

7 30,2022

State Street U.S. Equity V.I.S. Fund

	Number of Shares	Fair Value		Number of Shares	Fair Value
Common Stock - 99.3% †				4,400	\$ 345,004
A - & - 0.7%					419,783
A - g	1,603	\$ 131,222			
A - - 1.1%	2,533	213,456		155	27,612
A - - 2.4%	291	80,083		3,050	204,228
A - ()	112	43,380	A - g	2270	65,875
A - ()	2,352	338,312			270,103
A - ()	245	18,424			
		480,199		761	121,920
A - & - 0.6%	2,316	109,825	A - g & - 2.7%	734	130,013
A - - 1.2%	9,355	104,776	L -	219	92,372
A - ()	456	120,954	& -	1,033	315,427
		225,730			537,812
A - - 0.9%	262	184,278	A - - 0.1%	187	15,543
B - g - 1.9%					
B - ()	1,081	91,636	A - - 3.9%	315	70,191
B - ()	71	9,715	B - & - ()	6,989	270,684
B - ()	904	261,744	B - ()	300	97,740
		363,095	L - ()	1,850	149,388
				465	94,181
				416	83,807
					765,991
B - g - 0.9%	525	47,082	A - - 0.3%	237	65,760
A - g	860	124,537			
		171,619			
				1201	225,560
				236	65,122
					290,682
				566	79,319
	691	27,640			
				1,075	75,519
				1,478	186,597
	222	71,504			262,116
				147	69,424
	2,702	204,190		1,340	173,798
	1,279	363,671			243,222
	1,085	93,386			
	1,792	318,349			
		979,596		1,721	287,355
				960	223,421
				1,038	251,518
				414	61,806
	865	74,779			

	Number of Shares	Fair Value
Short-Term Investments - 0.9%		
U.S. Government Securities	180,163	\$ 180,163
Total Investments		<u>19,655,515</u>
Liabilities in Excess of Other Assets, net - (0.2)%		<u>(47,701)</u>
NET ASSETS - 100.0%		<u>\$ 19,607,814</u>

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30,202 - - - - -
* - - - - - 0.05% .

Abbreviations:
A - A - - - - -
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	Number of Shares	Fair Value
g	2,363	\$ 77,105
L	2,865	219,487
u	1,297	58,936
gg	1,186	82,617
g	568	43,952
L &	1,210	86,237
L	6,399	350,857
A	663	146,171
L	459	63,071
L	3,317	110,622
u	1,387	91,445
		<u>1,381,201</u>
g g -0.2%	6,636	71,204
A	351	57,108
A	1,599	50,688
g g	446	50,081
A	764	34,006
	1,358	41,949
		<u>305,036</u>
g -0.2%	1,110	239,649
L -4.6%	10,079	716,516
L	902	65,269
&	3,693	1,194,132
L &	12,328	2,013,902
L &	11,902	1,025,000
g &	1,206	28,220
	26,290	1,150,451
	6,235	53,122
	2,186	324,162
		<u>6,570,774</u>
& g -0.8%	1,915	348,300
u	723	64,759
	1,024	51,036
A	1,308	162,886
g	2,734	317,718
	1,110	170,052
B	1,017	65,678
		<u>1,180,429</u>
g -0.0% *	2,096	31,671
A	748	11,534
B		43,205
		<u>86,410</u>
g -0.7%	9,998	266,347
	1,045	219,084
	2,887	56,445
		<u>1,047,876</u>
g -0.1%	1,562	105,451
g -1.0%	2,100	72,156
	648	46,073

	<u>Number of Shares</u>	<u>Fair Value</u>
Common stock - 4.1%		
Preferred stock (\$100 par value)	7,659	\$ 485,274
Preferred stock (\$25 par value)	2,431	338,736
Preferred stock (\$125 par value)	1,897	842,287
Preferred stock (\$100 par value)	19,374	499,268
Preferred stock (\$25 par value)	2,549	155,566
Preferred stock (\$125 par value)	5,315	266,282
Preferred stock (\$100 par value)	206	74,860
Preferred stock (\$25 par value)	11,820	1,434,830

Other Information:

30,2022:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
& 500 =	2022	3	\$601,502	\$540,225	\$(61,277)

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 30,2022
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 30,2022
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Abbreviations:

30,2022:

Investments	Level 1	Level 2	Level 3	Total
	\$141,734,898	\$60,736	\$	\$141,795,634
	433,998			433,998
	\$142,168,896	\$60,736	\$	\$142,229,632
	(61,277)			(61,277)
	\$ (61,277)	\$	\$	\$ (61,277)

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
	1,906	\$177,258	\$ 11,428	\$ 31,068	\$3,795	\$(61,989)	1,635	\$ 99,424	\$ 3,122
	741,439	741,513	2,0438,623	2,0746,487	306	43	433,911	433,998	6,955
		\$918,771	\$2,0450,051	\$2,0777,555	\$4,101	\$(61,946)		\$533,422	\$10,077

State Street Premier Growth Equity V.I.S. Fund

30,2022 ()

()
30,2022

Abbreviations:

A - A

g 30,2022:

Investments

Level 1	Level 2	Level 3	Total
\$2,481,936	\$	\$	\$2,481,936
599,823			599,823
\$2,541,759	\$	\$	\$2,541,759

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
L L	820,187	\$820,187	\$5263,170	\$5,483,534	\$	\$	599,823	\$599,823	\$7,606

State Street Small-Cap Equity V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
Common Stock - 95.2% †					
A & -0.2%	652	\$ 52,330	B g -1.4%	630	\$ 49,915
A & -0.9%	2,168	208,497	A g	930	111,414
A & -1.4%	5,318	351,786	g	2,429	99,419
A -0.0% *	87	6,349	g	2,840	25,191
A -0.1%	592	19,927	g	840	22,285
A -0.4%	3,084	30,007	g	519	37,451
A	2,259	71,520			345,675
		101,527	A -0.2%	1,156	45,072
A -5.0%	4,228	88,365	A -0.1%	1,359	22,994
A g	1,631	72,123	g	136	9,326
A g	2,840	63,133			32,320
A	3,411	150,289	A & -0.1%	787	13,780
A	3,277	196,292	A & g -1.7%	3,341	319,166
A	1,220	54,168	g	744	20,549
A	8,620	111,801	g	260	69,841
A	3,030	173,862			409,556
A g	3,610	116,242	A & -0.6%	511	62,480
A	3,602	49,239	A	941	29,350
A	2,160	168,048	A	3,102	48,267
		1243,562			140,097
A & -1.2%	4,145	47,377	A -0.1%	265	28,403
A	2,726	223,859	A -0.2%	2,891	43,307
A	186	18,872	A g & -0.9%	2,043	108,034
A	783	10,132	A	593	26,454
		300,240	A	6,336	97,384
A -0.7%	2,557	178,939			231,872
A -1.8%	421	25,689	A & -1.6%	3,783	401,603
A	745	106,438	A -0.7%	3,717	175,257
A	1,069	46,459	A L & L g -0.3%	1,174	45,234
A	978	268,862	A	299	23,920
		447,448			69,154
B g -1.0%	3,526	67,417	A -0.3%	1,912	31,013
A B	1,829	38,391	A	1,345	34,593
A	1,144	45,234	A	889	17,291
A	12,648	53,374			82,897
A	2,790	46,314			
		250,730			
B -0.8%	623	201,634			

	Number of Shares	Fair Value
	3,664	\$ 44,298
	3,352	106,761
	1,896	42,489
	4,367	272,850
	178	29,945
		<u>496,343</u>

	2,912	122,391
	348	17,417
	2,301	227,822
		<u>245,239</u>

	160	25,195
	381	29,646
	419	58,811
		<u>113,652</u>

	3,370	202,268
	758	26,416
	619	122,989
		<u>351,673</u>

	2,450	92,463
	920	106,398
		<u>198,861</u>

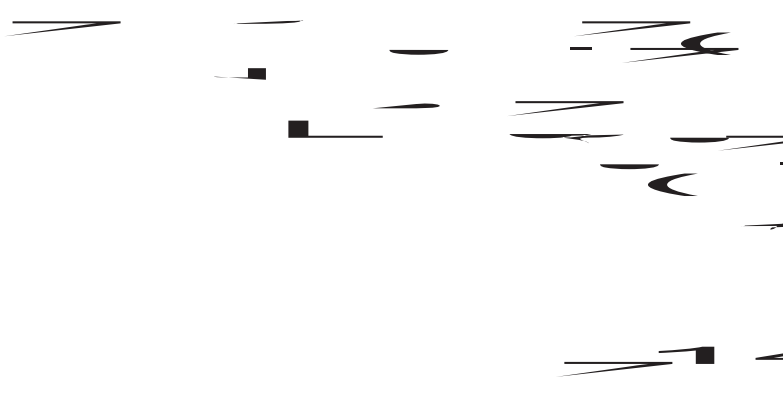
	536	46,932
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	1,050	115,479
	1,710	57,542
		<u>173,021</u>

	2,303	98,914
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	394	123,168
	2,700	41,553
		<u>164,721</u>

	526	0.71970
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1.3%

3,437 78,192

3,505 34,069

4,170 39,281

335 32,307

11,555

	<u>Number of Shares</u>	<u>Fair Value</u>
... & ... A ^L A ^U -2.3% 1,134	\$ 52,992

		<u>Number of Shares</u>	<u>Fair Value</u>
	-0.7%		
g	g	2,111	\$ 59,256
g	g	709	30,168
g	g	2,600	90,480
			<u>179,904</u>

State Street Small-Cap Equity V.I.S. Fund

30,2022 ()

Abbreviations:

g 30,2022:

Investments	Level 1	Level 2	Level 3	Total
	\$3,481,874	\$	\$	\$3,481,874
	1,34,423			1,34,423
	\$4,716,297	\$	\$	\$4,716,297
	(22,362)			(22,362)
	\$ (22,362)	\$	\$	\$ (22,362)

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
	1,150,765	\$1,150,765	\$9,495,839	\$9,412,181	\$	\$	1,34,423	\$1,34,423	\$11,250

	<u>Principal Amount</u>	<u>Fair Value</u>
Bonds and Notes - 94.5% †		
- - - - - 34.3%		
1.88% , 02/15/41 - 02/15/51	\$ 327,000	\$ 227,557
2.25% , 08/15/46 ()	243,000	174,884
2.38% , 02/15/42	29,000	22,221
3.00% , 08/15/48 ()	303,000	256,082
4.75% , 02/15/37 ()	239,000	264,842
- - - - -		
0.25% , 07/31/25 ()	180,900	161,665
0.63% , 10/15/24	36,000	33,460
0.75% , 12/31/23	437,000	418,189
0.75% , 01/31/28 ()	322,000	271,059
1.13% , 01/15/25	179,000	166,736
1.25% , 11/30/26	598,000	532,220
1.50% , 02/29/24	83,000	79,806
1.63% , 05/15/31	1,051,000	882,347

	Principal Amount	Fair Value		Principal Amount	Fair Value
A &			4.69% , 12/15/44 ()	\$ 2,000	\$ 1,712
2.30% , 06/01/27 ()	\$ 9,000	\$ 7,882	B - - - - -		
2.75% , 06/01/31 ()	6,000	4,811	3.25% , 04/15/28 ()	2,000	1,813
3.85% , 06/01/60 ()	9,000	6,055	3.70% , 07/15/30 ()	3,000	2,702
4.35% , 03/01/29 ()	2,000	1,870	3.80% , 07/15/48 ()	3,000	2,247
4.50% , 05/15/35 ()	5,000	4,329	4.25% , 10/15/50 ()	2,000	1,615
4.55% , 03/09/49 ()	2,000	1,596	6.13% , 04/01/36 ()	3,000	3,043
4.75% , 05/15/46 ()	2,000	1,676	B - - - - -		
A - - - - -			2.85% , 10/15/50 ()	8,000	5,154
4.13% , 01/12/28 ()	4,000	3,600	3.85% , 03/15/52	6,000	4,607
6.15% , 04/03/30 ()	7,000	6,743	4.25% , 01/15/49 ()	4,000	3,348
A - - - - -			B - - - - -		
3.15% , 12/01/24 ()	6,000	5,734	4.88% , 07/15/26 ()	8,000	7,519
B - - - - -			2.25% , 05/01/30 ()	3,000	2,371
2.95% , 03/10/26 ()	8,000	6,902	B - - - - -		
B - - - - -			2.50% , 07/15/28	5,000	4,139
3.25% , 10/21/27	3,000	2,691	3.88% , 08/15/30 ()	3,000	2,560
4.18% , 11/25/27 ()	6,000	5,559	B - - - - -		
4.25% , 10/22/26 ()	6,000	5,707	4.80% , 05/03/29 ()	6,000	5,519
B - - - - -			B - - - - -		
1.06% + 06/14/28; (2.09%)			3.00% , 02/24/50 ()	4,000	2,598
2.09% , 06/14/29 ()	5,000	4,060	3.38% , 02/08/61 ()	5,000	3,267
B - - - - -			B - - - - -		
1.56% + 07/21/51; (2.97%)			(4.88% , 06/22/30; 4.40% + 5		
2.97% , 07/21/52 ()	9,000	5,509	4.88% , 12/31/99 ()	7,000	6,045
B - - - - -			B - - - - -		
0.81% + 01/23/25; (3.37%)			1.45% , 11/13/30 ()	2,000	1,543
3.37% , 01/23/26 ()	2,000	1,893	2.35% , 11/13/40 ()	2,000	1,336
B - - - - -			2.95% , 03/15/32	5,000	4,292
1.51% + 04/24/27; (3.71%)			3.20% , 06/15/26 ()	2,000	1,895
3.71% , 04/24/28 ()	6,000	5,461	3.40% , 07/26/29 ()	2,000	1,817
B - - - - -			4.13% , 06/15/39 ()	3,000	2,620
2.00% + 03/08/32; (3.85%)			4.25% , 10/26/49 ()	3,000	2,513
3.85% , 03/08/37 ()	6,000	4,848	4.55% , 02/20/48 ()	2,000	1,757
B - - - - -			B - - - - -		
1.19% + 01/23/48; (3.95%)			2.25% , 04/01/28 ()	8,000	6,475
3.95% , 01/23/49 ()	6,000	4,415	B - - - - -		
B - - - - -			3.14% , 11/15/35 ()	3,000	2,103
2.66% + 01/28/25; (4.30%)			3.42% , 04/15/33 ()	4,000	3,069
4.30% , 12/31/99 ()	7,000	5,779	3.47% , 04/15/34 ()	2,000	1,504
B - - - - -			4.15% , 11/15/30 ()	2,000	1,729
5.70% , 05/30/41 ()	3,000	2,853	4.30% , 11/15/32 ()	4,000	3,369
B - - - - -			4.93% , 05/15/37 ()	1,996	1,651
2.73% , 03/25/31 ()	4,000	2,956	B - - - - -		
4.39% , 08/15/37 ()	5,000	3,572	4.87% , 08/05/32 ()	11,000	10,056
4.54% , 08/15/47 ()	2,000	1,332	B - - - - -		
4.70% , 04/02/27 ()	5,000	4,670	4.00% , 04/15/38 ()	2,000	1,675
4.91% , 04/02/30 ()	4,000	3,524	B - - - - -		
B - - - - -			2.40% , 08/18/31	5,000	3,482
1.67% , 03/25/26 ()	5,000	4,319	B - - - - -		
B - - - - -			3.75% , 09/25/27 ()	3,000	2,755
1.92% , 02/01/27	11,000	9,546	B - - - - -		
2.27% , 12/01/28	11,000	9,090	4.15% , 12/15/48 ()	4,000	3,320
B - - - - -			4.55% , 09/01/44 ()	7,000	6,115
3.70% , 06/06/27 ()	7,000	6,518	B - - - - -		
4.67% , 06/06/47 ()	3,000	2,582	3.85% , 06/01/27 ()	5,000	4,613
			4.95% , 06/01/47 ()	4,000	3,402

