

# Annual Report

December 31, 2018

## State Street Institutional Investment Trust

State Street Aggregate Bond Index Fund

State Street Global Equity ex-U.S. Index Fund

State Street Small/Mid Cap Equity Index Fund

State Street Aggregate Bond Index Portfolio

State Street Global Equity ex-U.S. Index Portfolio

State Street Small/Mid Cap Equity Index Portfolio

**IMPORTANT NOTICE:** Beginning on January 1, 2021, reports like this one will no longer automatically be sent by mail. See inside for more information.

The information contained in this report is intended for the general information of shareholders of the Trust. This report is not authorized for distribution to prospective investors unless preceded or accompanied by a current Trust prospectus which contains important information concerning the Trust. You may obtain a current prospectus and SAI from the Distributor by calling 1-800-997-7327 or visiting [www.ssgafunds.com](http://www.ssgafunds.com). Please read the prospectus carefully before you invest.

**STATE STREET**  
**GLOBAL ADVISORS**

**Beginning on January 1, 2021, as permitted by regulations adopted by the U.S. Securities and Exchange Commission, paper copies of a Fund's annual and semi- annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from the Fund (or from your financial intermediary, such as a broker-dealer or bank). Instead, the reports will be made available on a Fund's website ([www.ssga.com/cash](http://www.ssga.com/cash)), and you will be notified by mail each time a report is posted, and provided with a website link to access the report.**

**Beginning on January 1, 2019, you may elect to receive all future reports in paper free of charge. If you invest through a financial intermediary, you can contact your financial intermediary to request that you continue to receive paper copies of your shareholder reports. Your election to receive reports in paper will apply to all funds held in your account, if you invest through your financial intermediary or all funds held with the fund complex if you invest directly with a Fund.**

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## STATE STREET AGGREGATE BOND INDEX FUND MANAGEMENT'S DISCUSSION OF FUND PERFORMANCE (UNAUDITED)

The State Street Aggregate Bond Index Fund (the "Fund") seeks to provide investment results that, before fees and expenses, correspond generally to the price and yield performance of an index that tracks the U.S. dollar denominated investment grade bond market over the long term. The Fund's benchmark is the Bloomberg Barclays U.S. Aggregate Bond Index (the "Index"). The Fund seeks to achieve its investment objective by investing substantially all of its investable assets in the Aggregate Bond Index Portfolio. As a result, the Fund invests indirectly through the Portfolio.

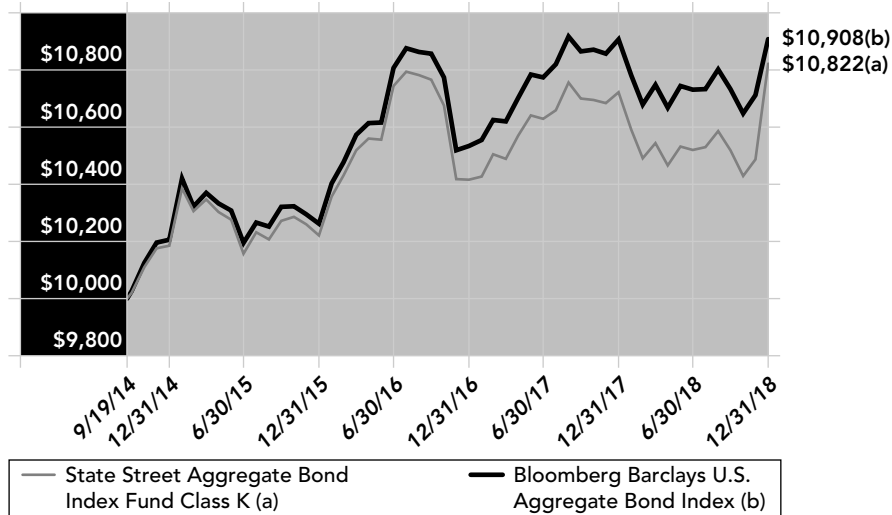
For the 12-month period ended December 31, 2018 (the "Reporting Period"), the total return for the Fund's Class K shares was -0.10%, and the Index was 0.01%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Fees and expenses, security selection, and market effect contributed to the difference between the Fund's performance and that of the Index.

Federal Reserve rate hikes, fiscal policy expectation and asset selection were the primary drivers of Fund performance during the Reporting Period. The Fund's performance delivered within the tracking error expectation. Over the course of 2018 the U.S. treasury curve flattened (long term yields fell more than short term yields) as the Federal Reserve raised rates four times over the course of the year. The Fund's performance benefited from the drop in U.S. treasury yields at the end of the year but the deterioration in credit spreads negatively impacted the Fund's performance.

*The views expressed above reflect those of the Fund's portfolio manager only through the Reporting Period, and do not necessarily represent the views of the Adviser as a whole. Any such views are subject to change at any time based upon market or other conditions and the Adviser disclaims any responsibility to update such views. These views may not be relied on as investment advice and, because investment decisions for a fund are based on numerous factors, may not be relied on as an indication of trading intent on behalf of any fund.*

**STATE STREET AGGREGATE BOND INDEX FUND  
PERFORMANCE SUMMARY (UNAUDITED)**

Comparison of Change in Value of a \$10,000 Investment  
(Based on Net Asset Value)



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2018

	Total Return One Year Ended December 31, 2018	Average Annual Total Return Inception to Date * December 31, 2018
<b>State Street Aggregate Bond Index Fund Class A</b>	(0.39%)	1.55%
<b>State Street Aggregate Bond Index Fund Class I</b>	(0.20%)	1.83%
<b>State Street Aggregate Bond Index Fund Class K</b>	(0.10%)	1.86%
<b>Bloomberg Barclays U.S. Aggregate Index(1)</b>	0.01%	2.05%

\* Inception date is September 19, 2014.

(1) The Bloomberg Barclays U.S. Aggregate Bond Index provides a measure of the performance of the U.S. dollar denominated investment grade bond market, which includes investment grade (must be Baa3/BBB- or higher using the middle rating of Moody's Investor Service, Inc., Standard & Poor's, and Fitch Inc.)

**Total returns and performance graph information represent past performance and are not indicative of future results, which may be lower or higher than performance data quoted. Investment return and principal value of an investment will fluctuate so that an investor's share, when redeemed, may be worth more or less than its original cost. The graph and table above do not reflect the deduction of taxes that a shareholder would pay on fund distributions, sales, or the redemption of fund shares.**

*See accompanying notes to financial statements.*

## STATE STREET GLOBAL EQUITY EX-U.S. INDEX FUND MANAGEMENT'S DISCUSSION OF FUND PERFORMANCE (UNAUDITED)

The State Street Global Equity ex-U.S. Index Fund (the "Fund") seeks to provide investment results that, before fees and expenses, correspond generally to the total return performance of a broad-based index of world (ex-U.S.) equity markets over the long term. The Fund's benchmark is the MSCI ACWI ex-USA Index (the "Index"). The Fund seeks to achieve its investment objective by investing substantially all of its investable assets in the Global Equity ex-U.S. Index Portfolio (the "Portfolio"). As a result, the Fund invests indirectly through the Portfolio.

For the 12-month period ended December 31, 2018 (the "Reporting Period"), the total return for the Fund's Class K shares was -14.03%, and the Index was -14.20% (Net). The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. Fees, cash drag, cumulative effect of security misweights, and dividend tax withholding differences contributed to the difference between the Fund's performance and that of the Index.

The Fund's performance was negative in 2018 in every quarter but Q3. Emerging markets slightly underperformed developed markets in 2018. The Fund's negative performance was driven by a global trade war, a weakening global economy and political unrest in Europe over Brexit. In the first calendar quarter of the 2018, positive factors such as tax cuts in the U.S., progress in talks between North and South Korea and good macro and earnings data were offset by a global trade war, an increase in rates by the Fed, inflation fears and increased volatility. The negative performance in the second calendar quarter of 2018 was driven by geopolitical concerns (Russia, Iran, North Korea), global trade (U.S. and China, U.S. and EU) and more hawkish stances by the U.S. and UK central banks. The Fund's performance in the third calendar quarter was slightly positive as a result of stronger earnings and macro data, but performance was hurt by continued uncertainty around Brexit, political unrest in the U.S. and hawkish tones from the Fed. The Fund's negative performance in the fourth quarter continued to slide down based on similar themes from earlier in the year: a weakening global economy, trade wars, political unrest and inflationary concerns. Positive performance from a new NAFTA deal were offset by worries over the Italian budget, ongoing U.S.-China hostilities, the looming Brexit deadline, concerns over global growth (Chinese retail sales and industrial production, Australian unemployment, French GDP) and the partial U.S. government shutdown.

All sectors had negative performance in 2018 with Financials, Consumer Discretionary and Industrials being the primary negative drivers of the Fund's performance during the Reporting Period. On a country basis, Japan, the United Kingdom and China were the main negative drivers of the Fund's performance.

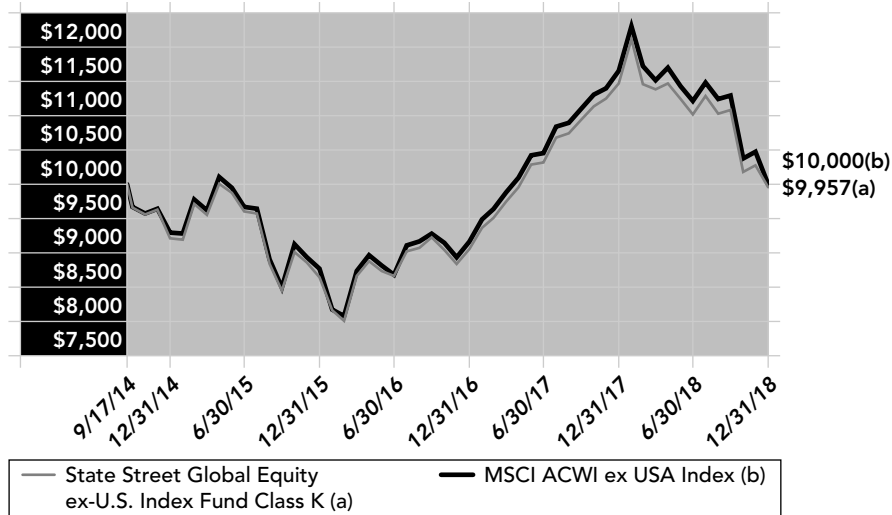
The Fund used futures in order to obtain market exposure for cash balances during the Reporting Period. The Fund's use of futures helped the Fund track the Index performance.

On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were GlaxoSmithKline, Sky Limited and AstraZeneca. The top negative contributors to the Fund's performance during the Reporting Period were British American Tobacco, Tencent Holdings, and Samsung Electronics.

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STATE STREET GLOBAL EQUITY EX-U.S. INDEX FUND  
PERFORMANCE SUMMARY (UNAUDITED)

Comparison of Change in Value of a \$10,000 Investment  
(Based on Net Asset Value)



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2018

	Total Return One Year Ended December 31, 2018	Average Annual Total Return Inception to Date * December 31, 2018
<b>State Street Global Equity ex-U.S. Index Fund Class A</b>	(14.38%)	(0.42%)
<b>State Street Global Equity ex-U.S. Index Fund Class I</b>	(14.18%)	(0.18%)
<b>State Street Global Equity ex-U.S. Index Fund Class K</b>	(14.03%)	(0.10%)
<b>MSCI ACWI ex-USA Index(1)</b>	(14.20%)	0.00%

\* Inception date is September 17, 2014.

(1) The MSCI ACWI ex-USA Index is a float-adjusted market capitalization index that is designed to measure the combined equity market performance of developed and emerging market countries excluding the United States. Index returns are net of dividend withholding taxes.

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See accompanying notes to financial statements.

## STATE STREET SMALL/MID CAP EQUITY INDEX FUND MANAGEMENT'S DISCUSSION OF FUND PERFORMANCE (UNAUDITED)

The State Street Small/Mid Cap Equity Index Fund (the "Fund") seeks to provide investment results that, before expenses, correspond generally to the total return of an index that tracks the performance of mid to small capitalization exchange traded U.S. equity securities. The Fund's benchmark is the Russell Small Cap Completeness Index (the "Index"). The Fund seeks to achieve its investment objective by investing substantially all of its investable assets in the State Street Small/Mid Cap Equity Index Portfolio (the "Portfolio"). As a result, the Fund invests indirectly through the Portfolio.

For the 12-month period ended December 31, 2018 (the "Reporting Period"), the total return for the Fund's Class K shares was -9.03%, and the Index was -9.21%. The Fund and Index returns reflect the reinvestment of dividends and other income. The Fund's performance reflects the expenses of managing the Fund, including brokerage and advisory expenses. The Index is unmanaged and Index returns do not reflect fees and expenses of any kind, which would have a negative impact on returns. The expenses of managing the Fund, managing cash inflows to and outflows from the Fund, futures, and small security misweights contributed to the difference between the Fund's performance and that of the Index.

Global markets ushered in 2018 with relatively flat performance in the Index. In U.S. equity markets, an aggressive selloff in the technology sector in March punctuated a volatile first quarter that witnessed sharp reversals in leadership as the quarter progressed. January, in many respects, looked to be an extension of 2017, with both large cap and growth stocks leading the way. February, in contrast, saw a return of volatility that persisted through the end of the quarter.

In the second quarter, the Index managed to post modest gains each month of the second quarter, even as increasing tensions around a possible global trade war contributed to a two week selloff in U.S. shares to close the quarter. With less international exposure to potential counter tariffs than large capitalization stocks, small cap stocks extended year to date gains over large cap stocks.

Heading into the third quarter of 2018, tailwinds behind earnings for mid and small cap companies were even stronger with earnings per share (EPS) growth of approximately 26% and 46%, respectively. This occurred amidst strong economic growth where real GDP advanced by more than 4% for the second quarter and the unemployment rate held below that same 4% mark. Small cap stocks, which had been solidly outperforming since the volatility spike in February, found a relatively more challenging environment in the 3rd quarter. Both mid and small cap firms started to show some signs of relative and absolute weakness in the middle of September as the U.S. 10 Year tested approximately 3% – a notice to investors that while smaller companies may be insulated from some external risks, they are still susceptible to higher financing costs.

In what is usually a seasonally favorable period, U.S. equities exhibited their worst quarterly performance since 2011 in the fourth quarter of 2018 when the market was facing debt ceiling negotiations and a credit rating downgrade from Standard & Poor's. Volatility prevailed during the entirety of the quarter, particularly in October and December. Both months started out with building optimism, based on improved outlooks for trade deals. In October, the United States, Canada and Mexico came to terms on a trade agreement which briefly lifted spirits. Meanwhile, December's arrival was met with a trade truce between the United States and China based on discussions at the G20 meeting in Argentina. However, a host of factors relating to rising interest rates, economic growth concerns and systematic or algorithmic trading strategies, stifled those short-lived rallies and sent the Index down approximately 17.9% for the quarter. This market deterioration occurred even as third quarter earnings were displaying continued strength.

The Fund used futures in order to expose cash and dividends to the market during the Reporting Period. The Fund's use of futures helped the Fund track the Index.

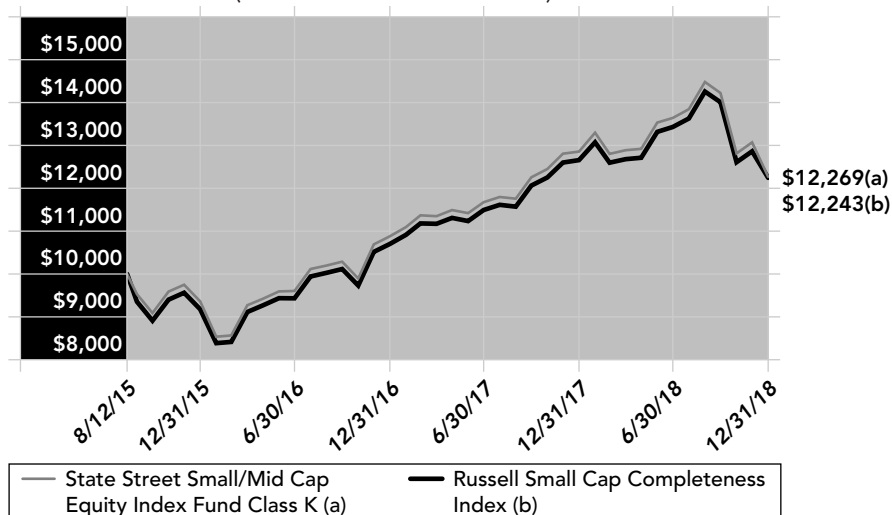
On an individual security level, the top positive contributors to the Fund's performance during the Reporting Period were Twitter Inc., Workday Inc., Class Amm and ABIOMED, Inc. The top negative contributors to the Fund's performance during the Reporting Period were Owens Corning, Adient plc, and NXP Semiconductors NV.

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## STATE STREET SMALL/MID CAP EQUITY INDEX FUND PERFORMANCE SUMMARY (UNAUDITED)

Comparison of Change in Value of a \$10,000 Investment  
(Based on Net Asset Value)



Line graph is based on cumulative total return.

Investment Performance as of December 31, 2018

	Total Return One Year Ended December 31, 2018	Average Annual Total Return Inception to Date * December 31, 2018
<b>State Street Small/Mid Cap Equity Index Fund Class A</b>	(9.35%)	6.21%
<b>State Street Small/Mid Cap Equity Index Fund Class I</b>	(9.07%)	6.50%
<b>State Street Small/Mid Cap Equity Index Fund Class K</b>	(9.03%)	4.72%
<b>Russell Small Cap Completeness Index(1)</b>	(9.21%)	4.77%

\* Inception date is October 16, 2015 for Class A and Class I and inception date is August 12, 2015 for Class K and the date used for the Russell Small Cap Completeness Index return.

(1) The Russell Small Cap Completeness Index is a float-adjusted, market capitalization index which measures the performance of the Russell 3000<sup>®</sup> Index companies excluding S&P 500<sup>®</sup> constituents. The Index is constructed to provide a comprehensive and unbiased barometer of the extended broad market beyond the S&P 500 exposure. The Index is completely reconstituted annually.

**Total returns and performance graph information represent past performance and are not indicative of future results, which may be lower or higher than performance data quoted. Investment return and principal value of an investment will fluctuate so that an investor's share, when redeemed, may be worth more or less than its original cost. The graph and table above do not reflect the deduction of taxes that a shareholder would pay on fund distributions, sales, or the redemption of fund shares.**

*See accompanying notes to financial statements.*

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*December 31, 2018*

	State Street Aggregate Bond Index Fund	State Street Global Equity ex-U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
<b>ASSETS</b>			
Investment in corresponding affiliated Portfolio, at value* . . . . .	\$139,525,537	\$437,280,240	\$52,499,485
Cash . . . . .	12	10	—
Receivable for investments sold . . . . .	308,239	—	—
Receivable for fund shares sold . . . . .	151,521	26,466,516	313,918
Receivable from Adviser . . . . .	46,929	110,829	33,037
Prepaid expenses and other assets . . . . .	323	1,317	93
<b>TOTAL ASSETS</b> . . . . .	<u>140,032,561</u>	<u>463,858,912</u>	<u>52,846,533</u>
<b>LIABILITIES</b>			
Payable for investments purchased . . . . .	—	26,170,021	185,249
Payable for fund shares repurchased . . . . .	455,123	292,001	124,169
Advisory fee payable . . . . .	2,923	21,289	1,359
Custodian fees payable . . . . .	3,072	3,069	3,069
Administration fees payable . . . . .	5,848	17,742	2,266
Distribution fees payable . . . . .	217	698	1,909
Transfer agent fees payable . . . . .	7,493	7,821	382
Sub-transfer agent fee payable . . . . .	147	335	149
Registration and filing fees payable . . . . .	170	90	81
Professional fees payable . . . . .	21,916	21,916	21,317
Printing and postage fees payable . . . . .	—	4,237	—
<b>TOTAL LIABILITIES</b> . . . . .	<u>496,909</u>	<u>26,539,219</u>	<u>339,950</u>
<b>NET ASSETS</b> . . . . .	<u>\$139,535,652</u>	<u>\$437,319,693</u>	<u>\$52,506,583</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital . . . . .	\$143,482,953	\$478,342,720	\$59,401,043
Total distributable earnings (loss) . . . . .	(3,947,301)	(41,023,027)	(6,894,460)
<b>NET ASSETS</b> . . . . .	<u>\$139,535,652</u>	<u>\$437,319,693</u>	<u>\$52,506,583</u>
<b>Class A</b>			
Net Assets . . . . .	\$ 1,120,857	\$ 3,598,804	\$ 9,273,752
Shares Outstanding . . . . .	117,374	425,551	885,599
Net asset value, offering and redemption price per share . . . . .	<u>\$ 9.55</u>	<u>\$ 8.46</u>	<u>\$ 10.47</u>
Maximum sales charge . . . . .	3.75%	5.25%	5.25%
Maximum offering price per share . . . . .	<u>\$ 9.92</u>	<u>\$ 8.93</u>	<u>\$ 11.05</u>
<b>Class I</b>			
Net Assets . . . . .	\$ 10,597,760	\$ 635,163	\$ 5,037,979
Shares Outstanding . . . . .	1,109,176	75,035	480,941
Net asset value, offering and redemption price per share . . . . .	<u>\$ 9.55</u>	<u>\$ 8.46</u>	<u>\$ 10.48</u>
<b>Class K</b>			
Net Assets . . . . .	\$127,817,035	\$433,085,726	\$38,194,852
Shares Outstanding . . . . .	13,386,778	51,124,285	3,645,763
Net asset value, offering and redemption price per share . . . . .	<u>\$ 9.55</u>	<u>\$ 8.47</u>	<u>\$ 10.48</u>
<b>COST OF INVESTMENTS:</b>			
*Investment in corresponding affiliated Portfolio, at cost . . . . .	\$142,672,836	\$476,211,784	\$61,808,185

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Year Ended December 31, 2018*

	State Street Aggregate Bond Index Fund	State Street Global Equity ex-U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
<b>INVESTMENT INCOME</b>			
Interest income — unaffiliated issuers . . . . .	\$ 226	\$ 17	\$ —
Dividend income from corresponding affiliated Portfolio . . . . .	3,365,671	12,076,046	879,406
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>3,365,897</u>	<u>12,076,063</u>	<u>879,406</u>
<b>EXPENSES</b>			
Advisory fee . . . . .	33,408	276,516	11,119
Administration fees . . . . .	63,560	317,079	22,893
Sub-transfer agent fee			
Class A . . . . .	167	3,256	525
Class I . . . . .	3	2,445	1,766
Distribution fees			
Class A . . . . .	1,490	5,968	12,621
Custodian fees . . . . .	32,917	32,839	32,849
Trustees' fees and expenses . . . . .	17,998	17,998	18,000
Transfer agent fees . . . . .	73,081	74,541	21,792
Registration and filing fees . . . . .	48,280	53,049	45,529
Professional fees and expenses . . . . .	44,474	44,473	46,970
Printing and postage fees . . . . .	5,149	9,312	6,139
Insurance expense . . . . .	346	1,405	96
<b>TOTAL EXPENSES</b> . . . . .	<u>320,873</u>	<u>838,881</u>	<u>220,299</u>
Expenses waived/reimbursed by the Adviser . . . . .	<u>(268,580)</u>	<u>(616,541)</u>	<u>(192,034)</u>
<b>NET EXPENSES</b> . . . . .	<u>52,293</u>	<u>222,340</u>	<u>28,265</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$ 3,313,604</u>	<u>\$ 11,853,723</u>	<u>\$ 851,141</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio . . . . .	(716,389)	7,621,530	706,509
Capital gain distributions from corresponding affiliated Portfolio . . . . .	—	48,927	2,257,949
Net realized gain (loss) . . . . .	<u>(716,389)</u>	<u>7,670,457</u>	<u>2,964,458</u>
Net change in unrealized appreciation/depreciation on:			
Investment in corresponding affiliated Portfolio . . . . .	<u>(2,180,624)</u>	<u>(87,372,839)</u>	<u>(11,405,264)</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>(2,897,013)</u>	<u>(79,702,382)</u>	<u>(8,440,806)</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . . . .	<u>\$ 416,591</u>	<u>\$(67,848,659)</u>	<u>\$ (7,589,665)</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF CHANGES IN NET ASSETS**

	State Street Aggregate Bond Index Fund		State Street Global Equity ex-U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss) . . .	\$ 3,313,604	\$ 2,421,571	\$ 11,853,723	\$ 10,952,537	\$ 851,141	\$ 274,447
Net realized gain (loss). . . . .	(716,389)	(123,311)	7,670,457	20,186,716	2,964,458	1,367,126
Net change in unrealized appreciation/depreciation . . . .	(2,180,624)	847,638	(87,372,839)	50,094,878	(11,405,264)	1,339,927
<b>Net increase (decrease) in net assets resulting from operations. . . . .</b>	<u>416,591</u>	<u>3,145,898</u>	<u>(67,848,659)</u>	<u>81,234,131</u>	<u>(7,589,665)</u>	<u>2,981,500</u>
<b>DISTRIBUTIONS TO SHAREHOLDERS (NOTE 12):</b>						
Class A. . . . .	(15,298)	(3,213)	(239,408)	(35,397)	(291,904)	(49,508)
Class I . . . . .	(292,330)	(279,339)	(61,342)	(39,334)	(180,583)	(216,226)
Class K. . . . .	(3,009,769)	(2,229,646)	(31,433,325)	(17,959,892)	(1,357,502)	(985,478)
<b>Total distributions to shareholders . . . . .</b>	<u>(3,317,397)</u>	<u>(2,512,198)</u>	<u>(31,734,075)</u>	<u>(18,034,623)</u>	<u>(1,829,989)</u>	<u>(1,251,212)</u>
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
<b>Class A</b>						
Proceeds from sale of shares sold. . . . .	956,614	279,238	3,431,591	964,577	11,154,832	985,177
Reinvestment of distributions . . .	15,113	2,143	239,408	35,397	291,840	42,820
Cost of shares redeemed. . . . .	(185,045)	(153,080)	(258,352)	(2,022,178)	(1,528,358)	(145,350)
<b>Net increase (decrease) from capital share transactions . . .</b>	<u>786,682</u>	<u>128,301</u>	<u>3,412,647</u>	<u>(1,022,204)</u>	<u>9,918,314</u>	<u>882,647</u>
<b>Class I</b>						
Proceeds from sale of shares sold. . . . .	1,295,351	2,050,309	27,666	676,051	1,881,040	4,032,197
Reinvestment of distributions . . .	102,198	85,288	61,342	39,333	180,583	216,225
Cost of shares redeemed. . . . .	(1,294,529)	(3,817,467)	(246,039)	(413,077)	(362,509)	(440,293)
<b>Net increase (decrease) from capital share transactions . . .</b>	<u>103,020</u>	<u>(1,681,870)</u>	<u>(157,031)</u>	<u>302,307</u>	<u>1,699,114</u>	<u>3,808,129</u>
<b>Class K</b>						
Proceeds from sale of shares sold. . . . .	46,337,876	39,320,634	97,730,912	299,071,533	28,553,804	8,509,161
Reinvestment of distributions . . .	3,009,769	2,209,176	31,214,470	16,548,709	1,332,147	940,462
Cost of shares redeemed. . . . .	(16,266,407)	(21,154,747)	(53,791,160)	(143,968,371)	(3,449,083)	(6,508,163)
<b>Net increase (decrease) from capital share transactions . . .</b>	<u>33,081,238</u>	<u>20,375,063</u>	<u>75,154,222</u>	<u>171,651,871</u>	<u>26,436,868</u>	<u>2,941,460</u>
<b>Net increase (decrease) in net assets from beneficial interest transactions . . . . .</b>	<u>33,970,940</u>	<u>18,821,494</u>	<u>78,409,838</u>	<u>170,931,974</u>	<u>38,054,296</u>	<u>7,632,236</u>
Net increase (decrease) in net assets during the period. . . . .	<u>31,070,134</u>	<u>19,455,194</u>	<u>(21,172,896)</u>	<u>234,131,482</u>	<u>28,634,642</u>	<u>9,362,524</u>
Net assets at beginning of period.	<u>108,465,518</u>	<u>89,010,324</u>	<u>458,492,589</u>	<u>224,361,107</u>	<u>23,871,941</u>	<u>14,509,417</u>
<b>NET ASSETS AT END OF PERIOD. . . . .</b>	<u>\$139,535,652</u>	<u>\$108,465,518</u>	<u>\$437,319,693</u>	<u>\$ 458,492,589</u>	<u>\$ 52,506,583</u>	<u>\$23,871,941</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF CHANGES IN NET ASSETS (continued)**

	State Street Aggregate Bond Index Fund		State Street Global Equity ex-U.S. Index Fund		State Street Small/Mid Cap Equity Index Fund	
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17
<b>SHARES OF BENEFICIAL INTEREST:</b>						
<b>Class A</b>						
Shares sold . . . . .	\$ 100,646	\$ 28,379	\$ 336,001	\$ 92,268	\$ 897,673	\$ 80,265
Reinvestment of distributions . . .	1,594	218	28,604	3,355	28,251	3,574
Shares redeemed . . . . .	(19,456)	(15,694)	(25,912)	(187,618)	(123,003)	(11,836)
Net increase (decrease) from share transactions . . . . .	82,784	12,903	338,693	(91,995)	802,921	72,003
<b>Class I</b>						
Shares sold . . . . .	136,002	208,151	2,568	71,898	148,991	337,993
Reinvestment of distributions . . .	10,740	8,660	7,321	3,728	17,481	18,049
Shares redeemed . . . . .	(135,738)	(385,999)	(28,500)	(39,309)	(31,541)	(37,895)
Net increase (decrease) from share transactions . . . . .	11,004	(169,188)	(18,611)	36,317	134,931	318,147
<b>Class K</b>						
Shares sold . . . . .	4,879,259	3,978,064	9,921,926	29,446,359	2,229,951	751,517
Reinvestment of distributions . . .	316,549	224,438	3,720,438	1,567,113	128,959	78,503
Shares redeemed . . . . .	(1,704,883)	(2,142,554)	(5,266,494)	(13,697,753)	(281,909)	(582,563)
Net increase (decrease) from share transactions . . . . .	3,490,925	2,059,948	8,375,870	17,315,719	2,077,001	247,457

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX FUND**  
**FINANCIAL HIGHLIGHTS**

*Selected data for a share outstanding throughout each period*

	Class A				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 9.82	\$ 9.75	\$ 9.75	\$10.14	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.26	0.21	0.16	0.21	0.02
Net realized and unrealized gain (loss) . . . . .	(0.30)	0.08	0.03	(0.18)	0.16
Total from investment operations . . . . .	(0.04)	0.29	0.19	0.03	0.18
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.23)	(0.21)	(0.18)	(0.26)	(0.04)
Net realized gains . . . . .	—	(0.01)	(0.01)	(0.14)	—
Return of Capital . . . . .	—	—	—	(0.02)	—
Total distributions . . . . .	(0.23)	(0.22)	(0.19)	(0.42)	(0.04)
Net asset value, end of period . . . . .	<u>\$ 9.55</u>	<u>\$ 9.82</u>	<u>\$ 9.75</u>	<u>\$ 9.75</u>	<u>\$10.14</u>
<b>Total return (b)</b> . . . . .	(0.39)%	2.93%	1.91%	0.35%	1.85%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$1,121	\$ 340	\$ 211	\$ 184	\$ 51
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.55%	0.58%	0.67%	0.66%	0.91%(d)
Net expenses (c) . . . . .	0.31%	0.40%	0.40%	0.31%	0.52%(d)
Net investment income (loss) . . . . .	2.74%	2.11%	1.65%	2.11%	0.58%(d)
Portfolio turnover rate (e) . . . . .	90%	99%	194%	62%(f)	16%(f)(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Ratio does not include the expenses of the corresponding Portfolio.

(d) Annualized.

(e) Portfolio turnover rate is from the corresponding Portfolio.

(f) Portfolio turnover rate excludes to-be-announced ("TBA") transactions.

(g) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX FUND**  
**FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class I				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 9.84	\$ 9.76	\$ 9.74	\$10.13	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.27	0.23	0.18	0.20	0.08
Net realized and unrealized gain (loss) . . . . .	(0.29)	0.09	0.06	(0.14)	0.09
Total from investment operations . . . . .	(0.02)	0.32	0.24	0.06	0.17
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.27)	(0.23)	(0.21)	(0.29)	(0.04)
Net realized gains . . . . .	—	(0.01)	(0.01)	(0.14)	—
Return of Capital . . . . .	—	—	—	(0.02)	—
Total distributions . . . . .	(0.27)	(0.24)	(0.22)	(0.45)	(0.04)
Net asset value, end of period . . . . .	<u>\$ 9.55</u>	<u>\$ 9.84</u>	<u>\$ 9.76</u>	<u>\$ 9.74</u>	<u>\$10.13</u>
<b>Total return (b)</b> . . . . .	(0.20)%	3.29%	2.37%	0.60%	1.82%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$10,598	\$10,807	\$12,370	\$4,508	\$4,484
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.27%	0.26%	0.33%	0.41%	0.88%(d)
Net expenses (c) . . . . .	0.04%	0.08%	0.06%	0.06%	0.28%(d)
Net investment income (loss) . . . . .	2.78%	2.30%	1.83%	1.95%	2.91%(d)
Portfolio turnover rate (e) . . . . .	90%	99%	194%	62%(f)	16%(f)(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Ratio does not include the expenses of the corresponding Portfolio.

(d) Annualized.

(e) Portfolio turnover rate is from the corresponding Portfolio.

(f) Portfolio turnover rate excludes to-be-announced ("TBA") transactions.

(g) Not annualized.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX FUND**  
**FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class K				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.27	0.23	0.20	0.20	0.04
Net realized and unrealized gain (loss) . . . . .	(0.28)	0.09	0.03	(0.15)	0.15
Total from investment operations . . . . .	(0.01)	0.32	0.23	0.05	0.19
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.27)	(0.23)	(0.21)	(0.29)	(0.05)
Net realized gains . . . . .	—	(0.01)	(0.01)	(0.14)	—
Return of Capital . . . . .	—	—	—	(0.02)	—
Total distributions . . . . .	(0.27)	(0.24)	(0.22)	(0.45)	(0.05)
Net asset value, end of period . . . . .	\$ 9.55	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14
<b>Total return (b)</b> . . . . .	(0.10)%	3.30%	2.27%	0.54%	1.97%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$127,817	\$97,318	\$76,429	\$49,641	\$70,950
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.27%	0.26%	0.33%	0.41%	0.50%(d)
Net expenses (c) . . . . .	0.04%	0.08%	0.06%	0.06%	0.09%(d)
Net investment income (loss) . . . . .	2.83%	2.37%	1.98%	1.88%	1.33%(d)
Portfolio turnover rate (e) . . . . .	90%	99%	194%	62%(f)	16%(f)(g)

\* Commencement of operations.  
(a) Net investment income per share is calculated using the average shares method.  
(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.  
(c) Ratio does not include the expenses of the corresponding Portfolio.  
(d) Annualized.  
(e) Portfolio turnover rate is from the corresponding Portfolio.  
(f) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.  
(g) Not annualized.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET GLOBAL EQUITY EX-U.S. INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class A				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.36	0.08	0.31	0.15	0.04
Net realized and unrealized gain (loss) . . . . .	(1.90)	2.25	0.09	(0.71)	(0.83)
Total from investment operations . . . . .	(1.54)	2.33	0.40	(0.56)	(0.79)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.23)	(0.26)	(0.11)	(0.16)	(0.04)
Net realized gains . . . . .	(0.44)	(0.14)	—	—	—
Total distributions . . . . .	(0.67)	(0.40)	(0.11)	(0.16)	(0.04)
Net asset value, end of period . . . . .	\$ 8.46	\$10.67	\$ 8.74	\$ 8.45	\$ 9.17
<b>Total return (b)</b> . . . . .	(14.38)%	26.68%	4.75%	(6.17)%	(7.88)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$ 3,599	\$ 927	\$1,564	\$ 42	\$ 46
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.57%	0.53%	0.58%	0.70%	1.17%(d)
Net expenses (c) . . . . .	0.42%	0.44%	0.42%	0.32%	0.60%(d)
Net investment income (loss) . . . . .	3.59%	0.79%	3.51%	1.64%	1.55%(d)
Portfolio turnover rate (e) . . . . .	4%	2%	8%	3%	0%(f)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Ratio does not include the expenses of the corresponding Portfolio.

(d) Annualized.

(e) Portfolio turnover rate is from the corresponding Portfolio.

(f) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET GLOBAL EQUITY EX-U.S. INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class I				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.23	0.21	0.17	0.18	0.05
Net realized and unrealized gain (loss) . . . . .	(1.76)	2.14	0.25	(0.72)	(0.83)
Total from investment operations . . . . .	(1.53)	2.35	0.42	(0.54)	(0.78)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.24)	(0.28)	(0.13)	(0.18)	(0.05)
Net realized gains . . . . .	(0.44)	(0.14)	—	—	—
Total distributions . . . . .	(0.68)	(0.42)	(0.13)	(0.18)	(0.05)
Net asset value, end of period . . . . .	\$ 8.46	\$10.67	\$ 8.74	\$ 8.45	\$ 9.17
<b>Total return (b)</b> . . . . .	(14.18)%	27.00%	5.02%	(5.94)%	(7.81)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$ 635	\$ 999	\$ 501	\$ 42	\$ 46
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.43%	0.23%	0.32%	0.45%	0.92%(d)
Net expenses (c) . . . . .	0.30%	0.15%	0.16%	0.06%	0.35%(d)
Net investment income (loss) . . . . .	2.27%	2.12%	2.01%	1.89%	1.81%(d)
Portfolio turnover rate (e) . . . . .	4%	2%	8%	3%	0%(f)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Ratio does not include the expenses of the corresponding Portfolio.

(d) Annualized.

(e) Portfolio turnover rate is from the corresponding Portfolio.

(f) Not annualized.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET GLOBAL EQUITY EX-U.S. INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class K				
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period . . . . .	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.26	0.32	0.20	0.24	0.05
Net realized and unrealized gain (loss) . . . . .	(1.77)	2.04	0.22	(0.78)	(0.83)
Total from investment operations . . . . .	(1.51)	2.36	0.42	(0.54)	(0.78)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.26)	(0.28)	(0.13)	(0.18)	(0.05)
Net realized gains . . . . .	(0.44)	(0.14)	—	—	—
Total distributions . . . . .	(0.70)	(0.42)	(0.13)	(0.18)	(0.05)
Net asset value, end of period . . . . .	\$ 8.47	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17
<b>Total return (b)</b> . . . . .	(14.03)%	27.11%	5.02%	(5.94)%	(7.76)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$433,086	\$456,567	\$222,297	\$57,219	\$40,800
<b>Ratios to Average Net Assets:</b>					
Total expenses (c) . . . . .	0.18%	0.18%	0.23%	0.45%	0.73%(d)
Net expenses (c) . . . . .	0.05%	0.10%	0.07%	0.06%	0.15%(d)
Net investment income (loss) . . . . .	2.57%	3.16%	2.28%	2.59%	2.00%(d)
Portfolio turnover rate (e) . . . . .	4%	2%	8%	3%	0%(f)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Ratio does not include the expenses of the corresponding Portfolio.

(d) Annualized.

(e) Portfolio turnover rate is from the corresponding Portfolio.

(f) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET SMALL/MID CAP EQUITY INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class A			
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 10/16/15* - 12/31/15
Net asset value, beginning of period . . . . .	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>				
Net investment income (loss) (a) . . . . .	0.32	0.53	0.07	0.05
Net realized and unrealized gain (loss) . . . . .	(1.45)	1.37	1.41	(0.69)
Total from investment operations . . . . .	(1.13)	1.90	1.48	(0.64)
<b>Distributions to shareholders from:</b>				
Net investment income . . . . .	(0.15)	(0.25)	(0.11)	(0.06)
Net realized gains . . . . .	(0.20)	(0.37)	(0.00)(b)	—
Total distributions . . . . .	(0.35)	(0.62)	(0.11)	(0.06)
Net asset value, end of period . . . . .	<u>\$10.47</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
<b>Total return (c) . . . . .</b>	(9.35)%	17.87%	15.67%	(6.27)%
<b>Ratios and Supplemental Data:</b>				
Net assets, end of period (in 000s) . . . . .	\$9,274	\$ 988	\$ 114	\$ 97
<b>Ratios to Average Net Assets:</b>				
Total expenses (d) . . . . .	0.80%	1.10%	2.48%	5.08%(e)
Net expenses (d) . . . . .	0.29%	0.35%	0.30%	0.30%(e)
Net investment income (loss) . . . . .	2.65%	4.60%	0.69%	2.55%(e)
Portfolio turnover rate (f) . . . . .	22%	21%	21%	8%(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Amount is less than \$0.005 per share.

(c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(d) Ratio does not include the expenses of the corresponding Portfolio.

(e) Annualized.

(f) Portfolio turnover rate is from the corresponding Portfolio.

(g) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET SMALL/MID CAP EQUITY INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class I			
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 10/16/15* - 12/31/15
Net asset value, beginning of period . . . . .	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>				
Net investment income (loss) (a) . . . . .	0.20	0.40	0.14	0.06
Net realized and unrealized gain (loss) . . . . .	(1.29)	1.53	1.37	(0.70)
Total from investment operations . . . . .	(1.09)	1.93	1.51	(0.64)
<b>Distributions to shareholders from:</b>				
Net investment income . . . . .	(0.18)	(0.28)	(0.14)	(0.06)
Net realized gains . . . . .	(0.20)	(0.37)	(0.00)(b)	—
Total distributions . . . . .	(0.38)	(0.65)	(0.14)	(0.06)
Net asset value, end of period . . . . .	<u>\$10.48</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
<b>Total return (c) . . . . .</b>	(9.07)%	18.16%	15.96%	(6.18)%
<b>Ratios and Supplemental Data:</b>				
Net assets, end of period (in 000s) . . . . .	\$5,038	\$4,135	\$ 297	\$ 97
<b>Ratios to Average Net Assets:</b>				
Total expenses (d) . . . . .	0.61%	0.90%	2.22%	4.83%(e)
Net expenses (d) . . . . .	0.07%	0.11%	0.05%	0.05%(e)
Net investment income (loss) . . . . .	1.58%	3.42%	1.42%	2.80%(e)
Portfolio turnover rate (f) . . . . .	22%	21%	21%	8%(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Amount is less than \$0.005 per share.

(c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(d) Ratio does not include the expenses of the corresponding Portfolio.

(e) Annualized.

(f) Portfolio turnover rate is from the corresponding Portfolio.

(g) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET SMALL/MID CAP EQUITY INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class K			
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 8/12/15* - 12/31/15
Net asset value, beginning of period . . . . .	\$ 11.95	\$ 10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>				
Net investment income (loss) (a) . . . . .	0.29	0.15	0.15	0.06
Net realized and unrealized gain (loss). . . . .	(1.38)	1.78	1.36	(0.70)
Total from investment operations . . . . .	(1.09)	1.93	1.51	(0.64)
<b>Distributions to shareholders from:</b>				
Net investment income . . . . .	(0.18)	(0.28)	(0.14)	(0.06)
Net realized gains. . . . .	(0.20)	(0.37)	(0.00)(b)	—
Total distributions. . . . .	(0.38)	(0.65)	(0.14)	(0.06)
Net asset value, end of period . . . . .	<u>\$ 10.48</u>	<u>\$ 11.95</u>	<u>\$ 10.67</u>	<u>\$ 9.30</u>
<b>Total return (c)</b> . . . . .	(9.03)%	18.16%	16.21%	(6.38)%
<b>Ratios and Supplemental Data:</b>				
Net assets, end of period (in 000s) . . . . .	\$38,195	\$18,750	\$14,098	\$3,930
<b>Ratios to Average Net Assets:</b>				
Total expenses (d). . . . .	0.55%	0.96%	2.21%	4.71%(e)
Net expenses (d). . . . .	0.04%	0.05%	0.05%	0.05%(e)
Net investment income (loss). . . . .	2.37%	1.29%	1.51%	1.49%(e)
Portfolio turnover rate (f) . . . . .	22%	21%	21%	8%(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Amount is less than \$0.005 per share.

(c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(d) Ratio does not include the expenses of the corresponding Portfolio.

(e) Annualized.

(f) Portfolio turnover rate is from the corresponding Portfolio.

(g) Not annualized.

See accompanying notes to financial statements.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of December 31, 2018

	% of Net Assets
U.S. Treasury Obligations	41.5%
U.S. Government Agency Obligations	32.7
Corporate Bonds & Notes	27.0
Foreign Government Obligations	4.2
Mortgage-Backed Securities	1.4
Municipal Bonds & Notes	0.6
Asset-Backed Securities	0.5
Short-Term Investment	1.4
Liabilities in Excess of Other Assets	(9.3)
<b>TOTAL</b>	<b>100.0%</b>

(The composition is expressed as a percentage of net assets as of the date indicated. The composition will vary over time.)

Top Five Sectors as of December 31, 2018

Description	% of Net Assets
Banks	6.2%
Electric	1.8
Oil & Gas	1.7
Pharmaceuticals	1.6
Telecommunications	1.2
<b>TOTAL</b>	<b>12.5%</b>

(The top five sectors are expressed as a percentage of net assets and may change over time.)

STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO  
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of December 31, 2018

	% of Net Assets
Common Stocks	93.5%
Warrants	0.0*
Preferred Stocks	0.0*
Short-Term Investments	5.3
Other Assets in Excess of Liabilities	1.2
<b>TOTAL</b>	<b>100.0%</b>

\* Amount shown represents less than 0.05% of net assets.

(The composition is expressed as a percentage of net assets as of the date indicated. The composition will vary over time.)

Top Five Sectors as of December 31, 2018

Description	% of Net Assets
Banks	13.8%
Pharmaceuticals	5.6
Oil & Gas	6.0
Insurance	5.0
Telecommunications	4.7
<b>TOTAL</b>	<b>35.1%</b>

(The top five sectors are expressed as a percentage of net assets and may change over time.)



STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO  
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of December 31, 2018

	% of Net Assets
Common Stocks	88.2%
Rights	0.0*
Short-Term Investments	6.6
Other Assets in Excess of Liabilities	5.2
<b>TOTAL</b>	<b>100.0%</b>

\* Amount shown represents less than 0.05% of net assets.

(The composition is expressed as a percentage of net assets as of the date indicated. The composition will vary over time.)

Top Five Sectors as of December 31, 2018

Description	% of Net Assets
Real Estate Investment Trusts	9.2%
Software	6.6
Banks	5.4
Commercial Services	5.4
Insurance	3.9
<b>TOTAL</b>	<b>30.5%</b>

(The top five sectors are expressed as a percentage of net assets and may change over time.)

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>CORPORATE BONDS &amp; NOTES — 27.0%</b>			United Technologies Corp.:		
<b>ADVERTISING — 0.1%</b>			1.90%, 5/4/2020 . . . . . \$	300,000	\$ 294,834
Interpublic Group of Cos., Inc.:			1.95%, 11/1/2021 . . . . .	150,000	144,105
3.75%, 10/1/2021 . . . . . \$	260,000	\$ 261,612	2.65%, 11/1/2026 . . . . .	50,000	44,953
4.20%, 4/15/2024 . . . . .	25,000	24,667	2.80%, 5/4/2024 . . . . .	250,000	235,587
4.65%, 10/1/2028 . . . . .	10,000	9,876	3.13%, 5/4/2027 . . . . .	200,000	185,026
5.40%, 10/1/2048 . . . . .	25,000	23,874	3.35%, 8/16/2021 . . . . .	15,000	14,956
Omnicom Group, Inc./Omnicom Capital, Inc.:			3.65%, 8/16/2023 . . . . .	340,000	338,715
3.60%, 4/15/2026 . . . . .	100,000	94,816	3.95%, 8/16/2025 . . . . .	25,000	24,828
WPP Finance 2010			4.13%, 11/16/2028 . . . . .	60,000	59,452
3.63%, 9/7/2022 . . . . .	25,000	24,302	4.45%, 11/16/2038 . . . . .	20,000	19,295
		439,147	4.50%, 6/1/2042 . . . . .	250,000	237,595
			4.63%, 11/16/2048 . . . . .	35,000	33,817
			6.13%, 7/15/2038 . . . . .	50,000	56,627
<b>AEROSPACE &amp; DEFENSE — 0.6%</b>					5,096,617
Boeing Co.:			<b>AGRICULTURE — 0.3%</b>		
2.60%, 10/30/2025 . . . . .	35,000	33,183	Altria Group, Inc.:		
2.80%, 3/1/2023 . . . . .	25,000	24,619	2.63%, 1/14/2020 . . . . .	150,000	148,618
3.25%, 3/1/2028 . . . . .	25,000	24,486	2.85%, 8/9/2022 . . . . .	200,000	191,902
3.38%, 6/15/2046 . . . . .	25,000	22,004	3.88%, 9/16/2046 . . . . .	100,000	76,252
3.55%, 3/1/2038 . . . . .	165,000	153,902	4.00%, 1/31/2024 . . . . .	25,000	24,567
3.65%, 3/1/2047 . . . . .	100,000	91,989	4.50%, 5/2/2043 . . . . .	25,000	20,804
Embraer Netherlands Finance B.V.:			Archer-Daniels-Midland Co.:		
5.05%, 6/15/2025 . . . . .	50,000	50,581	3.38%, 3/15/2022 . . . . .	60,000	60,246
General Dynamics Corp.:			3.75%, 9/15/2047 . . . . .	50,000	45,085
2.25%, 11/15/2022 . . . . .	25,000	24,240	4.02%, 4/16/2043 . . . . .	50,000	47,180
2.38%, 11/15/2024 . . . . .	250,000	236,475	BAT Capital Corp.:		
2.88%, 5/11/2020 . . . . .	600,000	600,414	2.76%, 8/15/2022 . . . . .	300,000	283,197
Harris Corp.:			3.22%, 8/15/2024 . . . . .	50,000	45,991
3.83%, 4/27/2025 . . . . .	50,000	48,916	3.56%, 8/15/2027 . . . . .	100,000	88,634
4.40%, 6/15/2028 . . . . .	100,000	99,944	4.39%, 8/15/2037 . . . . .	285,000	234,213
L3 Technologies, Inc.:			4.54%, 8/15/2047 . . . . .	105,000	84,024
3.85%, 6/15/2023 . . . . .	70,000	70,087	Bunge, Ltd. Finance Corp.:		
3.85%, 12/15/2026 . . . . .	50,000	48,358	3.75%, 9/25/2027 . . . . .	30,000	26,671
4.95%, 2/15/2021 . . . . .	25,000	25,634	4.35%, 3/15/2024 . . . . .	100,000	98,527
Lockheed Martin Corp.:			Philip Morris International, Inc.:		
2.50%, 11/23/2020 . . . . .	300,000	296,514	2.00%, 2/21/2020 . . . . .	150,000	148,177
3.55%, 1/15/2026 . . . . .	100,000	99,109	2.13%, 5/10/2023 . . . . .	75,000	70,388
3.60%, 3/1/2035 . . . . .	50,000	46,398	2.63%, 2/18/2022 . . . . .	25,000	24,240
4.70%, 5/15/2046 . . . . .	110,000	114,814	2.75%, 2/25/2026 . . . . .	125,000	115,890
Northrop Grumman Corp.:			3.13%, 3/2/2028 . . . . .	200,000	187,184
2.55%, 10/15/2022 . . . . .	150,000	145,273	4.13%, 3/4/2043 . . . . .	25,000	22,211
2.93%, 1/15/2025 . . . . .	150,000	142,276	4.50%, 3/26/2020 . . . . .	25,000	25,422
3.25%, 8/1/2023 . . . . .	200,000	196,674	4.50%, 3/20/2042 . . . . .	50,000	46,466
3.25%, 1/15/2028 . . . . .	150,000	140,146	Reynolds American, Inc.:		
4.03%, 10/15/2047 . . . . .	200,000	181,734	4.00%, 6/12/2022 . . . . .	50,000	49,369
4.75%, 6/1/2043 . . . . .	25,000	25,194	5.70%, 8/15/2035 . . . . .	25,000	24,381
Raytheon Co.:			5.85%, 8/15/2045 . . . . .	175,000	161,406
3.13%, 10/15/2020 . . . . .	25,000	25,065			2,351,045
4.20%, 12/15/2044 . . . . .	25,000	25,406	<b>AIRLINES — 0.1%</b>		
Rockwell Collins, Inc.:			American Airlines 2014-1 Pass		
2.80%, 3/15/2022 . . . . .	200,000	193,898	Through Trust, Class A		
3.50%, 3/15/2027 . . . . .	136,000	128,010	Series A, 3.70%, 4/1/2028 . . . . .	19,444	18,782
4.35%, 4/15/2047 . . . . .	100,000	91,484			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
American Airlines 2017-2 Pass Through Trust, Class AA Series AA, 3.35%, 4/15/2031 . . . \$	97,294	\$ 91,842	4.15%, 6/19/2023 . . . . . \$	200,000	\$ 194,556
Delta Air Lines, Inc.:			4.35%, 1/17/2027 . . . . .	185,000	170,035
2.60%, 12/4/2020 . . . . .	250,000	244,980	5.25%, 3/1/2026 . . . . .	100,000	98,153
2.88%, 3/13/2020 . . . . .	100,000	99,224	PACCAR Financial Corp.:		
3.63%, 3/15/2022 . . . . .	250,000	241,040	Series MTN, 2.30%, 8/10/2022 .	50,000	48,314
United Airlines 2016-1 Pass Through Trust Class A Series AA, 3.10%, 1/7/2030 . . .	47,361	44,765	Series MTN, 3.10%, 5/10/2021 .	40,000	39,962
United Airlines 2018-1 Pass Through Trust Series AA, 3.50%, 9/1/2031 . . .	115,000	109,689	Toyota Motor Credit Corp.:		
		850,322	1.95%, 4/17/2020 . . . . .	100,000	98,551
			Series GMTN, 1.90%, 4/8/2021 .	275,000	268,119
			Series GMTN, 2.80%, 7/13/2022 . . . . .	25,000	24,671
			Series GMTN, 3.05%, 1/11/2028 . . . . .	50,000	48,026
			Series GMTN, 3.45%, 9/20/2023 . . . . .	250,000	250,547
<b>APPAREL — 0.0% (a)</b>			Series MTN, 2.15%, 9/8/2022 . .	50,000	48,007
NIKE, Inc.:			Series MTN, 2.60%, 1/11/2022 . .	200,000	196,760
2.38%, 11/1/2026 . . . . .	50,000	46,086	Series MTN, 2.90%, 4/17/2024 . .	50,000	48,698
3.88%, 11/1/2045 . . . . .	30,000	28,726	Series MTN, 2.95%, 4/13/2021 . .	50,000	49,918
Ralph Lauren Corp.			Series MTN, 3.40%, 4/14/2025 . .	100,000	99,327
3.75%, 9/15/2025 . . . . .	25,000	24,755			4,774,535
		99,567	<b>AUTO PARTS &amp; EQUIPMENT</b>		
			— 0.0% (a)		
<b>AUTO MANUFACTURERS —</b>			Aptiv PLC:		
<b>0.6%</b>			4.25%, 1/15/2026 . . . . .	25,000	24,322
American Honda Finance Corp.:			4.40%, 10/1/2046 . . . . .	30,000	26,574
Series MTN, 1.95%, 7/20/2020 . .	25,000	24,554	Lear Corp.		
Series MTN, 2.45%, 9/24/2020 . .	75,000	74,090	5.25%, 1/15/2025 . . . . .	20,000	20,486
Series MTN, 2.90%, 2/16/2024 . .	50,000	48,557			71,382
Series MTN, 3.63%, 10/10/2023 . . . . .	300,000	302,397	<b>BANKS — 6.2%</b>		
Ford Motor Co.:			Australia & New Zealand Banking Group, Ltd.:		
4.35%, 12/8/2026 . . . . .	100,000	89,245	2.63%, 5/19/2022 . . . . .	250,000	243,627
4.75%, 1/15/2043 . . . . .	50,000	38,757	Series MTN, 2.30%, 6/1/2021 . .	100,000	97,699
5.29%, 12/8/2046 . . . . .	100,000	82,092	Banco Bilbao Vizcaya Argentaria SA		
Ford Motor Credit Co. LLC:			3.00%, 10/20/2020 . . . . .	25,000	24,681
2.34%, 11/2/2020 . . . . .	250,000	240,500	Banco Santander SA:		
2.68%, 1/9/2020 . . . . .	300,000	294,954	3.13%, 2/23/2023 . . . . .	200,000	189,190
2.98%, 8/3/2022 . . . . .	200,000	184,712	4.38%, 4/12/2028 . . . . .	200,000	186,282
3.10%, 5/4/2023 . . . . .	100,000	90,543	Bank of America Corp.:		
3.34%, 3/18/2021 . . . . .	150,000	145,179	6.11%, 1/29/2037 . . . . .	75,000	82,431
3.82%, 11/2/2027 . . . . .	250,000	211,650	3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (b) . . . . .	250,000	246,720
Series GMTN, 4.39%, 1/8/2026 .	100,000	89,730	3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (b) . . . . .	96,000	93,091
General Motors Co.:			3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (b) . . . . .	250,000	238,972
5.15%, 4/1/2038 . . . . .	200,000	172,984	3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (b) . . . . .	234,000	227,174
5.20%, 4/1/2045 . . . . .	200,000	165,836	3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (b) . . . . .	360,000	335,261
6.00%, 4/1/2036 . . . . .	100,000	96,689	3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (b) . . . . .	250,000	222,532
6.75%, 4/1/2046 . . . . .	25,000	24,232			
General Motors Financial Co., Inc.:					
3.15%, 1/15/2020 . . . . .	35,000	34,776			
3.15%, 6/30/2022 . . . . .	250,000	238,252			
3.20%, 7/13/2020 . . . . .	25,000	24,744			
3.20%, 7/6/2021 . . . . .	100,000	97,647			
3.45%, 1/14/2022 . . . . .	50,000	48,389			
3.70%, 5/9/2023 . . . . .	100,000	95,710			
3.95%, 4/13/2024 . . . . .	150,000	141,973			
4.00%, 1/15/2025 . . . . .	35,000	32,699			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (b) . . . . . \$	200,000	\$ 189,620	3 Month USD LIBOR + 2.65%, 4.65%, 10/12/2022 (b) . . . . . \$	250,000	\$ 221,255
Series GMTN, 2.63%, 4/19/2021 . . . . .	600,000	591,648	Series BKNT, 2.45%, 3/22/2021 . . . . .	200,000	196,798
Series GMTN, 3.50%, 4/19/2026 . . . . .	130,000	125,037	Series BKNT, 2.50%, 1/8/2021 . . . . .	250,000	247,067
Series GMTN, 3 Month USD LIBOR + 0.66%, 2.37%, 7/21/2021 (b) . . . . .	250,000	245,755	Barclays Bank PLC: 2.65%, 1/11/2021 . . . . .	200,000	195,932
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (b) . . . . .	250,000	237,205	5.14%, 10/14/2020 . . . . .	100,000	101,001
Series L, 3.95%, 4/21/2025 . . . . .	50,000	48,457	Barclays PLC: 3.20%, 8/10/2021 . . . . .	200,000	194,390
Series MTN, 2.50%, 10/21/2022 . . . . .	50,000	47,997	3.68%, 1/10/2023 . . . . .	200,000	192,002
Series MTN, 3.25%, 10/21/2027 . . . . .	400,000	370,288	4.38%, 1/12/2026 . . . . .	50,000	47,759
Series MTN, 4.00%, 4/1/2024 . . . . .	50,000	50,294	5.25%, 8/17/2045 . . . . .	25,000	23,065
Series MTN, 4.13%, 1/22/2024 . . . . .	25,000	25,326	3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (b) . . . . .	250,000	243,390
Series MTN, 4.20%, 8/26/2024 . . . . .	50,000	49,656	3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (b) . . . . .	200,000	192,388
Series MTN, 4.88%, 4/1/2044 . . . . .	50,000	51,257	BB&T Corp.: Series MTN, 2.15%, 2/1/2021 . . . . .	275,000	269,167
Series MTN, 5.00%, 1/21/2044 . . . . .	100,000	103,385	Series MTN, 2.63%, 6/29/2020 . . . . .	50,000	49,541
Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (b) . . . . .	200,000	199,932	Series MTN, 3.75%, 12/6/2023 . . . . .	50,000	50,442
Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (b) . . . . .	250,000	249,607	BNP Paribas SA: Series BKNT, 5.00%, 1/15/2021 . . . . .	100,000	103,291
Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (b) . . . . .	500,000	472,715	Series MTN, 4.25%, 10/15/2024 . . . . .	250,000	246,707
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (b) . . . . .	200,000	196,524	BPCE SA 4.00%, 4/15/2024 . . . . .	250,000	251,810
Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (b) . . . . .	250,000	248,700	Branch Banking & Trust Co.: 2.10%, 1/15/2020 . . . . .	250,000	247,415
Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (b) . . . . .	150,000	144,888	Series BKNT, 3.63%, 9/16/2025 . . . . .	25,000	24,564
Bank of Montreal: Series D, 3.10%, 4/13/2021 . . . . .	60,000	60,005	Canadian Imperial Bank of Commerce: 2.55%, 6/16/2022 . . . . .	50,000	48,622
Series MTN, 1.90%, 8/27/2021 . . . . .	300,000	290,610	2.70%, 2/2/2021 . . . . .	85,000	84,152
Series MTN, 2.55%, 11/6/2022 . . . . .	30,000	29,107	Capital One Financial Corp.: 2.50%, 5/12/2020 . . . . .	500,000	493,790
Series MTN, 3.10%, 7/13/2020 . . . . .	50,000	50,013	3.20%, 1/30/2023 . . . . .	250,000	242,955
Bank of New York Mellon Corp.: Series G, 2.15%, 2/24/2020 . . . . .	325,000	322,091	3.30%, 10/30/2024 . . . . .	100,000	94,453
Series G, 3.00%, 2/24/2025 . . . . .	100,000	96,278	3.75%, 7/28/2026 . . . . .	125,000	114,250
Series MTN, 2.05%, 5/3/2021 . . . . .	50,000	48,778	3.80%, 1/31/2028 . . . . .	250,000	231,650
Series MTN, 2.20%, 8/16/2023 . . . . .	200,000	189,768	Capital One NA Series BKNT, 2.95%, 7/23/2021 . . . . .	75,000	73,787
Series MTN, 2.60%, 2/7/2022 . . . . .	275,000	269,852	Citibank NA: Series BKNT, 2.10%, 6/12/2020 . . . . .	250,000	245,747
Series MTN, 3.25%, 5/16/2027 . . . . .	100,000	96,353	Series BKNT, 2.13%, 10/20/2020 . . . . .	275,000	269,437
Series MTN, 3.30%, 8/23/2029 . . . . .	250,000	234,782	Citigroup, Inc.: 2.35%, 8/2/2021 . . . . .	50,000	48,598
Bank of Nova Scotia: 2.35%, 10/21/2020 . . . . .	100,000	98,727	2.45%, 1/10/2020 . . . . .	300,000	297,477
2.70%, 3/7/2022 . . . . .	100,000	97,860	2.70%, 3/30/2021 . . . . .	175,000	172,247
			2.70%, 10/27/2022 . . . . .	250,000	240,927
			2.75%, 4/25/2022 . . . . .	300,000	291,306

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.90%, 12/8/2021 . . . . .	\$ 250,000	\$ 245,515	Series BKNT, 2.25%, 6/14/2021 . . . . .	\$ 50,000	\$ 48,825
3.20%, 10/21/2026 . . . . .	300,000	276,831	Series BKNT, 3.35%, 7/26/2021 . . . . .	200,000	200,348
3.75%, 6/16/2024 . . . . .	25,000	24,830	Series BKNT, 3.85%, 3/15/2026 . . . . .	225,000	221,368
4.13%, 7/25/2028 . . . . .	70,000	65,626	Goldman Sachs Group, Inc.:		
4.30%, 11/20/2026 . . . . .	50,000	48,142	2.35%, 11/15/2021 . . . . .	175,000	168,604
4.40%, 6/10/2025 . . . . .	250,000	245,620	2.60%, 12/27/2020 . . . . .	250,000	245,382
4.45%, 9/29/2027 . . . . .	150,000	144,588	2.63%, 4/25/2021 . . . . .	150,000	146,304
4.65%, 7/30/2045 . . . . .	25,000	24,364	2.75%, 9/15/2020 . . . . .	250,000	247,172
5.30%, 5/6/2044 . . . . .	50,000	49,475	2.88%, 2/25/2021 . . . . .	25,000	24,612
6.68%, 9/13/2043 . . . . .	175,000	204,837	3.00%, 4/26/2022 . . . . .	250,000	243,067
3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (b) . . . . .	100,000	96,677	3.50%, 1/23/2025 . . . . .	50,000	47,324
3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (b) . . . . .	250,000	242,995	3.50%, 11/16/2026 . . . . .	250,000	231,855
3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (b) . . . . .	100,000	94,639	3.63%, 1/22/2023 . . . . .	25,000	24,599
3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (b) . . . . .	250,000	240,802	3.75%, 2/25/2026 . . . . .	50,000	47,316
3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (b) . . . . .	150,000	139,944	4.00%, 3/3/2024 . . . . .	50,000	49,373
3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (b) . . . . .	250,000	233,207	4.75%, 10/21/2045 . . . . .	50,000	47,568
Citizens Bank NA/Providence RI Series BKNT, 2.25%, 10/30/2020 . . . . .	250,000	244,770	5.15%, 5/22/2045 . . . . .	250,000	235,572
Comerica, Inc. 3.70%, 7/31/2023 . . . . .	50,000	49,989	5.95%, 1/15/2027 . . . . .	50,000	52,631
Commonwealth Bank of Australia Series BKNT, 2.55%, 3/15/2021 . . . . .	100,000	98,537	6.25%, 2/1/2041 . . . . .	200,000	227,642
Cooperatieve Rabobank UA: 2.75%, 1/10/2023 . . . . .	250,000	242,005	6.75%, 10/1/2037 . . . . .	150,000	169,903
3.88%, 2/8/2022 . . . . .	50,000	50,496	3 Month USD LIBOR + 0.99%, 2.91%, 7/24/2023 (b) . . . . .	250,000	237,945
4.38%, 8/4/2025 . . . . .	250,000	245,545	3 Month USD LIBOR + 1.37%, 4.02%, 10/31/2038 (b) . . . . .	200,000	175,716
4.50%, 1/11/2021 . . . . .	50,000	51,207	3 Month USD LIBOR + 1.43%, 4.41%, 4/23/2039 (b) . . . . .	350,000	323,120
5.75%, 12/1/2043 . . . . .	50,000	54,862	3 Month USD LIBOR + 1.51%, 3.69%, 6/5/2028 (b) . . . . .	250,000	232,457
Series GMTN, 2.50%, 1/19/2021 . . . . .	300,000	294,756	3 Month USD LIBOR + 0.82%, 2.88%, 10/31/2022 (b) . . . . .	275,000	266,607
Credit Suisse Group Funding Guernsey, Ltd.:			3 Month USD LIBOR + 1.20%, 3.27%, 9/29/2025 (b) . . . . .	325,000	304,024
2.75%, 3/26/2020 . . . . .	300,000	296,934	Series MTN, 4.80%, 7/8/2044 . . . . .	50,000	47,589
3.13%, 12/10/2020 . . . . .	450,000	445,986	HSBC Holdings PLC:		
3.80%, 6/9/2023 . . . . .	150,000	147,322	2.65%, 1/5/2022 . . . . .	325,000	315,260
Deutsche Bank AG:			2.95%, 5/25/2021 . . . . .	250,000	246,502
2.70%, 7/13/2020 . . . . .	275,000	266,720	3.40%, 3/8/2021 . . . . .	275,000	274,156
2.95%, 8/20/2020 . . . . .	50,000	48,463	3.60%, 5/25/2023 . . . . .	250,000	246,972
3.30%, 11/16/2022 . . . . .	250,000	231,685	4.30%, 3/8/2026 . . . . .	250,000	246,295
3.70%, 5/30/2024 . . . . .	50,000	45,374	5.10%, 4/5/2021 . . . . .	50,000	51,641
4.25%, 10/14/2021 . . . . .	200,000	196,892	5.25%, 3/14/2044 . . . . .	200,000	198,852
Discover Bank:			6.50%, 9/15/2037 . . . . .	200,000	228,614
Series BKNT, 3.35%, 2/6/2023 . . . . .	250,000	242,775	3 Month USD LIBOR + 0.99%, 3.95%, 5/18/2024 (b) . . . . .	250,000	248,547
Series BKNT, 3.45%, 7/27/2026 . . . . .	25,000	22,979	3 Month USD LIBOR + 1.35%, 4.29%, 9/12/2026 (b) . . . . .	200,000	196,502
Fifth Third Bancorp 3.95%, 3/14/2028 . . . . .	100,000	99,120	3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (b) . . . . .	250,000	238,937
Fifth Third Bank:			3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (b) . . . . .	250,000	241,570
			Huntington Bancshares, Inc.:		
			2.30%, 1/14/2022 . . . . .	25,000	24,141
			4.00%, 5/15/2025 . . . . .	100,000	100,343

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Huntington National Bank Series BKNT, 3.55%, 10/6/2023 . . . . .	\$ 250,000	\$ 249,070	Series BKNT, 3 Month USD LIBOR + 0.35%, 3.09%, 4/26/2021 (b) . . . . .	\$ 350,000	\$ 348,999
Industrial & Commercial Bank of China, Ltd. 2.45%, 10/20/2021 . . . . .	250,000	242,745	KeyBank NA: Series BKNT, 2.30%, 9/14/2022 . . . . .	250,000	240,740
ING Groep NV 4.55%, 10/2/2028 . . . . .	200,000	197,892	Series MTN, 3.40%, 5/20/2026 . . . . .	25,000	23,912
Intesa Sanpaolo SpA 5.25%, 1/12/2024 . . . . .	50,000	49,099	KeyCorp.: Series MTN, 2.90%, 9/15/2020 . . . . .	100,000	99,282
JPMorgan Chase & Co.: 2.25%, 1/23/2020 . . . . .	150,000	148,506	Series MTN, 4.15%, 10/29/2025 . . . . .	65,000	65,952
2.40%, 6/7/2021 . . . . .	550,000	538,147	Landwirtschaftliche Rentenbank: 2.00%, 1/13/2025 . . . . .	25,000	23,930
2.55%, 3/1/2021 . . . . .	250,000	246,290	2.25%, 10/1/2021 . . . . .	50,000	49,508
2.70%, 5/18/2023 . . . . .	125,000	120,048	Series GMTN, 1.75%, 7/27/2026 . . . . .	50,000	46,409
2.95%, 10/1/2026 . . . . .	350,000	323,036	Lloyds Banking Group PLC: 3.00%, 1/11/2022 . . . . .	200,000	193,348
2.97%, 1/15/2023 . . . . .	50,000	48,718	3.75%, 1/11/2027 . . . . .	300,000	274,644
3.38%, 5/1/2023 . . . . .	75,000	73,373	4.05%, 8/16/2023 . . . . .	500,000	493,290
3.88%, 2/1/2024 . . . . .	50,000	50,277	4.34%, 1/9/2048 . . . . .	200,000	157,144
4.13%, 12/15/2026 . . . . .	50,000	48,782	4.65%, 3/24/2026 . . . . .	100,000	94,302
4.25%, 10/1/2027 . . . . .	80,000	78,676	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (b) . . . . .	200,000	189,122
4.85%, 2/1/2044 . . . . .	50,000	51,140	Manufacturers & Traders Trust Co. Series BKNT, 2.63%, 1/25/2021 . . . . .	250,000	246,630
4.95%, 6/1/2045 . . . . .	50,000	50,911	Mitsubishi UFJ Financial Group, Inc.: 2.19%, 9/13/2021 . . . . .	50,000	48,383
5.40%, 1/6/2042 . . . . .	50,000	55,037	2.67%, 7/25/2022 . . . . .	300,000	291,438
5.50%, 10/15/2040 . . . . .	150,000	165,771	2.76%, 9/13/2026 . . . . .	25,000	23,096
3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (b) . . . . .	75,000	74,245	3.00%, 2/22/2022 . . . . .	50,000	49,290
3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (b) . . . . .	700,000	700,294	3.29%, 7/25/2027 . . . . .	50,000	47,703
3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (b) . . . . .	338,000	327,583	3.46%, 3/2/2023 . . . . .	50,000	49,758
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (b) . . . . .	185,000	174,359	3.54%, 7/26/2021 . . . . .	30,000	30,092
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (b) . . . . .	100,000	96,634	3.68%, 2/22/2027 . . . . .	50,000	49,083
3 Month USD LIBOR + 1.22%, 3.90%, 1/23/2049 (b) . . . . .	200,000	175,644	3.76%, 7/26/2023 . . . . .	100,000	100,510
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (b) . . . . .	200,000	199,288	3.78%, 3/2/2025 . . . . .	50,000	49,928
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (b) . . . . .	250,000	242,405	3.85%, 3/1/2026 . . . . .	25,000	24,875
3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (b) . . . . .	200,000	181,034	3.96%, 3/2/2028 . . . . .	50,000	50,097
3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (b) . . . . .	200,000	190,422	4.05%, 9/11/2028 . . . . .	100,000	100,929
3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (b) . . . . .	100,000	88,695	4.29%, 7/26/2038 . . . . .	35,000	35,047
3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (b) . . . . .	50,000	44,829	Mizuho Financial Group, Inc.: 2.95%, 2/28/2022 . . . . .	200,000	196,198
3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (b) . . . . .	100,000	92,777	4.02%, 3/5/2028 . . . . .	200,000	201,934
JPMorgan Chase Bank NA: Series BKNT, 3 Month USD LIBOR + 0.28%, 2.60%, 2/1/2021 (b) . . . . .	250,000	248,255	Morgan Stanley: 2.75%, 5/19/2022 . . . . .	450,000	437,382
			2.80%, 6/16/2020 . . . . .	350,000	347,581
			3.63%, 1/20/2027 . . . . .	100,000	95,079
			3.95%, 4/23/2027 . . . . .	25,000	23,543
			4.30%, 1/27/2045 . . . . .	50,000	47,260
			4.38%, 1/22/2047 . . . . .	100,000	94,715
			6.38%, 7/24/2042 . . . . .	65,000	79,412
			3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (b) . . . . .	250,000	247,827

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (b) . . . . . \$	100,000	\$ 94,526	Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023 . . . . . \$	75,000	\$ 71,891
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (b) . . . . .	100,000	91,184	5.13%, 5/28/2024 . . . . .	100,000	97,037
Series GMTN, 2.50%, 4/21/2021 . . . . .	225,000	220,275	6.00%, 12/19/2023 . . . . .	95,000	96,146
Series GMTN, 3.13%, 1/23/2023 . . . . .	300,000	293,274	6.10%, 6/10/2023 . . . . .	45,000	45,701
Series GMTN, 3.75%, 2/25/2023 . . . . .	50,000	49,913	6.13%, 12/15/2022 . . . . .	105,000	106,758
Series GMTN, 3.88%, 1/27/2026 . . . . .	125,000	121,623	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (b) . . . . .	250,000	239,800
Series GMTN, 4.00%, 7/23/2025 . . . . .	500,000	493,450	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (b) . . . . .	250,000	244,957
Series GMTN, 4.35%, 9/8/2026 .	50,000	48,498	Santander Holdings USA, Inc.: 3.40%, 1/18/2023 . . . . .	50,000	48,083
Series GMTN, 3 Month USD LIBOR + 1.14%, 3.77%, 1/24/2029 (b) . . . . .	250,000	239,162	3.70%, 3/28/2022 . . . . .	60,000	58,922
Series MTN, 2.63%, 11/17/2021 . . . . .	250,000	243,812	4.40%, 7/13/2027 . . . . .	50,000	47,199
Series MTN, 3.13%, 7/27/2026 .	225,000	207,396	4.45%, 12/3/2021 . . . . .	30,000	30,423
National Australia Bank, Ltd.: 2.88%, 4/12/2023 . . . . .	250,000	243,692	4.50%, 7/17/2025 . . . . .	50,000	49,440
Series BKNT, 1.88%, 7/12/2021 . . . . .	250,000	241,167	Santander UK Group Holdings PLC: 2.88%, 10/16/2020 . . . . .	100,000	98,444
Series BKNT, 2.50%, 7/12/2026 . . . . .	50,000	45,628	3.57%, 1/10/2023 . . . . .	250,000	239,205
Northern Trust Corp.: 3.65%, 8/3/2028 . . . . .	100,000	100,326	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (b) . . . . .	200,000	180,590
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (b) . . . . .	63,000	58,859	Skandinaviska Enskilda Banken AB 1.88%, 9/13/2021 . . . . .	50,000	48,106
PNC Bank NA: Series BKNT, 2.15%, 4/29/2021 . . . . .	250,000	243,727	Sumitomo Mitsui Financial Group, Inc.: 2.44%, 10/19/2021 . . . . .	70,000	68,172
Series BKNT, 2.63%, 2/17/2022 . . . . .	250,000	244,420	2.78%, 7/12/2022 . . . . .	350,000	340,938
Series BKNT, 3.25%, 1/22/2028 . . . . .	250,000	241,977	2.78%, 10/18/2022 . . . . .	100,000	97,114
PNC Financial Services Group, Inc.: 3.15%, 5/19/2027 . . . . .	100,000	95,450	2.85%, 1/11/2022 . . . . .	250,000	245,165
3.30%, 3/8/2022 . . . . .	50,000	49,890	2.93%, 3/9/2021 . . . . .	100,000	99,003
3.90%, 4/29/2024 . . . . .	50,000	49,571	3.01%, 10/19/2026 . . . . .	50,000	46,931
Regions Bank Series BKNT, 2.75%, 4/1/2021 .	250,000	245,772	3.10%, 1/17/2023 . . . . .	200,000	196,530
Regions Financial Corp. 3.20%, 2/8/2021 . . . . .	25,000	24,843	3.36%, 7/12/2027 . . . . .	50,000	47,985
Royal Bank of Canada: 1.88%, 2/5/2020 . . . . .	250,000	247,412	3.75%, 7/19/2023 . . . . .	50,000	50,320
2.30%, 3/22/2021 . . . . .	125,000	123,402	3.78%, 3/9/2026 . . . . .	30,000	29,774
Series GMTN, 2.13%, 3/2/2020 .	100,000	99,006	3.94%, 7/19/2028 . . . . .	50,000	50,130
Series GMTN, 2.50%, 1/19/2021 . . . . .	100,000	98,844	4.31%, 10/16/2028 . . . . .	100,000	102,965
Series GMTN, 3.20%, 4/30/2021 . . . . .	75,000	75,058	SunTrust Bank: Series BKNT, 2.25%, 1/31/2020 . . . . .	50,000	49,397
Series GMTN, 4.65%, 1/27/2026 . . . . .	100,000	102,577	Series BKNT, 2.45%, 8/1/2022 .	50,000	48,102
			Series BKNT, 3.00%, 2/2/2023 .	100,000	98,039
			Series BKNT, 4.05%, 11/3/2025 . . . . .	40,000	40,558
			SunTrust Banks, Inc.: 2.70%, 1/27/2022 . . . . .	50,000	48,740
			4.00%, 5/1/2025 . . . . .	100,000	100,222
			Svenska Handelsbanken AB: 1.95%, 9/8/2020 . . . . .	168,000	164,361
			Series GMTN, 2.40%, 10/1/2020 . . . . .	75,000	73,777

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Synchrony Bank			2.65%, 1/25/2021 . . . . .	\$ 100,000	\$ 98,842
Series BKNT, 3.00%, 6/15/2022 . . . . .	\$ 250,000	\$ 232,682	2.80%, 1/11/2022 . . . . .	100,000	98,197
Synovus Financial Corp.			2.85%, 5/13/2026 . . . . .	50,000	46,677
3.13%, 11/1/2022 . . . . .	15,000	14,240	3.05%, 5/15/2020 . . . . .	100,000	100,054
Toronto-Dominion Bank:			3.35%, 3/8/2027 . . . . .	150,000	144,529
Series GMTN, 2.50%, 12/14/2020 . . . . .	50,000	49,465	3.40%, 1/25/2028 . . . . .	100,000	96,363
Series GMTN, 2.55%, 1/25/2021 . . . . .	100,000	99,031	3.65%, 5/15/2023 . . . . .	100,000	100,590
Series GMTN, 3.15%, 9/17/2020 . . . . .	350,000	350,938			<u>52,309,728</u>
Series GMTN, 3.50%, 7/19/2023 . . . . .	50,000	50,322	<b>BEVERAGES — 0.8%</b>		
Series MTN, 3.25%, 6/11/2021 . . . . .	100,000	100,372	Anheuser-Busch Cos.		
UBS AG			LLC/Anheuser-Busch InBev Worldwide, Inc.:		
Series GMTN, 2.35%, 3/26/2020 . . . . .	100,000	98,991	3.65%, 2/1/2026 (c) . . . . .	250,000	236,240
US Bancorp:			4.70%, 2/1/2036 (c) . . . . .	425,000	392,130
Series MTN, 2.35%, 1/29/2021 . . . . .	100,000	98,534	4.90%, 2/1/2046 (c) . . . . .	475,000	439,508
Series MTN, 3.10%, 4/27/2026 . . . . .	50,000	47,327	Anheuser-Busch InBev Finance, Inc.:		
Series MTN, 3.60%, 9/11/2024 . . . . .	25,000	24,886	2.65%, 2/1/2021 . . . . .	455,000	447,233
Series V, 2.63%, 1/24/2022 . . . . .	300,000	295,170	3.30%, 2/1/2023 . . . . .	350,000	340,721
US Bank NA:			Anheuser-Busch InBev Worldwide, Inc.:		
Series BKNT, 3.15%, 4/26/2021 . . . . .	350,000	350,290	2.50%, 7/15/2022 . . . . .	50,000	47,726
Series BKNT, 3.40%, 7/24/2023 . . . . .	250,000	249,837	3.50%, 1/12/2024 . . . . .	100,000	97,232
Wells Fargo & Co.:			3.75%, 1/15/2022 . . . . .	200,000	200,046
2.10%, 7/26/2021 . . . . .	300,000	290,376	3.75%, 7/15/2042 . . . . .	50,000	39,031
2.50%, 3/4/2021 . . . . .	50,000	49,107	4.00%, 4/13/2028 . . . . .	80,000	76,527
3.00%, 4/22/2026 . . . . .	250,000	232,907	4.38%, 4/15/2038 . . . . .	215,000	192,416
3.00%, 10/23/2026 . . . . .	250,000	231,427	4.60%, 4/15/2048 . . . . .	35,000	31,321
3.07%, 1/24/2023 . . . . .	250,000	242,797	4.75%, 4/15/2058 . . . . .	275,000	239,151
4.13%, 8/15/2023 . . . . .	25,000	25,121	4.95%, 1/15/2042 . . . . .	250,000	233,185
4.48%, 1/16/2024 . . . . .	25,000	25,310	Brown-Forman Corp.:		
5.38%, 11/2/2043 . . . . .	150,000	156,417	3.50%, 4/15/2025 . . . . .	50,000	49,766
5.61%, 1/15/2044 . . . . .	325,000	352,332	4.00%, 4/15/2038 . . . . .	50,000	48,910
Series GMTN, 4.30%, 7/22/2027 . . . . .	50,000	49,176	Coca-Cola Co.:		
Series GMTN, 4.90%, 11/17/2045 . . . . .	150,000	146,101	1.55%, 9/1/2021 . . . . .	200,000	194,308
Series MTN, 2.63%, 7/22/2022 . . . . .	365,000	352,017	2.20%, 5/25/2022 . . . . .	200,000	194,180
Series MTN, 3.00%, 1/22/2021 . . . . .	50,000	49,747	2.25%, 9/1/2026 . . . . .	25,000	22,870
Series MTN, 3.30%, 9/9/2024 . . . . .	150,000	145,056	2.88%, 10/27/2025 . . . . .	25,000	24,137
Series MTN, 3.55%, 9/29/2025 . . . . .	50,000	48,394	3.20%, 11/1/2023 . . . . .	25,000	25,089
Series MTN, 4.75%, 12/7/2046 . . . . .	450,000	434,304	Constellation Brands, Inc.:		
Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (b) . . . . .	350,000	336,070	2.25%, 11/6/2020 . . . . .	250,000	244,707
Wells Fargo Bank NA			2.70%, 5/9/2022 . . . . .	50,000	48,280
Series BKNT, 2.60%, 1/15/2021 . . . . .	250,000	246,750	3.75%, 5/1/2021 . . . . .	5,000	5,035
Wells Fargo Capital X			4.25%, 5/1/2023 . . . . .	25,000	25,278
5.95%, 12/1/2086 . . . . .	25,000	25,706	4.50%, 5/9/2047 . . . . .	50,000	44,799
Westpac Banking Corp.:			4.65%, 11/15/2028 . . . . .	30,000	30,055
2.15%, 3/6/2020 . . . . .	200,000	197,942	Diageo Capital PLC:		
			2.63%, 4/29/2023 . . . . .	75,000	72,626
			3.88%, 5/18/2028 . . . . .	200,000	203,072
			Diageo Investment Corp.		
			4.25%, 5/11/2042 . . . . .	25,000	25,229
			Keurig Dr Pepper, Inc.:		
			3.13%, 12/15/2023 . . . . .	50,000	47,597
			3.55%, 5/25/2021 (c) . . . . .	500,000	499,320
			4.06%, 5/25/2023 (c) . . . . .	50,000	49,849

