

# Semi-Annual Report

June 30, 2019

## 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

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.ssgafunds.com](http://www.ssgafunds.com)), and you will be notified by mail each time a report is posted, and provided with a website link to access the report. If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from a Fund electronically by calling 1-800-647-7327.

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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.

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



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**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*June 30, 2019 (Unaudited)*

	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*	\$163,392,789	\$326,785,122	\$95,227,022
Receivable for fund shares sold	1,009,999	1,383,465	1,281,002
Receivable from Adviser	49,207	71,500	33,935
<b>TOTAL ASSETS</b>	<u>164,451,995</u>	<u>328,240,087</u>	<u>96,541,959</u>
<b>LIABILITIES</b>			
Payable for investments purchased	988,148	514,733	1,265,511
Payable for fund shares repurchased	17,351	862,942	10,991
Advisory fee payable	3,307	15,508	2,213
Custodian fees payable	2,464	2,577	2,590
Administration fees payable	6,626	44,203	3,701
Distribution fees payable	441	1,055	3,279
Accrued Trustees' fees and expenses	—	—	953
Transfer agent fees payable	2,356	3,291	309
Registration and filing fees payable	1,386	2,966	—
Professional fees payable	15,904	15,910	15,606
Printing and postage fees payable	2,422	1,962	2,468
<b>TOTAL LIABILITIES</b>	<u>1,040,405</u>	<u>1,465,147</u>	<u>1,307,621</u>
<b>NET ASSETS</b>	<u>\$163,411,590</u>	<u>\$326,774,940</u>	<u>\$95,234,338</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital	\$160,085,986	\$316,769,013	\$91,505,964
Total distributable earnings (loss)	3,325,604	10,005,927	3,728,374
<b>NET ASSETS</b>	<u>\$163,411,590</u>	<u>\$326,774,940</u>	<u>\$95,234,338</u>
<b>Class A</b>			
Net Assets	\$ 2,180,843	\$ 5,444,000	\$17,784,777
Shares Outstanding	217,263	567,266	1,422,406
Net asset value, offering and redemption price per share	<u>\$ 10.04</u>	<u>\$ 9.60</u>	<u>\$ 12.50</u>
Maximum sales charge	3.75%	5.25%	5.25%
Maximum offering price per share	<u>\$ 10.43</u>	<u>\$ 10.13</u>	<u>\$ 13.19</u>
<b>Class I</b>			
Net Assets	\$ 11,385,943	\$ 680,390	\$ 6,527,739
Shares Outstanding	1,136,730	70,768	521,292
Net asset value, offering and redemption price per share	<u>\$ 10.02</u>	<u>\$ 9.61</u>	<u>\$ 12.52</u>
<b>Class K</b>			
Net Assets	\$149,844,804	\$320,650,550	\$70,921,822
Shares Outstanding	14,970,671	33,300,821	5,661,520
Net asset value, offering and redemption price per share	<u>\$ 10.01</u>	<u>\$ 9.63</u>	<u>\$ 12.53</u>
<b>COST OF INVESTMENTS:</b>			
*Investment in corresponding affiliated Portfolio, at cost	\$159,236,560	\$321,712,936	\$94,283,203

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Six Months Ended June 30, 2019 (Unaudited)*

	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 . . . . .	\$ —	\$ 76	\$ 28
Dividend income from corresponding affiliated Portfolio . . . . .	1,807,518	—	—
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>1,807,518</u>	<u>76</u>	<u>28</u>
<b>EXPENSES</b>			
Advisory fee . . . . .	18,519	134,212	10,354
Administration fees . . . . .	42,230	148,395	22,419
Sub-transfer agent fee			
Class A . . . . .	15	523	964
Class I . . . . .	61	300	751
Distribution fees			
Class A . . . . .	2,369	5,456	15,582
Custodian fees . . . . .	18,755	18,745	18,744
Trustees' fees and expenses . . . . .	9,001	9,001	9,953
Transfer agent fees . . . . .	35,970	35,900	11,137
Registration and filing fees . . . . .	43,507	44,380	32,915
Professional fees and expenses . . . . .	22,017	22,024	21,719
Printing and postage fees . . . . .	6,210	9,080	4,683
Insurance expense . . . . .	323	1,317	93
<b>TOTAL EXPENSES</b> . . . . .	<u>198,977</u>	<u>429,333</u>	<u>149,314</u>
Expenses waived/reimbursed by the Adviser . . . . .	(178,013)	(385,279)	(116,488)
<b>NET EXPENSES</b> . . . . .	<u>20,964</u>	<u>44,054</u>	<u>32,826</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$1,786,554</u>	<u>\$ (43,978)</u>	<u>\$ (32,798)</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio . . . . .	(26,580)	7,069,202	403,113
Net change in unrealized appreciation/depreciation on:			
Investment in corresponding affiliated Portfolio . . . . .	7,303,528	44,003,730	10,252,519
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>7,276,948</u>	<u>51,072,932</u>	<u>10,655,632</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . .	<u>\$9,063,502</u>	<u>\$51,028,954</u>	<u>\$10,622,834</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	
	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss)	\$ 1,786,554	\$ 3,313,604	\$ (43,978)	\$ 11,853,723	\$ (32,798)	\$ 851,141
Net realized gain (loss)	(26,580)	(716,389)	7,069,202	7,670,457	403,113	2,964,458
Net change in unrealized appreciation/depreciation	7,303,528	(2,180,624)	44,003,730	(87,372,839)	10,252,519	(11,405,264)
<b>Net increase (decrease) in net assets resulting from operations</b>	<b>9,063,502</b>	<b>416,591</b>	<b>51,028,954</b>	<b>(67,848,659)</b>	<b>10,622,834</b>	<b>(7,589,665)</b>
<b>DISTRIBUTIONS TO SHAREHOLDERS:</b>						
Class A	(17,139)	(15,298)	—	(239,408)	—	(291,904)
Class I	(133,497)	(292,330)	—	(61,342)	—	(180,583)
Class K	(1,639,961)	(3,009,769)	—	(31,433,325)	—	(1,357,502)
<b>Total distributions to shareholders</b>	<b>(1,790,597)</b>	<b>(3,317,397)</b>	<b>—</b>	<b>(31,734,075)</b>	<b>—</b>	<b>(1,829,989)</b>
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
<b>Class A</b>						
Proceeds from sale of shares sold	1,990,485	956,614	1,821,622	3,431,591	9,264,985	11,154,832
Reinvestment of distributions	17,139	15,113	—	239,408	—	291,840
Cost of shares redeemed	(1,050,506)	(185,045)	(492,924)	(258,352)	(2,644,641)	(1,528,358)
<b>Net increase (decrease) from capital share transactions</b>	<b>957,118</b>	<b>786,682</b>	<b>1,328,698</b>	<b>3,412,647</b>	<b>6,620,344</b>	<b>9,918,314</b>
<b>Class I</b>						
Proceeds from sale of shares sold	417,518	1,295,351	101,530	27,666	979,027	1,881,040
Reinvestment of distributions	47,359	102,198	—	61,342	—	180,583
Cost of shares redeemed	(199,409)	(1,294,529)	(141,350)	(246,039)	(481,714)	(362,509)
<b>Net increase (decrease) from capital share transactions</b>	<b>265,468</b>	<b>103,020</b>	<b>(39,820)</b>	<b>(157,031)</b>	<b>497,313</b>	<b>1,699,114</b>
<b>Class K</b>						
Proceeds from sale of shares sold	21,458,004	46,337,876	56,613,930	97,730,912	27,692,053	28,553,804
Reinvestment of distributions	1,639,961	3,009,769	—	31,214,470	—	1,332,147
Cost of shares redeemed	(7,717,518)	(16,266,407)	(219,476,515)	(53,791,160)	(2,704,789)	(3,449,083)
<b>Net increase (decrease) from capital share transactions</b>	<b>15,380,447</b>	<b>33,081,238</b>	<b>(162,862,585)</b>	<b>75,154,222</b>	<b>24,987,264</b>	<b>26,436,868</b>
<b>Net increase (decrease) in net assets from beneficial interest transactions</b>	<b>16,603,033</b>	<b>33,970,940</b>	<b>(161,573,707)</b>	<b>78,409,838</b>	<b>32,104,921</b>	<b>38,054,296</b>
Net increase (decrease) in net assets during the period	23,875,938	31,070,134	(110,544,753)	(21,172,896)	42,727,755	28,634,642
Net assets at beginning of period	139,535,652	108,465,518	437,319,693	458,492,589	52,506,583	23,871,941
<b>NET ASSETS AT END OF PERIOD</b>	<b>\$163,411,590</b>	<b>\$139,535,652</b>	<b>\$ 326,774,940</b>	<b>\$437,319,693</b>	<b>\$95,234,338</b>	<b>\$ 52,506,583</b>
<b>SHARES OF BENEFICIAL INTEREST:</b>						
<b>Class A</b>						
Shares sold	205,899	100,646	194,961	336,001	755,355	897,673
Reinvestment of distributions	1,756	1,594	—	28,604	—	28,251
Shares redeemed	(107,766)	(19,456)	(53,246)	(25,912)	(218,548)	(123,003)
<b>Net increase (decrease) from share transactions</b>	<b>99,889</b>	<b>82,784</b>	<b>141,715</b>	<b>338,693</b>	<b>536,807</b>	<b>802,921</b>
<b>Class I</b>						
Shares sold	43,150	136,002	10,955	2,568	81,899	148,991
Reinvestment of distributions	4,874	10,740	—	7,321	—	17,481
Shares redeemed	(20,470)	(135,738)	(15,222)	(28,500)	(41,548)	(31,541)
<b>Net increase (decrease) from share transactions</b>	<b>27,554</b>	<b>11,004</b>	<b>(4,267)</b>	<b>(18,611)</b>	<b>40,351</b>	<b>134,931</b>

