc. (a)	985	47,792
National Storage Affiliates Trust	4,300	226,997	National Vision Holdings Inc. (a)	4,200	238,434
Outfront Media Inc.	7,400	186,480	Party City Holdco Inc. (a)	5,400	38,340
PotlatchDeltic Corp.	3,400	175,372	Petco Health & Wellness Company Inc. (a)	1,300	27,430
Public Storage	2,171	645,004	Sally Beauty Holdings Inc. (a)	5,700	96,045
Rayonier Inc.	2,000	71,360	Signet Jewelers Ltd.	2,700	213,192
Safehold Inc.	800	57,512	Sportsman's Warehouse Holdings Inc. (a)	1,970	34,672
SBA Communications Corp.	1,500	495,855	The Container Store Group Inc. (a)	1,900	18,088
The GEO Group Inc.	7,000	52,290	The ODP Corp. (a)	2,800	112,448
Uniti Group Inc.	9,700	119,989	Tractor Supply Co.	1,592	322,555
VICI Properties Inc.	7,500	213,075	Ulta Beauty Inc. (a)	800	288,736
Weyerhaeuser Co.	10,700	<u>380,599</u>	Winmark Corp.	130	27,954
		<u>8,535,271</u>			<u>2,255,272</u>
Specialty Chemicals - 0.4%					
Albemarle Corp.	1,717	375,972	Steel - 0.1%		
Amyris Inc. (a)	9,600	131,808	Allegheny Technologies Inc. (a)	6,300	104,769
Ashland Global Holdings Inc.	800	71,296	Carpenter Technology Corp.	2,200	72,028
Avient Corp.	4,800	222,480	Cleveland-Cliffs Inc. (a)	6,300	124,803
Axalta Coating Systems Ltd. (a)	3,100	90,489	Commercial Metals Co.	6,000	182,760
Balchem Corp.	1,700	246,619	Haynes International Inc.	700	26,075
Celanese Corp.	1,600	241,024	Nucor Corp.	4,300	423,507
Chase Corp.	400	40,860	Olympic Steel Inc.	600	14,616
Danimer Scientific Inc. (a)	3,400	55,556	Reliance Steel & Aluminum Co.	849	120,915
DuPont de Nemours Inc.	7,600	516,724	Ryerson Holding Corp.	1,100	24,497
Ecolab Inc.	3,600	751,032	Schnitzer Steel Industries Inc., Class A	1,579	69,176
ECOVYST Inc.	2,300	26,818	Steel Dynamics Inc.	3,000	175,440
Element Solutions Inc.	3,300	71,544	SunCoke Energy Inc.	4,900	30,772
Ferro Corp. (a)	4,000	81,360	TimkenSteel Corp. (a)	2,700	35,316
FutureFuel Corp.	1,590	11,337	United States Steel Corp.	3,600	79,092
GCP Applied Technologies Inc. (a)	2,300	50,416	Warrior Met Coal Inc.	3,001	69,833
HB Fuller Co.	2,700	174,312	Worthington Industries Inc.	2,000	105,400
Ingevity Corp. (a)	2,100	149,877			<u>1,658,999</u>
Innospec Inc.	1,300	109,486			
International Flavors & Fragrances Inc.	3,595	480,723	Systems Software - 2.2%		
Kraton Corp. (a)	1,800	82,152	A10 Networks Inc. (a)	3,600	48,528
Livent Corp. (a)	8,600	198,746	Appian Corp. (a)	2,000	185,020
Minerals Technologies Inc.	2,000	139,680	CommVault Systems Inc. (a)	2,500	188,275
NewMarket Corp.	100	33,877	Crowdstrike Holdings Inc., Class A (a)	2,800	688,184
PPG Industries Inc.	3,400	486,234	Dolby Laboratories Inc., Class A	957	84,216
Quaker Chemical Corp.	700	166,404	Fortinet Inc. (a)	1,900	554,876
Rayonier Advanced Materials Inc. (a)	3,700	27,750	Mandiant Inc.	3,400	60,520

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
McAfee Corp., Class A	800	\$ 17,688	Columbia Financial Inc. (a)	2,000	\$ 37,000
Microsoft Corp.	107,759	30,379,417	Essent Group Ltd.	5,700	250,857
N-Able Inc. (a)	600	7,446	Federal Agricultural Mortgage Corp., Class C	500	54,260
NortonLifeLock Inc.	7,497	189,674	Finance Of America Cos. Inc. (a)	3,100	15,345
OneSpan Inc. (a)	1,400	26,292	Flagstar Bancorp Inc.	2,600	132,028
Oracle Corp.	24,111	2,100,792	FS Bancorp Inc.	536	18,551
Palo Alto Networks Inc. (a)	1,300	622,700	Hingham Institution for Savings	60	20,202
Ping Identity Holding Corp. (a)	2,600	63,882	Home Bancorp Inc.	500	19,340
Progress Software Corp.	1,900	93,461	HomeStreet Inc.	970	39,915
Qualys Inc. (a)	1,800	200,322	Kearny Financial Corp.	3,300	41,019
Rapid7 Inc. (a)	2,900	327,758	Luther Burbank Corp.	1,268	17,004
Sailpoint Technologies Holdings Inc. (a)	4,800	205,824	Merchants Bancorp	540	21,314
SecureWorks Corp. (a)	300	5,964	Meridian Bancorp Inc.	2,162	44,883
ServiceNow Inc. (a)	2,870	1,785,915	Meta Financial Group Inc.	1,500	78,720
Telos Corp. (a)	1,900	53,998	MGIC Investment Corp.	5,100	76,296
Tenable Holdings Inc. (a)	4,800	221,472	Mr Cooper Group Inc. (a)	3,820	157,269
Teradata Corp. (a)	1,600	91,760	New York Community Bancorp Inc.	6,800	87,516
Varonis Systems Inc. (a)	5,400	328,590	NMI Holdings Inc., Class A (a)	4,200	94,962
VMware Inc., Class A (a)	1,200	178,440	Northfield Bancorp Inc.	2,100	36,036
Xperi Holding Corp.	5,400	101,736	Northwest Bancshares Inc.	7,364	97,794
Zscaler Inc. (a)	1,100	288,442	Ocwen Financial Corp. (a)	700	19,691
Zuora Inc., Class A (a)	6,400	106,112	PCSB Financial Corp.	1,100	20,284
		<u>39,207,304</u>	PennyMac Financial Services Inc.	1,700	103,921
<b>Technology Distributors - 0.1%</b>			Premier Financial Corp.	1,500	47,760
Arrow Electronics Inc. (a)	1,067	119,813	Provident Bancorp Inc.	1,200	19,224
Avnet Inc.	1,500	55,455	Provident Financial Services Inc.	3,500	82,145
CDW Corp.	2,000	364,040	Radian Group Inc.	9,800	222,656
ePlus Inc. (a)	800	82,088	Rocket Companies Inc., Class A	1,600	25,664
Insight Enterprises Inc. (a)	1,810	163,045	Southern Missouri Bancorp Inc.	500	22,445
PC Connection Inc.	702	30,909	TFS Financial Corp.	400	7,624
ScanSource Inc. (a)	1,500	52,185	TrustCo Bank Corp.	784	25,064
SYNNEX Corp.	600	62,460	Walker & Dunlop Inc.	1,500	170,250
		<u>929,995</u>	Washington Federal Inc.	3,400	116,654
<b>Technology Hardware, Storage &amp; Peripherals - 1.9%</b>			Waterstone Financial Inc.	1,414	28,973
3D Systems Corp. (a)	6,200	170,934	WSFS Financial Corp.	2,300	118,013
Apple Inc.	224,451	31,759,817			<u>2,664,541</u>
Avid Technology Inc. (a)	2,171	62,785	<b>Tires &amp; Rubber - 0.0% *</b>		
Corsair Gaming Inc. (a)	1,400	36,302	The Goodyear Tire & Rubber Co. (a)	14,658	259,447
Dell Technologies Inc., Class C (a)	3,900	405,756	<b>Tobacco - 0.2%</b>		
Diebold Nixdorf Inc. (a)	4,829	48,821	22nd Century Group Inc. (a)	7,400	21,904
Eastman Kodak Co. (a)	2,100	14,301	Altria Group Inc.	26,400	1,201,728
Hewlett Packard Enterprise Co.	18,500	263,625	Philip Morris International Inc.	22,300	2,113,817
HP Inc.	16,900	462,384	Turning Point Brands Inc.	700	33,425
NetApp Inc.	3,200	287,232	Universal Corp.	1,361	65,777
Pure Storage Inc., Class A (a)	3,700	93,092	Vector Group Ltd.	7,049	89,875
Quantum Corp. (a)	2,600	13,468			<u>3,526,526</u>
Super Micro Computer Inc. (a)	2,200	80,454	<b>Trading Companies &amp; Distributors - 0.2%</b>		
Turtle Beach Corp. (a)	800	22,256	Air Lease Corp.	1,600	62,944
Western Digital Corp. (a)	4,400	248,336	Alta Equipment Group Inc. (a)	1,400	19,222
Xerox Holdings Corp.	2,500	50,425	Applied Industrial Technologies Inc.	2,200	198,286
		<u>34,019,988</u>	Beacon Roofing Supply Inc. (a)	2,900	138,504
<b>Textiles - 0.0% *</b>			BlueLinx Holdings Inc. (a)	500	24,440
Unifi Inc. (a)	800	17,544	Boise Cascade Co.	1,900	102,562
<b>Thriffs &amp; Mortgage Finance - 0.2%</b>			CAI International Inc.	1,038	58,035
Axos Financial Inc. (a)	3,300	170,082			
Blue Foundry Bancorp (a)	1,700	23,443			
Bridgewater Bancshares Inc. (a)	1,400	24,514			
Capitol Federal Financial Inc.	6,599	75,823			

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



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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Custom Truck One Source Inc. (a)	2,600	\$ 24,258	Artesian Resources Corp., Class A	500	\$ 19,085
DXP Enterprises Inc. (a)	1,000	29,570	Cadiz Inc. (a)	1,600	11,264
Fastenal Co.	8,214	423,924	California Water Service Group	2,800	165,004
GATX Corp.	2,000	179,120	Essential Utilities Inc.	3,300	152,064
Global Industrial Co.	700	26,523	Global Water Resources Inc.	1,100	20,592
GMS Inc. (a)	2,100	91,980	Middlesex Water Co.	1,000	102,780
H&E Equipment Services Inc.	1,500	52,065	Pure Cycle Corp. (a)	1,400	18,634
Herc Holdings Inc. (a)	1,300	212,498	SJW Group	1,600	105,696
Lawson Products Inc. (a)	100	5,001	The York Water Co.	800	34,944
McGrath RentCorp.	1,229	88,427			<u>1,230,634</u>
MRC Global Inc. (a)	5,800	42,572			
MSC Industrial Direct Company Inc., Class A	698	55,973	Wireless Telecommunication Services - 0.1%		
NOW Inc. (a)	4,900	37,485	Gogo Inc. (a)	3,300	57,090
Rush Enterprises Inc., Class A	2,164	97,726	Shenandoah Telecommunications Co.	2,400	75,792
Rush Enterprises Inc., Class B	188	8,605	Telephone & Data Systems Inc.	5,100	99,450
SiteOne Landscape Supply Inc. (a)	600	119,682	T-Mobile US Inc. (a)	8,436	1,077,783
Textainer Group Holdings Ltd. (a)	2,300	80,293	United States Cellular Corp. (a)	800	25,512
Titan Machinery Inc. (a)	1,200	31,092			<u>1,335,627</u>
Transcat Inc. (a)	488	31,466			
United Rentals Inc. (a)	1,000	350,930	<b>Total Common Stock</b> (Cost \$649,506,189)		<u>723,192,857</u>
Univar Solutions Inc. (a)	2,500	59,550			
Veritiv Corp. (a)	800	71,648	<b>Total Domestic Equity</b> (Cost \$649,506,189)		<u>723,192,857</u>
Watsco Inc.	420	111,140			
WESCO International Inc. (a)	2,300	265,236	<b>Foreign Equity - 21.9%</b>		
WW Grainger Inc.	600	235,836	<b>Common Stock - 21.7%</b>		
		<u>3,336,593</u>	Advertising - 0.1%		
Trucking - 0.2%			Cheil Worldwide Inc.	1,299	24,810
AMERCO	160	103,365	CyberAgent Inc.	5,400	103,918
ArcBest Corp.	1,300	106,301	Dentsu Group Inc.	2,900	111,297
Avis Budget Group Inc. (a)	2,540	295,935	Focus Media Information Technology Company Ltd., Class A	10,900	12,345
Covenant Transportation Group Inc. (a)	700	19,355	Hakuhodo DY Holdings Inc.	3,600	61,797
Daseke Inc. (a)	2,694	24,812	Informa PLC (a)	20,313	149,486
Heartland Express Inc.	2,226	35,660	Publicis Groupe S.A.	2,934	197,202
HyreCar Inc. (a)	900	7,650	WPP PLC	16,527	221,577
JB Hunt Transport Services Inc.	1,200	200,664			<u>882,432</u>
Knight-Swift Transportation Holdings Inc.	2,222	113,655	Aerospace & Defense - 0.2%		
Landstar System Inc.	544	85,854	AECC Aviation Power Company Ltd., Class A	2,100	17,292
Lyft Inc., Class A (a)	3,800	203,642	Airbus SE (a)	7,828	1,038,341
Marten Transport Ltd.	3,007	47,180	Aselsan Elektronik Sanayi Ve Ticaret AS	7,417	12,640
Old Dominion Freight Line Inc.	1,500	428,970	AviChina Industry & Technology Company Ltd. H Shares	50,000	31,456
Ryder System Inc.	794	65,672	BAE Systems PLC	42,631	323,117
Saia Inc. (a)	1,361	323,959	Bharat Electronics Ltd.	22,316	60,696
Schneider National Inc., Class B	300	6,822	CAE Inc. (a)	3,800	113,504
TuSimple Holdings Inc., Class A (a)	700	25,991	Dassault Aviation S.A.	320	35,989
Uber Technologies Inc. (a)	23,106	1,035,149	Elbit Systems Ltd.	344	49,777
Universal Logistics Holdings Inc.	100	2,008	Korea Aerospace Industries Ltd.	1,353	37,281
US Xpress Enterprises Inc., Class A (a)	1,276	11,012	MTU Aero Engines AG	700	157,457
Werner Enterprises Inc.	3,312	146,622	Rolls-Royce Holdings PLC (a)	109,847	205,307
XPO Logistics Inc. (a)	1,400	111,412	Safran S.A.	4,530	573,254
Yellow Corp. (a)	3,400	19,210	Singapore Technologies Engineering Ltd.	19,900	55,558
		<u>3,420,900</u>	Thales S.A.	1,441	139,785
Water Utilities - 0.1%					<u>2,851,454</u>
American States Water Co.	2,000	171,040			
American Water Works Company Inc.	2,541	429,531			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Agricultural &amp; Farm Machinery - 0.0% *</b>					
CNH Industrial N.V.	13,469	\$ 226,519	Airports of Thailand PCL NVDR	77,200	\$ 138,348
Kubota Corp.	14,000	297,209	Auckland International Airport Ltd. (a)	16,727	89,849
		<u>523,728</u>	Beijing Capital International Airport Company Ltd. H Shares (a)	20,000	11,724
<b>Agricultural Products - 0.0% *</b>					
Beijing Dabeinong Technology Group Company Ltd. A Shares	7,600	8,890	Grupo Aeroportuario del Pacífico SAB de C.V. B Shares (a)	7,400	86,443
Charoen Pokphand Indonesia Tbk PT	134,900	60,219	Grupo Aeroportuario del Sureste SAB de CV, Class B	3,780	70,978
IOI Corp. Bhd	46,500	41,874	Malaysia Airports Holdings Bhd (a)	11,400	18,748
Jiangxi Zhengbang Technology Company Ltd., Class A	4,100	5,964	Shanghai International Airport Company Ltd., Class A (a)	1,300	8,856
Kuala Lumpur Kepong Bhd	8,000	38,447	Sydney Airport (a)	17,624	103,417
New Hope Liuhe Company Ltd. A Shares (a)	3,200	7,291			<u>762,652</u>
Sime Darby Plantation Bhd	30,400	25,996	<b>Aluminum - 0.0% *</b>		
Tongwei Company Ltd. A Shares	4,800	37,637	Aluminum Corp. of China Ltd. H Shares (a)	66,000	49,024
Wilmar International Ltd.	25,706	79,428	Aluminum Corp. of China Ltd. A Shares (a)	17,600	20,941
		<u>305,746</u>	China Hongqiao Group Ltd.	32,000	40,611
<b>Air Freight &amp; Logistics - 0.1%</b>					
Agility Public Warehousing Co. KSC	18,679	60,833	Constellium SE (a)	6,100	114,558
Deutsche Post AG	13,156	825,437	Hindalco Industries Ltd.	23,988	157,015
DSV Panalpina A/S	2,674	640,448	Norsk Hydro ASA	18,082	135,157
Hyundai Glovis Company Ltd.	343	47,505	Press Metal Aluminium Holdings Bhd	58,800	80,619
InPost S.A. (a)	2,639	43,813	Shandong Nanshan Aluminum Company Ltd.	14,700	9,883
SF Holding Company Ltd. A Shares	5,000	50,480	Yunnan Aluminium Company Ltd. A Shares (a)	4,900	11,101
SG Holdings Company Ltd.	4,300	121,346			<u>618,909</u>
Yamato Holdings Company Ltd.	3,900	98,463	<b>Apparel Retail - 0.1%</b>		
Yunda Holding Company Ltd.	3,600	10,709	ABC-Mart Inc.	598	33,507
ZTO Express Cayman Inc. ADR	6,809	208,764	Fast Retailing Company Ltd.	800	588,532
		<u>2,107,798</u>	Hennes & Mauritz AB, Class B (a)	9,598	194,409
<b>Airlines - 0.0% *</b>					
Air Canada (a)	2,100	38,341	Industria de Diseno Textil S.A.	14,452	532,048
Air China Ltd. H Shares (a)	34,000	22,430	Mr Price Group Ltd.	4,659	62,312
Air China Ltd. A Shares (a)	11,400	13,087	Topsports International Holdings Ltd. (c)	29,000	32,935
ANA Holdings Inc. (a)	2,400	62,237			<u>1,443,743</u>
China Eastern Airlines Corp. Ltd., Class A (a)	12,400	9,018	<b>Apparel, Accessories &amp; Luxury Goods - 0.5%</b>		
China Southern Airlines Company Ltd. (a)	14,000	7,867	adidas AG	2,527	794,537
China Southern Airlines Company Ltd., Class A (a)	11,600	10,338	Bosideng International Holdings Ltd.	60,000	42,437
Copa Holdings S.A., Class A (a)	500	40,690	Burberry Group PLC	5,481	133,483
Deutsche Lufthansa AG (a)	3,907	26,670	Capri Holdings Ltd. (a)	2,100	101,661
InterGlobe Aviation Ltd. (a)(c)	1,210	32,880	Cie Financiere Richemont S.A.	6,924	717,202
Japan Airlines Company Ltd. (a)	1,914	45,452	Essilor International Cie Generale d'Optique S.A.	3,786	723,853
Korean Air Lines Company Ltd. (a)	2,837	79,884	FF Group (a)(d)**	1,860	—
Qantas Airways Ltd. (a)	11,989	48,312	Fila Holdings Corp.	898	32,019
Singapore Airlines Ltd. (a)	17,700	65,192	Gildan Activewear Inc.	2,700	98,635
Spring Airlines Company Ltd. A Shares (a)	1,100	9,261	Hermes International	420	579,789
		<u>511,659</u>	Kering S.A.	995	707,075
<b>Airport Services - 0.0% *</b>					
Aena SME S.A. (a)(c)	1,016	175,800	Li Ning Company Ltd.	35,319	407,078
Aeroports de Paris (a)	459	58,489	LPP S.A.	18	67,082
			lululemon athletica Inc. (a)	1,653	668,969
			LVMH Moet Hennessy Louis Vuitton SE	3,692	2,645,815
			Moncler S.p.A.	2,759	168,360
			Page Industries Ltd.	103	43,871
			Pandora A/S	1,355	164,597

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Shenzhou International Group Holdings Ltd.	12,900	\$ 273,783	Magellan Financial Group Ltd.	1,867	\$ 46,824
The Swatch Group AG	1,077	137,170	Noah Holdings Ltd. (a)	600	22,278
Titan Company Ltd.	5,393	156,521	Onex Corp.	1,000	70,679
		<u>8,663,937</u>	Partners Group Holding AG	301	469,299
Application Software - 0.3%			Reinet Investments SCA	2,519	47,403
Agora Inc. ADR (a)	700	20,300	Schroders PLC	1,649	79,472
Atlassian Corp. plc, Class A (a)	1,900	743,698	St. James's Place PLC	7,060	142,517
AVEVA Group PLC	1,524	73,709			<u>2,860,498</u>
Beijing Kingsoft Office Software Inc. A Shares	192	8,323	Auto Parts & Equipment - 0.2%		
China National Software & Service Company Ltd., Class A	1,300	9,873	Adient PLC (a)	4,900	203,105
China Youzan Ltd. (a)	220,000	27,505	Aisin Seiki Company Ltd.	2,000	72,292
Constellation Software Inc.	266	435,691	Aptiv PLC (a)	3,800	566,086
Dassault Systemes SE	8,789	462,765	Bharat Forge Ltd.	4,284	42,342
Hundsun Technologies Inc., Class A	1,120	9,968	Changzhou Xingyu Automotive Lighting Systems Company Ltd., Class A	300	8,399
Iflytek Company Ltd. A Shares	1,900	15,467	Continental AG (a)	1,441	156,514
Kingdee International Software Group Company Ltd. (a)	39,000	129,857	Denso Corp.	5,900	384,288
Lightspeed Commerce Inc. (a)	1,400	135,066	Faurecia S.A.	1,566	73,715
Nemetschek SE	775	80,990	Fuyao Glass Industry Group Company Ltd. H Shares (c)	10,956	58,274
Nice Ltd. (a)	831	235,147	Fuyao Glass Industry Group Company Ltd., Class A	1,100	7,181
OneConnect Financial Technology Company Ltd. (a)	1,500	6,150	Hanon Systems	3,435	44,989
Open Text Corp.	3,600	175,673	Huayu Automotive Systems Company Ltd. A Shares	1,068	3,760
SAP SE	13,881	1,878,088	Hyundai Mobis Company Ltd.	1,034	218,193
Sapiens International Corp. N.V.	1,568	45,127	Koito Manufacturing Company Ltd.	1,400	83,975
Shanghai Baosight Software Company Ltd., Class A	1,200	12,211	Kuang-Chi Technologies Company Ltd., Class A (a)	3,100	10,788
Sinch AB (a)(c)	6,810	132,148	Magna International Inc.	3,935	296,076
TeamViewer AG (a)(c)	2,122	62,112	Minth Group Ltd.	14,000	47,895
Temenos AG	901	122,136	Motherson Sumi Systems Ltd.	22,973	69,545
The Sage Group PLC	14,783	140,858	Ningbo Tuopu Group Company Ltd. A Shares	2,000	11,256
Thunder Software Technology Company Ltd., Class A	500	9,640	Stanley Electric Company Ltd.	2,000	50,390
Weimob Inc. (a)(c)	25,000	36,085	Sumitomo Electric Industries Ltd.	10,166	134,845
WiseTech Global Ltd.	1,894	71,767	Toyota Industries Corp.	2,000	164,147
Xero Ltd. (a)	1,748	171,386	Valeo	3,080	86,001
Yonyou Network Technology Company Ltd., Class A	2,600	13,330	Vitesco Technologies Group AG (a)	313	18,488
		<u>5,265,070</u>			<u>2,812,544</u>
Asset Management & Custody Banks - 0.2%			Automobile Manufacturers - 0.6%		
3i Group PLC	12,812	220,224	Astra International Tbk PT	365,000	139,360
Abrdn PLC	29,323	100,354	Bayerische Motoren Werke AG	4,380	416,223
Amundi S.A. (c)	803	67,573	BYD Company Ltd. H Shares	12,500	388,530
Bangkok Commercial Asset Management PCL NVDR	56,152	30,358	BYD Company Ltd. A Shares	1,700	65,531
Brookfield Asset Management Inc., Class A	17,000	910,755	Chongqing Changan Automobile Company Ltd. A Shares	3,857	9,930
China Cinda Asset Management Company Ltd. H Shares	104,556	17,657	Daimler AG	11,362	1,003,008
China Huarong Asset Management Company Ltd. H Shares (a)(c)(d)	82,000	5,372	Dongfeng Motor Group Company Ltd. H Shares	50,000	44,525
EQT AB	4,110	170,776	Ferrari N.V.	1,666	347,874
Hargreaves Lansdown PLC	4,778	91,805	Ford Otomotiv Sanayi A/S	1,078	20,275
HDFC Asset Management Company Ltd. (c)	986	38,480	Geely Automobile Holdings Ltd.	92,000	264,096
IGM Financial Inc.	1,077	38,469	Great Wall Motor Company Ltd. H Shares	48,033	176,739
Janus Henderson Group PLC	2,300	95,059	Great Wall Motor Company Ltd., Class A	2,600	21,102
Julius Baer Group Ltd.	2,940	195,144	Guangzhou Automobile Group Company Ltd. H Shares	54,000	47,452
			Honda Motor Company Ltd.	21,600	662,400
			Hyundai Motor Co.	2,181	363,061

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Isuzu Motors Ltd.	7,400	\$ 96,034	Innovent Biologics Inc. (a)(c)	18,000	\$ 173,344
Kia Motors Corp.	4,114	277,845	PeptiDream Inc. (a)	1,300	42,331
Li Auto Inc. ADR (a)	8,700	228,723	Prothena Corporation PLC (a)	1,900	135,337
Mahindra & Mahindra Ltd.	13,242	142,599	Seegene Inc.	674	34,178
Maruti Suzuki India Ltd.	2,100	207,131	Shanghai RAAS Blood Products Co. Ltd.	17,600	18,581
Mazda Motor Corp. (a)	7,500	64,741	Shenzhen Kangtai Biological Products Company Ltd., Class A	500	8,512
NIO Inc. ADR (a)	21,823	777,553	SK Bioscience Company Ltd. (a)	316	72,194
Nissan Motor Company Ltd. (a)	30,400	151,542	Trillium Therapeutics Inc. (a)	5,000	87,800
Renault S.A. (a)	2,580	91,578	Walvax Biotechnology Company Ltd., Class A	1,400	13,603
SAIC Motor Corp. Ltd. A Shares	8,800	25,932	Zai Lab Ltd. ADR (a)	1,200	126,468
Stellantis N.V.	26,899	512,183			<u>3,838,668</u>
Subaru Corp.	8,100	149,310	Brewers - 0.1%		
Suzuki Motor Corp.	4,800	213,921	AMBEV S.A.	73,300	205,819
Tata Motors Ltd. (a)	26,757	118,918	Anheuser-Busch InBev S.A.	10,099	573,086
Toyota Motor Corp.	141,000	2,505,947	Asahi Group Holdings Ltd.	6,200	298,432
Volkswagen AG	439	135,459	Budweiser Brewing Company APAC Ltd. (c)	21,900	55,627
XPeng Inc. ADR (a)	6,000	213,240	Carlsberg A/S	1,379	225,111
		<u>9,882,762</u>	China Resources Beer Holdings Company Ltd.	24,000	177,505
Automotive Retail - 0.0% *			Chongqing Brewery Company Ltd., Class A (a)	600	12,170
Abu Dhabi National Oil Co for Distribution PJSC	45,781	51,849	Cia Cervecerias Unidas S.A.	2,774	24,586
China Meidong Auto Holdings Ltd.	10,000	50,316	Heineken Holding N.V.	1,558	135,734
Hotai Motor Company Ltd.	4,863	101,432	Heineken N.V.	3,426	357,773
Petrobras Distribuidora S.A.	18,300	78,891	Kirin Holdings Company Ltd.	11,200	207,349
PTT Oil & Retail Business PCL NVDR	55,100	44,525	Tsingtao Brewery Company Ltd. H Shares	8,924	70,198
USS Company Ltd.	2,900	49,241	Tsingtao Brewery Company Ltd., Class A	800	9,932
Zhongsheng Group Holdings Ltd.	10,500	84,170			<u>2,353,322</u>
		<u>460,424</u>	Biotechnology - 0.2%		
3SBio Inc. (a)(c)	22,500	22,042	3SBio Inc. (a)(c)	22,500	22,042
Affimed N.V. (a)	5,000	30,900	Affimed N.V. (a)	5,000	30,900
Akeso Inc. (a)(c)	4,000	21,893	Akeso Inc. (a)(c)	4,000	21,893
Alkermes PLC (a)	8,100	249,804	Alkermes PLC (a)	8,100	249,804
Alteogen Inc. (a)	335	20,320	Alteogen Inc. (a)	335	20,320
Arbutus Biopharma Corp. (a)	5,700	24,453	Arbutus Biopharma Corp. (a)	5,700	24,453
Argenx SE (a)	602	182,008	Argenx SE (a)	602	182,008
BeiGene Ltd. ADR (a)	700	254,100	BeiGene Ltd. ADR (a)	700	254,100
Beijing Tiantan Biological Products Corporation Ltd., Class A	1,500	7,410	Beijing Tiantan Biological Products Corporation Ltd., Class A	1,500	7,410
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd. A Shares	400	13,710	Beijing Wantai Biological Pharmacy Enterprise Co. Ltd. A Shares	400	13,710
BGI Genomics Co. Ltd.	800	10,852	BGI Genomics Co. Ltd.	800	10,852
Biocon Ltd. (a)	7,693	37,521	Biocon Ltd. (a)	7,693	37,521
Burning Rock Biotech Ltd. ADR (a)	600	10,728	Burning Rock Biotech Ltd. ADR (a)	600	10,728
Celltrion Inc. (a)	1,509	327,784	Celltrion Inc. (a)	1,509	327,784
Chongqing Zhifei Biological Products Company Ltd., Class A	1,500	36,720	Chongqing Zhifei Biological Products Company Ltd., Class A	1,500	36,720
CSL Ltd.	6,047	1,262,359	CSL Ltd.	6,047	1,262,359
CureVac N.V. (a)	800	43,696	CureVac N.V. (a)	800	43,696
Genmab A/S (a)	868	379,479	Genmab A/S (a)	868	379,479
Green Cross Corp.	80	22,192	Green Cross Corp.	80	22,192
Grifols S.A.	4,001	97,747	Grifols S.A.	4,001	97,747
Hualan Biological Engineering Inc. A Shares	4,138	17,836	Hualan Biological Engineering Inc. A Shares	4,138	17,836
I-Mab ADR (a)	600	43,494	I-Mab ADR (a)	600	43,494
Imeik Technology Development Co. Ltd. A Shares	100	9,272	Imeik Technology Development Co. Ltd. A Shares	100	9,272
			Broadcasting - 0.0% *		
			Vivendi SE	9,743	122,727
			Building Products - 0.2%		
			AGC Inc.	2,600	133,648
			Allegion PLC	1,200	158,616
			Assa Abloy AB, Class B	13,257	384,798
			Beijing New Building Materials PLC, Class A	1,600	7,861
			Caesarstone Ltd.	1,400	17,388
			China Lesso Group Holdings Ltd.	16,494	26,252
			Cie de Saint-Gobain	6,700	451,124
			Daikin Industries Ltd.	3,300	717,721
			Geberit AG	490	359,412
			Guangdong Kinlong Hardware Products Company Ltd., Class A	700	14,879
			Kingspan Group PLC	2,031	202,696
			Lixil Corp.	3,600	104,078
			Nibe Industrier AB, B Shares	18,802	236,438
			ROCKWOOL International A/S B Shares	113	48,290
			TOTO Ltd.	1,900	90,244
			Trane Technologies PLC	3,427	591,671
			Xinyi Glass Holdings Ltd.	24,000	71,593
					<u>3,616,709</u>
			Cable & Satellite - 0.0% *		
			Cyfrowy Polsat S.A.	3,840	34,404
			Grupo Televisa SAB	43,400	96,161

