

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

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Domestic Equity - 45.0%		
Common Stock - 45.0%		
Advertising - 0.1%		
Advantage Solutions, Inc.	3,830	\$ 14,592
Boston Omaha Corp., Class A	1,048	17,198
Cardlytics, Inc.	1,712	14,192
Clear Channel Outdoor Holdings, Inc.	18,632	32,047
Emerald Holding, Inc.	546	2,927
Entravision Communications Corp., Class A	2,595	9,991
Integral Ad Science Holding Corp.	2,244	23,248
Interpublic Group of Cos., Inc.	3,942	123,779
Magnite, Inc.	6,456	77,601
Omnicom Group, Inc.	2,027	179,166
PubMatic, Inc., Class A	2,148	44,979
Stagwell, Inc.	4,051	21,632
TechTarget, Inc.	1,267	40,177
Thryv Holdings, Inc.	1,543	32,310
Trade Desk, Inc., Class A	4,411	376,832
		<u>1,010,671</u>

Aerospace & Defense - 0.6%

AAR Corp.	1,629	108,785
AeroVironment, Inc.	1,223	155,064
AerSale Corp.	1,315	11,625
Archer Aviation, Inc., Class A	7,450	35,983
Astronics Corp.	1,318	25,266
Axon Enterprise, Inc.	700	215,159
Boeing Co.	5,857	1,193,188
BWX Technologies, Inc.	1,000	100,830
Cadre Holdings, Inc.	987	35,463
Curtiss-Wright Corp.	400	94,508
Ducommun, Inc.	619	29,539
Eve Holding, Inc.	1,070	5,938
General Dynamics Corp.	2,535	692,689
HEICO Corp.	500	96,700
HEICO Corp., Class A	851	132,407
Hexcel Corp.	700	52,122
Howmet Aerospace, Inc.	4,025	267,864
Huntington Ingalls Industries, Inc.	400	116,648
Kaman Corp.	1,306	59,828

	Number of Shares	Fair Value
Kratos Defense & Security Solutions, Inc.	6,828	\$ 124,543
L3Harris Technologies, Inc.	1,980	419,087
Leonardo DRS, Inc.	3,372	76,578
Lockheed Martin Corp.	2,303	986,237
Mercury Systems, Inc.	600	17,922
Moog, Inc., Class A	1,336	200,333
National Presto Industries, Inc.	263	20,338
Northrop Grumman Corp.	1,478	681,387
Park Aerospace Corp.	964	14,672
Redwire Corp.	404	1,305
Rocket Lab USA, Inc.	12,952	59,385
RTX Corp.	14,953	1,340,835
Spirit AeroSystems Holdings, Inc., Class A	1,100	31,460
Terran Orbital Corp.	4,686	5,061
Textron, Inc.	1,971	175,557
TransDigm Group, Inc.	546	643,046
Triumph Group, Inc.	3,018	41,950
V2X, Inc.	578	22,253
Virgin Galactic Holdings, Inc.	16,347	28,444
Woodward, Inc.	600	84,894
		<u>8,404,893</u>

Agricultural & Farm Machinery - 0.1%

AGCO Corp.	623	68,343
Alamo Group, Inc.	473	95,683
CNH Industrial NV	10,000	119,500
Deere & Co.	2,788	1,017,760
Lindsay Corp.	543	64,785
Titan International, Inc.	2,626	33,508
Toro Co.	1,068	98,587
		<u>1,498,166</u>

Agricultural Products & Services - 0.0%

Alico, Inc.	357	9,892
Archer-Daniels-Midland Co.	5,272	279,996
Benson Hill, Inc.	7,944	1,966
Bunge Global SA	1,537	145,047
Darling Ingredients, Inc.	1,600	67,696
Fresh Del Monte Produce, Inc.	1,654	39,580
Ingredion, Inc.	744	87,517

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Limoneira Co.	781	\$ 14,417
		<u>646,111</u>
Air Freight & Logistics - 0.2%		
Air Transport Services Group, Inc.	2,669	32,215
CH Robinson Worldwide, Inc.	1,169	86,600
Expeditors International of Washington, Inc.	1,601	191,480
FedEx Corp.	2,472	615,454
Forward Air Corp.	1,216	45,150
GXO Logistics, Inc.	1,173	60,714
Hub Group, Inc., Class A	2,951	125,506
Radiant Logistics, Inc.	1,858	10,776
United Parcel Service, Inc., Class B	7,492	1,110,764
		<u>2,278,659</u>
Alternative Carriers - 0.0%		
Anterix, Inc.	661	26,242
AST SpaceMobile, Inc.	3,688	11,691
Bandwidth, Inc., Class A	1,040	21,361
Cogent Communications Holdings, Inc.	2,058	166,513
Globalstar, Inc.	33,689	52,555
Iridium Communications, Inc.	1,200	34,740
Lumen Technologies, Inc.	46,972	76,094
		<u>389,196</u>
Aluminum - 0.0%		
Alcoa Corp.	2,058	55,998
Century Aluminum Co.	2,668	27,934
Constellium SE	6,039	117,096
Kaiser Aluminum Corp.	758	54,970
Tredegar Corp.	1,338	5,821
		<u>261,819</u>
Apparel Retail - 0.2%		
Abercrombie & Fitch Co., Class A	2,328	297,425
American Eagle Outfitters, Inc.	8,601	204,274
Boot Barn Holdings, Inc.	1,396	129,130
Buckle, Inc.	1,500	61,410
Burlington Stores, Inc.	733	150,338
Caleres, Inc.	1,577	60,888

	Number of Shares	Fair Value
Cato Corp., Class A	921	\$ 6,088
Children's Place, Inc.	520	10,005
Designer Brands, Inc., Class A	2,150	22,704
Destination XL Group, Inc.	2,420	9,656
Duluth Holdings, Inc., Class B	917	4,365
Foot Locker, Inc.	3,850	132,556
Gap, Inc.	2,400	45,456
Genesco, Inc.	583	18,609
Guess?, Inc.	1,297	32,918
J Jill, Inc.	279	6,972
Lands' End, Inc.	584	5,682
Revolve Group, Inc.	1,979	43,399
Ross Stores, Inc.	3,385	504,230
Shoe Carnival, Inc.	844	27,658
Stitch Fix, Inc., Class A	4,336	14,005
ThredUp, Inc., Class A	4,042	8,084
Tilly's, Inc., Class A	1,159	8,913
TJX Cos., Inc.	11,953	1,185,020
Torrid Holdings, Inc.	662	3,330
Urban Outfitters, Inc.	2,994	124,401
Victoria's Secret & Co.	739	21,106
Zumiez, Inc.	704	12,404
		<u>3,151,026</u>
Apparel, Accessories & Luxury Goods - 0.1%		
Capri Holdings Ltd.	1,105	50,974
Carter's, Inc.	400	32,380
Columbia Sportswear Co.	400	33,076
Figs, Inc., Class A	6,223	32,546
Fossil Group, Inc.	3,159	3,349
G-III Apparel Group Ltd.	2,031	67,571
Hanesbrands, Inc.	17,298	93,409
Kontoor Brands, Inc.	2,643	156,228
Lululemon Athletica, Inc.	1,127	526,410
Movado Group, Inc.	780	22,394
Oxford Industries, Inc.	697	70,669
PVH Corp.	600	82,002
Ralph Lauren Corp.	500	92,960
Tapestry, Inc.	2,474	117,589
Under Armour, Inc., Class C	4,000	34,160
Vera Bradley, Inc.	1,100	8,580
VF Corp.	3,400	55,556
		<u>1,479,853</u>

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Application Software - 1.6%		
8x8, Inc.	5,737	\$ 16,236
ACI Worldwide, Inc.	5,100	167,841
Adobe, Inc.	4,784	2,680,380
Agilysys, Inc.	935	72,743
Alarm.com Holdings, Inc.	2,252	170,454
Alkami Technology, Inc.	1,899	47,380
Altair Engineering, Inc., Class A	2,560	217,805
Alteryx, Inc., Class A	600	28,824
American Software, Inc., Class A	1,442	16,179
Amplitude, Inc., Class A	3,290	39,019
ANSYS, Inc.	871	291,062
Appfolio, Inc., Class A	905	219,091
AppLovin Corp., Class A	2,300	137,356
Asana, Inc., Class A	3,913	77,086
Aspen Technology, Inc.	320	62,045
Atlassian Corp., Class A	1,596	331,042
Aurora Innovation, Inc.	16,177	41,090
Autodesk, Inc.	2,174	561,262
AvePoint, Inc.	6,882	55,056
Bentley Systems, Inc., Class B	2,000	102,740
Bill Holdings, Inc.	992	62,823
Blackbaud, Inc.	2,046	141,542
BlackLine, Inc.	2,677	151,866
Box, Inc., Class A	6,632	171,039
Braze, Inc., Class A	2,461	140,031
C3.ai, Inc., Class A	3,920	144,922
Cadence Design Systems, Inc.	2,851	867,787
CCC Intelligent Solutions Holdings, Inc.	3,000	35,130
Cerence, Inc.	2,009	29,934
Cipher Mining, Inc.	2,185	6,468
Cleantalk, Inc.	7,020	117,374
Clear Secure, Inc., Class A	3,832	73,766
Confluent, Inc., Class A	1,800	60,966
Consensus Cloud Solutions, Inc.	995	15,840
CoreCard Corp.	428	5,461
CS Disco, Inc.	1,287	8,571
Datadog, Inc., Class A	2,796	367,562
Digimarc Corp.	718	25,173
Digital Turbine, Inc.	4,767	15,111

	Number of Shares	Fair Value
DocuSign, Inc.	2,089	\$ 111,281
Domo, Inc., Class B	1,550	17,841
DoubleVerify Holdings, Inc.	1,300	40,157
Dropbox, Inc., Class A	2,600	62,270
Dynatrace, Inc.	2,800	138,740
E2open Parent Holdings, Inc.	7,872	33,299
eGain Corp.	853	5,229
Elastic NV	900	120,429
Enfusion, Inc., Class A	1,685	14,609
Envestnet, Inc.	2,350	121,096
Everbridge, Inc.	1,982	56,031
EverCommerce, Inc.	1,177	11,523
Expensify, Inc., Class A	3,148	6,548
Fair Isaac Corp.	266	337,796
Five9, Inc.	800	48,800
Freshworks, Inc., Class A Revenue	7,615	155,651
Guidewire Software, Inc.	800	95,472
HashiCorp, Inc., Class A	1,400	36,498
HubSpot, Inc.	463	286,509
Informatica, Inc., Class A	100	3,258
Instructure Holdings, Inc.	985	22,576
Intapp, Inc.	1,283	50,332
InterDigital, Inc.	1,241	132,812
Intuit, Inc.	2,884	1,911,775
Jamf Holding Corp.	3,425	61,616
Kaltura, Inc.	4,889	6,502
LivePerson, Inc.	3,971	5,043
LiveRamp Holdings, Inc.	3,083	107,843
Manhattan Associates, Inc.	631	159,851
Marathon Digital Holdings, Inc.	10,091	261,357
Matterport, Inc.	12,466	26,428
MeridianLink, Inc.	1,329	25,198
MicroStrategy, Inc., Class A	581	594,270
Mitek Systems, Inc.	2,158	25,054
Model N, Inc.	1,801	44,233
nCino, Inc.	500	14,920
NCR Voyix Corp.	1,300	18,993
NextNav, Inc.	2,812	12,035
Nutanix, Inc., Class A	2,574	162,574
Olo, Inc., Class A	5,149	29,967
ON24, Inc.	1,335	9,372
PagerDuty, Inc.	4,385	105,942

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Palantir Technologies, Inc., Class A	19,229	\$ 482,263	AITi Global, Inc.	1,236	\$ 7,243
Pegasystems, Inc.	200	13,008	Ameriprise Financial, Inc.	1,014	413,063
PowerSchool Holdings, Inc., Class A	2,749	57,427	ARES Management Corp., Class A	1,622	215,126
Procore Technologies, Inc.	800	62,424	Artisan Partners Asset Management, Inc., Class A	2,882	124,128
PROS Holdings, Inc.	2,084	74,503	AssetMark Financial Holdings, Inc.	1,101	38,920
PTC, Inc.	1,148	210,096	Bank of New York Mellon Corp.	8,106	454,666
Q2 Holdings, Inc.	2,668	123,342	BlackRock, Inc.	1,531	1,242,162
Red Violet, Inc.	473	8,448	Blackstone, Inc.	7,412	947,402
Rimini Street, Inc.	2,472	7,985	Blue Owl Capital, Inc.	4,400	79,024
RingCentral, Inc., Class A	900	30,078	BrightSphere Investment Group, Inc.	1,629	36,913
Riot Platforms, Inc.	8,935	126,162	Carlyle Group, Inc.	2,051	94,038
Roper Technologies, Inc.	1,037	564,885	Cohen & Steers, Inc.	1,215	89,363
Salesforce, Inc.	9,828	3,035,083	Diamond Hill Investment Group, Inc.	124	17,940
SEMrush Holdings, Inc., Class A	1,414	17,647	Franklin Resources, Inc.	3,600	98,820
Smartsheet, Inc., Class A	1,400	59,094	GCM Grosvenor, Inc., Class A	1,854	15,703
SoundHound AI, Inc., Class A	6,848	50,812	Hamilton Lane, Inc., Class A	1,721	197,657
SoundThinking, Inc.	429	7,460	Invesco Ltd.	4,300	66,263
Splunk, Inc.	1,510	235,892	Janus Henderson Group PLC	1,100	34,276
Sprinklr, Inc., Class A	4,907	63,938	KKR & Co., Inc.	6,859	673,965
Sprout Social, Inc., Class A	2,244	138,724	Northern Trust Corp.	2,132	175,101
SPS Commerce, Inc.	1,750	324,030	P10, Inc., Class A	2,172	20,135
Synopsys, Inc.	1,582	907,641	SEI Investments Co.	1,000	67,250
Terawulf, Inc.	7,663	14,368	Silvercrest Asset Management Group, Inc., Class A	496	8,318
Tyler Technologies, Inc.	450	196,713	State Street Corp.	3,361	247,807
Unity Software, Inc.	3,198	93,765	StepStone Group, Inc., Class A	2,520	87,520
Verint Systems, Inc.	2,920	92,301	T Rowe Price Group, Inc.	2,357	267,166
Veritone, Inc.	1,607	3,680	TPG, Inc.	900	39,915
Viant Technology, Inc., Class A	600	5,454	Victory Capital Holdings, Inc., Class A	1,328	51,035
Weave Communications, Inc.	1,497	18,757	Virtus Investment Partners, Inc.	323	75,039
Workday, Inc., Class A	2,110	621,733	WisdomTree, Inc.	6,719	54,155
Workiva, Inc.	2,342	201,693			<u>6,002,637</u>
Yext, Inc.	4,993	29,559	Automobile Manufacturers - 0.6%		
Zeta Global Holdings Corp., Class A	6,623	69,542	Fisker, Inc.	10,262	7,473
Zoom Video Communications, Inc., Class A	2,474	174,986	Ford Motor Co.	39,991	497,488
		<u>21,391,280</u>	General Motors Co.	14,127	578,924
Asset Management & Custody Banks - 0.4%					
Affiliated Managers Group, Inc.	400	62,524			

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Lucid Group, Inc.	7,700	\$ 25,410
Rivian Automotive, Inc., Class A	6,800	76,976
Stellantis NV	22,405	585,167
Tesla, Inc.	28,661	5,786,083
Thor Industries, Inc.	534	68,448
Winnebago Industries, Inc.	1,357	97,338
Workhorse Group, Inc.	7,669	2,566
		<u>7,725,873</u>
Automotive Parts & Equipment - 0.1%		
Adient PLC	4,409	149,641
American Axle & Manufacturing Holdings, Inc.	5,557	38,454
Aptiv PLC	2,691	213,908
Atmus Filtration Technologies, Inc.	843	20,122
BorgWarner, Inc.	2,386	74,276
Cooper-Standard Holdings, Inc.	749	10,531
Dana, Inc.	6,088	76,100
Dorman Products, Inc.	1,233	116,173
Fox Factory Holding Corp.	2,003	101,332
Gentex Corp.	2,158	78,832
Gentherm, Inc.	1,528	86,882
Holley, Inc.	2,282	9,790
LCI Industries	1,161	146,263
Lear Corp.	600	82,410
Luminar Technologies, Inc.	12,888	30,802
Modine Manufacturing Co.	2,457	220,418
Patrick Industries, Inc.	1,000	119,940
Phinia, Inc.	577	19,745
QuantumScape Corp.	2,200	13,794
Solid Power, Inc.	8,527	13,984
Standard Motor Products, Inc.	1,027	32,618
Stoneridge, Inc.	1,325	23,280
Visteon Corp.	1,297	146,717
XPEL, Inc.	1,078	56,681
		<u>1,882,693</u>
Automotive Retail - 0.2%		
Advance Auto Parts, Inc.	698	47,143
America's Car-Mart, Inc.	269	18,115
Arko Corp.	4,047	26,427

	Number of Shares	Fair Value
Asbury Automotive Group, Inc.	975	\$ 203,609
AutoNation, Inc.	282	42,244
AutoZone, Inc.	185	556,114
Camping World Holdings, Inc., Class A	2,041	54,474
CarMax, Inc.	1,500	118,500
CarParts.com, Inc.	2,475	6,311
Carvana Co.	4,568	346,848
EVgo, Inc.	4,625	13,690
Group 1 Automotive, Inc.	642	173,757
Lazydays Holdings, Inc.	484	1,946
Lithia Motors, Inc.	300	89,718
Monro, Inc.	1,520	51,026
Murphy USA, Inc.	200	83,402
OneWater Marine, Inc., Class A	558	14,514
O'Reilly Automotive, Inc.	610	663,326
Penske Automotive Group, Inc.	170	26,095
Sonic Automotive, Inc., Class A	682	35,805
Valvoline, Inc.	1,100	46,904
		<u>2,619,968</u>
Biotechnology - 1.5%		
2seventy bio, Inc.	2,854	14,841
4D Molecular Therapeutics, Inc.	1,882	52,734
89bio, Inc.	2,962	33,974
Aadi Bioscience, Inc.	1,122	2,210
AbbVie, Inc.	18,267	3,215,905
ACADIA Pharmaceuticals, Inc.	5,688	132,189
ACELYRIN, Inc.	1,701	14,373
Acrivon Therapeutics, Inc.	376	1,827
Actinium Pharmaceuticals, Inc.	1,534	13,085
Adicet Bio, Inc.	1,535	3,607
ADMA Biologics, Inc.	10,211	54,731
Aduro Biotech, Inc.	4,580	595
Aerovate Therapeutics, Inc.	529	12,209
Agenus, Inc.	19,502	13,066
Agios Pharmaceuticals, Inc.	2,631	85,034
Akero Therapeutics, Inc.	2,443	65,937
Aldeyra Therapeutics, Inc.	2,558	9,260

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Alector, Inc.	3,218	\$ 22,429
Alkermes PLC	7,817	232,087
Allakos, Inc.	3,894	5,763
Allogene Therapeutics, Inc.	4,225	20,745
Allovir, Inc.	3,038	2,238
Alnylam Pharmaceuticals, Inc.	1,281	193,546
Alpine Immune Sciences, Inc.	1,500	52,830
Altimmune, Inc.	2,721	32,924
ALX Oncology Holdings, Inc.	1,293	18,968
Amgen, Inc.	5,543	1,517,840
Amicus Therapeutics, Inc.	13,364	171,326
AnaptysBio, Inc.	947	24,177
Anavex Life Sciences Corp.	3,531	18,149
Anika Therapeutics, Inc.	648	15,733
Annexon, Inc.	1,921	10,700
Apellis Pharmaceuticals, Inc.	1,000	61,970
Apogee Therapeutics, Inc.	1,001	34,855
Arbutus Biopharma Corp.	5,589	15,649
Arcellx, Inc.	1,796	118,213
Arcturus Therapeutics Holdings, Inc.	1,169	45,310
Arcus Biosciences, Inc.	2,548	48,743
Arcutis Biotherapeutics, Inc.	3,795	39,013
Ardelyx, Inc.	10,782	100,488
Arrowhead Pharmaceuticals, Inc.	5,547	178,059
ARS Pharmaceuticals, Inc.	1,406	11,768
Astria Therapeutics, Inc.	1,709	24,302
Atara Biotherapeutics, Inc.	4,598	3,577
Aura Biosciences, Inc.	1,527	13,850
Avid Bioservices, Inc.	3,088	23,716
Avidity Biosciences, Inc.	3,539	64,764
Avita Medical, Inc.	1,212	21,974
Beam Therapeutics, Inc.	3,433	135,569
BioAtla, Inc.	1,541	4,161
BioCryst Pharmaceuticals, Inc.	8,887	50,034
Biogen, Inc.	1,492	323,749
Biohaven Ltd.	3,213	154,674
BioMarin Pharmaceutical, Inc.	1,989	171,611
Biomea Fusion, Inc.	869	15,208
Bioxcel Therapeutics, Inc.	871	2,770
Bluebird Bio, Inc.	5,833	8,108
Blueprint Medicines Corp.	2,899	271,114

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Bridgebio Pharma, Inc.	5,390	\$ 184,069
Cabaletta Bio, Inc.	1,619	37,043
CareDx, Inc.	2,615	27,824
Caribou Biosciences, Inc.	4,024	31,830
Carisma Therapeutics, Inc.	1,665	4,296
Cartesian Therapeutics, Inc.	7,221	5,282
Catalyst Pharmaceuticals, Inc.	4,666	74,796
Celcuity, Inc.	753	11,717
Celldex Therapeutics, Inc.	2,201	105,780
Century Therapeutics, Inc.	1,421	5,215
Cerevel Therapeutics Holdings, Inc.	3,370	138,170
Chinook Therapeutics, Inc.	2,824	1,101
Cogent Biosciences, Inc.	3,794	26,558
Coherus Biosciences, Inc.	5,363	12,228
Compass Therapeutics, Inc.	5,218	9,288
Crinetics Pharmaceuticals, Inc.	3,058	125,195
CSL Ltd.	4,949	922,421
Cue Biopharma, Inc.	1,204	2,498
Cullinan Oncology, Inc.	1,139	21,037
Cytokinetics, Inc.	4,437	320,529
Day One Biopharmaceuticals, Inc.	2,961	49,538
Deciphera Pharmaceuticals, Inc.	2,541	42,409
Denali Therapeutics, Inc.	5,596	110,689
Design Therapeutics, Inc.	1,688	4,693
Disc Medicine, Inc.	408	28,017
Dynavax Technologies Corp.	6,037	76,489
Dyne Therapeutics, Inc.	2,054	55,253
Eagle Pharmaceuticals, Inc.	607	3,557
Editas Medicine, Inc.	3,888	39,113
Emergent BioSolutions, Inc.	2,883	9,312
Enanta Pharmaceuticals, Inc.	1,124	16,152
Entrada Therapeutics, Inc.	946	12,516
Erasca, Inc.	3,602	8,573
Exact Sciences Corp.	2,100	120,813
Exelixis, Inc.	3,200	70,080
Fate Therapeutics, Inc.	4,373	31,005
FibroGen, Inc.	5,047	8,630
Foghorn Therapeutics, Inc.	1,203	9,299
Genelux Corp.	1,007	7,351
Generation Bio Co.	2,581	6,478

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Geron Corp.	23,993	\$ 47,986
Gilead Sciences, Inc.	13,011	938,093
Graphite Bio, Inc.	976	3,309
Gritstone bio, Inc.	5,007	14,020
Halozyme Therapeutics, Inc.	6,193	246,543
Heron Therapeutics, Inc.	5,147	13,691
HilleVax, Inc.	1,184	21,490
Humacyte, Inc.	2,625	11,419
Ideaya Biosciences, Inc.	2,822	126,143
IGM Biosciences, Inc.	539	6,808
Immuneering Corp., Class A	1,303	8,079
ImmunityBio, Inc.	6,566	31,057
Immunovant, Inc.	2,522	89,203
Incyte Corp.	1,946	113,569
Inhibrx, Inc.	1,594	58,388
Inozyme Pharma, Inc.	2,261	14,380
Insmmed, Inc.	6,501	180,208
Intellia Therapeutics, Inc.	4,133	132,752
Ionis Pharmaceuticals, Inc.	1,500	67,815
Iovance Biotherapeutics, Inc.	10,947	174,167
Ironwood Pharmaceuticals, Inc.	6,480	61,106
iTeos Therapeutics, Inc.	1,196	12,809
Janux Therapeutics, Inc.	862	41,704
KalVista Pharmaceuticals, Inc.	1,379	18,823
Karuna Therapeutics, Inc.	400	125,588
Karyopharm Therapeutics, Inc.	6,758	7,839
Keros Therapeutics, Inc.	1,045	70,538
Kezar Life Sciences, Inc.	2,657	2,790
Kiniksa Pharmaceuticals Ltd., Class A	1,578	33,359
Kodiak Sciences, Inc.	1,824	10,962
Krystal Biotech, Inc.	1,024	163,297
Kura Oncology, Inc.	3,281	69,163
Kymera Therapeutics, Inc.	1,766	75,408
Larimar Therapeutics, Inc.	1,314	15,111
Legend Biotech Corp. ADR	1,100	71,676
Lexicon Pharmaceuticals, Inc.	4,215	10,495
Lineage Cell Therapeutics, Inc.	7,531	7,832
Lyell Immunopharma, Inc.	8,855	25,857
MacroGenics, Inc.	2,935	52,654
Madrigal Pharmaceuticals, Inc.	707	166,993

	Number of Shares	Fair Value
MannKind Corp.	12,368	\$ 50,832
MeiraGTx Holdings PLC	1,671	10,310
Merrimack Pharmaceuticals, Inc.	642	9,437
Mersana Therapeutics, Inc.	5,733	31,188
MiMedx Group, Inc.	5,622	45,876
Mineralys Therapeutics, Inc.	855	13,150
Mirum Pharmaceuticals, Inc.	1,146	32,902
Moderna, Inc.	3,408	314,354
Monte Rosa Therapeutics, Inc.	1,484	9,394
Morphic Holding, Inc.	1,793	66,251
Mural Oncology PLC	873	4,618
Myriad Genetics, Inc.	3,772	78,948
Natera, Inc.	1,100	95,139
Neurocrine Biosciences, Inc.	1,000	130,400
Nkarta, Inc.	1,596	19,280
Novavax, Inc.	4,359	21,533
Nurix Therapeutics, Inc.	2,392	29,541
Nuvalent, Inc., Class A	1,243	104,561
Nuvectis Pharma, Inc.	496	4,896
Ocean Biomedical, Inc.	304	535
Olema Pharmaceuticals, Inc.	1,201	14,892
Omega Therapeutics, Inc.	849	3,489
Organogenesis Holdings, Inc.	3,071	10,963
ORIC Pharmaceuticals, Inc.	1,740	22,168
Outlook Therapeutics, Inc.	9,992	4,365
Ovid therapeutics, Inc.	3,406	11,580
PDS Biotechnology Corp.	1,640	10,808
PepGen, Inc.	389	6,594
PMV Pharmaceuticals, Inc.	2,176	4,026
Poseida Therapeutics, Inc.	2,897	11,472
Precigen, Inc.	6,491	9,996
Prelude Therapeutics, Inc.	429	1,845
Prime Medicine, Inc.	1,999	17,251
ProKidney Corp.	2,310	3,765
Protagonist Therapeutics, Inc.	2,796	84,942
Protalix BioTherapeutics, Inc.	4,094	6,673
PTC Therapeutics, Inc.	3,495	98,524
Rallybio Corp.	1,795	4,173
RAPT Therapeutics, Inc.	1,475	12,641
Recursion Pharmaceuticals, Inc., Class A	6,464	87,005
Regeneron Pharmaceuticals, Inc.	1,063	1,026,954

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
REGENXBIO, Inc.	1,970	\$ 34,357
Relay Therapeutics, Inc.	4,389	43,978
Reneo Pharmaceuticals, Inc.	820	1,353
Replimune Group, Inc.	2,253	19,331
REVOLUTION Medicines, Inc.	6,767	199,491
Rhythm Pharmaceuticals, Inc.	2,408	104,555
Rigel Pharmaceuticals, Inc.	7,368	11,199
Rocket Pharmaceuticals, Inc.	2,930	85,849
Roivant Sciences Ltd.	4,900	56,056
Sage Therapeutics, Inc.	2,584	55,504
Sagimet Biosciences, Inc., Class A	276	1,692
Sana Biotechnology, Inc.	4,708	47,268
Sangamo Therapeutics, Inc.	6,601	7,657
Sarepta Therapeutics, Inc.	900	115,110
Savara, Inc.	4,073	20,569
Scholar Rock Holding Corp.	2,762	42,811
Seres Therapeutics, Inc.	5,387	6,141
SpringWorks Therapeutics, Inc.	3,151	155,218
Stoke Therapeutics, Inc.	1,137	8,800
Summit Therapeutics, Inc.	5,998	27,231
Sutro Biopharma, Inc.	2,601	12,771
Syndax Pharmaceuticals, Inc.	3,227	75,641
Tango Therapeutics, Inc.	2,018	22,460
Tenaya Therapeutics, Inc.	2,431	14,464
TG Therapeutics, Inc.	6,479	111,568
Traverse Therapeutics, Inc.	3,505	26,498
Turnstone Biologics Corp.	312	1,423
Twist Bioscience Corp.	2,665	104,708
Tyra Biosciences, Inc.	664	13,273
Ultragenyx Pharmaceutical, Inc.	700	36,204
United Therapeutics Corp.	511	115,302
UroGen Pharma Ltd.	1,402	25,699
Vanda Pharmaceuticals, Inc.	2,958	13,222
Vaxcyte, Inc.	4,962	366,295
Vaxxinity, Inc., Class A	1,485	1,270
Vera Therapeutics, Inc.	1,574	74,104
Veracyte, Inc.	3,398	80,023
Vericel Corp.	2,230	101,866
Vertex Pharmaceuticals, Inc.	2,624	1,104,022
Verve Therapeutics, Inc.	2,453	41,824
Vigil Neuroscience, Inc.	1,022	3,557
Viking Therapeutics, Inc.	4,554	350,886

	Number of Shares	Fair Value
Vir Biotechnology, Inc.	4,062	\$ 45,657
Viridian Therapeutics, Inc.	2,040	38,168
Vor BioPharma, Inc.	1,313	3,020
Voyager Therapeutics, Inc.	1,379	11,473
X4 Pharmaceuticals, Inc.	7,292	7,078
Xencor, Inc.	2,688	61,690
XOMA Corp.	285	6,928
Y-mAbs Therapeutics, Inc.	1,901	31,747
Zentalis Pharmaceuticals, Inc.	2,745	40,928
Zymeworks, Inc.	2,506	30,097
		<u>20,673,556</u>
Brewers - 0.0%		
Boston Beer Co., Inc., Class A	114	35,128
Molson Coors Beverage Co., Class B	1,800	112,356
		<u>147,484</u>
Broadcasting - 0.0%		
AMC Networks, Inc., Class A	1,576	20,393
EW Scripps Co., Class A	2,981	12,013
Fox Corp., Class A	2,800	83,412
Fox Corp., Class B	1,200	32,856
Gray Television, Inc.	3,996	23,337
iHeartMedia, Inc., Class A	5,643	15,631
Nexstar Media Group, Inc.	324	53,839
Paramount Global, Class B	6,004	66,284
Sinclair, Inc.	1,482	22,008
TEGNA, Inc.	9,482	132,843
Townsquare Media, Inc., Class A	445	4,735
Urban One, Inc.	1,369	4,260
		<u>471,611</u>
Broadline Retail - 1.3%		
Amazon.com, Inc.	93,563	16,538,196
Big Lots, Inc.	1,310	7,100
ContextLogic, Inc., Class A	956	6,214
Dillard's, Inc., Class A	171	70,919
eBay, Inc.	5,348	252,854
Etsy, Inc.	1,291	92,552
Kohl's Corp.	1,200	33,444
Macy's, Inc.	3,000	52,320

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	Number of Shares	Fair Value
Nordstrom, Inc.	1,600	\$ 33,552
Ollie's Bargain Outlet Holdings, Inc.	600	48,102
Savers Value Village, Inc.	1,331	26,939
		<u>17,162,192</u>
Building Products - 0.4%		
A O Smith Corp.	1,206	99,977
AAON, Inc.	3,231	271,339
Advanced Drainage Systems, Inc.	700	114,268
Allegion PLC	956	122,244
American Woodmark Corp.	764	76,583
Apogee Enterprises, Inc.	1,081	61,844
Armstrong World Industries, Inc.	500	60,305
AZEK Co., Inc.	1,400	67,354
AZZ, Inc.	1,158	84,302
Builders FirstSource, Inc.	1,300	253,734
Carlisle Cos., Inc.	515	180,250
Carrier Global Corp.	8,592	477,543
CSW Industrials, Inc.	725	167,033
Fortune Brands Innovations, Inc.	1,435	116,723
Gibraltar Industries, Inc.	1,434	111,063
Griffon Corp.	1,967	140,444
Hayward Holdings, Inc.	1,700	25,143
Insteel Industries, Inc.	941	34,262
Janus International Group, Inc.	4,140	59,409
JELD-WEN Holding, Inc.	3,970	72,254
Johnson Controls International PLC	6,995	414,594
Lennox International, Inc.	255	120,159
Masco Corp.	2,300	176,548
Masonite International Corp.	1,043	135,840
Masterbrand, Inc.	6,064	104,968
Owens Corning	967	144,837
PGT Innovations, Inc.	2,657	110,983
Quanex Building Products Corp.	1,615	55,847
Resideo Technologies, Inc.	6,883	153,697
Simpson Manufacturing Co., Inc.	2,042	426,125
Trane Technologies PLC	2,313	652,197
Trex Co., Inc.	1,096	100,569

	Number of Shares	Fair Value
UFP Industries, Inc.	2,863	\$ 328,186
Zurn Elkay Water Solutions Corp.	6,972	221,361
		<u>5,741,985</u>
Cable & Satellite - 0.2%		
Cable One, Inc.	64	29,184
Charter Communications, Inc., Class A	1,023	300,690
Comcast Corp., Class A	41,453	1,776,261
EchoStar Corp., Class A	5,668	74,308
Liberty Broadband Corp., Class C	1,300	78,234
Liberty Media Corp.-Liberty SiriusXM, Class A	1,200	34,968
Liberty Media Corp.-Liberty SiriusXM, Class C	1,497	43,383
Sirius XM Holdings, Inc.	7,300	32,266
WideOpenWest, Inc.	2,634	10,536
		<u>2,379,830</u>
Cargo Ground Transportation - 0.1%		
ArcBest Corp.	1,119	159,860
Covenant Logistics Group, Inc.	431	20,981
Daseke, Inc.	1,887	15,568
Heartland Express, Inc.	2,189	27,975
JB Hunt Transport Services, Inc.	854	176,189
Knight-Swift Transportation Holdings, Inc.	1,622	91,383
Landstar System, Inc.	344	65,429
Marten Transport Ltd.	2,689	50,688
Old Dominion Freight Line, Inc.	984	435,400
PAM Transportation Services, Inc.	378	7,001
RXO, Inc.	5,448	117,241
Ryder System, Inc.	294	33,545
Saia, Inc.	290	166,866
Schneider National, Inc., Class B	800	18,840
U-Haul Holding Co.	1,247	79,272
Universal Logistics Holdings, Inc.	360	12,179
Werner Enterprises, Inc.	2,969	119,176

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
XPO, Inc.	1,200	\$ 144,384
		<u>1,741,977</u>
Casinos & Gaming - 0.1%		
Accel Entertainment, Inc.	2,703	30,625
Bally's Corp.	1,328	14,927
Boyd Gaming Corp.	900	59,517
Caesars Entertainment, Inc.	2,559	111,240
Century Casinos, Inc.	1,371	3,990
Churchill Downs, Inc.	800	97,496
DraftKings, Inc., Class A	4,500	194,940
Everi Holdings, Inc.	3,997	47,404
Full House Resorts, Inc.	1,622	8,321
Golden Entertainment, Inc.	982	36,393
Inspired Entertainment, Inc.	1,211	11,989
International Game Technology PLC	5,097	138,485
Las Vegas Sands Corp.	4,059	221,297
Light & Wonder, Inc.	4,345	436,716
MGM Resorts International	3,000	129,840
Monarch Casino & Resort, Inc.	656	46,149
Penn Entertainment, Inc.	1,700	31,110
PlayAGS, Inc.	1,627	15,098
Red Rock Resorts, Inc., Class A	2,234	129,550
Rush Street Interactive, Inc.	3,062	17,913
Wynn Resorts Ltd.	1,070	112,564
		<u>1,895,564</u>
Coal & Consumable Fuels - 0.0%		
Centrus Energy Corp., Class A	574	23,413
CONSOL Energy, Inc.	1,432	122,894
Energy Fuels, Inc.	7,700	48,741
Enviva, Inc.	1,760	704
Hallador Energy Co.	1,281	9,736
NACCO Industries, Inc., Class A	210	6,978
Peabody Energy Corp.	5,367	132,941
Uranium Energy Corp.	17,746	114,994
		<u>460,401</u>
Commercial & Residential Mortgage Finance - 0.1%		
Enact Holdings, Inc.	1,458	40,416

	Number of Shares	Fair Value
Essent Group Ltd.	4,999	\$ 267,796
Federal Agricultural Mortgage Corp., Class C	426	76,199
Finance of America Cos., Inc., Class A	3,696	3,195
Merchants Bancorp	802	34,374
MGIC Investment Corp.	2,500	49,725
Mr Cooper Group, Inc.	3,039	216,620
NMI Holdings, Inc., Class A	3,790	114,003
Ocwen Financial Corp.	269	7,016
PennyMac Financial Services, Inc.	1,195	101,491
Radian Group, Inc.	7,411	215,957
Rocket Cos., Inc., Class A	2,200	27,632
Security National Financial Corp., Class A	802	6,913
Velocity Financial, Inc.	349	5,706
Walker & Dunlop, Inc.	1,495	142,593
Waterstone Financial, Inc.	919	11,625
		<u>1,321,261</u>
Commercial Printing - 0.0%		
Deluxe Corp.	2,114	41,033
Ennis, Inc.	1,282	26,050
Quad/Graphics, Inc.	1,244	7,451
		<u>74,534</u>
Commodity Chemicals - 0.1%		
AdvanSix, Inc.	1,298	36,318
Cabot Corp.	2,609	221,635
Core Molding Technologies, Inc.	444	8,156
Dow, Inc.	7,686	429,494
Hawkins, Inc.	949	66,667
Koppers Holdings, Inc.	982	55,601
Kronos Worldwide, Inc.	1,114	10,126
LyondellBasell Industries NV, Class A	2,534	254,110
Mativ Holdings, Inc.	2,716	47,177
Olin Corp.	1,390	74,782
Origin Materials, Inc.	5,385	3,197
PureCycle Technologies, Inc.	5,272	30,525
Trinseo PLC	1,773	7,978
Tronox Holdings PLC	5,455	80,188

State Street Total Return V.I.S. Fund
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	Number of Shares	Fair Value
Westlake Corp.	300	\$ 41,613
		<u>1,367,567</u>
Communications Equipment - 0.3%		
ADTRAN Holdings, Inc.	3,917	22,288
Arista Networks, Inc.	2,653	736,314
Aviat Networks, Inc.	555	19,697
Calix, Inc.	2,758	96,171
Cambium Networks Corp.	575	2,444
Ciena Corp.	1,479	84,273
Cisco Systems, Inc.	42,316	2,046,825
Clearfield, Inc.	631	19,037
CommScope Holding Co., Inc.	10,332	12,037
Comtech Telecommunications Corp.	1,164	7,869
Digi International, Inc.	1,662	49,129
DZS, Inc.	1,034	1,520
Extreme Networks, Inc.	5,877	74,285
F5, Inc.	600	112,332
Harmonic, Inc.	5,396	70,849
Infinera Corp.	9,714	48,764
Juniper Networks, Inc.	3,355	124,236
KVH Industries, Inc.	1,204	5,719
Lumentum Holdings, Inc.	800	38,776
Motorola Solutions, Inc.	1,729	571,244
NETGEAR, Inc.	1,304	19,547
NetScout Systems, Inc.	3,357	72,679
Ribbon Communications, Inc.	3,841	11,484
Viasat, Inc.	1,110	21,723
Viavi Solutions, Inc.	10,354	98,881
		<u>4,368,123</u>
Computer & Electronics Retail - 0.0%		
Best Buy Co., Inc.	2,038	164,833
GameStop Corp., Class A	2,500	35,675
Upbound Group, Inc.	2,573	86,865
		<u>287,373</u>
Construction & Engineering - 0.2%		
AECOM	1,400	124,362
Ameresco, Inc., Class A	1,527	32,006
API Group Corp.	9,969	349,413
Arcosa, Inc.	2,283	189,489
Argan, Inc.	641	30,037

	Number of Shares	Fair Value
Bowman Consulting Group Ltd.	484	\$ 15,764
Comfort Systems USA, Inc.	1,683	514,544
Concrete Pumping Holdings, Inc.	1,296	10,614
Construction Partners, Inc., Class A	1,877	90,246
Dycom Industries, Inc.	1,347	170,382
EMCOR Group, Inc.	500	156,760
Ferrovial SE	5,269	197,569
Fluor Corp.	6,727	247,554
Granite Construction, Inc.	2,065	106,409
Great Lakes Dredge & Dock Corp.	3,299	29,493
IES Holdings, Inc.	413	45,397
INNOVATE Corp.	3,660	2,870
Limbach Holdings, Inc.	415	20,435
MasTec, Inc.	600	45,276
MDU Resources Group, Inc.	2,200	47,696
MYR Group, Inc.	771	125,257
Northwest Pipe Co.	432	12,887
Primoris Services Corp.	2,484	98,143
Quanta Services, Inc.	1,538	371,442
Sterling Infrastructure, Inc.	1,419	151,322
Tutor Perini Corp.	2,057	23,306
Valmont Industries, Inc.	239	50,651
WillScot Mobile Mini Holdings Corp.	2,000	95,500
		<u>3,354,824</u>
Construction Machinery & Heavy Transportation Equipment - 0.3%		
Allison Transmission Holdings, Inc.	800	60,264
Astec Industries, Inc.	1,074	43,604
Blue Bird Corp.	1,261	42,672
Caterpillar, Inc.	5,315	1,774,997
Commercial Vehicle Group, Inc.	1,797	11,752
Cummins, Inc.	1,458	391,633
Douglas Dynamics, Inc.	1,124	28,212
Federal Signal Corp.	2,861	234,345
Greenbrier Cos., Inc.	1,497	77,470
Hyllion Holdings Corp.	6,196	11,277
Manitowoc Co., Inc.	1,748	24,367
Microvast Holdings, Inc.	10,318	8,877

State Street Total Return V.I.S. Fund
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	Number of Shares	Fair Value
Miller Industries, Inc.	567	\$ 25,521
Nikola Corp.	28,433	21,160
Oshkosh Corp.	700	77,602
PACCAR, Inc.	5,205	577,183
REV Group, Inc.	1,614	33,313
Shyft Group, Inc.	1,736	17,898
Terex Corp.	3,129	179,448
Trinity Industries, Inc.	3,801	96,469
Wabash National Corp.	2,135	58,243
Westinghouse Air Brake Technologies Corp.	1,841	260,115
		<u>4,056,422</u>
Construction Materials - 0.2%		
CRH PLC	7,164	595,743
Eagle Materials, Inc.	400	101,420
Holcim AG	5,271	431,593
James Hardie Industries PLC	4,511	178,443
Knife River Corp.	2,663	197,302
Martin Marietta Materials, Inc.	657	379,556
Summit Materials, Inc., Class A	5,702	243,532
U.S. Lime & Minerals, Inc.	105	26,773
Vulcan Materials Co.	1,331	353,846
		<u>2,508,208</u>
Consumer Electronics - 0.0%		
Garmin Ltd.	1,484	203,827
GoPro, Inc., Class A	6,547	15,320
Snap One Holdings Corp.	920	7,618
Sonos, Inc.	5,953	112,869
Vizio Holding Corp., Class A	3,818	42,036
VOXX International Corp.	484	4,114
		<u>385,784</u>
Consumer Finance - 0.3%		
Ally Financial, Inc.	2,727	100,872
American Express Co.	6,057	1,329,027
Atlanticus Holdings Corp.	188	6,232
Bread Financial Holdings, Inc.	2,321	88,848
Capital One Financial Corp.	3,910	538,055
Consumer Portfolio Services, Inc.	417	3,682
Credit Acceptance Corp.	81	44,842
Discover Financial Services	2,475	298,732