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	
	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18
<b>Class K</b>						
Shares sold . . . . .	\$ 2,199,774	\$ 4,879,259	\$ 6,077,372	\$ 9,921,926	\$ 2,243,549	\$ 2,229,951
Reinvestment of distributions . . . . .	168,831	316,549	—	3,720,438	—	128,959
Shares redeemed . . . . .	(784,712)	(1,704,883)	(23,900,836)	(5,266,494)	(227,792)	(281,909)
Net increase (decrease) from share transactions . . . . .	<u>1,583,893</u>	<u>3,490,925</u>	<u>(17,823,464)</u>	<u>8,375,870</u>	<u>2,015,757</u>	<u>2,077,001</u>

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					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 9.55	\$ 9.82	\$ 9.75	\$ 9.75	\$10.14	\$10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	0.11	0.26	0.21	0.16	0.21	0.02
Net realized and unrealized gain (loss) . . . . .	0.46	(0.30)	0.08	0.03	(0.18)	0.16
Total from investment operations . . . . .	0.57	(0.04)	0.29	0.19	0.03	0.18
<b>Distributions to shareholders from:</b>						
Net investment income . . . . .	(0.08)	(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 . . . . .	(0.08)	(0.23)	(0.22)	(0.19)	(0.42)	(0.04)
Net asset value, end of period . . . . .	<u>\$10.04</u>	<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> . . . . .	6.03%	(0.39)%	2.93%	1.91%	0.35%	1.85%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$2,181	\$1,121	\$ 340	\$ 211	\$ 184	\$ 51
<b>Ratios to Average Net Assets:</b>						
Total expenses (c) . . . . .	0.52%(d)	0.55%	0.58%	0.67%	0.66%	0.91%(d)
Net expenses (c) . . . . .	0.28%(d)	0.31%	0.40%	0.40%	0.31%	0.52%(d)
Net investment income (loss) . . . . .	2.29%(d)	2.74%	2.11%	1.65%	2.11%	0.58%(d)
Portfolio turnover rate (e) . . . . .	26%(f)	90%	99%	194%	62%(g)	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 of the Fund. Total return for periods less than one year are 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.

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



**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					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 9.55	\$ 9.84	\$ 9.76	\$ 9.74	\$10.13	\$10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	0.12	0.27	0.23	0.18	0.20	0.08
Net realized and unrealized gain (loss) . . . . .	0.47	(0.29)	0.09	0.06	(0.14)	0.09
Total from investment operations . . . . .	0.59	(0.02)	0.32	0.24	0.06	0.17
<b>Distributions to shareholders from:</b>						
Net investment income . . . . .	(0.12)	(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 . . . . .	(0.12)	(0.27)	(0.24)	(0.22)	(0.45)	(0.04)
Net asset value, end of period . . . . .	\$ 10.02	\$ 9.55	\$ 9.84	\$ 9.76	\$ 9.74	\$10.13
<b>Total return (b) . . . . .</b>	6.20%	(0.20)%	3.29%	2.37%	0.60%	1.82%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$11,386	\$10,598	\$10,807	\$12,370	\$4,508	\$4,484
<b>Ratios to Average Net Assets:</b>						
Total expenses (c) . . . . .	0.27%(d)	0.27%	0.26%	0.33%	0.41%	0.88%(d)
Net expenses (c) . . . . .	0.03%(d)	0.04%	0.08%	0.06%	0.06%	0.28%(d)
Net investment income (loss) . . . . .	2.44%(d)	2.78%	2.30%	1.83%	1.95%	2.91%(d)
Portfolio turnover rate (e) . . . . .	26%(f)	90%	99%	194%	62%(g)	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 of the Fund. Total return for periods less than one year are 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.

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

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 K					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 9.55	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14	\$ 10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	0.12	0.27	0.23	0.20	0.20	0.04
Net realized and unrealized gain (loss) . . . . .	0.46	(0.28)	0.09	0.03	(0.15)	0.15
Total from investment operations . . . . .	0.58	(0.01)	0.32	0.23	0.05	0.19
<b>Distributions to shareholders from:</b>						
Net investment income . . . . .	(0.12)	(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 . . . . .	(0.12)	(0.27)	(0.24)	(0.22)	(0.45)	(0.05)
Net asset value, end of period . . . . .	\$ 10.01	\$ 9.55	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14
<b>Total return (b) . . . . .</b>	6.10%	(0.10)%	3.30%	2.27%	0.54%	1.97%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$149,845	\$127,817	\$97,318	\$76,429	\$49,641	\$70,950
<b>Ratios to Average Net Assets:</b>						
Total expenses (c) . . . . .	0.27%(d)	0.27%	0.26%	0.33%	0.41%	0.50%(d)
Net expenses (c) . . . . .	0.03%(d)	0.04%	0.08%	0.06%	0.06%	0.09%(d)
Net investment income (loss) . . . . .	2.41%(d)	2.83%	2.37%	1.98%	1.88%	1.33%(d)
Portfolio turnover rate (e) . . . . .	26%(f)	90%	99%	194%	62%(g)	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 of the Fund. Total return for periods less than one year are 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.

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

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 A					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 8.46	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	(0.01)	0.36	0.08	0.31	0.15	0.04
Net realized and unrealized gain (loss) . . . . .	1.15	(1.90)	2.25	0.09	(0.71)	(0.83)
Total from investment operations . . . . .	1.14	(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 . . . . .	<u>\$ 9.60</u>	<u>\$ 8.46</u>	<u>\$10.67</u>	<u>\$ 8.74</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
<b>Total return (b)</b> . . . . .	13.48%	(14.38)%	26.68%	4.75%	(6.17)%	(7.88)%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$5,444	\$ 3,599	\$ 927	\$1,564	\$ 42	\$ 46
<b>Ratios to Average Net Assets:</b>						
Total expenses (c) . . . . .	0.47%(d)	0.57%	0.53%	0.58%	0.70%	1.17%(d)
Net expenses (c) . . . . .	0.29%(d)	0.42%	0.44%	0.42%	0.32%	0.60%(d)
Net investment income (loss) . . . . .	(0.29%(d)	3.59%	0.79%	3.51%	1.64%	1.55%(d)
Portfolio turnover rate (e) . . . . .	9%(f)	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					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 8.46	\$ 10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	(0.00)(b)	0.23	0.21	0.17	0.18	0.05
Net realized and unrealized gain (loss) . . . . .	1.15	(1.76)	2.14	0.25	(0.72)	(0.83)
Total from investment operations . . . . .	1.15	(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 . . . . .	<u>\$ 9.61</u>	<u>\$ 8.46</u>	<u>\$10.67</u>	<u>\$ 8.74</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
<b>Total return (c) . . . . .</b>	13.46%	(14.18)%	27.00%	5.02%	(5.94)%	(7.81)%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$ 680	\$ 635	\$ 999	\$ 501	\$ 42	\$ 46
<b>Ratios to Average Net Assets:</b>						
Total expenses (d) . . . . .	0.28%(e)	0.43%	0.23%	0.32%	0.45%	0.92%(e)
Net expenses (d) . . . . .	0.10%(e)	0.30%	0.15%	0.16%	0.06%	0.35%(e)
Net investment income (loss) . . . . .	(0.10)(e)	2.27%	2.12%	2.01%	1.89%	1.81%(e)
Portfolio turnover rate (f) . . . . .	9%(g)	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) 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 GLOBAL EQUITY EX-U.S. INDEX FUND  
FINANCIAL HIGHLIGHTS (continued)**