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Megacable Holdings SAB de C.V.	2,930	\$ 8,999	Asahi Kasei Corp.	16,500	\$ 176,371
MultiChoice Group	5,902	44,788	Barito Pacific Tbk PT	363,200	24,330
Quebecor Inc., Class B	2,200	53,157	Berger Paints India Ltd.	3,118	33,891
Shaw Communications Inc., Class B	6,200	180,198	Formosa Chemicals & Fibre Corp.	54,000	161,552
		<u>417,707</u>	Formosa Plastics Corp.	59,000	238,535
Casinos & Gaming - 0.1%			Guangzhou Tinci Materials Technology Company Ltd., Class A	930	21,793
Aristocrat Leisure Ltd.	7,573	251,643	Hanwha Solutions Corp. (a)	1,912	71,291
Crown Resorts Ltd. (a)	4,846	33,145	Hengli Petrochemical Company Ltd., Class A	4,500	18,005
Entain PLC (a)	7,713	220,451	Hengyi Petrochemical Company Ltd., Class A	4,700	8,323
Evolution Gaming Group AB (c)	2,246	340,360	Huafon Chemical Company Ltd., Class A	4,900	9,187
Flutter Entertainment PLC (a)	2,205	437,548	Indorama Ventures PCL NVDR	20,600	26,832
Galaxy Entertainment Group Ltd. (a)	30,000	153,931	Jiangsu Eastern Shenghong Company Ltd., Class A	3,800	16,425
GAN Ltd. (a)	1,900	28,253	Kingfa Sci & Tech Company Ltd. A Shares	7,000	15,857
Genting Bhd	36,200	43,580	Kumho Petrochemical Company Ltd.	277	43,511
Genting Malaysia Bhd	50,800	36,291	LB Group Company Ltd. A Shares	2,100	9,274
Genting Singapore Ltd.	79,100	41,712	LG Chem Ltd.	723	468,916
Kangwon Land Inc. (a)	1,782	42,816	Lotte Chemical Corp.	312	62,798
La Francaise des Jeux SAEM (c)	1,257	64,665	Mesaieed Petrochemical Holding Co.	44,246	27,308
Melco Resorts & Entertainment Ltd. ADR (a)	2,800	28,672	Mitsui Chemicals Inc.	2,400	79,980
NEOGAMES S.A. (a)	200	7,344	Nan Ya Plastics Corp.	80,000	261,508
OPAP S.A.	2,669	41,313	National Industrialization Co. (a)	3,424	21,264
Sands China Ltd. (a)	32,800	67,125	National Petrochemical Co.	2,261	30,141
SJM Holdings Ltd. (a)	36,000	24,468	Orbia Advance Corp. SAB de C.V.	19,300	49,705
Tabcorp Holdings Ltd.	29,807	103,481	Orica Ltd.	6,303	61,513
Wynn Macau Ltd. (a)	28,400	23,898	Orion Engineered Carbons S.A. (a)	2,800	51,044
		<u>1,990,696</u>	Petronas Chemicals Group Bhd	43,500	90,398
Coal & Consumable Fuels - 0.0% *			PTT Global Chemical PCL NVDR	41,000	75,990
Adaro Energy Tbk PT	205,600	25,133	Rongsheng Petrochemical Company Ltd., Class A	10,750	31,130
Cameco Corp.	5,300	115,133	Sahara International Petrochemical Co.	6,585	76,512
China Shenhua Energy Company Ltd. H Shares	52,490	122,273	Saudi Basic Industries Corp.	14,154	478,306
China Shenhua Energy Company Ltd., Class A	7,500	26,231	Saudi Industrial Investment Group	4,083	44,185
Coal India Ltd.	28,202	70,082	Saudi Kayan Petrochemical Co. (a)	13,392	72,848
Exxaro Resources Ltd.	4,592	49,149	Sinoma Science & Technology Company Ltd., Class A	2,800	15,225
Shaanxi Coal Industry Company Ltd., Class A	6,700	15,289	SK Chemicals Company Ltd.	87	20,629
Shanxi Coking Coal Energy Group Company Ltd., Class A	3,800	6,913	SKC Company Ltd.	382	53,418
Shanxi Meijin Energy Company Ltd., Class A (a)	9,000	14,841	Skshu Paint Company Ltd., Class A	400	6,176
United Tractors Tbk PT	21,200	38,148	Tongkun Group Company Ltd. A Shares	3,400	11,470
Uranium Energy Corp. (a)	11,600	35,380	Toray Industries Inc.	18,700	118,525
Washington H Soul Pattinson & Company Ltd.	1,364	37,875	Tosoh Corp.	3,482	62,941
Yanzhou Coal Mining Company Ltd. H Shares	28,000	52,800	Tronox Holdings PLC, Class A	5,900	145,435
Yanzhou Coal Mining Company Ltd., Class A	2,300	10,259	Yanbu National Petrochemical Co.	4,590	86,767
		<u>619,506</u>	Zhejiang Satellite Petrochemical Company Ltd., Class A	1,800	10,799
Commercial Printing - 0.0% *					<u>3,417,231</u>
Cimpress PLC (a)	900	78,147			
Dai Nippon Printing Company Ltd.	3,000	72,097			
Toppan Printing Company Ltd.	3,500	59,195			
		<u>209,439</u>			
Commodity Chemicals - 0.2%					
Advanced Petrochemical Co.	1,361	27,123			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Communications Equipment - 0.1%</b>			<b>Construction Machinery &amp; Heavy Trucks - 0.1%</b>		
Accton Technology Corp.	9,000	\$ 84,821	Alstom S.A.	4,458	\$ 169,192
BYD Electronic International Company Ltd.	11,020	38,540	China CSSC Holdings Ltd.	4,900	18,992
Nokia Oyj (a)	71,310	393,500	Daewoo Shipbuilding & Marine Engineering Company Ltd. (a)	721	16,144
Shenzhen Sunway Communication Company Ltd., Class A	2,400	8,336	Doosan Bobcat Inc. (a)	928	30,940
Telefonaktiebolaget LM Ericsson	38,622	436,215	Epiroc AB A Shares	8,652	179,991
Tianjin 712 Communication & Broadcasting Co. Ltd.	1,900	10,822	Epiroc AB B Shares	5,225	92,606
Yealink Network Technology Corporation Ltd., Class A	1,100	13,838	Hino Motors Ltd.	3,587	33,225
ZTE Corp. H Shares	14,000	45,936	Hitachi Construction Machinery Company Ltd.	1,700	47,641
ZTE Corp., Class A	4,400	22,511	Hyundai Heavy Industries Company Ltd. (a)	707	60,083
		<u>1,054,519</u>	KION Group AG	968	90,049
			Knorr-Bremse AG	976	104,478
			Komatsu Ltd.	11,600	277,104
<b>Computer &amp; Electronics Retail - 0.0% *</b>			Samsung Heavy Industries Company Ltd. (a)	6,084	31,675
GOME Retail Holdings Ltd. (a)	143,000	13,339	Sany Heavy Equipment International Holdings Company Ltd.	23,000	27,211
Hikari Tsushin Inc.	300	50,578	Sany Heavy Industry Company Ltd. A Shares	9,000	35,316
Suning.com Company Ltd. A Shares (a)	9,200	7,113	Sinotruk Hong Kong Ltd.	14,500	21,478
Yamada Holdings Company Ltd.	8,714	36,503	Volvo AB B Shares	18,913	422,543
		<u>107,533</u>	Volvo AB A Shares	2,659	60,120
			Weichai Power Company Ltd. H Shares	28,401	58,782
<b>Construction &amp; Engineering - 0.1%</b>			Weichai Power Company Ltd., Class A	7,800	20,620
ACS Actividades de Construccion y Servicios S.A.	3,281	88,924	XCMG Construction Machinery Company Ltd., Class A	9,300	10,013
Bouygues S.A.	3,077	127,353	Zoomlion Heavy Industry Science & Technology Company Ltd. H Shares	14,748	13,142
China Communications Services Corp. Ltd. H Shares	23,733	13,125	Zoomlion Heavy Industry Science & Technology Company Ltd.	8,700	11,092
China Conch Venture Holdings Ltd.	25,000	116,084			<u>1,832,437</u>
China National Chemical Engineering Company Ltd.	7,200	11,988	<b>Construction Materials - 0.1%</b>		
China Railway Group Ltd. H Shares	74,000	36,727	ACC Ltd.	1,392	42,119
China Railway Group Ltd. A Shares	19,600	17,119	Ambuja Cements Ltd.	12,686	68,177
China State Construction Engineering Corp. Ltd., Class A	46,900	34,785	Anhui Conch Cement Company Ltd. H Shares	20,081	108,467
China State Construction International Holdings Ltd.	42,000	36,668	Anhui Conch Cement Company Ltd. A Shares	2,769	17,489
Eiffage S.A.	1,121	113,355	Asia Cement Corp.	29,000	47,190
Ferrovial S.A.	6,255	182,670	Cemex SAB de C.V. (a)	233,200	169,016
GS Engineering & Construction Corp.	1,180	42,033	China Jushi Company Ltd. A Shares	4,114	11,109
Hyundai Engineering & Construction Company Ltd.	1,419	60,713	China National Building Material Company Ltd. H Shares	67,243	90,453
Kajima Corp.	6,000	76,695	China Resources Cement Holdings Ltd.	46,000	44,215
Larsen & Toubro Ltd.	10,673	244,125	CRH PLC	10,381	490,183
Metallurgical Corp. of China Ltd.	20,200	13,570	Grasim Industries Ltd.	4,089	91,606
Obayashi Corp.	8,600	70,710	HeidelbergCement AG	1,948	145,403
Power Construction Corp. of China Ltd., Class A	16,300	21,392	Indocement Tunggal Prakarsa Tbk PT	18,100	13,178
Samsung Engineering Company Ltd. (a)	2,868	61,039	James Hardie Industries PLC	5,848	207,263
Shimizu Corp.	8,600	64,212	LafargeHolcim Ltd. (a)	7,167	345,009
Skanska AB, Class B	4,586	115,129	POSCO Chemical Company Ltd.	563	82,844
Taisei Corp.	2,500	79,903	Saudi Cement Co.	1,423	23,826
Vinci S.A.	7,062	734,891	Semen Indonesia Persero Tbk PT	38,500	21,881
WSP Global Inc.	1,600	191,543	Shree Cement Ltd.	197	76,599
		<u>2,554,753</u>			

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Taiwan Cement Corp.	75,000	\$ 136,594	Department Stores - 0.0% *		
The Siam Cement PCL NVDR	11,900	140,852	Central Retail Corp. PCL		
UltraTech Cement Ltd.	1,547	153,503	NVDR	21,729	\$ 21,365
		<u>2,526,976</u>	Lojas Renner S.A.	16,211	102,403
Consumer Electronics - 0.2%			Lotte Shopping Company Ltd.	146	12,488
Casio Computer Company Ltd.	2,500	41,287	Next PLC	1,747	192,307
Garmin Ltd.	2,148	333,928	SACI Falabella	9,370	32,764
LG Electronics Inc.	1,649	175,292	Shinsegae Inc.	80	17,624
NavInfo Company Ltd. A			Trent Ltd.	2,174	29,926
Shares (a)	4,600	7,819	Woolworths Holdings Ltd.	18,150	70,791
Panasonic Corp.	29,200	361,037			<u>479,668</u>
Sharp Corp.	2,800	35,208	Distillers & Vintners - 0.2%		
Sony Corp.	16,800	1,860,433	Anhui Gujing Distillery		
TCL Technology Group Corp.			Company Ltd., Class B	2,000	25,954
A Shares	13,027	12,563	Anhui Gujing Distillery		
		<u>2,827,567</u>	Company Ltd., Class A	400	14,732
Consumer Finance - 0.0% *			Becle SAB de C.V.	9,900	21,598
360 Finance Inc. (a)	1,500	30,480	Beijing Shunxin Agriculture		
Acom Company Ltd.	7,300	26,608	Company Ltd., Class A	1,400	7,631
Bajaj Finance Ltd.	4,234	435,672	Davide Campari-Milano N.V.	6,986	98,185
Cholamandalam Investment &			Diageo PLC	31,075	1,505,557
Finance Company Ltd.	7,518	56,754	Jiangsu King's Luck Brewery		
Krungthai Card PCL NVDR	16,800	27,033	JSC Ltd., Class A	1,400	9,797
Lufax Holding Ltd. ADR (a)	3,100	21,638	Jiangsu Yanghe Brewery		
Muangthai Capital PCL NVDR	13,200	22,545	Joint-Stock Company Ltd.,		
Muthoot Finance Ltd.	1,609	31,302	Class A	1,700	43,500
SBI Cards & Payment			JiuGui Liquor Company Ltd. A		
Services Ltd. (a)	3,465	47,789	Shares	400	15,314
Shriram Transport Finance			Kweichow Moutai Company		
Company Ltd.	2,924	50,860	Ltd. A Shares	1,200	339,138
Srisawad Corp. PCL NVDR	7,600	14,046	Luzhou Laojiao Company Ltd.		
		<u>764,727</u>	A Shares	1,600	54,983
Copper - 0.0% *			Pernod Ricard S.A.	2,777	612,543
Antofagasta PLC	5,299	96,365	Remy Cointreau S.A.	289	56,102
First Quantum Minerals Ltd.	8,000	148,084	Shanghai Bairun Investment		
Jiangxi Copper Company Ltd.			Holding Group Company		
H Shares	14,782	26,299	Ltd., Class A	700	8,079
KGHM Polska Miedz S.A.	2,525	99,613	Shanxi Xinghuacun Fen Wine		
Lundin Mining Corp.	8,900	64,001	Factory Company Ltd.,		
Southern Copper Corp.	2,690	151,017	Class A	1,340	65,379
		<u>585,379</u>	Sichuan Swellfun Company		
Data Processing & Outsourced Services - 0.1%			Ltd. A Shares	600	11,747
Adyen N.V. (a)(c)	262	732,764	Treasury Wine Estates Ltd.	9,573	84,344
Afterpay Ltd. (a)	2,862	248,430	United Spirits Ltd. (a)	5,347	61,177
Amadeus IT Group S.A. (a)	5,957	392,005	Wuliangye Yibin Company Ltd.		
Computershare Ltd.	7,187	92,858	A Shares	3,500	118,608
Edenred	3,236	174,292			<u>3,154,368</u>
EVERTEC Inc.	3,200	146,304	Diversified Banks - 2.3%		
Fawry for Banking & Payment			ABN AMRO Group N.V. (a)(c)	5,682	82,019
Technology Services S.A.E.			Absa Group Ltd.	12,991	131,579
(a)	14,097	12,743	Abu Dhabi Commercial Bank		
GMO Payment Gateway Inc.	600	75,567	PJSC	50,392	102,755
Nexi S.p.A. (a)(c)	5,911	110,284	Abu Dhabi Islamic Bank PJSC	26,861	42,226
Nuvei Corp. (a)(c)	800	91,629	Agricultural Bank of China Ltd.		
Paysafe Ltd. (a)	4,400	34,100	H Shares	396,717	136,284
StoneCo Ltd. A Shares (a)	3,000	104,160	Agricultural Bank of China Ltd.		
TravelSky Technology Ltd. H			A Shares	82,747	37,637
Shares	17,000	32,789	Akbank T.A.S.	35,619	21,369
Worldline S.A. (a)(c)	3,130	238,711	Al Rajhi Bank	19,322	629,524
		<u>2,486,636</u>	Alinma Bank	17,723	113,116
			Alpha Services & Holdings		
			S.A. (a)	40,855	51,279
			AMMB Holdings Bhd (a)	32,400	24,610
			Arab National Bank	10,940	66,889
			Australia & New Zealand		
			Banking Group Ltd.	37,746	757,407
			Axis Bank Ltd. (a)	35,485	363,788

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Banco Bilbao Vizcaya Argentaria S.A.	88,352	\$ 583,479	China Zheshang Bank Company Ltd., Class A	17,800	\$ 9,776
Banco Bradesco S.A.	26,470	86,761	CIMB Group Holdings Bhd	116,300	132,255
Banco de Chile	825,722	76,113	Commercial International Bank Egypt S.A.E. (a)	16,486	44,600
Banco de Credito e Inversiones S.A.	442	16,108	Commerzbank AG (a)	13,454	89,162
Banco do Brasil S.A.	15,600	82,740	Commonwealth Bank of Australia	23,579	1,748,354
Banco Inter S.A.	6,685	57,233	Credicorp Ltd.	1,200	133,128
Banco Santander Brasil S.A.	7,500	48,684	Credit Agricole S.A.	15,341	210,978
Banco Santander Chile	705,020	35,268	CTBC Financial Holding Company Ltd.	288,000	235,696
Banco Santander S.A.	230,087	833,890	Danske Bank A/S	9,342	157,472
Bancolumbia S.A.	2,846	24,608	DBS Group Holdings Ltd.	23,910	529,890
Bank AlBilad (a)	6,700	72,805	DNB BANK ASA	12,264	279,217
Bank Al-Jazira	7,456	36,471	Dubai Islamic Bank PJSC	24,182	32,472
Bank Central Asia Tbk PT	173,900	423,571	E.Sun Financial Holding Company Ltd.	184,633	173,742
Bank Hapoalim BM	15,300	134,298	Emirates NBD Bank PJSC	38,509	148,872
Bank Leumi Le-Israel BM	19,639	166,288	Erste Group Bank AG	3,778	165,975
Bank Mandiri Persero Tbk PT	336,300	143,730	Eurobank Ergasias Services & Holdings S.A., Class A (a)	47,769	44,491
Bank Negara Indonesia Persero Tbk PT	137,500	51,189	FinecoBank Banca Fineco S.p.A. (a)	8,226	148,654
Bank of Beijing Company Ltd., Class A	24,600	16,584	First Abu Dhabi Bank PJSC	68,207	330,158
Bank of China Ltd. H Shares	1,247,868	440,916	First Financial Holding Company Ltd.	161,454	130,419
Bank of China Ltd. A Shares	20,994	9,915	Grupo Financiero Banorte SAB de C.V.	40,400	260,694
Bank of Communications Company Ltd. H Shares	145,127	85,900	Grupo Financiero Inbursa SAB de CV (a)	42,100	39,632
Bank of Communications Company Ltd., Class A	31,400	21,854	Hana Financial Group Inc.	4,616	179,432
Bank of Montreal	8,600	858,405	Hang Seng Bank Ltd.	10,000	171,288
Bank of Shanghai Company Ltd., Class A	16,500	18,648	Hong Leong Bank Bhd	11,900	53,723
Bank of the Philippine Islands	23,360	37,300	Hong Leong Financial Group Bhd	2,087	9,123
Bank Polska Kasa Opieki S.A.	3,335	86,340	HSBC Holdings PLC	271,383	1,419,975
Bank Rakyat Indonesia Persero Tbk PT	1,059,509	282,409	Hua Nan Financial Holdings Company Ltd.	139,930	102,154
Banque Saudi Fransi	8,801	97,849	Huaxia Bank Company Ltd., Class A	13,700	11,791
Barclays PLC	225,160	572,530	ICICI Bank Ltd.	80,855	759,771
BDO Unibank Inc.	35,820	77,581	Industrial & Commercial Bank of China Ltd. H Shares	887,505	491,965
BNP Paribas S.A.	14,931	955,790	Industrial & Commercial Bank of China Ltd., Class A	69,200	49,829
BOC Hong Kong Holdings Ltd.	50,000	150,671	Industrial Bank Company Ltd. A Shares	22,700	63,951
Boubyan Bank KSCP (a)	9,348	23,804	Industrial Bank of Korea	3,320	29,252
CaixaBank S.A.	58,171	180,483	ING Groep N.V.	51,777	753,150
Canadian Imperial Bank of Commerce	5,900	656,668	Intesa Sanpaolo S.p.A.	218,919	620,077
Capitec Bank Holdings Ltd.	1,235	149,325	Israel Discount Bank Ltd. A Shares (a)	15,371	81,086
Chang Hwa Commercial Bank Ltd.	77,770	45,792	Japan Post Bank Company Ltd.	5,300	45,347
China Bohai Bank Company Ltd. H Shares (c)	26,500	10,349	KakaoBank Corp. (a)	877	50,664
China CITIC Bank Corp. Ltd. H Shares	161,881	72,964	KB Financial Group Inc.	6,156	286,300
China Common Rich Renewable Energy Investments Ltd. (d)	64,000	—	KBC Group N.V.	3,297	297,558
China Construction Bank Corp. H Shares	1,537,000	1,096,929	Komercni banka A/S (a)	1,396	56,554
China Construction Bank Corp., Class A	7,400	6,819	Kotak Mahindra Bank Ltd.	8,573	230,720
China Everbright Bank Company Ltd. H Shares	84,883	29,878	Krung Thai Bank PCL NVDR	46,577	15,031
China Everbright Bank Company Ltd. A Shares	26,920	14,096	Kuwait Finance House KSCP	71,540	194,980
China Merchants Bank Company Ltd. H Shares	61,500	489,426	Lloyds Banking Group PLC	940,296	585,672
China Merchants Bank Company Ltd., Class A	18,900	147,089	Malayan Banking Bhd	60,233	115,819
China Minsheng Banking Corp. Ltd. H Shares	77,200	30,978	Masraf Al Rayan QSC	66,685	82,033
China Minsheng Banking Corporation Ltd., Class A	40,100	24,262	MCB Bank Ltd.	265	235
			Mediobanca Banca di Credito Finanziario S.p.A. (a)	8,321	100,162
			Mega Financial Holding Company Ltd.	168,276	193,098

 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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Metropolitan Bank & Trust Co.	10,500	\$ 8,978	The Shanghai Commercial & Savings Bank Ltd.	65,000	\$ 103,287
Mitsubishi UFJ Financial Group Inc.	162,300	957,001	The Siam Commercial Bank PCL NVDR	15,600	55,852
Mizrahi Tefahot Bank Ltd.	1,794	60,381	The Toronto-Dominion Bank	24,200	1,601,744
Mizuho Financial Group Inc.	31,900	450,162	Turkiye Garanti Bankasi A/S	20,019	20,773
Moneta Money Bank A/S (a)(c)	4,117	16,615	Turkiye Is Bankasi AS C Shares	14,872	8,649
National Australia Bank Ltd.	43,777	862,611	UniCredit S.p.A.	28,165	372,920
National Bank of Canada	4,600	353,229	United Overseas Bank Ltd.	15,600	295,158
National Bank of Kuwait SAKP	106,749	337,307	VTB Bank PJSC GDR	21,532	29,535
National Commercial Bank	34,558	565,724	Westpac Banking Corp.	48,690	899,701
Natwest Group PLC	76,171	229,807	Woori Financial Group Inc.	9,161	89,413
Nedbank Group Ltd.	6,830	79,472	Yes Bank Ltd. (a)	119,031	19,998
Nordea Bank Abp	42,923	553,487			<u>41,179,105</u>
OTP Bank Nyrt (a)	3,454	202,313			
Oversea-Chinese Banking Corporation Ltd.	44,430	374,188	Diversified Capital Markets - 0.1%		
Ping An Bank Company Ltd. A Shares	21,200	58,603	Banco BTG Pactual S.A.	18,408	84,998
Postal Savings Bank of China Company Ltd. H Shares (c)	116,675	80,209	China Everbright Ltd.	9,953	11,694
Postal Savings Bank of China Company Ltd., Class A	30,400	23,783	Credit Suisse Group AG	34,618	341,567
Powszechna Kasa Oszczednosci Bank Polski S.A. (a)	13,303	141,059	Deutsche Bank AG (a)	28,290	359,688
Public Bank Bhd	225,200	218,933	Macquarie Group Ltd.	4,555	588,001
Qatar International Islamic Bank QSC	9,351	24,968	Mirae Asset Daewoo Company Ltd.	5,282	38,092
Qatar Islamic Bank SAQ	20,942	104,969	UBS Group AG	48,635	775,544
Qatar National Bank QPSC	70,865	372,718			<u>2,199,584</u>
Raiffeisen Bank International AG	1,930	50,504	Diversified Chemicals - 0.1%		
RHB Bank Bhd	23,534	30,601	Arkema S.A.	824	108,715
Riyad Bank	20,621	148,443	BASF SE	12,191	924,681
Royal Bank of Canada	18,912	1,881,422	LANXESS AG	1,100	74,381
Santander Bank Polska S.A. (a)	568	42,937	Mitsubishi Chemical Holdings Corp.	17,300	157,099
Sberbank of Russia PJSC ADR	42,646	795,072	Mitsubishi Gas Chemical Companies Inc.	2,037	40,068
Shanghai Pudong Development Bank Company Ltd., Class A	32,300	44,921	Ningxia Baofeng Energy Group Company Ltd., Class A	7,200	17,780
Shinhan Financial Group Company Ltd.	6,810	230,039	Nissan Chemical Corp.	1,600	93,343
SinoPac Financial Holdings Company Ltd.	130,633	64,903	Pidilite Industries Ltd.	2,765	88,541
Skandinaviska Enskilda Banken AB, Class A	21,479	302,913	Sasol Ltd. (a)	8,577	162,718
Societe Generale S.A.	11,093	347,555	Solvay S.A.	1,000	124,112
Standard Bank Group Ltd.	19,948	189,069	Sumitomo Chemical Company Ltd.	20,000	103,545
Standard Chartered PLC	36,127	211,339			<u>1,894,983</u>
State Bank of India	27,356	165,828	Diversified Metals & Mining - 0.3%		
Sumitomo Mitsui Financial Group Inc.	17,300	607,076	African Rainbow Minerals Ltd.	2,484	31,734
Sumitomo Mitsui Trust Holdings Inc.	4,600	158,026	Anglo American PLC	17,164	601,999
Svenska Handelsbanken AB, Class A	19,183	214,982	BHP Billiton Ltd.	39,120	1,043,944
Swedbank AB A Shares	11,923	240,584	BHP Group PLC	28,014	706,292
Taishin Financial Holding Company Ltd	167,950	108,725	Boliden AB	3,697	118,459
Taiwan Cooperative Financial Holding Company Ltd.	148,231	117,208	China Molybdenum Company Ltd. H Shares	48,000	29,634
TCS Group Holding PLC GDR	1,836	166,950	China Molybdenum Company Ltd. A Shares	22,300	20,645
The Bank of Nova Scotia	16,100	990,769	China Northern Rare Earth Group High-Tech Company Ltd., Class A	3,700	25,043
The Bank of NT Butterfield & Son Ltd.	2,300	81,673	Ganfeng Lithium Company Ltd. A Shares	1,500	37,663
The Commercial Bank PQSC	36,327	61,350	Ganfeng Lithium Company Ltd. H Shares (c)	4,200	73,590
The Saudi British Bank	14,824	131,020	GEM Company Ltd. A Shares	7,800	13,422
			Glencore PLC (a)	132,439	623,446
			Grupo Mexico SAB de C.V.	48,242	193,466
			Ivanhoe Mines Ltd. A Shares (a)	7,900	50,511
			Korea Zinc Company Ltd.	121	51,048

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Merdeka Copper Gold Tbk PT (a)	202,300	\$ 35,406	Diversified Support Services - 0.0% *		
MMC Norilsk Nickel PJSC ADR	9,904	294,197	Brambles Ltd.	19,903	\$ 152,916
MMG Ltd. (a)	36,000	14,957	Ritchie Bros Auctioneers Inc.	1,500	92,545
Rio Tinto Ltd.	4,905	348,902			<u>245,461</u>
Rio Tinto PLC	14,909	978,006	Drug Retail - 0.0% *		
Saudi Arabian Mining Co. (a)	7,759	172,640	Clicks Group Ltd.	3,581	66,098
Shenghe Resources Holding Company Ltd., Class A	4,000	12,316	Cosmos Pharmaceutical Corp.	300	50,822
South32 Ltd.	64,588	160,144	Raia Drogasil S.A.	19,400	83,205
Sumitomo Metal Mining Company Ltd.	3,500	126,244	Tsuruha Holdings Inc.	600	73,808
Teck Resources Ltd., Class B	6,400	159,286	Welcia Holdings Company Ltd.	1,244	44,724
Vedanta Ltd.	17,894	68,840			<u>318,657</u>
Zhejiang Huayou Cobalt Company Ltd., Class A	1,100	17,555	Education Services - 0.0% *		
		<u>6,009,389</u>	China East Education Holdings Ltd. (a)(c)	5,000	5,158
Diversified Real Estate Activities - 0.1%			China Education Group Holdings Ltd.	15,000	25,874
Aldar Properties PJSC	55,733	61,603	China Yuhua Education Corporation Ltd. (c)	28,000	13,596
Ayala Land Inc.	146,400	96,146	GSX Techedu Inc. ADR (a)	1,716	5,268
Barwa Real Estate Co.	35,703	30,807	New Oriental Education & Technology Group Inc. ADR (a)	27,700	56,785
Capitaland Investment Ltd. (a)	35,300	88,406	TAL Education Group ADR (a)	7,400	35,816
City Developments Ltd.	5,200	26,321			<u>142,497</u>
Daito Trust Construction Company Ltd.	900	105,312	Electric Utilities - 0.3%		
Daiwa House Industry Company Ltd.	7,500	249,385	Adani Transmission Ltd. (a)	4,143	86,580
DLF Ltd.	7,407	41,300	AusNet Services	24,041	43,480
ESR Cayman Ltd. (a)(c)	26,400	79,678	Centrais Eletricas Brasileiras S.A.	5,900	41,698
Hang Lung Properties Ltd.	27,000	61,534	CEZ A/S	2,929	95,436
Lendlease Corporation Ltd.	9,191	70,606	Chubu Electric Power Company Inc.	8,600	101,386
Mitsubishi Estate Company Ltd.	15,600	247,772	CK Infrastructure Holdings Ltd.	8,500	47,410
Mitsui Fudosan Company Ltd.	12,500	296,191	CLP Holdings Ltd.	22,500	216,639
New World Development Company Ltd.	22,000	89,480	CPFL Energia S.A.	3,100	15,321
Nomura Real Estate Holdings Inc.	1,496	38,796	EDP - Energias de Portugal S.A.	36,482	191,744
Shanghai Lujiazui Finance & Trade Zone Development Company Ltd.	21,200	19,207	Electricite de France S.A.	6,206	78,026
Shenzhen Investment Ltd.	20,181	5,059	Elia Group S.A.	400	47,825
Sumitomo Realty & Development Company Ltd.	4,200	153,130	Emera Inc.	3,400	153,944
Sun Hung Kai Properties Ltd.	18,000	224,754	Endesa S.A.	4,266	86,079
Swire Pacific Ltd., Class A	6,500	38,461	Enel Americas S.A.	348,937	41,162
The Wharf Holdings Ltd.	25,000	82,697	Enel Chile S.A.	262,988	12,456
UOL Group Ltd.	5,900	29,673	Enel S.p.A.	107,946	828,938
		<u>2,136,318</u>	Energisa S.A.	3,400	27,399
Diversified REITs - 0.1%			Equatorial Energia S.A.	16,500	76,763
Daiwa House REIT Investment Corp.	26	76,161	Fortis Inc.	6,171	273,709
Fibra Uno Administracion S.A. de C.V.	57,700	65,720	Fortum Oyj	6,014	182,716
Gecina S.A.	615	82,783	HK Electric Investments & HK Electric Investments Ltd.	33,869	33,631
Growthpoint Properties Ltd.	62,464	59,371	Hydro One Ltd. (c)	4,398	103,940
Land Securities Group PLC	9,427	87,925	Iberdrola S.A.	78,573	790,888
Mirvac Group	52,971	112,272	Inter Rao UES PJSC (a)	467,243	29,854
Nomura Real Estate Master Fund Inc.	57	81,833	Interconexion Electrica S.A. ESP	5,883	35,033
Stockland	32,097	101,700	Korea Electric Power Corp.	4,645	91,947
The British Land Company PLC	11,674	77,519	Manila Electric Co.	2,420	14,097
The GPT Group	26,056	93,773	Mercury NZ Ltd.	8,826	39,445
United Urban Investment Corp.	46	62,016	Origin Energy Ltd.	23,637	79,236
		<u>901,073</u>	Orsted A/S (c)	2,500	329,737
			PGE Polska Grupa Energetyczna S.A. (a)	9,640	21,577
			Power Assets Holdings Ltd.	18,500	108,449
			Power Grid Corporation of India Ltd.	48,757	124,319

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Red Electrica Corporacion S.A.	5,821	\$ 116,843	Largan Precision Company Ltd.	2,000	\$ 155,820
Saudi Electricity Co.	15,070	107,701	Lens Technology Company Ltd. A Shares	7,860	25,280
SSE PLC	13,771	290,155	LG Display Company Ltd. (a)	4,218	66,559
Tenaga Nasional Bhd	41,300	95,309	LG Innotek Company Ltd.	260	45,097
Terna Rete Elettrica Nazionale S.p.A.	19,003	134,930	Lingyi iTech Guangdong Co., Class A	8,000	7,972
The Kansai Electric Power Company Inc.	9,400	90,859	Luxshare Precision Industry Company Ltd., Class A	7,700	42,297
Tohoku Electric Power Company Inc.	5,500	40,330	Maxscend Microelectronics Company Ltd., Class A	380	20,558
Tokyo Electric Power Company Holdings Inc. (a)	20,200	57,371	Murata Manufacturing Company Ltd.	7,600	670,552
Verbund AG	903	91,372	Nan Ya Printed Circuit Board Corp.	3,000	46,180
		<u>5,475,734</u>	Omron Corp.	2,397	236,594
Electrical Components & Equipment - 0.2%			Samsung Electro-Mechanics Company Ltd.	855	126,520
ABB Ltd.	23,015	769,151	Samsung SDI Company Ltd.	867	517,356
Ballard Power Systems Inc. (a)	3,100	43,508	Sunny Optical Technology Group Company Ltd.	11,200	293,271
Contemporary Amperex Technology Company Ltd., Class A	2,200	178,466	TDK Corp.	5,400	194,250
Ecopro BM Co. Ltd.	181	70,275	Unimicron Technology Corp.	22,000	102,941
Eve Energy Company Ltd. A Shares	1,500	22,847	Walsin Technology Corp. (a)	3,000	16,257
Fuji Electric Company Ltd.	1,700	77,166	Yageo Corp.	7,000	109,716
Gotion High-tech Company Ltd. A Shares (a)	1,800	13,166	Zhen Ding Technology Holding Ltd.	10,665	37,498
Havells India Ltd.	4,012	73,751			<u>3,944,764</u>
Legrand S.A.	3,537	379,184	Electronic Equipment & Instruments - 0.1%		
Nidec Corp.	5,900	648,784	Azbil Corp.	1,600	68,716
nVent Electric plc	2,300	74,359	Halma PLC	4,993	190,585
Prysmian S.p.A.	3,429	119,832	Hexagon AB, B Shares	26,072	403,551
Schneider Electric SE	7,156	1,192,477	Keyence Corp.	2,600	1,547,970
Sungrow Power Supply Company Ltd. A Shares	1,900	43,236	Shimadzu Corp.	3,200	140,179
Suzhou Maxwell Technologies Company Ltd., Class A	200	18,762	Wuhan Guide Infrared Company Ltd., Class A	2,500	9,007
TBEA Company Ltd.	4,200	15,645	Yokogawa Electric Corp.	3,000	52,194
WEG S.A.	26,646	193,797	Zhejiang Dahua Technology Company Ltd., Class A	2,800	10,227
Zhejiang Chint Electrics Company Ltd., Class A	1,800	15,680			<u>2,422,429</u>
Zhuzhou CRRC Times Electric Company Ltd. H Shares (a)	10,000	45,817	Electronic Manufacturing Services - 0.1%		
		<u>3,995,903</u>	AAC Technologies Holdings Inc.	13,000	61,477
Electronic Components - 0.2%			Fabrinet (a)	1,931	197,947
AU Optronics Corp.	148,000	92,786	Foxconn Industrial Internet Company Ltd., Class A	8,600	15,439
Beijing Yuanliu Hongyuan Electronic Technology Company Ltd., Class A	500	11,637	Foxconn Technology Company Ltd.	16,000	40,014
BOE Technology Group Company Ltd., Class A	36,100	28,070	GoerTek Inc. A Shares	2,248	14,917
Chaozhou Three-Circle Group Company Ltd., Class A	2,200	12,594	Hon Hai Precision Industry Company Ltd.	197,000	735,324
Delta Electronics Inc.	30,000	268,805	Venture Corporation Ltd.	3,600	47,324
Delta Electronics Thailand PCL NVDR	5,600	77,286	Wingtech Technology Company Ltd. A Shares	1,200	17,315
Guangzhou Shiyuan Electronic Technology Company Ltd, Class A	800	9,703	Wuxi Lead Intelligent Equipment Company Ltd., Class A	1,440	15,394
Hamamatsu Photonics KK	1,900	117,237			<u>1,145,151</u>
Hirose Electric Company Ltd.	474	78,575	Environmental & Facilities Services - 0.0% *		
Ibiden Company Ltd.	1,400	76,814	China Everbright International Ltd.	68,000	51,099
Innolux Corp.	158,000	95,102	GFL Environmental Inc.	2,100	78,059
Kingboard Holdings Ltd.	12,000	54,307	Rentokil Initial PLC	24,444	192,089
Kingboard Laminates Holdings Ltd.	20,049	32,771			<u>321,247</u>
Kyocera Corp.	4,400	274,359			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Fertilizers &amp; Agricultural Chemicals - 0.1%</b>					
ICL Group Ltd	9,360	\$ 68,163	Wm Morrison Supermarkets PLC	32,257	\$ 128,089
Nutrien Ltd.	7,500	486,699	Woolworths Group Ltd.	16,784	471,043
PhosAgro PJSC GDR	2,411	53,717	X5 Retail Group N.V. GDR	2,222	71,767
PI Industries Ltd.	1,523	65,037			<u>4,342,026</u>
SABIC Agri-Nutrients Co.	3,217	147,852			
<b>Shandong Hualu Hengsheng Chemical Company Ltd., Class A</b>					
	2,470	12,523	<b>Footwear - 0.0% *</b>		
UPL Ltd.	8,984	85,398	ANTA Sports Products Ltd.	17,276	326,231
Yara International ASA	2,349	116,527	Feng TAY Enterprise Company Ltd.	8,000	61,484
		<u>1,035,916</u>	Pou Chen Corp.	43,000	51,808
			Puma SE	1,384	153,932
					<u>593,455</u>
<b>Financial Exchanges &amp; Data - 0.2%</b>					
ASX Ltd.	2,616	150,911	<b>Forest Products - 0.0% *</b>		
B3 S.A. - Brasil Bolsa Balcao	96,300	225,158	Svenska Cellulosa AB SCA B Shares	8,168	126,673
Deutsche Boerse AG	2,514	408,150	West Fraser Timber Company Ltd.	1,198	100,882
East Money Information Company Ltd., Class A	11,320	59,928			<u>227,555</u>
Hithink RoyalFlush Information Network Company Ltd., Class A	500	9,237	<b>Gas Utilities - 0.1%</b>		
Hong Kong Exchanges & Clearing Ltd.	16,000	983,208	Adani Gas Ltd.	4,271	81,887
Japan Exchange Group Inc.	6,900	170,691	AltaGas Ltd.	3,700	72,987
London Stock Exchange Group PLC	4,355	436,714	APA Group	15,852	98,657
Moscow Exchange Micex Pj (a)	17,461	41,726	Beijing Enterprises Holdings Ltd.	6,500	25,945
Singapore Exchange Ltd.	10,736	78,608	Brookfield Infrastructure Corp., Class A	2,800	167,664
TMX Group Ltd.	800	86,255	China Gas Holdings Ltd.	47,200	139,402
		<u>2,650,586</u>	China Resources Gas Group Ltd.	16,000	84,063
			Enagas S.A.	3,290	73,155
<b>Food Distributors - 0.0% *</b>					
Bid Corporation Ltd. (a)	6,042	129,559	ENN Energy Holdings Ltd.	12,300	202,870
The SPAR Group Ltd.	2,566	33,500	GAIL India Ltd.	28,874	61,508
		<u>163,059</u>	Hong Kong & China Gas Company Ltd.	147,650	223,083
			Indraprastha Gas Ltd.	3,071	21,987
<b>Food Retail - 0.2%</b>					
Alimentation Couche-Tard Inc., Class B	10,900	416,951	Kunlun Energy Company Ltd.	72,000	74,969
Avenue Supermarts Ltd. (a)(c)	2,515	143,563	Naturgy Energy Group S.A.	3,898	98,167
BGF retail Company Ltd.	149	21,286	Osaka Gas Company Ltd.	5,000	91,136
BIM Birlesik Magazalar A/S	8,123	58,425	Petronas Gas Bhd	10,949	43,989
CP ALL PCL NVDR	89,300	166,926	Snam S.p.A.	27,281	150,994
Dino Polska S.A. (a)(c)	949	79,385	Toho Gas Company Ltd.	1,100	47,723
Empire Company Ltd.	2,200	67,032	Tokyo Gas Company Ltd.	5,000	92,803
Endeavour Group Ltd.	19,360	96,799			<u>1,852,989</u>
Etablissements Franz Colruyt N.V.	706	36,033	<b>General Merchandise Stores - 0.1%</b>		
George Weston Ltd.	1,069	115,283	Canadian Tire Corporation Ltd., Class A	800	111,925
ICA Gruppen AB	1,332	61,153	Dollarama Inc.	3,900	169,133
J Sainsbury PLC	22,225	85,244	Don Quijote Holdings Company Ltd.	5,500	113,198
Jeronimo Martins SGPS S.A.	3,370	67,216	Magazine Luiza S.A.	45,024	118,491
Kesko Oyj B Shares	3,568	123,136	Ryohin Keikaku Company Ltd.	3,300	73,218
Kobe Bussan Company Ltd.	1,800	58,665	Wesfarmers Ltd.	15,031	597,338
Koninklijke Ahold Delhaize N.V.	13,843	461,185			<u>1,183,303</u>
Lawson Inc.	600	29,399	<b>Gold - 0.2%</b>		
Loblaw Companies Ltd.	2,319	159,109	Agnico Eagle Mines Ltd.	3,341	173,294
Magnit PJSC GDR	6,005	101,249	Aneka Tambang Tbk	160,400	25,414
Metro Inc.	3,376	164,929	AngloGold Ashanti Ltd.	7,504	120,330
Ocado Group PLC (a)	6,592	147,421	B2Gold Corp.	16,500	56,396
President Chain Store Corp.	10,000	100,351	Barrick Gold Corp.	23,500	424,237
Seven & I Holdings Company Ltd.	10,000	454,102	Cia de Minas Buenaventura S.A.A. ADR (a)	3,800	25,688
Shoprite Holdings Ltd.	9,089	107,987	Evolution Mining Ltd.	26,337	66,538
Tesco plc	102,199	348,298	Franco-Nevada Corp.	2,605	338,361