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.42%, 5/25/2025 (c) . . . . .	\$ 200,000	\$ 197,672	4.60%, 9/1/2035 . . . . .	\$ 100,000	\$ 99,886
5.09%, 5/25/2048 (c) . . . . .	25,000	24,075	4.75%, 3/1/2046 . . . . .	175,000	173,701
Molson Coors Brewing Co.:			4.80%, 4/1/2044 . . . . .	25,000	24,960
2.10%, 7/15/2021 . . . . .	250,000	240,855			<u>3,385,694</u>
2.25%, 3/15/2020 . . . . .	50,000	49,269	<b>BUILDING MATERIALS —</b>		
3.00%, 7/15/2026 . . . . .	50,000	44,613	<b>0.1%</b>		
4.20%, 7/15/2046 . . . . .	30,000	24,930	Fortune Brands Home & Security, Inc.		
PepsiCo, Inc.:			4.00%, 9/21/2023 . . . . .	50,000	49,672
1.70%, 10/6/2021 . . . . .	150,000	144,969	Johnson Controls International PLC:		
1.85%, 4/30/2020 . . . . .	25,000	24,660	4.50%, 2/15/2047 . . . . .	320,000	294,803
2.00%, 4/15/2021 . . . . .	250,000	245,167	3.63%, 7/2/2024 (b) (d) . . . . .	25,000	24,603
2.15%, 10/14/2020 . . . . .	50,000	49,286	Martin Marietta Materials, Inc.		
2.25%, 5/2/2022 . . . . .	300,000	292,323	4.25%, 12/15/2047 . . . . .	100,000	81,752
2.85%, 2/24/2026 . . . . .	85,000	81,114	Masco Corp.:		
3.45%, 10/6/2046 . . . . .	150,000	134,244	3.50%, 4/1/2021 . . . . .	30,000	29,817
3.60%, 3/1/2024 . . . . .	25,000	25,373	4.38%, 4/1/2026 . . . . .	170,000	168,982
4.45%, 4/14/2046 . . . . .	75,000	78,388	Owens Corning		
4.60%, 7/17/2045 . . . . .	25,000	26,754	4.30%, 7/15/2047 . . . . .	100,000	74,689
		<u>6,551,266</u>	Vulcan Materials Co.		
<b>BIOTECHNOLOGY — 0.4%</b>			4.70%, 3/1/2048 . . . . .	100,000	86,006
Amgen, Inc.:					<u>810,324</u>
1.85%, 8/19/2021 . . . . .	200,000	192,880	<b>CHEMICALS — 0.4%</b>		
2.65%, 5/11/2022 . . . . .	150,000	146,646	Celanese US Holdings LLC:		
3.20%, 11/2/2027 . . . . .	250,000	234,987	4.63%, 11/15/2022 . . . . .	10,000	10,249
3.63%, 5/22/2024 . . . . .	100,000	99,688	5.88%, 6/15/2021 . . . . .	10,000	10,539
4.40%, 5/1/2045 . . . . .	50,000	46,847	Dow Chemical Co.:		
4.56%, 6/15/2048 . . . . .	200,000	191,836	3.00%, 11/15/2022 . . . . .	275,000	267,151
4.66%, 6/15/2051 . . . . .	225,000	213,082	4.25%, 11/15/2020 . . . . .	25,000	25,346
6.38%, 6/1/2037 . . . . .	50,000	59,012	4.25%, 10/1/2034 . . . . .	50,000	45,289
Baxalta, Inc.:			4.38%, 11/15/2042 . . . . .	50,000	43,977
2.88%, 6/23/2020 . . . . .	8,000	7,913	4.80%, 11/30/2028 (c) . . . . .	100,000	101,700
4.00%, 6/23/2025 . . . . .	8,000	7,801	DowDuPont, Inc.:		
Biogen, Inc.:			4.21%, 11/15/2023 . . . . .	150,000	153,367
2.90%, 9/15/2020 . . . . .	25,000	24,840	4.49%, 11/15/2025 . . . . .	100,000	102,882
4.05%, 9/15/2025 . . . . .	50,000	49,840	4.73%, 11/15/2028 . . . . .	150,000	155,367
5.20%, 9/15/2045 . . . . .	275,000	281,886	5.42%, 11/15/2048 . . . . .	110,000	114,555
Celgene Corp.:			Eastman Chemical Co.:		
2.88%, 8/15/2020 . . . . .	225,000	223,330	3.50%, 12/1/2021 . . . . .	45,000	45,214
2.88%, 2/19/2021 . . . . .	25,000	24,730	3.80%, 3/15/2025 . . . . .	25,000	24,095
3.25%, 2/20/2023 . . . . .	50,000	48,919	4.50%, 12/1/2028 . . . . .	100,000	99,426
3.63%, 5/15/2024 . . . . .	25,000	24,392	EI du Pont de Nemours & Co.		
3.88%, 8/15/2025 . . . . .	25,000	24,111	2.20%, 5/1/2020 . . . . .	183,000	181,715
3.90%, 2/20/2028 . . . . .	100,000	93,970	International Flavors & Fragrances, Inc.		
4.35%, 11/15/2047 . . . . .	225,000	190,532	4.45%, 9/26/2028 . . . . .	45,000	45,583
4.55%, 2/20/2048 . . . . .	100,000	86,909	LYB International Finance B.V.		
4.63%, 5/15/2044 . . . . .	50,000	44,157	4.88%, 3/15/2044 . . . . .	25,000	22,746
Gilead Sciences, Inc.:			LYB International Finance II B.V.		
1.95%, 3/1/2022 . . . . .	5,000	4,812	3.50%, 3/2/2027 . . . . .	250,000	228,247
2.55%, 9/1/2020 . . . . .	250,000	247,945	LyondellBasell Industries NV:		
2.95%, 3/1/2027 . . . . .	25,000	23,241	4.63%, 2/26/2055 . . . . .	25,000	21,073
3.25%, 9/1/2022 . . . . .	250,000	249,397	5.75%, 4/15/2024 . . . . .	100,000	106,691
3.65%, 3/1/2026 . . . . .	85,000	83,425	Mosaic Co.:		
4.15%, 3/1/2047 . . . . .	120,000	110,182			
4.40%, 12/1/2021 . . . . .	25,000	25,783			
4.50%, 2/1/2045 . . . . .	25,000	24,054			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.25%, 11/15/2022 . . . . .	\$ 250,000	\$ 242,827	Western Union Co.		
4.05%, 11/15/2027 . . . . .	250,000	240,430	4.25%, 6/9/2023 . . . . .	\$ 100,000	\$ 100,482
5.63%, 11/15/2043 . . . . .	25,000	25,254			1,646,611
Nutrien, Ltd.:			<b>COMPUTERS — 0.6%</b>		
3.00%, 4/1/2025 . . . . .	50,000	46,461	Apple, Inc.:		
4.00%, 12/15/2026 . . . . .	50,000	48,379	1.55%, 2/7/2020 . . . . .	25,000	24,696
4.13%, 3/15/2035 . . . . .	25,000	22,693	1.55%, 8/4/2021 . . . . .	50,000	48,403
Praxair, Inc.:			2.00%, 11/13/2020 . . . . .	300,000	296,004
3.20%, 1/30/2026 . . . . .	25,000	24,304	2.25%, 2/23/2021 . . . . .	200,000	197,726
3.55%, 11/7/2042 . . . . .	25,000	23,097	2.40%, 1/13/2023 . . . . .	200,000	194,274
RPM International, Inc.:			2.40%, 5/3/2023 . . . . .	25,000	24,182
3.75%, 3/15/2027 . . . . .	50,000	47,569	2.45%, 8/4/2026 . . . . .	200,000	184,840
4.25%, 1/15/2048 . . . . .	200,000	170,206	2.50%, 2/9/2022 . . . . .	100,000	98,582
5.25%, 6/1/2045 . . . . .	25,000	25,115	2.75%, 1/13/2025 . . . . .	200,000	192,530
Sherwin-Williams Co.:			2.85%, 5/6/2021 . . . . .	25,000	25,008
2.25%, 5/15/2020 . . . . .	300,000	295,299	2.85%, 2/23/2023 . . . . .	250,000	246,932
2.75%, 6/1/2022 . . . . .	200,000	193,314	2.85%, 5/11/2024 . . . . .	200,000	194,960
3.45%, 6/1/2027 . . . . .	30,000	27,927	3.00%, 2/9/2024 . . . . .	100,000	98,550
4.50%, 6/1/2047 . . . . .	150,000	135,249	3.00%, 11/13/2027 . . . . .	100,000	95,094
Westlake Chemical Corp.:			3.20%, 5/11/2027 . . . . .	250,000	241,335
4.38%, 11/15/2047 . . . . .	150,000	124,514	3.25%, 2/23/2026 . . . . .	150,000	146,289
5.00%, 8/15/2046 . . . . .	100,000	91,396	3.75%, 9/12/2047 . . . . .	150,000	138,597
		3,589,246	3.75%, 11/13/2047 . . . . .	200,000	184,812
<b>COMMERCIAL SERVICES —</b>			3.85%, 5/4/2043 . . . . .	25,000	23,749
<b>0.2%</b>			3.85%, 8/4/2046 . . . . .	150,000	141,098
Automatic Data Processing, Inc.			4.38%, 5/13/2045 . . . . .	75,000	76,447
2.25%, 9/15/2020 . . . . .	20,000	19,844	4.50%, 2/23/2036 . . . . .	100,000	105,415
Ecolab, Inc.:			4.65%, 2/23/2046 . . . . .	75,000	79,298
2.38%, 8/10/2022 . . . . .	150,000	144,567	Dell International LLC/EMC		
2.70%, 11/1/2026 . . . . .	150,000	139,716	Corp.:		
4.35%, 12/8/2021 . . . . .	20,000	20,568	4.42%, 6/15/2021 (c) . . . . .	50,000	49,961
Equifax, Inc.			5.45%, 6/15/2023 (c) . . . . .	325,000	331,178
3.95%, 6/15/2023 . . . . .	40,000	39,651	6.02%, 6/15/2026 (c) . . . . .	20,000	20,095
George Washington University			8.35%, 7/15/2046 (c) . . . . .	270,000	292,510
Series 2018, 4.13%, 9/15/2048 . . . . .	100,000	99,966	Hewlett Packard Enterprise Co.:		
Massachusetts Institute of			3.60%, 10/15/2020 . . . . .	210,000	210,535
Technology			4.40%, 10/15/2022 . . . . .	200,000	204,472
3.96%, 7/1/2038 . . . . .	50,000	50,887	4.90%, 10/15/2025 . . . . .	70,000	70,697
Moody's Corp.:			6.20%, 10/15/2035 . . . . .	10,000	9,747
2.63%, 1/15/2023 . . . . .	250,000	238,942	6.35%, 10/15/2045 . . . . .	10,000	9,358
2.75%, 12/15/2021 . . . . .	200,000	196,000	HP, Inc.		
Northwestern University			4.05%, 9/15/2022 . . . . .	25,000	25,387
Series 2017, 3.66%, 12/1/2057 . . . . .	150,000	144,591	IBM Credit LLC		
President and Fellows of Harvard			2.20%, 9/8/2022 . . . . .	100,000	95,310
College			International Business Machines		
3.15%, 7/15/2046 . . . . .	225,000	201,310	Corp.:		
RELX Capital, Inc.			1.90%, 1/27/2020 . . . . .	500,000	493,730
3.50%, 3/16/2023 . . . . .	30,000	29,688	2.25%, 2/19/2021 . . . . .	200,000	195,916
S&P Global, Inc.:			2.88%, 11/9/2022 . . . . .	100,000	97,471
3.30%, 8/14/2020 . . . . .	50,000	50,084	3.63%, 2/12/2024 . . . . .	50,000	49,713
4.50%, 5/15/2048 . . . . .	50,000	49,246	4.70%, 2/19/2046 . . . . .	25,000	24,957
Total System Services, Inc.			5.88%, 11/29/2032 . . . . .	25,000	29,209
4.45%, 6/1/2028 . . . . .	100,000	98,369	Seagate HDD Cayman:		
University of Southern California			4.25%, 3/1/2022 . . . . .	150,000	144,000
3.03%, 10/1/2039 . . . . .	25,000	22,700			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.75%, 6/1/2023 . . . . .	\$ 50,000	\$ 47,020	3.40%, 2/27/2023 . . . . .	\$ 200,000	\$ 198,560
		5,460,087	3.70%, 8/3/2023 . . . . .	50,000	50,176
			4.20%, 11/6/2025 . . . . .	105,000	107,076
<b>COSMETICS/PERSONAL</b>			American Express Credit Corp.		
<b>CARE — 0.2%</b>			Series MTN, 2.25%, 5/5/2021 . . . . .	350,000	342,163
Colgate-Palmolive Co.:			Ameriprise Financial, Inc.		
Series GMTN, 2.25%,			3.70%, 10/15/2024 . . . . .	50,000	49,908
11/15/2022 . . . . .	30,000	29,042	BlackRock, Inc.:		
Series MTN, 3.70%, 8/1/2047 . . . . .	55,000	52,253	3.20%, 3/15/2027 . . . . .	56,000	54,435
Estee Lauder Cos., Inc.			3.50%, 3/18/2024 . . . . .	25,000	25,277
1.80%, 2/7/2020 . . . . .	100,000	98,894	Brookfield Finance, Inc.:		
Procter & Gamble Co.:			3.90%, 1/25/2028 . . . . .	50,000	46,939
1.70%, 11/3/2021 . . . . .	100,000	96,987	4.70%, 9/20/2047 . . . . .	50,000	45,941
1.85%, 2/2/2021 . . . . .	50,000	49,056	Charles Schwab Corp		
1.90%, 10/23/2020 . . . . .	250,000	246,037	4.00%, 2/1/2029 . . . . .	50,000	50,858
2.15%, 8/11/2022 . . . . .	150,000	145,674	Charles Schwab Corp.:		
2.45%, 11/3/2026 . . . . .	150,000	140,388	2.65%, 1/25/2023 . . . . .	100,000	97,428
3.50%, 10/25/2047 . . . . .	100,000	94,120	3.20%, 1/25/2028 . . . . .	50,000	47,822
Unilever Capital Corp.:			3.45%, 2/13/2026 . . . . .	50,000	49,529
1.38%, 7/28/2021 . . . . .	100,000	95,952	CME Group, Inc.		
2.00%, 7/28/2026 . . . . .	100,000	89,669	3.75%, 6/15/2028 . . . . .	100,000	101,293
2.60%, 5/5/2024 . . . . .	250,000	240,703	Credit Suisse USA, Inc.		
2.90%, 5/5/2027 . . . . .	150,000	142,796	7.13%, 7/15/2032 . . . . .	50,000	62,679
3.10%, 7/30/2025 . . . . .	50,000	48,811	Discover Financial Services:		
		1,570,382	3.85%, 11/21/2022 . . . . .	50,000	49,571
			4.10%, 2/9/2027 . . . . .	75,000	69,954
<b>DISTRIBUTION &amp;</b>			E*TRADE Financial Corp.		
<b>WHOLESALE — 0.0% (a)</b>			2.95%, 8/24/2022 . . . . .	175,000	170,102
WW Grainger, Inc.			Eaton Vance Corp.		
4.60%, 6/15/2045 . . . . .	50,000	51,419	3.50%, 4/6/2027 . . . . .	150,000	144,538
<b>DIVERSIFIED FINANCIAL</b>			GE Capital International Funding		
<b>SERVICES — 0.8%</b>			Co.:		
AerCap Ireland Capital			2.34%, 11/15/2020 . . . . .	200,000	192,938
DAC/AerCap Global Aviation			3.37%, 11/15/2025 . . . . .	250,000	222,030
Trust:			4.42%, 11/15/2035 . . . . .	550,000	460,955
3.50%, 5/26/2022 . . . . .	150,000	145,233	GLP Capital L.P./GLP Financing		
3.65%, 7/21/2027 . . . . .	150,000	129,834	II, Inc.:		
3.95%, 2/1/2022 . . . . .	150,000	147,045	4.88%, 11/1/2020 . . . . .	55,000	55,601
4.50%, 5/15/2021 . . . . .	300,000	300,558	5.25%, 6/1/2025 . . . . .	20,000	19,920
Air Lease Corp.:			5.38%, 11/1/2023 . . . . .	20,000	20,283
2.75%, 1/15/2023 . . . . .	50,000	47,299	5.38%, 4/15/2026 . . . . .	40,000	39,196
3.00%, 9/15/2023 . . . . .	25,000	23,489	5.75%, 6/1/2028 . . . . .	20,000	19,884
3.25%, 3/1/2025 . . . . .	100,000	91,903	Intercontinental Exchange, Inc.:		
3.63%, 4/1/2027 . . . . .	70,000	62,549	2.75%, 12/1/2020 . . . . .	50,000	49,721
3.88%, 7/3/2023 . . . . .	50,000	49,039	3.10%, 9/15/2027 . . . . .	100,000	95,177
4.25%, 9/15/2024 . . . . .	25,000	24,371	3.75%, 12/1/2025 . . . . .	180,000	180,949
Aircastle, Ltd.:			Invesco Finance PLC		
4.13%, 5/1/2024 . . . . .	25,000	23,541	3.75%, 1/15/2026 . . . . .	50,000	48,421
5.00%, 4/1/2023 . . . . .	25,000	24,966	Jefferies Group LLC		
5.13%, 3/15/2021 . . . . .	25,000	25,393	6.50%, 1/20/2043 . . . . .	50,000	48,910
5.50%, 2/15/2020 . . . . .	25,000	25,613	Jefferies Group LLC/Jefferies		
7.63%, 4/15/2020 . . . . .	15,000	15,688	Group Capital Finance, Inc.:		
American Express Co.:			4.15%, 1/23/2030 . . . . .	50,000	42,862
2.20%, 10/30/2020 . . . . .	60,000	58,879	4.85%, 1/15/2027 . . . . .	90,000	85,535
2.50%, 8/1/2022 . . . . .	250,000	241,360	Lazard Group LLC		
3.00%, 10/30/2024 . . . . .	100,000	95,675	4.50%, 9/19/2028 . . . . .	100,000	99,509

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Mastercard, Inc.:			Avangrid, Inc.		
3.50%, 2/26/2028 . . . . . \$	30,000	\$ 30,020	3.15%, 12/1/2024 . . . . . \$	50,000	\$ 48,228
3.95%, 2/26/2048 . . . . .	30,000	29,842	Baltimore Gas & Electric Co.		
National Rural Utilities			6.35%, 10/1/2036 . . . . .	50,000	61,574
Cooperative Finance Corp.:			Berkshire Hathaway Energy Co.:		
2.95%, 2/7/2024 . . . . .	100,000	98,090	2.40%, 2/1/2020 . . . . .	230,000	228,466
3.40%, 2/7/2028 . . . . .	50,000	48,946	2.80%, 1/15/2023 . . . . .	40,000	39,198
3.90%, 11/1/2028 . . . . .	100,000	101,351	3.25%, 4/15/2028 . . . . .	30,000	28,555
4.02%, 11/1/2032 . . . . .	50,000	51,272	3.75%, 11/15/2023 . . . . .	350,000	355,838
3 Month USD LIBOR + 2.91%,			4.45%, 1/15/2049 (c) . . . . .	350,000	346,031
4.75%, 4/30/2043 (b) . . . . .	75,000	71,033	4.50%, 2/1/2045 . . . . .	50,000	49,983
Series MTN, 2.90%, 3/15/2021 .	50,000	49,767	5.15%, 11/15/2043 . . . . .	150,000	161,203
ORIX Corp.:			Black Hills Corp.:		
2.90%, 7/18/2022 . . . . .	30,000	29,251	3.15%, 1/15/2027 . . . . .	25,000	23,328
3.70%, 7/18/2027 . . . . .	50,000	48,101	4.35%, 5/1/2033 . . . . .	30,000	30,055
Synchrony Financial			CenterPoint Energy Houston		
4.50%, 7/23/2025 . . . . .	50,000	45,384	Electric LLC:		
TD Ameritrade Holding Corp.			3.95%, 3/1/2048 . . . . .	50,000	48,358
2.95%, 4/1/2022 . . . . .	150,000	148,441	Series AA, 3.00%, 2/1/2027 . . .	100,000	95,522
Visa, Inc.:			Series Z, 2.40%, 9/1/2026 . . . .	50,000	45,934
2.15%, 9/15/2022 . . . . .	250,000	242,200	CenterPoint Energy, Inc.:		
2.75%, 9/15/2027 . . . . .	250,000	236,110	3.60%, 11/1/2021 . . . . .	10,000	9,993
2.80%, 12/14/2022 . . . . .	75,000	74,128	3.85%, 2/1/2024 . . . . .	25,000	24,986
3.15%, 12/14/2025 . . . . .	250,000	245,550	4.25%, 11/1/2028 . . . . .	25,000	25,254
3.65%, 9/15/2047 . . . . .	200,000	188,356	Cleco Corporate Holdings LLC		
4.15%, 12/14/2035 . . . . .	50,000	51,789	4.97%, 5/1/2046 . . . . .	20,000	19,875
4.30%, 12/14/2045 . . . . .	50,000	51,778	CMS Energy Corp.		
		<u>6,819,984</u>	3.45%, 8/15/2027 . . . . .	50,000	47,682
<b>ELECTRIC — 1.8%</b>			Commonwealth Edison Co.:		
AEP Texas, Inc.:			4.00%, 8/1/2020 . . . . .	100,000	101,400
2.40%, 10/1/2022 . . . . .	150,000	144,621	4.00%, 3/1/2048 . . . . .	125,000	120,421
3.80%, 10/1/2047 . . . . .	25,000	22,344	Series 123, 3.75%, 8/15/2047 . .	150,000	138,807
AEP Transmission Co. LLC:			Connecticut Light & Power Co.:		
3.75%, 12/1/2047 . . . . .	100,000	91,306	Series A, 3.20%, 3/15/2027 . . .	150,000	146,745
4.25%, 9/15/2048 . . . . .	20,000	20,038	Series A, 4.15%, 6/1/2045 . . . .	100,000	99,904
Alabama Power Co.:			Consolidated Edison Co. of New		
3.85%, 12/1/2042 . . . . .	75,000	70,228	York, Inc.:		
Series A, 4.30%, 7/15/2048 . . .	65,000	65,245	3.85%, 6/15/2046 . . . . .	50,000	45,777
Ameren Corp.			4.45%, 3/15/2044 . . . . .	75,000	74,993
3.65%, 2/15/2026 . . . . .	50,000	49,186	4.50%, 5/15/2058 . . . . .	100,000	96,374
Ameren Illinois Co.:			Series 06-B, 6.20%, 6/15/2036 .	25,000	30,073
3.70%, 12/1/2047 . . . . .	50,000	46,044	Series D, 4.00%, 12/1/2028 . . .	100,000	102,644
3.80%, 5/15/2028 . . . . .	25,000	25,381	Consolidated Edison, Inc.		
4.15%, 3/15/2046 . . . . .	50,000	49,992	2.00%, 5/15/2021 . . . . .	180,000	174,416
4.50%, 3/15/2049 . . . . .	50,000	52,604	Consumers Energy Co.:		
American Electric Power Co., Inc.:			3.25%, 8/15/2046 . . . . .	50,000	42,964
Series F, 2.95%, 12/15/2022 . . .	50,000	48,869	4.05%, 5/15/2048 . . . . .	100,000	98,698
Series J, 4.30%, 12/1/2028 . . . .	100,000	101,815	Dominion Energy, Inc.:		
Appalachian Power Co.:			2.58%, 7/1/2020 . . . . .	300,000	295,488
4.40%, 5/15/2044 . . . . .	25,000	24,166	4.10%, 4/1/2021 (d) . . . . .	150,000	151,863
7.00%, 4/1/2038 . . . . .	25,000	31,566	4.70%, 12/1/2044 . . . . .	130,000	129,561
Arizona Public Service Co.:			Series B, 2.75%, 1/15/2022 . . . .	150,000	146,119
3.75%, 5/15/2046 . . . . .	25,000	22,585	Series D, 2.85%, 8/15/2026 . . .	25,000	23,043
4.20%, 8/15/2048 . . . . .	25,000	24,409	DTE Electric Co.		
4.35%, 11/15/2045 . . . . .	50,000	50,925	3.70%, 6/1/2046 . . . . .	75,000	69,769
			DTE Energy Co.:		

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Series B, 3.30%, 6/15/2022 . . . . .	\$ 175,000	\$ 173,325	3.95%, 3/1/2048 . . . . .	\$ 85,000	\$ 83,150
Series D, 3.70%, 8/1/2023 . . . . .	50,000	49,801	4.05%, 10/1/2044 . . . . .	50,000	49,680
Duke Energy Carolinas LLC:			4.13%, 6/1/2048 . . . . .	100,000	100,448
3.88%, 3/15/2046 . . . . .	150,000	141,403	Fortis, Inc.		
3.95%, 11/15/2028 . . . . .	100,000	102,366	3.06%, 10/4/2026 . . . . .	50,000	45,791
4.25%, 12/15/2041 . . . . .	130,000	129,724	Indiana Michigan Power Co.		
Duke Energy Corp.:			4.25%, 8/15/2048 . . . . .	15,000	14,812
2.40%, 8/15/2022 . . . . .	200,000	191,898	Interstate Power & Light Co.:		
2.65%, 9/1/2026 . . . . .	50,000	45,460	3.70%, 9/15/2046 . . . . .	50,000	45,448
3.15%, 8/15/2027 . . . . .	100,000	93,501	4.10%, 9/26/2028 . . . . .	50,000	50,963
3.75%, 9/1/2046 . . . . .	150,000	130,387	ITC Holdings Corp.		
3.95%, 8/15/2047 . . . . .	150,000	134,901	3.35%, 11/15/2027 . . . . .	50,000	47,877
Duke Energy Florida LLC:			Kansas City Power & Light Co.:		
3.20%, 1/15/2027 . . . . .	250,000	243,080	4.20%, 6/15/2047 . . . . .	25,000	24,182
6.40%, 6/15/2038 . . . . .	50,000	63,246	4.20%, 3/15/2048 . . . . .	50,000	48,481
Duke Energy Ohio, Inc.			MidAmerican Energy Co.		
3.70%, 6/15/2046 . . . . .	28,000	25,269	3.95%, 8/1/2047 . . . . .	150,000	145,447
Duke Energy Progress LLC:			NextEra Energy Capital Holdings, Inc.:		
2.80%, 5/15/2022 . . . . .	100,000	98,343	2.80%, 1/15/2023 . . . . .	150,000	145,192
3.60%, 9/15/2047 . . . . .	50,000	44,723	3.55%, 5/1/2027 . . . . .	100,000	95,610
3.70%, 9/1/2028 . . . . .	50,000	50,188	3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (b) . . . . .	25,000	20,849
4.20%, 8/15/2045 . . . . .	150,000	148,965	Series H, 3.34%, 9/1/2020 . . . . .	25,000	25,007
Edison International:			Northern States Power Co.		
2.95%, 3/15/2023 . . . . .	50,000	46,987	3.60%, 9/15/2047 . . . . .	50,000	45,583
4.13%, 3/15/2028 . . . . .	50,000	47,412	NSTAR Electric Co.		
Emera US Finance L.P.			3.20%, 5/15/2027 . . . . .	50,000	48,378
4.75%, 6/15/2046 . . . . .	130,000	124,977	Oglethorpe Power Corp.		
Enel Chile SA			5.05%, 10/1/2048 (c) . . . . .	100,000	101,776
4.88%, 6/12/2028 . . . . .	50,000	49,810	Oklahoma Gas & Electric Co.		
Entergy Corp.:			3.80%, 8/15/2028 . . . . .	50,000	49,953
2.95%, 9/1/2026 . . . . .	50,000	46,090	Oncor Electric Delivery Co. LLC:		
4.00%, 7/15/2022 . . . . .	50,000	50,291	3.70%, 11/15/2028 (c) . . . . .	100,000	100,400
Entergy Louisiana LLC:			3.80%, 9/30/2047 . . . . .	100,000	94,236
3.05%, 6/1/2031 . . . . .	25,000	22,557	7.50%, 9/1/2038 . . . . .	50,000	69,735
3.25%, 4/1/2028 . . . . .	200,000	192,086	Pacific Gas & Electric Co.:		
Entergy Mississippi LLC			2.95%, 3/1/2026 . . . . .	50,000	41,140
2.85%, 6/1/2028 . . . . .	25,000	23,118	3.25%, 6/15/2023 . . . . .	50,000	44,405
Eversource Energy:			3.30%, 3/15/2027 . . . . .	150,000	123,466
Series K, 2.75%, 3/15/2022 . . . . .	50,000	48,882	3.95%, 12/1/2047 . . . . .	200,000	151,342
Series L, 2.90%, 10/1/2024 . . . . .	250,000	239,600	4.25%, 8/1/2023 (c) . . . . .	175,000	161,019
Series N, 3.80%, 12/1/2023 . . . . .	15,000	15,166	4.65%, 8/1/2028 (c) . . . . .	100,000	90,160
Series O, 4.25%, 4/1/2029 . . . . .	25,000	25,474	4.75%, 2/15/2044 . . . . .	50,000	41,255
Exelon Corp.:			6.05%, 3/1/2034 . . . . .	50,000	46,717
3.40%, 4/15/2026 . . . . .	100,000	94,773	PECO Energy Co.		
3.50%, 6/1/2022 . . . . .	200,000	195,438	3.90%, 3/1/2048 . . . . .	125,000	119,187
3.95%, 6/15/2025 . . . . .	50,000	49,365	PPL Capital Funding, Inc.:		
5.10%, 6/15/2045 . . . . .	330,000	339,580	3.50%, 12/1/2022 . . . . .	75,000	73,891
Exelon Generation Co. LLC			4.00%, 9/15/2047 . . . . .	250,000	221,400
3.40%, 3/15/2022 . . . . .	250,000	246,440	5.00%, 3/15/2044 . . . . .	50,000	51,299
FirstEnergy Corp.:			PPL Electric Utilities Corp.		
Series B, 3.90%, 7/15/2027 . . . . .	280,000	271,230	3.95%, 6/1/2047 . . . . .	50,000	48,380
Series B, 4.25%, 3/15/2023 . . . . .	10,000	10,148	PSEG Power LLC		
Series C, 4.85%, 7/15/2047 . . . . .	50,000	49,817	3.85%, 6/1/2023 . . . . .	50,000	49,777
Series C, 7.38%, 11/15/2031 . . . . .	20,000	25,287	Public Service Co. of Colorado:		
Florida Power & Light Co.:					
3.25%, 6/1/2024 . . . . .	25,000	24,890			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.20%, 11/15/2020 . . . . .	\$ 25,000	\$ 25,061	Virginia Electric & Power Co.:		
3.80%, 6/15/2047 . . . . .	150,000	141,273	3.45%, 2/15/2024 . . . . .	\$ 50,000	\$ 49,984
Public Service Electric & Gas Co.:			8.88%, 11/15/2038 . . . . .	50,000	75,466
Series MTN, 1.90%, 3/15/2021 . . . . .	50,000	48,809	Series B, 2.95%, 11/15/2026 . . . . .	30,000	28,548
Series MTN, 3.60%, 12/1/2047 . . . . .	100,000	91,658	WEC Energy Group, Inc.:		
Series MTN, 3.65%, 9/1/2042 . . . . .	50,000	46,504	3.38%, 6/15/2021 . . . . .	65,000	64,841
Series MTN, 3.70%, 5/1/2028 . . . . .	50,000	50,740	3.55%, 6/15/2025 . . . . .	25,000	24,302
Public Service Enterprise Group, Inc.			Westar Energy, Inc.		
2.65%, 11/15/2022 . . . . .	100,000	96,420	4.13%, 3/1/2042 . . . . .	30,000	29,248
Puget Sound Energy, Inc.:			Wisconsin Electric Power Co.		
4.22%, 6/15/2048 . . . . .	65,000	66,295	4.30%, 10/15/2048 . . . . .	25,000	25,670
5.80%, 3/15/2040 . . . . .	50,000	61,050	Wisconsin Public Service Corp.		
San Diego Gas & Electric Co.			3.35%, 11/21/2021 . . . . .	70,000	70,528
Series RRR, 3.75%, 6/1/2047 . . . . .	50,000	45,511	Xcel Energy, Inc.:		
Sempra Energy:			2.60%, 3/15/2022 . . . . .	200,000	194,840
2.40%, 2/1/2020 . . . . .	220,000	217,059	4.00%, 6/15/2028 . . . . .	50,000	50,305
2.90%, 2/1/2023 . . . . .	15,000	14,582			<u>14,842,232</u>
3.25%, 6/15/2027 . . . . .	50,000	45,896	<b>ELECTRICAL COMPONENTS &amp; EQUIPMENT — 0.0% (a)</b>		
3.40%, 2/1/2028 . . . . .	30,000	27,452	Emerson Electric Co.:		
3.80%, 2/1/2038 . . . . .	50,000	43,042	2.63%, 12/1/2021 . . . . .	50,000	49,310
4.00%, 2/1/2048 . . . . .	30,000	25,321	2.63%, 2/15/2023 . . . . .	25,000	24,319
Sierra Pacific Power Co.			Hubbell, Inc.		
2.60%, 5/1/2026 . . . . .	50,000	46,529	3.35%, 3/1/2026 . . . . .	50,000	47,006
South Carolina Electric & Gas Co.:					<u>120,635</u>
3.50%, 8/15/2021 . . . . .	55,000	55,140	<b>ELECTRONICS — 0.1%</b>		
4.10%, 6/15/2046 . . . . .	50,000	47,446	Allegion US Holding Co., Inc.		
4.50%, 6/1/2064 . . . . .	35,000	32,787	3.55%, 10/1/2027 . . . . .	50,000	46,087
Southern California Edison Co.:			Arrow Electronics, Inc.:		
4.00%, 4/1/2047 . . . . .	191,000	175,357	3.25%, 9/8/2024 . . . . .	50,000	46,584
4.50%, 9/1/2040 . . . . .	25,000	24,446	3.88%, 1/12/2028 . . . . .	25,000	22,759
Series 13-A, 3.90%, 3/15/2043 . . . . .	50,000	45,390	Corning, Inc.:		
Series B, 3.65%, 3/1/2028 . . . . .	100,000	97,656	4.38%, 11/15/2057 . . . . .	25,000	20,982
Series C, 3.60%, 2/1/2045 . . . . .	50,000	42,974	5.35%, 11/15/2048 . . . . .	100,000	102,216
Series D, 3.40%, 6/1/2023 . . . . .	50,000	49,478	5.75%, 8/15/2040 . . . . .	25,000	27,053
Southern Co.:			Fortive Corp.		
2.35%, 7/1/2021 . . . . .	75,000	72,769	3.15%, 6/15/2026 . . . . .	50,000	46,578
3.25%, 7/1/2026 . . . . .	250,000	233,782	Honeywell International, Inc.:		
4.25%, 7/1/2036 . . . . .	250,000	233,867	2.50%, 11/1/2026 . . . . .	150,000	139,434
Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (b) . . . . .	50,000	48,176	3.35%, 12/1/2023 . . . . .	50,000	50,229
Southern Power Co.			Jabil, Inc.		
Series F, 4.95%, 12/15/2046 . . . . .	150,000	139,407	3.95%, 1/12/2028 . . . . .	25,000	22,195
Southwestern Electric Power Co.:			Keysight Technologies, Inc.		
Series K, 2.75%, 10/1/2026 . . . . .	50,000	46,044	4.60%, 4/6/2027 . . . . .	30,000	29,953
Series M, 4.10%, 9/15/2028 . . . . .	25,000	25,043	Trimble, Inc.		
Southwestern Public Service Co.			4.90%, 6/15/2028 . . . . .	50,000	48,739
3.30%, 6/15/2024 . . . . .	50,000	49,310	Tyco Electronics Group SA		
Tampa Electric Co.:			3.70%, 2/15/2026 . . . . .	50,000	48,897
4.30%, 6/15/2048 . . . . .	50,000	48,384			<u>651,706</u>
4.45%, 6/15/2049 . . . . .	25,000	24,579	<b>ENGINEERING &amp; CONSTRUCTION — 0.0% (a)</b>		
Tucson Electric Power Co.			Fluor Corp.		
4.85%, 12/1/2048 . . . . .	50,000	52,038	4.25%, 9/15/2028 . . . . .	100,000	96,695
Union Electric Co.					
4.00%, 4/1/2048 . . . . .	50,000	48,345			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>ENVIRONMENTAL CONTROL — 0.1%</b>			2.80%, 8/1/2022 . . . . .	\$ 200,000	\$ 193,872
Republic Services, Inc.:			3.70%, 8/1/2027 . . . . .	35,000	33,326
2.90%, 7/1/2026 . . . . .	\$ 45,000	\$ 42,348	3.85%, 8/1/2023 . . . . .	75,000	75,253
3.38%, 11/15/2027 . . . . .	60,000	57,535	4.45%, 2/1/2047 . . . . .	100,000	87,699
3.55%, 6/1/2022 . . . . .	25,000	25,089	4.65%, 1/15/2048 . . . . .	100,000	90,182
3.95%, 5/15/2028 . . . . .	150,000	150,417	McCormick & Co., Inc.:		
Waste Management, Inc.:			2.70%, 8/15/2022 . . . . .	200,000	193,856
2.40%, 5/15/2023 . . . . .	150,000	143,919	3.40%, 8/15/2027 . . . . .	250,000	236,915
3.15%, 11/15/2027 . . . . .	200,000	190,262	Mondelez International, Inc.		
3.50%, 5/15/2024 . . . . .	25,000	24,878	4.00%, 2/1/2024 . . . . .	100,000	100,622
3.90%, 3/1/2035 . . . . .	50,000	48,400	Sysco Corp.:		
		682,848	3.25%, 7/15/2027 . . . . .	50,000	46,782
			3.30%, 7/15/2026 . . . . .	100,000	94,797
<b>FOOD — 0.5%</b>			3.55%, 3/15/2025 . . . . .	50,000	49,056
Campbell Soup Co.:			3.75%, 10/1/2025 . . . . .	5,000	4,885
3.30%, 3/15/2021 . . . . .	35,000	34,805	4.45%, 3/15/2048 . . . . .	50,000	47,364
3.65%, 3/15/2023 . . . . .	50,000	48,871	4.85%, 10/1/2045 . . . . .	5,000	5,011
3.95%, 3/15/2025 . . . . .	100,000	95,714	Tyson Foods, Inc.:		
4.15%, 3/15/2028 . . . . .	50,000	46,542	3.55%, 6/2/2027 . . . . .	150,000	140,058
4.80%, 3/15/2048 . . . . .	20,000	16,951	4.50%, 6/15/2022 . . . . .	30,000	30,684
Conagra Brands, Inc.:			4.55%, 6/2/2047 . . . . .	285,000	250,660
3.80%, 10/22/2021 . . . . .	20,000	20,000			3,866,856
4.30%, 5/1/2024 . . . . .	15,000	14,923	<b>FOREST PRODUCTS &amp; PAPER — 0.1%</b>		
4.85%, 11/1/2028 . . . . .	45,000	44,242	Celulosa Arauco y Constitucion SA:		
5.30%, 11/1/2038 . . . . .	15,000	14,207	3.88%, 11/2/2027 . . . . .	200,000	183,900
5.40%, 11/1/2048 . . . . .	40,000	36,885	4.50%, 8/1/2024 . . . . .	50,000	49,601
General Mills, Inc.:			Fibria Overseas Finance, Ltd.		
3.20%, 4/16/2021 . . . . .	10,000	9,944	5.50%, 1/17/2027 . . . . .	25,000	25,140
3.20%, 2/10/2027 . . . . .	100,000	91,231	Georgia-Pacific LLC		
3.65%, 2/15/2024 . . . . .	50,000	49,556	7.75%, 11/15/2029 . . . . .	25,000	33,268
3.70%, 10/17/2023 . . . . .	20,000	19,907	International Paper Co.:		
4.20%, 4/17/2028 . . . . .	25,000	24,489	3.00%, 2/15/2027 . . . . .	150,000	137,230
4.55%, 4/17/2038 . . . . .	10,000	9,153	3.65%, 6/15/2024 . . . . .	25,000	25,113
4.70%, 4/17/2048 . . . . .	320,000	291,248	4.35%, 8/15/2048 . . . . .	150,000	126,246
Hershey Co.:			4.40%, 8/15/2047 . . . . .	50,000	42,369
3.20%, 8/21/2025 . . . . .	25,000	24,669	5.00%, 9/15/2035 . . . . .	100,000	97,817
3.38%, 5/15/2023 . . . . .	50,000	50,404			720,684
JM Smucker Co.:			<b>GAS — 0.1%</b>		
2.50%, 3/15/2020 . . . . .	25,000	24,746	Atmos Energy Corp.:		
3.38%, 12/15/2027 . . . . .	100,000	93,026	3.00%, 6/15/2027 . . . . .	150,000	142,897
4.25%, 3/15/2035 . . . . .	50,000	45,702	4.15%, 1/15/2043 . . . . .	25,000	24,297
Kellogg Co.:			CenterPoint Energy Resources Corp.		
4.30%, 5/15/2028 . . . . .	100,000	99,306	3.55%, 4/1/2023 . . . . .	100,000	100,472
4.50%, 4/1/2046 . . . . .	100,000	91,072	Dominion Energy Gas Holdings LLC:		
Kraft Heinz Foods Co.:			2.80%, 11/15/2020 . . . . .	50,000	49,348
2.80%, 7/2/2020 . . . . .	100,000	99,213	3.60%, 12/15/2024 . . . . .	50,000	49,442
3.00%, 6/1/2026 . . . . .	150,000	133,849	4.80%, 11/1/2043 . . . . .	25,000	25,807
3.50%, 7/15/2022 . . . . .	50,000	49,346	National Fuel Gas Co.		
3.95%, 7/15/2025 . . . . .	50,000	48,308	3.95%, 9/15/2027 . . . . .	50,000	46,016
4.38%, 6/1/2046 . . . . .	50,000	41,370	NiSource, Inc.:		
5.00%, 7/15/2035 . . . . .	250,000	235,152	3.49%, 5/15/2027 . . . . .	50,000	47,859
5.20%, 7/15/2045 . . . . .	200,000	180,610			
6.88%, 1/26/2039 . . . . .	50,000	55,802			
Kroger Co.:					
2.65%, 10/15/2026 . . . . .	50,000	44,591			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.65%, 6/15/2023 (c) . . . . .	\$ 25,000	\$ 25,065	4.63%, 3/15/2045 . . . . .	\$ 175,000	\$ 184,005
4.38%, 5/15/2047 . . . . .	150,000	140,409	5.55%, 3/15/2040 . . . . .	25,000	29,107
4.80%, 2/15/2044 . . . . .	30,000	29,070	Stryker Corp.:		
ONE Gas, Inc.			3.38%, 11/1/2025 . . . . .	25,000	24,059
4.50%, 11/1/2048 . . . . .	90,000	92,891	3.50%, 3/15/2026 . . . . .	25,000	24,092
Southern California Gas Co.:			3.65%, 3/7/2028 . . . . .	50,000	48,331
3.15%, 9/15/2024 . . . . .	25,000	25,039	4.63%, 3/15/2046 . . . . .	25,000	25,141
3.20%, 6/15/2025 . . . . .	50,000	49,045	Thermo Fisher Scientific, Inc.:		
3.75%, 9/15/2042 . . . . .	30,000	28,049	3.00%, 4/15/2023 . . . . .	250,000	243,137
5.13%, 11/15/2040 . . . . .	25,000	28,085	3.30%, 2/15/2022 . . . . .	50,000	49,620
Series VV, 4.30%, 1/15/2049 . . . . .	50,000	51,023	4.10%, 8/15/2047 . . . . .	350,000	323,718
Southern Co. Gas Capital Corp.			4.15%, 2/1/2024 . . . . .	25,000	25,371
4.40%, 5/30/2047 . . . . .	150,000	139,654	Zimmer Biomet Holdings, Inc.:		
Southwest Gas Corp.			2.70%, 4/1/2020 . . . . .	250,000	247,040
3.70%, 4/1/2028 . . . . .	25,000	24,840	3.55%, 4/1/2025 . . . . .	100,000	95,503
		<u>1,119,308</u>			<u>3,918,871</u>
<b>HAND &amp; MACHINE TOOLS — 0.0% (a)</b>			<b>HEALTH CARE SERVICES — 0.5%</b>		
Kennametal, Inc.			Aetna, Inc.:		
4.63%, 6/15/2028 . . . . .	50,000	49,327	2.80%, 6/15/2023 . . . . .	200,000	189,930
Stanley Black & Decker, Inc.			3.88%, 8/15/2047 . . . . .	100,000	83,502
4.25%, 11/15/2028 . . . . .	100,000	102,757	4.13%, 11/15/2042 . . . . .	25,000	21,606
		<u>152,084</u>	Anthem, Inc.:		
<b>HEALTH CARE PRODUCTS — 0.5%</b>			2.50%, 11/21/2020 . . . . .	15,000	14,791
Abbott Laboratories:			2.95%, 12/1/2022 . . . . .	50,000	48,779
2.90%, 11/30/2021 . . . . .	50,000	49,529	3.30%, 1/15/2023 . . . . .	50,000	49,197
2.95%, 3/15/2025 . . . . .	75,000	71,751	3.35%, 12/1/2024 . . . . .	50,000	48,529
3.40%, 11/30/2023 . . . . .	35,000	34,852	3.50%, 8/15/2024 . . . . .	25,000	24,509
3.75%, 11/30/2026 . . . . .	85,000	84,002	3.65%, 12/1/2027 . . . . .	130,000	124,094
4.75%, 11/30/2036 . . . . .	250,000	261,135	4.10%, 3/1/2028 . . . . .	100,000	98,230
4.75%, 4/15/2043 . . . . .	25,000	25,578	4.38%, 12/1/2047 . . . . .	130,000	120,986
4.90%, 11/30/2046 . . . . .	300,000	315,372	4.55%, 3/1/2048 . . . . .	50,000	47,792
Baxter International, Inc.			4.65%, 1/15/2043 . . . . .	50,000	48,620
3.50%, 8/15/2046 . . . . .	50,000	41,450	Ascension Health		
Becton Dickinson and Co.:			3.95%, 11/15/2046 . . . . .	150,000	143,740
2.40%, 6/5/2020 . . . . .	20,000	19,723	Catholic Health Initiatives		
2.89%, 6/6/2022 . . . . .	235,000	227,508	4.35%, 11/1/2042 . . . . .	25,000	22,180
3.36%, 6/6/2024 . . . . .	50,000	47,872	Cigna Corp.:		
3.70%, 6/6/2027 . . . . .	250,000	236,780	3.40%, 9/17/2021 (c) . . . . .	540,000	538,898
3.73%, 12/15/2024 . . . . .	50,000	48,346	3.75%, 7/15/2023 (c) . . . . .	330,000	329,191
4.67%, 6/6/2047 . . . . .	210,000	197,608	4.38%, 10/15/2028 (c) . . . . .	60,000	60,284
4.69%, 12/15/2044 . . . . .	25,000	23,526	4.80%, 8/15/2038 (c) . . . . .	60,000	59,020
Boston Scientific Corp.:			4.90%, 12/15/2048 (c) . . . . .	295,000	288,463
3.38%, 5/15/2022 . . . . .	50,000	49,483	Cigna Holding Co.		
4.00%, 3/1/2028 . . . . .	150,000	145,955	3.05%, 10/15/2027 . . . . .	50,000	45,558
Covidien International Finance SA			Duke University Health System, Inc.		
3.20%, 6/15/2022 . . . . .	50,000	49,847	Series 2017, 3.92%, 6/1/2047 . . . . .	50,000	48,704
Danaher Corp.			Humana, Inc.:		
2.40%, 9/15/2020 . . . . .	45,000	44,519	2.50%, 12/15/2020 . . . . .	25,000	24,666
Medtronic, Inc.:			2.90%, 12/15/2022 . . . . .	150,000	145,272
2.50%, 3/15/2020 . . . . .	250,000	248,922	4.80%, 3/15/2047 . . . . .	100,000	99,267
3.15%, 3/15/2022 . . . . .	150,000	149,642	4.95%, 10/1/2044 . . . . .	50,000	51,533
3.50%, 3/15/2025 . . . . .	150,000	149,568	Kaiser Foundation Hospitals		
4.38%, 3/15/2035 . . . . .	75,000	76,779	3.50%, 4/1/2022 . . . . .	50,000	50,815

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Laboratory Corp. of America			<b>HOUSEWARES — 0.0% (a)</b>		
Holdings:			Newell Brands, Inc.:		
2.63%, 2/1/2020 . . . . .	\$ 25,000	\$ 24,777	3.85%, 4/1/2023 . . . . .	\$ 50,000	\$ 49,348
3.25%, 9/1/2024 . . . . .	100,000	95,772	4.20%, 4/1/2026 . . . . .	50,000	48,610
4.70%, 2/1/2045 . . . . .	25,000	23,265	5.38%, 4/1/2036 . . . . .	116,000	112,475
Memorial Sloan-Kettering Cancer					<u>210,433</u>
Center			<b>INSURANCE — 0.8%</b>		
4.13%, 7/1/2052 . . . . .	25,000	24,803	Aflac, Inc.:		
Northwell Healthcare, Inc.			3.63%, 6/15/2023 . . . . .	50,000	50,210
4.26%, 11/1/2047 . . . . .	50,000	47,240	4.75%, 1/15/2049 . . . . .	75,000	76,529
Partners Healthcare System, Inc.			Alleghany Corp.		
Series 2017, 3.77%, 7/1/2048 . .	100,000	90,425	4.90%, 9/15/2044 . . . . .	50,000	50,209
Quest Diagnostics, Inc.			Allstate Corp.:		
4.70%, 3/30/2045 . . . . .	25,000	23,996	4.20%, 12/15/2046 . . . . .	50,000	48,581
SSM Health Care Corp.			Series B, 3 Month USD LIBOR		
Series 2018, 3.69%, 6/1/2023 . .	20,000	20,197	+ 2.94%, 5.75%, 8/15/2053		
UnitedHealth Group, Inc.:			(b) . . . . .	25,000	24,229
1.95%, 10/15/2020 . . . . .	200,000	196,396	American Financial Group, Inc.:		
2.13%, 3/15/2021 . . . . .	150,000	146,889	3.50%, 8/15/2026 . . . . .	15,000	14,060
2.38%, 10/15/2022 . . . . .	100,000	96,900	4.50%, 6/15/2047 . . . . .	100,000	88,315
2.70%, 7/15/2020 . . . . .	105,000	104,606	American International Group,		
2.88%, 3/15/2022 . . . . .	25,000	24,795	Inc.:		
3.10%, 3/15/2026 . . . . .	50,000	48,296	3.30%, 3/1/2021 . . . . .	300,000	298,914
3.38%, 4/15/2027 . . . . .	100,000	98,050	3.88%, 1/15/2035 . . . . .	200,000	171,800
3.50%, 2/15/2024 . . . . .	10,000	10,077	3.90%, 4/1/2026 . . . . .	30,000	28,817
3.70%, 12/15/2025 . . . . .	10,000	10,142	4.50%, 7/16/2044 . . . . .	50,000	44,446
3.75%, 7/15/2025 . . . . .	5,000	5,053	4.88%, 6/1/2022 . . . . .	50,000	51,824
3.75%, 10/15/2047 . . . . .	50,000	45,923	Series A-9, 3 Month USD		
3.88%, 12/15/2028 . . . . .	15,000	15,208	LIBOR + 2.87%, 5.75%,		
4.25%, 4/15/2047 . . . . .	100,000	99,203	4/1/2048 (b) . . . . .	100,000	87,509
4.45%, 12/15/2048 . . . . .	10,000	10,300	Aon PLC:		
4.63%, 7/15/2035 . . . . .	200,000	211,724	3.50%, 6/14/2024 . . . . .	50,000	48,946
4.75%, 7/15/2045 . . . . .	230,000	243,234	3.88%, 12/15/2025 . . . . .	150,000	147,927
6.88%, 2/15/2038 . . . . .	25,000	32,658	Assurant, Inc.:		
		<u>4,578,085</u>	4.20%, 9/27/2023 . . . . .	100,000	100,007
<b>HOME BUILDERS — 0.0% (a)</b>			4.90%, 3/27/2028 . . . . .	50,000	49,873
DR Horton, Inc.:			Athene Holding, Ltd.		
2.55%, 12/1/2020 . . . . .	25,000	24,362	4.13%, 1/12/2028 . . . . .	100,000	90,790
4.00%, 2/15/2020 . . . . .	15,000	15,028	AXA Equitable Holdings, Inc.:		
		<u>39,390</u>	3.90%, 4/20/2023 (c) . . . . .	150,000	147,894
<b>HOME FURNISHINGS — 0.0%</b>			4.35%, 4/20/2028 (c) . . . . .	150,000	141,891
<b>(a)</b>			5.00%, 4/20/2048 (c) . . . . .	100,000	88,302
Whirlpool Corp.			Berkshire Hathaway Finance Corp.		
4.50%, 6/1/2046 . . . . .	25,000	20,691	4.20%, 8/15/2048 . . . . .	100,000	99,298
<b>HOUSEHOLD PRODUCTS &amp;</b>			Berkshire Hathaway, Inc.:		
<b>WARES — 0.0% (a)</b>			2.20%, 3/15/2021 . . . . .	155,000	152,867
Clorox Co.:			2.75%, 3/15/2023 . . . . .	50,000	49,070
3.10%, 10/1/2027 . . . . .	50,000	47,177	3.00%, 2/11/2023 . . . . .	25,000	24,842
3.90%, 5/15/2028 . . . . .	50,000	50,155	3.13%, 3/15/2026 . . . . .	55,000	53,314
Kimberly-Clark Corp.:			4.50%, 2/11/2043 . . . . .	180,000	186,941
2.75%, 2/15/2026 . . . . .	25,000	23,793	Brighthouse Financial, Inc.:		
3.90%, 5/4/2047 . . . . .	50,000	47,977	3.70%, 6/22/2027 . . . . .	150,000	126,721
3.95%, 11/1/2028 . . . . .	55,000	56,566	4.70%, 6/22/2047 . . . . .	150,000	111,439
		<u>225,668</u>	Chubb INA Holdings, Inc.:		
			2.30%, 11/3/2020 . . . . .	200,000	197,056

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.88%, 11/3/2022 . . . . .	\$ 50,000	\$ 49,604	Series MTN, 3.50%, 5/15/2024 . . . . .	\$ 50,000	\$ 50,178
3.35%, 5/3/2026 . . . . .	250,000	244,525	Series MTN, 4.60%, 5/15/2044 . . . . .	75,000	74,820
4.15%, 3/13/2043 . . . . .	25,000	24,761	Series MTN, 6.63%, 6/21/2040 . . . . .	25,000	30,589
4.35%, 11/3/2045 . . . . .	125,000	127,889	RenaissanceRe Finance, Inc. 3.45%, 7/1/2027 . . . . .	30,000	28,568
CNA Financial Corp.: 3.45%, 8/15/2027 . . . . .	100,000	93,011	Torchmark Corp. 4.55%, 9/15/2028 . . . . .	25,000	25,395
4.50%, 3/1/2026 . . . . .	25,000	24,978	Travelers Cos., Inc.: 3.75%, 5/15/2046 . . . . .	10,000	9,191
Fairfax Financial Holdings, Ltd. 4.85%, 4/17/2028 (c) . . . . .	100,000	95,730	4.00%, 5/30/2047 . . . . .	80,000	77,053
Fidelity National Financial, Inc. 4.50%, 8/15/2028 (c) . . . . .	50,000	49,950	4.05%, 3/7/2048 . . . . .	100,000	97,075
First American Financial Corp. 4.60%, 11/15/2024 . . . . .	25,000	25,354	Series MTN, 6.25%, 6/15/2037 . . . . .	25,000	31,111
Hartford Financial Services Group, Inc.: 4.40%, 3/15/2048 . . . . .	100,000	93,053	Trinity Acquisition PLC 4.40%, 3/15/2026 . . . . .	26,000	25,908
5.13%, 4/15/2022 . . . . .	25,000	26,223	Voya Financial, Inc. 3.65%, 6/15/2026 . . . . .	50,000	47,297
Lincoln National Corp.: 3.80%, 3/1/2028 . . . . .	35,000	33,718	Willis North America, Inc.: 3.60%, 5/15/2024 . . . . .	50,000	48,695
4.00%, 9/1/2023 . . . . .	15,000	15,221	4.50%, 9/15/2028 . . . . .	50,000	48,824
4.35%, 3/1/2048 . . . . .	50,000	45,450	XLIT, Ltd. 5.50%, 3/31/2045 . . . . .	125,000	129,277
6.30%, 10/9/2037 . . . . .	50,000	59,591			<u>6,552,191</u>
Loews Corp. 3.75%, 4/1/2026 . . . . .	50,000	49,405	<b>INTERNET — 0.3%</b>		
Manulife Financial Corp. USD 5 Year Swap Rate + 1.65%, 4.06%, 2/24/2032 (b) . . . . .	50,000	47,101	Alibaba Group Holding, Ltd.: 3.13%, 11/28/2021 . . . . .	25,000	24,796
Markel Corp. 3.50%, 11/1/2027 . . . . .	50,000	47,077	3.40%, 12/6/2027 . . . . .	200,000	185,150
Marsh & McLennan Cos., Inc.: 2.75%, 1/30/2022 . . . . .	30,000	29,377	3.60%, 11/28/2024 . . . . .	75,000	73,601
3.30%, 3/14/2023 . . . . .	150,000	147,922	4.20%, 12/6/2047 . . . . .	60,000	53,284
3.75%, 3/14/2026 . . . . .	25,000	24,696	Alphabet, Inc.: 2.00%, 8/15/2026 . . . . .	250,000	227,152
Mercury General Corp. 4.40%, 3/15/2027 . . . . .	50,000	48,300	3.63%, 5/19/2021 . . . . .	50,000	51,006
MetLife, Inc.: 3.60%, 4/10/2024 . . . . .	300,000	301,431	Amazon.com, Inc.: 1.90%, 8/21/2020 . . . . .	165,000	162,568
4.05%, 3/1/2045 . . . . .	150,000	138,540	2.40%, 2/22/2023 . . . . .	200,000	193,556
4.88%, 11/13/2043 . . . . .	200,000	207,246	2.50%, 11/29/2022 . . . . .	25,000	24,410
6.40%, 12/15/2066 . . . . .	100,000	101,286	2.80%, 8/22/2024 . . . . .	100,000	97,190
Series D, 4.37%, 9/15/2023 . . . . .	50,000	51,902	3.15%, 8/22/2027 . . . . .	100,000	96,473
Principal Financial Group, Inc. 3 Month USD LIBOR + 3.04%, 4.70%, 5/15/2055 (b) . . . . .	75,000	72,284	3.30%, 12/5/2021 . . . . .	200,000	202,406
Progressive Corp.: 3.75%, 8/23/2021 . . . . .	50,000	50,639	3.80%, 12/5/2024 . . . . .	30,000	30,713
4.00%, 3/1/2029 . . . . .	50,000	51,407	3.88%, 8/22/2037 . . . . .	125,000	121,591
4.20%, 3/15/2048 . . . . .	100,000	98,814	4.05%, 8/22/2047 . . . . .	125,000	122,502
Prudential Financial, Inc.: 3.94%, 12/7/2049 . . . . .	100,000	89,335	4.25%, 8/22/2057 . . . . .	135,000	133,209
3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (b) . . . . .	200,000	186,454	4.95%, 12/5/2044 . . . . .	125,000	138,981
3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (b) . . . . .	80,000	78,662	5.20%, 12/3/2025 . . . . .	50,000	54,889
3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (b) . . . . .	170,000	144,653	Baidu, Inc. 2.88%, 7/6/2022 . . . . .	250,000	243,360
			eBay, Inc.: 2.75%, 1/30/2023 . . . . .	150,000	144,289
			3.45%, 8/1/2024 . . . . .	25,000	23,952
			3.80%, 3/9/2022 . . . . .	50,000	50,271
			Expedia Group, Inc. 3.80%, 2/15/2028 . . . . .	50,000	45,385
					<u>2,500,734</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>INVESTMENT COMPANY</b>			4.75%, 5/15/2064 . . . . .	\$ 25,000	\$ 25,640
<b>SECURITY — 0.0% (a)</b>					<u>1,052,101</u>
Ares Capital Corp.:			<b>MACHINERY-DIVERSIFIED</b>		
3.50%, 2/10/2023 . . . . .	\$ 50,000	\$ 47,361	<b>— 0.2%</b>		
4.25%, 3/1/2025 . . . . .	50,000	47,376	CNH Industrial Capital LLC:		
Prospect Capital Corp.:			3.88%, 10/15/2021 . . . . .	10,000	9,941
5.88%, 3/15/2023 . . . . .	25,000	<u>25,004</u>	4.20%, 1/15/2024 . . . . .	100,000	98,984
		<u>119,741</u>	4.38%, 11/6/2020 . . . . .	15,000	15,083
			4.38%, 4/5/2022 . . . . .	15,000	15,081
			4.88%, 4/1/2021 . . . . .	15,000	15,124
<b>IRON/STEEL — 0.1%</b>			CNH Industrial NV		
ArcelorMittal:			Series MTN, 3.85%,		
5.25%, 8/5/2020 . . . . .	40,000	40,440	11/15/2027 . . . . .	15,000	13,810
5.50%, 3/1/2021 . . . . .	30,000	30,980	Deere & Co.:		
6.13%, 6/1/2025 . . . . .	20,000	20,932	2.60%, 6/8/2022 . . . . .	25,000	24,491
6.25%, 2/25/2022 . . . . .	30,000	31,700	3.90%, 6/9/2042 . . . . .	225,000	217,816
7.00%, 10/15/2039 . . . . .	31,000	32,458	John Deere Capital Corp.:		
Nucor Corp.:			3.65%, 10/12/2023 . . . . .	100,000	101,179
4.00%, 8/1/2023 . . . . .	25,000	25,301	Series GMTN, 3.45%, 6/7/2023 . . . . .	25,000	25,115
5.20%, 8/1/2043 . . . . .	50,000	53,212	Series MTN, 2.15%, 9/8/2022 . . . . .	150,000	143,946
Vale Overseas, Ltd.:			Series MTN, 2.38%, 7/14/2020 . . . . .	25,000	24,752
4.38%, 1/11/2022 . . . . .	8,000	8,147	Series MTN, 2.80%, 3/6/2023 . . . . .	150,000	146,635
6.25%, 8/10/2026 . . . . .	150,000	162,450	Series MTN, 3.40%, 9/11/2025 . . . . .	25,000	24,754
6.88%, 11/10/2039 . . . . .	300,000	346,593	Series MTN, 3.45%, 3/13/2025 . . . . .	100,000	99,758
8.25%, 1/17/2034 . . . . .	25,000	<u>30,918</u>	Nvent Finance Sarl		
		<u>783,131</u>	4.55%, 4/15/2028 . . . . .	50,000	49,093
			Roper Technologies, Inc.:		
<b>LEISURE TIME — 0.0% (a)</b>			2.80%, 12/15/2021 . . . . .	50,000	49,101
Royal Caribbean Cruises, Ltd.			3.80%, 12/15/2026 . . . . .	30,000	29,131
3.70%, 3/15/2028 . . . . .	150,000	<u>138,421</u>	4.20%, 9/15/2028 . . . . .	65,000	64,666
<b>LODGING — 0.1%</b>			Wabtec Corp.:		
Hyatt Hotels Corp.			4.15%, 3/15/2024 . . . . .	50,000	48,194
4.38%, 9/15/2028 . . . . .	50,000	48,591	4.70%, 9/15/2028 . . . . .	50,000	<u>47,010</u>
Marriott International, Inc.:			<b>MEDIA — 1.1%</b>		
2.30%, 1/15/2022 . . . . .	150,000	143,791	21st Century Fox America, Inc.:		
2.88%, 3/1/2021 . . . . .	50,000	49,283	3.38%, 11/15/2026 . . . . .	100,000	98,637
3.75%, 3/15/2025 . . . . .	25,000	24,050	3.70%, 10/15/2025 . . . . .	100,000	100,437
Sands China, Ltd.			4.00%, 10/1/2023 . . . . .	100,000	102,562
5.13%, 8/8/2025 (c) . . . . .	250,000	<u>247,430</u>	5.40%, 10/1/2043 . . . . .	75,000	86,596
		<u>513,145</u>	6.15%, 2/15/2041 . . . . .	350,000	431,756
<b>MACHINERY, CONSTRUCTION &amp; MINING — 0.1%</b>			CBS Corp.:		
ABB Finance USA, Inc.:			2.50%, 2/15/2023 . . . . .	50,000	47,068
2.88%, 5/8/2022 . . . . .	50,000	49,214	2.90%, 1/15/2027 . . . . .	125,000	110,504
3.80%, 4/3/2028 . . . . .	100,000	100,916	3.70%, 6/1/2028 . . . . .	50,000	46,485
Caterpillar Financial Services Corp.:			Charter Communications Operating LLC/Charter Communications Operating Capital:		
1.70%, 8/9/2021 . . . . .	150,000	144,330	3.58%, 7/23/2020 . . . . .	65,000	64,918
Series GMTN, 1.85%, 9/4/2020 . . . . .	150,000	146,950	4.20%, 3/15/2028 . . . . .	250,000	233,242
Series MTN, 2.10%, 1/10/2020 . . . . .	300,000	297,048	4.46%, 7/23/2022 . . . . .	150,000	151,444
Series MTN, 2.40%, 6/6/2022 . . . . .	150,000	146,127	4.91%, 7/23/2025 . . . . .	50,000	49,631
Series MTN, 3.75%, 11/24/2023 . . . . .	25,000	25,418	5.38%, 5/1/2047 . . . . .	150,000	134,892
Caterpillar, Inc.:					
3.80%, 8/15/2042 . . . . .	125,000	116,458			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.75%, 4/1/2048 . . . . .	\$ 250,000	\$ 233,902	2.30%, 2/12/2021 . . . . .	\$ 200,000	\$ 197,442
6.48%, 10/23/2045 . . . . .	185,000	187,945	3.00%, 2/13/2026 . . . . .	50,000	48,295
4.50%, 2/1/2024 . . . . .	100,000	99,581	Series GMTN, 3.15%, 9/17/2025 . . . . .	25,000	24,411
Comcast Corp.:			Series MTN, 1.80%, 6/5/2020 . . . . .	250,000	246,195
2.75%, 3/1/2023 . . . . .	175,000	170,326	Series MTN, 3.00%, 7/30/2046 . . . . .	75,000	61,182
3.00%, 2/1/2024 . . . . .	350,000	340,802	Warner Media LLC:		
3.15%, 3/1/2026 . . . . .	225,000	214,812	2.95%, 7/15/2026 . . . . .	200,000	178,180
3.15%, 2/15/2028 . . . . .	200,000	187,674	3.55%, 6/1/2024 . . . . .	25,000	24,209
3.20%, 7/15/2036 . . . . .	250,000	214,087	3.60%, 7/15/2025 . . . . .	300,000	284,616
3.30%, 10/1/2020 . . . . .	50,000	50,224	3.80%, 2/15/2027 . . . . .	150,000	140,914
3.30%, 2/1/2027 . . . . .	150,000	143,595	4.65%, 6/1/2044 . . . . .	25,000	22,016
3.40%, 7/15/2046 . . . . .	100,000	82,634	4.85%, 7/15/2045 . . . . .	50,000	45,112
3.45%, 10/1/2021 . . . . .	540,000	545,497	6.50%, 11/15/2036 . . . . .	50,000	53,445
3.60%, 3/1/2024 . . . . .	25,000	25,028			9,231,279
3.70%, 4/15/2024 . . . . .	55,000	55,325	<b>METAL FABRICATE &amp; HARDWARE — 0.0% (a)</b>		
3.90%, 3/1/2038 . . . . .	150,000	138,910	Precision Castparts Corp.		
3.95%, 10/15/2025 . . . . .	350,000	353,871	2.50%, 1/15/2023 . . . . .	75,000	72,766
3.97%, 11/1/2047 . . . . .	250,000	224,472	Timken Co.		
4.00%, 11/1/2049 . . . . .	69,000	62,019	4.50%, 12/15/2028 . . . . .	20,000	19,672
4.05%, 11/1/2052 . . . . .	150,000	134,302			92,438
4.15%, 10/15/2028 . . . . .	95,000	96,427	<b>MINING — 0.1%</b>		
4.20%, 8/15/2034 . . . . .	100,000	96,558	Barrick Gold Corp.		
4.25%, 10/15/2030 . . . . .	50,000	50,542	5.25%, 4/1/2042 . . . . .	25,000	25,033
4.25%, 1/15/2033 . . . . .	50,000	49,726	BHP Billiton Finance USA, Ltd.:		
4.60%, 10/15/2038 . . . . .	55,000	55,638	4.13%, 2/24/2042 . . . . .	125,000	119,430
4.65%, 7/15/2042 . . . . .	75,000	75,043	5.00%, 9/30/2043 . . . . .	50,000	54,622
4.70%, 10/15/2048 . . . . .	55,000	55,654	Goldcorp, Inc.		
4.95%, 10/15/2058 . . . . .	405,000	412,274	3.70%, 3/15/2023 . . . . .	50,000	49,530
Discovery Communications LLC:			Newmont Mining Corp.:		
2.95%, 3/20/2023 . . . . .	275,000	263,164	3.50%, 3/15/2022 . . . . .	25,000	24,749
3.25%, 4/1/2023 . . . . .	25,000	24,059	4.88%, 3/15/2042 . . . . .	50,000	47,274
3.80%, 3/13/2024 . . . . .	100,000	97,710	Rio Tinto Finance USA PLC:		
3.95%, 3/20/2028 . . . . .	30,000	27,806	4.13%, 8/21/2042 . . . . .	25,000	24,094
4.95%, 5/15/2042 . . . . .	50,000	44,493	4.75%, 3/22/2042 . . . . .	150,000	156,865
5.00%, 9/20/2037 . . . . .	170,000	157,019	Rio Tinto Finance USA, Ltd.		
5.20%, 9/20/2047 . . . . .	280,000	257,891	3.75%, 6/15/2025 . . . . .	250,000	250,562
Grupo Televisa SAB:			Southern Copper Corp.		
5.00%, 5/13/2045 . . . . .	50,000	43,705	5.88%, 4/23/2045 . . . . .	357,000	362,955
6.13%, 1/31/2046 . . . . .	100,000	102,368			1,115,114
NBCUniversal Media LLC			<b>MISCELLANEOUS MANUFACTURER — 0.2%</b>		
5.15%, 4/30/2020 . . . . .	50,000	51,319	3M Co.:		
Thomson Reuters Corp.			2.88%, 10/15/2027 . . . . .	225,000	215,838
3.35%, 5/15/2026 . . . . .	50,000	46,975	Series MTN, 2.00%, 8/7/2020 . . . . .	100,000	98,781
Time Warner Cable LLC:			Series MTN, 3.63%, 10/15/2047 . . . . .	25,000	23,171
4.00%, 9/1/2021 . . . . .	25,000	24,816	Eaton Corp.:		
4.50%, 9/15/2042 . . . . .	100,000	79,481	3.10%, 9/15/2027 . . . . .	100,000	94,349
5.00%, 2/1/2020 . . . . .	100,000	101,454	4.15%, 11/2/2042 . . . . .	25,000	23,051
5.50%, 9/1/2041 . . . . .	175,000	155,295	General Electric Co.:		
5.88%, 11/15/2040 . . . . .	50,000	46,319	2.70%, 10/9/2022 . . . . .	500,000	464,280
6.75%, 6/15/2039 . . . . .	50,000	50,699	4.13%, 10/9/2042 . . . . .	225,000	175,756
Viacom, Inc.:					
4.25%, 9/1/2023 . . . . .	100,000	99,658			
4.38%, 3/15/2043 . . . . .	25,000	20,203			
5.85%, 9/1/2043 . . . . .	200,000	195,788			
Walt Disney Co.:					

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.50%, 3/11/2044 . . . . .	\$ 250,000	\$ 203,520	3.19%, 6/24/2023 . . . . .	\$ 25,000	\$ 24,958
5.30%, 2/11/2021 . . . . .	25,000	25,047	Cimarex Energy Co.		
Series GMTN, 2.20%, 1/9/2020 .	200,000	197,216	3.90%, 5/15/2027 . . . . .	250,000	232,992
Series GMTN, 3.45%, 5/15/2024 . . . . .	50,000	45,892	CNOOC Finance 2015 Australia Pty, Ltd.		
Series MTN, 4.65%, 10/17/2021 . . . . .	50,000	50,166	2.63%, 5/5/2020 . . . . .	50,000	49,562
Series MTN, 5.88%, 1/14/2038 .	50,000	47,775	CNOOC Finance 2015 USA LLC		
Illinois Tool Works, Inc.			3.50%, 5/5/2025 . . . . .	300,000	291,861
3.90%, 9/1/2042 . . . . .	325,000	318,490	CNOOC Nexen Finance 2014 ULC		
Ingersoll-Rand Global Holding Co., Ltd.			4.88%, 4/30/2044 . . . . .	100,000	105,782
5.75%, 6/15/2043 . . . . .	25,000	28,350	Concho Resources, Inc.		
Parker-Hannifin Corp.			3.75%, 10/1/2027 . . . . .	300,000	282,756
Series MTN, 3.30%, 11/21/2024 . . . . .	50,000	49,217	ConocoPhillips Co.:		
Textron, Inc.			4.95%, 3/15/2026 . . . . .	200,000	213,872
4.00%, 3/15/2026 . . . . .	50,000	48,706	5.95%, 3/15/2046 . . . . .	200,000	242,840
		<u>2,109,605</u>	6.50%, 2/1/2039 . . . . .	75,000	92,809
<b>OIL &amp; GAS — 1.7%</b>			ConocoPhillips Holding Co.		
Anadarko Petroleum Corp.:			6.95%, 4/15/2029 . . . . .	50,000	61,147
6.20%, 3/15/2040 . . . . .	25,000	26,116	Continental Resources, Inc.:		
6.60%, 3/15/2046 . . . . .	300,000	331,029	3.80%, 6/1/2024 . . . . .	40,000	37,800
Apache Corp.:			4.38%, 1/15/2028 . . . . .	40,000	37,708
4.75%, 4/15/2043 . . . . .	275,000	237,418	4.50%, 4/15/2023 . . . . .	60,000	58,899
6.00%, 1/15/2037 . . . . .	28,000	28,419	4.90%, 6/1/2044 . . . . .	30,000	26,651
BP Capital Markets America, Inc.:			5.00%, 9/15/2022 . . . . .	64,000	63,492
2.52%, 9/19/2022 . . . . .	250,000	241,122	Devon Energy Corp.:		
3.02%, 1/16/2027 . . . . .	200,000	187,740	3.25%, 5/15/2022 . . . . .	50,000	48,716
3.22%, 4/14/2024 . . . . .	200,000	195,338	5.00%, 6/15/2045 . . . . .	25,000	22,111
3.59%, 4/14/2027 . . . . .	250,000	242,067	5.85%, 12/15/2025 . . . . .	50,000	52,713
3.94%, 9/21/2028 . . . . .	250,000	250,335	Ecopetrol SA:		
BP Capital Markets PLC:			4.13%, 1/16/2025 . . . . .	100,000	95,258
2.32%, 2/13/2020 . . . . .	50,000	49,601	5.88%, 5/28/2045 . . . . .	225,000	212,344
3.06%, 3/17/2022 . . . . .	200,000	198,214	7.38%, 9/18/2043 . . . . .	50,000	55,197
3.81%, 2/10/2024 . . . . .	150,000	151,555	Encana Corp.		
Canadian Natural Resources, Ltd.:			3.90%, 11/15/2021 . . . . .	25,000	24,993
2.95%, 1/15/2023 . . . . .	250,000	239,050	EOG Resources, Inc.:		
3.45%, 11/15/2021 . . . . .	25,000	24,731	2.63%, 3/15/2023 . . . . .	100,000	96,172
3.85%, 6/1/2027 . . . . .	50,000	47,306	3.90%, 4/1/2035 . . . . .	25,000	23,567
3.90%, 2/1/2025 . . . . .	25,000	24,251	EQT Corp.:		
Series GMTN, 4.95%, 6/1/2047 .	100,000	96,219	2.50%, 10/1/2020 . . . . .	250,000	243,665
Cenovus Energy, Inc.:			3.00%, 10/1/2022 . . . . .	250,000	236,920
3.00%, 8/15/2022 . . . . .	20,000	18,958	3.90%, 10/1/2027 . . . . .	100,000	86,476
4.25%, 4/15/2027 . . . . .	50,000	45,530	Equinor ASA:		
4.45%, 9/15/2042 . . . . .	45,000	34,541	2.65%, 1/15/2024 . . . . .	75,000	72,513
5.25%, 6/15/2037 . . . . .	100,000	87,220	3.63%, 9/10/2028 . . . . .	50,000	50,103
5.40%, 6/15/2047 . . . . .	50,000	43,092	3.70%, 3/1/2024 . . . . .	300,000	305,040
Chevron Corp.:			3.95%, 5/15/2043 . . . . .	50,000	47,614
1.96%, 3/3/2020 . . . . .	250,000	247,457	4.80%, 11/8/2043 . . . . .	30,000	32,524
1.99%, 3/3/2020 . . . . .	250,000	247,575	Exxon Mobil Corp.:		
2.10%, 5/16/2021 . . . . .	250,000	245,097	2.22%, 3/1/2021 . . . . .	200,000	197,466
2.42%, 11/17/2020 . . . . .	75,000	74,314	2.73%, 3/1/2023 . . . . .	150,000	147,498
2.90%, 3/3/2024 . . . . .	150,000	146,604	3.04%, 3/1/2026 . . . . .	250,000	243,705
2.95%, 5/16/2026 . . . . .	50,000	48,148	4.11%, 3/1/2046 . . . . .	125,000	126,915
			Hess Corp.:		
			5.60%, 2/15/2041 . . . . .	75,000	66,012
			5.80%, 4/1/2047 . . . . .	250,000	224,697
			Marathon Oil Corp.:		