*Selected data for a share outstanding throughout each period*

	Class K					
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 8.47	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17	\$ 10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	(0.00)(b)	0.26	0.32	0.20	0.24	0.05
Net realized and unrealized gain (loss) . . . . .	1.16	(1.77)	2.04	0.22	(0.78)	(0.83)
Total from investment operations . . . . .	1.16	(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 . . . . .	\$ 9.63	\$ 8.47	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17
<b>Total return (c) . . . . .</b>	13.70%	(14.03)%	27.11%	5.02%	(5.94)%	(7.76)%
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$320,651	\$433,086	\$456,567	\$222,297	\$57,219	\$40,800
<b>Ratios to Average Net Assets:</b>						
Total expenses (d) . . . . .	0.19%(e)	0.18%	0.18%	0.23%	0.45%	0.73%(e)
Net expenses (d) . . . . .	0.02%(e)	0.05%	0.10%	0.07%	0.06%	0.15%(e)
Net investment income (loss) . . . . .	(0.02)%(e)	2.57%	3.16%	2.28%	2.59%	2.00%(e)
Portfolio turnover rate (f) . . . . .	9%(g)	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) 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 A				
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 10.47	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	(0.02)	0.32	0.53	0.07	0.05
Net realized and unrealized gain (loss) . . . . .	2.05	(1.45)	1.37	1.41	(0.69)
Total from investment operations . . . . .	2.03	(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>\$ 12.50</u>	<u>\$10.47</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
<b>Total return (c)</b> . . . . .	19.39%	(9.35)%	17.87%	15.67%	(6.27)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$17,785	\$9,274	\$ 988	\$ 114	\$ 97
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.65%(e)	0.80%	1.10%	2.48%	5.08%(e)
Net expenses (d) . . . . .	0.31%(e)	0.29%	0.35%	0.30%	0.30%(e)
Net investment income (loss) . . . . .	(0.31)%(e)	2.65%	4.60%	0.69%	2.55%(e)
Portfolio turnover rate (f) . . . . .	13%(g)	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				
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$10.48	\$11.95	\$10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	(0.00)(b)	0.20	0.40	0.14	0.06
Net realized and unrealized gain (loss) . . . . .	2.04	(1.29)	1.53	1.37	(0.70)
Total from investment operations . . . . .	2.04	(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>\$12.52</u>	<u>\$10.48</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
<b>Total return (c)</b> . . . . .	19.47%	(9.07)%	18.16%	15.96%	(6.18)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$6,528	\$5,038	\$4,135	\$ 297	\$ 97
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.40%(e)	0.61%	0.90%	2.22%	4.83%(e)
Net expenses (d) . . . . .	0.07%(e)	0.07%	0.11%	0.05%	0.05%(e)
Net investment income (loss) . . . . .	(0.07)(e)	1.58%	3.42%	1.42%	2.80%(e)
Portfolio turnover rate (f) . . . . .	13%(g)	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				
	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 10.48	\$ 11.95	\$ 10.67	\$ 9.30	\$10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	(0.00)(b)	0.29	0.15	0.15	0.06
Net realized and unrealized gain (loss) . . . . .	2.05	(1.38)	1.78	1.36	(0.70)
Total from investment operations . . . . .	2.05	(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>\$ 12.53</u>	<u>\$ 10.48</u>	<u>\$ 11.95</u>	<u>\$ 10.67</u>	<u>\$ 9.30</u>
<b>Total return (c) . . . . .</b>	19.56%	(9.03)%	18.16%	16.21%	(6.38)%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$70,922	\$38,195	\$18,750	\$14,098	\$3,930
<b>Ratios to Average Net Assets:</b>					
Total expenses (d) . . . . .	0.38%(e)	0.55%	0.96%	2.21%	4.71%(e)
Net expenses (d) . . . . .	0.05%(e)	0.04%	0.05%	0.05%	0.05%(e)
Net investment income (loss) . . . . .	(0.04)(e)	2.37%	1.29%	1.51%	1.49%(e)
Portfolio turnover rate (f) . . . . .	13%(g)	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 June 30, 2019

	% of Net Assets
U.S. Treasury Obligations	38.9%
U.S. Government Agency Obligations	29.0
Corporate Bonds & Notes	25.2
Foreign Government Obligations	3.7
Mortgage-Backed Securities	1.3
Municipal Bonds & Notes	0.5
Asset-Backed Securities	0.4
Short-Term Investments	5.5
Liabilities in Excess of Other Assets	(4.5)
<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 June 30, 2019

Description	% of Net Assets
Banks	5.6%
Electric	1.6
Pharmaceuticals	1.5
Oil & Gas	1.4
Telecommunications	1.2
<b>TOTAL</b>	<b>11.3%</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 June 30, 2019

	% of Net Assets
Common Stocks	95.7%
Warrants	0.0*
Rights	0.0*
Short-Term Investments	5.1
Liabilities in Excess of Other Assets	(0.8)
<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 June 30, 2019

Description	% of Net Assets
Banks	13.8%
Oil & Gas	6.3
Pharmaceuticals	5.5
Insurance	5.5
Telecommunications	4.4
<b>TOTAL</b>	<b>35.5%</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 June 30, 2019

	% of Net Assets
Common Stocks	98.1%
Rights	0.0*
Short-Term Investments	9.3
Liabilities in Excess of Other Assets	(7.4)
<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 June 30, 2019

Description	% of Net Assets
Real Estate Investment Trusts	9.6%
Software	8.8
Commercial Services	6.2
Banks	5.7
Internet	5.0
<b>TOTAL</b>	<b>35.3%</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**

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>CORPORATE BONDS &amp; NOTES — 25.2%</b>			2.80%, 3/15/2022 . . . . .	\$ 200,000	\$ 202,092
<b>ADVERTISING — 0.1%</b>			3.50%, 3/15/2027 (a) . . . . .	136,000	142,049
Interpublic Group of Cos., Inc.:			4.35%, 4/15/2047 . . . . .	100,000	109,660
3.75%, 10/1/2021 . . . . .	\$ 260,000	\$ 267,241	United Technologies Corp.:		
4.20%, 4/15/2024 (a) . . . . .	25,000	26,897	1.95%, 11/1/2021 . . . . .	150,000	148,781
4.65%, 10/1/2028 . . . . .	10,000	10,886	2.65%, 11/1/2026 . . . . .	50,000	50,139
5.40%, 10/1/2048 . . . . .	25,000	27,727	2.80%, 5/4/2024 (a) . . . . .	250,000	253,697
Omnicom Group, Inc./Omnicom Capital, Inc.			3.13%, 5/4/2027 . . . . .	200,000	205,656
3.60%, 4/15/2026 . . . . .	100,000	102,311	3.35%, 8/16/2021 . . . . .	15,000	15,332
WPP Finance 2010			3.65%, 8/16/2023 . . . . .	340,000	356,334
3.63%, 9/7/2022 . . . . .	25,000	25,743	3.95%, 8/16/2025 . . . . .	25,000	26,933
		460,805	4.13%, 11/16/2028 . . . . .	60,000	65,881
<b>AEROSPACE &amp; DEFENSE — 0.5%</b>			4.45%, 11/16/2038 . . . . .	20,000	22,428
Boeing Co.:			4.50%, 6/1/2042 . . . . .	100,000	112,764
2.60%, 10/30/2025 . . . . .	35,000	35,101	4.63%, 11/16/2048 . . . . .	35,000	40,768
2.80%, 3/1/2023 . . . . .	25,000	25,422	6.13%, 7/15/2038 . . . . .	50,000	66,264
3.25%, 3/1/2028 (a) . . . . .	25,000	25,957			5,063,552
3.38%, 6/15/2046 . . . . .	25,000	23,918	<b>AGRICULTURE — 0.4%</b>		
3.50%, 3/1/2039 . . . . .	250,000	251,632	Altria Group, Inc.:		
3.55%, 3/1/2038 . . . . .	165,000	166,653	2.85%, 8/9/2022 . . . . .	200,000	202,026
3.65%, 3/1/2047 . . . . .	100,000	100,172	3.49%, 2/14/2022 (a) . . . . .	15,000	15,404
3.83%, 3/1/2059 . . . . .	250,000	253,347	3.80%, 2/14/2024 . . . . .	40,000	41,723
Embraer Netherlands Finance B.V.			3.88%, 9/16/2046 . . . . .	100,000	88,835
5.05%, 6/15/2025 . . . . .	50,000	54,023	4.00%, 1/31/2024 . . . . .	25,000	26,294
General Dynamics Corp.:			4.40%, 2/14/2026 . . . . .	225,000	240,766
2.25%, 11/15/2022 . . . . .	25,000	25,106	4.50%, 5/2/2043 . . . . .	25,000	23,906
2.38%, 11/15/2024 . . . . .	250,000	251,545	4.80%, 2/14/2029 . . . . .	40,000	43,132
3.75%, 5/15/2028 . . . . .	250,000	272,820	5.80%, 2/14/2039 . . . . .	285,000	319,445
Harris Corp.:			5.95%, 2/14/2049 . . . . .	75,000	85,279
3.83%, 4/27/2025 . . . . .	50,000	52,636	6.20%, 2/14/2059 . . . . .	15,000	17,192
4.40%, 6/15/2028 . . . . .	100,000	109,409	Archer-Daniels-Midland Co.:		
L3 Technologies, Inc.:			3.38%, 3/15/2022 . . . . .	60,000	62,060
3.85%, 6/15/2023 . . . . .	70,000	73,079	3.75%, 9/15/2047 . . . . .	50,000	51,711
3.85%, 12/15/2026 (a) . . . . .	50,000	52,524	4.02%, 4/16/2043 . . . . .	50,000	53,392
4.95%, 2/15/2021 . . . . .	25,000	25,828	BAT Capital Corp.:		
Lockheed Martin Corp.:			2.76%, 8/15/2022 . . . . .	300,000	300,516
2.50%, 11/23/2020 . . . . .	300,000	301,092	3.22%, 8/15/2024 . . . . .	50,000	50,390
3.55%, 1/15/2026 . . . . .	100,000	106,339	3.56%, 8/15/2027 . . . . .	100,000	99,556
3.60%, 3/1/2035 . . . . .	50,000	51,833	4.39%, 8/15/2037 . . . . .	285,000	270,793
4.70%, 5/15/2046 . . . . .	110,000	133,387	4.54%, 8/15/2047 . . . . .	105,000	97,631
Northrop Grumman Corp.:			Bunge, Ltd. Finance Corp.:		
2.55%, 10/15/2022 . . . . .	150,000	150,853	3.75%, 9/25/2027 . . . . .	30,000	29,772
2.93%, 1/15/2025 . . . . .	150,000	152,719	4.35%, 3/15/2024 . . . . .	100,000	104,683
3.25%, 8/1/2023 . . . . .	200,000	206,802	Philip Morris International, Inc.:		
3.25%, 1/15/2028 . . . . .	150,000	154,033	2.13%, 5/10/2023 (a) . . . . .	75,000	74,171
4.03%, 10/15/2047 . . . . .	100,000	106,642	2.50%, 11/2/2022 . . . . .	500,000	501,990
4.75%, 6/1/2043 . . . . .	25,000	28,930	2.63%, 2/18/2022 . . . . .	25,000	25,194
Raytheon Co.:			2.75%, 2/25/2026 . . . . .	125,000	125,325
3.13%, 10/15/2020 . . . . .	25,000	25,274	3.13%, 3/2/2028 . . . . .	200,000	203,198
4.20%, 12/15/2044 . . . . .	25,000	27,698	4.13%, 3/4/2043 . . . . .	25,000	25,528
Rockwell Collins, Inc.:			4.25%, 11/10/2044 (a) . . . . .	250,000	261,505
			4.50%, 3/20/2042 . . . . .	50,000	53,506
			Reynolds American, Inc.:		
			4.00%, 6/12/2022 . . . . .	50,000	51,866
			5.70%, 8/15/2035 . . . . .	25,000	27,490