	<u>Principal Amount</u>	<u>Fair Value</u>
1.75% , 12/02/26	\$ 5,000	\$ 4,381
2.45% , 12/02/31	5,000	4,007
4.88% , 05/01/24 ()	7,000	6,861
3.75% , 07/28/26 ()	7,000	6,476
3.08% , 06/15/24 ()	4,000	3,866
2.20% , 03/01/32	7,000	5,184
2.72% , 02/15/30 ()	3,000	2,476
3.58% , 04/05/50 ()	3,000	2,073
3.25% , 09/19/49 ()	5,000	3,690
3.25% , 04/09/50	5,000	3,689
2.65% , 01/15/32	5,000	3,864
3.75% , 02/15/52	5,000	3,388
3.00% , 10/15/30	3,000	2,374
3.38% , 02/15/30 ()	14,000	11,446
4.25% , 12/15/27 ()	23,000	21,024
2.65% , 06/01/31	5,000	3,994
3.50% , 06/01/41 ()	4,000	2,556
3.70% , 04/01/51 ()	9,000	5,467
4.80% , 03/01/50 ()	7,000	5,007
4.91% , 07/23/25 ()	5,000	4,879
5.05% , 03/30/29 ()	8,000	7,349
5.75% , 04/01/48 ()	5,000	4,043
5.88% , 03/31/25 ()	7,000	7,017
3.85% , 01/15/28 ()		
3.8% ,		

	<u>Principal Amount</u>	<u>Fair Value</u>
3.45% , 01/15/50 ()	\$ 5,000	\$ 3,479
4.05% , 04/15/30 ()	5,000	4,532
4.45% , 04/15/46 ()	5,000	4,092
4.70% , 04/15/50	4,000	3,352
L		
2.61% , 10/15/30 ()	6,000	5,093
3.45% , 04/15/51 ()	6,000	4,461
U		
4.10% , 02/01/45 ()	8,000	5,782
U		
1.15% , 03/01/26	4,000	3,458
1.65% , 03/01/28 ()	3,000	2,457
U		
4.55% , 04/01/49 ()	7,000	5,437
U		
3.50% , 07/01/29 ()	3,000	2,614
4.40% , 07/01/49 ()	3,000	2,325
U		
2.85% , 04/01/25 ()	7,000	6,697
4.13% , 02/01/42 ()	6,000	5,023
U		
2.40% , 03/15/31 ()	3,000	2,355
U		
2.80% , 01/15/32	7,000	5,013
U		
4.35% , 12/08/26 ()	6,000	5,535
U		
3.50% , 04/08/30 ()	4,000	3,429
U		
4.25% , 03/01/30	5,000	4,286
U		
1.15% , 03/01/26	4,000	3,457

	Principal Amount	Fair Value
4.25% , 05/15/27	\$ 10,000	\$ 9,328
2.45% , 01/09/30 ()	9,000	7,564
& I 3.63% , 03/03/37 ()	3,000	2,595
4.50% , 02/15/47 ()	3,000	2,393
L g & . (2.96% 05/13/30; 2.5% + u ()	5,000	3,974
2.96% , 05/13/31 () ()		
L g & . (3.16% 04/22/41; 1.46% + u ()	4,000	2,739
3.16% , 04/22/42 ()		
L g & . (3.88% 07/24/37; 1.36% + 3. ()	2,000	1,569
3.88% , 07/24/38 () ()		
L g & . (3.90% 01/23/48; 1.22% + 3. ()	10,000	7,417
3.90% , 01/23/49 () ()		
L g & . (4.01% 04/23/28; 1.12% + 3. ()	4,000	3,618
4.01% , 04/23/29 () ()		
L g & . (4.03% 07/24/47; 1.46% + 3. ()	5,000	3,789
4.03% , 07/24/48 () ()		
L g & . (4.49% 03/24/30; 3.79% + u ()	4,000	3,645
4.49% , 03/24/31 () ()		
L g & . (4.60% 02/01/25; 3.13% + u ()	6,000	5,219
4.60% , 12/31/99 () ()		
3.00% , 06/01/51	5,000	3,304
3.50% , 05/01/50	3,000	2,099
3.20% , 05/01/30 ()	3,000	2,560
3.80% , 05/01/50 ()	2,000	1,422
L g g 4.70% , 11/01/42 ()	2,000	1,563
5.00% , 03/01/43 ()	2,000	1,621
6.38% , 03/01/41 ()	4,000	3,722
L g . 1.75% , 11/15/26	10,000	8,668
5.05% , 02/15/46 ()	8,000	6,550
3.30% , 03/01/50 ()	3,000	2,109
4.65% , 11/01/24 ()	2,000	1,995
5.20% , 07/15/45	4,000	3,478
3.85% , 12/15/26 ()	4,000	3,772
5.05% g 3.50 .444477.8()0(13%)277. 2,0003,789-.00003 . (100.83)77.8()0()-16.8()60() I 1-1.444409(3.30%)-277.8()		
50 . 3,789 44 00 06/9 4()-277.8(7.8()0()50)-54(00)-5498.2(1,563)98.2(3,772) I 63-1.4444.75% ; L . . .		
0.85-277.8()0()-16.8()70() I 1-1.4444718.2(1,995) 2.71-1.4444 46008 . . .		
7 9911.96- 00() u 650-9.8()-9.2(3,789L 911.96)-277.8(0.27.4444 2.7-2.5498 2.7/15/26)-277.8()-88.7.9()		

Principal
Amount

Fair
Value

17 17 17 17 17

	<u>Principal Amount</u>	<u>Fair Value</u>
2.50% , 04/15/26 ()	\$ 3,000	\$ 2,783
5.40% , 02/01/43 ()	2,000	1,652
3.88% , 03/15/39 ()	4,000	3,457
4.20% , 12/15/46 ()	6,000	4,995
2.94% + 3 (5.75% 08/15/23;		
5.75% , 08/15/53 ()	9,000	8,292
4.63% , 09/06/26; 3.13% + 3		
4.63% , 12/29/49 ()	5,000	4,426
4.65% , 10/12/22; 2.65% + 3		
4.65% , 12/31/99 ()	8,000	6,920
2.70% , 02/01/27 ()	6,000	5,216
2.95% , 02/01/30 ()	6,000	4,830
3.25% , 03/01/28 ()	3,000	2,601
3.75% , 02/01/50 ()	2,000	1,292
5.04% , 05/01/27 ()	7,000	6,741
5.15% , 05/01/30 ()	7,000	6,482
5.81% , 05/01/50 ()	5,000	4,351

	<u>Principal Amount</u>	<u>Fair Value</u>		<u>Principal Amount</u>	<u>Fair Value</u>
6.55% , 05/01/37)	\$ 3,000	\$ 2,721	4.38% , 05/30/8)	\$ 5,000	\$ 4,712
3.50% , 04/15/25	7,000	6,697	5.25% , 05/30/48)	2,000	1,647
3.75% , 04/15/27	6,000	5,546	2.40% , 04/01/28	8,000	6,239
3.88% , 04/15/30	9,000	7,976	2.95% , 04/01/31	6,000	4,313
4.50% , 04/15/50	5,000	4,021	2.15% , 06/01/26	4,000	3,384
3.46% , 02/19/29)	5,000	4,563	3.90% , 04/01/27)	2,000	1,887
3.55% , 11/01/24)	7,000	6,780	1.80% , 09/22/31	5,000	3,984
3.80% , 03/21/29)	4,000	3,595	2.50% , 09/22/41	5,000	3,487
4.25% , 05/15/28)	7,000	6,490	2.20% , 01/15/32	5,000	3,884
(5.63% 05/20/25;			2.95% , 01/15/52	5,000	3,246
3.53% + 3			3.55% , 06/15/25)	2,000	1,900
5.63% , 05/20/75) ()	9,000	8,376	4.15% , 01/24/29)	7,000	6,440
4.00% , 03/15/28)	4,000	3,663	4.75% , 12/07/46)	2,000	1,600
(4.80% 09/01/24;			2.00% + 2.19% , 04/30/26) ()	8,000	7,313
3.00% + 5			2.10% + 2.39% , 06/02/27) ()	2,000	1,715
4.80% , 12/31/99) ()	9,000	8,112	2.53% + 3.07% , 04/30/40) ()	7,000	4,813
4.13% , 06/01/44)	4,000	3,266	3.99% + 5.88% , 06/15/25;		
3.13% , 08/15/27	3,000	2,753	5.88% , 12/29/49)	13,000	12,426
4.00% , 03/01/26)	5,000	4,795	2.88% , 08/15/41	3,000	1,899
2.10% , 08/01/32)	5,000	3,624	3.13% , 08/15/51	3,000	1,850
3.00% , 08/15/31)	5,000	4,001	3.38% , 08/15/61	2,000	1,154
3.55% , 05/20/61	4,000	2,781	2.89% , 02/04/25; 1.35% + 5		
3.80% , 04/06/71	5,000	3,529	2.89% , 02/04/30) ()	7,000	6,446
4.10% , 09/15/67)	5,000	3,779	(4.11% , 07/24/29; 2.00% + 5		
2.00% , 05/15/30)	8,000	6,454	4.11% , 07/24/34) ()	5,000	4,257
4.20% , 05/15/32	5,000	4,649	4.00% , 03/09/52	5,000	3,667
4.45% , 12/15/48)	4,000	3,386			
4.75% , 07/15/45)	6,000	5,402			
4.75% , 05/15/52	4,000	3,577			
3.95% , 06/15/26)	2,000	1,822			
3.25% , 10/15/26)	7,000	6,428			
2.10% , 03/22/28)	8,000	6,751			
2.36% , 03/15/32	8,000	6,152			
3.00% , 03/22/27)	4,000	3,643			
3.40% , 03/22/41)	4,000	2,928			
3.55% , 03/22/51)	3,000	2,118			
3.70% , 03/22/61)	8,000	5,444			
4.40% , 11/01/34)	5,000	4,373			
4.00% , 11/15/46)	5,000	3,971			
2.70% , 04/15/40)	4,000	2,895			
3.55% , 07/15/24)	6,000	5,715			

	Principal Amount	Fair Value
3.90% , 08/15/68 ()	\$ 4,000	\$ 3,707
		<u>2,934,573</u>
		- 6.3%
BA 2017- B 7 3.18% , 09/15/60 ()	158,000	143,470
BA 2018- B 15 4.41% , 11/15/61 ()	66,000	62,857
B 2020- A 11 + 1= 1.90% 4.74% , 04/15/37 ()	24,770	24,600
2019- 13 3.01% , 01/15/53 ()	34,000	29,254
2019- 8 L 2.91% , 08/15/57 ()	63,000	54,070
L 2016- 6 4.03% , 12/10/49 ()	31,273	28,792
LL 2014- 14 L 4.53% , 02/10/47 ()	25,000	24,536
L 2015- 1 4.57% , 11/10/48 ()	25,000	19,916
L 2018- 9 4.14% , 03/10/51 ()	25,000	22,726
L 2019- 4 2.75% , 09/01/52 ()	105,000	89,351
L 2019- 1 3.05% , 11/10/52 ()	56,000	48,226
L 2013- 12 4.17% , 07/15/45 ()	15,000	14,784
L 2015- 3 4.81% , 11/15/48 ()	20,000	15,424
L 2003-5 5.00% , 10/15/22 ()	722	90

State Street Income V.I.S. Fund

30,2022 ()

() 144 1933,
 \$66,590 2.43%
 30,2022

()
 &

()
 30,2022
 ** A \$0.50.