	Number of Shares	Fair Value
Encore Capital Group, Inc.	1,077	\$ 51,696
Enova International, Inc.	1,394	88,170
FirstCash Holdings, Inc.	1,774	203,123
Green Dot Corp., Class A	2,312	18,982
LendingClub Corp.	5,151	41,775
LendingTree, Inc.	490	19,389
Navient Corp.	4,121	67,007
Nelnet, Inc., Class A	598	51,350
NerdWallet, Inc., Class A	1,683	28,392
OneMain Holdings, Inc.	1,000	47,230
OppFi, Inc.	510	1,795
PRA Group, Inc.	1,875	47,925
PROG Holdings, Inc.	2,117	65,352
Regional Management Corp.	380	8,892
SLM Corp.	3,000	62,490
SoFi Technologies, Inc.	9,200	82,616
Synchrony Financial	3,842	158,675
Upstart Holdings, Inc.	3,422	88,117
World Acceptance Corp.	186	22,275
		<u>3,565,541</u>
Consumer Staples Merchandise Retail - 0.6%		
BJ's Wholesale Club Holdings, Inc.	1,400	102,256
Costco Wholesale Corp.	4,627	3,441,979
Dollar General Corp.	2,237	325,058
Dollar Tree, Inc.	2,126	311,842
PriceSmart, Inc.	1,177	99,033
Target Corp.	4,774	730,040
Walmart, Inc.	44,275	2,594,958
		<u>7,605,166</u>
Copper - 0.0%		
Freeport-McMoRan, Inc.	14,698	555,731
Data Center REITs - 0.1%		
Digital Realty Trust, Inc.	3,071	450,854
Equinix, Inc.	966	858,600
		<u>1,309,454</u>
Data Processing & Outsourced Services - 0.1%		
Broadridge Financial Solutions, Inc.	1,247	253,864
Concentrix Corp.	452	32,747
Conduent, Inc.	8,656	29,777

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	Number of Shares	Fair Value
CSG Systems International, Inc.	1,475	\$ 80,476
ExlService Holdings, Inc.	7,620	237,134
Genpact Ltd.	1,700	57,800
IBEX Holdings Ltd.	464	7,406
Maximus, Inc.	2,903	242,865
SS&C Technologies Holdings, Inc.	2,300	146,648
TTEC Holdings, Inc.	978	17,066
Verra Mobility Corp.	6,558	141,784
		<u>1,247,567</u>
Distillers & Vintners - 0.0%		
Brown-Forman Corp., Class A	600	35,964
Brown-Forman Corp., Class B	1,535	92,453
Constellation Brands, Inc., Class A	1,708	424,472
Duckhorn Portfolio, Inc.	2,211	21,027
MGP Ingredients, Inc.	780	66,440
		<u>640,356</u>
Distributors - 0.0%		
Genuine Parts Co.	1,400	208,964
LKQ Corp.	2,746	143,588
Pool Corp.	423	168,405
Weyco Group, Inc.	307	9,898
		<u>530,855</u>
Diversified Banks - 1.0%		
Bank of America Corp.	71,881	2,481,332
Citigroup, Inc.	19,810	1,099,257
Comerica, Inc.	1,264	62,416
Fifth Third Bancorp	6,533	224,343
First Citizens BancShares, Inc., Class A	119	187,284
JPMorgan Chase & Co.	29,953	5,573,055
KeyCorp	9,451	134,866
PNC Financial Services Group, Inc.	4,115	605,728
U.S. Bancorp	16,100	675,556
Wells Fargo & Co.	38,291	2,128,597
		<u>13,172,434</u>
Diversified Capital Markets - 0.0%		
Forge Global Holdings, Inc.	4,915	10,223

	Number of Shares	Fair Value
Diversified Chemicals - 0.0%		
Chemours Co.	1,400	\$ 27,538
Huntsman Corp.	1,911	48,921
LSB Industries, Inc.	2,760	20,314
		<u>96,773</u>
Diversified Financial Services - 0.1%		
Alerus Financial Corp.	805	17,557
Apollo Global Management, Inc.	5,354	598,577
Corebridge Financial, Inc.	2,351	58,375
Equitable Holdings, Inc.	3,600	123,264
Jackson Financial, Inc., Class A	3,956	217,778
NewtekOne, Inc.	1,212	13,987
Voya Financial, Inc.	1,100	75,196
		<u>1,104,734</u>
Diversified Metals & Mining - 0.0%		
5E Advanced Materials, Inc.	1,943	3,517
Compass Minerals International, Inc.	1,620	36,936
Contango ORE, Inc.	461	7,805
Ferroglobe PLC	1,316	—
Ivanhoe Electric, Inc.	3,032	22,437
Materion Corp.	964	129,484
MP Materials Corp.	800	12,168
Piedmont Lithium, Inc.	832	12,114
		<u>224,461</u>
Diversified Real Estate Activities - 0.0%		
RMR Group, Inc., Class A	743	18,181
St. Joe Co.	1,609	86,677
Tejon Ranch Co.	1,010	16,796
		<u>121,654</u>
Diversified REITs - 0.1%		
Alexander & Baldwin, Inc.	3,559	57,869
Alpine Income Property Trust, Inc.	536	8,367
American Assets Trust, Inc.	2,386	51,466
Armada Hoffer Properties, Inc.	3,273	33,319
Broadstone Net Lease, Inc.	8,828	131,625
CTO Realty Growth, Inc.	984	16,777

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Empire State Realty Trust, Inc., Class A	6,481	\$ 64,616
Essential Properties Realty Trust, Inc.	7,339	175,329
Gladstone Commercial Corp.	2,028	25,107
Global Net Lease, Inc.	9,070	65,395
NexPoint Diversified Real Estate Trust	1,341	8,488
One Liberty Properties, Inc.	816	16,516
WP Carey, Inc.	2,031	114,406
		<u>769,280</u>

Diversified Support Services - 0.1%

ACV Auctions, Inc., Class A	5,934	105,328
Cintas Corp.	892	560,720
Copart, Inc.	8,796	467,507
Healthcare Services Group, Inc.	3,602	45,961
Liquidity Services, Inc.	1,035	18,558
Matthews International Corp., Class A	1,413	40,892
OPENLANE, Inc.	5,029	76,793
Performant Financial Corp.	2,838	8,259
UniFirst Corp.	704	118,779
Vestis Corp.	1,450	27,202
Viad Corp.	1,022	38,049
VSE Corp.	609	45,127
		<u>1,553,175</u>

Drug Retail - 0.0%

Walgreens Boots Alliance, Inc.	7,687	<u>163,426</u>
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Education Services - 0.1%

2U, Inc.	4,461	2,010
Adtalem Global Education, Inc.	1,858	91,971
Bright Horizons Family Solutions, Inc.	591	67,882
Chegg, Inc.	5,356	47,883
Coursera, Inc.	6,095	97,947
Duolingo, Inc.	1,395	333,405
Graham Holdings Co., Class B	168	117,991
Grand Canyon Education, Inc.	300	40,440
Laureate Education, Inc.	6,112	81,962

	Number of Shares	Fair Value
Lincoln Educational Services Corp.	1,015	\$ 10,211
Nerdy, Inc.	2,782	8,068
Perdoceo Education Corp.	3,025	53,875
Strategic Education, Inc.	1,059	117,327
Stride, Inc.	1,989	118,843
Udemy, Inc.	4,215	47,629
Universal Technical Institute, Inc.	1,648	24,786
		<u>1,262,230</u>

Electric Utilities - 0.5%

ALLETE, Inc.	2,717	153,891
Alliant Energy Corp.	2,456	117,274
American Electric Power Co., Inc.	5,188	441,966
Avangrid, Inc.	898	27,955
Constellation Energy Corp.	3,407	573,909
Duke Energy Corp.	7,888	724,355
Edison International	4,011	272,828
Entergy Corp.	2,284	231,986
Eversource Energy	2,287	113,298
Evergy, Inc.	3,914	229,752
Exelon Corp.	10,688	383,058
FirstEnergy Corp.	5,728	209,702
Genie Energy Ltd., Class B	945	17,237
IDACORP, Inc.	500	44,055
MGE Energy, Inc.	1,710	108,055
NextEra Energy, Inc.	21,057	1,162,136
NRG Energy, Inc.	2,461	136,142
OGE Energy Corp.	2,050	67,465
Otter Tail Corp.	1,942	175,673
PG&E Corp.	21,900	365,511
Pinnacle West Capital Corp.	1,184	80,903
PNM Resources, Inc.	4,029	147,099
Portland General Electric Co.	4,786	192,253
PPL Corp.	7,700	203,049
Southern Co.	11,307	760,396
Xcel Energy, Inc.	5,973	314,717
		<u>7,254,665</u>

Electrical Components & Equipment - 0.5%

Acuity Brands, Inc.	300	75,372
Allient, Inc.	668	18,985
AMETEK, Inc.	2,327	419,279

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	Number of Shares	Fair Value
Array Technologies, Inc.	7,094	\$ 96,762
Atkore, Inc.	1,796	304,242
Blink Charging Co.	3,123	9,931
Dragonfly Energy Holdings Corp.	2,114	1,387
Eaton Corp. PLC	4,118	1,190,102
Emerson Electric Co.	5,929	633,514
Encore Wire Corp.	707	170,387
EnerSys	1,941	178,339
Enovix Corp.	6,748	65,793
Eos Energy Enterprises, Inc.	5,207	4,958
ESS Tech, Inc.	5,451	4,735
Fluence Energy, Inc.	2,824	43,179
FTC Solar, Inc.	2,225	1,139
FuelCell Energy, Inc.	23,380	27,822
Generac Holdings, Inc.	598	67,281
GrafTech International Ltd.	8,744	15,389
Hubbell, Inc.	600	228,402
LSI Industries, Inc.	1,312	18,932
NEXTracker, Inc., Class A	5,997	337,271
nVent Electric PLC	1,700	114,444
Plug Power, Inc.	4,400	15,532
Powell Industries, Inc.	445	82,432
Preformed Line Products Co.	127	17,460
Regal Rexnord Corp.	667	114,384
Rockwell Automation, Inc.	1,222	348,368
Schneider Electric SE	5,575	1,265,721
Sensata Technologies Holding PLC	1,500	51,630
SES AI Corp.	6,964	12,326
Shoals Technologies Group, Inc., Class A	8,048	103,256
SKYX Platforms Corp.	4,155	5,360
Stem, Inc.	6,629	17,766
SunPower Corp.	4,348	13,522
Sunrun, Inc.	2,300	27,692
Thermon Group Holdings, Inc.	1,634	44,592
Vertiv Holdings Co.	3,693	249,721
Vicor Corp.	1,051	39,139
		<u>6,436,546</u>
Electronic Components - 0.1%		
Akoustis Technologies, Inc.	3,351	2,084
Amphenol Corp., Class A	5,999	655,331

	Number of Shares	Fair Value
Bel Fuse, Inc., Class B	528	\$ 27,440
Belden, Inc.	1,999	170,275
Coherent Corp.	1,373	81,666
Corning, Inc.	7,517	242,348
Knowles Corp.	4,182	68,334
Lightwave Logic, Inc.	5,706	24,022
Littelfuse, Inc.	300	71,472
Rogers Corp.	810	90,777
Vishay Intertechnology, Inc.	6,055	131,696
		<u>1,565,445</u>
Electronic Equipment & Instruments - 0.2%		
908 Devices, Inc.	943	6,931
Advanced Energy Industries, Inc.	1,770	179,124
Aeva Technologies, Inc.	3,153	3,185
Arlo Technologies, Inc.	4,166	43,368
Badger Meter, Inc.	1,386	219,944
Cognex Corp.	1,800	71,010
Crane NXT Co.	600	35,052
Daktronics, Inc.	1,664	14,443
Evolv Technologies Holdings, Inc.	5,623	26,822
FARO Technologies, Inc.	856	19,166
Iteris, Inc.	1,815	9,474
Itron, Inc.	2,176	201,672
Keysight Technologies, Inc.	1,773	273,574
Luna Innovations, Inc.	1,843	12,496
MicroVision, Inc.	8,884	20,966
Mirion Technologies, Inc.	9,367	91,609
Napco Security Technologies, Inc.	1,545	69,571
nLight, Inc.	2,118	28,021
Novanta, Inc.	1,708	295,381
OSI Systems, Inc.	754	98,910
PAR Technology Corp.	1,302	57,054
SmartRent, Inc.	9,208	26,703
Teledyne Technologies, Inc.	425	181,590
Trimble, Inc.	2,532	154,933
Vishay Precision Group, Inc.	629	21,732
Vontier Corp.	1,699	73,057
Vuzix Corp.	3,353	5,667
Zebra Technologies Corp., Class A	559	156,229
		<u>2,397,684</u>

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
Electronic Manufacturing Services - 0.1%		
Benchmark Electronics, Inc.	1,724	\$ 52,944
CTS Corp.	1,441	64,211
IPG Photonics Corp.	300	25,905
Jabil, Inc.	1,314	189,334
Kimball Electronics, Inc.	1,119	25,189
Methode Electronics, Inc.	1,712	36,466
Plexus Corp.	1,288	121,587
Sanmina Corp.	2,658	167,986
TTM Technologies, Inc.	5,037	74,799
		<u>758,421</u>

Environmental & Facilities Services - 0.2%		
ABM Industries, Inc.	3,108	128,391
Aris Water Solutions, Inc., Class A	1,657	19,950
BrightView Holdings, Inc.	2,021	17,603
Casella Waste Systems, Inc., Class A	2,695	242,820
CECO Environmental Corp.	1,364	30,895
Clean Harbors, Inc.	500	91,050
Enviri Corp.	3,970	31,204
LanzaTech Global, Inc.	1,208	3,890
Montrose Environmental Group, Inc.	1,358	56,194
Republic Services, Inc.	2,190	402,084
Rollins, Inc.	2,378	104,798
SP Plus Corp.	956	49,148
Stericycle, Inc.	800	43,512
Tetra Tech, Inc.	600	106,392
Veralto Corp.	2,270	196,173
Waste Management, Inc.	4,209	865,581
		<u>2,389,685</u>

Fertilizers & Agricultural Chemicals - 0.1%		
American Vanguard Corp.	1,371	14,697
CF Industries Holdings, Inc.	1,982	159,987
Corteva, Inc.	7,302	390,803
FMC Corp.	1,334	75,224
Intrepid Potash, Inc.	518	10,920
Mosaic Co.	3,347	104,293
Scotts Miracle-Gro Co.	462	30,353
		<u>786,277</u>

	Number of Shares	Fair Value
Financial Exchanges & Data - 0.4%		
Bakkt Holdings, Inc.	2,869	\$ 1,664
Cboe Global Markets, Inc.	952	182,784
CME Group, Inc.	3,722	820,143
Coinbase Global, Inc., Class A	1,700	346,052
Donnelley Financial Solutions, Inc.	1,152	74,373
FactSet Research Systems, Inc.	415	191,971
Intercontinental Exchange, Inc.	5,863	811,556
MarketAxess Holdings, Inc.	422	90,059
MarketWise, Inc.	991	1,794
Moody's Corp.	1,638	621,490
Morningstar, Inc.	300	89,577
MSCI, Inc.	797	447,093
Nasdaq, Inc.	3,538	198,835
Open Lending Corp., Class A	4,957	35,988
S&P Global, Inc.	3,289	1,408,942
Tradeweb Markets, Inc., Class A	1,273	134,709
Value Line, Inc.	20	862
		<u>5,457,892</u>

Food Distributors - 0.1%		
Andersons, Inc.	1,502	83,031
Chefs' Warehouse, Inc.	1,719	65,339
HF Foods Group, Inc.	1,972	7,415
Performance Food Group Co.	1,600	122,832
SpartanNash Co.	1,675	35,292
Sysco Corp.	5,118	414,405
U.S. Foods Holding Corp.	2,400	121,896
United Natural Foods, Inc.	2,845	44,410
		<u>894,620</u>

Food Retail - 0.1%		
Albertsons Cos., Inc., Class A	4,200	85,176
Casey's General Stores, Inc.	378	115,097
Grocery Outlet Holding Corp.	900	23,211
Ingles Markets, Inc., Class A	689	53,060
Kroger Co.	6,639	329,361
Natural Grocers by Vitamin Cottage, Inc.	425	7,042
Sprouts Farmers Market, Inc.	4,853	303,021

State Street Total Return V.I.S. Fund
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	Number of Shares	Fair Value
Village Super Market, Inc., Class A	426	\$ 11,651
Weis Markets, Inc.	772	50,134
		<u>977,753</u>
Footwear - 0.1%		
Allbirds, Inc., Class A	6,206	5,648
Crocs, Inc.	700	85,575
Deckers Outdoor Corp.	263	235,540
NIKE, Inc., Class B	12,371	1,285,718
Rocky Brands, Inc.	354	8,832
Skechers USA, Inc., Class A	1,400	86,534
Steven Madden Ltd.	3,538	151,497
Wolverine World Wide, Inc.	3,756	38,199
		<u>1,897,543</u>
Forest Products - 0.0%		
Louisiana-Pacific Corp.	700	51,779
Gas Utilities - 0.1%		
Atmos Energy Corp.	1,634	184,495
Chesapeake Utilities Corp.	996	101,622
National Fuel Gas Co.	900	43,866
New Jersey Resources Corp.	4,576	190,407
Northwest Natural Holding Co.	1,766	64,883
ONE Gas, Inc.	2,595	154,662
RGC Resources, Inc.	477	8,948
Southwest Gas Holdings, Inc.	2,952	201,179
Spire, Inc.	2,421	143,614
UGI Corp.	2,000	48,960
		<u>1,142,636</u>
Gold - 0.0%		
Coeur Mining, Inc.	16,181	41,909
Dakota Gold Corp.	2,650	5,618
Newmont Corp.	12,517	391,156
Perpetua Resources Corp.	2,255	6,517
Royal Gold, Inc.	763	78,307
		<u>523,507</u>
Health Care REITs - 0.1%		
CareTrust REIT, Inc.	4,691	105,829
Community Healthcare Trust, Inc.	1,234	33,491

	Number of Shares	Fair Value
Diversified Healthcare Trust	11,881	\$ 38,970
Global Medical REIT, Inc.	3,059	27,378
Healthcare Realty Trust, Inc.	3,500	48,230
Healthpeak Properties, Inc.	6,736	112,828
LTC Properties, Inc.	2,016	63,423
Medical Properties Trust, Inc.	7,100	29,891
National Health Investors, Inc.	1,955	112,354
Omega Healthcare Investors, Inc.	2,536	78,920
Sabra Health Care REIT, Inc.	10,877	150,973
Universal Health Realty Income Trust	645	25,013
Ventas, Inc.	4,323	182,820
Welltower, Inc.	5,714	526,602
		<u>1,536,722</u>
Healthcare Distributors - 0.1%		
AdaptHealth Corp.	4,423	45,247
Cardinal Health, Inc.	2,445	273,791
Cencora, Inc.	1,708	402,405
Henry Schein, Inc.	1,372	104,917
McKesson Corp.	1,369	713,810
Owens & Minor, Inc.	3,460	84,182
Patterson Cos., Inc.	4,026	109,065
PetIQ, Inc.	1,249	22,744
		<u>1,756,161</u>
Healthcare Equipment - 1.0%		
Abbott Laboratories	18,070	2,143,825
Accuray, Inc.	4,095	10,647
Alphatec Holdings, Inc.	4,288	57,588
AngioDynamics, Inc.	1,683	9,240
Artivion, Inc.	1,968	37,982
AtriCure, Inc.	2,169	75,850
Axogen, Inc.	1,926	20,338
Axonics, Inc.	2,337	158,776
Baxter International, Inc.	5,217	213,480
Becton Dickinson & Co.	2,945	693,695
Beyond Air, Inc.	893	1,831
Boston Scientific Corp.	15,129	1,001,691
Butterfly Network, Inc.	7,827	9,314
ClearPoint Neuro, Inc.	920	5,879
CONMED Corp.	1,437	115,420
Cutera, Inc.	758	1,698
CVRx, Inc.	495	9,717

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
Dexcom, Inc.	4,100	\$ 471,787
Edwards Lifesciences Corp.	6,171	523,733
Enovis Corp.	633	37,860
Envista Holdings Corp.	1,900	39,235
GE HealthCare Technologies, Inc.	3,949	360,465
Glaukos Corp.	2,233	197,821
Globus Medical, Inc., Class A	1,100	59,389
Hologic, Inc.	2,500	184,500
IDEXX Laboratories, Inc.	808	464,786
Inari Medical, Inc.	2,512	115,853
Inmode Ltd.	3,616	79,552
Inogen, Inc.	983	6,537
Inspire Medical Systems, Inc.	265	47,446
Insulet Corp.	768	125,952
Integer Holdings Corp.	1,560	172,052
Integra LifeSciences Holdings Corp.	900	33,219
Intuitive Surgical, Inc.	3,656	1,409,754
iRadimed Corp.	353	14,815
iRhythm Technologies, Inc.	1,442	171,093
KORU Medical Systems, Inc.	2,257	4,785
LeMaitre Vascular, Inc.	915	64,050
LivaNova PLC	2,544	139,437
Masimo Corp.	376	48,331
Medtronic PLC	13,901	1,158,787
Nevro Corp.	1,770	25,771
Novocure Ltd.	1,400	21,434
Omniceil, Inc.	2,085	54,710
Orchestra BioMed Holdings, Inc.	748	4,817
Orthofix Medical, Inc.	1,760	22,986
Outset Medical, Inc.	2,453	7,727
Paragon 28, Inc.	2,194	27,381
Penumbra, Inc.	400	93,968
PROCEPT BioRobotics Corp.	1,886	91,169
Pulmonx Corp.	1,878	17,315
Pulse Biosciences, Inc.	896	8,852
QuidelOrtho Corp.	600	27,360
ResMed, Inc.	1,559	270,829
Semler Scientific, Inc.	229	10,802
Shockwave Medical, Inc.	400	104,348
SI-BONE, Inc.	1,880	32,618
Sight Sciences, Inc.	1,094	4,398
Silk Road Medical, Inc.	1,910	34,361

	Number of Shares	Fair Value
STERIS PLC	1,060	\$ 246,885
Stryker Corp.	3,703	1,292,606
Surmodics, Inc.	697	22,234
Tactile Systems Technology, Inc.	1,123	17,126
Tandem Diabetes Care, Inc.	700	18,641
Teleflex, Inc.	510	113,623
TransMedics Group, Inc.	1,488	121,421
Treace Medical Concepts, Inc.	2,237	30,065
Varex Imaging Corp.	1,880	32,336
Vicarious Surgical, Inc.	4,741	2,012
Zimmer Biomet Holdings, Inc.	2,106	261,902
Zimvie, Inc.	1,184	20,069
Zynex, Inc.	762	10,333
		<u>13,548,309</u>
Healthcare Facilities - 0.1%		
Acadia Healthcare Co., Inc.	900	75,105
Brookdale Senior Living, Inc.	9,105	52,081
Community Health Systems, Inc.	6,373	17,781
Encompass Health Corp.	1,100	81,840
Ensign Group, Inc.	2,599	324,667
HCA Healthcare, Inc.	2,063	643,037
Joint Corp.	694	6,843
National HealthCare Corp.	611	60,281
Select Medical Holdings Corp.	4,878	132,828
Surgery Partners, Inc.	3,545	110,001
Tenet Healthcare Corp.	1,000	93,000
U.S. Physical Therapy, Inc.	718	76,302
Universal Health Services, Inc., Class B	620	103,577
		<u>1,777,343</u>
Healthcare Services - 0.3%		
23andMe Holding Co., Class A	13,202	7,525
Accolade, Inc.	3,190	32,697
Addus HomeCare Corp.	770	71,056
Agility, Inc.	1,498	14,785
agilon health, Inc.	3,300	20,229
AirSculpt Technologies, Inc.	796	5,023
Amedisys, Inc.	300	27,906

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
AMN Healthcare Services, Inc.	1,789	\$ 100,667
Astrana Health, Inc.	1,997	89,945
ATI Physical Therapy, Inc.	1	7
Aveanna Healthcare Holdings, Inc.	2,000	4,740
CareMax, Inc.	148	1,138
Castle Biosciences, Inc.	1,264	22,828
Chemed Corp.	159	99,555
Cigna Group	3,030	1,018,504
CorVel Corp.	408	99,552
Cross Country Healthcare, Inc.	1,714	31,315
CVS Health Corp.	13,289	988,303
DaVita, Inc.	587	74,531
DocGo, Inc.	3,864	15,726
Enhabit, Inc.	2,513	22,617
Fulgent Genetics, Inc.	1,022	23,056
Guardant Health, Inc.	5,292	100,548
Hims & Hers Health, Inc.	5,976	77,927
InfuSystem Holdings, Inc.	1,054	9,750
Innovage Holding Corp.	1,017	4,922
Laboratory Corp. of America Holdings	887	191,441
LifeStance Health Group, Inc.	5,129	42,827
ModivCare, Inc.	648	18,170
National Research Corp.	669	26,974
NeoGenomics, Inc.	5,950	92,820
OPKO Health, Inc.	20,063	20,063
Option Care Health, Inc.	7,902	254,998
P3 Health Partners, Inc.	1,389	1,445
Pediatrix Medical Group, Inc.	3,958	36,216
Pennant Group, Inc.	1,280	23,872
Premier, Inc., Class A	1,400	29,204
Privia Health Group, Inc.	5,275	117,738
Quest Diagnostics, Inc.	1,229	153,490
Quipt Home Medical Corp.	2,281	9,785
R1 RCM, Inc.	2,100	29,505
RadNet, Inc.	2,820	106,765
Viemed Healthcare, Inc.	1,482	12,538
		<u>4,132,703</u>
Healthcare Supplies - 0.1%		
Align Technology, Inc.	759	229,537
Atrion Corp.	63	23,183

	Number of Shares	Fair Value
Avanos Medical, Inc.	2,256	\$ 41,894
Cerus Corp.	9,242	20,148
Cooper Cos., Inc.	2,120	198,432
DENTSPLY SIRONA, Inc.	1,967	64,282
Embeckta Corp.	2,822	40,298
Haemonetics Corp.	2,358	172,087
Lantheus Holdings, Inc.	3,224	210,785
Merit Medical Systems, Inc.	2,677	203,987
Neogen Corp.	10,248	176,163
OraSure Technologies, Inc.	3,304	23,772
OrthoPediatrics Corp.	794	21,803
RxSight, Inc.	1,323	72,196
Sanara Medtech, Inc.	155	5,896
STAAR Surgical Co.	2,263	70,696
Tela Bio, Inc.	966	6,530
UFP Technologies, Inc.	348	72,492
Utah Medical Products, Inc.	176	12,352
		<u>1,666,533</u>
Healthcare Technology - 0.1%		
American Well Corp., Class A	11,125	12,015
Certara, Inc.	1,400	23,632
Computer Programs & Systems, Inc.	733	6,495
Definitive Healthcare Corp.	2,279	21,696
Doximity, Inc., Class A	1,500	42,345
Evolent Health, Inc., Class A	5,176	175,518
Health Catalyst, Inc.	2,781	23,138
HealthStream, Inc.	1,111	30,308
Multiplan Corp.	17,935	20,087
OptimizeRx Corp.	825	13,060
Phreesia, Inc.	2,526	62,519
Schrodinger, Inc.	2,539	64,643
Sharecare, Inc.	13,663	12,843
Simulations Plus, Inc.	790	32,785
Teladoc Health, Inc.	1,351	20,373
Veeva Systems, Inc., Class A	1,579	356,080
		<u>917,537</u>
Heavy Electrical Equipment - 0.0%		
Babcock & Wilcox Enterprises, Inc.	3,275	4,192
Bloom Energy Corp., Class A	9,022	79,123
Energy Vault Holdings, Inc.	5,431	9,124
NuScale Power Corp.	2,955	9,161

State Street Total Return V.I.S. Fund
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	Number of Shares	Fair Value
TPI Composites, Inc.	2,447	\$ 6,827
		<u>108,427</u>
Home Building - 0.3%		
Beazer Homes USA, Inc.	1,434	44,927
Cavco Industries, Inc.	411	153,126
Century Communities, Inc.	1,334	115,111
DR Horton, Inc.	3,140	469,242
Dream Finders Homes, Inc., Class A	1,206	47,191
Green Brick Partners, Inc.	1,281	74,938
Hovnanian Enterprises, Inc., Class A	243	38,068
Installed Building Products, Inc.	1,131	270,230
KB Home	3,403	226,061
Landsea Homes Corp.	970	13,211
Legacy Housing Corp.	442	11,368
Lennar Corp., Class A	2,605	412,919
LGI Homes, Inc.	977	111,466
M/I Homes, Inc.	1,266	160,769
MDC Holdings, Inc.	2,821	176,877
Meritage Homes Corp.	1,738	274,013
NVR, Inc.	32	244,018
PulteGroup, Inc.	2,218	240,387
Skyline Champion Corp.	2,523	211,402
Taylor Morrison Home Corp.	4,942	279,767
Toll Brothers, Inc.	1,115	127,824
TopBuild Corp.	344	138,419
Tri Pointe Homes, Inc.	4,522	159,988
United Homes Group, Inc.	215	1,501
		<u>4,002,823</u>
Home Furnishing Retail - 0.0%		
Aaron's Co., Inc.	1,332	10,323
Beyond, Inc.	2,205	73,934
Haverty Furniture Cos., Inc.	740	25,382
RH	170	46,648
Sleep Number Corp.	1,069	17,660
Wayfair, Inc., Class A	1,000	59,600
Williams-Sonoma, Inc.	655	154,272
		<u>387,819</u>
Home Furnishings - 0.0%		
Ethan Allen Interiors, Inc.	1,138	38,043

	Number of Shares	Fair Value
Hooker Furnishings Corp.	466	\$ 11,422
La-Z-Boy, Inc.	2,025	76,930
Leggett & Platt, Inc.	1,600	32,672
Lovesac Co.	742	17,096
Mohawk Industries, Inc.	600	71,172
Purple Innovation, Inc.	3,199	5,950
Tempur Sealy International, Inc.	1,800	98,046
		<u>351,331</u>
Home Improvement Retail - 0.4%		
Floor & Decor Holdings, Inc., Class A	1,100	133,232
GrowGeneration Corp.	2,890	6,185
Home Depot, Inc.	10,411	3,962,531
Lowe's Cos., Inc.	6,023	1,449,555
Tile Shop Holdings, Inc.	1,217	8,458
		<u>5,559,961</u>
Hotel & Resort REITs - 0.1%		
Apple Hospitality REIT, Inc.	10,139	163,137
Braemar Hotels & Resorts, Inc.	3,160	7,205
Chatham Lodging Trust	2,447	24,959
DiamondRock Hospitality Co.	9,829	92,393
Host Hotels & Resorts, Inc.	7,546	156,504
Park Hotels & Resorts, Inc.	2,200	36,520
Pebblebrook Hotel Trust	5,705	90,367
RLJ Lodging Trust	7,236	85,891
Ryman Hospitality Properties, Inc.	2,782	329,611
Service Properties Trust	8,097	55,060
Summit Hotel Properties, Inc.	5,253	33,724
Sunstone Hotel Investors, Inc.	9,758	109,192
Xenia Hotels & Resorts, Inc.	4,996	76,639
		<u>1,261,202</u>
Hotels, Resorts & Cruise Lines - 0.3%		
Airbnb, Inc., Class A	4,200	661,374
Booking Holdings, Inc.	371	1,286,936
Carnival Corp.	10,649	168,893
Choice Hotels International, Inc.	300	33,582
Expedia Group, Inc.	1,478	202,220
Global Business Travel Group I	1,359	8,154

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	Number of Shares	Fair Value
Hilton Grand Vacations, Inc.	3,842	\$ 172,429
Hilton Worldwide Holdings, Inc.	2,636	538,587
Hyatt Hotels Corp., Class A	500	76,795
Lindblad Expeditions Holdings, Inc.	1,800	16,686
Marriott International, Inc., Class A	2,503	625,425
Marriott Vacations Worldwide Corp.	355	33,082
Mondee Holdings, Inc.	2,519	5,668
Norwegian Cruise Line Holdings Ltd.	4,300	83,377
Royal Caribbean Cruises Ltd.	2,500	308,375
Sabre Corp.	16,274	43,126
Target Hospitality Corp.	1,375	13,310
Travel & Leisure Co.	900	40,221
Wyndham Hotels & Resorts, Inc.	800	61,240
		<u>4,379,480</u>
Household Appliances - 0.0%		
Cricut, Inc., Class A	2,422	11,698
Helen of Troy Ltd.	1,117	139,625
iRobot Corp.	1,284	14,650
Traeger, Inc.	1,754	3,894
Whirlpool Corp.	558	59,924
Worthington Enterprises, Inc.	1,439	89,391
		<u>319,182</u>
Household Products - 0.4%		
Central Garden & Pet Co.	497	21,803
Central Garden & Pet Co., Class A	2,451	92,378
Church & Dwight Co., Inc.	2,528	253,103
Clorox Co.	1,347	206,509
Colgate-Palmolive Co.	8,495	734,987
Energizer Holdings, Inc.	3,354	95,757
Kimberly-Clark Corp.	3,598	435,970
Oil-Dri Corp. of America	217	15,470
Procter & Gamble Co.	24,439	3,884,335
Reynolds Consumer Products, Inc.	900	26,550
Spectrum Brands Holdings, Inc.	400	32,168

	Number of Shares	Fair Value
WD-40 Co.	639	\$ 171,501
		<u>5,970,531</u>
Housewares & Specialties - 0.0%		
Newell Brands, Inc.	3,670	27,525
Human Resource & Employment Services - 0.2%		
Alight, Inc., Class A	19,498	175,677
ASGN, Inc.	2,227	221,186
Asure Software, Inc.	1,075	10,019
Automatic Data Processing, Inc.	4,329	1,087,142
Barrett Business Services, Inc.	324	39,525
Dayforce, Inc.	1,505	104,989
First Advantage Corp.	2,660	41,655
Heidrick & Struggles International, Inc.	998	33,932
HireQuest, Inc.	187	2,506
HireRight Holdings Corp.	570	8,077
Insperty, Inc.	1,671	170,091
Kelly Services, Inc., Class A	1,444	35,421
Kforce, Inc.	890	61,979
Korn Ferry	2,451	156,031
ManpowerGroup, Inc.	479	34,565
Paychex, Inc.	3,328	408,079
Paycom Software, Inc.	535	97,579
Paycor HCM, Inc.	1,400	29,568
Paylocity Holding Corp.	400	67,444
Robert Half, Inc.	1,075	86,430
Skillsoft Corp.	288	3,514
Sterling Check Corp.	1,418	22,220
TriNet Group, Inc.	1,530	195,855
TrueBlue, Inc.	1,543	18,130
Upwork, Inc.	6,105	79,975
		<u>3,191,589</u>
Independent Power Producers & Energy Traders - 0.0%		
AES Corp.	7,000	106,400
Vistra Corp.	3,600	196,344
		<u>302,744</u>
Industrial Conglomerates - 0.3%		
3M Co.	5,692	524,347
General Electric Co.	11,248	1,764,699

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	Number of Shares	Fair Value
Honeywell International, Inc.	6,954	\$ 1,381,968
		<u>3,671,014</u>
Industrial Gases - 0.2%		
Air Products & Chemicals, Inc.	2,306	539,696
Linde PLC	4,984	2,236,919
		<u>2,776,615</u>
Industrial Machinery & Supplies & Components - 0.6%		
374Water, Inc.	3,796	5,049
3D Systems Corp.	6,178	25,577
Albany International Corp., Class A	1,469	137,895
Barnes Group, Inc.	2,287	79,908
Chart Industries, Inc.	2,050	292,863
Columbus McKinnon Corp.	1,378	57,559
Crane Co.	600	72,936
Desktop Metal, Inc., Class A	13,528	8,275
Donaldson Co., Inc.	1,400	100,268
Dover Corp.	1,474	243,770
Energy Recovery, Inc.	2,644	41,326
Enerpac Tool Group Corp.	2,616	88,185
Enpro, Inc.	985	153,483
Esab Corp.	433	42,919
ESCO Technologies, Inc.	1,201	122,370
Flowserve Corp.	1,200	50,784
Fortive Corp.	3,750	319,238
Franklin Electric Co., Inc.	2,176	226,217
Gates Industrial Corp. PLC	400	5,888
Gencor Industries, Inc.	620	10,162
Gorman-Rupp Co.	1,110	41,436
Graco, Inc.	1,739	158,701
Helios Technologies, Inc.	1,587	70,066
Hillenbrand, Inc.	3,295	156,677
Hillman Solutions Corp.	9,114	88,770
Hyster-Yale Materials Handling, Inc.	548	32,266
IDEX Corp.	757	178,576
Illinois Tool Works, Inc.	3,102	813,189
Ingersoll Rand, Inc.	4,221	385,504
ITT, Inc.	900	113,526
John Bean Technologies Corp.	1,497	151,916
Kadant, Inc.	550	185,515

	Number of Shares	Fair Value
Kennametal, Inc.	3,772	\$ 95,205
Lincoln Electric Holdings, Inc.	600	153,960
Mayville Engineering Co., Inc.	453	5,545
Middleby Corp.	510	77,602
Mueller Industries, Inc.	5,348	274,780
Mueller Water Products, Inc., Class A	7,276	113,142
Nordson Corp.	635	168,688
Omega Flex, Inc.	183	12,746
Otis Worldwide Corp.	4,204	400,641
Parker-Hannifin Corp.	1,305	698,762
Park-Ohio Holdings Corp.	366	9,831
Pentair PLC	1,700	132,243
Proto Labs, Inc.	1,288	46,922
RBC Bearings, Inc.	300	81,849
Snap-on, Inc.	525	144,722
SPX Technologies, Inc.	2,107	246,919
Standex International Corp.	551	95,323
Stanley Black & Decker, Inc.	1,587	141,703
Tennant Co.	865	97,909
Timken Co.	800	67,192
Velo3D, Inc.	5,421	1,480
Watts Water Technologies, Inc., Class A	1,290	263,096
Xylem, Inc.	2,543	323,088
		<u>8,114,162</u>
Industrial REITs - 0.2%		
Americold Realty Trust, Inc.	2,800	70,840
EastGroup Properties, Inc.	500	87,845
First Industrial Realty Trust, Inc.	1,500	79,500
Innovative Industrial Properties, Inc.	1,310	128,367
LXP Industrial Trust	13,586	117,655
Plymouth Industrial REIT, Inc.	2,097	45,232
Prologis, Inc.	9,553	1,273,128
Rexford Industrial Realty, Inc.	2,148	109,290
STAG Industrial, Inc.	2,200	81,708
Terreno Realty Corp.	3,956	254,371
		<u>2,247,936</u>
Insurance Brokers - 0.2%		
Aon PLC, Class A	2,043	645,568
Arthur J Gallagher & Co.	2,207	538,353

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	Number of Shares	Fair Value
Brown & Brown, Inc.	2,500	\$ 210,525
BRP Group, Inc., Class A	2,806	78,063
Crawford & Co., Class A	603	7,061
eHealth, Inc.	1,205	7,953
GoHealth, Inc., Class A	137	1,844
Goosehead Insurance, Inc., Class A	1,007	76,180
Hippo Holdings, Inc.	505	7,095
Marsh & McLennan Cos., Inc.	5,127	1,037,038
Ryan Specialty Holdings, Inc.	900	47,142
Selectquote, Inc.	6,659	12,918
Willis Towers Watson PLC	1,124	306,414
		<u>2,976,154</u>
Integrated Oil & Gas - 0.6%		
Chevron Corp.	17,971	2,731,772
Exxon Mobil Corp.	41,783	4,367,159
Occidental Petroleum Corp.	7,339	444,817
		<u>7,543,748</u>
Integrated Telecommunication Services - 0.2%		
AT&T, Inc.	74,440	1,260,269
ATN International, Inc.	561	18,816
Consolidated Communications Holdings, Inc.	3,399	14,650
Frontier Communications Parent, Inc.	2,472	58,537
IDT Corp., Class B	764	28,428
Ooma, Inc.	1,314	13,403
Shenandoah Telecommunications Co.	2,374	44,299
Verizon Communications, Inc.	43,872	1,755,757
		<u>3,194,159</u>
Interactive Home Entertainment - 0.1%		
Electronic Arts, Inc.	2,761	385,104
Playstudios, Inc.	4,747	11,251
ROBLOX Corp., Class A	5,027	200,577
Take-Two Interactive Software, Inc.	1,783	261,976
		<u>858,908</u>
Interactive Media & Services - 2.1%		
Alphabet, Inc., Class A	61,595	8,528,444
Alphabet, Inc., Class C	52,266	7,305,742

	Number of Shares	Fair Value
Bumble, Inc., Class A	4,980	\$ 57,021
Cargurus, Inc.	4,581	101,423
Cars.com, Inc.	3,266	59,898
DHI Group, Inc.	2,195	6,212
EverQuote, Inc., Class A	977	15,652
fuboTV, Inc.	14,105	29,197
IAC, Inc.	900	51,120
Match Group, Inc.	2,863	103,183
MediaAlpha, Inc., Class A	1,131	23,468
Meta Platforms, Inc., Class A	22,947	11,247,013
Nextdoor Holdings, Inc.	6,337	13,878
Outbrain, Inc.	2,336	8,596
Pinterest, Inc., Class A	5,997	220,090
QuinStreet, Inc.	2,633	38,521
Shutterstock, Inc.	1,207	58,853
System1, Inc.	863	1,441
TripAdvisor, Inc.	1,600	42,912
TrueCar, Inc.	4,387	15,267
Vimeo, Inc.	7,618	36,490
Yelp, Inc.	3,126	120,163
Ziff Davis, Inc.	2,174	149,484
ZipRecruiter, Inc., Class A	3,341	42,498
ZoomInfo Technologies, Inc.	3,000	50,280
		<u>28,326,846</u>
Internet Services & Infrastructure - 0.2%		
Akamai Technologies, Inc.	1,614	179,025
Applied Digital Corp.	3,936	16,334
BigCommerce Holdings, Inc.	3,141	24,343
Brightcove, Inc.	2,099	4,649
Cloudflare, Inc., Class A	2,985	294,142
Couchbase, Inc.	1,716	48,185
DigitalOcean Holdings, Inc.	2,973	112,736
Fastly, Inc., Class A	5,861	83,344
GoDaddy, Inc., Class A	1,600	182,640
MongoDB, Inc.	637	285,109
Okta, Inc.	1,561	167,495
Rackspace Technology, Inc.	3,110	6,562
Snowflake, Inc., Class A	3,208	604,002
Squarespace, Inc., Class A	2,354	78,341
Tucows, Inc., Class A	490	9,261
Twilio, Inc., Class A	1,747	104,104
VeriSign, Inc.	907	177,128
		<u>2,377,400</u>

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	Number of Shares	Fair Value
Investment Banking & Brokerage - 0.4%		
B Riley Financial, Inc.	1,008	\$ 18,477
BGC Group, Inc., Class A	16,790	116,691
Charles Schwab Corp.	15,381	1,027,143
Evercore, Inc., Class A	366	68,471
Goldman Sachs Group, Inc.	3,308	1,286,977
Houlihan Lokey, Inc.	600	77,196
Interactive Brokers Group, Inc., Class A	1,100	119,592
Jefferies Financial Group, Inc.	1,909	79,834
Lazard, Inc.	1,000	38,540
LPL Financial Holdings, Inc.	803	215,116
Moelis & Co., Class A	3,143	169,848
Morgan Stanley	12,580	1,082,383
Perella Weinberg Partners	2,056	28,085
Piper Sandler Cos.	815	153,440
PJT Partners, Inc., Class A	1,112	117,205
Raymond James Financial, Inc.	1,992	239,677
Robinhood Markets, Inc., Class A	6,961	113,534
Stifel Financial Corp.	1,000	75,860
StoneX Group, Inc.	1,251	86,644
Virtu Financial, Inc., Class A	1,300	23,465
		<u>5,138,178</u>
IT Consulting & Other Services - 0.4%		
Accenture PLC, Class A	6,581	2,466,427
Amdocs Ltd.	1,167	106,430
BigBear.ai Holdings, Inc.	939	3,155
Cognizant Technology Solutions Corp., Class A	5,202	411,062
DXC Technology Co.	2,000	43,720
EPAM Systems, Inc.	598	182,031
Gartner, Inc.	738	343,583
Globant SA	400	89,268
Grid Dynamics Holdings, Inc.	2,780	37,502
Hackett Group, Inc.	1,162	28,725
Information Services Group, Inc.	1,794	7,768
International Business Machines Corp.	9,431	1,745,018
Kyndryl Holdings, Inc.	2,259	49,630
Perficient, Inc.	1,608	104,311
Thoughtworks Holding, Inc.	4,688	14,627

	Number of Shares	Fair Value
Unisys Corp.	3,276	\$ 17,003
		<u>5,650,260</u>
Leisure Facilities - 0.0%		
Bowlero Corp., Class A	840	10,458
Dave & Buster's Entertainment, Inc.	1,691	104,402
Life Time Group Holdings, Inc.	2,224	30,558
Planet Fitness, Inc., Class A	800	49,640
Six Flags Entertainment Corp.	3,418	86,612
United Parks & Resorts, Inc.	1,697	87,141
Vail Resorts, Inc.	400	92,124
Xponential Fitness, Inc., Class A	1,251	12,610
		<u>473,545</u>
Leisure Products - 0.1%		
Acushnet Holdings Corp.	1,442	92,894
AMMO, Inc.	5,210	12,400
BRP, Inc.	326	21,531
Brunswick Corp.	800	69,920
Clarus Corp.	1,227	7,068
Escalade, Inc.	417	6,184
Funko, Inc., Class A	1,959	13,791
Hasbro, Inc.	1,400	70,406
JAKKS Pacific, Inc.	325	11,411
Johnson Outdoors, Inc., Class A	237	10,892
Latham Group, Inc.	2,510	8,509
Malibu Boats, Inc., Class A	992	43,291
Marine Products Corp.	521	5,971
MasterCraft Boat Holdings, Inc.	888	19,474
Mattel, Inc.	3,559	70,112
Peloton Interactive, Inc., Class A	3,572	16,145
Polaris, Inc.	600	55,626
Smith & Wesson Brands, Inc.	2,134	29,300
Solo Brands, Inc., Class A	1,145	3,091
Sturm Ruger & Co., Inc.	871	37,732
Topgolf Callaway Brands Corp.	6,735	95,906
Vista Outdoor, Inc.	2,696	84,115