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.80%, 11/1/2022 . . . . .	\$ 25,000	\$ 23,455	Total Capital International SA		
4.40%, 7/15/2027 . . . . .	50,000	47,415	3.75%, 4/10/2024 . . . . .	\$ 375,000	\$ 381,026
5.20%, 6/1/2045 . . . . .	50,000	46,301	Total Capital SA		
Marathon Petroleum Corp.:			3.88%, 10/11/2028 . . . . .	25,000	25,668
3.63%, 9/15/2024 . . . . .	50,000	48,611	Valero Energy Corp.:		
3.80%, 4/1/2028 (c) . . . . .	30,000	28,177	3.40%, 9/15/2026 . . . . .	50,000	45,865
4.50%, 4/1/2048 (c) . . . . .	25,000	21,159	6.13%, 2/1/2020 . . . . .	25,000	25,727
5.13%, 12/15/2026 (c) . . . . .	150,000	153,133	6.63%, 6/15/2037 . . . . .	250,000	275,540
Nexen Energy ULC					<u>14,144,062</u>
5.88%, 3/10/2035 . . . . .	100,000	115,484	<b>OIL &amp; GAS SERVICES — 0.1%</b>		
Noble Energy, Inc.:			Baker Hughes a GE Co. LLC		
4.95%, 8/15/2047 . . . . .	250,000	217,412	3.20%, 8/15/2021 . . . . .	8,000	7,925
5.25%, 11/15/2043 . . . . .	50,000	44,529	Baker Hughes a GE Co.		
Occidental Petroleum Corp.:			LLC/Baker Hughes Co-Obligor,		
2.60%, 4/15/2022 . . . . .	100,000	97,740	Inc.:		
4.20%, 3/15/2048 . . . . .	150,000	143,242	2.77%, 12/15/2022 . . . . .	200,000	192,462
4.40%, 4/15/2046 . . . . .	125,000	121,625	3.34%, 12/15/2027 . . . . .	50,000	45,992
Series 1, 4.10%, 2/1/2021 . . . . .	25,000	25,414	4.08%, 12/15/2047 . . . . .	150,000	123,554
Petro-Canada			Halliburton Co.:		
5.35%, 7/15/2033 . . . . .	25,000	27,285	3.80%, 11/15/2025 . . . . .	350,000	339,377
Petroleos Mexicanos:			4.85%, 11/15/2035 . . . . .	150,000	147,613
2.46%, 12/15/2025 . . . . .	17,500	16,134	5.00%, 11/15/2045 . . . . .	35,000	34,346
3.50%, 7/23/2020 . . . . .	225,000	220,430	7.45%, 9/15/2039 . . . . .	25,000	31,193
3.50%, 1/30/2023 . . . . .	25,000	22,692	National Oilwell Varco, Inc.		
4.25%, 1/15/2025 . . . . .	25,000	21,928	2.60%, 12/1/2022 . . . . .	75,000	70,803
4.50%, 1/23/2026 . . . . .	75,000	64,906			<u>993,265</u>
4.63%, 9/21/2023 . . . . .	75,000	70,441	<b>PACKAGING &amp; CONTAINERS</b>		
5.38%, 3/13/2022 . . . . .	50,000	49,174	— 0.0% (a)		
6.35%, 2/12/2048 . . . . .	150,000	119,829	Bemis Co., Inc.		
6.38%, 2/4/2021 . . . . .	250,000	253,232	3.10%, 9/15/2026 . . . . .	50,000	45,359
6.38%, 1/23/2045 . . . . .	250,000	202,147	Packaging Corp. of America:		
6.50%, 3/13/2027 . . . . .	250,000	235,577	2.45%, 12/15/2020 . . . . .	35,000	34,288
6.50%, 1/23/2029 . . . . .	75,000	69,958	3.40%, 12/15/2027 . . . . .	35,000	32,724
6.75%, 9/21/2047 . . . . .	598,000	495,527	WRKCo, Inc.:		
6.88%, 8/4/2026 . . . . .	250,000	243,342	3.38%, 9/15/2027 (c) . . . . .	100,000	91,866
Phillips 66:			3.75%, 3/15/2025 (c) . . . . .	100,000	97,540
3.90%, 3/15/2028 . . . . .	50,000	48,111			<u>301,777</u>
4.30%, 4/1/2022 . . . . .	35,000	35,945	<b>PHARMACEUTICALS — 1.6%</b>		
4.88%, 11/15/2044 . . . . .	95,000	92,624	AbbVie, Inc.:		
Pioneer Natural Resources Co.			2.30%, 5/14/2021 . . . . .	325,000	317,210
4.45%, 1/15/2026 . . . . .	50,000	50,535	2.50%, 5/14/2020 . . . . .	275,000	272,079
Shell International Finance B.V.:			2.90%, 11/6/2022 . . . . .	25,000	24,376
1.88%, 5/10/2021 . . . . .	250,000	243,067	3.20%, 5/14/2026 . . . . .	200,000	185,248
2.13%, 5/11/2020 . . . . .	100,000	98,916	3.38%, 11/14/2021 . . . . .	20,000	19,995
2.25%, 11/10/2020 . . . . .	200,000	197,582	3.75%, 11/14/2023 . . . . .	535,000	531,860
2.50%, 9/12/2026 . . . . .	150,000	139,555	4.25%, 11/14/2028 . . . . .	35,000	34,088
3.25%, 5/11/2025 . . . . .	100,000	98,593	4.30%, 5/14/2036 . . . . .	50,000	45,406
4.00%, 5/10/2046 . . . . .	300,000	290,571	4.40%, 11/6/2042 . . . . .	50,000	44,090
4.13%, 5/11/2035 . . . . .	75,000	74,683	4.45%, 5/14/2046 . . . . .	150,000	131,847
4.38%, 5/11/2045 . . . . .	250,000	256,197	4.50%, 5/14/2035 . . . . .	50,000	46,266
5.50%, 3/25/2040 . . . . .	25,000	28,965	4.88%, 11/14/2048 . . . . .	25,000	23,331
Suncor Energy, Inc.:			Allergan Funding SCS:		
3.60%, 12/1/2024 . . . . .	25,000	24,466	3.00%, 3/12/2020 . . . . .	75,000	74,710
4.00%, 11/15/2047 . . . . .	70,000	62,068	3.45%, 3/15/2022 . . . . .	200,000	196,848
6.50%, 6/15/2038 . . . . .	50,000	57,664			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.80%, 3/15/2025 . . . . .	\$ 75,000	\$ 73,163	3.63%, 5/15/2025 . . . . .	\$ 55,000	\$ 55,314
3.85%, 6/15/2024 . . . . .	50,000	49,313	3.88%, 5/15/2028 . . . . .	100,000	101,692
4.55%, 3/15/2035 . . . . .	350,000	333,042	4.20%, 3/18/2043 . . . . .	25,000	25,088
4.75%, 3/15/2045 . . . . .	75,000	71,239	6.38%, 5/15/2038 . . . . .	50,000	62,867
AmerisourceBergen Corp.			Johnson & Johnson:		
3.45%, 12/15/2027 . . . . .	50,000	46,497	1.65%, 3/1/2021 . . . . .	50,000	48,786
AstraZeneca PLC:			2.25%, 3/3/2022 . . . . .	250,000	245,732
2.38%, 6/12/2022 . . . . .	400,000	383,004	2.45%, 3/1/2026 . . . . .	30,000	28,164
3.38%, 11/16/2025 . . . . .	35,000	33,899	2.90%, 1/15/2028 . . . . .	250,000	238,935
3.50%, 8/17/2023 . . . . .	50,000	49,523	3.38%, 12/5/2023 . . . . .	25,000	25,505
4.00%, 1/17/2029 . . . . .	35,000	34,765	3.40%, 1/15/2038 . . . . .	250,000	233,375
4.00%, 9/18/2042 . . . . .	25,000	22,666	3.55%, 3/1/2036 . . . . .	150,000	143,119
4.38%, 8/17/2048 . . . . .	40,000	37,946	3.63%, 3/3/2037 . . . . .	200,000	192,254
6.45%, 9/15/2037 . . . . .	25,000	29,925	3.70%, 3/1/2046 . . . . .	50,000	47,579
Bristol-Myers Squibb Co.:			3.75%, 3/3/2047 . . . . .	100,000	95,880
3.25%, 2/27/2027 . . . . .	250,000	243,992	4.50%, 12/5/2043 . . . . .	50,000	53,596
3.25%, 8/1/2042 . . . . .	50,000	43,654	McKesson Corp.:		
Cardinal Health, Inc.:			2.85%, 3/15/2023 . . . . .	25,000	24,154
2.62%, 6/15/2022 . . . . .	150,000	144,676	3.65%, 11/30/2020 . . . . .	100,000	100,409
3.08%, 6/15/2024 . . . . .	250,000	236,150	3.95%, 2/16/2028 . . . . .	60,000	57,699
3.41%, 6/15/2027 . . . . .	300,000	272,607	Mead Johnson Nutrition Co.		
4.90%, 9/15/2045 . . . . .	25,000	22,660	4.60%, 6/1/2044 . . . . .	25,000	25,624
CVS Health Corp.:			Merck & Co., Inc.:		
2.13%, 6/1/2021 . . . . .	100,000	96,586	2.35%, 2/10/2022 . . . . .	50,000	49,012
2.80%, 7/20/2020 . . . . .	20,000	19,822	2.40%, 9/15/2022 . . . . .	25,000	24,392
2.88%, 6/1/2026 . . . . .	210,000	191,127	2.75%, 2/10/2025 . . . . .	325,000	314,483
3.13%, 3/9/2020 . . . . .	220,000	219,569	3.60%, 9/15/2042 . . . . .	25,000	23,777
3.35%, 3/9/2021 . . . . .	95,000	94,713	3.70%, 2/10/2045 . . . . .	50,000	47,838
3.38%, 8/12/2024 . . . . .	25,000	24,171	Mylan NV:		
3.50%, 7/20/2022 . . . . .	200,000	198,790	3.15%, 6/15/2021 . . . . .	380,000	372,453
3.70%, 3/9/2023 . . . . .	485,000	480,237	5.25%, 6/15/2046 . . . . .	250,000	205,732
3.88%, 7/20/2025 . . . . .	20,000	19,504	Novartis Capital Corp.:		
4.00%, 12/5/2023 . . . . .	25,000	25,090	1.80%, 2/14/2020 . . . . .	175,000	172,755
4.10%, 3/25/2025 . . . . .	250,000	247,447	2.40%, 5/17/2022 . . . . .	300,000	292,473
4.30%, 3/25/2028 . . . . .	110,000	107,653	3.00%, 11/20/2025 . . . . .	25,000	24,233
4.78%, 3/25/2038 . . . . .	475,000	456,527	3.10%, 5/17/2027 . . . . .	30,000	29,117
4.88%, 7/20/2035 . . . . .	45,000	43,714	3.40%, 5/6/2024 . . . . .	25,000	25,081
5.05%, 3/25/2048 . . . . .	290,000	282,933	4.00%, 11/20/2045 . . . . .	50,000	50,256
5.13%, 7/20/2045 . . . . .	185,000	180,395	Perrigo Finance Unlimited Co.		
Eli Lilly & Co.:			4.38%, 3/15/2026 . . . . .	50,000	45,211
2.35%, 5/15/2022 . . . . .	300,000	294,267	Pfizer, Inc.:		
3.10%, 5/15/2027 . . . . .	24,000	23,337	2.20%, 12/15/2021 . . . . .	200,000	196,642
3.95%, 5/15/2047 . . . . .	250,000	244,517	3.00%, 9/15/2021 . . . . .	40,000	40,293
5.55%, 3/15/2037 . . . . .	25,000	29,532	3.00%, 12/15/2026 . . . . .	150,000	144,780
Express Scripts Holding Co.:			3.20%, 9/15/2023 . . . . .	50,000	50,129
3.00%, 7/15/2023 . . . . .	150,000	144,295	3.40%, 5/15/2024 . . . . .	25,000	25,165
3.30%, 2/25/2021 . . . . .	25,000	24,900	3.60%, 9/15/2028 . . . . .	100,000	100,371
4.50%, 2/25/2026 . . . . .	75,000	76,058	4.00%, 12/15/2036 . . . . .	150,000	148,732
4.80%, 7/15/2046 . . . . .	150,000	143,158	4.10%, 9/15/2038 . . . . .	200,000	200,836
6.13%, 11/15/2041 . . . . .	25,000	28,537	4.20%, 9/15/2048 . . . . .	35,000	35,553
GlaxoSmithKline Capital PLC			7.20%, 3/15/2039 . . . . .	75,000	104,479
3.13%, 5/14/2021 . . . . .	70,000	70,091	Sanofi:		
GlaxoSmithKline Capital, Inc.:			3.63%, 6/19/2028 . . . . .	100,000	100,822
2.80%, 3/18/2023 . . . . .	25,000	24,547	4.00%, 3/29/2021 . . . . .	25,000	25,544
3.38%, 5/15/2023 . . . . .	100,000	100,500			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Shire Acquisitions Investments			Series D, 3 Month USD LIBOR		
Ireland DAC:			+ 2.99%, 4.88%, 8/16/2077		
2.40%, 9/23/2021 . . . . .	\$ 300,000	\$ 289,863	(b) . . . . .	\$ 250,000	\$ 207,340
2.88%, 9/23/2023 . . . . .	100,000	94,492	Series E, 3 Month USD LIBOR		
3.20%, 9/23/2026 . . . . .	30,000	27,346	+ 3.03%, 5.25%, 8/16/2077		
Takeda Pharmaceutical Co., Ltd.:			(b) . . . . .	150,000	125,019
4.40%, 11/26/2023 (c) . . . . .	100,000	101,139	EQM Midstream Partners L.P.		
5.00%, 11/26/2028 (c) . . . . .	100,000	102,156	Series 30Y, 6.50%, 7/15/2048 . . . . .	25,000	24,724
Wyeth LLC			EQT Midstream Partners L.P.:		
6.00%, 2/15/2036 . . . . .	25,000	30,420	Series 10Y, 5.50%, 7/15/2028 . . . . .	15,000	14,733
Zoetis, Inc.:			Series 5Y, 4.75%, 7/15/2023 . . . . .	250,000	248,687
3.00%, 9/12/2027 . . . . .	50,000	46,172	Kinder Morgan Energy Partners		
3.90%, 8/20/2028 . . . . .	50,000	49,408	L.P.:		
4.45%, 8/20/2048 . . . . .	25,000	24,509	3.50%, 3/1/2021 . . . . .	275,000	274,079
4.70%, 2/1/2043 . . . . .	25,000	25,359	5.40%, 9/1/2044 . . . . .	25,000	24,078
		13,414,887	Kinder Morgan, Inc.:		
<b>PIPELINES — 1.0%</b>			3.15%, 1/15/2023 . . . . .	200,000	193,960
Andeavor Logistics L.P./Tesoro			4.30%, 6/1/2025 . . . . .	300,000	298,437
Logistics Finance Corp.:			5.05%, 2/15/2046 . . . . .	50,000	46,488
3.50%, 12/1/2022 . . . . .	75,000	72,619	5.30%, 12/1/2034 . . . . .	200,000	196,484
5.20%, 12/1/2047 . . . . .	100,000	89,913	5.55%, 6/1/2045 . . . . .	150,000	149,440
Buckeye Partners L.P.:			Magellan Midstream Partners L.P.:		
4.13%, 12/1/2027 . . . . .	50,000	44,812	4.20%, 10/3/2047 . . . . .	50,000	45,028
4.88%, 2/1/2021 . . . . .	25,000	25,284	5.00%, 3/1/2026 . . . . .	50,000	52,137
Columbia Pipeline Group, Inc.			MPLX L.P.:		
3.30%, 6/1/2020 . . . . .	150,000	149,518	4.00%, 3/15/2028 . . . . .	35,000	32,843
Enable Midstream Partners L.P.:			4.50%, 4/15/2038 . . . . .	180,000	158,078
4.40%, 3/15/2027 . . . . .	50,000	45,991	4.70%, 4/15/2048 . . . . .	25,000	21,591
4.95%, 5/15/2028 . . . . .	30,000	28,693	4.80%, 2/15/2029 . . . . .	105,000	104,699
Enbridge Energy Partners L.P.			4.88%, 6/1/2025 . . . . .	50,000	50,439
4.20%, 9/15/2021 . . . . .	25,000	25,256	4.90%, 4/15/2058 . . . . .	25,000	21,092
Enbridge, Inc.:			5.20%, 3/1/2047 . . . . .	100,000	92,850
2.90%, 7/15/2022 . . . . .	50,000	48,362	ONEOK Partners L.P.		
3.70%, 7/15/2027 . . . . .	50,000	47,368	3.38%, 10/1/2022 . . . . .	25,000	24,502
4.25%, 12/1/2026 . . . . .	50,000	49,333	ONEOK, Inc.:		
Energy Transfer Operating L.P.:			4.00%, 7/13/2027 . . . . .	30,000	28,728
4.20%, 4/15/2027 . . . . .	50,000	46,821	4.55%, 7/15/2028 . . . . .	50,000	49,325
4.75%, 1/15/2026 . . . . .	225,000	218,297	4.95%, 7/13/2047 . . . . .	150,000	138,109
5.15%, 2/1/2043 . . . . .	25,000	21,578	5.20%, 7/15/2048 . . . . .	25,000	23,891
5.15%, 3/15/2045 . . . . .	225,000	195,370	Phillips 66 Partners L.P.:		
5.30%, 4/15/2047 . . . . .	250,000	221,417	3.55%, 10/1/2026 . . . . .	10,000	9,312
Energy Transfer Partners L.P.			4.90%, 10/1/2046 . . . . .	10,000	9,216
5.20%, 2/1/2022 . . . . .	100,000	102,714	3.75%, 3/1/2028 . . . . .	25,000	23,093
Enterprise Products			Plains All American Pipeline		
Operating LLC:			L.P./PAA Finance Corp.:		
2.85%, 4/15/2021 . . . . .	75,000	74,164	3.60%, 11/1/2024 . . . . .	25,000	23,707
3.50%, 2/1/2022 . . . . .	25,000	25,016	4.50%, 12/15/2026 . . . . .	50,000	48,077
3.75%, 2/15/2025 . . . . .	75,000	74,130	4.65%, 10/15/2025 . . . . .	550,000	538,659
3.95%, 2/15/2027 . . . . .	200,000	197,702	4.70%, 6/15/2044 . . . . .	25,000	20,857
4.15%, 10/16/2028 . . . . .	25,000	24,858	Sabine Pass Liquefaction LLC:		
4.80%, 2/1/2049 . . . . .	25,000	24,190	4.20%, 3/15/2028 . . . . .	100,000	95,147
4.85%, 3/15/2044 . . . . .	50,000	48,364	5.63%, 2/1/2021 . . . . .	95,000	97,806
4.90%, 5/15/2046 . . . . .	50,000	48,715	5.63%, 3/1/2025 . . . . .	200,000	208,386
5.10%, 2/15/2045 . . . . .	200,000	199,026	5.75%, 5/15/2024 . . . . .	75,000	78,355
			5.88%, 6/30/2026 . . . . .	250,000	265,142

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Spectra Energy Partners L.P. 4.75%, 3/15/2024 . . . . .	\$ 500,000	\$ 512,255	Series GMTN, 2.95%, 5/11/2026 . . . . .	\$ 50,000	\$ 47,346
Sunoco Logistics Partners Operations L.P.:			Series MTN, 3.20%, 1/15/2028 . . . . .	40,000	37,999
4.00%, 10/1/2027 . . . . .	50,000	45,807	Series MTN, 3.90%, 10/15/2046 . . . . .	50,000	45,775
5.30%, 4/1/2044 . . . . .	25,000	22,073	Boston Properties L.P.:		
5.35%, 5/15/2045 . . . . .	25,000	22,072	2.75%, 10/1/2026 . . . . .	150,000	135,903
5.40%, 10/1/2047 . . . . .	150,000	135,235	3.65%, 2/1/2026 . . . . .	100,000	96,929
TransCanada PipeLines, Ltd.:			3.85%, 2/1/2023 . . . . .	75,000	75,101
2.50%, 8/1/2022 . . . . .	100,000	96,032	Brixmor Operating Partnership L.P.:		
4.63%, 3/1/2034 . . . . .	250,000	239,997	3.65%, 6/15/2024 . . . . .	50,000	48,430
4.75%, 5/15/2038 . . . . .	100,000	97,913	4.13%, 6/15/2026 . . . . .	50,000	48,376
4.88%, 5/15/2048 . . . . .	200,000	194,684	Camden Property Trust		
7.63%, 1/15/2039 . . . . .	25,000	31,397	4.10%, 10/15/2028 . . . . .	20,000	20,258
Transcontinental Gas Pipe Line Co. LLC			Crown Castle International Corp.:		
7.85%, 2/1/2026 . . . . .	200,000	240,212	3.20%, 9/1/2024 . . . . .	250,000	236,555
Valero Energy Partners L.P.			3.65%, 9/1/2027 . . . . .	250,000	232,597
4.50%, 3/15/2028 . . . . .	50,000	49,235	3.70%, 6/15/2026 . . . . .	15,000	14,255
Western Gas Partners L.P.:			4.00%, 3/1/2027 . . . . .	20,000	19,314
4.50%, 3/1/2028 . . . . .	20,000	18,746	4.75%, 5/15/2047 . . . . .	100,000	95,194
4.75%, 8/15/2028 . . . . .	60,000	57,347	5.25%, 1/15/2023 . . . . .	100,000	103,901
5.30%, 3/1/2048 . . . . .	50,000	43,120	Digital Realty Trust L.P.:		
5.45%, 4/1/2044 . . . . .	25,000	22,040	2.75%, 2/1/2023 . . . . .	125,000	119,356
Williams Cos., Inc.:			3.70%, 8/15/2027 . . . . .	150,000	142,159
3.60%, 3/15/2022 . . . . .	100,000	98,262	3.95%, 7/1/2022 . . . . .	25,000	25,126
3.70%, 1/15/2023 . . . . .	20,000	19,515	Duke Realty L.P.		
3.75%, 6/15/2027 . . . . .	200,000	188,040	4.00%, 9/15/2028 . . . . .	100,000	99,312
3.90%, 1/15/2025 . . . . .	50,000	48,524	EPR Properties:		
4.55%, 6/24/2024 . . . . .	65,000	65,617	4.50%, 6/1/2027 . . . . .	50,000	48,233
5.10%, 9/15/2045 . . . . .	125,000	116,162	4.95%, 4/15/2028 . . . . .	50,000	49,499
5.25%, 3/15/2020 . . . . .	25,000	25,495	ERP Operating L.P.:		
5.75%, 6/24/2044 . . . . .	25,000	24,780	3.50%, 3/1/2028 . . . . .	100,000	97,266
		8,628,609	4.00%, 8/1/2047 . . . . .	50,000	46,333
			4.15%, 12/1/2028 . . . . .	100,000	101,924
<b>REAL ESTATE — 0.0% (a)</b>			Essex Portfolio L.P.:		
CBRE Services, Inc.			3.63%, 5/1/2027 . . . . .	50,000	48,183
4.88%, 3/1/2026 . . . . .	50,000	51,275	4.50%, 3/15/2048 . . . . .	50,000	48,279
<b>REAL ESTATE INVESTMENT TRUSTS — 0.8%</b>			Federal Realty Investment Trust		
Alexandria Real Estate Equities, Inc.:			3.25%, 7/15/2027 . . . . .	50,000	47,304
3.45%, 4/30/2025 . . . . .	100,000	96,226	HCP, Inc.:		
4.70%, 7/1/2030 . . . . .	35,000	35,442	2.63%, 2/1/2020 . . . . .	25,000	24,820
American Campus Communities Operating Partnership L.P.			3.88%, 8/15/2024 . . . . .	50,000	49,073
3.63%, 11/15/2027 . . . . .	30,000	28,112	4.00%, 12/1/2022 . . . . .	200,000	199,506
American Tower Corp.:			Healthcare Trust of America Holdings L.P.:		
2.25%, 1/15/2022 . . . . .	100,000	95,934	2.95%, 7/1/2022 . . . . .	175,000	170,256
3.00%, 6/15/2023 . . . . .	250,000	239,825	3.50%, 8/1/2026 . . . . .	25,000	23,499
3.13%, 1/15/2027 . . . . .	100,000	91,233	Highwoods Realty L.P.		
3.38%, 10/15/2026 . . . . .	75,000	69,876	3.88%, 3/1/2027 . . . . .	50,000	48,672
3.50%, 1/31/2023 . . . . .	50,000	49,190	Hospitality Properties Trust:		
AvalonBay Communities, Inc.:			4.38%, 2/15/2030 . . . . .	50,000	45,809
Series GMTN, 2.95%, 9/15/2022 . . . . .	25,000	24,597	4.50%, 6/15/2023 . . . . .	25,000	25,129
			4.95%, 2/15/2027 . . . . .	70,000	68,362
			Host Hotels & Resorts L.P.		
			3.88%, 4/1/2024 . . . . .	50,000	49,238

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Kilroy Realty L.P.:			4.13%, 6/1/2021 . . . . .	\$ 5,000	\$ 5,042
3.45%, 12/15/2024 . . . . .	\$ 50,000	\$ 48,247	4.60%, 2/6/2024 . . . . .	5,000	5,046
4.75%, 12/15/2028 . . . . .	25,000	25,425	4.63%, 11/1/2025 . . . . .	50,000	50,057
Kimco Realty Corp.:			4.88%, 6/1/2026 . . . . .	10,000	9,989
2.80%, 10/1/2026 . . . . .	50,000	45,002	Vornado Realty L.P.		
3.30%, 2/1/2025 . . . . .	40,000	38,066	3.50%, 1/15/2025 . . . . .	50,000	48,142
3.80%, 4/1/2027 . . . . .	25,000	24,062	Welltower, Inc.:		
Mid-America Apartments L.P.			4.00%, 6/1/2025 . . . . .	175,000	172,076
3.60%, 6/1/2027 . . . . .	50,000	48,109	5.25%, 1/15/2022 . . . . .	50,000	52,013
National Retail Properties, Inc.:			Weyerhaeuser Co.		
3.60%, 12/15/2026 . . . . .	50,000	48,009	4.63%, 9/15/2023 . . . . .	25,000	25,772
4.30%, 10/15/2028 . . . . .	35,000	35,094			<u>6,756,969</u>
Omega Healthcare Investors, Inc.			<b>RETAIL — 0.8%</b>		
4.38%, 8/1/2023 . . . . .	150,000	150,297	AutoNation, Inc.		
Physicians Realty L.P.			3.35%, 1/15/2021 . . . . .	25,000	24,722
3.95%, 1/15/2028 . . . . .	100,000	94,831	AutoZone, Inc.		
Prologis L.P.:			3.75%, 6/1/2027 . . . . .	100,000	96,622
3.75%, 11/1/2025 . . . . .	50,000	50,226	Best Buy Co., Inc.		
4.25%, 8/15/2023 . . . . .	150,000	154,809	4.45%, 10/1/2028 . . . . .	50,000	47,785
Public Storage			Costco Wholesale Corp.		
2.37%, 9/15/2022 . . . . .	125,000	120,732	2.30%, 5/18/2022 . . . . .	150,000	146,668
Realty Income Corp.:			Darden Restaurants, Inc.:		
3.65%, 1/15/2028 . . . . .	100,000	96,668	3.85%, 5/1/2027 . . . . .	15,000	14,416
3.88%, 4/15/2025 . . . . .	100,000	99,824	4.55%, 2/15/2048 . . . . .	15,000	13,684
4.13%, 10/15/2026 . . . . .	50,000	50,226	Dollar General Corp.:		
Regency Centers L.P.:			4.13%, 5/1/2028 . . . . .	70,000	68,097
4.13%, 3/15/2028 . . . . .	50,000	49,292	4.15%, 11/1/2025 . . . . .	25,000	24,942
4.40%, 2/1/2047 . . . . .	150,000	140,041	Dollar Tree, Inc.:		
Sabra Health Care L.P.			3.70%, 5/15/2023 . . . . .	245,000	240,112
5.13%, 8/15/2026 . . . . .	25,000	22,988	4.00%, 5/15/2025 . . . . .	100,000	96,114
Select Income REIT			4.20%, 5/15/2028 . . . . .	45,000	42,620
4.25%, 5/15/2024 . . . . .	50,000	48,397	Home Depot, Inc.:		
Senior Housing Properties Trust			2.00%, 4/1/2021 . . . . .	100,000	98,057
4.75%, 2/15/2028 . . . . .	100,000	93,218	2.13%, 9/15/2026 . . . . .	150,000	134,964
Simon Property Group L.P.:			2.63%, 6/1/2022 . . . . .	150,000	148,305
2.50%, 7/15/2021 . . . . .	350,000	344,183	2.80%, 9/14/2027 . . . . .	250,000	235,367
2.63%, 6/15/2022 . . . . .	100,000	97,434	3.00%, 4/1/2026 . . . . .	350,000	338,296
2.75%, 6/1/2023 . . . . .	200,000	194,124	3.75%, 2/15/2024 . . . . .	25,000	25,568
4.25%, 11/30/2046 . . . . .	50,000	48,043	3.90%, 6/15/2047 . . . . .	200,000	189,200
STORE Capital Corp.			4.25%, 4/1/2046 . . . . .	35,000	34,946
4.50%, 3/15/2028 . . . . .	50,000	48,620	5.95%, 4/1/2041 . . . . .	50,000	61,181
Tanger Properties L.P.			Kohl's Corp.		
3.88%, 7/15/2027 . . . . .	50,000	46,879	5.55%, 7/17/2045 . . . . .	20,000	18,682
UDR, Inc.:			Lowe's Cos., Inc.:		
Series GMTN, 3.50%,			2.50%, 4/15/2026 . . . . .	50,000	44,465
1/15/2028 . . . . .	150,000	142,198	3.10%, 5/3/2027 . . . . .	200,000	182,778
Series MTN, 2.95%, 9/1/2026 . .	25,000	23,230	3.38%, 9/15/2025 . . . . .	25,000	23,733
Series MTN, 3.50%, 7/1/2027 . .	50,000	47,360	3.70%, 4/15/2046 . . . . .	50,000	40,828
Ventas Realty L.P.:			4.05%, 5/3/2047 . . . . .	300,000	258,669
3.10%, 1/15/2023 . . . . .	50,000	48,732	4.25%, 9/15/2044 . . . . .	25,000	22,162
3.85%, 4/1/2027 . . . . .	100,000	96,086	4.38%, 9/15/2045 . . . . .	25,000	22,532
4.00%, 3/1/2028 . . . . .	100,000	96,828	4.65%, 4/15/2042 . . . . .	25,000	23,583
4.38%, 2/1/2045 . . . . .	75,000	68,710	Macy's Retail Holdings, Inc.:		
VEREIT Operating Partnership			3.63%, 6/1/2024 . . . . .	25,000	23,100
L.P.:			4.50%, 12/15/2034 . . . . .	6,000	4,848
3.95%, 8/15/2027 . . . . .	40,000	37,136			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
McDonald's Corp.:			2.65%, 1/15/2023 . . . . .	\$ 200,000	\$ 185,362
Series MTN, 2.75%, 12/9/2020 . . . . .	\$ 25,000	\$ 24,816	3.00%, 1/15/2022 . . . . .	100,000	96,156
Series MTN, 3.35%, 4/1/2023 . . . . .	80,000	79,657	3.63%, 1/15/2024 . . . . .	350,000	330,967
Series MTN, 3.50%, 3/1/2027 . . . . .	50,000	48,365	3.88%, 1/15/2027 . . . . .	350,000	313,824
Series MTN, 3.70%, 1/30/2026 . . . . .	75,000	73,675	Intel Corp.:		
Series MTN, 3.80%, 4/1/2028 . . . . .	100,000	98,028	1.85%, 5/11/2020 . . . . .	200,000	197,718
Series MTN, 4.45%, 3/1/2047 . . . . .	125,000	119,465	2.35%, 5/11/2022 . . . . .	50,000	48,892
Series MTN, 4.45%, 9/1/2048 . . . . .	20,000	19,074	2.45%, 7/29/2020 . . . . .	100,000	99,508
Series MTN, 4.70%, 12/9/2035 . . . . .	150,000	150,276	2.60%, 5/19/2026 . . . . .	225,000	211,257
Series MTN, 4.88%, 12/9/2045 . . . . .	100,000	100,794	2.88%, 5/11/2024 . . . . .	200,000	195,060
O'Reilly Automotive, Inc.:			3.15%, 5/11/2027 . . . . .	200,000	195,018
3.60%, 9/1/2027 . . . . .	50,000	47,244	3.30%, 10/1/2021 . . . . .	25,000	25,259
4.35%, 6/1/2028 . . . . .	100,000	99,794	4.10%, 5/19/2046 . . . . .	20,000	19,644
QVC, Inc.			4.10%, 5/11/2047 . . . . .	200,000	195,314
5.45%, 8/15/2034 . . . . .	50,000	43,837	Lam Research Corp.		
Starbucks Corp.:			2.75%, 3/15/2020 . . . . .	25,000	24,847
2.20%, 11/22/2020 . . . . .	200,000	196,710	Micron Technology, Inc.		
3.80%, 8/15/2025 . . . . .	50,000	49,400	5.50%, 2/1/2025 . . . . .	25,000	24,525
3.85%, 10/1/2023 . . . . .	25,000	25,342	NVIDIA Corp.		
4.00%, 11/15/2028 . . . . .	50,000	49,458	3.20%, 9/16/2026 . . . . .	50,000	47,508
4.50%, 11/15/2048 . . . . .	30,000	27,973	NXP B.V./NXP Funding LLC		
Target Corp.:			4.88%, 3/1/2024 (c) . . . . .	100,000	100,673
2.50%, 4/15/2026 . . . . .	50,000	46,662	QUALCOMM, Inc.:		
3.90%, 11/15/2047 . . . . .	250,000	229,937	2.25%, 5/20/2020 . . . . .	150,000	147,894
4.00%, 7/1/2042 . . . . .	50,000	47,172	2.60%, 1/30/2023 . . . . .	200,000	192,344
TJX Cos., Inc.			2.90%, 5/20/2024 . . . . .	200,000	190,358
2.25%, 9/15/2026 . . . . .	50,000	45,361	3.25%, 5/20/2027 . . . . .	50,000	46,519
Walgreen Co.			3.45%, 5/20/2025 . . . . .	50,000	48,091
3.10%, 9/15/2022 . . . . .	25,000	24,411	4.30%, 5/20/2047 . . . . .	50,000	44,508
Walgreens Boots Alliance, Inc.:			4.80%, 5/20/2045 . . . . .	25,000	23,869
3.30%, 11/18/2021 . . . . .	200,000	198,988	Texas Instruments, Inc.:		
3.45%, 6/1/2026 . . . . .	250,000	235,080	2.90%, 11/3/2027 . . . . .	70,000	66,597
4.50%, 11/18/2034 . . . . .	25,000	23,425	4.15%, 5/15/2048 . . . . .	150,000	149,754
4.65%, 6/1/2046 . . . . .	25,000	22,569	Xilinx, Inc.		
Walmart, Inc.:			2.95%, 6/1/2024 . . . . .	50,000	47,738
1.90%, 12/15/2020 . . . . .	250,000	246,005			<u>3,614,336</u>
2.35%, 12/15/2022 . . . . .	250,000	243,370	<b>SOFTWARE — 0.8%</b>		
2.65%, 12/15/2024 . . . . .	150,000	145,044	Activision Blizzard, Inc.:		
3.30%, 4/22/2024 . . . . .	325,000	325,695	2.30%, 9/15/2021 . . . . .	250,000	243,312
3.63%, 12/15/2047 . . . . .	250,000	231,387	4.50%, 6/15/2047 . . . . .	150,000	134,531
3.70%, 6/26/2028 . . . . .	100,000	101,428	Adobe, Inc.		
3.95%, 6/28/2038 . . . . .	425,000	422,318	3.25%, 2/1/2025 . . . . .	25,000	24,596
4.05%, 6/29/2048 . . . . .	35,000	34,774	Autodesk, Inc.		
		<u>6,624,580</u>	3.50%, 6/15/2027 . . . . .	50,000	46,629
<b>SEMICONDUCTORS — 0.4%</b>			Electronic Arts, Inc.		
Analog Devices, Inc.:			3.70%, 3/1/2021 . . . . .	25,000	25,190
2.85%, 3/12/2020 . . . . .	20,000	19,924	Fidelity National Information		
2.95%, 1/12/2021 . . . . .	50,000	49,551	Services, Inc.:		
Applied Materials, Inc.:			3.00%, 8/15/2026 . . . . .	200,000	183,806
3.90%, 10/1/2025 . . . . .	25,000	25,178	3.63%, 10/15/2020 . . . . .	28,000	28,081
4.35%, 4/1/2047 . . . . .	100,000	97,806	3.88%, 6/5/2024 . . . . .	7,000	6,993
5.10%, 10/1/2035 . . . . .	50,000	53,877	Series 30Y, 4.75%, 5/15/2048 . . . . .	50,000	46,885
Broadcom Corp./Broadcom			Fiserv, Inc.:		
Cayman Finance, Ltd.:			2.70%, 6/1/2020 . . . . .	100,000	99,165
2.38%, 1/15/2020 . . . . .	100,000	98,796	3.80%, 10/1/2023 . . . . .	300,000	301,404

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.20%, 10/1/2028 . . . . .	\$ 65,000	\$ 64,888	3.90%, 3/11/2024 . . . . .	\$ 25,000	\$ 24,846
Microsoft Corp.:			4.10%, 2/15/2028 . . . . .	584,000	561,452
1.55%, 8/8/2021 . . . . .	200,000	194,288	4.13%, 2/17/2026 . . . . .	350,000	342,258
1.85%, 2/6/2020 . . . . .	250,000	248,135	4.30%, 2/15/2030 . . . . .	130,000	123,230
2.00%, 11/3/2020 . . . . .	150,000	148,360	4.45%, 4/1/2024 . . . . .	25,000	25,366
2.00%, 8/8/2023 . . . . .	50,000	47,945	4.50%, 5/15/2035 . . . . .	300,000	271,938
2.40%, 2/6/2022 . . . . .	300,000	296,616	4.55%, 3/9/2049 . . . . .	208,000	179,188
2.40%, 8/8/2026 . . . . .	200,000	186,560	4.75%, 5/15/2046 . . . . .	30,000	26,667
3.13%, 11/3/2025 . . . . .	50,000	49,484	4.80%, 6/15/2044 . . . . .	50,000	44,850
3.30%, 2/6/2027 . . . . .	280,000	277,516	5.15%, 11/15/2046 . . . . .	50,000	46,555
3.45%, 8/8/2036 . . . . .	50,000	47,474	5.15%, 2/15/2050 . . . . .	150,000	138,924
3.63%, 12/15/2023 . . . . .	25,000	25,739	5.25%, 3/1/2037 . . . . .	400,000	392,192
3.70%, 8/8/2046 . . . . .	200,000	192,016	5.45%, 3/1/2047 . . . . .	250,000	243,772
3.95%, 8/8/2056 . . . . .	75,000	72,776	5.65%, 2/15/2047 . . . . .	150,000	149,995
4.00%, 2/12/2055 . . . . .	75,000	73,856	Bell Canada, Inc.		
4.10%, 2/6/2037 . . . . .	250,000	256,837	4.46%, 4/1/2048 . . . . .	30,000	29,265
4.20%, 11/3/2035 . . . . .	65,000	67,831	British Telecommunications PLC		
4.45%, 11/3/2045 . . . . .	275,000	295,853	5.13%, 12/4/2028 . . . . .	200,000	200,992
4.50%, 2/6/2057 . . . . .	250,000	269,112	Cisco Systems, Inc.:		
5.20%, 6/1/2039 . . . . .	50,000	58,287	1.85%, 9/20/2021 . . . . .	200,000	194,474
Series 30Y, 4.25%, 2/6/2047 . . . . .	150,000	157,425	2.20%, 2/28/2021 . . . . .	100,000	98,682
Oracle Corp.:			2.45%, 6/15/2020 . . . . .	300,000	298,263
1.90%, 9/15/2021 . . . . .	200,000	193,468	3.00%, 6/15/2022 . . . . .	25,000	24,975
2.40%, 9/15/2023 . . . . .	200,000	191,994	3.50%, 6/15/2025 . . . . .	25,000	25,100
2.50%, 5/15/2022 . . . . .	50,000	48,926	3.63%, 3/4/2024 . . . . .	25,000	25,499
2.63%, 2/15/2023 . . . . .	235,000	229,127	5.50%, 1/15/2040 . . . . .	300,000	354,159
2.65%, 7/15/2026 . . . . .	45,000	41,775	Motorola Solutions, Inc.:		
2.80%, 7/8/2021 . . . . .	250,000	248,917	4.00%, 9/1/2024 . . . . .	25,000	24,331
2.95%, 11/15/2024 . . . . .	200,000	194,372	4.60%, 2/23/2028 . . . . .	125,000	121,101
2.95%, 5/15/2025 . . . . .	10,000	9,620	Orange SA		
3.25%, 11/15/2027 . . . . .	50,000	48,223	5.50%, 2/6/2044 . . . . .	50,000	53,395
3.80%, 11/15/2037 . . . . .	180,000	168,165	Rogers Communications, Inc.:		
3.85%, 7/15/2036 . . . . .	150,000	141,714	3.00%, 3/15/2023 . . . . .	30,000	29,415
3.90%, 5/15/2035 . . . . .	5,000	4,784	4.30%, 2/15/2048 . . . . .	40,000	38,026
4.00%, 7/15/2046 . . . . .	180,000	167,897	5.00%, 3/15/2044 . . . . .	50,000	51,959
4.00%, 11/15/2047 . . . . .	285,000	265,335	Telefonica Emisiones SA:		
4.30%, 7/8/2034 . . . . .	200,000	200,790	4.67%, 3/6/2038 . . . . .	150,000	134,823
4.38%, 5/15/2055 . . . . .	10,000	9,766	5.21%, 3/8/2047 . . . . .	300,000	274,488
salesforce.com, Inc.:			7.05%, 6/20/2036 . . . . .	25,000	28,585
3.25%, 4/11/2023 . . . . .	25,000	25,100	Telefonica Europe B.V.		
3.70%, 4/11/2028 . . . . .	25,000	25,110	8.25%, 9/15/2030 . . . . .	25,000	31,841
VMware, Inc.:			TELUS Corp.		
2.30%, 8/21/2020 . . . . .	150,000	146,903	4.60%, 11/16/2048 . . . . .	150,000	148,986
3.90%, 8/21/2027 . . . . .	150,000	133,149	Verizon Communications, Inc.:		
		6,666,725	2.63%, 8/15/2026 . . . . .	50,000	45,291
			3.13%, 3/16/2022 . . . . .	250,000	248,532
			3.38%, 2/15/2025 . . . . .	250,000	242,507
			3.50%, 11/1/2024 . . . . .	50,000	49,342
			4.27%, 1/15/2036 . . . . .	28,000	26,319
			4.33%, 9/21/2028 . . . . .	835,000	838,056
			4.40%, 11/1/2034 . . . . .	250,000	241,305
			4.50%, 8/10/2033 . . . . .	250,000	247,010
			4.52%, 9/15/2048 . . . . .	25,000	23,417
			4.81%, 3/15/2039 . . . . .	100,000	98,369
			5.01%, 4/15/2049 . . . . .	400,000	398,536
			5.01%, 8/21/2054 . . . . .	250,000	241,292
<b>TELECOMMUNICATIONS —</b>					
<b>1.2%</b>					
America Movil SAB de CV:					
3.13%, 7/16/2022 . . . . .	100,000	98,012			
4.38%, 7/16/2042 . . . . .	50,000	47,959			
6.13%, 3/30/2040 . . . . .	100,000	117,868			
AT&T, Inc.:					
2.45%, 6/30/2020 . . . . .	500,000	494,055			
3.20%, 3/1/2022 . . . . .	250,000	246,647			
3.40%, 5/15/2025 . . . . .	250,000	235,507			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.25%, 3/16/2037 . . . . .	\$ 150,000	\$ 157,041	4.75%, 11/15/2045 . . . . .	\$ 25,000	\$ 23,478
5.50%, 3/16/2047 . . . . .	350,000	374,328	4.95%, 10/17/2048 . . . . .	100,000	96,707
Vodafone Group PLC:			Kansas City Southern		
2.50%, 9/26/2022 . . . . .	50,000	47,843	4.70%, 5/1/2048 . . . . .	50,000	48,892
2.95%, 2/19/2023 . . . . .	125,000	120,286	Norfolk Southern Corp.:		
3.75%, 1/16/2024 . . . . .	170,000	167,185	2.90%, 6/15/2026 . . . . .	150,000	141,216
4.13%, 5/30/2025 . . . . .	50,000	49,399	3.00%, 4/1/2022 . . . . .	25,000	24,823
4.38%, 5/30/2028 . . . . .	55,000	53,314	3.15%, 6/1/2027 . . . . .	50,000	47,454
4.38%, 2/19/2043 . . . . .	75,000	63,297	3.94%, 11/1/2047 . . . . .	265,000	239,767
5.00%, 5/30/2038 . . . . .	190,000	177,620	4.45%, 6/15/2045 . . . . .	19,000	18,657
5.25%, 5/30/2048 . . . . .	225,000	210,827	Ryder System, Inc.:		
		<u>10,120,756</u>	Series MTN, 2.80%, 3/1/2022 . .	100,000	97,273
			Series MTN, 3.45%, 11/15/2021 . . . . .	100,000	99,693
<b>TEXTILES — 0.0% (a)</b>			Union Pacific Corp.:		
Cintas Corp. No. 2			2.75%, 3/1/2026 . . . . .	50,000	46,624
3.70%, 4/1/2027 . . . . .	150,000	146,230	3.20%, 6/8/2021 . . . . .	35,000	35,127
<b>TOYS/GAMES/HOBBIES — 0.0% (a)</b>			3.50%, 6/8/2023 . . . . .	50,000	50,130
Hasbro, Inc.			3.80%, 10/1/2051 . . . . .	52,000	44,462
3.50%, 9/15/2027 . . . . .	30,000	27,380	3.95%, 9/10/2028 . . . . .	30,000	29,983
<b>TRANSPORTATION — 0.5%</b>			4.05%, 3/1/2046 . . . . .	175,000	160,464
Burlington Northern Santa Fe LLC:			4.10%, 9/15/2067 . . . . .	15,000	12,612
3.40%, 9/1/2024 . . . . .	100,000	100,056	4.38%, 9/10/2038 . . . . .	110,000	108,371
3.75%, 4/1/2024 . . . . .	25,000	25,635	4.50%, 9/10/2048 . . . . .	130,000	128,496
3.90%, 8/1/2046 . . . . .	100,000	93,755	United Parcel Service, Inc.:		
4.05%, 6/15/2048 . . . . .	155,000	148,595	2.05%, 4/1/2021 . . . . .	150,000	147,138
4.13%, 6/15/2047 . . . . .	150,000	145,656	2.35%, 5/16/2022 . . . . .	50,000	48,736
4.15%, 12/15/2048 . . . . .	30,000	29,281	2.40%, 11/15/2026 . . . . .	30,000	27,442
4.45%, 3/15/2043 . . . . .	50,000	50,664	2.45%, 10/1/2022 . . . . .	125,000	122,006
4.55%, 9/1/2044 . . . . .	50,000	52,173	2.50%, 4/1/2023 . . . . .	150,000	145,978
4.90%, 4/1/2044 . . . . .	125,000	134,759	3.05%, 11/15/2027 . . . . .	200,000	190,402
Canadian National Railway Co.:			3.75%, 11/15/2047 . . . . .	175,000	157,899
2.75%, 3/1/2026 . . . . .	100,000	95,724			<u>4,275,984</u>
2.95%, 11/21/2024 . . . . .	50,000	48,574	<b>TRUCKING &amp; LEASING — 0.0% (a)</b>		
3.20%, 8/2/2046 . . . . .	25,000	21,387	GATX Corp.:		
3.65%, 2/3/2048 . . . . .	50,000	46,312	3.85%, 3/30/2027 . . . . .	50,000	47,393
Canadian Pacific Railway Co.:			4.55%, 11/7/2028 . . . . .	50,000	49,485
4.00%, 6/1/2028 . . . . .	100,000	101,157			<u>96,878</u>
4.80%, 9/15/2035 . . . . .	30,000	31,468	<b>WATER — 0.0% (a)</b>		
CSX Corp.:			American Water Capital Corp.:		
3.25%, 6/1/2027 . . . . .	50,000	47,248	2.95%, 9/1/2027 . . . . .	121,000	114,034
3.40%, 8/1/2024 . . . . .	25,000	24,875	3.40%, 3/1/2025 . . . . .	25,000	24,743
3.80%, 3/1/2028 . . . . .	50,000	49,038	3.75%, 9/1/2028 . . . . .	100,000	100,193
3.80%, 11/1/2046 . . . . .	100,000	88,523	3.75%, 9/1/2047 . . . . .	100,000	89,525
4.10%, 3/15/2044 . . . . .	75,000	69,688	4.30%, 12/1/2042 . . . . .	25,000	24,826
4.25%, 3/15/2029 . . . . .	95,000	96,521			<u>353,321</u>
4.30%, 3/1/2048 . . . . .	50,000	47,865	<b>TOTAL CORPORATE BONDS &amp; NOTES</b>		
4.65%, 3/1/2068 . . . . .	50,000	46,062	(Cost \$239,812,880) . . . . .		<u>228,812,140</u>
FedEx Corp.:					
3.40%, 2/15/2028 . . . . .	50,000	47,153			
3.90%, 2/1/2035 . . . . .	200,000	181,144			
4.00%, 1/15/2024 . . . . .	25,000	25,393			
4.05%, 2/15/2048 . . . . .	50,000	42,199			
4.55%, 4/1/2046 . . . . .	100,000	91,249			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>ASSET-BACKED SECURITIES</b>			<b>CREDIT CARD — 0.3%</b>		
— 0.5%			American Express Credit Account		
<b>ASSET-BACKED - OTHER —</b>			Master Trust:		
<b>0.0% (a)</b>			Series 2018-8, Class A, Class A,		
Ally Master Owner Trust			3.18%, 4/15/2024 . . . . .	\$ 68,000	\$ 68,497
Series 2018-1, Class A2,			Series 2017-7, Class A, 2.35%,		
Class A2, 2.70%, 1/17/2023 . . .	\$ 100,000	\$ 99,286	5/15/2025 . . . . .	300,000	294,285
Ford Credit Floorplan Master			BA Credit Card Trust		
Owner Trust A			Series 2018-A2, Class A2,		
Series 2017-2, Class A1,			Class A2, 3.00%, 9/15/2023 . . .	300,000	300,797
Class A1, 2.16%, 9/15/2022 . . .	150,000	147,863	Capital One Multi-Asset Execution		
		247,149	Trust:		
			Series 2016-A5, Class A5,		
<b>AUTOMOBILE — 0.2%</b>			1.66%, 6/17/2024 . . . . .	200,000	194,040
Ally Auto Receivables Trust			Series 2017-A4, Class A4,		
Series 2017-2, Class A4, 2.10%,			1.99%, 7/17/2023 . . . . .	300,000	295,466
3/15/2022 . . . . .	200,000	197,268	Citibank Credit Card Issuance		
AmeriCredit Automobile			Trust:		
Receivables Trust 2017-2			Series 2017-A3, Class A3,		
Series 2017-2, Class B, 2.40%,			Class A3, 1.92%, 4/7/2022 . . .	300,000	296,078
5/18/2022 . . . . .	200,000	197,732	Series 2014-A1, Class A1,		
CarMax Auto Owner Trust 2016-3			2.88%, 1/23/2023 . . . . .	100,000	99,943
Series 2016-3, Class A4, 1.60%,			Discover Card Execution		
1/18/2022 . . . . .	200,000	196,224	Note Trust		
CarMax Auto Owner Trust 2017-2			Series 2015-A2, Class A,		
Series 2017-2, Class B, 2.41%,			1.90%, 10/17/2022 . . . . .	300,000	295,499
12/15/2022 . . . . .	200,000	196,811	Synchrony Credit Card Master		
Drive Auto Receivables Trust			Note Trust		
Series 2018-4, Class D, 4.09%,			Series 2016-2, Class A, Class A,		
1/15/2026 . . . . .	100,000	100,753	2.21%, 5/15/2024 . . . . .	400,000	392,037
Ford Credit Auto Owner Trust					2,236,642
2016-C			<b>TOTAL ASSET-BACKED</b>		
Series 2016-C, Class A4, 1.40%,			<b>SECURITIES</b>		
2/15/2022 . . . . .	200,000	195,872	(Cost \$4,331,602) . . . . .		4,297,675
Honda Auto Receivables Owner			<b>FOREIGN GOVERNMENT</b>		
Trust			<b>OBLIGATIONS — 4.2%</b>		
Series 2018-II, Class A3,			<b>AUSTRIA — 0.0% (a)</b>		
Class A3, 2.60%, 2/15/2022 . . .	225,000	223,598	Oesterreichische Kontrollbank AG:		
Nissan Auto Lease Trust 2018-A			1.75%, 01/24/2020 . . . . .	200,000	198,244
Series 2018-A, Class A4,			1.88%, 01/20/2021 . . . . .	100,000	98,508
3.35%, 9/15/2023 . . . . .	200,000	201,134	Series GMTN, 2.88%,		
Nissan Auto Receivables 2018-B			03/13/2023 . . . . .	100,000	100,713
Owner Trust					397,465
Series 2018-B, Class A3,			<b>CANADA — 0.5%</b>		
Class A3, 3.06%, 3/15/2023 . . .	60,000	60,071	Canada Government International		
Santander Drive Auto Receivables			Bond		
Trust:			2.00%, 11/15/2022 . . . . .	275,000	269,321
Series 2018-2, Class B, Class B,			Export Development Canada:		
3.03%, 9/15/2022 . . . . .	60,000	59,887	1.38%, 10/21/2021 . . . . .	50,000	48,357
Series 2018-1, Class D, Class D,			1.50%, 05/26/2021 . . . . .	50,000	48,734
3.32%, 3/15/2024 . . . . .	85,000	84,224	2.00%, 05/17/2022 . . . . .	50,000	49,006
Series 2018-4, Class C, Class C,			2.50%, 01/24/2023 . . . . .	200,000	198,820
3.56%, 7/15/2024 . . . . .	50,000	50,248	Province of Alberta Canada:		
World Omni Automobile Lease			2.20%, 07/26/2022 . . . . .	50,000	48,909
Securitization Trust			3.30%, 03/15/2028 . . . . .	400,000	403,920
Series 2018-B, Class A3,					
Class A3, 3.19%, 12/15/2021 . . .	50,000	50,062			
		1,813,884			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Province of British Columbia			2.13%, 01/17/2023 . . . . .	\$ 100,000	\$ 97,888
Canada:			2.38%, 12/29/2022 . . . . .	250,000	247,502
2.25%, 06/02/2026 . . . . .	\$ 150,000	\$ 143,514	2.50%, 11/20/2024 . . . . .	300,000	296,049
2.65%, 09/22/2021 . . . . .	50,000	50,001	2.63%, 04/12/2021 . . . . .	300,000	300,159
Province of Manitoba Canada			2.63%, 01/25/2022 . . . . .	50,000	50,001
2.13%, 6/22/2026 . . . . .	250,000	234,485	2.88%, 04/03/2028 . . . . .	490,000	491,862
Province of New Brunswick			Series GMTN, 3.13%, 12/15/2021 . . . . .	500,000	507,110
Canada			Landwirtschaftliche Rentenbank:		
3.63%, 2/24/2028 . . . . .	50,000	51,434	3.13%, 11/14/2023 . . . . .	100,000	102,015
Province of Ontario Canada:			Series 36, 2.00%, 12/06/2021 . .	150,000	147,342
1.88%, 05/21/2020 . . . . .	250,000	247,182	Series 37, 2.50%, 11/15/2027 . .	50,000	48,558
2.20%, 10/03/2022 . . . . .	250,000	243,957			<u>5,197,540</u>
2.40%, 02/08/2022 . . . . .	350,000	345,359	<b>HUNGARY — 0.1%</b>		
2.50%, 09/10/2021 . . . . .	25,000	24,808	Hungary Government International		
2.50%, 04/27/2026 . . . . .	350,000	337,928	Bond:		
2.55%, 02/12/2021 . . . . .	200,000	199,184	5.38%, 03/25/2024 . . . . .	350,000	375,672
4.40%, 04/14/2020 . . . . .	50,000	51,058	6.38%, 03/29/2021 . . . . .	150,000	158,552
Province of Quebec Canada:					<u>534,224</u>
2.38%, 01/31/2022 . . . . .	200,000	197,736	<b>INDONESIA — 0.1%</b>		
2.50%, 04/20/2026 . . . . .	250,000	241,953	Indonesia Government		
2.63%, 02/13/2023 . . . . .	250,000	248,122	International Bond:		
2.75%, 08/25/2021 . . . . .	50,000	50,013	2.95%, 01/11/2023 . . . . .	275,000	263,164
2.75%, 04/12/2027 . . . . .	200,000	195,088	4.75%, 02/11/2029 . . . . .	150,000	152,678
Series QO, 2.88%, 10/16/2024 . .	200,000	199,618	5.35%, 02/11/2049 . . . . .	100,000	103,301
		<u>4,128,507</u>			<u>519,143</u>
<b>CHILE — 0.1%</b>			<b>ISRAEL — 0.0% (a)</b>		
Chile Government International			Israel Government International		
Bond:			Bond:		
3.13%, 01/21/2026 . . . . .	50,000	48,351	2.88%, 03/16/2026 . . . . .	100,000	96,849
3.24%, 02/06/2028 . . . . .	200,000	192,120	3.25%, 01/17/2028 . . . . .	100,000	98,316
3.86%, 06/21/2047 . . . . .	300,000	280,125	4.00%, 06/30/2022 . . . . .	50,000	51,248
		<u>520,596</u>	4.13%, 01/17/2048 . . . . .	100,000	98,260
<b>COLOMBIA — 0.1%</b>					<u>344,673</u>
Colombia Government			<b>ITALY — 0.0% (a)</b>		
International Bond:			Republic of Italy Government		
3.88%, 04/25/2027 . . . . .	200,000	191,372	International Bond		
4.00%, 02/26/2024 . . . . .	275,000	272,462	5.38%, 6/15/2033 . . . . .	50,000	52,497
4.50%, 01/28/2026 . . . . .	250,000	250,547			
5.00%, 06/15/2045 . . . . .	200,000	190,704	<b>JAPAN — 0.2%</b>		
5.63%, 02/26/2044 . . . . .	200,000	206,584	Japan Bank for International		
		<u>1,111,669</u>	Cooperation:		
<b>GERMANY — 0.6%</b>			1.50%, 07/21/2021 . . . . .	25,000	24,193
FMS Wertmanagement:			2.13%, 07/21/2020 . . . . .	200,000	197,986
1.75%, 01/24/2020 . . . . .	200,000	198,262	2.25%, 02/24/2020 . . . . .	250,000	248,767
2.75%, 03/06/2023 . . . . .	300,000	300,705	2.50%, 06/01/2022 . . . . .	200,000	197,404
Kreditanstalt fuer Wiederaufbau:			2.75%, 11/16/2027 . . . . .	200,000	192,814
Zero Coupon, 06/29/2037 . . . .	100,000	54,614	2.88%, 07/21/2027 . . . . .	100,000	97,622
1.50%, 06/15/2021 . . . . .	700,000	681,667	3.25%, 07/20/2023 . . . . .	150,000	152,004
1.63%, 05/29/2020 . . . . .	250,000	246,540	3.38%, 10/31/2023 . . . . .	200,000	203,800
1.75%, 03/31/2020 . . . . .	500,000	494,715	Series DTC, 1.88%, 04/20/2021 .	225,000	220,410
1.88%, 12/15/2020 . . . . .	350,000	345,019	Series DTC, 2.38%, 04/20/2026 .	200,000	191,068
2.00%, 05/02/2025 . . . . .	100,000	95,575			<u>1,726,068</u>
2.13%, 03/07/2022 . . . . .	250,000	246,155			
2.13%, 06/15/2022 . . . . .	250,000	245,802			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
<b>MEXICO — 0.2%</b>			<b>SOUTH KOREA — 0.2%</b>		
Mexico Government International Bond:			Export-Import Bank of Korea:		
3.63%, 03/15/2022 . . . . .	\$ 100,000	\$ 99,011	2.13%, 02/11/2021 . . . . .	\$ 100,000	\$ 97,911
3.75%, 01/11/2028 . . . . .	100,000	93,684	2.38%, 04/21/2027 . . . . .	25,000	22,639
4.00%, 10/02/2023 . . . . .	80,000	79,669	3.00%, 11/01/2022 . . . . .	250,000	247,163
4.13%, 01/21/2026 . . . . .	125,000	122,342	3.25%, 11/10/2025 . . . . .	150,000	146,202
4.15%, 03/28/2027 . . . . .	400,000	386,288	3.50%, 11/27/2021 . . . . .	250,000	252,262
4.60%, 02/10/2048 . . . . .	400,000	355,284	5.13%, 06/29/2020 . . . . .	100,000	103,071
5.55%, 01/21/2045 . . . . .	300,000	303,741	Korea Development Bank:		
6.05%, 01/11/2040 . . . . .	30,000	31,805	2.50%, 01/13/2021 . . . . .	100,000	98,790
Series GMTN, 3.50%, 01/21/2021 . . . . .	200,000	199,230	2.75%, 03/19/2023 . . . . .	200,000	195,188
Series MTN, 4.75%, 03/08/2044 . . . . .	100,000	90,775	3.00%, 01/13/2026 . . . . .	100,000	95,787
		<u>1,761,829</u>	Korea International Bank		
			3.50%, 9/20/2028 . . . . .	200,000	201,592
					<u>1,460,605</u>
<b>PANAMA — 0.1%</b>			<b>SUPRANATIONAL — 1.7%</b>		
Panama Government International Bond:			African Development Bank:		
3.75%, 03/16/2025 . . . . .	150,000	148,750	3.00%, 09/20/2023 . . . . .	150,000	152,075
3.88%, 03/17/2028 . . . . .	200,000	197,546	Series GDIC, 1.88%, 03/16/2020 . . . . .	200,000	198,248
4.50%, 05/15/2047 . . . . .	50,000	48,653	Series GDIF, 1.25%, 07/26/2021 . . . . .	25,000	24,164
4.50%, 04/16/2050 . . . . .	200,000	191,710	Series GDIF, 2.63%, 03/22/2021 . . . . .	100,000	100,034
6.70%, 01/26/2036 . . . . .	50,000	61,236	Series GMTN, 3.00%, 12/06/2021 . . . . .	30,000	30,305
		<u>647,895</u>	Asian Development Bank:		
			2.88%, 11/27/2020 . . . . .	185,000	185,864
<b>PERU — 0.0% (a)</b>			Series GMTN, 1.63%, 05/05/2020 . . . . .	250,000	246,830
Peruvian Government International Bond:			Series GMTN, 1.63%, 03/16/2021 . . . . .	150,000	146,958
4.13%, 08/25/2027 . . . . .	150,000	155,009	Series GMTN, 1.75%, 01/10/2020 . . . . .	250,000	247,940
5.63%, 11/18/2050 . . . . .	150,000	176,002	Series GMTN, 1.75%, 06/08/2021 . . . . .	100,000	98,037
6.55%, 03/14/2037 . . . . .	25,000	31,535	Series GMTN, 1.75%, 09/13/2022 . . . . .	250,000	242,363
		<u>362,546</u>	Series GMTN, 2.00%, 02/16/2022 . . . . .	150,000	147,362
			Series GMTN, 2.00%, 04/24/2026 . . . . .	100,000	94,980
<b>PHILIPPINES — 0.1%</b>			Series GMTN, 2.13%, 11/24/2021 . . . . .	75,000	74,021
Philippine Government International Bond:			Series GMTN, 2.25%, 01/20/2021 . . . . .	300,000	298,071
3.70%, 03/01/2041 . . . . .	200,000	189,430	Series GMTN, 2.38%, 08/10/2027 . . . . .	50,000	48,203
3.70%, 02/02/2042 . . . . .	100,000	94,747	Series GMTN, 2.50%, 11/02/2027 . . . . .	100,000	97,202
3.95%, 01/20/2040 . . . . .	200,000	195,322	Series GMTN, 2.63%, 01/12/2027 . . . . .	50,000	49,230
4.00%, 01/15/2021 . . . . .	100,000	101,149	Series GMTN, 2.75%, 03/17/2023 . . . . .	85,000	85,288
4.20%, 01/21/2024 . . . . .	300,000	308,574	Series GMTN, 3.13%, 09/26/2028 . . . . .	50,000	51,084
5.00%, 01/13/2037 . . . . .	150,000	166,462			
7.75%, 01/14/2031 . . . . .	100,000	134,874			
		<u>1,190,558</u>			
<b>POLAND — 0.1%</b>					
Poland Government International Bond:					
3.00%, 03/17/2023 . . . . .	50,000	49,470			
3.25%, 04/06/2026 . . . . .	175,000	171,817			
4.00%, 01/22/2024 . . . . .	150,000	153,967			
5.00%, 03/23/2022 . . . . .	50,000	52,742			
5.13%, 04/21/2021 . . . . .	250,000	261,110			
		<u>689,106</u>			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Corp. Andina de Fomento:			Series GMTN, 1.88%,		
2.13%, 09/27/2021 . . . . .	\$ 50,000	\$ 48,571	06/16/2020 . . . . .	\$ 135,000	\$ 133,597
2.20%, 07/18/2020 . . . . .	250,000	246,197	Series GMTN, 2.13%,		
2.75%, 01/06/2023 . . . . .	100,000	97,885	01/18/2022 . . . . .	350,000	344,991
Council Of Europe Development			Series GMTN, 2.63%,		
Bank:			04/19/2021 . . . . .	190,000	190,165
1.63%, 03/16/2021 . . . . .	50,000	48,961	Series GMTN, 3.00%,		
1.88%, 01/27/2020 . . . . .	100,000	99,212	09/26/2022 . . . . .	100,000	101,261
2.63%, 02/13/2023 . . . . .	60,000	59,890	International Bank for		
European Bank for Reconstruction			Reconstruction & Development:		
& Development:			2.00%, 01/26/2022 . . . . .	300,000	294,678
Series GMTN, 1.13%,			2.13%, 11/01/2020 . . . . .	25,000	24,787
08/24/2020 . . . . .	100,000	97,605	3.00%, 09/27/2023 . . . . .	350,000	355,460
Series GMTN, 1.63%,			Series gDIF, 1.88%, 04/21/2020 .	200,000	198,220
05/05/2020 . . . . .	250,000	246,845	Series GDIF, 1.38%,		
Series GMTN, 1.88%,			05/24/2021 . . . . .	275,000	267,349
02/23/2022 . . . . .	75,000	73,275	Series GDIF, 1.38%,		
Series GMTN, 2.00%,			09/20/2021 . . . . .	300,000	290,592
02/01/2021 . . . . .	250,000	246,980	Series GDIF, 1.63%,		
Series GMTN, 2.75%,			09/04/2020 . . . . .	250,000	246,042
04/26/2021 . . . . .	150,000	150,480	Series GDIF, 2.13%,		
European Investment Bank:			12/13/2021 . . . . .	400,000	394,860
1.63%, 08/14/2020 . . . . .	250,000	246,085	Series GDIF, 2.50%,		
1.63%, 06/15/2021 . . . . .	150,000	146,540	11/25/2024 . . . . .	300,000	296,823
1.75%, 05/15/2020 . . . . .	400,000	395,396	Series GDIF, 2.50%,		
1.88%, 02/10/2025 . . . . .	100,000	95,015	07/29/2025 . . . . .	200,000	197,114
2.00%, 03/15/2021 . . . . .	225,000	222,170	Series GDIF, 2.50%,		
2.00%, 12/15/2022 . . . . .	250,000	244,103	11/22/2027 . . . . .	250,000	243,525
2.13%, 10/15/2021 . . . . .	50,000	49,354	Series GDIF, 2.75%,		
2.13%, 04/13/2026 . . . . .	100,000	95,645	07/23/2021 . . . . .	450,000	451,863
2.25%, 03/15/2022 . . . . .	250,000	247,150	Series GMTN, 4.75%,		
2.38%, 06/15/2022 . . . . .	350,000	347,116	02/15/2035 . . . . .	25,000	30,094
2.38%, 05/24/2027 . . . . .	100,000	96,537	International Finance Corp.:		
2.50%, 04/15/2021 . . . . .	50,000	49,894	Series GMTN, 1.13%,		
2.50%, 03/15/2023 . . . . .	145,000	144,000	07/20/2021 . . . . .	125,000	120,535
2.50%, 10/15/2024 . . . . .	25,000	24,711	Series GMTN, 2.13%,		
Series DIP, 1.38%, 09/15/2021 .	200,000	193,652	04/07/2026 . . . . .	100,000	96,099
Series GMTN, 2.38%,			Series GMTN, 2.25%,		
05/13/2021 . . . . .	250,000	248,712	01/25/2021 . . . . .	300,000	297,954
Series GMTN, 2.88%,			Series GMTN, 2.88%,		
08/15/2023 . . . . .	350,000	352,926	07/31/2023 . . . . .	150,000	151,487
Series GMTN, 3.13%,			Nordic Investment Bank:		
12/14/2023 . . . . .	350,000	357,084	2.13%, 02/01/2022 . . . . .	200,000	196,996
Inter-American Development			2.25%, 02/01/2021 . . . . .	300,000	297,921
Bank:					<u>14,108,424</u>
1.88%, 03/15/2021 . . . . .	250,000	246,282	<b>SWEDEN — 0.1%</b>		
2.13%, 11/09/2020 . . . . .	25,000	24,780	Svensk Exportkredit AB:		
2.38%, 07/07/2027 . . . . .	100,000	96,441	2.00%, 08/30/2022 . . . . .	200,000	194,980
2.50%, 01/18/2023 . . . . .	100,000	99,377	Series GMTN, 3.13%,		
3.00%, 02/21/2024 . . . . .	100,000	101,545	11/08/2021 . . . . .	250,000	252,887
3.13%, 09/18/2028 . . . . .	100,000	102,072	Series MTN, 2.75%,		
4.38%, 01/24/2044 . . . . .	75,000	88,697	10/07/2020 . . . . .	250,000	250,225
Series GMTN, 1.63%,					<u>698,092</u>
05/12/2020 . . . . .	200,000	197,414	<b>URUGUAY — 0.0%</b>		
Series GMTN, 1.75%,			Uruguay Government International		
09/14/2022 . . . . .	350,000	339,153	Bond:		

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.38%, 10/27/2027 . . . . .	\$ 225,000	\$ 226,276	3.00%, 2/1/2038 . . . . .	\$ 1,229,025	\$ 1,213,349
5.10%, 06/18/2050 . . . . .	175,000	172,004	3.00%, 6/1/2045 . . . . .	106,501	104,268
		398,280	3.00%, 8/1/2045 . . . . .	586,402	575,390
			3.00%, 4/1/2046 . . . . .	476,452	464,736
<b>TOTAL FOREIGN</b>			3.00%, 6/1/2046 . . . . .	160,616	156,667
<b>GOVERNMENT</b>			3.00%, 8/1/2046 . . . . .	820,140	799,974
<b>OBLIGATIONS</b>			3.00%, 9/1/2046 . . . . .	268,613	262,008
(Cost \$36,469,606) . . . . .		35,849,717	3.00%, 10/1/2046 . . . . .	458,066	446,803
			3.00% 11/1/2046 . . . . .	1,462,437	1,426,478
<b>U.S. GOVERNMENT AGENCY</b>			3.00% 12/1/2046 . . . . .	1,276,444	1,245,058
<b>OBLIGATIONS — 32.7%</b>			3.00%, 1/1/2047 . . . . .	954,683	931,209
Federal Farm Credit Banks:			3.00% 2/1/2047 . . . . .	1,793,982	1,749,933
1.55%, 1/10/2020 . . . . .	300,000	296,319	3.00%, 11/1/2047 . . . . .	940,705	917,305
2.88%, 7/17/2023 . . . . .	100,000	101,054	3.00%, 1/1/2048 . . . . .	1,473,049	1,436,407
3.50%, 12/20/2023 . . . . .	50,000	51,662	3.00%, 2/1/2048 . . . . .	1,901,630	1,854,326
Federal Home Loan Bank:			3.50%, 4/1/2032 . . . . .	449,590	455,384
1.13%, 7/14/2021 . . . . .	400,000	386,768	3.50%, 6/1/2033 . . . . .	1,182,843	1,197,853
1.38%, 2/18/2021 . . . . .	100,000	97,602	3.50%, 9/1/2033 . . . . .	899,721	911,139
1.88%, 11/29/2021 . . . . .	700,000	687,617	3.50%, 11/1/2034 . . . . .	291,476	295,565
2.15%, 9/26/2022 . . . . .	50,000	48,760	3.50%, 3/1/2037 . . . . .	408,340	413,084
2.38%, 3/30/2020 . . . . .	500,000	498,925	3.50%, 4/1/2042 . . . . .	311,454	314,287
2.88%, 9/13/2024 . . . . .	50,000	50,149	3.50%, 8/1/2043 . . . . .	687,246	692,074
3.25%, 6/9/2028 . . . . .	500,000	504,655	3.50%, 11/1/2044 . . . . .	58,342	58,616
3.25%, 11/16/2028 . . . . .	30,000	30,547	3.50%, 1/1/2045 . . . . .	75,829	76,185
3.38%, 12/8/2023 . . . . .	50,000	51,565	3.50% 7/1/2045 . . . . .	130,671	131,060
3.42%, 9/28/2023 . . . . .	100,000	100,046	3.50%, 10/1/2045 . . . . .	77,431	77,662
5.50%, 7/15/2036 . . . . .	135,000	173,856	3.50% 12/1/2045 . . . . .	877,262	879,876
1.38%, 9/28/2020 . . . . .	500,000	489,925	3.50%, 1/1/2046 . . . . .	113,370	113,708
2.13%, 2/11/2020 . . . . .	250,000	249,055	3.50%, 3/1/2046 . . . . .	236,278	236,797
2.25%, 6/11/2021 . . . . .	75,000	74,426	3.50%, 4/1/2046 . . . . .	347,487	348,250
2.30%, 7/19/2022 . . . . .	100,000	98,275	3.50%, 6/1/2046 . . . . .	398,506	399,381
Federal Home Loan Mortgage			3.50%, 8/1/2046 . . . . .	4,192,514	4,205,005
Corp.:			3.50%, 12/1/2046 . . . . .	1,178,386	1,180,974
1.50%, 1/17/2020 . . . . .	325,000	321,376	3.50%, 2/1/2047 . . . . .	826,444	828,259
1.63%, 9/29/2020 . . . . .	500,000	492,105	3.50%, 3/1/2047 . . . . .	844,801	844,660
2.38%, 2/16/2021 . . . . .	250,000	249,085	3.50%, 4/1/2047 . . . . .	554,452	554,359
2.38%, 1/13/2022 . . . . .	325,000	323,667	3.50%, 6/1/2047 . . . . .	592,576	592,477
2.50%, 10/1/2029 . . . . .	48,035	47,167	3.50% 10/1/2047 . . . . .	901,448	901,337
2.50%, 1/1/2031 . . . . .	96,211	94,159	3.50%, 11/1/2047 . . . . .	232,141	232,112
2.50%, 5/1/2031 . . . . .	157,303	153,612	3.50%, 12/1/2047 . . . . .	465,171	465,093
2.50%, 6/1/2031 . . . . .	285,987	279,276	3.50%, 1/1/2048 . . . . .	2,358,602	2,358,207
2.50%, 10/1/2031 . . . . .	263,900	257,707	3.50%, 2/1/2048 . . . . .	2,964,380	2,963,882
2.50%, 12/1/2031 . . . . .	306,864	299,663	3.50%, 7/1/2048 . . . . .	1,460,678	1,460,337
2.50%, 12/1/2032 . . . . .	1,361,450	1,328,631	4.00%, 4/1/2025 . . . . .	19,474	19,540
2.50%, 2/1/2033 . . . . .	1,638,393	1,598,898	4.00%, 11/1/2033 . . . . .	983,461	1,007,770
2.75%, 1/30/2023 . . . . .	150,000	148,809	4.00%, 4/1/2042 . . . . .	41,857	43,072
3.00%, 12/1/2030 . . . . .	123,070	122,830	4.00%, 6/1/2042 . . . . .	111,949	115,145
3.00%, 5/1/2031 . . . . .	97,245	96,965	4.00%, 7/1/2042 . . . . .	2,161,163	2,223,861
3.00%, 12/1/2031 . . . . .	484,481	483,087	4.00%, 12/1/2044 . . . . .	52,417	53,757
3.00% 2/1/2032 . . . . .	1,939,933	1,934,351	4.00%, 4/1/2045 . . . . .	43,480	44,442
3.00%, 5/1/2032 . . . . .	788,793	786,107	4.00%, 10/1/2045 . . . . .	105,761	108,101
3.00%, 7/1/2032 . . . . .	243,982	243,151	4.00%, 12/1/2045 . . . . .	173,372	177,208
3.00%, 1/1/2033 . . . . .	1,019,703	1,016,231	4.00%, 1/1/2046 . . . . .	721,664	737,635
3.00%, 5/1/2035 . . . . .	69,365	68,915	4.00%, 2/1/2046 . . . . .	272,314	278,340
3.00%, 4/1/2036 . . . . .	501,145	495,115	4.00%, 7/1/2046 . . . . .	1,137,496	1,161,941
3.00%, 6/1/2036 . . . . .	305,159	301,487			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 1/1/2047 . . . . .	\$ 757,258	\$ 773,531	Federal National Mortgage Association:		
4.00%, 2/1/2047 . . . . .	378,322	386,453	1.25%, 5/6/2021 . . . . .	\$ 275,000	\$ 266,964
4.00%, 6/1/2047 . . . . .	832,061	849,009	1.38%, 10/7/2021 . . . . .	325,000	315,198
4.00%, 9/1/2047 . . . . .	944,751	963,994	1.50%, 6/22/2020 . . . . .	100,000	98,482
4.00%, 11/1/2047 . . . . .	721,201	735,891	1.50%, 7/30/2020 . . . . .	500,000	491,970
4.00%, 1/1/2048 . . . . .	1,898,297	1,936,963	1.88%, 4/5/2022 . . . . .	500,000	489,710
4.00%, 8/1/2048 . . . . .	1,466,440	1,495,250	1.88%, 9/24/2026 . . . . .	500,000	465,315
4.00%, 10/1/2048 . . . . .	3,948,247	4,027,738	2.00%, 1/5/2022 . . . . .	150,000	147,712
4.50%, 5/1/2042 . . . . .	962,215	1,007,399	2.00%, 10/5/2022 . . . . .	250,000	245,047
4.50%, 5/1/2044 . . . . .	162,673	169,232	2.00%, 11/1/2031 . . . . .	157,018	149,648
4.50%, 12/1/2045 . . . . .	616,838	641,709	2.13%, 4/24/2026 . . . . .	200,000	190,806
4.50%, 9/1/2046 . . . . .	475,323	493,466	2.50%, 3/1/2029 . . . . .	273,126	269,900
4.50%, 4/1/2047 . . . . .	425,005	440,159	2.50%, 2/1/2031 . . . . .	149,992	146,967
4.50%, 10/1/2047 . . . . .	581,859	602,605	2.50%, 10/1/2031 . . . . .	254,794	249,115
4.50%, 12/1/2047 . . . . .	259,315	268,561	2.50%, 12/1/2031 . . . . .	446,245	436,299
4.50%, 7/1/2048 . . . . .	2,007,596	2,078,736	2.50%, 1/1/2032 . . . . .	151,472	148,096
5.00%, 7/1/2041 . . . . .	178,350	189,876	2.50%, 4/1/2032 . . . . .	1,535,978	1,501,743
5.50%, 8/1/2038 . . . . .	523,640	565,033	2.50%, 10/1/2032 . . . . .	647,253	632,402
6.00%, 7/1/2040 . . . . .	192,333	212,245	2.50%, 12/1/2032 . . . . .	1,323,478	1,293,113
6.25%, 7/15/2032 . . . . .	460,000	615,480	2.50%, 1/1/2033 . . . . .	719,007	702,510
1.70%, 9/29/2020 . . . . .	100,000	98,451	2.63%, 9/6/2024 . . . . .	250,000	248,935
1.75%, 6/29/2020 . . . . .	50,000	49,314	2.88%, 9/12/2023 . . . . .	500,000	505,825
Series GMTN, 1.88%, 11/17/2020 . . . . .	300,000	296,268	3.00%, 10/1/2028 . . . . .	96,495	96,871
Series K025, Class A2, 2.68%, 10/25/2022 . . . . .	125,000	123,873	3.00%, 8/1/2029 . . . . .	48,306	48,347
Series K028, Class A2, 3.11%, 2/25/2023 . . . . .	100,000	100,619	3.00%, 5/1/2030 . . . . .	302,527	303,603
Series K039, Class A2, 3.30%, 7/25/2024 . . . . .	400,000	405,215	3.00%, 6/1/2030 . . . . .	60,896	60,883
Series K040, Class A2, Class A2, 3.24%, 9/25/2024 . . . . .	575,000	580,868	3.00%, 9/1/2030 . . . . .	52,519	52,508
Series K049, Class A2, Class A2, 3.01%, 7/25/2025 . . . . .	200,000	198,893	3.00%, 11/1/2030 . . . . .	106,337	106,313
Series K054, Class A2, 2.75%, 1/25/2026 . . . . .	500,000	487,372	3.00%, 12/1/2030 . . . . .	79,061	79,043
Series K062, Class A2, 3.41%, 12/25/2026 . . . . .	400,000	404,039	3.00%, 4/1/2031 . . . . .	288,179	287,848
Series K079, Class A2, Class A2, 3.93%, 6/25/2028 . . . . .	400,000	417,194	3.00%, 12/1/2031 . . . . .	428,908	428,416
Series K085, Class A2, Class A2, 4.06%, 10/25/2028 (b) . . . . .	250,000	263,364	3.00% 2/1/2032 . . . . .	1,764,460	1,762,435
Series K086, Class A2, Class A2, 3.86%, 11/25/2028 (b) . . . . .	160,001	166,140	3.00%, 5/1/2032 . . . . .	718,398	717,200
Series K716, Class A2, 3.13%, 6/25/2021 . . . . .	250,000	250,976	3.00%, 8/1/2032 . . . . .	247,377	246,964
Series K718, Class A2, 2.79%, 1/25/2022 . . . . .	500,000	497,696	3.00%, 10/1/2032 . . . . .	427,202	426,490
Series K724, Class A2, 3.06%, 11/25/2023 (b) . . . . .	500,000	500,790	3.00%, 2/1/2033 . . . . .	1,349,111	1,346,860
Series K730, Class A2, Class A2, 3.59%, 1/25/2025 . . . . .	250,000	256,205	3.00%, 6/1/2036 . . . . .	92,333	91,249
TBA, 4.00%, 1/1/2049 (e) . . . . .	1,500,000	1,529,150	3.00%, 8/1/2036 . . . . .	462,097	456,675
TBA, 4.50%, 1/1/2049 (e) . . . . .	1,500,000	1,552,638	3.00%, 9/1/2036 . . . . .	856,878	846,813
			3.00%, 10/1/2036 . . . . .	239,145	236,339
			3.00%, 12/1/2036 . . . . .	413,359	408,509
			3.00%, 6/1/2043 . . . . .	306,085	300,829
			3.00%, 7/1/2043 . . . . .	91,562	89,918
			3.00%, 2/1/2044 . . . . .	777,974	764,001
			3.00%, 1/1/2045 . . . . .	1,295,245	1,271,983
			3.00%, 5/1/2045 . . . . .	1,078,238	1,058,873
			3.00%, 9/1/2045 . . . . .	90,635	88,762
			3.00% 11/1/2045 . . . . .	696,882	682,480
			3.00%, 12/1/2045 . . . . .	125,365	122,774
			3.00%, 5/1/2046 . . . . .	881,835	860,419
			3.00%, 7/1/2046 . . . . .	1,013,404	988,793
			3.00%, 10/1/2046 . . . . .	253,152	247,004
			3.00%, 11/1/2046 . . . . .	1,269,832	1,238,993
			3.00% 12/1/2046 . . . . .	1,017,248	992,543

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.00% 1/1/2047 . . . . .	\$ 2,800,890	\$ 2,732,868	4.00%, 1/1/2045 . . . . .	\$ 991,686	\$ 1,019,899
3.00%, 2/1/2047 . . . . .	877,317	856,010	4.00%, 3/1/2045 . . . . .	60,281	61,620
3.00%, 5/1/2047 . . . . .	881,097	859,464	4.00%, 5/1/2045 . . . . .	2,178,399	2,234,252
3.00%, 11/1/2047 . . . . .	663,287	647,002	4.00%, 7/1/2045 . . . . .	65,710	67,170
3.00%, 2/1/2048 . . . . .	4,972,780	4,850,687	4.00% 9/1/2045 . . . . .	280,197	286,535
3.50%, 11/1/2025 . . . . .	44,163	44,840	4.00% 12/1/2045 . . . . .	128,531	131,386
3.50%, 1/1/2027 . . . . .	48,719	49,466	4.00%, 4/1/2046 . . . . .	314,215	320,971
3.50%, 5/1/2029 . . . . .	55,261	56,200	4.00%, 7/1/2046 . . . . .	419,863	428,925
3.50%, 10/1/2029 . . . . .	44,583	45,340	4.00%, 11/1/2046 . . . . .	708,356	723,645
3.50%, 2/1/2031 . . . . .	528,761	536,753	4.00%, 12/1/2046 . . . . .	738,184	754,117
3.50%, 3/1/2032 . . . . .	387,750	392,740	4.00%, 4/1/2047 . . . . .	824,516	841,385
3.50%, 4/1/2032 . . . . .	555,065	562,211	4.00%, 7/1/2047 . . . . .	926,026	944,971
3.50%, 2/1/2033 . . . . .	1,119,693	1,134,131	4.00%, 8/1/2047 . . . . .	798,681	815,021
3.50%, 12/1/2035 . . . . .	60,275	61,010	4.00%, 9/1/2047 . . . . .	763,409	779,028
3.50%, 1/1/2037 . . . . .	393,776	398,581	4.00%, 12/1/2047 . . . . .	994,217	1,014,558
3.50%, 2/1/2037 . . . . .	604,882	612,289	4.00%, 2/1/2048 . . . . .	2,313,093	2,360,417
3.50%, 7/1/2037 . . . . .	342,716	346,769	4.00%, 7/1/2048 . . . . .	1,041,071	1,062,126
3.50%, 4/1/2038 . . . . .	760,789	768,958	4.00%, 8/1/2048 . . . . .	4,456,642	4,544,606
3.50%, 2/1/2041 . . . . .	129,733	130,939	4.00%, 11/1/2048 . . . . .	1,486,813	1,516,159
3.50%, 10/1/2044 . . . . .	47,406	47,638	4.50%, 5/1/2020 . . . . .	958	960
3.50% 1/1/2045 . . . . .	138,132	138,809	4.50%, 12/1/2040 . . . . .	160,690	168,180
3.50% 2/1/2045 . . . . .	6,213,829	6,262,162	4.50%, 1/1/2042 . . . . .	80,224	83,918
3.50%, 5/1/2045 . . . . .	58,131	58,316	4.50% 9/1/2043 . . . . .	153,001	160,000
3.50% 8/1/2045 . . . . .	188,180	188,777	4.50%, 11/1/2043 . . . . .	96,348	100,437
3.50%, 11/1/2045 . . . . .	77,243	77,488	4.50%, 5/1/2044 . . . . .	295,046	307,013
3.50% 12/1/2045 . . . . .	967,623	970,692	4.50%, 6/1/2044 . . . . .	87,237	90,775
3.50%, 1/1/2046 . . . . .	734,677	737,008	4.50%, 2/1/2046 . . . . .	308,094	322,455
3.50% 2/1/2046 . . . . .	835,135	837,786	4.50%, 3/1/2046 . . . . .	1,037,094	1,081,106
3.50% 4/1/2046 . . . . .	562,460	563,500	4.50%, 7/1/2046 . . . . .	370,666	383,930
3.50% 5/1/2046 . . . . .	893,161	895,297	4.50%, 11/1/2047 . . . . .	1,242,458	1,287,046
3.50%, 6/1/2046 . . . . .	234,774	235,336	4.50%, 4/1/2048 . . . . .	682,358	706,706
3.50%, 7/1/2046 . . . . .	530,162	531,430	4.50% 8/1/2048 . . . . .	2,716,904	2,814,842
3.50%, 1/1/2047 . . . . .	773,355	775,204	4.50%, 11/1/2048 . . . . .	1,685,088	1,745,831
3.50% 2/1/2047 . . . . .	2,466,724	2,473,937	5.00%, 1/1/2039 . . . . .	654,306	696,851
3.50%, 3/1/2047 . . . . .	836,557	838,558	5.00%, 6/1/2040 . . . . .	337,444	358,238
3.50%, 4/1/2047 . . . . .	1,699,925	1,699,976	5.00%, 7/1/2041 . . . . .	52,861	56,118
3.50% 5/1/2047 . . . . .	2,834,084	2,840,862	5.00%, 5/1/2042 . . . . .	62,482	66,332
3.50%, 6/1/2047 . . . . .	871,368	871,393	5.00%, 11/1/2044 . . . . .	816,721	866,303
3.50%, 7/1/2047 . . . . .	1,337,698	1,347,354	5.00%, 1/1/2045 . . . . .	66,571	70,192
3.50%, 9/1/2047 . . . . .	730,751	730,773	5.00%, 6/1/2048 . . . . .	1,459,418	1,530,158
3.50%, 10/1/2047 . . . . .	866,239	866,265	5.00%, 9/1/2048 . . . . .	1,357,500	1,423,325
3.50%, 11/1/2047 . . . . .	184,786	184,792	5.50%, 2/1/2037 . . . . .	33,629	36,305
3.50%, 12/1/2047 . . . . .	1,300,587	1,300,626	5.50%, 4/1/2038 . . . . .	160,456	172,944
3.50%, 1/1/2048 . . . . .	374,592	374,603	5.50%, 9/1/2040 . . . . .	48,638	52,447
3.50% 2/1/2048 . . . . .	4,051,872	4,052,610	5.50%, 9/1/2041 . . . . .	77,939	84,004
3.50%, 6/1/2048 . . . . .	1,386,077	1,386,029	5.50% 5/1/2044 . . . . .	905,978	975,791
4.00%, 9/1/2019 . . . . .	10,111	10,110	5.63%, 7/15/2037 . . . . .	80,000	105,126
4.00%, 3/1/2021 . . . . .	18,924	19,447	6.63%, 11/15/2030 . . . . .	365,000	490,367
4.00%, 10/1/2033 . . . . .	183,445	189,626	7.25%, 5/15/2030 . . . . .	75,000	104,440
4.00%, 12/1/2040 . . . . .	73,761	75,952	1.50%, 2/28/2020 . . . . .	500,000	494,030
4.00%, 2/1/2043 . . . . .	416,411	428,777	Series 2011-M5, Class A2, 2.94%, 7/25/2021 . . . . .	105,677	105,586
4.00% 10/1/2043 . . . . .	1,012,003	1,041,323	Series 2013-M12, Class APT, Class APT, 2.40%, 3/25/2023 (b) . . . . .	31,868	31,323
4.00%, 11/1/2043 . . . . .	334,807	344,332			
4.00%, 12/1/2043 . . . . .	287,057	295,224			
4.00% 10/1/2044 . . . . .	71,712	73,550			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>	<b>Security Description</b>	<b>Principal Amount</b>	<b>Value</b>
Series 2013-M3, Class A2, 2.51%, 11/25/2022 (b) . . . . . \$	150,000	\$ 147,666	3.50%, 3/20/2046 . . . . . \$	262,673	\$ 265,027
Series 2014-M13, Class A2, 3.02%, 8/25/2024 (b) . . . . .	750,000	749,276	3.50%, 4/20/2046 . . . . .	140,317	141,575
Series 2014-M3, Class A2, Class A2, 3.46%, 1/25/2024 (b) . . . . .	50,000	50,943	3.50%, 5/20/2046 . . . . .	146,012	147,321
Series 2015-M8, Class A2, 2.90%, 1/25/2025 (b) . . . . .	250,000	247,214	3.50%, 6/20/2046 . . . . .	2,271,710	2,292,062
Series 2017-M12, Class A2, 3.08%, 6/25/2027 (b) . . . . .	400,000	393,433	3.50%, 7/20/2046 . . . . .	362,465	365,712
Series 2018-M2, Class A2, Class A2, 2.90%, 1/25/2028 (b) . . . . .	250,000	240,888	3.50%, 10/20/2046 . . . . .	687,817	693,979
TBA, 4.00%, 1/1/2034 (e) . . . . .	2,500,000	2,559,125	3.50%, 11/20/2046 . . . . .	444,823	448,808
TBA, 5.00%, 1/1/2049 (e) . . . . .	1,000,000	1,047,390	3.50%, 12/20/2046 . . . . .	1,452,364	1,465,376
Government National Mortgage Association:			3.50%, 1/20/2047 . . . . .	1,063,558	1,073,087
3.00%, 1/20/2043 . . . . .	653,753	649,626	3.50%, 3/20/2047 . . . . .	1,602,769	1,614,682
3.00%, 5/20/2043 . . . . .	329,115	326,198	3.50%, 5/20/2047 . . . . .	1,248,985	1,258,269
3.00%, 12/20/2044 . . . . .	71,705	70,971	3.50%, 6/20/2047 . . . . .	859,383	865,771
3.00%, 3/20/2045 . . . . .	39,621	39,163	3.50%, 7/20/2047 . . . . .	662,040	666,961
3.00%, 4/20/2045 . . . . .	115,837	114,500	3.50%, 8/20/2047 . . . . .	1,054,403	1,062,241
3.00%, 6/20/2045 . . . . .	59,067	58,385	3.50%, 9/20/2047 . . . . .	454,037	457,412
3.00%, 7/20/2045 . . . . .	108,277	107,027	3.50%, 10/20/2047 . . . . .	436,894	440,141
3.00%, 8/20/2045 . . . . .	97,598	96,471	3.50%, 1/20/2048 . . . . .	3,969,061	3,998,563
3.00%, 4/20/2046 . . . . .	100,937	99,526	3.50%, 2/20/2048 . . . . .	1,852,876	1,866,648
3.00%, 5/20/2046 . . . . .	176,133	173,669	3.50%, 6/20/2048 . . . . .	687,822	692,894
3.00%, 7/20/2046 . . . . .	112,313	110,742	3.50%, 8/20/2048 . . . . .	525,099	528,971
3.00%, 8/20/2046 . . . . .	364,161	359,067	4.00%, 4/15/2040 . . . . .	59,672	61,647
3.00%, 9/20/2046 . . . . .	255,129	251,560	4.00%, 2/20/2042 . . . . .	25,534	26,360
3.00%, 10/20/2046 . . . . .	257,948	254,339	4.00%, 7/20/2042 . . . . .	17,549	18,133
3.00%, 11/20/2046 . . . . .	461,974	455,512	4.00%, 7/15/2044 . . . . .	56,649	58,284
3.00%, 12/20/2046 . . . . .	1,813,204	1,787,841	4.00%, 8/20/2044 . . . . .	36,201	37,327
3.00%, 2/20/2047 . . . . .	869,204	857,046	4.00%, 10/20/2044 . . . . .	323,015	333,065
3.00%, 4/20/2047 . . . . .	1,243,006	1,224,208	4.00%, 5/15/2045 . . . . .	62,736	64,508
3.00%, 5/20/2047 . . . . .	914,051	900,228	4.00%, 6/15/2045 . . . . .	131,814	135,536
3.00%, 6/20/2047 . . . . .	431,656	425,128	4.00%, 8/20/2045 . . . . .	38,959	40,092
3.00%, 7/20/2047 . . . . .	862,611	849,566	4.00%, 11/20/2045 . . . . .	474,635	488,436
3.00%, 8/20/2047 . . . . .	428,426	421,947	4.00%, 2/20/2046 . . . . .	364,411	375,006
3.00%, 10/20/2047 . . . . .	644,075	634,334	4.00%, 5/20/2046 . . . . .	393,661	404,573
3.00%, 1/20/2048 . . . . .	2,367,415	2,331,612	4.00%, 6/20/2046 . . . . .	263,291	270,589
3.00%, 2/20/2048 . . . . .	1,433,197	1,411,522	4.00%, 1/20/2047 . . . . .	881,354	905,784
3.00%, 3/20/2048 . . . . .	2,492,138	2,454,449	4.00%, 3/20/2047 . . . . .	439,536	451,720
3.50%, 10/20/2042 . . . . .	520,369	528,816	4.00%, 4/20/2047 . . . . .	844,152	865,459
3.50%, 5/20/2043 . . . . .	77,745	78,901	4.00%, 5/20/2047 . . . . .	577,705	592,287
3.50%, 9/20/2043 . . . . .	53,688	54,486	4.00%, 6/20/2047 . . . . .	3,780,522	3,875,947
3.50%, 11/20/2043 . . . . .	437,933	444,446	4.00%, 7/20/2047 . . . . .	596,523	611,580
3.50%, 10/20/2044 . . . . .	57,177	57,844	4.00%, 8/20/2047 . . . . .	247,088	253,325
3.50%, 11/20/2044 . . . . .	2,534,828	2,564,379	4.00%, 1/20/2048 . . . . .	456,398	467,918
3.50%, 12/20/2044 . . . . .	39,207	39,664	4.00%, 8/20/2048 . . . . .	2,865,413	2,936,831
3.50%, 3/20/2045 . . . . .	36,297	36,686	4.00%, 9/20/2048 . . . . .	2,481,453	2,543,300
3.50%, 4/20/2045 . . . . .	111,152	112,342	4.50%, 1/20/2044 . . . . .	154,490	161,007
3.50%, 6/20/2045 . . . . .	73,882	74,673	4.50%, 11/20/2044 . . . . .	47,879	49,919
3.50%, 10/20/2045 . . . . .	3,183,330	3,217,412	4.50%, 12/20/2044 . . . . .	38,583	40,227
3.50%, 1/20/2046 . . . . .	1,203,603	1,216,489	4.50%, 4/20/2046 . . . . .	232,553	242,465
			4.50%, 6/20/2046 . . . . .	168,415	175,593
			4.50%, 7/20/2046 . . . . .	212,837	221,908
			4.50%, 4/20/2047 . . . . .	862,731	897,578
			4.50%, 8/20/2047 . . . . .	275,468	285,604
			4.50%, 11/20/2047 . . . . .	2,650,321	2,747,838
			4.50%, 12/20/2047 . . . . .	168,505	174,705
			4.50%, 9/20/2048 . . . . .	2,483,095	2,571,338
			5.00%, 6/15/2040 . . . . .	49,329	52,507