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

September 30, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Gold Fields Ltd.	14,532	\$ 119,228	Sonova Holding AG	748	\$ 282,402
Harmony Gold Mining Company Ltd.	6,485	20,200	Straumann Holding AG	141	252,634
Kinross Gold Corp.	17,000	91,116	Systemex Corp.	2,300	284,963
Kirkland Lake Gold Ltd.	3,600	149,928	Terumo Corp.	8,500	400,349
Newcrest Mining Ltd.	10,730	177,731	Venus MedTech Hangzhou Inc. H Shares (a)(c)	2,500	12,822
Northern Star Resources Ltd.	14,883	91,078	William Demant Holding A/S (a)	1,439	72,557
Novagold Resources Inc. (a)	12,100	83,248			<u>6,310,985</u>
Polymetal International PLC	6,373	107,756			
Polyus PJSC GDR	1,075	87,842			
Shandong Gold Mining Company Ltd., Class A	3,000	9,125	Healthcare Facilities - 0.0% *		
Shandong Gold Mining Company Ltd. H Shares (c)	5,250	9,298	Aier Eye Hospital Group Company Ltd., Class A	5,849	48,269
Wheaton Precious Metals Corp.	5,942	223,637	Apollo Hospitals Enterprise Ltd.	1,563	94,063
Yamana Gold Inc.	14,900	58,807	Bangkok Dusit Medical Services PCL NVDR	171,900	115,302
Zhaojin Mining Industry Company Ltd. H Shares	10,500	7,392	Bumrungrad Hospital PCL NVDR	8,900	36,955
Zijin Mining Group Company Ltd. H Shares	97,119	117,948	Dr Sulaiman Al Habib Medical Services Group Co.	970	44,940
Zijin Mining Group Company Ltd. A Shares	15,700	24,356	IHH Healthcare Bhd	29,600	47,371
		<u>2,608,948</u>	Mouwasat Medical Services Co.	905	43,525
Healthcare Distributors - 0.0% *			Orpea S.A.	690	80,268
Amplifon S.p.A.	1,650	78,458	Ramsay Health Care Ltd.	2,462	121,907
Celltrion Healthcare Company Ltd. (a)	1,269	116,074	Rede D'Or Sao Luiz SA (c)	6,400	79,764
Huadong Medicine Company Ltd. A Shares	1,700	7,807	Ryman Healthcare Ltd.	5,655	58,801
Medipal Holdings Corp.	2,405	45,149			<u>771,165</u>
Shanghai Pharmaceuticals Holding Company Ltd., Class H	14,700	28,491	Healthcare Services - 0.0% *		
Shanghai Pharmaceuticals Holding Company Ltd., Class A	4,200	12,423	Fresenius Medical Care AG & Company KGaA	2,694	189,067
Sinopharm Group Company Ltd. H Shares	24,400	63,942	Fresenius SE & Company KGaA	5,514	264,065
		<u>352,344</u>	Guangzhou Kingmed Diagnostics Group Company Ltd., Class A	500	7,909
Healthcare Equipment - 0.4%			Jinxin Fertility Group Ltd. (a)(c)	24,000	35,594
Ambu A/S, Class B	2,220	65,689	Meinian Onehealth Healthcare Holdings Company Ltd., Class A (a)	4,500	5,169
BioMerieux	554	63,071	Ping An Healthcare & Technology Company Ltd. (a)(c)	8,300	54,100
Carl Zeiss Meditec AG	539	103,300	Sonic Healthcare Ltd.	5,959	172,067
Cochlear Ltd.	889	138,980	Topchoice Medical Corp., Class A (a)	300	14,038
DiaSorin S.p.A.	338	70,818			<u>742,009</u>
Fisher & Paykel Healthcare Corporation Ltd.	7,563	166,233	Healthcare Supplies - 0.1%		
GN Store Nord AS	1,728	119,587	Alcon Inc.	6,621	535,590
Jafron Biomedical Company Ltd. A Shares	600	5,438	Asahi Intecc Company Ltd.	2,800	76,496
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd.	2,100	10,534	Autobio Diagnostics Company Ltd. A Shares	1,731	14,295
Koninklijke Philips N.V.	12,072	536,599	Coloplast A/S, Class B	1,566	245,012
Lepu Medical Technology Beijing Company Ltd., Class A	2,300	9,542	Hartalega Holdings Bhd	26,900	39,516
LivaNova PLC (a)	2,700	213,813	Hoya Corp.	4,900	762,573
Medtronic PLC	19,100	2,394,185	Intco Medical Technology Company Ltd., Class A	600	5,451
Microport Scientific Corp.	11,007	61,719	Kossan Rubber Industries	23,700	13,077
Novocure Ltd. (a)	1,500	174,255	Ovctek China Inc., Class A	600	7,607
Olympus Corp.	15,900	347,145	Quotient Ltd. (a)	4,900	11,466
Shenzhen Mindray Bio-Medical Electronics Company Ltd., Class A	1,300	77,699	Shandong Weigao Group Medical Polymer Company Ltd. H Shares	44,000	78,075
Siemens Healthineers AG (c)	3,812	247,357	Sri Trang Gloves Thailand PCL NVDR	8,400	7,758
Smith & Nephew PLC	11,560	199,294	Supermax Corporation Bhd	22,199	12,673

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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Top Glove Corporation Bhd	82,100	\$ 56,479	Oppein Home Group Inc., Class A	500	\$ 10,061
		<u>1,866,068</u>			<u>52,496</u>
<b>Healthcare Technology - 0.0% *</b>			<b>Home Improvement Retail - 0.0% *</b>		
Alibaba Health Information Technology Ltd. (a)	62,000	89,282	Home Product Center PCL NVDR	78,900	31,516
M3 Inc.	5,800	412,319	Kingfisher PLC	28,476	128,628
Winning Health Technology Group Company Ltd., Class A	4,200	9,418	Via S/A (a)	23,300	32,969
		<u>511,019</u>			<u>193,113</u>
<b>Heavy Electrical Equipment - 0.1%</b>			<b>Hotels, Resorts &amp; Cruise Lines - 0.1% *</b>		
Doosan Heavy Industries & Construction Company Ltd. (a)	4,424	76,141	Accor S.A. (a)	2,272	81,055
Mitsubishi Electric Corp.	24,100	334,091	Asset World Corp. PCL NVDR (a)	101,200	13,822
NARI Technology Company Ltd. A Shares	4,080	22,563	Huazhu Group Ltd. ADR (a)	2,700	123,822
Shanghai Electric Group Company Ltd.	15,400	12,365	InterContinental Hotels Group PLC (a)	2,474	158,080
Siemens Energy AG (a)	5,408	144,736	Minor International PCL NVDR (a)	43,034	39,879
Siemens Gamesa Renewable Energy S.A. (a)	3,191	81,148	Shanghai Jinjiang International Hotels Company Ltd., Class A	900	6,326
Vestas Wind Systems A/S	13,379	536,945	Tongcheng-Elong Holdings Ltd. (a)	18,000	43,466
Xinjiang Goldwind Science & Technology Company Ltd. H Shares	14,800	31,122	Trip.com Group Ltd. ADR (a)	8,200	252,150
Xinjiang Goldwind Science & Technology Company Ltd., Class A	7,300	19,582	Whitbread PLC (a)	2,717	120,891
		<u>1,258,693</u>			<u>839,491</u>
<b>Highways &amp; Railtracks - 0.1%</b>			<b>Household Appliances - 0.0% *</b>		
Atlantia S.p.A. (a)	6,674	126,015	Beijing Roborock Technology Co. Ltd. A Shares	64	7,010
Bangkok Expressway & Metro PCL NVDR	87,300	22,522	Coway Company Ltd.	1,008	62,916
CCR S.A.	22,200	47,668	Ecovacs Robotics Company Ltd. A Shares	400	9,401
Getlink	5,883	91,950	Electrolux AB, Class B	3,010	69,589
Jiangsu Expressway Company Ltd. H Shares	24,000	24,251	Haier Smart Home Company Ltd. A Shares	6,300	25,304
Promotora y Operadora de Infraestructura SAB de C.V.	2,755	19,187	Haier Smart Home Company Ltd. H Shares	35,400	123,753
Shenzhen International Holdings Ltd.	15,725	20,272	Hang Zhou Great Star Industrial Company Ltd., Class A (a)	1,800	7,643
Taiwan High Speed Rail Corp.	34,000	36,069	Husqvarna AB B Shares	5,531	66,118
Transurban Group	40,363	407,120	Midea Group Company Ltd. A Shares	3,900	41,988
Zhejiang Expressway Company Ltd. H Shares	28,000	23,092	Rinnai Corp.	462	50,596
		<u>818,146</u>	SEB S.A.	362	50,954
					<u>515,272</u>
<b>Home Building - 0.1%</b>			<b>Household Products - 0.1%</b>		
Barratt Developments PLC	13,757	121,695	Essity AB, Class B	8,019	248,867
Berkeley Group Holdings PLC	1,521	88,882	Henkel AG & Company KGaA	1,402	120,670
Iida Group Holdings Company Ltd.	2,238	57,421	Hindustan Unilever Ltd.	12,907	469,327
Persimmon PLC	4,329	154,936	Kimberly-Clark de Mexico SAB de C.V., Class A	28,000	46,325
Sekisui Chemical Company Ltd.	5,100	87,409	Lion Corp.	3,500	56,468
Sekisui House Ltd.	8,358	174,585	Pigeon Corp.	1,500	34,784
Taylor Wimpey PLC	49,040	102,355	Reckitt Benckiser Group PLC	9,463	743,939
		<u>787,283</u>	Unicharm Corp.	5,300	234,264
			Unilever Indonesia Tbk PT	101,800	28,075
<b>Home Furnishing Retail - 0.0% *</b>			Vinda International Holdings Ltd.	3,000	8,864
Nitori Holdings Company Ltd.	1,100	216,235			<u>1,991,583</u>
<b>Home Furnishings - 0.0% *</b>			<b>Human Resource &amp; Employment Services - 0.1%</b>		
Nien Made Enterprise Company Ltd.	3,000	42,435	51job Inc. ADR (a)	600	41,718
			Adecco Group AG	2,092	104,720
			Persol Holdings Company Ltd.	2,300	57,193

 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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Randstad N.V.	1,610	\$ 108,453	Keppel Corporation Ltd.	19,300	\$ 73,712
Recruit Holdings Company Ltd.	18,000	1,097,503	KOC Holding A/S	3,897	9,922
		<u>1,409,587</u>	LG Corp.	1,344	104,630
Hypermarkets & Super Centers - 0.1%			MELROSE INDUSTRIES PLC COMMON STOCK GBP07619048	59,104	137,319
Abdullah Al Othaim Markets Co.	496	14,890	Samsung C&T Corp.	1,290	132,947
Aeon Company Ltd.	8,575	224,871	Siemens AG	10,168	1,663,848
Atacadao S.A.	9,200	29,986	Siemens Ltd.	1,324	37,890
Berli Jucker PCL NVDR	9,100	8,823	Sime Darby Bhd	30,658	16,623
Carrefour S.A.	8,306	148,933	SK Inc.	492	109,931
Cencosud S.A.	18,988	36,657	SM Investments Corp.	2,720	52,790
Coles Group Ltd.	17,548	212,979	Smiths Group PLC	5,330	102,850
E-MART Inc.	268	36,894	The Bidvest Group Ltd.	5,263	68,564
Sun Art Retail Group Ltd.	36,000	16,646	Toshiba Corp.	5,400	226,721
Wal-Mart de Mexico SAB de C.V.	81,586	278,499	Turkiye Sise ve Cam Fabrikalari AS	13,683	12,614
		<u>1,009,178</u>			<u>4,572,105</u>
Independent Power Producers & Energy Traders - 0.0% *			Industrial Gases - 0.1%		
B Grimm Power PCL NVDR	8,800	10,618	Air Liquide S.A.	6,291	1,008,089
CGN Power Company Ltd. H Shares (c)	196,000	59,487	Taiyo Nippon Sanso Corp.	2,000	49,996
China National Nuclear Power Company Ltd., Class A	11,500	12,797			<u>1,058,085</u>
China Power International Development Ltd.	77,000	40,851	Industrial Machinery - 0.3%		
China Resources Power Holdings Company Ltd.	30,000	86,160	Airtac International Group	2,260	70,313
Colbun S.A.	161,668	26,155	Alfa Laval AB	4,121	153,810
Electricity Generating PCL NVDR	2,800	14,332	Atlas Copco AB, Class B	5,148	261,830
Global Power Synergy PCL NVDR	8,700	19,311	Atlas Copco AB A Shares, Class A	8,899	537,731
Gulf Energy Development PCL NVDR	53,700	65,546	Daifuku Company Ltd.	1,400	130,971
Huaneng Power International Inc., Class H	68,000	36,483	FANUC Corp.	2,500	546,779
Huaneng Power International Inc., Class A	17,600	22,470	GEA Group AG	2,047	93,534
NTPC Ltd.	75,309	143,433	Haitian International Holdings Ltd.	9,655	29,956
Ratch Group PCL NVDR	6,100	8,134	Harmonic Drive Systems Inc.	500	23,919
SDIC Power Holdings Company Ltd., Class A	7,400	13,793	Hiwin Technologies Corp.	3,090	34,110
Shenzhen Energy Group Company Ltd., Class A	5,900	8,582	Hoshizaki Corp.	700	63,508
Uniper SE	1,197	49,856	Hyundai Heavy Industries Holdings Company Ltd.	870	47,111
		<u>618,008</u>	Jiangsu Hengli Hydraulic Company Ltd., Class A	900	11,765
Industrial Conglomerates - 0.3%			Kone Oyj B Shares	4,654	327,105
Aboitiz Equity Ventures Inc.	20,800	19,817	Kurita Water Industries Ltd.	1,307	62,733
Ayala Corp.	3,270	52,374	Luxfer Holdings PLC	1,700	33,371
CITIC Ltd.	90,000	95,287	Makita Corp.	2,900	159,050
CJ Corp.	187	15,456	MINEBEA MITSUMI Inc.	4,900	124,479
CK Hutchison Holdings Ltd.	37,000	246,832	MISUMI Group Inc.	3,700	157,036
DCC PLC	1,324	110,454	Mitsubishi Heavy Industries Ltd.	4,300	114,925
Far Eastern New Century Corp.	54,000	57,503	Miura Company Ltd.	1,200	47,849
Fosun International Ltd.	46,000	55,902	Nabtesco Corp.	1,500	56,572
Grupo Carso SAB de C.V.	7,900	27,190	NGK Insulators Ltd.	3,300	55,798
GT Capital Holdings Inc.	1,070	10,658	NSK Ltd.	6,500	43,935
HAP Seng Consolidated Bhd	11,200	21,164	Pentair PLC	2,300	167,049
Hitachi Ltd.	12,800	755,357	Rational AG	69	64,850
Industries Qatar QSC	23,202	98,454	Sandvik AB	14,920	341,095
Investment AB Latour, Class B	1,958	60,630	Schindler Holding AG	800	211,676
Jardine Matheson Holdings Ltd.	2,800	148,003	Shenzhen Inovance Technology Company Ltd., Class A	1,950	18,976
JG Summit Holdings Inc.	36,620	46,663	SKF AB, Class B	5,150	121,525
			SMC Corp.	800	497,876
			Spirax-Sarco Engineering PLC	970	195,307
			Techtronic Industries Company Ltd.	18,000	355,708
			THK Company Ltd.	1,600	35,022
			Wartsila Oyj Abp	6,326	75,377

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Wuxi Shangji Automation Company Ltd., Class A	500	\$ 21,462	Chunghwa Telecom Company Ltd.	59,071	\$ 234,011
Yaskawa Electric Corp.	3,100	148,484	Deutsche Telekom AG	44,239	887,637
Zhejiang Sanhua Intelligent Controls Company Ltd. A Shares	1,605	5,655	Elisa Oyj	1,911	118,799
		<u>5,448,252</u>	Emirates Telecommunications Group Co. PJSC	26,740	174,797
Industrial REITs - 0.1%			Hellenic Telecommunications Organization S.A.	2,744	51,535
Ascendas Real Estate Investment Trust	43,000	94,793	HKT Trust & HKT Ltd.	49,815	68,113
GLP J-Reit	55	90,307	Indus Towers Ltd.	7,535	31,148
Goodman Group	21,977	337,881	Infrastrutture Wireless Italiane S.p.A. (c)	4,386	48,877
Mapletree Logistics Trust	44,904	67,138	Koninklijke KPN N.V.	45,425	143,015
Nippon Prologis REIT Inc.	28	93,343	LG Uplus Corp.	2,853	35,864
Segro PLC	15,830	254,470	Nippon Telegraph & Telephone Corp.	17,009	470,122
		<u>937,932</u>	Ooredoo QPSC	7,473	15,063
Insurance Brokers - 0.0% *			Orange Polska S.A. (a)	10,421	21,072
Willis Towers Watson PLC	1,800	418,428	Orange S.A.	26,323	284,827
Integrated Oil & Gas - 0.6%			Proximus SADP	1,964	38,995
BP PLC	268,852	1,225,445	Sarana Menara Nusantara Tbk PT	425,200	39,189
Cenovus Energy Inc.	17,700	178,418	Saudi Telecom Co.	9,389	317,915
China Petroleum & Chemical Corp. H Shares	372,000	183,319	Singapore Telecommunications Ltd.	108,500	195,358
China Petroleum & Chemical Corp., Class A	34,000	23,335	Spark New Zealand Ltd.	24,534	80,655
Ecopetrol S.A.	54,990	39,440	Swisscom AG	340	195,475
Eni S.p.A.	33,395	445,560	Telecom Italia S.p.A.	130,382	51,007
Equinor ASA	13,359	340,217	Telefonica Brasil S.A.	8,087	63,626
Galp Energia SGPS S.A.	6,696	76,093	Telefonica Deutschland Holding AG	13,264	37,785
Gazprom PJSC ADR	93,508	924,189	Telefonica S.A.	67,937	318,965
Guanghui Energy Company Ltd. (a)	8,300	11,096	Telekom Malaysia Bhd	21,200	28,845
Imperial Oil Ltd.	3,500	110,593	Telenor ASA	9,467	159,577
LUKOIL PJSC ADR	6,551	621,815	Telesites SAB de C.V. (a)	23,900	20,823
MOL Hungarian Oil & Gas PLC	7,486	62,257	Telia Company AB	35,943	147,959
Oil & Natural Gas Corporation Ltd.	45,765	88,477	Telkom Indonesia Persero Tbk PT	761,700	195,045
OMV AG	1,983	119,469	Telstra Corporation Ltd.	56,272	157,549
PetroChina Company Ltd. H Shares	320,000	149,877	TELUS Corp.	5,834	128,207
PetroChina Company Ltd., Class A	25,000	23,164	Tower Bersama Infrastructure Tbk PT	147,900	30,476
Petroleo Brasileiro S.A.	58,200	300,672	True Corporation PCL NVDR	95,700	10,698
Polskie Gornictwo Naftowe i Gazownictwo S.A.	23,679	38,542	United Internet AG	1,263	48,882
PTT PCL NVDR	153,100	175,116			<u>5,663,536</u>
Repsol S.A.	19,913	260,070	Interactive Home Entertainment - 0.2%		
Rosneft Oil Company PJSC GDR	17,718	148,394	Beijing Kunlun Tech Company Ltd. A Shares	2,800	7,355
Royal Dutch Shell PLC A Shares	54,466	1,212,133	Bilibili Inc. ADR (a)	2,700	178,659
Royal Dutch Shell PLC, Class B	49,208	1,091,051	Capcom Company Ltd.	2,300	63,748
Saudi Arabian Oil Co. (c)	34,380	329,706	CD Projekt S.A.	1,120	54,084
Suncor Energy Inc.	19,900	412,499	Embracer Group AB (a)	6,870	66,198
Surgutneftegas PJSC ADR	9,978	49,981	HUYA Inc. ADR (a)	1,000	8,340
TOTAL SE	33,199	1,587,666	Kingsoft Corporation Ltd.	17,400	69,276
YPF S.A. ADR (a)	2,600	12,116	Koei Tecmo Holdings Company Ltd.	890	42,140
		<u>10,240,710</u>	Konami Holdings Corp.	1,200	75,026
Integrated Telecommunication Services - 0.3%			NCSOFT Corp.	254	128,665
BCE Inc.	1,147	57,447	NetEase Inc. ADR	6,394	546,047
BT Group PLC (a)	117,644	252,384	Netmarble Corp. (c)	395	38,989
Cellnex Telecom S.A. (c)	6,744	416,590	Nexon Company Ltd.	6,600	105,668
China Tower Corp Ltd. H Shares (c)	652,000	85,204	Nintendo Company Ltd.	1,500	715,025
			Pearl Abyss Corp. (a)	550	37,136
			Perfect World Company Ltd. A Shares	3,300	7,691
			Playtika Holding Corp. (a)	1,200	33,156
			Sea Ltd. ADR (a)	900	286,857

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



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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Square Enix Holdings Company Ltd.	1,100	\$ 58,643	Chindata Group Holdings Ltd. ADR (a)	1,100	\$ 9,251
Ubisoft Entertainment S.A. (a)	1,236	74,053	GDS Holdings Ltd. ADR (a)	1,600	90,576
Wuhu Sanqi Interactive Entertainment Network Technology Group Company Ltd. A Shares	3,000	9,724	Kingsoft Cloud Holdings Ltd. ADR (a)	1,000	28,320
Zhejiang Century Huatong Group Company Ltd., Class A (a)	8,600	9,841	Shopify Inc., Class A (a)	1,499	2,034,267
		<u>2,616,321</u>	Tucows Inc., Class A (a)	400	31,580
			Wix.com Ltd. (a)	1,500	293,955
					<u>2,517,376</u>
			<b>Investment Banking &amp; Brokerage - 0.1%</b>		
<b>Interactive Media &amp; Services - 0.5%</b>			China Galaxy Securities Company Ltd. H Shares	65,000	37,697
Adevinta ASA (a)	3,612	61,985	China Galaxy Securities Company Ltd., Class A	9,200	14,875
Auto Trader Group PLC (c)	12,952	102,214	China International Capital Corp. Ltd. A Shares	1,200	10,629
Autohome Inc. ADR	1,200	56,316	China International Capital Corporation Ltd. H Shares (c)	26,000	67,968
Baidu Inc. ADR (a)	4,400	676,500	China Merchants Securities Company Ltd., Class A	5,100	14,395
Hello Group Inc. ADR	3,000	31,740	CITIC Securities Company Ltd. H Shares	35,500	89,997
Info Edge India Ltd.	1,200	103,577	CITIC Securities Company Ltd., Class A	12,100	47,196
JOYY Inc. ADR	900	49,347	CSC Financial Company Ltd. A Shares	4,000	19,050
Kakaku.com Inc.	1,700	54,760	Daiwa Securities Group Inc.	19,400	112,794
Kakao Corp.	4,897	481,611	Everbright Securities Company Ltd., Class A	3,600	8,616
Kuaishou Technology (a)(c)	4,900	52,296	Founder Securities Company Ltd. A Shares	7,100	8,977
Mail.Ru Group Ltd. GDR (a)	2,098	43,048	Futu Holdings Ltd. ADR (a)	700	63,714
NAVER Corp.	1,947	631,737	GF Securities Company Ltd. H Shares	14,200	24,763
REA Group Ltd.	706	79,451	GF Securities Company Ltd., Class A	7,000	22,606
Scout24 AG (c)	1,198	83,250	Guosen Securities Company Ltd., Class A	6,800	12,414
Seek Ltd.	4,498	98,799	Guotai Junan Securities Company Ltd., Class A	8,600	23,668
Tencent Holdings Ltd.	91,875	5,484,820	Haitong Securities Company Ltd. H Shares	36,400	33,183
Weibo Corp. ADR (a)	1,100	52,239	Haitong Securities Company Ltd. A Shares	11,500	21,568
Yandex N.V. A Shares (a)	3,397	271,237	Huatai Securities Company Ltd H Shares (c)	19,400	29,898
Yandex NV, Class A (a)	1,359	108,299	Huatai Securities Company Ltd. A Shares	10,700	28,083
Z Holdings Corp.	35,296	225,330	Industrial Securities Company Ltd., Class A	7,500	11,382
		<u>8,748,556</u>	Korea Investment Holdings Company Ltd.	762	54,759
			Meritz Securities Company Ltd.	3,415	14,153
<b>Internet &amp; Direct Marketing Retail - 0.6%</b>			NH Investment & Securities Company Ltd.	2,645	28,482
Alibaba Group Holding Ltd. (a)	242,200	4,484,076	Nomura Holdings Inc.	40,400	198,668
Allegro.eu S.A. (a)(c)	6,460	94,104	Orient Securities Company Ltd., Class A	6,400	14,939
Americanas S.A. (a)	7,088	40,221	Samsung Securities Company Ltd.	803	32,077
Baozun Inc. ADR (a)	1,200	21,036	SBI Holdings Inc.	3,300	80,622
CJ ENM Company Ltd.	201	25,470	SDIC Capital Company Ltd.	7,900	10,727
Dada Nexus Ltd. ADR (a)	900	18,036	Shenwan Hongyuan Group Company Ltd., Class A	26,200	22,253
Delivery Hero SE (a)(c)	2,222	283,574	Up Fintech Holding Ltd. ADR (a)	1,400	14,826
HelloFresh SE (a)	2,174	200,475	Zheshang Securities Company Ltd. A Shares (a)	4,800	9,237
HengTen Networks Group Ltd. (a)	40,000	11,746			
JD Health International Inc. (a)(c)	5,200	50,113			
JD.com Inc. ADR (a)	13,914	1,005,147			
Just Eat Takeaway.com N.V. (a)(c)	2,466	180,269			
Meituan, Class B (a)(c)	64,400	2,055,740			
Mercari Inc. (a)	1,500	82,679			
momo.com Inc.	1,000	57,956			
Naspers Ltd., Class N	3,432	567,758			
OZON HOLDINGS PLC ADR (a)	500	25,225			
Pinduoduo Inc. ADR (a)	7,057	639,858			
Prosus N.V.	12,391	992,302			
Rakuten Inc.	11,700	113,681			
Start Today Company Ltd.	1,700	63,531			
Vipshop Holdings Ltd. ADR (a)	7,134	79,473			
Zalando SE (a)(c)	2,927	267,085			
		<u>11,359,555</u>			
<b>Internet Services &amp; Infrastructure - 0.1%</b>					
21Vianet Group Inc. ADR (a)	1,700	29,427			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Zhongtai Securities Company Ltd.	7,200	\$ 10,604	China Taiping Insurance Holdings Company Ltd.	29,800	\$ 45,091
		<u>1,194,820</u>	CNP Assurances	2,193	34,630
IT Consulting & Other Services - 0.5%			Dai-ichi Life Holdings Inc.	13,400	292,337
Accenture PLC, Class A	9,106	2,913,192	Discovery Ltd. (a)	7,879	72,058
Atos SE	1,320	70,157	Fubon Financial Holding Company Ltd.	121,400	331,766
Bechtle AG	1,101	75,342	Great-West Lifeco Inc.	3,781	115,025
Capgemini SE	2,123	440,489	HDFC Life Insurance Company Ltd. (c)	12,561	121,962
CGI Inc. (a)	2,900	246,289	iA Financial Corporation Inc.	1,398	79,299
Chinasoft International Ltd. (a)	44,000	77,709	ICICI Prudential Life Insurance Company Ltd. (c)	4,609	41,610
Fujitsu Ltd.	2,600	468,668	Japan Post Holdings Company Ltd.	20,700	173,561
Globant S.A. (a)	1,200	337,212	Japan Post Insurance Company Ltd.	3,500	63,324
HCL Technologies Ltd.	16,848	288,967	Legal & General Group PLC	78,766	296,139
Infosys Ltd.	54,456	1,220,916	Manulife Financial Corp.	25,700	494,586
Itochu Techno-Solutions Corp.	1,232	39,908	Medibank Private Ltd.	36,773	93,812
Larsen & Toubro Infotech Ltd. (c)	814	62,942	New China Life Insurance Company Ltd. H Shares	16,200	47,696
NEC Corp.	3,340	180,544	New China Life Insurance Company Ltd., Class A	1,600	9,911
Nomura Research Institute Ltd.	4,560	167,190	NN Group N.V.	3,548	185,948
NTT Data Corp.	8,500	163,928	Old Mutual Ltd.	85,493	94,159
Obic Company Ltd.	900	170,713	Phoenix Group Holdings PLC	9,398	81,305
Otsuka Corp.	1,500	76,941	Ping An Insurance Group Company of China Ltd. H Shares	100,000	683,937
Samsung SDS Company Ltd.	630	84,529	Ping An Insurance Group Company of China Ltd., Class A	10,100	75,411
SCSK Corp.	2,400	50,634	Poste Italiane S.p.A. (c)	7,002	96,201
Tata Consultancy Services Ltd.	14,597	739,750	Power Corporation of Canada	7,680	253,100
Tech Mahindra Ltd.	9,651	178,679	Prudential PLC	34,684	673,532
TIS Inc.	3,000	81,677	Rand Merchant Investment Holdings Ltd.	9,249	23,115
Wipro Ltd.	21,031	178,646	Samsung Life Insurance Company Ltd.	1,270	77,911
		<u>8,315,022</u>	Sanlam Ltd.	34,078	144,783
Leisure Facilities - 0.0% *			SBI Life Insurance Company Ltd. (c)	6,991	114,374
Oriental Land Company Ltd.	2,600	419,561	Shin Kong Financial Holding Company Ltd.	211,263	70,198
Shenzhen Overseas Chinese Town Company Ltd., Class A	7,300	8,430	Sun Life Financial Inc.	7,790	400,922
Songcheng Performance Development Company Ltd. A Shares	2,387	5,184	Swiss Life Holding AG	421	211,924
		<u>433,175</u>	T&D Holdings Inc.	7,200	98,521
Leisure Products - 0.0% *					<u>8,341,926</u>
Bandai Namco Holdings Inc.	2,600	194,971	Life Sciences Tools & Services - 0.2%		
Giant Manufacturing Company Ltd.	5,000	56,690	Divi's Laboratories Ltd.	2,019	130,357
HLB Inc. (a)	1,483	70,345	Eurofins Scientific SE	1,760	226,086
Shimano Inc.	1,000	291,454	Genscript Biotech Corp. (a)	20,000	76,757
Yamaha Corp.	1,800	112,939	Hangzhou Tigermed Consulting Company Ltd., Class A	500	13,464
		<u>726,399</u>	Hangzhou Tigermed Consulting Company Ltd. H Shares (c)	2,300	48,636
Life & Health Insurance - 0.5%			Joinn Laboratories China Company Ltd., Class A	560	13,692
Aegon N.V.	24,988	129,051	Lonza Group AG	988	740,393
AIA Group Ltd.	160,800	1,849,908	Pharmaron Beijing Company Ltd. H Shares (c)	2,500	59,640
Athene Holding Ltd., Class A (a)	1,668	114,875	Pharmaron Beijing Company Ltd. A Shares	800	26,659
Bupa Arabia for Cooperative Insurance Co.	784	31,187	QIAGEN N.V. (a)	6,094	315,625
Cathay Financial Holding Company Ltd.	123,000	253,599	Samsung Biologics Company Ltd. (a)(c)	256	187,851
China Development Financial Holding Corp.	243,000	122,891	Sartorius Stedim Biotech	364	203,510
China Life Insurance Company Ltd.	35,000	36,272			
China Life Insurance Company Ltd. H Shares	115,000	188,054			
China Life Insurance Company Ltd., Class A	3,900	17,941			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
WuXi AppTec Company Ltd. H Shares (c)	5,308	\$ 123,569	Movies & Entertainment - 0.1%		
WuXi AppTec Company Ltd. A Shares	2,820	66,575	Alibaba Pictures Group Ltd. (a)	140,000	\$ 15,795
Wuxi Biologics Cayman Inc. (a)(c)	57,500	932,666	Beijing Enlight Media Company Ltd., Class A	5,600	8,596
		<u>3,165,480</u>	Bollore S.A.	11,741	67,837
Managed Healthcare - 0.0% *			Eros STX Global Corp. (a)	9,900	9,103
Hapvida Participacoes e Investimentos S.A. (c)	20,335	50,717	HYBE Company Ltd. (a)	248	61,886
Notre Dame Intermedica Participacoes S.A.	9,300	127,342	IMAX Corp. (a)	2,200	41,756
Triple-S Management Corp. B Shares (a)	1,390	49,164	iQIYI Inc. ADR (a)	5,200	41,756
		<u>227,223</u>	Mango Excellent Media Company Ltd., Class A	1,600	10,801
			Spotify Technology S.A. (a)	2,000	450,680
Marine - 0.1%			Tencent Music Entertainment Group ADR (a)	10,400	75,400
AP Moller - Maersk A/S, Class B	76	205,864	Toho Company Ltd.	1,500	70,489
AP Moller - Maersk A/S, Class A	43	110,880	Universal Music Group N.V. (a)	9,743	261,006
COSCO SHIPPING Holdings Company Ltd. H Shares (a)	49,682	75,389			<u>1,115,105</u>
COSCO SHIPPING Holdings Company Ltd., Class A (a)	13,910	36,810	Multi-Line Insurance - 0.3%		
Costamare Inc.	2,856	44,239	Ageas	2,363	117,077
Evergreen Marine Corporation Taiwan Ltd.	41,000	182,145	Allianz SE	5,476	1,227,509
Hyundai Merchant Marine Company Ltd. (a)	3,939	111,104	Assicurazioni Generali S.p.A.	14,610	309,588
Kuehne + Nagel International AG	717	244,548	Aviva PLC	51,840	274,939
MISC Bhd	31,275	51,392	AXA S.A.	25,665	711,629
Nippon Yusen KK	2,200	164,429	Baloise Holding AG	621	94,109
Pan Ocean Company Ltd.	4,976	31,237	BB Seguridade Participacoes S.A.	11,103	40,651
Safe Bulkers Inc. (a)	4,400	22,748	China Pacific Insurance Group Company Ltd. H Shares	40,889	121,416
SITC International Holdings Co. Ltd.	19,000	67,609	China Pacific Insurance Group Company Ltd., Class A	5,500	23,004
Wan Hai Lines Ltd.	8,800	63,609	Fairfax Financial Holdings Ltd.	365	147,317
Yang Ming Marine Transport Corp. (a)	25,000	105,305	Gjensidige Forsikring ASA	2,550	56,559
		<u>1,517,308</u>	Powszechny Zaklad Ubezpieczen S.A.	10,923	100,075
			Sampo Oyj, Class A	6,826	337,658
Marine Ports & Services - 0.0% *			The Co. for Cooperative Insurance	1,160	26,752
Adani Ports & Special Economic Zone Ltd.	9,202	91,117	Zurich Insurance Group AG	1,997	815,826
China Merchants Port Holdings Company Ltd.	28,000	47,880			<u>4,404,109</u>
COSCO SHIPPING Ports Ltd.	32,000	27,638	Multi-Sector Holdings - 0.1%		
International Container Terminal Services Inc.	10,850	41,477	Eurazeo S.E.	513	48,094
Shanghai International Port Group Company Ltd., Class A	13,900	13,086	EXOR N.V.	1,461	122,667
Westports Holdings Bhd	30,688	32,986	Groupe Bruxelles Lambert S.A.	1,481	162,988
		<u>254,184</u>	Industrivarden AB A Shares	1,660	53,067
Metal & Glass Containers - 0.0% *			Industrivarden AB, Class C	2,115	65,388
CCL Industries Inc., Class B	2,000	103,564	Investor AB, B Shares	24,137	519,398
			Kinnevik AB, Class B (a)	3,455	121,539
Motorcycle Manufacturers - 0.0% *			L E Lundbergforetagen AB, Class B	967	53,103
Bajaj Auto Ltd.	983	50,646	Metro Pacific Investments Corp.	108,000	7,700
Eicher Motors Ltd.	2,476	92,620	Remgro Ltd.	9,612	86,792
Hero MotoCorp Ltd.	2,141	81,646	Sofina S.A.	205	81,497
Yadea Group Holdings Ltd. (c)	16,000	26,134	Wendel S.A.	350	48,386
Yamaha Motor Company Ltd.	3,800	105,526			<u>1,370,619</u>
		<u>356,572</u>	Multi-Utilities - 0.1%		
			AGL Energy Ltd.	10,194	42,063
			Algonquin Power & Utilities Corp.	8,095	118,660
			Atco Ltd., Class I	1,000	32,072
			Canadian Utilities Ltd.	2,000	53,882
			E.ON SE	29,686	362,526
			Engie S.A.	24,998	327,223
			National Grid PLC	47,124	561,912