Abbreviations:

L
 B
 L
 U
 BA

Investments	Level 1	Level 2	Level 3	Total
	\$	\$ 3,763,859	\$	\$ 3,763,859
		2,733,129		2,733,129
		106,792		106,792
		26,069		26,069
		2,934,573		2,934,573
		688,619		688,619
		53,681		53,681
		68,937		68,937
		20,924		20,924
	1,516,189			1,516,189
	\$1,537,113	\$10,375,659	\$	\$11,912,772
			(1)	(1)
	(24,790)			(24,790)
	61,849			61,849
	\$ 37,059	\$ (1)	\$	\$ 37,058

Affiliate Table

	Number of Shares Held at 12/31/21	Value at 12/31/21	Cost of Purchases	Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Number of Shares Held at 9/30/22	Value at 9/30/22	Dividend Income
	1,652,318	\$1,652,318	\$4,646,615	\$4,782,744	\$	\$	1,516,189	\$1,516,189	\$6,473

Domestic Equity - 25.6% †
- - - - -25.6%
A - 9 -0.0% *

Number
of Shares

Fair
Value

=====
=====

Number

Number
of Shares

Fair
Value

	Number of Shares	Fair Value
L g & ... ()	470	\$ 5,767
...	1,532	131,078
L g ... A	476	4,513
L g ...	798	7,054
...	1,000	49,050
... A L g ...	289	4,725
... A	2,961	180,058
... ()	1,816	44,510
... A	1,757	184,503
...	5,906	227,499
... ()	1,951	50,414
... g ...	544	12,681
... A	245	39,082
...	4,611	21,580
		<u>3,159,016</u>

A ... & ... - 0.1%		
A ... &		
L ... g ...	3,849	26,289
...	2,286	71,780
... ()	4,466	51,046
... ()	886	72,758
... g ...	1,432	113,243
... ()	1,658	39,527
... ()	1,148	57,090
... ()	1,728	6,998
... ()	837	84,922
... ()	400	47,876
... g ...	827	59,934
L ... g ...	1,669	21,597
L ... A ...	595	9,056
...	755	33,099
... ()	1,300	10,933
... ()	4,423	23,265
... L ...	703	22,848
... g ... ()	849	14,391
... A ()	2,850	49,561
... ()	937	99,378
... ()	739	47,621
		<u>963,212</u>

A ... L ... - 0.5%		
... ()	3,693	6,925
... ()	6,503	6,698
... g ...	3,333	2,121
... ()	5,606	42,325
... L ... ()	31,191	349,339
... L ... ()	11,427	366,693
... L ...	5,128	9,384
... ()	3,800	53,086
... A ...	3,900	128,349
... ()	20,077	5,325,424
...	334	23,373

	Number of Shares	Fair Value
7 7 7 .() ()	1,088	\$ 31,846
7 7 7 A() ()	1,601	12,344
7 7 7 g . . .	1,299	95,282
7 7 7 A	1,670	31,697
7 7 7 ()	3,481	38,465
7 7 7 g . . . ()	349	8,327
L 7 7 7 ()	4,517	4,032
7 7 7 . ()	3,761	55,249
7 7 7 A ()	514	40,704
7 7 7 A() ()	781	6,927
7 7 7 g . . .	1,000	29,520
7 7 7 . ()	864	3,776
A 7 7 7 ()	1,300	42,718
7 7 7 g . . . ()	1,688	25,286
g 7 7 7 g	248	6,954
L	2,700	37,773
7 7 7 g . . . ()	4,700	22,936
g 7 7 7 ()	623	772
7 7 7	3,742	105,487
7 7 7 g . . . ()	500	10,395
7 7 7 A ()	135	13,071
		1,958,845

7 7 7 -0.0% *
 7 7 7 L L 7 . . . () 11,698 319,706

7 7 7 g & 7 7 7 -0.7%		
A 7 7 7 ()	1,700	31,892
A 7 7 7 g . . .	3,329	75,987
A 7 7 7 g . . . g . . .	5,020	42,268
B . . . ()	4,232	232,718
B 7 7 7 g ()	947	136,671
7 7 7 . . . ()	1,892	6,584
7 () 7	447	15,506
7 ()	352	39,294
7 ()	5,751	19,208
7 ()	1,108	58,591
7 ()	300	22,728
7 A()	1,625	54,112
7 g . . . ()	1,094	161,212
7 7 7 7 ()	4,768	360,318
7 7 7 ()	4,747	444,177
7 7 7 g ()	588	103,588
7 7 7 ()	1,899	43,601

7 7 7 03 . (7) 0 (7) 277.8 (0 (.) 10.7 (.) 277.8 (7) 277.8 (7 (.) 2777.8 (656) - 5078.5 (104,35300) - 4942.3L * 7 7 7 . . . (7) 0 (7) 277.

	Number of Shares	Fair Value
u-g ()**	1,316	\$
7 &	4,000	9,394
L ()	704	56,320
L ()	800	21,840
()	585	31,292
()	800	10,255
L g	6,100	7,955
A	4,500	7,752
		<u>200,980</u>

-0.0% *		
()	676	9,734
L ()	489	11,584
()	1,187	38,020
		<u>59,338</u>

-0.1%		
& B	2,492	41,317
A	1,703	43,801
()	2,289	23,760
()	5,706	88,614
()	677	12,687
()	4,724	30,989
()	4,395	85,483
()	1,299	20,134
()	3,594	38,276
()	2,264	20,965
	577	12,129
	2,332	73,062
	1,431	99,884
		<u>591,101</u>

-0.1%		
()	3,833	27,559
()	669	259,699
()	1,674	178,114
() g	300	8,394
()	2,552	30,854
()	900	28,665
()	3,879	43,328
()	1,041	23,329
	504	84,788
()	682	21,538
	348	12,319
		<u>718,587</u>

5.6(1,041(0.0)16388,680375(37.7.000021181277.8)-147 . 8(.)10 g -11452.530(,594)-491134 5(42737.8)33.8273,4

	Number of Shares	Fair Value		Number of Shares	Fair Value
	639	\$ 73,830		1,200	\$ 138,780
	1,392	80,973		558	40,209
	3,718	68,170		5,568	5,364
	2,528	10,340		908	26,813
	1,181	17,231		3,995	9,069
	1,229	3,638		371	125,201
	12,746	43,464		2,132	115,704
	498	88,714		5,871	5,560
	6,768	29,170			
	1,114	2,072		393	11,629
	400	89,200		1,699	28,390
	4,000	84,040			
	277	5,839		359	94,062
	73	5,194			<u>1,324,215</u>
	467	65,548			
	922	198,331			
	1,500	55,920			
	3,760	81,028			
	4,948	66,006			
	2,818	64,927			
	1,400	38,626			
	1,103	16,997			
	2,100	20,412			
	756	44,710			
	8,000	10,104			
		<u>2,517,969</u>			

	Number of Shares	Fair Value		Number of Shares	Fair Value
	1,579	4,690		1,188	29,439
	4,699	314,645		1,087	45,273
	1,477	88,650		200	16,870
	873	30,424		1,214	70,060
	6,117	177,515		797	13,669
	3,094	37,654		1,247	46,326
	3,825	28,075		923	80,818
	200	39,738		1,925	88,704
	634	153,352		3,483	45,906
	4,446	79,094			<u>437,065</u>
		<u>953,837</u>			

	Number of Shares	Fair Value		Number of Shares	Fair Value
	908	11,910			
	1,266	98,001			
	3,153	5,896			
	1,538	1,707			
	2,850	13,224			
	984	90,912			
	1,300	53,885			
	2,558	5,423			
	613	16,821			
	545	5,112			
	704	8,828			
	1,514	63,755			
	1,373	216,055			
	5,632	20,331			
	4,670	34,885			
	995	28,935			
	900	33,966			
	1,459	13,788			

Number
of Shares

Fair
Value

	<u>Number of Shares</u>	<u>Fair Value</u>
- 4 g - 0.0% *		
7 A - . ()	755	\$ 15,961
7 B - . ()	1,474	

	Number of Shares	Fair Value
7-7-11	11,308	\$ 1,466,648
		<u>3,226,299</u>
A A	215	9,575
A ()	4,836	21,984
A ()	5,000	113,000
A	3,300	69,300
		<u>213,859</u>

3L ()	4,492	496,366
()	8,648	535,398
()	5,454	910,654
		<u>1,942,418</u>

A &	1,781	414,492
-----	-------	---------

3 ()	4,357	34,769
A	1,062	83,718
A ()	2,186	73,493
B	1,689	48,778
B ()	1,296	22,003
()	1,241	228,778
()	592	9,762
L ()	953	24,931
g ()	300	26262
L ()	8,910	23,077
()	1,100	53,911
()	1,074	125,207
g ()	1,915	41,632
()	2,091	37,283
()	719	61,101
()	433	14,445
g ()	891	65,435

()	3,970	131,288
()	1,300	31,590
()	2,950	171,985
()	1,555	127,059

70 07 () 77.8(L 11()0() 6)-10473.8(1,689)-4942 6.4(171, 8(03585)7.8() 07) 10-1.44450-0184(

	Number of Shares	Fair Value
		- 0.2%
A & . . . ()	56,240	\$ 862,722
A . . . ()	366	14,117
B . . . ()		
. . . ()	39,083	64,054
. . . ()	2,484	10,333
. . . ()	2,300	53,889
. . . ()	476	11,819
. . . ()	734	9,028
. . . ()		
. . . ()	2,562	24,134
. . . ()	594	885
. . . ()	33,084	125,619
		<u>2,307,180</u>

		- 0.1%
A B . . . ()	6,042	449,162
. . . ()	2,261	261,620
. . . ()	2,800	9,772
B . . . ()	3,600	129,024
. . . ()	10,074	102,76
. . . ()		
. . . ()	1283	139,847
		<u>999,701</u>

		- 1.0%
A . . . ()	42,920	4,126,758
A . . . ()	47,320	4,526,158
B . . . ()	2,905	62,428
. . . ()	3,541	50,176
. . . ()	2,344	26,956
. . . ()	1273	6,849
. . . ()	2,623	15,948
. . . ()	800	5,456
. . . ()	5,855	20,785
A . . . ()	500	27,690
L . . . ()	2,163	103,283
L . . . ()	714	6248
L . . . ()	18,084	2,453,637
. . . ()	1221	4,457
. . . ()	4,697	109,440
. . . ()	1,742	18,291
. . . ()	836	41,942
. . . ()	303	3,969
. . . ()	900	19,872
. . . ()	2,943	4,444
. . . ()	6,103	267,556
. . . ()	4,883	19,532
. . . ()	5,612	5226
. . . ()	2,381	80,740
. . . ()	1,540	105,459

Number
of Shares

Fair
Value

800 \$ 51,128
6 49,00 \$ 1.409

88,898
() 77.8(.0)

6 49,00 \$ 6 77.8(())457585(11,9810)438164(861,0748) L *

	Number of Shares	Fair Value		Number of Shares	Fair Value
...	3,930	\$ 57,850	...	1,455	\$ 36,477
...	5,111	1,320,120			517,508
...	1,272	242,685			
...	547	9217	L g-g ... -0.1%		
...	1,519	275,152	A4 ...	502	7,681
...	600	15,318	A1 ...	4,489	37,797
...	2,888	18,772	A9 ... L g-g ...	346	4,145
...	857	134,695	A7 ...	3,575	61,347
...	175	189,721	A ...	4,855	40296
...	1,569	20,036	A ...	5219	60,018
...	1,320	2,798	A ...	1,502	15,696
...	4257	36,653	A L ...	3,485	16,972
...	7,750	44,989	B ... L g-g ...	5,751	134228
...	1,060	127,550	... A()	3231	20,388
...	1,145	12,618	B ...	4,443	22,704
...	2,881	7,923	()		
...	406	75,967	... A ...	177	2,551
...	1,726	2,779	... L g-g ...	7,981	41,661
...	1,729	13,382	... L g-g ...	3,175	37274
...	1,705	4262	... L g-g ...	1224	14260
...	5,082	14,738	g ...	1,939	22,046
...	1,300	8,866	() B ...	2,891	31,136
...	700	33,005	... L g-g ...	1,787	11,508
...	3,067	1,555,552	... A ...	2,873	85,989
...	452	121,828	() L g-g ...	1,107	12288
...	563	138,543	47 B ...		
		5,316,734			
L g ... -0.5%					
A ...	2,897	34,300			
...	4,526	352,168			
...	13,045	22,176			
...	1,886	856,697			
...	2,803	188278			
...	983	476,942			
L ...	439	144,800			
...	2,520	93,391			
...	7,345	3,709,519			
		5,878271			
L ... -0.0% *					
...	452	19,517			
...	664	4,429			
...	1236	15,487			
...	600	36,462			
L ...	1,301	80,038			
		155,933			
L ... & ... -0.0% *					
A ...	564	53,597			
B ...	2,392	115,581			
B ...	918	42,715			
...	947	76,735			
...	892	53,136			
...	170	10,336			
L ...	1235	20,340			
...	5,389	69,788			
g ...	923	38,803			

	<u>Number of Shares</u>		<u>Fair Value</u>
• - 9 - 47	11,050	\$	396,695
7 - 9 - 47	2,381		16,596
7 - 9 - 47	990		9,266
- - A - 9 - 47	4,158		14,927
- - 7 - 9 - 47	1,294		28,080

	Number of Shares	Fair Value		Number of Shares	Fair Value
()	5,500	\$ 17,105	()	1,800	\$ 108,144
/L A g	624	11,800			
A	3,585	20,936			
()	200	5,726			
A ()	1,400	40,054			
		<u>557,918</u>			
g 7 B -0.8%					
1 ()	547	25,326			
A B	262	7,870			
A g 7 B 7 ()	659	27,434			
A g 7 B 7 ()	442	9,967			
A 7 B	955	23,722			
A 7 B	402	12,844			
A 7 B ()	2228	99,614			
A 7 B	470	13,536			
A 7 B	5,022	100,842			
A 7 B	2,516	76,436			
B 7 B ()	1,882	30,056			
B 7 B ()	680	60,840			
B 7 B ()	216	16,520			
B 7 B	300	22,836			
B 7 B	524	15,694			
B ()	1,300	51,428			
B ()	2,628	89,799			
B () 7 B 7 ()	165	4,803			
B 7 B ()	1,184	69,951			
B 7 B 7 B 7 ()	522	13,843			
B 7 B ()	391	6,874			
B B B	443	7,456			
B 7 B 7 B 7 ()	1,487	40,595			
B 7 B 7 B 7 ()	542	6,889			
B 7 B 7 B 7 ()	300	26,658			
B 7 B 7 B 7 ()	2,599	30,278			
B () 7 B 7 B 7 ()	704	15,157			
B 7 B 7 B 7 ()	828	16,767			
7 B 7 B ()	6,188	157,237			
7 B 7 B 7 B 7 ()	230	18,340			
7 B 7 B 7 B 7 ()	486	20,704			
7 B 7 B 7 B 7 ()	269	6,214			
7 B 7 B 7 B 7 ()	432	13,440			
7 B 7 B 7 B 7 ()	719	13,323			
7 B 7 B 7 B 7 ()	858	13,814			
7 B 7 B 7 B 7 ()	2,423	93,189			
B 7 B	615	17,989			
() 7 B 7 B 7 B 7 ()	911	18,849			
B 7 B & 7 B 7 B 7 ()	583	14,097			
() 7 B 7 B 7 B 7 ()	3,652	125,483			
B 7 B 7 B 7 ()	506	44,877			
B 7 B 7 B 7 ()	473	9,819			
B 7 B 7 B 7 ()	531	12,516			
7 B 7 B 7 B 7 () ()	333	13,233			
B 7 B 7 B 7 ()	495	6,450			
() 7 B 7 B 7 B 7 ()	2,645	76,414			
B 7 B 7 B 7 ()	964	68,540			
() 7 B 7 B 7 B 7 ()	765	50,612			