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.00%, 10/15/2041 . . . . .	\$ 92,748	\$ 98,645	3.75%, 11/15/2043 . . . . .	\$ 1,425,000	\$ 1,609,196
5.00%, 3/20/2044 . . . . .	70,308	74,531	3.88%, 8/15/2040 . . . . .	750,000	861,390
5.00%, 12/20/2045 . . . . .	248,639	263,576	4.25%, 5/15/2039 . . . . .	1,500,000	1,809,883
5.00%, 1/20/2048 . . . . .	629,248	655,091	4.25%, 11/15/2040 . . . . .	1,150,000	1,389,810
5.00%, 5/20/2048 . . . . .	737,447	767,418	4.38%, 2/15/2038 . . . . .	775,000	949,349
5.00%, 9/20/2048 . . . . .	1,291,390	1,346,730	4.38%, 11/15/2039 . . . . .	350,000	429,120
5.50%, 10/20/2043 . . . . .	61,546	67,205	4.38%, 5/15/2040 . . . . .	575,000	706,044
5.50%, 5/20/2045 . . . . .	737,293	805,071	4.38%, 5/15/2041 . . . . .	300,000	369,219
TBA, 4.00%, 1/1/2049 (e) . . . .	1,000,000	1,023,906	4.50%, 2/15/2036 . . . . .	2,500,000	3,081,616
TBA, 4.50%, 1/1/2049 (e) . . . .	1,000,000	1,034,310	4.50%, 8/15/2039 . . . . .	650,000	809,864
Iraq Government AID Bond			4.63%, 2/15/2040 . . . . .	1,190,000	1,508,043
2.15%, 1/18/2022 . . . . .	200,000	197,478	4.75%, 2/15/2037 . . . . .	2,600,000	3,313,053
Tennessee Valley Authority:			4.75%, 2/15/2041 . . . . .	650,000	839,717
2.25%, 3/15/2020 . . . . .	200,000	199,244	5.25%, 11/15/2028 . . . . .	450,000	548,151
2.88%, 9/15/2024 . . . . .	100,000	100,496	Treasury Notes:		
3.50%, 12/15/2042 . . . . .	175,000	171,507	1.13%, 4/30/2020 . . . . .	100,000	98,117
4.25%, 9/15/2065 . . . . .	100,000	113,704	1.13%, 2/28/2021 . . . . .	850,000	825,624
5.25%, 9/15/2039 . . . . .	150,000	187,791	1.13%, 6/30/2021 . . . . .	2,250,000	2,177,949
Series A, 2.88%, 2/1/2027 . . . .	150,000	148,171	1.13%, 7/31/2021 . . . . .	1,175,000	1,135,480
			1.13%, 8/31/2021 . . . . .	2,350,000	2,268,673
<b>TOTAL U.S. GOVERNMENT</b>			1.13%, 9/30/2021 . . . . .	1,300,000	1,253,971
<b>AGENCY OBLIGATIONS</b>			1.25%, 1/31/2020 . . . . .	5,250,000	5,173,876
(Cost \$281,668,579) . . . . .		277,312,006	1.25%, 3/31/2021 . . . . .	200,000	194,726
			1.25%, 10/31/2021 . . . . .	1,400,000	1,353,415
<b>U.S. TREASURY</b>			1.25%, 7/31/2023 . . . . .	250,000	236,486
<b>OBLIGATIONS — 41.5%</b>			1.38%, 2/29/2020 . . . . .	500,000	493,070
Treasury Bonds:			1.38%, 4/30/2020 . . . . .	350,000	344,642
2.25%, 8/15/2046 . . . . .	1,425,000	1,217,692	1.38%, 5/31/2020 . . . . .	500,000	491,898
2.50%, 2/15/2045 . . . . .	840,000	760,897	1.38%, 8/31/2020 . . . . .	3,200,000	3,139,971
2.50%, 2/15/2046 . . . . .	1,400,000	1,263,911	1.38%, 9/15/2020 . . . . .	1,500,000	1,471,696
2.50%, 5/15/2046 . . . . .	1,100,000	992,052	1.38%, 9/30/2020 . . . . .	550,000	539,194
2.75%, 8/15/2042 . . . . .	400,000	382,886	1.38%, 10/31/2020 . . . . .	1,100,000	1,077,748
2.75%, 11/15/2042 . . . . .	500,000	478,019	1.38%, 1/31/2021 . . . . .	5,500,000	5,374,824
2.75%, 8/15/2047 . . . . .	700,000	663,048	1.38%, 4/30/2021 . . . . .	525,000	512,081
2.75%, 11/15/2047 . . . . .	1,650,000	1,561,899	1.38%, 5/31/2021 . . . . .	5,775,000	5,627,322
2.88%, 5/15/2043 . . . . .	1,850,000	1,806,150	1.38%, 6/30/2023 . . . . .	2,500,000	2,380,523
2.88%, 8/15/2045 . . . . .	1,480,000	1,441,388	1.38%, 9/30/2023 . . . . .	550,000	522,233
2.88%, 11/15/2046 . . . . .	1,750,000	1,701,754	1.50%, 5/31/2020 . . . . .	300,000	295,592
3.00%, 5/15/2042 . . . . .	325,000	325,250	1.50%, 1/31/2022 . . . . .	450,000	437,224
3.00%, 11/15/2044 . . . . .	1,925,000	1,921,291	1.50%, 2/28/2023 . . . . .	5,000,000	4,804,160
3.00%, 5/15/2045 . . . . .	1,875,000	1,870,577	1.50%, 8/15/2026 . . . . .	1,850,000	1,706,850
3.00%, 11/15/2045 . . . . .	2,400,000	2,394,218	1.63%, 3/15/2020 . . . . .	3,500,000	3,461,426
3.00%, 2/15/2047 . . . . .	700,000	698,067	1.63%, 6/30/2020 . . . . .	75,000	73,992
3.00%, 5/15/2047 . . . . .	700,000	697,096	1.63%, 7/31/2020 . . . . .	5,600,000	5,520,784
3.00%, 2/15/2048 . . . . .	1,700,000	1,691,062	1.63%, 10/15/2020 . . . . .	1,150,000	1,132,125
3.00%, 8/15/2048 . . . . .	1,950,000	1,940,981	1.63%, 8/31/2022 . . . . .	1,150,000	1,115,642
3.13%, 11/15/2041 . . . . .	2,200,000	2,252,209	1.63%, 11/15/2022 . . . . .	3,000,000	2,904,579
3.13%, 2/15/2042 . . . . .	1,725,000	1,765,751	1.63%, 4/30/2023 . . . . .	2,500,000	2,411,073
3.13%, 2/15/2043 . . . . .	1,825,000	1,861,840	1.63%, 5/31/2023 . . . . .	1,250,000	1,204,397
3.13%, 8/15/2044 . . . . .	1,250,000	1,275,644	1.63%, 2/15/2026 . . . . .	1,925,000	1,802,281
3.13%, 5/15/2048 . . . . .	1,375,000	1,401,135	1.63%, 5/15/2026 . . . . .	2,350,000	2,194,806
3.38%, 5/15/2044 . . . . .	1,350,000	1,437,170	1.75%, 10/31/2020 . . . . .	650,000	641,080
3.38%, 11/15/2048 . . . . .	1,550,000	1,657,757	1.75%, 11/15/2020 . . . . .	1,350,000	1,331,214
3.50%, 2/15/2039 . . . . .	2,500,000	2,734,277	1.75%, 12/31/2020 . . . . .	5,500,000	5,422,601
3.63%, 8/15/2043 . . . . .	3,600,000	3,983,830	1.75%, 11/30/2021 . . . . .	1,500,000	1,469,981
3.63%, 2/15/2044 . . . . .	1,225,000	1,357,084			
3.75%, 8/15/2041 . . . . .	700,000	789,511			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.75%, 2/28/2022 . . . . .	\$ 300,000	\$ 293,475	2.38%, 8/15/2024 . . . . .	\$ 1,950,000	\$ 1,932,487
1.75%, 3/31/2022 . . . . .	250,000	244,449	2.38%, 5/15/2027 . . . . .	2,900,000	2,839,519
1.75%, 4/30/2022 . . . . .	300,000	293,080	2.50%, 5/31/2020 . . . . .	1,650,000	1,648,600
1.75%, 5/31/2022 . . . . .	1,000,000	976,318	2.50%, 6/30/2020 . . . . .	2,500,000	2,498,071
1.75%, 6/30/2022 . . . . .	3,750,000	3,659,411	2.50%, 3/31/2023 . . . . .	1,250,000	1,250,325
1.75%, 1/31/2023 . . . . .	2,925,000	2,840,708	2.50%, 5/15/2024 . . . . .	5,000,000	4,991,566
1.75%, 5/15/2023 . . . . .	250,000	242,275	2.50%, 1/31/2025 . . . . .	1,000,000	996,257
1.88%, 12/15/2020 . . . . .	5,000,000	4,941,027	2.63%, 8/15/2020 . . . . .	150,000	150,205
1.88%, 1/31/2022 . . . . .	1,850,000	1,817,139	2.63%, 8/31/2020 . . . . .	5,750,000	5,757,840
1.88%, 2/28/2022 . . . . .	5,500,000	5,400,473	2.63%, 11/15/2020 . . . . .	250,000	250,449
1.88%, 3/31/2022 . . . . .	5,500,000	5,397,651	2.63%, 5/15/2021 . . . . .	1,500,000	1,504,969
1.88%, 4/30/2022 . . . . .	6,000,000	5,885,617	2.63%, 6/15/2021 . . . . .	1,350,000	1,354,759
1.88%, 5/31/2022 . . . . .	100,000	98,038	2.63%, 7/15/2021 . . . . .	3,000,000	3,010,916
1.88%, 7/31/2022 . . . . .	1,000,000	979,409	2.63%, 12/15/2021 . . . . .	2,500,000	2,511,286
1.88%, 8/31/2022 . . . . .	150,000	146,802	2.63%, 2/28/2023 . . . . .	2,000,000	2,010,482
1.88%, 9/30/2022 . . . . .	500,000	489,184	2.63%, 6/30/2023 . . . . .	3,600,000	3,619,669
1.88%, 8/31/2024 . . . . .	850,000	820,561	2.63%, 3/31/2025 . . . . .	1,000,000	1,003,017
2.00%, 1/31/2020 . . . . .	4,000,000	3,973,614	2.63%, 12/31/2025 . . . . .	4,250,000	4,259,856
2.00%, 2/28/2021 . . . . .	750,000	742,235	2.75%, 9/30/2020 . . . . .	5,000,000	5,018,956
2.00%, 5/31/2021 . . . . .	350,000	346,169	2.75%, 8/15/2021 . . . . .	1,000,000	1,006,845
2.00%, 8/31/2021 . . . . .	300,000	296,325	2.75%, 4/30/2023 . . . . .	3,250,000	3,284,110
2.00%, 10/31/2021 . . . . .	3,500,000	3,455,260	2.75%, 5/31/2023 . . . . .	1,500,000	1,516,649
2.00%, 11/15/2021 . . . . .	500,000	493,584	2.75%, 7/31/2023 . . . . .	1,000,000	1,010,855
2.00%, 12/31/2021 . . . . .	3,000,000	2,959,514	2.75%, 8/31/2023 . . . . .	5,750,000	5,814,936
2.00%, 7/31/2022 . . . . .	100,000	98,359	2.75%, 11/15/2023 . . . . .	1,500,000	1,516,644
2.00%, 10/31/2022 . . . . .	5,000,000	4,911,835	2.75%, 2/15/2024 . . . . .	100,000	101,087
2.00%, 11/30/2022 . . . . .	2,000,000	1,963,923	2.75%, 2/28/2025 . . . . .	2,250,000	2,273,145
2.00%, 2/15/2023 . . . . .	500,000	490,342	2.75%, 6/30/2025 . . . . .	2,750,000	2,777,948
2.00%, 5/31/2024 . . . . .	1,750,000	1,703,064	2.75%, 8/31/2025 . . . . .	2,500,000	2,524,692
2.00%, 6/30/2024 . . . . .	350,000	340,400	2.75%, 2/15/2028 . . . . .	1,750,000	1,759,125
2.00%, 2/15/2025 . . . . .	2,375,000	2,297,845	2.88%, 10/31/2020 . . . . .	3,250,000	3,270,322
2.00%, 8/15/2025 . . . . .	1,500,000	1,446,346	2.88%, 9/30/2023 . . . . .	2,000,000	2,032,787
2.00%, 11/15/2026 . . . . .	2,250,000	2,148,058	2.88%, 10/31/2023 . . . . .	2,000,000	2,033,541
2.13%, 8/31/2020 . . . . .	1,650,000	1,638,920	2.88%, 11/30/2023 . . . . .	3,000,000	3,052,703
2.13%, 8/15/2021 . . . . .	5,500,000	5,449,833	2.88%, 4/30/2025 . . . . .	1,250,000	1,271,795
2.13%, 6/30/2022 . . . . .	4,500,000	4,446,772	2.88%, 5/31/2025 . . . . .	3,900,000	3,967,677
2.13%, 12/31/2022 . . . . .	3,900,000	3,845,513	2.88%, 7/31/2025 . . . . .	4,000,000	4,070,497
2.13%, 11/30/2023 . . . . .	1,000,000	982,107	2.88%, 11/30/2025 . . . . .	1,500,000	1,527,004
2.13%, 3/31/2024 . . . . .	975,000	955,943	2.88%, 5/15/2028 . . . . .	2,000,000	2,030,748
2.13%, 9/30/2024 . . . . .	1,500,000	1,466,135	2.88%, 8/15/2028 . . . . .	6,000,000	6,092,838
2.13%, 11/30/2024 . . . . .	1,250,000	1,220,386	3.00%, 9/30/2025 . . . . .	2,500,000	2,564,387
2.13%, 5/15/2025 . . . . .	2,350,000	2,287,185	3.00%, 10/31/2025 . . . . .	2,750,000	2,821,336
2.25%, 3/31/2020 . . . . .	2,000,000	1,991,995	3.13%, 11/15/2028 . . . . .	2,000,000	2,074,706
2.25%, 12/31/2023 . . . . .	1,750,000	1,728,116	3.63%, 2/15/2020 . . . . .	1,350,000	1,364,578
2.25%, 1/31/2024 . . . . .	1,000,000	987,199	3.63%, 2/15/2021 . . . . .	1,600,000	1,637,031
2.25%, 10/31/2024 . . . . .	1,250,000	1,229,389			
2.25%, 11/15/2024 . . . . .	1,675,000	1,646,592	<b>TOTAL U.S. TREASURY</b>		
2.25%, 12/31/2024 . . . . .	1,250,000	1,228,287	<b>OBLIGATIONS</b>		
2.25%, 11/15/2025 . . . . .	1,975,000	1,931,734	(Cost \$354,659,330) . . . . .		351,215,744
2.25%, 2/15/2027 . . . . .	2,000,000	1,942,423			
2.25%, 8/15/2027 . . . . .	2,000,000	1,935,682	<b>MUNICIPAL BONDS &amp; NOTES — 0.6%</b>		
2.25%, 11/15/2027 . . . . .	1,750,000	1,690,547	<b>CALIFORNIA — 0.3%</b>		
2.38%, 3/15/2021 . . . . .	1,000,000	997,588	Bay Area Toll Authority		
2.38%, 4/15/2021 . . . . .	750,000	748,189	6.91%, 10/1/2050 . . . . .	25,000	35,537
2.38%, 1/31/2023 . . . . .	1,500,000	1,493,277	California, State General Obligation:		
			3.50%, 4/1/2028 . . . . .	250,000	249,592

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
7.30%, 10/1/2039 . . . . .	\$ 125,000	\$ 171,590	<b>MISSOURI — 0.0% (a)</b>		
7.50%, 4/1/2034 . . . . .	100,000	136,273	Health & Educational Facilities		
7.55%, 4/1/2039 . . . . .	100,000	143,255	Authority of the State of Missouri		
California, State University			3.65%, 8/15/2057 . . . . .	100,000	\$ 94,410
Series B, 3.90%, 11/1/2047 . . . . .	100,000	97,675	<b>NEW JERSEY — 0.0% (a)</b>		
Los Angeles Department of Water & Power System Revenue			New Jersey Turnpike Authority		
5.72%, 7/1/2039 . . . . .	100,000	123,306	Revenue		
Los Angeles, CA, Unified School District, General Obligation			Series A, 7.10%, 1/1/2041 . . . . .	100,000	136,607
5.75%, 7/1/2034 . . . . .	25,000	29,583	<b>NEW YORK — 0.1%</b>		
Regents of the University of California Medical Center Pooled Revenue			New York City Water & Sewer System		
Series H, 6.55%, 5/15/2048 . . . . .	50,000	65,928	5.44%, 6/15/2043 . . . . .	25,000	30,298
San Jose Redev. Agency Successor Agency			Port Authority of New York & New Jersey:		
Series A-T, 3.38%, 8/1/2034 . . . . .	275,000	258,849	4.03%, 9/1/2048 . . . . .	125,000	124,925
State of California			4.46%, 10/1/2062 . . . . .	250,000	254,353
7.60%, 11/1/2040 . . . . .	250,000	364,052	5.65%, 11/1/2040 . . . . .	100,000	121,788
University of California			Series 192, 4.81%, 10/15/2065 . . . . .	25,000	27,147
Series AX, 3.06%, 7/1/2025 . . . . .	300,000	296,079			<u>558,511</u>
		<u>1,971,719</u>	<b>OHIO — 0.0% (a)</b>		
<b>FLORIDA — 0.1%</b>			American Municipal Power Inc.		
County of Miami-Dade FL Aviation Revenue			7.83%, 2/15/2041 . . . . .	150,000	219,823
Series C, 4.28%, 10/1/2041 . . . . .	125,000	126,439	<b>PENNSYLVANIA — 0.0% (a)</b>		
State Board of Administration Finance Corp.:			Commonwealth Financing Authority		
Series A, 2.64%, 7/1/2021 . . . . .	150,000	149,388	Series A, 4.14%, 6/1/2038 . . . . .	125,000	126,316
Series A, 3.00%, 7/1/2020 . . . . .	100,000	100,131	<b>TEXAS — 0.0% (a)</b>		
		<u>375,958</u>	Dallas Area Rapid Transit		
<b>GEORGIA — 0.0% (a)</b>			5.02%, 12/1/2048 . . . . .	100,000	116,527
Georgia, Municipal Electric Authority Revenue			Permanent University Fund - University of Texas System		
6.66%, 4/1/2057 . . . . .	165,000	181,097	3.38%, 7/1/2047 . . . . .	150,000	135,867
<b>ILLINOIS — 0.1%</b>					<u>252,394</u>
Chicago O'Hare International Airport:			<b>VIRGINIA — 0.0% (a)</b>		
Series C, 4.47%, 1/1/2049 . . . . .	50,000	50,726	University of Virginia		
Series C, 4.57%, 1/1/2054 . . . . .	50,000	51,125	Series C, 4.18%, 9/1/2117 . . . . .	50,000	48,673
Sales Tax Securitization Corp.			<b>TOTAL MUNICIPAL BONDS &amp; NOTES</b>		
3.59%, 1/1/2043 . . . . .	275,000	248,432	(Cost \$4,967,529). . . . .		<u>4,789,412</u>
State of Illinois:			<b>MORTGAGE-BACKED SECURITIES — 1.4%</b>		
5.10%, 6/1/2033 . . . . .	50,000	47,672	Banc of America Commercial Mortgage Trust 2015-UBS7		
6.63%, 2/1/2035 . . . . .	200,000	212,668	Series 2015-UBS7, Class A4,		
7.35%, 7/1/2035 . . . . .	100,000	110,843	3.71%, 9/15/2048. . . . .	100,000	100,837
		<u>721,466</u>	<b>BANK 2017-BNK8:</b>		
<b>MASSACHUSETTS — 0.0% (a)</b>			Series 2017-BNK8, Class A4,		
Commonwealth of Massachusetts			3.49%, 11/15/2050 . . . . .	90,000	88,649
Series E, 4.20%, 12/1/2021 . . . . .	100,000	102,438	Series 2017-BNK8, Class B, 3.93%, 11/15/2050 (b). . . . .	50,000	48,963
			<b>BANK 2018-BNK13 Series</b>		
			2018-BN13, Class A5,		
			Class A5, 4.22%, 8/15/2061 . . . . .	100,000	103,916
			<b>BANK 2018-BNK14 Series</b>		
			2018-BN14, Class A4,		
			Class A4, 4.23%, 9/15/2060 . . . . .	143,329	149,211

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
BANK 2018-BNK15 Series 2018-BN15, Class A4, Class A4, 4.41%, 11/15/2061 . . . \$	100,000	\$ 105,359	Series 2018-C14, Class A4, Class A4, 4.42%, 11/15/2051 . \$	50,000	\$ 52,624
BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, Class A5, 3.88%, 2/15/2051 . . .	130,000	132,335	Federal National Mortgage Association Series 2017-M15, Class A2, 2.96%, 9/25/2027 (b) .	500,000	485,619
Series 2018-B5, Class A4, 4.21%, 7/15/2051 . . . . .	100,000	103,943	GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.05%, 7/10/2046 (b) .	80,000	83,018
CD Mortgage Trust Series 2017-CD6, Class A5, Class A5, 3.46%, 11/13/2050 . . . . .	100,000	98,052	GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046 . .	93,403	97,113
CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054 . .	300,000	302,383	GS Mortgage Securities Trust 2013-GCJ12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046 . . .	150,000	147,664
Citigroup Commercial Mortgage Trust Series 2015-GC33, Class A4, Class A4, 3.78%, 9/10/2058 . . . . .	600,000	607,763	GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 . .	200,000	189,706
Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046 . . . . .	75,000	74,259	GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . .	300,000	299,364
Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050 . .	250,000	246,584	GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050 . .	250,000	245,873
COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047 . . . . .	100,000	102,778	JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . .	60,000	61,997
Series 2014-CR16, Class B, 4.58%, 4/10/2047 . . . . .	400,000	405,358	JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (b) . . . . .	50,000	51,405
COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047 . .	100,000	100,852	JPMBB Commercial Mortgage Securities Trust 2015-C29: Series 2015-C29, Class A2, 2.92%, 5/15/2048 . . . . .	217,367	215,960
COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . . .	50,000	50,571	Series 2015-C29, Class A4, 3.61%, 5/15/2048 . . . . .	100,000	100,830
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048 .	300,000	303,362	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048 . . . . .	100,000	101,428
COMM Mortgage Trust: Series 2013-CR8, Class A4, Class A4, 3.33%, 6/10/2046 . .	43,371	43,445	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.74%, 3/15/2049 (b) . . . . .	300,000	308,486
Series 2018-COR3, Class A3, Class A3, 4.23%, 5/10/2051 . .	100,000	103,330	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050 . . . . .	500,000	492,702
Commercial Mortgage Pass Through Certificates Series 2014-CR14, Class A3, Class A3, 3.96%, 2/10/2047 . . . . .	400,000	410,528	JPMDB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5, Class A2, 3.33%, 3/15/2050 . . . . .	300,000	300,469
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (b) .	150,000	148,819	Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048 . . . . .	200,000	196,815
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, Class A5, 3.46%, 11/15/2050 (b) . . . . .	250,000	242,725			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*December 31, 2018*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series 2016-C29, Class A2, Class A2, 2.79%, 5/15/2049 . . . \$	200,000	\$ 198,032	Series 2014-C19, Class A4, 3.83%, 3/15/2047 . . . . . \$	110,000	\$ 112,075
Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045 . . . . .	177,846	175,010	WFRBS Commercial Mortgage Trust 2014-C25 Series 2014-C25, Class A5, 3.63%, 11/15/2047 . . . . .	500,000	503,221
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046 . . . . .	300,000	295,873	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047 . . . . .	100,000	102,874
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . .	220,000	219,891	<b>TOTAL MORTGAGE-BACKED SECURITIES</b> (Cost \$11,795,462) . . . . .		<u>11,456,451</u>
Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051 . .	150,000	154,906		<b>Shares</b>	
UBS Commercial Mortgage Trust Series 2018-C8, Class A4, 3.98%, 2/15/2051 . . .	400,000	406,914	<b>SHORT-TERM INVESTMENT — 1.4%</b> State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.31% (f) (g) (Cost \$12,039,221) . . . . .	12,039,221	<u>12,039,221</u>
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, Class A4, 3.18%, 3/10/2046 . . . . .	175,000	173,714	<b>TOTAL INVESTMENTS — 109.3%</b> (Cost \$945,744,211) . . . . .		<u>925,772,366</u>
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047 . . . . .	225,000	224,710	<b>LIABILITIES IN EXCESS OF OTHER ASSETS</b> — (9.3)% . . . . .		<u>(79,013,576)</u>
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048 . . . . .	100,000	99,362	<b>NET ASSETS — 100.0%</b> . . . . .	\$	<u>846,758,790</u>
Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048 . .	300,000	300,313	(a) Amount is less than 0.05% of net assets.		
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050 . . . . .	300,000	289,379	(b) Variable Rate Security - Interest rate shown is rate in effect at December 31, 2018. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050 . . . . .	250,000	247,304	(c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.7% of net assets as of December 31, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061 . . . . .	150,000	157,797	(d) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of December 31, 2018. Maturity date shown is the final maturity.		
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046 . . . . .	210,000	214,347	(e) When-issued security.		
WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047 . . . . .	75,000	75,634	(f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2018 are shown in the Affiliate Table below.		
			(g) The rate shown is the annualized seven-day yield at December 31, 2018.		
			BKNT = Bank Notes		
			GMTN = Global Medium Term Note		
			LIBOR = London Interbank Offered Rate		
			MTN = Medium Term Note		
			REIT = Real Estate Investment Trust		

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Asset-Backed Securities . . . . .	\$ —	\$ 4,297,675	\$—	\$ 4,297,675
Corporate Bonds & Notes . . . . .	—	228,812,140	—	228,812,140
Foreign Government Obligations. . . . .	—	35,849,717	—	35,849,717
Mortgage-Backed Securities . . . . .	—	11,456,451	—	11,456,451
U.S. Government Agency Obligations. . . . .	—	277,312,006	—	277,312,006
Municipal Bonds & Notes . . . . .	—	4,789,412	—	4,789,412
U.S. Treasury Obligations . . . . .	—	351,215,744	—	351,215,744
Short-Term Investment . . . . .	<u>12,039,221</u>	<u>—</u>	<u>—</u>	<u>12,039,221</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$12,039,221</u>	<u>\$913,733,145</u>	<u>\$—</u>	<u>\$925,772,366</u>

**Affiliate Table**

	Number of Shares Held		Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 12/31/18	Value at 12/31/18		
State Street Institutional										
U.S. Government Money Market										
Fund, Class G Shares . . . . .	47,567,027	\$47,567,027	\$297,556,715	\$333,084,521	\$—	\$—	12,039,221	\$12,039,221	\$433,633	\$—

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 93.5%</b>					
<b>AUSTRALIA — 4.5%</b>					
AGL Energy, Ltd. . . . .	60,629	\$ 879,266	Scentre Group REIT . . . . .	503,058	\$ 1,381,196
Alumina, Ltd. . . . .	221,299	358,327	SEEK, Ltd. . . . .	31,999	381,162
Amcor, Ltd. . . . .	116,477	1,086,497	Sonic Healthcare, Ltd. . . . .	45,254	704,398
AMP, Ltd. . . . .	271,033	467,478	South32, Ltd. . . . .	478,025	1,127,213
APA Group . . . . .	115,276	689,811	Stockland REIT . . . . .	232,182	575,365
Aristocrat Leisure, Ltd. . . . .	54,299	834,866	Suncorp Group, Ltd. . . . .	130,821	1,163,197
ASX, Ltd. . . . .	18,612	785,385	Sydney Airport . . . . .	115,338	546,462
Aurizon Holdings, Ltd. . . . .	198,442	597,929	Tabcorp Holdings, Ltd. . . . .	183,580	554,441
AusNet Services . . . . .	172,011	188,304	Telstra Corp., Ltd. . . . .	393,302	789,121
Australia & New Zealand			TPG Telecom, Ltd. . . . .	37,112	168,257
Banking Group, Ltd. . . . .	278,119	4,789,163	Transurban Group Stapled		
Bank of Queensland, Ltd. . . . .	30,322	207,063	Security. . . . .	249,841	2,049,095
Bendigo & Adelaide Bank, Ltd. . . . .	50,810	385,961	Treasury Wine Estates, Ltd. . . . .	64,368	670,663
BHP Group PLC . . . . .	203,430	4,279,104	Vicinity Centres REIT . . . . .	329,774	603,618
BHP Group, Ltd. . . . .	283,051	6,820,938	Washington H Soul Pattinson &		
BlueScope Steel, Ltd. . . . .	56,379	435,011	Co., Ltd. . . . .	10,211	178,923
Boral, Ltd. . . . .	120,339	418,510	Wesfarmers, Ltd. . . . .	108,064	2,451,202
Brambles, Ltd. . . . .	155,090	1,108,211	Westpac Banking Corp. . . . .	331,756	5,848,246
Caltex Australia, Ltd. . . . .	27,007	484,449	Woodside Petroleum, Ltd. . . . .	88,962	1,961,547
Challenger, Ltd. (a) . . . . .	47,153	315,027	Woolworths Group, Ltd. . . . .	125,467	2,598,632
CIMIC Group, Ltd. . . . .	8,408	256,954	WorleyParsons, Ltd. . . . .	30,435	244,688
Coca-Cola Amatil, Ltd. . . . .	47,457	273,626			<u>84,874,449</u>
Cochlear, Ltd. . . . .	5,154	629,784	<b>AUSTRIA — 0.2%</b>		
Coles Group, Ltd. (a)(b) . . . . .	108,064	893,144	ANDRITZ AG . . . . .	6,363	291,827
Commonwealth Bank of			Erste Group Bank AG (b) . . . . .	29,567	981,876
Australia (a) . . . . .	169,533	8,639,833	OMV AG . . . . .	14,905	651,728
Computershare, Ltd. . . . .	46,891	567,463	Raiffeisen Bank International		
Crown Resorts, Ltd. . . . .	39,227	327,523	AG. . . . .	12,937	328,314
CSL, Ltd. . . . .	43,723	5,699,407	Verbund AG (a). . . . .	6,454	274,753
Dexus REIT. . . . .	98,660	737,629	Voestalpine AG. . . . .	11,855	353,708
Domino's Pizza Enterprises,					<u>2,882,206</u>
Ltd. . . . .	4,890	139,940	<b>BELGIUM — 0.6%</b>		
Flight Centre Travel Group, Ltd. . . . .	4,796	144,914	Ageas. . . . .	16,471	739,973
Fortescue Metals Group, Ltd. (a). . . . .	147,101	433,913	Anheuser-Busch InBev SA . . . . .	73,690	4,860,573
Goodman Group REIT . . . . .	157,383	1,177,778	Colruyt SA . . . . .	6,558	466,599
GPT Group REIT . . . . .	176,292	662,745	Groupe Bruxelles Lambert SA . . . . .	7,722	671,589
Harvey Norman Holdings, Ltd.			KBC Group NV . . . . .	23,945	1,551,486
(a) . . . . .	67,556	150,288	Proximus SADP . . . . .	12,663	341,916
Incitec Pivot, Ltd. . . . .	140,506	324,445	Solvay SA . . . . .	6,969	695,644
Insurance Australia Group, Ltd.			Telenet Group Holding NV . . . . .	6,740	312,816
(b) . . . . .	213,365	1,051,462	UCB SA . . . . .	11,921	971,640
LendLease Group . . . . .	55,710	456,127	Umicore SA. . . . .	20,371	811,789
Macquarie Group, Ltd. . . . .	30,553	2,336,986			<u>11,424,025</u>
Medibank Pvt, Ltd. . . . .	283,639	513,182	<b>BRAZIL — 1.8%</b>		
Mirvac Group REIT. . . . .	359,768	567,340	Ambev SA. . . . .	454,267	1,802,651
National Australia Bank, Ltd. . . . .	258,319	4,377,286	Atacadao Distribuicao Comercio		
Newcrest Mining, Ltd. . . . .	75,784	1,163,072	e Industria Ltda. . . . .	39,400	183,899
Oil Search, Ltd. . . . .	131,880	664,759	B2W Cia Digital (b). . . . .	17,400	188,647
Orica, Ltd. . . . .	35,730	433,905	B3 SA - Brasil Bolsa Balcao . . . . .	203,201	1,405,617
Origin Energy, Ltd. (b) . . . . .	161,772	736,852	Banco Bradesco SA (b). . . . .	426,999	4,136,971
QBE Insurance Group, Ltd. . . . .	127,329	905,360	Banco do Brasil SA . . . . .	83,400	1,000,391
Ramsay Health Care, Ltd. (a) . . . . .	13,734	558,176	Banco Santander Brasil SA . . . . .	36,000	396,620
REA Group, Ltd. . . . .	4,706	245,097	BB Seguridade Participacoes SA. . . . .	66,100	470,541
Santos, Ltd. . . . .	175,414	676,733	BR Malls Participacoes SA . . . . .	100,382	338,513

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Braskem SA Class A, Preference Shares . . . . .	12,900	\$ 157,699	Alimentation Couche-Tard, Inc. Class B . . . . .	41,700	\$ 2,073,398
BRF SA (b) . . . . .	63,300	358,168	AltaGas, Ltd. (a) . . . . .	28,400	289,032
CCR SA . . . . .	99,100	286,376	ARC Resources, Ltd. (a) . . . . .	35,900	212,907
Centrais Eletricas Brasileiras SA (b) . . . . .	45,000	310,502	Atco, Ltd. Class I . . . . .	9,100	257,249
Cia Brasileira de Distribuicao Preference Shares . . . . .	16,500	344,751	Aurora Cannabis, Inc. (a)(b) . . . . .	76,500	379,756
Cia de Saneamento Basico do Estado de Sao Paulo . . . . .	25,900	210,501	Bank of Montreal . . . . .	62,500	4,081,399
Cia Energetica de Minas Gerais Preference Shares . . . . .	75,264	269,150	Bank of Nova Scotia . . . . .	119,700	5,963,966
Cia Siderurgica Nacional SA (b) . . . . .	41,500	94,655	Barrick Gold Corp. . . . .	110,300	1,488,380
Cielo SA . . . . .	117,039	268,458	Bausch Health Cos., Inc. (b) . . . . .	29,900	552,771
Cosan SA . . . . .	10,500	90,648	BCE, Inc. . . . .	14,979	591,461
Embraer SA . . . . .	58,200	325,557	BlackBerry, Ltd. (b) . . . . .	49,800	354,048
Engie Brasil Energia SA . . . . .	16,066	136,877	Bombardier, Inc. Class B (a)(b) . . . . .	183,600	272,886
Equatorial Energia SA . . . . .	15,000	288,563	Brookfield Asset Management, Inc. Class A . . . . .	80,150	3,070,324
Fibria Celulose SA . . . . .	24,300	423,835	CAE, Inc. . . . .	28,400	521,713
Gerdau SA Preference Shares . . . . .	95,600	365,553	Cameco Corp. . . . .	37,600	426,159
Hypera SA . . . . .	30,200	235,320	Canadian Imperial Bank of Commerce . . . . .	42,300	3,149,117
IRB Brasil Resseguros S/A . . . . .	9,600	206,725	Canadian National Railway Co. . . . .	69,900	5,174,688
Itau Unibanco Holding SA Preference Shares . . . . .	461,203	4,224,397	Canadian Natural Resources, Ltd. . . . .	116,800	2,816,951
Itausa - Investimentos Itau SA Preference Shares . . . . .	431,265	1,344,174	Canadian Pacific Railway, Ltd. . . . .	13,500	2,394,377
JBS SA . . . . .	123,600	369,612	Canadian Tire Corp., Ltd. Class A . . . . .	6,200	647,963
Klabin SA . . . . .	61,328	251,277	Canadian Utilities, Ltd. Class A (a) . . . . .	14,300	327,922
Kroton Educacional SA . . . . .	148,000	338,711	Canopy Growth Corp. (a)(b) . . . . .	19,200	514,652
Localiza Rent a Car SA . . . . .	56,320	432,309	CCL Industries, Inc. Class B . . . . .	14,100	516,800
Lojas Americanas SA Preference Shares . . . . .	74,181	377,054	Cenovus Energy, Inc. . . . .	98,700	693,747
Lojas Renner SA . . . . .	73,610	805,280	CGI Group, Inc. Class A (b) . . . . .	24,500	1,497,840
M Dias Branco SA . . . . .	7,900	87,240	CI Financial Corp. . . . .	26,300	332,746
Magazine Luiza SA . . . . .	6,700	313,015	Constellation Software, Inc. . . . .	1,900	1,215,650
Multiplan Empreendimentos Imobiliarios SA . . . . .	36,014	225,892	Dollarama, Inc. . . . .	30,600	727,473
Natura Cosméticos SA . . . . .	23,500	272,850	Emera, Inc. . . . .	5,500	176,018
Petrobras Distribuidora SA . . . . .	30,600	202,908	Empire Co., Ltd. Class A . . . . .	16,400	346,180
Petroleo Brasileiro SA Preference Shares . . . . .	660,700	4,067,330	Enbridge, Inc. . . . .	177,900	5,524,044
Porto Seguro SA . . . . .	12,800	172,230	Encana Corp. . . . .	89,700	517,525
Raia Drogasil SA . . . . .	21,900	322,927	Fairfax Financial Holdings, Ltd. . . . .	2,600	1,144,053
Rumo SA (b) . . . . .	100,787	442,077	Finning International, Inc. . . . .	15,500	270,098
Sul America SA . . . . .	17,891	132,022	First Capital Realty, Inc. . . . .	15,500	213,922
Suzano Papel e Celulose SA . . . . .	42,900	421,501	First Quantum Minerals, Ltd. . . . .	64,600	522,173
Telefonica Brasil SA Preference Shares . . . . .	42,285	504,376	Fortis, Inc. . . . .	40,000	1,332,845
TIM Participacoes SA . . . . .	97,800	299,021	Franco-Nevada Corp. . . . .	17,700	1,240,607
Ultrapar Participacoes SA . . . . .	34,800	477,678	George Weston, Ltd. . . . .	7,927	522,643
Vale SA . . . . .	309,506	4,072,710	Gildan Activewear, Inc. . . . .	20,300	615,926
WEG SA . . . . .	75,970	343,808	Goldcorp, Inc. . . . .	86,600	847,739
		<u>34,797,587</u>	Great-West Lifeco, Inc. . . . .	28,600	590,092
<b>CANADA — 6.0%</b>			H&R Real Estate Investment Trust . . . . .	12,800	193,528
Agnico Eagle Mines, Ltd. . . . .	21,800	879,470	Husky Energy, Inc. . . . .	37,355	385,912
			Hydro One, Ltd. (c) . . . . .	31,200	462,586
			IGM Financial, Inc. . . . .	8,000	181,754
			Imperial Oil, Ltd. . . . .	28,100	711,656
			Industrial Alliance Insurance & Financial Services, Inc. . . . .	9,800	312,627
			Intact Financial Corp. . . . .	13,700	994,950

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Inter Pipeline, Ltd. . . . .	36,400	\$ 515,431	Cencosud SA . . . . .	153,516	\$ 277,922
Keyera Corp. (a) . . . . .	19,600	370,388	Cia Cervecerias Unidas SA . . . . .	13,362	171,657
Kinross Gold Corp. (b) . . . . .	126,800	408,493	Colbun SA . . . . .	622,750	125,053
Loblaw Cos., Ltd. . . . .	18,000	805,374	Embotelladora Andina SA		
Lundin Mining Corp. . . . .	62,600	258,503	Class B, Preference Shares . . . . .	22,750	85,054
Magna International, Inc. . . . .	31,500	1,429,239	Empresa Nacional de		
Manulife Financial Corp. . . . .	187,400	2,657,738	Telecomunicaciones SA . . . . .	21,891	169,753
Methanex Corp. . . . .	6,100	293,254	Empresas CMPC SA . . . . .	127,700	405,935
Metro, Inc. . . . .	23,057	799,179	Empresas COPEC SA . . . . .	37,051	444,601
National Bank of Canada (a) . . . . .	32,100	1,317,327	Enel Americas SA . . . . .	2,714,164	479,124
Nutrien, Ltd. . . . .	60,318	2,831,740	Enel Chile SA . . . . .	2,451,823	236,597
Onex Corp. . . . .	8,400	457,271	Itau CorpBanca. . . . .	13,434,953	125,425
Open Text Corp. . . . .	25,100	817,799	Latam Airlines Group SA . . . . .	26,499	264,769
Pembina Pipeline Corp. (a) . . . . .	48,836	1,448,489	SACI Falabella . . . . .	73,961	542,409
Power Corp. of Canada . . . . .	33,600	603,462	Sociedad Quimica y Minera de		
Power Financial Corp. . . . .	23,600	446,323	Chile SA Class B, Preference		
PrairieSky Royalty, Ltd. . . . .	19,194	248,322	Shares . . . . .	12,495	491,608
Restaurant Brands International,					
Inc. . . . .	23,546	1,229,536			5,401,151
RioCan Real Estate Investment			<b>CHINA — 7.1%</b>		
Trust. . . . .	14,800	257,900	3SBio, Inc. (a)(c) . . . . .	100,500	128,877
Rogers Communications, Inc.			51job, Inc. ADR (b) . . . . .	2,700	168,588
Class B . . . . .	35,100	1,797,918	58.com, Inc. ADR (b) . . . . .	8,900	482,469
Royal Bank of Canada . . . . .	139,500	9,543,769	AAC Technologies Holdings,		
Saputo, Inc. . . . .	22,100	634,133	Inc. . . . .	68,000	394,745
Seven Generations Energy, Ltd.			Agile Group Holdings, Ltd. . . . .	148,000	174,099
Class A (b) . . . . .	27,800	226,748	Agricultural Bank of China, Ltd.		
Shaw Communications, Inc.			Class H . . . . .	2,934,600	1,294,704
Class B . . . . .	43,100	779,764	Air China, Ltd. Class H . . . . .	148,000	128,920
Shopify, Inc. Class A (b) . . . . .	8,500	1,174,927	Alibaba Group Holding, Ltd.		
SmartCentres Real Estate			ADR (a)(b) . . . . .	124,500	17,065,215
Investment Trust . . . . .	5,700	128,665	Alibaba Health Information		
SNC-Lavalin Group, Inc. . . . .	15,900	534,579	Technology, Ltd. (a)(b) . . . . .	341,500	276,974
Stars Group, Inc. (b) . . . . .	16,800	277,253	Aluminum Corp. of China, Ltd.		
Sun Life Financial, Inc. . . . .	57,600	1,910,019	Class H (b) . . . . .	344,000	110,722
Suncor Energy, Inc. . . . .	155,264	4,334,614	Angang Steel Co., Ltd. Class H . . . . .	150,000	103,457
Teck Resources, Ltd. Class B . . . . .	52,000	1,118,963	Anhui Conch Cement Co., Ltd.		
TELUS Corp. . . . .	19,100	632,798	Class H . . . . .	125,000	606,691
Thomson Reuters Corp. . . . .	19,630	947,581	ANTA Sports Products, Ltd. . . . .	108,000	517,974
Toronto-Dominion Bank . . . . .	176,400	8,764,463	Autohome, Inc. ADR (a) . . . . .	5,800	453,734
Tourmaline Oil Corp. . . . .	24,600	305,834	AviChina Industry & Technology		
TransCanada Corp. (a) . . . . .	86,300	3,080,338	Co., Ltd. Class H . . . . .	188,000	118,140
Turquoise Hill Resources, Ltd.			BAIC Motor Corp., Ltd. Class H		
(b) . . . . .	95,600	157,490	(c) . . . . .	155,000	81,763
Vermilion Energy, Inc. (a) . . . . .	13,700	288,484	Baidu, Inc. ADR (b) . . . . .	26,700	4,234,620
West Fraser Timber Co., Ltd. . . . .	5,700	281,453	Bank of China, Ltd. Class H . . . . .	7,781,000	3,359,127
Wheaton Precious Metals Corp. . . . .	41,800	815,617	Bank of Communications Co.,		
WSP Global, Inc. . . . .	9,900	425,270	Ltd. Class H . . . . .	890,000	694,553
		113,888,171	Baozun, Inc. ADR (a)(b) . . . . .	4,500	131,445
			BBMG Corp. Class H . . . . .	322,000	101,584
<b>CHILE — 0.3%</b>			BeiGene, Ltd. ADR (b) . . . . .	3,100	434,806
Aguas Andinas SA Class A . . . . .	220,856	121,477	Beijing Capital International		
Antofagasta PLC . . . . .	39,186	390,874	Airport Co., Ltd. Class H . . . . .	160,000	169,823
Banco de Chile . . . . .	2,221,425	317,433	Beijing Enterprises Holdings,		
Banco de Credito e Inversiones			Ltd. . . . .	58,000	307,433
SA . . . . .	4,364	283,503	Beijing Enterprises Water Group,		
Banco Santander Chile . . . . .	6,282,882	467,957	Ltd. (b) . . . . .	484,000	246,656
			BOC Hong Kong Holdings, Ltd. . . . .	349,500	1,299,016

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Brilliance China Automotive Holdings, Ltd. . . . .	242,000	\$ 180,201	China Minsheng Banking Corp., Ltd. Class H . . . . .	546,600	\$ 376,997
BYD Co., Ltd. Class H (a) . . . .	65,000	414,690	China Mobile, Ltd. . . . .	590,000	5,678,185
BYD Electronic International Co., Ltd. . . . .	72,000	90,490	China Molybdenum Co., Ltd. Class H . . . . .	354,000	130,218
CAR, Inc. (b) . . . . .	71,000	52,869	China National Building Material Co., Ltd. Class H . . . . .	338,000	231,396
CGN Power Co., Ltd. Class H (c) . . . . .	958,600	227,732	China Oilfield Services, Ltd. Class H . . . . .	204,000	175,356
China Agri-Industries Holdings, Ltd. . . . .	190,000	67,707	China Oriental Group Co., Ltd. . . . .	192,000	114,278
China Cinda Asset Management Co., Ltd. Class H . . . . .	1,059,592	257,138	China Overseas Land & Investment, Ltd. . . . .	382,000	1,312,472
China CITIC Bank Corp., Ltd. Class H . . . . .	929,000	564,803	China Pacific Insurance Group Co., Ltd. Class H . . . . .	247,400	801,036
China Coal Energy Co., Ltd. Class H . . . . .	186,000	73,171	China Petroleum & Chemical Corp. Class H . . . . .	2,426,000	1,732,116
China Communications Construction Co., Ltd. Class H . . . . .	482,000	455,568	China Power International Development, Ltd. . . . .	606,000	137,774
China Communications Services Corp., Ltd. Class H . . . . .	250,000	206,914	China Railway Construction Corp., Ltd. Class H . . . . .	187,000	259,386
China Conch Venture Holdings, Ltd. . . . .	161,500	480,621	China Railway Group, Ltd. Class H . . . . .	423,000	385,216
China Construction Bank Corp. Class H . . . . .	9,270,000	7,648,681	China Railway Signal & Communication Corp., Ltd. Class H (c) . . . . .	210,000	146,985
China Eastern Airlines Corp., Ltd. Class H . . . . .	192,000	106,921	China Reinsurance Group Corp. Class H . . . . .	499,000	101,975
China Everbright Bank Co., Ltd. Class H . . . . .	221,300	95,820	China Resources Beer Holdings Co., Ltd. . . . .	164,721	575,414
China Everbright International, Ltd. . . . .	361,518	324,146	China Resources Gas Group, Ltd. . . . .	78,000	308,838
China Evergrande Group (a) . . .	287,000	859,605	China Resources Pharmaceutical Group, Ltd. (c) . . . . .	177,000	231,046
China Galaxy Securities Co., Ltd. Class H . . . . .	331,300	149,796	China Resources Power Holdings Co., Ltd. . . . .	222,055	427,130
China Hongqiao Group, Ltd. (a) .	206,000	117,085	China Shenhua Energy Co., Ltd. Class H . . . . .	307,000	672,868
China Huarong Asset Management Co., Ltd. Class H (c) . . . . .	841,000	153,605	China Southern Airlines Co., Ltd. Class H . . . . .	162,000	100,353
China Huishan Dairy Holdings Co., Ltd. (b)(d) . . . . .	66,000	—	China State Construction Engineering Corp., Ltd. Class A . . . . .	120,300	99,807
China International Capital Corp., Ltd. Class H (a)(c) . . .	91,200	171,233	China Taiping Insurance Holdings Co., Ltd. . . . .	168,200	461,890
China Jinmao Holdings Group, Ltd. . . . .	592,000	266,157	China Telecom Corp., Ltd. Class H . . . . .	1,342,000	685,625
China Life Insurance Co., Ltd. Class H . . . . .	967,452	1,755,671	China Tower Corp., Ltd. Class H (b)(c) . . . . .	3,772,000	713,030
China Literature, Ltd. (a)(b)(c) . .	16,000	74,182	China Travel International Investment Hong Kong, Ltd. . .	206,000	54,991
China Longyuan Power Group Corp., Ltd. Class H . . . . .	379,000	258,012	China Unicom Hong Kong, Ltd. .	554,000	591,548
China Medical System Holdings, Ltd. . . . .	122,000	113,440	China Vanke Co., Ltd. Class H . .	118,000	400,902
China Mengniu Dairy Co., Ltd. (b) . . . . .	249,000	776,003	China Zhongwang Holdings, Ltd. . . . .	231,200	102,469
China Merchants Bank Co., Ltd. Class H . . . . .	412,700	1,512,894	Chongqing Rural Commercial Bank Co., Ltd. Class H . . . . .	198,000	106,216
China Merchants Port Holdings Co., Ltd. . . . .	124,776	224,711	CIFI Holdings Group Co., Ltd. . .	288,000	153,024

*See accompanying notes to financial statements.*

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
CITIC Securities Co., Ltd. Class H . . . . .	190,500	\$ 328,476	Hua Hong Semiconductor, Ltd. (a)(c) . . . . .	37,000	\$ 68,524
CITIC, Ltd. . . . .	594,000	931,664	Huadian Power International Corp., Ltd. Class H . . . . .	300,000	135,260
CNOOC, Ltd. . . . .	1,687,000	2,607,202	Huaneng Power International, Inc. Class H . . . . .	388,000	246,794
COSCO SHIPPING Energy Transportation Co., Ltd. Class H . . . . .	116,000	57,931	Huaneng Renewables Corp., Ltd. Class H . . . . .	418,629	112,285
COSCO SHIPPING Holdings Co., Ltd. Class H (b) . . . . .	227,000	85,531	Huatai Securities Co., Ltd. Class H (a)(c) . . . . .	154,400	244,536
COSCO SHIPPING Ports, Ltd. . . . .	134,725	132,499	Huazhu Group, Ltd. ADR (a) . . . . .	13,100	375,053
Country Garden Holdings Co., Ltd. . . . .	719,000	875,177	Industrial & Commercial Bank of China, Ltd. Class H . . . . .	6,842,400	4,889,615
Country Garden Services Holdings Co., Ltd. (b) . . . . .	90,000	143,000	Industrial Bank Co., Ltd. Class A . . . . .	54,800	119,166
CRRC Corp., Ltd. Class H . . . . .	430,350	419,942	Inner Mongolia Yitai Coal Co., Ltd. Class B . . . . .	93,400	110,399
CSPC Pharmaceutical Group, Ltd. . . . .	442,000	637,933	JD.com, Inc. ADR (b) . . . . .	69,300	1,450,449
Ctrip.com International, Ltd. ADR (b) . . . . .	40,100	1,085,106	Jiangsu Expressway Co., Ltd. Class H . . . . .	98,000	136,686
Dali Foods Group Co., Ltd. (c) . . . . .	180,500	133,484	Jiangxi Copper Co., Ltd. Class H . . . . .	75,000	88,226
Datang International Power Generation Co., Ltd. Class H . . . . .	428,000	100,586	Kaisa Group Holdings, Ltd. (b) . . . . .	292,000	93,239
Dongfeng Motor Group Co., Ltd. Class H . . . . .	308,000	279,308	Kingdee International Software Group Co., Ltd. (a) . . . . .	174,000	153,791
ENN Energy Holdings, Ltd. . . . .	78,000	691,897	Kingsoft Corp., Ltd. . . . .	54,000	77,800
Far East Horizon, Ltd. . . . .	238,000	240,148	Kunlun Energy Co., Ltd. . . . .	290,000	307,433
Fosun International, Ltd. . . . .	260,500	379,304	Kweichow Moutai Co., Ltd. Class A . . . . .	1,700	145,992
Future Land Development Holdings, Ltd. . . . .	156,000	106,798	KWG Group Holdings, Ltd. (b) . . . . .	111,000	98,250
Fuyao Glass Industry Group Co., Ltd. Class H (c) . . . . .	45,600	145,897	Legend Holdings Corp. Class H (c) . . . . .	60,300	157,887
GDS Holdings, Ltd. ADR (a)(b) . . . . .	6,700	154,703	Lenovo Group, Ltd. . . . .	620,000	418,911
Geely Automobile Holdings, Ltd. . . . .	446,000	786,119	Logan Property Holdings Co., Ltd. . . . .	120,000	150,357
Genscript Biotech Corp. (b) . . . . .	68,000	91,716	Longfor Group Holdings, Ltd. . . . .	128,000	382,560
GF Securities Co., Ltd. Class H . . . . .	178,200	241,717	Luye Pharma Group, Ltd. (a)(c) . . . . .	154,500	107,547
GOME Retail Holdings, Ltd. (a)(b) . . . . .	972,000	80,696	Maanshan Iron & Steel Co., Ltd. Class H . . . . .	284,000	125,144
Great Wall Motor Co., Ltd. Class H (a) . . . . .	387,000	221,938	Meitu, Inc. (a)(b)(c) . . . . .	130,000	36,363
Greentown China Holdings, Ltd. . . . .	76,000	57,078	Metallurgical Corp. of China, Ltd. Class H . . . . .	400,000	96,049
Greentown Service Group Co., Ltd. . . . .	134,000	102,691	Mint Group, Ltd. . . . .	68,000	219,303
Guangdong Investment, Ltd. . . . .	284,000	549,185	MMG, Ltd. (b) . . . . .	212,000	91,251
Guangzhou Automobile Group Co., Ltd. Class H . . . . .	302,800	302,052	Momo, Inc. ADR (b) . . . . .	14,000	332,500
Guangzhou R&F Properties Co., Ltd. Class H . . . . .	77,600	117,351	NetEase, Inc. ADR . . . . .	7,600	1,788,812
Guotai Junan Securities Co., Ltd. Class H (c) . . . . .	52,600	106,418	New China Life Insurance Co., Ltd. Class H . . . . .	72,300	287,192
Haitian International Holdings, Ltd. . . . .	53,000	102,218	New Oriental Education & Technology Group, Inc. ADR (b) . . . . .	13,700	750,897
Haitong Securities Co., Ltd. Class H . . . . .	271,200	259,792	Nexteer Automotive Group, Ltd. . . . .	84,000	119,734
Hengan International Group Co., Ltd. . . . .	70,000	509,621	Noah Holdings, Ltd. ADR (b) . . . . .	3,500	151,620
HengTen Networks Group, Ltd. (a)(b) . . . . .	2,024,000	61,526	People's Insurance Co. Group of China, Ltd. Class H . . . . .	770,000	309,796
			PetroChina Co., Ltd. Class H . . . . .	2,080,000	1,296,455
			PICC Property & Casualty Co., Ltd. Class H . . . . .	617,700	631,952

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ping An Insurance Group Co. of China, Ltd. Class H . . . . .	519,010	\$ 4,574,302	Wuxi Biologics Cayman, Inc. (b)(c) . . . . .	43,000	\$ 275,432
Postal Savings Bank of China Co., Ltd. Class H (c). . . . .	244,000	128,711	Xinjiang Goldwind Science & Technology Co., Ltd. Class H . . . . .	115,200	102,114
Semiconductor Manufacturing International Corp. (a)(b). . . . .	249,300	218,116	Xinyi Solar Holdings, Ltd. (a) . . . . .	268,000	94,133
Shandong Weigao Group Medical Polymer Co., Ltd. Class H . . . . .	204,000	165,194	Yangzijiang Shipbuilding Holdings, Ltd. . . . .	225,300	206,621
Shanghai Electric Group Co., Ltd. Class H . . . . .	358,000	114,313	Yanzhou Coal Mining Co., Ltd. Class H . . . . .	150,000	121,083
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H . . . . .	66,000	193,886	Yihai International Holding, Ltd.. . . . .	45,000	110,009
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B . . . . .	128,920	164,373	Yum China Holdings, Inc. . . . .	35,900	1,203,727
Shanghai Pharmaceuticals Holding Co., Ltd. Class H . . . . .	78,900	160,433	Yuzhou Properties Co., Ltd. . . . .	239,398	98,764
Shanghai Pudong Development Bank Co., Ltd. Class A . . . . .	41,600	59,339	YY, Inc. ADR (b) . . . . .	5,200	311,272
Shenzhen Investment, Ltd. . . . .	284,000	93,949	Zhaojin Mining Industry Co., Ltd. Class H . . . . .	95,000	96,464
Shenzhen International Group Holdings, Ltd. . . . .	74,000	838,831	Zhejiang Expressway Co., Ltd. Class H . . . . .	114,000	98,866
Shui On Land, Ltd. . . . .	328,000	72,895	ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(c) . . . . .	23,300	74,548
Sihuan Pharmaceutical Holdings Group, Ltd. . . . .	326,000	57,044	Zhongsheng Group Holdings, Ltd. . . . .	50,000	99,114
SINA Corp. (b). . . . .	6,300	337,932	Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	61,000	338,138
Sino-Ocean Group Holding, Ltd.. . . . .	192,000	84,605	Zijin Mining Group Co., Ltd. Class H . . . . .	684,000	259,470
Sinopec Engineering Group Co., Ltd. Class H . . . . .	115,500	94,857	ZTE Corp. Class H (b) . . . . .	45,800	86,577
Sinopec Shanghai Petrochemical Co., Ltd. Class H . . . . .	210,000	92,000			135,812,168
Sinopharm Group Co., Ltd. Class H . . . . .	112,800	474,001	<b>COLOMBIA — 0.1%</b>		
Sinotrans, Ltd. Class H . . . . .	286,000	124,199	Bancolombia SA ADR . . . . .	71,274	695,646
Sinotruk Hong Kong, Ltd. (a) . . . . .	97,000	146,193	Cementos Argos SA . . . . .	35,710	76,533
SOHO China, Ltd. (b) . . . . .	353,000	125,792	Ecopetrol SA ADR (a) . . . . .	462,900	387,565
Sunac China Holdings, Ltd. (a) . . . . .	223,000	726,305	Grupo Argos SA . . . . .	22,062	114,811
Sunny Optical Technology Group Co., Ltd. . . . .	74,800	664,944	Grupo Aval Acciones y Valores SA Preference Shares . . . . .	302,656	93,104
TAL Education Group ADR (b) . . . . .	35,700	952,476	Grupo de Inversiones Suramericana SA . . . . .	34,217	335,410
Tencent Holdings, Ltd. . . . .	551,800	22,130,215	Interconexion Electrica SA ESP . . . . .	32,243	138,801
Tingyi Cayman Islands Holding Corp. . . . .	170,000	227,120			1,841,870
Tong Ren Tang Technologies Co., Ltd. Class H . . . . .	51,000	66,833	<b>CZECH REPUBLIC — 0.0%</b>		
Towngas China Co., Ltd. (b) . . . . .	88,000	65,303	(e)		
TravelSky Technology, Ltd. Class H . . . . .	107,000	274,014	CEZ A/S . . . . .	18,134	430,916
Tsingtao Brewery Co., Ltd. Class H . . . . .	38,000	153,372	Komercni banka A/S . . . . .	6,873	258,569
Uni-President China Holdings, Ltd. . . . .	114,000	99,012	Moneta Money Bank A/S (c) . . . . .	43,887	141,325
Vipshop Holdings, Ltd. ADR (b). . . . .	42,600	232,596			830,810
Want Want China Holdings, Ltd.. . . . .	450,000	314,969	<b>DENMARK — 1.1%</b>		
Weibo Corp. ADR (a)(b) . . . . .	6,010	351,164	AP Moller - Maersk A/S Class A. . . . .	947	1,162,848
Weichai Power Co., Ltd. Class H. . . . .	164,000	187,474	Carlsberg A/S Class B . . . . .	10,362	1,099,384
			Chr. Hansen Holding A/S . . . . .	9,405	830,724
			Coloplast A/S Class B . . . . .	11,270	1,044,486
			Danske Bank A/S . . . . .	71,622	1,414,238
			DSV A/S. . . . .	18,848	1,239,219
			Genmab A/S (b) . . . . .	6,227	1,018,286
			H Lundbeck A/S . . . . .	7,583	331,526
			ISS A/S. . . . .	14,604	407,273
			Novo Nordisk A/S Class B. . . . .	175,078	7,989,604

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Novozymes A/S Class B . . . . .	20,865	\$ 929,791	Danone SA . . . . .	59,310	\$ 4,170,391
Orsted A/S (c) . . . . .	18,326	1,223,146	Dassault Aviation SA . . . . .	263	363,785
Pandora A/S . . . . .	9,949	404,334	Dassault Systemes SE . . . . .	12,642	1,498,641
Tryg A/S . . . . .	11,419	286,702	Edenred . . . . .	24,409	895,970
Vestas Wind Systems A/S . . . . .	19,657	1,481,814	Eiffage SA . . . . .	7,102	592,337
William Demant Holding A/S (b) . . . . .	9,101	257,780	Electricite de France SA . . . . .	61,138	964,481
		<u>21,121,155</u>	Engie SA . . . . .	177,684	2,544,071
			EssilorLuxottica SA . . . . .	27,988	3,533,790
<b>EGYPT — 0.0% (e)</b>			Eurazeo SE . . . . .	5,059	357,401
Commercial International Bank Egypt SAE . . . . .	110,237	461,310	Eutelsat Communications SA . . . . .	15,258	300,093
Eastern Tobacco . . . . .	112,565	103,017	Faurecia SA . . . . .	7,635	288,633
ElSewedy Electric Co. . . . .	69,110	69,804	Gecina SA REIT . . . . .	4,356	562,690
		<u>634,131</u>	Getlink SE . . . . .	48,133	645,422
			Hermes International . . . . .	2,992	1,658,163
<b>FINLAND — 0.8%</b>			ICADE REIT . . . . .	3,709	281,956
Elisa Oyj . . . . .	14,499	598,009	Iliad SA . . . . .	2,932	411,088
Fortum Oyj . . . . .	42,506	928,083	Imerys SA . . . . .	2,719	130,483
Kone Oyj Class B . . . . .	31,811	1,514,228	Ingenico Group SA . . . . .	4,951	280,383
Metso Oyj . . . . .	9,855	257,985	Ipsen SA . . . . .	3,981	513,567
Neste Oyj . . . . .	12,340	950,212	JCDecaux SA . . . . .	6,672	187,016
Nokia Oyj . . . . .	551,780	3,175,648	Kering SA . . . . .	7,417	3,489,850
Nokian Renkaat Oyj . . . . .	9,752	298,989	Klepierre SA REIT . . . . .	20,838	642,213
Nordea Bank Abp . . . . .	287,140	2,415,437	Legrand SA . . . . .	25,427	1,432,997
Orion Oyj Class B . . . . .	9,415	325,896	L'Oreal SA . . . . .	24,514	5,638,263
Sampo Oyj Class A . . . . .	42,050	1,846,348	LVMH Moet Hennessy Louis Vuitton SE . . . . .	26,780	7,904,419
Stora Enso Oyj Class R . . . . .	52,686	607,399	Natixis SA . . . . .	91,070	428,815
UPM-Kymmene Oyj . . . . .	50,429	1,276,901	Orange SA . . . . .	195,525	3,163,846
Wartsila OYJ Abp . . . . .	42,147	669,466	Pernod Ricard SA . . . . .	20,666	3,385,367
		<u>14,864,601</u>	Peugeot SA . . . . .	54,152	1,154,197
			Publicis Groupe SA . . . . .	19,674	1,126,316
<b>FRANCE — 6.8%</b>			Remy Cointreau SA . . . . .	2,535	286,746
Accor SA . . . . .	17,781	754,311	Renault SA . . . . .	18,162	1,132,561
Aeroports de Paris . . . . .	3,014	570,223	Rexel SA . . . . .	24,964	265,400
Air Liquide SA . . . . .	41,439	5,137,383	Safran SA . . . . .	32,144	3,872,966
Airbus SE . . . . .	56,265	5,400,250	Sanofi . . . . .	109,134	9,439,077
Alstom SA . . . . .	14,994	604,541	Sartorius Stedim Biotech . . . . .	2,621	261,718
Amundi SA (c) . . . . .	6,238	329,166	Schneider Electric SE . . . . .	52,681	3,596,474
Arkema SA . . . . .	6,889	590,322	SCOR SE . . . . .	16,986	765,051
Atos SE . . . . .	8,831	721,602	SEB SA . . . . .	1,973	254,413
AXA SA . . . . .	189,266	4,080,105	Societe BIC SA . . . . .	2,422	246,830
BioMerieux . . . . .	3,590	235,975	Societe Generale SA . . . . .	75,585	2,403,786
BNP Paribas SA . . . . .	108,826	4,910,864	Sodexo SA . . . . .	8,391	858,499
Bollere SA . . . . .	77,292	309,247	Suez . . . . .	38,516	507,661
Bouygues SA . . . . .	20,033	717,709	Teleperformance . . . . .	5,672	905,159
Bureau Veritas SA . . . . .	25,576	520,276	Thales SA . . . . .	9,869	1,150,738
Capgemini SE . . . . .	15,428	1,530,850	TOTAL SA . . . . .	230,505	12,168,510
Carrefour SA . . . . .	58,042	989,289	Ubisoft Entertainment SA (b) . . . . .	7,288	587,188
Casino Guichard Perrachon SA (a) . . . . .	6,350	263,792	Unibail-Rodamco-Westfield REIT . . . . .	76,348	2,022,284
Cie de Saint-Gobain . . . . .	47,352	1,578,714	Valeo SA . . . . .	21,629	630,740
Cie Generale des Etablissements Michelin SCA . . . . .	16,233	1,608,870	Veolia Environnement SA . . . . .	50,567	1,037,901
CNP Assurances . . . . .	17,239	364,969	Vinci SA . . . . .	49,541	4,078,693
Covivio REIT . . . . .	3,869	372,404	Vivendi SA . . . . .	101,137	2,460,282
Credit Agricole SA . . . . .	111,146	1,198,143	Wendel SA . . . . .	2,944	352,361
					<u>130,620,687</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>GERMANY — 5.5%</b>			Siemens AG . . . . .	74,170	\$ 8,256,599
1&1 Drillisch AG . . . . .	4,635	\$ 235,783	Siemens Healthineers AG (b)(c) . . . . .	15,157	633,205
adidas AG . . . . .	17,911	3,734,632	Symrise AG . . . . .	11,575	853,461
Allianz SE . . . . .	41,416	8,291,949	Telefonica Deutschland Holding AG . . . . .	64,992	253,942
Axel Springer SE . . . . .	4,179	235,899	ThyssenKrupp AG . . . . .	43,389	743,010
BASF SE . . . . .	88,717	6,125,576	TUI AG . . . . .	41,302	592,038
Bayer AG . . . . .	90,032	6,232,839	Uniper SE . . . . .	20,158	520,786
Bayerische Motoren Werke AG Preference Shares . . . . .	37,183	2,959,520	United Internet AG . . . . .	11,995	523,802
Beiersdorf AG . . . . .	9,821	1,023,442	Volkswagen AG Preference Shares . . . . .	21,530	3,419,786
Brenntag AG . . . . .	14,599	629,169	Vonovia SE . . . . .	48,214	2,182,035
Commerzbank AG (b) . . . . .	96,730	639,466	Wirecard AG . . . . .	11,091	1,683,728
Continental AG . . . . .	10,488	1,447,715	Zalando SE (b)(c) . . . . .	11,226	287,973
Covestro AG (c) . . . . .	18,777	926,855			105,853,532
Daimler AG . . . . .	88,074	4,622,300	<b>GREECE — 0.1%</b>		
Delivery Hero SE (b)(c) . . . . .	8,039	298,668	Alpha Bank AE (b) . . . . .	126,379	158,917
Deutsche Bank AG . . . . .	185,512	1,477,478	FF Group (b)(d) . . . . .	122	335
Deutsche Boerse AG . . . . .	18,248	2,189,278	Hellenic Telecommunications Organization SA . . . . .	21,711	236,276
Deutsche Lufthansa AG . . . . .	24,117	543,116	JUMBO SA . . . . .	9,840	143,082
Deutsche Post AG . . . . .	96,984	2,650,836	Motor Oil Hellas Corinth Refineries SA . . . . .	5,457	131,002
Deutsche Telekom AG . . . . .	322,158	5,457,833	OPAP SA . . . . .	26,292	228,273
Deutsche Wohnen SE . . . . .	35,278	1,613,122	Titan Cement Co. SA . . . . .	4,041	89,525
E.ON SE . . . . .	208,858	2,059,748			987,410
Evonik Industries AG . . . . .	16,655	415,054	<b>HONG KONG — 2.6%</b>		
Fraport AG Frankfurt Airport Services Worldwide . . . . .	4,505	321,662	AIA Group, Ltd. . . . .	1,170,000	9,713,450
Fresenius Medical Care AG & Co. KGaA . . . . .	20,477	1,325,845	Alibaba Pictures Group, Ltd. (a)(b) . . . . .	1,680,000	283,242
Fresenius SE & Co. KGaA . . . . .	39,215	1,899,837	ASM Pacific Technology, Ltd. . . . .	26,700	257,303
Fuchs Petrolub SE Preference Shares . . . . .	6,074	249,827	Bank of East Asia, Ltd. . . . .	105,213	334,613
GEA Group AG . . . . .	17,601	452,713	China Ding Yi Feng Holdings, Ltd. (b) . . . . .	88,000	236,035
Hannover Rueck SE . . . . .	5,451	733,425	China Everbright, Ltd. . . . .	66,000	117,006
HeidelbergCement AG . . . . .	13,510	824,398	China First Capital Group, Ltd. (b) . . . . .	278,000	158,008
Henkel AG & Co. KGaA Preference Shares . . . . .	27,509	2,883,499	China Gas Holdings, Ltd. . . . .	163,000	580,853
HOCHTIEF AG . . . . .	1,698	228,464	China Resources Cement Holdings, Ltd. . . . .	230,000	207,105
HUGO BOSS AG . . . . .	6,469	398,740	China Resources Land, Ltd. . . . .	259,333	997,008
Infineon Technologies AG . . . . .	110,682	2,197,126	China State Construction International Holdings, Ltd. . . . .	184,750	146,774
Innogy SE (b) . . . . .	14,181	613,192	China Traditional Chinese Medicine Holdings Co., Ltd. . . . .	200,000	116,485
KION Group AG . . . . .	7,102	359,900	CK Asset Holdings, Ltd. . . . .	248,024	1,815,192
Lanxess AG . . . . .	9,138	419,933	CK Hutchison Holdings, Ltd. . . . .	255,524	2,454,278
Merck KGaA . . . . .	11,996	1,233,916	CK Infrastructure Holdings, Ltd. . . . .	62,500	473,379
METRO AG . . . . .	15,737	240,973	CLP Holdings, Ltd. . . . .	159,000	1,797,276
MTU Aero Engines AG . . . . .	4,909	888,897	Dairy Farm International Holdings, Ltd. . . . .	29,600	267,880
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen . . . . .	14,220	3,097,503	Fullshare Holdings, Ltd. (a)(b) . . . . .	625,000	143,690
OSRAM Licht AG . . . . .	9,397	407,343	Galaxy Entertainment Group, Ltd. . . . .	232,000	1,475,678
Porsche Automobil Holding SE Preference Shares . . . . .	14,130	834,126	Haier Electronics Group Co., Ltd. (b) . . . . .	110,000	270,597
ProSiebenSat.1 Media SE . . . . .	22,536	400,599			
Puma SE . . . . .	898	438,336			
QIAGEN NV (b) . . . . .	21,785	739,136			
RWE AG . . . . .	48,660	1,054,941			
SAP SE . . . . .	95,220	9,462,393			
Sartorius AG Preference Shares . . . . .	3,102	386,165			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hanergy Thin Film Power Group, Ltd. (b)(d) . . . . .	68,000	\$ —	Wharf Real Estate Investment Co., Ltd. . . . .	121,000	\$ 724,051
Hang Lung Group, Ltd. . . . .	95,000	241,949	Wheelock & Co., Ltd. . . . .	77,000	440,107
Hang Lung Properties, Ltd. . . . .	195,000	371,602	Yue Yuen Industrial Holdings, Ltd. . . . .	56,500	180,772
Hang Seng Bank, Ltd. . . . .	73,500	1,650,367	Yuexiu Property Co., Ltd. . . . .	600,000	110,354
Henderson Land Development Co., Ltd. . . . .	127,606	635,638			49,922,813
HK Electric Investments & HK Electric Investments, Ltd. . . . .	246,664	248,890	<b>HUNGARY — 0.1%</b>		
HKT Trust & HKT, Ltd. . . . .	358,000	515,782	MOL Hungarian Oil & Gas PLC.	31,397	344,370
Hong Kong & China Gas Co., Ltd. . . . .	872,550	1,805,426	OTP Bank Nyrt. . . . .	20,801	836,849
Hong Kong Exchanges & Clearing, Ltd. . . . .	115,232	3,335,088	Richter Gedeon Nyrt . . . . .	14,827	286,894
Hongkong Land Holdings, Ltd. . . . .	113,200	713,160			1,468,113
Hutchison China MediTech, Ltd. ADR (b) . . . . .	5,100	117,759	<b>INDIA — 2.3%</b>		
Hysan Development Co., Ltd. . . . .	59,000	280,706	Adani Ports & Special Economic Zone, Ltd. . . . .	52,116	288,368
Jardine Matheson Holdings, Ltd. . . . .	21,500	1,495,970	Ambuja Cements, Ltd. . . . .	52,062	167,786
Jardine Strategic Holdings, Ltd. . . . .	21,200	778,252	Ashok Leyland, Ltd. . . . .	96,463	141,624
Jiayuan International Group, Ltd. (a) . . . . .	87,156	161,191	Asian Paints, Ltd. . . . .	30,695	601,897
Kerry Properties, Ltd. . . . .	75,500	257,956	Aurobindo Pharma, Ltd. . . . .	23,836	250,224
Kingboard Holdings, Ltd. . . . .	56,000	149,489	Avenue Supermarts, Ltd. (b)(c) . . . . .	10,923	251,222
Kingboard Laminates Holdings, Ltd. . . . .	95,000	78,384	Axis Bank, Ltd. (b) . . . . .	169,824	1,507,898
Lee & Man Paper Manufacturing, Ltd. . . . .	156,000	132,302	Bajaj Auto, Ltd. . . . .	8,686	339,030
Link REIT. . . . .	203,000	2,056,097	Bajaj Finance, Ltd. . . . .	16,741	633,288
Melco Resorts & Entertainment, Ltd. ADR. . . . .	23,130	407,551	Bajaj Finserv, Ltd. . . . .	3,439	318,810
MTR Corp., Ltd. . . . .	144,381	759,769	Bharat Forge, Ltd. . . . .	16,336	118,984
New World Development Co., Ltd. . . . .	570,324	754,668	Bharat Petroleum Corp., Ltd. . . . .	83,934	436,411
Nine Dragons Paper Holdings, Ltd. . . . .	143,000	132,418	Bharti Airtel, Ltd. . . . .	126,484	565,795
NWS Holdings, Ltd. . . . .	140,968	289,161	Bharti Infratel, Ltd. . . . .	71,218	264,103
PCCW, Ltd. . . . .	337,000	194,125	Bosch, Ltd. . . . .	698	196,558
Power Assets Holdings, Ltd. . . . .	130,000	904,928	Britannia Industries, Ltd. . . . .	5,514	246,418
Sands China, Ltd. . . . .	244,000	1,068,952	Cadila Healthcare, Ltd. . . . .	27,349	136,559
Shanghai Industrial Holdings, Ltd. . . . .	53,000	107,227	Cipla, Ltd. . . . .	30,767	228,720
Shangri-La Asia, Ltd. . . . .	100,000	148,160	Coal India, Ltd. . . . .	61,898	213,449
Shenzhen International Holdings, Ltd. . . . .	80,500	155,050	Container Corp. Of India, Ltd. . . . .	14,570	143,436
Shimao Property Holdings, Ltd. . . . .	133,500	356,371	Dabur India, Ltd. . . . .	47,756	294,136
Sino Biopharmaceutical, Ltd. . . . .	648,000	427,070	Divi's Laboratories, Ltd. . . . .	7,572	160,648
Sino Land Co., Ltd. . . . .	333,748	572,065	Dr Reddy's Laboratories, Ltd. . . . .	12,175	456,377
SJM Holdings, Ltd. . . . .	218,000	203,261	Eicher Motors, Ltd. . . . .	1,262	417,292
SSY Group, Ltd. . . . .	132,000	97,786	GAIL India, Ltd. . . . .	65,837	356,809
Sun Art Retail Group, Ltd. . . . .	251,500	256,339	Glenmark Pharmaceuticals, Ltd. . . . .	13,064	129,583
Sun Hung Kai Properties, Ltd. . . . .	155,500	2,216,506	Godrej Consumer Products, Ltd. . . . .	31,261	363,141
Swire Pacific, Ltd. Class A . . . . .	52,500	554,548	Grasim Industries, Ltd. . . . .	33,219	393,594
Swire Properties, Ltd. . . . .	102,200	358,970	Havells India, Ltd. . . . .	19,396	192,126
Techtronic Industries Co., Ltd. . . . .	123,000	653,541	HCL Technologies, Ltd. . . . .	54,123	747,481
WH Group, Ltd. . . . .	829,000	638,478	Hero MotoCorp, Ltd. . . . .	4,570	202,267
Wharf Holdings, Ltd. . . . .	130,000	338,725	Hindalco Industries, Ltd. . . . .	105,540	340,891
			Hindustan Petroleum Corp., Ltd. . . . .	57,590	208,781
			Hindustan Unilever, Ltd. . . . .	64,285	1,673,905
			Housing Development Finance Corp., Ltd. . . . .	155,744	4,383,542
			ICICI Bank, Ltd. ADR . . . . .	216,770	1,140,400
			Indiabulls Housing Finance, Ltd. . . . .	26,026	317,986
			Indian Oil Corp., Ltd. . . . .	126,248	248,102
			Infosys, Ltd. . . . .	337,933	3,193,786
			InterGlobe Aviation, Ltd. (c) . . . . .	8,111	135,301