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Qatar Electricity & Water Co. QSC	4,143	\$ 19,264	Rabigh Refining & Petrochemical Co. (a)	4,509	\$ 33,458
RWE AG	8,789	310,134	Reliance Industries Ltd.	45,557	1,541,867
Suez S.A.	4,643	105,925	SK Innovation Company Ltd. (a)	780	171,725
Veolia Environnement S.A.	7,191	219,841	S-Oil Corp.	819	75,222
		<u>2,153,502</u>	Thai Oil PCL NVDR	14,900	22,789
Office REITs - 0.0% *			Tupras Turkiye Petrol Rafinerileri A/S (a)	2,355	30,654
City Office REIT Inc.	2,600	46,436			<u>3,136,697</u>
Covivio	664	55,830			
Dexus	14,609	112,346	Oil & Gas Storage & Transportation - 0.1%		
Japan Real Estate Investment Corp.	17	101,714	China Merchants Energy Shipping Company Ltd., Class A	15,120	12,924
Nippon Building Fund Inc.	20	129,610	DHT Holdings Inc.	6,528	42,628
Orix JREIT Inc.	35	60,760	Enbridge Inc.	26,900	1,071,456
		<u>506,696</u>	Frontline Ltd.	5,500	51,535
Office Services & Supplies - 0.0% *			Golar LNG Ltd. (a)	5,017	65,070
Shanghai M&G Stationery Inc., Class A	1,000	10,523	Inter Pipeline Ltd.	1,500	23,622
Oil & Gas Drilling - 0.0% *			Keyera Corp.	2,900	72,955
China Oilfield Services Ltd. H Shares	22,000	20,820	Koninklijke Vopak N.V.	895	35,283
Oil & Gas Equipment & Services - 0.0% *			Nordic American Tankers Ltd.	8,800	22,528
Dialog Group Bhd	72,600	41,343	Pembina Pipeline Corp.	7,200	228,188
Offshore Oil Engineering Company Ltd., Class A	14,500	10,671	Petronet LNG Ltd.	9,742	31,218
Tenaris S.A.	6,241	65,684	Qatar Gas Transport Company Ltd.	29,709	25,246
Yantai Jereh Oilfield Services Group Company Ltd., Class A	1,900	14,124	Scorpio Tankers Inc.	2,247	41,659
		<u>131,822</u>	SFL Corporation Ltd.	5,600	46,928
Oil & Gas Exploration & Production - 0.1%			TC Energy Corp.	13,000	625,552
Canadian Natural Resources Ltd.	15,700	573,917	Teekay Corp. (a)	1,700	6,222
Inpex Corp.	13,700	106,405	Teekay Tankers Ltd., Class A (a)	1,500	21,795
Lundin Petroleum AB	2,679	99,514	Ultrapar Participacoes S.A.	13,300	35,978
Novatek PJSC GDR	1,424	372,838			<u>2,460,787</u>
Oil Search Ltd.	26,098	81,149	Other Diversified Financial Services - 0.1%		
PTT Exploration & Production PCL NVDR	25,200	86,812	Bajaj Finserv Ltd.	593	141,758
Santos Ltd.	25,331	129,639	FirstRand Ltd.	78,827	337,995
Tatneft PJSC ADR	3,602	156,370	M&G PLC	34,991	95,670
Woodside Petroleum Ltd.	12,662	216,332	ORIX Corp.	16,700	311,698
		<u>1,822,976</u>	Yuanta Financial Holding Company Ltd.	151,000	133,226
Oil & Gas Refining & Marketing - 0.2%					<u>1,020,347</u>
Ampol Ltd.	3,161	63,033	Packaged Foods & Meats - 0.5%		
Bharat Petroleum Corporation Ltd.	15,393	89,249	a2 Milk Company Ltd. (a)	9,604	42,495
Cosan S.A.	16,336	68,895	Adecoagro SA (a)	1,000	9,030
Empresas COPEC S.A.	4,928	40,834	Ajinomoto Company Inc.	6,100	179,801
ENEOS Holdings Inc.	41,600	168,570	Almarai Co. JSC	4,547	70,221
Formosa Petrochemical Corp.	21,000	74,364	Associated British Foods PLC	4,818	120,018
GS Holdings Corp.	866	32,328	Barry Callebaut AG	48	108,762
Hindustan Petroleum Corporation Ltd.	12,314	49,640	BRF S.A. (a)	11,900	59,163
Idemitsu Kosan Company Ltd.	2,700	70,850	Britannia Industries Ltd.	1,684	89,418
Indian Oil Corporation Ltd.	34,574	58,020	Charoen Pokphand Foods PCL NVDR	70,900	53,816
Neste Oyj	5,591	315,565	China Feihe Ltd. (c)	55,568	93,661
Parkland Corp.	2,300	64,615	China Huishan Dairy Holdings Company Ltd. (d)	55,000	—
Petronas Dagangan Bhd	2,000	9,109	China Mengniu Dairy Company Ltd. (a)	49,000	315,552
Polski Koncern Naftowy ORLEN S.A.	5,411	111,649	Chocoladefabriken Lindt & Spruengli AG	15	274,192
Qatar Fuel QSC	8,983	44,261	CJ CheilJedang Corp.	117	40,256
			Dali Foods Group Company Ltd. (c)	20,617	12,448
			Danone S.A.	8,659	590,658

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Foshan Haitian Flavouring & Food Company Ltd., Class A	3,840	\$ 65,195	Paper Products - 0.1%		
Gruma SAB de CV, Class B	2,925	33,643	Empresas CMPC S.A.	9,056	\$ 17,013
Grupo Bimbo SAB de CV	22,581	63,793	Indah Kiat Pulp & Paper Corp. Tbk PT	33,200	19,739
Guangdong Haid Group Company Ltd., Class A	1,800	18,768	Lee & Man Paper Manufacturing Ltd.	34,310	25,078
Henan Shuanghui Investment & Development Company Ltd., Class A	5,885	24,706	Mondi PLC	6,364	156,066
Indofood CBP Sukses Makmur Tbk PT	44,100	25,683	Nine Dragons Paper Holdings Ltd.	25,310	30,894
Indofood Sukses Makmur Tbk PT	55,136	24,393	Oji Holdings Corp.	10,700	53,779
Inner Mongolia Yili Industrial Group Company Ltd., Class A	6,500	37,911	Stora Enso Oyj R Shares	7,852	130,854
JBS S.A.	16,200	110,212	Suzano Papel e Celulose S.A. (a)	13,500	135,077
JDE Peet's N.V.	948	28,346	UPM-Kymmene Oyj	7,036	249,163
Kerry Group PLC, Class A	2,100	282,320			<u>817,663</u>
Kikkoman Corp.	2,000	162,337	Personal Products - 0.3%		
MEIJI Holdings Company Ltd.	1,600	103,184	Amorepacific Corp.	499	74,640
Mowi ASA	5,948	151,336	AMOREPACIFIC Group	542	22,264
Muyuan Foods Company Ltd. A Shares	5,820	46,386	Beiersdorf AG	1,320	142,502
Nestle India Ltd.	511	133,513	By-health Co. Ltd.	2,900	12,694
Nestle Malaysia Bhd	939	29,787	Colgate-Palmolive India Ltd.	1,632	36,616
Nestle S.A.	38,327	4,613,566	Dabur India Ltd.	11,207	92,994
NH Foods Ltd.	1,230	46,334	Godrej Consumer Products Ltd. (a)	5,559	76,894
Nisshin Seifun Group Inc.	2,500	41,323	Hengan International Group Company Ltd.	9,480	50,553
Nissin Foods Holdings Company Ltd.	800	64,035	Kao Corp.	6,400	379,931
Orion Corp.	437	43,061	Kobayashi Pharmaceutical Company Ltd.	800	63,267
Orkla ASA	10,076	92,612	Kose Corp.	500	59,647
PPB Group Bhd	8,687	38,097	LG Household & Health Care Ltd.	144	162,349
QL Resources Bhd	12,588	16,177	L'Oreal S.A.	3,353	1,388,203
Saputo Inc.	3,300	83,903	Marico Ltd.	9,410	69,434
Tata Consumer Products Ltd.	9,304	101,679	Natura & Co. Holding S.A. (a)	13,600	113,739
Thai Union Group PCL NVDR	53,200	34,120	Pola Orbis Holdings Inc.	1,200	27,552
The Savola Group	4,793	47,921	Proya Cosmetics Co. Ltd.	500	13,397
Tiger Brands Ltd.	2,152	26,787	Shiseido Company Ltd.	5,300	355,316
Tingyi Cayman Islands Holding Corp.	36,000	66,935	Unilever PLC	34,826	1,886,751
Toyo Suisan Kaisha Ltd.	1,190	52,561			<u>5,028,743</u>
Uni-President China Holdings Ltd.	24,000	22,781	Pharmaceuticals - 1.1%		
Uni-President Enterprises Corp.	75,000	183,236	Aspen Pharmacare Holdings Ltd.	7,038	126,740
Universal Robina Corp.	12,120	32,290	Astellas Pharma Inc.	24,600	403,877
Want Want China Holdings Ltd.	89,000	67,202	AstraZeneca PLC	20,598	2,484,175
Wens Foodstuffs Group Company Ltd., Class A	3,800	8,505	Asymchem Laboratories Tianjin Company Ltd. A Shares	166	11,443
WH Group Ltd. (c)	82,666	58,862	Aurobindo Pharma Ltd.	5,921	57,598
Yakult Honsha Company Ltd.	1,700	85,840	Bayer AG	13,030	707,576
Yihai International Holding Ltd. (a)	7,364	41,038	Betta Pharmaceuticals Company Ltd., Class A	600	8,674
Yihai Kerry Arawana Holdings Company Ltd., Class A	1,000	10,707	Canopy Growth Corp. (a)	3,500	48,486
		<u>9,280,576</u>	CanSino Biologics Inc. H Shares (a)(c)	1,545	54,647
Paper Packaging - 0.0% *			CanSino Biologics Inc. A Shares (a)	114	5,993
Amcor PLC	21,600	250,344	Celltrion Pharm Inc. (a)	210	25,709
Klabin S.A. (a)	13,000	57,760	Changchun High & New Technology Industry Group Inc., Class A	300	12,721
SCG Packaging PCL NVDR	23,700	42,112	China Medical System Holdings Ltd.	25,000	45,562
Smurfit Kappa Group PLC	3,229	170,090	China Resources Pharmaceutical Group Ltd. (c)	15,500	7,608
Yunnan Energy New Material Company Ltd., Class A	1,000	43,315			
		<u>563,621</u>			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
China Traditional Chinese Medicine Holdings Company Ltd.	52,000	\$ 26,278	Sun Pharmaceutical Industries Ltd.	12,777	\$ 140,606
Chugai Pharmaceutical Company Ltd.	8,900	324,868	Taisho Pharmaceutical Holdings Company Ltd.	600	34,885
Cipla Ltd.	7,516	99,371	Takeda Pharmaceutical Company Ltd.	20,900	687,610
CSPC Pharmaceutical Group Ltd.	138,000	164,683	Teva Pharmaceutical Industries Ltd. ADR (a)	14,800	144,152
Daiichi Sankyo Company Ltd.	23,200	615,135	Theravance Biopharma Inc. (a)	2,800	20,720
Dong-E-E-Jiao Company Ltd. A Shares	1,800	9,753	Torrent Pharmaceuticals Ltd.	941	38,990
Dr Reddy's Laboratories Ltd.	1,808	118,605	UCB S.A.	1,660	185,979
Eisai Company Ltd.	3,200	239,102	Vifor Pharma AG	653	84,558
Endo International PLC (a)	10,800	34,992	Yuhan Corp.	900	46,469
GlaxoSmithKline PLC	66,840	1,262,372	Yunnan Baiyao Group Company Ltd. A Shares	1,000	15,125
Hanmi Pharm Company Ltd.	77	17,781	Zhangzhou Pientzehuang Pharmaceutical Company Ltd., Class A	500	29,238
Hansoh Pharmaceutical Group Company Ltd. (c)	22,000	55,690	Zhejiang Huahai Pharmaceutical Company Ltd., Class A	2,600	7,122
Hikma Pharmaceuticals PLC	2,293	75,484	Zhejiang NHU Company Ltd. A Shares	2,160	8,945
Hisamitsu Pharmaceutical Company Inc.	900	33,955			<u>20,388,909</u>
Humanwell Healthcare Group Company Ltd., Class A	5,000	15,618			
Hutchison China MediTech Ltd. ADR (a)	1,600	58,576	Precious Metals & Minerals - 0.0% *		
Hypera S.A.	7,000	41,289	Alrosa PJSC (a)	46,308	84,529
Ipsen S.A.	494	47,098	Anglo American Platinum Ltd.	958	83,059
Jazz Pharmaceuticals PLC (a)	800	104,168	Impala Platinum Holdings Ltd.	12,243	138,103
Jiangsu Hengrui Medicine Company Ltd., Class A	7,020	54,572	Industrias Penoles SAB de C.V. (a)	2,600	30,791
Kalbe Farma Tbk PT	254,200	25,331	Northam Platinum Holdings Ltd. (a)	6,455	76,937
Kyowa Hakko Kirin Company Ltd.	3,600	129,455	Sibanye Stillwater Ltd.	43,185	131,281
Lupin Ltd.	4,137	52,808			<u>544,700</u>
Merck KGaA	1,709	370,087			
Nippon Shinyaku Company Ltd.	600	49,749	Property & Casualty Insurance - 0.2%		
Novartis AG	29,523	2,418,525	Admiral Group PLC	2,591	108,337
Novo Nordisk A/S B Shares	22,389	2,159,376	Argo Group International Holdings Ltd.	1,600	83,552
Oneness Biotech Company Ltd. (a)	3,000	19,815	Chubb Ltd.	6,208	1,076,964
Ono Pharmaceutical Company Ltd.	5,000	113,732	DB Insurance Company Ltd.	852	45,585
Orion Oyj, Class B	1,349	53,436	Direct Line Insurance Group PLC	18,027	70,392
Otsuka Holdings Company Ltd.	5,100	217,542	ICICI Lombard General Insurance Company Ltd. (c)	4,039	86,266
Perrigo Company PLC	2,100	99,393	Insurance Australia Group Ltd.	33,238	115,980
Recordati Industria Chimica e Farmaceutica SpA	1,388	80,490	Intact Financial Corp.	2,317	306,312
Richter Gedeon Nyrt	2,006	54,915	James River Group Holdings Ltd.	2,178	82,176
Roche Holding AG	9,765	3,579,564	MS&AD Insurance Group Holdings Inc.	5,900	196,840
Sanofi	15,077	1,452,124	People's Insurance Company Group of China Ltd H Shares	111,000	34,443
Santen Pharmaceutical Company Ltd.	4,800	67,338	PICC Property & Casualty Company Ltd. H Shares	108,000	104,767
Shanghai Fosun Pharmaceutical Group Company Ltd. H Shares	7,500	38,395	QBE Insurance Group Ltd.	19,979	164,454
Shanghai Fosun Pharmaceutical Group Company Ltd., Class A	3,000	24,182	Samsung Fire & Marine Insurance Company Ltd.	478	94,451
Shin Poong Pharmaceutical Company Ltd.	540	25,720	Sompo Holdings Inc.	4,200	181,760
Shionogi & Company Ltd.	3,600	245,728	Suncorp Group Ltd.	17,302	153,722
Sino Biopharmaceutical Ltd.	158,000	131,100	The People's Insurance Company Group of China Ltd., Class A	10,900	8,529
SK Biopharmaceuticals Company Ltd. (a)	502	42,859	Tokio Marine Holdings Inc.	8,300	443,805
SSY Group Ltd.	18,000	9,694	Tryg A/S	4,839	109,761
Sumitomo Dainippon Pharma Company Ltd.	2,300	41,007	ZhongAn Online P&C Insurance Company Ltd. H Shares (a)(c)	9,100	37,260
					<u>3,505,356</u>

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Publishing - 0.0% *			Land & Houses PCL NVDR	105,731	\$ 24,711
China Literature Ltd. (a)(c)	7,400	\$ 56,158	Logan Group Company Ltd	18,000	18,784
Pearson PLC	10,142	97,333	Longfor Group Holdings Ltd. (c)	28,468	130,073
Schibsted ASA, Class A	952	45,254	Poly Developments & Holdings Group Company Ltd., Class A	12,800	27,744
Schibsted ASA A Shares	1,517	<u>64,613</u>	Powerlong Real Estate Holdings Ltd.	28,000	21,106
		<u>263,358</u>	Ruentex Development Company Ltd.	14,000	28,687
Railroads - 0.2% *			Seazen Group Ltd. (a)	40,000	31,929
Aurizon Holdings Ltd.	24,595	66,534	Seazen Holdings Company Ltd. A Shares	1,400	8,084
Beijing-Shanghai High Speed Railway Company Ltd., Class A	45,600	33,562	Shimao Group Holdings Ltd.	24,102	44,174
BTS Group Holdings PCL NVDR	97,600	27,049	Sino Land Company Ltd.	50,000	67,265
Canadian National Railway Co.	9,400	1,089,105	Sunac China Holdings Ltd.	40,000	85,259
Canadian Pacific Railway Ltd.	8,800	574,534	Yuexiu Property Company Ltd.	18,063	16,924
Central Japan Railway Co.	1,900	302,524	Zhenro Properties Group Ltd.	26,000	<u>14,195</u>
Container Corporation of India Ltd.	3,216	30,357			<u>1,651,938</u>
East Japan Railway Co.	4,000	281,983	Real Estate Operating Companies - 0.1%		
Hankyu Hanshin Holdings Inc.	3,100	97,323	A-Living Smart City Services Company Ltd. H Shares (c)	10,055	35,708
Keio Corp.	1,400	74,693	Aroundtown S.A.	13,423	92,518
Keisei Electric Railway Company Ltd.	2,000	66,084	Azrieli Group Ltd.	548	49,297
Kintetsu Group Holdings Company Ltd. (a)	2,300	77,153	Cencosud Shopping S.A.	5,140	6,012
MTR Corporation Ltd.	21,000	113,020	Central Pattana PCL NVDR	27,300	42,546
Odakyu Electric Railway Company Ltd.	4,000	92,348	China Resources Mixc Lifestyle Services Ltd. (c)	9,600	52,813
Rumo S.A. (a)	23,500	72,412	CIFI Ever Sunshine Services Group Ltd.	14,000	27,984
Tobu Railway Company Ltd.	2,400	64,460	Country Garden Services Holdings Company Ltd.	24,715	195,296
Tokyu Corp.	6,700	99,202	Deutsche Wohnen SE	4,509	275,844
West Japan Railway Co.	2,200	<u>110,310</u>	Fastighets AB Balder, Class B (a)	1,407	84,612
		<u>3,272,653</u>	Greentown Service Group Company Ltd.	20,000	21,698
Real Estate Development - 0.1%			Hongkong Land Holdings Ltd.	15,500	74,038
Agile Group Holdings Ltd.	16,000	14,922	Hulic Company Ltd.	3,500	38,880
China Aoyuan Group Ltd.	23,000	12,124	LEG Immobilien SE	1,010	142,740
China Evergrande Group	37,000	13,979	Mabanee Co. KPSC	7,558	19,266
China Jinmao Holdings Group Ltd.	106,000	38,091	NEPI Rockcastle PLC	7,796	54,170
China Merchants Shekou Industrial Zone Holdings Company Ltd., Class A	9,300	18,599	Poly Property Services Company Ltd. H Shares	1,600	9,558
China Overseas Land & Investment Ltd.	58,000	131,260	Shimao Services Holdings Ltd. (c)	11,000	22,743
China Resources Land Ltd.	50,000	210,432	SM Prime Holdings Inc.	182,200	116,514
China Vanke Company Ltd. H Shares	30,800	84,217	Sunac Services Holdings Ltd. (a)(c)	11,000	22,636
China Vanke Company Ltd. A Shares	10,500	34,565	Swire Properties Ltd.	15,200	38,114
CIFI Holdings Group Company Ltd.	60,000	40,732	Swiss Prime Site AG	1,019	99,441
CK Asset Holdings Ltd.	26,086	150,510	Vonovia SE	7,234	435,122
Country Garden Holdings Company Ltd.	120,000	123,733	Wharf Real Estate Investment Company Ltd.	24,000	<u>123,309</u>
Dar Al Arkan Real Estate Development Co. (a)	4,187	11,454			<u>2,080,859</u>
Emaar Economic City (a)	4,029	14,287	Real Estate Services - 0.0% *		
Emaar Properties PJSC	63,855	70,577	China Overseas Property Holdings Ltd.	15,000	12,421
Greentown China Holdings Ltd.	8,000	12,065	FirstService Corp.	500	90,382
Guangzhou R&F Properties Company Ltd. H Shares	22,400	17,236	KE Holdings Inc. ADR (a)	5,700	<u>104,082</u>
Henderson Land Development Company Ltd.	19,000	72,550			<u>206,885</u>
Hopson Development Holdings Ltd.	10,200	36,318	Regional Banks - 0.0% *		
Kaisa Group Holdings Ltd.	21,714	5,908	Bandhan Bank Ltd. (c)	8,880	33,627
KWG Group Holdings Ltd.	19,936	19,444	Bank of Hangzhou Company Ltd. A Shares	5,547	12,760

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Bank of Jiangsu Company Ltd., Class A	17,200	\$ 15,439	Domino's Pizza Enterprises Ltd.	798	\$ 91,198
Bank of Nanjing Company Ltd., Class A	11,600	16,204	Haidilao International Holding Ltd. (c)	19,000	72,785
Bank of Ningbo Company Ltd. A Shares	4,415	23,968	Jiumaojiu International Holdings Ltd. (c)	10,000	30,119
Banque Cantonale Vaudoise	382	29,016	Jollibee Foods Corp.	4,260	17,120
Chongqing Rural Commercial Bank Company Ltd. H Shares	29,378	10,679	Jubilant Foodworks Ltd.	1,443	78,356
Concordia Financial Group Ltd.	14,400	56,544	McDonald's Holdings Company Japan Ltd.	1,200	56,472
First Bancorp	10,700	140,705	Restaurant Brands International Inc.	3,600	220,516
OFG Bancorp	3,200	80,704	Sodexo SA (a)	1,189	103,967
Popular Inc.	1,200	93,204	Yum China Holdings Inc.	12,600	732,186
Resona Holdings Inc.	28,700	114,512			<u>1,886,076</u>
The Chiba Bank Ltd.	6,900	44,601	Retail REITs - 0.1%		
The Shizuoka Bank Ltd.	5,900	48,354	CapitaLand Integrated Commercial Trust	66,059	98,380
		<u>720,317</u>	Japan Retail Fund Investment Corp.	94	90,033
Reinsurance - 0.1%			Klepierre S.A. (a)	2,749	61,509
Enstar Group Ltd. (a)	650	152,575	Link REIT	27,400	234,635
Everest Re Group Ltd.	600	150,468	Mapletree Commercial Trust	27,946	42,358
Greenlight Capital Re Ltd. (a)	2,000	14,780	RioCan Real Estate Investment Trust	2,000	34,163
Hannover Rueck SE	814	141,824	Scentre Group	70,134	149,147
Maiden Holdings Ltd. (a)	6,100	19,276	Unibail-Rodamco-Westfield (a)	1,684	124,008
Muenchener Rueckversicherungs-Gesellschaft AG	1,856	506,708	Vicinity Centres	51,270	60,563
RenaissanceRe Holdings Ltd.	600	83,640			<u>894,796</u>
SCOR SE	2,103	60,589	Security & Alarm Services - 0.0% *		
SiriusPoint Ltd. (a)	4,900	45,374	S-1 Corp.	184	12,992
Swiss Re AG	3,985	339,792	Secom Company Ltd.	2,900	209,225
		<u>1,515,026</u>	Securitas AB, Class B	4,187	66,314
Renewable Electricity - 0.0% *			Sohgo Security Services Company Ltd.	900	40,360
Adani Green Energy Ltd. (a)	6,087	93,904			<u>328,891</u>
China Longyuan Power Group Corporation Ltd. H Shares	53,000	130,052	Semiconductor Equipment - 0.4%		
China Yangtze Power Company Ltd. A Shares	24,800	84,363	Advanced Micro-Fabrication Equipment Inc. China A Shares (a)	339	7,921
EDP Renovaveis SA	3,845	95,451	Advantest Corp.	2,600	231,103
Energy Absolute PCL NVDR	27,400	49,312	ASM International N.V.	624	244,496
Engie Brasil Energia S.A.	3,233	22,226	ASML Holding N.V.	5,581	4,171,492
Meridian Energy Ltd.	16,932	57,219	Daqo New Energy Corp. ADR (a)	1,000	57,000
Northland Power Inc.	2,984	93,747	Disco Corp.	400	111,754
		<u>626,274</u>	Globalwafers Company Ltd.	3,000	84,630
Research & Consulting Services - 0.2%			Hangzhou First Applied Material Company Ltd., Class A	700	13,648
Bureau Veritas S.A.	3,957	122,181	Kulicke & Soffa Industries Inc.	3,200	186,496
Clarivate PLC (a)	5,800	127,020	Lasertec Corp.	1,000	227,086
Experian PLC	12,234	512,845	NAURA Technology Group Company Ltd., Class A	500	28,073
IHS Markit Ltd.	5,300	618,086	Shenzhen SC New Energy Technology Corp., Class A	100	2,136
Intertek Group PLC	2,184	146,141	SUMCO Corp.	3,700	73,632
Nihon M&A Center Inc.	4,100	120,092	Tianjin Zhonghuan Semiconductor Company Ltd., Class A	2,300	16,272
RELX PLC	25,648	738,830	Tokyo Electron Ltd.	2,000	881,340
SGS S.A.	80	232,642	Xinyi Solar Holdings Ltd.	73,985	151,456
Teleperformance	804	316,405	Zhejiang Jingsheng Mechanical & Electrical Company Ltd., Class A	1,400	13,902
Thomson Reuters Corp.	2,318	256,255			<u>6,502,437</u>
Wolters Kluwer N.V.	3,538	375,210			
		<u>3,565,707</u>			
Residential REITs - 0.0% *					
Canadian Apartment Properties REIT	1,100	51,325			
Restaurants - 0.1%					
Compass Group PLC (a)	23,618	483,357			