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	Number of Shares	Fair Value
YETI Holdings, Inc.	900	\$ 36,936
		<u>822,705</u>
Life & Health Insurance - 0.2%		
Aflac, Inc.	6,055	488,881
American Equity Investment Life Holding Co.	3,702	205,609
Brighthouse Financial, Inc.	670	31,189
CNO Financial Group, Inc.	5,261	140,416
F&G Annuities & Life, Inc.	872	32,944
Genworth Financial, Inc., Class A	21,697	133,437
Globe Life, Inc.	900	114,237
Lincoln National Corp.	1,886	51,940
MetLife, Inc.	6,453	450,032
National Western Life Group, Inc., Class A	111	53,899
Oscar Health, Inc., Class A	7,399	120,308
Primerica, Inc.	400	98,104
Principal Financial Group, Inc.	2,500	202,150
Prudential Financial, Inc.	3,702	403,481
Unum Group	1,900	93,955
		<u>2,620,582</u>
Life Sciences Tools & Services - 0.6%		
10X Genomics, Inc., Class A	800	37,312
Adaptive Biotechnologies Corp.	5,651	23,226
Agilent Technologies, Inc.	3,006	412,904
Akoya Biosciences, Inc.	1,416	8,128
Avantor, Inc.	7,193	177,236
Azenta, Inc.	700	45,605
BioLife Solutions, Inc.	1,741	29,423
Bio-Rad Laboratories, Inc., Class A	161	52,467
Bio-Techne Corp.	1,662	122,273
Bruker Corp.	1,061	91,819
Charles River Laboratories International, Inc.	528	134,212
Codexis, Inc.	3,022	14,052
CryoPort, Inc.	2,154	38,061
Cytek Biosciences, Inc.	5,905	45,468
Danaher Corp.	6,811	1,724,137
Fortrea Holdings, Inc.	1,087	40,806
Harvard Bioscience, Inc.	1,717	7,435
ICON PLC	800	256,496

	Number of Shares	Fair Value
illumina, Inc.	1,572	\$ 219,813
IQVIA Holdings, Inc.	1,819	449,584
Maravai LifeSciences Holdings, Inc., Class A	1,300	10,049
MaxCyte, Inc.	4,522	20,801
Medpace Holdings, Inc.	233	92,622
Mesa Laboratories, Inc.	257	28,062
Mettler-Toledo International, Inc.	220	274,388
Nautilus Biotechnology, Inc.	2,944	7,919
OmniAb, Inc.	4,702	27,460
OmniAb, Inc.	394	—
Pacific Biosciences of California, Inc.	11,749	64,972
Qiagen NV	1	21
Qiagen NV	4,581	196,248
Quantarix Corp.	1,710	40,972
Quantum-Si, Inc.	5,748	9,599
Repligen Corp.	606	117,558
Revvity, Inc.	1,260	138,083
Seer, Inc.	2,601	4,734
Sotera Health Co.	1,300	19,513
Thermo Fisher Scientific, Inc.	4,023	2,293,834
Waters Corp.	652	219,998
West Pharmaceutical Services, Inc.	785	281,313
		<u>7,778,603</u>
Managed Healthcare - 0.6%		
Alignment Healthcare, Inc.	4,304	25,824
Centene Corp.	5,626	441,247
Elevance Health, Inc.	2,479	1,242,599
HealthEquity, Inc.	4,005	330,853
Humana, Inc.	1,277	447,359
Molina Healthcare, Inc.	539	212,317
Progyny, Inc.	3,733	136,329
UnitedHealth Group, Inc.	9,618	4,747,445
		<u>7,583,973</u>
Marine Transportation - 0.0%		
Eagle Bulk Shipping, Inc.	475	29,103
Genco Shipping & Trading Ltd.	2,114	43,126
Kirby Corp.	600	52,632
Matson, Inc.	1,625	180,456

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	Number of Shares	Fair Value
Pangaea Logistics Solutions Ltd.	1,599	\$ 13,400
		<u>318,717</u>
Metal, Glass & Plastic Containers - 0.1%		
AptarGroup, Inc.	664	93,265
Ball Corp.	3,192	204,352
Berry Global Group, Inc.	1,218	70,900
Crown Holdings, Inc.	1,047	80,221
Greif, Inc., Class A	1,133	73,033
Greif, Inc., Class B	249	15,941
Myers Industries, Inc.	1,763	33,903
O-I Glass, Inc.	7,287	123,296
Silgan Holdings, Inc.	923	40,529
TriMas Corp.	2,030	47,705
		<u>783,145</u>
Mortgage REITs - 0.1%		
AFC Gamma, Inc.	818	9,407
AGNC Investment Corp.	6,689	63,947
Angel Oak Mortgage REIT, Inc.	737	7,716
Annaly Capital Management, Inc.	4,675	89,246
Apollo Commercial Real Estate Finance, Inc.	6,614	74,143
Arbor Realty Trust, Inc.	8,627	115,602
ARES Commercial Real Estate Corp.	2,617	19,732
ARMOUR Residential REIT, Inc.	2,403	47,579
Blackstone Mortgage Trust, Inc., Class A	8,102	165,038
BrightSpire Capital, Inc.	6,279	43,388
Chicago Atlantic Real Estate Finance, Inc.	710	11,566
Chimera Investment Corp.	10,672	46,530
Claros Mortgage Trust, Inc.	4,448	43,057
Dynex Capital, Inc.	2,695	33,256
Ellington Financial, Inc.	3,511	39,780
Franklin BSP Realty Trust, Inc.	3,899	50,336
Granite Point Mortgage Trust, Inc.	2,546	12,068
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	4,966	124,994

	Number of Shares	Fair Value
Invesco Mortgage Capital, Inc.	2,126	\$ 19,198
KKR Real Estate Finance Trust, Inc.	2,854	27,826
Ladder Capital Corp.	5,560	60,104
MFA Financial, Inc.	5,009	56,201
New York Mortgage Trust, Inc.	4,418	31,854
Nexpoint Real Estate Finance, Inc.	483	6,781
Orchid Island Capital, Inc.	2,397	20,614
PennyMac Mortgage Investment Trust	4,029	56,930
Ready Capital Corp.	7,455	65,828
Redwood Trust, Inc.	5,529	33,893
Rithm Capital Corp.	4,700	50,948
Starwood Property Trust, Inc.	2,900	59,131
TPG RE Finance Trust, Inc.	3,497	26,157
Two Harbors Investment Corp.	4,778	60,537
		<u>1,573,387</u>
Motorcycle Manufacturers - 0.0%		
Harley-Davidson, Inc.	1,500	54,405
Movies & Entertainment - 0.5%		
AMC Entertainment Holdings, Inc., Class A	929	4,013
Atlanta Braves Holdings, Inc., Class A	510	21,395
Atlanta Braves Holdings, Inc., Class C	2,127	83,208
Cinemark Holdings, Inc.	5,132	89,348
Eventbrite, Inc., Class A	3,613	20,233
IMAX Corp.	2,238	38,337
Liberty Media Corp.-Liberty Formula One, Class A	400	26,220
Liberty Media Corp.-Liberty Formula One, Class C	1,999	145,447
Liberty Media Corp.-Liberty Live, Class C	473	18,835
Lions Gate Entertainment Corp., Class A	2,959	28,732
Lions Gate Entertainment Corp., Class B	5,776	52,446
Live Nation Entertainment, Inc.	1,628	157,883
Loop Media, Inc.	1,270	635

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
Madison Square Garden Entertainment Corp.	1,849	\$ 71,168
Madison Square Garden Sports Corp.	200	37,638
Marcus Corp.	1,240	18,191
Netflix, Inc.	4,505	2,716,155
Reservoir Media, Inc.	781	5,639
Roku, Inc.	1,284	81,123
Sphere Entertainment Co.	1,259	54,515
Spotify Technology SA	1,495	383,333
TKO Group Holdings, Inc.	651	54,508
Vivid Seats, Inc., Class A	1,298	7,814
Walt Disney Co.	19,033	2,123,702
Warner Bros Discovery, Inc.	23,246	204,332
		<u>6,444,850</u>
Multi-Family Residential REITs - 0.1%		
Apartment Income REIT Corp.	1,351	40,962
Apartment Investment & Management Co., Class A	6,768	49,948
AvalonBay Communities, Inc.	1,505	266,430
BRT Apartments Corp.	596	9,226
Camden Property Trust	1,038	98,070
Centerspace	734	40,803
Clipper Realty, Inc.	311	1,455
Elme Communities	4,079	52,538
Equity Residential	3,612	217,479
Essex Property Trust, Inc.	704	162,906
Independence Realty Trust, Inc.	10,610	155,330
Mid-America Apartment Communities, Inc.	1,224	153,832
NexPoint Residential Trust, Inc.	1,092	31,897
UDR, Inc.	3,347	118,819
Veris Residential, Inc.	3,670	53,582
		<u>1,453,277</u>
Multi-Line Insurance - 0.1%		
American International Group, Inc.	7,475	544,853
Assurant, Inc.	536	97,257
Horace Mann Educators Corp.	1,914	69,268
		<u>711,378</u>

	Number of Shares	Fair Value
Multi-Sector Holdings - 0.6%		
Berkshire Hathaway, Inc., Class B	19,057	\$ 7,801,936
Cannae Holdings, Inc.	3,279	71,548
Compass Diversified Holdings	3,104	71,392
		<u>7,944,876</u>
Multi-Utilities - 0.2%		
Ameren Corp.	2,951	210,082
Avista Corp.	3,597	119,420
Black Hills Corp.	3,173	165,091
CenterPoint Energy, Inc.	6,737	185,268
CMS Energy Corp.	3,000	172,110
Consolidated Edison, Inc.	3,539	308,636
Dominion Energy, Inc.	8,542	408,564
DTE Energy Co.	2,184	236,636
NiSource, Inc.	4,213	109,791
Northwestern Energy Group, Inc.	2,895	138,728
Public Service Enterprise Group, Inc.	4,799	299,458
Sempra	6,378	450,287
Unitil Corp.	775	39,494
WEC Energy Group, Inc.	3,474	272,674
		<u>3,116,239</u>
Office REITs - 0.1%		
Alexandria Real Estate Equities, Inc.	1,892	235,989
Boston Properties, Inc.	1,600	103,552
Brandywine Realty Trust	8,272	35,570
City Office REIT, Inc.	1,911	8,752
COPT Defense Properties	5,292	128,225
Cousins Properties, Inc.	1,600	36,496
Douglas Emmett, Inc.	7,550	99,811
Easterly Government Properties, Inc.	4,574	53,973
Equity Commonwealth	4,903	92,323
Highwoods Properties, Inc.	1,300	31,785
Hudson Pacific Properties, Inc.	6,750	42,795
JBG SMITH Properties	4,731	78,440
Kilroy Realty Corp.	1,322	50,091
NET Lease Office Properties	143	3,488
Office Properties Income Trust	2,523	6,736

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	Number of Shares	Fair Value
Orion Office REIT, Inc.	2,758	\$ 9,681
Paramount Group, Inc.	9,034	40,021
Peakstone Realty Trust	1,699	23,395
Piedmont Office Realty Trust, Inc., Class A	6,000	37,620
Postal Realty Trust, Inc., Class A	879	12,587
SL Green Realty Corp.	3,043	147,525
Vornado Realty Trust	2,100	55,230
		<u>1,334,085</u>

Office Services & Supplies - 0.0%

ACCO Brands Corp.	4,648	25,936
CompX International, Inc.	19	443
HNI Corp.	2,160	96,789
Interface, Inc.	2,878	45,242
MillerKnoll, Inc.	3,548	108,391
MSA Safety, Inc.	400	73,660
NL Industries, Inc.	196	1,000
Pitney Bowes, Inc.	8,801	35,468
Steelcase, Inc., Class A	4,540	62,380
		<u>449,309</u>

Oil & Gas Drilling - 0.1%

Diamond Offshore Drilling, Inc.	4,719	52,334
Helmerich & Payne, Inc.	4,581	175,864
Nabors Industries Ltd.	432	33,856
Noble Corp. PLC	5,307	221,886
Patterson-UTI Energy, Inc.	16,646	192,594
Valaris Ltd.	2,843	179,251
		<u>855,785</u>

Oil & Gas Equipment & Services - 0.2%

Archrock, Inc.	6,514	119,011
Atlas Energy Solutions, Inc.	888	16,748
Baker Hughes Co.	11,033	326,466
Bristow Group, Inc.	1,104	29,753
Cactus, Inc., Class A	3,035	139,306
ChampionX Corp.	9,338	290,038
Core Laboratories, Inc.	2,215	33,159
DMC Global, Inc.	872	14,545
Dril-Quip, Inc.	1,695	38,307
Expro Group Holdings NV	4,284	76,641

	Number of Shares	Fair Value
Forum Energy Technologies, Inc.	546	\$ 10,925
Halliburton Co.	9,082	318,506
Helix Energy Solutions Group, Inc.	7,071	63,639
KLX Energy Services Holdings, Inc.	758	6,155
Kodiak Gas Services, Inc.	789	20,119
Liberty Energy, Inc.	7,724	165,139
Mammoth Energy Services, Inc.	1,472	5,358
Newpark Resources, Inc.	3,920	25,206
NOV, Inc.	4,000	67,600
Oceaneering International, Inc.	4,704	92,951
Oil States International, Inc.	3,193	17,210
ProFrac Holding Corp., Class A	1,443	11,804
ProPetro Holding Corp.	4,810	35,594
Ranger Energy Services, Inc.	863	9,053
RPC, Inc.	3,971	29,346
Schlumberger NV	14,750	712,867
SEACOR Marine Holdings, Inc.	1,059	11,120
Select Water Solutions, Inc.	3,671	31,350
Solaris Oilfield Infrastructure, Inc., Class A	1,548	13,112
Tenaris SA	4,793	85,166
TETRA Technologies, Inc.	5,832	22,745
Tidewater, Inc.	2,182	152,805
U.S. Silica Holdings, Inc.	3,560	40,940
Weatherford International PLC	3,393	348,156
		<u>3,380,840</u>

Oil & Gas Exploration & Production - 0.6%

Amplify Energy Corp.	1,763	10,648
Antero Resources Corp.	2,800	71,960
APA Corp.	3,600	107,244
Berry Corp.	3,492	24,619
California Resources Corp.	3,278	171,013
Callon Petroleum Co.	2,864	89,242
Chesapeake Energy Corp.	1,300	107,614
Chord Energy Corp.	1,995	324,088
Civitas Resources, Inc.	3,858	264,967
CNX Resources Corp.	7,359	154,171

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	Number of Shares	Fair Value
Comstock Resources, Inc.	4,335	\$ 37,064
ConocoPhillips	12,472	1,403,599
Coterra Energy, Inc.	6,827	176,000
Crescent Energy Co., Class A	3,839	42,920
Devon Energy Corp.	7,129	314,104
Diamondback Energy, Inc.	1,931	352,446
Empire Petroleum Corp.	548	3,250
EOG Resources, Inc.	6,081	696,031
EQT Corp.	3,702	137,529
Evolution Petroleum Corp.	1,728	10,126
Granite Ridge Resources, Inc.	1,530	9,409
Gulfport Energy Corp.	538	76,391
Hess Corp.	3,013	439,145
HighPeak Energy, Inc.	697	11,549
Magnolia Oil & Gas Corp., Class A	8,442	191,465
Marathon Oil Corp.	6,287	152,460
Matador Resources Co.	5,401	341,073
Murphy Oil Corp.	7,089	281,221
Northern Oil & Gas, Inc.	4,134	147,708
Ovintiv, Inc.	2,800	138,348
Permian Resources Corp.	18,620	289,727
Pioneer Natural Resources Co.	2,419	568,925
PrimeEnergy Resources Corp.	26	2,570
Range Resources Corp.	2,600	82,212
Riley Exploration Permian, Inc.	493	11,659
Ring Energy, Inc.	6,806	9,733
SandRidge Energy, Inc.	1,610	20,994
SilverBow Resources, Inc.	963	27,340
Sitio Royalties Corp., Class A	3,982	90,869
SM Energy Co.	5,642	246,950
Southwestern Energy Co.	12,300	85,731
Talos Energy, Inc.	6,487	85,564
Tellurian, Inc.	26,470	21,015
Texas Pacific Land Corp.	65	102,402
VAALCO Energy, Inc.	5,467	24,383
Vital Energy, Inc.	1,079	54,306
Vitesse Energy, Inc.	1,256	28,549
W&T Offshore, Inc.	5,025	15,175
		<u>8,055,508</u>

	Number of Shares	Fair Value
Oil & Gas Refining & Marketing - 0.2%		
Clean Energy Fuels Corp.	7,925	\$ 23,379
CVR Energy, Inc.	1,404	46,585
Delek U.S. Holdings, Inc.	3,005	76,658
FutureFuel Corp.	1,304	7,733
Gevo, Inc.	10,166	9,064
Green Plains, Inc.	2,861	60,939
HF Sinclair Corp.	1,600	88,800
Marathon Petroleum Corp.	3,768	637,659
Par Pacific Holdings, Inc.	2,587	93,442
PBF Energy, Inc., Class A	5,262	245,735
Phillips 66	4,591	654,263
REX American Resources Corp.	779	34,260
Valero Energy Corp.	3,586	507,276
Vertex Energy, Inc.	3,590	4,847
World Kinect Corp.	2,781	67,745
		<u>2,558,385</u>
Oil & Gas Storage & Transportation - 0.2%		
Antero Midstream Corp.	4,100	54,940
Cheniere Energy, Inc.	2,379	369,221
DHT Holdings, Inc.	6,392	69,161
Dorian LPG Ltd.	1,599	57,804
DT Midstream, Inc.	1,150	66,274
Equitrans Midstream Corp.	20,574	219,936
Excelerate Energy, Inc., Class A	892	14,004
International Seaways, Inc.	1,901	100,620
Kinder Morgan, Inc.	18,917	328,967
Kinetik Holdings, Inc.	862	30,446
New Fortress Energy, Inc.	900	31,635
NextDecade Corp.	3,889	17,850
Nordic American Tankers Ltd.	9,958	40,529
ONEOK, Inc.	6,155	462,364
Overseas Shipholding Group, Inc., Class A	2,733	16,617
Targa Resources Corp.	2,247	220,745
Williams Cos., Inc.	11,937	429,016
		<u>2,530,129</u>
Other Specialized REITs - 0.1%		
EPR Properties	700	28,756
Farmland Partners, Inc.	2,225	26,255

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	Number of Shares	Fair Value
Four Corners Property Trust, Inc.	4,234	\$ 102,378
Gaming & Leisure Properties, Inc.	2,511	114,200
Gladstone Land Corp.	1,686	21,935
Iron Mountain, Inc.	2,900	228,056
Lamar Advertising Co., Class A	900	99,495
Outfront Media, Inc.	6,897	99,110
Safehold, Inc.	2,312	46,517
Uniti Group, Inc.	11,701	68,568
VICI Properties, Inc.	11,159	333,989
		<u>1,169,259</u>
Other Specialty Retail - 0.1%		
1-800-Flowers.com, Inc., Class A	1,136	11,837
Academy Sports & Outdoors, Inc.	3,451	257,859
BARK, Inc.	5,659	6,791
Bath & Body Works, Inc.	2,298	105,019
Big 5 Sporting Goods Corp.	1,275	6,120
Build-A-Bear Workshop, Inc.	578	13,837
Dick's Sporting Goods, Inc.	687	122,210
Envela Corp.	265	1,140
Five Below, Inc.	600	120,408
Hibbett, Inc.	570	46,711
Leslie's, Inc.	8,662	68,430
MarineMax, Inc.	1,034	34,329
National Vision Holdings, Inc.	3,620	84,708
ODP Corp.	1,515	85,567
PetMed Express, Inc.	940	4,756
Rent the Runway, Inc., Class A	1,423	578
Sally Beauty Holdings, Inc.	5,262	66,459
Signet Jewelers Ltd.	2,100	213,696
Sportsman's Warehouse Holdings, Inc.	1,511	5,455
Tractor Supply Co.	1,203	305,947
Ulta Beauty, Inc.	541	296,771
Warby Parker, Inc., Class A	4,024	51,145
Winmark Corp.	140	53,137
		<u>1,962,910</u>
Packaged Foods & Meats - 0.5%		
B&G Foods, Inc.	3,441	39,744

	Number of Shares	Fair Value
Beyond Meat, Inc.	2,947	\$ 31,503
BRC, Inc., Class A	2,341	9,668
Calavo Growers, Inc.	866	24,993
Cal-Maine Foods, Inc.	1,923	110,553
Campbell Soup Co.	2,000	85,280
Conagra Brands, Inc.	4,600	129,168
Dole PLC	3,476	41,052
Flowers Foods, Inc.	2,100	47,082
Freshpet, Inc.	600	67,818
General Mills, Inc.	5,930	380,587
Hain Celestial Group, Inc.	4,354	43,540
Hershey Co.	1,594	299,545
Hormel Foods Corp.	2,978	105,183
J & J Snack Foods Corp.	705	102,281
J M Smucker Co.	1,021	122,694
JBS SA	12,000	55,693
John B Sanfilippo & Son, Inc.	436	44,633
Kellanova	2,795	154,144
Kraft Heinz Co.	8,329	293,847
Lamb Weston Holdings, Inc.	1,586	162,105
Lancaster Colony Corp.	919	190,160
McCormick & Co., Inc.	2,577	177,452
Mission Produce, Inc.	2,440	25,742
Mondelez International, Inc., Class A	13,959	1,019,984
Nestle SA	27,353	2,850,390
Pilgrim's Pride Corp.	303	9,648
Post Holdings, Inc.	600	62,496
Seaboard Corp.	1	3,288
Seneca Foods Corp., Class A	250	12,665
Simply Good Foods Co.	4,267	151,393
Sovos Brands, Inc.	2,672	60,895
TreeHouse Foods, Inc.	2,411	86,290
Tyson Foods, Inc., Class A	2,971	161,147
Utz Brands, Inc.	3,347	59,208
Vital Farms, Inc.	1,473	26,470
Westrock Coffee Co.	1,243	12,579
WK Kellogg Co.	762	11,156
		<u>7,272,076</u>
Paper & Plastic Packaging Products & Materials - 0.1%		
Amcor PLC	14,000	126,840
Avery Dennison Corp.	842	182,318
Graphic Packaging Holding Co.	3,000	77,850

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	Number of Shares	Fair Value
International Paper Co.	3,623	\$ 128,109
Packaging Corp. of America	983	178,110
Pactiv Evergreen, Inc.	1,853	27,332
Ranpak Holdings Corp.	2,152	10,222
Sealed Air Corp.	1,505	52,479
Sonoco Products Co.	1,100	62,348
Westrock Co.	2,600	117,754
		<u>963,362</u>
Paper Products - 0.0%		
Clearwater Paper Corp.	750	29,467
Glatfelter Corp.	2,964	6,610
Sylvamo Corp.	1,675	101,187
		<u>137,264</u>
Passenger Airlines - 0.1%		
Alaska Air Group, Inc.	1,521	56,870
Allegiant Travel Co.	734	53,421
American Airlines Group, Inc.	6,200	97,216
Blade Air Mobility, Inc.	2,879	9,155
Delta Air Lines, Inc.	6,848	289,465
Frontier Group Holdings, Inc.	2,152	14,935
Hawaiian Holdings, Inc.	2,563	36,164
JetBlue Airways Corp.	15,749	102,053
Joby Aviation, Inc.	13,008	73,105
SkyWest, Inc.	1,898	121,890
Southwest Airlines Co.	6,162	211,172
Spirit Airlines, Inc.	5,190	33,475
Sun Country Airlines Holdings, Inc.	1,891	28,365
United Airlines Holdings, Inc.	3,166	144,021
		<u>1,271,307</u>
Passenger Ground Transportation - 0.1%		
Avis Budget Group, Inc.	200	21,608
Hertz Global Holdings, Inc.	1,800	14,130
Lyft, Inc., Class A	3,215	51,054
Uber Technologies, Inc.	20,459	1,626,491
		<u>1,713,283</u>
Personal Care Products - 0.2%		
Beauty Health Co.	4,099	13,650
BellRing Brands, Inc.	6,286	357,988
Coty, Inc., Class A	4,300	54,008
Edgewell Personal Care Co.	2,356	89,976

	Number of Shares	Fair Value
elf Beauty, Inc.	2,566	\$ 535,088
Estee Lauder Cos., Inc., Class A	2,366	351,540
Haleon PLC	61,492	257,816
Herbalife Ltd.	4,859	42,905
Inter Parfums, Inc.	861	126,326
Kenvue, Inc.	18,974	360,506
Medifast, Inc.	521	20,887
Nature's Sunshine Products, Inc.	562	9,975
Nu Skin Enterprises, Inc., Class A	2,363	29,537
USANA Health Sciences, Inc.	529	25,530
Waldencast PLC, Class A	1,646	10,995
		<u>2,286,727</u>
Pharmaceuticals - 1.8%		
Aclaris Therapeutics, Inc.	3,483	4,145
Amneal Pharmaceuticals, Inc.	6,137	33,876
Amphastar Pharmaceuticals, Inc.	1,801	83,873
Amylyx Pharmaceuticals, Inc.	2,382	44,901
ANI Pharmaceuticals, Inc.	683	46,219
Arvinas, Inc.	2,301	105,800
Assertio Holdings, Inc.	4,951	4,376
Atea Pharmaceuticals, Inc.	3,339	14,391
Axsome Therapeutics, Inc.	1,674	136,230
Biote Corp., Class A	488	2,904
Bright Green Corp.	2,110	526
Bristol-Myers Squibb Co.	21,139	1,072,804
Cara Therapeutics, Inc.	2,213	1,881
Cassava Sciences, Inc.	1,945	44,696
Catalent, Inc.	1,829	104,875
Citius Pharmaceuticals, Inc.	7,925	6,089
Collegium Pharmaceutical, Inc.	1,690	62,040
Corcept Therapeutics, Inc.	3,749	88,101
CorMedix, Inc.	2,986	10,570
Cymabay Therapeutics, Inc.	5,320	171,251
Edgewise Therapeutics, Inc.	2,163	35,322
Elanco Animal Health, Inc.	4,882	77,575
Eli Lilly & Co.	8,751	6,595,454
Enliven Therapeutics, Inc.	1,129	18,030
Evolus, Inc.	1,870	27,732
Eyenovia, Inc.	973	2,107

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	Number of Shares	Fair Value
EyePoint Pharmaceuticals, Inc.	1,263	\$ 34,366
GSK PLC	42,157	887,673
Harmony Biosciences Holdings, Inc.	1,491	47,861
Harrow, Inc.	1,577	17,071
Ikena Oncology, Inc.	1,532	2,191
Innoviva, Inc.	2,784	42,540
Intra-Cellular Therapies, Inc.	4,464	310,337
Jazz Pharmaceuticals PLC	600	71,340
Johnson & Johnson	25,002	4,034,823
Ligand Pharmaceuticals, Inc.	814	64,591
Liquidia Corp.	2,289	32,412
Longboard Pharmaceuticals, Inc.	748	16,591
Marinus Pharmaceuticals, Inc.	2,335	22,183
Merck & Co., Inc.	26,343	3,349,512
Neumora Therapeutics, Inc.	741	13,064
NGM Biopharmaceuticals, Inc.	1,322	2,009
Nuvation Bio, Inc.	8,262	15,450
Ocular Therapeutix, Inc.	3,775	37,977
Omeros Corp.	2,632	11,844
Optinose, Inc.	2,541	4,523
Organon & Co.	2,790	48,574
Pacira BioSciences, Inc.	2,115	62,858
Perrigo Co. PLC	1,600	42,016
Pfizer, Inc.	58,815	1,562,126
Phathom Pharmaceuticals, Inc.	1,676	17,933
Phibro Animal Health Corp., Class A	956	12,361
Pliant Therapeutics, Inc.	2,704	42,912
Prestige Consumer Healthcare, Inc.	2,342	162,956
Revance Therapeutics, Inc.	4,362	31,145
Roche Holding AG	7,523	1,986,650
Royalty Pharma PLC, Class A	3,300	100,122
Sanofi SA	11,661	1,109,080
scPharmaceuticals, Inc.	1,641	9,879
SIGA Technologies, Inc.	2,314	12,056
Supernus Pharmaceuticals, Inc.	2,412	71,636
Taro Pharmaceutical Industries Ltd.	363	15,271
Tarsus Pharmaceuticals, Inc.	1,319	50,412

	Number of Shares	Fair Value
Terns Pharmaceuticals, Inc.	1,868	\$ 13,674
Theravance Biopharma, Inc.	2,565	24,291
Third Harmonic Bio, Inc.	823	8,345
Trevi Therapeutics, Inc.	1,451	4,237
Ventyx Biosciences, Inc.	2,439	17,268
Verrica Pharmaceuticals, Inc.	727	3,831
Viartis, Inc.	12,200	150,914
WaVe Life Sciences Ltd.	2,595	12,482
Xeris Biopharma Holdings, Inc.	6,977	21,454
Zevra Therapeutics, Inc.	1,969	13,271
Zoetis, Inc.	4,792	950,397
		<u>24,372,277</u>
Property & Casualty Insurance - 0.5%		
Allstate Corp.	2,691	429,268
Ambac Financial Group, Inc.	2,222	36,352
American Coastal Insurance Corp., Class C	929	12,950
American Financial Group, Inc.	881	112,477
AMERISAFE, Inc.	950	50,122
Arch Capital Group Ltd.	3,600	315,324
Assured Guaranty Ltd.	700	64,120
Axis Capital Holdings Ltd.	900	56,313
Chubb Ltd.	4,180	1,051,981
Cincinnati Financial Corp.	1,565	178,410
CNA Financial Corp.	100	4,395
Donegal Group, Inc., Class A	770	10,780
Employers Holdings, Inc.	1,277	58,372
Fidelity National Financial, Inc.	2,700	136,566
First American Financial Corp.	1,100	64,251
Hanover Insurance Group, Inc.	400	52,588
Hartford Financial Services Group, Inc.	3,150	301,896
HCI Group, Inc.	308	30,067
Investors Title Co.	65	10,102
James River Group Holdings Ltd.	1,857	18,551
Kemper Corp.	600	34,398
Kinsale Capital Group, Inc.	237	122,335
Lemonade, Inc.	2,471	40,129
Loews Corp.	1,800	135,234

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	Number of Shares	Fair Value
Markel Group, Inc.	140	\$ 208,947
MBIA, Inc.	2,132	13,922
Mercury General Corp.	1,311	63,833
NI Holdings, Inc.	515	7,210
Old Republic International Corp.	2,310	66,898
Palomar Holdings, Inc.	1,138	86,647
ProAssurance Corp.	2,596	32,009
Progressive Corp.	6,067	1,150,060
RLI Corp.	400	58,580
Safety Insurance Group, Inc.	703	57,758
Selective Insurance Group, Inc.	2,871	299,962
Skyward Specialty Insurance Group, Inc.	1,188	43,469
Stewart Information Services Corp.	1,248	78,599
Tiptree, Inc.	1,100	19,261
Travelers Cos., Inc.	2,391	528,315
Trupanion, Inc.	1,840	49,220
United Fire Group, Inc.	1,072	24,967
Universal Insurance Holdings, Inc.	1,089	21,987
W R Berkley Corp.	2,131	178,152
White Mountains Insurance Group Ltd.	24	42,371
		<u>6,359,148</u>
Publishing - 0.0%		
Daily Journal Corp.	62	20,990
Gannett Co., Inc.	7,293	15,534
John Wiley & Sons, Inc., Class A	1,690	56,361
New York Times Co., Class A	1,601	70,892
News Corp., Class A	3,894	104,671
News Corp., Class B	874	24,463
Scholastic Corp.	1,333	52,574
		<u>345,485</u>
Rail Transportation - 0.2%		
CSX Corp.	20,284	769,575
FTAI Infrastructure, Inc.	4,434	20,308
Norfolk Southern Corp.	2,438	617,740
Union Pacific Corp.	6,328	1,605,350
		<u>3,012,973</u>

	Number of Shares	Fair Value
Real Estate Development - 0.0%		
Forestar Group, Inc.	921	\$ 31,056
Howard Hughes Holdings, Inc.	400	30,560
Maui Land & Pineapple Co., Inc.	479	9,374
Star Holdings	599	7,398
Stratus Properties, Inc.	332	7,254
		<u>85,642</u>
Real Estate Operating Companies - 0.0%		
DigitalBridge Group, Inc.	7,604	139,685
FRP Holdings, Inc.	297	17,879
Kennedy-Wilson Holdings, Inc.	5,550	48,729
Transcontinental Realty Investors, Inc.	80	3,110
		<u>209,403</u>
Real Estate Services - 0.1%		
Anywhere Real Estate, Inc.	5,207	32,648
CBRE Group, Inc., Class A	3,182	292,394
Compass, Inc., Class A	13,170	52,021
CoStar Group, Inc.	4,028	350,557
Cushman & Wakefield PLC	7,762	77,542
Douglas Elliman, Inc.	3,725	6,854
eXp World Holdings, Inc.	3,389	44,396
Jones Lang LaSalle, Inc.	500	95,120
Marcus & Millichap, Inc.	1,111	40,763
Newmark Group, Inc., Class A	6,731	72,627
Opendoor Technologies, Inc.	26,964	83,049
RE/MAX Holdings, Inc., Class A	747	6,372
Redfin Corp.	5,171	36,740
Zillow Group, Inc., Class A	400	21,624
Zillow Group, Inc., Class C	1,400	78,610
		<u>1,291,317</u>
Regional Banks - 0.9%		
1st Source Corp.	811	40,372
ACNB Corp.	404	14,237
Amalgamated Financial Corp.	880	20,310
Amerant Bancorp, Inc.	1,301	27,568
American National Bankshares, Inc.	523	23,598

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Ameris Bancorp	3,110	\$ 144,086
Ames National Corp.	356	6,753
Arrow Financial Corp.	694	16,642
Associated Banc-Corp.	7,112	148,214
Atlantic Union Bankshares Corp.	3,523	117,175
Axos Financial, Inc.	2,608	135,929
Banc of California, Inc.	6,135	89,755
BancFirst Corp.	1,030	90,372
Bancorp, Inc.	2,438	108,832
Bank First Corp.	453	39,184
Bank of Hawaii Corp.	1,838	110,795
Bank of Marin Bancorp	700	11,627
Bank OZK	1,200	52,560
Bank7 Corp.	130	3,641
BankUnited, Inc.	3,479	93,307
Bankwell Financial Group, Inc.	294	7,488
Banner Corp.	1,595	69,925
Bar Harbor Bankshares	763	19,243
BayCom Corp.	604	12,092
BCB Bancorp, Inc.	722	7,574
Berkshire Hills Bancorp, Inc.	2,153	46,268
Blue Foundry Bancorp	1,248	11,756
Blue Ridge Bankshares, Inc.	866	2,122
BOK Financial Corp.	300	25,503
Bridgewater Bancshares, Inc.	1,007	11,933
Brookline Bancorp, Inc.	4,252	41,542
Burke & Herbert Financial Services Corp.	289	15,803
Business First Bancshares, Inc.	1,214	27,254
Byline Bancorp, Inc.	1,247	25,987
C&F Financial Corp.	136	7,266
Cadence Bank	8,589	237,744
Cambridge Bancorp	385	24,355
Camden National Corp.	721	22,913
Capital Bancorp, Inc.	466	9,595
Capital City Bank Group, Inc.	674	19,108
Capitol Federal Financial, Inc.	6,182	35,794
Capstar Financial Holdings, Inc.	952	17,850
Carter Bankshares, Inc.	1,007	13,292
Cathay General Bancorp	3,263	127,420
Central Pacific Financial Corp.	1,345	25,098

	Number of Shares	Fair Value
Central Valley Community Bancorp	425	\$ 7,943
Chemung Financial Corp.	144	6,134
ChoiceOne Financial Services, Inc.	293	7,797
Citizens & Northern Corp.	663	12,173
Citizens Financial Group, Inc.	5,152	161,721
Citizens Financial Services, Inc.	163	7,620
City Holding Co.	693	69,633
Civista Bancshares, Inc.	750	11,265
CNB Financial Corp.	1,059	21,169
Coastal Financial Corp.	492	18,888
Codorus Valley Bancorp, Inc.	400	9,208
Colony Bancorp, Inc.	836	9,480
Columbia Banking System, Inc.	2,293	41,503
Columbia Financial, Inc.	1,479	24,744
Commerce Bancshares, Inc.	1,179	61,355
Community Bank System, Inc.	2,496	113,069
Community Trust Bancorp, Inc.	779	30,973
ConnectOne Bancorp, Inc.	1,798	35,582
CrossFirst Bankshares, Inc.	2,247	28,919
Cullen/Frost Bankers, Inc.	600	65,106
Customers Bancorp, Inc.	1,333	72,395
CVB Financial Corp.	6,234	106,103
Dime Community Bancshares, Inc.	1,699	31,839
Eagle Bancorp, Inc.	1,374	32,729
East West Bancorp, Inc.	1,393	101,494
Eastern Bankshares, Inc.	7,254	93,722
Enterprise Bancorp, Inc.	453	12,276
Enterprise Financial Services Corp.	1,689	67,425
Equity Bancshares, Inc., Class A	666	21,199
Esquire Financial Holdings, Inc.	305	15,488
ESSA Bancorp, Inc.	356	6,180
Evans Bancorp, Inc.	312	9,266
Farmers & Merchants Bancorp, Inc.	611	12,342
Farmers National Banc Corp.	1,861	25,086
FB Financial Corp.	1,743	62,121
Fidelity D&D Bancorp, Inc.	203	10,138

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

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	Number of Shares	Fair Value
Financial Institutions, Inc.	732	\$ 13,440
First Bancorp, Inc.	476	11,243
First Bancorp/Southern Pines NC	1,956	66,739
First Bancshares, Inc.	1,528	37,940
First Bank	895	12,002
First Busey Corp.	2,548	58,757
First Business Financial Services, Inc.	390	13,759
First Commonwealth Financial Corp.	4,759	62,010
First Community Bankshares, Inc.	791	26,214
First Community Corp.	297	4,880
First Financial Bancorp	4,409	95,675
First Financial Bankshares, Inc.	6,137	189,879
First Financial Corp.	521	19,397
First Foundation, Inc.	2,331	18,485
First Hawaiian, Inc.	1,200	25,152
First Horizon Corp.	5,900	83,190
First Interstate BancSystem, Inc., Class A	3,868	101,806
First Merchants Corp.	2,766	91,831
First Mid Bancshares, Inc.	1,134	34,360
First of Long Island Corp.	1,047	11,664
First Western Financial, Inc.	408	5,773
Five Star Bancorp	566	13,431
Flushing Financial Corp.	1,433	18,400
FNB Corp.	4,000	53,360
FS Bancorp, Inc.	285	9,510
Fulton Financial Corp.	7,537	116,070
FVCBankcorp, Inc.	757	9,167
German American Bancorp, Inc.	1,365	42,943
Glacier Bancorp, Inc.	5,252	196,530
Great Southern Bancorp, Inc.	404	21,065
Greene County Bancorp, Inc.	348	9,939
Guaranty Bancshares, Inc.	403	11,590
Hancock Whitney Corp.	4,084	178,062
Hanmi Financial Corp.	1,529	23,103
HarborOne Bancorp, Inc.	1,867	19,006
HBT Financial, Inc.	580	11,055
Heartland Financial USA, Inc.	1,967	66,878
Heritage Commerce Corp.	2,980	24,704
Heritage Financial Corp.	1,735	31,837

	Number of Shares	Fair Value
Hilltop Holdings, Inc.	2,173	\$ 67,102
Hingham Institution For Savings The	65	10,919
Home Bancorp, Inc.	358	13,157
Home BancShares, Inc.	8,986	210,812
HomeStreet, Inc.	750	10,463
HomeTrust Bancshares, Inc.	732	19,215
Hope Bancorp, Inc.	5,666	62,156
Horizon Bancorp, Inc.	2,174	26,175
Huntington Bancshares, Inc.	14,246	185,768
Independent Bank Corp.	3,064	132,323
Independent Bank Group, Inc.	1,688	73,816
International Bancshares Corp.	2,522	130,867
John Marshall Bancorp, Inc.	544	9,520
Kearny Financial Corp.	2,552	16,231
Lakeland Bancorp, Inc.	3,032	35,414
Lakeland Financial Corp.	1,158	73,765
LCNB Corp.	622	8,758
Live Oak Bancshares, Inc.	1,650	65,538
Luther Burbank Corp.	526	4,813
M&T Bank Corp.	1,852	258,798
Macatawa Bank Corp.	1,283	12,573
MainStreet Bancshares, Inc.	411	7,404
Mercantile Bank Corp.	789	29,067
Metrocity Bankshares, Inc.	935	22,720
Metropolitan Bank Holding Corp.	481	18,860
Mid Penn Bancorp, Inc.	688	14,469
Middlefield Banc Corp.	339	8,319
Midland States Bancorp, Inc.	953	23,206
MidWestOne Financial Group, Inc.	637	14,600
MVB Financial Corp.	491	10,512
National Bank Holdings Corp., Class A	1,810	61,250
National Bankshares, Inc.	239	7,474
NBT Bancorp, Inc.	2,136	73,457
New York Community Bancorp, Inc.	6,900	33,051
Nicolet Bankshares, Inc.	629	49,647
Northeast Bank	322	17,192
Northeast Community Bancorp, Inc.	541	8,434
Northfield Bancorp, Inc.	1,827	18,453
Northrim BanCorp, Inc.	237	11,786

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Northwest Bancshares, Inc.	5,935	\$ 68,015
Norwood Financial Corp.	312	8,614
Oak Valley Bancorp	282	7,030
OceanFirst Financial Corp.	2,839	43,153
Old National Bancorp	13,807	226,849
Old Second Bancorp, Inc.	2,094	28,122
Orange County Bancorp, Inc.	225	10,346
Origin Bancorp, Inc.	1,425	42,522
Orrstown Financial Services, Inc.	512	13,798
Pacific Premier Bancorp, Inc.	4,447	101,658
Park National Corp.	670	86,102
Parke Bancorp, Inc.	513	8,849
Pathward Financial, Inc.	1,212	61,618
PCB Bancorp	582	9,399
Peapack-Gladstone Financial Corp.	863	20,910
Penns Woods Bancorp, Inc.	400	7,736
Peoples Bancorp, Inc.	1,655	46,456
Peoples Financial Services Corp.	308	12,428
Pinnacle Financial Partners, Inc.	886	73,290
Pioneer Bancorp, Inc.	624	5,816
Plumas Bancorp	233	8,118
Ponce Financial Group, Inc.	809	7,135
Preferred Bank	604	43,397
Premier Financial Corp.	1,715	33,237
Primis Financial Corp.	1,102	13,610
Princeton Bancorp, Inc.	210	6,464
Prosperity Bancshares, Inc.	900	56,169
Provident Financial Services, Inc.	3,602	54,318
QCR Holdings, Inc.	803	45,771
RBB Bancorp	752	12,949
Red River Bancshares, Inc.	209	10,408
Regions Financial Corp.	9,277	172,831
Renasant Corp.	2,578	81,491
Republic Bancorp, Inc., Class A	440	21,674
S&T Bancorp, Inc.	1,769	55,175
Sandy Spring Bancorp, Inc.	2,143	47,103
Seacoast Banking Corp. of Florida	3,942	95,160
ServisFirst Bancshares, Inc.	2,395	151,340
Shore Bancshares, Inc.	1,344	15,268

	Number of Shares	Fair Value
Sierra Bancorp	676	\$ 12,580
Simmons First National Corp., Class A	5,979	114,797
SmartFinancial, Inc.	811	17,453
South Plains Financial, Inc.	519	13,847
Southern First Bancshares, Inc.	372	12,257
Southern Missouri Bancorp, Inc.	470	20,154
Southern States Bancshares, Inc.	323	8,030
Southside Bancshares, Inc.	1,432	41,041
SouthState Corp.	3,631	305,149
Stellar Bancorp, Inc.	2,390	56,643
Sterling Bancorp, Inc.	1,317	6,638
Stock Yards Bancorp, Inc.	1,333	61,065
Summit Financial Group, Inc.	548	14,785
Synovus Financial Corp.	1,618	61,387
Texas Capital Bancshares, Inc.	2,249	131,904
Third Coast Bancshares, Inc.	638	12,230
Timberland Bancorp, Inc.	318	8,332
Tompkins Financial Corp.	673	32,412
Towne Bank	3,281	88,948
TriCo Bancshares	1,524	50,917
Triumph Financial, Inc.	1,037	77,775
Truist Financial Corp.	13,498	472,160
TrustCo Bank Corp.	936	25,543
Trustmark Corp.	2,838	76,229
UMB Financial Corp.	2,083	169,994
United Bankshares, Inc.	6,165	213,864
United Community Banks, Inc.	5,432	141,286
Unity Bancorp, Inc.	364	9,966
Univest Financial Corp.	1,458	29,189
USCB Financial Holdings, Inc.	652	7,120
Valley National Bancorp	20,310	166,339
Veritex Holdings, Inc.	2,569	50,429
Virginia National Bankshares Corp.	279	8,487
WaFd, Inc.	3,099	84,417
Washington Trust Bancorp, Inc.	853	21,956
Webster Financial Corp.	1,672	79,654
WesBanco, Inc.	2,692	78,014