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
ITC, Ltd. . . . .	343,637	\$ 1,386,066	Bank Tabungan Negara Persero		
JSW Steel, Ltd. . . . .	84,590	372,576	Tbk PT . . . . .	370,200	\$ 65,390
Larsen & Toubro, Ltd. GDR. . . . .	44,656	920,513	Bukit Asam Tbk PT . . . . .	469,600	140,423
LIC Housing Finance, Ltd. . . . .	27,542	191,786	Bumi Serpong Damai Tbk PT		
Lupin, Ltd. . . . .	24,227	292,830	(b) . . . . .	1,332,000	116,249
Mahindra & Mahindra Financial			Charoen Pokphand Indonesia		
Services, Ltd. . . . .	27,266	185,080	Tbk PT . . . . .	817,700	410,840
Mahindra & Mahindra, Ltd. . . . .	73,529	847,027	Gudang Garam Tbk PT. . . . .	43,700	254,132
Marico, Ltd. . . . .	54,288	291,288	Hanjaya Mandala Sampoerna		
Maruti Suzuki India, Ltd. . . . .	10,676	1,139,548	Tbk PT . . . . .	833,400	215,015
Motherson Sumi Systems, Ltd. . . . .	82,206	196,404	Indah Kiat Pulp & Paper Corp.		
Nestle India, Ltd. . . . .	2,089	332,044	Tbk PT . . . . .	239,400	192,286
NTPC, Ltd. . . . .	178,903	381,048	Indocement Tunggul Prakarsa		
Oil & Natural Gas Corp., Ltd. . . . .	147,556	316,607	Tbk PT . . . . .	222,400	285,346
Page Industries, Ltd. . . . .	490	175,639	Indofood CBP Sukses Makmur		
Petronet LNG, Ltd. . . . .	45,619	146,106	Tbk PT . . . . .	220,400	160,165
Pidilite Industries, Ltd. . . . .	10,715	170,160	Indofood Sukses Makmur Tbk		
Piramal Enterprises, Ltd. . . . .	7,347	250,039	PT . . . . .	409,500	212,154
Power Grid Corp. of India, Ltd. . . . .	137,352	387,769	Jasa Marga Persero Tbk PT . . . . .	410,075	122,053
REC, Ltd. . . . .	54,149	94,236	Kalbe Farma Tbk PT . . . . .	1,941,600	205,232
Reliance Industries, Ltd. GDR			Pabrik Kertas Tjiwi Kimia Tbk		
(c) . . . . .	271,217	4,479,668	PT . . . . .	133,200	102,818
Shree Cement, Ltd. . . . .	1,029	254,484	Pakuwon Jati Tbk PT . . . . .	1,357,000	58,508
Shriram Transport Finance Co.,			Perusahaan Gas Negara Persero		
Ltd. . . . .	13,935	247,103	Tbk . . . . .	1,274,900	187,955
State Bank of India GDR (b) . . . . .	156,921	703,656	Semen Indonesia Persero Tbk		
Sun Pharmaceutical Industries,			PT . . . . .	331,000	264,708
Ltd. . . . .	77,071	474,856	Surya Citra Media Tbk PT. . . . .	511,200	66,477
Tata Consultancy Services, Ltd. . . . .	87,140	2,364,943	Telekomunikasi Indonesia		
Tata Motors, Ltd. ADR (a)(b) . . . . .	144,941	369,722	Persero Tbk PT . . . . .	5,006,800	1,305,668
Tata Power Co., Ltd. . . . .	115,538	126,932	Tower Bersama Infrastructure		
Tata Steel, Ltd. . . . .	26,661	198,904	Tbk PT . . . . .	191,400	47,916
Tech Mahindra, Ltd. . . . .	49,927	516,076	Unilever Indonesia Tbk PT . . . . .	144,200	455,263
Titan Co., Ltd. . . . .	27,157	360,842	United Tractors Tbk PT. . . . .	146,700	279,016
UltraTech Cement, Ltd. . . . .	8,609	492,013			
United Spirits, Ltd. (b) . . . . .	25,960	235,003			10,992,918
UPL, Ltd. . . . .	31,100	337,795	<b>IRELAND — 0.4%</b>		
Vedanta, Ltd. ADR (a) . . . . .	115,852	347,838	AerCap Holdings NV (b) . . . . .	12,623	499,871
Vodafone Idea, Ltd. (b) . . . . .	210,934	113,904	AIB Group PLC . . . . .	83,592	351,654
Wipro, Ltd. ADR (a) . . . . .	101,131	481,280	Bank of Ireland Group PLC . . . . .	92,401	513,353
Yes Bank, Ltd. . . . .	163,001	424,692	CRH PLC . . . . .	79,344	2,095,218
Zee Entertainment Enterprises,			James Hardie Industries PLC . . . . .	42,756	455,115
Ltd. . . . .	51,854	353,764	Kerry Group PLC Class A . . . . .	14,990	1,482,248
		43,366,969	Kingspan Group PLC (a) . . . . .	14,517	620,325
<b>INDONESIA — 0.6%</b>			Paddy Power Betfair PLC . . . . .	8,664	709,640
Adaro Energy Tbk PT. . . . .	1,258,000	106,291	Ryanair Holdings PLC ADR (b) . . . . .	2,363	168,576
Astra International Tbk PT . . . . .	2,015,000	1,152,529	Smurfit Kappa Group PLC . . . . .	23,145	615,418
Bank Central Asia Tbk PT . . . . .	931,800	1,684,757			7,511,418
Bank Danamon Indonesia Tbk			<b>ISRAEL — 0.3%</b>		
PT . . . . .	361,600	191,110	Azrieli Group, Ltd. . . . .	5,161	246,535
Bank Mandiri Persero Tbk PT . . . . .	1,763,700	904,540	Bank Hapoalim BM. . . . .	96,523	610,897
Bank Negara Indonesia Persero			Bank Leumi Le-Israel BM. . . . .	145,133	877,770
Tbk PT . . . . .	651,900	398,937	Bezeq The Israeli		
Bank Rakyat Indonesia Persero			Telecommunication Corp.,		
Tbk PT . . . . .	5,528,600	1,407,140	Ltd. . . . .	242,358	236,731
			Check Point Software		
			Technologies, Ltd. (b) . . . . .	11,810	1,212,296

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Elbit Systems, Ltd. . . . .	2,126	\$ 243,963	Bridgestone Corp. (a) . . . . .	60,000	\$ 2,316,547
Israel Chemicals, Ltd. . . . .	73,453	416,727	Brother Industries, Ltd. . . . .	19,300	286,910
Mizrahi Tefahot Bank, Ltd. . . . .	16,345	276,182	Calbee, Inc. . . . .	6,100	191,259
Nice, Ltd. (b) . . . . .	6,158	662,808	Canon, Inc. (a) . . . . .	94,500	2,584,829
Teva Pharmaceutical Industries, Ltd. ADR (b) . . . . .	96,235	1,496,114	Casio Computer Co., Ltd. (a) . . . . .	17,500	207,993
Wix.com, Ltd. (a)(b) . . . . .	4,100	370,394	Central Japan Railway Co. . . . .	13,700	2,892,590
		<u>6,650,417</u>	Chiba Bank, Ltd. . . . .	57,000	318,990
			Chubu Electric Power Co., Inc. . . . .	62,400	888,666
<b>ITALY — 1.3%</b>			Chugai Pharmaceutical Co., Ltd. (a) . . . . .	20,900	1,215,349
Assicurazioni Generali SpA . . . . .	111,294	1,857,495	Chugoku Electric Power Co., Inc. . . . .	32,000	416,497
Atlantia SpA . . . . .	46,846	967,685	Coca-Cola Bottlers Japan Holdings, Inc. (a) . . . . .	13,200	395,224
Davide Campari-Milano SpA . . . . .	50,761	428,533	Concordia Financial Group, Ltd. . . . .	106,900	411,173
Enel SpA . . . . .	788,401	4,545,958	Credit Saison Co., Ltd. . . . .	12,000	141,202
Eni SpA . . . . .	244,980	3,850,111	CyberAgent, Inc. . . . .	8,900	344,351
Ferrari NV . . . . .	11,738	1,164,439	Dai Nippon Printing Co., Ltd. . . . .	21,300	445,938
Intesa Sanpaolo SpA . . . . .	1,448,556	3,212,147	Daicel Corp. . . . .	24,500	252,559
Leonardo SpA . . . . .	40,572	356,105	Daifuku Co., Ltd. . . . .	10,100	462,125
Luxottica Group SpA . . . . .	15,945	942,363	Dai-ichi Life Holdings, Inc. . . . .	102,800	1,609,720
Mediobanca Banca di Credito Finanziario SpA . . . . .	54,081	456,004	Daiichi Sankyo Co., Ltd. . . . .	53,600	1,715,259
Moncler SpA . . . . .	15,605	516,078	Daikin Industries, Ltd. . . . .	24,500	2,611,562
Pirelli & C SpA (b)(c) . . . . .	34,961	224,207	Daito Trust Construction Co., Ltd. . . . .	6,800	930,611
Poste Italiane SpA (c) . . . . .	45,660	364,538	Daiwa House Industry Co., Ltd. . . . .	54,800	1,747,167
Prysmian SpA . . . . .	26,064	502,643	Daiwa House REIT Investment Corp. . . . .	169	378,465
Recordati SpA . . . . .	8,823	305,505	Daiwa Securities Group, Inc. . . . .	160,800	815,762
Snam SpA . . . . .	212,451	927,495	DeNA Co., Ltd. . . . .	13,800	230,681
Telecom Italia SpA . . . . .	1,655,338	870,653	Denso Corp. . . . .	42,100	1,877,549
Terna Rete Elettrica Nazionale SpA . . . . .	135,410	766,694	Dentsu, Inc. . . . .	20,600	920,959
UniCredit SpA . . . . .	188,938	2,136,950	Disco Corp. . . . .	3,000	351,365
		<u>24,395,603</u>	Don Quijote Holdings Co., Ltd. (a) . . . . .	11,900	739,717
<b>JAPAN — 15.4%</b>			East Japan Railway Co. . . . .	30,000	2,655,334
ABC-Mart, Inc. (a) . . . . .	2,900	160,707	Eisai Co., Ltd. . . . .	24,400	1,890,797
Acom Co., Ltd. . . . .	36,100	118,123	Electric Power Development Co., Ltd. . . . .	12,800	304,031
Aeon Co., Ltd. . . . .	57,400	1,124,562	FamilyMart UNY Holdings Co., Ltd. (a) . . . . .	6,700	849,446
AEON Financial Service Co., Ltd. . . . .	10,500	187,003	FANUC Corp. . . . .	18,500	2,810,874
Aeon Mall Co., Ltd. . . . .	8,700	138,689	Fast Retailing Co., Ltd. . . . .	5,600	2,877,200
AGC, Inc. (a) . . . . .	17,500	547,099	Fuji Electric Co., Ltd. . . . .	10,800	319,428
Air Water, Inc. . . . .	11,600	176,038	FUJIFILM Holdings Corp. . . . .	37,300	1,451,679
Aisin Seiki Co., Ltd. . . . .	16,600	577,970	Fujitsu, Ltd. . . . .	19,800	1,235,662
Ajinomoto Co., Inc. . . . .	51,100	911,477	Fukuoka Financial Group, Inc. . . . .	15,800	322,149
Alfresa Holdings Corp. . . . .	16,400	418,987	Hakuhodo DY Holdings, Inc. . . . .	25,000	358,884
Alps Electric Co., Ltd. . . . .	16,900	328,866	Hamamatsu Photonics KK. . . . .	14,400	484,966
Amada Holdings Co., Ltd. . . . .	29,700	267,453	Hankyu Hanshin Holdings, Inc. . . . .	22,800	758,511
ANA Holdings, Inc. . . . .	10,100	362,795	Hikari Tsushin, Inc. (a) . . . . .	1,900	297,343
Aozora Bank, Ltd. (a) . . . . .	11,600	346,261	Hino Motors, Ltd. . . . .	19,900	188,634
Asahi Group Holdings, Ltd. . . . .	34,800	1,354,065	Hirose Electric Co., Ltd. . . . .	2,800	274,858
Asahi Intecc Co., Ltd. . . . .	9,200	389,081	Hisamitsu Pharmaceutical Co., Inc. . . . .	5,400	298,756
Asahi Kasei Corp. . . . .	119,300	1,228,720	Hitachi Chemical Co., Ltd. . . . .	7,900	119,528
Asics Corp. (a) . . . . .	12,400	158,793			
Astellas Pharma, Inc. . . . .	183,300	2,341,475			
Bandai Namco Holdings, Inc. . . . .	18,100	812,491			
Bank of Kyoto, Ltd. . . . .	4,400	182,272			
Benesse Holdings, Inc. . . . .	6,600	168,316			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hitachi Construction Machinery Co., Ltd. . . . .	9,300	\$ 218,016	Komatsu, Ltd. . . . .	89,900	\$ 1,938,281
Hitachi High-Technologies Corp. . . . .	5,400	170,050	Konami Holdings Corp. . . . .	8,200	359,121
Hitachi Metals, Ltd. . . . .	16,600	173,996	Konica Minolta, Inc. . . . .	50,300	455,251
Hitachi, Ltd. . . . .	91,400	2,445,470	Kose Corp. . . . .	3,100	487,682
Honda Motor Co., Ltd. . . . .	159,100	4,197,375	Kubota Corp. . . . .	94,500	1,344,955
Hoshizaki Corp. . . . .	5,100	310,514	Kuraray Co., Ltd. . . . .	28,700	405,460
Hoya Corp. . . . .	36,000	2,170,533	Kurita Water Industries, Ltd. . . . .	8,800	213,674
Hulic Co., Ltd. . . . .	34,600	310,632	Kyocera Corp. . . . .	30,900	1,551,266
Idemitsu Kosan Co., Ltd. . . . .	13,800	454,067	Kyowa Hakko Kirin Co., Ltd. . . . .	26,900	509,240
IHI Corp. . . . .	12,900	356,259	Kyushu Electric Power Co., Inc. . . . .	45,300	540,470
Iida Group Holdings Co., Ltd. . . . .	13,400	232,178	Kyushu Railway Co. . . . .	15,100	511,293
Inpex Corp. . . . .	101,700	909,984	Lawson, Inc. . . . .	5,600	354,737
Isetan Mitsukoshi Holdings, Ltd. . . . .	29,400	325,580	LINE Corp. (a)(b) . . . . .	6,300	216,766
Isuzu Motors, Ltd. . . . .	49,400	697,224	Lion Corp. . . . .	23,500	486,214
ITOCHU Corp. . . . .	139,200	2,368,741	LIXIL Group Corp. . . . .	27,800	345,109
J Front Retailing Co., Ltd. . . . .	21,300	244,616	M3, Inc. . . . .	40,000	537,392
Japan Airlines Co., Ltd. . . . .	10,200	361,739	Makita Corp. . . . .	21,300	758,114
Japan Airport Terminal Co., Ltd. . . . .	5,500	190,995	Marubeni Corp. . . . .	153,300	1,079,241
Japan Exchange Group, Inc. . . . .	49,600	804,251	Marui Group Co., Ltd. . . . .	18,000	349,943
Japan Post Bank Co., Ltd. . . . .	38,300	422,394	Maruichi Steel Tube, Ltd. . . . .	5,100	161,067
Japan Post Holdings Co., Ltd. . . . .	152,400	1,757,153	Mazda Motor Corp. . . . .	55,300	572,078
Japan Prime Realty Investment Corp. REIT (a) . . . . .	75	285,057	McDonald's Holdings Co. Japan, Ltd. (a) . . . . .	6,300	267,584
Japan Real Estate Investment Corp. REIT . . . . .	118	662,517	Mebuki Financial Group, Inc. . . . .	66,600	177,252
Japan Retail Fund Investment Corp. REIT . . . . .	279	558,178	Medipal Holdings Corp. . . . .	18,600	399,244
Japan Tobacco, Inc. (a) . . . . .	104,300	2,487,362	MEIJI Holdings Co., Ltd. . . . .	11,500	939,161
JFE Holdings, Inc. . . . .	48,300	773,487	MINEBEA MITSUMI, Inc. . . . .	34,700	502,876
JGC Corp. . . . .	20,200	284,823	MISUMI Group, Inc. . . . .	25,600	541,097
JSR Corp. . . . .	18,200	274,539	Mitsubishi Chemical Holdings Corp. . . . .	130,100	987,297
JTEKT Corp. . . . .	23,200	259,246	Mitsubishi Corp. . . . .	132,200	3,638,919
JXTG Holdings, Inc. . . . .	303,300	1,594,250	Mitsubishi Electric Corp. . . . .	179,200	1,986,937
Kajima Corp. . . . .	43,000	579,264	Mitsubishi Estate Co., Ltd. . . . .	111,800	1,762,367
Kakaku.com, Inc. . . . .	13,300	235,415	Mitsubishi Gas Chemical Co., Inc. . . . .	13,400	202,133
Kamigumi Co., Ltd. . . . .	10,700	220,017	Mitsubishi Heavy Industries, Ltd. . . . .	28,000	1,009,598
Kaneka Corp. . . . .	5,200	186,738	Mitsubishi Materials Corp. . . . .	8,400	221,647
Kansai Electric Power Co., Inc. . . . .	67,600	1,016,634	Mitsubishi Motors Corp. . . . .	64,600	354,457
Kansai Paint Co., Ltd. . . . .	20,900	402,703	Mitsubishi Tanabe Pharma Corp. . . . .	25,300	364,575
Kao Corp. (a) . . . . .	48,100	3,574,784	Mitsubishi UFJ Financial Group, Inc. . . . .	1,142,800	5,602,808
Kawasaki Heavy Industries, Ltd. . . . .	15,500	332,279	Mitsubishi UFJ Lease & Finance Co., Ltd. . . . .	40,900	196,830
KDDI Corp. . . . .	171,100	4,092,115	Mitsui & Co., Ltd. . . . .	157,600	2,428,317
Keihan Holdings Co., Ltd. . . . .	11,300	460,899	Mitsui Chemicals, Inc. . . . .	18,500	418,849
Keikyu Corp. . . . .	19,700	322,662	Mitsui Fudosan Co., Ltd. . . . .	85,800	1,912,054
Keio Corp. . . . .	9,600	559,121	Mitsui OSK Lines, Ltd. . . . .	10,800	236,150
Keisei Electric Railway Co., Ltd. . . . .	12,100	379,383	Mizuho Financial Group, Inc. . . . .	2,296,100	3,564,014
Keyence Corp. . . . .	9,400	4,770,469	MonotaRO Co., Ltd. (a) . . . . .	11,900	294,802
Kikkoman Corp. . . . .	14,800	797,229	MS&AD Insurance Group Holdings, Inc. . . . .	44,800	1,278,892
Kintetsu Group Holdings Co., Ltd. . . . .	17,800	773,878	Murata Manufacturing Co., Ltd. . . . .	17,000	2,317,231
Kirin Holdings Co., Ltd. . . . .	77,500	1,623,604	Nabtesco Corp. (a) . . . . .	8,500	185,626
Kobayashi Pharmaceutical Co., Ltd. . . . .	4,300	292,768	Nagoya Railroad Co., Ltd. . . . .	15,500	409,133
Kobe Steel, Ltd. . . . .	23,600	164,339	NEC Corp. . . . .	25,100	746,949
Koito Manufacturing Co., Ltd. . . . .	9,000	465,934	Nexon Co., Ltd. (b) . . . . .	39,000	502,274

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
NGK Insulators, Ltd. . . . .	21,900	\$ 297,616	Rinnai Corp. . . . .	3,900	\$ 257,358
NGK Spark Plug Co., Ltd. . . . .	14,400	287,698	Rohm Co., Ltd. . . . .	8,900	571,080
NH Foods, Ltd. . . . .	7,500	282,664	Ryohin Keikaku Co., Ltd. . . . .	2,200	532,379
Nidec Corp. . . . .	21,800	2,478,740	Sankyo Co., Ltd. . . . .	3,800	144,775
Nikon Corp. . . . .	33,600	500,716	Santen Pharmaceutical Co., Ltd. . . . .	37,600	543,532
Nintendo Co., Ltd. . . . .	11,100	2,962,799	SBI Holdings, Inc. . . . .	20,300	399,469
Nippon Building Fund, Inc. REIT . . . . .	121	762,074	Secom Co., Ltd. . . . .	19,800	1,644,782
Nippon Electric Glass Co., Ltd. (a) . . . . .	7,500	184,091	Sega Sammy Holdings, Inc. . . . .	18,200	254,798
Nippon Express Co., Ltd. . . . .	8,100	451,825	Seibu Holdings, Inc. . . . .	23,900	416,940
Nippon Paint Holdings Co., Ltd. (a) . . . . .	13,500	462,653	Seiko Epson Corp. . . . .	26,400	372,485
Nippon Prologis REIT, Inc. . . . .	152	321,276	Sekisui Chemical Co., Ltd. . . . .	32,100	477,192
Nippon Steel & Sumitomo Metal Corp. . . . .	71,800	1,238,495	Sekisui House, Ltd. . . . .	56,200	829,311
Nippon Telegraph & Telephone Corp. . . . .	65,500	2,675,760	Seven & i Holdings Co., Ltd. . . . .	73,800	3,217,294
Nippon Yusen KK . . . . .	12,400	191,117	Seven Bank, Ltd. . . . .	42,900	122,778
Nissan Chemical Corp. . . . .	12,600	661,496	SG Holdings Co., Ltd. . . . .	8,400	219,274
Nissan Motor Co., Ltd. . . . .	221,700	1,778,813	Sharp Corp. (a) . . . . .	24,800	249,096
Nisshin Seifun Group, Inc. . . . .	22,000	455,380	Shimadzu Corp. . . . .	20,800	412,151
Nissin Foods Holdings Co., Ltd. . . . .	6,000	377,341	Shimamura Co., Ltd. (a) . . . . .	1,700	130,155
Nitori Holdings Co., Ltd. . . . .	7,400	926,054	Shimano, Inc. . . . .	7,000	990,202
Nitto Denko Corp. . . . .	15,100	762,879	Shimizu Corp. . . . .	52,200	425,821
Nomura Holdings, Inc. . . . .	324,500	1,244,585	Shin-Etsu Chemical Co., Ltd. . . . .	35,200	2,738,616
Nomura Real Estate Holdings, Inc. . . . .	11,300	207,533	Shinsei Bank, Ltd. . . . .	14,900	177,771
Nomura Real Estate Master Fund, Inc. REIT . . . . .	407	535,668	Shionogi & Co., Ltd. . . . .	26,900	1,537,528
Nomura Research Institute, Ltd. . . . .	10,800	401,130	Shiseido Co., Ltd. (a) . . . . .	36,000	2,261,423
NSK, Ltd. . . . .	38,700	334,743	Shizuoka Bank, Ltd. . . . .	53,000	415,923
NTT Data Corp. . . . .	61,400	674,356	Showa Denko KK (a) . . . . .	12,100	360,634
NTT DOCOMO, Inc. . . . .	129,900	2,927,382	Showa Shell Sekiyu KK . . . . .	16,500	231,750
Obayashi Corp. . . . .	62,900	569,864	SMC Corp. . . . .	5,500	1,666,317
Obic Co., Ltd. . . . .	6,600	510,723	SoftBank Group Corp. . . . .	79,700	5,306,553
Odakyu Electric Railway Co., Ltd. . . . .	28,400	625,646	Sohgo Security Services Co., Ltd. . . . .	6,500	304,516
Oji Holdings Corp. . . . .	87,000	448,024	Sompo Holdings, Inc. . . . .	31,400	1,068,084
Olympus Corp. . . . .	27,200	836,713	Sony Corp. . . . .	122,600	5,951,489
Omron Corp. . . . .	17,900	652,600	Sony Financial Holdings, Inc. . . . .	18,700	350,258
Ono Pharmaceutical Co., Ltd. . . . .	39,100	800,068	Stanley Electric Co., Ltd. . . . .	12,300	346,416
Oracle Corp. Japan . . . . .	3,300	210,546	Subaru Corp. . . . .	59,300	1,275,559
Oriental Land Co., Ltd. . . . .	19,600	1,974,917	SUMCO Corp. (a) . . . . .	23,600	263,931
ORIX Corp. . . . .	126,500	1,851,121	Sumitomo Chemical Co., Ltd. . . . .	147,000	714,132
Osaka Gas Co., Ltd. . . . .	36,700	672,017	Sumitomo Corp. . . . .	106,500	1,515,743
Otsuka Corp. (a) . . . . .	11,300	311,042	Sumitomo Dainippon Pharma Co., Ltd. . . . .	15,000	477,829
Otsuka Holdings Co., Ltd. (a) . . . . .	37,800	1,547,969	Sumitomo Electric Industries, Ltd. . . . .	74,200	988,747
Panasonic Corp. . . . .	215,200	1,943,008	Sumitomo Heavy Industries, Ltd. . . . .	10,200	304,471
Park24 Co., Ltd. . . . .	10,500	230,930	Sumitomo Metal Mining Co., Ltd. . . . .	21,600	580,285
Pigeon Corp. (a) . . . . .	11,000	471,221	Sumitomo Mitsui Financial Group, Inc. . . . .	129,200	4,292,339
Pola Orbis Holdings, Inc. (a) . . . . .	8,100	219,194	Sumitomo Mitsui Trust Holdings, Inc. . . . .	30,700	1,125,420
Rakuten, Inc. (a)(b) . . . . .	89,400	599,721	Sumitomo Realty & Development Co., Ltd. . . . .	34,800	1,276,989
Recruit Holdings Co., Ltd. . . . .	104,200	2,528,665	Sumitomo Rubber Industries, Ltd. (a) . . . . .	14,000	165,884
Renesas Electronics Corp. (b) . . . . .	78,800	359,112	Sundrug Co., Ltd. . . . .	5,700	170,145
Resona Holdings, Inc. . . . .	193,000	930,038	Suntory Beverage & Food, Ltd. . . . .	14,400	650,996
Ricoh Co., Ltd. . . . .	69,700	684,199			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Suzuken Co., Ltd. . . . .	6,500	\$ 331,176	Yamazaki Baking Co., Ltd. . . . .	10,300	\$ 216,486
Suzuki Motor Corp. . . . .	33,100	1,679,512	Yaskawa Electric Corp. (a) . . . . .	22,100	543,461
Systemex Corp. . . . .	16,400	788,647	Yokogawa Electric Corp. . . . .	20,000	346,534
T&D Holdings, Inc. . . . .	52,600	613,183	Yokohama Rubber Co., Ltd. (a) . . . . .	10,800	203,272
Taiheiyo Cement Corp. . . . .	12,400	383,703	ZOZO, Inc. . . . .	19,400	355,412
Taisei Corp. . . . .	19,400	831,946			293,256,753
Taisho Pharmaceutical Holdings Co., Ltd. . . . .	3,400	341,813	<b>LUXEMBOURG — 0.2%</b>		
Taiyo Nippon Sanso Corp. . . . .	9,900	162,060	ArcelorMittal . . . . .	63,525	1,317,301
Takashimaya Co., Ltd. . . . .	11,500	147,163	Aroundtown SA . . . . .	73,287	604,877
Takeda Pharmaceutical Co., Ltd. (a) . . . . .	67,800	2,289,559	Eurofins Scientific SE . . . . .	1,034	385,338
TDK Corp. . . . .	12,200	858,442	Millicom International Cellular SA SDR . . . . .	5,780	366,064
Teijin, Ltd. . . . .	16,100	257,829	Reinet Investments SCA . . . . .	12,844	195,049
Temp Holdings Co., Ltd. (a) . . . . .	17,000	253,493	RTL Group SA . . . . .	3,498	186,741
Terumo Corp. . . . .	29,400	1,667,827	SES SA . . . . .	34,419	657,473
THK Co., Ltd. . . . .	13,900	261,239	Tenaris SA . . . . .	46,006	496,466
Tobu Railway Co., Ltd. . . . .	19,900	537,426			4,209,309
Toho Co., Ltd. . . . .	12,900	467,958	<b>MACAU — 0.0% (e)</b>		
Toho Gas Co., Ltd. . . . .	8,500	359,089	MGM China Holdings, Ltd. . . . .	85,200	142,991
Tohoku Electric Power Co., Inc. . . . .	45,200	597,366	Wynn Macau, Ltd. . . . .	172,000	375,224
Tokio Marine Holdings, Inc. . . . .	66,000	3,149,761			518,215
Tokyo Century Corp. . . . .	3,700	162,886	<b>MALAYSIA — 0.6%</b>		
Tokyo Electric Power Co. Holdings, Inc. (b) . . . . .	146,300	870,746	AirAsia Group Bhd . . . . .	140,400	100,905
Tokyo Electron, Ltd. . . . .	15,100	1,722,431	Alliance Bank Malaysia Bhd . . . . .	140,600	136,772
Tokyo Gas Co., Ltd. . . . .	37,200	944,452	AMMB Holdings Bhd . . . . .	132,400	139,048
Tokyu Corp. . . . .	51,000	834,389	Axiata Group Bhd . . . . .	281,225	267,445
Tokyu Fudosan Holdings Corp. . . . .	67,200	331,973	British American Tobacco Malaysia Bhd . . . . .	23,500	205,174
Toppan Printing Co., Ltd. . . . .	22,000	324,240	CIMB Group Holdings Bhd . . . . .	433,810	599,408
Toray Industries, Inc. . . . .	130,600	918,956	Dialog Group Bhd . . . . .	417,600	314,274
Toshiba Corp. . . . .	63,100	1,782,892	DiGi.Com Bhd . . . . .	316,000	344,102
Tosoh Corp. . . . .	23,700	309,332	Fraser & Neave Holdings Bhd . . . . .	17,600	142,674
TOTO, Ltd. . . . .	15,300	531,313	Gamuda Bhd . . . . .	128,616	72,828
Toyo Seikan Group Holdings, Ltd. . . . .	12,700	291,933	Genting Bhd . . . . .	190,200	280,755
Toyo Suisan Kaisha, Ltd. . . . .	8,000	279,634	Genting Malaysia Bhd . . . . .	259,500	189,641
Toyoda Gosei Co., Ltd. . . . .	5,300	105,068	Genting Plantations Bhd . . . . .	900	2,147
Toyota Industries Corp. . . . .	15,300	709,812	HAP Seng Consolidated Bhd . . . . .	66,200	157,791
Toyota Motor Corp. . . . .	220,900	12,897,830	Hartalega Holdings Bhd . . . . .	138,200	205,335
Toyota Tsusho Corp. . . . .	19,200	567,871	Hong Leong Bank Bhd . . . . .	61,432	303,258
Trend Micro, Inc. (b) . . . . .	10,800	587,668	Hong Leong Financial Group Bhd . . . . .	20,700	92,968
Tsuruha Holdings, Inc. . . . .	3,600	309,092	IHH Healthcare Bhd . . . . .	233,600	304,683
Unicharm Corp. . . . .	37,900	1,229,423	IJM Corp. Bhd . . . . .	331,300	129,874
United Urban Investment Corp. REIT . . . . .	258	400,233	IOI Corp. Bhd . . . . .	149,800	161,309
USS Co., Ltd. . . . .	19,200	323,573	IOI Properties Group Bhd . . . . .	38,750	14,440
Welcia Holdings Co., Ltd. . . . .	4,500	203,436	Kuala Lumpur Kepong Bhd . . . . .	43,300	259,014
West Japan Railway Co. . . . .	16,200	1,145,953	Malayan Banking Bhd . . . . .	396,048	910,455
Yahoo! Japan Corp. . . . .	270,100	674,542	Malaysia Airports Holdings Bhd . . . . .	66,124	134,088
Yakult Honsha Co., Ltd. . . . .	12,200	858,442	Maxis Bhd. . . . .	221,600	286,887
Yamada Denki Co., Ltd. . . . .	59,400	285,319	MISC Bhd. . . . .	86,500	140,242
Yamaguchi Financial Group, Inc. . . . .	19,000	182,701	Nestle Malaysia Bhd . . . . .	6,300	224,711
Yamaha Corp. . . . .	13,700	584,387	Petronas Chemicals Group Bhd. . . . .	247,800	557,063
Yamaha Motor Co., Ltd. (a) . . . . .	26,700	525,409	Petronas Dagangan Bhd . . . . .	22,600	144,924
Yamato Holdings Co., Ltd. (a) . . . . .	34,300	945,388	Petronas Gas Bhd . . . . .	77,000	357,750

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PPB Group Bhd . . . . .	44,280	\$ 188,371	Kimberly-Clark de Mexico SAB de CV Class A (a)(b) . . . . .	173,700	\$ 276,068
Press Metal Aluminium Holdings Bhd . . . . .	136,100	159,072	Megacable Holdings SAB de CV (a) . . . . .	28,500	127,336
Public Bank Bhd . . . . .	275,100	1,648,270	Mexichem SAB de CV . . . . .	94,957	240,650
QL Resources Bhd . . . . .	61,700	101,676	Promotora y Operadora de Infraestructura SAB de CV . . . . .	18,200	173,592
RHB Capital Bhd . . . . .	128,959	165,080	Wal-Mart de Mexico SAB de CV . . . . .	513,200	1,302,430
Sime Darby Bhd . . . . .	142,535	82,779			13,231,841
Sime Darby Plantation Bhd . . . . .	208,035	239,624			
Sime Darby Property Bhd . . . . .	142,535	34,319			
SP Setia Bhd Group . . . . .	131,200	73,974			
Telekom Malaysia Bhd . . . . .	91,003	58,577			
Tenaga Nasional Bhd . . . . .	313,600	1,032,053			
Top Glove Corp. Bhd . . . . .	123,600	167,492			
Westports Holdings Bhd . . . . .	92,500	81,028			
YTL Corp. Bhd . . . . .	529,608	129,438			
		<u>11,341,718</u>			
<b>MEXICO — 0.7%</b>			<b>NETHERLANDS — 3.0%</b>		
Alfa SAB de CV Class A . . . . .	286,700	340,510	ABN AMRO Group NV (c) . . . . .	42,983	1,009,254
Alsea SAB de CV (a) . . . . .	44,000	114,481	Aegon NV . . . . .	169,803	791,776
America Movil SAB de CV Series L . . . . .	3,274,000	2,325,776	Akzo Nobel NV . . . . .	23,868	1,920,843
Arca Continental SAB de CV . . . . .	39,900	222,660	ASML Holding NV . . . . .	39,567	6,203,885
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand Class B (a) . . . . .	165,200	204,343	EXOR NV . . . . .	9,998	540,145
Cemex SAB de CV Series CPO (b) . . . . .	1,373,964	662,782	Heineken Holding NV . . . . .	11,437	964,223
Coca-Cola Femsa SAB de CV Series L . . . . .	62,500	378,673	Heineken NV . . . . .	24,778	2,186,687
El Puerto de Liverpool SAB de CV Series C1 (a) . . . . .	13,000	83,292	ING Groep NV . . . . .	374,308	4,026,446
Fibra Uno Administracion SA de CV REIT . . . . .	384,300	426,377	Koninklijke Ahold Delhaize NV . . . . .	119,028	3,003,675
Fomento Economico Mexicano SAB de CV . . . . .	188,300	1,615,687	Koninklijke DSM NV . . . . .	18,127	1,480,371
Fresnillo PLC . . . . .	22,113	242,203	Koninklijke KPN NV . . . . .	314,328	919,869
Gruma SAB de CV Class B . . . . .	24,445	275,398	Koninklijke Philips NV . . . . .	92,448	3,268,741
Grupo Aeroportuario del Pacífico SAB de CV Class B . . . . .	37,000	300,866	Koninklijke Vopak NV . . . . .	6,356	288,309
Grupo Aeroportuario del Sureste SAB de CV Class B . . . . .	18,610	280,108	NN Group NV . . . . .	29,632	1,178,809
Grupo Bimbo SAB de CV Class A . . . . .	153,500	305,538	NXP Semiconductors NV . . . . .	33,354	2,444,181
Grupo Carso SAB de CV Series A1 (a) . . . . .	60,000	214,454	Randstad NV . . . . .	11,642	533,540
Grupo Financiero Banorte SAB de CV Series O . . . . .	246,500	1,200,723	Royal Dutch Shell PLC Class B . . . . .	807,275	23,874,579
Grupo Financiero Inbursa SAB de CV Series O . . . . .	215,700	310,728	Wolters Kluwer NV . . . . .	27,445	1,620,768
Grupo Mexico SAB de CV Class B . . . . .	331,400	682,699			<u>56,256,101</u>
Grupo Televisa SAB Series CPO . . . . .	232,800	584,076			
Industrias Penoles SAB de CV . . . . .	13,145	160,193			
Infraestructura Energetica Nova SAB de CV . . . . .	48,600	180,198			
			<b>NEW ZEALAND — 0.1%</b>		
			a2 Milk Co., Ltd. (b) . . . . .	64,020	478,654
			Auckland International Airport, Ltd. . . . .	83,620	402,593
			Fisher & Paykel Healthcare Corp., Ltd. . . . .	57,800	503,851
			Fletcher Building, Ltd. (b) . . . . .	93,438	305,756
			Meridian Energy, Ltd. . . . .	118,222	269,927
			Ryman Healthcare, Ltd. . . . .	36,039	259,542
			Spark New Zealand, Ltd. . . . .	195,380	543,700
					<u>2,764,023</u>
			<b>NORWAY — 0.5%</b>		
			Aker BP ASA . . . . .	9,455	238,036
			DNB ASA . . . . .	94,512	1,507,865
			Equinor ASA . . . . .	110,407	2,342,873
			Gjensidige Forsikring ASA . . . . .	21,869	341,452
			Marine Harvest ASA . . . . .	40,936	863,711
			Norsk Hydro ASA . . . . .	126,562	573,093
			Orkla ASA . . . . .	78,119	613,827
			Schibsted ASA Class B . . . . .	9,073	275,046
			Telenor ASA . . . . .	74,340	1,438,011
			Yara International ASA . . . . .	17,107	658,862
					<u>8,852,776</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>PAKISTAN — 0.0% (e)</b>			PGE Polska Grupa Energetyczna		
Habib Bank, Ltd. . . . .	53,000	\$ 45,993	SA (b). . . . .	75,453	\$ 200,846
MCB Bank, Ltd. . . . .	39,200	54,668	Polski Koncern Naftowy ORLEN		
Oil & Gas Development Co.,			SA . . . . .	30,746	885,121
Ltd. . . . .	90,100	83,090	Polskie Gornictwo Naftowe i		
		<u>183,751</u>	Gazownictwo SA . . . . .	155,896	286,748
			Powszechna Kasa Oszczednosci		
<b>PERU — 0.1%</b>			Bank Polski SA . . . . .	81,935	860,844
Cia de Minas Buenaventura SAA			Powszechny Zaklad Ubezpieczen		
ADR. . . . .	16,800	272,496	SA . . . . .	59,122	690,878
Credicorp, Ltd. . . . .	6,700	1,485,189	Santander Bank Polska SA . . . . .	3,603	343,540
Southern Copper Corp. . . . .	8,400	258,468			<u>5,934,351</u>
		<u>2,016,153</u>	<b>PORTUGAL — 0.1%</b>		
			EDP - Energias de Portugal SA . . . . .	241,838	842,918
<b>PHILIPPINES — 0.3%</b>			Galp Energia SGPS SA . . . . .	47,099	742,739
Aboitiz Equity Ventures, Inc. . . . .	180,220	188,497	Jeronimo Martins SGPS SA . . . . .	26,225	309,984
Aboitiz Power Corp. . . . .	208,000	138,838			<u>1,895,641</u>
Alliance Global Group, Inc. . . . .	450,900	102,039	<b>QATAR — 0.3%</b>		
Ayala Corp. . . . .	25,640	438,832	Barwa Real Estate Co. . . . .	23,060	252,750
Ayala Land, Inc. . . . .	766,400	591,725	Commercial Bank PQSC . . . . .	16,545	178,979
Bank of the Philippine Islands . . . . .	68,567	122,569	Doha Bank QPSC . . . . .	21,118	128,752
BDO Unibank, Inc. . . . .	185,783	462,117	Ezdan Holding Group QSC (b) . . . . .	93,897	334,716
DMCI Holdings, Inc. . . . .	360,130	87,524	Industries Qatar QSC . . . . .	18,513	679,306
Globe Telecom, Inc. . . . .	2,995	108,215	Masraf Al Rayan QSC . . . . .	32,119	367,654
GT Capital Holdings, Inc. . . . .	11,674	216,452	Ooredoo QSC . . . . .	5,832	120,124
International Container Terminal			Qatar Electricity & Water Co.		
Services, Inc. . . . .	76,460	145,403	QSC . . . . .	4,352	221,111
JG Summit Holdings, Inc. . . . .	250,410	265,244	Qatar Insurance Co. SAQ . . . . .	9,737	95,999
Jollibee Foods Corp. . . . .	33,510	185,951	Qatar Islamic Bank SAQ . . . . .	10,467	436,933
Manila Electric Co. . . . .	24,040	173,722	Qatar National Bank QPSC . . . . .	44,062	2,359,654
Megaworld Corp. . . . .	1,020,000	92,137			<u>5,175,978</u>
Metro Pacific Investments Corp. . . . .	974,000	85,944	<b>ROMANIA — 0.0% (e)</b>		
Metropolitan Bank & Trust Co. . . . .	187,829	289,146	NEPI Rockcastle PLC . . . . .	40,925	321,482
PLDT, Inc. . . . .	6,380	136,493	<b>RUSSIA — 0.9%</b>		
Robinsons Land Corp. . . . .	196,244	75,199	Alrosa PJSC . . . . .	223,022	317,048
Security Bank Corp. . . . .	5,920	17,450	Gazprom PJSC . . . . .	1,012,060	2,240,545
SM Investments Corp. . . . .	25,175	439,252	Inter RAO UES PJSC . . . . .	2,290,000	128,064
SM Prime Holdings, Inc. . . . .	1,055,600	718,655	LUKOIL PJSC . . . . .	47,696	3,434,478
Universal Robina Corp. . . . .	80,890	195,360	Magnit PJSC GDR . . . . .	34,998	445,524
		<u>5,276,764</u>	Magnitogorsk Iron & Steel		
<b>POLAND — 0.3%</b>			Works PJSC . . . . .	226,900	140,822
Alior Bank SA (b) . . . . .	7,214	102,063	MMC Norilsk Nickel PJSC . . . . .	6,245	1,173,787
Bank Handlowy w Warszawie			Mobile TeleSystems PJSC . . . . .	57,600	291,839
SA . . . . .	5,829	107,216	Moscow Exchange MICEX-RTS		
Bank Millennium SA (b) . . . . .	64,815	153,034	PJSC (b) . . . . .	132,585	155,132
Bank Polska Kasa Opieki SA . . . . .	15,424	447,519	Novatek PJSC GDR . . . . .	8,769	1,499,499
CCC SA . . . . .	2,236	115,051	Novolipetsk Steel PJSC (b) . . . . .	113,250	256,987
CD Projekt SA (b) . . . . .	6,706	259,904	PhosAgro PJSC GDR . . . . .	11,644	148,461
Cyfrowy Polsat SA (b) . . . . .	19,389	116,435	Polymetal International PLC . . . . .	17,213	180,203
Dino Polska SA (b)(c) . . . . .	7,708	196,663	Polyus PJSC (b) . . . . .	2,617	203,671
Grupa Lotos SA . . . . .	8,131	191,547	Rosneft Oil Co. PJSC . . . . .	120,780	750,299
Jastrzebska Spolka Weglowa SA			Sberbank of Russia PJSC . . . . .	1,059,130	2,844,907
(b) . . . . .	3,376	60,443	Severstal PJSC . . . . .	18,520	251,721
KGHM Polska Miedz SA (b) . . . . .	14,475	342,460	Surgutneftegas PJSC Preference		
LPP SA . . . . .	144	300,898	Shares . . . . .	1,691,000	799,912
mBank SA . . . . .	1,215	137,194			
Orange Polska SA (b) . . . . .	106,622	135,947			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tatneft PJSC . . . . .	146,100	\$ 1,554,034	Growthpoint Properties, Ltd.		
Transneft PJSC Preference Shares . . . . .	30	73,927	REIT . . . . .	294,489	\$ 476,996
VTB Bank PJSC . . . . .	437,390,000	213,884	Hyprop Investments, Ltd. REIT . . . . .	16,182	91,681
X5 Retail Group NV GDR. . . . .	11,583	287,027	Investec PLC . . . . .	69,626	391,148
		<u>17,391,771</u>	Investec, Ltd. . . . .	19,854	109,035
<b>SINGAPORE — 0.9%</b>			Kumba Iron Ore, Ltd. (a). . . . .	6,528	128,450
Ascendas Real Estate Investment Trust. . . . .	275,475	519,421	Liberty Holdings, Ltd. . . . .	15,761	120,522
BOC Aviation, Ltd. (c) . . . . .	18,300	135,450	Life Healthcare Group Holdings, Ltd. . . . .	124,734	228,917
CapitaLand Commercial Trust REIT . . . . .	290,090	372,456	MMI Holdings, Ltd. (b) . . . . .	83,371	99,280
CapitaLand Mall Trust REIT . . . . .	254,800	422,486	Mondi, Ltd. . . . .	10,770	231,774
CapitaLand, Ltd. . . . .	253,200	577,734	Mr. Price Group, Ltd. . . . .	24,263	415,178
City Developments, Ltd. . . . .	31,000	184,681	MTN Group, Ltd. . . . .	171,523	1,061,213
ComfortDelGro Corp., Ltd. . . . .	189,100	298,287	Naspers, Ltd. Class N. . . . .	42,266	8,498,066
DBS Group Holdings, Ltd. . . . .	176,048	3,059,851	Nedbank Group, Ltd. . . . .	41,208	786,977
Genting Singapore, Ltd. . . . .	660,400	472,406	Netcare, Ltd. . . . .	112,609	206,900
Golden Agri-Resources, Ltd. . . . .	606,500	109,019	Old Mutual, Ltd. . . . .	450,111	671,404
Jardine Cycle & Carriage, Ltd. . . . .	11,711	303,730	Pick n Pay Stores, Ltd. . . . .	32,017	150,837
Keppel Corp., Ltd. . . . .	140,600	609,645	PSG Group, Ltd. . . . .	17,508	297,946
Oversea-Chinese Banking Corp., Ltd. . . . .	300,816	2,485,098	Rand Merchant Investment Holdings, Ltd. . . . .	51,973	131,658
SATS, Ltd. . . . .	53,300	182,229	Redefine Properties, Ltd. REIT. . . . .	560,779	376,971
Sembcorp Industries, Ltd. . . . .	92,900	173,122	Remgro, Ltd. . . . .	49,948	676,182
Singapore Airlines, Ltd. . . . .	47,200	326,210	Resilient REIT, Ltd. . . . .	26,491	104,970
Singapore Exchange, Ltd. . . . .	85,100	446,416	RMB Holdings, Ltd. . . . .	75,393	413,522
Singapore Press Holdings, Ltd. . . . .	139,900	241,207	Sanlam, Ltd. . . . .	175,027	970,953
Singapore Technologies Engineering, Ltd. . . . .	136,400	349,256	Sappi, Ltd. . . . .	63,744	361,814
Singapore Telecommunications, Ltd. . . . .	782,300	1,681,687	Sasol, Ltd. . . . .	55,916	1,652,019
Suntec Real Estate Investment Trust. . . . .	182,700	238,596	Shoprite Holdings, Ltd. . . . .	46,048	608,691
United Overseas Bank, Ltd. . . . .	127,493	2,298,241	SPAR Group, Ltd. . . . .	17,539	252,996
UOL Group, Ltd. . . . .	37,533	170,454	Standard Bank Group, Ltd. . . . .	122,296	1,520,177
Venture Corp., Ltd. . . . .	23,900	244,611	Telkom SA SOC, Ltd. . . . .	39,144	172,223
Wilmar International, Ltd. . . . .	168,900	386,624	Tiger Brands, Ltd. . . . .	13,544	257,774
		<u>16,288,917</u>	Truworths International, Ltd. . . . .	40,455	247,764
<b>SOUTH AFRICA — 1.5%</b>			Vodacom Group, Ltd. . . . .	63,006	578,157
Absa Group, Ltd. . . . .	64,498	725,552	Woolworths Holdings, Ltd. . . . .	85,060	325,753
Anglo American Platinum, Ltd. . . . .	5,854	218,912			<u>28,956,959</u>
AngloGold Ashanti, Ltd. . . . .	43,902	554,688	<b>SOUTH KOREA — 3.3%</b>		
Aspen Pharmacare Holdings, Ltd. . . . .	37,164	348,311	Amorepacific Corp. Preference Shares . . . . .	3,550	595,577
Bid Corp., Ltd. . . . .	30,322	558,591	AMOREPACIFIC Group. . . . .	2,522	164,321
Bidvest Group, Ltd. . . . .	33,867	486,993	BGF retail Co., Ltd. . . . .	502	91,780
Capitec Bank Holdings, Ltd. . . . .	3,824	297,201	BNK Financial Group, Inc. . . . .	27,622	181,457
Clicks Group, Ltd. . . . .	22,224	295,779	Celltrion Healthcare Co., Ltd. (a)(b) . . . . .	4,769	321,837
Discovery, Ltd. . . . .	31,093	345,384	Celltrion Pharm, Inc. (b) . . . . .	1,347	76,658
Exxaro Resources, Ltd. . . . .	32,236	308,959	Celltrion, Inc. (b) . . . . .	8,037	1,602,646
FirstRand, Ltd. . . . .	318,003	1,449,307	Cheil Worldwide, Inc. . . . .	7,506	151,358
Fortress REIT, Ltd. Class B . . . . .	211,576	243,208	CJ CheilJedang Corp. . . . .	711	210,598
Foschini Group, Ltd. . . . .	20,758	239,889	CJ Corp. . . . .	1,354	147,438
Gold Fields, Ltd. . . . .	77,621	266,237	CJ ENM Co., Ltd. . . . .	1,018	184,203
			CJ Logistics Corp. (b) . . . . .	1,096	164,037
			Coway Co., Ltd. . . . .	5,471	363,328
			Daelim Industrial Co., Ltd. . . . .	2,118	194,564
			Daewoo Engineering & Construction Co., Ltd. (b) . . . . .	24,328	117,519

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Daewoo Shipbuilding & Marine Engineering Co., Ltd. (b) . . . . .	3,568	\$ 109,202	LG Corp. . . . .	10,198	\$ 638,860
DB Insurance Co., Ltd. . . . .	4,480	282,660	LG Display Co., Ltd. (b) . . . . .	25,728	416,195
DGB Financial Group, Inc. . . . .	13,309	99,120	LG Electronics, Inc. (b) . . . . .	9,962	556,222
Doosan Bobcat, Inc. (b) . . . . .	4,079	115,154	LG Household & Health Care, Ltd. Preference Shares . . . . .	1,069	981,438
E-MART, Inc. . . . .	2,133	348,873	LG Innotek Co., Ltd. . . . .	1,061	82,157
Fila Korea, Ltd. . . . .	4,634	222,189	LG Uplus Corp. . . . .	19,162	303,109
GS Engineering & Construction Corp. . . . .	5,552	217,691	Lotte Chemical Corp. . . . .	1,549	384,543
GS Holdings Corp. . . . .	5,913	273,446	Lotte Corp. (b) . . . . .	2,576	121,666
GS Retail Co., Ltd. . . . .	3,570	129,580	Lotte Shopping Co., Ltd. . . . .	983	185,887
Hana Financial Group, Inc. . . . .	29,277	951,148	Medy-Tox, Inc. . . . .	338	175,028
Hankook Tire Co., Ltd. . . . .	6,719	241,771	Mirae Asset Daewoo Co., Ltd. . . . .	47,797	279,723
Hanmi Pharm Co., Ltd. . . . .	603	250,755	NAVER Corp. . . . .	13,640	1,491,378
Hanmi Science Co., Ltd. . . . .	1,170	82,837	NCSOFT Corp. . . . .	1,587	663,502
Hanon Systems . . . . .	16,734	161,971	Netmarble Corp. (c) . . . . .	2,574	257,215
Hanwha Chemical Corp. (b) . . . . .	13,246	239,800	NH Investment & Securities Co., Ltd. . . . .	11,490	134,383
Hanwha Corp. . . . .	3,640	102,271	OCI Co., Ltd. . . . .	1,629	156,213
Hanwha Life Insurance Co., Ltd. . . . .	16,650	62,971	Orange Life Insurance, Ltd. (c) . . . . .	3,399	85,295
HDC Hyundai Development Co-Engineering & Construction (b) . . . . .	2,174	93,912	Orion Corp/Republic of Korea . . . . .	2,349	252,626
HLB, Inc. (b) . . . . .	2,711	194,129	Ottogi Corp. . . . .	114	73,970
Hotel Shilla Co., Ltd. . . . .	2,730	187,171	Pan Ocean Co., Ltd. (b) . . . . .	24,680	98,317
Hyundai Department Store Co., Ltd. . . . .	1,309	106,053	Pearl Abyss Corp. (b) . . . . .	964	179,616
Hyundai Engineering & Construction Co., Ltd. . . . .	6,813	333,384	POSCO. . . . .	7,800	1,698,691
Hyundai Glovis Co., Ltd. . . . .	1,744	201,628	POSCO Chemtech Co., Ltd. . . . .	2,247	128,279
Hyundai Heavy Industries Co., Ltd. (b) . . . . .	3,817	439,581	Posco Daewoo Corp. . . . .	6,646	108,404
Hyundai Heavy Industries Holdings Co., Ltd. (b) . . . . .	1,006	311,952	S-1 Corp. . . . .	1,546	139,248
Hyundai Marine & Fire Insurance Co., Ltd. . . . .	5,728	210,732	Samsung Biologics Co., Ltd. (b)(c) . . . . .	1,624	562,534
Hyundai Mobis Co., Ltd. . . . .	6,857	1,167,620	Samsung C&T Corp. . . . .	7,241	684,644
Hyundai Motor Co. . . . .	20,532	1,961,256	Samsung Card Co., Ltd. . . . .	3,804	117,788
Hyundai Steel Co. . . . .	6,998	283,796	Samsung Electro-Mechanics Co., Ltd. (a) . . . . .	5,729	531,414
Industrial Bank of Korea (b) . . . . .	22,023	277,311	Samsung Electronics Co., Ltd. Preference Shares . . . . .	543,674	18,349,822
Kakao Corp. (b) . . . . .	4,524	417,612	Samsung Engineering Co., Ltd. (b) . . . . .	13,722	216,443
Kangwon Land, Inc. . . . .	10,638	305,087	Samsung Fire & Marine Insurance Co., Ltd. . . . .	2,784	671,174
KB Financial Group, Inc. (b) . . . . .	38,022	1,584,534	Samsung Heavy Industries Co., Ltd. (b) . . . . .	40,454	268,654
KCC Corp. . . . .	458	126,835	Samsung Life Insurance Co., Ltd. . . . .	6,820	498,756
Kia Motors Corp. . . . .	25,372	766,299	Samsung SDI Co., Ltd. (b) . . . . .	5,175	1,015,706
Korea Aerospace Industries, Ltd. (b) . . . . .	6,548	187,203	Samsung SDS Co., Ltd. . . . .	3,359	614,121
Korea Electric Power Corp. (b) . . . . .	24,440	725,008	Samsung Securities Co., Ltd. . . . .	4,928	139,122
Korea Gas Corp. (b) . . . . .	2,420	104,538	Shinhan Financial Group Co., Ltd. (b) . . . . .	41,506	1,473,058
Korea Investment Holdings Co., Ltd. . . . .	3,949	210,580	Shinsegae, Inc. . . . .	635	145,689
Korea Zinc Co., Ltd. . . . .	874	338,775	SillaJen, Inc. (a)(b) . . . . .	5,434	357,949
Korean Air Lines Co., Ltd. . . . .	4,004	118,598	SK Holdings Co., Ltd. . . . .	3,256	758,702
KT Corp. (b) . . . . .	2,300	61,427	SK Hynix, Inc. (b) . . . . .	55,550	3,011,987
KT&G Corp. (b) . . . . .	11,580	1,053,388	SK Innovation Co., Ltd. . . . .	5,990	963,618
Kumho Petrochemical Co., Ltd. . . . .	1,926	150,690	SK Telecom Co., Ltd. . . . .	1,907	460,599
LG Chem, Ltd. Preference Shares. . . . .	4,826	1,434,160	S-Oil Corp. . . . .	4,401	385,354
			ViroMed Co., Ltd. (b) . . . . .	1,187	270,208
			Woori Bank (b) . . . . .	47,991	670,962

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Yuhan Corp. . . . .	719	\$ 131,776	Swedbank AB Class A . . . . .	86,402	\$ 1,927,169
		63,704,064	Swedish Match AB . . . . .	17,569	691,794
<b>SPAIN — 1.9%</b>			Tele2 AB Class B . . . . .	52,283	666,080
ACS Actividades de			Telefonaktiebolaget LM Ericsson		
Construccion y Servicios SA . . . . .	23,777	919,522	Class B . . . . .	290,169	2,550,231
Aena SME SA (c) . . . . .	6,218	964,925	Telia Co. AB . . . . .	279,656	1,324,177
Amadeus IT Group SA . . . . .	42,783	2,975,525	Volvo AB Class B . . . . .	149,583	1,956,287
Banco Bilbao Vizcaya Argentaria					29,549,371
SA . . . . .	652,477	3,457,522	<b>SWITZERLAND — 5.8%</b>		
Banco de Sabadell SA . . . . .	500,553	572,493	ABB, Ltd. . . . .	180,304	3,419,338
Banco Santander SA . . . . .	1,569,165	7,126,730	Adecco Group AG . . . . .	15,363	715,787
Bankia SA . . . . .	104,029	304,437	Baloise Holding AG . . . . .	4,784	657,084
Bankinter SA . . . . .	68,461	549,237	Barry Callebaut AG . . . . .	192	298,186
CaixaBank SA . . . . .	339,088	1,226,456	Chocoladefabriken Lindt &		
Enagas SA (a) . . . . .	21,503	580,361	Spruengli AG . . . . .	114	1,387,097
Endesa SA . . . . .	29,553	680,062	Cie Financiere Richemont SA . . . . .	49,482	3,162,270
Ferrovial SA . . . . .	47,781	966,515	Clariant AG (b) . . . . .	23,031	422,632
Grifols SA (a) . . . . .	28,519	746,574	Coca-Cola HBC AG (b) . . . . .	19,565	610,989
Iberdrola SA . . . . .	592,307	4,751,857	Credit Suisse Group AG (b) . . . . .	244,104	2,674,298
Industria de Diseno Textil SA . . . . .	107,068	2,735,523	Dufry AG (a)(b) . . . . .	3,054	288,485
Mapfre SA . . . . .	94,201	249,831	EMS-Chemie Holding AG . . . . .	877	415,458
Naturgy Energy Group SA . . . . .	33,822	860,652	Ferguson PLC . . . . .	21,624	1,381,698
Red Electrica Corp. SA . . . . .	41,004	913,803	Geberit AG . . . . .	3,500	1,357,324
Repsol SA . . . . .	260,216	2,153,653	Givaudan SA . . . . .	880	2,031,731
Siemens Gamesa Renewable			Glencore PLC (b) . . . . .	1,091,001	4,048,304
Energy SA (a)(b) . . . . .	23,620	287,293	Julius Baer Group, Ltd. (b) . . . . .	20,699	735,111
Telefonica SA . . . . .	445,511	3,737,649	Kuehne + Nagel International		
		36,760,620	AG . . . . .	5,122	656,487
<b>SWEDEN — 1.5%</b>			Lafarge Holcim Ltd. (f) . . . . .	44,188	1,815,393
Alfa Laval AB . . . . .	26,545	567,826	LafargeHolcim, Ltd. (b)(f) . . . . .	3,171	129,881
Assa Abloy AB Class B . . . . .	95,418	1,702,077	Lonza Group AG (b) . . . . .	7,045	1,820,208
Atlas Copco AB Class B . . . . .	99,596	2,295,708	Nestle SA . . . . .	295,733	23,939,433
Boliden AB . . . . .	25,975	562,459	Novartis AG . . . . .	209,492	17,859,310
Electrolux AB Class B . . . . .	23,322	492,175	Pargesa Holding SA . . . . .	2,959	212,665
Epiroc AB Class B (b) . . . . .	94,841	876,950	Partners Group Holding AG (a) . . . . .	1,676	1,013,285
Essity AB Class B . . . . .	57,290	1,406,104	Roche Holding AG . . . . .	67,899	16,764,675
Hennes & Mauritz AB Class B			Schindler Holding AG . . . . .	5,624	1,103,450
(a) . . . . .	85,223	1,211,368	SGS SA . . . . .	491	1,100,740
Hexagon AB Class B . . . . .	24,860	1,144,039	Sika AG . . . . .	12,240	1,547,072
Husqvarna AB Class B . . . . .	45,065	333,952	Sonova Holding AG . . . . .	5,048	822,387
ICA Gruppen AB (a) . . . . .	9,191	328,418	STMicroelectronics NV . . . . .	62,787	896,110
Industrivarden AB Class C . . . . .	14,598	295,060	Straumann Holding AG . . . . .	933	584,900
Investor AB Class B . . . . .	43,534	1,844,309	Swatch Group AG . . . . .	8,039	1,200,141
Kinnevik AB Class B . . . . .	22,708	547,347	Swiss Life Holding AG (b) . . . . .	3,399	1,305,398
L E Lundbergforetagen AB			Swiss Prime Site AG (b) . . . . .	6,748	544,536
Class B . . . . .	5,800	170,876	Swiss Re AG . . . . .	29,716	2,716,581
Lundin Petroleum AB . . . . .	16,362	408,596	Swisscom AG . . . . .	2,593	1,235,476
Sandvik AB . . . . .	108,800	1,550,543	Temenos AG (b) . . . . .	5,706	682,428
Securitas AB Class B . . . . .	29,585	474,683	UBS Group AG (b) . . . . .	373,302	4,633,141
Skandinaviska Enskilda Banken			Vifor Pharma AG . . . . .	4,758	515,957
AB Class A . . . . .	154,921	1,504,503	Zurich Insurance Group AG . . . . .	14,764	4,389,662
Skanska AB Class B . . . . .	33,422	531,534			111,095,108
SKF AB Class B . . . . .	36,322	550,821	<b>TAIWAN — 2.8%</b>		
Svenska Handelsbanken AB			Acer, Inc. (b) . . . . .	255,000	161,361
Class A . . . . .	147,399	1,634,285	Advantech Co., Ltd. . . . .	33,199	227,361

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Airtac International Group. . . . .	12,000	\$ 117,318	Mega Financial Holding Co., Ltd. . . . .	1,022,601	\$ 863,340
ASE Technology Holding Co., Ltd. (b) . . . . .	328,325	622,746	Micro-Star International Co., Ltd. . . . .	59,000	146,651
Asia Cement Corp. . . . .	198,000	218,697	Nan Ya Plastics Corp. . . . .	492,000	1,208,511
Asustek Computer, Inc. . . . .	72,000	472,004	Nanya Technology Corp. . . . .	131,000	234,408
AU Optronics Corp. . . . .	783,000	313,332	Nien Made Enterprise Co., Ltd. . . . .	13,000	99,815
Catcher Technology Co., Ltd. . . . .	63,000	461,171	Novatek Microelectronics Corp. . . . .	61,000	281,810
Cathay Financial Holding Co., Ltd. . . . .	822,000	1,256,922	Pegatron Corp. . . . .	165,000	275,922
Chailease Holding Co., Ltd. . . . .	119,829	377,767	Phison Electronics Corp. . . . .	13,000	96,431
Chang Hwa Commercial Bank, Ltd. . . . .	452,821	253,392	Pou Chen Corp. . . . .	201,000	213,183
Cheng Shin Rubber Industry Co., Ltd. . . . .	176,000	233,907	Powertech Technology, Inc. . . . .	51,000	109,676
Chicony Electronics Co., Ltd. . . . .	46,491	94,685	President Chain Store Corp. . . . .	58,000	586,850
China Airlines, Ltd. . . . .	434,000	155,318	Quanta Computer, Inc. . . . .	255,000	437,209
China Development Financial Holding Corp. . . . .	1,178,000	372,520	Realtek Semiconductor Corp. . . . .	34,000	158,181
China Steel Corp. . . . .	1,182,000	932,541	Ruentex Development Co., Ltd. . . . .	77,361	112,630
Chunghwa Telecom Co., Ltd. . . . .	373,000	1,371,279	Ruentex Industries, Ltd. . . . .	47,400	121,210
Compal Electronics, Inc. . . . .	378,000	214,598	Shin Kong Financial Holding Co., Ltd. . . . .	1,141,158	333,025
CTBC Financial Holding Co., Ltd. . . . .	1,706,009	1,121,169	SinoPac Financial Holdings Co., Ltd. . . . .	936,281	313,749
Delta Electronics, Inc. . . . .	212,630	895,845	Standard Foods Corp. . . . .	51,417	83,138
E.Sun Financial Holding Co., Ltd. . . . .	1,022,831	668,865	Synnex Technology International Corp. . . . .	128,550	152,234
Eclat Textile Co., Ltd. . . . .	15,182	171,888	TaiMed Biologics, Inc. (b) . . . . .	15,000	80,766
Eva Airways Corp. . . . .	297,469	152,910	Taishin Financial Holding Co., Ltd. . . . .	972,456	412,875
Evergreen Marine Corp. Taiwan, Ltd. . . . .	351,016	135,898	Taiwan Business Bank . . . . .	646,923	217,837
Far Eastern New Century Corp. . . . .	292,620	265,611	Taiwan Cement Corp. . . . .	421,300	487,955
Far EastTone Telecommunications Co., Ltd. . . . .	140,000	347,984	Taiwan Cooperative Financial Holding Co., Ltd. . . . .	935,662	537,282
Feng TAY Enterprise Co., Ltd. . . . .	30,273	172,851	Taiwan High Speed Rail Corp. . . . .	152,000	151,075
First Financial Holding Co., Ltd. . . . .	1,026,256	667,766	Taiwan Mobile Co., Ltd. . . . .	166,000	575,170
Formosa Chemicals & Fibre Corp. . . . .	340,000	1,161,467	Taiwan Semiconductor Manufacturing Co., Ltd. . . . .	2,381,000	17,468,051
Formosa Petrochemical Corp. . . . .	111,000	393,630	Tatung Co., Ltd. (b) . . . . .	177,000	149,146
Formosa Plastics Corp. . . . .	446,000	1,465,530	Uni-President Enterprises Corp. . . . .	470,880	1,069,311
Formosa Taffeta Co., Ltd. . . . .	76,000	85,428	United Microelectronics Corp. . . . .	1,225,000	448,360
Foxconn Technology Co., Ltd. . . . .	84,180	165,692	Vanguard International Semiconductor Corp. . . . .	105,000	203,257
Fubon Financial Holding Co., Ltd. . . . .	620,000	949,052	Walsin Technology Corp. . . . .	28,000	140,287
Giant Manufacturing Co., Ltd. . . . .	23,000	108,127	Win Semiconductors Corp. . . . .	30,000	115,171
Globalwafers Co., Ltd. . . . .	23,000	209,894	Winbond Electronics Corp. . . . .	274,000	120,789
Highwealth Construction Corp. . . . .	72,900	106,728	Wistron Corp. . . . .	234,842	145,931
Hiwin Technologies Corp. . . . .	19,614	141,025	WPG Holdings, Ltd. . . . .	132,480	159,259
Hon Hai Precision Industry Co., Ltd. . . . .	1,273,320	2,932,982	Yageo Corp. . . . .	23,962	248,687
Hotai Motor Co., Ltd. . . . .	33,000	274,311	Yuanta Financial Holding Co., Ltd. . . . .	1,068,022	536,843
Hua Nan Financial Holdings Co., Ltd. . . . .	759,240	432,271	Zhen Ding Technology Holding, Ltd. . . . .	40,000	104,369
Innolux Corp. . . . .	942,000	297,890			52,967,749
Inventec Corp. . . . .	197,000	141,323	<b>THAILAND — 0.6%</b>		
Largan Precision Co., Ltd. . . . .	10,000	1,045,971	Advanced Info Service PCL. . . . .	106,700	565,287
Lite-On Technology Corp. . . . .	199,419	263,409	Airports of Thailand PCL . . . . .	432,600	853,641
MediaTek, Inc. . . . .	152,000	1,134,919	Bangkok Bank PCL NVDR . . . . .	30,800	192,027

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bangkok Dusit Medical Services PCL . . . . .	357,100	\$ 271,993	Türkiye İş Bankası A/S Class C . . . . .	144,348	\$ 122,915
Bangkok Expressway & Metro PCL . . . . .	649,000	193,345	Türkiye Sise ve Cam Fabrikaları A/S . . . . .	118,964	126,793
Banpu PCL . . . . .	243,400	110,636			2,937,831
Berli Jucker PCL . . . . .	104,700	163,192	<b>UNITED ARAB EMIRATES</b>		
Bumrungrad Hospital PCL . . . . .	31,200	179,668	— 0.2%		
Central Pattana PCL . . . . .	118,200	271,359	Abu Dhabi Commercial Bank PJSC . . . . .	226,966	504,211
Charoen Pokphand Foods PCL . . . . .	285,300	215,552	Aldar Properties PJSC . . . . .	481,035	209,536
CP ALL PCL . . . . .	475,300	1,003,589	DAMAC Properties Dubai Co. PJSC . . . . .	160,578	66,012
Delta Electronics Thailand PCL . . . . .	55,900	119,320	DP World, Ltd. . . . .	14,508	248,087
Electricity Generating PCL . . . . .	11,900	90,639	Dubai Investments PJSC . . . . .	282,063	96,756
Energy Absolute PCL . . . . .	112,813	147,253	Dubai Islamic Bank PJSC . . . . .	195,014	265,459
Glow Energy PCL . . . . .	44,700	122,184	Emaar Development PJSC . . . . .	109,796	131,821
Gulf Energy Development PCL . . . . .	40,600	101,625	Emaar Malls PJSC . . . . .	267,179	130,202
Home Product Center PCL . . . . .	417,200	194,762	Emaar Properties PJSC . . . . .	347,458	390,673
Indorama Ventures PCL . . . . .	143,700	239,426	Emirates Telecommunications Group Co. PJSC . . . . .	157,245	726,902
IRPC PCL . . . . .	971,500	171,564	First Abu Dhabi Bank PJSC . . . . .	275,018	1,055,702
Kasikornbank PCL . . . . .	171,100	970,433	NMC Health PLC . . . . .	9,069	316,016
Krung Thai Bank PCL . . . . .	265,400	156,501			4,141,377
Land & Houses PCL . . . . .	567,800	172,642	<b>UNITED KINGDOM — 9.8%</b>		
Minor International PCL . . . . .	196,350	205,034	3i Group PLC . . . . .	94,472	930,551
Muangthai Capital PCL . . . . .	60,500	91,047	Admiral Group PLC . . . . .	20,501	534,473
PTT Exploration & Production PCL . . . . .	132,600	462,227	Anglo American PLC (a) . . . . .	102,636	2,284,675
PTT Global Chemical PCL . . . . .	213,000	466,101	Ashtead Group PLC . . . . .	46,048	960,047
PTT PCL . . . . .	1,041,500	1,471,407	Associated British Foods PLC . . . . .	33,045	859,819
Robinson PCL . . . . .	63,300	123,450	AstraZeneca PLC . . . . .	122,749	9,181,443
Siam Cement PCL . . . . .	33,765	452,136	Auto Trader Group PLC (c) . . . . .	101,929	590,407
Siam Commercial Bank PCL . . . . .	164,200	673,240	Aviva PLC . . . . .	378,495	1,810,102
Thai Oil PCL . . . . .	98,100	199,604	Babcock International Group PLC . . . . .	29,484	183,736
Thai Union Group PCL Class F . . . . .	244,000	121,400	BAE Systems PLC . . . . .	304,581	1,781,302
TMB Bank PCL . . . . .	1,483,700	100,250	Barclays PLC . . . . .	1,623,001	3,111,329
True Corp. PCL . . . . .	1,001,312	159,915	Barratt Developments PLC . . . . .	96,507	568,834
		11,032,449	Berkeley Group Holdings PLC . . . . .	12,975	574,903
<b>TURKEY — 0.2%</b>			BP PLC . . . . .	1,933,163	12,210,666
Akbank T.A.S. . . . .	181,543	234,099	British American Tobacco PLC ADR . . . . .	223,024	7,101,481
Anadolu Efes Biracılık Ve Malt Sanayii A/S . . . . .	23,020	89,139	British Land Co. PLC REIT . . . . .	92,767	629,965
Arcelik A/S . . . . .	4,778	14,182	BT Group PLC . . . . .	796,838	2,416,364
Aselsan Elektronik Sanayi Ve Ticaret A/S . . . . .	44,184	199,995	Bunzl PLC . . . . .	31,917	962,986
BİM Birlesik Magazalar A/S . . . . .	27,066	442,629	Burberry Group PLC . . . . .	40,488	894,919
Eregli Demir ve Celik Fabrikalari TAS . . . . .	122,357	166,059	Carnival PLC . . . . .	18,117	868,267
Ford Otomotiv Sanayi A/S . . . . .	6,631	62,323	Centrica PLC . . . . .	560,516	963,015
Haci Omer Sabanci Holding A/S . . . . .	58,478	82,662	CNH Industrial NV . . . . .	92,714	831,778
KOC Holding A/S . . . . .	71,880	191,864	Coca-Cola European Partners PLC (b)(f) . . . . .	6,100	279,685
Petkim Petrokimya Holding A/S . . . . .	77,441	73,367	Coca-Cola European Partners PLC (f) . . . . .	14,800	680,805
TAV Havalimanlari Holding A/S . . . . .	32,543	146,324	Compass Group PLC . . . . .	154,150	3,239,369
Tupras Türkiye Petrol Rafinerileri A/S . . . . .	13,184	289,211	ConvaTec Group PLC (c) . . . . .	120,034	212,420
Türk Hava Yollari AO (b) . . . . .	53,950	163,374	Croda International PLC . . . . .	11,791	703,547
Türkcell İletisim Hizmetleri A/S . . . . .	92,714	212,096	DCC PLC . . . . .	9,855	751,197
Türkiye Garanti Bankasi A/S . . . . .	188,439	281,955	Diageo PLC . . . . .	237,116	8,440,645
Türkiye Halk Bankasi A/S . . . . .	29,437	38,844			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Direct Line Insurance Group			Shire PLC . . . . .	88,485	\$ 5,150,138
PLC . . . . .	140,443	\$ 570,053	Smith & Nephew PLC . . . . .	86,273	1,608,603
easyJet PLC . . . . .	14,188	199,672	Smiths Group PLC . . . . .	38,270	664,823
Experian PLC . . . . .	88,551	2,148,431	SSE PLC . . . . .	94,880	1,306,875
Fiat Chrysler Automobiles NV			St James's Place PLC . . . . .	50,631	608,726
(b) . . . . .	104,004	1,507,790	Standard Chartered PLC . . . . .	276,189	2,143,239
G4S PLC . . . . .	167,066	419,061	Standard Life Aberdeen PLC . . . . .	224,400	733,781
GlaxoSmithKline PLC . . . . .	480,773	9,130,803	Taylor Wimpey PLC . . . . .	311,601	540,715
GVC Holdings PLC . . . . .	50,400	432,637	Tesco PLC . . . . .	921,833	2,231,862
Hammerson PLC REIT . . . . .	75,041	314,815	Unilever NV . . . . .	148,684	8,059,887
Hargreaves Lansdown PLC . . . . .	27,383	644,838	Unilever PLC . . . . .	109,968	5,754,169
HSBC Holdings PLC . . . . .	1,912,041	15,753,147	United Utilities Group PLC . . . . .	66,393	622,517
Imperial Brands PLC . . . . .	90,112	2,728,003	Vodafone Group PLC . . . . .	2,583,830	5,031,580
Informa PLC . . . . .	123,196	988,799	Weir Group PLC . . . . .	21,300	352,117
InterContinental Hotels Group			Whitbread PLC . . . . .	17,340	1,011,236
PLC . . . . .	16,813	907,270	Wm Morrison Supermarkets		
International Consolidated			PLC . . . . .	202,333	549,527
Airlines Group SA . . . . .	63,121	499,325	WPP PLC . . . . .	121,853	1,313,855
Intertek Group PLC . . . . .	15,066	921,027			<u>187,439,989</u>
ITV PLC . . . . .	350,088	556,671	<b>UNITED STATES — 0.0% (e)</b>		
J Sainsbury PLC . . . . .	178,000	600,757	International Flavors &		
John Wood Group PLC . . . . .	68,018	438,509	Fragrances, Inc. . . . .	863	115,363
Johnson Matthey PLC . . . . .	18,692	666,334	<b>TOTAL COMMON STOCKS</b>		
Kingfisher PLC . . . . .	205,613	543,378	(Cost \$1,880,208,115) . . . . .		<u>1,783,758,628</u>
Land Securities Group PLC			<b>PREFERRED STOCKS —</b>		
REIT . . . . .	69,898	716,094	<b>0.0% (e)</b>		
Legal & General Group PLC . . . . .	566,967	1,668,026	<b>SOUTH KOREA — 0.0%</b>		
Lloyds Banking Group PLC . . . . .	6,807,014	4,495,090	CJ Corp. (g) . . . . .	203	6,671
London Stock Exchange Group			<b>TOTAL PREFERRED</b>		
PLC . . . . .	29,591	1,530,850	<b>STOCKS</b>		
Marks & Spencer Group PLC . . . . .	141,999	447,061	(Cost \$6,645) . . . . .		<u>6,671</u>
Meggitt PLC . . . . .	73,362	440,073	<b>WARRANTS — 0.0% (e)</b>		
Melrose Industries PLC . . . . .	468,847	978,387	<b>THAILAND — 0.0% (e)</b>		
Merlin Entertainments PLC (c) . . . . .	62,376	252,229	BTS Group Holdings PCL		
Micro Focus International PLC			(expiring 8/1/19) (b) . . . . .	619,901	181,820
ADR (a) . . . . .	39,785	689,460	<b>TOTAL WARRANTS</b>		
Mondi PLC . . . . .	34,839	724,799	(Cost \$161,714) . . . . .		<u>181,820</u>
National Grid PLC . . . . .	330,535	3,217,048	<b>SHORT-TERM INVESTMENTS — 5.3%</b>		
Next PLC . . . . .	14,025	712,882	State Street Institutional		
Pearson PLC . . . . .	79,412	949,089	U.S. Government Money		
Persimmon PLC . . . . .	28,765	707,057	Market Fund, Class G Shares		
Prudential PLC . . . . .	251,117	4,483,912	2.31% (h) (i) . . . . .	60,832,438	60,832,438
Randgold Resources, Ltd. . . . .	8,956	746,660	State Street Navigator Securities		
Reckitt Benckiser Group PLC . . . . .	64,296	4,923,888	Lending Portfolio II (h) (j) . . . . .	40,202,405	40,202,405
RELX PLC (f) . . . . .	106,924	2,201,324	<b>TOTAL SHORT-TERM INVESTMENTS</b>		
RELX PLC (f) . . . . .	86,182	1,770,385	(Cost \$101,034,843) . . . . .		<u>101,034,843</u>
Rio Tinto PLC . . . . .	112,055	5,323,203	<b>TOTAL INVESTMENTS — 98.8%</b>		
Rio Tinto, Ltd. . . . .	35,182	1,943,554	(Cost \$1,981,411,317) . . . . .		<u>1,884,981,962</u>
Rolls-Royce Holdings PLC (b) . . . . .	159,177	1,682,641	<b>OTHER ASSETS IN EXCESS OF</b>		
Royal Bank of Scotland Group			<b>LIABILITIES — 1.2%</b> . . . . .		<u>22,616,766</u>
PLC . . . . .	475,055	1,311,100	<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 1,907,598,728</u>
Royal Mail PLC . . . . .	74,250	257,311			
RSA Insurance Group PLC . . . . .	98,017	641,150			
Sage Group PLC . . . . .	100,648	770,906			
Schroders PLC . . . . .	12,534	389,983			
Segro PLC REIT . . . . .	92,134	690,674			
Severn Trent PLC . . . . .	24,282	561,453			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

- (a) All or a portion of the shares of the security are on loan at December 31, 2018.
- (b) Non-income producing security.
- (c) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.9% of net assets as of December 31, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (d) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2018, total aggregate fair value of the security is \$335, representing less than 0.05% of the Portfolio's net assets.
- (e) Amount is less than 0.05% of net assets.
- (f) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (g) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of December 31, 2018, total aggregate fair value of securities is \$6,671, representing less than 0.05% of net assets.
- (h) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2018 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at December 31, 2018.
- (j) Investment of cash collateral for securities loaned.