State Street Total Return V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
	2,908	\$ 133,215			
	1,025	24,272		410	\$ 10,635
	1,541	20,680		900	60,012
	427	7,750		566	28,832
	1,420	61,571		485	10,078
	1,985	22,510		132	6,525
	1,181	31,261		7,077	142,035
	1,683	41,823		1,891	59,150
	6,419	144,492		293	11,222
	606	17,459		1,402	3,968
	515	11,381		1,340	39,275
	4,004	50,611		1,531	53,983
	1,366	24,533		2,096	63,362
	10,846	142,950		1,693	135,440
	2,286	130,965		697	12,072
	1,235	75,817		444	8,769
	1,809	76,882		536	80,936
	355	8,719		1,056	79,570
	7,751	124,171		4,211	91,758
	2,126	34,037		510	12,602
	848	61,743		321	8,847
	1,122	34,333		2,535	200,569
	1,452	256,017		247	10,290
	800	7,408		1,050	37,128
	514	15,271		990	67,330
	660	12,962		361	9,725
	349	22,462		491	164,868
	458	13,158		1,118	41,936
	709	16,711		1,711	101,000
	453	12,362		1,913	42,048
	333	9,267		661	19,744
	1,003	37,101		787	13,568
	1,444	54,800		3,215	480,385
	420	29,585		387	6,622
	207	7,591		481	34,930
	4,195	56,674		2,331	62,541
	1,992	37,131		1,092	48,758
	9,905	163,135		788	42,828
	1,428	18,635		10,398	452,729
	767	29,506		2,120	64,936
	338	8,085		1,485	125,171
	3,157	97,741		1,500	25,635
	1,300	29,380		4,408	157,586
	496	61,742		3,583	118,597
	305	6,393		208	5,223
	997	32,861		991	23,269
	351	6,343		296	3,881
	380	6,813		14,549	157,129
	582	19,584		1,813	48,208
	945	27,339		2,244	67,275
	270	12,647		589	27,377
	686	55,635		1,372	62,014
	469	30,593		2,020	67,407
	1,210	31,097		515	10,717
	715	8,673		898	46,956
				800	52,592
				400	32,620

	Number of Shares	Fair Value
B - A	1,175	\$ 59,760
		<u>10,591,696</u>
- 0.0% *		
A	93	78,061
A	500	<u>6,905</u>
		<u>140,966</u>
- 0.0% *		
A	1,328	14,621
B	1,300	4,484
B	2,500	8,129
A	1,195	34,775
A	2,761	87,938
L	2,177	37,967
A	1,530	131,886
		<u> </u>
		<u> </u>

	Number of Shares	Fair Value
- !	2,181	\$ 231,928
		<u>3,976,716</u>
7 -0.2%		
A 7	3,213	40,548
A 7	2,663	179,966
A 7	71	14,836
B ()	2,800	51,716
B & A ()	901	23,075
U ()	700	63,084
I ()	1,448	38,937

	Number of Shares	Fair Value		Number of Shares	Fair Value
7 7 B 7 9 7 . . ()	811	\$ 31,256	A 7 . . .	400	\$ 37,988
7 . . .	10,863	1,773,493	A 7 A 7 9 7 . . () ()	864	7,966
7 7 7 . . .	5,460	68,523	A 7 . . . ()	3,070	93,021
7 7 7 7 7 . . ()	30,738	1,721,943	A 7 7 7 9 7 . . .	2,100	44,226
7 7 7 7 7 7 7 . . .	886	10,091	7 7	1,075	130,698
		<u>4,336,364</u>	7 7 7 7 . . ()	800	72,272
			7 7 7 . . ()	254	21,227
7 7 7 . . . -0.0% *			7 7 () ()	3,007	8,871
A 7 . . ()	2,900	21,721	7 7 7 7 9 7 . . ()	2,610	12,685
7 7 9 7 ()	451	14,504	7 7 7 7 7 . . . ()	3,876	195,350
7 7 7 7 7 7 7	694	12,804	7 7 7 7 7 7 7 . . ()	1,077	76,521
7 7 A ()	2,869	58,499	7 7 . . ()	1,940	280,175
7 7 . . . () ()	1,400	59,556	7 7 7 7 . . . () ()	2,158	18,213
& B	900	7,722	7 7 7 7 . . . ()	2,400	39,048
L 7 7 7 7 . . . () ()	3,046	10,174	7 7 7 7 . . . ()	913	5,515
7 7 7 7 7 7 7 . . . ()	1,078	62,244	7 7 7 7 7 7 7 . . .	8,000	24,960
7 7 7 7 7 7 7 . . . ()	676	2,319	7 7 7 7 . . ()	1,788	107,459
7 7 7 7 7 7 7 . . .	800	30,632	7 7 7 7 . . . () ()	1,308	79,304
7 7 7 7 7 7 7 . . . ()	3,014	3,044	7 7 7 7 . . ()	831	71,192
7 7 7 7 7 7 7 . . . ()	3,060	20,135	7 7 7 7 7 7 7 . . &	2,013	18,841
7 7 7 7 7 7 7 . . . ()	1,720	6,759	7 7 7 7 . . . ()	5,468	167,594
		<u>310,113</u>	7 7 7 7 . . . ()	1,094	54,055
			L 7 7 7 7 9 7 . . . ()	1,891	209,315
7 7 7 7 7 7 7 . . . -0.0% *			7 7 7 7	469	67,714
A 7 7 7 7 7 7 7 . . .	606	17,204	7 7 7 7 7 7 7 . . . ()	1,912	6,023
7 7 7 7 7 7 7 . . . ()	207	3,519	L 7 7 7 7 7 . . .	936	77,978
		<u>20,723</u>			
7 7 7 7 7 7 7 . . . -0.3%					
A 7 7 7 7 . . . ()	3,734	801,690			
7 7 7 7 7 7 7 . . . ()	3,405	49,193			
7 7 7 7 . . . ()	1,600	64,096			
7 7 7 7 7 7 7 . . . ()	2221	220,279			
7 7 7 7 . . . ()	700	25,102			
7 7 7 7 . . . ()	701	398,757			
7 7 7 7 7 7 7 9 7 . . . ()	1,017	175,646			
7 7 7 7 7 7 7 . . . ()	1,547	19,600			
7 7 7 7 . . . ()	2,780	67,248			
7 7 7 9 & 7 7 7 7 . . . ()	1,711	75,695			
7 7 7 7 7 7 7 . . . ()	1,095	19,820			
7 7 L 7 7 . . . ()	2200	96,734			
7 7 7 7 A 7 9 7 . . .	600	49,494			
7 7 A ()	748	82,848			
7 7 7 7 7 7 7 7 7 7 7 . . .	800	33,264			
7 7 7 7 L 7 7 . . .	4,924	74,796			
7 7 7 7 7 7 7 . . .	2,676	109,823			
7 7 7 7 7 7 7 . . .	1,308	38,995			
7 7 7 7 . . .	1,000	29,970			
7 7 7 7 . . .	740	19,580			
7 7 7 7 7 7 7 7 7 7 7 . . .	815	231,990			
7 7 7 7 . . .	8231	57,205			
7 7 7 7 7 7 7 . . .	7259	216,681			
7 7 7 7 7 7 7 . . .	6,093	174,016			
		<u>3,919,522</u>			
7 7 7 7 7 7 7 . . . -0.2%					
A 7 7 7 7 . . .	937	247,780			
A 7 7 7 7 . . . ()	6,506	18,997			

Number
of Shares

Fair

Number
of Shares

Fair
Value

	<u>Number of Shares</u>	<u>Fair Value</u>
1,530 A- (B) 30,183	1,530	\$ 30,183
12,400 A- (B) 14,926	12,400	14,926
1,300 A- (B) 10,489	1,300	10,489
		<u>489,886</u>

A- - - 0.0% *		
A- - - - - 40,000	40,000	12,935
A- - - - - 4,800	4,800	2,767

State Street Total Return V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
				7,100	\$ 221,001
	300	\$ 6,392		18,937	93,172
	2,182	96,783		202,000	2,639,956
	8,200	374,891		618	100,674
				10,096	43,810
	6,156	24,683		4,300	51,385
					8,095,977
	900	4,501			
	2,623	15,115			
				31,683	382,98
	1,768	4,077		6,000	9,495
				3,863	692,50
	200	3,854		42,408	28,888
	665	87,782		3,700	57,137
	3,600	492,14		11,600	36,995
	5,435	2592,01		6,500	25,774
	8,000	17,568			265,837
	800	82,31			
	142,95	19,020		22,500	15,940
	13,866	140,746		4,703	9,688
	3,956	59,750		5,500	122,815
		1,512,536		335	10,486
				42,84	8,182
				1,038	3692,49
	217,700	942,09		4,631	34,825
	62,65	424,453		500	67,410
	9,000	221,713			
	1200	42,337		1,800	5,073
	5,014	8,797			
	30,000	16,036		80	12,80
	2,385	441,488		800	5,964
	501	8,803		4,931	17,562
	62,000	84,844		1,006	122,095
	32,533	37,088			
	800	3,098		800	9,667
				9,180	1,678,153
	38,000	27,000		12,45	400,341
	30,800	668,468		80	6,855
	1,489	181,715		5,020	43,352
	12,100	133,781			
	2,738	1362,76		2,038	5,174
	5,800	133,458			
	9,993	154,610		100	6,852
	12,99	14022,3		10,500	322,69
	11200	74,362		12,16	73,726
	15,139	76522,1		279	5,175
	14,023	221,143			
	45,100	145,325		5,500	4,103
	3,730	100,878			
				800	3,389
	5,000	9,981		266	14,724
	41,443	489,343			
	12,000	181,329		2,885	55,759

	Number of Shares	Fair Value		Number of Shares	Fair Value
77 B 7 g	1,400	\$ 72,51	47 7 7 - 7 7 7 ()	3,161	\$ 348,300
77 7 7 7 7 A	800	27,360	77 7 7 7 7 7 7	42,000	246,864
		<u>3,164,719</u>	77 7 7 7 7 7 7	24,200	232,88
			77 7 7 7 7 7 7	30,500	182,77
B 7 7 -0.2%	51,700	148,538	77 7 7 7 7 7 7 ()	101,800	55,374
A 7 7 7 7 7	16,391	742,154			
A 7 7 7 7 7	8,700	271,203			
B 7 7 7 7 7 7 7	33,800	88,014			
A A 7 7 7 7 7	1,965	229,677			
77 7 7 7 7 7 7	16,000	110,984			
77 7 7 7 7 7 7	100	1,565			
77 7 7 7 7 7 7	2,774	152,20			
77 7 7 7 7 7 7	2,040	139,599			
77 7 7 7 7 7 7	4,906	428,271			
77 7 7 7 7 7 7	15,700	241,845			
77 7 7 7 7 7 7	6,924	652,76			
77 7 7 7 7 7 7	800	11,858			
		<u>2,494,204</u>			
B 7 7 7 7 7 -0.0% *	12,686	98,360			
B 7 7 7 7 7 -0.2%	3,800	118,289			
A 7 7 7 7 7	656	58,830			
A 7 7 7 7 7	19,044	356,814			
B 7 7 7 7 7 7 7	1,600	5,388			
77 7 7 7 7 7 7	939	8,742			
77 7 7 7 7 7 7	16,494	152,66			
77 7 7 7 7 7 7	9,429	337,002			
77 7 7 7 7 7 7	4,700	723,109			
77 7 7 7 7 7 7	678	291,442			
77 7 7 7 7 7 7	200	2,481			
77 7 7 7 7 7 7	2,959	133,262			
77 7 7 7 7 7 7	5,200	76,291			
77 7 7 7 7 7 7	29,154	260,064			
77 7 7 7 7 7 7	176	27,749			
77 7 7 7 7 7 7	2,800	93,492			
77 7 7 7 7 7 7	1,813	262,541			
77 7 7 7 7 7 7	40,000	57,845			
		<u>2,828,607</u>			
77 7 7 7 7 7 -0.0% *	3,840	12,394			
77 7 7 7 7 7	24,100	26,128			
77 7 7 7 7 7	3,711	23,878			
77 7 7 7 7 7	2,700	50,048			
77 7 7 7 7 7	9,200	224,903			
		<u>337,351</u>			
77 7 7 7 7 7 -0.1%	11,593	245,718			
77 7 7 7 7 7	11,560	138,186			
77 7 7 7 7 7	3,523	278,488			