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



**State Street Total Return V.I.S. Fund**

## Schedule of Investments

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Semiconductors - 0.8%</b>					
ASE Technology Holding Company Ltd.	51,000	\$ 197,309	Nongfu Spring Company Ltd. H Shares (c)	7,400	\$ 37,465
Flat Glass Group Company Ltd. H Shares	7,000	32,755	Osotspa PCL NVDR	12,991	12,997
Flat Glass Group Company Ltd.	1,700	12,100	Suntory Beverage & Food Ltd.	1,900	78,567
Gigadevice Semiconductor Beijing Inc., Class A	560	12,506			<u>793,085</u>
Hangzhou Silan Microelectronics Company Ltd., Class A	2,100	18,443	<b>Specialized Consumer Services - 0.0% *</b>		
Hua Hong Semiconductor Ltd. (a)(c)	10,000	51,292	OneSpaWorld Holdings Ltd. (a)	2,700	26,919
Infineon Technologies AG	17,323	708,846	<b>Specialized Finance - 0.0% *</b>		
Ingenic Semiconductor Co. Ltd., Class A	600	11,865	Banco Latinoamericano de Comercio Exterior SA, Class E	1,800	31,572
JA Solar Technology Co. Ltd.	1,500	15,206	Chailease Holding Company Ltd.	20,100	176,520
JCET Group Company Ltd. A Shares	2,000	9,850	Far East Horizon Ltd.	31,000	31,460
LONGi Green Energy Technology Company Ltd., Class A	5,740	73,056	Mitsubishi UFJ Lease & Finance Company Ltd.	10,200	53,201
MediaTek Inc.	24,000	772,499	Piramal Enterprises Ltd.	1,842	64,043
Nanya Technology Corp.	13,000	30,356	REC Ltd.	16,592	35,115
Novatek Microelectronics Corp.	8,886	129,103	Tokyo Century Corp.	500	28,079
NXP Semiconductors N.V.	3,800	744,306			<u>419,990</u>
Phison Electronics Corp.	3,592	48,047	<b>Specialty Chemicals - 0.3%</b>		
Powertech Technology Inc.	13,000	48,368	Akzo Nobel N.V.	2,514	274,833
Realtek Semiconductor Corp.	7,040	124,030	Asian Paints Ltd.	5,955	259,583
Renesas Electronics Corp. (a)	17,200	211,155	Chr Hansen Holding A/S	1,421	116,141
Rohm Company Ltd.	1,200	112,879	Clariant AG (a)	2,824	52,956
Sanan Optoelectronics Company Ltd. A Shares	3,100	15,144	Covestro AG (c)	2,619	178,579
SG Micro Corp.	300	15,388	Croda International PLC	1,837	210,627
Silergy Corp.	1,222	177,744	EMS-Chemie Holding AG	94	88,728
SK Hynix Inc.	8,732	747,514	Evonik Industries AG	2,808	88,097
StarPower Semiconductor Ltd. A Shares	200	12,506	Givaudan S.A.	122	555,672
STMicroelectronics N.V.	9,034	394,644	Huabao International Holdings Ltd.	16,000	31,254
Taiwan Semiconductor Manufacturing Company Ltd.	392,557	8,118,897	Johnson Matthey PLC	2,602	93,418
Unigroup Guoxin Microelectronics Company Ltd., Class A	700	22,330	JSR Corp.	2,661	95,412
United Microelectronics Corp.	185,000	419,349	Kansai Paint Company Ltd.	2,300	56,912
Vanguard International Semiconductor Corp.	13,330	71,549	Koninklijke DSM N.V.	2,315	463,184
Will Semiconductor Ltd. A Shares	1,000	37,371	Nippon Paint Holdings Company Ltd.	9,600	104,283
Win Semiconductors Corp.	4,000	43,983	Nitto Denko Corp.	2,000	142,016
Winbond Electronics Corp.	34,000	31,881	Novozymes A/S B Shares	2,798	191,923
		<u>13,472,271</u>	Shanghai Putailai New Energy Technology Company Ltd., Class A	1,120	29,776
<b>Silver - 0.0% *</b>					
Pan American Silver Corp.	2,800	65,179	Shenzhen Capchem Technology Company Ltd., Class A	100	2,400
<b>Soft Drinks - 0.1%</b>					
Arca Continental SAB de CV	5,900	36,150	Shin-Etsu Chemical Company Ltd.	4,700	791,223
Carabao Group PCL NVDR	5,700	20,081	Sika AG	1,880	593,832
Coca-Cola European Partners PLC	2,800	154,812	SK IE Technology Company Ltd. (a)(c)	241	45,695
Coca-Cola Femsa SAB de C.V.	8,810	49,881	Symrise AG	1,694	222,149
Coca-Cola HBC AG (a)	2,683	86,519	Umicore S.A.	2,580	152,711
Fomento Economico Mexicano SAB de C.V.	30,300	264,337	Wanhua Chemical Group Company Ltd., Class A	3,400	55,655
Fraser & Neave Holdings Bhd	935	5,958	Zhejiang Longsheng Group Company Ltd., Class A	4,500	9,399
Ito En Ltd.	700	46,318			<u>4,906,458</u>
			<b>Specialty Stores - 0.0% *</b>		
			China Tourism Group Duty Free Corp. Ltd., Class A	2,100	84,242
			Chow Tai Fook Jewellery Group Ltd.	26,600	50,587
			Hotel Shilla Company Ltd.	578	41,905

 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, 2021 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Jarir Marketing Co.	816	\$ 45,537	Catcher Technology Company Ltd.	12,000	\$ 71,733
JD Sports Fashion PLC	6,893	96,939	Compal Electronics Inc.	58,225	49,086
JUMBO S.A.	1,247	20,315	FUJIFILM Holdings Corp.	4,815	414,731
		<u>339,525</u>	Inventec Corp.	35,249	32,477
<b>Steel - 0.2%</b>			Lenovo Group Ltd.	112,000	146,185
ArcelorMittal S.A.	9,805	300,312	Lite-On Technology Corp.	30,693	68,406
Baoshan Iron & Steel Company Ltd., Class A	20,800	27,826	Logitech International S.A.	2,278	202,471
BlueScope Steel Ltd.	6,774	98,071	Micro-Star International Company Ltd.	12,000	55,346
China Steel Corp.	183,000	236,807	Pegatron Corp.	36,251	86,818
Cia Siderurgica Nacional S.A.	10,200	53,781	Quanta Computer Inc.	40,507	112,096
Eregli Demir ve Celik Fabrikalari TAS	16,267	29,985	Ricoh Company Ltd.	9,000	91,859
Evraz PLC	7,963	63,223	Samsung Electronics Company Ltd.	76,177	4,722,563
Fortescue Metals Group Ltd.	22,312	237,470	Seiko Epson Corp.	3,700	74,515
Hitachi Metals Ltd. (a)	3,300	63,568	Wistron Corp.	36,896	36,270
Hyundai Steel Co.	1,578	61,965	Wiwynn Corp.	1,000	30,966
Inner Mongolia BaoTou Steel Union Company Ltd., Class A (a)	42,400	20,627	Xiaomi Corp., Class B (a)(c)	227,000	623,450
JFE Holdings Inc.	6,500	97,231			<u>7,487,686</u>
JSW Steel Ltd.	12,787	114,243	<b>Textiles - 0.0% *</b>		
Kumba Iron Ore Ltd.	1,178	38,738	Eclat Textile Company Ltd.	3,000	65,022
Nippon Steel & Sumitomo Metal Corp.	11,200	200,937	<b>Thriffs &amp; Mortgage Finance - 0.1%</b>		
Novolipetsk Steel PJSC GDR	2,750	81,082	Housing Development Finance Corporation Ltd.	27,393	1,012,387
POSCO	1,160	319,416	<b>Tires &amp; Rubber - 0.1%</b>		
Severstal PAO GDR	3,070	64,117	Balkrishna Industries Ltd.	1,117	37,967
Shanxi Taigang Stainless Steel Company Ltd.	6,700	9,978	Bridgestone Corp.	7,796	367,912
Tata Steel Ltd.	11,645	200,400	Cheng Shin Rubber Industry Company Ltd.	33,000	41,865
Vale S.A.	62,900	880,085	Cie Generale des Etablissements Michelin SCA	2,239	343,507
voestalpine AG	1,551	57,322	Hankook Tire & Technology Company Ltd.	1,358	49,213
		<u>3,257,184</u>	MRF Ltd.	35	37,275
<b>Systems Software - 0.0% *</b>			Sailun Group Company Ltd. A Shares	6,600	11,697
360 Security Technology Inc., Class A (a)	4,700	8,625	Shandong Linglong Tyre Company Ltd., Class A	1,500	8,153
BlackBerry Ltd. (a)	6,900	67,156			<u>897,589</u>
Check Point Software Technologies Ltd. (a)	1,503	169,899	<b>Tobacco - 0.1%</b>		
CyberArk Software Ltd. (a)	500	78,910	British American Tobacco PLC	28,946	1,012,507
Douzone Bizon Company Ltd.	342	27,474	Gudang Garam Tbk PT	5,500	12,467
JFrog Ltd. (a)	3,000	100,500	Imperial Brands PLC	12,477	261,161
Ming Yuan Cloud Group Holdings Ltd. (a)	5,000	17,335	ITC Ltd.	44,846	142,187
Oracle Corporation Japan	537	47,055	Japan Tobacco Inc.	16,400	320,539
Sangfor Technologies Inc., Class A	300	10,911	KT&G Corp.	1,771	121,160
Totvs S.A.	8,338	55,241	RLX Technology Inc. ADR (a)	10,400	47,008
Trend Micro Inc.	1,800	99,987	Smoore International Holdings Ltd. (c)	29,000	135,038
		<u>683,093</u>	Swedish Match AB	21,652	189,728
<b>Technology Distributors - 0.0% *</b>					<u>2,241,795</u>
Synnex Technology International Corp.	18,178	33,852	<b>Trading Companies &amp; Distributors - 0.2%</b>		
Unisplendour Corporation Ltd., Class A	3,100	11,934	Adani Enterprises Ltd.	4,338	85,534
WPG Holdings Ltd.	21,938	38,003	Ashtead Group PLC	5,943	449,568
		<u>83,789</u>	BOC Aviation Ltd. (c)	3,900	32,542
<b>Technology Hardware, Storage &amp; Peripherals - 0.4%</b>			Brenntag AG	2,030	188,674
Acer Inc.	53,000	46,702	Bunzl PLC	4,413	145,707
Advantech Company Ltd.	7,000	91,224	Ferguson PLC	2,955	410,508
Asustek Computer Inc.	11,053	128,372	ITOCHU Corp.	15,705	456,276
Brother Industries Ltd.	3,100	68,045	Marubeni Corp.	21,200	174,952
Canon Inc.	13,700	334,371	Mitsubishi Corp.	16,700	523,104

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

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
Mitsui & Company Ltd.	20,100	\$ 438,423	<b>Preferred Stock - 0.2%</b>		
MonotaRO Company Ltd.	3,400	76,003	Automobile Manufacturers - 0.1%		
Reece Ltd.	3,826	51,557	Bayerische Motoren Werke AG	889	\$ 67,471
Sumitomo Corp.	14,800	207,963	Hyundai Motor Co.	627	49,965
Toromont Industries Ltd.	1,100	91,805	Hyundai Motor Co.	297	23,912
Toyota Tsusho Corp.	2,900	121,475	Porsche Automobil Holding SE	2,012	199,070
Triton International Ltd.	3,400	176,936	Volkswagen AG	2,459	548,401
		<u>3,631,027</u>			<u>888,819</u>
<b>Trucking - 0.0% *</b>			<b>Commodity Chemicals - 0.0% *</b>		
CJ Logistics Corp. (a)	172	22,126	Braskem S.A. (a)	2,900	31,582
DiDi Global Inc. (a)	5,600	43,624	FUCHS PETROLUB SE	903	42,301
Localiza Rent a Car S.A.	10,900	108,962	LG Chem Ltd.	106	33,316
Nippon Express Company Ltd.	1,000	68,698			<u>107,199</u>
		<u>243,410</u>			
<b>Water Utilities - 0.0% *</b>			<b>Diversified Banks - 0.1%</b>		
Beijing Enterprises Water Group Ltd.	84,000	32,881	Banco Bradesco S.A.	76,310	291,717
Cia de Saneamento Basico do Estado de Sao Paulo	5,400	38,224	Banco Inter S.A. (c)	1	3
Guangdong Investment Ltd.	54,000	70,466	Bancolumbia S.A.	4,950	42,852
Severn Trent PLC	3,209	112,424	Itau Unibanco Holding S.A.	76,200	404,571
United Utilities Group PLC	9,190	119,695	Itausa S.A.	67,500	138,000
		<u>373,690</u>			<u>877,143</u>
<b>Wireless Telecommunication Services - 0.3%</b>			<b>Electric Utilities - 0.0% *</b>		
Advanced Info Service PCL NVDR	21,500	124,048	Centrais Eletricas Brasileiras SA	3,800	27,003
America Movil SAB de C.V.	550,000	488,841	Cia Energetica de Minas Gerais	19,715	50,763
Axiata Group Bhd	46,500	43,247	Cia Paranaense de Energia	8,800	11,757
Bharti Airtel Ltd.	38,325	354,277			<u>89,523</u>
China United Network Communications Ltd.	33,600	21,397	<b>Fertilizers &amp; Agricultural Chemicals - 0.0% *</b>		
DiGi.Com Bhd	56,900	60,252	Sociedad Quimica y Minera de Chile SA	2,448	131,541
Etihad Etisalat Co.	6,896	57,364	<b>Footwear - 0.0% *</b>		
Far EasTone Telecommunications Company Ltd.	21,000	46,311	Alpargatas S.A. (a)	3,500	33,915
Globe Telecom Inc.	385	22,522	<b>Healthcare Equipment - 0.0% *</b>		
Intouch Holdings PCL	18,900	44,910	Sartorius AG	345	219,744
KDDI Corp.	21,408	703,049	<b>Household Products - 0.0% *</b>		
Maxis Bhd	43,200	48,396	Henkel AG & Company KGaA	2,344	216,952
Mobile Telecommunications Co. KSCP	39,312	77,934	<b>Integrated Oil &amp; Gas - 0.0% *</b>		
Mobile Telecommunications Co. Saudi Arabia (a)	4,528	16,901	Petroleo Brasileiro S.A.	74,700	373,301
Mobile TeleSystems PJSC ADR	8,200	79,048	<b>Integrated Telecommunication Services - 0.0% *</b>		
MTN Group Ltd. (a)	26,202	246,331	Telecom Italia S.p.A.	78,331	31,626
PLDT Inc.	950	31,288	<b>Personal Products - 0.0% *</b>		
Rogers Communications Inc., Class B	4,700	219,446	LG Household & Health Care Ltd.	40	21,612
SK Telecom Company Ltd. (a)	134	36,397	<b>Steel - 0.0% *</b>		
Softbank Corp.	38,000	514,168	Bradespar S.A.	4,631	44,423
SoftBank Group Corp.	16,000	922,244	Gerdau S.A.	18,100	90,020
Taiwan Mobile Company Ltd.	24,946	88,476			<u>134,443</u>
Tele2 AB B Shares	6,691	99,138	<b>Technology Hardware, Storage &amp; Peripherals - 0.0% *</b>		
TIM S.A.	15,800	34,071	Samsung Electronics Company Ltd.	13,160	767,737
Turkcell Iletisim Hizmetleri A/S	17,641	30,299	<b>Total Preferred Stock</b>		
Vodacom Group Ltd.	9,531	91,249	(Cost \$3,992,932)		<u>3,893,555</u>
Vodafone Group PLC	370,565	564,283	<b>Rights - 0.0% *</b>		
		<u>5,065,887</u>	Airlines - 0.0% *		
<b>Total Common Stock</b>			Deutsche Lufthansa AG (a)	3,907	9,282
(Cost \$374,028,939)		<u>387,299,359</u>			

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, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Construction & Engineering - 0.0% *			4.38% 02/15/38 - 05/15/40 (e)	\$ 400,000	\$ 554,297
Hyundai Engineering & Construction Company Ltd. (a)	24	\$ 1,626	4.50% 02/15/36 (e)	100,000	136,594
			4.63% 02/15/40 (e)	100,000	142,906
			5.25% 02/15/29 (e)	200,000	255,125
Construction Machinery & Heavy Trucks - 0.0% *			5.50% 08/15/28 (e)	200,000	255,531
Samsung Heavy Industries Company Ltd. (a)	2,014	1,820	6.00% 02/15/26 (e)	427,000	520,773
			6.13% 08/15/29 (e)	200,000	271,594
Water Utilities - 0.0% *			6.25% 08/15/23	1,650,000	1,833,756
Veolia Environnement SA	7,649	6,350	6.38% 08/15/27 (e)	200,000	259,734
			7.63% 11/15/22 - 02/15/25 (e)	500,000	571,711
Wireless Telecommunication Services - 0.0% *			U.S. Treasury Inflation Indexed Bonds		
Bharti Airtel Ltd.	2,737	5,653	0.13% 02/15/51 (e)	1,069,399	1,173,536
<b>Total Rights</b> (Cost \$9,478)		24,731	0.25% 02/15/50 (e)	1,061,710	1,197,879
			0.63% 02/15/43 (e)	926,047	1,104,709
<b>Warrants - 0.0% *</b>			0.75% 02/15/42 - 02/15/45 (e)	2,753,333	3,375,397
Hotels, Resorts & Cruise Lines - 0.0% *			0.88% 02/15/47 (e)	1,040,308	1,334,271
BTS W7 R (expiring 07/22/22)	9,760	231	1.00% 02/15/46 - 02/15/49 (e)	2,326,491	3,077,964
BTS W8 R (expiring 07/22/22)	19,520	231	1.38% 02/15/44 (e)	1,440,576	1,980,244
Minor International PCL (expiring 2/15/24) (a)	1,300	153	1.75% 01/15/28 (e)	1,042,344	1,255,401
		615	2.00% 01/15/26 (e)	1,375,270	1,604,493
Railroads - 0.0% *			2.13% 02/15/40 - 02/15/41 (e)	1,440,809	2,161,642
BTS Group Holdings PCL (a)	4,880	243	2.38% 01/15/25 - 01/15/27 (e)	3,073,948	3,603,938
<b>Total Warrants</b> (Cost \$0)		858	2.50% 01/15/29 (e)	1,271,350	1,629,796
			3.38% 04/15/32 (e)	384,450	563,235
<b>Total Foreign Equity</b> (Cost \$378,031,349)		391,218,503	3.63% 04/15/28 (e)	894,449	1,196,518
			3.88% 04/15/29 (e)	1,079,260	1,506,920
			U.S. Treasury Inflation Indexed Notes		
<b>Bonds and Notes - 25.0%</b>			0.13% 01/15/23 - 07/15/31 (e)	22,458,514	24,242,356
U.S. Treasuries - 12.5%			0.25% 01/15/25 - 07/15/29 (e)	5,361,062	5,854,311
U.S. Treasury Bond			0.38% 07/15/23 - 07/15/27 (e)	10,718,141	11,647,300
1.25% 08/15/31	\$ 1,100,000	1,073,359	0.50% 04/15/24 - 01/15/28 (e)	4,333,246	4,766,539
U.S. Treasury Bonds			0.63% 04/15/23 - 01/15/26 (e)	8,881,880	9,504,596
1.13% 05/15/40 - 08/15/40 (e)	1,225,000	1,056,332	0.75% 07/15/28 (e)	2,158,529	2,472,920
1.25% 05/15/50 (e)	550,000	450,055	0.88% 01/15/29 (e)	1,837,734	2,124,554
1.38% 11/15/40 - 08/15/50 (e)	2,200,000	1,944,281	U.S. Treasury Notes		
1.63% 11/15/50 (e)	2,600,000	2,336,750	0.13% 11/30/22 - 01/15/24 (e)	11,700,000	11,685,505
1.88% 02/15/41 - 02/15/51 (e)	2,400,000	2,309,375	0.25% 04/15/23 - 10/31/25 (e)	7,900,000	7,770,697
2.00% 02/15/50 (e)	550,000	540,461	0.38% 04/30/25 - 01/31/26 (e)	2,700,000	2,648,125
2.00% 08/15/51	150,000	147,398	0.50% 03/15/23 - 10/31/27 (e)	2,200,000	2,152,938
2.25% 05/15/41 - 08/15/49 (e)	3,050,000	3,166,055	0.63% 07/31/26 - 08/15/30 (e)	5,350,000	5,031,461
2.38% 11/15/49 - 05/15/51 (e)	1,490,000	1,588,782	0.75% 03/31/26 - 01/31/28 (e)	7,750,000	7,658,097
2.50% 02/15/45 - 05/15/46 (e)	810,000	875,739	0.88% 11/15/30 (e)	2,450,000	2,325,969
2.75% 08/15/42 - 11/15/47 (e)	1,925,000	2,171,077	1.13% 02/28/25 - 02/15/31 (e)	2,275,000	2,224,758
2.88% 05/15/43 - 05/15/49 (e)	2,900,000	3,343,124	1.25% 08/31/24 - 06/30/28 (e)	2,250,000	2,258,991
3.00% 05/15/42 - 02/15/49 (e)	2,050,000	2,424,195	1.38% 01/31/25 - 08/31/26 (e)	1,350,000	1,378,992
3.13% 02/15/43 - 05/15/48 (e)	1,100,000	1,325,032	1.50% 01/15/23 - 02/15/30 (e)	6,050,000	6,176,796
3.38% 05/15/44 - 11/15/48 (e)	900,000	1,140,656	1.63% 11/15/22 - 05/15/31 (e)	6,015,000	6,166,090
3.63% 08/15/43 - 02/15/44 (e)	1,140,000	1,463,757			
3.75% 08/15/41 (e)	100,000	129,594			
4.25% 05/15/39 - 11/15/40 (e)	200,000	273,688			

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
1.75% 05/15/23 - 11/15/29 (e)	\$ 2,450,000	\$ 2,521,778	3.00% 10/01/51	\$ 3,550,000	\$ 3,714,223
1.75% 12/31/26	850,000	881,543	3.50% 10/01/51	2,750,000	2,909,472
1.88% 07/31/26 (e)	200,000	208,750	4.00% 10/01/51	600,000	642,810
2.00% 10/31/22 - 11/15/26 (e)	6,844,000	7,125,918	4.50% 10/01/51	550,000	594,830
2.00% 06/30/24	1,400,000	1,458,844	Government National Mortgage Assoc.		
2.13% 12/31/22 - 05/31/26 (e)	5,400,000	5,625,413	2.00% 10/20/50 - 07/20/51	2,105,625	2,137,573
2.25% 01/31/24 - 11/15/27 (e)	6,240,000	6,573,735	2.50% 05/20/45 - 08/20/51	1,933,710	1,997,547
2.38% 01/31/23 - 05/15/29 (e)	6,800,000	7,208,817	3.00% 10/15/42 - 12/20/50	3,333,474	3,499,990
2.50% 08/15/23 - 05/15/24 (e)	2,350,000	2,468,133	3.50% 11/20/43 - 03/20/50	3,575,299	3,812,207
2.63% 02/28/23 - 02/15/29 (e)	2,000,000	2,120,898	4.00% 12/20/40 - 03/20/47	1,782,886	1,943,055
2.75% 04/30/23 - 02/15/28 (e)	5,300,000	5,647,816	4.50% 05/20/40 - 01/20/49	433,972	471,253
2.88% 09/30/23 - 08/15/28 (e)	2,900,000	3,131,555	5.00% 08/15/41	632,445	717,716
3.00% 09/30/25 (e)	300,000	326,180	Government National Mortgage Assoc. TBA		
3.13% 11/15/28 (e)	1,150,000	1,292,492	2.00% 10/01/51	2,675,000	2,712,717
		<u>224,010,541</u>	2.50% 10/01/51	3,125,000	3,225,281
			3.00% 10/01/51	1,225,000	1,279,806
			Tennessee Valley Authority		
			3.50% 12/15/42 (e)	100,000	116,231
			U.S. Treasury Inflation Indexed Notes		
			0.13% 01/15/31 (e)	2,810,168	3,086,312
					<u>108,614,286</u>
<b>Agency Mortgage Backed - 6.1%</b>					
Federal Farm Credit Banks Funding Corp.			<b>Agency Collateralized Mortgage Obligations - 0.2%</b>		
0.25% 02/26/24 (e)	1,060,000	1,056,831	Federal Home Loan Mortgage Corp.		
Federal Home Loan Banks			1.48% 04/25/30	69,643	69,025
0.13% 03/17/23 (e)	245,000	244,958	1.56% 04/25/30	40,000	39,884
1.88% 09/11/26	500,000	520,770	1.87% 03/25/53	58,333	59,509
3.25% 11/16/28 (e)	125,000	141,116	2.02% 03/25/31	450,000	463,944
Federal Home Loan Mortgage Corp.			3.30% 04/25/23 (f)	100,000	103,985
0.13% 10/16/23 (e)	380,000	378,579	3.39% 03/25/24	200,000	212,047
1.50% 05/01/51 - 10/01/51	839,926	816,210	3.41% 12/25/26	450,000	497,897
2.00% 07/01/41 - 09/01/51	4,523,868	4,589,225	3.56% 01/25/29	565,000	642,589
2.50% 01/01/28 - 09/01/50	1,589,349	1,643,083	3.78% 08/25/28	186,897	207,255
3.00% 07/01/30 - 06/01/51	2,669,757	2,827,415	3.90% 04/25/28	100,000	114,778
3.50% 03/01/26 - 11/01/49	1,671,033	1,787,282	Federal National Mortgage Assoc.		
4.00% 06/01/42 - 08/01/48	1,271,242	1,384,556	1.27% 07/25/30	80,000	77,604
4.50% 05/01/42 - 11/01/48	128,907	140,508	1.51% 03/25/31 (f)	145,000	141,696
5.50% 01/01/38 - 04/01/39	201,852	233,000	2.94% 06/25/29	500,000	547,855
6.00% 06/01/37 - 11/01/37	195,990	229,295	3.17% 06/25/27 (f)	239,715	261,996
6.25% 07/15/32 (e)	250,000	362,227			<u>3,440,064</u>
Federal National Mortgage Assoc.			<b>Asset Backed - 0.1%</b>		
0.25% 05/22/23 - 07/10/23 (e)	955,000	955,183	American Express Credit Account Master Trust		
0.50% 11/07/25 (e)	750,000	740,602	2.35% 05/15/25	100,000	102,229
1.50% 04/01/36 - 10/01/51	2,006,830	1,974,933	BA Credit Card Trust		
1.75% 07/02/24 (e)	225,000	233,041	0.44% 09/15/26	9,000	8,977
2.00% 11/01/35 - 07/01/51	10,081,205	10,162,933	Carmax Auto Owner Trust		
2.13% 04/24/26 (e)	200,000	210,694	3.48% 02/15/24	150,000	154,703
2.50% 09/01/28 - 09/01/51	7,547,205	7,795,368	Discover Card Execution Note Trust		
3.00% 04/01/30 - 07/01/50	5,161,430	5,447,812	1.03% 09/15/28	81,000	80,429
3.50% 01/01/27 - 06/01/50	3,453,446	3,672,230	Honda Auto Receivables Owner Trust		
4.00% 10/01/41 - 02/01/50	3,611,042	3,941,722	0.33% 08/15/25	150,000	149,589
4.50% 01/01/27 - 09/01/49	648,073	711,414	Santander Drive Auto Receivables Trust		
5.00% 12/01/39 - 05/01/41	117,214	133,334	0.95% 09/15/27	69,000	69,117
5.50% 12/01/35 - 04/01/38	660,547	757,476	Toyota Auto Receivables 2020-C Owner Trust		
6.00% 03/01/34 - 08/01/37	828,402	964,903	0.57% 10/15/25	250,000	250,563
Federal National Mortgage Assoc. TBA					
1.50% 10/01/36 - 10/01/51	3,000,000	2,980,783			
2.00% 10/01/36 - 10/01/51	10,125,000	10,214,897			
2.50% 10/01/36 - 10/01/51	8,225,000	8,500,883			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Verizon Owner Trust			Ally Financial Inc.		
0.47% 02/20/25	\$ 100,000	\$ 100,252	1.45% 10/02/23	\$ 170,000	\$ 172,601
World Omni Auto Receivables Trust 2021-B			Alphabet Inc.		
0.42% 06/15/26	100,000	99,865	2.05% 08/15/50	100,000	87,366
		<u>1,015,724</u>	3.38% 02/25/24	125,000	133,572
Corporate Notes - 5.5%			Altria Group Inc.		
3M Co.			2.63% 09/16/26	100,000	104,701
3.00% 08/07/25	40,000	43,016	3.40% 02/04/41	100,000	94,564
3.25% 02/14/24	75,000	79,606	4.80% 02/14/29	40,000	46,003
3.38% 03/01/29	50,000	55,100	5.38% 01/31/44	70,000	82,385
3.63% 09/14/28	25,000	28,022	5.80% 02/14/39	15,000	18,459
4.00% 09/14/48	55,000	65,612	5.95% 02/14/49	40,000	50,936
Abbott Laboratories			Amazon.com Inc.		
3.75% 11/30/26	57,000	63,921	0.40% 06/03/23	105,000	105,238
4.90% 11/30/46	100,000	135,371	1.65% 05/12/28	50,000	50,411
AbbVie Inc.			2.88% 05/12/41	50,000	51,462
2.60% 11/21/24	50,000	52,559	3.10% 05/12/51	50,000	52,622
3.20% 11/21/29	105,000	113,144	3.15% 08/22/27	100,000	109,942
3.25% 10/01/22	100,000	102,175	3.25% 05/12/61	50,000	53,095
3.80% 03/15/25	100,000	108,633	3.88% 08/22/37	100,000	117,706
4.25% 11/14/28 - 11/21/49	60,000	70,463	4.25% 08/22/57	100,000	127,032
4.30% 05/14/36	100,000	117,756	Amcor Flexibles North America Inc.		
4.70% 05/14/45	50,000	61,719	2.69% 05/25/31	65,000	66,572
4.75% 03/15/45	100,000	124,367	America Movil SAB de C.V.		
4.88% 11/14/48	25,000	32,040	2.88% 05/07/30	100,000	104,033
Adobe Inc.			6.13% 03/30/40	100,000	141,020
3.25% 02/01/25	70,000	75,114	American Airlines Pass Through Trust		
Advocate Health & Hospitals Corp.			3.15% 08/15/33	68,903	70,289
3.39% 10/15/49	25,000	27,487	American Campus Communities Operating Partnership LP		
AEP Texas Inc.			3.63% 11/15/27	30,000	32,709
3.45% 05/15/51	35,000	36,295	American Electric Power Company Inc.		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust			3.20% 11/13/27	100,000	107,757
6.50% 07/15/25	150,000	174,079	American Express Co.		
Aetna Inc.			3.40% 02/27/23	100,000	103,997
2.75% 11/15/22	50,000	51,031	3.63% 12/05/24	50,000	54,220
African Development Bank			American Financial Group Inc.		
0.75% 04/03/23 (e)	100,000	100,754	3.50% 08/15/26	65,000	70,732
0.88% 03/23/26 (e)	100,000	99,572	American Honda Finance Corp.		
Agilent Technologies Inc.			0.75% 08/09/24	35,000	34,995
2.75% 09/15/29	25,000	26,133	1.30% 09/09/26	40,000	39,950
Air Lease Corp.			2.40% 06/27/24	25,000	26,118
3.88% 07/03/23	50,000	52,629	2.60% 11/16/22	100,000	102,492
4.25% 02/01/24	100,000	107,251	American International Group Inc.		
Air Products & Chemicals Inc.			2.50% 06/30/25	100,000	104,712
2.05% 05/15/30	10,000	10,109	4.38% 06/30/50	65,000	80,004
2.70% 05/15/40	25,000	25,203	4.50% 07/16/44	50,000	61,049
2.80% 05/15/50	20,000	19,909	American Tower Corp.		
Aircastle Ltd.			3.10% 06/15/50	100,000	97,517
4.13% 05/01/24	20,000	21,271	3.50% 01/31/23	50,000	52,044
5.00% 04/01/23	20,000	21,236	3.95% 03/15/29	100,000	111,355
Alabama Power Co.			American Water Capital Corp.		
3.45% 10/01/49	50,000	54,236	3.25% 06/01/51	50,000	51,892
Alexandria Real Estate Equities Inc.			AmerisourceBergen Corp.		
4.00% 02/01/50	25,000	28,710	3.45% 12/15/27	100,000	109,141
Alibaba Group Holding Ltd.			Amgen Inc.		
3.15% 02/09/51	100,000	93,275	2.20% 02/21/27	100,000	103,404
4.00% 12/06/37	100,000	108,969	3.15% 02/21/40	75,000	76,452
Allegion PLC			3.20% 11/02/27	100,000	108,784
3.50% 10/01/29	15,000	16,228	4.56% 06/15/48	50,000	61,782
			4.66% 06/15/51	105,000	132,545

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

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Amphenol Corp.			AstraZeneca PLC		
4.35% 06/01/29	\$ 25,000	\$ 28,900	0.70% 04/08/26	\$ 150,000	\$ 146,754
Anheuser-Busch			3.50% 08/17/23	25,000	26,405
Companies LLC/Anheuser- Busch InBev Worldwide Inc.			4.00% 01/17/29	20,000	22,842
4.70% 02/01/36	150,000	181,327	4.38% 08/17/48	20,000	25,326
4.90% 02/01/46	120,000	149,024	6.45% 09/15/37	50,000	73,978
Anheuser-Busch InBev Worldwide Inc.			AT&T Inc.		
4.00% 04/13/28	55,000	62,068	0.90% 03/25/24	100,000	100,141
4.60% 04/15/48	135,000	161,610	1.65% 02/01/28	45,000	44,586
4.75% 01/23/29 - 04/15/58	105,000	126,135	2.25% 02/01/32	110,000	107,176
5.45% 01/23/39	35,000	45,365	2.75% 06/01/31	100,000	102,698
5.55% 01/23/49	65,000	88,003	3.50% 09/15/53	198,000	196,052
5.80% 01/23/59	25,000	35,458	3.55% 09/15/55	186,000	183,385
Anthem Inc.			3.65% 06/01/51	100,000	101,871
3.30% 01/15/23	100,000	103,731	3.80% 12/01/57	58,000	59,278
4.38% 12/01/47	65,000	78,280	4.10% 02/15/28	106,000	119,668
4.65% 01/15/43	100,000	123,003	4.30% 02/15/30	20,000	22,960
Aon Corp./Aon Global Holdings PLC			4.35% 03/01/29 - 06/15/45	150,000	171,106
2.05% 08/23/31	50,000	48,855	4.50% 05/15/35	95,000	111,141
2.90% 08/23/51	50,000	48,251	4.75% 05/15/46	150,000	179,173
Apple Inc.			Athene Holding Ltd.		
0.75% 05/11/23	100,000	100,714	3.50% 01/15/31	10,000	10,733
1.20% 02/08/28	200,000	195,898	Atmos Energy Corp.		
2.40% 01/13/23	50,000	51,258	4.30% 10/01/48	100,000	121,216
2.75% 01/13/25	50,000	52,966	Australia & New Zealand Banking Group Ltd.		
3.00% 11/13/27	100,000	108,752	3.70% 11/16/25	50,000	55,364
3.25% 02/23/26	60,000	65,291	Automatic Data Processing Inc.		
3.75% 11/13/47	50,000	57,706	1.25% 09/01/30	40,000	38,027
4.38% 05/13/45	65,000	81,916	1.70% 05/15/28	20,000	20,231
4.65% 02/23/46	185,000	240,733	AutoZone Inc.		
APPLE Inc.			3.75% 04/18/29	100,000	111,129
1.40% 08/05/28	100,000	98,476	AvalonBay Communities Inc.		
1.70% 08/05/31	100,000	97,488	2.05% 01/15/32	35,000	34,517
2.70% 08/05/51	100,000	97,239	3.20% 01/15/28	40,000	43,246
2.85% 08/05/61	50,000	48,342	Avangrid Inc.		
Applied Materials Inc.			3.80% 06/01/29	50,000	55,702
3.90% 10/01/25	60,000	66,455	AXA S.A.		
Aptiv Corp.			8.60% 12/15/30	100,000	149,364
4.15% 03/15/24	50,000	53,708	Baidu Inc.		
Arch Capital Finance LLC			3.08% 04/07/25	100,000	104,921
5.03% 12/15/46	100,000	130,916	4.38% 03/29/28	100,000	111,877
Ares Capital Corp.			Baker Hughes a GE Company LLC/Baker Hughes Co-Obligor Inc.		
3.88% 01/15/26	100,000	106,909	2.77% 12/15/22	50,000	51,361
4.20% 06/10/24	65,000	69,759	4.08% 12/15/47	50,000	56,261
Arizona Public Service Co.			Banco Bilbao Vizcaya Argentaria S.A.		
4.25% 03/01/49	25,000	29,824	0.88% 09/18/23	100,000	100,552
Arrow Electronics Inc.			Banco Santander S.A.		
4.00% 04/01/25	40,000	43,174	3.13% 02/23/23	100,000	103,539
Ascension Health			3.80% 02/23/28	100,000	109,768
3.95% 11/15/46	125,000	151,532	Bank of America Corp.		
Asian Development Bank			0.25% 07/14/23 (e)	135,000	134,915
0.75% 10/08/30 (e)	100,000	93,498	0.75% 10/08/30 (e)	100,000	93,498
1.00% 04/14/26 (e)	300,000	300,447	1.00% 04/14/26 (e)	300,000	300,447
1.75% 09/19/29 (e)	50,000	51,169	1.75% 09/19/29 (e)	50,000	51,169
2.75% 03/17/23 (e)	295,000	305,815	2.75% 03/17/23 (e)	295,000	305,815
3.13% 09/26/28 (e)	25,000	27,941	3.13% 09/26/28 (e)	25,000	27,941
Assurant Inc.			Bank of America Corp. (1.20% fixed rate until 10/24/25; 1.01% + SOFR thereafter)		
4.90% 03/27/28	50,000	57,826	1.20% 10/24/26 (f)	100,000	99,159
Assured Guaranty US Holdings Inc.			Bank of America Corp. (1.32% fixed rate until 06/19/25; 1.15% + SOFR thereafter)		
3.60% 09/15/51	20,000	20,447	1.32% 06/19/26 (f)	150,000	149,953