ADR = American Depositary Receipt  
GDR = Global Depositary Receipt  
NVDR = Non Voting Depositary Receipt  
REIT = Real Estate Investment Trust  
SDR = Swedish Depositary Receipt

At December 31, 2018, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
S&P/TSX 60 Index Future	30	03/14/2019	\$ 3,879,371	\$ 3,766,144	\$ (113,227)
Mini MSCI EAFE (long)	586	03/15/2019	51,569,452	50,278,800	\$(1,290,652)
Mini MSCI Emerging Markets (long)	453	03/15/2019	22,438,395	21,898,020	\$ (540,375)
Total unrealized depreciation on open futures contracts purchased					<u><u>\$(1,944,254)</u></u>

During the period ended December 31, 2018, average notional value related to futures contracts was \$80,220,013 or 4% of net assets.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$1,773,888,304	\$ 9,869,989	\$335	\$1,783,758,628
Preferred Stocks . . . . .	—	6,671	—	6,671
Warrants . . . . .	—	181,820	—	181,820
Short-Term Investments . . . . .	101,034,843	—	—	101,034,843
<b>TOTAL INVESTMENTS.</b> . . . . .	<b>\$1,874,923,147</b>	<b>\$10,058,480</b>	<b>\$335</b>	<b>\$1,884,981,962</b>
<b>LIABILITIES:</b>				
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(a)</sup> . . . . .	(1,944,254)	—	—	(1,944,254)
<b>TOTAL OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<b>\$ (1,944,254)</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ (1,944,254)</b>

(a) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Proceeds from Shares Sold	Realized Gain (Loss)	Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions	
	at 12/31/17	Value at 12/31/17				at 12/31/18	Value at 12/31/18			
State Street Institutional										
U.S. Government Money Market										
Fund, Class G Shares . . . . .	20,078,160	\$20,078,160	\$ 562,631,482	\$521,877,204	\$—	\$—	60,832,438	\$ 60,832,438	\$1,299,367	\$—
State Street Navigator Securities										
Lending Government Money										
Market Portfolio . . . . .	10,302,133	10,302,133	418,241,258	428,543,391	—	—	—	—	461,781	—
State Street Navigator Securities										
Lending Portfolio II . . . . .	—	—	49,740,708	9,538,303	—	—	40,202,405	40,202,405	22,330	—
Total . . . . .		<b>\$30,380,293</b>	<b>\$1,030,613,448</b>	<b>\$959,958,898</b>	<b>\$—</b>	<b>\$—</b>	<b>\$101,034,843</b>	<b>\$1,783,478</b>	<b>\$1,783,478</b>	<b>\$—</b>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 88.2%</b>			<b>American Axle &amp; Manufacturing Holdings, Inc. (a)</b> . . . . .		
<b>AEROSPACE &amp; DEFENSE — 1.2%</b>				15,050	\$ 167,055
AAR Corp. . . . .	4,260	\$ 159,068	Cooper Tire & Rubber Co. (b) . . . . .	6,900	223,077
Aerojet Rocketdyne Holdings, Inc. (a) . . . . .	9,500	334,685	Cooper-Standard Holdings, Inc. (a) . . . . .	2,290	142,255
Aerovironment, Inc. (a) . . . . .	2,800	190,260	Dana, Inc. . . . .	19,447	265,063
Astronics Corp. (a) . . . . .	2,896	88,183	Dorman Products, Inc. (a) . . . . .	3,499	314,980
Axon Enterprise, Inc. (a) . . . . .	7,592	332,150	Fox Factory Holding Corp. (a) . . . . .	4,800	282,576
BWX Technologies, Inc. . . . .	13,390	511,900	Garrett Motion, Inc. (a) (b) . . . . .	9,600	118,464
Cubic Corp. . . . .	3,300	177,342	Gentex Corp. . . . .	36,166	730,915
Curtiss-Wright Corp. . . . .	5,940	606,593	Gentherm, Inc. (a) . . . . .	4,854	194,063
Ducommun, Inc. (a) . . . . .	1,300	47,216	LCI Industries . . . . .	3,198	213,626
Engility Holdings, Inc. (a) . . . . .	2,300	65,458	Lear Corp. . . . .	8,587	1,054,999
Esterline Technologies Corp. (a) . . . . .	3,500	425,075	Modine Manufacturing Co. (a) . . . . .	6,383	69,000
HEICO Corp. . . . .	5,282	409,249	Motorcar Parts of America, Inc. (a) (b) . . . . .	2,300	38,272
HEICO Corp. Class A . . . . .	10,178	641,214	Shiloh Industries, Inc. (a) . . . . .	1,700	9,911
Hexcel Corp. . . . .	11,411	654,307	Standard Motor Products, Inc. . . . .	2,708	131,148
KeyW Holding Corp. (a) (b) . . . . .	6,300	42,147	Stoneridge, Inc. (a) . . . . .	3,482	85,831
Kratos Defense & Security Solutions, Inc. (a) (b) . . . . .	11,500	162,035	Superior Industries International, Inc. . . . .	2,988	14,372
Maxar Technologies, Ltd. (b) . . . . .	7,300	87,308	Tenneco, Inc. Class A . . . . .	6,568	179,898
Mercury Systems, Inc. (a) . . . . .	6,300	297,927	Tower International, Inc. . . . .	2,461	58,572
Moog, Inc. Class A . . . . .	4,354	337,348	Visteon Corp. (a) (b) . . . . .	3,837	231,294
National Presto Industries, Inc. (b) . . . . .	695	81,259			4,718,139
Sparton Corp. (a) . . . . .	1,100	20,009	<b>AUTOMOBILES — 1.0%</b>		
Spirit AeroSystems Holdings, Inc. Class A . . . . .	14,223	1,025,336	Tesla, Inc. (a) . . . . .	18,322	6,097,562
Teledyne Technologies, Inc. (a) . . . . .	4,723	977,992	Thor Industries, Inc. . . . .	6,808	354,016
Triumph Group, Inc. (b) . . . . .	6,245	71,818	Winnebago Industries, Inc. . . . .	4,100	99,261
Vectrus, Inc. (a) . . . . .	1,300	28,054			6,550,839
Wesco Aircraft Holdings, Inc. (a) . . . . .	6,800	53,720	<b>BANKS — 5.7%</b>		
		7,827,653	1st Constitution Bancorp. . . . .	900	17,937
<b>AIR FREIGHT &amp; LOGISTICS — 0.3%</b>			1st Source Corp. . . . .	2,000	80,680
Air Transport Services Group, Inc. (a) . . . . .	7,500	171,075	Access National Corp. . . . .	1,999	42,639
Atlas Air Worldwide Holdings, Inc. (a) . . . . .	3,082	130,030	ACNB Corp. . . . .	800	31,400
Echo Global Logistics, Inc. (a) . . . . .	3,700	75,221	Allegiance Bancshares, Inc. (a) . . . . .	1,500	48,555
Forward Air Corp. . . . .	3,800	208,430	Amalgamated Bank Class A . . . . .	1,600	31,200
Hub Group, Inc. Class A (a) . . . . .	4,317	160,031	American National Bankshares, Inc. . . . .	1,000	29,310
Radiant Logistics, Inc. (a) . . . . .	4,600	19,550	Ameris Bancorp . . . . .	5,444	172,411
XPO Logistics, Inc. (a) . . . . .	16,759	955,933	Ames National Corp. . . . .	1,000	25,420
		1,720,270	Arrow Financial Corp. . . . .	1,481	47,422
<b>AIRLINES — 0.3%</b>			Associated Banc-Corp. . . . .	22,230	439,932
Allegiant Travel Co. . . . .	1,676	167,969	Atlantic Capital Bancshares, Inc. (a) . . . . .	3,300	54,021
Copa Holdings SA Class A . . . . .	4,246	334,203	Auburn National Bancorp, Inc. . . . .	300	9,498
Hawaiian Holdings, Inc. . . . .	6,445	170,212	Banc of California, Inc. . . . .	5,500	73,205
JetBlue Airways Corp. (a) . . . . .	41,136	660,644	BancFirst Corp. . . . .	2,352	117,365
Mesa Air Group, Inc. (a) . . . . .	1,700	13,107	Bancorp, Inc. (a) . . . . .	6,500	51,740
SkyWest, Inc. . . . .	6,700	297,949	BancorpSouth Bank . . . . .	12,655	330,802
Spirit Airlines, Inc. (a) . . . . .	9,190	532,285	Bank of Commerce Holdings . . . . .	1,900	20,824
		2,176,369	Bank of Hawaii Corp. . . . .	5,534	372,549
<b>AUTO COMPONENTS — 0.8%</b>			Bank of Marin Bancorp . . . . .	1,744	71,923
Adient PLC (b) . . . . .	12,800	192,768	Bank of NT Butterfield & Son, Ltd. . . . .	7,400	231,990
			Bank of Princeton (b) . . . . .	700	19,530
			Bank OZK . . . . .	16,054	366,513
			BankUnited, Inc. . . . .	13,627	407,992
			Bankwell Financial Group, Inc. . . . .	700	20,097
			Banner Corp. . . . .	4,300	229,964

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Bar Harbor Bankshares . . . . .	1,980	\$ 44,411	Farmers National Banc Corp. . . . .	3,200	\$ 40,768
Baycom Corp. (a) . . . . .	1,300	30,017	FB Financial Corp. . . . .	2,200	77,044
BCB Bancorp, Inc. . . . .	1,500	15,705	FCB Financial Holdings, Inc. Class A		
Berkshire Hills Bancorp, Inc. . . . .	5,200	140,244	(a) . . . . .	5,482	184,086
Blue Hills Bancorp, Inc. . . . .	2,826	60,307	Fidelity D&D Bancorp, Inc. (b) . . . .	300	19,254
BOK Financial Corp. . . . .	4,408	323,239	Fidelity Southern Corp. . . . .	2,800	72,856
Boston Private Financial Holdings,			Financial Institutions, Inc. . . . .	2,000	51,400
Inc. . . . .	11,000	116,270	First BanCorp. . . . .	27,800	239,080
Bridge Bancorp, Inc. . . . .	2,100	53,529	First Bancorp, Inc. . . . .	1,200	31,560
Brookline Bancorp, Inc. . . . .	10,100	139,582	First Bancorp/Southern Pines . . . . .	3,713	121,267
Bryn Mawr Bank Corp. . . . .	2,600	89,440	First Bancshares, Inc. . . . .	1,500	45,375
Business First Bancshares, Inc. . . . .	1,400	33,922	First Bank/Hamilton. . . . .	2,500	30,300
Byline Bancorp, Inc. (a) . . . . .	2,000	33,320	First Busey Corp. . . . .	5,749	141,080
C&F Financial Corp. . . . .	400	21,284	First Business Financial Services,		
Cadence BanCorp . . . . .	10,200	171,156	Inc. . . . .	1,000	19,510
Cambridge Bancorp. . . . .	500	41,625	First Choice Bancorp . . . . .	1,400	31,640
Camden National Corp. . . . .	1,982	71,293	First Citizens BancShares, Inc.		
Capital Bancorp, Inc. (a) . . . . .	800	9,128	Class A . . . . .	1,043	393,263
Capital City Bank Group, Inc. . . . .	1,500	34,815	First Commonwealth Financial Corp. .	13,700	165,496
Capstar Financial Holdings, Inc. . . . .	1,000	14,730	First Community Bankshares, Inc. . . .	2,000	62,960
Carolina Financial Corp. . . . .	2,800	82,852	First Community Corp. . . . .	900	17,487
Cathay General Bancorp . . . . .	10,254	343,817	First Financial Bancorp. . . . .	12,582	298,445
CB Financial Services, Inc. . . . .	600	14,868	First Financial Bankshares, Inc. (b) . .	8,551	493,307
CBTX, Inc. (b) . . . . .	2,400	70,560	First Financial Corp. . . . .	1,500	60,225
CenterState Bank Corp. . . . .	11,941	251,239	First Financial Northwest, Inc. . . . .	1,000	15,470
Central Pacific Financial Corp. . . . .	3,779	92,019	First Foundation, Inc. (a) . . . . .	5,200	66,872
Central Valley Community Bancorp. . .	1,500	28,305	First Guaranty Bancshares, Inc. . . . .	530	12,301
Century Bancorp, Inc. Class A . . . . .	336	22,757	First Hawaiian, Inc. . . . .	14,000	315,140
Chemical Financial Corp. . . . .	9,345	342,120	First Horizon National Corp. . . . .	43,619	574,026
Chemung Financial Corp. . . . .	400	16,524	First Internet Bancorp. . . . .	1,200	24,528
CIT Group, Inc. . . . .	14,886	569,687	First Interstate BancSystem, Inc.		
Citizens & Northern Corp. . . . .	1,400	37,002	Class A . . . . .	4,482	163,862
City Holding Co. . . . .	2,049	138,492	First Merchants Corp. . . . .	6,578	225,428
Civista Bancshares, Inc. . . . .	2,000	34,840	First Mid-Illinois Bancshares, Inc. . . .	1,600	51,072
CNB Financial Corp. . . . .	1,800	41,310	First Midwest Bancorp, Inc. . . . .	13,834	274,052
Coastal Financial Corp. (a) . . . . .	800	12,184	First Northwest Bancorp . . . . .	1,200	17,796
Codorus Valley Bancorp, Inc. . . . .	1,103	23,439	First of Long Island Corp. . . . .	3,150	62,842
Columbia Banking System, Inc. . . . .	9,658	350,489	First Savings Financial Group, Inc. . . .	200	10,388
Commerce Bancshares, Inc. . . . .	13,376	753,999	First United Corp. . . . .	800	12,736
Community Bank System, Inc. . . . .	6,739	392,884	Flushing Financial Corp. . . . .	3,400	73,202
Community Bankers Trust Corp. (a) . .	2,500	18,050	FNB Corp. . . . .	43,633	429,349
Community Financial Corp. . . . .	600	17,544	Franklin Financial Network, Inc. (a) . .	1,655	43,642
Community Trust Bancorp, Inc. . . . .	2,013	79,735	Fulton Financial Corp. . . . .	23,200	359,136
ConnectOne Bancorp, Inc. . . . .	3,723	68,764	German American Bancorp, Inc. . . . .	2,664	73,979
County Bancorp, Inc. . . . .	500	8,685	Glacier Bancorp, Inc. . . . .	11,200	443,744
Cullen/Frost Bankers, Inc. . . . .	7,656	673,269	Great Southern Bancorp, Inc. . . . .	1,368	62,969
Customers Bancorp, Inc. (a) . . . . .	3,800	69,160	Great Western Bancorp, Inc. . . . .	7,815	244,219
CVB Financial Corp. . . . .	15,100	305,473	Green Bancorp, Inc. . . . .	3,400	58,276
Eagle Bancorp, Inc. (a) . . . . .	4,300	209,453	Guaranty Bancorp . . . . .	3,300	68,475
East West Bancorp, Inc. . . . .	19,371	843,220	Guaranty Bancshares, Inc. . . . .	1,000	29,820
Enterprise Bancorp, Inc. . . . .	1,178	37,884	Hancock Whitney Corp. . . . .	11,186	387,595
Enterprise Financial Services Corp. . .	2,900	109,127	Hanmi Financial Corp. . . . .	4,100	80,770
Equity Bancshares, Inc. Class A (a) . .	1,700	59,925	HarborOne Bancorp, Inc. (a) . . . . .	1,900	30,191
Esquire Financial Holdings, Inc. (a) . .	700	15,190	Heartland Financial USA, Inc. . . . .	3,800	167,010
Evans Bancorp, Inc. . . . .	600	19,506	Heritage Commerce Corp. . . . .	5,000	56,700
Farmers & Merchants Bancorp, Inc. . .	1,100	42,339	Heritage Financial Corp. . . . .	4,800	142,656

*See accompanying notes to financial statements.*



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hilltop Holdings, Inc. . . . .	9,400	\$ 167,602	Peapack Gladstone Financial Corp. . . . .	2,400	\$ 60,432
Home BancShares, Inc. . . . .	21,514	351,539	Penns Woods Bancorp, Inc. . . . .	547	22,011
HomeTrust Bancshares, Inc. . . . .	2,200	57,596	Peoples Bancorp of North Carolina, Inc. . . . .	530	12,964
Hope Bancorp, Inc. . . . .	16,121	191,195	Peoples Bancorp, Inc. . . . .	2,200	66,220
Horizon Bancorp, Inc. . . . .	4,700	74,166	Peoples Financial Services Corp. . . . .	839	36,966
Howard Bancorp, Inc. (a) (b) . . . . .	1,500	21,450	People's Utah Bancorp. . . . .	1,900	57,285
IBERIABANK Corp. . . . .	7,292	468,730	Pinnacle Financial Partners, Inc. . . . .	10,139	467,408
Independent Bank Corp. . . . .	2,730	57,385	Popular, Inc. . . . .	13,210	623,776
Independent Bank Corp. (Massachusetts). . . . .	3,533	248,405	Preferred Bank . . . . .	1,800	78,030
Independent Bank Group, Inc. . . . .	2,851	130,490	Premier Financial Bancorp, Inc. . . . .	1,412	21,053
International Bancshares Corp. . . . .	7,390	254,216	Prosperity Bancshares, Inc. (b) . . . . .	8,922	555,841
Investar Holding Corp. . . . .	1,000	24,800	QCR Holdings, Inc. . . . .	1,700	54,553
Investors Bancorp, Inc. . . . .	32,614	339,186	RBB Bancorp. . . . .	1,900	33,383
Lakeland Bancorp, Inc. . . . .	5,800	85,898	Reliant Bancorp, Inc. (b) . . . . .	1,200	27,648
Lakeland Financial Corp. . . . .	3,128	125,620	Renasant Corp. . . . .	6,261	188,957
LCNB Corp. . . . .	1,100	16,665	Republic Bancorp, Inc. Class A. . . . .	1,200	46,464
LegacyTexas Financial Group, Inc. . . . .	6,148	197,289	Republic First Bancorp, Inc. (a) . . . . .	6,000	35,820
Level One Bancorp, Inc. . . . .	700	15,701	S&T Bancorp, Inc. . . . .	4,453	168,501
Live Oak Bancshares, Inc. (b) . . . . .	3,300	48,873	Sandy Spring Bancorp, Inc. . . . .	4,797	150,338
Macatawa Bank Corp. . . . .	3,200	30,784	SB One Bancorp (b) . . . . .	900	18,396
MB Financial, Inc. . . . .	11,200	443,856	Seacoast Banking Corp. of Florida (a) . . . . .	6,000	156,120
MBT Financial Corp. . . . .	2,100	19,530	Select Bancorp, Inc. (a) . . . . .	2,000	24,760
Mercantile Bank Corp. . . . .	2,000	56,520	ServisFirst Bancshares, Inc. . . . .	6,200	197,594
Metropolitan Bank Holding Corp. (a) . . . . .	800	24,680	Shore Bancshares, Inc. . . . .	1,500	21,810
Mid Penn Bancorp, Inc. . . . .	600	13,812	Sierra Bancorp . . . . .	1,800	43,254
Middlefield Banc Corp. . . . .	400	16,972	Signature Bank . . . . .	7,174	737,559
Midland States Bancorp, Inc. . . . .	2,700	60,318	Simmons First National Corp. Class A . . . . .	11,786	284,396
MidSouth Bancorp, Inc. . . . .	1,700	18,020	SmartFinancial, Inc. (a) . . . . .	1,300	23,751
MidWestOne Financial Group, Inc. . . . .	1,351	33,545	South State Corp. . . . .	4,845	290,458
MutualFirst Financial, Inc. . . . .	700	18,599	Southern First Bancshares, Inc. (a) . . . . .	800	25,656
MVB Financial Corp. . . . .	1,000	18,040	Southern National Bancorp of Virginia, Inc. . . . .	2,600	34,372
National Bank Holdings Corp. Class A . . . . .	3,700	114,219	Southside Bancshares, Inc. . . . .	4,404	139,827
National Bankshares, Inc. . . . .	837	30,492	Spirit of Texas Bancshares, Inc. (a) (b) . . . . .	1,200	27,336
National Commerce Corp. (a) . . . . .	2,363	85,068	State Bank Financial Corp. . . . .	4,800	103,632
NBT Bancorp, Inc. . . . .	5,500	190,245	Sterling Bancorp. . . . .	29,416	485,658
Nicolet Bankshares, Inc. (a) . . . . .	1,100	53,680	Stock Yards Bancorp, Inc. . . . .	2,700	88,560
Northeast Bancorp. . . . .	900	15,057	Summit Financial Group, Inc. . . . .	1,300	25,103
Northrim BanCorp, Inc. . . . .	800	26,296	Synovus Financial Corp. . . . .	15,771	504,514
Norwood Financial Corp. . . . .	650	21,450	TCF Financial Corp. . . . .	21,700	422,933
Oak Valley Bancorp (b) . . . . .	800	14,640	Texas Capital Bancshares, Inc. (a) . . . . .	6,748	344,755
OFG Bancorp. . . . .	5,600	92,176	Tompkins Financial Corp. . . . .	1,893	141,994
Ohio Valley Banc Corp. . . . .	500	17,695	Towne Bank . . . . .	8,990	215,310
Old Line Bancshares, Inc. . . . .	1,900	50,008	TriCo Bancshares . . . . .	3,262	110,223
Old National Bancorp. . . . .	20,361	313,559	TriState Capital Holdings, Inc. (a) . . . . .	3,300	64,218
Old Second Bancorp, Inc. . . . .	3,600	46,800	Triumph Bancorp, Inc. (a) . . . . .	3,100	92,070
Opus Bank. . . . .	2,400	47,016	Trustmark Corp. . . . .	8,677	246,687
Origin Bancorp, Inc. (b) . . . . .	2,200	74,976	UMB Financial Corp. . . . .	5,989	365,149
Orrstown Financial Services, Inc. . . . .	900	16,389	Umpqua Holdings Corp. . . . .	28,887	459,303
Pacific City Financial Corp. (b) . . . . .	1,500	23,475	Union Bankshares Corp. . . . .	8,620	243,343
Pacific Mercantile Bancorp (a) . . . . .	1,800	12,870	Union Bankshares, Inc./Morrisville . . . . .	500	23,875
Pacific Premier Bancorp, Inc. (a) . . . . .	5,851	149,317	United Bankshares, Inc. (b) . . . . .	13,100	407,541
PacWest Bancorp . . . . .	16,515	549,619			
Park National Corp. . . . .	1,799	152,825			
Parke Bancorp, Inc. . . . .	820	15,346			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United Community Banks, Inc. . . . .	10,461	\$ 224,493	Apellis Pharmaceuticals, Inc. (a) . . . .	4,600	\$ 60,674
United Security Bancshares . . . . .	1,500	14,370	Aptinyx, Inc. (a) . . . . .	1,600	26,464
Unity Bancorp, Inc. . . . .	900	18,684	Arbutus Biopharma Corp. (a) . . . . .	4,300	16,469
Univest Corp. of Pennsylvania . . . . .	3,644	78,601	Arcus Biosciences, Inc. (a) . . . . .	4,100	44,157
Valley National Bancorp . . . . .	42,500	377,400	Ardelyx, Inc. (a) . . . . .	5,600	10,024
Veritex Holdings, Inc. (a) (b) . . . . .	3,000	64,140	Arena Pharmaceuticals, Inc. (a) . . . .	6,730	262,134
Washington Trust Bancorp, Inc. . . . .	1,913	90,925	ArQule, Inc. (a) (b) . . . . .	15,000	41,550
Webster Financial Corp. . . . .	12,257	604,148	Array BioPharma, Inc. (a) (b) . . . . .	27,783	395,908
WesBanco, Inc. . . . .	7,041	258,334	Arrowhead Pharmaceuticals, Inc.		
West Bancorp, Inc. . . . .	1,900	36,271	(a) (b) . . . . .	11,100	137,862
Westamerica Bancorporation . . . . .	3,485	194,045	Arsanis, Inc. (a) (b) . . . . .	891	2,067
Western Alliance Bancorp (a) . . . . .	13,265	523,835	Atara Biotherapeutics, Inc. (a) (b) . . .	5,400	187,596
Wintrust Financial Corp. . . . .	7,528	500,537	Athenex, Inc. (a) (b) . . . . .	5,900	74,871
		<u>35,968,586</u>	Athersys, Inc. (a) (b) . . . . .	14,600	21,024
<b>BEVERAGES — 0.2%</b>			Audentes Therapeutics, Inc. (a) . . . .	4,900	104,468
Boston Beer Co., Inc. Class A (a) (b) .	1,132	272,631	AVEO Pharmaceuticals, Inc. (a) (b) . .	12,500	20,000
Castle Brands, Inc. (a) (b) . . . . .	10,900	9,270	Avid Bioservices, Inc. (a) . . . . .	6,200	25,420
Celsius Holdings, Inc. (a) (b) . . . . .	2,800	9,716	Avrobio, Inc. (a) . . . . .	800	13,320
Coca-Cola Bottling Co. Consolidated .	684	121,328	Bellicum Pharmaceuticals, Inc. (a) . .	4,682	13,671
Craft Brew Alliance, Inc. (a) . . . . .	1,500	21,465	BioCryst Pharmaceuticals, Inc.		
Keurig Dr. Pepper, Inc. . . . .	24,100	617,924	(a) (b) . . . . .	14,600	117,822
MGP Ingredients, Inc. (b) . . . . .	1,700	96,985	Biohaven Pharmaceutical Holding		
National Beverage Corp. (b) . . . . .	1,500	107,655	Co., Ltd. (a) . . . . .	3,900	144,222
Primo Water Corp. (a) . . . . .	4,500	63,045	BioMarin Pharmaceutical, Inc. (a) . .	23,611	2,010,477
		<u>1,320,019</u>	BioSpecifics Technologies Corp. (a) .	726	43,996
<b>BIOTECHNOLOGY — 4.2%</b>			BioTime, Inc. (a) (b) . . . . .	10,100	9,221
Abeona Therapeutics, Inc. (a) . . . . .	4,000	28,560	Bluebird Bio, Inc. (a) (b) . . . . .	7,319	726,045
ACADIA Pharmaceuticals, Inc.			Blueprint Medicines Corp. (a) . . . . .	5,442	293,378
(a) (b) . . . . .	12,709	205,505	Calithera Biosciences, Inc. (a) . . . . .	3,600	14,436
Accelaron Pharma, Inc. (a) (b) . . . . .	5,100	222,105	Calyxt, Inc. (a) (b) . . . . .	800	8,288
Achaogen, Inc. (a) (b) . . . . .	4,200	5,166	Cara Therapeutics, Inc. (a) (b) . . . . .	4,400	57,200
Achillion Pharmaceuticals, Inc. (a) . .	17,700	28,143	CareDx, Inc. (a) . . . . .	4,600	115,644
Acorda Therapeutics, Inc. (a) . . . . .	5,500	85,690	CASI Pharmaceuticals, Inc. (a) (b) . .	5,900	23,718
Adamas Pharmaceuticals, Inc. (a) . . .	2,600	22,204	Catalyst Biosciences, Inc. (a) . . . . .	1,500	11,835
ADMA Biologics, Inc. (a) (b) . . . . .	2,300	5,497	Catalyst Pharmaceuticals, Inc. (a) (b) .	12,400	23,808
Aduro Biotech, Inc. (a) . . . . .	7,554	19,943	Celcuity, Inc. (a) (b) . . . . .	1,000	23,990
Adverum Biotechnologies, Inc. (a) . .	6,700	21,105	Cellular Biomedicine Group, Inc.		
Aeglea BioTherapeutics, Inc. (a) . . . .	2,000	14,980	(a) (b) . . . . .	1,400	24,724
Agenus, Inc. (a) (b) . . . . .	11,200	26,656	ChemoCentryx, Inc. (a) . . . . .	2,900	31,639
AgeX Therapeutics, Inc. (a) (b) . . . . .	1,010	3,020	Chimerix, Inc. (a) . . . . .	5,397	13,870
Agios Pharmaceuticals, Inc. (a) (b) . .	6,868	316,683	Clovis Oncology, Inc. (a) (b) . . . . .	6,080	109,197
Aimmune Therapeutics, Inc. (a) (b) . .	6,000	143,520	Cohbar, Inc. (a) . . . . .	2,700	8,397
Akebia Therapeutics, Inc. (a) (b) . . . .	10,904	60,301	Coherus Biosciences, Inc. (a) (b) . . . .	6,900	62,445
Albireo Pharma, Inc. (a) . . . . .	1,100	26,983	Concert Pharmaceuticals, Inc. (a) . . .	2,500	31,375
Alder Biopharmaceuticals, Inc.			Corbus Pharmaceuticals Holdings,		
(a) (b) . . . . .	7,352	75,358	Inc. (a) (b) . . . . .	6,400	37,376
Aldeyra Therapeutics, Inc. (a) . . . . .	3,500	29,050	Corvus Pharmaceuticals, Inc. (a) (b) .	1,600	5,872
Alkermes PLC (a) . . . . .	20,662	609,736	Crinetics Pharmaceuticals, Inc. (a) . .	1,100	32,989
Allakos, Inc. (a) (b) . . . . .	1,100	57,497	CTI BioPharma Corp. (a) . . . . .	6,300	4,622
Allena Pharmaceuticals, Inc. (a) . . . .	1,500	8,175	Cue Biopharma, Inc. (a) (b) . . . . .	2,100	9,870
Allogene Therapeutics, Inc. (a) (b) . .	2,800	75,404	Cytokinetics, Inc. (a) (b) . . . . .	5,800	36,656
Alnylam Pharmaceuticals, Inc. (a) . . .	11,969	872,660	CytomX Therapeutics, Inc. (a) . . . . .	5,976	90,238
AMAG Pharmaceuticals, Inc. (a) (b) . .	4,300	65,317	Deciphera Pharmaceuticals, Inc.		
Amicus Therapeutics, Inc. (a) (b) . . .	25,641	245,641	(a) (b) . . . . .	1,000	20,990
AnaptysBio, Inc. (a) (b) . . . . .	2,800	178,612	Denali Therapeutics, Inc. (a) (b) . . . .	5,900	121,894
			Dicerna Pharmaceuticals, Inc. (a) . . .	7,000	74,830
			Dynavax Technologies Corp. (a) (b) . .	7,938	72,633

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eagle Pharmaceuticals, Inc. (a) (b) . . .	1,305	\$ 52,578	Ligand Pharmaceuticals, Inc. (a) (b) . .	2,779	\$ 377,110
Editas Medicine, Inc. (a) (b) . . . . .	6,200	141,050	LogicBio Therapeutics, Inc. (a) . . . . .	1,100	11,440
Eidos Therapeutics, Inc. (a) (b) . . . . .	900	12,384	Loxo Oncology, Inc. (a) (b) . . . . .	3,577	501,030
Emergent BioSolutions, Inc. (a) . . . . .	6,100	361,608	MacroGenics, Inc. (a) . . . . .	5,047	64,097
Enanta Pharmaceuticals, Inc. (a) . . . . .	2,200	155,826	Madrigal Pharmaceuticals, Inc.		
Epizyme, Inc. (a) . . . . .	8,838	54,442	(a) (b) . . . . .	900	101,448
Esperion Therapeutics, Inc. (a) (b) . . . . .	3,200	147,200	Magenta Therapeutics, Inc. (a) (b) . . . . .	500	2,850
Evelo Biosciences, Inc. (a) (b) . . . . .	1,800	23,418	MannKind Corp. (a) (b) . . . . .	17,200	18,232
Exact Sciences Corp. (a) (b) . . . . .	16,022	1,010,988	MediciNova, Inc. (a) (b) . . . . .	5,100	41,667
Exelixis, Inc. (a) . . . . .	39,385	774,703	MeiraGTx Holdings PLC (a) . . . . .	500	4,820
Fate Therapeutics, Inc. (a) (b) . . . . .	7,900	101,357	Mersana Therapeutics, Inc. (a) (b) . . . . .	1,300	5,304
Fennec Pharmaceuticals, Inc. (a) (b) . . . . .	1,400	8,932	Minerva Neurosciences, Inc. (a) . . . . .	3,680	24,803
FibroGen, Inc. (a) . . . . .	10,200	472,056	Miragen Therapeutics, Inc. (a) . . . . .	3,000	9,090
Five Prime Therapeutics, Inc. (a) . . . . .	4,347	40,427	Mirati Therapeutics, Inc. (a) (b) . . . . .	2,700	114,534
Flexion Therapeutics, Inc. (a) (b) . . . . .	4,300	48,676	Molecular Templates, Inc. (a) (b) . . . . .	1,100	4,444
Fortress Biotech, Inc. (a) (b) . . . . .	3,800	3,268	Momenta Pharmaceuticals, Inc. (a) . . . . .	9,887	109,152
Forty Seven, Inc. (a) (b) . . . . .	1,500	23,580	Mustang Bio, Inc. (a) . . . . .	2,000	5,880
G1 Therapeutics, Inc. (a) (b) . . . . .	3,300	63,195	Myriad Genetics, Inc. (a) . . . . .	9,151	266,020
Genomic Health, Inc. (a) . . . . .	2,700	173,907	NantKwest, Inc. (a) . . . . .	3,400	3,944
Geron Corp. (a) (b) . . . . .	20,983	20,983	Natera, Inc. (a) . . . . .	4,200	58,632
Global Blood Therapeutics, Inc.			Neon Therapeutics, Inc. (a) (b) . . . . .	800	4,024
(a) (b) . . . . .	6,638	272,490	Neurocrine Biosciences, Inc. (a) . . . . .	11,971	854,849
GlycoMimetics, Inc. (a) . . . . .	4,100	38,827	NewLink Genetics Corp. (a) . . . . .	3,458	5,256
Gritstone Oncology, Inc. (a) (b) . . . . .	900	13,905	Novavax, Inc. (a) (b) . . . . .	48,600	89,424
GTx, Inc. (a) (b) . . . . .	600	468	Nymox Pharmaceutical Corp. (a) (b) . . . . .	3,700	4,847
Halozyme Therapeutics, Inc. (a) . . . . .	16,952	248,008	OPKO Health, Inc. (a) . . . . .	41,380	124,554
Heron Therapeutics, Inc. (a) (b) . . . . .	8,926	231,540	Organovo Holdings, Inc. (a) (b) . . . . .	11,700	11,198
Homology Medicines, Inc. (a) . . . . .	2,200	49,192	Ovid therapeutics, Inc. (a) . . . . .	1,500	3,630
Idera Pharmaceuticals, Inc. (a) . . . . .	2,050	5,679	Palatin Technologies, Inc. (a) . . . . .	24,100	17,072
Immune Design Corp. (a) . . . . .	4,300	5,590	PDL BioPharma, Inc. (a) . . . . .	18,655	54,100
ImmunoGen, Inc. (a) . . . . .	18,800	90,240	Pfenex, Inc. (a) . . . . .	3,700	11,803
Immunomedics, Inc. (a) (b) . . . . .	19,272	275,011	Pieris Pharmaceuticals, Inc. (a) . . . . .	6,100	16,226
Inovio Pharmaceuticals, Inc. (a) (b) . . . . .	10,611	42,444	PolarityTE, Inc. (a) (b) . . . . .	1,100	14,839
Insmmed, Inc. (a) (b) . . . . .	9,833	129,009	Portola Pharmaceuticals, Inc. (a) (b) . . . . .	8,441	164,768
Insys Therapeutics, Inc. (a) (b) . . . . .	3,453	12,086	Principia Biopharma, Inc. (a) . . . . .	700	19,173
Intellia Therapeutics, Inc. (a) (b) . . . . .	4,200	57,330	Progenics Pharmaceuticals, Inc. (a) . . . . .	11,700	49,140
Intercept Pharmaceuticals, Inc.			Proteostasis Therapeutics, Inc. (a) (b) . . . . .	3,100	10,044
(a) (b) . . . . .	2,917	294,004	Prothena Corp. PLC (a) (b) . . . . .	5,200	53,560
Intrexon Corp. (a) (b) . . . . .	9,741	63,706	PTC Therapeutics, Inc. (a) . . . . .	6,200	212,784
Invitae Corp. (a) . . . . .	8,700	96,222	Puma Biotechnology, Inc. (a) (b) . . . . .	3,807	77,472
Ionis Pharmaceuticals, Inc. (a) (b) . . . . .	16,773	906,748	Ra Pharmaceuticals, Inc. (a) (b) . . . . .	2,000	36,400
Iovance Biotherapeutics, Inc. (a) . . . . .	13,800	122,130	Radius Health, Inc. (a) (b) . . . . .	5,215	85,995
Ironwood Pharmaceuticals, Inc.			Recro Pharma, Inc. (a) . . . . .	2,300	16,330
(a) (b) . . . . .	18,400	190,624	REGENXBIO, Inc. (a) . . . . .	4,400	184,580
Jounce Therapeutics, Inc. (a) . . . . .	1,700	5,729	Repligen Corp. (a) (b) . . . . .	5,100	268,974
Kadmon Holdings, Inc. (a) (b) . . . . .	14,500	30,160	Replimenu Group, Inc. (a) (b) . . . . .	1,300	13,000
Karyopharm Therapeutics, Inc.			Retrophin, Inc. (a) . . . . .	5,500	124,465
(a) (b) . . . . .	6,200	58,094	Rhythm Pharmaceuticals, Inc. (a) (b) . . . . .	2,100	56,448
Kezar Life Sciences, Inc. (a) (b) . . . . .	700	16,520	Rigel Pharmaceuticals, Inc. (a) (b) . . . . .	23,200	53,360
Kindred Biosciences, Inc. (a) . . . . .	4,400	48,180	Rocket Pharmaceuticals, Inc. (a) (b) . . . . .	2,500	37,050
Kiniksa Pharmaceuticals Ltd. Class A			Rubius Therapeutics, Inc. (a) (b) . . . . .	1,500	24,120
(a) (b) . . . . .	1,000	28,090	Sage Therapeutics, Inc. (a) (b) . . . . .	6,121	586,331
Kodiak Sciences, Inc. (a) . . . . .	1,200	8,520	Sangamo Therapeutics, Inc. (a) (b) . . . . .	13,000	149,240
Kura Oncology, Inc. (a) (b) . . . . .	4,000	56,160	Sarepta Therapeutics, Inc. (a) (b) . . . . .	8,947	976,386
La Jolla Pharmaceutical Co. (a) (b) . . . . .	2,800	26,404	Savara, Inc. (a) . . . . .	3,700	28,009
Lexicon Pharmaceuticals, Inc. (a) (b) . . . . .	5,321	35,331	Scholar Rock Holding Corp. (a) (b) . . . . .	1,100	25,267

*See accompanying notes to financial statements.*

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Seattle Genetics, Inc. (a) (b) . . . . .	14,520	\$ 822,703	Insteel Industries, Inc. . . . .	2,300	\$ 55,844
Selecta Biosciences, Inc. (a) (b) . . . . .	2,100	5,586	JELD-WEN Holding, Inc. (a) (b) . . . . .	9,000	127,890
Seres Therapeutics, Inc. (a) (b) . . . . .	2,346	10,604	Lennox International, Inc. . . . .	4,782	1,046,588
Solid Biosciences, Inc. (a) (b) . . . . .	1,700	45,560	Masonite International Corp. (a) . . . . .	3,593	161,074
Sorrento Therapeutics, Inc. (a) (b) . . . . .	15,300	36,720	NCI Building Systems, Inc. (a) . . . . .	5,228	37,903
Spark Therapeutics, Inc. (a) (b) . . . . .	4,042	158,204	Owens Corning. . . . .	14,416	634,016
Spectrum Pharmaceuticals, Inc. (a) . . . . .	12,962	113,418	Patrick Industries, Inc. (a) . . . . .	3,100	91,791
Spero Therapeutics, Inc. (a) (b) . . . . .	1,100	6,765	PGT Innovations, Inc. (a) . . . . .	7,400	117,290
Spring Bank Pharmaceuticals, Inc. (a) . . . . .	1,800	18,702	Quanex Building Products Corp. . . . .	4,268	58,002
Stemline Therapeutics, Inc. (a) . . . . .	3,600	34,200	Resideo Technologies, Inc. (a) . . . . .	16,900	347,295
Surface Oncology, Inc. (a) (b) . . . . .	900	3,816	Simpson Manufacturing Co., Inc. . . . .	5,400	292,302
Sutro Biopharma, Inc. (a) . . . . .	800	7,216	Trex Co., Inc. (a) . . . . .	7,898	468,825
Syndax Pharmaceuticals, Inc. (a) . . . . .	1,400	6,230	Universal Forest Products, Inc. . . . .	8,209	213,106
Synergy Pharmaceuticals, Inc. (a) (b) . . . . .	30,418	3,465	USG Corp. . . . .	10,809	461,112
Synlogic, Inc. (a) (b) . . . . .	1,900	13,319			5,631,083
Syros Pharmaceuticals, Inc. (a) (b) . . . . .	2,900	16,153	<b>CAPITAL MARKETS — 1.8%</b>		
T2 Biosystems, Inc. (a) (b) . . . . .	4,000	12,040	Arlington Asset Investment Corp. Class A (b) . . . . .	3,200	23,168
TESARO, Inc. (a) (b) . . . . .	5,152	382,536	Artisan Partners Asset Management, Inc. Class A . . . . .	6,255	138,298
TG Therapeutics, Inc. (a) (b) . . . . .	8,000	32,800	Ashford, Inc. (a) (b) . . . . .	100	5,190
Tocagen, Inc. (a) . . . . .	2,100	17,241	Associated Capital Group, Inc. Class A (b) . . . . .	300	10,569
Translate Bio, Inc. (a) (b) . . . . .	1,900	14,250	B. Riley Financial, Inc. (b) . . . . .	2,534	35,983
Twist Bioscience Corp. (a) . . . . .	700	16,163	BGC Partners, Inc. Class A . . . . .	35,700	184,569
Tyme Technologies, Inc. (a) (b) . . . . .	13,500	49,815	Blucora, Inc. (a) . . . . .	6,400	170,496
Ultragenyx Pharmaceutical, Inc. (a) (b) . . . . .	6,465	281,098	BrightSphere Investment Group PLC . . . . .	10,200	108,936
United Therapeutics Corp. (a) . . . . .	5,697	620,403	Cohen & Steers, Inc. . . . .	2,809	96,405
UNITY Biotechnology, Inc. (a) (b) . . . . .	3,200	52,032	Cowen, Inc. (a) . . . . .	3,850	51,359
Unum Therapeutics, Inc. (a) (b) . . . . .	2,500	11,000	Diamond Hill Investment Group, Inc. . . . .	403	60,228
Vanda Pharmaceuticals, Inc. (a) . . . . .	6,700	175,071	Donnelley Financial Solutions, Inc. (a) . . . . .	4,412	61,900
Veracyte, Inc. (a) . . . . .	3,600	45,288	Eaton Vance Corp. . . . .	15,056	529,670
Verastem, Inc. (a) (b) . . . . .	8,700	29,232	Evercore, Inc. Class A . . . . .	5,343	382,345
Vericel Corp. (a) . . . . .	5,900	102,660	FactSet Research Systems, Inc. . . . .	5,031	1,006,854
Viking Therapeutics, Inc. (a) (b) . . . . .	7,800	59,670	Federated Investors, Inc. Class B . . . . .	12,700	337,185
Vital Therapies, Inc. (a) (b) . . . . .	3,700	689	Focus Financial Partners, Inc. Class A (a) . . . . .	2,400	63,192
Voyager Therapeutics, Inc. (a) . . . . .	2,500	23,500	GAIN Capital Holdings, Inc. (b) . . . . .	4,000	24,640
Xencor, Inc. (a) . . . . .	6,385	230,882	GAMCO Investors, Inc. Class A . . . . .	551	9,306
XOMA Corp. (a) (b) . . . . .	780	9,867	Greenhill & Co., Inc. . . . .	2,517	61,415
Y-mAbs Therapeutics, Inc. (a) . . . . .	900	18,306	Hamilton Lane, Inc. Class A . . . . .	2,200	81,400
Zafgen, Inc. (a) . . . . .	4,500	22,275	Houlihan Lokey, Inc. . . . .	4,600	169,280
ZIOPHARM Oncology, Inc. (a) (b) . . . . .	16,100	30,107	Interactive Brokers Group, Inc. Class A . . . . .	9,919	542,073
		26,202,707	INTL. FCStone, Inc. (a) . . . . .	1,900	69,502
<b>BUILDING PRODUCTS — 0.9%</b>			Investment Technology Group, Inc. . . . .	4,200	127,008
AAON, Inc. (b) . . . . .	5,600	196,337	Ladenburg Thalmann Financial Services, Inc. . . . .	12,600	29,358
Advanced Drainage Systems, Inc. . . . .	4,800	116,400	Lazard, Ltd. Class A . . . . .	15,602	575,870
American Woodmark Corp. (a) . . . . .	1,859	103,509	Legg Mason, Inc. . . . .	11,100	283,161
Apogee Enterprises, Inc. . . . .	3,509	104,744	LPL Financial Holdings, Inc. . . . .	11,507	702,848
Armstrong Flooring, Inc. (a) . . . . .	2,577	30,512	MarketAxess Holdings, Inc. . . . .	4,873	1,029,714
Armstrong World Industries, Inc. . . . .	5,855	340,819	Moelis & Co. Class A . . . . .	6,000	206,280
Builders FirstSource, Inc. (a) . . . . .	15,500	169,105	Morningstar, Inc. . . . .	2,392	262,737
Caesarstone, Ltd. (b) . . . . .	2,827	38,391	Oppenheimer Holdings, Inc. Class A . . . . .	1,200	30,660
Continental Building Products, Inc. (a) . . . . .	4,900	124,705			
CSW Industrials, Inc. (a) . . . . .	2,037	98,489			
Gibraltar Industries, Inc. (a) . . . . .	4,100	145,919			
Griffon Corp. . . . .	4,700	49,115			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Piper Jaffray Cos. . . . .	1,900	\$ 125,096	Quaker Chemical Corp. . . . .	1,764	\$ 313,481
PJT Partners, Inc. Class A . . . . .	2,569	99,575	Rayonier Advanced Materials, Inc.		
Pzena Investment Management, Inc.			(b) . . . . .	6,300	67,095
Class A . . . . .	2,000	17,300	RPM International, Inc. . . . .	17,585	1,033,646
Safeguard Scientifics, Inc. (a) . . . . .	2,400	20,688	Scotts Miracle-Gro Co. (b) . . . . .	5,433	333,912
SEI Investments Co. . . . .	17,487	807,899	Sensient Technologies Corp. . . . .	5,619	313,821
Siebert Financial Corp. (a) . . . . .	900	13,014	Stepan Co. . . . .	2,682	198,468
Silvercrest Asset Management Group,			Trecora Resources (a) . . . . .	2,300	17,940
Inc. Class A . . . . .	1,100	14,553	Tredegar Corp. . . . .	3,207	50,863
Stifel Financial Corp. . . . .	9,354	387,443	Trinseo SA . . . . .	5,574	255,178
TD Ameritrade Holding Corp. . . . .	37,684	1,845,009	Tronox, Ltd. Class A . . . . .	11,869	92,341
Value Line, Inc. . . . .	100	2,601	Valhi, Inc. (b) . . . . .	3,700	7,141
Virtu Financial, Inc. Class A (b) . . . . .	5,500	141,680	Valvoline, Inc. . . . .	25,694	497,179
Virtus Investment Partners, Inc. . . . .	946	75,141	Westlake Chemical Corp. . . . .	4,796	317,351
Waddell & Reed Financial, Inc.			WR Grace & Co. . . . .	8,776	569,650
Class A (b) . . . . .	10,639	192,353			11,172,731
Westwood Holdings Group, Inc. . . . .	1,005	34,170			
WisdomTree Investments, Inc. . . . .	14,900	99,085			
		11,347,206	<b>COMMERCIAL SERVICES &amp; SUPPLIES —</b>		
<b>CHEMICALS — 1.8%</b>			<b>1.2%</b>		
Advanced Emissions Solutions, Inc. . . . .	2,300	24,265	ABM Industries, Inc. . . . .	9,000	288,990
AdvanSix, Inc. (a) . . . . .	3,900	94,926	ACCO Brands Corp. . . . .	12,916	87,570
AgroFresh Solutions, Inc. (a) (b) . . . . .	3,700	14,023	ADT, Inc. (b) . . . . .	13,900	83,539
American Vanguard Corp. . . . .	3,552	53,955	Advanced Disposal Services, Inc. (a) . . . . .	9,600	229,824
Amyris, Inc. (a) (b) . . . . .	3,900	13,026	Brady Corp. Class A . . . . .	6,400	278,144
Ashland Global Holdings, Inc. . . . .	8,431	598,264	BrightView Holdings, Inc. (a) . . . . .	3,000	30,630
Axalta Coating Systems, Ltd. (a) . . . . .	28,402	665,175	Brink's Co. . . . .	6,614	427,595
Balchem Corp. . . . .	4,195	328,678	Casella Waste Systems, Inc. Class A		
Cabot Corp. . . . .	7,998	343,434	(a) . . . . .	5,100	145,299
Chase Corp. . . . .	933	93,347	CECO Environmental Corp. (a) . . . . .	3,456	23,328
Chemours Co. . . . .	23,443	661,562	Charah Solutions, Inc. (a) . . . . .	900	7,515
Ferro Corp. (a) . . . . .	11,009	172,621	Clean Harbors, Inc. (a) . . . . .	6,811	336,123
Flotek Industries, Inc. (a) (b) . . . . .	6,500	7,085	CompX International, Inc. . . . .	200	2,722
FutureFuel Corp. . . . .	3,300	52,338	Covanta Holding Corp. . . . .	15,300	205,326
GCP Applied Technologies, Inc. (a) . . . . .	9,797	240,516	Deluxe Corp. . . . .	6,276	241,249
Hawkins, Inc. . . . .	1,200	49,140	Ennis, Inc. . . . .	3,300	63,525
HB Fuller Co. . . . .	6,699	285,846	Essendant, Inc. . . . .	4,549	57,226
Huntsman Corp. . . . .	29,434	567,782	Healthcare Services Group, Inc. (b) . . . . .	9,965	400,394
Ingevity Corp. (a) . . . . .	5,738	480,213	Heritage-Crystal Clean, Inc. (a) . . . . .	1,800	41,418
Innophos Holdings, Inc. . . . .	2,400	58,872	Herman Miller, Inc. . . . .	7,700	232,925
Innospec, Inc. . . . .	3,317	204,858	HNI Corp. . . . .	5,889	208,647
Intrepid Potash, Inc. (a) . . . . .	11,700	30,420	Interface, Inc. . . . .	7,600	108,300
Koppers Holdings, Inc. (a) . . . . .	2,500	42,600	KAR Auction Services, Inc. . . . .	18,065	862,062
Kraton Corp. (a) . . . . .	4,000	87,360	Kimball International, Inc. Class B . . . . .	4,600	65,274
Kronos Worldwide, Inc. . . . .	2,800	32,256	Knoll, Inc. . . . .	6,190	102,011
Livent Corp. (a) . . . . .	3,000	41,400	LSC Communications, Inc. . . . .	4,212	29,484
LSB Industries, Inc. (a) . . . . .	2,700	14,904	Matthews International Corp.		
Marrone Bio Innovations, Inc. (a) . . . . .	6,700	9,849	Class A . . . . .	4,031	163,739
Minerals Technologies, Inc. . . . .	4,843	248,640	McGrath RentCorp . . . . .	3,100	159,588
NewMarket Corp. (b) . . . . .	1,049	432,282	Mobile Mini, Inc. . . . .	6,100	193,675
Olin Corp. . . . .	22,000	442,420	MSA Safety, Inc. . . . .	4,621	435,622
OMNOVA Solutions, Inc. (a) . . . . .	5,300	38,849	Multi-Color Corp. . . . .	1,721	60,390
Platform Specialty Products Corp.			NL Industries, Inc. (a) . . . . .	1,000	3,510
(a) . . . . .	29,600	305,768	PICO Holdings, Inc. (a) . . . . .	2,700	24,678
PolyOne Corp. . . . .	10,433	298,384	Pitney Bowes, Inc. . . . .	24,564	145,173
PQ Group Holdings, Inc. (a) . . . . .	4,700	69,607	Quad/Graphics, Inc. . . . .	4,100	50,512
			RR Donnelley & Sons Co. . . . .	8,533	33,791
			SP Plus Corp. (a) . . . . .	2,900	85,666

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Steelcase, Inc. Class A . . . . .	11,000	\$ 163,130	Infrastructure and Energy		
Stericycle, Inc. (a) . . . . .	10,900	399,921	Alternatives, Inc. (a) . . . . .	2,100	\$ 17,199
Team, Inc. (a) (b) . . . . .	3,800	55,670	KBR, Inc. . . . .	18,388	279,130
Tetra Tech, Inc. . . . .	7,280	376,886	MasTec, Inc. (a) (b) . . . . .	8,476	343,787
UniFirst Corp. . . . .	2,008	287,285	MYR Group, Inc. (a) . . . . .	2,000	56,340
US Ecology, Inc. . . . .	2,996	188,688	Northwest Pipe Co. (a) . . . . .	1,100	25,619
Viad Corp. . . . .	2,654	132,939	NV5 Global, Inc. (a) . . . . .	1,300	78,715
VSE Corp. . . . .	1,080	32,303	Orion Group Holdings, Inc. (a) . . . . .	3,200	13,728
		<u>7,552,286</u>	Primoris Services Corp. . . . .	5,286	101,121
<b>COMMUNICATIONS EQUIPMENT — 0.9%</b>			Sterling Construction Co., Inc. (a) . . . . .	3,200	34,848
Acacia Communications, Inc. (a) . . . . .	3,500	133,000	Tutor Perini Corp. (a) (b) . . . . .	4,800	76,656
ADTRAN, Inc. . . . .	5,900	63,366	Valmont Industries, Inc. . . . .	2,870	318,427
Aerohive Networks, Inc. (a) . . . . .	3,900	12,714	Willscot Corp. (a) . . . . .	4,500	42,390
Applied Optoelectronics, Inc. (a) (b) . . . . .	2,300	35,489			<u>3,473,147</u>
ARRIS International PLC (a) . . . . .	22,253	680,274	<b>CONSTRUCTION MATERIALS — 0.1%</b>		
CalAmp Corp. (a) . . . . .	4,400	57,244	Eagle Materials, Inc. . . . .	6,278	383,146
Calix, Inc. (a) . . . . .	5,700	55,575	Forterra, Inc. (a) (b) . . . . .	2,300	8,648
Casa Systems, Inc. (a) . . . . .	3,800	49,894	Summit Materials, Inc. Class A		
Ciena Corp. (a) . . . . .	19,191	650,767	(a) (b) . . . . .	14,512	179,949
Clearfield, Inc. (a) (b) . . . . .	1,400	13,888	United States Lime & Minerals, Inc. . . . .	221	15,691
CommScope Holding Co., Inc. (a) . . . . .	25,634	420,141	US Concrete, Inc. (a) (b) . . . . .	2,040	71,971
Comtech Telecommunications Corp. . . . .	3,000	73,020			<u>659,405</u>
DASAN Zhong Solutions, Inc. (a) . . . . .	700	9,737	<b>CONSUMER FINANCE — 0.8%</b>		
Digi International, Inc. (a) . . . . .	3,270	32,994	Ally Financial, Inc. . . . .	56,675	1,284,256
EchoStar Corp. Class A (a) . . . . .	6,238	229,059	Credit Acceptance Corp. (a) . . . . .	1,473	562,332
Extreme Networks, Inc. (a) . . . . .	14,700	89,670	Curo Group Holdings Corp. (a) (b) . . . . .	1,700	16,133
Finisar Corp. (a) . . . . .	15,600	336,960	Elevate Credit, Inc. (a) . . . . .	2,100	9,408
Harmonic, Inc. (a) . . . . .	10,700	50,504	Encore Capital Group, Inc. (a) (b) . . . . .	3,492	82,062
Infinera Corp. (a) (b) . . . . .	19,400	77,406	Enova International, Inc. (a) . . . . .	4,200	81,732
InterDigital, Inc. . . . .	4,538	301,459	EZCORP, Inc. Class A (a) . . . . .	6,100	47,153
KVH Industries, Inc. (a) . . . . .	1,866	19,201	FirstCash, Inc. . . . .	5,878	425,273
Lumentum Holdings, Inc. (a) . . . . .	9,973	418,966	Green Dot Corp. Class A (a) . . . . .	6,500	516,880
NETGEAR, Inc. (a) . . . . .	4,200	218,526	LendingClub Corp. (a) . . . . .	41,633	109,495
NetScout Systems, Inc. (a) . . . . .	10,107	238,829	Navient Corp. . . . .	35,500	312,755
Plantronics, Inc. . . . .	4,248	140,609	Nelnet, Inc. Class A . . . . .	2,414	126,349
Quantenna Communications, Inc. (a) . . . . .	4,300	61,705	OneMain Holdings, Inc. (a) . . . . .	10,462	254,122
Ribbon Communications, Inc. (a) . . . . .	6,200	29,884	PRA Group, Inc. (a) (b) . . . . .	5,714	139,250
Ubiquiti Networks, Inc. (b) . . . . .	2,556	254,092	Regional Management Corp. (a) . . . . .	1,200	28,860
ViaSat, Inc. (a) (b) . . . . .	7,411	436,879	Santander Consumer USA Holdings,		
Viavi Solutions, Inc. (a) . . . . .	30,200	303,510	Inc. . . . .	15,516	272,926
		<u>5,495,362</u>	SLM Corp. (a) . . . . .	57,400	476,994
<b>CONSTRUCTION &amp; ENGINEERING — 0.6%</b>			World Acceptance Corp. (a) . . . . .	831	84,978
AECOM (a) . . . . .	21,059	558,063			<u>4,830,958</u>
Aegion Corp. (a) . . . . .	4,100	66,912	<b>CONTAINERS &amp; PACKAGING — 0.8%</b>		
Ameresco, Inc. Class A (a) . . . . .	2,200	31,020	AptarGroup, Inc. . . . .	8,343	784,826
Arcosa, Inc. (a) . . . . .	6,289	174,142	Ardagh Group SA . . . . .	2,200	24,376
Argan, Inc. . . . .	1,844	69,777	Bemis Co., Inc. . . . .	12,155	557,914
Comfort Systems USA, Inc. . . . .	4,843	211,542	Berry Global Group, Inc. (a) . . . . .	17,686	840,616
Dycom Industries, Inc. (a) . . . . .	3,952	213,566	Crown Holdings, Inc. (a) . . . . .	17,379	722,445
EMCOR Group, Inc. . . . .	7,553	450,839	Graphic Packaging Holding Co. (b) . . . . .	40,742	433,495
Granite Construction, Inc. . . . .	5,779	232,778	Greif, Inc. Class A . . . . .	3,300	122,463
Great Lakes Dredge & Dock Corp.			Greif, Inc. Class B . . . . .	700	31,080
(a) . . . . .	7,300	48,326	Myers Industries, Inc. . . . .	4,700	71,017
HC2 Holdings, Inc. (a) (b) . . . . .	4,800	12,672	Owens-Illinois, Inc. (a) . . . . .	21,028	362,523
IES Holdings, Inc. (a) . . . . .	1,000	15,550			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Silgan Holdings, Inc. . . . .	10,268	\$ 242,530	Ooma, Inc. (a) . . . . .	2,300	\$ 31,924
Sonoco Products Co. . . . .	13,191	700,838	ORBCOMM, Inc. (a) . . . . .	9,800	80,948
UFP Technologies, Inc. (a) . . . . .	800	24,032	pdvWireless, Inc. (a) . . . . .	1,200	44,868
		<u>4,918,155</u>	Vonage Holdings Corp. (a) . . . . .	29,100	254,043
<b>DISTRIBUTORS — 0.2%</b>			Windstream Holdings, Inc. (a) (b) . . . . .	4,262	8,908
Core-Mark Holding Co., Inc. . . . .	5,952	138,384	Zayo Group Holdings, Inc. (a) . . . . .	30,524	697,168
Funko, Inc. Class A (a) . . . . .	1,600	21,040			<u>2,040,775</u>
Pool Corp. . . . .	5,242	779,223	<b>ELECTRIC UTILITIES — 0.8%</b>		
Weyco Group, Inc. . . . .	743	21,674	ALLETE, Inc. . . . .	6,922	527,595
		<u>960,321</u>	Avangrid, Inc. . . . .	7,400	370,666
<b>DIVERSIFIED CONSUMER SERVICES — 0.9%</b>			El Paso Electric Co. . . . .	5,263	263,834
Adtalem Global Education, Inc. (a) . . . . .	7,800	369,096	Hawaiian Electric Industries, Inc. . . . .	14,283	523,043
American Public Education, Inc. (a) . . . . .	2,100	59,766	IDACORP, Inc. . . . .	6,799	632,715
Bright Horizons Family Solutions, Inc. (a) . . . . .	7,668	854,598	MGE Energy, Inc. . . . .	4,562	273,537
Career Education Corp. (a) . . . . .	8,700	99,354	OGE Energy Corp. . . . .	26,783	1,049,626
Carriage Services, Inc. . . . .	2,200	34,100	Otter Tail Corp. . . . .	5,376	266,865
Chegg, Inc. (a) . . . . .	14,200	403,564	PNM Resources, Inc. . . . .	10,451	429,432
frontdoor, Inc. (a) . . . . .	9,306	247,633	Portland General Electric Co. . . . .	12,021	551,163
Graham Holdings Co. Class B . . . . .	543	347,835	Spark Energy, Inc. Class A (b) . . . . .	1,400	10,402
Grand Canyon Education, Inc. (a) . . . . .	6,369	612,316			<u>4,898,878</u>
Houghton Mifflin Harcourt Co. (a) . . . . .	13,200	116,952	<b>ELECTRICAL EQUIPMENT — 0.8%</b>		
K12, Inc. (a) . . . . .	5,200	128,908	Acuity Brands, Inc. . . . .	5,300	609,235
Laureate Education, Inc. Class A (a) . . . . .	12,300	187,452	Allied Motion Technologies, Inc. . . . .	862	38,523
Regis Corp. (a) . . . . .	4,507	76,393	Atkore International Group, Inc. (a) . . . . .	5,000	99,200
Service Corp. International . . . . .	23,300	938,058	AZZ, Inc. . . . .	3,340	134,802
ServiceMaster Global Holdings, Inc. (a) . . . . .	18,212	669,109	Babcock & Wilcox Enterprises, Inc. (a) . . . . .	3,910	1,527
Sotheby's (a) (b) . . . . .	4,809	191,110	Encore Wire Corp. . . . .	2,654	133,178
Strategic Education, Inc. . . . .	2,739	310,657	Energous Corp. (a) (b) . . . . .	2,700	15,633
Weight Watchers International, Inc. (a) . . . . .	5,100	196,605	EnerSys . . . . .	5,641	437,798
		<u>5,843,506</u>	Enphase Energy, Inc. (a) (b) . . . . .	11,200	52,976
<b>DIVERSIFIED FINANCIAL SERVICES — 0.3%</b>			FuelCell Energy, Inc. (a) (b) . . . . .	10,000	5,505
AXA Equitable Holdings, Inc. . . . .	26,700	444,021	Generac Holdings, Inc. (a) . . . . .	7,949	395,065
Banco Latinoamericano de Comercio Exterior SA Class E . . . . .	3,900	67,470	GrafTech International, Ltd. . . . .	7,600	86,944
Cannae Holdings, Inc. (a) . . . . .	9,000	154,080	Hubbell, Inc. . . . .	7,229	718,129
FGL Holdings (a) (b) . . . . .	19,200	127,872	nVent Electric PLC . . . . .	21,700	487,382
Marlin Business Services Corp. . . . .	1,100	24,563	Plug Power, Inc. (a) (b) . . . . .	28,000	34,720
On Deck Capital, Inc. (a) . . . . .	6,100	35,990	Powell Industries, Inc. . . . .	1,100	27,511
Voya Financial, Inc. . . . .	21,050	844,947	Preformed Line Products Co. . . . .	400	21,700
		<u>1,698,943</u>	Regal Beloit Corp. . . . .	5,876	411,614
<b>DIVERSIFIED TELECOMMUNICATION SERVICES — 0.3%</b>			Sensata Technologies Holding PLC (a) . . . . .	21,867	980,516
ATN International, Inc. . . . .	1,399	100,070	Sunrun, Inc. (a) (b) . . . . .	12,700	138,303
Cincinnati Bell, Inc. (a) . . . . .	5,951	46,299	Thermon Group Holdings, Inc. (a) . . . . .	4,100	83,148
Cogent Communications Holdings, Inc. . . . .	5,696	257,516	TPI Composites, Inc. (a) . . . . .	1,900	46,702
Consolidated Communications Holdings, Inc. (b) . . . . .	9,249	91,380	Vicor Corp. (a) . . . . .	2,270	85,783
Frontier Communications Corp. (b) . . . . .	14,157	33,694	Vivint Solar, Inc. (a) (b) . . . . .	4,000	15,240
Intelsat SA (a) . . . . .	7,447	159,291			<u>5,061,134</u>
Iridium Communications, Inc. (a) (b) . . . . .	12,719	234,666	<b>ELECTRONIC EQUIPMENT, INSTRUMENTS &amp; COMPONENTS — 2.3%</b>		
			Anixter International, Inc. (a) . . . . .	3,986	216,480
			Arlo Technologies, Inc. (a) (b) . . . . .	1,900	18,962
			Arrow Electronics, Inc. (a) . . . . .	11,710	807,404
			Avnet, Inc. . . . .	15,430	557,023

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
AVX Corp. . . . .	6,000	\$ 91,500	C&J Energy Services, Inc. (a) . . . . .	8,183	\$ 110,470
Badger Meter, Inc. . . . .	3,676	180,896	Cactus, Inc. Class A (a) . . . . .	5,000	137,050
Bel Fuse, Inc. Class B . . . . .	1,100	20,262	CARBO Ceramics, Inc. (a) (b) . . . . .	2,831	9,852
Belden, Inc. (b) . . . . .	5,263	219,836	Covia Holdings Corp. (a) (b) . . . . .	3,780	12,928
Benchmark Electronics, Inc. . . . .	6,080	128,774	Dawson Geophysical Co. (a) . . . . .	2,600	8,788
CDW Corp. . . . .	19,587	1,587,526	Diamond Offshore Drilling, Inc. (a) (b) . . . . .	8,500	80,240
Cognex Corp. . . . .	22,161	856,966	Dril-Quip, Inc. (a) . . . . .	4,875	146,396
Coherent, Inc. (a) (b) . . . . .	3,267	345,355	Era Group, Inc. (a) . . . . .	2,300	20,102
Control4 Corp. (a) . . . . .	3,312	58,291	Exterran Corp. (a) . . . . .	4,100	72,570
CTS Corp. . . . .	4,200	108,738	Forum Energy Technologies, Inc. (a) . . . . .	10,439	43,113
Daktronics, Inc. . . . .	4,345	32,153	Frank's International NV (a) (b) . . . . .	9,800	51,156
Dolby Laboratories, Inc. Class A. . . . .	8,379	518,157	FTS International, Inc. (a) . . . . .	4,700	33,417
Electro Scientific Industries, Inc. (a) . . . . .	4,192	125,592	Helix Energy Solutions Group, Inc. (a) . . . . .	18,009	97,429
ePlus, Inc. (a) . . . . .	1,760	125,259	Independence Contract Drilling, Inc. (a) . . . . .	6,400	19,968
Fabrinet (a) . . . . .	4,700	241,157	ION Geophysical Corp. (a) . . . . .	1,300	6,734
FARO Technologies, Inc. (a) . . . . .	2,400	97,536	Keane Group, Inc. (a) . . . . .	6,900	56,442
Fitbit, Inc. Class A (a) (b) . . . . .	27,609	137,217	Key Energy Services, Inc. (a) . . . . .	1,200	2,484
II-VI, Inc. (a) . . . . .	8,284	268,899	KLX Energy Services Holdings, Inc. (a) . . . . .	2,497	58,555
Insight Enterprises, Inc. (a) . . . . .	4,552	185,494	Liberty Oilfield Services, Inc. Class A (b) . . . . .	5,700	73,815
Iteris, Inc. (a) . . . . .	3,100	11,563	Mammoth Energy Services, Inc. . . . .	1,800	32,364
Itron, Inc. (a) . . . . .	4,499	212,758	Matrix Service Co. (a) . . . . .	3,400	60,996
Jabil, Inc. . . . .	21,500	532,985	McDermott International, Inc. (a) (b) . . . . .	23,332	152,591
KEMET Corp. . . . .	7,200	126,288	Nabors Industries, Ltd. (b) . . . . .	44,899	89,798
Kimball Electronics, Inc. (a) . . . . .	3,144	48,701	Natural Gas Services Group, Inc. (a) . . . . .	1,500	24,660
Knowles Corp. (a) . . . . .	11,368	151,308	NCS Multistage Holdings, Inc. (a) . . . . .	1,200	6,108
Littelfuse, Inc. . . . .	3,264	559,711	Newpark Resources, Inc. (a) . . . . .	11,200	76,944
Maxwell Technologies, Inc. (a) (b) . . . . .	4,200	8,694	Nine Energy Service, Inc. (a) . . . . .	2,100	47,334
Mesa Laboratories, Inc. (b) . . . . .	428	89,191	Noble Corp. PLC (a) . . . . .	31,700	83,054
Methode Electronics, Inc. . . . .	4,649	108,275	Nuverra Environmental Solutions, Inc. (a) (b) . . . . .	200	1,640
MTS Systems Corp. . . . .	2,243	90,012	Oceaneering International, Inc. (a) . . . . .	12,681	153,440
Napco Security Technologies, Inc. (a) . . . . .	1,400	22,050	Oil States International, Inc. (a) . . . . .	7,667	109,485
National Instruments Corp. . . . .	14,893	675,844	Patterson-UTI Energy, Inc. . . . .	28,800	298,080
nLight, Inc. (a) (b) . . . . .	3,000	53,340	PHI, Inc. NVDR (a) (b) . . . . .	1,400	2,590
Novanta, Inc. (a) . . . . .	4,400	277,200	Pioneer Energy Services Corp. (a) . . . . .	9,400	11,562
OSI Systems, Inc. (a) . . . . .	2,197	161,040	Profire Energy, Inc. (a) . . . . .	2,900	4,205
PAR Technology Corp. (a) . . . . .	1,400	30,450	ProPetro Holding Corp. (a) . . . . .	9,300	114,576
Park Electrochemical Corp. . . . .	2,400	43,368	Quintana Energy Services, Inc. (a) . . . . .	700	2,422
PC Connection, Inc. . . . .	1,400	41,622	RigNet, Inc. (a) . . . . .	1,600	20,224
Plexus Corp. (a) . . . . .	4,100	209,428	Rowan Cos. PLC Class A (a) (b) . . . . .	16,612	139,375
Rogers Corp. (a) . . . . .	2,421	239,824	RPC, Inc. (b) . . . . .	7,132	70,393
Sanmina Corp. (a) . . . . .	8,810	211,969	SEACOR Holdings, Inc. (a) . . . . .	2,168	80,216
ScanSource, Inc. (a) . . . . .	3,209	110,325	SEACOR Marine Holdings, Inc. (a) . . . . .	1,973	23,202
SYNNEX Corp. . . . .	5,468	442,033	Select Energy Services, Inc. Class A (a) . . . . .	5,500	34,760
Tech Data Corp. (a) . . . . .	5,139	420,422	Smart Sand, Inc. (a) (b) . . . . .	2,600	5,772
Trimble, Inc. (a) . . . . .	33,481	1,101,860	Solaris Oilfield Infrastructure, Inc. Class A (b) . . . . .	3,100	37,479
TTM Technologies, Inc. (a) . . . . .	12,000	116,760	Superior Energy Services, Inc. (a) . . . . .	20,000	67,000
Vishay Intertechnology, Inc. . . . .	17,445	314,184	TETRA Technologies, Inc. (a) . . . . .	15,618	26,238
Vishay Precision Group, Inc. (a) . . . . .	1,300	39,299	Tidewater, Inc. (a) (b) . . . . .	3,650	69,825
Zebra Technologies Corp. Class A (a) . . . . .	7,008	1,115,884	Transocean, Ltd. (a) (b) . . . . .	69,689	483,642
		<u>14,495,865</u>			
<b>ENERGY EQUIPMENT &amp; SERVICES — 0.6%</b>					
Apergy Corp. (a) . . . . .	10,200	276,216			
Archrock, Inc. . . . .	16,300	122,087			
Basic Energy Services, Inc. (a) . . . . .	2,000	7,680			
Bristow Group, Inc. (a) (b) . . . . .	4,000	9,720			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Unit Corp. (a) . . . . .	6,648	\$ 94,933	BRT Apartments Corp. REIT . . . . .	1,000	\$ 11,440
US Silica Holdings, Inc. (b) . . . . .	10,088	102,696	Camden Property Trust REIT . . . . .	11,952	1,052,374
Weatherford International PLC (a) . . . . .	128,637	71,908	CareTrust REIT, Inc. . . . .	10,900	201,214
		<u>4,056,724</u>	CatchMark Timber Trust, Inc. Class A REIT . . . . .	6,300	44,730
<b>ENTERTAINMENT — 0.8%</b>			CBL & Associates Properties, Inc. REIT (b) . . . . .	20,600	39,552
AMC Entertainment Holdings, Inc. Class A (b) . . . . .	7,184	88,220	Cedar Realty Trust, Inc. REIT . . . . .	10,853	34,078
Cinemark Holdings, Inc. . . . .	14,416	516,093	Chatham Lodging Trust REIT . . . . .	5,783	102,243
Eros International PLC (a) (b) . . . . .	5,047	41,840	Chesapeake Lodging Trust REIT . . . . .	7,900	192,365
Glu Mobile, Inc. (a) . . . . .	14,100	113,787	City Office REIT, Inc. . . . .	4,600	47,150
IMAX Corp. (a) . . . . .	7,100	133,551	Clipper Realty, Inc. REIT . . . . .	1,900	24,833
Liberty Media Corp.-Liberty Braves Class A (a) . . . . .	1,194	29,778	Colony Capital, Inc. REIT (b) . . . . .	64,518	301,944
Liberty Media Corp.-Liberty Formula One Class A (a) (b) . . . . .	3,236	96,174	Columbia Property Trust, Inc. REIT . . . . .	15,772	305,188
Liberty Media Corp.-Liberty Formula One Class C (a) (b) . . . . .	26,550	815,085	Community Healthcare Trust, Inc. REIT . . . . .	2,200	63,426
Lions Gate Entertainment Corp. Class A (b) . . . . .	6,324	101,816	CoreCivic, Inc. REIT . . . . .	16,025	285,726
Lions Gate Entertainment Corp. Class B . . . . .	12,779	190,151	CorEnergy Infrastructure Trust, Inc. REIT (b) . . . . .	1,460	48,297
Live Nation Entertainment, Inc. (a) . . . . .	18,559	914,031	CorePoint Lodging, Inc. REIT . . . . .	5,288	64,778
Madison Square Garden Co. Class A (a) . . . . .	2,506	670,856	CoreSite Realty Corp. REIT . . . . .	4,788	417,657
Marcus Corp. . . . .	2,500	98,750	Corporate Office Properties Trust REIT . . . . .	13,500	283,905
Pandora Media, Inc. (a) . . . . .	33,835	273,725	Cousins Properties, Inc. REIT . . . . .	55,065	435,014
Reading International, Inc. Class A (a) . . . . .	2,000	29,080	CubeSmart REIT . . . . .	24,942	715,586
Rosetta Stone, Inc. (a) . . . . .	2,400	39,360	CyrusOne, Inc. REIT . . . . .	14,015	741,113
World Wrestling Entertainment, Inc. Class A (b) . . . . .	5,627	420,449	DiamondRock Hospitality Co. REIT . . . . .	27,500	249,700
Zynga, Inc. Class A (a) . . . . .	103,432	406,488	Douglas Emmett, Inc. REIT . . . . .	21,537	735,058
		<u>4,979,234</u>	Easterly Government Properties, Inc. REIT . . . . .	8,000	125,440
<b>EQUITY REAL ESTATE INVESTMENT TRUSTS (REITS) — 7.3%</b>			EastGroup Properties, Inc. REIT . . . . .	4,770	437,552
Acadia Realty Trust REIT . . . . .	10,647	252,973	Empire State Realty Trust, Inc. Class A REIT . . . . .	18,624	265,020
Agree Realty Corp. REIT . . . . .	4,356	257,527	EPR Properties REIT . . . . .	9,749	624,228
Alexander & Baldwin, Inc. . . . .	9,338	171,632	Equity Commonwealth REIT . . . . .	15,481	464,585
Alexander's, Inc. REIT . . . . .	276	84,108	Equity LifeStyle Properties, Inc. REIT . . . . .	11,489	1,115,927
American Assets Trust, Inc. REIT . . . . .	5,042	202,537	Farmland Partners, Inc. REIT (b) . . . . .	3,700	16,798
American Campus Communities, Inc. REIT . . . . .	18,272	756,278	First Industrial Realty Trust, Inc. REIT . . . . .	16,373	472,525
American Homes 4 Rent Class A REIT . . . . .	34,197	678,810	Four Corners Property Trust, Inc. REIT . . . . .	8,809	230,796
Americold Realty Trust REIT (b) . . . . .	11,700	298,818	Franklin Street Properties Corp. REIT . . . . .	13,361	83,239
Apple Hospitality REIT, Inc. . . . .	28,700	409,262	Front Yard Residential Corp. REIT . . . . .	6,127	53,489
Armada Hoffer Properties, Inc. REIT . . . . .	6,900	97,014	Gaming and Leisure Properties, Inc. REIT . . . . .	27,033	873,436
Ashford Hospitality Trust, Inc. REIT . . . . .	10,651	42,604	GEO Group, Inc. REIT . . . . .	15,800	311,260
Bluerock Residential Growth REIT, Inc. (b) . . . . .	3,700	33,374	Getty Realty Corp. REIT . . . . .	4,305	126,610
Braemar Hotels & Resorts, Inc. REIT . . . . .	3,723	33,246	Gladstone Commercial Corp. REIT . . . . .	3,600	64,512
Brandywine Realty Trust REIT . . . . .	23,800	306,306	Gladstone Land Corp. REIT (b) . . . . .	1,600	18,368
Brixmor Property Group, Inc. REIT . . . . .	40,639	596,987	Global Medical REIT, Inc. . . . .	2,100	18,669
Brookfield Property REIT, Inc. Class A . . . . .	20,800	334,880	Global Net Lease, Inc. REIT . . . . .	9,641	169,874
			Government Properties Income Trust REIT (b) . . . . .	12,657	86,954
			Healthcare Realty Trust, Inc. REIT . . . . .	16,282	463,060

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Healthcare Trust of America, Inc. Class A REIT . . . . .	27,766	\$ 702,757	Retail Opportunity Investments Corp. REIT . . . . .	14,700	\$ 233,436
Hersha Hospitality Trust REIT . . . . .	4,600	80,684	Retail Properties of America, Inc. Class A REIT . . . . .	28,703	311,428
Highwoods Properties, Inc. REIT . . . . .	13,670	528,892	Retail Value, Inc. REIT . . . . .	1,900	48,621
Hospitality Properties Trust REIT . . . . .	21,500	513,420	Rexford Industrial Realty, Inc. REIT . . . . .	12,407	365,634
Hudson Pacific Properties, Inc. REIT . . . . .	20,737	602,617	RLJ Lodging Trust REIT . . . . .	23,368	383,235
Independence Realty Trust, Inc. REIT . . . . .	10,973	100,732	RPT Realty REIT . . . . .	10,100	120,695
Industrial Logistics Properties Trust REIT (b) . . . . .	8,329	163,824	Ryman Hospitality Properties, Inc. REIT . . . . .	5,927	395,272
InfraREIT, Inc. (a) . . . . .	5,800	121,916	Sabra Health Care REIT, Inc. . . . .	23,340	384,643
Innovative Industrial Properties, Inc. REIT (b) . . . . .	1,200	54,468	Safety Income and Growth, Inc. REIT . . . . .	1,200	22,572
Investors Real Estate Trust REIT . . . . .	1,580	77,531	Saul Centers, Inc. REIT . . . . .	1,512	71,397
Invitation Homes, Inc. REIT . . . . .	40,163	806,473	Select Income REIT . . . . .	11,400	83,904
iStar, Inc. REIT (b) . . . . .	8,400	77,028	Senior Housing Properties Trust REIT . . . . .	31,077	364,222
JBG SMITH Properties REIT . . . . .	13,821	481,109	Seritage Growth Properties Class A REIT (b) . . . . .	4,238	137,015
Jernigan Capital, Inc. REIT . . . . .	2,600	51,532	SITE Centers Corp. REIT . . . . .	20,001	221,411
Kilroy Realty Corp. REIT . . . . .	13,240	832,531	Spirit MTA REIT . . . . .	5,787	41,261
Kite Realty Group Trust REIT . . . . .	10,783	151,932	Spirit Realty Capital, Inc. REIT . . . . .	11,575	408,019
Lamar Advertising Co. Class A REIT . . . . .	11,367	786,369	STAG Industrial, Inc. REIT . . . . .	13,650	339,612
Lexington Realty Trust REIT . . . . .	28,000	229,880	STORE Capital Corp. REIT . . . . .	25,795	730,256
Liberty Property Trust REIT . . . . .	19,797	829,098	Summit Hotel Properties, Inc. REIT . . . . .	13,300	129,409
Life Storage, Inc. REIT . . . . .	6,065	563,984	Sun Communities, Inc. REIT . . . . .	11,293	1,148,611
LTC Properties, Inc. REIT . . . . .	5,354	223,155	Sunstone Hotel Investors, Inc. REIT . . . . .	30,719	399,654
Mack-Cali Realty Corp. REIT . . . . .	12,000	235,080	Tanger Factory Outlet Centers, Inc. REIT (b) . . . . .	12,487	252,487
MedEquities Realty Trust, Inc. REIT . . . . .	3,500	23,940	Taubman Centers, Inc. REIT . . . . .	7,795	354,595
Medical Properties Trust, Inc. REIT . . . . .	48,777	784,334	Terreno Realty Corp. REIT . . . . .	7,571	266,272
Monmouth Real Estate Investment Corp. REIT . . . . .	11,379	141,100	Tier REIT, Inc. . . . .	6,955	143,482
National Health Investors, Inc. REIT . . . . .	5,500	415,470	UMH Properties, Inc. REIT . . . . .	4,200	49,728
National Retail Properties, Inc. REIT . . . . .	21,200	1,028,412	Uniti Group, Inc. REIT (a) (b) . . . . .	22,770	354,529
National Storage Affiliates Trust REIT . . . . .	7,400	195,804	Universal Health Realty Income Trust REIT . . . . .	1,700	104,329
New Senior Investment Group, Inc. REIT . . . . .	10,000	41,200	Urban Edge Properties REIT . . . . .	14,800	245,976
NexPoint Residential Trust, Inc. REIT . . . . .	2,400	84,120	Urstadt Biddle Properties, Inc. Class A REIT . . . . .	3,742	71,921
NorthStar Realty Europe Corp. REIT . . . . .	5,700	82,878	VEREIT, Inc. . . . .	130,094	930,172
Omega Healthcare Investors, Inc. REIT . . . . .	26,532	932,600	VICI Properties, Inc. REIT . . . . .	53,800	1,010,364
One Liberty Properties, Inc. REIT . . . . .	1,800	43,596	Washington Prime Group, Inc. REIT (b) . . . . .	24,400	118,584
Outfront Media, Inc. REIT . . . . .	18,767	340,058	Washington Real Estate Investment Trust . . . . .	10,502	241,546
Paramount Group, Inc. REIT . . . . .	27,400	344,144	Weingarten Realty Investors REIT . . . . .	15,748	390,708
Park Hotels & Resorts, Inc. REIT . . . . .	27,006	701,616	Whitestone REIT . . . . .	4,900	60,074
Pebblebrook Hotel Trust REIT . . . . .	18,257	516,856	WP Carey, Inc. REIT (b) . . . . .	21,302	1,391,873
Pennsylvania Real Estate Investment Trust (b) . . . . .	8,992	53,413	Xenia Hotels & Resorts, Inc. REIT . . . . .	15,300	263,160
Physicians Realty Trust REIT . . . . .	23,917	383,390			45,617,255
Piedmont Office Realty Trust, Inc. Class A REIT . . . . .	17,305	294,877	<b>FOOD &amp; STAPLES RETAILING — 0.5%</b>		
PotlatchDeltic Corp. REIT . . . . .	8,728	276,154	Andersons, Inc. . . . .	3,485	104,167
Preferred Apartment Communities, Inc. Class A REIT (b) . . . . .	5,100	71,706	BJ's Wholesale Club Holdings, Inc. (a) (b) . . . . .	9,500	210,520
PS Business Parks, Inc. REIT . . . . .	2,687	351,997	Casey's General Stores, Inc. . . . .	4,848	621,223
QTS Realty Trust, Inc. Class A REIT . . . . .	6,948	257,423	Chefs' Warehouse, Inc. (a) . . . . .	2,800	89,544
Rayonier, Inc. REIT . . . . .	17,009	470,979			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Ingles Markets, Inc. Class A . . . . .	2,000	\$ 54,440	UGI Corp. . . . .	23,132	\$ 1,234,092
Natural Grocers by Vitamin Cottage, Inc. (a) . . . . .	1,100	16,863			5,957,453
Performance Food Group Co. (a) . . . . .	13,689	441,744	<b>HEALTH CARE EQUIPMENT &amp; SUPPLIES —</b>		
PriceSmart, Inc. . . . .	2,991	176,768	<b>2.8%</b>		
Rite Aid Corp. (a) . . . . .	137,810	97,611	Accuray, Inc. (a) . . . . .	10,200	34,782
Smart & Final Stores, Inc. (a) . . . . .	2,695	12,774	AngioDynamics, Inc. (a) . . . . .	4,700	94,611
SpartanNash Co. . . . .	4,500	77,310	Anika Therapeutics, Inc. (a) . . . . .	1,747	58,717
Sprouts Farmers Market, Inc. (a) . . . . .	16,475	387,327	Antares Pharma, Inc. (a) (b) . . . . .	18,800	51,136
United Natural Foods, Inc. (a) . . . . .	6,448	68,284	AtriCure, Inc. (a) . . . . .	4,800	146,880
US Foods Holding Corp. (a) . . . . .	28,928	915,282	Atrion Corp. . . . .	186	137,841
Village Super Market, Inc. Class A . . . . .	969	25,911	Avanos Medical, Inc. (a) . . . . .	6,100	273,219
Weis Markets, Inc. . . . .	1,215	58,053	AxoGen, Inc. (a) (b) . . . . .	4,500	91,935
		<u>3,357,821</u>	Axonics Modulation Technologies, Inc. (a) . . . . .	900	13,599
<b>FOOD PRODUCTS — 1.1%</b>			Cantel Medical Corp. . . . .	4,989	371,431
Alico, Inc. . . . .	400	11,800	Cardiovascular Systems, Inc. (a) . . . . .	4,450	126,781
B&G Foods, Inc. (b) . . . . .	8,900	257,299	Cerus Corp. (a) . . . . .	16,700	84,669
Bunge, Ltd. . . . .	18,863	1,008,039	CONMED Corp. . . . .	3,301	211,924
Calavo Growers, Inc. (b) . . . . .	2,042	148,984	CryoLife, Inc. (a) . . . . .	4,900	139,062
Cal-Maine Foods, Inc. . . . .	4,000	169,200	CryoPort, Inc. (a) (b) . . . . .	3,000	33,090
Darling Ingredients, Inc. (a) . . . . .	21,600	415,584	Cutera, Inc. (a) . . . . .	1,600	27,232
Dean Foods Co. (b) . . . . .	11,100	42,291	CytoSorbents Corp. (a) (b) . . . . .	3,500	28,280
Farmer Brothers Co. (a) . . . . .	1,250	29,163	DexCom, Inc. (a) . . . . .	11,713	1,403,217
Flowers Foods, Inc. . . . .	23,731	438,312	ElectroCore LLC (a) (b) . . . . .	1,200	7,512
Fresh Del Monte Produce, Inc. . . . .	4,034	114,041	Endologix, Inc. (a) . . . . .	10,123	7,248
Freshpet, Inc. (a) . . . . .	3,500	112,560	FONAR Corp. (a) . . . . .	800	16,192
Hain Celestial Group, Inc. (a) . . . . .	12,301	195,094	GenMark Diagnostics, Inc. (a) (b) . . . . .	6,200	30,132
Hostess Brands, Inc. (a) . . . . .	12,600	137,844	Glaukos Corp. (a) (b) . . . . .	4,468	250,968
Ingredion, Inc. . . . .	9,452	863,913	Globus Medical, Inc. Class A (a) . . . . .	9,751	422,023
J&J Snack Foods Corp. . . . .	1,983	286,722	Haemonetics Corp. (a) . . . . .	6,990	699,349
John B Sanfilippo & Son, Inc. . . . .	1,078	60,001	Helius Medical Technologies, Inc. (a) (b) . . . . .	2,000	18,320
Lancaster Colony Corp. . . . .	2,513	444,449	Heska Corp. (a) . . . . .	902	77,662
Landec Corp. (a) . . . . .	3,300	39,072	Hill-Rom Holdings, Inc. . . . .	8,876	785,970
Limoneira Co. . . . .	2,100	41,055	ICU Medical, Inc. (a) . . . . .	2,098	481,764
Pilgrim's Pride Corp. (a) . . . . .	6,800	105,468	Inogen, Inc. (a) . . . . .	2,392	297,015
Post Holdings, Inc. (a) . . . . .	8,577	764,468	Insulet Corp. (a) (b) . . . . .	7,900	626,628
Sanderson Farms, Inc. (b) . . . . .	2,673	265,402	Integer Holdings Corp. (a) . . . . .	4,092	312,056
Seaboard Corp. . . . .	34	120,292	Integra LifeSciences Holdings Corp. (a) . . . . .	9,614	433,591
Seneca Foods Corp. Class A (a) . . . . .	849	23,959	IntriCon Corp. (a) . . . . .	900	23,742
Simply Good Foods Co. (a) . . . . .	7,700	145,530	Invacare Corp. (b) . . . . .	4,000	17,200
Tootsie Roll Industries, Inc. (b) . . . . .	2,093	69,906	iRadimed Corp. (a) (b) . . . . .	400	9,784
TreeHouse Foods, Inc. (a) . . . . .	7,181	364,149	iRhythm Technologies, Inc. (a) . . . . .	3,300	229,284
		<u>6,674,597</u>	Lantheus Holdings, Inc. (a) . . . . .	4,800	75,120
<b>GAS UTILITIES — 0.9%</b>			LeMaitre Vascular, Inc. . . . .	1,900	44,916
Atmos Energy Corp. . . . .	14,569	1,350,838	LivaNova PLC (a) . . . . .	6,550	599,129
Chesapeake Utilities Corp. . . . .	2,038	165,689	Masimo Corp. (a) . . . . .	6,230	668,915
National Fuel Gas Co. (b) . . . . .	10,963	561,086	Meridian Bioscience, Inc. . . . .	5,300	92,008
New Jersey Resources Corp. . . . .	11,715	535,024	Merit Medical Systems, Inc. (a) . . . . .	7,000	390,670
Northwest Natural Holding Co. . . . .	3,760	227,330	Natus Medical, Inc. (a) . . . . .	4,234	144,083
ONE Gas, Inc. . . . .	6,987	556,165	Neogen Corp. (a) . . . . .	6,610	376,770
RGC Resources, Inc. . . . .	900	26,964	Neuronetics, Inc. (a) . . . . .	1,000	19,350
South Jersey Industries, Inc. (b) . . . . .	11,362	315,864	Nevro Corp. (a) (b) . . . . .	3,797	147,665
Southwest Gas Holdings, Inc. . . . .	6,439	492,584	Novocure, Ltd. (a) . . . . .	9,655	323,249
Spire, Inc. . . . .	6,639	491,817	NuVasive, Inc. (a) (b) . . . . .	6,780	336,017