	Number of Shares	Fair Value		Number of Shares	Fair Value
AB-AA	12,813	\$ 183,299	g	4,500	\$ 298,406
AB-BB	6,814	85,923		4,300	25,637
L	1,700	31,591		24,000	1,545,786
A	1,242	23,776	AA	13,027	6,618
B-A	1,231	52,842			<u>2,045,591</u>
()	17,700	322,254			
g &	588	29,682	-0.0% *	600	7,692
g	8,056	29,681	360 g	2,760	246,600
()					
				4,331	38,703
	11,000	10,675		9,465	14,356
				8,100	20,574
AA	5,300	10,267	L g	13,200	12,557
g	12,500	10,386	L	569	7,220
	2,900	138,521			
AB-BB	28,554	404,072	B &	1,967	21,942
AB-AA	3,431	50,771			
				1,784	26,088
	22,401	21,221		7,200	8,134
					<u>403,866</u>
	7,800	10,501			
A					
L					
	9,300	5,835	-0.0% *	6,862	84,066
			A		
			()	11,400	194,556
	14,748	5,102	L g	14,782	17,052
			L g	300	638
	8,700	6,744	L A	1,470	25,765
		<u>1,793,481</u>	L g	11,200	56,895
				1,390	62,328
					<u>441,300</u>
L -0.1%	514	15,194			
A	5,641	35,574	g &		
A			()	409	509,881
()	12,081	38,184	A	8,525	395,080
A			A	10,470	167,859
AA	2,769	11,148	()	4,852	223,444
	22,000	27,239		2,084	65,333
AB	147,000	50,736			
	4,114	7,570			
B g					
()	37,243	28,357			
g	26,000	12,009			
()	14,484	465,497			
	2,984	61,100			
	2,818	111,277			
A	10,488	430,874			
A	8,586	169,521			
	287	29,691			
	38,500	18,827			
	102	26,227			
	61,595	65,599			
	7,165	61,814			
	1,052	80,471			
		<u>1,746,909</u>			
-0.2%					
()	1,348	108,258			
()	1,122	60,886			

	<u>Number of Shares</u>	<u>Fair Value</u>
174,000	\$	108,246
13,619		169,435
34,210		79,137
17,674		280,227
41,012		66,536
130,897		105,913
22,098		77,271
6,778		148,528
33,180		27,684
12,163		150,158
48,479		235,149
109,603		89,474
25,900		166,574
21,800		34,607
2,984		73,272
14,600		221,803
8,200		36,193
2,087		8,279
381,320		1,973,978
96,089		67,037
400		282
52,673		553,027
602,505		282,630

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Number
of Shares Fair
70,64,000 Value
\$

	Number of Shares	Fair Value
g -0.0% *		
	2,284	\$ 36,777
	11,200	47,067
	1,944	41,019
		<u>124,363</u>
-0.0% *		
	3,585	60,533
	15,100	36,890
	4,100	20,254
		<u>117,677</u>
-0.5%		
	484	85,031
	2,959	118,578
	6,827	54,236
	2,072	71,044
	12,600	113,307
	10,500	53,552
	31,000	234,822
	2,500	15,604
	53,005	229,948
	10,621	123,126
	649	76,337
	5,000	203,377
	5,538	83,144
	212,573	22,635
	175,613	5,122
	153,542	629,453
	2,100	16,264
	12,243	60,889
	9,044	345,423
	9,330	125,317
	54,369	38,093
	6,298	154,832

	Number of Shares	Fair Value		Number of Shares	Fair Value
				35,933	\$ 190,419
	1,000	\$ 52,421			<u>325,693</u>
	4,960	6,400			
	2,381	19,732	& g	-0.1%	
	159	29,969	()	14,547	116,888
	8,000	4,976		10,400	871,933
	4,700	19,283		1,801	65,910
	128	1,579			
	10,900	501,644			
	2,000	11,756			
	3,597	164,788			
	637	49,147			
	582	218,916			
	1,400	2,565			
	800	8,461			
	7,400	70,325			
	7,500	231,504			
	13,000	47,589			
	5,000	42,205			
	7,665	25,415			
		<u>255,688</u>			
			& --	-0.2%	
	2200	57,342			
	7272	163,528			
	36,871	344,348			
	3,700	1222,946			
	4,700	1232,97			
	400	1,537			
	3,500	5,688			
	3,900	61,435			
	2,800	5,033			
		<u>1,985,154</u>			
			L g	-0.1%	
	8,500	13211			
	1245	118,835			
	8,600	10245			
	2,448	9,056			
	133,000	425,882			
	4,800	54,593			
	1200	7,965			
		<u>639,787</u>			
			& u	-0.0% *	
	48,000	19,870			
	3,600	91,464			
	4,500	23,940			

Number

	<u>Number of Shares</u>		<u>Fair Value</u>
· · · ()	800	\$	60,784
- - -	23,300		448,193
· · · L			
- - -	700		29,288
· · · A ()	5,417		232,270
- & · · ·	16,819		194,094
· · · 9 A	1,033		227,889
· · ·			

	Number of Shares	Fair Value
500 A	500	\$ 7,939
		<u>23,728</u>
- 0.0% *		
73,209 g	73,209	26,066
35,877 g	35,877	87,313
		<u>113,379</u>
- 0.1%		
2,875 A	2,875	60,165
34,533 A	34,533	52,90
2,100 A	2,100	70,434
3,473	3,473	167,228
39,649 L	39,649	27,704
900	900	7,255
11,200 g	11,200	21,856
5,500	5,500	150,205
3,941	3,941	99,876
		<u>610,013</u>
- 0.0% *		
89 B	89	3,218
563 g	563	21,054
400	400	3,722
3,884	3,884	40,369
1,100	1,100	4,994
3,900	3,900	13,476
23,800	23,800	72,421
414 B	414	26,030
		<u>185,284</u>
- 0.1%		
11,771 AB	11,771	232,560
2,146 A	2,146	121,571
17,800	17,800	23,822
13,644	13,644	904,141
7,800	7,800	255,851
102,200	102,200	32,327
4,000	4,000	9,401
		<u>1,579,673</u>
- 0.1%		
2,803 A	2,803	77,554
3,100 g	3,100	57,339

	<u>Number of Shares</u>		<u>Fair Value</u>
Common Stock, \$1.00 par value	61,818	\$	1,051,815
Preferred Stock, \$1.00 par value	2,806		127,085
Retained Earnings	37,615		239,084
Accumulated Other Comprehensive Income	3,106		45,083
Other Equity	73,815		86,450
Minority Interest	6,486		15,657
Equity attributable to non-controlling interests	5,760		502,333
Total Equity	63,568		171,968
Liabilities	1,535		11,478

State Street Total Return V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
	330	\$ 12,345		1,405	\$ 50,487
	1,300	101,699		3,096	495,468
		<u>715,648</u>		4,200	317,862
				28,000	17,103
				3,700	405,670
	33,000	152,03		300	56,124
	2,700	3,394		10,442	118,591
	18,000	25,959		35,963	616,488
	1,200	5,757		1,932	45,284
	3,400	5,864		478	25,894
	23,425	39,651		554	21,227
	6,590	16,046		738	18,714
	4,000	12,920		4,840	154,962
	25,800	101,252		6,560	160,200
	3,600	6,613		12,200	157,572
	7,100	6,508		1,300	174,304
	1,000	37,290		1,900	59,250
	14,200	15,410		308	24,529
	3,200	6,381		3,200	48,441
	6,800	8,183		9,225	338,086
	4,100	7,831		5,679	69,707
	30,400	16,075		4,000	106,188
	4,400	5,327		13,332	63,972
	20,000	21,933			<u>4,847,289</u>
	4,600	7,783			
	7,500	5,709			
	530	17,415			
	3,355	8,535			
	1,321	8,246			
	56,500	187,158			
	8,192	8,790			
	735	15,646			
	4,800	86,127			
	26,200	14,148			
	2,100	1,807			
	4,800	6,342			
	7,200	6,636			
		<u>731,939</u>			
	5,057	1,301,166			

State Street Total Return V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
	9,848	\$ 63,874		38,500	\$ 229,177
	1,898	96,955			1,878,38
	4,451	28,575			-0.0% *
	46,900	310,690		53,925	75,471
	4,000	56,019			-0.1%
	113,417	270,663		101	183,458
	36,700	579,059			
	53,606	120,436		63	111,256
	7,800	14,854		33,682	39,177
	1,600	6,025		8,910	13,664
	5,614	218,261		1,813	16,226
	46,818	25,338			
	13,110	76,334		10,400	47,418
	67,500	336,733		4,224	31,553
	7,400	42,975		2,865	36,581
	10,295	77,747		1,038	211,896
	10,680	241,962		19,075	27,743
	51,915	508,011		6,800	121,657
	631	27,331		9,300	157,840
	16,696	47,560			
	4,902	74,916		1,500	26,104
	12,326	31,727		2,635	8212
	11,090	443,342		2,255	5,570
	602	266,632		23,000	42,179
	10,000	95,041		6,670	13,914
		7,001,248		18,000	34,582
				1,400	32,900
					1,161,930
					-0.1%
	6,952	68,755		5,450	54,602
	668	42,117			
	1,372	62,117		13,084	16,433
	2,624	155,708			
	12,000	25,976		18,958	11,932
	500	6,367		11,170	29,789
	1,500	12,059		3,100	2,412
	784	6,179			115,168
	1,406	686,273		1,500	115,168
	1,950	9,433		2,700	131,576
	450	3,402			
	6,150	255,418		716	30,893
	187	104,677		1,613	72262
	544	166,797		1233	38,377
	3,708	29,614		14,000	22,375
	1,420	14,169		5,800	108,657
					272,564
					-0.1%
				100,000	5,126

State Street Total Return V.I.S. Fund

30,2022 ()

	Number of Shares	Fair Value		Number of Shares	Fair Value
	5,600	\$ 5,564		34,580	\$ 397,849
	14,990	68,747		68,762	707,684
	40,000	8,488		5,078	24,430
	130	6,842		12,696	24,549
	214	19,888			1,902,422
	1,669	23,566			
	4,000	10,840			
	1,600	5,575		1,433	14,287
	1,095	94,499		743	35,778
	8,400	34,104		2,1834	109,175
	1,900	69,082		777	60,830
	13,999	262,095		23	94,874
		614,416		30	132,001
					446,945
	2,862	104,339			
	7,789	1226,533		1,000	6,316
	21,342	291,292			
	53,903	231,129		6,584	21,859
	36,554	797,754		18,000	17,825
	916	117,333		2,494	73,773
	6203	30,471			113,457
	27,089	49,744		38,500	16,458
	4,400	12,501		14,500	9,052
	3,412	58,500		9,838	127,242
	7,748	36,078			
	9279	395,974		500	2288
					155,040
	5,600	12,481			
	2,869	1,146,575		6,314	181,095
		4,510,704		13,400	161,789
	753	39,277		22200	1,038,870
	2,196	140,868		20,300	189,320
	1,804	126,111		7200	36,647
	2246	45241		14,699	62,680
	2,603	51,916		61,722	286,598
	34,435	502,455		3,383	
	9,383	143,783		4,926	
	4,123	54,036		6,000	313,482
	1,306	47,148		36258	744,628
					3,015,109
	108,000	6,132		4,490	83,479
	4,910	36267		8,844	32,929
	265	45,717		14,636	47,029
	407	29,119		4,726	30,594
		1268,070		59200	190,909
				14,000	36,387
				485	18,180
	12,999	142,757		6,187	16,346
	2200	57,528		3,900	84,751
	42,922	329,625		36,307	29,695

	Number of Shares	Fair Value		Number of Shares	Fair Value
L ()	8,016	\$ 349,271	L g	34,000	\$ 134,401
7 7	2,607	56,160	7 7	23	403,124
7 7 7 7 7 7	3,100	13,384	7 7 7 7 7 7 &	103	29,386
7 7	3,143	33,862	7 7 7 7 7 7 ()	17,117	7,371
7 7 7 7	3,749	19,281	7 7 7 7 7 7	12,341	583,309
7 7 7 7 &	5,905	21,557	7 7 7 7 7 7 g &	2,904	33,645
7 7 7 7 ()	3,437	941,389	7 7 7 7 7 7	2,545	24,415
7 7 7 7	587	58,170	7 7 7 7 7 7	14,381	50,758
7 7 7 7	483	27,322	7 7 7 7 7 7	1,800	15,196
7 7 7 7	16,166	21,913	7 7 7 7 7 7	3,185	10,913
7 7 7 7	1,432	22,229	7 7 7 7 7 7	27,600	15,670
		<u>2,134,837</u>	7 7 7 7 7 7	30,136	11,907
& 7 7 7 7 & 7 7	-0.2%		7 7 7 7 7 7	4,000	18,461
A 7 7 7 7 7 7 ()	1,084	9,897	7 7 7 7 7 7	9,100	42,263
7 7 7 7 7 7	18,000	6,566	7 7 7 7 7 7	1,953	57,079
7 7 7 7	4,783	36,159	7 7 7 7 7 7	3,063	27,901
7 7 7 7 ()	38,600	1,438,879	7 7 7 7 7 7	2,900	164,387
7 7 7 7 ()	970	30,720	7 7 7 7 7 7	6,935	45,654
7 7 7 7	4,270	46,671	7 7 7 7 7 7	2,000	88,772
7 7 7 7 () ()	3,393	84,554	7 7 7 7 7 7 ()	81,900	16,982
7 7 7 7	4,300	89,001	7 7 7 7 7 7	8,182	103,988
7 7 7 7	6,238	16,655	7 7 7 7 7 7	3,920	29,937
7 7 7 7	10,400	317,590	7 7 7 7 7 7	326	76,462
7 7 7 7	9,652	23,600			
7 7 7 7 7 7 7 7 7 7	29,180	32,732			
7 7 7 7 7 7	1,646	69,198			
7 7 7 7	3,938	35,875			
7 7 7 7	18,500	749,128			
7 7 7 7 ()	2,112	7,582			
7 7 7 7 7 7	751	20,683			
7 7 7 7 7 7 7 7 7 7	6,400	13,879			
		<u>3,029,369</u>			
7 7 7 7 7 7 7 7 7 7 -0.1%					
7 7 7 7 7 7	4,420	90,374			
7 7 7 7	51,757	174,004			
7 7 7 7 7 7 7 7 7 7	17,679	493,236			
L & 7 7 7 7 ()	45,753	84,263			
L 7 7 7 7 7 7 7 7 7 7	601	8,670			
7 7 7 7 7 7 7 7 7 7	22,900	320,774			
7 7 7 7 7 7 7 7 7 7	111,240	68,219			
		<u>1,239,540</u>			
7 7 7 7 7 7 & L 7 7 -0.8%					
7 7 7 7 7 7 7 7 7 7 ()	9,000	245,956			
7 7 7 7 7 7 7 7 7 7	3,125	43,973			
7 7 7 7 7 7 7 7 7 7	1,600	9,302			
7 7 7 7 7 7 7 7 7 7	7,242	101,167			
7 7 7 7 7 7 7 7 7 7	70	132,279			
7 7 7 7 7 7 7 7 7 7	6,804	16,202			
7 7 7 7 7 7 7 7 7 7	1,285	60,467			
7 7 7 7 7 7 7 7 7 7	26,869	17,802			
7 7 7 7 7 7 7 7 7 7 ()	36,568	25,532			
7 7 7 7 7 7 7 7 7 7 ()**	55,000				