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Bank of America Corp. (1.49% fixed rate until 05/19/23; 1.46% + SOFR thereafter)			Bank of Montreal		
1.49% 05/19/24 (f)	\$ 200,000	\$ 203,042	1.25% 09/15/26	\$ 100,000	\$ 99,305
Bank of America Corp. (1.66% fixed rate until 03/11/26; 0.91% + SOFR thereafter)			2.05% 11/01/22	20,000	20,386
1.66% 03/11/27 (f)	250,000	251,270	Bank of Montreal (0.95% fixed rate until 01/22/26; 0.60% + SOFR thereafter)		
Bank of America Corp. (1.92% fixed rate until 10/24/30; 1.37% + SOFR thereafter)			0.95% 01/22/27 (f)	100,000	98,382
1.92% 10/24/31 (f)	100,000	96,331	Banner Health		
Bank of America Corp. (2.59% fixed rate until 04/29/30; 2.15% + SOFR thereafter)			2.34% 01/01/30	75,000	76,665
2.59% 04/29/31 (f)	75,000	76,503	Barclays PLC		
Bank of America Corp. (2.88% fixed rate until 10/22/29; 1.19% + 3 month USD LIBOR thereafter)			3.65% 03/16/25	50,000	53,801
2.88% 10/22/30 (f)	100,000	104,393	Barclays PLC (1.01% fixed rate until 12/10/23; 0.80% + 1 year CMT Rate thereafter)		
Bank of America Corp. (3.19% fixed rate until 07/23/29; 1.18% + 3 month USD LIBOR thereafter)			1.01% 12/10/24 (f)	100,000	100,455
3.19% 07/23/30 (f)	50,000	53,282	Barclays PLC (3.56% fixed rate until 09/23/30; 2.90% + 5 year CMT Rate thereafter)		
Bank of America Corp. (3.42% fixed rate until 12/20/27; 1.04% + 3 month USD LIBOR thereafter)			3.56% 09/23/35 (f)	100,000	103,571
3.42% 12/20/28 (f)	107,000	116,062	Barclays PLC (4.97% fixed rate until 05/16/28; 1.90% + 3 month USD LIBOR thereafter)		
Bank of America Corp. (3.46% fixed rate until 03/15/24; 0.97% + 3 month USD LIBOR thereafter)			4.97% 05/16/29 (f)	100,000	116,313
3.46% 03/15/25 (f)	100,000	106,385	BAT Capital Corp.		
Bank of America Corp. (3.55% fixed rate until 03/05/23; 0.78% + 3 month USD LIBOR thereafter)			2.79% 09/06/24	100,000	105,159
3.55% 03/05/24 (f)	100,000	104,249	3.56% 08/15/27	100,000	107,735
Bank of America Corp. (3.56% fixed rate until 04/23/26; 1.06% + 3 month USD LIBOR thereafter)			3.98% 09/25/50	200,000	192,986
3.56% 04/23/27 (f)	100,000	108,776	Baxalta Inc.		
Bank of America Corp. (3.95% fixed rate until 01/23/48; 1.19% + 3 month USD LIBOR thereafter)			4.00% 06/23/25	30,000	32,833
3.95% 01/23/49 (f)	100,000	116,119	BBVA USA		
Bank of America Corp. (3.97% fixed rate until 03/05/28; 1.07% + 3 month USD LIBOR thereafter)			3.88% 04/10/25	50,000	54,578
3.97% 03/05/29 (f)	100,000	111,249	Becton Dickinson & Co.		
Bank of America Corp. (4.08% fixed rate until 04/23/39; 1.32% + 3 month USD LIBOR thereafter)			3.70% 06/06/27	66,000	72,969
4.08% 04/23/40 (f)	150,000	172,537	Bell Canada Inc.		
Bank of America Corp. (4.24% fixed rate until 04/24/37; 1.81% + 3 month USD LIBOR thereafter)			4.30% 07/29/49	30,000	35,703
4.24% 04/24/38 (f)	50,000	58,425	Berkshire Hathaway Energy Co.		
Bank of America Corp. (4.33% fixed rate until 03/15/49; 1.52% + 3 month USD LIBOR thereafter)			4.45% 01/15/49	100,000	123,761
4.33% 03/15/50 (f)	100,000	122,476	Berkshire Hathaway Finance Corp.		
Bank of America Corp. 1.20% - 5 year CMT Rate			4.20% 08/15/48	100,000	122,253
2.48% 09/21/36 (f)	200,000	195,884	4.25% 01/15/49	100,000	122,756
			Best Buy Company Inc.		
			4.45% 10/01/28	25,000	28,765
			Biogen Inc.		
			2.25% 05/01/30	85,000	84,431
			4.05% 09/15/25	80,000	88,268
			Black Hills Corp.		
			3.88% 10/15/49	25,000	26,965
			4.35% 05/01/33	30,000	34,728
			BlackRock Inc.		
			1.90% 01/28/31	25,000	24,827
			2.40% 04/30/30	20,000	20,645
			3.25% 04/30/29	60,000	65,939
			Blackstone Secured Lending Fund		
			2.75% 09/16/26	50,000	51,134
			Block Financial LLC		
			2.50% 07/15/28	45,000	45,559
			Boardwalk Pipelines LP		
			4.80% 05/03/29	20,000	22,882
			Booking Holdings Inc.		
			3.55% 03/15/28	100,000	110,926
			BorgWarner Inc.		
			2.65% 07/01/27	25,000	26,370
			Boston Properties LP		
			3.40% 06/21/29	50,000	54,049



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

September 30, 2021 (Unaudited)

	Principal Amount	Fair Value		Principal Amount	Fair Value
3.85% 02/01/23	\$ 150,000	\$ 155,326	4.20% 10/29/25	\$ 90,000	\$ 99,614
Boston Scientific Corp.			Cardinal Health Inc.		
4.55% 03/01/39	50,000	60,725	3.20% 03/15/23	50,000	51,967
BP Capital Markets America Inc.			Carlisle Cos. Inc.		
2.77% 11/10/50	100,000	92,221	2.20% 03/01/32	50,000	48,570
2.94% 04/06/23	100,000	103,755	Carrier Global Corp.		
3.19% 04/06/25	100,000	106,980	2.24% 02/15/25	15,000	15,542
3.94% 09/21/28	100,000	112,711	2.49% 02/15/27	15,000	15,660
4.23% 11/06/28	50,000	57,377	2.72% 02/15/30	25,000	25,848
BP Capital Markets PLC			3.58% 04/05/50	25,000	26,540
2.50% 11/06/22	100,000	102,421	Caterpillar Financial Services Corp.		
BPCE S.A.			0.25% 03/01/23	65,000	65,030
4.00% 04/15/24	50,000	54,138	1.95% 11/18/22	50,000	50,938
Brandywine Operating Partnership LP			2.55% 11/29/22	50,000	51,309
4.55% 10/01/29	25,000	27,946	Caterpillar Inc.		
Bristol-Myers Squibb Co.			3.25% 04/09/50	100,000	108,781
2.35% 11/13/40	20,000	18,992	Celulosa Arauco y Constitucion S.A.		
2.55% 11/13/50	30,000	28,283	3.88% 11/02/27	100,000	107,829
2.75% 02/15/23	50,000	51,548	CenterPoint Energy Houston Electric LLC		
3.40% 07/26/29	55,000	60,953	2.35% 04/01/31	55,000	56,066
3.45% 11/15/27	50,000	55,499	4.50% 04/01/44	50,000	63,388
4.13% 06/15/39	15,000	17,918	Charter Communications Operating LLC/Charter Communications Operating Capital		
4.25% 10/26/49	40,000	49,631	2.80% 04/01/31	65,000	65,287
4.35% 11/15/47	50,000	62,260	3.70% 04/01/51	105,000	101,656
5.00% 08/15/45	38,000	51,069	4.80% 03/01/50	95,000	107,011
British Telecommunications PLC			4.91% 07/23/25	135,000	151,753
9.63% 12/15/30	50,000	76,527	6.48% 10/23/45	150,000	203,601
Broadcom Inc.			Cheniere Corpus Christi Holdings LLC		
3.15% 11/15/25	140,000	149,531	2.74% 12/31/39 (c)	55,000	54,392
3.50% 02/15/41 (c)	100,000	99,197	Chevron Corp.		
4.30% 11/15/32	130,000	145,513	2.90% 03/03/24	50,000	52,720
4.75% 04/15/29	100,000	114,781	2.95% 05/16/26	100,000	107,755
Brookfield Finance Inc.			2.98% 05/11/40	115,000	118,710
2.72% 04/15/31	80,000	81,779	Chevron USA Inc.		
3.90% 01/25/28	100,000	110,977	3.25% 10/15/29	100,000	109,461
Brown-Forman Corp.			Chubb INA Holdings Inc.		
4.00% 04/15/38	30,000	34,996	4.35% 11/03/45	100,000	125,721
Bunge Limited Finance Corp.			CI Financial Corp.		
1.63% 08/17/25	50,000	50,564	4.10% 06/15/51	50,000	53,860
4.35% 03/15/24	50,000	54,059	Cigna Corp.		
Burlington Northern Santa Fe LLC			2.38% 03/15/31	60,000	60,574
3.55% 02/15/50	100,000	112,184	2.40% 03/15/30	15,000	15,252
5.75% 05/01/40	100,000	140,094	3.75% 07/15/23	20,000	21,138
California Institute of Technology			4.38% 10/15/28	40,000	46,228
3.65% 09/01/19	20,000	22,478	4.80% 08/15/38	30,000	36,715
Camden Property Trust			4.90% 12/15/48	130,000	165,923
3.35% 11/01/49	10,000	10,950	Cimarex Energy Co.		
4.10% 10/15/28	10,000	11,437	4.38% 03/15/29	50,000	56,396
Campbell Soup Co.			Cintas Corporation No. 2		
2.38% 04/24/30	15,000	15,097	3.70% 04/01/27	100,000	111,550
3.65% 03/15/23	15,000	15,651	Cisco Systems Inc.		
4.15% 03/15/28	50,000	56,336	5.90% 02/15/39	100,000	144,547
4.80% 03/15/48	20,000	25,010	Citigroup Inc.		
Canadian National Railway Co.			3.88% 03/26/25	50,000	54,332
2.95% 11/21/24	55,000	58,213	4.30% 11/20/26	100,000	112,432
Canadian Pacific Railway Co.			4.75% 05/18/46	50,000	62,968
2.05% 03/05/30	20,000	19,743	6.13% 08/25/36	155,000	212,706
2.90% 02/01/25	50,000	52,814	Capital One Financial Corp.		
Capital One Financial Corp.			3.75% 07/28/26	130,000	142,705
3.75% 07/28/26	130,000	142,705	3.90% 01/29/24	125,000	133,832
3.90% 01/29/24	125,000	133,832			

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State Street Total Return V.I.S. Fund 95

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Citigroup Inc. (0.98% fixed rate until 05/01/24; 0.67% + SOFR thereafter)			5.40% 11/01/48	\$ 20,000	\$ 26,780
0.98% 05/01/25 (f)	\$ 100,000	\$ 100,382	ConocoPhillips		
Citigroup Inc. (1.46% fixed rate until 06/09/26; 0.77% + SOFR thereafter)			6.50% 02/01/39	100,000	146,143
1.46% 06/09/27 (f)	200,000	198,940	Consolidated Edison Company of New York Inc.		
Citigroup Inc. (2.56% fixed rate until 05/01/31; 1.17% + SOFR thereafter)			3.88% 06/15/47	100,000	111,330
2.56% 05/01/32 (f)	110,000	111,261	4.13% 05/15/49	50,000	57,961
Citigroup Inc. (2.98% fixed rate until 11/05/29; 1.42% + SOFR thereafter)			Constellation Brands Inc.		
2.98% 11/05/30 (f)	50,000	52,591	3.50% 05/09/27	100,000	109,737
Citigroup Inc. (3.11% fixed rate until 04/08/25; 2.84% + SOFR thereafter)			3.75% 05/01/50	5,000	5,434
3.11% 04/08/26 (f)	100,000	106,173	5.25% 11/15/48	15,000	19,807
Citigroup Inc. (3.35% fixed rate until 04/24/24; 0.90% + 3 month USD LIBOR thereafter)			Consumers Energy Co.		
3.35% 04/24/25 (f)	100,000	106,220	3.75% 02/15/50	100,000	115,187
Citigroup Inc. (3.52% fixed rate until 10/27/27; 1.15% + 3 month USD LIBOR thereafter)			4.05% 05/15/48	50,000	59,440
3.52% 10/27/28 (f)	100,000	108,777	Cooperatieve Rabobank UA		
Citigroup Inc. (5.32% fixed rate until 03/26/40; 4.55% + SOFR thereafter)			0.38% 01/12/24	150,000	149,319
5.32% 03/26/41 (f)	150,000	199,603	3.95% 11/09/22	100,000	103,794
Citrix Systems Inc.			4.63% 12/01/23	50,000	54,162
3.30% 03/01/30	25,000	25,584	Corning Inc.		
CME Group Inc.			3.90% 11/15/49	50,000	55,883
3.00% 03/15/25	50,000	53,218	Council Of Europe Development Bank		
CNH Industrial Capital LLC			2.63% 02/13/23 (e)	120,000	123,806
1.95% 07/02/23	65,000	66,461	Credit Suisse AG		
CNH Industrial N.V.			0.50% 02/02/24	190,000	189,367
3.85% 11/15/27	15,000	16,700	3.63% 09/09/24	50,000	53,932
CNOOC Finance 2014 ULC			Credit Suisse Group AG		
4.25% 04/30/24 (e)	100,000	107,978	4.88% 05/15/45	50,000	62,572
CNOOC Petroleum North America ULC			Crown Castle International Corp.		
6.40% 05/15/37 (e)	100,000	133,154	2.25% 01/15/31	55,000	53,743
Comcast Corp.			3.15% 07/15/23	55,000	57,447
2.65% 02/01/30	35,000	36,507	3.80% 02/15/28	100,000	110,069
2.94% 11/01/56 (c)	200,000	189,820	5.20% 02/15/49	50,000	64,744
3.38% 08/15/25	100,000	108,386	CSX Corp.		
3.40% 04/01/30	100,000	109,862	4.10% 03/15/44	68,000	78,852
3.45% 02/01/50	135,000	143,443	4.75% 11/15/48	65,000	83,753
3.55% 05/01/28	100,000	110,957	CubeSmart LP		
3.90% 03/01/38	100,000	113,878	2.00% 02/15/31	125,000	121,632
3.97% 11/01/47	100,000	114,005	4.38% 02/15/29	15,000	17,091
4.00% 03/01/48	50,000	57,252	Cummins Inc.		
4.15% 10/15/28	45,000	51,785	1.50% 09/01/30	100,000	95,494
4.60% 10/15/38	130,000	158,837	CVS Health Corp.		
4.70% 10/15/48	40,000	51,065	2.63% 08/15/24	100,000	105,068
Comerica Inc.			2.75% 12/01/22	50,000	51,098
4.00% 02/01/29	50,000	57,169	3.38% 08/12/24	50,000	53,350
CommonSpirit Health			3.70% 03/09/23	16,000	16,708
4.19% 10/01/49	100,000	114,057	4.10% 03/25/25	13,000	14,275
Commonwealth Edison Co.			4.13% 04/01/40	100,000	114,817
4.60% 08/15/43	150,000	187,668	4.30% 03/25/28	43,000	49,032
Conagra Brands Inc.			4.78% 03/25/38	145,000	177,483
4.30% 05/01/24	5,000	5,427	5.05% 03/25/48	115,000	148,304
5.30% 11/01/38	60,000	76,258	CyrusOne LP/CyrusOne Finance Corp.		
			2.90% 11/15/24	25,000	26,197
			3.45% 11/15/29	30,000	31,257
			D.R. HORTON Inc.		
			1.30% 10/15/26	55,000	54,408
			Darden Restaurants Inc.		
			4.55% 02/15/48	15,000	17,262
			Deere & Co.		
			3.90% 06/09/42	71,000	84,403
			Dell International LLC/EMC Corp.		
			6.02% 06/15/26	90,000	107,339
			6.20% 07/15/30	100,000	127,974

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
8.10% 07/15/36	\$ 100,000	\$ 151,704	Eagle Materials Inc.		
Delmarva Power & Light Co.			2.50% 07/01/31	\$ 25,000	\$ 24,740
4.15% 05/15/45	100,000	118,329	eBay Inc.		
Deutsche Bank AG			1.90% 03/11/25	40,000	41,183
3.30% 11/16/22	100,000	103,109	2.60% 05/10/31	100,000	102,027
Deutsche Bank AG (2.22% fixed rate until 09/18/23; 2.16% + SOFR thereafter)			Ecolab Inc.		
2.22% 09/18/24 (f)	100,000	102,479	3.25% 12/01/27	70,000	76,569
Deutsche Bank AG (3.55% fixed rate until 09/18/30; 3.04% + SOFR thereafter)			Edison International		
3.55% 09/18/31 (f)	100,000	106,836	4.13% 03/15/28	50,000	53,474
Deutsche Bank AG (3.96% fixed rate until 11/26/24; 2.58% + SOFR thereafter)			Eli Lilly & Co.		
3.96% 11/26/25 (f)	50,000	54,083	2.75% 06/01/25	22,000	23,288
Deutsche Telekom International Finance BV			3.38% 03/15/29	13,000	14,427
8.75% 06/15/30	50,000	74,250	Emera US Finance LP		
Devon Energy Corp.			3.55% 06/15/26	60,000	64,897
5.00% 06/15/45	100,000	117,342	Emerson Electric Co.		
DH Europe Finance II Sarl			2.63% 02/15/23	100,000	102,546
3.40% 11/15/49	100,000	108,151	Emory University		
Diageo Capital PLC			2.14% 09/01/30	65,000	66,158
2.13% 04/29/32	100,000	99,350	2.97% 09/01/50	65,000	67,664
Diamondback Energy Inc.			Enable Midstream Partners LP		
3.25% 12/01/26	20,000	21,378	4.95% 05/15/28	60,000	67,502
3.50% 12/01/29	50,000	53,489	Enbridge Energy Partners LP		
4.75% 05/31/25	65,000	72,538	5.88% 10/15/25	125,000	145,659
Digital Realty Trust LP			Enbridge Inc.		
4.45% 07/15/28	50,000	57,327	2.50% 08/01/33	100,000	100,372
Discovery Communications LLC			Enel Chile S.A.		
3.45% 03/15/25	135,000	144,200	4.88% 06/12/28	50,000	57,570
3.90% 11/15/24	50,000	54,111	Energy Transfer LP		
4.65% 05/15/50	100,000	116,089	6.50% 02/01/42	150,000	195,301
Dollar Tree Inc.			Energy Transfer Operating LP		
3.70% 05/15/23	20,000	20,966	4.20% 09/15/23	25,000	26,549
4.00% 05/15/25	50,000	54,663	5.88% 01/15/24	100,000	109,788
4.20% 05/15/28	25,000	28,276	6.00% 06/15/48	50,000	63,367
Dominion Energy Inc.			6.25% 04/15/49	125,000	164,507
1.45% 04/15/26	40,000	40,193	Enstar Group Ltd.		
2.25% 08/15/31	45,000	44,886	3.10% 09/01/31	10,000	9,849
3.30% 04/15/41	30,000	31,325	Entergy Louisiana LLC		
4.25% 06/01/28	50,000	56,752	2.35% 06/15/32	100,000	100,034
DTE Electric Co.			3.10% 06/15/41	100,000	103,084
2.25% 03/01/30	125,000	126,874	4.05% 09/01/23	50,000	52,904
2.95% 03/01/50	25,000	25,088	Entergy Texas Inc.		
3.70% 03/15/45	45,000	51,011	1.75% 03/15/31	65,000	61,587
Duke Energy Carolinas LLC			4.00% 03/30/29	100,000	111,944
3.05% 03/15/23	50,000	51,872	Enterprise Products Operating LLC		
3.95% 03/15/48	50,000	57,726	3.30% 02/15/53	40,000	39,288
Duke Energy Florida LLC			3.90% 02/15/24	75,000	80,049
3.40% 10/01/46	100,000	107,411	4.20% 01/31/50	35,000	39,482
3.80% 07/15/28	50,000	56,089	4.25% 02/15/48	25,000	28,324
Duke Energy Indiana LLC			4.45% 02/15/43	142,000	163,286
2.75% 04/01/50	150,000	143,644	4.80% 02/01/49	25,000	30,474
Duke Energy Ohio Inc.			Enterprise Products Operating LLC (5.38% fixed rate until 02/15/28; 2.57% + 3 month USD LIBOR thereafter)		
3.65% 02/01/29	100,000	110,344	5.38% 02/15/78 (f)	50,000	52,063
4.30% 02/01/49	100,000	122,387	EOG Resources Inc.		
DuPont de Nemours Inc.			4.38% 04/15/30	100,000	116,750
4.21% 11/15/23	50,000	53,689	Equifax Inc.		
4.73% 11/15/28	50,000	58,617	2.60% 12/01/24	50,000	52,480
5.32% 11/15/38	15,000	19,398	Equinix Inc.		
5.42% 11/15/48	40,000	54,863	2.15% 07/15/30	115,000	112,493
			2.63% 11/18/24	65,000	68,103
			Equinor ASA		
			2.88% 04/06/25 (e)	100,000	106,194

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State Street Total Return V.I.S. Fund 97

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
3.95% 05/15/43 (e)	\$ 100,000	\$ 115,334	GE Capital International Funding Company Unlimited Co.		
ERP Operating LP			4.42% 11/15/35	\$ 250,000	\$ 300,530
1.85% 08/01/31	100,000	96,691	General Dynamics Corp.		
Essential Utilities Inc.			3.38% 05/15/23	50,000	52,345
2.70% 04/15/30	100,000	103,498	3.75% 05/15/28	55,000	61,814
European Investment Bank			General Electric Co.		
0.25% 09/15/23 (e)	100,000	99,880	6.75% 03/15/32	100,000	137,200
0.38% 12/15/25 (e)	100,000	98,054	General Mills Inc.		
0.75% 10/26/26	56,000	55,233	3.65% 02/15/24	50,000	53,154
2.00% 12/15/22 (e)	200,000	204,340	General Motors Co.		
2.25% 06/24/24 (e)	250,000	261,745	5.40% 10/02/23	100,000	109,085
2.63% 03/15/24 (e)	285,000	300,116	6.80% 10/01/27	55,000	68,701
Evergy Metro Inc.			General Motors Financial Company Inc.		
4.20% 06/15/47	100,000	120,062	1.70% 08/18/23	100,000	101,916
Eversource Energy			2.35% 01/08/31	100,000	98,007
2.90% 10/01/24	100,000	105,622	3.70% 05/09/23	100,000	104,373
Exelon Generation Company LLC			4.35% 01/17/27	100,000	112,119
3.25% 06/01/25	95,000	101,283	5.25% 03/01/26	55,000	62,848
Expedia Group Inc.			Georgia Power Co.		
3.25% 02/15/30	35,000	36,213	2.65% 09/15/29	100,000	104,222
4.63% 08/01/27	90,000	102,057	Georgia-Pacific LLC		
Exxon Mobil Corp.			8.88% 05/15/31	50,000	78,062
1.57% 04/15/23	100,000	101,933	Gilead Sciences Inc.		
2.71% 03/06/25	50,000	52,722	0.75% 09/29/23	145,000	145,014
2.99% 03/19/25	100,000	106,663	3.65% 03/01/26	100,000	109,528
3.04% 03/01/26	150,000	161,860	3.70% 04/01/24	50,000	53,431
3.10% 08/16/49	25,000	25,295	4.80% 04/01/44	150,000	188,514
4.23% 03/19/40	100,000	118,769	GlaxoSmithKline Capital Inc.		
Fairfax Financial Holdings Ltd.			3.63% 05/15/25	55,000	60,079
4.63% 04/29/30	25,000	28,182	3.88% 05/15/28	100,000	113,206
Federal Realty Investment Trust			GLP Capital LP/GLP Financing II Inc.		
3.20% 06/15/29	50,000	53,391	4.00% 01/15/31	100,000	107,817
FedEx Corp.			5.25% 06/01/25	10,000	11,159
2.40% 05/15/31	65,000	65,417	5.38% 11/01/23 - 04/15/26	30,000	33,553
4.05% 02/15/48	100,000	112,104	5.75% 06/01/28	10,000	11,799
4.75% 11/15/45	95,000	115,939	Halliburton Co.		
Fidelity National Financial Inc.			2.92% 03/01/30	50,000	51,719
4.50% 08/15/28	25,000	28,458	3.50% 08/01/23	6,000	6,285
Fiserv Inc.			5.00% 11/15/45	50,000	59,852
2.25% 06/01/27	100,000	103,077	Hasbro Inc.		
3.50% 07/01/29	45,000	49,008	3.00% 11/19/24	50,000	52,944
3.80% 10/01/23	25,000	26,578	HCA Inc.		
4.20% 10/01/28	30,000	34,142	3.50% 07/15/51	100,000	99,200
4.40% 07/01/49	40,000	47,798	4.50% 02/15/27	30,000	33,772
Flex Ltd.			4.75% 05/01/23	30,000	31,881
4.88% 06/15/29	25,000	28,757	5.00% 03/15/24	50,000	54,841
Florida Power & Light Co.			5.25% 04/15/25 - 06/15/26	70,000	79,833
4.13% 02/01/42	100,000	120,558	5.50% 06/15/47	35,000	45,194
Fomento Economico Mexicano SAB de C.V.			Healthpeak Properties Inc.		
3.50% 01/16/50	150,000	157,050	2.88% 01/15/31	100,000	104,261
Fortune Brands Home & Security Inc.			Hewlett Packard Enterprise Co.		
3.25% 09/15/29	50,000	53,893	4.45% 10/02/23	100,000	107,130
Fox Corp.			6.35% 10/15/45	150,000	202,041
4.03% 01/25/24	125,000	134,075	Highwoods Realty LP		
FS KKR Capital Corp.			4.20% 04/15/29	25,000	27,997
4.13% 02/01/25	25,000	26,711	Honeywell International Inc.		
GATX Corp.			2.70% 08/15/29	30,000	31,862
3.50% 03/15/28	100,000	109,074	3.35% 12/01/23	50,000	53,076
GE Capital Funding LLC			5.38% 03/01/41	100,000	137,914
3.45% 05/15/25	100,000	107,871	Host Hotels & Resorts LP		
4.40% 05/15/30	100,000	116,169	3.38% 12/15/29	100,000	102,942

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
HP Inc.			3.00% 06/15/50	\$ 15,000	\$ 14,801
6.00% 09/15/41	\$ 162,000	\$ 209,320	3.45% 09/21/23	90,000	95,025
HSBC Holdings PLC			International Bank for Reconstruction & Development		
3.90% 05/25/26	50,000	54,949	0.25% 11/24/23 (e)	100,000	99,786
5.25% 03/14/44	100,000	129,996	0.50% 10/28/25 (e)	300,000	296,139
HSBC Holdings PLC (1.65% fixed rate until 04/18/25; 1.54% + SOFR thereafter)			0.75% 11/24/27 (e)	185,000	179,792
1.65% 04/18/26 (f)	200,000	201,180	1.13% 09/13/28	160,000	157,478
HSBC Holdings PLC (2.36% fixed rate until 08/18/30; 1.95% + SOFR thereafter)			1.25% 02/10/31 (e)	250,000	243,705
2.36% 08/18/31 (f)	100,000	98,788	1.50% 08/28/24 (e)	100,000	102,716
HSBC Holdings PLC (3.80% fixed rate until 03/11/24; 1.21% + 3 month USD LIBOR thereafter)			2.50% 07/29/25 (e)	200,000	212,974
3.80% 03/11/25 (f)	100,000	106,650	International Business Machines Corp.		
HSBC Holdings PLC (3.95% fixed rate until 05/18/23; 0.99% + 3 month USD LIBOR thereafter)			2.95% 05/15/50	100,000	98,567
3.95% 05/18/24 (f)	100,000	105,312	3.50% 05/15/29	130,000	143,567
HSBC Holdings PLC (3.97% fixed rate until 05/22/29; 1.61% + 3 month USD LIBOR thereafter)			4.00% 06/20/42	150,000	173,049
3.97% 05/22/30 (f)	100,000	110,495	International Finance Corp.		
HSBC Holdings PLC (4.29% fixed rate until 09/12/25; 1.35% + 3 month USD LIBOR thereafter)			0.50% 03/20/23 (e)	200,000	200,812
4.29% 09/12/26 (f)	100,000	110,248	International Flavors & Fragrances Inc.		
Hubbell Inc.			5.00% 09/26/48	15,000	19,287
3.50% 02/15/28	50,000	54,341	Intuit Inc.		
Humana Inc.			0.65% 07/15/23	65,000	65,299
2.90% 12/15/22	100,000	102,838	Invesco Finance PLC		
Huntsman International LLC			3.13% 11/30/22	100,000	103,120
4.50% 05/01/29	20,000	22,619	Jabil Inc.		
Hyatt Hotels Corp.			3.95% 01/12/28	100,000	110,195
5.75% 04/23/30	25,000	29,941	Jefferies Group LLC		
IDEX Corp.			2.75% 10/15/32	85,000	85,507
3.00% 05/01/30	10,000	10,516	John Deere Capital Corp.		
Illinois Tool Works Inc.			1.45% 01/15/31	70,000	66,832
2.65% 11/15/26	100,000	107,017	2.00% 06/17/31	50,000	49,981
Indiana Michigan Power Co.			2.70% 01/06/23	100,000	103,000
3.85% 05/15/28	25,000	27,867	3.45% 06/07/23 - 03/13/25	75,000	80,606
Indiana University Health Inc. Obligated Group			Johnson & Johnson		
2.85% 11/01/51	15,000	15,243	2.25% 09/01/50	100,000	92,612
ING Groep N.V.			2.45% 03/01/26	75,000	79,488
3.95% 03/29/27	100,000	112,043	3.40% 01/15/38	25,000	28,232
Ingredion Inc.			3.50% 01/15/48	30,000	34,505
2.90% 06/01/30	100,000	104,445	4.38% 12/05/33	150,000	184,942
Intel Corp.			Johnson Controls International PLC		
2.45% 11/15/29	135,000	140,688	3.63% 07/02/24 (g)	75,000	80,059
3.10% 02/15/60	35,000	34,386	JPMorgan Chase & Co.		
3.75% 03/25/27	100,000	112,126	6.40% 05/15/38	100,000	145,734
4.95% 03/25/60	100,000	139,933	JPMorgan Chase & Co. (0.70% fixed rate until 03/16/23; 0.58% + SOFR thereafter)		
Inter-American Development Bank			0.70% 03/16/24 (f)	200,000	200,562
0.50% 09/23/24	150,000	149,712	JPMorgan Chase & Co. (0.77% fixed rate until 08/09/24; 0.49% + SOFR thereafter)		
0.63% 07/15/25 (e)	150,000	149,202	0.77% 08/09/25 (f)	250,000	248,965
1.75% 03/14/25 (e)	100,000	103,596	JPMorgan Chase & Co. (1.04% fixed rate until 02/04/26; 0.70% + SOFR thereafter)		
2.13% 01/15/25 (e)	200,000	209,500	1.04% 02/04/27 (f)	250,000	245,257
2.38% 07/07/27 (e)	100,000	106,699	JPMorgan Chase & Co. (1.05% fixed rate until 11/19/25; 0.80% + SOFR thereafter)		
2.63% 01/16/24 (e)	100,000	104,970	1.05% 11/19/26 (f)	150,000	147,621
Intercontinental Exchange Inc.					
2.65% 09/15/40	100,000	95,710			