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Nuvectra Corp. (a) . . . . .	2,300	\$ 37,582	LHC Group, Inc. (a) . . . . .	3,858	\$ 362,189
NxStage Medical, Inc. (a) . . . . .	8,600	246,132	Magellan Health, Inc. (a) . . . . .	3,185	181,195
OraSure Technologies, Inc. (a) . . . . .	8,000	93,440	MEDNAX, Inc. (a) . . . . .	12,074	398,442
Orthofix Medical, Inc. (a) . . . . .	2,286	119,992	Molina Healthcare, Inc. (a) . . . . .	8,341	969,391
OrthoPediatrics Corp. (a) . . . . .	800	27,904	National HealthCare Corp. . . . .	1,558	122,225
Oxford Immunotec Global PLC (a) . . . . .	3,300	42,174	National Research Corp. Class A. . . . .	1,400	53,396
Penumbra, Inc. (a) (b) . . . . .	4,087	499,431	Owens & Minor, Inc. (b) . . . . .	7,438	47,082
Pulse Biosciences, Inc. (a) (b) . . . . .	1,100	12,606	Patterson Cos., Inc. (b) . . . . .	10,800	212,328
Quidel Corp. (a) . . . . .	4,600	224,572	PetIQ, Inc. (a) (b) . . . . .	2,100	49,287
Rockwell Medical, Inc. (a) . . . . .	5,900	13,334	Premier, Inc. Class A (a) . . . . .	7,145	266,866
RTI Surgical, Inc. (a) . . . . .	7,300	27,010	Providence Service Corp. (a) . . . . .	1,400	84,028
SeaSpine Holdings Corp. (a) . . . . .	1,900	34,656	Quorum Health Corp. (a) (b) . . . . .	3,500	10,115
Senseonics Holdings, Inc. (a) (b) . . . . .	12,300	31,857	R1 RCM, Inc. (a) . . . . .	13,200	104,940
SI-BONE, Inc. (a) . . . . .	1,100	22,979	RadNet, Inc. (a) . . . . .	5,380	54,715
Sientra, Inc. (a) . . . . .	3,000	38,130	Select Medical Holdings Corp. (a) . . . . .	14,700	225,645
STAAR Surgical Co. (a) . . . . .	5,700	181,887	Surgery Partners, Inc. (a) . . . . .	2,200	21,538
STERIS PLC . . . . .	11,221	1,198,964	Tenet Healthcare Corp. (a) . . . . .	10,869	186,295
Surmodics, Inc. (a) . . . . .	1,700	80,342	Tivity Health, Inc. (a) (b) . . . . .	5,200	129,012
Tactile Systems Technology, Inc. (a) (b) . . . . .	2,300	104,765	Triple-S Management Corp. Class B (a) . . . . .	2,789	48,501
Tandem Diabetes Care, Inc. (a) . . . . .	6,900	261,993	US Physical Therapy, Inc. . . . .	1,600	163,760
Teleflex, Inc. . . . .	6,056	1,565,355			7,794,733
TransEnterix, Inc. (a) (b) . . . . .	20,500	46,330			
Utah Medical Products, Inc. . . . .	437	36,306			
Vapotherm, Inc. (a) . . . . .	600	11,970			
Varex Imaging Corp. (a) . . . . .	4,900	116,032			
ViewRay, Inc. (a) . . . . .	8,300	50,381			
West Pharmaceutical Services, Inc. . . . .	9,827	963,341			
Wright Medical Group NV (a) . . . . .	16,309	443,931			
		17,826,134			
<b>HEALTH CARE PROVIDERS &amp; SERVICES —</b> <b>1.2%</b>			<b>HEALTH CARE TECHNOLOGY — 0.8%</b>		
AAC Holdings, Inc. (a) . . . . .	1,900	2,660	Allscripts Healthcare Solutions, Inc. (a) . . . . .	23,645	227,938
Acadia Healthcare Co., Inc. (a) (b) . . . . .	11,382	292,631	athenahealth, Inc. (a) . . . . .	5,304	699,757
Addus HomeCare Corp. (a) . . . . .	1,267	86,004	Castlight Health, Inc. Class B (a) . . . . .	9,100	19,747
Amedisys, Inc. (a) . . . . .	3,505	410,470	Computer Programs & Systems, Inc. . . . .	1,423	35,717
American Renal Associates Holdings, Inc. (a) . . . . .	1,500	17,280	Evolent Health, Inc. Class A (a) . . . . .	9,000	179,550
AMN Healthcare Services, Inc. (a) . . . . .	6,148	348,346	HealthStream, Inc. . . . .	3,300	79,695
Apollo Medical Holdings, Inc. (a) . . . . .	700	13,895	HMS Holdings Corp. (a) . . . . .	10,841	304,957
BioScrip, Inc. (a) . . . . .	16,200	57,834	Inovalon Holdings, Inc. Class A (a) (b) . . . . .	9,500	134,710
BioTelemetry, Inc. (a) . . . . .	4,300	256,796	Inspire Medical Systems, Inc. (a) . . . . .	1,600	67,600
Brookdale Senior Living, Inc. (a) . . . . .	25,562	171,265	Medidata Solutions, Inc. (a) . . . . .	7,569	510,302
Capital Senior Living Corp. (a) . . . . .	2,900	19,720	NantHealth, Inc. (a) (b) . . . . .	2,000	1,088
Chemed Corp. . . . .	2,051	581,007	NextGen Healthcare, Inc. (a) . . . . .	6,800	103,020
Civitas Solutions, Inc. (a) . . . . .	1,900	33,269	Omniceil, Inc. (a) . . . . .	5,064	310,119
Community Health Systems, Inc. (a) (b) . . . . .	11,667	32,901	Simulations Plus, Inc. . . . .	1,300	25,870
CorVel Corp. (a) . . . . .	1,194	73,694	Tabula Rasa HealthCare, Inc. (a) . . . . .	2,300	146,648
Cross Country Healthcare, Inc. (a) . . . . .	4,200	30,786	Teladoc Health, Inc. (a) (b) . . . . .	8,792	435,820
Diplomat Pharmacy, Inc. (a) (b) . . . . .	7,463	100,452	Veeva Systems, Inc. Class A (a) . . . . .	16,321	1,457,792
Encompass Health Corp. . . . .	13,112	809,010	Vocera Communications, Inc. (a) (b) . . . . .	4,034	158,738
Ensign Group, Inc. . . . .	6,570	254,850			4,899,068
Genesis Healthcare, Inc. (a) (b) . . . . .	5,300	6,254			
Guardant Health, Inc. (a) . . . . .	1,900	71,421			
HealthEquity, Inc. (a) (b) . . . . .	7,263	433,238			
			<b>HOTELS, RESTAURANTS &amp; LEISURE — 3.1%</b>		
			Aramark . . . . .	32,751	948,796
			BBX Capital Corp. . . . .	8,000	45,840
			Belmond, Ltd. Class A (a) . . . . .	11,900	297,857
			Biglari Holdings, Inc. Class A (a) . . . . .	12	7,052
			Biglari Holdings, Inc. Class B (a) . . . . .	126	14,311
			BJ's Restaurants, Inc. . . . .	2,706	136,842
			Bloomin' Brands, Inc. . . . .	10,700	191,423
			Bluegreen Vacations Corp. (b) . . . . .	900	11,637
			Bojangles', Inc. (a) . . . . .	2,200	35,376
			Boyd Gaming Corp. (b) . . . . .	11,198	232,694

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Brinker International, Inc. (b) . . . . .	5,830	\$ 256,403	Speedway Motorsports, Inc. . . . .	1,400	\$ 22,778
Caesars Entertainment Corp. (a) (b) . . . . .	78,250	531,318	Texas Roadhouse, Inc. . . . .	8,904	531,569
Carrols Restaurant Group, Inc. (a) . . . . .	4,200	41,328	Town Sports International Holdings, Inc. (a) . . . . .	1,800	11,520
Century Casinos, Inc. (a) . . . . .	3,100	22,909	Vail Resorts, Inc. . . . .	5,387	1,135,687
Cheesecake Factory, Inc. (b) . . . . .	5,555	241,698	Wendy's Co. . . . .	24,558	383,350
Choice Hotels International, Inc. . . . .	4,649	332,775	Wingstop, Inc. . . . .	3,770	241,996
Churchill Downs, Inc. . . . .	1,590	387,865	Wyndham Destinations, Inc. . . . .	12,900	462,336
Chuy's Holdings, Inc. (a) . . . . .	2,000	35,480	Wyndham Hotels & Resorts, Inc. . . . .	13,200	598,884
Cracker Barrel Old Country Store, Inc. (b) . . . . .	2,564	409,881	Yum China Holdings, Inc. . . . .	48,724	1,633,716
Dave & Buster's Entertainment, Inc. (b) . . . . .	5,448	242,763			19,546,238
Del Frisco's Restaurant Group, Inc. (a) . . . . .	4,900	35,035	<b>HOUSEHOLD DURABLES — 0.9%</b>		
Del Taco Restaurants, Inc. (a) . . . . .	4,100	40,959	Bassett Furniture Industries, Inc. . . . .	1,200	24,048
Denny's Corp. (a) . . . . .	7,900	128,059	Beazer Homes USA, Inc. (a) . . . . .	3,800	36,024
Dine Brands Global, Inc. (b) . . . . .	2,195	147,811	Cavco Industries, Inc. (a) . . . . .	1,095	142,766
Domino's Pizza, Inc. . . . .	5,548	1,375,849	Century Communities, Inc. (a) . . . . .	3,315	57,217
Drive Shack, Inc. (a) . . . . .	7,700	30,184	Ethan Allen Interiors, Inc. . . . .	3,000	52,770
Dunkin' Brands Group, Inc. . . . .	11,146	714,682	Flexsteel Industries, Inc. . . . .	900	19,872
El Pollo Loco Holdings, Inc. (a) . . . . .	2,700	40,959	GoPro, Inc. Class A (a) (b) . . . . .	14,400	61,056
Eldorado Resorts, Inc. (a) (b) . . . . .	8,700	315,027	Green Brick Partners, Inc. (a) . . . . .	2,900	20,996
Empire Resorts, Inc. (a) (b) . . . . .	400	4,052	Hamilton Beach Brands Holding Co. Class A . . . . .	782	18,346
Extended Stay America, Inc. . . . .	24,900	385,950	Helen of Troy, Ltd. (a) . . . . .	3,544	464,902
Fiesta Restaurant Group, Inc. (a) . . . . .	3,099	48,066	Hooker Furniture Corp. . . . .	1,400	36,876
Golden Entertainment, Inc. (a) (b) . . . . .	2,200	35,244	Hovnanian Enterprises, Inc. Class A (a) (b) . . . . .	15,200	10,395
Habit Restaurants, Inc. Class A (a) . . . . .	2,400	25,200	Installed Building Products, Inc. (a) . . . . .	2,800	94,332
Hilton Grand Vacations, Inc. (a) . . . . .	13,141	346,791	iRobot Corp. (a) (b) . . . . .	3,600	301,464
Hyatt Hotels Corp. Class A . . . . .	5,529	373,760	KB Home . . . . .	11,700	223,470
International Game Technology PLC (b) . . . . .	12,801	187,279	La-Z-Boy, Inc. . . . .	6,433	178,258
International Speedway Corp. Class A . . . . .	3,106	136,229	LGI Homes, Inc. (a) (b) . . . . .	2,400	108,528
J Alexander's Holdings, Inc. (a) . . . . .	1,569	12,913	Lifetime Brands, Inc. . . . .	1,500	15,045
Jack in the Box, Inc. . . . .	3,580	277,915	Lovesac Co. (a) . . . . .	700	16,058
Las Vegas Sands Corp. . . . .	47,817	2,488,875	M/I Homes, Inc. (a) . . . . .	3,500	73,570
Lindblad Expeditions Holdings, Inc. (a) . . . . .	2,700	36,342	MDC Holdings, Inc. . . . .	5,818	163,544
Marriott Vacations Worldwide Corp. . . . .	5,255	370,530	Meritage Homes Corp. (a) . . . . .	4,958	182,058
Monarch Casino & Resort, Inc. (a) . . . . .	1,400	53,396	New Home Co., Inc. (a) (b) . . . . .	1,500	7,845
Nathan's Famous, Inc. . . . .	400	26,580	NVR, Inc. (a) . . . . .	420	1,023,536
Noodles & Co. (a) . . . . .	1,800	12,582	Purple Innovation, Inc. (a) . . . . .	500	2,945
Papa John's International, Inc. (b) . . . . .	2,810	111,866	Roku, Inc. (a) (b) . . . . .	5,600	171,584
Penn National Gaming, Inc. (a) . . . . .	14,414	271,416	Skyline Champion Corp. . . . .	3,600	52,884
Planet Fitness, Inc. Class A (a) . . . . .	11,785	631,912	Sonos, Inc. (a) . . . . .	2,500	24,550
PlayAGS, Inc. (a) . . . . .	3,000	69,000	Taylor Morrison Home Corp. Class A (a) . . . . .	15,900	252,810
Potbelly Corp. (a) . . . . .	2,700	21,735	Tempur Sealy International, Inc. (a) (b) . . . . .	6,149	254,569
RCI Hospitality Holdings, Inc. . . . .	1,200	26,796	Toll Brothers, Inc. . . . .	18,583	611,938
Red Lion Hotels Corp. (a) . . . . .	1,900	15,580	TopBuild Corp. (a) . . . . .	4,852	218,340
Red Robin Gourmet Burgers, Inc. (a) . . . . .	1,636	43,714	TRI Pointe Group, Inc. (a) (b) . . . . .	19,683	215,135
Red Rock Resorts, Inc. Class A. . . . .	9,486	192,661	Tupperware Brands Corp. . . . .	6,481	204,605
Ruth's Hospitality Group, Inc. . . . .	3,600	81,828	Turtle Beach Corp. (a) (b) . . . . .	1,000	14,270
Scientific Games Corp. Class A (a) (b) . . . . .	7,700	137,676	Universal Electronics, Inc. (a) . . . . .	1,739	43,962
SeaWorld Entertainment, Inc. (a) . . . . .	7,190	158,827	Vuzix Corp. (a) (b) . . . . .	2,900	13,949
Shake Shack, Inc. Class A (a) . . . . .	3,230	146,707	William Lyon Homes Class A (a) . . . . .	3,900	41,691
Six Flags Entertainment Corp. (b) . . . . .	9,710	540,167	ZAGG, Inc. (a) . . . . .	3,300	32,274
					5,488,482

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>HOUSEHOLD PRODUCTS — 0.2%</b>			Global Indemnity, Ltd. . . . .	1,054	\$ 38,186
Central Garden & Pet Co. (a) (b) . . . .	1,300	\$ 44,785	Goosehead Insurance, Inc. Class A		
Central Garden & Pet Co. Class A			(a) (b) . . . . .	1,200	31,548
(a) (b) . . . . .	5,300	165,625	Greenlight Capital Re, Ltd. Class A		
Energizer Holdings, Inc. . . . .	8,012	361,742	(a) (b) . . . . .	3,700	31,894
Oil-Dri Corp. of America . . . . .	648	17,172	Hallmark Financial Services, Inc. (a) .	1,541	16,473
Spectrum Brands Holdings, Inc. . . . .	5,372	226,967	Hanover Insurance Group, Inc. . . . .	5,654	660,218
WD-40 Co. (b) . . . . .	1,810	331,700	HCI Group, Inc. . . . .	945	48,015
		<u>1,147,991</u>	Health Insurance Innovations, Inc.		
			Class A (a) (b) . . . . .	1,700	45,441
<b>INDEPENDENT POWER AND RENEWABLE</b>			Heritage Insurance Holdings, Inc. (b) .	2,700	39,744
<b>ELECTRICITY PRODUCERS — 0.3%</b>			Horace Mann Educators Corp. . . . .	5,600	209,720
Atlantic Power Corp. (a) (b) . . . . .	13,400	29,078	Independence Holding Co. . . . .	700	24,640
Clearway Energy, Inc. Class A . . . . .	4,500	76,140	Investors Title Co. . . . .	242	42,756
Clearway Energy, Inc. Class C . . . . .	9,600	165,600	James River Group Holdings, Ltd. . . .	3,300	120,582
Ormat Technologies, Inc. . . . .	5,342	279,386	Kemper Corp. . . . .	6,968	462,536
Pattern Energy Group, Inc. Class A . .	10,500	195,510	Kingstone Cos., Inc. . . . .	1,100	19,459
TerraForm Power, Inc. Class A . . . . .	9,359	105,008	Kinsale Capital Group, Inc. . . . .	2,500	138,900
Vistra Energy Corp. (a) . . . . .	53,965	1,235,259	Maiden Holdings, Ltd. . . . .	8,500	14,025
		<u>2,085,981</u>	Markel Corp. (a) . . . . .	1,814	1,883,023
			MBIA, Inc. (a) (b) . . . . .	11,400	101,688
<b>INDUSTRIAL CONGLOMERATES — 0.2%</b>			Mercury General Corp. . . . .	3,537	182,898
Carlisle Cos., Inc. . . . .	7,881	792,198	National General Holdings Corp. . . . .	8,499	205,761
Raven Industries, Inc. . . . .	4,600	166,474	National Western Life Group, Inc.		
		<u>958,672</u>	Class A . . . . .	296	89,007
			Navigators Group, Inc. . . . .	2,692	187,067
<b>INSURANCE — 3.6%</b>			NI Holdings, Inc. (a) . . . . .	1,200	18,876
Alleghany Corp. . . . .	1,878	1,170,595	Old Republic International Corp. . . . .	38,062	782,935
Ambac Financial Group, Inc. (a) . . . .	5,800	99,992	Primerica, Inc. . . . .	5,757	562,516
American Equity Investment Life			ProAssurance Corp. . . . .	7,131	289,233
Holding Co. . . . .	11,672	326,116	Protective Insurance Corp. Class B . .	1,100	18,315
American Financial Group, Inc. . . . .	9,601	869,178	Reinsurance Group of America, Inc. . .	8,416	1,180,176
American National Insurance Co. . . . .	986	125,459	RenaissanceRe Holdings, Ltd. . . . .	5,288	707,006
AMERISAFE, Inc. . . . .	2,481	140,648	RLI Corp. . . . .	5,218	359,990
Arch Capital Group, Ltd. (a) . . . . .	51,869	1,385,940	Safety Insurance Group, Inc. . . . .	1,938	158,548
Argo Group International Holdings,			Selective Insurance Group, Inc. . . . .	7,800	475,332
Ltd. . . . .	4,260	286,485	State Auto Financial Corp. . . . .	2,100	71,484
Aspen Insurance Holdings, Ltd. . . . .	7,988	335,416	Stewart Information Services Corp. . . .	3,149	130,369
Assured Guaranty, Ltd. . . . .	14,019	536,647	Third Point Reinsurance, Ltd. (a) . . . .	10,000	96,400
Athene Holding, Ltd. Class A (a) . . . .	21,300	848,379	Tiptree, Inc. . . . .	2,900	16,211
Axis Capital Holdings, Ltd. . . . .	11,016	568,866	Trupanion, Inc. (a) . . . . .	3,369	85,775
Brown & Brown, Inc. . . . .	31,188	859,541	United Fire Group, Inc. . . . .	2,698	149,604
Citizens, Inc. (a) (b) . . . . .	6,400	48,128	United Insurance Holdings Corp. . . . .	2,500	41,550
CNA Financial Corp. . . . .	3,691	162,958	Universal Insurance Holdings, Inc. . . .	4,100	155,472
CNO Financial Group, Inc. . . . .	22,179	330,023	White Mountains Insurance Group,		
Crawford & Co. Class B . . . . .	1,391	12,519	Ltd. . . . .	401	343,934
Donegal Group, Inc. Class A . . . . .	1,000	13,645	WR Berkley Corp. . . . .	12,767	943,609
eHealth, Inc. (a) . . . . .	2,400	92,208			<u>22,519,980</u>
EMC Insurance Group, Inc. . . . .	1,200	38,220	<b>INTERACTIVE MEDIA &amp; SERVICES — 0.7%</b>		
Employers Holdings, Inc. . . . .	4,300	180,471	Cardlytics, Inc. (a) (b) . . . . .	700	7,581
Enstar Group, Ltd. (a) . . . . .	1,651	276,658	Care.com, Inc. (a) . . . . .	2,500	48,275
Erie Indemnity Co. Class A . . . . .	3,338	444,989	Cargurus, Inc. (a) (b) . . . . .	6,700	225,991
FBL Financial Group, Inc. Class A . . . .	1,326	87,052	Cars.com, Inc. (a) . . . . .	9,000	193,500
FedNat Holding Co. . . . .	1,400	27,888	Cimpress NV (a) . . . . .	2,961	306,227
Fidelity National Financial, Inc. . . . .	35,422	1,113,668	Fusion Connect, Inc. (a) (b) . . . . .	2,600	4,368
First American Financial Corp. . . . .	14,348	640,495	IAC/InterActiveCorp (a) . . . . .	9,931	1,817,770
Genworth Financial, Inc. Class A (a) . .	68,000	316,880			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Liberty TripAdvisor Holdings, Inc. Class A (a) . . . . .	9,300	\$ 147,777	Evo Payments, Inc. Class A (a) (b) . . . . .	3,100	\$ 76,477
Match Group, Inc. (b) . . . . .	6,900	295,113	Exela Technologies, Inc. (a) . . . . .	5,800	22,562
Meet Group, Inc. (a) . . . . .	8,900	41,207	ExlService Holdings, Inc. (a) . . . . .	4,437	233,475
QuinStreet, Inc. (a) . . . . .	5,800	94,134	First Data Corp. Class A (a) . . . . .	72,905	1,232,823
Remark Holdings, Inc. (a) (b) . . . . .	3,400	4,114	Genpact, Ltd. . . . .	19,860	536,021
Travelzoo (a) . . . . .	600	5,898	GoDaddy, Inc. Class A (a) . . . . .	21,422	1,405,712
TrueCar, Inc. (a) . . . . .	12,166	110,224	GTT Communications, Inc. (a) (b) . . . . .	5,495	130,012
Veritone, Inc. (a) (b) . . . . .	800	3,040	Hackett Group, Inc. . . . .	3,090	49,471
Yelp, Inc. (a) . . . . .	10,891	381,076	I3 Verticals, Inc. Class A (a) (b) . . . . .	1,300	31,330
Zillow Group, Inc. Class A (a) (b) . . . . .	7,383	232,048	Information Services Group, Inc. (a) . . . . .	3,800	16,112
Zillow Group, Inc. Class C (a) (b) . . . . .	16,383	517,375	Internap Corp. (a) (b) . . . . .	2,399	9,956
		<u>4,435,718</u>	Leidos Holdings, Inc. . . . .	18,911	996,988
			Limelight Networks, Inc. (a) . . . . .	14,000	32,760
<b>INTERNET &amp; DIRECT MARKETING RETAIL</b>			LiveRamp Holdings, Inc. (a) . . . . .	10,485	405,035
— 0.8%			ManTech International Corp. Class A . . . . .	3,458	180,836
1-800-Flowers.com, Inc. Class A (a) . . . . .	3,300	40,359	MAXIMUS, Inc. . . . .	8,407	547,212
Duluth Holdings, Inc. Class B (a) (b) . . . . .	1,099	27,728	MoneyGram International, Inc. (a) . . . . .	3,353	6,706
Etsy, Inc. (a) . . . . .	15,920	757,314	NIC, Inc. . . . .	8,200	102,336
Gaia, Inc. (a) (b) . . . . .	1,300	13,468	Okta, Inc. (a) . . . . .	11,500	733,700
Groupon, Inc. (a) (b) . . . . .	58,422	186,950	Perficient, Inc. (a) . . . . .	4,400	97,944
GrubHub, Inc. (a) (b) . . . . .	12,064	926,636	Perspecta, Inc. . . . .	19,000	327,180
Lands' End, Inc. (a) (b) . . . . .	1,200	17,052	PFSweb, Inc. (a) . . . . .	1,900	9,747
Leaf Group, Ltd. (a) . . . . .	1,800	12,330	Presidio, Inc. . . . .	4,800	62,640
Liberty Expedia Holdings, Inc. Class A (a) . . . . .	7,287	284,995	PRGX Global, Inc. (a) . . . . .	2,400	22,728
Liquidity Services, Inc. (a) . . . . .	3,000	18,510	Sabre Corp. . . . .	36,988	800,420
Nutrisystem, Inc. . . . .	3,951	173,370	Science Applications International Corp. . . . .	5,547	353,344
Overstock.com, Inc. (a) (b) . . . . .	2,700	36,666	ServiceSource International, Inc. (a) . . . . .	9,400	10,152
PetMed Express, Inc. (b) . . . . .	2,600	60,476	Square, Inc. Class A (a) . . . . .	39,160	2,196,484
Quotient Technology, Inc. (a) . . . . .	10,300	110,004	Switch, Inc. Class A . . . . .	4,800	33,600
Qurate Retail, Inc. (a) . . . . .	56,116	1,095,384	Sykes Enterprises, Inc. (a) . . . . .	5,153	127,434
Shutterfly, Inc. (a) (b) . . . . .	4,377	176,218	Travelport Worldwide, Ltd. . . . .	17,000	265,540
Shutterstock, Inc. . . . .	2,450	88,225	TTEC Holdings, Inc. . . . .	1,700	48,569
Stamps.com, Inc. (a) . . . . .	2,384	371,046	Tucows, Inc. Class A (a) . . . . .	1,200	72,072
Wayfair, Inc. Class A (a) (b) . . . . .	7,651	689,202	Twilio, Inc. Class A (a) (b) . . . . .	9,900	884,070
		<u>5,085,933</u>	Unisys Corp. (a) (b) . . . . .	6,500	75,595
			Virtusa Corp. (a) . . . . .	3,700	157,583
<b>IT SERVICES — 3.6%</b>			WEX, Inc. (a) . . . . .	5,523	773,551
Amdocs, Ltd. . . . .	19,183	1,123,740	Worldpay, Inc. Class A (a) . . . . .	40,067	3,062,321
Black Knight, Inc. (a) . . . . .	19,046	858,213			<u>22,403,424</u>
Booz Allen Hamilton Holding Corp. . . . .	18,700	842,809	<b>LEISURE EQUIPMENT &amp; PRODUCTS — 0.3%</b>		
Brightcove, Inc. (a) . . . . .	4,226	29,751	Acushnet Holdings Corp. . . . .	4,400	92,708
CACI International, Inc. Class A (a) . . . . .	3,291	474,003	American Outdoor Brands Corp. (a) . . . . .	6,888	88,580
Carbonite, Inc. (a) . . . . .	4,100	103,566	Brunswick Corp. . . . .	11,638	540,585
Cardtronics PLC Class A (a) . . . . .	5,128	133,328	Callaway Golf Co. . . . .	12,112	185,314
Cass Information Systems, Inc. . . . .	1,860	98,431	Clarus Corp. . . . .	2,500	25,300
Conduent, Inc. (a) . . . . .	24,900	264,687	Escalade, Inc. . . . .	1,200	13,740
ConvergeOne Holdings, Inc. . . . .	3,400	42,092	Johnson Outdoors, Inc. Class A . . . . .	600	35,244
CoreLogic, Inc. (a) . . . . .	10,600	354,252	Malibu Boats, Inc. Class A (a) . . . . .	2,600	90,480
CSG Systems International, Inc. . . . .	4,300	136,611	Marine Products Corp. . . . .	987	16,690
Endurance International Group Holdings, Inc. (a) . . . . .	8,935	59,418	MasterCraft Boat Holdings, Inc. (a) . . . . .	2,600	48,620
EPAM Systems, Inc. (a) . . . . .	6,864	796,293	Nautilus, Inc. (a) . . . . .	3,700	40,330
Euronet Worldwide, Inc. (a) . . . . .	6,606	676,322	Polaris Industries, Inc. . . . .	7,915	606,922
Everi Holdings, Inc. (a) . . . . .	8,000	41,200	Sturm Ruger & Co., Inc. . . . .	2,165	115,221
EVERTEC, Inc. . . . .	8,300	238,210	Vista Outdoor, Inc. (a) . . . . .	7,321	83,093

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
YETI Holdings, Inc. (a) . . . . .	2,200	\$ 32,648	FreightCar America, Inc. (a) . . . . .	1,400	\$ 9,366
		2,015,475	Gardner Denver Holdings, Inc. (a) . . . . .	16,700	341,515
<b>LIFE SCIENCES TOOLS &amp; SERVICES — 0.9%</b>			Gates Industrial Corp. PLC (a) (b) . . . . .	5,700	75,468
Accelerate Diagnostics, Inc. (a) (b) . . . . .	3,200	36,800	Gencor Industries, Inc. (a) . . . . .	1,100	12,067
Bio-Rad Laboratories, Inc. Class A			Global Brass & Copper Holdings, Inc. . . . .	2,700	67,905
(a) . . . . .	2,823	655,557	Gorman-Rupp Co. . . . .	2,200	71,302
Bio-Techne Corp. . . . .	4,951	716,509	Graco, Inc. . . . .	22,213	929,614
Bruker Corp. . . . .	13,241	394,185	Graham Corp. . . . .	1,100	25,124
Cambrex Corp. (a) . . . . .	4,400	166,144	Greenbrier Cos., Inc. . . . .	4,094	161,877
Charles River Laboratories International, Inc. (a) . . . . .	6,378	721,862	Harsco Corp. (a) . . . . .	10,391	206,365
ChromaDex Corp. (a) (b) . . . . .	4,700	16,121	Hillenbrand, Inc. . . . .	8,299	314,781
Codexis, Inc. (a) (b) . . . . .	6,500	108,550	Hurco Cos., Inc. . . . .	766	27,346
Enzo Biochem, Inc. (a) . . . . .	5,400	15,012	Hyster-Yale Materials Handling, Inc. . . . .	1,289	79,866
Fluidigm Corp. (a) (b) . . . . .	3,344	28,825	IDEX Corp. . . . .	10,226	1,291,135
Harvard Bioscience, Inc. (a) . . . . .	4,300	13,674	ITT, Inc. . . . .	11,788	569,007
Luminex Corp. . . . .	5,300	122,483	John Bean Technologies Corp. . . . .	4,090	293,703
Medpace Holdings, Inc. (a) . . . . .	2,800	148,204	Kadant, Inc. . . . .	1,400	114,044
NanoString Technologies, Inc. (a) . . . . .	3,600	53,388	Kennametal, Inc. . . . .	10,717	356,662
NeoGenomics, Inc. (a) . . . . .	8,500	107,185	LB Foster Co. Class A (a) . . . . .	1,300	20,670
Pacific Biosciences of California, Inc. (a) . . . . .	17,900	132,460	Lincoln Electric Holdings, Inc. . . . .	8,456	666,756
PRA Health Sciences, Inc. (a) . . . . .	7,794	716,736	Lindsay Corp. . . . .	1,370	131,863
QIAGEN NV (a) (b) . . . . .	29,781	1,025,955	Lydall, Inc. (a) . . . . .	2,100	42,651
Quanterix Corp. (a) . . . . .	1,100	20,141	Manitex International, Inc. (a) . . . . .	1,800	10,224
Syneos Health, Inc. (a) . . . . .	8,094	318,499	Manitowoc Co., Inc (a) . . . . .	4,475	66,096
		5,518,290	Meritor, Inc. (a) . . . . .	10,700	180,937
<b>MACHINERY — 3.3%</b>			Middleby Corp. (a) (b) . . . . .	7,370	757,120
Actuant Corp. Class A . . . . .	7,900	165,821	Milacron Holdings Corp. (a) . . . . .	8,900	105,821
AGCO Corp. . . . .	8,775	488,504	Miller Industries, Inc. . . . .	1,300	35,100
Alamo Group, Inc. . . . .	1,292	99,897	Mueller Industries, Inc. . . . .	7,284	170,154
Albany International Corp. Class A . . . . .	3,848	240,231	Mueller Water Products, Inc. Class A . . . . .	20,100	182,910
Allison Transmission Holdings, Inc. . . . .	15,457	678,717	Navistar International Corp. (a) . . . . .	6,700	173,865
Altra Industrial Motion Corp. . . . .	8,174	205,576	NN, Inc. . . . .	5,516	37,012
Astec Industries, Inc. . . . .	2,940	88,759	Nordson Corp. . . . .	7,803	931,288
Barnes Group, Inc. . . . .	6,314	338,557	Omega Flex, Inc. . . . .	400	21,628
Blue Bird Corp. (a) . . . . .	1,692	30,777	Oshkosh Corp. . . . .	9,808	601,328
Briggs & Stratton Corp. . . . .	5,400	70,632	Park-Ohio Holdings Corp. . . . .	1,146	35,171
Chart Industries, Inc. (a) . . . . .	4,000	260,120	Proto Labs, Inc. (a) . . . . .	3,603	406,382
CIRCOR International, Inc. . . . .	2,047	43,601	RBC Bearings, Inc. (a) . . . . .	3,209	420,700
Colfax Corp. (a) . . . . .	11,227	234,644	REV Group, Inc. (b) . . . . .	3,800	28,538
Columbus McKinnon Corp. . . . .	2,800	84,392	Rexnord Corp. (a) . . . . .	14,090	323,365
Commercial Vehicle Group, Inc. (a) . . . . .	3,900	22,230	Spartan Motors, Inc. . . . .	4,100	29,643
Crane Co. . . . .	6,748	487,071	SPX Corp. (a) . . . . .	5,900	165,259
DMC Global, Inc. . . . .	1,900	66,728	SPX FLOW, Inc. (a) . . . . .	5,400	164,268
Donaldson Co., Inc. . . . .	16,979	736,719	Standex International Corp. . . . .	1,615	108,496
Douglas Dynamics, Inc. . . . .	3,077	110,434	Sun Hydraulics Corp. . . . .	4,048	134,353
Eastern Co. . . . .	700	16,926	Tennant Co. . . . .	2,276	118,602
Energy Recovery, Inc. (a) (b) . . . . .	4,500	30,285	Terex Corp. . . . .	8,890	245,097
EnPro Industries, Inc. . . . .	2,645	158,965	Timken Co. . . . .	9,092	339,313
ESCO Technologies, Inc. . . . .	3,343	220,471	Titan International, Inc. . . . .	6,100	28,426
Evoqua Water Technologies Corp. (a) (b) . . . . .	9,900	95,040	Toro Co. . . . .	13,893	776,341
Federal Signal Corp. . . . .	7,600	151,240	TriMas Corp. (a) . . . . .	6,000	163,740
Franklin Electric Co., Inc. . . . .	6,249	267,957	Trinity Industries, Inc. . . . .	19,169	394,690
			Twin Disc, Inc. (a) . . . . .	1,000	14,750
			Wabash National Corp. . . . .	7,200	94,176
			WABCO Holdings, Inc. (a) . . . . .	6,961	747,194

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wabtec Corp. (b) . . . . .	11,501	\$ 807,945	National CineMedia, Inc. . . . .	9,900	\$ 64,152
Watts Water Technologies, Inc.			New Media Investment Group, Inc. . . . .	7,500	86,775
Class A . . . . .	3,783	244,117	New York Times Co. Class A (b) . . . . .	17,200	383,388
Welbilt, Inc. (a) . . . . .	17,000	188,870	Nexstar Media Group, Inc. Class A		
Woodward, Inc. . . . .	7,050	523,744	(b) . . . . .	5,911	464,841
		<u>20,980,044</u>	Saga Communications, Inc. Class A . . . . .	444	14,754
<b>MARINE — 0.1%</b>			Scholastic Corp. . . . .	3,895	156,813
Costamare, Inc. . . . .	6,200	27,218	Sinclair Broadcast Group, Inc.		
Eagle Bulk Shipping, Inc. (a) . . . . .	5,600	25,816	Class A . . . . .	9,562	251,863
Genco Shipping & Trading, Ltd. (a) . . . . .	900	7,101	Sirius XM Holdings, Inc. (b) . . . . .	172,602	985,557
Kirby Corp. (a) . . . . .	7,940	534,838	TechTarget, Inc. (a) . . . . .	2,400	29,304
Matson, Inc. . . . .	5,482	175,534	TEGNA, Inc. . . . .	28,683	311,784
Safe Bulkers, Inc. (a) . . . . .	5,800	10,324	Tribune Media Co. Class A . . . . .	11,832	536,936
Scorpio Bulkers, Inc. . . . .	7,374	40,778	WideOpenWest, Inc. (a) (b) . . . . .	3,500	24,955
		<u>821,609</u>	Tribune Publishing Co. (a) . . . . .	2,400	27,216
					<u>9,070,536</u>
<b>MEDIA — 1.4%</b>			<b>METALS &amp; MINING — 1.0%</b>		
AMC Networks, Inc. Class A (a) (b) . . . . .	5,986	328,512	AK Steel Holding Corp. (a) (b) . . . . .	40,500	91,125
Beasley Broadcast Group, Inc.			Alcoa Corp. (a) . . . . .	24,721	657,084
Class A . . . . .	600	2,250	Allegheny Technologies, Inc. (a) (b) . . . . .	16,437	357,833
Boston Omaha Corp. Class A (a) . . . . .	600	14,040	Carpenter Technology Corp. . . . .	6,055	215,619
Cable One, Inc. . . . .	557	456,796	Century Aluminum Co. (a) . . . . .	6,100	44,591
Central European Media Enterprises,			Cleveland-Cliffs, Inc. (a) (b) . . . . .	39,242	301,771
Ltd. Class A (a) . . . . .	11,100	30,858	Coeur Mining, Inc. (a) . . . . .	23,400	104,598
Clear Channel Outdoor Holdings, Inc.			Commercial Metals Co. . . . .	15,747	252,267
Class A . . . . .	4,300	22,317	Compass Minerals International, Inc.		
Daily Journal Corp. (a) (b) . . . . .	159	37,206	(b) . . . . .	4,514	188,189
Emerald Expositions Events, Inc. . . . .	2,900	35,786	Ferroglobe Representation &		
Entercom Communications Corp.			Warranty Insurance Trust (a) (c) . . . . .	2,200	—
Class A (b) . . . . .	16,400	93,644	Gold Resource Corp. . . . .	6,100	24,400
Entravision Communications Corp.			Haynes International, Inc. . . . .	1,500	39,600
Class A . . . . .	7,700	22,407	Hecla Mining Co. . . . .	60,137	141,923
EW Scripps Co. Class A . . . . .	5,900	92,807	Kaiser Aluminum Corp. . . . .	2,111	188,491
Fluent, Inc. (a) . . . . .	4,200	15,120	Materion Corp. . . . .	2,555	114,949
Gannett Co., Inc. (b) . . . . .	14,400	122,832	Olympic Steel, Inc. . . . .	1,100	15,697
GCI Liberty, Inc. Class A (a) (b) . . . . .	13,596	559,611	Ramaco Resources, Inc. (a) . . . . .	500	2,475
Gray Television, Inc. (a) . . . . .	10,200	150,348	Reliance Steel & Aluminum Co. . . . .	9,277	660,244
Hemisphere Media Group, Inc. (a) . . . . .	2,100	25,494	Royal Gold, Inc. . . . .	8,758	750,123
John Wiley & Sons, Inc. Class A . . . . .	6,050	284,168	Ryerson Holding Corp. (a) . . . . .	1,900	12,046
Liberty Broadband Corp. Class A (a) . . . . .	3,344	240,133	Schnitzer Steel Industries, Inc.		
Liberty Broadband Corp. Class C (a) . . . . .	13,960	1,005,539	Class A . . . . .	3,272	70,512
Liberty Latin America, Ltd. Class A			Southern Copper Corp. . . . .	10,969	337,516
(a) . . . . .	5,600	81,088	Steel Dynamics, Inc. . . . .	29,706	892,368
Liberty Latin America, Ltd. Class C			SunCoke Energy, Inc. (a) . . . . .	8,300	70,965
(a) . . . . .	15,000	218,550	Synalloy Corp. . . . .	1,000	16,590
Liberty Media Corp.-Liberty Braves			Tahoe Resources, Inc. (a) . . . . .	40,384	147,402
Class C (a) . . . . .	4,510	112,254	TimkenSteel Corp. (a) (b) . . . . .	5,100	44,574
Liberty Media Corp.-Liberty			United States Steel Corp. . . . .	23,799	434,094
SiriusXM Class A (a) . . . . .	11,404	419,667	Universal Stainless & Alloy Products,		
Liberty Media Corp.-Liberty			Inc. (a) . . . . .	900	14,589
SiriusXM Class C (a) . . . . .	21,959	812,044	Warrior Met Coal, Inc. (b) . . . . .	5,700	137,427
LiveXLive Media, Inc. (a) (b) . . . . .	3,800	18,810	Worthington Industries, Inc. . . . .	5,700	198,588
Loral Space & Communications, Inc.					<u>6,527,650</u>
(a) . . . . .	1,600	59,600			
MDC Partners, Inc. Class A (a) . . . . .	7,000	18,270			
Meredith Corp. (b) . . . . .	5,201	270,140			
MSG Networks, Inc. Class A (a) . . . . .	7,721	181,907			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 1.3%</b>			<b>MULTILINE RETAIL — 0.1%</b>		
AG Mortgage Investment Trust, Inc. REIT . . . . .	3,600	\$ 57,348	Big Lots, Inc. . . . .	5,220	\$ 150,962
AGNC Investment Corp. REIT . . . . .	69,293	1,215,399	Dillard's, Inc. Class A (b) . . . . .	1,505	90,767
Annaly Capital Management, Inc. REIT . . . . .	175,152	1,719,993	JC Penney Co., Inc. (a) (b). . . . .	38,000	39,520
Anworth Mortgage Asset Corp. REIT. . . . .	11,900	48,076	Ollie's Bargain Outlet Holdings, Inc. (a) . . . . .	6,702	445,750
Apollo Commercial Real Estate Finance, Inc. REIT (b) . . . . .	16,340	272,224			726,999
Arbor Realty Trust, Inc. REIT . . . . .	8,800	88,616	<b>OIL, GAS &amp; CONSUMABLE FUELS — 2.3%</b>		
Ares Commercial Real Estate Corp. REIT . . . . .	3,300	43,032	Abraxas Petroleum Corp. (a) . . . . .	18,700	20,383
ARMOUR Residential REIT, Inc. (b). . . . .	5,300	108,650	Adams Resources & Energy, Inc. . . . .	266	10,297
Blackstone Mortgage Trust, Inc. Class A REIT (b). . . . .	15,000	477,900	Alta Mesa Resources, Inc. Class A (a) (b) . . . . .	11,700	11,700
Capstead Mortgage Corp. REIT . . . . .	11,610	77,439	Antero Resources Corp. (a) . . . . .	31,874	299,297
Cherry Hill Mortgage Investment Corp. REIT . . . . .	2,400	42,096	Approach Resources, Inc. (a) (b). . . . .	5,000	4,360
Chimera Investment Corp. REIT (b). . . . .	24,626	438,835	Arch Coal, Inc. Class A (b) . . . . .	2,396	198,844
Colony Credit Real Estate, Inc. REIT . . . . .	10,900	172,111	Ardmore Shipping Corp. (a). . . . .	3,900	18,213
Dynex Capital, Inc. REIT . . . . .	7,200	41,184	Berry Petroleum Corp. (b). . . . .	2,100	18,375
Exantas Capital Corp. REIT (b) . . . . .	3,675	36,824	Bonanza Creek Energy, Inc. (a). . . . .	2,400	49,608
Granite Point Mortgage Trust, Inc. REIT . . . . .	5,482	98,840	California Resources Corp. (a) (b). . . . .	5,802	98,866
Great Ajax Corp. REIT . . . . .	1,800	21,690	Callon Petroleum Co. (a) (b) . . . . .	29,704	192,779
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT . . . . .	6,597	125,673	Carrizo Oil & Gas, Inc. (a) . . . . .	11,300	127,577
Invesco Mortgage Capital, Inc. REIT . . . . .	14,600	211,408	Centennial Resource Development, Inc. Class A (a) (b). . . . .	23,964	264,083
KKR Real Estate Finance Trust, Inc. REIT . . . . .	2,800	53,620	Cheniere Energy, Inc. (a). . . . .	30,847	1,825,834
Ladder Capital Corp. REIT . . . . .	12,028	186,073	Chesapeake Energy Corp. (a) (b). . . . .	119,400	250,740
MFA Financial, Inc. REIT . . . . .	60,436	403,713	Clean Energy Fuels Corp. (a) . . . . .	16,800	28,896
New Residential Investment Corp. REIT . . . . .	48,700	692,027	Cloud Peak Energy, Inc. (a) . . . . .	8,600	3,150
New York Mortgage Trust, Inc. REIT (b) . . . . .	20,300	119,567	CNX Resources Corp. (a) . . . . .	27,700	316,334
Orchid Island Capital, Inc. REIT (b) . . . . .	6,700	42,813	CONSOL Energy, Inc. (a) . . . . .	3,550	112,571
PennyMac Mortgage Investment Trust REIT . . . . .	7,741	144,137	Continental Resources, Inc. (a) . . . . .	11,547	464,074
Ready Capital Corp. . . . .	2,200	30,426	CVR Energy, Inc. . . . .	2,400	82,752
Redwood Trust, Inc. REIT . . . . .	10,800	162,756	Delek US Holdings, Inc. . . . .	11,008	357,870
TPG RE Finance Trust, Inc. REIT . . . . .	4,800	87,744	Denbury Resources, Inc. (a) (b) . . . . .	59,815	102,284
Two Harbors Investment Corp. REIT . . . . .	32,357	415,464	DHT Holdings, Inc. . . . .	12,796	50,160
Western Asset Mortgage Capital Corp. REIT . . . . .	6,100	50,874	Dorian LPG, Ltd. (a) . . . . .	3,458	20,160
Starwood Property Trust, Inc. REIT . . . . .	36,048	710,506	Earthstone Energy, Inc. Class A (a) . . . . .	2,700	12,204
		8,397,058	Eclipse Resources Corp. (a) (b). . . . .	10,200	10,710
<b>MULTI-UTILITIES — 0.4%</b>			Energy Fuels, Inc. (a) . . . . .	10,600	30,210
Avista Corp. . . . .	8,600	365,328	EP Energy Corp. Class A (a) . . . . .	4,500	3,150
Black Hills Corp. . . . .	7,193	451,577	EQT Corp. (b) . . . . .	34,800	657,372
MDU Resources Group, Inc. . . . .	26,100	622,224	Equitrans Midstream Corp. (a) . . . . .	28,540	571,371
NorthWestern Corp. . . . .	6,655	395,573	Evolution Petroleum Corp. . . . .	3,000	20,460
Unitil Corp. . . . .	1,900	96,216	Extraction Oil & Gas, Inc. (a) (b) . . . . .	14,600	62,634
Vectren Corp. . . . .	11,192	805,600	Frontline, Ltd. (a) (b) . . . . .	9,420	52,093
		2,736,518	GasLog, Ltd. . . . .	5,300	87,238
			Golar LNG, Ltd. (b). . . . .	12,798	278,484
			Goodrich Petroleum Corp. (a). . . . .	1,100	14,850
			Green Plains, Inc. . . . .	5,047	66,166
			Gulfport Energy Corp. (a) . . . . .	24,000	157,200
			Halcon Resources Corp. (a) (b). . . . .	16,900	28,730
			Hallador Energy Co. . . . .	1,900	9,633
			HighPoint Resources Corp. (a) . . . . .	14,000	34,860
			International Seaways, Inc. (a) . . . . .	2,699	45,451
			Isramco, Inc. (a) . . . . .	96	11,376
			Jagged Peak Energy, Inc. (a) (b) . . . . .	8,200	74,784
			Kosmos Energy, Ltd. (a) (b) . . . . .	31,000	126,170

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Laredo Petroleum, Inc. (a) . . . . .	20,300	\$ 73,486	PH Glatfelter Co. . . . .	5,600	\$ 54,656
Lilis Energy, Inc. (a) . . . . .	5,200	7,124	Schweitzer-Mauduit International, Inc. . . . .	3,900	97,695
Matador Resources Co. (a) (b) . . . . .	13,700	212,761	Verso Corp. Class A (a). . . . .	4,359	97,642
Midstates Petroleum Co., Inc. (a) . . . . .	1,900	14,269			1,256,114
Murphy Oil Corp. . . . .	22,100	516,919	<b>PERSONAL PRODUCTS — 0.3%</b>		
NACCO Industries, Inc. Class A . . . . .	441	14,950	Edgewell Personal Care Co. (a). . . . .	7,279	271,871
NextDecade Corp. (a) (b) . . . . .	900	4,860	elf Beauty, Inc. (a) (b). . . . .	2,600	22,516
Nordic American Tankers, Ltd. (b). . . . .	18,040	36,080	Herbalife Nutrition, Ltd. (a) (b). . . . .	14,530	856,543
Northern Oil and Gas, Inc. (a) (b) . . . . .	26,300	59,438	Inter Parfums, Inc. . . . .	2,400	157,368
Oasis Petroleum, Inc. (a) . . . . .	36,700	202,951	Medifast, Inc. . . . .	1,600	200,032
Overseas Shipholding Group, Inc. Class A (a) . . . . .	6,800	11,288	Natural Health Trends Corp. (b) . . . . .	851	15,735
Panhandle Oil and Gas, Inc. Class A . . . . .	1,900	29,450	Nature's Sunshine Products, Inc. (a) . . . . .	1,300	10,595
Par Pacific Holdings, Inc. (a) . . . . .	3,889	55,146	Nu Skin Enterprises, Inc. Class A . . . . .	7,258	445,133
Parsley Energy, Inc. Class A (a) . . . . .	35,649	569,671	Revlon, Inc. Class A (a) (b) . . . . .	1,000	25,190
PBF Energy, Inc. Class A . . . . .	16,052	524,419	USANA Health Sciences, Inc. (a) . . . . .	1,645	193,666
PDC Energy, Inc. (a) . . . . .	9,012	268,197			2,198,649
Peabody Energy Corp. . . . .	10,303	314,035	<b>PHARMACEUTICALS — 1.0%</b>		
Penn Virginia Corp. (a) . . . . .	1,600	86,496	Aclaris Therapeutics, Inc. (a) (b) . . . . .	4,658	34,423
QEP Resources, Inc. (a) . . . . .	31,423	176,911	Aerie Pharmaceuticals, Inc. (a) . . . . .	4,600	166,060
Range Resources Corp. (b) . . . . .	28,700	274,659	Akcea Therapeutics, Inc. (a) (b) . . . . .	1,800	54,252
Renewable Energy Group, Inc. (a) (b). . . . .	4,700	120,790	Akorn, Inc. (a) . . . . .	11,744	39,812
Resolute Energy Corp. (a) (b). . . . .	2,800	81,144	Amneal Pharmaceuticals, Inc. (a) (b) . . . . .	11,590	156,813
REX American Resources Corp. (a) . . . . .	725	49,380	Amphastar Pharmaceuticals, Inc. (a) . . . . .	4,600	91,540
Ring Energy, Inc. (a) . . . . .	7,400	37,592	Ampio Pharmaceuticals, Inc. (a) (b) . . . . .	8,400	3,316
Rosehill Resources, Inc. (a) (b). . . . .	300	669	ANI Pharmaceuticals, Inc. (a). . . . .	986	44,390
Sanchez Energy Corp. (a) (b) . . . . .	8,900	2,403	Aquestive Therapeutics, Inc. (a) . . . . .	1,100	6,930
SandRidge Energy, Inc. (a) . . . . .	3,600	27,396	Aratana Therapeutics, Inc. (a). . . . .	5,800	35,554
Scorpio Tankers, Inc. (b) . . . . .	59,500	104,720	Arvinas Holding Co. LLC (a) . . . . .	1,000	12,850
SemGroup Corp. Class A . . . . .	10,129	139,578	Assembly Biosciences, Inc. (a) . . . . .	2,800	63,336
Ship Finance International, Ltd. (b) . . . . .	10,800	113,724	Assertio Therapeutics, Inc. (a) . . . . .	7,600	27,436
SilverBow Resources, Inc. (a). . . . .	900	21,276	Catalent, Inc. (a) . . . . .	19,082	594,977
SM Energy Co. . . . .	15,156	234,615	Clearside Biomedical, Inc. (a) (b) . . . . .	3,300	3,531
Southwestern Energy Co. (a) (b) . . . . .	79,700	271,777	Collegium Pharmaceutical, Inc. (a) (b) . . . . .	3,767	64,679
SRC Energy, Inc. (a) (b) . . . . .	31,200	146,640	Corcept Therapeutics, Inc. (a) (b) . . . . .	12,600	168,336
Talos Energy, Inc. (a) . . . . .	2,600	42,432	Cymbay Therapeutics, Inc. (a) (b) . . . . .	7,200	56,664
Targa Resources Corp. . . . .	30,318	1,092,054	Dermira, Inc. (a) (b). . . . .	4,700	33,793
Teekay Corp. (b) . . . . .	9,443	31,540	Dova Pharmaceuticals, Inc. (a) (b). . . . .	1,400	10,612
Teekay Tankers, Ltd. Class A . . . . .	23,700	21,994	Durect Corp. (a) . . . . .	16,700	8,068
Tellurian, Inc. (a) (b) . . . . .	11,500	79,925	Elanco Animal Health, Inc. (a) (b) . . . . .	9,500	299,535
Ultra Petroleum Corp. (a) . . . . .	18,622	14,155	Eloxx Pharmaceuticals, Inc. (a) (b) . . . . .	2,900	34,829
Uranium Corp. (a) (b). . . . .	20,300	25,375	Endo International PLC (a) . . . . .	30,400	221,920
W&T Offshore, Inc. (a). . . . .	11,400	46,968	Evolus, Inc. (a) (b). . . . .	1,500	17,850
Whiting Petroleum Corp. (a) (b) . . . . .	11,900	270,011	Horizon Pharma PLC (a). . . . .	22,537	440,373
WildHorse Resource Development Corp. (a) . . . . .	3,500	49,385	Innovate Biopharmaceuticals, Inc. (a) (b) . . . . .	2,200	5,082
World Fuel Services Corp. . . . .	8,949	191,598	Innoviva, Inc. (a) (b) . . . . .	9,000	157,050
WPX Energy, Inc. (a) . . . . .	53,400	606,090	Intersect ENT, Inc. (a) . . . . .	3,800	107,084
Zion Oil & Gas, Inc. (a) . . . . .	5,200	2,170	Intra-Cellular Therapies, Inc. (a) . . . . .	5,956	67,839
		14,562,864	Jazz Pharmaceuticals PLC (a). . . . .	7,877	976,433
<b>PAPER &amp; FOREST PRODUCTS — 0.2%</b>			Kala Pharmaceuticals, Inc. (a) . . . . .	1,700	8,313
Boise Cascade Co. . . . .	5,100	121,635	Lannett Co., Inc. (a) (b) . . . . .	3,497	17,345
Clearwater Paper Corp. (a) . . . . .	1,979	48,228	Liquidia Technologies, Inc. (a) (b) . . . . .	900	19,494
Domtar Corp. . . . .	8,313	292,036	Mallinckrodt PLC (a) (b). . . . .	10,600	167,480
Louisiana-Pacific Corp. . . . .	18,802	417,780			
Neenah, Inc. . . . .	2,146	126,442			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Marinus Pharmaceuticals, Inc. (a) (b) . . . . .	4,500	\$ 12,915	Insperty, Inc. . . . .	5,050	\$ 471,468
Medicines Co. (a) (b) . . . . .	8,859	169,561	Kelly Services, Inc. Class A . . . . .	4,000	81,920
Melinta Therapeutics, Inc. (a) (b) . . . . .	5,840	4,629	Kforce, Inc. . . . .	3,000	92,760
Menlo Therapeutics, Inc. (a) . . . . .	800	3,296	Korn/Ferry International . . . . .	7,755	306,633
MyoKardia, Inc. (a) (b) . . . . .	4,400	214,984	ManpowerGroup, Inc. . . . .	8,516	551,837
Neos Therapeutics, Inc. (a) (b) . . . . .	2,900	4,785	Mistras Group, Inc. (a) . . . . .	2,087	30,011
Ocular Therapeutix, Inc. (a) (b) . . . . .	4,300	17,114	Navigant Consulting, Inc. . . . .	5,800	139,490
Odonate Therapeutics, Inc. (a) (b) . . . . .	800	11,264	Resources Connection, Inc. . . . .	3,700	52,540
Omeros Corp. (a) (b) . . . . .	5,900	65,726	TransUnion . . . . .	24,664	1,400,915
Optinose, Inc. (a) (b) . . . . .	2,500	15,500	TriNet Group, Inc. (a) . . . . .	5,900	247,505
Osmotica Pharmaceuticals PLC (a) . . . . .	1,300	10,075	TrueBlue, Inc. (a) . . . . .	5,200	115,700
Pacira Pharmaceuticals, Inc. (a) . . . . .	5,437	233,900	Upwork, Inc. (a) (b) . . . . .	1,600	28,976
Paratek Pharmaceuticals, Inc. (a) (b) . . . . .	3,700	18,981	WageWorks, Inc. (a) . . . . .	5,144	139,711
Phibro Animal Health Corp. Class A . . . . .	2,600	83,616	Willdan Group, Inc. (a) . . . . .	1,300	45,474
Prestige Consumer Healthcare, Inc. (a) (b) . . . . .	6,716	207,390			<u>7,860,142</u>
Reata Pharmaceuticals, Inc. Class A (a) (b) . . . . .	2,400	134,640	<b>REAL ESTATE MANAGEMENT &amp; DEVELOPMENT — 0.5%</b>		
resTORbio, Inc. (a) (b) . . . . .	800	6,896	Altisource Portfolio Solutions SA (a) (b) . . . . .	1,300	29,237
Revance Therapeutics, Inc. (a) . . . . .	4,200	84,546	American Realty Investors, Inc. (a) (b) . . . . .	300	3,621
scPharmaceuticals, Inc. (a) (b) . . . . .	900	3,384	Consolidated-Tomoka Land Co. . . . .	523	27,458
Sienna Biopharmaceuticals, Inc. (a) (b) . . . . .	1,800	4,176	Cushman & Wakefield PLC (a) . . . . .	6,600	95,502
SIGA Technologies, Inc. (a) . . . . .	6,300	49,770	Essential Properties Realty Trust, Inc. REIT . . . . .	4,400	60,896
Supernus Pharmaceuticals, Inc. (a) . . . . .	6,700	222,574	Forestar Group, Inc. (a) . . . . .	1,251	17,326
Teligent, Inc. (a) (b) . . . . .	4,800	6,576	FRP Holdings, Inc. (a) . . . . .	845	38,879
Tetraphase Pharmaceuticals, Inc. (a) . . . . .	6,300	7,119	Griffin Industrial Realty, Inc. . . . .	100	3,190
TherapeuticsMD, Inc. (a) (b) . . . . .	24,000	91,440	HFF, Inc. Class A . . . . .	4,846	160,693
Theravance Biopharma, Inc. (a) (b) . . . . .	5,504	140,847	Howard Hughes Corp. (a) . . . . .	5,141	501,864
Tricida, Inc. (a) (b) . . . . .	1,400	33,012	Jones Lang LaSalle, Inc. . . . .	6,022	762,385
Verrica Pharmaceuticals, Inc. (a) (b) . . . . .	1,100	8,965	Kennedy-Wilson Holdings, Inc. . . . .	16,342	296,934
WaVe Life Sciences, Ltd. (a) (b) . . . . .	2,310	97,112	Marcus & Millichap, Inc. (a) . . . . .	2,500	85,825
Xeris Pharmaceuticals, Inc. (a) (b) . . . . .	800	13,600	Maui Land & Pineapple Co., Inc. (a) . . . . .	700	6,944
Zogenix, Inc. (a) (b) . . . . .	5,569	203,046	Newmark Group, Inc. Class A . . . . .	19,361	155,275
Zomedica Pharmaceuticals Corp. (a) (b) . . . . .	4,700	5,781	RE/MAX Holdings, Inc. Class A . . . . .	2,200	67,650
		<u>6,405,219</u>	Realogy Holdings Corp. (b) . . . . .	15,961	234,308
<b>PROFESSIONAL SERVICES — 1.3%</b>			Redfin Corp. (a) (b) . . . . .	10,300	148,320
Acacia Research Corp. (a) . . . . .	5,800	17,284	RMR Group, Inc. Class A . . . . .	946	50,214
ASGN, Inc. (a) . . . . .	6,692	364,714	St. Joe Co. (a) . . . . .	4,600	60,582
Barrett Business Services, Inc. . . . .	939	53,758	Stratus Properties, Inc. (a) . . . . .	700	16,786
BG Staffing, Inc. . . . .	1,100	22,715	Tejon Ranch Co. (a) . . . . .	2,700	44,766
CBIZ, Inc. (a) . . . . .	6,600	130,020	Transcontinental Realty Investors, Inc. (a) . . . . .	207	5,862
CoStar Group, Inc. (a) . . . . .	4,779	1,612,148	Trinity Place Holdings, Inc. (a) . . . . .	2,100	9,114
CRA International, Inc. . . . .	1,000	42,550			<u>2,883,631</u>
Dun & Bradstreet Corp. . . . .	5,000	713,700	<b>ROAD &amp; RAIL — 0.7%</b>		
Exponent, Inc. . . . .	6,950	352,434	AMERCO . . . . .	913	299,564
Forrester Research, Inc. . . . .	1,300	58,110	ArcBest Corp. . . . .	3,300	113,058
Franklin Covey Co. (a) . . . . .	1,183	26,416	Avis Budget Group, Inc. (a) . . . . .	9,102	204,613
FTI Consulting, Inc. (a) . . . . .	5,100	339,864	Covenant Transportation Group, Inc. Class A (a) . . . . .	1,600	30,720
GP Strategies Corp. (a) . . . . .	1,500	18,915	Daseke, Inc. (a) . . . . .	4,800	17,664
Heidrick & Struggles International, Inc. . . . .	2,400	74,856	Genesee & Wyoming, Inc. Class A (a) . . . . .	7,924	586,535
Huron Consulting Group, Inc. (a) . . . . .	2,820	144,694			
ICF International, Inc. . . . .	2,502	162,080			
InnerWorkings, Inc. (a) . . . . .	5,600	20,944			

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Heartland Express, Inc. . . . .	6,000	\$ 109,800	NeoPhotonics Corp. (a) . . . . .	4,500	\$ 29,160
Hertz Global Holdings, Inc. (a) (b) . . . . .	6,966	95,086	NVE Corp. . . . .	626	54,800
Knight-Swift Transportation Holdings, Inc. (b) . . . . .	16,959	425,162	NXP Semiconductors NV . . . . .	46,050	3,374,544
Landstar System, Inc. . . . .	5,483	524,559	ON Semiconductor Corp. (a) . . . . .	55,421	915,001
Marten Transport, Ltd. . . . .	5,055	81,840	PDF Solutions, Inc. (a) . . . . .	3,300	27,819
Old Dominion Freight Line, Inc. . . . .	8,843	1,092,022	Photronics, Inc. (a) . . . . .	8,700	84,216
PAM Transportation Services, Inc. (a) . . . . .	300	11,823	Power Integrations, Inc. . . . .	3,900	237,822
Ryder System, Inc. . . . .	7,045	339,217	Rambus, Inc. (a) . . . . .	14,000	107,380
Saia, Inc. (a) . . . . .	3,300	184,206	Rudolph Technologies, Inc. (a) . . . . .	4,053	82,965
Schneider National, Inc. Class B. . . . .	6,300	117,621	Semtech Corp. (a) . . . . .	8,532	391,363
Universal Logistics Holdings, Inc. . . . .	1,000	18,090	Silicon Laboratories, Inc. (a) . . . . .	5,669	446,774
US Xpress Enterprises, Inc. Class A (a) (b) . . . . .	2,600	14,586	SMART Global Holdings, Inc. (a) (b) . . . . .	1,200	35,640
USA Truck, Inc. (a) . . . . .	1,000	14,970	SunPower Corp. (a) (b) . . . . .	8,055	40,033
Werner Enterprises, Inc. . . . .	6,400	189,056	Synaptics, Inc. (a) . . . . .	4,738	176,301
YRC Worldwide, Inc. (a) . . . . .	3,900	12,285	Teradyne, Inc. . . . .	24,423	766,394
		4,482,477	Ultra Clean Holdings, Inc. (a) (b) . . . . .	4,600	38,962
			Universal Display Corp. (b) . . . . .	5,749	537,934
			Veeco Instruments, Inc. (a) . . . . .	5,808	43,037
			Versum Materials, Inc. . . . .	14,293	396,202
			Xperi Corp. . . . .	6,242	114,790
					15,852,706
<b>SEMICONDUCTORS &amp; SEMICONDUCTOR EQUIPMENT — 2.5%</b>			<b>SOFTWARE — 7.0%</b>		
ACM Research, Inc. Class A (a) (b) . . . . .	1,000	10,880	2U, Inc. (a) (b) . . . . .	7,205	358,233
Adesto Technologies Corp. (a) (b) . . . . .	3,200	14,080	8x8, Inc. (a) . . . . .	12,300	221,892
Advanced Energy Industries, Inc. (a) . . . . .	5,100	218,943	A10 Networks, Inc. (a) . . . . .	6,200	38,688
Alpha & Omega Semiconductor, Ltd. (a) . . . . .	2,487	25,343	ACI Worldwide, Inc. (a) . . . . .	15,066	416,876
Ambarella, Inc. (a) (b) . . . . .	4,180	146,216	Agilysys, Inc. (a) . . . . .	1,957	28,063
Amkor Technology, Inc. (a) . . . . .	13,152	86,277	Alarm.com Holdings, Inc. (a) (b) . . . . .	4,300	223,041
Aquantia Corp. (a) . . . . .	2,500	21,925	Altair Engineering, Inc. Class A (a) . . . . .	4,000	110,320
Axcelis Technologies, Inc. (a) . . . . .	4,075	72,535	Alteryx, Inc. Class A (a) (b) . . . . .	3,800	225,986
AXT, Inc. (a) . . . . .	4,300	18,705	Amber Road, Inc. (a) . . . . .	3,000	24,690
Brooks Automation, Inc. . . . .	9,300	243,474	American Software, Inc. Class A . . . . .	3,700	38,665
Cabot Microelectronics Corp. . . . .	3,712	353,939	Anaplan, Inc. (a) . . . . .	2,300	61,042
CEVA, Inc. (a) . . . . .	2,700	59,643	Appfolio, Inc. Class A (a) . . . . .	1,985	117,552
Cirrus Logic, Inc. (a) . . . . .	7,940	263,449	Apptio, Inc. Class A (a) (b) . . . . .	4,500	170,820
Cohu, Inc. . . . .	5,091	81,812	Aspen Technology, Inc. (a) . . . . .	9,555	785,230
Cree, Inc. (a) (b) . . . . .	13,515	578,104	Asure Software, Inc. (a) . . . . .	1,200	6,096
Cypress Semiconductor Corp. . . . .	48,233	613,524	Atlassian Corp. PLC Class A (a) . . . . .	13,300	1,183,434
Diodes, Inc. (a) . . . . .	5,192	167,494	Avalara, Inc. (a) (b) . . . . .	1,100	34,265
Entegris, Inc. . . . .	18,998	529,949	Avaya Holdings Corp. (a) (b) . . . . .	13,500	196,560
First Solar, Inc. (a) . . . . .	10,865	461,274	Benefitfocus, Inc. (a) (b) . . . . .	2,941	134,463
FormFactor, Inc. (a) . . . . .	9,965	140,407	Blackbaud, Inc. . . . .	6,390	401,931
Ichor Holdings, Ltd. (a) (b) . . . . .	3,000	48,900	Blackline, Inc. (a) (b) . . . . .	4,800	196,560
Impinj, Inc. (a) . . . . .	2,200	32,010	Bottomline Technologies DE, Inc. (a) . . . . .	5,500	264,000
Inphi Corp. (a) . . . . .	5,949	191,260	Box, Inc. Class A (a) . . . . .	16,065	271,177
Integrated Device Technology, Inc. (a) . . . . .	17,311	838,372	Carbon Black, Inc. (a) (b) . . . . .	5,000	67,100
Kopin Corp. (a) . . . . .	7,200	7,193	CDK Global, Inc. . . . .	17,362	831,293
Lattice Semiconductor Corp. (a) . . . . .	14,980	103,662	Ceridian HCM Holding, Inc. (a) . . . . .	4,800	165,552
MACOM Technology Solutions Holdings, Inc. (a) (b) . . . . .	5,752	83,461	ChannelAdvisor Corp. (a) . . . . .	3,000	34,050
Marvell Technology Group, Ltd. . . . .	74,269	1,202,415	Cision, Ltd. (a) . . . . .	8,700	101,790
MaxLinear, Inc. (a) (b) . . . . .	8,700	153,120	Cloudera, Inc. (a) (b) . . . . .	14,500	160,370
MKS Instruments, Inc. . . . .	7,149	461,897	CommVault Systems, Inc. (a) . . . . .	5,242	309,750
Monolithic Power Systems, Inc. . . . .	5,523	642,049	Cornerstone OnDemand, Inc. (a) . . . . .	7,275	366,878
Nanometrics, Inc. (a) . . . . .	2,900	79,257	Coupa Software, Inc. (a) (b) . . . . .	7,300	458,878
			Digimarc Corp. (a) (b) . . . . .	1,440	20,880

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
DocuSign, Inc. (a) (b) . . . . .	9,900	\$ 396,792	Splunk, Inc. (a) . . . . .	19,605	\$ 2,055,584
Domo, Inc. Class B (a) (b) . . . . .	1,300	25,519	SPS Commerce, Inc. (a) . . . . .	2,251	185,437
Ebix, Inc. (b) . . . . .	3,100	131,936	SS&C Technologies Holdings, Inc. . . . .	27,608	1,245,397
eGain Corp. (a) . . . . .	2,200	14,454	SVMK, Inc. (a) (b) . . . . .	2,300	28,221
Elastic NV (a) . . . . .	1,100	78,628	Tableau Software, Inc. Class A (a) . . . . .	9,557	1,146,840
Ellie Mae, Inc. (a) (b) . . . . .	4,556	286,253	Telaria, Inc. (a) . . . . .	5,400	14,742
Envestnet, Inc. (a) . . . . .	6,052	297,698	Telenav, Inc. (a) . . . . .	3,352	13,609
Everbridge, Inc. (a) (b) . . . . .	3,500	198,660	Tenable Holdings, Inc. (a) . . . . .	1,600	35,504
Fair Isaac Corp. (a) . . . . .	3,805	711,535	Teradata Corp. (a) . . . . .	16,001	613,798
FireEye, Inc. (a) (b) . . . . .	25,447	412,496	TiVo Corp. . . . .	15,469	145,563
Five9, Inc. (a) (b) . . . . .	7,727	337,824	Trade Desk, Inc. Class A (a) (b) . . . . .	4,400	510,664
ForeScout Technologies, Inc. (a) . . . . .	3,900	101,361	Tyler Technologies, Inc. (a) . . . . .	5,114	950,284
Guidewire Software, Inc. (a) . . . . .	10,836	869,372	Ultimate Software Group, Inc. (a) . . . . .	4,094	1,002,498
Hortonworks, Inc. (a) . . . . .	9,978	143,883	Upland Software, Inc. (a) . . . . .	2,100	57,078
HubSpot, Inc. (a) (b) . . . . .	4,909	617,209	Varonis Systems, Inc. (a) . . . . .	3,690	195,201
Imperva, Inc. (a) . . . . .	4,773	265,808	Verint Systems, Inc. (a) . . . . .	8,429	356,631
Instructure, Inc. (a) (b) . . . . .	4,200	157,542	VirnetX Holding Corp. (a) (b) . . . . .	6,000	14,400
j2 Global, Inc. . . . .	6,169	428,005	VMware, Inc. Class A . . . . .	9,535	1,307,535
LivePerson, Inc. (a) . . . . .	7,600	143,336	Workday, Inc. Class A (a) . . . . .	19,447	3,105,297
LogMeIn, Inc. . . . .	6,783	553,289	Workiva, Inc. (a) . . . . .	3,800	136,382
Majesco (a) . . . . .	600	4,254	Yext, Inc. (a) . . . . .	10,800	160,380
Manhattan Associates, Inc. (a) . . . . .	8,832	374,212	Zendesk, Inc. (a) . . . . .	14,087	822,258
MicroStrategy, Inc. Class A (a) . . . . .	1,221	155,983	Zix Corp. (a) . . . . .	6,700	38,391
MINDBODY, Inc. Class A (a) . . . . .	5,700	207,480	Zscaler, Inc. (a) (b) . . . . .	8,200	321,522
Mitek Systems, Inc. (a) . . . . .	4,000	43,240			
MobileIron, Inc. (a) . . . . .	9,304	42,705			44,012,614
Model N, Inc. (a) . . . . .	3,200	42,336			
Monotype Imaging Holdings, Inc. . . . .	5,293	82,147	<b>SPECIALTY RETAIL — 1.7%</b>		
New Relic, Inc. (a) . . . . .	5,931	480,233	Aaron's, Inc. . . . .	9,338	392,663
Nuance Communications, Inc. (a) . . . . .	38,516	509,567	Abercrombie & Fitch Co. Class A . . . . .	8,896	178,365
Nutanix, Inc. Class A (a) . . . . .	18,800	781,892	American Eagle Outfitters, Inc. . . . .	21,266	411,072
OneSpan, Inc. (a) . . . . .	4,000	51,800	America's Car-Mart, Inc. (a) . . . . .	844	61,148
Palo Alto Networks, Inc. (a) . . . . .	12,211	2,299,942	Asbury Automotive Group, Inc. (a) . . . . .	2,622	174,782
Park City Group, Inc. (a) (b) . . . . .	1,600	9,552	Ascena Retail Group, Inc. (a) . . . . .	22,363	56,131
Paycom Software, Inc. (a) (b) . . . . .	6,585	806,333	At Home Group, Inc. (a) (b) . . . . .	5,800	108,228
Paylocity Holding Corp. (a) . . . . .	3,874	233,254	AutoNation, Inc. (a) . . . . .	7,369	263,073
Pegasystems, Inc. . . . .	5,161	246,851	Barnes & Noble Education, Inc. (a) . . . . .	4,700	18,847
Pluralsight, Inc. Class A (a) (b) . . . . .	3,000	70,650	Barnes & Noble, Inc. (b) . . . . .	7,654	54,267
Progress Software Corp. . . . .	5,800	205,842	Bed Bath & Beyond, Inc. (b) . . . . .	17,458	197,625
Proofpoint, Inc. (a) . . . . .	6,791	569,154	Big 5 Sporting Goods Corp. (b) . . . . .	2,400	6,216
PROS Holdings, Inc. (a) . . . . .	4,100	128,740	Boot Barn Holdings, Inc. (a) . . . . .	3,700	63,011
PTC, Inc. (a) . . . . .	15,670	1,299,043	Buckle, Inc. . . . .	3,584	69,315
Q2 Holdings, Inc. (a) . . . . .	4,900	242,795	Burlington Stores, Inc. (a) . . . . .	8,916	1,450,366
QAD, Inc. Class A . . . . .	1,300	51,129	Caleres, Inc. . . . .	5,400	150,282
Qualys, Inc. (a) . . . . .	4,473	334,312	Camping World Holdings, Inc. Class A (b) . . . . .	4,200	48,174
Rapid7, Inc. (a) . . . . .	4,800	149,568	Carvana Co. (a) (b) . . . . .	4,200	137,382
RealPage, Inc. (a) . . . . .	9,696	467,250	Cato Corp. Class A . . . . .	2,800	39,956
Rimini Street, Inc. (a) (b) . . . . .	1,200	6,180	Chico's FAS, Inc. . . . .	16,300	91,606
RingCentral, Inc. Class A (a) . . . . .	9,185	757,211	Children's Place, Inc. (b) . . . . .	2,162	194,775
SailPoint Technologies Holding, Inc. (a) . . . . .	9,100	213,759	Citi Trends, Inc. . . . .	1,600	32,624
SecureWorks Corp. Class A (a) (b) . . . . .	1,000	16,890	Conn's, Inc. (a) . . . . .	2,543	47,961
SendGrid, Inc. (a) . . . . .	3,900	168,363	Container Store Group, Inc. (a) . . . . .	1,900	9,063
ServiceNow, Inc. (a) . . . . .	23,731	4,225,305	Dick's Sporting Goods, Inc. (b) . . . . .	9,844	307,133
ShotSpotter, Inc. (a) (b) . . . . .	900	28,062	DSW, Inc. Class A . . . . .	9,100	224,770
SolarWinds Corp. (a) . . . . .	3,300	45,639	Express, Inc. (a) (b) . . . . .	9,449	48,284
			Five Below, Inc. (a) . . . . .	7,254	742,229

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Floor & Decor Holdings, Inc. Class A (a) (b) . . . . .	6,300	\$ 163,170	USA Technologies, Inc. (a) . . . . .	7,975	\$ 31,023
Francesca's Holdings Corp. (a) (b) . .	4,275	4,150			2,323,452
GameStop Corp. Class A. . . . .	13,765	173,714	<b>TEXTILES, APPAREL &amp; LUXURY GOODS —</b>		
Genesco, Inc. (a) . . . . .	2,505	110,971	<b>0.8%</b>		
GNC Holdings, Inc. Class A (a) (b) . .	10,378	24,596	Carter's, Inc. . . . .	5,977	487,843
Group 1 Automotive, Inc. . . . .	2,452	129,269	Columbia Sportswear Co. . . . .	3,965	333,417
Guess?, Inc. . . . .	7,500	155,775	Crocs, Inc. (a) . . . . .	9,000	233,820
Haverty Furniture Cos., Inc. . . . .	2,300	43,194	Culp, Inc. . . . .	1,300	24,570
Hibbett Sports, Inc. (a) (b) . . . . .	2,434	34,806	Deckers Outdoor Corp. (a) . . . . .	3,921	501,692
Hudson, Ltd. Class A (a) . . . . .	5,100	87,465	Fossil Group, Inc. (a) (b) . . . . .	5,900	92,807
J. Jill, Inc. (a) . . . . .	2,100	11,193	G-III Apparel Group, Ltd. (a) . . . . .	5,581	155,654
Kirkland's, Inc. (a) . . . . .	1,900	18,107	Lululemon Athletica, Inc. (a) . . . . .	12,932	1,572,661
Lithia Motors, Inc. Class A (b) . . . . .	3,014	230,059	Movado Group, Inc. . . . .	2,000	63,240
Lumber Liquidators Holdings, Inc. (a) (b) . . . . .	3,476	33,092	Oxford Industries, Inc. . . . .	2,330	165,523
MarineMax, Inc. (a) . . . . .	3,578	65,513	Rocky Brands, Inc. . . . .	800	20,800
Michaels Cos., Inc. (a) (b) . . . . .	14,185	192,065	Skechers U.S.A., Inc. Class A (a) . . . . .	17,547	401,651
Monro, Inc. . . . .	4,298	295,487	Steven Madden, Ltd. . . . .	11,513	348,383
Murphy USA, Inc. (a) . . . . .	4,086	313,151	Superior Group of Cos., Inc. . . . .	1,000	17,650
National Vision Holdings, Inc. (a) . . . .	8,500	239,445	Unifi, Inc. (a) . . . . .	1,900	43,396
Office Depot, Inc. . . . .	71,898	185,497	Vera Bradley, Inc. (a) . . . . .	2,700	23,139
Party City Holdco, Inc. (a) (b) . . . . .	7,600	75,848	Wolverine World Wide, Inc. . . . .	12,380	394,798
Penske Automotive Group, Inc. (b) . . . .	4,877	196,641			4,881,044
Pier 1 Imports, Inc. (b) . . . . .	9,300	2,844	<b>THRIFTS &amp; MORTGAGE FINANCE — 1.0%</b>		
Rent-A-Center, Inc. (a) . . . . .	5,700	92,283	Axos Financial, Inc. (a) . . . . .	7,900	198,922
RH (a) (b) . . . . .	2,629	315,007	Bank7 Corp. (a) . . . . .	900	12,015
RTW RetailWinds, Inc. (a) . . . . .	3,600	10,188	BankFinancial Corp. . . . .	1,700	25,415
Sally Beauty Holdings, Inc. (a) (b) . . . .	16,307	278,034	Beneficial Bancorp, Inc. . . . .	8,700	124,323
Shoe Carnival, Inc. (b) . . . . .	1,400	46,914	Bridgewater Bancshares, Inc. (a) . . . . .	3,000	31,650
Signet Jewelers, Ltd. (b) . . . . .	7,600	241,452	BSB Bancorp, Inc. (a) . . . . .	979	27,471
Sleep Number Corp. (a) . . . . .	4,376	138,850	Capitol Federal Financial, Inc. . . . .	17,500	223,475
Sonic Automotive, Inc. Class A. . . . .	3,100	42,656	Columbia Financial, Inc. (a) . . . . .	6,400	97,856
Sportsman's Warehouse Holdings, Inc. (a) (b) . . . . .	4,300	18,834	Dime Community Bancshares, Inc. . . . .	4,200	71,316
Tailored Brands, Inc. (b) . . . . .	6,352	86,641	Entegra Financial Corp. (a) . . . . .	800	16,600
Tile Shop Holdings, Inc. . . . .	4,919	26,956	ESSA Bancorp, Inc. . . . .	1,000	15,610
Tilly's, Inc. Class A . . . . .	2,700	29,322	Essent Group, Ltd. (a) . . . . .	12,600	430,668
Urban Outfitters, Inc. (a) . . . . .	10,014	332,465	Federal Agricultural Mortgage Corp. Class C . . . . .	1,145	69,204
Williams-Sonoma, Inc. (b) . . . . .	10,848	547,282	First Defiance Financial Corp. . . . .	2,496	61,177
Winmark Corp. . . . .	374	59,466	Flagstar Bancorp, Inc. (a) . . . . .	3,800	100,320
Zumiez, Inc. (a) . . . . .	2,400	46,008	FS Bancorp, Inc. . . . .	500	21,440
		10,677,758	Greene County Bancorp, Inc. . . . .	400	12,448
			Hingham Institution for Savings . . . . .	197	38,955
<b>TECHNOLOGY HARDWARE, STORAGE &amp; PERIPHERALS — 0.4%</b>			Home Bancorp, Inc. . . . .	1,000	35,400
3D Systems Corp. (a) (b) . . . . .	14,100	143,397	HomeStreet, Inc. (a) . . . . .	3,274	69,507
Avid Technology, Inc. (a) . . . . .	4,100	19,475	Impac Mortgage Holdings, Inc. (a) (b) . . . . .	1,089	4,116
Cray, Inc. (a) . . . . .	5,266	113,693	Kearny Financial Corp. . . . .	12,724	163,122
Dell Technologies, Inc. Class C (a) . . . .	20,048	979,727	LendingTree, Inc. (a) (b) . . . . .	1,121	246,138
Diebold Nixdorf, Inc. (b) . . . . .	9,251	23,035	Luther Burbank Corp. . . . .	3,200	28,864
Eastman Kodak Co. (a) (b) . . . . .	1,900	4,845	Malvern Bancorp, Inc. (a) . . . . .	800	15,784
Electronics For Imaging, Inc. (a) . . . .	5,705	141,484	Merchants Bancorp . . . . .	2,000	39,920
Immersion Corp. (a) . . . . .	3,435	30,777	Meridian Bancorp, Inc. . . . .	6,100	87,352
NCR Corp. (a) (b) . . . . .	15,967	368,518	Meta Financial Group, Inc. . . . .	3,543	68,699
Pure Storage, Inc. Class A (a) . . . . .	21,700	348,936	MGIC Investment Corp. (a) . . . . .	47,500	496,850
Stratasys, Ltd. (a) . . . . .	6,582	118,542	Mr Cooper Group, Inc. (a) . . . . .	9,694	113,129

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

*December 31, 2018*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
New York Community Bancorp, Inc.			GMS, Inc. (a) . . . . .	4,200	\$ 62,412
(b) . . . . .	64,123	\$ 603,397	H&E Equipment Services, Inc. . . . .	4,100	83,722
NMI Holdings, Inc. Class A (a) . . . . .	8,100	144,585	HD Supply Holdings, Inc. (a) . . . . .	24,930	935,374
Northfield Bancorp, Inc. . . . .	5,600	75,880	Herc Holdings, Inc. (a) . . . . .	3,038	78,958
Northwest Bancshares, Inc. . . . .	12,400	210,056	Kaman Corp. . . . .	3,599	201,868
OceanFirst Financial Corp. . . . .	6,207	139,719	Lawson Products, Inc. (a) . . . . .	800	25,280
Oconee Federal Financial Corp. (b) . . . . .	100	2,490	MRC Global, Inc. (a) . . . . .	10,800	132,084
Ocwen Financial Corp. (a) . . . . .	14,900	19,966	MSC Industrial Direct Co., Inc.		
OP Bancorp (a) (b) . . . . .	1,500	13,305	Class A . . . . .	6,043	464,828
Oritani Financial Corp. . . . .	5,200	76,700	Nexeo Solutions, Inc. (a) (b) . . . . .	3,900	33,501
PCSB Financial Corp. . . . .	2,200	43,032	NOW, Inc. (a) . . . . .	14,800	172,272
PennyMac Financial Services, Inc. . . . .	2,500	53,150	Rush Enterprises, Inc. Class A . . . . .	3,900	134,472
Ponce de Leon Federal Bank (a) (b) . . . . .	1,000	12,740	Rush Enterprises, Inc. Class B . . . . .	600	21,360
Provident Bancorp, Inc. (a) . . . . .	500	10,840	SiteOne Landscape Supply, Inc.		
Provident Financial Services, Inc. . . . .	8,000	193,040	(a) (b) . . . . .	5,300	292,931
Prudential Bancorp, Inc. . . . .	1,100	19,360	Systemax, Inc. . . . .	1,600	38,224
Radian Group, Inc. . . . .	28,400	464,624	Textainer Group Holdings, Ltd. (a) . . . . .	3,300	32,868
Riverview Bancorp, Inc. . . . .	2,500	18,200	Titan Machinery, Inc. (a) . . . . .	2,300	30,245
SI Financial Group, Inc. . . . .	1,300	16,549	Triton International, Ltd. . . . .	6,700	208,169
Southern Missouri Bancorp, Inc. . . . .	900	30,510	Univar, Inc. (a) . . . . .	15,701	278,536
Sterling Bancorp, Inc. . . . .	2,800	19,460	Veritiv Corp. (a) . . . . .	1,391	34,733
Territorial Bancorp, Inc. . . . .	955	24,811	Watsco, Inc. . . . .	4,218	586,892
TFS Financial Corp. . . . .	6,829	110,152	WESCO International, Inc. (a) . . . . .	6,228	298,944
Timberland Bancorp, Inc. . . . .	800	17,840	Willis Lease Finance Corp. (a) . . . . .	400	13,840
TrustCo Bank Corp. NY . . . . .	12,000	82,320			5,907,072
United Community Financial Corp. . . . .	6,000	53,100	<b>TRANSPORTATION INFRASTRUCTURE —</b>		
United Financial Bancorp, Inc. . . . .	6,500	95,550	<b>0.1%</b>		
Walker & Dunlop, Inc. . . . .	3,600	155,700	Macquarie Infrastructure Corp. . . . .	10,520	384,611
Washington Federal, Inc. . . . .	11,017	294,264	<b>WATER UTILITIES — 0.3%</b>		
Waterstone Financial, Inc. . . . .	3,100	51,956	American States Water Co. . . . .	4,846	324,876
Western New England Bancorp, Inc. . . . .	3,400	34,136	Aqua America, Inc. . . . .	23,864	815,910
WSFS Financial Corp. . . . .	3,900	147,849	AquaVenture Holdings, Ltd. (a) . . . . .	1,400	26,446
		6,183,027	Artesian Resources Corp. Class A . . . . .	951	33,162
<b>TOBACCO — 0.1%</b>			Cadiz, Inc. (a) (b) . . . . .	2,600	26,780
22nd Century Group, Inc. (a) (b) . . . . .	14,300	35,607	California Water Service Group . . . . .	6,376	303,880
Pyxus International, Inc. (a) (b) . . . . .	1,000	11,860	Connecticut Water Service, Inc. . . . .	1,600	106,992
Turning Point Brands, Inc. . . . .	1,000	27,220	Consolidated Water Co., Ltd. . . . .	1,700	19,822
Universal Corp. . . . .	3,241	175,500	Global Water Resources, Inc. . . . .	1,200	12,168
Vector Group, Ltd. (b) . . . . .	13,121	127,667	Middlesex Water Co. . . . .	2,200	117,370
		377,854	Pure Cycle Corp. (a) . . . . .	2,000	19,860
<b>TRADING COMPANIES &amp; DISTRIBUTORS —</b>			SJW Group . . . . .	2,300	127,926
<b>0.9%</b>			York Water Co. . . . .	1,600	51,296
Air Lease Corp. . . . .	12,840	387,896			1,986,488
Aircastle, Ltd. . . . .	7,400	127,576	<b>WIRELESS TELECOMMUNICATION</b>		
Applied Industrial Technologies, Inc. . . . .	5,115	275,903	<b>SERVICES — 0.7%</b>		
Beacon Roofing Supply, Inc. (a) . . . . .	9,049	287,034	Boingo Wireless, Inc. (a) . . . . .	5,400	111,078
BlueLinx Holdings, Inc. (a) (b) . . . . .	1,100	27,181	Gogo, Inc. (a) (b) . . . . .	7,610	22,754
BMC Stock Holdings, Inc. (a) . . . . .	8,625	133,515	NII Holdings, Inc. (a) (b) . . . . .	10,900	48,069
CAI International, Inc. (a) . . . . .	2,200	51,106	Shenandoah Telecommunications Co. . . . .	6,150	272,137
DXP Enterprises, Inc. (a) . . . . .	2,000	55,680	Spok Holdings, Inc. . . . .	2,400	31,824
EVI Industries, Inc. (b) . . . . .	400	13,340	Sprint Corp. (a) (b) . . . . .	88,274	513,755
Foundation Building Materials, Inc.			Telephone & Data Systems, Inc. . . . .	13,400	436,036
(a) . . . . .	1,700	14,127	T-Mobile US, Inc. (a) . . . . .	41,095	2,614,053
GATX Corp. (b) . . . . .	5,085	360,069			
General Finance Corp. (a) . . . . .	1,200	12,132			

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
United States Cellular Corp. (a) . . . . .	1,700	\$ 88,349
		<u>4,138,055</u>
<b>TOTAL COMMON STOCKS</b> (Cost \$597,923,693) . . . . .		<u>554,567,731</u>
<b>RIGHTS — 0.0% (d)</b> <b>BIOTECHNOLOGY — 0.0%</b> <b>(d)</b>		
Tobira Therapeutics, Inc. (CVR) (expiring 12/31/28) (a) (e) . . . . .	200	<u>2,354</u>
<b>CHEMICALS — 0.0%</b>		
A Schulman, Inc. (CVR) (a) (e) . . . . .	3,090	<u>6,180</u>
<b>DIVERSIFIED FINANCIAL SERVICES — 0.0% (d)</b>		
NewStar Financial, Inc. (CVR) (a) (e) . . . . .	2,400	<u>623</u>
<b>MEDIA — 0.0% (d)</b>		
Media General, Inc. (CVR) (a) (e) . . . . .	6,500	<u>650</u>
<b>PHARMACEUTICALS — 0.0%</b>		
Corium International, Inc. (CVR) (a) (e) . . . . .	3,400	<u>612</u>
<b>TOTAL RIGHTS</b> (Cost \$7,149) . . . . .		<u>10,419</u>
<b>SHORT-TERM INVESTMENTS — 6.6%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.31% (f) (g) . . . . .	16,927,293	<u>16,927,293</u>
State Street Navigator Securities Lending Portfolio II (f) (h) . . . . .	24,606,690	<u>24,606,690</u>
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$41,533,983) . . . . .		<u>41,533,983</u>
<b>TOTAL INVESTMENTS — 94.8%</b> (Cost \$639,464,825) . . . . .		<u>596,112,133</u>
<b>OTHER ASSETS IN EXCESS OF LIABILITIES</b> <b>— 5.2%</b> . . . . .		<u>32,620,272</u>
<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 628,732,405</u>

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at December 31, 2018.
- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of December 31, 2018, total aggregate fair value of the security is \$0, representing 0.0% of the Portfolio's net assets.
- (d) Amount is less than 0.05% of net assets.
- (e) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of December 31, 2018, total aggregate fair value of securities is \$10,419, representing less than 0.05% of net assets.
- (f) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended December 31, 2018 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at December 31, 2018.
- (h) Investment of cash collateral for securities loaned.