	Number of Shares	Fair Value	Number of Shares	Fair Value
& g				
7,100	\$ 17,900			
11,000	17,682			
17,238	4,011			
1,400	3,420			
16,102	4,533			
68,890	90,610			
59,000	17,212			
13,063	15,740			
	<u>1,035,879</u>			
-0.1%				
10,055	7,909			
18,357	40,180			
818	55,971			
50,600	1,185,851			
21,078	36,255			
7,200	27,480			
20,715	30,243			
10,813	43,163			
20,000	13,219			
34,000	55,831			
19,900	87,441			
7,600	55,989			
1,279	76,312			
7,055	19,622			
5,303	23,782			
3,266	53,769			
12,860	65,902			
20,200	43,454			
1,564	14,894			
13,496	291,149			
33,000	149,597			
	<u>1,424,013</u>			
-0.0% *				
15,000	13,007			
800	95,735			
6,500	113,880			
	<u>222,622</u>			
-0.0% *				
7,685	24,987			
400	916			
5,547	11,056			
7,000	7,281			
5,600	8,251			
4,756	20,985			
18,200	56,476			
6,263	85,678			
1,638	41,163			

	<u>Number of Shares</u>	<u>Fair Value</u>
L	1,500	\$ 52,259
	5,600	299,471
	1,719	129,045
	4,400	<u>208,252</u>
		<u>1,487,993</u>

		- 0.1%
	102,859	136,950
	136	102,100
	4,111	71,442
	40,474	<u>282,520</u>
	45,746	54,514
	3,100	42,009
	100,826	165,587

	Number of Shares	Fair Value		Number of Shares	Fair Value
3,963	\$ 82,788		34,000	\$ 63,897	
21,300	133,706		370	18,402	
800	32,357		420	18,558	
18,200	105,252		44,069	48,539	
2,600	92,522		974	12,963	
	700,198				
	-0.0% *				
2210	18,564				
	-0.0% *				
904	11,806				
14,805	84,568				
23,000	15,505				
11,400	48,995				
	160,874				
	-0.3%				
3,516	199,170				
1,165	84,869				
4,091	167,247				
2,140	105,368				
3,671	58,785				
3,948	112,834				
2,679	191,302				
17,000	16,846				
138	87,330				
3,547	59,380				
175	529,991				
200	3,065				
3,175	64,086				
3,061	58,039				
3,308	376,265				
16,200	109,418				
2,800	151,592				
3,927	197,252				
4,192	33,578				
1,240	9,611				
180	1,052				
7,100	702,520				
2,748	553,700				
261	9,428				
2,545	248,068				
4,195	123,104				
2,000	25,733				
600	1,923				
	4281,556				
	-0.0% *				
1,200	32,979				

L ◀ ▶ ▶ ▶

Number
of Shares

Fair
Value

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
0.63% 07/15/32 - 02/15/43	\$ 2,815,135	\$ 2,420,094	2.00% 01/01/36 - 03/01/52	\$ 10,735,046	\$ 8,771,571
0.75% 02/15/42 - 02/15/45	2,271,777	1,793,095	2.00% 09/01/50 ()	573,260	466,805
0.88% 02/15/47	975,759	767,354	2.50% 01/01/28 - 09/01/50	()	1,044,105
1.00% 02/15/46 - 02/15/49	1,701,009	1,383,996	()	1,204,291	1,044,105
1.38% 02/15/44	1,411,087	1,259,113	2.50% 06/01/51 - 05/01/52	2,930,831	2,467,688
1.75% 01/15/28	1,131,384	1,121,680	3.00% 07/01/30 - 08/01/50	()	1,628,276
2.00% 01/15/26	746,375	744,481	()	1,628,276	1,465,976
2.13% 02/15/40 - 02/15/41	1,291,968	1,339,634	3.00% 12/01/46 - 06/01/51	422,949	373,358
2.38% 01/15/25 - 01/15/27	2,487,449	2,508,316	3.50% 03/01/26 - 11/01/49	()	1,192,422
2.50% 01/15/29	1,034,970	1,072,240	()	1,192,422	1,095,310
3.38% 04/15/32	417,293	476,383	4.00% 06/01/42 - 08/01/48	()	426,993
3.63% 04/15/28	970,859	1,056,052	()	426,993	405,014
3.88% 04/15/29	1,171,463	1,312,852	4.50% 05/01/42 - 11/01/48	()	81,776
			()	81,776	79,433
			5.50% 01/01/38 - 04/01/39	()	152,643
			()	152,643	156,548
0.13% 07/15/24 - 07/15/31	2,386,966	2,179,187	6.00% 06/01/37 - 11/01/37	()	144,296
0.25% 01/15/25 - 07/15/29	4,279,730	3,989,785	()	144,296	150,712
0.38% 07/15/25 - 07/15/27	6,526,307	6,148,941	6.25% 07/15/32	250,000	291,708
0.50% 04/15/24 - 01/15/28	3,921,489	3,724,585			
0.63% 01/15/24 - 01/15/26	4,220,568	4,083,575	0.50% 11/07/25	250,000	222,775
0.75% 07/15/28	1,752,760	1,648,559	0.88% 08/05/30	250,000	195,273
0.88% 01/15/29	1,584,036	1,490,494	1.50% 04/01/36 - 11/01/41	1,477,831	1,249,496
			1.50% 12/01/50 - 03/01/51	()	776,578
0.13% 12/15/23 - 02/15/24	2,900,000	2,745,375	()	776,578	596,574
0.25% 03/15/24 - 10/31/25	3,800,000	3,454,973	1.75% 07/02/24	225,000	215,512
0.38% 08/15/24 - 09/30/27	2,900,000	2,551,656	2.00% 11/01/35 - 04/01/51	()	4,475,878
0.50% 11/30/23 - 02/28/26	1,750,000	1,614,913	()	4,475,878	3,704,165
0.63% 11/30/27 - 08/15/30	2,350,000	1,909,278	2.00% 06/01/36 - 03/01/52	5,444,614	4,479,523
0.75% 12/31/23 - 03/31/26	3,150,000	2,937,957	2.13% 04/24/26	200,000	186,304
0.88% 11/15/30	1,450,000	1,155,469	2.50% 09/01/28 - 04/01/51	()	3,190,002
1.13% 01/15/25 - 02/15/31	5,475,000	4,762,277	()	3,190,002	2,722,716
1.25% 03/31/28 - 06/30/28	3,200,000	2,751,770	2.50% 06/01/32 - 03/01/52	7,194,803	6,124,620
1.38% 01/31/25 - 08/31/26	600,000	558,133	3.00% 04/01/30 - 12/01/49	()	2,281,476
1.50% 09/30/24 - 02/15/30	4,900,000	4,388,285	()	2,281,476	2,048,271
1.63% 02/15/26 - 05/15/31	2,125,000	1,800,707	3.00% 12/01/35 - 05/01/52	3,724,894	3,264,719
1.75% 06/30/24 - 11/15/29	1,750,000	1,603,629	3.50% 01/01/27 - 03/01/49	()	1,089,587
1.88% 06/30/26 - 02/28/29	2,600,000	2,365,468	()	1,089,587	1,001,962
2.00% 02/15/25 - 11/15/26	1,494,000	1,407,885	3.50% 11/01/48 - 06/01/52	656,310	593,618
2.13% 11/30/23 - 05/31/26	1,200,000	1,148,310	4.00% 10/01/41 - 02/01/50	()	1,139,357
2.25% 12/31/23 - 02/15/22	5,230,000	4,645,621	()	1,139,357	1,077,630
2.38% 08/15/24 - 05/15/29	3,250,000	3,037,551	4.00% 07/01/47 - 08/01/52	229,859	213,289
2.50% 01/31/24 - 03/31/27	7,550,000	7,294,656	4.50% 01/01/27 - 09/01/49	()	431,485
2.63% 04/15/25 - 02/15/29	3,450,000	3,255,147	()	431,485	420,022
2.75% 02/28/25 - 08/15/32	6,750,000	6,371,724	5.00% 12/01/39 - 05/01/41	()	87,300
2.88% 10/31/23 - 05/15/32	8,480,000	8,045,868	()	87,300	87,780
3.00% 06/30/24 - 10/31/25	5,200,000	5,036,812	5.50% 12/01/35 - 04/01/38	()	515,044
3.13% 08/15/25 - 08/31/29	2,400,000	2,289,089	()	515,044	525,822
3.25% 08/31/24 - 06/30/29	1,150,000	1,115,542	6.00% 03/01/34 - 08/01/37	()	660,842
3.88% 09/30/29	1,000,000	995,937	()	660,842	688,922
4.25% 09/30/24	450,000	450,211			
		169,590,988	1.50% 10/01/37 ()	825,000	706,650
			2.00% 10/01/37 ()	1,250,000	1,099,941
			2.50% 10/01/37 ()	650,000	588,085
			3.00% 10/01/37 - 10/01/52	()	1,000,000
			()	1,000,000	886,611
			3.50% 10/01/37 - 10/01/52	()	2,800,000
			()	2,800,000	2,525,618
			4.00% 10/01/52 ()	2,025,000	1,876,756
			4.50% 10/01/52 ()	1,725,000	1,641,415
			5.00% 10/01/52 ()	300,000	292,245
			2.00% 10/20/50 ()	953,125	798,801
			2.00% 11/20/50 - 04/20/52	3,411,095	2,848,618
			2.50% 06/20/50 - 01/20/52	3,747,728	3,234,857
			2.50% 07/20/50 - 08/20/50	()	519,725
			()	519,725	450,197
0.13% 10/16/23	380,000	364,120			
0.38% 07/21/25	500,000	448,820			
1.50% 04/01/37 - 11/01/51	943,614	746,028			

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
3.00% 10/15/42 - 02/20/50 ()	\$ 1,093,464	\$ 982,653			
3.00% 01/20/46 - 09/20/51	1,619,453	1,441,354	0.42% 06/15/26	\$ 100,000	\$ 95,890
3.50% 11/20/43	188,036	174,576			868,450
3.50% 03/20/45 - 08/20/49 ()	1,155,138	1,063,030			
4.00% 12/20/40 - 09/20/46 ()	633,184	604,780	- 5.1%		
4.50% 05/20/40 - 01/20/49 ()	286,745	279,904	2.65% 04/15/25	100,000	94,421
5.00% 08/15/41 ()	500,762	514,013	3.38% 03/01/29	25,000	22,296
			4.90% 11/30/46	100,000	96,186
2.50% 10/01/52 ()	100,000	85,708	2.95% 11/21/26	25,000	22,872
3.00% 10/01/52 ()	575,000	507,038	3.20% 05/14/26	50,000	46,751
3.50% 10/01/52 ()	1,100,000	997,983	3.80% 03/15/25	75,000	72,616
4.00% 10/01/52 ()	675,000	629,470	4.25% 11/14/28 - 11/21/49	60,000	50,217
4.50% 10/01/52 ()	550,000	525,707	4.30% 05/14/36	50,000	43,337
			4.75% 03/15/45	150,000	128,607
3.50% 12/15/42	100,000	83,514	4.85% 06/15/44	50,000	43,604
		74,537,427	4.88% 11/14/48	25,000	21,953
			2.50% 09/15/50	50,000	30,422
1.48% 04/25/30	69,643	56,378	3.25% 02/01/25	70,000	67,931
1.56% 04/25/30	40,000	32,566			
1.87% 01/25/30	58,333	48,958	3.39% 10/15/49	25,000	18,278
3.00% 12/25/25	300,000	286,449	3.45% 05/15/51	35,000	24,347
3.39% 03/25/24	200,000	197,195			
3.78% 08/25/28	178,178	173,647	4.45% 04/03/26	250,000	233,512
3.90% 04/25/28	100,000	96,685	2.88% 10/15/26	100,000	92,789
3.90% 08/25/28 - 12/25/30 ()	535,000	513,692	2.75% 09/15/29	25,000	21,005
3.95% 11/25/30 ()	380,000	364,470	4.80% 10/01/32	15,000	13,398
			3.25% 10/01/29	100,000	81,212
1.27% 07/25/30	80,000	62,955	4.25% 02/01/24	100,000	98,241
1.51% 03/25/31 ()	145,000	113,676	2.05% 05/15/30	10,000	8,193
1.72% 10/25/31 ()	100,000	78,713	2.70% 05/15/40	25,000	17,979
2.70% 02/25/26	179,700	169,659	4.13% 05/01/24	20,000	19,258
3.16% 06/25/27 ()	180,906	170,114	3.45% 10/01/49	50,000	35,420
		2,365,157	5.05% 06/01/32	25,000	23,202
0.90% 11/15/26	184,000	170,781	3.55% 03/15/52	50,000	34,068
0.44% 09/15/26	9,000	8,460	4.85% 04/15/49	50,000	41,992
3.49% 05/15/27	100,000	97,209	4.00% 12/06/37	100,000	76,751
1.64% 12/10/27	150,000	133,438	3.50% 10/01/29	15,000	12,700
1.03% 09/15/28	81,000	70,013	2.90% 11/15/51	10,000	6,482
4.21% 01/15/26	200,000	198,284	8.00% 11/01/31	50,000	52,857
0.74% 05/15/26	100,000	94,375	0.80% 08/15/27	50,000	42,153
			2.05% 08/15/50	50,000	29,446