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

September 30, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
JPMorgan Chase & Co. (1.95% fixed rate until 02/04/31; 1.07% + SOFR thereafter)			Kansas City Southern 4.70% 05/01/48	\$ 50,000	\$ 61,976
1.95% 02/04/32 (f)	\$ 150,000	\$ 144,807	Kennametal Inc. 4.63% 06/15/28	25,000	28,228
JPMorgan Chase & Co. (2.58% fixed rate until 04/22/31; 1.25% + SOFR thereafter)			Kentucky Utilities Co. 4.38% 10/01/45	40,000	48,593
2.58% 04/22/32 (f)	75,000	76,165	Keurig Dr Pepper Inc. 4.60% 05/25/28	50,000	58,009
JPMorgan Chase & Co. (2.96% fixed rate until 05/13/30; 2.52% + SOFR thereafter)			4.99% 05/25/38	125,000	156,554
2.96% 05/13/31 (f)	35,000	36,446	KeyBank NA 3.90% 04/13/29	100,000	111,531
JPMorgan Chase & Co. (3.16% fixed rate until 04/22/41; 1.46% + SOFR thereafter)			Keysight Technologies Inc. 3.00% 10/30/29	25,000	26,444
3.16% 04/22/42 (f)	50,000	51,927	Kilroy Realty LP 3.45% 12/15/24	50,000	53,403
JPMorgan Chase & Co. (3.33% fixed rate until 04/22/51; 1.58% + SOFR thereafter)			Kimberly-Clark Corp. 1.05% 09/15/27	25,000	24,640
3.33% 04/22/52 (f)	35,000	36,868	Kimco Realty Corp. 2.25% 12/01/31	20,000	19,601
JPMorgan Chase & Co. (3.54% fixed rate until 05/01/27; 1.38% + 3 month USD LIBOR thereafter)			3.70% 10/01/49	50,000	54,030
3.54% 05/01/28 (f)	50,000	54,653	Kinder Morgan Energy Partners LP 5.00% 08/15/42	142,000	167,811
JPMorgan Chase & Co. (3.70% fixed rate until 05/06/29; 1.16% + 3 month USD LIBOR thereafter)			Kinder Morgan Inc. 5.05% 02/15/46	50,000	60,476
3.70% 05/06/30 (f)	75,000	82,828	5.30% 12/01/34	100,000	123,343
JPMorgan Chase & Co. (3.80% fixed rate until 07/23/23; 0.89% + 3 month USD LIBOR thereafter)			KLA Corp. 4.65% 11/01/24	115,000	126,946
3.80% 07/23/24 (f)	100,000	105,714	Koninklijke Philips N.V. 6.88% 03/11/38	100,000	149,014
JPMorgan Chase & Co. (3.88% fixed rate until 07/24/37; 1.36% + 3 month USD LIBOR thereafter)			Kreditanstalt fuer Wiederaufbau 0.50% 09/20/24 (e)	500,000	499,055
3.88% 07/24/38 (f)	50,000	57,140	2.00% 05/02/25 (e)	150,000	156,772
JPMorgan Chase & Co. (3.90% fixed rate until 01/23/48; 1.22% + 3 month USD LIBOR thereafter)			2.88% 04/03/28 (e)	175,000	192,362
3.90% 01/23/49 (f)	100,000	115,124	L3Harris Technologies Inc. 3.83% 04/27/25	50,000	54,354
JPMorgan Chase & Co. (3.96% fixed rate until 01/29/26; 1.25% + 3 month USD LIBOR thereafter)			4.85% 04/27/35	40,000	49,446
3.96% 01/29/27 (f)	100,000	110,392	Laboratory Corporation of America Holdings 4.00% 11/01/23	100,000	106,074
JPMorgan Chase & Co. (3.96% fixed rate until 11/15/47; 1.38% + 3 month USD LIBOR thereafter)			Lam Research Corp. 3.80% 03/15/25	115,000	125,267
3.96% 11/15/48 (f)	100,000	116,311	Landwirtschaftliche Rentenbank 2.50% 11/15/27 (e)	100,000	107,520
JPMorgan Chase & Co. (4.02% fixed rate until 12/05/23; 1.00% + 3 month USD LIBOR thereafter)			Las Vegas Sands Corp. 2.90% 06/25/25	65,000	65,321
4.02% 12/05/24 (f)	50,000	53,582	3.90% 08/08/29	40,000	40,782
JPMorgan Chase & Co. (4.45% fixed rate until 12/05/28; 1.33% + 3 month USD LIBOR thereafter)			Lazard Group LLC 4.38% 03/11/29	50,000	56,614
4.45% 12/05/29 (f)	50,000	57,520	Lear Corp. 4.25% 05/15/29	25,000	27,940
Juniper Networks Inc. 3.75% 08/15/29	50,000	54,741	5.25% 05/15/49	25,000	30,967
Kaiser Foundation Hospitals 2.81% 06/01/41	65,000	66,006	Leggett & Platt Inc. 4.40% 03/15/29	100,000	114,216
3.00% 06/01/51	70,000	71,494	Leidos Inc. 2.30% 02/15/31	30,000	29,279
			Lexington Realty Trust 2.38% 10/01/31	15,000	14,575
			Life Storage LP 4.00% 06/15/29	50,000	55,943
			Lincoln National Corp. 4.38% 06/15/50	55,000	66,709
			Lloyds Banking Group PLC 4.65% 03/24/26	50,000	56,199

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Lloyds Banking Group PLC (0.70% fixed rate until 05/11/23; 0.55% + 1 year CMT Rate thereafter)			Merck & Company Inc.		
0.70% 05/11/24 (f)	\$ 200,000	\$ 200,454	3.40% 03/07/29	\$ 25,000	\$ 27,683
Lloyds Banking Group PLC (1.63% fixed rate until 05/11/26; 0.85% + 1 year CMT Rate thereafter)			3.90% 03/07/39	25,000	29,199
1.63% 05/11/27 (f)	200,000	199,792	4.00% 03/07/49	115,000	137,836
Lockheed Martin Corp.			Mercy Health		
2.80% 06/15/50	50,000	49,562	4.30% 07/01/28	100,000	114,437
4.70% 05/15/46	150,000	196,846	MetLife Inc.		
Loews Corp.			4.13% 08/13/42	50,000	59,390
2.63% 05/15/23	100,000	103,071	6.50% 12/15/32	150,000	210,772
Lowe's Companies Inc.			Micron Technology Inc.		
1.70% 10/15/30	45,000	43,058	4.64% 02/06/24	15,000	16,270
2.50% 04/15/26	130,000	137,146	4.66% 02/15/30	100,000	115,561
2.63% 04/01/31	100,000	102,687	Microsoft Corp.		
3.00% 10/15/50	30,000	29,223	2.40% 08/08/26	100,000	106,251
3.38% 09/15/25	30,000	32,477	2.53% 06/01/50	150,000	144,849
LYB International Finance BV			2.88% 02/06/24	150,000	157,768
4.88% 03/15/44	100,000	122,877	2.92% 03/17/52	115,000	119,639
LYB International Finance II BV			3.30% 02/06/27	100,000	110,653
3.50% 03/02/27	100,000	109,011	3.45% 08/08/36	48,000	55,010
Marathon Petroleum Corp.			3.50% 02/12/35	65,000	74,930
4.50% 04/01/48	25,000	28,402	MidAmerican Energy Co.		
4.75% 12/15/23	50,000	54,021	4.25% 07/15/49	100,000	123,639
Markel Corp.			Mitsubishi UFJ Financial Group Inc.		
3.45% 05/07/52	70,000	72,705	2.76% 09/13/26	50,000	52,844
3.50% 11/01/27	50,000	54,667	3.46% 03/02/23	100,000	104,317
Marriott International Inc.			3.96% 03/02/28	100,000	112,142
4.00% 04/15/28	50,000	54,955	4.05% 09/11/28	100,000	113,407
4.63% 06/15/30	90,000	102,944	4.15% 03/07/39	70,000	82,305
5.75% 05/01/25	40,000	45,789	Mizuho Financial Group Inc.		
Marsh & McLennan Companies Inc.			3.55% 03/05/23	100,000	104,461
4.38% 03/15/29	25,000	29,032	4.02% 03/05/28	100,000	112,739
4.75% 03/15/39	100,000	126,485	Mizuho Financial Group Inc. (1.23% fixed rate until 05/22/26; 0.67% + 1 year CMT Rate thereafter)		
4.90% 03/15/49	15,000	20,210	1.23% 05/22/27 (f)	100,000	98,405
Martin Marietta Materials Inc.			Mizuho Financial Group Inc. (2.84% fixed rate until 07/16/24; 1.24% + SOFR thereafter)		
3.20% 07/15/51	35,000	34,802	2.84% 07/16/25 (f)	100,000	105,147
3.50% 12/15/27	50,000	55,028	Mohawk Industries Inc.		
Massachusetts Institute of Technology			3.63% 05/15/30	100,000	108,936
3.89% 07/01/16	126,000	152,112	Moody's Corp.		
Mastercard Inc.			3.25% 05/20/50	100,000	102,811
2.00% 03/03/25	100,000	103,836	Morgan Stanley		
2.95% 11/21/26	100,000	108,414	3.13% 01/23/23	100,000	103,538
McCormick & Company Inc.			3.95% 04/23/27	50,000	55,609
0.90% 02/15/26	100,000	98,336	4.00% 07/23/25	95,000	104,698
McDonald's Corp.			4.35% 09/08/26	50,000	56,382
3.50% 07/01/27	100,000	110,411	4.88% 11/01/22	50,000	52,386
3.63% 09/01/49	55,000	60,050	Morgan Stanley (0.73% fixed rate until 04/05/23; 0.62% + SOFR thereafter)		
3.70% 02/15/42	150,000	164,749	0.73% 04/05/24 (f)	95,000	95,320
3.80% 04/01/28	50,000	55,954	Morgan Stanley (0.99% fixed rate until 12/10/25; 0.72% + SOFR thereafter)		
MDC Holdings Inc.			0.99% 12/10/26 (f)	100,000	98,244
3.97% 08/06/61	100,000	95,638	Morgan Stanley (1.59% fixed rate until 05/04/26; 2.53% + SOFR thereafter)		
Mead Johnson Nutrition Co.			1.59% 05/04/27 (f)	95,000	95,274
4.13% 11/15/25	110,000	122,354	Morgan Stanley (1.93% fixed rate until 04/28/31; 1.02% + SOFR thereafter)		
Medtronic Inc.			1.93% 04/28/32 (f)	120,000	115,189
4.63% 03/15/45	82,000	106,960			
Memorial Sloan-Kettering Cancer Center					
4.13% 07/01/52	95,000	118,718			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)			NextEra Energy Capital Holdings Inc.		
2.48% 09/16/36 (f)	\$ 250,000	\$ 244,532	0.65% 03/01/23	\$ 115,000	\$ 115,428
Morgan Stanley (2.72% fixed rate until 07/22/24; 1.15% + SOFR thereafter)			3.15% 04/01/24	100,000	105,750
2.72% 07/22/25 (f)	15,000	15,712	3.50% 04/01/29	100,000	109,524
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)			NIKE Inc.		
2.80% 01/25/52 (f)	100,000	96,917	2.40% 03/27/25	100,000	105,036
Morgan Stanley (3.22% fixed rate until 04/22/41; 1.49% + SOFR thereafter)			3.25% 03/27/40	100,000	109,058
3.22% 04/22/42 (f)	55,000	57,505	NiSource Inc.		
Morgan Stanley (3.74% fixed rate until 04/24/23; 0.85% + 3 month USD LIBOR thereafter)			3.60% 05/01/30	100,000	109,746
3.74% 04/24/24 (f)	110,000	115,434	4.38% 05/15/47	100,000	119,275
Morgan Stanley (3.77% fixed rate until 01/24/28; 1.14% + 3 month USD LIBOR thereafter)			Nomura Holdings Inc.		
3.77% 01/24/29 (f)	100,000	110,709	1.85% 07/16/25	100,000	101,343
Morgan Stanley (4.46% fixed rate until 04/22/38; 1.43% + 3 month USD LIBOR thereafter)			Nordic Investment Bank		
4.46% 04/22/39 (f)	100,000	121,040	0.38% 09/11/25 (e)	250,000	245,725
MPLX LP			Norfolk Southern Corp.		
4.00% 03/15/28	35,000	38,702	2.90% 08/25/51	50,000	48,410
4.25% 12/01/27	35,000	39,416	3.80% 08/01/28	30,000	33,580
4.50% 04/15/38	30,000	33,549	3.94% 11/01/47	60,000	68,551
4.70% 04/15/48	25,000	28,811	4.10% 05/15/21	25,000	27,752
4.80% 02/15/29	70,000	81,066	Northern Trust Corp.		
5.50% 02/15/49	70,000	88,803	1.95% 05/01/30	90,000	90,249
Mylan Inc.			3.65% 08/03/28	100,000	112,320
4.55% 04/15/28	100,000	114,013	Northrop Grumman Corp.		
Nasdaq Inc.			2.93% 01/15/25	50,000	52,956
3.25% 04/28/50	20,000	20,056	3.25% 01/15/28	65,000	70,225
National Bank of Canada (0.55% fixed rate until 11/15/23; 0.40% + 1 year CMT Rate thereafter)			4.03% 10/15/47	75,000	88,271
0.55% 11/15/24 (f)	150,000	149,641	Northwell Healthcare Inc.		
National Fuel Gas Co.			3.81% 11/01/49	50,000	55,701
4.75% 09/01/28	50,000	55,974	Northwestern University		
National Retail Properties Inc.			3.66% 12/01/57	10,000	12,145
3.60% 12/15/26	100,000	108,781	NOV Inc.		
National Rural Utilities Cooperative Finance Corp.			3.60% 12/01/29	100,000	105,235
1.35% 03/15/31	125,000	116,601	Novartis Capital Corp.		
3.70% 03/15/29	50,000	56,014	2.20% 08/14/30	50,000	51,296
4.40% 11/01/48	10,000	12,690	3.00% 11/20/25	50,000	53,763
Natwest Group PLC			Nucor Corp.		
3.88% 09/12/23	100,000	106,065	2.00% 06/01/25	35,000	36,019
Natwest Group PLC (3.07% fixed rate until 05/22/27; 2.55% + 1 year CMT Rate thereafter)			Nutrien Ltd.		
3.07% 05/22/28 (f)	100,000	106,105	3.63% 03/15/24	150,000	159,513
Natwest Group PLC (4.89% fixed rate until 05/18/28; 1.75% + 3 month USD LIBOR thereafter)			5.00% 04/01/49	50,000	65,413
4.89% 05/18/29 (f)	100,000	116,292	NVIDIA Corp.		
Newmont Corp.			0.58% 06/14/24	40,000	40,053
2.25% 10/01/30	65,000	64,673	1.55% 06/15/28	50,000	49,810
			2.00% 06/15/31	50,000	49,813
			NXP BV/NXP Funding LLC		
			5.55% 12/01/28 (c)	100,000	121,287
			Office Properties Income Trust		
			4.50% 02/01/25	100,000	107,205
			Ohio Power Co.		
			1.63% 01/15/31	100,000	95,522
			Oklahoma Gas & Electric Co.		
			3.30% 03/15/30	50,000	54,077
			Omega Healthcare Investors Inc.		
			4.50% 04/01/27	100,000	111,350
			Oncor Electric Delivery Company LLC		
			3.70% 11/15/28	100,000	112,296
			3.80% 06/01/49	100,000	116,806
			ONE Gas Inc.		
			1.10% 03/11/24	100,000	100,002
			4.50% 11/01/48	20,000	24,339
			ONEOK Inc.		
			4.35% 03/15/29	50,000	56,346

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
ONEOK Partners LP			1.13% 05/01/23	\$ 85,000	\$ 86,080
6.13% 02/01/41	\$ 162,000	\$ 208,154	1.75% 11/01/30	50,000	48,090
Oracle Corp.			3.13% 03/02/28	50,000	53,845
2.50% 04/01/25	100,000	104,628	3.38% 08/15/29	50,000	54,798
2.65% 07/15/26	100,000	105,446	3.88% 08/21/42	92,000	99,739
2.80% 04/01/27	100,000	105,938	Phillips 66		
2.88% 03/25/31	50,000	51,526	3.70% 04/06/23	100,000	104,733
3.25% 05/15/30	50,000	53,574	3.90% 03/15/28	50,000	55,459
3.60% 04/01/40	150,000	155,527	4.88% 11/15/44	45,000	56,632
3.63% 07/15/23	125,000	132,117	Phillips 66 Partners LP		
3.95% 03/25/51	80,000	84,752	3.15% 12/15/29	50,000	52,151
4.00% 07/15/46	100,000	105,973	3.75% 03/01/28	10,000	10,845
4.10% 03/25/61	150,000	160,488	4.68% 02/15/45	10,000	11,526
4.30% 07/08/34	100,000	113,720	Plains All American Pipeline LP/PAA Finance Corp.		
Orange S.A.			3.80% 09/15/30	100,000	106,602
9.00% 03/01/31	50,000	77,742	3.85% 10/15/23	100,000	105,174
ORIX Corp.			PNC Bank NA		
4.05% 01/16/24	100,000	107,253	3.10% 10/25/27	100,000	109,206
Otis Worldwide Corp.			President & Fellows of Harvard College		
2.29% 04/05/27	20,000	20,777	3.15% 07/15/46	50,000	55,070
3.11% 02/15/40	50,000	51,258	Principal Financial Group Inc.		
Owens Corning			3.40% 05/15/25	50,000	53,729
3.88% 06/01/30	50,000	55,127	Prologis LP		
Owl Rock Capital Corp.			4.38% 02/01/29	65,000	75,766
3.40% 07/15/26	100,000	104,140	Providence St Joseph Health Obligated Group		
PACCAR Financial Corp.			3.93% 10/01/48	20,000	23,524
0.80% 06/08/23	70,000	70,507	Prudential Financial Inc.		
1.80% 02/06/25	35,000	36,020	4.35% 02/25/50	100,000	125,434
Pacific Gas & Electric Co.			Prudential Financial Inc. (3.70% fixed rate until 07/01/30; 3.04% + 5 year CMT Rate thereafter)		
1.37% 03/10/23	135,000	134,549	3.70% 10/01/50 (f)	80,000	83,834
3.25% 06/01/31	85,000	84,697	Prudential Financial Inc. (5.70% fixed rate until 09/15/28; 2.67% + 3 month USD LIBOR thereafter)		
4.20% 06/01/41	115,000	113,950	5.70% 09/15/48 (f)	100,000	116,706
PacifiCorp			Public Service Company of Colorado		
4.15% 02/15/50	50,000	59,528	3.70% 06/15/28	50,000	55,802
6.25% 10/15/37	53,000	75,055	4.10% 06/15/48	30,000	36,080
Packaging Corp. of America			Public Service Electric & Gas Co.		
3.05% 10/01/51	45,000	44,431	3.20% 08/01/49	90,000	95,353
Parker-Hannifin Corp.			3.65% 09/01/28	25,000	27,937
4.00% 06/14/49	20,000	22,951	Public Service Electric and Gas Co.		
PayPal Holdings Inc.			1.90% 08/15/31	25,000	24,616
2.30% 06/01/30	55,000	56,379	Public Service Enterprise Group Inc.		
2.40% 10/01/24	35,000	36,771	2.88% 06/15/24	15,000	15,792
2.85% 10/01/29	30,000	31,954	Public Storage		
PeaceHealth Obligated Group			3.39% 05/01/29	30,000	32,955
3.22% 11/15/50	25,000	25,993	Puget Energy Inc.		
PECO Energy Co.			3.65% 05/15/25	50,000	53,543
2.85% 09/15/51	65,000	64,135	QUALCOMM Inc.		
PepsiCo Inc.			3.25% 05/20/50	115,000	123,064
2.25% 03/19/25	100,000	104,376	Quest Diagnostics Inc.		
2.75% 03/01/23	50,000	51,768	4.25% 04/01/24	50,000	53,846
2.88% 10/15/49	25,000	25,459	Raymond James Financial Inc.		
3.00% 10/15/27	100,000	109,435	3.75% 04/01/51	85,000	94,602
3.38% 07/29/49	35,000	38,417	Raytheon Technologies Corp.		
3.45% 10/06/46	50,000	55,248	3.95% 08/16/25	15,000	16,523
PerkinElmer Inc.					
2.25% 09/15/31	35,000	34,570			
3.30% 09/15/29	15,000	16,162			
Pfizer Inc.					
1.75% 08/18/31	100,000	97,698			
3.45% 03/15/29	50,000	55,573			
3.60% 09/15/28	50,000	56,182			
4.00% 12/15/36 - 03/15/49	125,000	149,144			
4.30% 06/15/43	100,000	122,613			
Philip Morris International Inc.					
0.88% 05/01/26	50,000	49,102			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
4.13% 11/16/28	\$ 30,000	\$ 34,152	Santander UK Group Holdings PLC (3.37% fixed rate until 01/05/23; 1.08% + 3 month USD LIBOR thereafter)		
4.45% 11/16/38	60,000	72,649			
4.50% 06/01/42	158,000	194,315			
4.63% 11/16/48	15,000	18,945		3.37% 01/05/24 (f)	\$ 100,000
Regency Centers LP			Schlumberger Investment S.A.		
4.13% 03/15/28	50,000	56,084		2.65% 06/26/30	100,000
Regeneron Pharmaceuticals Inc.			Sempra Energy		
1.75% 09/15/30	70,000	66,520		3.80% 02/01/38	100,000
Reliance Steel & Aluminum Co.			Shell International Finance BV		
1.30% 08/15/25	105,000	104,749		3.25% 04/06/50	100,000
RELX Capital Inc.			Shire Acquisitions Investments Ireland DAC		
3.50% 03/16/23	30,000	31,259		3.50% 11/13/23	140,000
4.00% 03/18/29	25,000	28,140	4.00% 05/10/46	50,000	58,803
RenaissanceRe Holdings Ltd.			Simon Property Group LP		
3.60% 04/15/29	25,000	27,335		4.38% 05/11/45	100,000
Republic Services Inc.			SL Green Operating Partnership LP		
3.05% 03/01/50	50,000	50,905		3.25% 10/15/22	30,000
Reynolds American Inc.			Snap-on Inc.		
4.45% 06/12/25	100,000	110,244		3.10% 05/01/50	15,000
Rio Tinto Finance USA Ltd.			Southern California Edison Co.		
5.20% 11/02/40	150,000	200,641		3.60% 02/01/45	125,000
Rockwell Automation Inc.			Southern California Gas Co.		
1.75% 08/15/31	50,000	48,749		4.20% 03/01/29	100,000
3.50% 03/01/29	45,000	50,100	Southern Company Gas Capital Corp.		
Rogers Communications Inc.				2.55% 02/01/30	50,000
2.90% 11/15/26	100,000	106,311	Spectra Energy Partners LP		
3.00% 03/15/23	50,000	51,489		3.50% 03/15/25	50,000
3.70% 11/15/49	100,000	103,306	Spirit Realty LP		
Roper Technologies Inc.				2.70% 02/15/32	155,000
3.80% 12/15/26	100,000	110,995	SSM Health Care Corp.		
Ross Stores Inc.				3.69% 06/01/23	10,000
0.88% 04/15/26	50,000	49,098	Stanley Black & Decker Inc.		
Royal Bank of Canada				2.30% 03/15/30	50,000
0.50% 10/26/23	100,000	100,060	Starbucks Corp.		
0.88% 01/20/26	100,000	98,437		3.10% 03/01/23	50,000
1.60% 04/17/23	80,000	81,562	Steel Dynamics Inc.		
Royalty Pharma PLC				3.35% 03/12/50	15,000
3.30% 09/02/40	100,000	99,947	3.75% 12/01/47	35,000	38,344
RPM International Inc.			Sumitomo Mitsui Financial Group Inc.		
4.25% 01/15/48	50,000	55,756		3.25% 01/15/31	40,000
Ryder System Inc.			Suncor Energy Inc.		
3.40% 03/01/23	50,000	51,936		3.10% 05/15/25	75,000
Sabine Pass Liquefaction LLC			6.85% 06/01/39	50,000	72,697
4.50% 05/15/30	125,000	144,200			
5.63% 03/01/25	135,000	153,198			
Sabra Health Care LP					
3.90% 10/15/29	25,000	26,330			
salesforce.com Inc.					
0.63% 07/15/24	55,000	55,099			
Salesforce.com Inc.					
2.90% 07/15/51	50,000	50,034			
3.05% 07/15/61	25,000	25,325			
San Diego Gas & Electric Co.					
3.60% 09/01/23	100,000	105,309			
Santander Holdings USA Inc.					
3.40% 01/18/23	50,000	51,699			
3.50% 06/07/24	100,000	106,236			
Santander UK Group Holdings PLC (1.53% fixed rate until 08/21/25; 1.25% + 1 year CMT Rate thereafter)					
1.53% 08/21/26 (f)	100,000	99,827			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Sunoco Logistics Partners Operations LP			2.50% 06/01/40 - 03/15/51	\$ 170,000	\$ 162,485
5.95% 12/01/25	\$ 50,000	\$ 57,968	2.88% 05/05/41	25,000	25,766
Suzano Austria GmbH			The Dayton Power & Light Co.		
3.75% 01/15/31	55,000	56,621	3.95% 06/15/49	15,000	16,866
Synchrony Financial			The Dow Chemical Co.		
3.95% 12/01/27	100,000	110,315	3.60% 11/15/50	100,000	106,311
4.38% 03/19/24	35,000	37,751	The Estee Lauder Companies Inc.		
Sysco Corp.			1.95% 03/15/31	45,000	44,764
3.30% 02/15/50	20,000	20,521	2.38% 12/01/29	20,000	20,760
6.60% 04/01/40	100,000	146,716	3.13% 12/01/49	30,000	32,229
Takeda Pharmaceutical Company Ltd.			The George Washington University		
4.40% 11/26/23	50,000	53,880	4.13% 09/15/48 (e)	50,000	60,982
5.00% 11/26/28	50,000	59,661	The Georgetown University		
Tampa Electric Co.			2.94% 04/01/50	10,000	9,854
4.30% 06/15/48	50,000	61,026	The Goldman Sachs Group Inc.		
Target Corp.			2.60% 02/07/30	95,000	97,772
2.25% 04/15/25	100,000	104,336	3.50% 04/01/25 - 11/16/26	150,000	161,608
TC PipeLines LP			3.63% 02/20/24	100,000	106,580
3.90% 05/25/27	100,000	111,015	4.80% 07/08/44	100,000	127,817
Teck Resources Ltd.			6.25% 02/01/41	50,000	73,028
6.25% 07/15/41	100,000	133,568	6.75% 10/01/37	100,000	143,153
Telefonica Emisiones S.A.			The Goldman Sachs Group Inc. (0.66% fixed rate until 09/10/23; 0.51% + SOFR thereafter)		
4.10% 03/08/27	100,000	112,328	0.66% 09/10/24 (f)	200,000	200,068
TELUS Corp.			The Goldman Sachs Group Inc. (1.09% fixed rate until 12/09/25; 0.79% + SOFR thereafter)		
4.60% 11/16/48	50,000	62,245	1.09% 12/09/26 (f)	100,000	98,526
Texas Instruments Inc.			The Goldman Sachs Group Inc. (1.43% fixed rate until 03/09/26; 0.80% + SOFR thereafter)		
3.88% 03/15/39	100,000	117,913	1.43% 03/09/27 (f)	200,000	199,408
Textron Inc.			The Goldman Sachs Group Inc. (1.99% fixed rate until 01/27/31; 1.09% + SOFR thereafter)		
3.90% 09/17/29	50,000	55,655	1.99% 01/27/32 (f)	115,000	110,790
The AES Corp.			The Goldman Sachs Group Inc. (2.62% fixed rate until 04/22/31; 1.28% + SOFR thereafter)		
2.45% 01/15/31	100,000	99,023	2.62% 04/22/32 (f)	70,000	70,826
The Allstate Corp.			The Hershey Co.		
4.20% 12/15/46	100,000	122,457	3.38% 05/15/23	50,000	52,329
The Allstate Corp. (5.75% fixed rate until 08/15/23; 2.94% + 3 month USD LIBOR thereafter)			The Home Depot Inc.		
5.75% 08/15/53 (f)	50,000	53,991	1.50% 09/15/28	50,000	49,495
The Asian Infrastructure Investment Bank			1.88% 09/15/31	20,000	19,652
0.25% 09/29/23 (e)	135,000	134,735	2.38% 03/15/51	100,000	90,920
The Bank of New York Mellon Corp.			2.75% 09/15/51	50,000	48,802
3.00% 02/24/25	105,000	112,104	3.13% 12/15/49	50,000	52,159
3.50% 04/28/23	100,000	104,944	3.30% 04/15/40	100,000	108,396
The Bank of Nova Scotia			3.90% 12/06/28	100,000	114,474
1.30% 09/15/26	25,000	24,822	4.20% 04/01/43	50,000	60,234
2.00% 11/15/22	100,000	101,913	The Interpublic Group of Companies Inc.		
2.70% 08/03/26	100,000	106,002	4.65% 10/01/28	10,000	11,638
The Boeing Co.			The JM Smucker Co.		
1.43% 02/04/24	65,000	65,094	3.38% 12/15/27	100,000	109,322
2.20% 02/04/26	200,000	201,588	The Kroger Co.		
2.95% 02/01/30	50,000	50,941	3.85% 08/01/23	50,000	52,694
3.10% 05/01/26	100,000	105,457	4.50% 01/15/29	100,000	117,090
3.20% 03/01/29	50,000	52,034	5.40% 01/15/49	100,000	136,693
3.75% 02/01/50	50,000	50,693			
4.88% 05/01/25	155,000	172,566			
5.71% 05/01/40	100,000	127,243			
5.81% 05/01/50	100,000	133,666			
The Charles Schwab Corp.					
1.15% 05/13/26	100,000	100,098			
1.95% 12/01/31	100,000	98,415			
3.85% 05/21/25	50,000	54,757			
The Coca-Cola Co.					
2.25% 01/05/32	50,000	50,646			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
The Mosaic Co. 3.25% 11/15/22	\$ 50,000	\$ 51,448	Truist Financial Corp. 1.95% 06/05/30	\$ 135,000	\$ 135,184
The New York & Presbyterian Hospital 2.26% 08/01/40	25,000	23,280	Tucson Electric Power Co. 4.85% 12/01/48	50,000	64,310
3.95% 08/01/19	35,000	40,993	TWDC Enterprises 18 Corp. 3.00% 07/30/46	60,000	60,613
The PNC Financial Services Group Inc. 3.45% 04/23/29	100,000	110,738	Tyson Foods Inc. 4.00% 03/01/26	15,000	16,677
The Procter & Gamble Co. 2.45% 11/03/26	100,000	106,210	4.88% 08/15/34	70,000	85,959
The Sherwin-Williams Co. 3.95% 01/15/26	100,000	110,590	5.10% 09/28/48	35,000	46,192
The Timken Co. 4.50% 12/15/28	20,000	22,369	U.S. Bancorp 3.95% 11/17/25	100,000	111,389
The TJX Companies Inc. 1.15% 05/15/28	100,000	97,930	U.S. Bank NA 2.80% 01/27/25	50,000	52,970
The Toronto-Dominion Bank 0.75% 09/11/25	100,000	98,789	UDR Inc. 2.10% 06/15/33	100,000	95,524
1.25% 09/10/26	100,000	99,331	4.40% 01/26/29	50,000	57,390
3.25% 03/11/24	100,000	106,246	Unilever Capital Corp. 0.38% 09/14/23	100,000	100,046
The Travelers Companies Inc. 4.00% 05/30/47	100,000	120,310	2.90% 05/05/27	100,000	107,658
The Walt Disney Co. 2.65% 01/13/31	60,000	62,712	Union Electric Co. 2.15% 03/15/32	100,000	99,275
3.35% 03/24/25	100,000	107,922	2.95% 06/15/27	100,000	107,150
3.38% 11/15/26	100,000	109,650	3.50% 03/15/29	25,000	27,559
3.50% 05/13/40	100,000	110,285	3.65% 04/15/45	35,000	39,169
6.65% 11/15/37	79,000	117,698	Union Pacific Corp. 2.38% 05/20/31	20,000	20,490
The Williams Companies Inc. 3.70% 01/15/23	10,000	10,330	2.89% 04/06/36 (c)	95,000	98,567
4.55% 06/24/24	40,000	43,650	2.97% 09/16/62	15,000	14,498
5.75% 06/24/44	15,000	19,807	3.50% 06/08/23	50,000	52,480
Thermo Fisher Scientific Inc. 1.75% 10/15/28	20,000	19,952	3.55% 08/15/39	15,000	16,632
2.00% 10/15/31	35,000	34,280	3.84% 03/20/60	105,000	120,498
2.80% 10/15/41	20,000	19,944	3.95% 08/15/59	20,000	23,422
Time Warner Cable LLC 4.50% 09/15/42	150,000	162,730	United Airlines 2020-1 Class A Pass Through Trust 5.88% 04/15/29	157,671	175,831
T-Mobile USA Inc. 2.25% 11/15/31	100,000	97,939	United Parcel Service Inc. 2.45% 10/01/22	75,000	76,629
2.55% 02/15/31	40,000	40,167	3.05% 11/15/27	50,000	54,960
3.60% 11/15/60	45,000	44,286	3.75% 11/15/47	50,000	58,014
4.38% 04/15/40	150,000	172,614	3.90% 04/01/25	100,000	109,473
Total Capital International S.A. 3.46% 02/19/29	100,000	110,612	UnitedHealth Group Inc. 1.25% 01/15/26	90,000	90,655
Toyota Motor Credit Corp. 0.45% 01/11/24	100,000	99,758	2.88% 08/15/29	75,000	80,339
2.70% 01/11/23	100,000	103,021	2.95% 10/15/27	100,000	108,616
2.90% 03/30/23	100,000	103,885	3.10% 03/15/26	50,000	54,283
3.65% 01/08/29	100,000	112,635	3.50% 02/15/24	10,000	10,685
Trane Technologies Global Holding Company Ltd. 4.25% 06/15/23	100,000	106,331	3.70% 12/15/25 - 08/15/49	75,000	84,923
Trane Technologies Luxembourg Finance S.A. 4.50% 03/21/49	100,000	124,040	3.75% 10/15/47	100,000	114,126
TransCanada PipeLines Ltd. 5.10% 03/15/49	50,000	65,403	3.88% 12/15/28	15,000	17,083
7.63% 01/15/39	100,000	154,878	4.45% 12/15/48	10,000	12,668
Transcontinental Gas Pipe Line Company LLC 3.95% 05/15/50	100,000	112,113	4.63% 07/15/35	45,000	56,107
Truist Bank 3.00% 02/02/23	100,000	103,335	6.88% 02/15/38	100,000	153,641
3.20% 04/01/24	50,000	53,117	University of Notre Dame du Lac 3.39% 02/15/48	25,000	28,560
			Unum Group 4.50% 12/15/49	30,000	31,997
			Vale Overseas Ltd. 6.25% 08/10/26	100,000	118,558
			6.88% 11/10/39	100,000	135,331
			Valero Energy Corp. 2.85% 04/15/25	25,000	26,329
			6.63% 06/15/37	50,000	67,254