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
West BanCorp, Inc.	785	\$ 13,659
Westamerica BanCorp	1,273	58,189
Western Alliance Bancorp	1,100	63,503
Wintrust Financial Corp.	600	57,810
WSFS Financial Corp.	2,873	121,786
Zions Bancorp NA	1,575	62,102
		<u>12,257,266</u>
Reinsurance - 0.1%		
Enstar Group Ltd.	561	172,754
Everest Group Ltd.	435	160,463
Greenlight Capital Re Ltd., Class A	1,282	16,191
Maiden Holdings Ltd.	3,822	5,160
Reinsurance Group of America, Inc.	700	123,795
Swiss Re AG	3,048	368,993
		<u>847,356</u>
Renewable Electricity - 0.0%		
Altus Power, Inc.	2,925	19,919
Brookfield Renewable Corp., Class A	2,534	60,150
Clearway Energy, Inc., Class C	1,300	28,340
Montauk Renewables, Inc.	3,106	17,642
Ormat Technologies, Inc.	2,515	163,852
Sunnova Energy International, Inc.	5,020	36,546
		<u>326,449</u>
Research & Consulting Services - 0.2%		
Blacksky Technology, Inc.	7,101	10,083
Booz Allen Hamilton Holding Corp.	1,324	195,568
CACI International, Inc., Class A	169	63,350
CBIZ, Inc.	2,253	170,169
Clarivate PLC	5,512	39,576
CRA International, Inc.	339	44,931
Dun & Bradstreet Holdings, Inc.	2,000	21,080
Equifax, Inc.	1,291	353,205
Experian PLC	9,301	398,256
Exponent, Inc.	2,383	192,761
FiscalNote Holdings, Inc.	3,809	6,285

	Number of Shares	Fair Value
Forrester Research, Inc.	603	\$ 12,163
Franklin Covey Co.	530	20,235
FTI Consulting, Inc.	400	82,752
Huron Consulting Group, Inc.	890	87,336
ICF International, Inc.	879	136,113
Innodata, Inc.	1,425	10,545
Jacobs Solutions, Inc.	1,400	205,310
KBR, Inc.	1,400	84,042
Legalzoom.com, Inc.	5,498	68,175
Leidos Holdings, Inc.	1,391	177,853
Mistras Group, Inc.	833	7,206
NV5 Global, Inc.	676	68,756
Parsons Corp.	1,938	156,222
Planet Labs PBC	8,633	18,906
Resources Connection, Inc.	1,637	22,640
Science Applications International Corp.	600	83,976
TransUnion	1,989	154,406
Verisk Analytics, Inc.	1,446	349,787
Willdan Group, Inc.	588	12,277
		<u>3,253,964</u>
Restaurants - 0.5%		
Aramark	2,200	66,726
Biglari Holdings, Inc., Class B	39	6,755
BJ's Restaurants, Inc.	1,101	38,557
Bloomin' Brands, Inc.	4,106	111,601
Brinker International, Inc.	2,050	94,997
Carrols Restaurant Group, Inc.	1,608	15,228
Cheesecake Factory, Inc.	2,263	80,065
Chipotle Mexican Grill, Inc.	280	752,856
Chuy's Holdings, Inc.	870	29,432
Cracker Barrel Old Country Store, Inc.	1,028	67,982
Darden Restaurants, Inc.	1,300	221,923
Denny's Corp.	2,349	21,681
Dine Brands Global, Inc.	758	36,770
Domino's Pizza, Inc.	380	170,373
DoorDash, Inc., Class A	3,100	386,167
El Pollo Loco Holdings, Inc.	1,196	10,836
First Watch Restaurant Group, Inc.	1,005	25,175
Jack in the Box, Inc.	944	68,912
Krispy Kreme, Inc.	4,051	52,420

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Kura Sushi USA, Inc., Class A	294	\$ 27,939
McDonald's Corp.	7,531	2,201,161
Nathan's Famous, Inc.	120	8,430
Noodles & Co.	2,040	5,120
ONE Group Hospitality, Inc.	1,141	4,461
Papa John's International, Inc.	1,540	110,711
Portillo's, Inc., Class A	2,130	30,949
Potbelly Corp.	1,135	15,754
RCI Hospitality Holdings, Inc.	436	24,573
Red Robin Gourmet Burgers, Inc.	664	4,967
Shake Shack, Inc., Class A	1,776	188,824
Starbucks Corp.	11,765	1,116,498
Sweetgreen, Inc., Class A	4,590	58,477
Texas Roadhouse, Inc.	600	89,622
Wendy's Co.	1,700	30,787
Wingstop, Inc.	300	105,315
Yum! Brands, Inc.	2,881	398,788
		<u>6,680,832</u>
Retail REITs - 0.2%		
Acadia Realty Trust	4,355	71,378
Agree Realty Corp.	1,200	65,940
Alexander's, Inc.	110	24,315
Brixmor Property Group, Inc.	3,500	79,135
CBL & Associates Properties, Inc.	1,351	31,154
Federal Realty Investment Trust	900	90,765
Getty Realty Corp.	2,217	58,440
InvenTrust Properties Corp.	3,173	80,118
Kimco Realty Corp.	6,134	121,208
Kite Realty Group Trust	10,258	219,624
Macerich Co.	10,168	166,857
NETSTREIT Corp.	3,294	55,372
NNN REIT, Inc.	1,800	73,242
Phillips Edison & Co., Inc.	5,554	198,389
Realty Income Corp.	8,516	443,769
Regency Centers Corp.	1,700	105,315
Retail Opportunity Investments Corp.	5,736	74,166
Saul Centers, Inc.	593	21,461
Simon Property Group, Inc.	3,263	483,381
SITE Centers Corp.	8,944	121,460

	Number of Shares	Fair Value
Tanger, Inc.	4,796	\$ 138,173
Urban Edge Properties	5,373	91,395
Whitestone REIT	2,235	27,535
		<u>2,842,592</u>
Security & Alarm Services - 0.0%		
Brink's Co.	2,171	179,824
CoreCivic, Inc.	5,300	80,719
GEO Group, Inc.	5,910	72,516
		<u>333,059</u>
Self Storage REITs - 0.1%		
CubeSmart	2,300	100,303
Extra Space Storage, Inc.	2,254	317,746
National Storage Affiliates Trust	700	25,067
Public Storage	1,608	456,463
		<u>899,579</u>
Semiconductor Materials & Equipment - 0.4%		
ACM Research, Inc., Class A	2,337	72,260
Aehr Test Systems	1,354	22,030
Amkor Technology, Inc.	5,291	164,127
Applied Materials, Inc.	8,734	1,760,949
Atomera, Inc.	1,288	8,114
Axcelis Technologies, Inc.	1,534	172,836
Cohu, Inc.	2,176	69,915
Enphase Energy, Inc.	1,346	170,955
Entegris, Inc.	1,582	212,558
FormFactor, Inc.	3,626	156,027
Ichor Holdings Ltd.	1,383	59,192
inTEST Corp.	628	7,335
KLA Corp.	1,413	964,090
Lam Research Corp.	1,367	1,282,588
MKS Instruments, Inc.	600	73,656
Onto Innovation, Inc.	2,333	429,645
PDF Solutions, Inc.	1,451	49,319
Photronics, Inc.	2,856	82,224
Teradyne, Inc.	1,629	168,748
Ultra Clean Holdings, Inc.	2,078	89,770
Veeco Instruments, Inc.	2,374	85,963
		<u>6,102,301</u>
Semiconductors - 3.0%		
Advanced Micro Devices, Inc.	16,712	3,217,561

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Alpha & Omega Semiconductor Ltd.	1,079	\$ 23,630
Ambarella, Inc.	1,774	99,078
Analog Devices, Inc.	5,169	991,518
Broadcom, Inc.	4,508	5,862,609
CEVA, Inc.	1,167	26,421
Cirrus Logic, Inc.	600	55,092
Credo Technology Group Holding Ltd.	5,378	115,842
Diodes, Inc.	2,122	144,254
First Solar, Inc.	1,111	170,972
GLOBALFOUNDRIES, Inc.	800	43,736
Impinj, Inc.	1,093	119,377
Intel Corp.	43,939	1,891,574
Lattice Semiconductor Corp.	1,400	107,254
MACOM Technology Solutions Holdings, Inc.	2,561	226,213
Marvell Technology, Inc.	8,721	624,947
Maxeon Solar Technologies Ltd.	1,592	6,384
MaxLinear, Inc.	3,671	71,364
Microchip Technology, Inc.	5,538	465,967
Micron Technology, Inc.	11,190	1,013,926
Monolithic Power Systems, Inc.	468	336,979
Navitas Semiconductor Corp.	5,170	31,744
NVE Corp.	245	20,480
NVIDIA Corp.	24,675	19,520,886
ON Semiconductor Corp.	4,417	348,590
Parade Technologies Ltd.	1,000	32,111
Power Integrations, Inc.	2,675	191,155
Qorvo, Inc.	997	114,206
QUALCOMM, Inc.	11,651	1,838,411
Rambus, Inc.	5,200	308,048
Semtech Corp.	3,141	66,589
Silicon Laboratories, Inc.	1,496	205,760
SiTime Corp.	812	75,110
SkyWater Technology, Inc.	754	8,716
Skyworks Solutions, Inc.	1,673	175,531
SMART Global Holdings, Inc.	2,285	48,602
Synaptics, Inc.	1,858	185,986
Texas Instruments, Inc.	9,440	1,579,595
Transphorm, Inc.	1,075	5,171
Universal Display Corp.	487	84,942

	Number of Shares	Fair Value
Wolfspeed, Inc.	1,679	\$ 43,688
		40,500,019
Silver - 0.0%		
Hecla Mining Co.	28,607	101,269
Single-Family Residential REITs - 0.1%		
American Homes 4 Rent, Class A	3,400	125,834
Equity LifeStyle Properties, Inc.	1,802	121,311
Invitation Homes, Inc.	6,580	224,181
Sun Communities, Inc.	1,220	163,187
UMH Properties, Inc.	2,751	42,365
		676,878
Soft Drinks & Non-alcoholic Beverages - 0.4%		
Celsius Holdings, Inc.	1,500	122,430
Coca-Cola Co.	40,619	2,437,952
Coca-Cola Consolidated, Inc.	225	189,180
Keurig Dr Pepper, Inc.	9,691	289,858
Monster Beverage Corp.	7,604	449,396
National Beverage Corp.	1,162	61,168
PepsiCo, Inc.	14,325	2,368,495
Primo Water Corp.	7,333	118,868
Vita Coco Co., Inc.	1,386	36,175
Zevia PBC, Class A	869	1,304
		6,074,826
Specialized Consumer Services - 0.0%		
ADT, Inc.	1,200	8,712
Carriage Services, Inc.	684	16,977
European Wax Center, Inc., Class A	1,711	24,262
Frontdoor, Inc.	3,805	119,324
H&R Block, Inc.	1,600	78,320
Service Corp. International	1,578	115,494
WW International, Inc.	2,759	8,608
		371,697
Specialized Finance - 0.0%		
Acacia Research Corp.	2,281	9,215
A-Mark Precious Metals, Inc.	949	24,380
SWK Holdings Corp.	217	3,594
		37,189

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	Number of Shares	Fair Value
Specialty Chemicals - 0.3%		
Albemarle Corp.	1,237	\$ 170,520
Ashland, Inc.	500	46,820
Aspen Aerogels, Inc.	2,460	42,263
Avient Corp.	4,253	172,161
Axalta Coating Systems Ltd.	2,500	81,825
Balchem Corp.	1,527	240,029
Celanese Corp.	1,000	151,970
Danimer Scientific, Inc.	5,105	6,841
DuPont de Nemours, Inc.	4,676	323,532
Eastman Chemical Co.	1,077	94,496
Ecolab, Inc.	2,522	567,047
Ecovyst, Inc.	4,638	44,757
Element Solutions, Inc.	2,400	56,400
Ginkgo Bioworks Holdings, Inc.	14,700	22,344
HB Fuller Co.	2,548	202,642
Ingevity Corp.	1,705	77,884
Innospec, Inc.	1,172	145,644
International Flavors & Fragrances, Inc.	2,713	204,832
Minerals Technologies, Inc.	1,525	110,349
NewMarket Corp.	75	48,125
Perimeter Solutions SA	7,058	42,913
PPG Industries, Inc.	2,391	338,566
Quaker Chemical Corp.	652	130,726
Rayonier Advanced Materials, Inc.	2,758	9,350
RPM International, Inc.	1,336	154,108
Sensient Technologies Corp.	1,975	132,088
Sherwin-Williams Co.	2,508	832,731
Stepan Co.	996	88,843
Valhi, Inc.	60	818
		<u>4,540,624</u>

Steel - 0.2%		
Alpha Metallurgical Resources, Inc.	544	205,224
Arch Resources, Inc.	845	139,670
ATI, Inc.	6,150	302,457
Carpenter Technology Corp.	2,299	148,630
Cleveland-Cliffs, Inc.	5,237	108,929
Commercial Metals Co.	5,586	301,644
Haynes International, Inc.	627	37,263
Metallus, Inc.	2,119	46,088

	Number of Shares	Fair Value
Nucor Corp.	2,493	\$ 479,404
Olympic Steel, Inc.	499	33,942
Radius Recycling, Inc.	1,289	25,471
Ramaco Resources, Inc., Class A	1,129	19,848
Ramaco Resources, Inc., Class B	225	2,700
Reliance, Inc.	598	192,089
Ryerson Holding Corp.	1,298	40,991
Steel Dynamics, Inc.	1,602	214,380
SunCoke Energy, Inc.	4,056	43,440
U.S. Steel Corp.	2,200	104,148
Warrior Met Coal, Inc.	2,430	138,437
Worthington Steel, Inc.	1,459	46,192
		<u>2,630,947</u>
Systems Software - 2.9%		
A10 Networks, Inc.	3,344	44,509
Adeia, Inc.	4,969	56,348
Appian Corp., Class A	1,911	66,598
CommVault Systems, Inc.	2,074	198,503
Crowdstrike Holdings, Inc., Class A	2,210	716,371
CyberArk Software Ltd.	459	121,066
Dolby Laboratories, Inc., Class A	657	53,217
Fortinet, Inc.	6,755	466,838
Gen Digital, Inc.	5,826	125,201
Gitlab, Inc., Class A	1,000	72,120
Microsoft Corp.	77,319	31,982,231
Monday.com Ltd.	293	65,342
N-able, Inc.	3,401	45,811
OneSpan, Inc.	1,936	18,605
Oracle Corp.	16,033	1,790,565
Palo Alto Networks, Inc.	3,174	985,686
Progress Software Corp.	2,040	108,854
Qualys, Inc.	1,774	304,880
Rapid7, Inc.	2,852	167,070
SentinelOne, Inc., Class A	2,400	67,608
ServiceNow, Inc.	2,128	1,641,411
SolarWinds Corp.	2,556	30,519
Tenable Holdings, Inc.	5,385	259,342
Teradata Corp.	1,100	41,382
UiPath, Inc., Class A	3,900	92,625
Varonis Systems, Inc.	5,186	263,449

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	Number of Shares	Fair Value
Xperi, Inc.	2,128	\$ 23,323
Zscaler, Inc.	979	236,889
Zuora, Inc., Class A	6,159	49,765
		<u>40,096,128</u>

Technology Distributors - 0.1%

Arrow Electronics, Inc.	667	78,373
Avnet, Inc.	1,000	46,590
CDW Corp.	1,371	337,554
Climb Global Solutions, Inc.	177	12,031
ePlus, Inc.	1,244	102,493
Insight Enterprises, Inc.	1,370	257,560
PC Connection, Inc.	574	38,102
Richardson Electronics Ltd.	489	4,298
ScanSource, Inc.	1,156	49,974
TD SYNnex Corp.	500	51,950
		<u>978,925</u>

Technology Hardware, Storage & Peripherals - 2.3%

Apple, Inc.	153,216	27,693,792
CompoSecure, Inc.	1,047	5,067
Corsair Gaming, Inc.	1,853	23,996
CPI Card Group, Inc.	148	2,797
Eastman Kodak Co.	2,847	15,203
Hewlett Packard Enterprise Co.	13,484	205,361
HP, Inc.	8,638	244,715
Immersion Corp.	1,329	8,971
Intevac, Inc.	889	3,432
IonQ, Inc.	7,502	77,721
NetApp, Inc.	2,167	193,123
Pure Storage, Inc., Class A	3,000	157,950
Super Micro Computer, Inc.	2,201	1,906,330
Turtle Beach Corp.	925	9,879
Western Digital Corp.	3,300	196,251
Xerox Holdings Corp.	5,663	105,615
		<u>30,850,203</u>

Telecom Tower REITs - 0.1%

American Tower Corp.	4,834	961,289
Crown Castle, Inc.	4,405	484,286
SBA Communications Corp.	1,015	212,368
		<u>1,657,943</u>

	Number of Shares	Fair Value
Timber REITs - 0.0%		
PotlatchDeltic Corp.	3,721	\$ 168,227
Rayonier, Inc.	1,600	55,088
Weyerhaeuser Co.	7,493	257,609
		<u>480,924</u>

Tires & Rubber - 0.0%

Goodyear Tire & Rubber Co.	13,237	<u>157,256</u>
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Tobacco - 0.2%

Altria Group, Inc.	18,407	753,031
Ispire Technology, Inc.	884	8,946
Philip Morris International, Inc.	16,191	1,456,542
Turning Point Brands, Inc.	775	19,608
Universal Corp.	1,118	53,675
Vector Group Ltd.	6,777	75,631
		<u>2,367,433</u>

Trading Companies & Distributors - 0.4%

Air Lease Corp.	1,200	48,120
Alta Equipment Group, Inc.	1,008	11,572
Applied Industrial Technologies, Inc.	1,839	349,208
Beacon Roofing Supply, Inc.	2,982	256,124
BlueLinx Holdings, Inc.	391	49,598
Boise Cascade Co.	1,873	254,559
Core & Main, Inc., Class A	1,500	71,595
Custom Truck One Source, Inc.	2,894	18,580
Distribution Solutions Group, Inc.	512	16,082
DNOW, Inc.	5,219	73,849
DXP Enterprises, Inc.	616	21,880
EVI Industries, Inc.	291	6,265
Fastenal Co.	5,837	426,159
Ferguson PLC	2,100	444,045
FTAI Aviation Ltd.	4,749	267,321
GATX Corp.	1,673	212,203
Global Industrial Co.	667	29,248
GMS, Inc.	1,930	172,368
H&E Equipment Services, Inc.	1,501	84,792
Herc Holdings, Inc.	1,331	211,203
Hudson Technologies, Inc.	2,225	32,596
Karat Packaging, Inc.	334	9,883

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	Number of Shares	Fair Value
McGrath RentCorp	1,160	\$ 144,397
MRC Global, Inc.	4,084	47,089
MSC Industrial Direct Co., Inc., Class A	498	50,268
Rush Enterprises, Inc., Class A	2,893	140,889
Rush Enterprises, Inc., Class B	451	22,744
SiteOne Landscape Supply, Inc.	500	84,240
Titan Machinery, Inc.	1,030	25,987
Transcat, Inc.	377	39,645
United Rentals, Inc.	693	480,436
Watsco, Inc.	371	146,219
WESCO International, Inc.	500	74,745
Willis Lease Finance Corp.	116	5,559
WW Grainger, Inc.	466	453,632
Xometry, Inc., Class A	1,571	30,729
		<u>4,813,829</u>
Transaction & Payment Processing Services - 1.0%		
Affirm Holdings, Inc.	2,346	88,022
AvidXchange Holdings, Inc.	6,976	92,711
Block, Inc.	5,532	439,628
Cantaloupe, Inc.	2,925	19,013
Cass Information Systems, Inc.	691	33,389
Euronet Worldwide, Inc.	500	54,720
Fidelity National Information Services, Inc.	6,068	419,845
Fiserv, Inc.	6,147	917,563
FleetCor Technologies, Inc.	788	220,065
Flywire Corp.	5,088	144,448
Global Payments, Inc.	2,713	351,876
I3 Verticals, Inc., Class A	1,136	24,208
International Money Express, Inc.	1,595	31,421
Jack Henry & Associates, Inc.	738	128,242
Marqeta, Inc., Class A	22,554	147,278
Mastercard, Inc., Class A	8,655	4,109,048
NCR Atleos Corp.	650	14,144
Payoneer Global, Inc.	12,326	59,904
PayPal Holdings, Inc.	11,303	682,023
Paysafe Ltd.	1,631	23,486
Paysign, Inc.	1,138	3,482

	Number of Shares	Fair Value
Priority Technology Holdings, Inc.	1,271	\$ 4,207
Remitly Global, Inc.	6,238	128,628
Repay Holdings Corp.	4,052	35,212
Shift4 Payments, Inc., Class A	600	49,332
Toast, Inc., Class A	3,800	87,400
Visa, Inc., Class A	16,593	4,689,846
Western Union Co.	4,000	53,640
WEX, Inc.	492	108,107
		<u>13,160,888</u>
Water Utilities - 0.1%		
American States Water Co.	1,740	124,253
American Water Works Co., Inc.	1,932	229,019
Artesian Resources Corp., Class A	410	14,133
Cadiz, Inc.	2,368	6,867
California Water Service Group	2,712	124,454
Essential Utilities, Inc.	2,400	83,472
Global Water Resources, Inc.	695	8,993
Middlesex Water Co.	822	41,832
Pure Cycle Corp.	1,119	11,156
SJW Group	1,492	82,150
York Water Co.	715	25,311
		<u>751,640</u>
Wireless Telecommunication Services - 0.1%		
Gogo, Inc.	3,102	25,312
Spok Holdings, Inc.	774	13,909
Telephone & Data Systems, Inc.	4,620	70,686
Tingo Group, Inc.	7,238	—
T-Mobile U.S., Inc.	5,415	884,270
		<u>994,177</u>
Total Common Stock (Cost \$494,629,122)		<u>615,764,705</u>
Total Domestic Equity (Cost \$494,629,122)		<u>615,764,705</u>
Foreign Equity - 21.9%		
Common Stock - 21.6%		
Advertising - 0.0%		
Dentsu Group, Inc.	2,000	55,429

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	Number of Shares	Fair Value
Focus Media Information Technology Co. Ltd., Class A	10,900	\$ 9,531
Gambling.com Group Ltd.	862	7,896
Informa PLC	14,172	145,243
Publicis Groupe SA	2,354	249,083
WPP PLC	10,954	97,991
		<u>565,173</u>
Aerospace & Defense - 0.3%		
AECC Aero-Engine Control Co. Ltd., Class A	1,300	3,192
AECC Aviation Power Co. Ltd., Class A	2,100	10,029
Airbus SE	6,073	1,005,106
Aselsan Elektronik Sanayi Ve Ticaret AS	27,180	52,236
AviChina Industry & Technology Co. Ltd., Class H	35,000	14,351
BAE Systems PLC	30,772	483,449
Bharat Electronics Ltd.	64,856	160,427
CAE, Inc.	3,202	59,821
Dassault Aviation SA	189	37,408
Elbit Systems Ltd.	265	58,912
Hanwha Aerospace Co. Ltd.	728	102,508
Hindustan Aeronautics Ltd.	3,262	121,329
Kongsberg Gruppen ASA	806	51,443
Korea Aerospace Industries Ltd.	1,232	47,463
Kuang-Chi Technologies Co. Ltd., Class A	3,100	6,381
Leonardo SpA	4,050	86,580
Melrose Industries PLC	13,711	110,133
MTU Aero Engines AG	550	132,309
Rheinmetall AG	446	204,639
Rolls-Royce Holdings PLC	85,093	397,293
Saab AB, Class B	788	62,172
Safran SA	3,464	726,098
Singapore Technologies Engineering Ltd.	15,400	45,584
Thales SA	1,074	159,284
		<u>4,138,147</u>
Agricultural & Farm Machinery - 0.0%		
Husqvarna AB, Class B	3,137	24,211

	Number of Shares	Fair Value
Kubota Corp.	10,300	\$ 150,987
		<u>175,198</u>
Agricultural Products & Services - 0.0%		
Beijing Dabeinong Technology Group Co. Ltd., Class A	7,600	5,548
Charoen Pokphand Indonesia Tbk. PT	152,000	46,814
IOI Corp. Bhd.	38,800	32,541
Kuala Lumpur Kepong Bhd.	6,937	32,744
New Hope Liuhe Co. Ltd., Class A	3,200	3,935
Sime Darby Plantation Bhd.	21,300	19,435
Wilmar International Ltd.	18,806	46,435
		<u>187,452</u>
Air Freight & Logistics - 0.1%		
Agility Public Warehousing Co. KSC	22,511	43,976
Deutsche Post AG	10,031	465,790
DSV AS	1,795	288,209
Hyundai Glovis Co. Ltd.	309	44,206
JD Logistics, Inc.	41,900	41,585
NIPPON EXPRESS HOLDINGS, Inc.	700	37,037
SF Holding Co. Ltd., Class A	7,300	38,854
SG Holdings Co. Ltd.	3,100	38,898
Yamato Holdings Co. Ltd.	2,500	38,000
YTO Express Group Co. Ltd., Class A	2,700	4,778
Yunda Holding Co. Ltd., Class A	3,600	3,602
ZTO Express Cayman, Inc. ADR	7,709	147,936
		<u>1,192,871</u>
Airport Services - 0.1%		
Aena SME SA	768	145,566
Aeroports de Paris SA	391	53,186
Airports of Thailand PCL NVDR	78,663	139,275
Auckland International Airport Ltd.	14,581	71,956
GMR Airports Infrastructure Ltd.	26,195	26,538

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	Number of Shares	Fair Value
Grupo Aeroportuario del Pacifico SAB de CV, Class B	6,800	\$ 100,276
Grupo Aeroportuario del Sureste SAB de CV, Class B	3,525	103,291
Malaysia Airports Holdings Bhd.	19,943	35,637
Shanghai International Airport Co. Ltd., Class A	1,300	6,347
		<u>682,072</u>
Alternative Carriers - 0.0%		
Liberty Latin America Ltd., Class A	1,521	9,780
Liberty Latin America Ltd., Class C	6,850	44,662
		<u>54,442</u>
Aluminum - 0.0%		
Aluminum Corp. of China Ltd., Class A	21,600	18,137
Aluminum Corp. of China Ltd., Class H	78,000	39,056
China Hongqiao Group Ltd.	51,500	40,062
Hindalco Industries Ltd.	22,482	136,614
Norsk Hydro ASA	13,452	69,219
Press Metal Aluminium Holdings Bhd.	71,800	70,809
Shandong Nanshan Aluminum Co. Ltd., Class A	14,700	6,324
United Co. RUSAL International PJSC	55,670	—
Yunnan Aluminium Co. Ltd., Class A	4,900	7,889
		<u>388,110</u>
Apparel Retail - 0.1%		
Fast Retailing Co. Ltd.	1,759	508,414
H & M Hennes & Mauritz AB, Class B	6,592	89,482
Industria de Diseno Textil SA	11,040	489,944
Lojas Renner SA	14,632	46,529
Pepkor Holdings Ltd.	31,319	30,480
Topsports International Holdings Ltd.	46,000	31,259
Trent Ltd.	3,424	160,298
Zalando SE	2,214	46,768

	Number of Shares	Fair Value
ZOZO, Inc.	1,400	\$ 31,747
		<u>1,434,921</u>
Apparel, Accessories & Luxury Goods - 0.5%		
adidas AG	1,672	338,567
ANTA Sports Products Ltd.	22,876	224,266
Bosideng International Holdings Ltd.	92,000	46,418
Burberry Group PLC	3,974	64,596
Cie Financiere Richemont SA, Class A	5,507	879,319
FF Group	1,860	—
Gildan Activewear, Inc.	1,772	61,743
Hermes International SCA	321	803,467
Kering SA	768	353,255
Li Ning Co. Ltd.	42,319	105,516
LPP SA	17	76,476
LVMH Moet Hennessy Louis Vuitton SE	2,829	2,580,151
Moncler SpA	2,106	151,919
Page Industries Ltd.	96	39,723
Pandora AS	864	139,604
Shenzhou International Group Holdings Ltd.	14,900	122,854
Swatch Group AG	766	91,139
Titan Co. Ltd.	6,239	272,717
		<u>6,351,730</u>
Application Software - 0.3%		
Beijing Kingsoft Office Software, Inc., Class A	441	16,584
Bit Digital, Inc.	4,291	11,157
Constellation Software, Inc.	204	568,284
Dassault Systemes SE	6,895	322,222
Descartes Systems Group, Inc.	861	74,670
Hundsun Technologies, Inc., Class A	1,456	4,935
Iflytek Co. Ltd., Class A	1,500	10,282
Kingdee International Software Group Co. Ltd.	52,000	56,192
Nemetschek SE	570	54,392
Nice Ltd.	648	159,061
Open Text Corp.	2,769	106,546
Sage Group PLC	10,532	165,798
SAP SE	10,698	2,001,405

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Sapiens International Corp. NV	1,492	\$ 45,909	Chongqing Changan Automobile Co. Ltd., Class A	12,314	\$ 25,465
Shanghai Baosight Software Co. Ltd., Class A	1,872	12,159	Dongfeng Motor Group Co. Ltd., Class H	30,000	12,837
Shanghai Baosight Software Co. Ltd., Class B	11,520	25,920	Ferrari NV	1,276	538,383
Temenos AG	636	47,887	Ford Otomotiv Sanayi AS	1,067	34,758
Thunder Software Technology Co. Ltd., Class A	500	4,209	Geely Automobile Holdings Ltd.	115,000	125,741
WiseTech Global Ltd.	1,689	103,908	Great Wall Motor Co. Ltd., Class A	800	2,598
Xero Ltd.	1,467	121,611	Great Wall Motor Co. Ltd., Class H	47,033	53,228
Yonyou Network Technology Co. Ltd., Class A	2,600	4,572	Guangzhou Automobile Group Co. Ltd., Class A	10,400	12,861
		<u>3,917,703</u>	Guangzhou Automobile Group Co. Ltd., Class H	38,000	16,455
Asset Management & Custody Banks - 0.2%			Honda Motor Co. Ltd.	46,724	556,305
3i Group PLC	10,038	313,376	Hyundai Motor Co.	2,243	421,952
abrdn PLC	18,676	37,185	Isuzu Motors Ltd.	5,900	84,044
Amundi SA	692	45,567	Kia Corp.	4,413	412,600
Brookfield Asset Management Ltd., Class A	3,589	146,354	Li Auto, Inc., Class A	20,100	455,208
Brookfield Corp.	14,105	582,357	Mahindra & Mahindra Ltd.	16,691	388,991
China Cinda Asset Management Co. Ltd., Class H	91,556	8,771	Maruti Suzuki India Ltd.	2,358	321,022
EQT AB	3,611	105,739	Mazda Motor Corp.	5,700	66,951
Hargreaves Lansdown PLC	4,025	37,086	Mercedes-Benz Group AG	8,127	647,637
HDFC Asset Management Co. Ltd.	1,677	75,905	NIO, Inc. ADR	24,623	141,582
IGM Financial, Inc.	858	22,552	Nissan Motor Co. Ltd.	23,600	92,842
Julius Baer Group Ltd.	2,081	111,737	Renault SA	1,950	81,306
Onex Corp.	630	46,945	SAIC Motor Corp. Ltd., Class A	5,000	10,381
Partners Group Holding AG	234	337,228	Seres Group Co. Ltd., Class A	3,600	45,932
Patria Investments Ltd., Class A	2,637	39,291	Subaru Corp.	6,300	143,283
Reinet Investments SCA	2,142	54,046	Suzuki Motor Corp.	4,000	175,773
Schroders PLC	7,392	36,776	Tata Motors Ltd.	29,419	337,135
St. James's Place PLC	5,097	32,431	Tata Motors Ltd., Class A	4,842	36,921
		<u>2,033,346</u>	Tofas Turk Otomobil Fabrikasi AS	2,560	21,935
Automobile Manufacturers - 0.7%			Toyota Motor Corp.	108,661	2,628,860
Bayerische Motoren Werke AG	3,223	380,934	Volkswagen AG	337	52,970
BYD Co. Ltd., Class A	2,200	58,380	Volvo Car AB, Class B	5,237	19,111
BYD Co. Ltd., Class H	17,500	432,090	XPeng, Inc., Class A	16,200	74,287
			Zhejiang Leapmotor Technology Co. Ltd.	3,900	13,650
					<u>8,924,408</u>

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Automotive Parts & Equipment - 0.1%					
Aisin Corp.	1,500	\$ 56,595	Aurinia Pharmaceuticals, Inc.	6,359	\$ 36,373
Bharat Forge Ltd.	4,768	66,187	BeiGene Ltd.	12,500	169,247
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A	300	5,848	Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A	112	1,143
Continental AG	1,119	89,705	Bloomage Biotechnology Corp. Ltd., Class A	1,087	9,645
Denso Corp.	19,360	356,233	Celltrion, Inc.	2,673	360,723
Fuyao Glass Industry Group Co. Ltd., Class A	900	5,407	Chongqing Zhifei Biological Products Co. Ltd., Class A	3,150	23,385
Fuyao Glass Industry Group Co. Ltd., Class H	13,356	66,961	Fennec Pharmaceuticals, Inc.	762	7,216
Hanon Systems	2,623	12,154	Genmab AS	680	190,526
Huayu Automotive Systems Co. Ltd., Class A	1,768	4,287	Grifols SA	3,397	27,879
Huizhou Desay Sv Automotive Co. Ltd., Class A	200	2,848	Hualan Biological Engineering, Inc., Class A	2,038	5,581
Hyundai Mobis Co. Ltd.	1,049	191,035	Imeik Technology Development Co. Ltd., Class A	300	13,615
Koito Manufacturing Co. Ltd.	1,900	24,050	Innovent Biologics, Inc.	21,000	113,600
Magna International, Inc.	2,780	153,271	PharmaEssentia Corp.	5,000	51,962
Ningbo Tuopu Group Co. Ltd., Class A	800	6,520	Prothena Corp. PLC	2,019	55,704
Samvardhana Motherson International Ltd.	39,416	56,664	Shanghai RAAS Blood Products Co. Ltd., Class A	5,500	5,496
Sona Blw Precision Forgings Ltd.	5,634	46,840	Shenzhen Kangtai Biological Products Co. Ltd., Class A	800	2,695
Sumitomo Electric Industries Ltd.	7,266	107,798	SK Bioscience Co. Ltd.	632	29,141
Tube Investments of India Ltd.	2,022	85,074	Swedish Orphan Biovitrum AB	2,194	53,984
		<u>1,337,477</u>	Walvax Biotechnology Co. Ltd., Class A	1,400	3,575
			Zai Lab Ltd. ADR	1,300	27,274
			Zura Bio Ltd.	788	2,900
					<u>1,490,038</u>
Automotive Retail - 0.0%			Brewers - 0.1%		
Abu Dhabi National Oil Co. for Distribution PJSC	63,985	60,973	Ambev SA	81,400	206,095
Hotai Motor Co. Ltd.	4,940	104,865	Anheuser-Busch InBev SA	8,795	530,316
PTT Oil & Retail Business PCL NVDR	66,108	33,363	Asahi Group Holdings Ltd.	4,900	168,048
USS Co. Ltd.	1,900	33,076	Carlsberg AS, Class B	1,003	139,930
Vibra Energia SA	22,500	117,104	China Resources Beer Holdings Co. Ltd.	30,000	130,096
Zhongsheng Group Holdings Ltd.	17,000	31,182	Chongqing Brewery Co. Ltd., Class A	100	909
		<u>380,563</u>	Heineken Holding NV	1,322	102,145
			Heineken NV	2,969	274,446
Biotechnology - 0.1%			Kirin Holdings Co. Ltd.	7,900	110,026
Akeso, Inc.	12,000	72,195	Tsingtao Brewery Co. Ltd., Class A	800	8,909
Argenx SE	609	226,179			

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	Number of Shares	Fair Value
Tsingtao Brewery Co. Ltd., Class H	8,924	\$ 57,280
		<u>1,728,200</u>
Broadcasting - 0.0%		
Vivendi SE	6,758	<u>75,545</u>
Broadline Retail - 0.5%		
Alibaba Group Holding Ltd.	278,500	2,593,329
Allegro.eu SA	9,220	74,550
Canadian Tire Corp. Ltd., Class A	521	53,047
Central Retail Corp. PCL NVDR	39,816	38,578
Coupang, Inc.	11,200	207,424
Dollarama, Inc.	2,908	225,076
Falabella SA	20,641	52,295
Global-e Online Ltd.	900	30,483
GoTo Gojek Tokopedia Tbk. PT	14,761,800	66,693
JD.com, Inc., Class A	39,776	452,439
Magazine Luiza SA	37,124	15,915
Magazine Luiza SA	3,556	1,524
MINISO Group Holding Ltd. ADR	1,400	25,662
Naspers Ltd., N Shares	3,129	514,625
Next PLC	1,232	129,567
Ozon Holdings PLC ADR	1,300	—
Pan Pacific International Holdings Corp.	3,900	91,852
PDD Holdings, Inc. ADR	10,157	1,264,953
Pepco Group NV	2,698	13,544
Prosus NV	14,800	432,267
Rakuten Group, Inc.	15,000	82,181
Vipshop Holdings Ltd. ADR	6,434	123,855
Wesfarmers Ltd.	11,481	498,191
Woolworths Holdings Ltd.	14,667	49,061
Zhejiang China Commodities City Group Co. Ltd., Class A	9,800	<u>11,180</u>
		<u>7,048,291</u>
Building Products - 0.1%		
AGC, Inc.	1,900	67,954
Assa Abloy AB, Class B	10,331	294,930
Astral Ltd.	2,378	59,341

	Number of Shares	Fair Value
Beijing New Building Materials PLC, Class A	1,600	\$ 6,238
Cie de Saint-Gobain SA	4,702	362,285
Daikin Industries Ltd.	2,652	375,200
Geberit AG	344	200,489
Kingspan Group PLC	1,583	143,005
Nibe Industrier AB, Class B	15,452	86,284
Rockwool AS, Class B	95	30,410
TOTO Ltd.	1,500	<u>40,579</u>
		<u>1,666,715</u>
Cargo Ground Transportation - 0.0%		
TFI International, Inc.	823	<u>121,671</u>
Casinos & Gaming - 0.1%		
Aristocrat Leisure Ltd.	5,967	181,177
Entain PLC	6,455	74,549
Evolution AB	1,885	244,363
Flutter Entertainment PLC	1,822	394,226
Galaxy Entertainment Group Ltd.	22,000	120,133
Genting Bhd.	24,200	24,325
Genting Malaysia Bhd.	54,700	33,082
Genting Singapore Ltd.	55,400	37,494
Kangwon Land, Inc.	1,128	14,722
La Francaise des Jeux SAEM	1,192	49,946
Lottery Corp. Ltd.	22,502	74,433
OPAP SA	3,043	55,553
Sands China Ltd.	24,400	69,502
Super Group SGHC Ltd.	6,161	<u>20,331</u>
		<u>1,393,836</u>
Coal & Consumable Fuels - 0.1%		
Adaro Energy Indonesia Tbk. PT	172,900	26,625
Cameco Corp.	4,456	180,691
China Coal Energy Co. Ltd., Class H	49,000	52,888
China Shenhua Energy Co. Ltd., Class A	7,600	40,715
China Shenhua Energy Co. Ltd., Class H	57,490	222,138
Coal India Ltd.	27,564	145,173
Encore Energy Corp.	6,729	25,974
Exxaro Resources Ltd.	3,784	35,055

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	Number of Shares	Fair Value
Inner Mongolia Yitai Coal Co. Ltd., Class B	27,700	\$ 55,843
Shaanxi Coal Industry Co. Ltd., Class A	15,100	54,069
Shanxi Coking Coal Energy Group Co. Ltd., Class A	3,800	6,144
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A	5,200	18,649
United Tractors Tbk. PT	26,500	39,670
Yankuang Energy Group Co. Ltd., Class A	3,450	12,392
Yankuang Energy Group Co. Ltd., Class H	45,000	103,924
		<u>1,019,950</u>
Commercial Printing - 0.0%		
Cimpress PLC	876	85,857
Dai Nippon Printing Co. Ltd.	2,200	64,191
TOPPAN Holdings, Inc.	2,500	59,514
		<u>209,562</u>
Commodity Chemicals - 0.2%		
Advanced Petrochemical Co.	3,349	34,157
Asahi Kasei Corp.	12,800	89,071
Barito Pacific Tbk. PT	342,922	21,276
Berger Paints India Ltd.	6,819	49,895
Canmax Technologies Co. Ltd., Class A	520	1,651
Formosa Chemicals & Fibre Corp.	55,000	99,527
Formosa Plastics Corp.	66,000	149,708
Guangzhou Tinci Materials Technology Co. Ltd., Class A	1,860	5,328
Hanwha Solutions Corp.	1,597	33,281
Hengli Petrochemical Co. Ltd., Class A	4,300	7,597
Hengyi Petrochemical Co. Ltd., Class A	4,700	4,514
Huafon Chemical Co. Ltd., Class A	4,900	4,638
Indorama Ventures PCL NVDR	44,595	28,971
Inner Mongolia Yuan Xing Energy Co. Ltd., Class A	2,700	2,267
Jiangsu Eastern Shenghong Co. Ltd., Class A	3,800	5,538

	Number of Shares	Fair Value
Kum Yang Co. Ltd.	396	\$ 28,698
Kumho Petrochemical Co. Ltd.	395	43,872
LB Group Co. Ltd., Class A	2,100	5,473
LG Chem Ltd.	857	291,545
Lotte Chemical Corp.	324	29,782
Mesaieed Petrochemical Holding Co.	65,734	34,122
Mitsui Chemicals, Inc.	1,600	44,343
Nan Ya Plastics Corp.	89,000	168,092
Orbia Advance Corp. SAB de CV	16,700	30,843
Orica Ltd.	4,459	49,678
Orion SA	2,571	57,950
Petronas Chemicals Group Bhd.	50,100	73,902
PTT Global Chemical PCL NVDR	35,138	37,230
Rongsheng Petrochemical Co. Ltd., Class A	13,350	19,010
Sahara International Petrochemical Co.	5,604	45,800
Sasa Polyester Sanayi AS	14,830	18,792
Satellite Chemical Co. Ltd., Class A	3,525	8,116
Saudi Aramco Base Oil Co.	1,204	53,935
Saudi Basic Industries Corp.	15,617	328,139
Saudi Industrial Investment Group	6,465	35,684
Saudi Kayan Petrochemical Co.	11,878	30,564
Sinoma Science & Technology Co. Ltd., Class A	2,800	6,082
SKC Co. Ltd.	278	17,286
Skshu Paint Co. Ltd., Class A	560	3,008
Supreme Industries Ltd.	1,181	59,118
Tongkun Group Co. Ltd., Class A	3,400	6,417
Toray Industries, Inc.	14,000	64,589
Yanbu National Petrochemical Co.	5,910	59,016
Yunnan Energy New Material Co. Ltd., Class A	500	3,184
		<u>2,191,689</u>
Communications Equipment - 0.1%		
Accton Technology Corp.	9,000	147,772

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	Number of Shares	Fair Value
BYD Electronic International Co. Ltd.	16,020	\$ 60,570
Nokia OYJ	55,543	195,915
Telefonaktiebolaget LM Ericsson, Class B	30,065	163,379
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A	500	1,999
Yealink Network Technology Corp. Ltd., Class A	1,540	6,271
Zhongji Innolight Co. Ltd., Class A	500	10,767
ZTE Corp., Class A	6,900	28,595
ZTE Corp., Class H	10,000	22,558
		<u>637,826</u>

Construction & Engineering - 0.2%

ACS Actividades de Construccion y Servicios SA	2,123	87,164
Bouygues SA	1,933	76,497
Budimex SA	294	53,818
China Communications Services Corp. Ltd., Class H	45,733	19,453
China Energy Engineering Corp. Ltd., Class A	34,900	10,559
China National Chemical Engineering Co. Ltd., Class A	10,700	10,366
China Railway Group Ltd., Class A	24,800	21,856
China Railway Group Ltd., Class H	97,000	47,330
China State Construction Engineering Corp. Ltd., Class A	41,900	31,111
China State Construction International Holdings Ltd.	32,000	35,684
Eiffage SA	745	81,144
Gamuda Bhd.	35,804	39,912
Hyundai Engineering & Construction Co. Ltd.	1,136	29,603
Kajima Corp.	4,300	79,797
Larsen & Toubro Ltd.	11,594	486,258
Metallurgical Corp. of China Ltd., Class A	24,100	11,138
Obayashi Corp.	6,500	62,950

	Number of Shares	Fair Value
Power Construction Corp. of China Ltd., Class A	21,000	\$ 14,893
Samsung Engineering Co. Ltd.	3,098	57,232
Shimizu Corp.	5,100	29,604
Sichuan Road & Bridge Group Co. Ltd., Class A	9,800	11,099
Skanska AB, Class B	3,386	62,501
Stantec, Inc.	1,100	91,903
Taisei Corp.	1,700	53,464
Vinci SA	5,143	658,955
WSP Global, Inc.	1,280	203,294
		<u>2,367,585</u>