	<u>Principal Amount</u>	<u>Fair Value</u>
A & . . .		
0.90% 03/25/24	\$ 50,000	\$ 47,366
2.25% 02/01/32	25,000	18,917
3.50% 06/01/41 - 09/15/53	275,000	185,962
3.65% 09/15/59	100,000	64,924
4.30% 02/15/30	270,000	247,104
4.35% 06/15/45	200,000	155,954
4.75% 05/15/46	50,000	41,890
A . . . g . . .		
3.50% 01/15/31	10,000	8,004
A . . . g . . .		
4.30% 10/01/48	50,000	42,128
5.45% 10/15/32 ()	15,000	15,159
A . . . & . . .		
g . . .		
3.70% 11/16/25	50,000	48,282
A		
g . . .		
1.70% 05/15/28	20,000	17,144
A		
2.40% 08/01/31	50,000	35,325
A		

State Street Total Return V.I.S. Fund

	Principal Amount	Fair Value		Principal Amount	Fair Value
(5.09% 06/20/29; 3.05% 06/20/30)	\$ 100,000	\$ 87,074	4.13% 06/15/39	\$ 15,000	\$ 13,099
5.09% 06/20/30	100,000	91,090	4.55% 02/20/48	150,000	131,778
5.25% 04/01/42	100,000	91,090	9.63% 12/15/30	50,000	57,784
2.79% 09/06/24	100,000	95,163	3.90% 03/15/27	150,000	136,387
3.56% 08/15/27	100,000	87,808	3.42% 04/15/33 ()	150,000	115,086
3.98% 09/25/50	25,000	15,451	3.50% 02/15/41 ()	50,000	33,722
4.39% 08/15/37	50,000	35,721	4.30% 11/15/32	25,000	21,059
5.28% 04/02/50	100,000	73,869	4.75% 04/15/29	100,000	93,470
5.25% 06/23/45	75,000	68,857	5.00% 04/15/30	100,000	92,948
2.27% 12/01/28	125,000	103,299	4.00% 01/15/25	75,000	73,027
3.70% 06/06/27	66,000	61,460	3.90% 01/25/28	50,000	45,163
4.30% 08/22/32	10,000	9,137	4.20% 03/17/32	15,000	12,899
2.85% 10/15/50	100,000	64,430	3.55% 02/15/50	50,000	37,356
2.88% 03/15/32	25,000	21,081	3.75% 04/01/24	50,000	49,400
6.42% 03/01/26	150,000	156,993	5.40% 06/01/41	50,000	48,855
4.05% 09/15/25	100,000	97,072	5.75% 05/01/40	75,000	75,826
4.35% 05/01/33	30,000	26,501	3.65% 09/01/19	20,000	12,523
2.40% 04/30/30	20,000	16,543	3.35% 11/01/49	10,000	6,959
3.25% 04/30/29	60,000	53,907	4.10% 10/15/28	10,000	9,355
2.63% 12/15/26	150,000	123,334	2.38% 04/24/30	15,000	11,970
2.13% 02/15/27	150,000	121,377	3.60% 04/07/32	10,000	8,465
3.60% 09/01/32	25,000	19,822	3.95% 08/04/25	25,000	24,165
3.60% 06/01/26	75,000	71,078	2.95% 11/21/24	55,000	52,981
2.55% 04/01/32	75,000	55,391	3.85% 08/05/32	25,000	22,839
3.40% 06/21/29	50,000	42,319	2.05% 07/15/25	100,000	91,410
4.55% 03/01/39	50,000	43,230	1.75% 12/02/26	50,000	43,811
2.72% 01/12/32	35,000	28,428	2.05% 03/05/30	20,000	16,025
2.77% 11/10/50	25,000	15,509	2.90% 02/01/25	50,000	47,633
2.94% 06/04/51	100,000	63,495	4.20% 10/29/25	75,000	71,962
3.94% 09/21/28	25,000	23,237	(2.62%, 11/02/31; 1.27% +)	25,000	18,768
4.23% 11/06/28	50,000	47,019	2.62% 11/02/30	25,000	18,768
4.00% 04/15/24	50,000	49,090	(4.17%, 05/09/24; 1.37% +)	50,000	48,646
4.55% 10/01/29	25,000	22,118	4.17% 05/09/25	50,000	48,646
3.85% 12/22/51	50,000	30,467	(5.25%, 07/26/29; 2.6% +)	50,000	46,772
3.20% 06/15/26	100,000	94,745	5.25% 07/26/30	50,000	46,772
3.40% 07/26/29	17,000	15,445	3.50% 11/15/24	75,000	72,613
3.55% 03/15/42	15,000	11,769			
3.70% 03/15/52	20,000	15,353			

	<u>Principal Amount</u>	<u>Fair Value</u>
2.20% 03/01/32	\$ 50,000	\$ 37,026
2.24% 02/15/25	65,000	60,723
2.49% 02/15/27	15,000	13,311
3.58% 04/05/50	25,000	17,278
0.6		

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
4.00% 02/01/29	\$ 50,000	\$ 46,429	8.35% 07/15/46	\$ 75,000	\$ 81,211
3.13% 03/15/51	50,000	34,033	(3.55% 09/18/2030;		
4.60% 08/15/43	100,000	88,216	3.04% + 11/15/49		
4.30% 05/01/24	5,000	4,923	3.55% 09/18/31()	100,000	76,128
5.40% 11/01/48	75,000	65,493	8.75% 06/15/30	50,000	57,338
6.50% 02/01/39	50,000	54,234	5.00% 06/15/45	25,000	20,831
4.30% 12/01/56	200,000	153,000	2.60% 11/15/29	75,000	64,075
3.50% 05/09/27	25,000	23,130	3.40% 11/15/49	25,000	17,785
3.75% 05/01/50	5,000	3,621	2.13% 04/29/32	100,000	77,482
4.35% 05/09/27	50,000	48,032	4.40% 03/24/51	25,000	18,881
5.25% 11/15/48	15,000	13,483	3.75% 03/04/25	100,000	95,595
4.05% 05/15/48	50,000	40,753	4.65% 05/15/50	125,000	85,671
3.80% 06/01/24	85,000	82,433	5.20% 09/20/47	150,000	110,943
0.38% 01/12/24	75,000	70,837	4.13% 05/01/28	25,000	23,613
5.75% 12/01/43	100,000	91,301	4.00% 05/15/25	50,000	48,461
3.65% 04/05/27 ()	150,000	137,064	3.30% 03/15/25	50,000	48,197
3.90% 11/15/49	25,000	17,740	4.25% 06/01/28	50,000	46,870
2.25% 02/08/27	50,000	44,730	4.70% 12/01/44	50,000	42,076
1.38% 06/20/27	100,000	86,414	1.05% 06/01/25	150,000	134,083
2.50% 02/27/24	75,000	73,133	(3.25% 01/15/2027;		
3.63% 09/09/24	50,000	47,645	2.32% + 5/15/49		
3.70% 02/21/25	75,000	70,419	3.25% 01/15/82()	25,000	18,399
4.88% 05/15/45	50,000	35,591	6.35% 09/15/37	250,000	259,942
1.35% 07/15/25	50,000	44,885	3.65% 02/01/29	100,000	91,602
2.90% 03/15/27	25,000	22,229	4.30% 02/01/49	100,000	80,230
5.20% 02/15/49	50,000	43,178	2.25% 01/15/32	50,000	39,002
3.80% 02/15/28	25,000	22,648	5.32% 11/15/38	15,000	13,651
4.25% 03/15/29	50,000	47,178	5.42% 11/15/48	40,000	35,944
4.65% 03/01/68	85,000	69,093	2.50% 07/01/31	25,000	18,243
6.22% 04/30/40	75,000	78,344	4.15% 03/15/33	30,000	27,103
4.38% 02/15/29	15,000	13,869	1.40% 05/10/26	50,000	43,809
3.88% 07/20/25	50,000	48,501	1.65% 02/01/27	100,000	87,885
4.10% 03/25/25	163,000	159,569	2.13% 02/01/32	25,000	19,773
4.30% 03/25/28	93,000	87,961	5.75% 06/15/27	100,000	98,037
4.78% 03/25/38	95,000	83,261	2.38% 01/15/25	125,000	117,916
5.05% 03/25/48	140,000	123,246	4.10% 05/15/32	25,000	22,648
4.55% 02/15/48	15,000	11,243	4.38% 12/01/47	65,000	54,047
2.75% 04/15/25	25,000	23,876	4.65% 01/15/43	50,000	43,099
7.13% 03/03/31	75,000	85,558			

	<u>Principal Amount</u>	<u>Fair Value</u>
& .		
2.25% 05/15/50	\$ 50,000	\$ 31,021
2.75% 06/01/5	22,000	21,043
3.38% 03/15/29	13,000	12,060
3.55% 06/15/26	60,000	55,822
2.75% 10/15/50	50,000	32,265
2.14% 09/01/30	40,000	33,024
5.88% 10/15/25	75,000	76,045
4.00% 11/15/49	75,000	56,861
4.88% 06/12/28	25,000	23,202
3.75% 05/15/30	100,000	84,885
4.95% 05/15/28	60,000	55,948
5.30% 04/15/47	100,000	79,975
6.00% 06/15/48	50,000	43,319
6.50% 02/01/42	50,000	46,504
3.10% 09/01/31	10,000	7,057
3.35% 06/15/52	125,000	85,607
4.00% 03/30/29	100,000	92,600
4.45% 02/15/43	42,000	34,025
6.45% 09/01/40	200,000	202,320
5.38% 02/15/78 (5.38%, 2.8%, 2.57%)	50,000	37,770
5.10% 12/15/27	25,000	24,231
2.15% 07/15/30	65,000	49,828
2.63% 11/18/24	65,000	61,428
2.88% 04/06/25	75,000	71,542
3.70% 04/06/50	100,000	77,622
4.50% 07/01/44	75,000	63,458
2.70% 04/15/30	25,000	20,589
3.00% 01/15/30	150,000	125,083
1.63% 09/27/24	25,000	23,731
0.38% 12/15/25 - 03/26/26	150,000	131,602
1.88% 02/10/25	100,000	94,569
2.25% 06/24/24	50,000	48,305
2.63% 03/15/24	385,000	375,841
2.75% 08/15/25	20,000	19,161
3.25% 11/15/27	90,000	86,302
4.20% 06/15/47	100,000	81,612

	<u>Principal Amount</u>	<u>Fair Value</u>
1 → L . . . 2.88% 04/15/30	\$ 75,000	\$ 63,769
1 → L . . . 5.15% 04/01/38	250,000	202,487
5.40% 10/02/23	100,000	99,993
5.60% 10/15/32	25,000	22,300
1 → L . . . → 2.70% 08/02/27	100,000	84,659
5.00% 04/09/27	15,000	14,223
1 → . . . 2.65% 09/15/29	75,000	62,003
4.70% 05/15/32	25,000	23,458
1 → . . . 3.65% 03/01/26	75,000	71,358
3.70% 04/01/24	50,000	49,244
4.80% 04/01/44	50,000	43,626
5.65% 12/01/41	50,000	48,632

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
1.25% 02/10/31	\$ 150,000	\$ 121,081	L g &		
1.75% 10/23/29	250,000	214,385	(3.11% 04/22/04; 2.46% +		
2.50% 03/19/24 - 07/29/25	300,000	290,002	3.11% 04/22/41g)	\$ 75,000	\$ 51,734
3.13% 06/15/27	50,000	47,774	(3.70% 05/06/29; 1.16% + 3		
4.00% 06/20/42	50,000	39,324	(3.88% 07/24/37; 1.36% + 3		
4.25% 05/15/49	100,000	79,042	(3.90% 01/23/48; 1.22% + 3	75,000	65,590
4.40% 07/27/32	100,000	92,242	(3.96% 01/29/26; 1.25% + 3		
6.22% 08/01/27	100,000	104,747	(3.96% 11/15/2047; 1.38% + 3		
0.38% 07/16/25	100,000	89,716	(3.96% 11/15/48g)	100,000	78,453
4.9% 09/26/48	15,000	12,567	(4.02% 12/05/23; 1.00% + 3		
4.80% 06/15/44	150,000	125,148	(4.45% 12/05/28; 1.33% + 3	25,000	18,542
6.25% 07/15/39	75,000	76,613	(4.49% 03/24/30; 3.79% +		
2.70% 01/15/34	15,000	10,586	(4.59% 04/26/03; 1.80% +	450,000	424,597
4.25% 05/15/27	15,000	13,992	(5.72% 09/14/03; 2.58% +		
5.13% 02/01/28 ()	50,000	46,695	5.72% 09/14/33g)		
5.75% 04/01/33 ()	35,000	31,661	3.00% 06/01/51	70,000	46,253
6.50% 12/01/52 ()	15,000	13,307	4.70% 05/01/48	50,000	42,733
2.75% 10/15/32	35,000	24,917	4.50% 04/01/46	50,000	42,679
4.85% 01/15/27	75,000	71,650	3.80% 02/23/32	25,000	20,728
1.45% 01/15/31	70,000	53,621			
2.35% 03/08/27	25,000	22,545			
3.35% 04/18/29	50,000	45,559			
3.45% 03/13/25	50,000	48,586			
2.45% 03/01/26	100,000	93,614			
3.40% 01/15/38	25,000	20,770			
3.55% 03/01/36	150,000	129,430			
6.00% 01/15/36	75,000	75,289			
3.63% 12/01/27	100,000	90,866			
6.40% 05/15/38	100,000	102,402			
2.01% 03/13/26g)	100,000	91,524			
2.18% 06/01/27; 1.89% +					
2.18% 06/01/28g)	150,000	127,524			
2.95% 02/24/27; 1.17% +					
2.95% 02/24/28g)	30,000	26,586			