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.85%, 8/15/2045 . . . . .	\$ 175,000	\$ 188,282	5.58%, 3/18/2024 . . . . .	\$ 500,000	\$ 535,710
		3,762,561	5.60%, 1/7/2022 (a) . . . . .	600,000	635,058
			Series GMTN, 4.39%, 1/8/2026 . . . . .	100,000	100,310
<b>AIRLINES — 0.1%</b>			General Motors Co.:		
American Airlines 2014-1 Pass Through Trust Series A, Class A, 3.70%, 4/1/2028 . . . . .	18,798	19,427	5.15%, 4/1/2038 . . . . .	200,000	197,948
American Airlines 2017-2 Pass Through Trust Series AA, Class AA, 3.35%, 4/15/2031 . . . . .	94,588	95,235	5.20%, 4/1/2045 . . . . .	200,000	191,432
Delta Air Lines, Inc.:			6.60%, 4/1/2036 . . . . .	100,000	110,492
2.60%, 12/4/2020 . . . . .	250,000	249,658	6.75%, 4/1/2046 . . . . .	25,000	27,880
3.63%, 3/15/2022 . . . . .	100,000	101,635	General Motors Financial Co., Inc.:		
United Airlines 2016-1 Pass Through Trust Series AA, Class AA, 3.10%, 1/7/2030 . . . . .	46,042	46,249	3.15%, 6/30/2022 . . . . .	250,000	251,605
United Airlines 2018-1 Pass Through Trust Series AA, Class AA, 3.50%, 9/1/2031 . . . . .	112,998	115,556	3.20%, 7/13/2020 . . . . .	25,000	25,081
United Airlines 2019-1 Pass Through Trust Series AA, Class AA, 4.15%, 2/25/2033 . . . . .	80,000	85,427	3.20%, 7/6/2021 . . . . .	100,000	100,731
		713,187	3.45%, 1/14/2022 . . . . .	50,000	50,732
			3.55%, 7/8/2022 . . . . .	50,000	50,874
<b>APPAREL — 0.0% (b)</b>			3.70%, 5/9/2023 . . . . .	100,000	101,504
NIKE, Inc.:			3.95%, 4/13/2024 . . . . .	150,000	153,420
2.38%, 11/1/2026 . . . . .	50,000	50,079	4.00%, 1/15/2025 . . . . .	35,000	35,522
3.88%, 11/1/2045 . . . . .	30,000	32,290	4.15%, 6/19/2023 . . . . .	200,000	206,116
Ralph Lauren Corp.			4.20%, 11/6/2021 . . . . .	250,000	257,382
3.75%, 9/15/2025 . . . . .	25,000	26,436	4.35%, 1/17/2027 (a) . . . . .	185,000	188,580
		108,805	5.10%, 1/17/2024 . . . . .	500,000	534,615
			5.25%, 3/1/2026 . . . . .	100,000	107,371
<b>AUTO MANUFACTURERS — 0.6%</b>			PACCAR Financial Corp.:		
American Honda Finance Corp.:			Series MTN, 2.30%, 8/10/2022. . . . .	50,000	50,118
Series MTN, 1.95%, 7/20/2020. . . . .	25,000	24,927	Series MTN, 2.65%, 5/10/2022. . . . .	50,000	50,604
Series MTN, 2.45%, 9/24/2020. . . . .	75,000	75,185	Series MTN, 3.10%, 5/10/2021. . . . .	40,000	40,634
Series MTN, 2.90%, 2/16/2024 (a) . . . . .	50,000	50,987	Toyota Motor Credit Corp.:		
Series MTN, 3.63%, 10/10/2023 (a). . . . .	300,000	315,255	Series GMTN, 1.90%, 4/8/2021 . . . . .	275,000	273,795
Ford Motor Co.:			Series GMTN, 2.80%, 7/13/2022. . . . .	25,000	25,482
4.35%, 12/8/2026 (a) . . . . .	100,000	100,875	Series GMTN, 3.05%, 1/11/2028 (a) . . . . .	50,000	51,587
4.75%, 1/15/2043 . . . . .	50,000	43,459	Series GMTN, 3.45%, 9/20/2023. . . . .	100,000	104,682
5.29%, 12/8/2046 . . . . .	100,000	92,993	Series MTN, 2.15%, 9/8/2022 (a) . . . . .	50,000	49,982
Ford Motor Credit Co. LLC:			Series MTN, 2.60%, 1/11/2022. . . . .	200,000	202,078
2.34%, 11/2/2020 . . . . .	250,000	247,965	Series MTN, 2.90%, 4/17/2024. . . . .	50,000	51,271
2.98%, 8/3/2022 . . . . .	200,000	197,982	Series MTN, 2.95%, 4/13/2021. . . . .	50,000	50,675
3.10%, 5/4/2023 . . . . .	100,000	98,312	Series MTN, 3.40%, 4/14/2025. . . . .	100,000	105,496
3.34%, 3/18/2021 . . . . .	150,000	150,619			6,556,518
3.82%, 11/2/2027 (a) . . . . .	250,000	239,192	<b>AUTO PARTS &amp; EQUIPMENT — 0.0% (b)</b>		
			Aptiv PLC:		
			4.25%, 1/15/2026 . . . . .	25,000	26,255
			4.40%, 10/1/2046 . . . . .	30,000	28,040