CVR = Contingent Value Rights  
 NVDR = Non Voting Depositary Receipt  
 REIT = Real Estate Investment Trust

At December 31, 2018, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/Depreciation</u>
E-Mini S&P MidCap 400 Index (long)	39	03/15/2019	\$6,828,163	\$6,482,580	\$(345,583)
E-Mini Russell 2000 Index (long)	77	03/15/2019	5,515,436	5,193,650	\$(321,785)
Total unrealized depreciation on open futures contracts purchased					<u>\$(667,368)</u>

During the period ended December 31, 2018, average notional value related to futures contracts was \$7,022,557 or 1% of net assets.

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO  
SCHEDULE OF INVESTMENTS (continued)**

**December 31, 2018**

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of December 31, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$554,567,731	\$ —	\$ 0(a)	\$554,567,731
Rights . . . . .	—	10,419	—	10,419
Short-Term Investments . . . . .	<u>41,533,983</u>	<u>—</u>	<u>—</u>	<u>41,533,983</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$596,101,714</u>	<u>\$10,419</u>	<u>\$ 0</u>	<u>\$596,112,133</u>
<b>LIABILITIES:</b>				
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(b)</sup> . . . . .	<u>(667,368)</u>	<u>—</u>	<u>—</u>	<u>(667,368)</u>
<b>TOTAL OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$ (667,368)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (667,368)</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at December 31, 2018.

(b) Futures Contracts are valued at unrealized appreciation (depreciation).

**Affiliate Table**

	Number of Shares Held		Proceeds			Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	Value at 12/31/17	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 12/31/18	Value at 12/31/18		
State Street Institutional										
U.S. Government Money Market Fund, Class G Shares . . . . .	8,226,262	\$ 8,226,262	\$255,199,500	\$246,498,469	\$—	\$—	16,927,293	\$16,927,293	\$225,223	\$—
State Street Navigator Securities										
Lending Government Money Market Portfolio . . . . .	7,878,272	7,878,272	69,746,299	77,624,571	—	—	—	—	262,697	—
State Street Navigator Securities										
Lending Portfolio II . . . . .	—	—	28,684,938	4,078,248	—	—	24,606,690	24,606,690	14,875	—
Total . . . . .		<u>\$16,104,534</u>	<u>\$353,630,737</u>	<u>\$328,201,288</u>	<u>\$—</u>	<u>\$—</u>	<u>\$41,533,983</u>	<u>\$41,533,983</u>	<u>\$502,795</u>	<u>\$—</u>

See accompanying notes to financial statements.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*December 31, 2018*

	State Street Aggregate Bond Index Portfolio	State Street Global Equity ex-U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
<b>ASSETS</b>			
Investments in unaffiliated issuers, at value*	\$913,733,145	\$1,783,947,119	\$554,578,150
Investments in affiliated issuers, at value	12,039,221	101,034,843	41,533,983
Total Investments	925,772,366	1,884,981,962	596,112,133
Foreign currency, at value	—	7,572,067	—
Cash at broker	—	5,893,784	1,355,054
Cash	1,184	3,095	59,644
Receivable for investments sold	93,475	1,303,350	1,911,124
Receivable for fund shares sold	540,000	50,521,021	61,851,249
Dividends receivable — unaffiliated issuers	—	2,885,238	966,156
Dividends receivable — affiliated issuers	15,221	125,571	23,888
Interest receivable — unaffiliated issuers	5,441,360	—	—
Securities lending income receivable — unaffiliated issuers	—	14,904	8,694
Securities lending income receivable — affiliated issuers	—	33,574	19,389
Receivable from Adviser	33,216	—	37,664
Receivable for foreign taxes recoverable	265	1,825,743	—
Prepaid expenses and other assets	2,375	5,588	1,775
<b>TOTAL ASSETS</b>	<b>931,899,462</b>	<b>1,955,165,897</b>	<b>662,346,770</b>
<b>LIABILITIES</b>			
Payable upon return of securities loaned	—	40,202,405	24,606,690
Payable for investments purchased	10,053,440	6,671	8,268,961
Payable for fund shares repurchased	74,998,239	4,910,000	—
Payable to broker — accumulated variation margin on open futures contracts	—	1,941,419	667,115
Deferred foreign taxes payable	—	334,754	—
Custodian, sub-administration and transfer agent fees payable	9,627	19,858	6,097
Custodian fees payable	983	40,630	1,698
Registration and filing fees payable	16,639	26,053	11,465
Professional fees payable	52,309	50,817	45,903
Printing and postage fees payable	9,130	21,669	6,183
Accrued expenses and other liabilities	305	12,893	253
<b>TOTAL LIABILITIES</b>	<b>85,140,672</b>	<b>47,567,169</b>	<b>33,614,365</b>
<b>NET ASSETS</b>	<b>\$846,758,790</b>	<b>\$1,907,598,728</b>	<b>\$628,732,405</b>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital	\$872,095,154	\$2,033,532,802	\$673,464,201
Total distributable earnings (loss)**	(25,336,364)	(125,934,074)	(44,731,796)
<b>NET ASSETS</b>	<b>\$846,758,790</b>	<b>\$1,907,598,728</b>	<b>\$628,732,405</b>
<b>NET ASSET VALUE PER SHARE</b>			
Net asset value per share	\$ 9.71	\$ 9.02	\$ 10.31
Shares of beneficial interest	87,225,581	211,392,719	60,973,175
<b>COST OF INVESTMENTS:</b>			
Investments in unaffiliated issuers	\$933,704,990	\$1,880,376,474	\$597,930,842
Investments in affiliated issuers	12,039,221	101,034,843	41,533,983
Total cost of investments	\$945,744,211	\$1,981,411,317	\$639,464,825
Foreign currency, at cost	\$ —	\$ 7,572,874	\$ —
* Includes investments in securities on loan, at value	\$ —	\$ 53,073,302	\$ 63,736,935
** Includes deferred foreign taxes	\$ —	\$ 334,754	\$ —

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**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Year Ended December 31, 2018*

	State Street Aggregate Bond Index Portfolio	State Street Global Equity ex-U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
<b>INVESTMENT INCOME</b>			
Interest income — unaffiliated issuers . . . . .	\$ 22,563,065	\$ 37,242	\$ 6,059
Dividend income — unaffiliated issuers . . . . .	—	61,632,456	8,788,155
Dividend income — affiliated issuers . . . . .	433,633	1,299,367	225,223
Unaffiliated securities lending income . . . . .	—	136,047	151,143
Affiliated securities lending income . . . . .	—	484,111	277,572
Foreign taxes withheld . . . . .	(614)	(6,045,075)	(6,638)
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>22,996,084</u>	<u>57,544,148</u>	<u>9,441,514</u>
<b>EXPENSES</b>			
Custodian, sub-administration and transfer agent fees . . . . .	124,114	789,977	104,584
Trustees' fees and expenses . . . . .	34,372	59,267	30,078
Professional fees and expenses . . . . .	172,359	172,259	170,727
Printing and postage fees . . . . .	10,438	36,738	6,480
Insurance expense . . . . .	2,479	5,858	1,844
Miscellaneous expenses . . . . .	7,226	63,159	5,769
<b>TOTAL EXPENSES</b> . . . . .	<u>350,988</u>	<u>1,127,258</u>	<u>319,482</u>
Expenses waived/reimbursed by the Adviser . . . . .	(102,312)	—	(136,288)
<b>NET EXPENSES</b> . . . . .	<u>248,676</u>	<u>1,127,258</u>	<u>183,194</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$ 22,747,408</u>	<u>\$ 56,416,890</u>	<u>\$ 9,258,320</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investments — unaffiliated issuers . . . . .	(3,210,271)	(5,614,366)	24,991,482
Foreign currency transactions . . . . .	—	(589,309)	(30)
Futures contracts . . . . .	—	(14,521,652)	(1,353,420)
Net realized gain (loss) . . . . .	<u>(3,210,271)</u>	<u>(20,725,327)</u>	<u>23,638,032</u>
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers** . . . . .	(17,781,652)	(329,278,179)	(92,217,258)
Foreign currency translations . . . . .	—	(151,692)	—
Futures contracts . . . . .	—	(3,010,128)	(717,890)
Net change in unrealized appreciation/depreciation . . . . .	<u>(17,781,652)</u>	<u>(332,439,999)</u>	<u>(92,935,148)</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>(20,991,923)</u>	<u>(353,165,326)</u>	<u>(69,297,116)</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . . . .	<u>\$ 1,755,485</u>	<u>\$(296,748,436)</u>	<u>\$(60,038,796)</u>
**Includes foreign deferred taxes . . . . .	\$ —	\$ 199,918	\$ —

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF CHANGES IN NET ASSETS**

	State Street Aggregate Bond Index Portfolio		State Street Global Equity ex-U.S. Index Portfolio		State Street Small/Mid Cap Equity Index Portfolio	
	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/18	Year Ended 12/31/17
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss) . . . . .	\$ 22,747,408	\$ 10,784,139	\$ 56,416,890	\$ 30,038,817	\$ 9,258,320	\$ 4,653,380
Net realized gain (loss) . . . . .	(3,210,271)	1,917	(20,725,327)	6,786,312	23,638,032	10,200,046
Net change in unrealized appreciation/depreciation . . . . .	(17,781,652)	3,585,517	(332,439,999)	234,452,133	(92,935,148)	37,974,559
<b>Net increase (decrease) in net assets resulting from operations . . . . .</b>	<u>1,755,485</u>	<u>14,371,573</u>	<u>(296,748,436)</u>	<u>271,277,262</u>	<u>(60,038,796)</u>	<u>52,827,985</u>
Distributions to shareholders (Note 12). . . . .	(23,874,830)	(11,429,095)	(54,663,652)	(39,335,829)	(33,894,404)	(14,679,978)
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
Proceeds from sale of shares sold. . . . .	316,690,779	469,604,095	722,635,717	1,063,226,907	309,094,040	298,451,424
Reinvestment of distributions . . . . .	23,874,830	11,429,095	54,663,652	39,335,829	33,894,404	14,679,978
Cost of shares redeemed. . . . .	(159,228,020)	(46,340,630)	(173,549,380)	(231,943,186)	(85,192,583)	(28,678,286)
<b>Net increase (decrease) in net assets from capital transactions . . . . .</b>	<u>181,337,589</u>	<u>434,692,560</u>	<u>603,749,989</u>	<u>870,619,550</u>	<u>257,795,861</u>	<u>284,453,116</u>
Net increase (decrease) in net assets during the period. . . . .	<u>159,218,244</u>	<u>437,635,038</u>	<u>252,337,901</u>	<u>1,102,560,983</u>	<u>163,862,661</u>	<u>322,601,123</u>
Net assets at beginning of period . . . . .	<u>687,540,546</u>	<u>249,905,508</u>	<u>1,655,260,827</u>	<u>552,699,844</u>	<u>464,869,744</u>	<u>142,268,621</u>
<b>NET ASSETS AT END OF PERIOD . . . . .</b>	<u>\$ 846,758,790</u>	<u>\$687,540,546</u>	<u>\$1,907,598,728</u>	<u>\$1,655,260,827</u>	<u>\$628,732,405</u>	<u>\$464,869,744</u>
<b>SHARES OF BENEFICIAL INTEREST:</b>						
Shares sold . . . . .	32,365,364	47,044,095	68,580,109	108,794,238	25,863,265	26,285,610
Reinvestment of distributions . . . . .	2,467,864	1,142,265	6,176,684	3,735,596	3,434,084	1,222,313
Shares redeemed . . . . .	(16,375,548)	(4,626,971)	(16,515,326)	(22,658,320)	(6,729,051)	(2,462,688)
<b>Net increase (decrease) from share transactions. . . . .</b>	<u>18,457,680</u>	<u>43,559,389</u>	<u>58,241,467</u>	<u>89,871,514</u>	<u>22,568,298</u>	<u>25,045,235</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
STATE STREET AGGREGATE BOND INDEX PORTFOLIO  
FINANCIAL HIGHLIGHTS**

*Selected data for a share outstanding throughout each period*

	<u>Year Ended 12/31/18</u>	<u>Year Ended 12/31/17</u>	<u>Year Ended 12/31/16</u>	<u>Year Ended 12/31/15</u>	<u>For the Period 9/19/14* - 12/31/14</u>
<b>Net asset value, beginning of period</b> . . . . .	\$ 10.00	\$ 9.91	\$ 9.89	\$ 10.14	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.26	0.23	0.23	0.20	0.04
Net realized and unrealized gain (loss) . . . . .	(0.28)	0.10	0.01	(0.13)	0.16
Total from investment operations . . . . .	(0.02)	0.33	0.24	0.07	0.20
Voluntary contribution from Adviser . . . . .	—	—	—	0.00(b)	0.00(b)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.27)	(0.24)	(0.21)	(0.19)	(0.04)
Net realized gains . . . . .	—	—	(0.01)	(0.11)	(0.02)
Return of Capital . . . . .	—	—	—	(0.02)	—
Total distributions . . . . .	(0.27)	(0.24)	(0.22)	(0.32)	(0.06)
<b>Net asset value, end of period</b> . . . . .	<u>\$ 9.71</u>	<u>\$ 10.00</u>	<u>\$ 9.91</u>	<u>\$ 9.89</u>	<u>\$ 10.14</u>
<b>Total return (c)</b> . . . . .	(0.12)%	3.38%	2.39%	0.65%(d)	2.00%(e)
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$846,759	\$687,541	\$249,906	\$83,842	\$80,044
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.04%	0.06%	0.14%	0.17%	0.25%(f)
Net expenses . . . . .	0.03%	0.03%	0.01%	0.03%	0.04%(f)
Net investment income (loss) . . . . .	2.73%	2.31%	2.24%	2.00%	1.52%(f)
Portfolio turnover rate . . . . .	90%	99%	194%	62%(g)	16%(g)(h)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Amount is less than \$0.005 per share.

(c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(d) If the Adviser had not made a voluntary contribution during the year ended 12/31/15, the total return would have decreased by less than 0.005%.

(e) If the Adviser had not made a voluntary contribution during the period ended 12/31/14, the total return would have decreased by less than 0.005%.

(f) Annualized.

(g) Portfolio turnover rate excludes to-be-announced (“TBA”) transactions.

(h) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Year Ended 12/31/18	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
<b>Net asset value, beginning of period</b> . . . . .	\$ 10.81	\$ 8.73	\$ 8.45	\$ 9.17	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.30	0.26	0.22	0.25	0.05
Net realized and unrealized gain (loss) . . . . .	(1.82)	2.12	0.20	(0.79)	(0.82)
Total from investment operations . . . . .	(1.52)	2.38	0.42	(0.54)	(0.77)
Voluntary contribution from Adviser . . . . .	—	—	—	0.00(b)	0.00(b)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	(0.27)	(0.25)	(0.14)	(0.18)	(0.06)
Net realized gains . . . . .	(0.00)(b)	(0.05)	—	—	—
Total distributions . . . . .	(0.27)	(0.30)	(0.14)	(0.18)	(0.06)
<b>Net asset value, end of period</b> . . . . .	<u>\$ 9.02</u>	<u>\$ 10.81</u>	<u>\$ 8.73</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
<b>Total return (c)</b> . . . . .	(13.99)%	27.20%	5.06%	(5.84)%(d)	(7.72)%(e)
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$1,907,599	\$1,655,261	\$552,700	\$117,461	\$49,460
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.06%	0.06%	0.23%	0.48%	0.73%(f)
Net expenses . . . . .	0.06%	0.06%	0.08%	0.08%	0.31%(f)
Net investment income (loss) . . . . .	2.89%	2.59%	2.51%	2.73%	1.77%(f)
Portfolio turnover rate . . . . .	4%	2%	8%	3%	0%(g)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Amount is less than \$0.005 per share.

(c) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported. Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(d) If the Adviser had not made a voluntary contribution during the year ended 12/31/15, the total return would have decreased by less than 0.005%.

(e) If the Adviser had not made a voluntary contribution during the period ended 12/31/14, the total return would have decreased by less than 0.005%.

(f) Annualized.

(g) Not annualized.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO**  
**FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	<u>Year Ended 12/31/18</u>	<u>Year Ended 12/31/17</u>	<u>Year Ended 12/31/16</u>	<u>For the Period 8/12/15* - 12/31/15</u>
Net asset value, beginning of period . . . . .	\$ 12.10	\$ 10.65	\$ 9.30	\$ 10.00
<b>Income (loss) from investment operations:</b>				
Net investment income (loss) (a) . . . . .	0.19	0.17	0.15	0.06
Net realized and unrealized gain (loss) . . . . .	<u>(1.31)</u>	<u>1.76</u>	<u>1.38</u>	<u>(0.69)</u>
Total from investment operations . . . . .	<u>(1.12)</u>	<u>1.93</u>	<u>1.53</u>	<u>(0.63)</u>
<b>Distributions to shareholders from:</b>				
Net investment income . . . . .	(0.19)	(0.15)	(0.09)	(0.06)
Net realized gains . . . . .	<u>(0.48)</u>	<u>(0.33)</u>	<u>(0.09)</u>	<u>(0.01)</u>
Total distributions . . . . .	<u>(0.67)</u>	<u>(0.48)</u>	<u>(0.18)</u>	<u>(0.07)</u>
Net asset value, end of period . . . . .	<u>\$ 10.31</u>	<u>\$ 12.10</u>	<u>\$ 10.65</u>	<u>\$ 9.30</u>
Total return (b) . . . . .	(9.07)%	18.20%	16.46%	6.30%
<b>Ratios and Supplemental Data:</b>				
Net assets, end of period (in 000s) . . . . .	\$628,732	\$464,870	\$142,269	\$28,151
<b>Ratios to average net assets:</b>				
Total expenses . . . . .	0.05%	0.07%	0.22%	0.41%(c)
Net expenses . . . . .	0.03%	0.03%	0.03%	0.03%(c)
Net investment income (loss) . . . . .	1.52%	1.46%	1.55%	1.61%(c)
Portfolio turnover rate . . . . .	22%	21%	21%	8%(d)

\* Commencement of operations.

(a) Net investment income per share is calculated using the average shares method.

(b) Total return is calculated assuming a purchase of shares at net asset value on the first day and a sale at net asset value on the last day of each period reported.

Distributions are assumed, for the purpose of this calculation, to be reinvested at net asset value per share on the respective payment dates. Total return for periods of less than one year is not annualized. Results represent past performance and are not indicative of future results.

(c) Annualized.

(d) Not annualized.



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS**  
*December 31, 2018*

**1. Organization**

State Street Institutional Investment Trust (the “Trust”), a Massachusetts business trust registered under the Investment Company Act of 1940, as amended (“1940 Act”), is an open-end management investment company.

As of December 31, 2018, the Trust consists of twenty-eight (28) series (and corresponding classes, each of which have the same rights and privileges, including voting rights), each of which represents a separate series of beneficial interest in the Trust. The Declaration of Trust permits the Board of Trustees of the Trust (the “Board”) to authorize the issuance of an unlimited number of shares of beneficial interest with no par value. The financial statements herein relate to the following series (each a “Fund” or “Portfolio” and collectively, the “Funds and Portfolios”):

<b>Fund</b>	<b>Classes</b>	<b>Commencement of Operations</b>	<b>Diversification Classification</b>
State Street Aggregate Bond Index Fund (the “Fund”)	Class A	September 19, 2014	Diversified
	Class I	September 19, 2014	Diversified
	Class K	September 19, 2014	Diversified
State Street Global Equity ex-U.S. Index Fund (the “Fund”)	Class A	September 17, 2014	Diversified
	Class I	September 17, 2014	Diversified
	Class K	September 17, 2014	Diversified
State Street Small/Mid Cap Equity Index Fund (the “Fund”)	Class A	October 16, 2015	Diversified
	Class I	October 16, 2015	Diversified
	Class K	August 12, 2015	Diversified
State Street Aggregate Bond Index Portfolio (the “Portfolio”)		September 19, 2014	Diversified
State Street Global Equity ex-U.S. Index Portfolio (the “Portfolio”)		September 17, 2014	Diversified
State Street Small/Mid Cap Equity Index Portfolio (the “Portfolio”)		August 12, 2015	Diversified

Each Fund is part of a master-feeder structure and invests substantially all of its assets in its respective master portfolio as shown below. Each Portfolio is a separate series of the Trust. The performance of each Fund is directly affected by the performance of its respective Portfolio. The financial statements of the Portfolios, including their Schedules of Investments are included in this report and should be read in conjunction with the corresponding Fund’s financial statements.

<b>Fund Name</b>	<b>Portfolio Name</b>	<b>Fund Ownership Interest in Portfolio at December 31, 2018</b>
State Street Aggregate Bond Index Fund	State Street Aggregate Bond Index Portfolio	16.48%
State Street Global Equity ex-U.S. Index Fund	State Street Global Equity ex-U.S. Index Portfolio	22.92%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	8.35%

Class A shares are available to the general public for investment through transaction-based financial intermediaries. Class A shares impose a sales charge (as a percentage of offering price) and may be subject to a 1% contingent deferred sales charge (“CDSC”) if no initial sales charge was paid at the time of purchase of an investment of \$1,000,000 or more and the shares are redeemed within 18 months of purchase.

Class I shares and Class K shares are sold without a sales charge and only to certain eligible investors.

Under the Trust’s organizational documents, its officers and trustees are indemnified against certain liabilities arising out of the performance of their duties to the Trust. Additionally, in the normal course of business, the Trust enters into contracts with service providers that contain general indemnification clauses. The Trust’s maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Trust that have not yet occurred.

**2. Summary of Significant Accounting Policies**

The following is a summary of significant accounting policies followed by the Trust in the preparation of its financial statements:

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

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The preparation of financial statements in accordance with U.S. generally accepted accounting principles (“U.S. GAAP”) requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements. Actual results could differ from those estimates. Each Fund and Portfolio is an investment company under U.S. GAAP and follows the accounting and reporting guidance applicable to investment companies.

**Security Valuation**

Each Fund records its investments in its respective Portfolio at fair value (net asset value) each business day. The valuation policy of the Portfolios is discussed below:

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

Valuation techniques used to value each Portfolio’s investments by major category are as follows:

- Equity investments traded on a recognized securities exchange for which market quotations are readily available are valued at the last sale price or official closing price, as applicable, on the primary market or exchange on which they trade. Equity investments traded on a recognized exchange for which there were no sales on that day are valued at the last published sale price or at fair value.
- Rights and warrants are valued at the last reported sale price obtained from independent pricing services or brokers on the valuation date. If no price is obtained from pricing services or brokers, valuation will be based upon the intrinsic value, pursuant to the valuation policy and procedures approved by the Board.
- Investments in registered investment companies (including money market funds) or other unitized pooled investment vehicles that are not traded on an exchange are valued at that day’s published net asset value (“NAV”) per share or unit.
- Government and municipal fixed income securities are generally valued using quotations from independent pricing services or brokers. Certain government inflation-indexed securities may require a calculated fair valuation as the cumulative inflation is contained within the price provided by the pricing service or broker. For these securities, the inflation component of the price is “cleaned” from the pricing service or broker price utilizing the published inflation factors in order to ensure proper accrual of income.
- Debt obligations (including short term investments) are valued using quotations from independent pricing services or brokers or are generally valued at the last reported evaluated prices.
- Exchange-traded futures contracts are valued at the closing settlement price on the primary market on which they are traded most extensively. Exchange-traded futures contracts traded on a recognized exchange for which there were no sales on that day are valued at the last reported sale price obtained from independent pricing services or brokers or at fair value.

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

A “significant event” is an event that the Board believes, with a reasonably high degree of certainty, has caused the closing market prices of a Fund’s portfolio securities to no longer reflect their value at the time of the Fund’s net asset value calculation. Fair value may be determined using an independent fair value service under valuation procedures approved by the Board. The independent fair value service takes into account multiple factors including, but not limited to, movements in the U.S. securities markets, certain depositary receipts, futures contracts and foreign currency exchange rates that have occurred

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

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subsequent to the close of foreign securities exchanges. The use of the independent fair value service or alternative fair valuation methods would result in the investments being classified within Level 2 of the fair value hierarchy.

Various inputs are used in determining the value of the Portfolios' investments.

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

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

- Level 1 – Unadjusted quoted prices in active markets for an identical asset or liability;
- Level 2 – Inputs other than quoted prices included within Level 1 that are observable for the asset or liability either directly or indirectly, including quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not considered to be active, inputs other than quoted prices that are observable for the asset or liability (such as exchange rates, financing terms, interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks and default rates) or other market-corroborated inputs; and
- Level 3 – Unobservable inputs for the asset or liability, including the Committee's assumptions used in determining the fair value of investments.

The value of each Portfolio's investments according to the fair value hierarchy as of December 31, 2018 is disclosed in each Portfolio's respective Schedule of Investments.

#### **Investment Transactions and Income Recognition**

Investment transactions are accounted for on trade date for financial reporting purposes. Realized gains and losses from the sale or disposition of investments and foreign exchange transactions, if any, are determined using the identified cost method. Dividend income and capital gain distributions, if any, are recognized on the ex-dividend date, or when the information becomes available, net of any foreign taxes withheld at source, if any. Interest income is recorded daily on an accrual basis. All premiums and discounts are amortized/accreted for financial reporting purposes. Non-cash dividends if any, received in the form of stock, are recorded as dividend income at fair value. Distributions received by the Portfolios may include a return of capital that is estimated by management. Such amounts are recorded as a reduction of the cost of investments or reclassified to capital gains.

Certain Portfolios invest in real estate investment trusts ("REITs"). REITs determine the tax character of their distributions annually and may characterize a portion of their distributions as a return of capital or capital gain. The Portfolios' policy is to record all REIT distributions initially as dividend income and re-designate the prior calendar year's to return of capital or capital gains distributions at year end based on information provided by the REITs and/or SSGA Funds Management, Inc's. (the "Adviser" or "SSGA FM") estimates of such re-designations for which actual information has not yet been reported.

#### **Expenses**

Certain expenses, which are directly identifiable to a specific Fund or Portfolio, are applied to that Fund or Portfolio within the Trust. Other expenses which cannot be attributed to a specific Fund or Portfolio are allocated in such a manner as deemed equitable, taking into consideration the nature and type of expense and the relative net assets of the Funds and Portfolios within the Trust. Class specific expenses are borne by each class.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

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**Foreign Currency Translation**

The accounting records of the Funds and Portfolios are maintained in U.S. dollars. Foreign currencies as well as investment securities and other assets and liabilities denominated in a foreign currency are translated to U.S. dollars using exchange rates at period end. Purchases and sales of securities, income receipts and expense payments denominated in foreign currencies are translated into U.S. dollars at the prevailing exchange rate on the respective dates of the transactions.

The effects of exchange rate fluctuations on investments are included with the net realized and unrealized gain (loss) on investment securities. Other foreign currency transactions resulting in realized and unrealized gain (loss) are disclosed separately.

**Foreign Taxes**

The Portfolios may be subject to foreign taxes (a portion of which may be reclaimable) on income, stock dividends, realized and unrealized capital gain on investments or certain foreign currency transactions. Foreign taxes are recorded in accordance with SSGA FM's understanding of the applicable foreign tax regulations and rates that exist in the foreign jurisdictions in which the Portfolios invest. These foreign taxes, if any, are paid by the Portfolios and are reflected in the Statements of Operations, if applicable. Foreign taxes payable or deferred as of December 31, 2018, if any, are disclosed in the Portfolios' Statements of Assets and Liabilities.

**Distributions**

The following Funds and Portfolios declare and distribute from net investment income, if any, to its shareholders:

<b>Name</b>	<b>Frequency</b>
State Street Aggregate Bond Index Fund	Monthly
State Street Global Equity ex-U.S. Index Fund	Annually
State Street Small/Mid Cap Equity Index Fund	Annually
State Street Aggregate Bond Index Portfolio	Monthly
State Street Global Equity ex-U.S. Index Portfolio	Annually
State Street Small/Mid Cap Equity Index Portfolio	Annually

Net realized capital gains, if any, are distributed annually. Dividends may be declared and paid more frequently or at any other times to improve Index tracking or to comply with the distribution requirements of the Internal Revenue Code of 1986, as amended ("Internal Revenue Code").

**3. Securities and Other Investments**

**Delayed Delivery Transactions and When-Issued Securities**

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

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2018**

**4. Derivative Financial Instruments**

**Futures Contracts**

Certain Portfolios may enter into futures contracts to meet the Portfolios' objectives. A futures contract is a standardized, exchange-traded agreement to buy or sell a financial instrument at a set price on a future date. Upon entering into a futures contract, the Portfolio is required to deposit with the broker, cash or securities in an amount equal to the minimum initial margin requirements of the clearing house. Subsequent payments are made or received by the Portfolios equal to the daily change in the contract value and are recorded as variation margin receivable or payable with a corresponding offset to unrealized gains or losses. The Portfolios recognize a realized gain or loss when the contract is closed.

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

For the period ended December 31, 2018, the following Portfolios entered into futures contracts for the strategies listed below:

Portfolios	Strategies
State Street Global Equity ex-U.S. Index Portfolio	Cash equitization, reduce tracking error and to facilitate daily liquidity
State Street Small/Mid Cap Equity Index Portfolio	Cash equitization, reduce tracking error and to facilitate daily liquidity

The following tables summarize the value of the Portfolios' derivative instruments as of December 31, 2018, and the related location in the accompanying Statements of Assets and Liabilities and Statements of Operations, presented by primary underlying risk exposure:

	Liability Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Global Equity ex-U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(1,941,419)	\$—	\$(1,941,419)

	Liability Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(667,115)	\$—	\$(667,115)

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Global Equity ex-U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(14,521,652)	\$—	\$(14,521,652)

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(1,353,420)	\$—	\$(1,353,420)
<b>Net Change in Unrealized Appreciation (Depreciation)</b>						
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	Total
<b>State Street Global Equity ex-U.S. Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(3,010,128)	\$—	\$(3,010,128)
<b>Net Change in Unrealized Appreciation (Depreciation)</b>						
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	Total
<b>State Street Small/Mid Cap Equity Index Portfolio</b>						
Futures Contracts . . . . .	\$—	\$—	\$—	\$(717,890)	\$—	\$(717,890)

**5. Fees and Transactions with Affiliates**

**Advisory Fee**

The Funds and Portfolios retained SSGA FM as their investment adviser. Each Fund has entered into an Investment Advisory Agreement with the Adviser. For its advisory services, each Fund pays the Adviser a fee accrued daily and paid monthly, based on a percentage of each Fund’s average daily net assets as shown in the following table:

	<u>Annual Rate</u>
State Street Aggregate Bond Index Fund . . . . .	0.025%
State Street Global Equity ex-U.S. Index Fund . . . . .	0.06
State Street Small/Mid Cap Equity Index Fund . . . . .	0.03

Prior to September 21, 2018, the State Street Aggregate Bond Index Fund paid the Adviser a fee of 0.03% accrued daily and paid monthly.

The Portfolios pay no investment advisory fees to SSGA FM.

SSGA FM is contractually obligated until April 30, 2020 to waive its management fee and/or to reimburse the State Street Aggregate Bond Index Fund and the State Street Small/Mid Cap Equity Index Fund for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses and any class-specific expenses, such as distribution, shareholder servicing and sub-transfer agency fees) exceed 0.025%, and 0.045%, respectively, of average daily net assets on an annual basis. These waivers and/or reimbursements may not be terminated prior to April 30, 2020 except with the approval of the Funds’ Board.

Prior to September 21, 2018, SSGA FM was contractually obligated to waive up to the full amount of the advisory fee payable by the State Street Aggregate Bond Index Fund and the State Street Small/Mid Cap Equity Index Fund and/or reimbursed expenses to the extent that total annual fund operating expenses (exclusive of non-recurring account fees, extraordinary



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

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expenses, acquired fund fees and any class-specific expenses, such as distribution, shareholder servicing, sub-transfer agency and administration fees) exceeded 0.04% and 0.03%, respectively, of average daily net assets on an annual basis.

SSGA FM is contractually obligated until April 30, 2020 to waive its management fee and/or to reimburse the State Street Global Equity ex-U.S. Index Fund for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees and expenses, administration fees, and any class-specific expenses, such as distribution, shareholder servicing and sub-transfer agency fees) exceed 0.015% of average daily net assets on an annual basis. This waiver and/or reimbursement may not be terminated prior to April 30, 2020 except with the approval of the Fund's Board. Prior to June 7, 2018, SSGA FM was contractually obligated to waive up to the full amount of the advisory fee payable by the State Street Global Equity ex-U.S. Index Fund, and/or to reimburse expenses to the extent that total annual fund operating expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees, and any class-specific expenses, such as distribution, shareholder servicing, sub-transfer agency and administration fees) exceeded 0.10% of average daily net assets on an annual basis.

SSGA FM is contractually obligated until April 30, 2020 to waive its management fee and/or to reimburse the State Street Aggregate Bond Index Portfolio for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses, and distribution, shareholder servicing and sub-transfer agency expenses) exceed 0.025% of average daily net assets on an annual basis. This waiver and/or reimbursement may not be terminated during the relevant period except with the approval of the Portfolio's Board.

Prior to September 21, 2018, SSGA FM was contractually obligated to waive up to the full amount of the advisory fee payable by the State Street Aggregate Bond Index Portfolio and/or reimbursed expenses to the extent that total annual portfolio operating expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees, distribution, shareholder servicing, sub-transfer agency and administration fees) exceeded 0.04% of average daily net assets on an annual basis.

SSGA FM is contractually obligated until April 30, 2020, to waive its management fee and/or to reimburse the State Street Global Equity ex-U.S. Index Portfolio and the State Street Small/Mid Cap Equity Index Portfolio for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees and distribution, shareholder servicing and sub-transfer agency expenses) exceed 0.08% and 0.03%, respectively, of average daily net assets on an annual basis. These waivers and/or reimbursements may not be terminated during the relevant period except with the approval of the Portfolios' Board.

With respect to the State Street Aggregate Bond Index Fund and State Street Aggregate Bond Index Portfolio, SSGA FM agrees to waive up to the portion of the management fee and/or expenses attributable to acquired fund fees and expenses in connection with the Portfolio's investments in To Be Announced ("TBA") securities. This fee waiver and/or expense reimbursement may only be terminated with approval of the Portfolio's Board.

For the period ended December 31, 2018, SSGA FM reimbursed or waived the fees under these agreements as shown on the respective Statements of Operations.

**Administrator, Custodian, Sub-Administrator and Transfer Agent Fees**

SSGA FM serves as administrator and State Street Bank and Trust Company ("State Street"), an affiliate of the Adviser, serves as custodian and sub-administrator to the Funds. For its administrative services, each Fund pays SSGA FM a fee at an annual rate of 0.05% of its average daily net assets of the Fund. The fees are accrued daily and paid monthly. For its services as custodian, each Fund pays State Street an annual fee. SSGA FM pays State Street for its services as sub-administrator.

SSGA FM serves as administrator and State Street serves as the custodian, sub-administrator and transfer agent to the Portfolios. For its services as custodian, sub-administrator and transfer agent each Portfolio pays State Street an annual fee. The fees are accrued daily and paid monthly.

**Distributor Fees**

State Street Global Advisors Funds Distributors, LLC ("SSGA FD" or the "Distributor"), an affiliate of the Adviser, serves as the distributor of the Funds.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

The Funds have adopted a distribution plan pursuant to Rule 12b-1 under the 1940 Act, under which each Fund may compensate the Distributor (or others) for services in connection with the distribution of the Fund’s Class A shares and for services provided to shareholders in that class (the “Plan”). The Plan calls for payments at an annual rate (based on average daily net assets) of 0.25% of the Fund’s net assets attributable to its Class A shares. In addition to payments under the Plan, the Funds may reimburse SSGA FD or its affiliates for payments it makes to financial intermediaries that provide certain administrative, recordkeeping, and account maintenance services. The amount of the reimbursement and the manner in which it is calculated are reviewed by the Trustees periodically.

**Other Transactions with Affiliates - Securities Lending**

State Street, an affiliate of the Funds and Portfolios, acts as the securities lending agent for the Funds and Portfolios, pursuant to an amended and restated securities lending authorization agreement dated January 6, 2017, as amended December 7, 2018.

Proceeds collected by State Street on investment of cash collateral or any fee income are allocated as follows (after deduction of such other amounts payable to State Street under the terms of the securities lending agreement): 85% payable to the Funds and Portfolios, and 15% payable to State Street.

In addition, cash collateral from lending activities is invested in the State Street Navigator Securities Lending Government Money Market Portfolio and State Street Navigator Securities Lending Portfolio II, an affiliated money market fund, for which SSGA FM serves as investment adviser. See Note 9 for additional information regarding securities lending.

**Other Transactions with Affiliates**

The Portfolios may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios owning more than five percent of the entity’s voting securities or outstanding shares. Amounts relating to these transactions during the period ended December 31, 2018, are disclosed in the Schedules of Investments.

**Due to Custodian**

In certain circumstances, the Funds or Portfolios may have cash overdrafts with the custodian due to expense payments, capital transactions, trading of securities, investment operations or derivative transactions. The Due to custodian amount, if any, reflects cash overdrawn with State Street, as custodian, who is an affiliate of the Funds.

**6. Trustees’ Fees**

The fees and expenses of the Trust’s trustees, who are not “interested persons” of the Trust, as defined in the 1940 Act (“Independent Trustees”), are paid directly by the Funds and Portfolios. The Independent Trustees are reimbursed for travel and other out-of-pocket expenses in connection with meeting attendance and industry seminars.

**7. Investment Transactions**

Purchases and sales of investments (excluding in-kind transactions, derivative contracts and short term investments) for the period ended December 31, 2018, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio . . . . .	\$915,147,048	\$722,069,663	\$111,998,509	\$ 26,708,299
State Street Global Equity ex-U.S. Index Portfolio . . . . .	—	—	503,732,606	67,693,229
State Street Small/Mid Cap Equity Index Portfolio . . . . .	—	—	294,718,686	129,007,360

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

**8. Income Tax Information**

The Funds and the Portfolios have qualified and intend to continue to qualify as regulated investment companies under Subchapter M of the Internal Revenue Code of 1986, as amended. Each Fund and each Portfolio will not be subject to federal income taxes to the extent it distributes its taxable income, including any net realized capital gains, for each fiscal year. Therefore, no provision for federal income tax is required.

The Funds and the Portfolios file federal and various state and local tax returns as required. No income tax returns are currently under examination. Generally, the federal returns are subject to examination by the Internal Revenue Service for a period of three years from date of filing, while the state returns may remain open for an additional year depending upon jurisdiction. SSGA FM has analyzed the Funds' and Portfolios' tax positions taken on tax returns for all open years and does not believe there are any uncertain tax positions that would require recognition of a tax liability.

Distributions to shareholders are recorded on ex-dividend date. Income dividends and gain distributions are determined in accordance with income tax rules and regulations, which may differ from generally accepted accounting principles.

Certain capital accounts in the financial statements have been adjusted for permanent book-tax differences. These adjustments have no impact on net asset values or results of operations. Temporary book-tax differences will reverse in the future. These book-tax differences are primarily due to differing treatments for character of distributions, foreign currencies, futures contracts, REITs, amortization and accretion of premium and discount for financial statement purposes, passive foreign investment companies, partnerships, non-taxable dividends and wash sale loss deferrals.

The tax character of distributions paid during the year ended December 31, 2018, was as follows:

	<b>Ordinary Income</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 3,317,397	\$ —	\$ 3,317,397
State Street Global Equity ex-U.S. Index Fund . . . . .	11,810,200	19,923,875	31,734,075
State Street Small/Mid Cap Equity Index Fund . . . . .	844,667	985,322	1,829,989
State Street Aggregate Bond Index Portfolio . . . . .	23,874,830	—	23,874,830
State Street Global Equity ex-U.S. Index Portfolio . . . . .	54,663,652	—	54,663,652
State Street Small/Mid Cap Equity Index Portfolio . . . . .	14,540,060	19,354,344	33,894,404

The tax character of distributions paid during the year ended December 31, 2017, was as follows:

	<b>Ordinary Income</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 2,419,118	\$ 93,080	\$ 2,512,198
State Street Global Equity ex-U.S. Index Fund . . . . .	12,084,698	5,949,925	18,034,623
State Street Small/Mid Cap Equity Index Fund . . . . .	661,481	589,731	1,251,212
State Street Aggregate Bond Index Portfolio . . . . .	11,429,095	—	11,429,095
State Street Global Equity ex-U.S. Index Portfolio . . . . .	36,284,705	3,051,124	39,335,829
State Street Small/Mid Cap Equity Index Portfolio . . . . .	8,844,308	5,835,670	14,679,978

At December 31, 2018, the components of distributable earnings on a tax basis were as follows:

	<b>Undistributed Ordinary Income</b>	<b>Capital Loss Carryforwards</b>	<b>Undistributed Long-Term Capital Gains</b>	<b>Net Unrealized Gains (Losses)</b>	<b>Qualified Late-Year Losses</b>	<b>Total</b>
State Street Aggregate Bond Index Fund . . . . .	\$ —	\$ (205,738)	\$ —	\$ (3,741,563)	\$—	\$ (3,947,301)
State Street Global Equity ex-U.S. Index Fund . . . . .	92,450	—	209,220	(41,324,697)	—	(41,023,027)
State Street Small/Mid Cap Equity Index Fund . . . . .	472,934	—	1,941,898	(9,309,292)	—	(6,894,460)

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2018**

	<u>Undistributed Ordinary Income</u>	<u>Capital Loss Carryforwards</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Net Unrealized Gains (Losses)</u>	<u>Qualified Late-Year Losses</u>	<u>Total</u>
State Street Aggregate Bond Index Portfolio . . . . .	\$ —	\$ (5,239,572)	\$ —	\$ (20,096,792)	\$—	\$ (25,336,364)
State Street Global Equity ex-U.S. Index Portfolio . . . . .	—	(21,394,844)	—	(104,539,230)	—	(125,934,074)
State Street Small/Mid Cap Equity Index Portfolio . . . . .	338,128	—	1,442,070	(46,511,994)	—	(44,731,796)

As of December 31, 2018, the Funds and Portfolios had capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates as follows:

	<u>Non-Expiring Short Term</u>	<u>Non-Expiring Long Term</u>
State Street Aggregate Bond Index Fund . . . . .	\$ —	\$ 205,738
State Street Aggregate Bond Index Portfolio . . . . .	3,552,161	1,687,411
State Street Global Equity ex-U.S. Index Portfolio . . . . .	8,315,087	13,079,757

As of December 31, 2018, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	<u>Tax Cost</u>	<u>Gross Unrealized Appreciation</u>	<u>Gross Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
State Street Aggregate Bond Index Fund . . . . .	\$ 143,267,100	\$ —	\$ 3,741,563	\$ (3,741,563)
State Street Global Equity ex-U.S. Index Fund . . . . .	478,604,937	—	41,324,697	(41,324,697)
State Street Small/Mid Cap Equity Index Fund . . . . .	61,808,777	—	9,309,292	(9,309,292)
State Street Aggregate Bond Index Portfolio . . . . .	945,869,158	2,649,482	22,746,274	(20,096,792)
State Street Global Equity ex-U.S. Index Portfolio . . . . .	1,987,235,138	102,887,693	207,085,122	(104,197,429)
State Street Small/Mid Cap Equity Index Portfolio . . . . .	641,956,759	43,792,084	90,304,078	(46,511,994)

**9. Securities Lending**

Each Portfolio may lend securities to qualified broker-dealers or institutional investors. The loans are secured at all times by cash, cash equivalents or U.S. government securities in an amount at least equal to the market value of the securities loaned, plus accrued interest and dividends, determined on a daily basis and adjusted accordingly. The value of the collateral with respect to a loaned security may be temporarily more or less than the value of a security due to market fluctuations of securities values. With respect to each loan, if on any U.S. business day the aggregate market value of securities collateral plus cash collateral is less than the aggregate market value of the securities which are subject to the loan, the borrower will be notified to provide additional collateral on the next business day.

The Portfolios will regain record ownership of loaned securities to exercise certain beneficial rights; however, the Portfolios may bear the risk of delay in recovery of, or even loss of rights in the securities loaned should the borrower fail financially. In addition, a Portfolio will bear the risk of loss of any cash collateral that it may invest. Each Portfolio receives compensation for lending its securities from interest or dividends earned on the cash, cash equivalents or U.S. government securities held as collateral, net of fee rebates paid to the borrower and net of fees paid to State Street as the lending agent. Additionally, a Portfolio will receive a fee from the borrower for non-cash collateral equal to a percentage of the market value of the loaned securities.

The market value of securities on loan as of December 31, 2018, and the value of the invested cash collateral are disclosed in the Portfolios' Statements of Assets and Liabilities. Non-cash collateral is not disclosed in the Portfolios' Statements of Assets and Liabilities as it is held by the lending agent on behalf of the Portfolios, and the Portfolios do not have the ability to re-hypothecate those securities. Securities lending income, as disclosed in the Portfolios' Statements of Operations, represents

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
**December 31, 2018**

the income earned from the non-cash collateral and the investment of cash collateral, net of fee rebates paid to the borrower and net of fees paid to State Street as lending agent.

The following is a summary of each Portfolio's securities lending agreements and related cash and non-cash collateral received as of December 31, 2018:

<b>Fund</b>	<b>Market Value of Securities on Loan</b>	<b>Cash Collateral Received</b>	<b>Non-Cash Collateral Received*</b>	<b>Total Collateral Received</b>
State Street Global Equity ex-U.S. Index Portfolio . . . . .	\$53,073,302	\$40,202,405	\$15,442,545	\$55,644,950
State Street Small/Mid Cap Equity Index Portfolio . . . . .	63,736,935	24,606,690	39,709,154	64,315,844

\* The non-cash collateral includes U.S. Treasuries and U.S. Government Agency securities.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged or securities loaned, and the remaining contractual maturity of those transactions as of December 31, 2018:

<b>Fund</b>	<b>Securities Lending Transactions</b>	<b>Remaining Contractual Maturity of the Agreements As of December 31, 2018</b>					<b>Total Borrowings</b>	<b>Gross Amount of Recognized Liabilities for Securities Lending Transactions</b>
		<b>Overnight and Continuous</b>	<b>&lt;30 Days</b>	<b>Between 30 &amp; 90 Days</b>	<b>&gt;90 Days</b>			
State Street Global Equity ex-U.S. Index Portfolio . . . . .	Common Stocks	\$40,202,405	\$—	\$—	\$—	\$40,202,405	\$40,202,405	
State Street Small/Mid Cap Equity Index Portfolio . . . . .	Common Stocks	24,604,363	—	—	—	24,604,363	24,604,363	

**10. Line of Credit**

The Portfolios and other affiliated funds (each a "Participant" and, collectively, the "Participants") participate in a \$500 million revolving credit facility provided by a syndication of banks under which the Participants may borrow to fund shareholder redemptions. This agreement expires in October 2019 unless extended or renewed.

The Participants are charged an annual commitment fee which is calculated based on the unused portion of the shared credit line. Commitment fees are allocated among each of the Participants based on relative net assets. Commitment fees are ordinary fund operating expenses. A Participant incurs and pays the interest expense related to its borrowing. Interest is calculated at a rate per annum equal to the sum of 1% plus the greater of the New York Fed Bank Rate and 1-month LIBOR rate.

The Portfolios had no outstanding loans as of December 31, 2018.

**11. Risks**

**Concentration Risk**

As a result of the Portfolios' ability to invest a large percentage of their assets in obligations of issuers within the same country, state, region, currency or economic sector, an adverse economic, business or political development may affect the value of the Portfolios' investments more than if the Portfolios were more broadly diversified.

**Foreign and Emerging Markets Risks**

Investing in foreign markets involves risks and considerations not typically associated with investing in the U.S. Foreign securities may be subject to risk of loss because of government regulation, economic, political and social instability in the countries in which the Portfolios invest. Foreign markets may be less liquid than investments in the U.S. and may be subject to the risks of currency fluctuations. To the extent that a Portfolio invests in securities of issuers located in emerging markets, these risks may be even more pronounced.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

**Market and Credit Risk**

In the normal course of business, the Portfolios trade financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the general economic conditions and fluctuations of the market (market risk). Additionally, a Portfolio may also be exposed to credit risk in the event that an issuer or guarantor fails to perform or that an institution or entity with which the Portfolio has unsettled or open transactions defaults.

**12. Recent Accounting Pronouncements**

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2017-08, Receivables — Nonrefundable Fees and Other Costs (Subtopic 310-20): Premium Amortization on Purchased Callable Debt Securities. The amendments in the ASU shorten the amortization period for certain callable debt securities, held at a premium, to be amortized to the earliest call date. The ASU does not require an accounting change for securities held at a discount; which continues to be amortized to maturity. The ASU is effective for fiscal years and interim periods within those fiscal years beginning after December 15, 2018. Management is currently evaluating the impact, if any, of applying this provision.

In August 2018, the U.S. Securities and Exchange Commission (the “SEC”) released its Final Rule on Disclosure Update and Simplification (the “Final Rule”) which is intended to simplify an issuer’s disclosure compliance efforts by removing redundant or outdated disclosure requirements without significantly altering the mix of information provided to investors. The Portfolio has adopted the Final Rule for the current period.

For the period ended December 31, 2017, distributions to shareholders and undistributed (distributions in excess of) net investment income were as follows:

	<b>Net Investment Income</b>	<b>Net Realized Capital Gains</b>	<b>Total Distributions</b>
State Street Aggregate Bond Index Fund . . . . .			
Class A . . . . .	\$ 2,944	\$ 269	\$ 3,213
Class I . . . . .	270,047	9,292	279,339
<b>Class K . . . . .</b>	<b>2,146,127</b>	<b>83,519</b>	<b>2,229,646</b>
Undistributed (distribution in excess of) net investment income (loss) . . . . .			\$ 1,658
State Street Global Equity ex-U.S. Index Fund . . . . .			
Class A . . . . .	22,917	12,480	35,397
Class I . . . . .	26,359	12,975	39,334
Class K . . . . .	12,035,422	5,924,470	17,959,892
Undistributed (distribution in excess of) net investment income (loss) . . . . .			—
State Street Small/Mid Cap Equity Index Fund . . . . .			
Class A . . . . .	19,983	29,525	49,508
Class I . . . . .	93,439	122,787	216,226
Class K . . . . .	425,860	559,618	985,478
Undistributed (distribution in excess of) net investment income (loss) . . . . .			—
State Street Aggregate Bond Index Portfolio . . . . .	\$11,429,095	—	\$11,429,095
State Street Global Equity ex-U.S. Index Portfolio . . . . .	33,180,975	6,154,854	39,335,829
State Street Small/Mid Cap Equity Index Portfolio . . . . .	4,609,816	10,070,162	14,679,978
Undistributed (distribution in excess of) net investment income (loss) . . . . .			
State Street Aggregate Bond Index Portfolio . . . . .			\$ 92,494
State Street Global Equity ex-U.S. Index Portfolio . . . . .			3,403,250
State Street Small/Mid Cap Equity Index Portfolio . . . . .			48,134



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*December 31, 2018*

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**13. Subsequent Events**

Management has evaluated the impact of all subsequent events on the Funds and Portfolios through the date the financial statements were issued and has determined that there were no subsequent events requiring adjustment or disclosure in the financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
REPORT OF INDEPENDENT REGISTERED PUBLIC  
ACCOUNTING FIRM**

Report of Independent Registered Public Accounting Firm

To the Shareholders of State Street Aggregate Bond Index Fund, State Street Global Equity ex-U.S. Index Fund, State Street Small/Mid Cap Equity Index Fund, State Street Aggregate Bond Index Portfolio, State Street Global Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Portfolio and the Board of Trustees of State Street Institutional Investment Trust.

Opinion on the Financial Statements

We have audited the accompanying statements of assets and liabilities of State Street Aggregate Bond Index Fund, State Street Global Equity ex-U.S. Index Fund and State Street Small/Mid Cap Equity Index Fund (collectively, the “Funds”), and State Street Aggregate Bond Index Portfolio, State Street Global Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Portfolio (collectively, the “Portfolios”) (six of the series constituting the State Street Institutional Investment Trust (the “Trust”)), including the schedules of investments of the Portfolios, as of December 31, 2018, and the related statements of operations and changes in net assets and the financial highlights for each of the periods indicated in the table below and the related notes (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Funds and Portfolios (six of the Funds and Portfolios constituting State Street Institutional Investment Trust) at December 31, 2018, and the results of their operations, changes in net assets, and financial highlights for each of the periods indicated in the table below, in conformity with U.S. generally accepted accounting principles.

Individual fund or portfolio constituting the State Street Institutional Investment Trust	Statement of operations	Statements of changes in net assets	Financial highlights
State Street Aggregate Bond Index Fund	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the four years in the period ended December 31, 2018 and the period from September 19, 2014 (commencement of operations) through December 31, 2014
State Street Global Equity ex-U.S. Index Fund	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the four years in the period ended December 31, 2018 and the period from September 17, 2014 (commencement of operations) through December 31, 2014
State Street Small/Mid Cap Equity Index Fund	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the three years in the period ended December 31, 2018 and the period from August 12, 2015 (commencement of operations) through December 31, 2015
State Street Aggregate Bond Index Portfolio	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the four years in the period ended December 31, 2018 and the period from September 19, 2014 (commencement of operations) through December 31, 2014
State Street Global Equity ex-U.S. Index Portfolio	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the four years in the period ended December 31, 2018 and the period from September 17, 2014 (commencement of operations) through December 31, 2014
State Street Small/Mid Cap Equity Index Portfolio	For the year ended December 31, 2018	For each of the two years in the period ended December 31, 2018	For each of the three years in the period ended December 31, 2018 and the period from August 12, 2015 (commencement of operations) through December 31, 2015

**Basis for Opinion**

**STATE STREET INSTITUTIONAL INVESTMENT TRUST  
REPORT OF INDEPENDENT REGISTERED PUBLIC  
ACCOUNTING FIRM**

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These financial statements are the responsibility of the Trust's management. Our responsibility is to express an opinion on each of the Fund's and Portfolio's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) ("PCAOB") and are required to be independent with respect to the Company in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud. The Trust is not required to have, nor were we engaged to perform, an audit of the Trust's internal control over financial reporting. As part of our audits, we are required to obtain an understanding of internal control over financial reporting, but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control over financial reporting. Accordingly, we express no such opinion.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of December 31, 2018, by correspondence with the custodian, brokers and others or by other appropriate auditing procedures where replies from brokers and others were not received. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

*Ernst + Young LLP*

We have served as the auditor of one or more State Street Global Advisors investment companies since 2000.

Boston, Massachusetts  
February 27, 2019

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION**  
*December 31, 2018 (Unaudited)*

**Expense Example**

As a shareholder of a Fund or Portfolio, you incur two types of costs: (1) transaction costs, including sales charges (loads), if applicable, on purchase payments, reinvested dividends, or other distributions and (2) ongoing costs, including advisory fees and to the extent applicable, distribution (12b-1) and/or service fees; and other Fund or Portfolio expenses. This example is intended to help you understand your ongoing costs (in dollars) of investing in the Fund or Portfolio and to compare these costs with the ongoing costs of investing in other mutual funds. It is based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period from July 1, 2018 to December 31, 2018.

The table below illustrates your Fund’s or Portfolio’s cost in two ways:

**Based on actual fund return** — This section helps you to estimate the actual expenses that you paid over the period. The “Ending Account Value” shown is derived from each Fund’s or Portfolio’s actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the Fund or Portfolio. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period. To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for the Fund or Portfolio under the heading “Expenses Paid During Period”.

**Based on hypothetical 5% return** — This section is intended to help you compare your Fund’s or Portfolio’s costs with those of other mutual funds. It assumes that the Fund or Portfolio had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case, because the return used is not the Fund’s or Portfolio’s actual return, the results do not apply to your investment. The example is useful in making comparisons because the U.S. Securities and Exchange Commission (the “SEC”) requires all mutual funds to calculate expenses based on a 5% return. You can assess your Fund’s or Portfolio’s costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the table are meant to highlight your ongoing costs only and do not reflect any transaction costs, such as sales load charges (loads). Therefore, the hypothetical 5% return section of the table is useful in comparing ongoing costs only, and will not help you determine the relative total costs of owning different funds. In addition, if these transaction costs were included, your costs would have been higher.

	Annualized Expense Ratio	Actual		Hypothetical (assuming a 5% return before expenses)	
		Ending Account Value	Expenses Paid During Period	Ending Account Value	Expenses Paid During Period
State Street Aggregate Bond Index Fund . . . . .					
Class A . . . . .	0.29%	\$1,015.30	\$1.47(a)	\$1,023.70	\$1.48(a)
Class I . . . . .	0.03	1,016.00	0.15(a)	1,025.10	0.15(a)
Class K . . . . .	0.03	1,016.00	0.15(a)	1,025.10	0.15(a)
State Street Global Equity ex-U.S. Index Fund					
Class A . . . . .	0.29	891.20	1.38(a)	1,023.70	1.48(a)
Class I . . . . .	0.18	892.50	0.86(a)	1,024.30	0.92(a)
Class K . . . . .	0.00	892.20	0.00(a)	1,025.20	0.00(a)
State Street Small/Mid Cap Equity Index Fund					
Class A . . . . .	0.29	855.60	1.36(a)	1,023.70	1.48(a)
Class I . . . . .	0.06	857.00	0.28(a)	1,024.90	0.31(a)
Class K . . . . .	0.03	857.30	0.14(a)	1,025.10	0.15(a)
State Street Aggregate Bond Index Portfolio . . . . .	0.03%	1,016.20	0.15(b)	1,025.10	0.15(b)
State Street Global Equity ex-U.S. Index Portfolio . . . . .	0.06%	892.30	0.29(b)	1,024.90	0.31(b)
State Street Small/Mid Cap Equity Index Portfolio . . . . .	0.03%	856.90	0.14(b)	1,025.10	0.15(b)

- (a) Expenses are equal to the Fund’s annualized net expense ratio, which includes the Fund’s proportionate share of the expenses of the Portfolio, multiplied by the average account value of the period, multiplied by 184, then divided by 365.
- (b) Expenses are equal to the Fund’s annualized net expense ratio multiplied by the average account value of the period, multiplied by 184, then divided by 365.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

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**Tax Information**

For federal income tax purposes, the following information is furnished with respect to the distributions of the Trust for its fiscal year ended December 31, 2018.

**Dividends Received Deduction**

Each Fund reports the maximum amount allowable of its net taxable income as eligible for the corporate dividends received deduction.

**Qualified Dividend Income**

A portion of dividends distributed by the Funds during the fiscal year ended December 31, 2018 are considered qualified dividend income and are eligible for reduced tax rates. These lower rates range from 5% to 20% depending on the individual's tax bracket. Each Fund reports the maximum amount allowable of its net taxable income as qualified dividend income as provided in the Jobs and Growth Tax Relief Reconciliation Act of 2003.

Long term capital gains dividends were paid from the following Funds during the year ended December 31, 2018:

	<u>Amount</u>
State Street Global Equity ex-U.S. Index Fund . . . . .	\$19,923,875
State Street Small/Mid Cap Equity Index Fund . . . . .	985,322
State Street Small/Mid Cap Equity Index Portfolio . . . . .	19,354,344

**Foreign Tax Credit**

The Funds have made an election under Internal Revenue Code Section 853 to pass through foreign taxes paid by the Funds to its shareholders. For the year ended December 31, 2018, the total amount of foreign taxes that will be passed through are:

	<u>Amount</u>
State Street Global Equity ex-U.S. Index Fund . . . . .	\$1,016,094
State Street Global Equity ex-U.S. Index Portfolio . . . . .	4,580,908

The amount of foreign source income earned on the following Funds during the year ended December 31, 2018 was as follows:

	<u>Amount</u>
State Street Global Equity ex-U.S. Index Fund . . . . .	\$11,459,147
State Street Global Equity ex-U.S. Index Portfolio . . . . .	51,661,875

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

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**Proxy Voting Policies and Procedures and Records**

The Funds and Portfolios have adopted the proxy voting policies of the Adviser. A description of the Trust's proxy voting policies and procedures that are used by the Funds' and Portfolios' investment Adviser to vote proxies relating to the Portfolios' and Funds' portfolios of securities are available (i) without charge, upon request by calling 1-800-997-7327 (toll free) or (ii) on the SEC's website, at [www.sec.gov](http://www.sec.gov).

Information regarding how the investment adviser voted for the prior 12-months period ended June 30 is available by August 31 of each year by calling the same number and on the SEC's website, at [www.sec.gov](http://www.sec.gov), and on the Funds' website at [www.ssgafunds.com](http://www.ssgafunds.com).

**Quarterly Portfolio Schedule**

The Funds and Portfolios file a complete schedule of investments with the SEC for the first and third quarters of each fiscal year on Form N-Q. The Funds' and Portfolios' Forms N-Q are available on the SEC's website at [www.sec.gov](http://www.sec.gov). The information on the Form N-Q is available upon request, without charge, by calling 1-800-997-7327 (toll free) and on the Fund's and Portfolio's website at [www.ssgafunds.com](http://www.ssgafunds.com).



**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

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**Special Meeting of Shareholders — Voting Results**

A special meeting of shareholders of State Street Institutional Investment Trust (the “Trust”) was held on December 18, 2018 to elect the following four nominees as Trustees of the Trust: Michael A. Jessee, Ellen M. Needham, Donna M. Rapaccioli and John R. Costantino. At the meeting the following votes were recorded:

<b>Nominee</b>	<b>Shares For</b>	<b>Shares Withheld</b>
Michael A. Jessee	33,378,996,058.903	4,235,384,836.281
Ellen M. Needham	37,383,099,527.197	231,281,367.987
Donna M. Rapaccioli	37,443,158,621.889	171,222,273.295
John R. Costantino	37,442,417,497.141	171,963,398.043
The other Trustees whose term of office continued after the meeting are as follows: James E. Ross, Michael F. Holland, Patrick J. Riley, Richard D. Shirk, Bruce D. Taber and Rina K. Spence.		

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

**TRUSTEES AND OFFICERS INFORMATION**

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation During the Past Five Years and Relevant Experience	Number of Funds in Fund Complex Overseen by Trustee†	Other Directorships Held by Trustee During the Past Five Years
<b>Trustees</b>					
<b>Independent Trustees</b>					
Michael F. Holland c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1944	Trustee and Co- Chairperson of the Board	Term: Indefinite Elected: 7/99	Chairman, Holland & Company L.L.C. (investment adviser) (1995- present).	67	Director, the Holland Series Fund, Inc.; Director, The China Fund, Inc.; Director, The Taiwan Fund, Inc. (2007-2017); Director, Reaves Utility Income Fund, Inc.; and Director, Blackstone/GSO Loans (and Real Estate) Funds.
Patrick J. Riley c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co- Chairperson of the Board	Term: Indefinite Elected: 1/14	2002 to May 2010, Associate Justice of the Superior Court, Commonwealth of Massachusetts; 1985 to 2002, Partner, Riley, Burke & Donahue, L.L.P. (law firm); 1998 to Present, Independent Director, State Street Global Advisers Ireland, Ltd. (investment company); 1998 to Present, Independent Director, SSGA Liquidity plc (formerly, SSGA Cash Management Fund plc); January 2009 to Present, Independent Director, SSGA Fixed Income plc; and January 2009 to Present, Independent Director, SSGA Qualified Funds PLC.	67	Board Director and Chairman, SPDR Europe IPLC Board (2011-Present); Board Director and Chairman, SPDR Europe II, PLC (2013- Present).
John R. Costantino c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co- Chairperson of the Qualified Legal and Compliance Committee	Term: Indefinite Elected: 12/18	General Partner, NGN Capital LLC (2006 – present); and Managing Director, Vice President of Walden Capital Management (1996 – present).	67	Trustee of Neuroscience Research Institute (1986 – present); Trustee of Fordham University (1989 – 1995 and 2001 – 2007) and Trustee Emeritus (2007 – present); Trustee of GE Funds (1993 – February 2011); Director of Artes Medical (2006 – 2008); and Trustee of Gregorian University Foundation (1992 – 2007).
Richard D. Shirk c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1945	Trustee and Co- Chairperson of the Qualified Legal and Compliance Committee	Term: Indefinite Elected: 1/14	March 2001 to April 2002, Chairman (1996 to March 2001, President and Chief Executive Officer), Cerulean Companies, Inc. (holding company) (Retired); 1992 to March 2001, President and Chief Executive Officer, Blue Cross Blue Shield of Georgia (health insurer, managed healthcare).	67	1998 to December 2008, Chairman, Board Member and December 2008 to Present, Investment Committee Member, Healthcare Georgia Foundation (private foundation); September 2002 to 2012, Lead Director and Board Member, Amerigroup Corp. (managed health care); 1999 to 2013, Board Member and (since 2001) Investment Committee Member, Woodruff Arts Center; and 2003 to 2009, Trustee, Gettysburg College; Board member, Aerocare Holdings, Regenesys Biomedical Inc.
Rina K. Spence c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1948	Trustee and Co- Chairperson of the Audit Committee, Co-Chairperson of the Nominating Committee and Co- Chairperson of the Governance Committee	Term: Indefinite Elected: 7/99	President of SpenceCare International LLC (international healthcare consulting) (1999 – present); Chief Executive Officer, IEmily.com (health internet company) (2000 – 2001); Chief Executive Officer of Consensus Pharmaceutical, Inc. (1998 – 1999); Founder, President and Chief Executive Officer of Spence Center for Women's Health (1994 – 1998); President and CEO, Emerson Hospital (1984 – 1994); Honorary Consul for Monaco in Boston (2015 – present).	67	

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation During the Past Five Years and Relevant Experience	Number of Funds in Fund Complex Overseen by Trustee†	Other Directorships Held by Trustee During the Past Five Years
Bruce D. Taber c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1943	Trustee and Co-Chairperson of the Valuation Committee, Co-Chairperson of the Nominating Committee and Co-Chairperson of the Governance Committee	Term: Indefinite Elected: 1/14	Retired; 1999 to 2016, Partner, Zenergy LLC (a technology company providing Computer Modeling and System Analysis to the General Electric Power Generation Division); Until December 2008, Independent Director, SSGA Cash Management Fund plc; Until December 2008, Independent Director, State Street Global Advisers Ireland, Ltd. (investment companies).	49	None.
Michael A. Jessee c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1946	Trustee and Co-Chairperson of the Valuation Committee	Term: Indefinite Appointed: 7/16	Retired; formerly, President and Chief Executive Officer of the Federal Home Loan Bank of Boston (1989 – 2009); Trustee, Randolph-Macon College (2004-2016).	67	None.
Donna M. Rapaccioli c/o SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1962	Trustee and Co-Chairperson of the Audit Committee	Term: Indefinite Elected: 12/18	Dean of the Gabelli School of Business (2007 – present) and Accounting Professor (1987 – present) at Fordham University.	67	Director- Graduate Management Admissions Council (2015 - present); Trustee of Emmanuel College (2010 – present).
<b>Interested Trustees(1)</b>					
James E. Ross(2) SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1965	Trustee	Term: Indefinite Appointed: 2/07	Chairman and Director, SSGA Funds Management, Inc. (2005-present); Executive Vice President, State Street Global Advisers (2012-present); Chief Executive Officer and Director, State Street Global Advisers Funds Distributors, LLC (May 2017 – present); Director, State Street Global Markets, LLC (2013 - April 2017); President, SSGA Funds Management, Inc. (2005 – 2012), Principal, State Street Global Advisers (2000-2005).	185	SSGA SPDR ETFs Europe I plc (Director) (November 2016 – present); SSGA SPDR ETFs Europe II plc (Director) (November 2016 – present).
Ellen M. Needham(3) SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1967	Trustee and President	Term: Indefinite Elected 12/18	President and Director, SSGA FM (2001 – present)*; Senior Managing Director, State Street Global Advisers (1992 – present)*; Director, State Street Global Advisers Funds Distributors, LLC (May 2017 – present).*	67	None.

† For the purpose of determining the number of portfolios overseen by the Trustees, “Fund Complex” comprises registered investment companies for which SSGA Funds Management, Inc. serves as investment adviser.

(1) The individuals listed below are Trustees who are “interested persons,” as defined in the 1940 Act, of the Trusts (“Interested Trustees”).

(2) Mr. Ross is an Interested Trustee because of his employment by SSGA Funds Management, Inc., an affiliate of the Trust.

(3) Ms. Needham is an Interested Trustee because of her employment by SSGA Funds Management, Inc., an affiliate of the Trust.

\* Served in various capacities and/or with various affiliated entities during noted time period.

The following lists the principal officers for the Trust, as well as their mailing addresses and ages, positions with the Trust and length of time served, and present and principal occupations:

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
**December 31, 2018 (Unaudited)**

Name, Address and Year of Birth	Position(s) Held with Trust	Term of Office and Length of Time Served	Principal Occupation(s) During the Past 5 Years
<b>Officers</b>			
ELLEN M. NEEDHAM SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1967	President, Trustee	Term: Indefinite Elected: 10/12	President and Director, SSGA Funds Management, Inc. (2001 - present)*; Senior Managing Director, State Street Global Advisors (1992 - present); Director, State Street Global Advisors Funds Distributors, LLC (May 2017 - present).*
BRUCE S. ROSENBERG SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1961	Treasurer	Term: Indefinite Elected: 2/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (July 2015 - present); Director, Credit Suisse (April 2008 - July 2015).
ANN M. CARPENTER SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1966	Vice President and Deputy Treasurer	Term: Indefinite Elected: 10/12 Term: Indefinite Elected: 2/16	Chief Operating Officer, SSGA Funds Management, Inc. (2005 - Present)*; Managing Director, State Street Global Advisors (2005 - present).*
CHAD C. HALLETT SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1969	Deputy Treasurer	Term: Indefinite Elected: 2/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (November 2014 – present); Vice President, State Street Bank and Trust Company (2001 – November 2014).*
DARLENE ANDERSON-VASQUEZ SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1968	Deputy Treasurer	Term: Indefinite Elected: 11/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (May 2016 – present); Senior Vice President, John Hancock Investments (September 2007 – May 2016).
ARTHUR A. JENSEN SSGA Funds Management, Inc. 1600 Summer Street Stamford, CT 06905 YOB: 1966	Deputy Treasurer	Term: Indefinite Elected: 11/16	Vice President at State Street Global Advisors (July 2016 – present); Deputy Treasurer of Elfun Funds (July 2016 – present); Treasurer of State Street Institutional Funds, State Street Variable Insurance Series Funds, Inc. and GE Retirement Savings Plan Funds (June 2011 – present); Treasurer of Elfun Funds (June 2011– July 2016); Mutual Funds Controller of GE Asset Management Incorporated (April 2011 – July 2016).
SUJATA UPRETI SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1974	Assistant Treasurer	Term: Indefinite Elected: 2/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (May 2015 – present); Assistant Director, Cambridge Associates, LLC (July 2014 – January 2015); Vice President, Bank of New York Mellon (July 2012 – August 2013); Manager, PricewaterhouseCoopers, LLP (September 2003 – July 2012).
DANIEL FOLEY SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1972	Assistant Treasurer	Term: Indefinite Elected: 2/16	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (April 2007 – present).*
DANIEL G. PLOURDE SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1980	Assistant Treasurer	Term: Indefinite Elected: 5/17	Vice President, State Street Global Advisors and SSGA Funds Management, Inc. (May 2015 – present); Officer, State Street Bank and Trust Company (March 2009 – May 2015).
BRIAN HARRIS SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1973	Chief Compliance Officer, Anti-Money Laundering Officer and Code of Ethics Compliance Officer	Term: Indefinite Elected: 11/13 Term: Indefinite Elected: 9/16	Managing Director, State Street Global Advisors and SSGA Funds Management, Inc. (2013–Present); Senior Vice President and Global Head of Investment Compliance, BofA Global Capital Management (September 2010 – May 2013).

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**OTHER INFORMATION (continued)**  
*December 31, 2018 (Unaudited)*

<b>Name, Address and Year of Birth</b>	<b>Position(s) Held with Trust</b>	<b>Term of Office and Length of Time Served</b>	<b>Principal Occupation(s) During the Past 5 Years</b>
JOSHUA A. WEINBERG SSGA Funds Management, Inc. One Iron Street Boston, MA 02210 YOB: 1978	Chief Legal Officer	Term: Indefinite Elected: 2/15	Managing Director and Managing Counsel, State Street Global Advisors (2011 – present)*; Clerk, SSGA Funds Management, Inc. (2013 – present); Associate, Financial Services Group, Dechert LLP (2005 – 2011).
JESSE D. HALLEE State Street Bank and Trust Company 100 Summer Street, 7th Floor Boston, MA 02111-2900 YOB: 1976	Secretary	Term: Indefinite Elected: 9/16	Vice President and Managing Counsel, State Street Bank and Trust Company (2013 – present); Vice President and Counsel, Brown Brothers Harriman & Co. (2007-2013).
KHIMMARA GREER State Street Bank and Trust Company 100 Summer Street, 7th Floor Boston, MA 02111-2900 YOB: 1983	Assistant Secretary	Term: Indefinite Elected: 5/16	Vice President and Counsel, State Street Bank and Trust Company (2015- present); Regulatory Advisor, JPMorgan (2014 – 2015); Claims Case Manager, Liberty Mutual Insurance (2012 – 2014); Contract Attorney, Various Law Firms (2011 – 2012).

\* Served in various capacities and/or with various affiliated entities during noted time period.

Statement of Additional Information (SAI) includes additional information about Funds' directors and is available, without charge, upon request and by calling 1-800-997-7327.

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**Trustees**

John R. Costantino  
Michael F. Holland  
Michael A. Jessee  
Ellen M. Needham  
Donna M. Rapaccioli  
Patrick J. Riley  
James E. Ross  
Richard D. Shirk  
Rina K. Spence  
Bruce D. Taber

**Investment Adviser and Administrator**

SSGA Funds Management, Inc.  
One Iron Street  
Boston, MA 02210

**Custodian and Sub-Administrator of the Funds and the Portfolios and Transfer Agent of the Portfolios**

State Street Bank and Trust  
State Street Financial Center  
One Lincoln Street  
Boston, MA 02111

**Independent Registered Public Accounting Firm**

Ernst & Young LLP  
200 Clarendon Street  
Boston, MA 02116

**Legal Counsel**

Ropes & Gray LLP  
800 Boylston Street  
Boston, MA 02199

**Transfer Agent of the Funds**

DST Asset Manager Solutions, Inc.  
State Street Global Advisors  
P.O. Box 219737  
Kansas City, MO 64121-9737

**Distributor**

State Street Global Advisors Funds Distributors, LLC  
One Iron Street  
Boston, MA 02210

This report is for shareholder information. This is not a prospectus intended for use in the purchase or sale of shares of beneficial interest.

**State Street Institutional Investment Trust**

State Street Bank and Trust Company  
P.O. Box 5049  
Boston, MA 02206

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**The information contained in this report is intended for the general information of shareholders of the Trust. This report is not authorized for distribution to prospective investors unless preceded or accompanied by a current Trust prospectus which contains important information concerning the Trust. You may obtain a current prospectus and SAI from the Distributor by calling 1-800-997-7327 or visiting [www.ssgafunds.com](http://www.ssgafunds.com). Please read the prospectus carefully before you invest.**