	<u>Principal Amount</u>	<u>Fair Value</u>
4.63% 06/15/28	\$ 25,000	\$ 23,148
4.38% 10/01/45	40,000	33,233
4.05% 04/15/32	35,000	30,800
4.42% 05/25/25	75,000	73,878
4.50% 04/15/52	50,000	39,549
3.90% 04/13/29	100,000	88,058

Principal

	Principal Amount	Fair Value
4.03% 10/15/47	\$ 50,000	\$ 39,673
5.15% 05/01/40	75,000	70,207
3.81% 11/01/49	50,000	37,084
3.66% 12/01/57	10,000	7,789
2.00% 02/14/27	150,000	134,553
4.40% 05/06/44	50,000	45,034
2.70% 06/01/30	75,000	61,649
3.13% 04/01/32	10,000	8,199
5.88% 12/01/36	75,000	74,438
0.58% 06/14/24	40,000	37,388
1.55% 06/15/28	50,000	41,458
5.55% 12/01/28	100,000	96,934
3.13% 02/15/42	75,000	47,668
1.50% 02/12/25	50,000	46,802
2.88% 05/23/25	25,000	24,071
4.50% 02/01/25	75,000	67,663
4.50% 04/01/47 ()	15,000	11,752
2.83% 11/15/41	25,000	17,364
3.30% 03/15/30	50,000	43,458
5.25% 01/15/26	150,000	145,482
4.20% 06/01/30	75,000	67,999
4.15% 06/01/32 ()	20,000	18,628
4.60% 06/01/52 ()	50,000	44,475
1.10% 03/11/24	20,000	19,192
4.50% 11/01/48	20,000	15,820
4.35% 03/15/29	50,000	44,634
4.50% 03/15/50	50,000	36,094
6.13% 02/01/41	62,000	55,034

	<u>Principal Amount</u>	<u>Fair Value</u>
3.70% 06/15/28	\$ 50,000	\$ 46,702
4.10% 06/15/48	30,000	24,449
3.20% 08/01/49	40,000	27,960
3.80% 03/01/46	75,000	58,894
2.88% 06/15/24	15,000	14,435
2.25% 11/09/31	75,000	59,122
3.65% 05/15/25	50,000	47,350
3.25% 05/20/50	65,000	46,972
4.25% 05/20/32	10,000	9,444
4.65% 05/20/35	50,000	47,015
4.25% 04/01/24	50,000	49,461

		<u>Principal Amount</u>	<u>Fair Value</u>
1.47%	07/08/25	\$ 50,000	\$ 45,049
2.14%	09/23/30	25,000	18,766
2.70%	07/16/24	175,000	167,288
3.01%	10/19/26	100,000	91,133
3.35%	10/18/27	50,000	44,692
4.31%	10/16/28	25,000	23,537
6.85%	06/01/39	50,000	51,100
3.75%	01/15/31	55,000	42,976
1.80%	10/28/26	150,000	128,815
3.95%	12/01/27	25,000	21,790
3.25%	07/15/27	75,000	68,346
6.60%	04/01/40	50,000	52,978
5.00%	11/26/28	100,000	97,030
4.30%	06/15/48	25,000	20,569
3.05%	03/15/32	25,000	18,702
4.00%	01/15/32	75,000	61,991
2.25%	04/15/25	50,000	47,143
3.90%	11/15/47	100,000	80,683
4.50%	09/15/32	25,000	23,819
6.25%	07/15/41	25,000	22,815
7.05%	06/20/36	50,000	49,409
4.60%	11/16/48	50,000	42,054
7.00%	10/15/28	200,000	206,752

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
			3.38% 11/15/26	\$ 50,000	\$ 47,093
			3.60% 01/13/51	25,000	18,619
			4.70% 03/23/50	50,000	44,564
4.41% 04/23/39 ()	\$ 75,000	\$ 62,373	4.30% 03/04/24	200,000	197,434
			5.75% 06/24/44	65,000	58,789
4.30% 04/15/43	100,000	79,415	1.75% 10/15/28	20,000	16,760
2.45% 11/15/29	75,000	63,859	2.80% 10/15/41	70,000	49,123
1.88% 09/15/31	20,000	15,533	4.50% 09/15/42	75,000	51,997
2.75% 09/15/51	50,000	31,871	7.30% 07/01/38	50,000	47,486
2.95% 06/15/29	100,000	88,428	3.30% 02/15/51	100,000	65,211
3.00% 04/01/26	50,000	47,228	3.50% 04/15/31	150,000	126,588
3.25% 04/15/32	20,000	17,337	3.60% 11/15/60	45,000	29,100
3.63% 04/15/52	75,000	56,579	3.88% 04/15/30	150,000	132,930
3.90% 12/06/28	100,000	94,945	5.20% 01/15/33	35,000	33,492
4.20% 04/01/43	50,000	42,013	8.13% 02/15/30	150,000	173,382
4.50% 09/15/32	15,000	14,352			
4.65% 10/01/28	10,000	9,266	2.43% 01/10/25	100,000	94,939
2.13% 03/15/32	75,000	56,469	3.39% 06/29/60	50,000	33,415
3.95% 01/15/50	50,000	38,175	2.90% 04/17/24	150,000	146,095
4.50% 01/15/29	25,000	23,728	3.00% 04/01/25	50,000	47,897
			3.65% 01/08/29	100,000	92,596
			4.55% 09/20/27	25,000	24,414
2.26% 08/01/40	25,000	16,297	4.50% 03/21/49	50,000	39,835
3.95% 08/01/19	35,000	24,587			
2.60% 07/23/26	50,000	45,700	1.00% 10/12/24	30,000	27,674
			5.85% 03/15/36	150,000	144,996
4.63% 06/06/33 ()	25,000	22,385	3.20% 04/01/24	50,000	48,801
			3.30% 05/15/26	100,000	92,731
2.45% 11/03/26	75,000	69,619	1.95% 06/05/30	25,000	19,564
5.55% 03/05/37	75,000	79,105	2.50% 08/01/24	50,000	47,888
3.20% 03/26/30	75,000	65,947	4.92% 07/28/33 ()	25,000	22,698
4.20% 03/15/48	50,000	42,015	4.25% 04/22/32	100,000	92,310
3.95% 01/15/26	100,000	96,613	4.85% 12/01/48	50,000	43,152
4.25% 07/01/36	100,000	84,322	3.00% 07/30/46	75,000	51,009
4.48% 08/01/24 ()	75,000	74,036	2.50% 02/04/32	45,000	36,552
4.50% 12/15/28	20,000	18,446	4.00% 03/01/26	15,000	14,387
0.75% 09/11/25	50,000	44,123	4.88% 08/15/34	45,000	41,651
1.95% 01/12/27	50,000	43,535	3.95% 11/17/25	50,000	48,727
2.65% 06/12/24	50,000	48,019	2.90% 05/05/27	50,000	46,059
3.25% 03/11/24	50,000	48,844	3.50% 03/22/28	75,000	70,258
3.63% 09/15/31 ()	150,000	137,461	3.50% 03/15/29	25,000	22,771
4.00% 05/30/47	50,000	40,189	3.65% 04/15/45	35,000	26,390
2.00% 09/01/29	300,000	245,106	2.15% 02/05/27	150,000	133,965

	Principal Amount	Fair Value
2.80% 02/14/32	\$ 15,000	\$ 12,488
2.95% 03/10/52	75,000	49,583
3.38% 02/14/42	10,000	7,615
3.50% 02/14/53	20,000	14,535
3.55% 08/15/39	15,000	11,890
3.95% 08/15/59	20,000	15,145
4.95% 09/09/52	50,000	46,759
A - 200-1		
5.88% 04/15/29	139,164	133,443
3.75% 11/15/47	50,000	39,885
3.90% 04/01/25	100,000	98,237
2.88% 08/15/29	75,000	65,443
3.50% 02/15/24	10,000	9,849
3.70% 12/15/25	110,000	106,628
3.75% 10/15/47	25,000	19,237
3.88% 12/15/28	15,000	14,072
4.25% 06/15/48	50,000	41,465
4.45% 12/15/48	10,000	8,465
4.63% 07/15/35	45,000	41,326
5.95% 02/15/41	125,000	127,476
6.88% 02/15/38	50,000	55,365
3.39% 02/15/48	25,000	19,392
2.81% 10/01/50	100,000	68,821
3.60% 09/11/24	150,000	147,238
(4.55% 07/22/20; 1.66% +)		
4.55% 07/22/28 ()	25,000	24,161
6.88% 11/10/39	75,000	70,621

	<u>Principal Amount</u>	<u>Fair Value</u>
4.50% + 5.01% (5.01% 04/04/2050; 04/04/51g)	\$ 75,000	\$ 64,378
3.63% 03/15/24	25,000	24,435
4.13% 03/15/29	75,000	68,056
3.10% 02/01/32	30,000	20,483
4.38% 11/15/47	50,000	37,798
1.95% 11/20/28	25,000	20,825
3.74% 08/26/25	50,000	48,461
(4.32% 03/23/2028; 3.60% + 5 4.32% 11/23/31g)	200,000	182,666
4.70% 05/14/32	15,000	13,653
3.88% 09/15/49	125,000	87,324
4.30% 10/15/48	10,000	8,240
3.30% 09/01/49	20,000	13,986
3.85% 07/15/29	50,000	44,136
0.50% 10/15/23	80,000	76,201
3.55% 04/01/25	50,000	48,032
3.00% 05/15/50	70,000	46,122
		<u>65,459,468</u>

BA 2017-B 5 3.13% 06/15/60	250,000	227,546
BA 2019-B 20 3.01% 09/15/62	50,000	43,382
BA 2019-B 22 2.98% 11/15/62	50,000	43,203
BB L L 2018-2 4.31% 12/15/51	50,000	47,437
BB L L 2021-12 2.69% 11/15/54	150,000	122,957
BB -- 2020-B 16 L 2021-12 2.73% 02/15/53	200,000	168,998
BB -- 2021-B 5 L 2021-12		-0.2%

State Street Total Return V.I.S. Fund

30,2022 ()

	Principal Amount	Fair Value		Principal Amount	Fair Value
3.00% 01/15/34	\$ 29,000	\$ 21,828			
6.55% 03/14/37	47,000	48,182	5.76% 07/01/29	\$ 110,000	\$ 113,432
2.95% 05/05/45	100,000	65,786	6.01% 06/15/42	50,000	55,024
5.10% 06/18/50	50,000	45,592	2.20% 03/15/34	100,000	75,833
0.50% 04/15/24	200,000	188,256	3.14% 07/01/43	50,000	38,169
1.25% 01/1/31	150,000	118,125	3.90% 03/15/33	25,000	22,629
2.88% 07/1/27	100,000	92,783	6.72% 01/01/49	100,000	118,604
1.75% 10/15/31	100,000	81,796	5.31% 08/01/46	125,000	123,801
3.50% 02/1/34	300,000	229,161	6.58% 05/15/49	100,000	114,047
3.77% 05/24/61	250,000	147,995	4.64% 01/01/40	25,000	22,966
4.28% 08/14/41	100,000	73,183	3.49% 01/15/50	100,000	73,672
2.78% 01/23/31	200,000	159,080	6.45% 01/01/50	50,000	56,224
3.23% 07/28/21	25,000	13,480	2.50% 10/01/29	100,000	86,848
10.63% 03/16/25	250,000	282,762	7.60% 11/01/40	50,000	62,868
1.30% 07/22/30	200,000	158,890	2.56% 04/01/42	80,000	56,944
2.25% 06/02/26	150,000	138,877	4.60% 05/15/31	100,000	96,181
1.13% 10/07/30	150,000	117,167			1,642,935
3.20% 05/16/24	50,000	49,023	Total Bonds and Notes		
0.60% 07/23/25	200,000	179,898	(\$358,420,429)		<u>3,132,925</u>
0.50% 11/10/23	125,000	119,735		Number of Shares	
2.13% 10/01/24	100,000	95,191			
4.13% 11/20/45	175,000	150,881			
		<u>4,052,745</u>	Exchange Traded & Mutual Funds - 12.4%		
4.79% 08/15/46	100,000	97,179		2,460,316	39,807,913
4.47% 01/01/49	100,000	87,904		150,766	13,244,793
6.90% 12/01/40	75,000	84,882		1,919,984	39,993,267
4.50% 08/01/31	100,000	97,300		2,246,990	66,600,783
5.02% 12/01/48	50,000	48,590	Total Exchange Traded & Mutual Funds		<u>159,646,756</u>
4.09% 11/01/51	5,000	4,129	(\$187,356,957)		
6.60% 07/01/50	90,000	105,709	Total Investments in Securities		<u>1,141,196,171</u>
			(\$1,336,339,802)		

	<u>Number of Shares</u>	<u>Fair Value</u>
Short-Term Investments - 12.3%		
U.S. Treasury Bills	158,407	\$ 158,407

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* 0.05%
 ** \$0.50.

Abbreviations:

A - A
 L - L
 B - B
 BA - BA
 30,2022

Investments	Level 1	Level 2	Level 3	Total
	\$3,974,375	\$ 696,450	\$ ()	\$ 330,420,825
	48,598,830	281,174,191	26,317	329,799,338
		169,590,988		169,590,988
		74,537,427		74,537,427
		2,365,157		2,365,157
		868,450		868,450
		65,459,468		65,459,468
		2,812,082		2,812,082
		4,052,745		4,052,745
		1,642,935		1,642,935
	159,646,756			159,646,756
	158,407,212			158,407,212
	<u>\$696,377,173</u>	<u>\$603,199,893</u>	<u>\$26,317</u>	<u>\$1,299,603,383</u>

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— 2 - 3

— 4 - 5

— 6 - 7

	U - 9	U - 9	U - 9
A -	0.12%	0.02%	0.14%
	0.13%	0.00%	0.13%
	0.12%	0.01%	0.13%
	0.11%	0.02%	0.13%
&			
	0.12%	0.01%	0.13%
	0.03%	0.10%	0.13%
	0.01%	0.11%	0.12%

— 1

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Number
of Shares

Fair

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Futures Contracts

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