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Aptiv PLC 4.35%, 3/15/2029 . . . . . \$	45,000	\$ 47,323	Series MTN, 5.00%, 1/21/2044. . . . . \$	100,000	\$ 121,565
Lear Corp.:			Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (a) (c) . . . . .	200,000	203,890
4.25%, 5/15/2029 . . . . .	25,000	25,220	Series MTN, 3 Month USD LIBOR + 0.94%, 3.86%, 7/23/2024 (c) . . . . .	500,000	525,075
5.25%, 1/15/2025 . . . . .	20,000	20,697	Series MTN, 3 Month USD LIBOR + 0.97%, 3.46%, 3/15/2025 (c) . . . . .	500,000	518,850
5.25%, 5/15/2049 . . . . .	30,000	29,643	Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (c) . . . . .	250,000	255,895
		177,178	Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (a) (c) . . . . .	200,000	203,248
<b>BANKS — 5.6%</b>			Series MTN, 3 Month USD LIBOR + 1.21%, 3.97%, 2/7/2030 (c) . . . . .	150,000	160,600
Australia & New Zealand Banking Group, Ltd.:			Series MTN, 3 Month USD LIBOR + 1.31%, 4.27%, 7/23/2029 (c) . . . . .	500,000	545,625
2.63%, 5/19/2022 . . . . .	250,000	252,185	Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (c) . . . . .	150,000	169,789
Series MTN, 2.30%, 6/1/2021.	100,000	100,039	Bank of America NA 3 Month USD LIBOR + 0.65%, 3.34%, 1/25/2023 (c) .	270,000	277,042
Banco Bilbao Vizcaya Argentaria SA			Bank of Montreal:		
3.00%, 10/20/2020. . . . .	25,000	25,174	Series D, 3.10%, 4/13/2021 . .	60,000	60,926
Banco Santander SA:			Series MTN, 1.90%, 8/27/2021 (a) . . . . .	300,000	297,912
3.13%, 2/23/2023 . . . . .	200,000	202,968	Series MTN, 2.50%, 6/28/2024. . . . .	65,000	65,060
4.38%, 4/12/2028 (a) . . . . .	200,000	212,444	Series MTN, 2.55%, 11/6/2022 (a) . . . . .	30,000	30,282
Bank of America Corp.:			Series MTN, 2.90%, 3/26/2022 (a) . . . . .	100,000	101,544
6.11%, 1/29/2037 . . . . .	75,000	95,580	Series MTN, 3.10%, 7/13/2020 (a) . . . . .	50,000	50,427
3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (c) . . . . .	250,000	259,082	Bank of New York Mellon Corp.:		
3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (c) . . . . .	96,000	97,673	Series G, 3.00%, 2/24/2025 (a) . . . . .	100,000	102,781
3 Month USD LIBOR + 0.81%, 3.37%, 1/23/2026 (c) . . . . .	250,000	257,530	Series MTN, 2.05%, 5/3/2021 (a) . . . . .	50,000	49,909
3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (a) (c) . . . . .	234,000	236,712	Series MTN, 2.20%, 8/16/2023. . . . .	200,000	199,122
3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (c) . . . . .	360,000	370,346	Series MTN, 2.60%, 2/7/2022.	125,000	126,254
3 Month USD LIBOR + 1.19%, 3.95%, 1/23/2049 (a) (c) . . . . .	100,000	105,805	Series MTN, 3.25%, 5/16/2027. . . . .	100,000	103,691
3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (c) . . . . .	200,000	217,764	Series MTN, 3.30%, 8/23/2029. . . . .	250,000	259,070
Series GMTN, 2.63%, 4/19/2021. . . . .	600,000	603,594	Bank of Nova Scotia:		
Series GMTN, 3.50%, 4/19/2026. . . . .	130,000	135,840	2.35%, 10/21/2020. . . . .	100,000	100,164
Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (c) . . . . .	250,000	260,185	2.70%, 3/7/2022 . . . . .	100,000	101,373
Series L, 3.95%, 4/21/2025 . .	50,000	52,438			
Series MTN, 2.50%, 10/21/2022 . . . . .	50,000	50,121			
Series MTN, 4.00%, 4/1/2024.	50,000	53,343			
Series MTN, 4.13%, 1/22/2024. . . . .	25,000	26,721			
Series MTN, 4.20%, 8/26/2024. . . . .	50,000	53,146			
Series MTN, 4.88%, 4/1/2044.	50,000	59,789			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<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 + 2.65%, 4.65%, 10/12/2022 (c) . . . . .	\$ 250,000	\$ 238,832	Citigroup, Inc.:		
Series BKNT, 2.45%, 3/22/2021 . . . . .	200,000	200,868	2.35%, 8/2/2021 (a) . . . . .	\$ 50,000	\$ 49,966
Series BKNT, 2.50%, 1/8/2021 . . . . .	250,000	251,065	2.70%, 3/30/2021 . . . . .	175,000	175,873
Barclays Bank PLC:			2.70%, 10/27/2022 . . . . .	250,000	251,900
2.65%, 1/11/2021 . . . . .	200,000	200,346	2.75%, 4/25/2022 . . . . .	300,000	302,802
5.14%, 10/14/2020 . . . . .	100,000	102,834	2.90%, 12/8/2021 . . . . .	250,000	252,817
Barclays PLC:			3.20%, 10/21/2026 . . . . .	300,000	306,162
3.20%, 8/10/2021 . . . . .	200,000	201,520	3.75%, 6/16/2024 . . . . .	25,000	26,364
3.68%, 1/10/2023 . . . . .	200,000	202,744	4.13%, 7/25/2028 . . . . .	70,000	74,076
4.38%, 1/12/2026 . . . . .	50,000	51,907	4.30%, 11/20/2026 . . . . .	50,000	52,814
5.25%, 8/17/2045 . . . . .	25,000	27,165	4.40%, 6/10/2025 . . . . .	250,000	267,057
3 Month USD LIBOR + 1.36%, 4.34%, 5/16/2024 (c) . . . . .	250,000	258,200	4.45%, 9/29/2027 . . . . .	150,000	161,617
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (c) . . . . .	200,000	213,026	4.65%, 7/30/2045 . . . . .	25,000	28,732
BB&T Corp.:			5.30%, 5/6/2044 . . . . .	50,000	59,969
Series MTN, 2.15%, 2/1/2021 .	275,000	274,510	6.68%, 9/13/2043 . . . . .	175,000	244,741
Series MTN, 3.05%, 6/20/2022 . . . . .	150,000	153,240	3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (c) . . . . .	100,000	101,212
Series MTN, 3.75%, 12/6/2023 . . . . .	50,000	52,929	3 Month USD LIBOR + 1.02%, 4.04%, 6/1/2024 (a) (c) . . . . .	500,000	528,145
Series MTN, 3.88%, 3/19/2029 . . . . .	100,000	106,824	3 Month USD LIBOR + 1.19%, 4.08%, 4/23/2029 (a) (c) . . . . .	250,000	268,585
BNP Paribas SA:			3 Month USD LIBOR + 1.34%, 3.98%, 3/20/2030 (c) . . . . .	250,000	267,182
Series BKNT, 5.00%, 1/15/2021 . . . . .	100,000	104,023	3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (c) . . . . .	100,000	104,318
Series MTN, 4.25%, 10/15/2024 . . . . .	250,000	262,767	3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (c) . . . . .	250,000	264,145
BPCE SA			3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (a) (c) . . . . .	150,000	167,257
4.00%, 4/15/2024 . . . . .	250,000	266,110	3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (c) . . . . .	250,000	258,000
Branch Banking & Trust Co.			Citizens Bank NA/Providence RI		
Series BKNT, 3.63%, 9/16/2025 . . . . .	25,000	26,282	Series BKNT, 2.25%, 10/30/2020 . . . . .	250,000	249,482
Canadian Imperial Bank of Commerce:			Comerica, Inc.:		
2.55%, 6/16/2022 . . . . .	50,000	50,530	3.70%, 7/31/2023 (a) . . . . .	50,000	52,326
2.70%, 2/2/2021 . . . . .	85,000	85,614	4.00%, 2/1/2029 (a) . . . . .	50,000	53,719
3.10%, 4/2/2024 (a) . . . . .	100,000	102,188	Commonwealth Bank of Australia		
Capital One Financial Corp.:			Series BKNT, 2.55%, 3/15/2021 (a) . . . . .	100,000	100,475
3.20%, 1/30/2023 . . . . .	250,000	256,280	Cooperatieve Rabobank UA:		
3.30%, 10/30/2024 . . . . .	100,000	102,559	2.75%, 1/10/2023 . . . . .	250,000	253,147
3.75%, 7/28/2026 (a) . . . . .	125,000	127,235	3.88%, 2/8/2022 . . . . .	50,000	52,011
3.80%, 1/31/2028 . . . . .	250,000	258,267	4.38%, 8/4/2025 . . . . .	250,000	266,115
Capital One NA			4.50%, 1/11/2021 . . . . .	50,000	51,659
Series BKNT, 2.95%, 7/23/2021 . . . . .	75,000	75,782	5.75%, 12/1/2043 . . . . .	50,000	63,840
Citibank NA:			Series GMTN, 2.50%, 1/19/2021 . . . . .	300,000	301,041
Series BKNT, 2.13%, 10/20/2020 . . . . .	275,000	274,425			
Series BKNT, 3.65%, 1/23/2024 . . . . .	250,000	262,992			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Credit Suisse AG			3 Month USD LIBOR +		
Series MTN, 3.63%, 9/9/2024			0.82%, 2.88%, 10/31/2022		
(a) . . . . . \$	500,000	\$ 526,575	(c) . . . . . \$	275,000	\$ 277,148
Credit Suisse Group Funding			3 Month USD LIBOR +		
Guernsey, Ltd.:			1.20%, 3.27%, 9/29/2025		
3.13%, 12/10/2020 . . . . .	450,000	453,627	(c) . . . . .	325,000	331,864
3.80%, 6/9/2023 . . . . .	150,000	156,016	Series MTN, 4.80%, 7/8/2044.	50,000	57,508
Deutsche Bank AG:			HSBC Holdings PLC:		
2.70%, 7/13/2020 . . . . .	275,000	273,614	2.95%, 5/25/2021 . . . . .	250,000	251,990
2.95%, 8/20/2020 . . . . .	50,000	49,696	3.40%, 3/8/2021 . . . . .	275,000	279,323
3.30%, 11/16/2022 . . . . .	250,000	246,375	3.60%, 5/25/2023 . . . . .	250,000	260,052
3.70%, 5/30/2024 . . . . .	50,000	49,121	4.30%, 3/8/2026 . . . . .	250,000	267,652
4.25%, 10/14/2021 . . . . .	200,000	202,672	5.10%, 4/5/2021 . . . . .	50,000	52,240
Discover Bank:			5.25%, 3/14/2044 (a) . . . . .	450,000	524,034
Series BKNT, 3.35%,			6.50%, 9/15/2037 . . . . .	200,000	260,728
2/6/2023 (a) . . . . .	250,000	255,927	3 Month USD LIBOR +		
Series BKNT, 3.45%,			0.99%, 3.95%, 5/18/2024		
7/27/2026 . . . . .	25,000	25,360	(c) . . . . .	250,000	261,197
Fifth Third Bancorp			3 Month USD LIBOR +		
3.95%, 3/14/2028 . . . . .	100,000	107,767	1.21%, 3.80%, 3/11/2025		
Fifth Third Bank:			(c) . . . . .	500,000	520,515
Series BKNT, 2.25%,			3 Month USD LIBOR +		
6/14/2021 . . . . .	50,000	49,965	1.35%, 4.29%, 9/12/2026		
Series BKNT, 3.35%,			(c) . . . . .	200,000	212,866
7/26/2021 . . . . .	200,000	204,082	3 Month USD LIBOR +		
Series BKNT, 3.85%,			1.53%, 4.58%, 6/19/2029		
3/15/2026 . . . . .	225,000	237,402	(c) . . . . .	250,000	273,002
Goldman Sachs Group, Inc.:			3 Month USD LIBOR +		
2.35%, 11/15/2021 . . . . .	175,000	174,655	1.55%, 4.04%, 3/13/2028		
2.60%, 12/27/2020 . . . . .	250,000	250,237	(c) . . . . .	250,000	262,262
2.63%, 4/25/2021 . . . . .	150,000	150,538	3 Month USD LIBOR +		
2.75%, 9/15/2020 . . . . .	250,000	251,030	0.92%, 3.03%, 11/22/2023		
2.88%, 2/25/2021 . . . . .	25,000	25,179	(c) . . . . .	250,000	253,212
3.00%, 4/26/2022 . . . . .	250,000	252,262	Huntington Bancshares, Inc.:		
3.50%, 1/23/2025 . . . . .	50,000	51,757	2.30%, 1/14/2022 . . . . .	25,000	24,974
3.50%, 11/16/2026 . . . . .	250,000	255,927	4.00%, 5/15/2025 . . . . .	100,000	106,525
3.63%, 1/22/2023 . . . . .	25,000	25,927	Huntington National Bank		
3.63%, 2/20/2024 (a) . . . . .	560,000	584,086	Series BKNT, 3.55%,		
3.75%, 2/25/2026 . . . . .	50,000	52,215	10/6/2023 . . . . .	250,000	261,712
4.00%, 3/3/2024 . . . . .	50,000	53,029	Industrial & Commercial Bank		
4.75%, 10/21/2045 . . . . .	50,000	57,457	of China, Ltd.		
5.15%, 5/22/2045 . . . . .	250,000	285,620	2.45%, 10/20/2021 . . . . .	250,000	248,940
5.95%, 1/15/2027 . . . . .	50,000	58,520	ING Groep NV:		
6.25%, 2/1/2041 . . . . .	200,000	267,362	3.55%, 4/9/2024 (a) . . . . .	200,000	206,676
6.75%, 10/1/2037 . . . . .	150,000	196,303	4.55%, 10/2/2028 . . . . .	200,000	220,176
3 Month USD LIBOR +			Intesa Sanpaolo SpA		
0.99%, 2.91%, 7/24/2023			5.25%, 1/12/2024 . . . . .	50,000	53,169
(c) . . . . .	250,000	252,462	JPMorgan Chase & Co.:		
3 Month USD LIBOR +			2.40%, 6/7/2021 . . . . .	550,000	550,742
1.37%, 4.02%, 10/31/2038			2.55%, 3/1/2021 . . . . .	250,000	250,545
(c) . . . . .	200,000	205,918	2.70%, 5/18/2023 . . . . .	125,000	126,294
3 Month USD LIBOR +			2.95%, 10/1/2026 . . . . .	350,000	354,928
1.43%, 4.41%, 4/23/2039			2.97%, 1/15/2023 . . . . .	50,000	50,704
(c) . . . . .	350,000	377,478	3.38%, 5/1/2023 . . . . .	75,000	77,093
3 Month USD LIBOR +			3.88%, 2/1/2024 (a) . . . . .	50,000	53,084
1.51%, 3.69%, 6/5/2028			4.13%, 12/15/2026 . . . . .	50,000	53,548
(c) . . . . .	250,000	258,075	4.25%, 10/1/2027 . . . . .	80,000	86,543