Construction Machinery & Heavy Transportation Equipment - 0.2%

Alstom SA	2,677	35,748
Ashok Leyland Ltd.	30,667	62,838
China CSSC Holdings Ltd., Class A	2,700	13,303
CRRC Corp. Ltd., Class A	30,500	27,007
CRRC Corp. Ltd., Class H	102,000	52,637
Cummins India Ltd.	2,829	93,439
Daimler Truck Holding AG	5,498	224,778
Doosan Bobcat, Inc.	1,139	40,159
Epiroc AB, Class A	6,743	122,349
Epiroc AB, Class B	3,991	65,877
Hanwha Ocean Co. Ltd.	1,048	18,574
HD Hyundai Heavy Industries Co. Ltd.	443	39,223
HD Korea Shipbuilding & Offshore Engineering Co. Ltd.	670	56,303
Hitachi Construction Machinery Co. Ltd.	1,000	28,890
Knorr-Bremse AG	709	49,625
Komatsu Ltd.	9,514	276,260
Metso OYJ	6,673	71,288
Samsung Heavy Industries Co. Ltd.	12,744	75,607
Sany Heavy Equipment International Holdings Co. Ltd.	22,000	17,086
Sany Heavy Industry Co. Ltd., Class A	14,300	27,666
Seatrium Ltd.	408,689	27,355
Sinotruk Hong Kong Ltd.	16,000	42,305

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	Number of Shares	Fair Value
Toyota Industries Corp.	1,500	\$ 149,228
Volvo AB, Class A	1,966	54,872
Volvo AB, Class B	15,262	420,509
Weichai Power Co. Ltd., Class A	7,800	18,273
Weichai Power Co. Ltd., Class H	31,401	61,769
XCMG Construction Machinery Co. Ltd., Class A	9,300	7,654
Zhuzhou CRRC Times Electric Co. Ltd.	12,400	36,430
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class A	8,700	9,660
		<u>2,226,712</u>
Construction Materials - 0.1%		
Ambuja Cements Ltd.	12,561	91,788
Anhui Conch Cement Co. Ltd., Class A	2,769	9,200
Anhui Conch Cement Co. Ltd., Class H	19,581	42,820
Asia Cement Corp.	35,000	44,789
Cemex SAB de CV	271,500	207,286
China Jushi Co. Ltd., Class A	4,114	5,721
China National Building Material Co. Ltd., Class H	59,243	22,324
Grasim Industries Ltd.	4,570	120,781
Heidelberg Materials AG	1,427	138,517
Semen Indonesia Persero Tbk. PT	43,992	17,076
Shree Cement Ltd.	179	55,059
Siam Cement PCL NVDR	13,565	101,742
Taiwan Cement Corp.	122,595	124,497
UltraTech Cement Ltd.	2,004	239,089
		<u>1,220,689</u>
Consumer Electronics - 0.1%		
LG Electronics, Inc.	1,873	133,484
Panasonic Holdings Corp.	22,700	215,443
Sharp Corp.	2,200	11,987
Sony Group Corp.	12,949	1,119,963
		<u>1,480,877</u>
Consumer Finance - 0.1%		
Bajaj Finance Ltd.	4,725	370,139

	Number of Shares	Fair Value
Cholamandalam Investment & Finance Co. Ltd.	7,383	\$ 96,984
Krungthai Card PCL NVDR	24,365	29,042
Muangthai Capital PCL NVDR	7,500	9,567
Muthoot Finance Ltd.	1,370	21,542
Qifu Technology, Inc. ADR	2,400	37,080
SBI Cards & Payment Services Ltd.	5,531	48,005
Shriram Finance Ltd.	4,845	142,493
		<u>754,852</u>
Consumer Staples Merchandise Retail - 0.1%		
Aeon Co. Ltd.	6,675	159,438
Atacadao SA	6,800	16,546
Carrefour SA	5,810	97,642
Cencosud SA	26,788	48,063
Sendas Distribuidora SA	26,300	75,163
Wal-Mart de Mexico SAB de CV	84,086	336,265
		<u>733,117</u>
Copper - 0.0%		
Amman Mineral Internacional PT	93,100	50,356
Antofagasta PLC	3,997	91,893
First Quantum Minerals Ltd.	6,476	61,353
Jiangxi Copper Co. Ltd., Class A	300	816
Jiangxi Copper Co. Ltd., Class H	14,782	22,016
KGHM Polska Miedz SA	2,776	75,040
Lundin Mining Corp.	6,442	50,962
Southern Copper Corp.	2,490	201,342
		<u>553,778</u>
Data Processing & Outsourced Services - 0.0%		
Computershare Ltd.	5,464	92,220
Teleperformance SE	604	74,872
		<u>167,092</u>
Distillers & Vintners - 0.2%		
Anhui Gujing Distillery Co. Ltd., Class A	400	12,165
Anhui Gujing Distillery Co. Ltd., Class B	1,900	26,895

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Davide Campari-Milano NV	6,317	\$ 64,067		AMMB Holdings Bhd.	37,400 \$ 34,204
Diageo PLC	22,788	853,817		ANZ Group Holdings Ltd.	30,430 563,723
Jiangsu King's Luck Brewery JSC Ltd., Class A	1,400	10,434		Arab National Bank	11,480 85,251
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A	1,700	23,830		Axis Bank Ltd.	40,059 519,409
JiuGui Liquor Co. Ltd., Class A	400	3,395		Banco Bilbao Vizcaya Argentaria SA	60,420 600,613
Kweichow Moutai Co. Ltd., Class A	1,400	329,343		Banco BPM SpA	12,110 70,425
Luzhou Laojiao Co. Ltd., Class A	1,500	36,588		Banco Bradesco SA	23,067 57,103
Pernod Ricard SA	2,067	345,698		Banco de Chile	667,199 77,275
Remy Cointreau SA	259	27,467		Banco de Credito e Inversiones SA	1,427 39,548
Shanghai Bairun Investment Holding Group Co. Ltd., Class A	980	2,735		Banco del Bajio SA	11,200 41,626
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A	1,640	53,047		Banco do Brasil SA	14,600 170,017
Sichuan Swellfun Co. Ltd., Class A	600	4,182		Banco Santander Brasil SA	5,900 33,961
Treasury Wine Estates Ltd.	7,919	63,682		Banco Santander Chile	774,790 37,641
United Spirits Ltd.	4,501	63,287		Banco Santander SA	163,971 682,350
Wuliangye Yibin Co. Ltd., Class A	4,700	92,790		Bancolumbia SA	3,348 28,086
		<u>2,013,422</u>		Bank AlBilad	8,744 115,178
Distributors - 0.0%				Bank Al-Jazira	6,739 34,968
D'ieteren Group	196	<u>37,754</u>		Bank Central Asia Tbk. PT	977,700 614,368
Diversified Banks - 3.0%				Bank Hapoalim BM	12,965 124,074
ABN AMRO Bank NV	4,706	75,625		Bank Leumi Le-Israel BM	15,576 130,483
Absa Group Ltd.	14,226	121,290		Bank Mandiri Persero Tbk. PT	660,000 293,987
Abu Dhabi Commercial Bank PJSC	49,700	115,965		Bank Negara Indonesia Persero Tbk. PT	289,600 110,570
Abu Dhabi Islamic Bank PJSC	27,848	85,222		Bank of Baroda	14,547 46,571
Agricultural Bank of China Ltd., Class A	91,347	53,120		Bank of Beijing Co. Ltd., Class A	31,600 22,718
Agricultural Bank of China Ltd., Class H	474,717	195,252		Bank of China Ltd., Class A	42,794 26,549
AIB Group PLC	16,078	74,571		Bank of China Ltd., Class H	1,343,868 528,703
Akbank TAS	46,147	61,461		Bank of Communications Co. Ltd., Class A	44,600 38,811
Al Rajhi Bank	34,542	819,731		Bank of Communications Co. Ltd., Class H	132,127 86,748
Alinma Bank	17,033	199,611		Bank of Ireland Group PLC	10,757 93,754
Alpha Services & Holdings SA	43,060	80,940		Bank of Montreal	7,394 669,649
				Bank of Nova Scotia	12,437 603,442
				Bank of NT Butterfield & Son Ltd.	2,324 69,464
				Bank of Shanghai Co. Ltd., Class A	6,100 5,528
				Bank of the Philippine Islands	38,922 86,616
				Bank Polska Kasa Opieki SA	3,502 151,921
				Bank Rakyat Indonesia Persero Tbk. PT	1,205,609 469,892
				Banque Saudi Fransi	10,354 105,188

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Barclays PLC	155,732	\$ 323,975		DNB Bank ASA	9,509 \$ 190,463
BDO Unibank, Inc.	45,162	122,917		Dubai Islamic Bank PJSC	54,537 95,624
BNP Paribas SA	10,752	644,362		E.Sun Financial Holding Co. Ltd.	251,647 201,018
BOC Hong Kong Holdings Ltd.	37,500	98,914		Emirates NBD Bank PJSC	32,909 163,967
Boubyan Bank KSCP	21,343	44,608		Erste Group Bank AG	3,522 140,638
CaixaBank SA	38,428	173,409		Eurobank Ergasias Services & Holdings SA, Class A	37,601 77,779
Canadian Imperial Bank of Commerce	9,350	442,701		FinecoBank Banca Fineco SpA	6,207 85,842
Capitec Bank Holdings Ltd.	1,480	155,668		First Abu Dhabi Bank PJSC	75,909 281,902
Chang Hwa Commercial Bank Ltd.	82,324	46,358		First Financial Holding Co. Ltd.	198,121 169,857
China CITIC Bank Corp. Ltd., Class H	184,881	98,477		Grupo Financiero Banorte SAB de CV, Class O	45,500 469,810
China Common Rich Renewable Energy Investments Ltd.	64,000	—		Grupo Financiero Inbursa SAB de CV, Class O	30,000 90,897
China Construction Bank Corp., Class A	7,400	7,189		Gulf Bank KSCP	28,220 27,060
China Construction Bank Corp., Class H	1,613,000	1,005,447		Haci Omer Sabanci Holding AS	18,817 47,917
China Everbright Bank Co. Ltd., Class A	30,820	13,773		Hana Financial Group, Inc.	4,949 210,359
China Everbright Bank Co. Ltd., Class H	46,883	14,672		Hang Seng Bank Ltd.	7,800 89,071
China Merchants Bank Co. Ltd., Class A	24,600	109,390		HDFC Bank Ltd.	48,707 824,391
China Merchants Bank Co. Ltd., Class H	62,000	241,940		Hong Leong Bank Bhd.	9,900 41,140
China Minsheng Banking Corp. Ltd., Class A	46,100	25,848		HSBC Holdings PLC	197,711 1,536,831
China Minsheng Banking Corp. Ltd., Class H	136,700	48,193		Hua Nan Financial Holdings Co. Ltd.	159,089 110,725
China Zheshang Bank Co. Ltd., Class A	23,140	8,928		Huaxia Bank Co. Ltd., Class A	22,200 19,534
CIMB Group Holdings Bhd.	99,294	135,168		ICICI Bank Ltd.	88,638 1,124,809
Commercial Bank PSQC	60,675	84,255		IDFC First Bank Ltd.	56,845 55,566
Commercial International Bank - Egypt (CIB)	24,801	35,034		IndusInd Bank Ltd.	3,982 70,831
Commerzbank AG	10,786	124,833		Industrial & Commercial Bank of China Ltd., Class A	67,200 49,710
Commonwealth Bank of Australia	17,156	1,300,432		Industrial & Commercial Bank of China Ltd., Class H	1,087,505 561,200
Credicorp Ltd.	1,100	187,968		Industrial Bank Co. Ltd., Class A	21,300 49,220
Credit Agricole SA	10,953	148,397		Industrial Bank of Korea	5,368 56,437
CTBC Financial Holding Co. Ltd.	302,000	280,890		ING Groep NV	34,045 467,523
Danske Bank AS	7,087	208,341		Intesa Sanpaolo SpA	149,838 476,389
DBS Group Holdings Ltd.	18,374	455,456		Israel Discount Bank Ltd., Class A	12,411 64,703
				Japan Post Bank Co. Ltd.	14,800 157,968
				KakaoBank Corp.	3,129 66,852
				Kasikornbank PCL	9,700 33,266
				KB Financial Group, Inc.	6,591 314,305

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	Number of Shares	Fair Value		Number of Shares	Fair Value
KBC Group NV	2,541	\$ 178,458	Qatar National Bank QPSC	82,442	\$ 344,848
Komercni Banka AS	1,230	42,919	RHB Bank Bhd.	27,214	32,114
Kotak Mahindra Bank Ltd.	19,134	389,863	Riyad Bank	25,501	211,471
Krung Thai Bank PCL NVDR	63,077	28,316	Royal Bank of Canada	14,409	1,400,159
Kuwait Finance House KSCP	140,911	370,999	Santander Bank Polska SA	547	75,372
Lloyds Banking Group PLC	642,368	378,411	Saudi Awwal Bank	17,442	191,847
Malayan Banking Bhd.	96,489	193,771	Saudi Investment Bank	7,687	33,164
Masraf Al Rayan QSC	115,237	80,074	Saudi National Bank	51,659	583,356
mBank SA	151	26,316	Sberbank of Russia PJSC	192,160	—
Mediobanca Banca di Credito Finanziario SpA	5,555	75,713	SCB X PCL NVDR	13,396	42,020
Mega Financial Holding Co. Ltd.	196,326	240,365	Shanghai Commercial & Savings Bank Ltd.	69,565	99,034
Metropolitan Bank & Trust Co.	32,670	36,032	Shanghai Pudong Development Bank Co. Ltd., Class A	33,600	33,342
Mitsubishi UFJ Financial Group, Inc.	113,782	1,172,258	Shanghai Rural Commercial Bank Co. Ltd., Class A	18,800	16,829
Mizrahi Tefahot Bank Ltd.	1,537	60,807	Shinhan Financial Group Co. Ltd.	7,458	243,914
Mizuho Financial Group, Inc.	24,400	456,634	SinoPac Financial Holdings Co. Ltd.	192,921	122,676
Moneta Money Bank AS	3,392	14,940	Skandinaviska Enskilda Banken AB, Class A	16,323	242,618
National Australia Bank Ltd.	31,703	698,573	Societe Generale SA	7,595	184,351
National Bank of Canada	3,481	271,864	Standard Bank Group Ltd.	22,973	241,684
National Bank of Greece SA	7,939	62,235	Standard Chartered PLC	23,560	198,960
National Bank of Kuwait SAKP	130,725	416,416	State Bank of India	29,995	270,626
NatWest Group PLC	58,871	178,055	Sumitomo Mitsui Financial Group, Inc.	13,033	726,581
Nedbank Group Ltd.	8,344	95,337	Sumitomo Mitsui Trust Holdings, Inc.	6,700	136,041
Nordea Bank Abp	32,372	394,003	Svenska Handelsbanken AB, Class A	14,950	178,866
NU Holdings Ltd., Class A	25,260	279,881	Swedbank AB, Class A	8,621	189,459
OTP Bank Nyrt	4,063	194,723	Taishin Financial Holding Co. Ltd.	196,512	108,173
Oversea-Chinese Banking Corp. Ltd.	34,930	337,194	Taiwan Business Bank	91,136	40,365
Ping An Bank Co. Ltd., Class A	20,300	29,836	Taiwan Cooperative Financial Holding Co. Ltd.	185,067	151,932
Piraeus Financial Holdings SA	13,663	60,177	TCS Group Holding PLC GDR	500	—
Postal Savings Bank of China Co. Ltd., Class A	34,100	22,953	Toronto-Dominion Bank	18,451	1,108,543
Postal Savings Bank of China Co. Ltd., Class H	148,675	78,432	Turkiye Is Bankasi AS, Class C	158,653	56,408
Powszechna Kasa Oszczednosci Bank Polski SA	16,037	223,430	UniCredit SpA	16,261	543,919
Public Bank Bhd.	252,300	233,931	Union Bank of India Ltd.	14,179	25,018
Punjab National Bank	22,247	32,693	United Overseas Bank Ltd.	13,000	270,229
Qatar International Islamic Bank QSC	21,548	67,526	VTB Bank PJSC	70,264,000	—
Qatar Islamic Bank SAQ	29,919	165,578			

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value
Westpac Banking Corp.	35,540	\$ 609,789
Woori Financial Group, Inc.	10,107	113,093
Yapi ve Kredi Bankasi AS	44,416	32,864
Yes Bank Ltd.	185,403	54,671
		<u>40,867,398</u>
Diversified Capital Markets - 0.1%		
Banco BTG Pactual SA	21,708	158,988
Deutsche Bank AG	19,969	267,136
Macquarie Group Ltd.	3,715	471,250
Mirae Asset Securities Co. Ltd.	2,723	18,445
UBS Group AG	33,694	964,653
		<u>1,880,472</u>
Diversified Chemicals - 0.1%		
BASF SE	9,031	460,059
Mitsubishi Chemical Group Corp.	13,000	74,567
Ningxia Baofeng Energy Group Co. Ltd., Class A	11,000	23,312
Nissan Chemical Corp.	1,300	54,312
Pidilite Industries Ltd.	2,251	74,277
Sasol Ltd.	10,003	75,467
SRF Ltd.	2,942	84,789
		<u>846,783</u>
Diversified Financial Services - 0.1%		
Bajaj Finserv Ltd.	6,539	125,691
FirstRand Ltd.	87,707	296,171
Jio Financial Services Ltd.	53,375	199,554
M&G PLC	22,383	63,620
Meritz Financial Group, Inc.	1,997	124,625
ORIX Corp.	12,100	253,609
Yuanta Financial Holding Co. Ltd.	183,373	159,243
		<u>1,222,513</u>
Diversified Metals & Mining - 0.3%		
Anglo American PLC	13,105	281,978
BHP Group Ltd.	51,926	1,485,345
Boliden AB	2,774	70,332
China Northern Rare Earth Group High-Tech Co. Ltd., Class A	2,000	5,232

	Number of Shares	Fair Value
China Rare Earth Resources & Technology Co. Ltd., Class A	500	\$ 1,935
CMOC Group Ltd., Class A	11,000	9,389
CMOC Group Ltd., Class H	57,000	35,239
GEM Co. Ltd., Class A	7,800	5,802
Glencore PLC	105,953	502,796
Grupo Mexico SAB de CV	55,042	266,849
Henan Shenhua Coal & Power Co. Ltd., Class A	4,000	10,259
Ivanhoe Mines Ltd., Class A	6,069	64,567
Korea Zinc Co. Ltd.	131	44,024
Merdeka Copper Gold Tbk. PT	198,993	28,618
Mineral Resources Ltd.	1,779	77,254
MMC Norilsk Nickel PJSC ADR	8,131	—
MMC Norilsk Nickel PJSC	305	—
Pilbara Minerals Ltd.	31,349	85,734
Rio Tinto Ltd.	3,830	308,696
Rio Tinto PLC	11,411	733,120
Saudi Arabian Mining Co.	21,228	281,602
Sinomine Resource Group Co. Ltd., Class A	1,120	5,832
South32 Ltd.	46,185	88,717
Sumitomo Metal Mining Co. Ltd.	2,500	65,210
Teck Resources Ltd., Class B	4,735	182,055
Vedanta Ltd.	11,044	35,703
Western Mining Co. Ltd., Class A	1,400	3,235
Yunnan Tin Co. Ltd., Class A	1,000	1,910
Zhejiang Huayou Cobalt Co. Ltd., Class A	1,530	5,882
		<u>4,687,315</u>
Diversified Real Estate Activities - 0.1%		
Aldar Properties PJSC	68,917	103,763
Ayala Land, Inc.	105,500	65,685
Barwa Real Estate Co.	31,838	26,758
City Developments Ltd.	4,500	18,976
Daito Trust Construction Co. Ltd.	600	71,217
Daiwa House Industry Co. Ltd.	6,100	176,475
DLF Ltd.	8,691	94,461
ESR Group Ltd.	21,000	28,058

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Mitsubishi Estate Co. Ltd.	11,400	\$ 175,223	New Oriental Education & Technology Group, Inc.	26,300	\$ 249,435
Mitsui Fudosan Co. Ltd.	9,200	249,624	Pearson PLC	6,484	78,788
Nomura Real Estate Holdings, Inc.	996	24,775	TAL Education Group ADR	7,100	104,583
Sumitomo Realty & Development Co. Ltd.	2,900	85,990			494,602
Sun Hung Kai Properties Ltd.	15,000	151,268	Electric Utilities - 0.3%		
Swire Pacific Ltd., Class A	4,000	33,160	Acciona SA	224	25,076
Wharf Holdings Ltd.	12,000	44,375	BKW AG	193	27,179
		<u>1,349,808</u>	Centrais Eletricas Brasileiras SA	19,427	170,081
Diversified REITs - 0.0%			CEZ AS	2,835	97,105
Covivio SA	449	20,174	Chubu Electric Power Co., Inc.	6,600	82,307
Fibra Uno Administracion SA de CV	55,100	99,439	CK Infrastructure Holdings Ltd.	7,000	41,175
GPT Group	19,044	53,942	CLP Holdings Ltd.	17,000	141,688
KDX Realty Investment Corp.	42	42,065	CPFL Energia SA	5,400	38,462
Land Securities Group PLC	7,054	55,287	EDP - Energias de Portugal SA	32,189	128,152
Mirvac Group	39,132	55,548	Elia Group SA	331	36,786
Nomura Real Estate Master Fund, Inc.	41	40,789	Emera, Inc.	2,783	97,667
Stockland	24,117	70,510	Endesa SA	3,211	57,820
		<u>437,754</u>	Enel Americas SA	212,573	21,653
Diversified Support Services - 0.0%			Enel Chile SA	508,946	30,542
Brambles Ltd.	14,163	138,979	Enel SpA	82,338	524,188
Element Fleet Management Corp.	3,932	65,661	Energisa SA	4,267	43,661
Indian Railway Catering & Tourism Corp. Ltd.	5,615	62,803	Equatorial Energia SA	15,892	109,323
RB Global, Inc.	3,695	279,705	Fortis, Inc.	5,004	193,062
		<u>547,148</u>	Fortum OYJ	4,532	56,645
Drug Retail - 0.0%			Hydro One Ltd.	3,356	100,085
Alibaba Health Information Technology Ltd.	104,000	45,698	Iberdrola SA	62,185	714,657
Clicks Group Ltd.	4,784	74,836	Inter RAO UES PJSC	467,243	—
JD Health International, Inc.	20,000	76,129	Interconexion Electrica SA ESP	4,165	17,735
MatsukiyoCocokara & Co.	3,400	56,360	Kansai Electric Power Co., Inc.	7,200	92,387
Nahdi Medical Co.	553	20,939	Korea Electric Power Corp.	5,036	93,792
Raia Drogasil SA	20,124	107,897	Manila Electric Co.	4,930	34,203
		<u>381,859</u>	Mercury NZ Ltd.	6,351	25,847
Education Services - 0.0%			Origin Energy Ltd.	17,482	102,337
East Buy Holding Ltd.	8,000	24,729	Orsted AS	1,926	108,123
IDP Education Ltd.	2,982	37,067	PGE Polska Grupa Energetyczna SA	10,086	20,162
			Power Assets Holdings Ltd.	14,000	84,228
			Power Grid Corp. of India Ltd.	75,250	256,698

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	Number of Shares	Fair Value
Public Power Corp. SA	3,866	\$ 50,454
Redeia Corp. SA	4,103	65,269
Saudi Electricity Co.	14,858	79,236
SSE PLC	11,255	231,423
Tata Power Co. Ltd.	26,496	118,793
Tenaga Nasional Bhd.	45,900	108,910
Terna - Rete Elettrica Nazionale	14,381	112,734
Tokyo Electric Power Co. Holdings, Inc.	15,500	83,885
Verbund AG	679	49,230
		<u>4,472,760</u>
Electrical Components & Equipment - 0.2%		
ABB Ltd.	16,211	749,659
CG Power & Industrial Solutions Ltd.	12,744	68,126
Contemporary Amperex Technology Co. Ltd., Class A	4,100	93,042
Ecopro BM Co. Ltd.	870	174,118
Ecopro Co. Ltd.	354	164,292
Ecopro Materials Co. Ltd.	208	30,163
Eve Energy Co. Ltd., Class A	2,500	13,292
Fuji Electric Co. Ltd.	1,300	79,040
Ginlong Technologies Co. Ltd., Class A	300	2,712
Gotion High-tech Co. Ltd., Class A	1,800	4,944
Havells India Ltd.	5,128	94,707
Jiangsu Zhongtian Technology Co. Ltd., Class A	4,400	7,994
L&F Co. Ltd.	474	60,407
Legrand SA	2,733	276,528
LG Energy Solution Ltd.	833	251,164
NIDEC Corp.	4,300	163,214
Polycab India Ltd.	511	29,273
POSCO Future M Co. Ltd.	551	131,171
Prysmian SpA	2,681	133,602
SK IE Technology Co. Ltd.	583	32,092
Sungrow Power Supply Co. Ltd., Class A	1,900	22,997
Sunwoda Electronic Co. Ltd., Class A	800	1,579
TBEA Co. Ltd., Class A	5,460	11,283

	Number of Shares	Fair Value
Voltronic Power Technology Corp.	1,000	\$ 50,776
Walsin Lihwa Corp.	57,000	66,720
WEG SA	29,146	215,223
Zhejiang Chint Electrics Co. Ltd., Class A	1,800	5,141
		<u>2,933,259</u>
Electronic Components - 0.2%		
AUO Corp.	136,200	75,405
Avary Holding Shenzhen Co. Ltd., Class A	2,600	7,607
BOE Technology Group Co. Ltd., Class A	61,900	34,278
Chaozhou Three-Circle Group Co. Ltd., Class A	2,200	7,743
China Zhenhua Group Science & Technology Co. Ltd., Class A	200	1,592
Delta Electronics Thailand PCL NVDR	55,000	109,264
Delta Electronics, Inc.	35,000	326,089
E Ink Holdings, Inc.	15,000	116,737
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A	800	4,357
Hamamatsu Photonics KK	1,400	50,249
Hirose Electric Co. Ltd.	274	29,135
Ibiden Co. Ltd.	1,100	50,719
Innolux Corp.	171,333	82,118
Kingboard Holdings Ltd.	17,000	33,397
Kyocera Corp.	13,200	194,424
Largan Precision Co. Ltd.	2,000	163,875
Lens Technology Co. Ltd., Class A	4,960	8,329
LG Display Co. Ltd.	3,737	31,937
LG Innotek Co. Ltd.	236	35,800
Lingyi iTech Guangdong Co., Class A	8,000	6,096
Luxshare Precision Industry Co. Ltd., Class A	10,600	40,574
Maxscend Microelectronics Co. Ltd., Class A	128	1,910
Murata Manufacturing Co. Ltd.	17,400	351,441
Nan Ya Printed Circuit Board Corp.	4,000	26,764
Omron Corp.	1,797	66,660

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	Number of Shares	Fair Value
Samsung Electro-Mechanics Co. Ltd.	1,056	\$ 111,024
Samsung SDI Co. Ltd.	920	260,469
Shengyi Technology Co. Ltd., Class A	1,400	3,332
Shennan Circuits Co. Ltd., Class A	800	7,794
Sunny Optical Technology Group Co. Ltd.	13,300	86,302
TDK Corp.	4,000	208,084
Unimicron Technology Corp.	24,000	136,288
Yageo Corp.	5,979	105,547
Zhen Ding Technology Holding Ltd.	15,665	49,806
		<u>2,825,146</u>
Electronic Equipment & Instruments - 0.1%		
Azbil Corp.	1,100	32,271
Halma PLC	3,874	112,807
Hexagon AB, Class B	21,379	250,723
Keyence Corp.	1,982	927,502
Shimadzu Corp.	2,400	65,472
SUPCON Technology Co. Ltd., Class A	1,570	10,019
TCL Technology Group Corp., Class A	14,329	9,009
Wuhan Guide Infrared Co. Ltd., Class A	4,550	3,985
Yokogawa Electric Corp.	2,100	44,394
Zhejiang Dahua Technology Co. Ltd., Class A	2,800	7,193
		<u>1,463,375</u>
Electronic Manufacturing Services - 0.1%		
AAC Technologies Holdings, Inc.	8,500	21,128
Fabrinet	1,754	378,110
Foxconn Industrial Internet Co. Ltd., Class A	8,600	22,308
GoerTek, Inc., Class A	2,448	5,653
Hon Hai Precision Industry Co. Ltd.	217,000	707,098
Wingtech Technology Co. Ltd., Class A	1,200	6,354
		<u>1,140,651</u>

	Number of Shares	Fair Value
Environmental & Facilities Services - 0.0%		
GFL Environmental, Inc.	2,347	\$ 84,667
Li-Cycle Holdings Corp.	6,869	2,473
Rentokil Initial PLC	25,831	143,214
		<u>230,354</u>
Fertilizers & Agricultural Chemicals - 0.1%		
ICL Group Ltd.	7,126	37,689
Nutrien Ltd.	5,098	266,261
OCI NV	950	25,033
PhosAgro PJSC	13	—
PhosAgro PJSC GDR	1,956	—
PI Industries Ltd.	1,633	72,332
Qinghai Salt Lake Industry Co. Ltd., Class A	3,300	7,397
SABIC Agri-Nutrients Co.	4,334	144,686
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A	2,470	9,427
UPL Ltd.	7,182	40,684
Yara International ASA	1,659	51,652
		<u>655,161</u>
Financial Exchanges & Data - 0.2%		
ASX Ltd.	1,963	84,068
B3 SA - Brasil Bolsa Balcao	104,400	269,581
Deutsche Boerse AG	1,921	402,458
East Money Information Co. Ltd., Class A	16,188	31,543
Euronext NV	868	80,076
Hithink RoyalFlush Information Network Co. Ltd., Class A	500	9,512
Hong Kong Exchanges & Clearing Ltd.	12,183	377,840
Japan Exchange Group, Inc.	5,100	133,369
London Stock Exchange Group PLC	4,214	473,135
Moscow Exchange MICEX-Rates PJSC	17,461	—
Saudi Tadawul Group Holding Co.	719	46,396
Singapore Exchange Ltd.	8,636	60,695
TMX Group Ltd.	2,800	73,491
		<u>2,042,164</u>

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	Number of Shares	Fair Value
Food Distributors - 0.0%		
Bid Corp. Ltd.	6,052	\$ 141,554
CP Aextra PCL	38,700	35,878
		<u>177,432</u>
Food Retail - 0.2%		
Alimentation Couche-Tard, Inc.	7,823	485,466
Avenue Supermarts Ltd.	2,799	132,290
BIM Birlesik Magazalar AS	8,934	111,104
Coles Group Ltd.	13,712	150,893
CP ALL PCL NVDR	106,415	170,608
Dino Polska SA	940	109,536
Empire Co. Ltd., Class A	1,394	35,345
Endeavour Group Ltd.	14,194	50,833
George Weston Ltd.	629	82,435
J Sainsbury PLC	16,544	52,235
Jeronimo Martins SGPS SA	2,867	68,628
Kesko OYJ, Class B	2,711	51,824
Kobe Bussan Co. Ltd.	1,400	37,696
Koninklijke Ahold Delhaize NV	9,907	295,038
Loblaw Cos. Ltd.	1,611	171,796
Metro, Inc.	2,351	127,365
Ocado Group PLC	5,385	34,835
President Chain Store Corp.	11,000	93,785
Seven & i Holdings Co. Ltd.	22,851	340,467
Shoprite Holdings Ltd.	9,134	122,947
Sumber Alfaria Trijaya Tbk. PT	242,800	42,488
Tesco PLC	73,234	258,273
Woolworths Group Ltd.	12,598	267,588
		<u>3,293,475</u>
Footwear - 0.0%		
Feng TAY Enterprise Co. Ltd.	5,600	29,320
Pou Chen Corp.	32,000	30,877
Puma SE	1,048	48,165
		<u>108,362</u>
Forest Products - 0.0%		
Svenska Cellulosa AB SCA, Class B	6,166	87,388
West Fraser Timber Co. Ltd.	521	41,954
		<u>129,342</u>

	Number of Shares	Fair Value
Gas Utilities - 0.1%		
AltaGas Ltd.	2,804	\$ 60,138
APA Group	13,688	69,967
Beijing Enterprises Holdings Ltd.	12,500	47,102
Brookfield Infrastructure Corp., Class A	5,645	187,245
China Gas Holdings Ltd.	43,000	39,382
China Resources Gas Group Ltd.	13,600	41,171
Enagas SA	2,287	33,027
ENN Energy Holdings Ltd.	14,300	117,541
ENN Natural Gas Co. Ltd., Class A	5,300	13,777
GAIL India Ltd.	40,533	89,092
Hong Kong & China Gas Co. Ltd.	113,650	87,972
Indraprastha Gas Ltd.	5,170	26,562
Kunlun Energy Co. Ltd.	82,000	70,072
Osaka Gas Co. Ltd.	3,800	76,015
Petronas Gas Bhd.	4,249	16,063
Snam SpA	20,567	96,171
Tokyo Gas Co. Ltd.	3,700	81,060
		<u>1,152,357</u>
Gold - 0.1%		
Agnico Eagle Mines Ltd.	5,143	246,808
Aneka Tambang Tbk. PT	103,400	9,606
Anglogold Ashanti PLC	7,540	141,892
Barrick Gold Corp.	18,107	264,192
Caledonia Mining Corp. PLC	688	6,804
Cia de Minas Buenaventura SAA ADR	3,900	58,890
Endeavour Mining PLC	2,110	34,030
Franco-Nevada Corp.	1,976	207,004
Gold Fields Ltd.	15,956	209,434
Harmony Gold Mining Co. Ltd.	8,370	49,098
i-80 Gold Corp.	9,932	12,514
Kinross Gold Corp.	12,424	60,822
Northern Star Resources Ltd.	11,707	98,337
Novagold Resources, Inc.	11,425	28,334
Polymetal International PLC	1,670	—
Polyus PJSC GDR	977	—
Polyus PJSC	122	—

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	Number of Shares	Fair Value
Shandong Gold Mining Co. Ltd., Class A	3,000	\$ 9,031
Shandong Gold Mining Co. Ltd., Class H	14,250	22,643
SSR Mining, Inc.	1,800	7,740
Wheaton Precious Metals Corp.	4,662	192,241
Zhaojin Mining Industry Co. Ltd., Class H	30,000	31,231
Zijin Mining Group Co. Ltd., Class A	22,900	41,667
Zijin Mining Group Co. Ltd., Class H	103,119	166,754
		<u>1,899,072</u>

Healthcare Distributors - 0.0%

Amplifon SpA	1,416	47,334
EBOS Group Ltd.	1,391	31,314
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class A	900	3,695
Huadong Medicine Co. Ltd., Class A	1,700	7,946
Shanghai Pharmaceuticals Holding Co. Ltd., Class A	1,700	4,278
Shanghai Pharmaceuticals Holding Co. Ltd., Class H	9,000	14,485
Sinopharm Group Co. Ltd., Class H	27,600	77,383
		<u>186,435</u>

Healthcare Equipment - 0.1%

BioMerieux	404	44,200
Carl Zeiss Meditec AG	394	48,499
Cochlear Ltd.	670	152,769
Demant AS	926	46,392
DiaSorin SpA	198	20,008
Fisher & Paykel Healthcare Corp. Ltd.	5,983	89,306
Getinge AB, Class B	2,264	44,897
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A	600	2,982
Koninklijke Philips NV	8,101	162,198
Lepu Medical Technology Beijing Co. Ltd., Class A	2,300	4,817
Olympus Corp.	12,400	176,634

	Number of Shares	Fair Value
Shanghai United Imaging Healthcare Co. Ltd., Class A	2,064	\$ 40,763
Shenzhen Mindray Bio-Medical Electronics Co. Ltd., Class A	1,100	44,148
Siemens Healthineers AG	2,894	173,812
Smith & Nephew PLC	8,925	117,469
Sonova Holding AG	520	160,804
Straumann Holding AG	1,145	181,525
Sysmex Corp.	1,700	95,637
Terumo Corp.	6,900	269,048
		<u>1,875,908</u>

Healthcare Facilities - 0.1%

Aier Eye Hospital Group Co. Ltd., Class A	10,282	20,906
Apollo Hospitals Enterprise Ltd.	1,873	137,829
Bangkok Dusit Medical Services PCL NVDR	203,911	162,037
Bumrungrad Hospital PCL NVDR	11,241	70,207
Dallah Healthcare Co.	522	26,112
Dr Sulaiman Al Habib Medical Services Group Co.	1,578	138,601
Hygeia Healthcare Holdings Co. Ltd.	7,000	26,332
IHH Healthcare Bhd.	44,200	57,282
Max Healthcare Institute Ltd.	13,892	132,920
Mouwasat Medical Services Co.	1,444	47,513
Ramsay Health Care Ltd.	1,845	65,967
Rede D'Or Sao Luiz SA	8,200	41,787
		<u>927,493</u>

Healthcare Services - 0.0%

Fresenius Medical Care AG	2,087	79,904
Fresenius SE & Co. KGaA	4,324	121,098
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A	500	4,184
Meinian Onehealth Healthcare Holdings Co. Ltd., Class A	4,500	3,485
Nano-X Imaging Ltd.	2,323	25,925
Sonic Healthcare Ltd.	4,588	89,176

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	Number of Shares	Fair Value
Topchoice Medical Corp., Class A	300	\$ 2,738
		<u>326,510</u>
Healthcare Supplies - 0.1%		
Alcon, Inc.	5,053	431,418
Asahi Intecc Co. Ltd.	2,500	51,964
Coloplast AS, Class B	1,396	185,558
EssilorLuxottica SA	2,986	633,852
HLB, Inc.	1,941	118,798
Hoya Corp.	3,600	468,671
Shandong Weigao Group Medical Polymer Co. Ltd., Class H	36,400	23,666
Shenzhen New Industries Biomedical Engineering Co. Ltd., Class A	800	8,992
		<u>1,922,919</u>
Healthcare Technology - 0.0%		
M3, Inc.	4,400	63,103
Heavy Electrical Equipment - 0.1%		
ABB India Ltd.	830	54,505
Bharat Heavy Electricals Ltd.	15,137	41,541
Dongfang Electric Corp. Ltd., Class A	1,000	2,269
Doosan Enerbility Co. Ltd.	8,283	101,018
Goldwind Science & Technology Co. Ltd., Class A	2,800	2,969
Ming Yang Smart Energy Group Ltd., Class A	600	849
Mitsubishi Electric Corp.	19,900	316,642
NARI Technology Co. Ltd., Class A	12,355	39,747
Shanghai Electric Group Co. Ltd., Class A	15,400	9,062
Siemens Energy AG	5,244	80,611
Suzlon Energy Ltd.	139,703	76,240
Vestas Wind Systems AS	10,412	290,127
		<u>1,015,580</u>
Highways & Railtracks - 0.0%		
Bangkok Expressway & Metro PCL NVDR	177,383	39,814
CCR SA	20,900	57,964

	Number of Shares	Fair Value
Getlink SE	3,612	\$ 61,719
Jiangsu Expressway Co. Ltd., Class H	26,000	26,735
Promotora y Operadora de Infraestructura SAB de CV	3,155	32,747
Taiwan High Speed Rail Corp.	33,000	31,528
Transurban Group	31,830	280,631
Zhejiang Expressway Co. Ltd., Class H	22,080	16,866
		<u>548,004</u>
Home Building - 0.0%		
Barratt Developments PLC	9,845	58,095
Berkeley Group Holdings PLC	1,074	63,078
Iida Group Holdings Co. Ltd.	1,438	18,557
Persimmon PLC	3,178	54,813
Sekisui Chemical Co. Ltd.	4,200	59,182
Sekisui House Ltd.	6,058	135,189
Taylor Wimpey PLC	35,274	61,509
		<u>450,423</u>
Home Furnishing Retail - 0.0%		
Nitori Holdings Co. Ltd.	800	117,485
Home Furnishings - 0.0%		
Nien Made Enterprise Co. Ltd.	2,000	23,379
Oppein Home Group, Inc., Class A	500	4,822
		<u>28,201</u>
Home Improvement Retail - 0.0%		
Home Product Center PCL NVDR	95,609	29,857
Kingfisher PLC	18,960	56,241
MR DIY Group M Bhd.	42,900	14,103
		<u>100,201</u>
Hotels, Resorts & Cruise Lines - 0.1%		
Accor SA	1,976	85,726
Amadeus IT Group SA	4,649	273,581
Asset World Corp. PCL NVDR	34,533	3,717
H World Group Ltd. ADR	3,700	135,272
Indian Hotels Co. Ltd.	12,126	85,801

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	Number of Shares	Fair Value
InterContinental Hotels Group PLC	1,694	\$ 179,569
Minor International PCL NVDR	47,349	41,916
Shanghai Jinjiang International Hotels Co. Ltd., Class A	900	3,630
Tongcheng Travel Holdings Ltd.	18,400	46,442
TravelSky Technology Ltd., Class H	21,000	25,161
Trip.com Group Ltd.	9,750	444,359
Whitbread PLC	1,962	81,975
		<u>1,407,149</u>
Household Appliances - 0.0%		
Coway Co. Ltd.	967	39,360
Ecovacs Robotics Co. Ltd., Class A	400	2,072
Gree Electric Appliances, Inc. of Zhuhai, Class A	4,100	22,221
Haier Smart Home Co. Ltd., Class A	10,300	34,437
Haier Smart Home Co. Ltd., Class H	43,600	133,104
Midea Group Co. Ltd., Class A	5,900	51,284
SEB SA	277	32,793
		<u>315,271</u>
Household Products - 0.1%		
Essity AB, Class B	6,249	145,967
Henkel AG & Co. KGaA	1,052	71,038
Kimberly-Clark de Mexico SAB de CV, Class A	24,500	54,379
Reckitt Benckiser Group PLC	7,265	459,309
Unicharm Corp.	4,100	136,311
Unilever Indonesia Tbk. PT	125,600	21,819
Vinda International Holdings Ltd.	4,000	11,879
		<u>900,702</u>
Human Resource & Employment Services - 0.1%		
Adecco Group AG	1,622	65,263
Randstad NV	1,115	61,464
Recruit Holdings Co. Ltd.	14,637	591,074
		<u>717,801</u>

	Number of Shares	Fair Value
Independent Power Producers & Energy Traders - 0.1%		
ACWA Power Co.	1,712	\$ 120,515
Adani Power Ltd.	13,194	87,510
CGN Power Co. Ltd., Class H	185,000	56,241
China National Nuclear Power Co. Ltd., Class A	32,100	38,670
China Power International Development Ltd.	116,000	46,970
China Resources Power Holdings Co. Ltd.	38,000	82,030
Eneva SA	15,300	39,508
GD Power Development Co. Ltd., Class A	10,800	7,015
Global Power Synergy PCL NVDR	13,498	19,194
Gulf Energy Development PCL NVDR	55,733	66,821
Huadian Power International Corp. Ltd., Class A	16,100	13,831
Huaneng Power International, Inc., Class A	7,700	9,426
Huaneng Power International, Inc., Class H	98,000	55,079
NTPC Ltd.	76,745	310,622
RWE AG	6,519	218,691
SDIC Power Holdings Co. Ltd., Class A	15,000	29,999
Shenzhen Energy Group Co. Ltd., Class A	5,900	5,396
Zhejiang Zheneng Electric Power Co. Ltd., Class A	11,500	8,587
		<u>1,216,105</u>
Industrial Conglomerates - 0.3%		
Aboitiz Equity Ventures, Inc.	28,670	27,030
Alfa SAB de CV, Class A	67,600	50,344
Astra International Tbk. PT	361,400	120,160
Ayala Corp.	3,810	45,952
Bidvest Group Ltd.	5,628	68,550
Brookfield Business Corp., Class A	1,310	29,947
China Baoan Group Co. Ltd., Class A	1,200	1,982
CITIC Ltd.	90,000	90,933
CK Hutchison Holdings Ltd.	27,500	139,629
DCC PLC	995	70,684
Far Eastern New Century Corp.	60,000	61,880