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Valero Energy Partners LP			Wells Fargo & Co. (2.16%		
4.38% 12/15/26	\$ 100,000	\$ 112,232	fixed rate until 02/11/25;		
Ventas Realty LP			0.75% + 3 month USD		
4.00% 03/01/28	50,000	55,676	LIBOR thereafter)	\$ 165,000	\$ 170,300
4.40% 01/15/29	100,000	114,216	2.16% 02/11/26 (f)		
VEREIT Operating			Wells Fargo & Co. (2.39%		
Partnership LP			fixed rate until 06/02/27;		
3.40% 01/15/28	100,000	108,060	2.10% + SOFR thereafter)		
4.60% 02/06/24	20,000	21,581	2.39% 06/02/28 (f)	120,000	123,767
VeriSign Inc.			Wells Fargo & Co. (2.41%		
2.70% 06/15/31	80,000	81,363	fixed rate until 10/30/24;		
Verisk Analytics Inc.			1.09% + SOFR thereafter)		
4.13% 03/15/29	60,000	68,054	2.41% 10/30/25 (f)	90,000	93,747
Verizon Communications Inc.			Wells Fargo & Co. (2.87%		
0.75% 03/22/24	35,000	35,152	fixed rate until 10/30/29;		
1.75% 01/20/31	100,000	95,134	1.43% + SOFR thereafter)		
2.10% 03/22/28	60,000	60,913	2.88% 10/30/30 (f)	100,000	104,590
2.63% 08/15/26	100,000	105,818	Wells Fargo & Co. (3.07%		
3.38% 02/15/25	100,000	108,018	fixed rate until 04/30/40;		
3.70% 03/22/61	245,000	258,982	2.53% + SOFR thereafter)		
3.88% 02/08/29	5,000	5,612	3.07% 04/30/41 (f)	165,000	169,830
4.02% 12/03/29	100,000	113,402	Welltower Inc.		
4.33% 09/21/28	109,000	125,388	3.63% 03/15/24	25,000	26,657
4.40% 11/01/34	50,000	59,214	Westinghouse Air Brake		
4.52% 09/15/48	150,000	183,607	Technologies Corp.		
4.81% 03/15/39	189,000	234,672	3.45% 11/15/26	100,000	107,160
VF Corp.			Westlake Chemical Corp.		
2.95% 04/23/30	30,000	31,561	4.38% 11/15/47	50,000	57,146
ViacomCBS Inc.			Westpac Banking Corp.		
4.00% 01/15/26	50,000	55,101	2.96% 11/16/40	100,000	98,643
5.85% 09/01/43	100,000	136,656	Westpac Banking Corp.		
Virginia Electric & Power Co.			(4.11% fixed rate until		
4.60% 12/01/48	60,000	77,343	07/24/29; 2.00% + 5 year		
4.65% 08/15/43	100,000	124,554	CMT Rate thereafter)		
Visa Inc.			4.11% 07/24/34 (f)	100,000	108,625
2.00% 08/15/50	100,000	86,474	Westpac Banking Corp.		
4.30% 12/14/45	100,000	125,645	(4.32% fixed rate until		
VMware Inc.			11/23/26; 2.24% - 5 Year US		
4.50% 05/15/25	100,000	111,432	ISDA thereafter)		
Vodafone Group PLC			4.32% 11/23/31 (f)	100,000	110,323
4.38% 05/30/28	55,000	63,180	Weyerhaeuser Co.		
5.00% 05/30/38	100,000	125,199	7.38% 03/15/32	100,000	142,212
5.25% 05/30/48	50,000	64,784	Whirlpool Corp.		
Vornado Realty LP			3.70% 05/01/25	50,000	54,236
3.50% 01/15/25	50,000	53,202	Willis North America Inc.		
Vulcan Materials Co.			2.95% 09/15/29	85,000	88,822
4.70% 03/01/48	50,000	61,967	3.88% 09/15/49	35,000	38,848
Walgreens Boots Alliance Inc.			4.50% 09/15/28	50,000	57,127
3.45% 06/01/26	55,000	59,621	Wisconsin Electric Power Co.		
Walmart Inc.			4.30% 10/15/48	10,000	12,358
1.80% 09/22/31	350,000	346,769	Wisconsin Public Service		
2.35% 12/15/22	100,000	102,305	Corp.		
3.25% 07/08/29	40,000	44,390	3.30% 09/01/49	20,000	21,140
3.40% 06/26/23	50,000	52,567	WP Carey Inc.		
Waste Connections Inc.			3.85% 07/15/29	50,000	55,403
3.50% 05/01/29	50,000	54,808	WR Berkley Corp.		
Waste Management Inc.			4.00% 05/12/50	20,000	22,999
2.00% 06/01/29	25,000	25,127	WRKCo Inc.		
Wells Fargo & Co.			4.20% 06/01/32	50,000	57,459
4.13% 08/15/23	150,000	159,876	Xcel Energy Inc.		
4.15% 01/24/29	100,000	113,524	0.50% 10/15/23	80,000	80,098
4.40% 06/14/46	50,000	59,528	3.30% 06/01/25	50,000	53,389
4.65% 11/04/44	50,000	60,907	Xilinx Inc.		
4.75% 12/07/46	100,000	125,092	2.38% 06/01/30	100,000	102,009
5.61% 01/15/44	69,000	93,914	Zimmer Biomet Holdings Inc.		
			3.05% 01/15/26	100,000	106,699
			3.70% 03/19/23	75,000	78,250

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Zoetis Inc.			Government of Hungary		
3.00% 05/15/50	\$ 70,000	\$ 71,104	5.38% 03/25/24 (e)	\$ 100,000	\$ 111,052
		<u>98,698,700</u>	Government of Indonesia		
Non-Agency Collateralized Mortgage Obligations - 0.2%			3.05% 03/12/51 (e)	100,000	94,624
BANK 2017-BNK5			4.75% 02/11/29 (e)	100,000	116,706
3.13% 06/15/60	250,000	268,158	Government of Israel		
BANK 2019-BNK20			2.88% 03/16/26 (e)	100,000	107,159
3.01% 09/15/62	50,000	53,602	3.88% 07/03/50 (e)	100,000	114,020
BANK 2019-BNK22			Government of Italy		
2.98% 11/15/62	50,000	53,498	2.88% 10/17/29 (e)	100,000	103,720
BBCMS Mortgage Trust			5.38% 06/15/33 (e)	150,000	188,472
4.31% 12/15/51	50,000	57,690	Government of Mexico		
Benchmark Mortgage Trust			4.35% 01/15/47	100,000	100,553
2.58% 04/15/54	150,000	155,548	4.75% 03/08/44 (e)	102,000	108,955
4.51% 05/15/53 (f)	400,000	466,420	5.00% 04/27/51 (e)	100,000	109,911
CD 2017-CD6 Mortgage Trust			5.75% 10/12/10 (e)	172,000	195,960
3.46% 11/13/50	150,000	164,697	6.05% 01/11/40 (e)	130,000	159,526
Citigroup Commercial Mortgage Trust			Government of Panama		
4.03% 05/10/47	100,000	106,211	3.75% 03/16/25 (e)	100,000	107,478
Comm 2014-UBS2 Mortgage Trust			4.50% 04/01/56 (e)	100,000	108,564
3.96% 03/10/47	400,000	427,653	6.70% 01/26/36 (e)	150,000	199,669
COMM 2015-LC19 Mortgage Trust			Government of Peru		
3.18% 02/10/48	150,000	159,882	6.55% 03/14/37	147,000	198,525
CSAIL 2021-C20 Commercial Mortgage Trust			7.35% 07/21/25	100,000	121,035
2.80% 03/15/54	250,000	261,642	Government of Philippines		
GS Mortgage Securities Trust			2.46% 05/05/30 (e)	200,000	204,532
2.78% 10/10/49	71,706	74,841	2.95% 05/05/45 (e)	100,000	95,307
3.97% 02/10/52	50,000	56,742	3.70% 03/01/41 (e)	100,000	106,092
JPMBB Commercial Mortgage Securities Trust			3.75% 01/14/29 (e)	100,000	111,790
3.41% 03/15/50	145,685	154,502	Government of Poland		
3.76% 08/15/46 (f)	95,805	98,742	3.25% 04/06/26	100,000	109,683
3.80% 09/15/47	75,000	80,625	Government of Uruguay		
Morgan Stanley Bank of America Merrill Lynch Trust			4.38% 01/23/31 (e)	100,000	115,632
2.86% 09/15/49	250,000	264,624	4.50% 08/14/24 (e)	100,000	107,275
Morgan Stanley Capital I Trust			4.98% 04/20/55 (e)	100,000	125,398
3.60% 12/15/49	150,000	164,129	Japan Bank for International Cooperation		
UBS Commercial Mortgage Trust			0.50% 04/15/24 (e)	200,000	199,564
4.07% 12/15/51	100,000	111,147	1.63% 10/17/22 (e)	200,000	202,824
Wells Fargo Commercial Mortgage Trust			2.88% 07/21/27 (e)	100,000	108,420
2.34% 08/15/54	350,000	354,999	Korea International Bond		
WFRBS Commercial Mortgage Trust			2.50% 06/19/29 (e)	100,000	105,901
4.02% 12/15/46	35,000	37,268	Province of Alberta Canada		
WF-RBS COMMERCIAL MORTGAGE TRUST			2.95% 01/23/24 (e)	150,000	158,438
3.75% 09/15/57	250,000	268,529	Province of Ontario Canada		
		<u>3,841,149</u>	0.63% 01/21/26 (e)	100,000	98,490
			1.60% 02/25/31 (e)	200,000	197,066
			3.05% 01/29/24 (e)	150,000	158,853
			Province of Quebec Canada		
			0.60% 07/23/25 (e)	200,000	198,326
			Svensk Exportkredit AB		
			1.63% 11/14/22 (e)	200,000	203,148
			The Korea Development Bank		
			2.13% 10/01/24 (e)	100,000	104,568
					<u>5,674,308</u>
Sovereign Bonds - 0.3%			Municipal Bonds and Notes - 0.1%		
Export Development Canada			Board of Regents of the University of Texas System		
2.50% 01/24/23 (e)	200,000	205,942	4.79% 08/15/46 (e)	100,000	133,340
Export-Import Bank of Korea			Chicago O'Hare International Airport		
1.13% 12/29/26 (e)	200,000	198,722	4.47% 01/01/49 (e)	100,000	129,314
FMS Wertmanagement					
2.75% 01/30/24 (e)	100,000	105,316			
Government of Chile					
3.13% 01/21/26	100,000	106,897			
3.50% 01/25/50 (e)	100,000	100,195			

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, 2021 (Unaudited)

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue 6.90% 12/01/40 (e)	\$ 75,000	\$ 106,140	7.60% 11/01/40 Texas Transportation Commission 2.56% 04/01/42	\$ 100,000	\$ 172,404
Commonwealth of Massachusetts 4.50% 08/01/31	100,000	120,559	University of California 4.60% 05/15/31 (e)	80,000	80,885
Dallas Area Rapid Transit 5.02% 12/01/48 (e)	75,000	102,973	6.58% 05/15/49 (e)	100,000	152,582
East Bay Municipal Utility District 5.87% 06/01/40 (e)	100,000	144,571			<u>2,649,262</u>
Los Angeles Department of Water & Power 6.57% 07/01/45 (e)	100,000	161,569	<b>Total Bonds and Notes</b> (Cost \$430,674,479)		<u>447,944,034</u>
6.60% 07/01/50 (e)	90,000	152,630			
Los Angeles Unified School District 5.76% 07/01/29 (e)	110,000	135,570	<b>Exchange Traded &amp; Mutual Funds - 9.5%</b>		
Municipal Electric Authority of Georgia 6.64% 04/01/57 (e)	122,000	183,181	Invesco Optimum Yield Diversified Commodity Strategy No K-1 ETF	1,788,188	37,641,357
New York City Water & Sewer System 6.01% 06/15/42 (e)	50,000	76,227	SPDR Portfolio Long Term Corporate Bond ETF (h)	1,677,874	52,618,129
New York State Dormitory Authority 3.14% 07/01/43 (e)	50,000	50,987	SPDR Portfolio Long Term Treasury ETF (h)	1,266,723	52,302,993
New York State Urban Development Corp. 3.90% 03/15/33 (e)	25,000	27,846	Vanguard FTSE Europe ETF	405,994	26,637,266
North Texas Tollway Authority 6.72% 01/01/49 (e)	100,000	165,905	<b>Total Exchange Traded &amp; Mutual Funds</b> (Cost \$158,439,756)		<u>169,199,745</u>
Port Authority of New York & New Jersey 5.31% 08/01/46 (e)	200,000	220,574	<b>Total Investments in Securities</b> (Cost \$1,616,651,773)		<u>1,731,555,139</u>
Sales Tax Securitization Corp. 4.64% 01/01/40 (e)	25,000	30,263	<b>Short-Term Investments - 5.1%</b>		
South Carolina State Public Service Authority 6.45% 01/01/50 (e)	50,000	79,583	State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (h)(i) (Cost \$90,370,884)	90,370,884	90,370,884
State of California 2.50% 10/01/29	100,000	105,046	<b>Total Investments</b> (Cost \$1,707,022,657)		<u>1,821,926,023</u>
			<b>Liabilities in Excess of Other Assets, net - (1.9)%</b>		<u>(33,602,595)</u>
			<b>NET ASSETS - 100.0%</b>		<u>\$1,788,323,428</u>

**Other Information:**

The Fund had the following long futures contracts open at September 30, 2021:

<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
S&P 500 E-Mini Index Futures	December 2021	9	\$2,017,143	\$1,933,988	\$ (83,155)
MSCI Emerging Markets Index Futures	December 2021	31	2,018,302	1,930,680	(87,622)
E-mini Russell 2000 Index Futures	December 2021	5	550,916	550,200	(716)
MSCI EAFE Mini Index Futures	December 2021	81	9,600,758	9,181,350	(419,408)
					<u>\$ (590,901)</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.

**State Street Total Return V.I.S. Fund**

## Schedule of Investments

September 30, 2021 (Unaudited)

- (b) State Street Corporation 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) 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, 2021, these securities amounted to \$12,801,454 or 0.72% 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.
- (d) 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.
- (e) At September 30, 2021, all or a portion of this security was pledged to cover collateral requirements for futures, options, swaps and/or TBAs.
- (f) Variable Rate Security - Interest rate shown is rate in effect at September 30, 2021. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (g) Step coupon bond.
- (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, 2021.
- \* Less than 0.05%.
- \*\* Amount is less than \$0.50.

## Abbreviations:

ADR - American Depositary Receipt  
 AGC - Assured Guaranty Corporation  
 CMT - Constant Maturity Treasury  
 GDR - Global Depositary Receipt  
 ISDA - International Swaps and Derivatives Association  
 LIBOR - London Interbank Offered Rate  
 MBIA - Municipal Bond Investors Assurance Corporation  
 NVDR - Non-Voting Depositary Receipt  
 REIT - Real Estate Investment Trust  
 SOFR - Secured Overnight Financing Rate  
 SPDR - Standard and Poor's Depositary Receipt  
 TBA - To Be Announced

The following table presents the Fund's investments measured at fair value on a recurring basis at September 30, 2021:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Domestic Equity	\$ 723,192,012	\$ 845	\$ —(a)	\$ 723,192,857
Foreign Equity	74,373,015	316,840,116	5,372	391,218,503
U.S. Treasuries	—	224,010,541	—	224,010,541
Agency Mortgage Backed	—	108,614,286	—	108,614,286
Agency Collateralized Mortgage Obligations	—	3,440,064	—	3,440,064
Asset Backed	—	1,015,724	—	1,015,724
Corporate Notes	—	98,698,700	—	98,698,700
Non-Agency Collateralized Mortgage Obligations	—	3,841,149	—	3,841,149
Sovereign Bonds	—	5,674,308	—	5,674,308
Municipal Bonds and Notes	—	2,649,262	—	2,649,262
Exchange Traded & Mutual Funds	169,199,745	—	—	169,199,745
Short-Term Investments	90,370,884	—	—	90,370,884
Total Investments in Securities	<u>\$1,057,135,656</u>	<u>\$764,784,995</u>	<u>\$5,372</u>	<u>\$1,821,926,023</u>
Other Financial Instruments				
Long Futures Contracts - Unrealized Depreciation	(590,901)	—	—	(590,901)

- (a) The Fund held Level 3 securities that were valued at \$0 at September 30, 2021.



The Fund was invested in the following countries/territories at September 30, 2021 (unaudited):

<u>Country/Territory</u>	<u>Percentage (based on Fair Value)</u>
United States	77.17%
Japan	3.09%
China	2.22%
United Kingdom	1.83%
Canada	1.65%
Switzerland	1.32%
France	1.29%
Germany	1.17%
Taiwan	0.99%
Australia	0.93%
Netherlands	0.90%
South Korea	0.89%
India	0.83%
Ireland	0.57%
Hong Kong	0.51%
Sweden	0.46%
Denmark	0.32%
Brazil	0.32%
Spain	0.32%
Supranational	0.27%
Italy	0.27%
Russian Federation	0.25%
Saudi Arabia	0.23%
South Africa	0.22%
Mexico	0.19%
Finland	0.16%
Singapore	0.15%
Thailand	0.12%
Israel	0.11%
Indonesia	0.10%
Norway	0.10%
Belgium	0.10%
Malaysia	0.09%
Bermuda	0.09%
Philippines	0.07%
Poland	0.06%
Luxembourg	0.06%
UAE	0.06%
Chile	0.05%
Qatar	0.05%
Kuwait	0.04%
Cayman Islands	0.04%
New Zealand	0.04%
Uruguay	0.04%
Peru	0.03%
Austria	0.03%
Puerto Rico	0.03%
Panama	0.03%
Hungary	0.02%
Portugal	0.02%
Cyprus	0.02%
Turkey	0.01%
Isle Of Man	0.01%
Greece	0.01%
Jersey	0.01%
Czech	0.01%
Colombia	0.01%
Monaco	0.01%
Macau	0.01%
Jordan	0.00%
Guernsey	0.00%
Egypt	0.00%
Romania	0.00%
Bahamas	0.00%
Argentina	0.00%
Pakistan	0.00%
	100.00%

The Fund's % share of investment in the various categories, based on Fair Value, is as follows at September 30, 2021 (unaudited):

<u>Industry</u>	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Exchange Traded			
Funds	9.29%	0.00%	9.29%
Diversified Banks	0.95%	2.31%	3.26%
Interactive Media & Services	2.02%	0.48%	2.50%

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

September 30, 2021 (Unaudited)

<u>Industry</u>	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Technology Hardware, Storage & Peripherals	1.87%	0.45%	2.32%
Pharmaceuticals	1.20%	1.12%	2.32%
Semiconductors	1.57%	0.74%	2.31%
Systems Software	2.15%	0.04%	2.19%
Application Software	1.63%	0.29%	1.92%
Internet & Direct Marketing Retail	1.28%	0.62%	1.90%
Biotechnology	1.49%	0.21%	1.70%
Healthcare Equipment	1.12%	0.36%	1.48%
Data Processing & Outsourced Services	1.24%	0.14%	1.38%
Automobile Manufacturers	0.61%	0.59%	1.20%
Regional Banks	1.07%	0.04%	1.11%
Integrated Oil & Gas	0.37%	0.58%	0.95%
Industrial Machinery	0.54%	0.30%	0.84%
Electric Utilities	0.52%	0.30%	0.82%
Packaged Foods & Meats	0.31%	0.51%	0.82%
Life Sciences Tools & Services	0.54%	0.17%	0.71%
Aerospace & Defense	0.53%	0.16%	0.69%
Semiconductor Equipment	0.32%	0.36%	0.68%
IT Consulting & Other Services	0.22%	0.46%	0.68%
Integrated Telecommunication Services	0.34%	0.31%	0.65%
Movies & Entertainment	0.58%	0.06%	0.64%
Life & Health Insurance	0.17%	0.46%	0.63%
Specialty Chemicals	0.36%	0.27%	0.63%
Asset Management & Custody Banks	0.43%	0.16%	0.59%
Industrial Conglomerates	0.32%	0.25%	0.57%
Restaurants	0.46%	0.10%	0.56%
Apparel, Accessories & Luxury Goods	0.07%	0.48%	0.55%
Oil & Gas Exploration & Production	0.45%	0.10%	0.55%
Household Products	0.41%	0.12%	0.53%
Electrical Components & Equipment	0.35%	0.15%	0.50%
Financial Exchanges & Data	0.34%	0.15%	0.49%
Managed Healthcare	0.47%	0.01%	0.48%
Multi-Sector Holdings	0.41%	0.08%	0.49%
Specialized REITs	0.47%	0.00%	0.47%
Property & Casualty Insurance	0.26%	0.20%	0.46%
Investment Banking & Brokerage	0.39%	0.07%	0.46%
Soft Drinks	0.40%	0.04%	0.44%
Building Products	0.24%	0.20%	0.44%
Home Improvement Retail	0.40%	0.01%	0.41%
Research & Consulting Services	0.21%	0.20%	0.41%
Railroads	0.22%	0.18%	0.40%
Hypermarkets & Super Centers	0.34%	0.06%	0.40%

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, 2021 (Unaudited)

Industry	Domestic	Foreign	Total
Trading Companies & Distributors	0.18%	0.20%	0.38%
Personal Products	0.10%	0.28%	0.38%
Communications Equipment	0.32%	0.06%	0.38%
Healthcare Services	0.33%	0.04%	0.37%
Internet Services & Infrastructure	0.22%	0.14%	0.36%
Multi-Utilities	0.24%	0.12%	0.36%
Cable & Satellite	0.34%	0.02%	0.36%
Wireless Telecommunication Services	0.07%	0.28%	0.35%
Consumer Finance	0.31%	0.04%	0.35%
Diversified Metals & Mining	0.02%	0.33%	0.35%
Electronic Components	0.11%	0.22%	0.33%
Air Freight & Logistics	0.21%	0.12%	0.33%
Multi-Line Insurance	0.08%	0.24%	0.32%
Tobacco	0.19%	0.12%	0.31%
Construction Machinery & Heavy Trucks	0.21%	0.10%	0.31%
Electronic Equipment & Instruments	0.18%	0.13%	0.31%
Healthcare Supplies	0.19%	0.10%	0.29%
Oil & Gas Refining & Marketing	0.12%	0.17%	0.29%
Food Retail	0.05%	0.24%	0.29%
Commodity Chemicals	0.09%	0.20%	0.29%
Construction & Engineering	0.14%	0.14%	0.28%
Steel	0.09%	0.19%	0.28%
Hotels, Resorts & Cruise Lines	0.23%	0.05%	0.28%
Auto Parts & Equipment	0.12%	0.14%	0.26%
Apparel Retail	0.18%	0.08%	0.26%
Oil & Gas Storage & Transportation	0.12%	0.14%	0.26%
Casinos & Gaming	0.14%	0.11%	0.25%
Interactive Home Entertainment	0.10%	0.14%	0.24%
Industrial REITs	0.19%	0.05%	0.24%
Retail REITs	0.18%	0.05%	0.23%
Footwear	0.20%	0.03%	0.23%
General Merchandise Stores	0.16%	0.07%	0.23%
Distillers & Vintners	0.04%	0.17%	0.21%
Home Building	0.17%	0.04%	0.21%
Automotive Retail	0.18%	0.03%	0.21%
Healthcare Technology	0.18%	0.03%	0.21%
Thrifts & Mortgage Finance	0.15%	0.06%	0.21%
Trucking	0.19%	0.01%	0.20%
Residential REITs	0.19%	0.00%	0.19%
Construction Materials	0.05%	0.14%	0.19%
Insurance Brokers	0.17%	0.02%	0.19%
Gold	0.04%	0.14%	0.18%
Healthcare Facilities	0.14%	0.04%	0.18%
Gas Utilities	0.08%	0.10%	0.18%
Consumer Electronics	0.02%	0.16%	0.18%
Environmental & Facilities Services	0.15%	0.02%	0.17%

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

September 30, 2021 (Unaudited)

Industry	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Human Resource & Employment Services	0.09%	0.08%	0.17%
Office REITs	0.13%	0.03%	0.16%
Diversified REITs	0.10%	0.05%	0.15%
Specialty Stores	0.12%	0.02%	0.14%
Brewers	0.01%	0.13%	0.14%
Airlines	0.11%	0.03%	0.14%
Health Care REITs	0.14%	0.00%	0.14%
Mortgage REITs	0.13%	0.00%	0.13%
Leisure Products	0.09%	0.04%	0.13%
Oil & Gas Equipment & Services	0.12%	0.01%	0.13%
Agricultural & Farm Machinery	0.10%	0.03%	0.13%
Fertilizers & Agricultural Chemicals	0.06%	0.07%	0.13%
Real Estate Operating Companies	0.01%	0.11%	0.12%
Diversified Real Estate Activities	0.01%	0.12%	0.13%
Diversified Chemicals	0.02%	0.10%	0.12%
Diversified Capital Markets	0.00%	0.12%	0.12%
Advertising	0.06%	0.05%	0.11%
Electronic Manufacturing Services	0.04%	0.06%	0.10%
Healthcare Distributors	0.09%	0.02%	0.11%
Paper Packaging	0.07%	0.03%	0.10%
Industrial Gases	0.04%	0.06%	0.10%
Real Estate Services	0.09%	0.01%	0.10%
Marine	0.02%	0.08%	0.10%
Reinsurance	0.01%	0.08%	0.09%
Real Estate Development	0.00%	0.09%	0.09%
Broadcasting	0.09%	0.01%	0.10%
Diversified Support Services	0.08%	0.01%	0.09%
Water Utilities	0.07%	0.02%	0.09%
Heavy Electrical Equipment	0.02%	0.07%	0.09%
Hotel & Resort REITs	0.08%	0.00%	0.08%
Food Distributors	0.07%	0.01%	0.08%
Education Services	0.07%	0.01%	0.08%
Metal & Glass Containers	0.07%	0.01%	0.08%
Agricultural Products	0.05%	0.02%	0.07%
Other Diversified Financial Services	0.01%	0.06%	0.07%
Copper	0.04%	0.03%	0.07%
Tires & Rubber	0.01%	0.05%	0.06%
Paper Products	0.02%	0.04%	0.06%
Independent Power Producers & Energy Traders	0.03%	0.03%	0.06%
Household Appliances	0.03%	0.03%	0.06%
Renewable Electricity	0.02%	0.03%	0.05%
Aluminum	0.02%	0.03%	0.05%
Department Stores	0.03%	0.03%	0.06%
Technology Distributors	0.05%	0.00%	0.05%
Leisure Facilities	0.03%	0.02%	0.05%
Alternative Carriers	0.05%	0.00%	0.05%

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, 2021 (Unaudited)

Industry	<u>Domestic</u>	<u>Foreign</u>	<u>Total</u>
Coal & Consumable			
Fuels	0.02%	0.03%	0.05%
Publishing	0.03%	0.01%	0.04%
Home Furnishing			
Retail	0.04%	0.01%	0.05%
Computer &			
Electronics Retail	0.04%	0.01%	0.05%
Drug Retail	0.03%	0.02%	0.05%
Highways & Railtracks	0.00%	0.04%	0.04%
Airport Services	0.00%	0.04%	0.04%
Distributors	0.04%	0.00%	0.04%
Home Furnishings	0.03%	0.00%	0.03%
Security & Alarm			
Services	0.01%	0.02%	0.03%
Office Services &			
Supplies	0.03%	0.00%	0.03%
Specialized Consumer			
Services	0.03%	0.00%	0.03%
Precious Metals &			
Minerals	0.00%	0.03%	0.03%
Specialized Finance	0.00%	0.02%	0.02%
Motorcycle			
Manufacturers	0.01%	0.02%	0.03%
Commercial Printing	0.01%	0.01%	0.02%
Forest Products	0.00%	0.01%	0.01%
Oil & Gas Drilling	0.02%	0.00%	0.02%
Marine Ports &			
Services	0.00%	0.01%	0.01%
Silver	0.01%	0.00%	0.01%
Housewares &			
Specialties	0.01%	0.00%	0.01%
Textiles	0.00%	0.00%	<u>0.00%</u>
			<u>70.45%</u>

<u>Sector</u>	<u>Percentage (based on Fair Value)</u>
U.S. Treasuries	12.29%
Agency Mortgage	
Backed	5.96%
Corporate Notes	5.42%
Sovereign Bonds	0.31%
Non-Agency	
Collateralized	
Mortgage	
Obligations	0.21%
Agency Collateralized	
Mortgage	
Obligations	0.19%
Municipal Bonds and	
Notes	0.15%
Asset Backed	<u>0.06%</u>
	<u>24.59%</u>

<u>Short-Term Investments</u>	<u>Percentage (based on Fair Value)</u>
Short-Term	
Investments	<u>4.96%</u>
	<u>100.00%</u>

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

September 30, 2021 (Unaudited)

Affiliate Table

	Number of Shares Held at 12/31/20	Value at 12/31/20	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/21	Value at 9/30/21	Dividend Income
SPDR Bloomberg Barclays High Yield Bond ETF	829,249	\$ 90,338,386	\$ 67,020,125	\$157,202,654	\$3,894,486	\$(4,050,343)	—	\$ —	\$2,205,474
SPDR Bloomberg Barclays International Treasury Bond ETF	1,143,138	35,700,200	1,194,104	36,212,733	558,734	(1,240,305)	—	—	26,409
SPDR Dow Jones REIT ETF	54,355	4,712,578	—	5,854,498	1,550,420	(408,500)	—	—	74,268
SPDR Portfolio Long Term Corporate Bond ETF	546,231	18,080,246	42,010,123	6,398,241	(120,374)	(953,625)	1,677,874	52,618,129	591,173
SPDR Portfolio Long Term Treasury ETF	—	—	60,206,359	10,444,652	329,016	2,212,270	1,266,723	52,302,993	319,283
State Street Institutional U.S. Government Money Market Fund - Class G Shares	84,964,250	84,964,250	482,255,278	476,848,644	—	—	90,370,884	90,370,884	5,012
<b>TOTAL</b>		<u>\$233,795,660</u>	<u>\$652,685,989</u>	<u>\$692,961,422</u>	<u>\$6,212,282</u>	<u>\$(4,440,503)</u>		<u>\$195,292,006</u>	<u>\$3,221,619</u>

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

September 30, 2021 (Unaudited)

	<u>Number of Shares</u>	<u>Fair Value</u>		<u>Number of Shares</u>	<u>Fair Value</u>
<b>Common Stock (REITs) - 99.5% †</b>			SL Green Realty Corp.	3,080	\$ 218,187
Alternate Housing - 10.5%					<u>2,101,532</u>
American Campus Communities Inc.	16,720	\$ 810,084	Regional Malls - 2.9%		
Invitation Homes Inc.	39,590	1,517,485	Simon Property Group Inc.	6,980	<u>907,191</u>
Sun Communities Inc.	4,990	<u>923,649</u>	Self Storage - 7.7%		
		<u>3,251,218</u>	Extra Space Storage Inc.	3,560	598,044
Data Center - 10.3%			Life Storage Inc.	7,290	836,455
Digital Realty Trust Inc.	6,400	924,480	Public Storage	3,150	<u>935,865</u>
Equinix Inc.	2,840	<u>2,243,969</u>			<u>2,370,364</u>
		<u>3,168,449</u>	Shopping Centers - 6.5%		
Healthcare - 10.8%			Acadia Realty Trust	18,840	384,525
Diversified Healthcare Trust	22,990	77,936	Brixmor Property Group Inc.	36,170	799,719
Healthpeak Properties Inc.	7,380	247,082	Phillips Edison & Company Inc.	6,406	196,728
Medical Properties Trust Inc.	31,050	623,174	Retail Opportunity Investments Corp.	6,958	121,208
Omega Healthcare Investors Inc.	3,059	91,648	Retail Properties of America Inc., Class A	23,770	306,158
Sabra Health Care REIT Inc.	21,850	321,632	RPT Realty	16,132	<u>205,844</u>
Ventas Inc.	17,059	941,827			<u>2,014,182</u>
Welltower Inc.	12,590	<u>1,037,416</u>	Specialty - 7.1%		
		<u>3,340,715</u>	EPR Properties	2,590	127,894
Hotel - 3.9%			Gaming & Leisure Properties Inc.	4,861	225,161
Apple Hospitality REIT Inc.	5,397	84,895	MGM Growth Properties LLC, Class A	10,590	405,597
Host Hotels & Resorts Inc. (a)	33,410	545,585	Outfront Media Inc.	8,588	216,418
Park Hotels & Resorts Inc. (a)	12,711	243,288	SBA Communications Corp.	1,994	659,157
Xenia Hotels & Resorts Inc. (a)	17,936	<u>318,185</u>	VICI Properties Inc.	19,247	<u>546,807</u>
		<u>1,191,953</u>			<u>2,181,034</u>
Industrial - 14.3%			<b>Total Common Stock (REITs)</b>		
Americold Realty Trust	13,229	384,303	(Cost \$22,983,923)		<u>30,729,924</u>
Duke Realty Corp.	17,345	830,305	<b>Short-Term Investments - 0.7%</b>		
First Industrial Realty Trust Inc.	6,822	355,290	State Street Institutional U.S. Government Money Market Fund - Class G Shares 0.03% (b)(c) (Cost \$205,297)	205,297	<u>205,297</u>
Prologis Inc.	18,010	2,258,994	<b>Total Investments</b>		
Rexford Industrial Realty Inc.	10,320	<u>585,660</u>	(Cost \$23,189,220)		<u>30,935,221</u>
		<u>4,414,552</u>	<b>Liabilities in Excess of Other Assets, net - (0.2)%</b>		<u>(67,581)</u>
Multifamily - 13.7%			<b>NET ASSETS - 100.0%</b>		<u>\$ 30,867,640</u>
AvalonBay Communities Inc.	5,060	1,121,498			
Equity Residential	14,250	1,153,110	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.		
Essex Property Trust Inc.	1,686	539,082	(a) Non-income producing security.		
Independence Realty Trust Inc.	6,711	136,569	(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.		
Mid-America Apartment Communities Inc.	1,940	362,295	(c) Coupon amount represents effective yield.		
UDR Inc.	17,347	<u>919,044</u>	† Percentages are based on net assets as of September 30, 2021.		
		<u>4,231,598</u>			
Net Lease - 5.0%					
Agree Realty Corp.	9,260	613,290			
Broadstone Net Lease Inc.	5,426	134,619			
STORE Capital Corp.	11,642	372,893			
VEREIT Inc.	9,647	<u>436,334</u>			
		<u>1,557,136</u>			
Office - 6.8%					
Brandywine Realty Trust	12,277	164,757			
Cousins Properties Inc.	11,750	438,157			
Empire State Realty Trust Inc., Class A	13,420	134,603			
Hudson Pacific Properties Inc.	10,740	282,140			
JBG SMITH Properties	13,646	404,058			
Kilroy Realty Corp.	6,942	459,630			

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, 2021:

<u>Investments</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments in Securities				
Common Stock	\$30,729,924	\$—	\$—	\$30,729,924
Short-Term Investments	205,297	—	—	205,297
Total Investments in Securities	<u>\$30,935,221</u>	<u>\$—</u>	<u>\$—</u>	<u>\$30,935,221</u>

Affiliate Table

	<u>Number of Shares Held at 12/31/20</u>	<u>Value at 12/31/20</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 9/30/21</u>	<u>Value at 9/30/21</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund - Class G Shares	140,904	\$140,904	\$6,526,681	\$6,462,288	\$—	\$—	205,297	\$205,297	\$36



**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, 2021, 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 identical assets or liabilities;
- 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, 2021 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 September 30, 2021, the following Funds entered into futures contracts for strategies listed below:

<u>Fund</u>	<u>Strategies</u>
State Street U.S. Equity V.I.S. Fund	Equitization of cash
State Street S&P 500 Index V.I.S. Fund	Equitization of cash
State Street Premier Growth Equity 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, 2021, 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.