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.85%, 2/1/2044 . . . . . \$	50,000	\$ 59,693	Series MTN, 3.40%, 5/20/2026. . . . . \$	25,000	\$ 25,725
4.95%, 6/1/2045 . . . . .	50,000	59,164	KeyCorp.:		
5.40%, 1/6/2042 . . . . .	50,000	63,472	Series MTN, 2.90%, 9/15/2020. . . . .	100,000	100,596
5.50%, 10/15/2040. . . . .	150,000	191,161	Series MTN, 4.15%, 10/29/2025 . . . . .	65,000	70,414
3 Month USD LIBOR + 0.70%, 3.21%, 4/1/2023 (c) . . . . .	155,000	158,108	Landwirtschaftliche Rentenbank: 2.00%, 1/13/2025 . . . . .	25,000	25,150
3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (c) . . . . .	75,000	77,742	2.25%, 10/1/2021 . . . . .	50,000	50,487
3 Month USD LIBOR + 0.89%, 3.80%, 7/23/2024 (c) . . . . .	200,000	209,486	Series GMTN, 1.75%, 7/27/2026 (a) . . . . .	50,000	49,240
3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (c) . . . . .	338,000	341,241	Lloyds Banking Group PLC: 3.00%, 1/11/2022 . . . . .	200,000	201,902
3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (c) . . . . .	185,000	191,797	3.75%, 1/11/2027 . . . . .	100,000	101,784
3 Month USD LIBOR + 1.00%, 4.02%, 12/5/2024 (c) . . . . .	500,000	530,995	4.05%, 8/16/2023 . . . . .	300,000	312,927
3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (c) . . . . .	100,000	102,711	4.34%, 1/9/2048 (a) . . . . .	200,000	194,850
3 Month USD LIBOR + 1.16%, 3.70%, 5/6/2030 (c) . . . . .	125,000	131,809	4.65%, 3/24/2026 . . . . .	100,000	104,292
3 Month USD LIBOR + 1.22%, 3.90%, 1/23/2049 (c) . . . . .	450,000	472,504	3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (c) . . . . .	200,000	199,732
3 Month USD LIBOR + 1.26%, 4.20%, 7/23/2029 (c) . . . . .	200,000	218,454	Manufacturers & Traders Trust Co. Series BKNT, 2.63%, 1/25/2021 . . . . .	250,000	251,277
3 Month USD LIBOR + 1.33%, 4.45%, 12/5/2029 (c) . . . . .	250,000	277,962	Mitsubishi UFJ Financial Group, Inc.:		
3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (c) . . . . .	250,000	264,767	2.19%, 9/13/2021 . . . . .	50,000	49,746
3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (c) . . . . .	200,000	209,340	2.67%, 7/25/2022 . . . . .	300,000	301,797
3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (c) . . . . .	200,000	208,138	2.76%, 9/13/2026 . . . . .	25,000	24,942
3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (c) . . . . .	100,000	105,707	3.00%, 2/22/2022 (a) . . . . .	50,000	50,711
3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (c) . . . . .	50,000	53,388	3.29%, 7/25/2027 (a) . . . . .	50,000	51,665
3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (c) . . . . .	100,000	110,439	3.41%, 3/7/2024 . . . . .	250,000	259,137
KeyBank NA: Series BKNT, 2.30%, 9/14/2022. . . . .	250,000	250,275	3.46%, 3/2/2023 . . . . .	50,000	51,605
			3.54%, 7/26/2021 . . . . .	30,000	30,668
			3.68%, 2/22/2027 . . . . .	50,000	52,929
			3.74%, 3/7/2029 . . . . .	250,000	268,107
			3.76%, 7/26/2023 . . . . .	100,000	104,624
			3.78%, 3/2/2025 . . . . .	50,000	52,870
			3.85%, 3/1/2026 . . . . .	25,000	26,613
			3.96%, 3/2/2028 (a) . . . . .	50,000	54,255
			4.05%, 9/11/2028 . . . . .	100,000	109,726
			4.29%, 7/26/2038 . . . . .	35,000	38,941
			Mizuho Financial Group, Inc.:		
			2.95%, 2/28/2022 . . . . .	200,000	202,412
			4.02%, 3/5/2028 . . . . .	200,000	218,038
			Morgan Stanley:		
			2.75%, 5/19/2022 . . . . .	450,000	454,698
			3.63%, 1/20/2027 . . . . .	100,000	104,754
			3.95%, 4/23/2027 . . . . .	25,000	26,150
			4.30%, 1/27/2045 . . . . .	50,000	54,733
			4.38%, 1/22/2047 . . . . .	100,000	111,265
			6.38%, 7/24/2042 . . . . .	65,000	90,581
			3 Month USD LIBOR + 0.85%, 3.74%, 4/24/2024 (c) . . . . .	250,000	260,665