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Fosun International Ltd.	31,000	\$ 17,898	Hoshizaki Corp.	1,000	\$ 34,115
Grupo Carso SAB de CV	9,560	82,601	Indutrade AB	2,753	72,899
GS Holdings Corp.	672	24,249	Jiangsu Hengli Hydraulic Co. Ltd., Class A	900	7,096
Hikari Tsushin, Inc.	200	36,173	Kone OYJ, Class B	3,475	170,049
Hitachi Ltd.	9,414	796,608	Luxfer Holdings PLC	1,466	14,543
Industries Qatar QSC	26,897	95,296	Makita Corp.	2,200	57,429
Investment AB Latour, Class B	1,327	33,677	MINEBEA MITSUMI, Inc.	3,700	76,512
Jardine Cycle & Carriage Ltd.	900	17,035	MISUMI Group, Inc.	3,300	50,403
Jardine Matheson Holdings Ltd.	1,600	67,056	Mitsubishi Heavy Industries Ltd.	3,267	258,116
JG Summit Holdings, Inc.	46,990	34,272	Ningbo Deye Technology Co. Ltd., Class A	360	4,182
Keppel Ltd.	14,800	79,691	Rational AG	47	38,654
KOC Holding AS	14,763	79,537	Sandvik AB	10,974	247,002
LG Corp.	1,675	117,864	Schindler Holding AG	648	169,249
Lifco AB, Class B	2,299	61,277	Shenzhen Inovance Technology Co. Ltd., Class A	1,750	15,352
Multiply Group PJSC	69,559	42,990	SKF AB, Class B	3,430	74,849
Mytilineos SA	1,549	60,345	SMC Corp.	540	325,256
Samsung C&T Corp.	1,465	172,398	Spirax-Sarco Engineering PLC	750	97,955
Siemens AG	7,786	1,541,383	Techtronic Industries Co. Ltd.	14,000	151,556
Siemens Ltd.	1,485	83,804	VAT Group AG	276	138,791
Sime Darby Bhd.	56,158	32,070	Wartsila OYJ Abp	4,784	74,005
SK Square Co. Ltd.	1,543	80,997	Yaskawa Electric Corp.	2,400	98,120
SK, Inc.	536	77,204			<u>3,562,111</u>
SM Investments Corp.	5,000	83,607	Industrial REITs - 0.1%		
Smiths Group PLC	3,520	71,598	CapitaLand Ascendas REIT	37,900	77,232
Turkiye Sise ve Cam Fabrikalari AS	26,673	43,701	GLP J-Reit	43	34,160
		<u>4,540,422</u>	Goodman Group	17,617	342,992
Industrial Gases - 0.1%			Mapletree Logistics Trust	39,336	43,297
Air Liquide SA	5,373	1,092,525	Nippon Prologis REIT, Inc.	25	41,859
Nippon Sanso Holdings Corp.	1,700	49,272	Segro PLC	11,928	127,557
		<u>1,141,797</u>	Warehouses De Pauw CVA	1,865	49,809
Industrial Machinery & Supplies & Components - 0.3%					<u>716,906</u>
Airtac International Group	2,364	90,493	Integrated Oil & Gas - 0.6%		
Alfa Laval AB	2,953	111,214	BP PLC	175,356	1,021,909
Atlas Copco AB, A Shares	27,181	472,173	Cenovus Energy, Inc.	14,648	255,410
Atlas Copco AB, B Shares	16,061	240,353	China Petroleum & Chemical Corp., Class A	37,300	32,355
Daifuku Co. Ltd.	3,000	71,076	China Petroleum & Chemical Corp., Class H	422,000	233,402
FANUC Corp.	9,800	286,267			
GEA Group AG	1,790	72,194			
Haitian International Holdings Ltd.	16,655	42,208			

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	Number of Shares	Fair Value
Eni SpA	22,480	\$ 346,607
Equinor ASA	9,289	229,306
Galp Energia SGPS SA	4,967	78,314
Gazprom PJSC ADR	77,360	—
Gazprom PJSC	56,590	—
Guanghui Energy Co. Ltd., Class A	8,300	8,628
Imperial Oil Ltd.	2,020	126,471
LUKOIL PJSC	7,480	—
MOL Hungarian Oil & Gas PLC	8,703	69,217
Novatek PJSC GDR	1,641	—
Oil & Natural Gas Corp. Ltd.	53,431	170,507
OMV AG	1,480	65,248
PetroChina Co. Ltd., Class A	24,900	30,549
PetroChina Co. Ltd., Class H	360,000	283,722
Petroleo Brasileiro SA	62,300	516,842
PTT PCL NVDR	178,241	170,215
Repsol SA	13,134	209,286
Rosneft Oil Co. PJSC	20,586	—
Saudi Arabian Oil Co.	45,698	386,270
Shell PLC	66,615	2,070,382
Suncor Energy, Inc.	13,156	452,291
Surgutneftegas PJSC ADR	9,978	—
Surgutneftegas PJSC	31,000	—
TotalEnergies SE	22,241	1,419,778
		<u>8,176,709</u>

Integrated Telecommunication Services - 0.3%

BCE, Inc.	659	24,468
BT Group PLC	65,974	87,167
Cellnex Telecom SA	4,704	169,359
China Tower Corp. Ltd., Class H	620,000	75,235
Chunghwa Telecom Co. Ltd.	66,071	251,872
Deutsche Telekom AG	32,851	781,561
Elisa OYJ	1,430	64,468
Emirates Telecommunications Group Co. PJSC	62,629	308,635
Hellenic Telecommunications Organization SA	3,059	46,212
HKT Trust & HKT Ltd.	42,815	52,228
Infrastrutture Wireless Italiane SpA	3,086	34,180
Koninklijke KPN NV	33,892	124,076
KT Corp.	1,554	45,630

	Number of Shares	Fair Value
LG Uplus Corp.	3,323	\$ 25,753
Nippon Telegraph & Telephone Corp.	302,025	367,870
Ooredoo QPSC	12,728	39,747
Operadora De Sites Mexicanos SAB de CV	26,500	30,760
Orange SA	19,169	220,008
Quebecor, Inc., Class B	1,399	32,738
Sarana Menara Nusantara Tbk. PT	268,300	15,707
Saudi Telecom Co. Singapore	34,705	392,829
Telecommunications Ltd.	84,300	147,334
Spark New Zealand Ltd.	18,433	56,938
Swisscom AG	263	150,951
Telecom Italia SpA	90,498	27,235
Telefonica Brasil SA	8,287	90,865
Telefonica SA	50,297	206,449
Telekom Malaysia Bhd.	30,997	39,518
Telenor ASA	6,887	75,502
Telia Co. AB	23,658	56,405
Telkom Indonesia Persero Tbk. PT	807,600	205,562
Telstra Group Ltd.	41,248	102,600
TELUS Corp.	4,321	75,407
True Corp. PCL NVDR	169,442	33,307
		<u>4,458,576</u>

Interactive Home Entertainment - 0.2%

37 Interactive Entertainment Network Technology Group Co. Ltd., Class A	3,000	8,111
Bilibili, Inc., Class Z	4,060	39,751
Capcom Co. Ltd.	1,700	68,479
CD Projekt SA	1,255	34,523
Kingsoft Corp. Ltd.	19,200	53,587
Konami Group Corp.	1,000	67,348
Krafton, Inc.	416	70,916
NCSOFT Corp.	236	34,383
NetEase, Inc.	32,970	742,044
Netmarble Corp.	299	13,854
Nexon Co. Ltd.	3,500	56,731
Nintendo Co. Ltd.	10,533	591,148
Perfect World Co. Ltd., Class A	3,300	5,368
Sea Ltd. ADR	3,700	179,524

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Square Enix Holdings Co. Ltd.	800	\$ 33,909		CITIC Securities Co. Ltd., Class H	30,425 \$ 56,429
Zhejiang Century Huatong Group Co. Ltd., Class A	8,600	5,837		CSC Financial Co. Ltd., Class A	4,000 12,935
		<u>2,005,513</u>		Daiwa Securities Group, Inc.	13,600 100,135
Interactive Media & Services - 0.4%				Everbright Securities Co. Ltd., Class A	3,600 8,439
Adevinta ASA	3,944	42,196		Founder Securities Co. Ltd., Class A	17,500 18,507
Auto Trader Group PLC	9,299	87,091		Futu Holdings Ltd. ADR	600 32,112
Autohome, Inc. ADR	1,200	31,188		GF Securities Co. Ltd., Class A	3,200 6,298
Baidu, Inc., Class A	38,750	492,740		GF Securities Co. Ltd., Class H	14,200 15,309
CAR Group Ltd.	3,583	85,764		Guosen Securities Co. Ltd., Class A	6,800 8,135
Grindr, Inc.	1,828	15,136		Guotai Junan Securities Co. Ltd., Class A	4,100 8,587
Info Edge India Ltd.	1,004	63,785		Haitong Securities Co. Ltd., Class A	14,800 18,774
Kakao Corp.	5,386	215,586		Haitong Securities Co. Ltd., Class H	51,200 25,440
Kanzhun Ltd. ADR	4,000	62,600		Huatai Securities Co. Ltd., Class A	4,600 9,283
Kuaishou Technology	38,600	219,408		Huatai Securities Co. Ltd., Class H	20,000 23,656
LY Corp.	27,196	75,026		Industrial Securities Co. Ltd., Class A	7,500 6,048
NAVER Corp.	2,282	334,177		Korea Investment Holdings Co. Ltd.	725 38,656
REA Group Ltd.	527	66,610		NH Investment & Securities Co. Ltd.	1,122 9,892
Scout24 SE	744	54,104		Nomura Holdings, Inc.	30,700 174,514
SEEK Ltd.	3,876	66,201		Orient Securities Co. Ltd., Class A	8,192 10,017
Tencent Holdings Ltd.	113,275	4,010,810		Samsung Securities Co. Ltd.	1,085 33,855
VK IPJSC GDR	1,600	—		SBI Holdings, Inc.	2,400 64,542
Yandex NV, Class A	5,562	—		SDIC Capital Co. Ltd., Class A	14,100 13,503
		<u>5,922,422</u>		Shenwan Hongyuan Group Co. Ltd., Class A	13,700 8,708
Internet Services & Infrastructure - 0.1%				SooChow Securities Co. Ltd., Class A	2,100 2,128
Shopify, Inc., Class A	12,351	944,207		XP, Inc., Class A	3,400 80,376
Wix.com Ltd.	546	76,538		Zheshang Securities Co. Ltd., Class A	4,800 6,822
		<u>1,020,745</u>		Zhongtai Securities Co. Ltd., Class A	7,200 6,945
Investment Banking & Brokerage - 0.1%					<u>944,198</u>
China Galaxy Securities Co. Ltd., Class A	2,700	4,553			
China Galaxy Securities Co. Ltd., Class H	58,500	30,786			
China International Capital Corp. Ltd., Class A	1,200	5,812			
China International Capital Corp. Ltd., Class H	25,200	31,642			
China Merchants Securities Co. Ltd., Class A	10,800	21,135			
CITIC Securities Co. Ltd., Class A	16,990	50,225			

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	Number of Shares	Fair Value		Number of Shares	Fair Value
IT Consulting & Other Services - 0.3%					
Arabian Internet & Communications Services Co.	348	\$ 34,036			
Bechtle AG	751	38,733			
Capgemini SE	1,579	383,948			
CGI, Inc.	2,150	246,996			
Elm Co.	442	124,575			
Fujitsu Ltd.	1,800	281,239			
HCL Technologies Ltd.	16,443	329,956			
Infosys Ltd.	57,613	1,163,082			
LTIMindtree Ltd.	1,690	108,042			
Mphasis Ltd.	1,610	50,822			
NEC Corp.	2,540	171,234			
Nomura Research Institute Ltd.	3,960	111,230			
NTT Data Group Corp.	6,400	104,101			
Obic Co. Ltd.	700	109,558			
Otsuka Corp.	1,100	48,360			
Persistent Systems Ltd.	652	67,864			
Posco DX Co. Ltd.	511	20,761			
Samsung SDS Co. Ltd.	758	91,078			
SCSK Corp.	1,400	25,817			
Tata Consultancy Services Ltd.	15,701	775,447			
Tech Mahindra Ltd.	10,020	153,938			
TIS, Inc.	2,200	49,609			
Wipro Ltd.	20,107	125,759			
		<u>4,616,185</u>			
Leisure Facilities - 0.0%					
Oriental Land Co. Ltd.	11,000	394,154			
Songcheng Performance Development Co. Ltd., Class A	2,387	3,578			
		<u>397,732</u>			
Leisure Products - 0.0%					
Bandai Namco Holdings, Inc.	6,100	117,908			
Shimano, Inc.	752	104,809			
Yamaha Corp.	1,600	34,967			
		<u>257,684</u>			
Life & Health Insurance - 0.4%					
Aegon Ltd.	16,346	98,102			
AIA Group Ltd.	116,389	945,527			
Bupa Arabia for Cooperative Insurance Co.	1,424	\$ 87,180			
Cathay Financial Holding Co. Ltd.	162,529	231,637			
China Development Financial Holding Corp.	282,120	112,011			
China Life Insurance Co. Ltd., Class A	3,900	16,417			
China Life Insurance Co. Ltd., Class H	132,000	162,707			
China Taiping Insurance Holdings Co. Ltd.	27,200	23,730			
Dai-ichi Life Holdings, Inc.	9,700	220,870			
Discovery Ltd.	10,152	71,918			
Fubon Financial Holding Co. Ltd.	134,131	288,549			
Great-West Lifeco, Inc.	2,840	87,523			
HDFC Life Insurance Co. Ltd.	16,695	117,184			
iA Financial Corp., Inc.	1,027	63,724			
ICICI Prudential Life Insurance Co. Ltd.	4,451	28,593			
Japan Post Holdings Co. Ltd.	21,300	205,856			
Japan Post Insurance Co. Ltd.	1,700	31,372			
Legal & General Group PLC	61,436	188,144			
Manulife Financial Corp.	18,389	436,694			
Medibank Pvt Ltd.	27,695	64,741			
New China Life Insurance Co. Ltd., Class A	1,600	7,284			
New China Life Insurance Co. Ltd., Class H	13,500	26,004			
NN Group NV	2,705	120,777			
Old Mutual Ltd.	2,640	1,643			
Phoenix Group Holdings PLC	7,336	46,148			
Ping An Insurance Group Co. of China Ltd., Class A	13,200	78,593			
Ping An Insurance Group Co. of China Ltd., Class H	108,500	486,454			
Poste Italiane SpA	5,236	61,421			
Power Corp. of Canada	5,910	170,849			
Prudential PLC	28,405	279,399			
Samsung Life Insurance Co. Ltd.	1,535	111,701			
Sanlam Ltd.	30,436	116,691			
SBI Life Insurance Co. Ltd.	7,931	148,502			
Shin Kong Financial Holding Co. Ltd.	249,263	65,372			
Sun Life Financial, Inc.	6,055	321,779			

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	Number of Shares	Fair Value
Swiss Life Holding AG	303	\$ 220,776
T&D Holdings, Inc.	5,100	88,697
		<u>5,834,569</u>
Life Sciences Tools & Services - 0.1%		
Bachem Holding AG	379	30,129
Divi's Laboratories Ltd.	2,209	92,946
Eurofins Scientific SE	1,370	81,896
Genscript Biotech Corp.	18,000	36,373
Hangzhou Tigermed Consulting Co. Ltd., Class A	500	3,126
Lonza Group AG	753	395,078
Pharmaron Beijing Co. Ltd., Class A	675	2,188
Samsung Biologics Co. Ltd.	288	167,402
Sartorius Stedim Biotech	300	82,557
WuXi AppTec Co. Ltd., Class A	3,420	25,859
WuXi AppTec Co. Ltd., Class H	6,008	37,374
Wuxi Biologics Cayman, Inc.	68,500	166,595
		<u>1,121,523</u>
Managed Healthcare - 0.0%		
Hapvida Participacoes e Investimentos SA	98,440	72,711
Marine Ports & Services - 0.0%		
Adani Ports & Special Economic Zone Ltd.	9,161	145,895
China Merchants Port Holdings Co. Ltd.	24,353	30,205
COSCO SHIPPING Ports Ltd.	19,404	11,575
International Container Terminal Services, Inc.	20,480	105,287
Shanghai International Port Group Co. Ltd., Class A	3,100	2,336
		<u>295,298</u>
Marine Transportation - 0.1%		
AP Moller - Maersk AS, Class A	31	42,079
AP Moller - Maersk AS, Class B	49	69,328
Cia Sud Americana de Vapores SA	285,714	19,929

	Number of Shares	Fair Value
COSCO SHIPPING Holdings Co. Ltd., Class A	8,910	\$ 12,984
COSCO SHIPPING Holdings Co. Ltd., Class H	49,682	53,561
Costamare, Inc.	2,112	24,013
Evergreen Marine Corp. Taiwan Ltd.	20,400	106,810
Golden Ocean Group Ltd.	6,020	77,477
Himalaya Shipping Ltd.	1,354	10,683
HMM Co. Ltd.	3,879	53,221
Kawasaki Kisen Kaisha Ltd.	1,400	66,909
Kuehne & Nagel International AG	552	186,560
MISC Bhd.	22,675	36,314
Mitsui OSK Lines Ltd.	3,500	120,011
Nippon Yusen KK	5,000	159,417
Orient Overseas International Ltd.	3,000	46,636
Safe Bulkers, Inc.	3,509	16,282
SITC International Holdings Co. Ltd.	12,000	19,742
Wan Hai Lines Ltd.	20,670	32,957
Yang Ming Marine Transport Corp.	26,000	41,004
		<u>1,195,917</u>
Metal, Glass & Plastic Containers - 0.0%		
CCL Industries, Inc., Class B	1,508	76,915
Motorcycle Manufacturers - 0.0%		
Bajaj Auto Ltd.	1,340	127,822
Eicher Motors Ltd.	2,553	116,768
Hero MotoCorp Ltd.	1,715	91,556
Livewire Group, Inc.	1,060	9,943
TVS Motor Co. Ltd.	4,559	117,620
Yadea Group Holdings Ltd.	26,000	40,783
Yamaha Motor Co. Ltd.	9,000	80,547
		<u>585,039</u>
Movies & Entertainment - 0.0%		
Beijing Enlight Media Co. Ltd., Class A	5,600	7,057
Bolloré SE	6,773	46,468
China Ruyi Holdings Ltd.	104,000	20,458
HYBE Co. Ltd.	282	42,164
iQIYI, Inc. ADR	6,500	23,985

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Number of Shares	Fair Value
Mango Excellent Media Co. Ltd., Class A	1,600	\$ 5,503
Tencent Music Entertainment Group ADR	13,500	141,345
Toho Co. Ltd.	1,000	32,485
Universal Music Group NV	8,438	254,486
		<u>573,951</u>

Multi-Family Residential REITs - 0.0%

Canadian Apartment Properties REIT	740	<u>25,975</u>
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Multi-Line Insurance - 0.3%

Ageas SA	1,617	68,594
Allianz SE	4,013	1,102,387
ASR Nederland NV	1,607	74,134
Assicurazioni Generali SpA	10,429	247,384
Aviva PLC	27,968	157,893
AXA SA	18,605	661,986
Baloise Holding AG	463	74,980
BB Seguridade Participacoes SA	12,903	86,580
China Pacific Insurance Group Co. Ltd., Class A	7,800	27,735
China Pacific Insurance Group Co. Ltd., Class H	47,289	90,243
Co. for Cooperative Insurance	1,369	59,136
Gjensidige Forsikring ASA	1,807	28,573
Helvetia Holding AG	368	52,198
Powszechny Zaklad Ubezpieczen SA	10,489	129,169
Talanx AG	719	51,352
ZhongAn Online P&C Insurance Co. Ltd., Class H	10,400	16,473
Zurich Insurance Group AG	1,483	<u>791,562</u>
		<u>3,720,379</u>

Multi-Sector Holdings - 0.1%

Bajaj Holdings & Investment Ltd.	380	41,932
Eurazeo SE	390	32,961
EXOR NV	942	101,735
Groupe Bruxelles Lambert NV	963	72,260
Industrivarden AB, Class A	1,183	40,392
Industrivarden AB, Class C	1,454	49,504
Investor AB, Class B	17,509	440,625

	Number of Shares	Fair Value
L E Lundbergforetagen AB, Class B	688	\$ 37,434
Remgro Ltd.	10,069	76,348
Sofina SA	140	31,906
Washington H Soul Pattinson & Co. Ltd.	2,300	<u>51,728</u>
		<u>976,825</u>

Multi-Utilities - 0.1%

Canadian Utilities Ltd., Class A	1,185	26,699
Centrica PLC	55,892	88,977
E.ON SE	23,160	295,989
Engie SA	18,847	302,585
National Grid PLC	37,708	494,874
Power & Water Utility Co. for Jubail & Yanbu	1,409	28,516
Qatar Electricity & Water Co. QSC	10,231	48,640
Sembcorp Industries Ltd.	8,800	33,378
Veolia Environnement SA	6,995	216,870
YTL Power International Bhd.	23,600	<u>19,644</u>
		<u>1,556,172</u>

Office REITs - 0.0%

Dexus	10,672	51,145
Gecina SA	456	44,066
Japan Real Estate Investment Corp.	13	46,903
Nippon Building Fund, Inc.	15	<u>57,828</u>
		<u>199,942</u>

Office Services & Supplies - 0.0%

Shanghai M&G Stationery, Inc., Class A	1,000	<u>4,944</u>
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Oil & Gas Drilling - 0.0%

Borr Drilling Ltd.	10,803	65,034
China Oilfield Services Ltd., Class H	32,000	28,204
Seadrill Ltd.	2,365	<u>99,803</u>
		<u>193,041</u>

Oil & Gas Equipment & Services - 0.0%

Offshore Oil Engineering Co. Ltd., Class A	2,700	2,319
TechnipFMC PLC	4,400	95,436

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	Number of Shares	Fair Value
Yantai Jereh Oilfield Services Group Co. Ltd., Class A	500	\$ 2,096
		<u>99,851</u>
Oil & Gas Exploration & Production - 0.2%		
Aker BP ASA	3,214	78,142
ARC Resources Ltd.	6,168	105,184
Canadian Natural Resources Ltd.	11,051	770,274
Inpex Corp.	9,900	133,018
Kosmos Energy Ltd.	21,420	131,519
MEG Energy Corp.	2,800	59,970
PRIO SA	14,200	124,920
PTT Exploration & Production PCL NVDR	23,899	100,620
Santos Ltd.	32,964	151,969
Tatneft PJSC ADR	3,383	—
Tatneft PJSC	4,926	—
Tourmaline Oil Corp.	3,310	149,888
Woodside Energy Group Ltd.	19,196	379,484
		<u>2,184,988</u>
Oil & Gas Refining & Marketing - 0.2%		
Ampol Ltd.	2,370	60,803
Bharat Petroleum Corp. Ltd.	12,398	90,290
Cosan SA	23,236	79,501
Empresas Copec SA	4,726	30,301
ENEOS Holdings, Inc.	29,400	126,954
Formosa Petrochemical Corp.	22,000	51,712
HD Hyundai Co. Ltd.	934	49,590
Hindustan Petroleum Corp. Ltd.	6,936	42,612
Idemitsu Kosan Co. Ltd.	9,500	60,172
Indian Oil Corp. Ltd.	43,439	86,730
Motor Oil Hellas Corinth Refineries SA	1,609	45,967
Neste OYJ	4,342	119,206
ORLEN SA	10,448	162,383
Parkland Corp.	1,388	44,423
Petronas Dagangan Bhd.	7,200	34,653
Qatar Fuel QSC	13,273	54,536
Reliance Industries Ltd.	52,830	1,861,494
SK Innovation Co. Ltd.	1,093	96,118
S-Oil Corp.	757	43,432
Thai Oil PCL NVDR	14,966	23,368

	Number of Shares	Fair Value
Turkiye Petrol Rafinerileri AS	18,260	\$ 94,635
		<u>3,258,880</u>
Oil & Gas Storage & Transportation - 0.2%		
Ardmore Shipping Corp.	2,067	33,547
China Merchants Energy Shipping Co. Ltd., Class A	10,900	10,892
COSCO SHIPPING Energy Transportation Co. Ltd., Class A	3,600	6,885
COSCO SHIPPING Energy Transportation Co. Ltd., Class H	18,000	17,037
Enbridge, Inc.	21,541	740,876
FLEX LNG Ltd.	1,448	36,548
Golar LNG Ltd.	4,688	95,119
Keyera Corp.	2,274	55,980
Pembina Pipeline Corp.	5,644	196,532
Petronet LNG Ltd.	11,737	38,708
Qatar Gas Transport Co. Ltd.	42,816	47,038
Scorpio Tankers, Inc.	2,245	150,707
SFL Corp. Ltd.	5,652	75,511
TC Energy Corp.	10,407	411,876
Teekay Corp.	2,802	21,211
Teekay Tankers Ltd., Class A	1,171	64,194
Ultrapar Participacoes SA	10,900	64,409
		<u>2,067,070</u>
Other Specialty Retail - 0.0%		
Avolta AG	1,128	44,310
China Tourism Group Duty Free Corp. Ltd., Class A	2,100	25,386
China Tourism Group Duty Free Corp. Ltd., Class H	2,200	21,610
Chow Tai Fook Jewellery Group Ltd.	42,800	64,073
Jarir Marketing Co.	9,820	40,796
JD Sports Fashion PLC	29,680	44,264
Jumbo SA	1,720	50,330
Pop Mart International Group Ltd.	7,200	18,007
		<u>308,776</u>
Packaged Foods & Meats - 0.2%		
Ajinomoto Co., Inc.	4,810	176,852
Almarai Co. JSC	4,680	73,377

State Street Total Return V.I.S. Fund

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	Number of Shares	Fair Value		Number of Shares	Fair Value
Angel Yeast Co. Ltd., Class A	500	\$ 2,337	Salmar ASA	662	\$ 42,059
Associated British Foods PLC	3,517	101,122	Saputo, Inc.	2,487	50,626
Barry Callebaut AG	36	50,777	Savola Group	3,340	47,202
Britannia Industries Ltd.	1,532	91,739	SunOpta, Inc.	4,573	32,148
Charoen Pokphand Foods PCL NVDR	53,869	28,388	Tata Consumer Products Ltd.	9,992	143,410
China Feihe Ltd.	58,568	29,176	Tingyi Cayman Islands Holding Corp.	30,000	33,453
China Huishan Dairy Holdings Co. Ltd.	55,000	—	Uni-President Enterprises Corp.	84,000	203,825
China Mengniu Dairy Co. Ltd.	58,000	145,800	Universal Robina Corp.	14,460	30,096
Chocoladefabriken Lindt & Spruengli AG	11	243,484	Want Want China Holdings Ltd.	77,000	42,489
CJ CheilJedang Corp.	103	23,166	Wens Foodstuffs Group Co. Ltd., Class A	8,800	23,425
Danone SA	6,513	415,976	WH Group Ltd.	81,666	49,237
Forafric Global PLC	183	1,911	Yakult Honsha Co. Ltd.	2,600	56,075
Foshan Haitian Flavouring & Food Co. Ltd., Class A	3,484	19,661	Yihai Kerry Arawana Holdings Co. Ltd., Class A	1,000	4,488
Gruma SAB de CV, Class B	3,010	53,533			<u>3,372,865</u>
Grupo Bimbo SAB de CV	22,781	95,174	Paper & Plastic Packaging Products & Materials - 0.0%		
Guangdong Haid Group Co. Ltd., Class A	1,000	5,985	Klabin SA	11,900	54,055
Henan Shuanghui Investment & Development Co. Ltd., Class A	3,185	12,916	SCG Packaging PCL NVDR	32,842	25,640
Indofood CBP Sukses Makmur Tbk. PT	55,000	40,423	SIG Group AG	3,094	61,490
Indofood Sukses Makmur Tbk. PT	65,636	27,670	Smurfit Kappa Group PLC	2,654	113,244
Inner Mongolia Yili Industrial Group Co. Ltd., Class A	7,700	30,297			<u>254,429</u>
JDE Peet's NV	1,022	23,380	Paper Products - 0.0%		
Kerry Group PLC, Class A	1,631	143,211	Empresas CMPC SA	23,491	41,661
Kikkoman Corp.	1,400	91,678	Holmen AB, Class B	854	34,317
Lotus Bakeries NV	4	37,659	Indah Kiat Pulp & Paper Tbk. PT	60,500	33,590
Marico Ltd.	7,717	48,638	Mondi PLC	4,491	80,007
MEIJI Holdings Co. Ltd.	2,500	56,407	Stora Enso OYJ, R Shares	5,897	74,535
Mowi ASA	4,631	89,524	Suzano SA	14,700	166,714
Muyuan Foods Co. Ltd., Class A	8,020	42,842	UPM-Kymmene OYJ	5,488	183,688
Nestle India Ltd.	5,620	175,968			<u>614,512</u>
Nestle Malaysia Bhd.	1,639	43,138	Passenger Airlines - 0.1%		
Nissin Foods Holdings Co. Ltd.	2,100	61,413	Air Canada	1,577	21,068
Orion Corp.	377	26,302	Air China Ltd., Class A	12,700	13,184
Orkla ASA	7,604	54,566	Air China Ltd., Class H	46,000	24,678
PPB Group Bhd.	10,487	34,430	ANA Holdings, Inc.	1,500	32,712
QL Resources Bhd.	12,588	15,412	China Airlines Ltd.	64,000	40,494
			China Eastern Airlines Corp. Ltd., Class A	12,400	6,557

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	Number of Shares	Fair Value
China Southern Airlines Co. Ltd., Class A	11,600	\$ 9,531
Deutsche Lufthansa AG	5,848	45,489
Eva Airways Corp.	42,000	41,788
Hainan Airlines Holding Co. Ltd., Class A	102,200	20,283
InterGlobe Aviation Ltd.	2,354	89,581
Japan Airlines Co. Ltd.	1,314	24,547
Korean Air Lines Co. Ltd.	3,905	67,449
Latam Airlines Group SA	2,068,675	25,992
Pegasus Hava Tasimaciligi AS	685	18,814
Qantas Airways Ltd.	7,630	25,487
Singapore Airlines Ltd.	15,100	72,659
Turk Hava Yollari AO	10,174	91,818
		<u>672,131</u>
Passenger Ground Transportation - 0.0%		
Grab Holdings Ltd., Class A	18,900	58,023
Localiza Rent a Car SA	15,865	169,230
		<u>227,253</u>
Personal Care Products - 0.3%		
Amorepacific Corp.	448	40,238
Beiersdorf AG	1,033	148,173
By-health Co. Ltd., Class A	1,000	2,346
Colgate-Palmolive India Ltd.	1,671	50,921
Dabur India Ltd.	8,965	58,185
Godrej Consumer Products Ltd.	6,154	93,346
Hengan International Group Co. Ltd.	9,980	30,850
Hindustan Unilever Ltd.	14,270	415,160
Kao Corp.	4,800	182,674
LG H&H Co. Ltd.	193	46,235
L'Oreal SA	2,447	1,169,631
Natura & Co. Holding SA	18,400	60,399
Shiseido Co. Ltd.	4,100	110,862
Unilever PLC	25,615	1,252,812
		<u>3,661,832</u>
Pharmaceuticals - 1.0%		
Aspen Pharmacare Holdings Ltd.	5,616	57,376
Astellas Pharma, Inc.	18,600	205,238
AstraZeneca PLC	15,881	2,005,452

	Number of Shares	Fair Value
Asymchem Laboratories Tianjin Co. Ltd., Class A	232	\$ 3,271
Aurobindo Pharma Ltd.	5,378	66,683
Bayer AG	10,141	308,262
Beijing Tongrentang Co. Ltd., Class A	1,700	10,499
Celltrion Pharm, Inc.	237	19,738
Changchun High & New Technology Industry Group, Inc., Class A	300	5,350
China Medical System Holdings Ltd.	24,000	39,424
China Resources Pharmaceutical Group Ltd.	17,000	11,509
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A	1,600	12,209
Chugai Pharmaceutical Co. Ltd.	6,900	276,609
Cipla Ltd.	9,524	170,037
CSPC Pharmaceutical Group Ltd.	142,000	111,006
Daiichi Sankyo Co. Ltd.	18,714	621,924
Dong-E-E-Jiao Co. Ltd., Class A	400	3,225
Dr Reddy's Laboratories Ltd.	1,942	150,464
Eisai Co. Ltd.	2,600	108,642
Hanmi Pharm Co. Ltd.	85	21,320
Hansoh Pharmaceutical Group Co. Ltd.	28,000	49,356
Hikma Pharmaceuticals PLC	1,524	37,920
Humanwell Healthcare Group Co. Ltd., Class A	2,200	6,717
Hypera SA	6,200	41,028
Ipsen SA	432	47,590
Jiangsu Hengrui Pharmaceuticals Co. Ltd., Class A	6,820	40,360
Kalbe Farma Tbk. PT	246,000	23,324
Kyowa Kirin Co. Ltd.	2,600	51,620
Lupin Ltd.	4,071	79,590
Merck KGaA	1,329	226,944
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A	520	1,036
Novartis AG	20,998	2,134,020
Novo Nordisk AS, Class B	33,431	3,978,252

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	Number of Shares	Fair Value
Ono Pharmaceutical Co. Ltd.	3,900	\$ 64,831
Orion OYJ, Class B	990	38,996
Otsuka Holdings Co. Ltd.	4,300	174,735
Recordati Industria Chimica e Farmaceutica SpA	1,038	58,141
Richter Gedeon Nyrt	2,786	74,140
Sandoz Group AG	4,190	130,665
Scilex Holding Co.	1,832	4,159
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class A	1,500	5,117
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H	13,500	24,418
Shijiazhuang Yiling Pharmaceutical Co. Ltd., Class A	3,300	9,829
Shionogi & Co. Ltd.	2,700	135,009
Sino Biopharmaceutical Ltd.	153,000	61,170
SK Biopharmaceuticals Co. Ltd.	382	27,798
Sun Pharmaceutical Industries Ltd.	16,901	321,637
Takeda Pharmaceutical Co. Ltd.	16,011	469,301
Teva Pharmaceutical Industries Ltd. ADR	11,400	149,910
Torrent Pharmaceuticals Ltd.	2,014	64,758
UCB SA	1,290	148,671
Yuhan Corp.	928	46,971
Yunnan Baiyao Group Co. Ltd., Class A	1,400	9,682
Zhangzhou Pientzehuang Pharmaceutical Co. Ltd., Class A	1,000	30,950
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A	2,600	5,027
Zhejiang NHU Co. Ltd., Class A	2,592	6,475
		<u>12,988,385</u>
Precious Metals & Minerals - 0.0%		
Alrosa PJSC	46,308	—
Anglo American Platinum Ltd.	878	33,727
Impala Platinum Holdings Ltd.	16,740	56,528
Industrias Penoles SAB de CV	3,900	48,807

	Number of Shares	Fair Value
Northam Platinum Holdings Ltd.	4,788	\$ 27,374
Sibanye Stillwater Ltd.	55,068	57,038
		<u>223,474</u>
Property & Casualty Insurance - 0.2%		
Admiral Group PLC	2,650	89,368
DB Insurance Co. Ltd.	667	49,489
Fairfax Financial Holdings Ltd.	219	233,893
Fidelis Insurance Holdings Ltd.	779	11,654
ICICI Lombard General Insurance Co. Ltd.	4,750	98,061
Insurance Australia Group Ltd.	24,822	100,210
Intact Financial Corp.	1,834	305,155
Kingsway Financial Services, Inc.	371	3,272
MS&AD Insurance Group Holdings, Inc.	4,400	217,839
OUTsurance Group Ltd.	11,894	25,817
People's Insurance Co. Group of China Ltd., Class A	10,900	7,942
People's Insurance Co. Group of China Ltd., Class H	134,000	44,674
PICC Property & Casualty Co. Ltd., Class H	130,000	178,009
QBE Insurance Group Ltd.	15,147	170,531
Sampo OYJ, A Shares	4,643	207,860
Samsung Fire & Marine Insurance Co. Ltd.	548	122,637
Sompo Holdings, Inc.	3,000	176,027
Suncorp Group Ltd.	12,983	129,344
Tokio Marine Holdings, Inc.	18,269	534,143
Tryg AS	3,540	75,289
		<u>2,781,214</u>
Publishing - 0.0%		
China Literature Ltd.	9,600	29,614
Saudi Research & Media Group	633	41,690
		<u>71,304</u>
Rail Transportation - 0.2%		
Aurizon Holdings Ltd.	16,912	41,957

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February 29, 2024 (Unaudited)

	Number of Shares	Fair Value		Number of Shares	Fair Value
Beijing-Shanghai High Speed Railway Co. Ltd., Class A	56,100	\$ 39,319		Henderson Land Development Co. Ltd.	14,000 \$ 40,415
BTS Group Holdings PCL NVDR	141,626	20,337		Land & Houses PCL NVDR	150,488 31,889
Canadian National Railway Co.	5,647	732,630		Longfor Group Holdings Ltd.	28,337 35,762
Canadian Pacific Kansas City Ltd.	9,441	802,069		Macrotech Developers Ltd.	3,358 47,191
Central Japan Railway Co.	7,900	198,938		Poly Developments & Holdings Group Co. Ltd., Class A	14,400 19,526
Container Corp. of India Ltd.	4,866	57,359		Ruentex Development Co. Ltd.	26,550 30,532
Daqin Railway Co. Ltd., Class A	9,300	9,629		Seazen Holdings Co. Ltd., Class A	1,400 2,023
East Japan Railway Co.	3,100	183,614		Shenzhen Overseas Chinese Town Co. Ltd., Class A	7,300 3,110
Hankyu Hanshin Holdings, Inc.	2,300	66,340		Sino Land Co. Ltd.	41,480 44,771
Keisei Electric Railway Co. Ltd.	1,300	60,757		Yuexiu Property Co. Ltd.	30,981 20,697
Kintetsu Group Holdings Co. Ltd.	1,800	55,394			<u>1,052,715</u>
MTR Corp. Ltd.	15,614	51,855		Real Estate Operating Companies - 0.1%	
Odakyu Electric Railway Co. Ltd.	3,400	47,819		Azrieli Group Ltd.	375 27,173
Rumo SA	20,000	91,453		CapitaLand Investment Ltd.	26,100 53,962
Tobu Railway Co. Ltd.	1,900	48,582		Central Pattana PCL NVDR	28,578 51,594
Tokyu Corp.	5,000	62,254		China Resources Mixc Lifestyle Services Ltd.	13,000 39,355
West Japan Railway Co.	2,200	91,589		Country Garden Services Holdings Co. Ltd.	31,715 24,266
		<u>2,661,895</u>		Fastighets AB Balder, Class B	5,889 36,595
Real Estate Development - 0.1%				Hang Lung Properties Ltd.	16,000 17,290
C&D International Investment Group Ltd.	15,531	25,274		Hongkong Land Holdings Ltd.	12,600 42,588
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A	11,200	14,643		Hulic Co. Ltd.	3,500 34,913
China Overseas Land & Investment Ltd.	66,500	98,873		LEG Immobilien SE	738 54,323
China Resources Land Ltd.	56,000	172,389		Mabanee Co. KPSC	7,478 19,883
China Vanke Co. Ltd., Class A	12,500	17,418		NEPI Rockcastle NV	9,380 66,914
China Vanke Co. Ltd., Class H	26,700	20,668		Sagax AB, Class B	2,171 51,382
CK Asset Holdings Ltd.	20,086	92,748		SM Prime Holdings, Inc.	177,000 99,497
Country Garden Holdings Co. Ltd.	178,298	14,576		Swire Properties Ltd.	13,000 26,834
Dar Al Arkan Real Estate Development Co.	8,773	32,656		Swiss Prime Site AG	778 74,659
Emaar Properties PJSC	111,427	246,341		Vonovia SE	7,544 210,624
Godrej Properties Ltd.	1,425	41,213		Wharf Real Estate Investment Co. Ltd.	16,000 53,444
					<u>985,296</u>
				Real Estate Services - 0.0%	
				China Overseas Property Holdings Ltd.	30,000 25,368
				FirstService Corp.	406 66,853

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	Number of Shares	Fair Value
KE Holdings, Inc. ADR	11,600	\$ 157,644
		<u>249,865</u>
Regional Banks - 0.1%		
AU Small Finance Bank Ltd.	3,332	22,899
Bandhan Bank Ltd.	14,511	34,232
Bank of Chengdu Co. Ltd., Class A	400	734
Bank of Hangzhou Co. Ltd., Class A	5,547	8,530
Bank of Jiangsu Co. Ltd., Class A	21,100	22,461
Bank of Nanjing Co. Ltd., Class A	5,600	6,801
Bank of Ningbo Co. Ltd., Class A	10,156	31,404
Banque Cantonale Vaudoise	273	32,833
Chiba Bank Ltd.	4,900	39,876
Concordia Financial Group Ltd.	10,500	53,177
Dukhan Bank	39,437	45,058
First BanCorp	8,075	137,114
OFG Bancorp	2,153	77,982
Popular, Inc.	852	71,295
Resona Holdings, Inc.	21,700	118,308
Shizuoka Financial Group, Inc.	4,300	42,089
		<u>744,793</u>
Reinsurance - 0.1%		
Hannover Rueck SE	618	158,699
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,382	643,677
RenaissanceRe Holdings Ltd.	500	112,410
SiriusPoint Ltd.	3,480	42,699
		<u>957,485</u>
Renewable Electricity - 0.0%		
Adani Green Energy Ltd.	5,018	114,686
China Longyuan Power Group Corp. Ltd., Class H	73,000	51,658
China Three Gorges Renewables Group Co. Ltd., Class A	19,800	12,696
China Yangtze Power Co. Ltd., Class A	30,100	104,647

	Number of Shares	Fair Value
EDP Renovaveis SA	3,084	\$ 42,034
Energy Absolute PCL NVDR	24,620	24,198
Engie Brasil Energia SA	3,733	31,570
Meridian Energy Ltd.	11,830	43,100
Northland Power, Inc.	2,866	48,599
Sichuan Chuantou Energy Co. Ltd., Class A	7,500	16,301
		<u>489,489</u>
Research & Consulting Services - 0.1%		
Bureau Veritas SA	2,983	86,738
Intertek Group PLC	1,639	95,826
RELX PLC	19,152	838,473
SGS SA	1,534	147,729
Thomson Reuters Corp.	1,641	259,201
Wolters Kluwer NV	2,513	396,631
		<u>1,824,598</u>
Restaurants - 0.2%		
Americana Restaurants International PLC	42,922	40,083
Compass Group PLC	17,346	476,138
Delivery Hero SE	2,010	46,471
Haidilao International Holding Ltd.	31,000	56,783
Jollibee Foods Corp.	10,340	50,362
Jubilant Foodworks Ltd.	7,860	43,975
McDonald's Holdings Co. Japan Ltd.	1,000	46,569
Meituan, Class B	86,107	877,700
Restaurant Brands International, Inc.	2,958	229,818
Sodexo SA	901	71,859
Yum China Holdings, Inc.	7,000	300,230
Zensho Holdings Co. Ltd.	900	39,405
Zomato Ltd.	98,144	195,835
		<u>2,475,228</u>
Retail REITs - 0.0%		
CapitaLand Integrated Commercial Trust	53,959	78,655
Japan Metropolitan Fund Invest	80	47,198
Klepierre SA	2,140	54,375
Link REIT	26,168	130,192

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	Number of Shares	Fair Value
Mapletree Pan Asia Commercial Trust	21,046	\$ 21,130
RioCan Real Estate Investment Trust	1,503	19,813
Scentre Group	52,875	107,076
Unibail-Rodamco-Westfield	1,200	87,758
Vicinity Ltd.	37,878	47,849
		<u>594,046</u>
Security & Alarm Services - 0.0%		
Secom Co. Ltd.	2,200	160,513
Securitas AB, Class B	4,497	48,393
		<u>208,906</u>
Semiconductor Materials & Equipment - 0.5%		
Advanced Micro-Fabrication Equipment, Inc. China, Class A	339	6,906
Advantest Corp.	7,900	364,729
ASM International NV	484	295,244
ASML Holding NV	4,130	3,890,509
BE Semiconductor Industries NV	787	142,354
Disco Corp.	926	298,582
Flat Glass Group Co. Ltd., Class A	1,700	5,139
Flat Glass Group Co. Ltd., Class H	12,000	22,195
GCL Technology Holdings Ltd.	300,000	41,769
Globalwafers Co. Ltd.	3,000	52,959
Hangzhou First Applied Material Co. Ltd., Class A	1,372	5,297
Hanmi Semiconductor Co. Ltd.	989	62,982
Kulicke & Soffa Industries, Inc.	2,605	124,050
Lasertec Corp.	738	196,987
NAURA Technology Group Co. Ltd., Class A	900	35,482
SCREEN Holdings Co. Ltd.	800	100,140
Shenzhen SC New Energy Technology Corp., Class A	100	899
SUMCO Corp.	3,400	53,248
Suzhou Maxwell Technologies Co. Ltd., Class A	256	4,319

	Number of Shares	Fair Value
TCL Zhonghuan Renewable Energy Technology Co. Ltd., Class A	5,500	\$ 10,320
Tokyo Electron Ltd.	4,788	1,179,485
Xinjiang Daqo New Energy Co. Ltd., Class A	4,082	16,548
Xinyi Solar Holdings Ltd.	95,985	58,360
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A	1,900	9,757
		<u>6,978,260</u>
Semiconductors - 1.0%		
Alchip Technologies Ltd.	1,000	130,973
Allegro MicroSystems, Inc.	700	22,043
ASE Technology Holding Co. Ltd.	55,000	241,858
Cambricon Technologies Corp. Ltd., Class A	348	8,146
China Resources Microelectronics Ltd., Class A	1,955	11,627
eMemory Technology, Inc.	1,000	85,734
GigaDevice Semiconductor, Inc., Class A	560	5,695
Global Unichip Corp.	1,000	50,301
Hangzhou Silan Microelectronics Co. Ltd., Class A	1,100	3,191
Hua Hong Semiconductor Ltd.	10,000	21,459
Hygon Information Technology Co. Ltd., Class A	2,341	27,656
Inari Amertron Bhd.	56,500	37,742
indie Semiconductor, Inc., Class A	6,968	43,132
Infineon Technologies AG	13,216	473,315
Ingenic Semiconductor Co. Ltd., Class A	600	5,459
JA Solar Technology Co. Ltd., Class A	4,268	11,106
JCET Group Co. Ltd., Class A	2,000	7,261
Jinko Solar Co. Ltd., Class A	15,683	19,219
LONGi Green Energy Technology Co. Ltd., Class A	7,836	23,099
MediaTek, Inc.	26,000	937,693

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	Number of Shares	Fair Value
Montage Technology Co. Ltd., Class A	361	\$ 2,615
Nanya Technology Corp.	25,000	53,228
Novatek Microelectronics Corp.	8,886	168,952
Powerchip Semiconductor Manufacturing Corp.	45,000	39,292
Realtek Semiconductor Corp.	9,040	162,728
Renesas Electronics Corp.	15,100	247,631
Rohm Co. Ltd.	3,600	61,155
Sanan Optoelectronics Co. Ltd., Class A	10,900	18,819
SG Micro Corp., Class A	195	1,914
Silergy Corp.	4,888	64,484
SK Hynix, Inc.	9,475	1,111,441
StarPower Semiconductor Ltd., Class A	100	2,103
STMicroelectronics NV	7,054	318,507
Taiwan Semiconductor Manufacturing Co. Ltd.	421,557	9,202,117
Tianshui Huatian Technology Co. Ltd., Class A	700	795
Tongwei Co. Ltd., Class A	3,300	12,137
Trina Solar Co. Ltd., Class A	1,600	5,563
Unigroup Guoxin Microelectronics Co. Ltd., Class A	419	4,163
United Microelectronics Corp.	203,000	313,721
Vanguard International Semiconductor Corp.	19,330	44,152
Will Semiconductor Co. Ltd. Shanghai, Class A	1,840	24,515
Winbond Electronics Corp.	48,889	43,229
		<u>14,069,970</u>
Silver - 0.0%		
Pan American Silver Corp.	3,654	45,367
Soft Drinks & Non-alcoholic Beverages - 0.1%		
Arca Continental SAB de CV	9,100	97,902
Coca-Cola Europacific Partners PLC	2,100	144,123
Coca-Cola Femsa SAB de CV	9,865	96,161
Coca-Cola HBC AG	2,220	69,222
Fomento Economico Mexicano SAB de CV	34,500	430,237

	Number of Shares	Fair Value
Nongfu Spring Co. Ltd., Class H	28,400	\$ 161,067
Suntory Beverage & Food Ltd.	1,300	42,751
Varun Beverages Ltd.	8,265	140,398
		<u>1,181,861</u>
Specialized Consumer Services - 0.0%		
OneSpaWorld Holdings Ltd.	3,869	50,452
Specialized Finance - 0.0%		
Banco Latinoamericano de Comercio Exterior SA	1,328	37,144
Chailease Holding Co. Ltd.	26,201	144,643
Far East Horizon Ltd.	23,000	18,479
Mitsubishi HC Capital, Inc.	8,000	55,215
Power Finance Corp. Ltd.	21,986	106,249
REC Ltd.	20,073	107,015
		<u>468,745</u>
Specialty Chemicals - 0.3%		
Akzo Nobel NV	1,747	127,307
Arcadium Lithium PLC	48,825	268,049
Arkema SA	649	67,254
Asian Paints Ltd.	6,325	215,260
Chengxin Lithium Group Co. Ltd., Class A	500	1,521
Clariant AG	1,965	24,413
Covestro AG	1,974	107,449
Croda International PLC	1,419	85,548
DSM-Firmenich AG	1,910	204,624
EMS-Chemie Holding AG	70	49,009
Evonik Industries AG	2,628	48,517
Ganfeng Lithium Group Co. Ltd., Class A	940	5,225
Ganfeng Lithium Group Co. Ltd., Class H	5,840	19,395
Givaudan SA	95	399,938
Hoshine Silicon Industry Co. Ltd., Class A	200	1,471
JSR Corp.	1,761	47,322
Nippon Paint Holdings Co. Ltd.	9,600	71,229
Nitto Denko Corp.	1,500	137,803
Novozymes AS, Class B	3,730	210,534

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	Number of Shares	Fair Value
Shanghai Putailai New Energy Technology Co. Ltd., Class A	1,798	\$ 4,681
Shenzhen Capchem Technology Co. Ltd., Class A	180	1,016
Shin-Etsu Chemical Co. Ltd.	18,512	789,979
Sika AG	1,542	447,426
Syensqo SA	748	66,869
Symrise AG	1,362	139,371
Tianqi Lithium Corp., Class A	700	5,210
Umicore SA	2,077	43,357
Wanhua Chemical Group Co. Ltd., Class A	3,300	36,434
		<u>3,626,211</u>
Steel - 0.2%		
APL Apollo Tubes Ltd.	983	18,347
ArcelorMittal SA	5,239	136,746
Baoshan Iron & Steel Co. Ltd., Class A	26,900	24,902
BlueScope Steel Ltd.	4,558	67,788
China Steel Corp.	205,000	159,541
Cia Siderurgica Nacional SA	12,100	40,961
Eregli Demir ve Celik Fabrikalari TAS	22,053	32,154
Fortescue Ltd.	17,464	294,868
Hyundai Steel Co.	1,347	36,366
Inner Mongolia BaoTou Steel Union Co. Ltd., Class A	42,400	9,062
JFE Holdings, Inc.	5,800	95,136
Jindal Steel & Power Ltd.	6,999	65,524
JSW Steel Ltd.	9,192	88,698
Kumba Iron Ore Ltd.	1,082	30,285
Nippon Steel Corp.	8,800	218,427
NMDC Ltd.	7,067	19,254
Novolipetsk Steel PJSC GDR	2,290	—
Novolipetsk Steel PJSC	4,980	—
Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A	10,100	4,472
POSCO Holdings, Inc.	1,221	395,660
Severstal PAO GDR	3,070	—
Severstal PAO	695	—
Shanxi Meijin Energy Co. Ltd., Class A	3,500	3,332

	Number of Shares	Fair Value
Shanxi Taigang Stainless Steel Co. Ltd., Class A	6,700	\$ 3,524
Tata Steel Ltd.	119,022	202,183
Vale SA	57,740	778,482
voestalpine AG	1,054	28,788
YongXing Special Materials Technology Co. Ltd., Class A	260	1,991
		<u>2,756,491</u>
Systems Software - 0.0%		
360 Security Technology, Inc., Class A	4,700	5,721
Check Point Software Technologies Ltd.	959	153,843
Oracle Corp.	437	33,489
Sangfor Technologies, Inc., Class A	300	2,640
Tata Elxsi Ltd.	550	51,812
TOTVS SA	9,138	56,443
Trend Micro, Inc.	1,400	69,462
		<u>373,410</u>
Technology Distributors - 0.0%		
Synnex Technology International Corp.	21,178	52,125
Unisplendour Corp. Ltd., Class A	3,100	9,508
WPG Holdings Ltd.	25,938	76,150
		<u>137,783</u>
Technology Hardware, Storage & Peripherals - 0.6%		
Acer, Inc.	44,000	62,848
Advantech Co. Ltd.	8,599	106,095
Asustek Computer, Inc.	12,053	173,496
Brother Industries Ltd.	2,100	35,210
Canon, Inc.	10,300	301,217
Catcher Technology Co. Ltd.	10,000	62,323
Compal Electronics, Inc.	84,225	97,256
CosmoAM&T Co. Ltd.	420	55,859
FUJIFILM Holdings Corp.	3,815	242,736
Gigabyte Technology Co. Ltd.	9,000	98,230
IEIT Systems Co. Ltd., Class A	2,700	14,011
Inventec Corp.	51,249	89,172
Lenovo Group Ltd.	134,000	148,398

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	Number of Shares	Fair Value
Lite-On Technology Corp.	34,693	\$ 120,182
Logitech International SA	1,686	149,309
Micro-Star International Co. Ltd.	14,000	84,595
Ninestar Corp., Class A	1,200	3,902
Pegatron Corp.	38,251	103,465
Quanta Computer, Inc.	47,507	348,681
Ricoh Co. Ltd.	5,400	44,919
Samsung Electronics Co. Ltd.	81,751	4,506,251
Seiko Epson Corp.	2,800	45,292
Shenzhen Transsion Holdings Co. Ltd., Class A	1,494	32,906
Wistron Corp.	45,000	164,428
Wiwynn Corp.	1,000	73,712
Xiaomi Corp., Class B	265,400	448,164
		<u>7,612,657</u>
Textiles - 0.0%		
Eclat Textile Co. Ltd.	3,000	<u>51,250</u>
Tires & Rubber - 0.1%		
Balkrishna Industries Ltd.	1,229	33,038
Bridgestone Corp.	5,896	253,930
Cheng Shin Rubber Industry Co. Ltd.	20,000	29,706
Cie Generale des Etablissements Michelin SCA	6,987	258,510
Hankook Tire & Technology Co. Ltd.	1,305	53,117
MRF Ltd.	38	66,948
Sailun Group Co. Ltd., Class A	2,300	4,597
Shandong Linglong Tyre Co. Ltd., Class A	1,500	4,613
		<u>704,459</u>
Tobacco - 0.1%		
British American Tobacco PLC	20,620	611,653
Imperial Brands PLC	8,756	188,789
ITC Ltd.	52,836	258,903
Japan Tobacco, Inc.	12,407	322,630
KT&G Corp.	1,787	124,806
Smoore International Holdings Ltd.	32,000	22,358
		<u>1,529,139</u>

	Number of Shares	Fair Value
Trading Companies & Distributors - 0.3%		
Adani Enterprises Ltd.	2,913	\$ 115,422
AerCap Holdings NV	2,066	159,454
Ashtead Group PLC	4,515	324,399
Beijer Ref AB	3,776	53,133
BOC Aviation Ltd.	2,700	19,900
Brenntag SE	1,422	129,845
Bunzl PLC	3,460	137,998
IMCD NV	580	88,436
ITOCHU Corp.	12,009	522,821
Marubeni Corp.	14,700	242,790
Mitsubishi Corp.	34,946	748,326
Mitsui & Co. Ltd.	13,104	573,732
MonotaRO Co. Ltd.	2,300	22,013
Posco International Corp.	924	38,928
Reece Ltd.	2,523	44,143
Rexel SA	2,311	59,270
Seven Group Holdings Ltd.	1,676	42,027
Sumitomo Corp.	10,700	250,718
Textainer Group Holdings Ltd.	1,915	95,559
Toromont Industries Ltd.	831	76,370
Toyota Tsusho Corp.	2,200	142,198
		<u>3,887,482</u>
Transaction & Payment Processing Services - 0.1%		
Adyen NV	224	353,906
Edenred SE	2,549	126,307
EVERTEC, Inc.	3,066	110,775
Kakaopay Corp.	382	12,637
Nexi SpA	6,746	49,451
One 97 Communications Ltd.	2,136	10,389
Pagseguro Digital Ltd., Class A	9,313	129,637
StoneCo Ltd., Class A	13,892	239,081
Wise PLC, Class A	6,189	71,853
Worldline SA	2,245	25,813
		<u>1,129,849</u>
Water Utilities - 0.0%		
Beijing Enterprises Water Group Ltd.	50,000	11,751
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	5,100	81,253
Consolidated Water Co. Ltd.	696	20,574

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	Number of Shares	Fair Value
Guangdong Investment Ltd.	48,000	\$ 28,571
Severn Trent PLC	2,740	86,649
United Utilities Group PLC	6,946	90,060
		<u>318,858</u>

Wireless Telecommunication Services - 0.3%

Advanced Info Service PCL NVDR	20,607	115,489
America Movil SAB de CV Series B	339,000	317,021
Axiata Group Bhd.	71,100	41,652
Bharti Airtel Ltd.	38,764	525,175
CELCOMDIGI Bhd.	67,400	61,783
China United Network Communications Ltd., Class A	33,400	22,250
Etihad Etisalat Co.	5,628	82,988
Far EasTone Telecommunications Co. Ltd.	28,000	69,713
Intouch Holdings PCL NVDR	5,700	10,767
Intouch Holdings PCL Series F	6,200	11,712
KDDI Corp.	15,157	461,181
Maxis Bhd.	49,300	38,646
Mobile Telecommunications Co. KSCP	33,002	53,957
Mobile Telecommunications Co. Saudi Arabia	8,107	32,209
Mobile TeleSystems PJSC ADR	6,600	—
Mobile TeleSystems PJSC	3,970	—
MTN Group Ltd.	30,444	132,512
PLDT, Inc.	960	22,422
Rogers Communications, Inc., Class B	3,642	161,270
SoftBank Corp.	29,100	383,509
SoftBank Group Corp.	10,415	611,665
Taiwan Mobile Co. Ltd.	29,946	93,790
Tele2 AB, Class B	6,057	50,880
TELUS Corp.	649	11,335
TIM SA	17,500	63,996
Turkcell Iletisim Hizmetleri AS	18,021	38,646
Vodacom Group Ltd.	12,550	61,508

	Number of Shares	Fair Value
Vodafone Group PLC	236,727	\$ 206,978
		<u>3,683,054</u>
Total Common Stock (Cost \$274,918,128)		<u>296,091,445</u>

Preferred Stock - 0.3%

Automobile Manufacturers - 0.1%

Bayerische Motoren Werke AG 8.43%	586	64,238
Dr Ing hc F Porsche AG 1.16%	1,162	108,569
Hyundai Motor Co. 21.16%	595	71,806
Hyundai Motor Co. 21.19%	529	63,364
Porsche Automobil Holding SE 5.17%	1,553	82,987
Volkswagen AG 7.00%	2,125	288,228
		<u>679,192</u>

Commodity Chemicals - 0.0%

LG Chem Ltd. 1.18%	89	20,051
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Diversified Banks - 0.1%

Banco Bradesco SA 8.10%	94,721	262,126
Bancolumbia SA 11.02%	7,637	62,394
Itau Unibanco Holding SA 7.02%	83,700	571,740
Itausa SA 8.36%	94,011	194,885
		<u>1,091,145</u>

Diversified Capital Markets - 0.0%

Banco BTG Pactual SA 2.84%	4	7
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Electric Utilities - 0.0%

Centrais Eletricas Brasileiras SA 3.12%	3,000	28,927
Cia Energetica de Minas Gerais 10.78%	21,029	50,661
		<u>79,588</u>

Electrical Components & Equipment - 0.0%

Sociedad Quimica y Minera de Chile SA 8.66%	2,544	126,277
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Household Products - 0.0%

Henkel AG & Co. KGaA 2.66%	1,733	130,451
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	Number of Shares	Fair Value
Integrated Oil & Gas - 0.1%		
Petroleo Brasileiro SA 7.91%	82,600	\$ 667,297
Surgutneftegas PJSC 1.29%	115,200	—
		<u>667,297</u>
Life Sciences Tools & Services - 0.0%		
Sartorius AG 0.41%	266	<u>100,691</u>
Steel - 0.0%		
Gerdau SA 7.44%	21,080	<u>91,216</u>
Technology Hardware, Storage & Peripherals - 0.0%		
Samsung Electronics Co. Ltd. 2.27%	13,403	<u>640,155</u>
Total Preferred Stock (Cost \$3,275,873)		<u>3,626,070</u>
Rights - 0.0%		
Electronic Components - 0.0%		
LG Display Co. Ltd. (expiring 03/07/24)	1,187	<u>1,168</u>
Total Rights (Cost \$0)		<u>1,168</u>
Warrants - 0.0%		
Application Software - 0.0%		
Constellation Software, Inc. (expiring 03/31/40)	238	—
Rail Transportation - 0.0%		
BTS Group Holdings PCL (expiring 11/07/24)	9,760	5
BTS Group Holdings PCL (expiring 11/20/26)	19,520	49
		<u>54</u>
Total Warrants (Cost \$0)		<u>54</u>
Total Foreign Equity (Cost \$278,194,001)		<u>299,718,737</u>

	Principal Amount	Fair Value
Bonds and Notes - 15.9%		
U.S. Treasuries - 9.6%		
U.S. Treasury Bonds		
1.25% 05/15/50	\$ 25,000	12,699
1.38% 08/15/50	500,000	262,500

	Principal Amount	Fair Value
1.63% 11/15/50	\$ 200,000	\$ 112,344
1.75% 08/15/41	500,000	333,047
1.88% 02/15/41 - 11/15/51	1,075,000	688,304
2.00% 02/15/50 - 08/15/51	700,000	433,015
2.25% 05/15/41 - 02/15/52	1,365,000	935,908
2.38% 11/15/49 - 05/15/51	665,000	450,783
2.50% 02/15/45 - 05/15/46	485,000	350,032
2.75% 11/15/42 - 11/15/47	675,000	506,344
2.88% 05/15/43 - 05/15/52	1,185,000	906,816
3.00% 11/15/44 - 08/15/52	2,350,000	1,836,168
3.13% 02/15/43 - 05/15/48	800,000	643,578
3.25% 05/15/42	500,000	420,625
3.38% 08/15/42 - 11/15/48	775,000	652,223
3.63% 02/15/44 - 05/15/53	840,000	735,545
3.88% 02/15/43 - 05/15/43	450,000	411,715
4.00% 11/15/42 - 11/15/52	625,000	585,152
4.13% 08/15/53	400,000	383,250
4.25% 05/15/39 - 02/15/54	500,000	491,079
4.38% 02/15/38 - 08/15/43	650,000	641,438
4.50% 02/15/36 - 02/15/44	350,000	353,438
4.63% 02/15/40	100,000	102,688
4.75% 11/15/43 - 11/15/53	300,000	316,758
5.25% 02/15/29	200,000	207,891
5.50% 08/15/28	200,000	209,656
6.00% 02/15/26	427,000	437,275
6.13% 08/15/29	200,000	217,266
6.38% 08/15/27	200,000	212,234
U.S. Treasury		
Inflation-Indexed Bonds		
0.13% 02/15/51 - 02/15/52	1,839,325	1,092,145
0.25% 02/15/50	829,246	523,352
0.63% 02/15/43	807,215	620,011
0.75% 02/15/42 - 02/15/45	2,384,693	1,866,606
0.88% 02/15/47	749,760	579,102
1.00% 02/15/46 - 02/15/49	1,780,931	1,410,552
1.38% 02/15/44	1,447,845	1,269,987
1.50% 02/15/53	1,104,208	965,452
1.75% 01/15/28	768,737	763,060
2.00% 01/15/26	772,775	771,059
2.13% 02/15/40 - 02/15/54	1,710,353	1,733,870
2.38% 01/15/27	745,349	752,699
2.50% 01/15/29	1,000,139	1,028,522
3.38% 04/15/32	432,053	478,186
3.63% 04/15/28	1,005,198	1,070,506
3.88% 04/15/29	979,645	1,072,797

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	Principal Amount	Fair Value
U.S. Treasury Inflation-Indexed Notes		
0.13% 04/15/25 - 01/15/32	\$ 23,306,090	\$ 21,536,390
0.25% 07/15/29	1,762,868	1,622,464
0.38% 07/15/25 - 07/15/27	6,181,537	5,950,339
0.50% 01/15/28	1,890,287	1,788,752
0.63% 01/15/26 - 07/15/32	5,032,943	4,695,976
0.75% 07/15/28	1,814,759	1,733,011
0.88% 01/15/29	1,785,859	1,701,651
1.13% 01/15/33	2,548,780	2,385,653
1.25% 04/15/28	2,295,939	2,230,621
1.38% 07/15/33	2,444,297	2,341,434
1.63% 10/15/27	2,355,853	2,335,737
1.75% 01/15/34	1,097,738	1,081,965
2.38% 10/15/28	2,328,511	2,383,809
U.S. Treasury Notes		
0.25% 05/31/25 - 09/30/25	1,600,000	1,499,188
0.38% 11/30/25 - 09/30/27	1,900,000	1,714,129
0.50% 02/28/26 - 05/31/27	850,000	770,058
0.63% 11/30/27 - 08/15/30	1,025,000	837,045
0.75% 03/31/26 - 08/31/26	1,500,000	1,376,719
0.88% 09/30/26	500,000	456,641
1.13% 10/31/26 - 02/15/31	1,400,000	1,207,368
1.25% 11/30/26 - 08/15/31	2,000,000	1,728,340
1.38% 08/31/26 - 11/15/31	1,350,000	1,156,218
1.50% 08/15/26 - 02/15/30	1,750,000	1,583,476
1.63% 02/15/26 - 08/15/29	300,000	274,656
1.75% 01/31/29 - 11/15/29	650,000	574,832
1.88% 06/30/26 - 02/15/32	1,600,000	1,439,539
2.00% 08/15/25 - 11/15/26	700,000	668,916
2.13% 05/15/25 - 05/31/26	600,000	578,516
2.25% 11/15/25 - 11/15/27	1,600,000	1,511,602
2.38% 05/15/27 - 05/15/29	1,400,000	1,295,855
2.63% 12/31/25 - 07/31/29	1,850,000	1,732,476
2.75% 05/15/25 - 08/15/32	1,450,000	1,355,656
2.88% 06/15/25 - 05/15/32	1,755,000	1,681,099
3.00% 09/30/25	300,000	291,891
3.13% 08/15/25 - 08/31/29	1,750,000	1,671,221
3.25% 06/30/27 - 06/30/29	650,000	623,926
3.38% 05/15/33	750,000	699,844
3.50% 09/15/25 - 02/15/33	2,725,000	2,620,407
3.63% 05/15/26 - 03/31/30	1,350,000	1,313,410
3.75% 05/31/30 - 12/31/30	850,000	824,464
3.88% 04/30/25 - 08/15/33	2,850,000	2,797,375
4.00% 12/15/25 - 02/15/34	4,275,000	4,215,999

	Principal Amount	Fair Value
4.13% 06/15/26 - 11/15/32	\$ 3,075,000	\$ 3,048,106
4.25% 05/31/25 - 02/28/31	2,550,000	2,535,752
4.38% 08/15/26 - 11/30/30	1,000,000	1,002,461
4.50% 11/15/33	900,000	917,156
4.63% 03/15/26 - 09/30/30	1,100,000	1,107,763
4.75% 07/31/25	500,000	499,375
4.88% 11/30/25 - 10/31/30	800,000	820,727
5.00% 08/31/25 - 10/31/25	850,000	852,832
		<u>130,920,517</u>
Agency Mortgage Backed - 3.0%		
Federal Home Loan Banks		
1.88% 09/11/26	500,000	468,065
3.25% 11/16/28	125,000	119,672
Federal Home Loan Mortgage Corp.		
0.38% 09/23/25	250,000	233,580
1.50% 04/01/37 - 11/01/51	740,899	563,373
2.00% 09/01/50 - 03/01/52	1,638,909	1,292,690
2.50% 07/01/28 - 05/01/52	2,091,302	1,732,114
3.00% 07/01/30 - 06/01/51	1,631,915	1,457,439
3.50% 03/01/26 - 09/01/52	1,312,219	1,190,336
4.00% 06/01/42 - 08/01/48	374,873	353,341
4.50% 05/01/42 - 05/01/53	467,424	443,657
5.00% 10/01/52 - 07/01/53	500,915	487,394
5.50% 01/01/38 - 07/01/53	477,107	475,860
6.00% 06/01/37 - 11/01/53	189,115	194,158
6.25% 07/15/32	150,000	170,014
6.50% 10/01/53 - 12/01/53	385,333	394,686
Federal National Mortgage Association		
0.50% 06/17/25	100,000	94,628
1.50% 04/01/36 - 03/01/51	1,329,820	1,111,810
2.00% 11/01/35 - 03/01/52	8,792,238	7,104,570
2.13% 04/24/26	200,000	190,170
2.50% 09/01/28 - 03/01/52	5,042,980	4,239,176
3.00% 04/01/30 - 05/01/52	2,922,145	2,599,234
3.50% 01/01/27 - 02/01/50	1,348,585	1,228,703
4.00% 10/01/41 - 10/01/52	1,523,858	1,423,195
4.50% 01/01/27 - 02/01/53	854,946	817,023
5.00% 12/01/39 - 02/01/53	586,367	571,447
5.50% 12/01/35 - 07/01/53	776,094	780,452
6.00% 03/01/34 - 07/01/53	636,082	657,245
6.50% 11/01/53 - 12/01/53	192,589	195,932

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Government National Mortgage Association			3.06% 06/25/27	\$ 167,178	\$ 159,111
2.00% 10/20/50 - 04/20/52	\$ 1,991,254	\$ 1,621,584			1,349,918
2.50% 07/20/50 - 04/20/52	2,062,701	1,746,355	Asset Backed - 0.0%		
3.00% 10/15/42 - 06/20/52	1,421,409	1,261,775	American Express Credit Account Master Trust		
3.50% 11/20/43 - 10/20/52	1,298,173	1,190,538	4.87% 05/15/28	100,000	99,797
4.00% 12/20/40 - 10/20/52	782,950	740,994	Capital One Multi-Asset Execution Trust		
4.50% 05/20/40 - 01/20/53	631,282	607,787	3.49% 05/15/27	100,000	97,933
5.00% 08/15/41 - 01/20/53	580,801	578,441	CarMax Auto Owner Trust		
5.50% 08/20/53	249,580	247,877	5.28% 05/15/28	36,000	36,064
Government National Mortgage Association, TBA			Carvana Auto Receivables Trust		
5.50% 03/20/54	325,000	322,771	1.64% 12/10/27	150,000	139,318
6.00% 03/20/54	400,000	401,872	Discover Card Execution Note Trust		
6.50% 03/20/54	350,000	354,756	1.03% 09/15/28	81,000	73,474
Tennessee Valley Authority			Honda Auto Receivables Owner Trust		
3.50% 12/15/42	100,000	81,256	5.41% 02/18/28	61,000	61,295
Uniform Mortgage-Backed Security, TBA			Toyota Auto Receivables Owner Trust		
2.00% 03/01/54	200,000	157,141	4.71% 02/15/28	100,000	99,201
4.50% 03/01/54	100,000	94,625	Verizon Master Trust		
5.00% 03/01/54	200,000	194,000	1.53% 07/20/28	100,000	96,632
6.00% 03/01/54	175,000	175,700			703,714
6.50% 03/01/54	325,000	330,665	Corporate Notes - 2.9%		
7.00% 03/01/54	125,000	128,295	3M Co.		
		40,826,396	3.38% 03/01/29	25,000	23,023
Agency Collateralized Mortgage Obligations - 0.1%			AbbVie, Inc.		
Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates			2.95% 11/21/26	25,000	23,707
1.48% 04/25/30	69,643	57,813	3.20% 05/14/26	50,000	48,120
1.56% 04/25/30	40,000	33,320	4.25% 11/14/28 - 11/21/49	60,000	53,396
1.87% 01/25/30	58,333	49,801	4.30% 05/14/36	50,000	46,546
3.78% 08/25/28	151,767	148,110	4.85% 06/15/44	50,000	47,237
3.90% 04/25/28	100,000	96,813	4.88% 11/14/48	25,000	23,620
4.35% 01/25/33	100,000	96,803	5.40% 03/15/54	50,000	50,768
4.41% 03/25/30	350,000	343,702	Advocate Health & Hospitals Corp.		
5.15% 12/25/33	100,000	103,223	3.39% 10/15/49	25,000	18,705
Federal National Mortgage Association-Aces			AEP Texas, Inc.		
1.27% 07/25/30	80,000	64,778	3.45% 05/15/51	35,000	24,112
1.46% 03/25/31	145,000	116,032			
1.67% 10/25/31	100,000	80,412			

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	Principal Amount	Fair Value
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 4.45% 04/03/26	\$ 250,000	\$ 244,877
Aflac, Inc. 2.88% 10/15/26	100,000	94,422
Agilent Technologies, Inc. 2.75% 09/15/29	25,000	22,368
Agree LP 4.80% 10/01/32	15,000	14,019
Air Lease Corp. 3.25% 10/01/29	100,000	89,132
Air Products & Chemicals, Inc. 2.05% 05/15/30	10,000	8,503
2.70% 05/15/40	25,000	17,997
Alabama Power Co. 3.45% 10/01/49	50,000	36,454
Albemarle Corp. 5.05% 06/01/32	25,000	23,736
Alexandria Real Estate Equities, Inc. 4.85% 04/15/49	50,000	43,694
Alibaba Group Holding Ltd. 4.00% 12/06/37	100,000	86,226
Allegion PLC 3.50% 10/01/29	15,000	13,697
Allina Health System 2.90% 11/15/51	10,000	6,566
Ally Financial, Inc. 8.00% 11/01/31	50,000	54,923
Alphabet, Inc. 0.80% 08/15/27	50,000	44,171
2.25% 08/15/60	25,000	14,353
Altria Group, Inc. 3.70% 02/04/51	50,000	34,050
5.80% 02/14/39	65,000	64,745
Amazon.com, Inc. 3.00% 04/13/25	75,000	73,285
3.15% 08/22/27	50,000	47,449
3.30% 04/13/27	25,000	23,963
3.95% 04/13/52	25,000	20,660
4.10% 04/13/62	25,000	20,663
4.25% 08/22/57	50,000	42,897

	Principal Amount	Fair Value
Amcor Flexibles North America, Inc. 4.00% 05/17/25	\$ 15,000	\$ 14,711
Ameren Illinois Co. 3.85% 09/01/32	50,000	45,526
America Movil SAB de CV 6.13% 03/30/40	100,000	104,652
American Airlines Pass-Through Trust 3.15% 08/15/33	39,150	34,333
American Express Co. (4.42% fixed rate until 08/03/32; 1.76% + SOFR thereafter) 4.42% 08/03/33	50,000	47,368
American Express Co. (5.10% fixed rate until 02/16/27; 1.00% + SOFR thereafter) 5.10% 02/16/28	100,000	99,601
American Homes 4 Rent LP 3.63% 04/15/32	20,000	17,426
American Honda Finance Corp. 5.65% 11/15/28	100,000	102,822
American International Group, Inc. 4.20% 04/01/28	75,000	72,841
American Tower Corp. 2.40% 03/15/25	75,000	72,547
3.13% 01/15/27	150,000	141,459
4.05% 03/15/32	10,000	9,094
American Water Capital Corp. 3.45% 06/01/29	50,000	46,481
Ameriprise Financial, Inc. 4.50% 05/13/32	10,000	9,594
Amgen, Inc. 3.35% 02/22/32	30,000	26,530
4.20% 03/01/33	25,000	23,147
4.56% 06/15/48	50,000	43,295
5.15% 03/02/28	100,000	100,198
5.65% 06/15/42	100,000	100,766
Amphenol Corp. 4.35% 06/01/29	25,000	24,301
Analog Devices, Inc. 3.50% 12/05/26	75,000	72,434

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	Principal Amount	Fair Value
Anheuser-Busch InBev Worldwide, Inc.		
4.00% 04/13/28	\$ 55,000	\$ 53,318
5.80% 01/23/59	100,000	105,606
8.00% 11/15/39	50,000	62,652
Aon Corp./Aon Global Holdings PLC		
2.05% 08/23/31	50,000	40,079
2.60% 12/02/31	35,000	29,097
Appalachian Power Co.		
4.45% 06/01/45	100,000	82,400
4.50% 08/01/32	45,000	42,073
Apple, Inc.		
0.55% 08/20/25	50,000	47,002
1.13% 05/11/25	50,000	47,745
1.70% 08/05/31	50,000	40,717
3.45% 02/09/45	50,000	39,715
4.00% 05/10/28	150,000	146,872
4.10% 08/08/62	25,000	20,943
4.38% 05/13/45	65,000	59,309
Applied Materials, Inc.		
1.75% 06/01/30	75,000	62,548
Aptiv PLC/Aptiv Corp.		
4.15% 05/01/52	15,000	11,450
Arch Capital Finance LLC		
5.03% 12/15/46	50,000	45,968
Archer-Daniels-Midland Co.		
4.02% 04/16/43	50,000	41,037
Ares Capital Corp.		
5.88% 03/01/29	100,000	97,790
Arizona Public Service Co.		
4.25% 03/01/49	25,000	19,913
Arrow Electronics, Inc.		
4.00% 04/01/25	40,000	39,299
Ascension Health		
3.95% 11/15/46	50,000	41,905
Asian Development Bank		
1.00% 04/14/26	50,000	46,335
1.88% 01/24/30	75,000	65,143
3.13% 09/26/28	25,000	23,696
6.22% 08/15/27	200,000	209,166
Asian Infrastructure Investment Bank		
3.75% 09/14/27	100,000	97,403

	Principal Amount	Fair Value
Assurant, Inc.		
4.90% 03/27/28	\$ 50,000	\$ 48,975
Astrazeneca Finance LLC		
5.00% 02/26/34	125,000	125,462
AstraZeneca PLC		
4.00% 01/17/29	20,000	19,308
6.45% 09/15/37	50,000	56,305
AT&T, Inc.		
2.25% 02/01/32	150,000	120,294
3.50% 06/01/41	50,000	38,380
3.55% 09/15/55	175,000	119,227
4.75% 05/15/46	50,000	43,772
Athene Holding Ltd.		
3.50% 01/15/31	10,000	8,695
Atmos Energy Corp.		
4.30% 10/01/48	50,000	42,950
5.45% 10/15/32	15,000	15,358
Australia & New Zealand Banking Group Ltd.		
3.70% 11/16/25	50,000	48,899
Automatic Data Processing, Inc.		
1.70% 05/15/28	20,000	17,806
AutoNation, Inc.		
2.40% 08/01/31	50,000	39,589
AutoZone, Inc.		
3.75% 04/18/29	50,000	46,936
AvalonBay Communities, Inc.		
2.05% 01/15/32	35,000	28,555
3.90% 10/15/46	50,000	39,052
Baltimore Gas & Electric Co.		
4.55% 06/01/52	5,000	4,325
Banco Santander SA (4.18% fixed rate until 03/24/27; 2.00% + 1 year CMT thereafter)		
4.18% 03/24/28	100,000	95,728
Bank of America Corp.		
4.18% 11/25/27	50,000	48,282
5.00% 01/21/44	50,000	47,819
6.11% 01/29/37	100,000	104,807
Bank of America Corp. (2.57% fixed rate until 10/20/31; 1.21% + SOFR thereafter)		
2.57% 10/20/32	25,000	20,514

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	Principal Amount	Fair Value
Bank of America Corp. (2.88% fixed rate until 10/22/29; 1.45% + 3-month Term SOFR thereafter)		
2.88% 10/22/30	\$ 100,000	\$ 88,124
Bank of America Corp. (3.19% fixed rate until 07/23/29; 1.44% + 3-month Term SOFR thereafter)		
3.19% 07/23/30	50,000	44,987
Bank of America Corp. (3.42% fixed rate until 12/20/27; 1.30% + 3-month Term SOFR thereafter)		
3.42% 12/20/28	107,000	99,989
Bank of America Corp. (4.08% fixed rate until 03/20/50; 3.41% + 3-month Term SOFR thereafter)		
4.08% 03/20/51	50,000	40,379
Bank of America Corp. (4.24% fixed rate until 04/24/37; 2.08% + 3-month Term SOFR thereafter)		
4.24% 04/24/38	50,000	44,415
Bank of America Corp. (4.38% fixed rate until 04/27/27; 1.58% + SOFR thereafter)		
4.38% 04/27/28	50,000	48,665
Bank of America Corp. (4.83% fixed rate until 07/22/25; 1.75% + SOFR thereafter)		
4.83% 07/22/26	150,000	148,716
Bank of America Corp. (5.82% fixed rate until 09/15/28; 1.57% + SOFR thereafter)		
5.82% 09/15/29	200,000	203,884
Bank of Montreal		
4.70% 09/14/27	25,000	24,749
Bank of New York Mellon Corp.		
2.50% 01/26/32	25,000	20,858
3.85% 04/26/29	25,000	23,932
Bank of New York Mellon Corp. (4.41% fixed rate until 07/24/25; 1.35% + SOFR thereafter)		
4.41% 07/24/26	100,000	98,628

	Principal Amount	Fair Value
Bank of Nova Scotia		
1.95% 02/02/27	\$ 25,000	\$ 22,945
2.95% 03/11/27	50,000	47,067
4.50% 12/16/25	75,000	73,708
Banner Health		
2.34% 01/01/30	75,000	64,722
Barclays PLC (3.56% fixed rate until 09/23/30; 2.90% + 5 year CMT thereafter)		
3.56% 09/23/35	100,000	83,910
Barclays PLC (4.97% fixed rate until 05/16/28; 1.90% + 3-month USD LIBOR thereafter)		
4.97% 05/16/29	100,000	97,226
Barclays PLC (5.09% fixed rate until 06/20/29; 3.05% + 3-month USD LIBOR thereafter)		
5.09% 06/20/30	100,000	94,654
BAT Capital Corp.		
3.98% 09/25/50	25,000	17,066
4.39% 08/15/37	50,000	41,013
BAT International Finance PLC		
5.93% 02/02/29	100,000	102,080
Baxalta, Inc.		
5.25% 06/23/45	75,000	72,218
Becton Dickinson & Co.		
3.70% 06/06/27	66,000	63,285
4.30% 08/22/32	10,000	9,373
Bell Telephone Co. of Canada or Bell Canada		
4.30% 07/29/49	30,000	24,688
Berkshire Hathaway Finance Corp.		
2.88% 03/15/32	25,000	21,842
BHP Billiton Finance USA Ltd.		
6.42% 03/01/26	50,000	51,216
Biogen, Inc.		
4.05% 09/15/25	100,000	98,032
Black Hills Corp.		
4.35% 05/01/33	30,000	27,318
BlackRock, Inc.		
2.40% 04/30/30	20,000	17,431
3.25% 04/30/29	60,000	56,272

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	Principal Amount	Fair Value
Boardwalk Pipelines LP		
3.60% 09/01/32	\$ 25,000	\$ 21,712
Boeing Co.		
2.20% 02/04/26	100,000	93,899
3.20% 03/01/29	50,000	45,194
3.75% 02/01/50	175,000	123,961
5.71% 05/01/40	50,000	48,678
Booking Holdings, Inc.		
3.60% 06/01/26	75,000	72,685
Boston Properties LP		
2.55% 04/01/32	75,000	58,279
3.40% 06/21/29	50,000	44,124
Boston Scientific Corp.		
4.55% 03/01/39	50,000	46,429
BP Capital Markets America, Inc.		
2.72% 01/12/32	35,000	29,688
2.77% 11/10/50	25,000	15,879
3.38% 02/08/61	100,000	67,304
3.94% 09/21/28	25,000	24,006
4.23% 11/06/28	50,000	48,657
Brighthouse Financial, Inc.		
3.85% 12/22/51	50,000	32,387
Bristol-Myers Squibb Co.		
3.40% 07/26/29	17,000	15,845
3.55% 03/15/42	15,000	11,826
4.13% 06/15/39	15,000	13,072
5.20% 02/22/34	100,000	100,762
5.65% 02/22/64	100,000	100,952
British Telecommunications PLC		
9.63% 12/15/30	50,000	61,147
Broadcom, Inc.		
3.50% 02/15/41	50,000	38,202
4.30% 11/15/32	225,000	208,354
Brookfield Finance, Inc.		
3.90% 01/25/28	50,000	47,945
Brown & Brown, Inc.		
4.20% 03/17/32	15,000	13,624
Burlington Northern Santa Fe LLC		
5.40% 06/01/41	50,000	50,319
5.75% 05/01/40	75,000	78,393

	Principal Amount	Fair Value
California Institute of Technology		
3.65% 09/01/19	\$ 20,000	\$ 13,920
Camden Property Trust		
3.35% 11/01/49	10,000	7,130
4.10% 10/15/28	10,000	9,630
Campbell Soup Co.		
2.38% 04/24/30	15,000	12,737
Canadian Imperial Bank of Commerce		
3.60% 04/07/32	10,000	8,927
3.95% 08/04/25	25,000	24,512
Canadian National Railway Co.		
3.85% 08/05/32	25,000	23,004
Canadian Pacific Railway Co.		
2.05% 03/05/30	20,000	16,855
4.70% 05/01/48	50,000	43,968
Capital One Financial Corp.		
4.20% 10/29/25	75,000	73,311
Capital One Financial Corp. (2.62% fixed rate until 11/02/31; 1.27% + SOFR thereafter)		
2.62% 11/02/32	25,000	19,961
Capital One Financial Corp. (5.25% fixed rate until 07/26/29; 2.60% + SOFR thereafter)		
5.25% 07/26/30	50,000	48,751
Carlisle Cos., Inc.		
2.20% 03/01/32	50,000	39,548
Carrier Global Corp.		
2.49% 02/15/27	15,000	13,940
3.58% 04/05/50	25,000	18,423
Caterpillar Financial Services Corp.		
3.60% 08/12/27	50,000	48,134
Caterpillar, Inc.		
3.25% 04/09/50	25,000	18,481
4.30% 05/15/44	75,000	67,741
CDW LLC/CDW Finance Corp.		
2.67% 12/01/26	70,000	64,970
Celanese U.S. Holdings LLC		
6.17% 07/15/27	25,000	25,383

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	Principal Amount	Fair Value
Celulosa Arauco y Constitucion SA		
3.88% 11/02/27	\$ 100,000	\$ 93,775
Cencora, Inc.		
3.45% 12/15/27	50,000	47,305
Centene Corp.		
4.63% 12/15/29	125,000	118,371
CenterPoint Energy Houston Electric LLC		
4.45% 10/01/32	50,000	47,604
4.50% 04/01/44	75,000	66,221
Charles Schwab Corp.		
3.85% 05/21/25	50,000	49,065
4.63% 03/22/30	50,000	49,355
Charter Communications Operating LLC/Charter Communications Operating Capital		
2.80% 04/01/31	65,000	52,439
3.70% 04/01/51	25,000	15,140
4.91% 07/23/25	50,000	49,302
5.25% 04/01/53	25,000	19,398
6.38% 10/23/35	100,000	96,615
Cheniere Corpus Christi Holdings LLC		
2.74% 12/31/39	55,000	43,159
Chevron Corp.		
2.95% 05/16/26	100,000	96,047
Chubb INA Holdings, Inc.		
3.15% 03/15/25	50,000	48,882
4.35% 11/03/45	50,000	44,145
Church & Dwight Co., Inc.		
5.00% 06/15/52	25,000	23,580
CI Financial Corp.		
4.10% 06/15/51	50,000	29,542
Cigna Group		
2.40% 03/15/30	15,000	12,859
4.13% 11/15/25	75,000	73,729
4.38% 10/15/28	40,000	38,846
4.50% 02/25/26	50,000	49,331
4.80% 08/15/38	30,000	27,823
Cintas Corp. No. 2		
3.45% 05/01/25	5,000	4,895
Cisco Systems, Inc.		
2.50% 09/20/26	25,000	23,592
5.90% 02/15/39	50,000	53,657

	Principal Amount	Fair Value
Citigroup, Inc.		
3.70% 01/12/26	\$ 150,000	\$ 146,037
3.88% 03/26/25	50,000	49,043
4.30% 11/20/26	100,000	97,404
Citigroup, Inc. (2.52% fixed rate until 11/03/31; 1.18% + SOFR thereafter)		
2.52% 11/03/32	35,000	28,405
Citigroup, Inc. (3.06% fixed rate until 01/25/32; 1.35% + SOFR thereafter)		
3.06% 01/25/33	50,000	42,010
Citigroup, Inc. (3.79% fixed rate until 03/17/32; 1.94% + SOFR thereafter)		
3.79% 03/17/33	50,000	44,302
Citigroup, Inc. (4.08% fixed rate until 04/23/28; 1.45% + 3-month Term SOFR thereafter)		
4.08% 04/23/29	75,000	71,560
Citigroup, Inc. (4.91% fixed rate until 05/24/32; 2.09% + SOFR thereafter)		
4.91% 05/24/33	50,000	47,892
Citigroup, Inc. (6.17% fixed rate until 05/25/33; 2.66% + SOFR thereafter)		
6.17% 05/25/34	100,000	100,686
Citizens Financial Group, Inc. (5.64% fixed rate until 05/21/32; 2.75% + 5 year CMT thereafter)		
5.64% 05/21/37	50,000	45,772
Clorox Co.		
1.80% 05/15/30	50,000	41,304
CME Group, Inc.		
2.65% 03/15/32	20,000	17,132
CNH Industrial Capital LLC		
3.95% 05/23/25	10,000	9,811
CNOOC Petroleum North America ULC		
6.40% 05/15/37	25,000	27,808
Coca-Cola Co.		
1.00% 03/15/28	100,000	87,116
2.50% 06/01/40	45,000	32,143
Colgate-Palmolive Co.		
3.25% 08/15/32	15,000	13,443

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	Principal Amount	Fair Value
Comcast Corp.		
2.94% 11/01/56	\$ 225,000	\$ 138,541
3.38% 08/15/25	50,000	48,809
3.55% 05/01/28	50,000	47,449
4.25% 10/15/30	100,000	95,569
4.60% 10/15/38	30,000	27,604
6.50% 11/15/35	50,000	54,533
Comerica, Inc.		
4.00% 02/01/29	50,000	44,945
Commonwealth Edison Co.		
4.60% 08/15/43	100,000	89,857
Conagra Brands, Inc.		
5.40% 11/01/48	75,000	69,217
ConocoPhillips		
6.50% 02/01/39	50,000	56,288
Consolidated Edison Co. of New York, Inc.		
3.60% 06/15/61	100,000	71,671
Constellation Brands, Inc.		
3.50% 05/09/27	25,000	23,760
3.75% 05/01/50	5,000	3,741
4.35% 05/09/27	50,000	48,890
5.25% 11/15/48	15,000	14,127
Consumers Energy Co.		
4.05% 05/15/48	50,000	41,581
Cooperatieve Rabobank UA		
5.75% 12/01/43	100,000	100,370
Corning, Inc.		
3.90% 11/15/49	25,000	19,345
Corp. Andina de Fomento		
2.25% 02/08/27	50,000	45,988
Crown Castle, Inc.		
1.35% 07/15/25	50,000	47,306
2.90% 03/15/27	25,000	23,281
3.80% 02/15/28	25,000	23,542
5.20% 02/15/49	50,000	45,226
CSX Corp.		
6.22% 04/30/40	75,000	81,261
CubeSmart LP		
4.38% 02/15/29	15,000	14,265
CVS Health Corp.		
3.88% 07/20/25	50,000	48,985
5.05% 03/25/48	250,000	223,362
Darden Restaurants, Inc.		
4.55% 02/15/48	15,000	12,176