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<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 (c) . . . . .	\$ 100,000	\$ 103,807	Regions Financial Corp. 3.20%, 2/8/2021 . . . . .	\$ 25,000	\$ 25,276
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (c) . . . . .	100,000	104,188	Royal Bank of Canada: 2.30%, 3/22/2021 . . . . .	125,000	125,555
Series GMTN, 2.50%, 4/21/2021. . . . .	225,000	225,412	Series GMTN, 2.50%, 1/19/2021. . . . .	100,000	100,475
Series GMTN, 3.13%, 1/23/2023. . . . .	300,000	306,756	Series GMTN, 3.20%, 4/30/2021. . . . .	575,000	585,419
Series GMTN, 3.75%, 2/25/2023. . . . .	50,000	52,213	Series GMTN, 3.70%, 10/5/2023. . . . .	500,000	526,565
Series GMTN, 3.88%, 1/27/2026. . . . .	125,000	132,992	Series GMTN, 4.65%, 1/27/2026 (a) . . . . .	100,000	109,375
Series GMTN, 4.00%, 7/23/2025. . . . .	500,000	535,910	Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023 . . . . .	75,000	76,994
Series GMTN, 4.35%, 9/8/2026 . . . . .	50,000	53,607	5.13%, 5/28/2024 . . . . .	100,000	105,504
Series GMTN, 3 Month USD LIBOR + 1.14%, 3.77%, 1/24/2029 (c) . . . . .	250,000	263,412	6.00%, 12/19/2023 . . . . .	95,000	103,522
Series GMTN, 3 Month USD LIBOR + 1.63%, 4.43%, 1/23/2030 (c) . . . . .	250,000	276,470	6.10%, 6/10/2023 . . . . .	45,000	48,847
Series MTN, 2.63%, 11/17/2021 . . . . .	250,000	251,500	6.13%, 12/15/2022 . . . . .	105,000	113,222
Series MTN, 3.13%, 7/27/2026. . . . .	225,000	228,991	3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (c) . . . . .	250,000	252,565
National Australia Bank, Ltd.: 2.88%, 4/12/2023 . . . . .	250,000	254,150	3 Month USD LIBOR + 1.55%, 4.52%, 6/25/2024 (c) . . . . .	250,000	260,410
Series BKNT, 1.88%, 7/12/2021. . . . .	250,000	247,990	3 Month USD LIBOR + 1.87%, 4.45%, 5/8/2030 (c) . . . . .	200,000	207,134
Series BKNT, 2.50%, 7/12/2026. . . . .	50,000	49,324	Santander Holdings USA, Inc.: 3.40%, 1/18/2023 . . . . .	50,000	50,768
Northern Trust Corp.: 3.65%, 8/3/2028 . . . . .	100,000	107,864	3.70%, 3/28/2022 . . . . .	60,000	61,380
3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (c) . . . . .	63,000	63,805	4.40%, 7/13/2027 . . . . .	50,000	52,224
PNC Bank NA: Series BKNT, 2.15%, 4/29/2021. . . . .	250,000	249,552	4.45%, 12/3/2021 . . . . .	30,000	31,166
Series BKNT, 2.63%, 2/17/2022. . . . .	250,000	252,152	4.50%, 7/17/2025 . . . . .	50,000	53,158
Series BKNT, 3.25%, 1/22/2028. . . . .	250,000	260,285	Series FXD, 3.50%, 6/7/2024 . . . . .	70,000	71,165
PNC Financial Services Group, Inc.: 3.15%, 5/19/2027 . . . . .	100,000	103,061	Santander UK Group Holdings PLC: 2.88%, 10/16/2020 . . . . .	100,000	100,268
3.30%, 3/8/2022 . . . . .	50,000	51,457	3.57%, 1/10/2023 . . . . .	250,000	254,402
3.45%, 4/23/2029 . . . . .	100,000	105,154	3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (a) (c) . . . . .	200,000	202,158
3.50%, 1/23/2024 (a) . . . . .	50,000	52,625	Skandinaviska Enskilda Banken AB 1.88%, 9/13/2021 . . . . .	50,000	49,438
3.90%, 4/29/2024 . . . . .	50,000	52,725	Sumitomo Mitsui Financial Group, Inc.: 2.44%, 10/19/2021 . . . . .	70,000	70,112
Regions Bank Series BKNT, 2.75%, 4/1/2021 . . . . .	250,000	251,327	2.78%, 7/12/2022 . . . . .	350,000	353,689
			2.78%, 10/18/2022 . . . . .	100,000	100,942
			2.85%, 1/11/2022 . . . . .	250,000	252,510
			2.93%, 3/9/2021 . . . . .	100,000	100,932
			3.01%, 10/19/2026 . . . . .	50,000	50,691
			3.10%, 1/17/2023 . . . . .	200,000	204,370
			3.36%, 7/12/2027 . . . . .	50,000	52,057
			3.75%, 7/19/2023 . . . . .	50,000	52,397
			3.78%, 3/9/2026 . . . . .	30,000	31,931