	Principal Amount	Fair Value
Dayton Power & Light Co.		
3.95% 06/15/49	\$ 15,000	\$ 11,063
Deere & Co.		
2.75% 04/15/25	25,000	24,346
7.13% 03/03/31	75,000	85,630
Dell International LLC/EMC Corp.		
8.35% 07/15/46	75,000	94,998
Deutsche Bank AG (3.55% fixed rate until 09/18/30; 3.04% + SOFR thereafter)		
3.55% 09/18/31	100,000	86,625
Deutsche Telekom International Finance BV		
8.75% 06/15/30	50,000	58,963
Devon Energy Corp.		
5.00% 06/15/45	25,000	21,563
DH Europe Finance II SARL		
2.60% 11/15/29	75,000	66,607
3.40% 11/15/49	25,000	18,625
Diamondback Energy, Inc.		
4.40% 03/24/51	25,000	20,180
Discover Financial Services		
3.75% 03/04/25	100,000	98,149
Dollar General Corp.		
4.13% 05/01/28	25,000	24,153
Dollar Tree, Inc.		
4.00% 05/15/25	50,000	49,123
Dominion Energy, Inc.		
3.30% 03/15/25	50,000	48,862
4.25% 06/01/28	50,000	48,246
4.70% 12/01/44	50,000	43,010
Dow Chemical Co.		
2.10% 11/15/30	100,000	83,456
DTE Electric Co.		
4.85% 12/01/26	100,000	99,815
Duke Energy Corp.		
4.85% 01/05/27	50,000	49,644
Duke Energy Corp. (3.25% fixed rate until 01/15/27; 2.32% + 5 year CMT thereafter)		
3.25% 01/15/82	25,000	21,191
Duke Energy Florida LLC		
6.35% 09/15/37	250,000	267,387

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	Principal Amount	Fair Value
DuPont de Nemours, Inc.		
5.32% 11/15/38	\$ 15,000	\$ 14,838
5.42% 11/15/48	40,000	39,269
Eagle Materials, Inc.		
2.50% 07/01/31	25,000	20,751
eBay, Inc.		
1.40% 05/10/26	50,000	46,104
Ecolab, Inc.		
2.13% 02/01/32	25,000	20,478
Edison International		
5.75% 06/15/27	100,000	100,947
Elevance Health, Inc.		
4.10% 05/15/32	25,000	23,042
4.65% 01/15/43	50,000	45,122
Eli Lilly & Co.		
2.25% 05/15/50	50,000	30,305
2.75% 06/01/25	22,000	21,386
3.38% 03/15/29	13,000	12,248
5.10% 02/09/64	50,000	49,156
Emera U.S. Finance LP		
3.55% 06/15/26	60,000	57,497
Emory University		
2.14% 09/01/30	40,000	34,108
Enbridge Energy Partners LP		
5.88% 10/15/25	75,000	75,438
Enbridge, Inc.		
4.00% 11/15/49	75,000	57,992
Enel Chile SA		
4.88% 06/12/28	25,000	24,320
Energy Transfer LP		
4.95% 05/15/28	60,000	59,203
6.00% 06/15/48	50,000	48,946
6.50% 02/01/42	50,000	52,260
Enstar Group Ltd.		
3.10% 09/01/31	10,000	8,156
Entergy Arkansas LLC		
2.65% 06/15/51	100,000	59,938
Enterprise Products Operating LLC		
3.30% 02/15/53	100,000	69,767
4.45% 02/15/43	42,000	36,547

	Principal Amount	Fair Value
Enterprise Products Operating LLC (5.38% fixed rate until 02/15/28; 2.83% + 3-month Term SOFR thereafter)		
5.38% 02/15/78	\$ 50,000	\$ 46,265
Equifax, Inc.		
5.10% 12/15/27	25,000	24,891
Equinor ASA		
2.88% 04/06/25	75,000	73,232
ERP Operating LP		
4.50% 07/01/44	75,000	64,488
Essential Utilities, Inc.		
2.70% 04/15/30	25,000	21,515
Estee Lauder Cos., Inc.		
2.38% 12/01/29	20,000	17,475
3.13% 12/01/49	30,000	20,453
European Bank for Reconstruction & Development		
4.13% 01/25/29	50,000	49,433
European Investment Bank		
0.38% 12/15/25 - 03/26/26	150,000	137,956
2.75% 08/15/25	20,000	19,408
3.88% 03/15/28	250,000	245,047
Eversource Energy		
5.45% 03/01/28	100,000	100,547
Exelon Corp.		
5.15% 03/15/28	150,000	149,679
Expedia Group, Inc.		
3.80% 02/15/28	75,000	70,945
Extra Space Storage LP		
3.90% 04/01/29	5,000	4,667
Exxon Mobil Corp.		
2.28% 08/16/26	50,000	47,225
2.99% 03/19/25	50,000	48,890
3.04% 03/01/26	50,000	48,289
Fairfax Financial Holdings Ltd.		
4.63% 04/29/30	25,000	23,558
Federal Realty OP LP		
3.20% 06/15/29	50,000	44,677
Fidelity National Financial, Inc.		
4.50% 08/15/28	25,000	24,031

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	Principal Amount	Fair Value
Fidelity National Information Services, Inc.		
4.70% 07/15/27	\$ 75,000	\$ 74,434
Fifth Third Bancorp (1.71% fixed rate until 11/01/26; 0.69% + SOFR thereafter)		
1.71% 11/01/27	25,000	22,426
Fifth Third Bancorp (4.77% fixed rate until 07/28/29; 2.13% + SOFR thereafter)		
4.77% 07/28/30	25,000	23,838
Fifth Third Bank NA		
3.85% 03/15/26	75,000	72,124
Flex Ltd.		
4.88% 06/15/29	25,000	24,318
Florida Power & Light Co.		
2.88% 12/04/51	100,000	64,939
4.13% 02/01/42	50,000	42,868
5.95% 02/01/38	25,000	26,586
Ford Motor Credit Co. LLC		
7.35% 03/06/30	200,000	211,778
Fortune Brands Innovations, Inc.		
4.00% 03/25/32	25,000	22,674
Freeport-McMoRan, Inc.		
4.63% 08/01/30	25,000	23,835
GATX Corp.		
3.50% 03/15/28	25,000	23,446
4.90% 03/15/33	25,000	23,876
GE HealthCare Technologies, Inc.		
5.86% 03/15/30	100,000	103,351
General Dynamics Corp.		
4.25% 04/01/40	25,000	22,288
General Mills, Inc.		
2.88% 04/15/30	75,000	66,220
General Motors Co.		
5.60% 10/15/32	225,000	224,347
General Motors Financial Co., Inc.		
5.00% 04/09/27	15,000	14,841
Georgetown University		
2.94% 04/01/50	10,000	6,808
Georgia Power Co.		
4.70% 05/15/32	25,000	24,164

	Principal Amount	Fair Value
Gilead Sciences, Inc.		
3.65% 03/01/26	\$ 75,000	\$ 72,841
4.80% 04/01/44	50,000	45,912
5.65% 12/01/41	50,000	50,880
GlaxoSmithKline Capital PLC		
3.38% 06/01/29	75,000	70,378
GlaxoSmithKline Capital, Inc.		
3.63% 05/15/25	55,000	54,040
Global Payments, Inc.		
5.40% 08/15/32	25,000	24,664
Globe Life, Inc.		
4.80% 06/15/32	15,000	14,436
GLP Capital LP/GLP Financing II, Inc.		
4.00% 01/15/31	50,000	44,083
5.25% 06/01/25	10,000	9,918
5.38% 04/15/26	20,000	19,793
5.75% 06/01/28	10,000	9,929
Goldman Sachs Group, Inc.		
3.75% 02/25/26	100,000	97,501
4.80% 07/08/44	75,000	68,301
6.25% 02/01/41	50,000	53,964
6.75% 10/01/37	100,000	108,750
Goldman Sachs Group, Inc. (2.65% fixed rate until 10/21/31; 1.26% + SOFR thereafter)		
2.65% 10/21/32	30,000	24,740
Goldman Sachs Group, Inc. (3.62% fixed rate until 03/15/27; 1.85% + SOFR thereafter)		
3.62% 03/15/28	250,000	238,387
Goldman Sachs Group, Inc. (4.39% fixed rate until 06/15/26; 1.51% + SOFR thereafter)		
4.39% 06/15/27	15,000	14,723
Halliburton Co.		
5.00% 11/15/45	100,000	93,027
Hartford Financial Services Group, Inc.		
4.30% 04/15/43	100,000	85,389
Hasbro, Inc.		
3.90% 11/19/29	50,000	45,879
HCA, Inc.		
5.38% 09/01/26	100,000	99,710

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	Principal Amount	Fair Value
5.50% 06/15/47	\$ 85,000	\$ 79,222
Hershey Co.		
2.45% 11/15/29	75,000	66,479
Hess Corp.		
5.80% 04/01/47	75,000	76,065
Highwoods Realty LP		
4.20% 04/15/29	25,000	22,534
Home Depot, Inc.		
1.88% 09/15/31	20,000	16,204
2.75% 09/15/51	50,000	31,841
3.00% 04/01/26	50,000	48,166
3.25% 04/15/32	20,000	17,738
3.63% 04/15/52	75,000	56,690
4.20% 04/01/43	50,000	43,068
4.50% 09/15/32	15,000	14,660
Honeywell International, Inc.		
5.38% 03/01/41	50,000	51,356
Host Hotels & Resorts LP		
3.38% 12/15/29	50,000	44,237
HP, Inc.		
4.20% 04/15/32	25,000	23,050
5.50% 01/15/33	15,000	15,006
6.00% 09/15/41	37,000	37,835
HSBC Holdings PLC		
5.25% 03/14/44	75,000	71,360
6.50% 09/15/37	100,000	102,598
HSBC Holdings PLC (4.29% fixed rate until 09/12/25; 1.61% + 3-month Term SOFR thereafter)		
4.29% 09/12/26	50,000	49,027
HSBC Holdings PLC (7.39% fixed rate until 11/03/27; 3.35% + SOFR thereafter)		
7.39% 11/03/28	250,000	264,672
Hubbell, Inc.		
3.50% 02/15/28	50,000	47,231
Huntington Bancshares, Inc. (5.02% fixed rate until 05/17/32; 2.05% + SOFR thereafter)		
5.02% 05/17/33	35,000	33,077
Huntsman International LLC		
4.50% 05/01/29	20,000	19,001
Hyatt Hotels Corp.		
5.75% 04/23/30	25,000	25,475

	Principal Amount	Fair Value
IDEX Corp.		
3.00% 05/01/30	\$ 10,000	\$ 8,731
Illinois Tool Works, Inc.		
2.65% 11/15/26	50,000	47,535
Indiana University Health, Inc. Obligated Group		
2.85% 11/01/51	15,000	9,901
ING Groep NV		
4.05% 04/09/29	50,000	47,282
Intel Corp.		
2.45% 11/15/29	25,000	21,893
3.75% 03/25/27	150,000	145,084
4.15% 08/05/32	25,000	23,493
4.60% 03/25/40	50,000	46,384
4.90% 08/05/52	25,000	22,906
Inter-American Development Bank		
1.13% 01/13/31	75,000	60,600
7.00% 06/15/25	200,000	204,308
Intercontinental Exchange, Inc.		
3.00% 06/15/50	15,000	10,060
3.65% 05/23/25	75,000	73,534
4.60% 03/15/33	15,000	14,339
International Bank for Reconstruction & Development		
0.63% 04/22/25	100,000	95,186
1.25% 02/10/31	150,000	121,962
2.50% 07/29/25	100,000	96,745
3.13% 06/15/27	50,000	47,969
3.63% 09/21/29	250,000	240,757
International Business Machines Corp.		
4.00% 06/20/42	50,000	41,571
6.22% 08/01/27	100,000	104,325
International Finance Corp.		
0.38% 07/16/25	100,000	94,028
International Flavors & Fragrances, Inc.		
5.00% 09/26/48	15,000	12,578
Interpublic Group of Cos., Inc.		
4.65% 10/01/28	10,000	9,793
Interstate Power & Light Co.		
6.25% 07/15/39	75,000	78,219

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Invitation Homes Operating Partnership LP			JPMorgan Chase & Co.		
2.70% 01/15/34	\$ 15,000	\$ 11,674	(4.08% fixed rate until 04/26/25; 1.32% + SOFR thereafter)		
Jabil, Inc.			4.08% 04/26/26	\$ 250,000	\$ 246,260
4.25% 05/15/27	15,000	14,485	JPMorgan Chase & Co.		
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.			(4.45% fixed rate until 12/05/28; 1.59% + 3-month Term SOFR thereafter)		
5.13% 02/01/28	50,000	48,968	4.45% 12/05/29	50,000	48,355
5.75% 04/01/33	35,000	33,934	JPMorgan Chase & Co.		
6.50% 12/01/52	15,000	14,453	(4.59% fixed rate until 04/26/32; 1.80% + SOFR thereafter)		
Jefferies Financial Group, Inc.			4.59% 04/26/33	40,000	37,982
2.75% 10/15/32	35,000	28,228	JPMorgan Chase & Co.		
4.85% 01/15/27	75,000	74,479	(5.72% fixed rate until 09/14/32; 2.58% + SOFR thereafter)		
John Deere Capital Corp.			5.72% 09/14/33	75,000	75,924
2.35% 03/08/27	25,000	23,294	JPMorgan Chase & Co.		
3.45% 03/13/25	50,000	49,105	1.45% + SOFR		
Johnson & Johnson			5.30% 07/24/29	100,000	100,271
1.30% 09/01/30	75,000	61,413	Kaiser Foundation Hospitals		
3.40% 01/15/38	25,000	21,210	3.00% 06/01/51	70,000	47,972
Johnson Controls International PLC			Kellanova		
6.00% 01/15/36	75,000	78,793	4.50% 04/01/46	50,000	42,974
JPMorgan Chase & Co.			Kemper Corp.		
3.63% 12/01/27	100,000	95,034	3.80% 02/23/32	25,000	20,981
6.40% 05/15/38	100,000	111,620	Kennametal, Inc.		
JPMorgan Chase & Co.			4.63% 06/15/28	25,000	24,310
(2.95% fixed rate until 02/24/27; 1.17% + SOFR thereafter)			Kentucky Utilities Co.		
2.95% 02/24/28	30,000	28,093	4.38% 10/01/45	40,000	33,577
JPMorgan Chase & Co.			Keurig Dr Pepper, Inc.		
(3.33% fixed rate until 04/22/51; 1.58% + SOFR thereafter)			4.05% 04/15/32	35,000	32,464
3.33% 04/22/52	100,000	70,914	KeyBank NA		
JPMorgan Chase & Co.			3.90% 04/13/29	100,000	88,832
(3.70% fixed rate until 05/06/29; 1.42% + 3-month Term SOFR thereafter)			Keysight Technologies, Inc.		
3.70% 05/06/30	75,000	69,813	3.00% 10/30/29	25,000	22,233
JPMorgan Chase & Co.			Kimberly-Clark Corp.		
(3.90% fixed rate until 01/23/48; 1.48% + 3-month Term SOFR thereafter)			2.00% 11/02/31	50,000	41,088
3.90% 01/23/49	25,000	19,993	Kimco Realty OP LLC		
			4.60% 02/01/33	25,000	23,433
			Kinder Morgan Energy Partners LP		
			5.00% 08/15/42	50,000	43,506
			KLA Corp.		
			4.95% 07/15/52	25,000	23,698

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	Principal Amount	Fair Value
Kraft Heinz Foods Co.		
6.88% 01/26/39	\$ 50,000	\$ 55,996
Kreditanstalt fuer Wiederaufbau		
0.38% 07/18/25	50,000	46,998
0.75% 09/30/30	75,000	59,732
2.00% 05/02/25	75,000	72,446
3.88% 06/15/28	150,000	146,761
5.13% 09/29/25	100,000	100,389
Kroger Co.		
3.95% 01/15/50	50,000	39,165
4.50% 01/15/29	25,000	24,436
Kyndryl Holdings, Inc.		
2.70% 10/15/28	75,000	65,757
L3Harris Technologies, Inc.		
3.83% 04/27/25	50,000	49,066
4.85% 04/27/35	40,000	37,899
Lam Research Corp.		
3.80% 03/15/25	65,000	64,048
Lear Corp.		
4.25% 05/15/29	25,000	23,789
Lennar Corp.		
5.25% 06/01/26	100,000	99,749
Lloyds Banking Group PLC		
4.65% 03/24/26	50,000	48,989
Lloyds Banking Group PLC (5.99% fixed rate until 08/07/26; 1.48% + 1 year CMT thereafter)		
5.99% 08/07/27	200,000	201,386
Lockheed Martin Corp.		
3.80% 03/01/45	25,000	20,249
4.15% 06/15/53	45,000	37,279
4.70% 05/15/46	50,000	46,094
Lowe's Cos., Inc.		
1.70% 10/15/30	45,000	36,486
2.63% 04/01/31	25,000	21,318
3.00% 10/15/50	30,000	19,354
3.38% 09/15/25	30,000	29,184
4.25% 04/01/52	50,000	40,206
4.65% 04/15/42	25,000	22,360
LYB International Finance III LLC		
3.80% 10/01/60	75,000	50,734

	Principal Amount	Fair Value
M&T Bank Corp. (4.55% fixed rate until 08/16/27; 1.78% + SOFR thereafter)		
4.55% 08/16/28	\$ 15,000	\$ 14,297
Manulife Financial Corp.		
3.70% 03/16/32	50,000	45,560
Marathon Petroleum Corp.		
4.50% 04/01/48	25,000	20,567
Markel Group, Inc.		
3.50% 11/01/27	50,000	47,096
Marriott International, Inc.		
3.75% 10/01/25	50,000	48,718
5.75% 05/01/25	40,000	40,143
Marsh & McLennan Cos., Inc.		
5.15% 03/15/34	100,000	99,633
Martin Marietta Materials, Inc.		
3.50% 12/15/27	50,000	47,438
Marvell Technology, Inc.		
1.65% 04/15/26	25,000	23,191
Mastercard, Inc.		
2.95% 11/21/26	50,000	47,691
McDonald's Corp.		
3.50% 07/01/27	25,000	23,923
3.63% 09/01/49	55,000	41,059
3.80% 04/01/28	50,000	47,998
4.60% 09/09/32	35,000	34,170
Memorial Sloan-Kettering Cancer Center		
4.13% 07/01/52	95,000	80,753
Merck & Co., Inc.		
2.75% 12/10/51	25,000	16,208
3.70% 02/10/45	50,000	40,425
4.00% 03/07/49	40,000	33,311
6.50% 12/01/33	100,000	112,725
Meta Platforms, Inc.		
3.85% 08/15/32	100,000	92,625
4.45% 08/15/52	75,000	65,549
MetLife, Inc.		
4.13% 08/13/42	25,000	21,140
5.00% 07/15/52	30,000	27,989
6.50% 12/15/32	50,000	54,605
Micron Technology, Inc.		
4.66% 02/15/30	75,000	72,432
Microsoft Corp.		
2.50% 09/15/50	50,000	31,725

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	Principal Amount	Fair Value
2.68% 06/01/60	\$ 50,000	\$ 31,576
2.92% 03/17/52	125,000	86,279
3.45% 08/08/36	48,000	42,283
4.25% 02/06/47	50,000	46,055
Mitsubishi UFJ Financial Group, Inc.		
4.05% 09/11/28	100,000	96,783
4.15% 03/07/39	25,000	22,515
Mizuho Financial Group, Inc. (5.75% fixed rate until 07/06/33; 1.90% + 1 year CMT thereafter)		
5.75% 07/06/34	200,000	203,764
Moody's Corp.		
3.25% 05/20/50	50,000	35,441
3.75% 03/24/25	50,000	49,161
Morgan Stanley		
4.00% 07/23/25	95,000	93,376
4.35% 09/08/26	50,000	48,875
Morgan Stanley (2.48% fixed rate until 09/16/31; 1.36% + SOFR thereafter)		
2.48% 09/16/36	50,000	39,292
Morgan Stanley (2.51% fixed rate until 10/20/31; 1.20% + SOFR thereafter)		
2.51% 10/20/32	75,000	61,426
Morgan Stanley (2.80% fixed rate until 01/25/51; 1.43% + SOFR thereafter)		
2.80% 01/25/52	25,000	16,071
Morgan Stanley (4.46% fixed rate until 04/22/38; 1.69% + 3-month Term SOFR thereafter)		
4.46% 04/22/39	50,000	45,139
Morgan Stanley (4.89% fixed rate until 07/20/32; 2.08% + SOFR thereafter)		
4.89% 07/20/33	60,000	57,578
Morgan Stanley (5.45% fixed rate until 07/20/28; 1.63% + SOFR thereafter)		
5.45% 07/20/29	200,000	200,828
Morgan Stanley (6.14% fixed rate until 10/16/25; 1.77% + SOFR thereafter)		
6.14% 10/16/26	100,000	101,183

	Principal Amount	Fair Value
Motorola Solutions, Inc.		
5.60% 06/01/32	\$ 50,000	\$ 50,153
MPLX LP		
4.80% 02/15/29	70,000	68,624
5.50% 02/15/49	50,000	46,817
Nasdaq, Inc.		
3.25% 04/28/50	20,000	13,599
National Australia Bank Ltd.		
3.50% 06/09/25	100,000	97,991
National Fuel Gas Co.		
4.75% 09/01/28	50,000	48,315
National Rural Utilities Cooperative Finance Corp.		
1.35% 03/15/31	50,000	38,815
3.45% 06/15/25	15,000	14,657
4.40% 11/01/48	10,000	8,428
NatWest Group PLC (4.89% fixed rate until 05/18/28; 1.75% + 3-month USD LIBOR thereafter)		
4.89% 05/18/29	100,000	97,307
New York & Presbyterian Hospital		
2.26% 08/01/40	25,000	16,868
3.95% 08/01/19	35,000	25,398
Newmont Corp.		
2.60% 07/15/32	50,000	41,127
NextEra Energy Capital Holdings, Inc.		
3.50% 04/01/29	50,000	46,237
Nomura Holdings, Inc.		
5.10% 07/03/25	50,000	49,583
Nordic Investment Bank		
0.38% 09/11/25	75,000	70,111
Norfolk Southern Corp.		
3.16% 05/15/55	50,000	32,754
3.70% 03/15/53	25,000	18,590
3.80% 08/01/28	30,000	28,701
3.94% 11/01/47	35,000	27,646
Northern Trust Corp.		
1.95% 05/01/30	40,000	33,713
Northwell Healthcare, Inc.		
3.81% 11/01/49	50,000	37,040
Northwestern University		
3.66% 12/01/57	10,000	7,883

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	Principal Amount	Fair Value		Principal Amount	Fair Value
Novartis Capital Corp.			Owens Corning		
4.40% 05/06/44	\$ 50,000	\$ 45,506	3.88% 06/01/30	\$ 25,000	\$ 23,044
Nucor Corp.			Pacific Gas & Electric Co.		
3.13% 04/01/32	10,000	8,731	3.50% 08/01/50	50,000	33,637
NVIDIA Corp.			4.40% 03/01/32	25,000	22,753
1.55% 06/15/28	50,000	44,238	6.10% 01/15/29	100,000	102,349
NXP BV/NXP Funding LLC/NXP USA, Inc.			PacifiCorp		
3.13% 02/15/42	75,000	53,305	6.25% 10/15/37	203,000	212,194
Occidental Petroleum Corp.			Paramount Global		
6.45% 09/15/36	75,000	79,072	4.95% 01/15/31	100,000	87,566
Oesterreichische Kontrollbank AG			5.85% 09/01/43	25,000	20,224
2.88% 05/23/25	25,000	24,354	Parker-Hannifin Corp.		
Oglethorpe Power Corp.			4.00% 06/14/49	20,000	16,319
4.50% 04/01/47	15,000	12,168	PeaceHealth Obligated Group		
OhioHealth Corp.			3.22% 11/15/50	25,000	16,655
2.83% 11/15/41	25,000	18,267	PepsiCo, Inc.		
Oklahoma Gas & Electric Co.			3.45% 10/06/46	25,000	19,355
3.30% 03/15/30	50,000	45,018	3.50% 07/17/25	150,000	146,934
Omnicom Group, Inc.			Pfizer Investment Enterprises Pte. Ltd.		
4.20% 06/01/30	75,000	70,954	4.75% 05/19/33	200,000	194,892
Oncor Electric Delivery Co. LLC			Pfizer, Inc.		
4.15% 06/01/32	20,000	18,731	4.13% 12/15/46	50,000	41,930
4.60% 06/01/52	50,000	43,969	4.30% 06/15/43	50,000	43,738
ONE Gas, Inc.			Philip Morris International, Inc.		
4.50% 11/01/48	20,000	17,175	1.75% 11/01/30	75,000	60,586
ONEOK Partners LP			3.38% 08/15/29	50,000	45,904
6.13% 02/01/41	62,000	63,002	3.88% 08/21/42	42,000	33,101
ONEOK, Inc.			Phillips 66 Co.		
4.35% 03/15/29	50,000	48,136	3.15% 12/15/29	50,000	45,083
Oracle Corp.			Pioneer Natural Resources Co.		
3.25% 05/15/30	50,000	44,815	1.13% 01/15/26	50,000	46,384
3.60% 04/01/40	50,000	38,604	PNC Bank NA		
3.85% 04/01/60	200,000	138,936	3.10% 10/25/27	100,000	92,899
4.30% 07/08/34	75,000	68,002	PNC Financial Services Group, Inc.		
4.50% 07/08/44	75,000	62,948	2.60% 07/23/26	50,000	47,007
Orange SA			PNC Financial Services Group, Inc. (4.63% fixed rate until 06/06/32; 1.85% + SOFR thereafter)		
9.00% 03/01/31	50,000	60,421	4.63% 06/06/33	25,000	23,159
ORIX Corp.					
5.20% 09/13/32	100,000	101,055			
Otis Worldwide Corp.					
2.06% 04/05/25	50,000	48,161			

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	Principal Amount	Fair Value
President & Fellows of Harvard College		
3.15% 07/15/46	\$ 50,000	\$ 37,393
Principal Financial Group, Inc.		
3.40% 05/15/25	50,000	48,834
Procter & Gamble Co.		
2.45% 11/03/26	75,000	70,851
5.55% 03/05/37	75,000	80,458
Progressive Corp.		
4.20% 03/15/48	50,000	42,981
Prologis LP		
2.25% 01/15/32	50,000	40,842
4.38% 02/01/29	65,000	63,465
Providence St Joseph Health Obligated Group		
3.93% 10/01/48	20,000	15,458
Prudential Financial, Inc. (6.00% fixed rate until 06/01/32; 3.23% + 5 year CMT thereafter)		
6.00% 09/01/52	100,000	99,679
Public Service Co. of Colorado		
3.70% 06/15/28	50,000	47,644
4.10% 06/15/48	30,000	23,934
Public Service Electric & Gas Co.		
3.20% 08/01/49	40,000	28,221
3.80% 03/01/46	75,000	59,194
Puget Energy, Inc.		
3.65% 05/15/25	50,000	48,715
QUALCOMM, Inc.		
3.25% 05/20/50	65,000	47,338
4.25% 05/20/32	10,000	9,538
4.65% 05/20/35	50,000	48,886
Realty Income Corp.		
2.70% 02/15/32	30,000	24,591
3.10% 12/15/29	25,000	22,450
3.25% 01/15/31	75,000	66,340
Regency Centers LP		
4.13% 03/15/28	25,000	23,876
Regeneron Pharmaceuticals, Inc.		
1.75% 09/15/30	45,000	36,328
Reliance, Inc.		
1.30% 08/15/25	55,000	51,624

	Principal Amount	Fair Value
RELX Capital, Inc.		
4.00% 03/18/29	\$ 25,000	\$ 23,877
RenaissanceRe Holdings Ltd.		
3.60% 04/15/29	25,000	23,040
Revvity, Inc.		
2.25% 09/15/31	35,000	28,448
3.30% 09/15/29	15,000	13,504
Rio Tinto Finance USA Ltd.		
5.20% 11/02/40	50,000	49,179
Rockwell Automation, Inc.		
3.50% 03/01/29	45,000	42,879
Rogers Communications, Inc.		
4.50% 03/15/42	10,000	8,587
7.50% 08/15/38	75,000	86,245
Roper Technologies, Inc.		
3.80% 12/15/26	75,000	72,495
Ross Stores, Inc.		
4.60% 04/15/25	50,000	49,518
Royal Bank of Canada		
3.88% 05/04/32	50,000	45,545
4.24% 08/03/27	50,000	48,713
RPM International, Inc.		
4.25% 01/15/48	50,000	40,193
RTX Corp.		
3.95% 08/16/25	15,000	14,714
4.13% 11/16/28	150,000	144,063
4.63% 11/16/48	15,000	13,025
Ryder System, Inc.		
1.75% 09/01/26	15,000	13,780
4.30% 06/15/27	10,000	9,732
S&P Global, Inc.		
3.70% 03/01/52	50,000	38,661
Sabra Health Care LP		
3.90% 10/15/29	25,000	22,268
Safehold GL Holdings LLC		
2.85% 01/15/32	25,000	20,111
Salesforce, Inc.		
2.70% 07/15/41	50,000	35,666
3.05% 07/15/61	25,000	16,077
Sempra		
3.80% 02/01/38	25,000	20,507
Shell International Finance BV		
4.38% 05/11/45	50,000	43,682
6.38% 12/15/38	50,000	55,577

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	Principal Amount	Fair Value
Sherwin-Williams Co.		
3.95% 01/15/26	\$ 100,000	\$ 97,858
Snap-on, Inc.		
3.10% 05/01/50	15,000	10,529
Sonoco Products Co.		
3.13% 05/01/30	75,000	66,555
Southern California Edison Co.		
3.45% 02/01/52	25,000	17,412
3.60% 02/01/45	50,000	37,013
4.20% 03/01/29	25,000	24,051
Southern California Gas Co.		
2.55% 02/01/30	50,000	43,413
Southern Co.		
5.20% 06/15/33	100,000	98,448
Southwest Airlines Co.		
3.00% 11/15/26	50,000	47,193
Southwest Gas Corp.		
4.05% 03/15/32	15,000	13,722
Southwestern Electric Power Co.		
3.25% 11/01/51	25,000	16,355
Starbucks Corp.		
3.75% 12/01/47	35,000	26,999
3.80% 08/15/25	50,000	48,964
Stryker Corp.		
4.63% 03/15/46	25,000	22,648
Sumitomo Mitsui Financial Group, Inc.		
1.47% 07/08/25	50,000	47,528
2.14% 09/23/30	25,000	20,532
3.01% 10/19/26	100,000	94,672
3.35% 10/18/27	50,000	47,160
4.31% 10/16/28	25,000	24,459
Suncor Energy, Inc.		
6.85% 06/01/39	50,000	53,663
Suzano Austria GmbH		
3.75% 01/15/31	55,000	48,055
Synchrony Financial		
3.95% 12/01/27	25,000	23,156
Sysco Corp.		
3.25% 07/15/27	75,000	70,681
Tampa Electric Co.		
4.30% 06/15/48	25,000	20,547

	Principal Amount	Fair Value
Tapestry, Inc.		
3.05% 03/15/32	\$ 25,000	\$ 20,266
Target Corp.		
2.25% 04/15/25	50,000	48,443
4.50% 09/15/32	25,000	24,195
Teck Resources Ltd.		
6.25% 07/15/41	25,000	25,276
Telefonica Emisiones SA		
7.05% 06/20/36	50,000	55,091
TELUS Corp.		
4.60% 11/16/48	50,000	42,727
Tennessee Gas Pipeline Co. LLC		
7.00% 10/15/28	200,000	213,570
Texas Instruments, Inc.		
3.65% 08/16/32	15,000	13,776
3.88% 03/15/39	50,000	43,952
Textron, Inc.		
3.90% 09/17/29	50,000	46,678
Thermo Fisher Scientific, Inc.		
1.75% 10/15/28	20,000	17,552
Time Warner Cable LLC		
4.50% 09/15/42	75,000	54,825
7.30% 07/01/38	50,000	49,820
Timken Co.		
4.50% 12/15/28	20,000	19,413
T-Mobile USA, Inc.		
3.60% 11/15/60	45,000	31,011
4.85% 01/15/29	100,000	98,747
Toronto-Dominion Bank		
0.75% 09/11/25	50,000	46,849
1.95% 01/12/27	50,000	46,020
Tosco Corp.		
8.13% 02/15/30	150,000	173,278
TotalEnergies Capital International SA		
3.39% 06/29/60	50,000	34,559
Toyota Motor Credit Corp.		
3.00% 04/01/25	50,000	48,853
4.55% 09/20/27	25,000	24,787
4.63% 01/12/28	150,000	149,157
Trane Technologies Financing Ltd.		
4.50% 03/21/49	50,000	44,260

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	Principal Amount	Fair Value
TransCanada PipeLines Ltd.		
5.85% 03/15/36	\$ 150,000	\$ 149,892
Travelers Cos., Inc.		
4.00% 05/30/47	50,000	41,232
Truist Bank		
3.30% 05/15/26	100,000	95,236
Truist Financial Corp.		
1.95% 06/05/30	25,000	20,419
Truist Financial Corp. (4.92% fixed rate until 07/28/32; 2.24% + SOFR thereafter)		
4.92% 07/28/33	25,000	22,973
Tucson Electric Power Co.		
4.85% 12/01/48	50,000	44,330
TWDC Enterprises 18 Corp.		
3.00% 07/30/46	75,000	52,350
Tyco Electronics Group SA		
2.50% 02/04/32	45,000	38,056
Tyson Foods, Inc.		
4.00% 03/01/26	15,000	14,645
4.88% 08/15/34	45,000	42,745
U.S. Bancorp		
3.95% 11/17/25	50,000	48,917
U.S. Bancorp (4.55% fixed rate until 07/22/27; 1.66% + SOFR thereafter)		
4.55% 07/22/28	25,000	24,409
U.S. Bancorp (5.68% fixed rate until 05/01/29; 1.86% + SOFR thereafter)		
5.68% 01/23/35	100,000	99,776
UBS Group AG		
4.88% 05/15/45	50,000	46,102
Unilever Capital Corp.		
2.90% 05/05/27	50,000	47,253
Union Electric Co.		
3.50% 03/15/29	25,000	23,316
3.65% 04/15/45	35,000	26,515
Union Pacific Corp.		
2.80% 02/14/32	15,000	12,874
3.38% 02/14/42	10,000	7,807
3.55% 08/15/39	15,000	12,304
3.95% 08/15/59	20,000	15,513
4.95% 09/09/52	50,000	47,857

	Principal Amount	Fair Value
United Airlines Pass-Through Trust		
5.88% 04/15/29	\$ 101,825	\$ 102,435
UnitedHealth Group, Inc.		
3.75% 10/15/47	25,000	19,381
3.88% 12/15/28	15,000	14,394
4.45% 12/15/48	10,000	8,746
5.20% 04/15/63	100,000	95,329
5.95% 02/15/41	125,000	131,765
6.88% 02/15/38	50,000	58,071
University of Notre Dame du Lac		
3.39% 02/15/48	25,000	19,572
Vale Overseas Ltd.		
6.88% 11/10/39	75,000	80,197
Valero Energy Corp.		
6.63% 06/15/37	50,000	53,547
VeriSign, Inc.		
2.70% 06/15/31	30,000	24,937
Verisk Analytics, Inc.		
4.13% 03/15/29	60,000	57,575
Verizon Communications, Inc.		
2.88% 11/20/50	50,000	31,858
3.88% 02/08/29 - 03/01/52	105,000	81,793
4.33% 09/21/28	284,000	275,704
VF Corp.		
2.95% 04/23/30	75,000	61,867
VMware LLC		
4.50% 05/15/25	25,000	24,724
Vodafone Group PLC		
4.25% 09/17/50	75,000	59,080
Vulcan Materials Co.		
4.70% 03/01/48	50,000	44,776
W R Berkley Corp.		
4.00% 05/12/50	20,000	15,397
Wachovia Corp.		
5.50% 08/01/35	100,000	98,359
Walmart, Inc.		
3.25% 07/08/29	40,000	37,631
4.50% 04/15/53	100,000	90,958
Walt Disney Co.		
3.38% 11/15/26	50,000	48,095
3.60% 01/13/51	25,000	18,976
4.70% 03/23/50	50,000	45,743

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	Principal Amount	Fair Value
Warnermedia Holdings, Inc.		
3.64% 03/15/25	\$ 50,000	\$ 48,943
3.76% 03/15/27	75,000	70,982
4.28% 03/15/32	40,000	35,302
5.05% 03/15/42	15,000	12,590
5.39% 03/15/62	15,000	12,074
Waste Connections, Inc.		
3.50% 05/01/29	50,000	46,836
Waste Management, Inc.		
2.00% 06/01/29	25,000	21,639
Wells Fargo & Co.		
4.15% 01/24/29	100,000	95,711
4.40% 06/14/46	50,000	41,026
Wells Fargo & Co. (4.90% fixed rate until 07/25/32; 2.10% + SOFR thereafter)		
4.90% 07/25/33	60,000	57,402
Wells Fargo & Co. (5.01% fixed rate until 04/04/50; 4.50% + 3-month Term SOFR thereafter)		
5.01% 04/04/51	125,000	115,626
Wells Fargo Bank NA		
5.55% 08/01/25	250,000	251,030
Welltower OP LLC		
4.13% 03/15/29	75,000	71,302
Western Digital Corp.		
3.10% 02/01/32	30,000	23,387
Westlake Corp.		
4.38% 11/15/47	50,000	41,078
Westpac Banking Corp.		
1.95% 11/20/28	25,000	21,928
3.74% 08/26/25	50,000	49,031
Whirlpool Corp.		
4.70% 05/14/32	15,000	14,180
Williams Cos., Inc.		
5.65% 03/15/33	100,000	101,636
5.75% 06/24/44	65,000	63,612
Wisconsin Electric Power Co.		
4.30% 10/15/48	10,000	8,389
Wisconsin Public Service Corp.		
3.30% 09/01/49	20,000	14,001
WP Carey, Inc.		
3.85% 07/15/29	50,000	46,259

	Principal Amount	Fair Value
Zimmer Biomet Holdings, Inc.		
3.55% 04/01/25	\$ 50,000	\$ 48,908
Zoetis, Inc.		
3.00% 05/15/50	70,000	47,915
		<u>39,889,139</u>
Non-Agency Collateralized Mortgage Obligations - 0.1%		
Bank		
2.98% 11/15/62	50,000	44,404
3.01% 09/15/62	50,000	44,441
BBCMS Mortgage Trust		
2.69% 11/15/54	150,000	126,913
4.31% 12/15/51	50,000	48,069
Benchmark Mortgage Trust		
2.58% 04/15/54	150,000	120,549
Citigroup Commercial Mortgage Trust		
2.87% 08/10/56	100,000	88,540
4.03% 05/10/47	100,000	99,577
CSAIL Commercial Mortgage Trust		
3.45% 09/15/50	150,000	137,956
GS Mortgage Securities Trust		
3.97% 02/10/52	50,000	47,375
Morgan Stanley Bank of America Merrill Lynch Trust		
3.72% 12/15/49	89,000	84,173
Morgan Stanley Capital I Trust		
3.60% 12/15/49	150,000	140,032
UBS Commercial Mortgage Trust		
4.07% 12/15/51	35,338	33,472
Wells Fargo Commercial Mortgage Trust		
2.73% 02/15/53	100,000	87,577
3.73% 05/15/52	175,000	162,036
		<u>1,265,114</u>
Sovereign Bonds - 0.1%		
Canada Government International Bonds		
3.75% 04/26/28	150,000	146,247
Chile Government International Bonds		
3.86% 06/21/47	100,000	78,396

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	Principal Amount	Fair Value
Export Development Canada		
3.00% 05/25/27	\$ 50,000	\$ 47,754
Indonesia Government International Bonds		
3.05% 03/12/51	100,000	69,718
4.75% 02/11/29	100,000	98,891
Israel Government International Bonds		
3.88% 07/03/50	100,000	73,558
Japan Bank for International Cooperation		
1.25% 01/21/31	150,000	120,112
2.88% 07/21/27	100,000	94,288
Korea Development Bank		
4.63% 02/15/27	200,000	198,966
Korea International Bonds		
1.75% 10/15/31	100,000	82,405
Mexico Government International Bonds		
3.75% 01/11/28	100,000	94,632
4.75% 03/08/44	52,000	42,934
4.88% 05/19/33	100,000	94,151
6.05% 01/11/40	55,000	53,852
Panama Government International Bonds		
3.87% 07/23/60	50,000	27,943
6.70% 01/26/36	75,000	70,918
Peru Government International Bonds		
3.00% 01/15/34	29,000	23,577
3.23% 07/28/21	25,000	14,291
6.55% 03/14/37	47,000	50,693
Philippines Government International Bonds		
2.95% 05/05/45	100,000	69,167
10.63% 03/16/25	150,000	158,395
Republic of Poland Government International Bonds		
4.88% 10/04/33	125,000	122,386
Svensk Exportkredit AB		
4.38% 02/13/26	150,000	148,614
Uruguay Government International Bonds		
5.10% 06/18/50	50,000	48,010
		<u>2,029,898</u>

	Principal Amount	Fair Value
Municipal Bonds and Notes - 0.1%		
Board of Regents of the University of Texas System, TX		
4.79% 08/15/46	\$ 100,000	\$ 96,806
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue, IL		
6.90% 12/01/40	72,773	80,880
Commonwealth of Massachusetts, MA		
4.50% 08/01/31	100,000	98,599
Dallas Area Rapid Transit, TX		
5.02% 12/01/48	50,000	48,883
Dallas Fort Worth International Airport, TX		
4.09% 11/01/51	5,000	4,250
Los Angeles Department of Water & Power, CA		
6.60% 07/01/50	90,000	106,464
Los Angeles Unified School District, CA		
5.76% 07/01/29	110,000	113,069
New York City Municipal Water Finance Authority, NY		
6.01% 06/15/42	50,000	53,551
New York State Urban Development Corp., NY		
3.90% 03/15/33	25,000	23,580
North Texas Tollway Authority, TX		
6.72% 01/01/49	100,000	117,039
Port Authority of New York & New Jersey, NY		
5.31% 08/01/46	125,000	121,424
Regents of the University of California Medical Center Pooled Revenue, CA		
6.58% 05/15/49	100,000	113,699
Sales Tax Securitization Corp., IL		
4.64% 01/01/40	25,000	24,001
San Joaquin Hills Transportation Corridor Agency, CA		
3.49% 01/15/50	100,000	74,783

State Street Total Return V.I.S. Fund

Schedule of Investments

February 29, 2024 (Unaudited)

	Principal Amount	Fair Value
South Carolina Public Service Authority, SC 6.45% 01/01/50	\$ 50,000	\$ 55,783
State of California, CA 2.50% 10/01/29	100,000	89,694
7.60% 11/01/40	50,000	61,323
Texas Transportation Commission, TX 2.56% 04/01/42	80,000	59,834
		<u>1,343,662</u>
Total Bonds and Notes (Cost \$235,632,611)		<u>218,328,358</u>

	Number of Shares	Fair Value
Exchange Traded & Mutual Funds - 10.4%		
SPDR Bloomberg High Yield Bond ETF	1,220,801	115,512,191
SPDR Gold Shares	144,103	27,280,139
		<u>142,792,330</u>
Total Exchange Traded & Mutual Funds (Cost \$140,406,169)		<u>142,792,330</u>
Total Investments in Securities (Cost \$1,148,861,903)		<u>1,276,604,130</u>

Other Information:

The Fund had the following long futures contracts open at February 29, 2024:

Description	Expiration Date	Number of Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
MSCI Emerging Markets Index Futures	March 2024	68	\$3,354,656	\$3,457,120	\$102,464
MSCI EAFE Mini Index Futures	March 2024	44	4,754,468	5,033,380	278,912
E-mini Russell 2000 Index Futures	March 2024	20	1,959,496	2,057,300	97,804
S&P/Toronto Stock Exchange 60 Index	March 2024	3	543,561	570,915	27,354
E-mini Russell 1000 Index Futures	March 2024	8	1,043,611	1,120,240	76,629
					<u>\$583,163</u>

The securities information regarding holdings, allocations and other characteristics are presented to illustrate examples of securities that the Fund has bought and the diversity of areas in which the Fund may invest as of a particular date. It may not be representative of the Fund's current or future investments and should not be construed as a recommendation to purchase or sell a particular security. See the Fund's summary prospectus and statutory prospectus for complete descriptions of investment objectives, policies, risks and permissible investments.

	Number of Shares	Fair Value
Short-Term Investments - 6.7%		
State Street Institutional U.S. Government Money Market Fund - Class G Shares 5.32%	91,447,943	\$ 91,447,943
Total Short-Term Investments (Cost \$91,447,943)		<u>91,447,943</u>
Total Investments (Cost \$1,240,309,846)		<u>1,368,052,073</u>
Other Assets and Liabilities, net - 0.1%		<u>1,199,057</u>
NET ASSETS - 100.0%		<u>\$1,369,251,130</u>