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.94%, 7/19/2028 . . . . . \$	50,000	\$ 54,293	Series GMTN, 4.30%, 7/22/2027. . . . . \$	50,000	\$ 54,000
4.31%, 10/16/2028 (a) . . . . .	100,000	111,767	Series GMTN, 4.90%, 11/17/2045 . . . . .	150,000	173,664
SunTrust Bank:			Series MTN, 2.63%, 7/22/2022. . . . .	365,000	367,654
Series BKNT, 2.45%, 8/1/2022 . . . . .	50,000	50,140	Series MTN, 3.00%, 1/22/2021. . . . .	50,000	50,464
Series BKNT, 2.80%, 5/17/2022. . . . .	100,000	101,263	Series MTN, 3.30%, 9/9/2024 (a) . . . . .	150,000	155,097
Series BKNT, 3.00%, 2/2/2023 (a) . . . . .	100,000	101,934	Series MTN, 3.55%, 9/29/2025. . . . .	50,000	52,218
Series BKNT, 4.05%, 11/3/2025 (a) . . . . .	40,000	43,162	Series MTN, 3.75%, 1/24/2024. . . . .	250,000	262,827
SunTrust Banks, Inc.:			Series MTN, 4.15%, 1/24/2029 (a) . . . . .	250,000	272,035
2.70%, 1/27/2022 . . . . .	50,000	50,325	Series MTN, 4.75%, 12/7/2046. . . . .	450,000	512,343
4.00%, 5/1/2025 . . . . .	100,000	107,097	Series MTN, 3 Month USD LIBOR + 1.17%, 3.20%, 6/17/2027 (a) (c) . . . . .	110,000	112,433
Svenska Handelsbanken AB:			Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (c) . . . . .	350,000	365,235
1.95%, 9/8/2020 . . . . .	168,000	167,407	Wells Fargo Bank NA Series BKNT, 2.60%, 1/15/2021 . . . . .	250,000	251,030
Series GMTN, 2.40%, 10/1/2020. . . . .	75,000	75,191	Wells Fargo Capital X 5.95%, 12/1/2086 . . . . .	25,000	29,768
Synchrony Bank			Westpac Banking Corp.:		
Series BKNT, 3.00%, 6/15/2022 . . . . .	250,000	251,892	2.65%, 1/25/2021 . . . . .	100,000	100,606
Synovus Financial Corp.			2.80%, 1/11/2022 . . . . .	100,000	101,245
3.13%, 11/1/2022 . . . . .	15,000	15,061	2.85%, 5/13/2026 . . . . .	50,000	50,483
Toronto-Dominion Bank:			3.35%, 3/8/2027 . . . . .	150,000	156,267
Series GMTN, 2.50%, 12/14/2020 . . . . .	50,000	50,227	3.40%, 1/25/2028 . . . . .	100,000	104,981
Series GMTN, 2.55%, 1/25/2021. . . . .	100,000	100,543	3.65%, 5/15/2023 . . . . .	100,000	104,466
Series GMTN, 3.15%, 9/17/2020. . . . .	350,000	354,095			59,216,336
Series GMTN, 3.50%, 7/19/2023. . . . .	50,000	52,442	<b>BEVERAGES — 0.6%</b>		
Series MTN, 3.25%, 6/11/2021. . . . .	100,000	101,991	Anheuser-Busch Cos.		
US Bancorp:			LLC/Anheuser-Busch InBev Worldwide, Inc.:		
Series MTN, 2.35%, 1/29/2021. . . . .	100,000	100,290	4.70%, 2/1/2036 . . . . .	125,000	137,229
Series MTN, 3.10%, 4/27/2026. . . . .	50,000	51,028	4.90%, 2/1/2046 . . . . .	475,000	528,566
Series MTN, 3.60%, 9/11/2024. . . . .	25,000	26,318	Anheuser-Busch InBev Worldwide, Inc.:		
Series V, 2.63%, 1/24/2022. . . . .	300,000	303,216	3.75%, 7/15/2042 . . . . .	50,000	47,641
US Bank NA:			4.00%, 4/13/2028 . . . . .	80,000	86,242
Series BKNT, 3.15%, 4/26/2021. . . . .	350,000	356,016	4.15%, 1/23/2025 (a) . . . . .	410,000	444,284
Series BKNT, 3.40%, 7/24/2023. . . . .	250,000	261,020	4.38%, 4/15/2038 (a) . . . . .	215,000	227,332
Wells Fargo & Co.:			4.60%, 4/15/2048 . . . . .	35,000	37,492
2.10%, 7/26/2021 . . . . .	300,000	298,236	4.75%, 1/23/2029 . . . . .	605,000	686,022
2.50%, 3/4/2021 . . . . .	50,000	50,103	4.75%, 4/15/2058 . . . . .	125,000	133,420
3.00%, 4/22/2026 . . . . .	250,000	252,842	4.90%, 1/23/2031 . . . . .	65,000	75,291
3.00%, 10/23/2026. . . . .	250,000	252,585	4.95%, 1/15/2042 . . . . .	250,000	277,762
3.07%, 1/24/2023 (a) . . . . .	250,000	254,007	5.45%, 1/23/2039 . . . . .	415,000	492,966
4.13%, 8/15/2023 . . . . .	25,000	26,368	5.55%, 1/23/2049 . . . . .	65,000	79,474
4.48%, 1/16/2024 . . . . .	25,000	26,803			
5.38%, 11/2/2043 . . . . .	150,000	181,993			
5.61%, 1/15/2044 . . . . .	325,000	405,486			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.80%, 1/23/2059 . . . . . \$	45,000	\$ 56,397	Biogen, Inc.:		
Brown-Forman Corp.:			2.90%, 9/15/2020 . . . . . \$	25,000	\$ 25,124
3.50%, 4/15/2025 . . . . .	50,000	52,755	4.05%, 9/15/2025 . . . . .	50,000	53,619
4.00%, 4/15/2038 . . . . .	50,000	54,006	5.20%, 9/15/2045 . . . . .	275,000	308,093
Coca-Cola Co.:			Celgene Corp.:		
1.55%, 9/1/2021 . . . . .	200,000	197,978	2.88%, 8/15/2020 . . . . .	225,000	226,235
2.20%, 5/25/2022 . . . . .	200,000	200,970	2.88%, 2/19/2021 . . . . .	25,000	25,203
2.25%, 9/1/2026 . . . . .	25,000	24,811	3.25%, 2/20/2023 (a) . . . . .	50,000	51,379
2.88%, 10/27/2025 . . . . .	25,000	25,861	3.63%, 5/15/2024 . . . . .	25,000	26,152
3.20%, 11/1/2023 . . . . .	25,000	26,154	3.88%, 8/15/2025 . . . . .	25,000	26,730
Constellation Brands, Inc.:			3.90%, 2/20/2028 . . . . .	100,000	107,451
2.25%, 11/6/2020 . . . . .	250,000	249,440	4.35%, 11/15/2047 . . . . .	225,000	248,371
2.70%, 5/9/2022 . . . . .	50,000	50,347	4.55%, 2/20/2048 . . . . .	100,000	114,103
3.75%, 5/1/2021 . . . . .	5,000	5,116	4.63%, 5/15/2044 . . . . .	50,000	56,877
4.25%, 5/1/2023 . . . . .	25,000	26,567	Gilead Sciences, Inc.:		
4.50%, 5/9/2047 . . . . .	50,000	52,251	1.95%, 3/1/2022 . . . . .	5,000	4,964
4.65%, 11/15/2028 (a) . . . . .	30,000	33,502	2.55%, 9/1/2020 . . . . .	250,000	250,652
Diageo Capital PLC:			2.95%, 3/1/2027 (a) . . . . .	25,000	25,426
2.63%, 4/29/2023 . . . . .	75,000	75,994	3.25%, 9/1/2022 . . . . .	250,000	257,085
3.88%, 5/18/2028 . . . . .	200,000	218,362	3.65%, 3/1/2026 . . . . .	85,000	89,839
Diageo Investment Corp.:			4.15%, 3/1/2047 . . . . .	120,000	125,969
4.25%, 5/11/2042 . . . . .	25,000	28,010	4.40%, 12/1/2021 . . . . .	25,000	26,145
Keurig Dr Pepper, Inc.:			4.50%, 2/1/2045 . . . . .	25,000	27,380
3.13%, 12/15/2023 . . . . .	50,000	50,698	4.60%, 9/1/2035 . . . . .	100,000	112,228
3.55%, 5/25/2021 . . . . .	200,000	203,986	4.75%, 3/1/2046 . . . . .	175,000	199,083
4.06%, 5/25/2023 . . . . .	50,000	52,510	4.80%, 4/1/2044 . . . . .	25,000	28,376
4.42%, 5/25/2025 . . . . .	200,000	214,716			<u>3,714,656</u>
5.09%, 5/25/2048 (a) . . . . .	25,000	27,876	<b>BUILDING MATERIALS —</b>		
Molson Coors Brewing Co.:			<b>0.1%</b>		
2.10%, 7/15/2021 . . . . .	250,000	248,127	Fortune Brands Home &		
3.00%, 7/15/2026 . . . . .	50,000	49,390	Security, Inc.:		
4.20%, 7/15/2046 . . . . .	30,000	28,853	4.00%, 9/21/2023 . . . . .	50,000	52,652
PepsiCo, Inc.:			Johnson Controls International		
1.70%, 10/6/2021 . . . . .	150,000	148,822	PLC:		
2.00%, 4/15/2021 . . . . .	250,000	249,637	4.50%, 2/15/2047 . . . . .	320,000	325,120
2.15%, 10/14/2020 . . . . .	50,000	50,048	3.63%, 7/2/2024 (a) (d) . . . . .	23,000	23,878
2.25%, 5/2/2022 . . . . .	300,000	301,575	Martin Marietta Materials, Inc.:		
2.85%, 2/24/2026 . . . . .	85,000	87,283	4.25%, 12/15/2047 . . . . .	100,000	93,364
3.45%, 10/6/2046 . . . . .	150,000	154,177	Masco Corp.:		
3.60%, 3/1/2024 . . . . .	25,000	26,523	3.50%, 4/1/2021 . . . . .	30,000	30,460
4.45%, 4/14/2046 (a) . . . . .	75,000	89,576	4.38%, 4/1/2026 . . . . .	170,000	178,735
4.60%, 7/17/2045 . . . . .	25,000	30,048	Owens Corning:		
		<u>6,646,087</u>	4.30%, 7/15/2047 . . . . .	100,000	84,976
<b>BIOTECHNOLOGY — 0.4%</b>			Vulcan Materials Co.:		
Amgen, Inc.:			4.70%, 3/1/2048 . . . . .	100,000	99,489
1.85%, 8/19/2021 . . . . .	200,000	197,892			<u>888,674</u>
2.65%, 5/11/2022 . . . . .	150,000	151,116	<b>CHEMICALS — 0.4%</b>		
3.20%, 11/2/2027 (a) . . . . .	250,000	256,107	Cabot Corp.:		
3.63%, 5/22/2024 . . . . .	100,000	104,943	4.00%, 7/1/2029 . . . . .	25,000	25,355
4.40%, 5/1/2045 . . . . .	50,000	53,098	Celanese US Holdings LLC:		
4.56%, 6/15/2048 . . . . .	200,000	216,828	3.50%, 5/8/2024 . . . . .	30,000	30,814
4.66%, 6/15/2051 (a) . . . . .	225,000	245,837	4.63%, 11/15/2022 . . . . .	10,000	10,595
6.38%, 6/1/2037 . . . . .	50,000	63,835	5.88%, 6/15/2021 . . . . .	10,000	10,598
Baxalta, Inc.:			Dow Chemical Co.:		
4.00%, 6/23/2025 . . . . .	8,000	8,516	3.00%, 11/15/2022 (a) . . . . .	275,000	278,987

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.63%, 5/15/2026 (e) . . . . . \$	100,000	\$ 103,700	<b>COMMERCIAL SERVICES</b>		
4.25%, 10/1/2034 . . . . .	50,000	52,262	— <b>0.2%</b>		
4.38%, 11/15/2042 . . . . .	50,000	50,796	Automatic Data Processing, Inc.		
4.80%, 11/30/2028 (a) (e) . . . . .	100,000	112,429	2.25%, 9/15/2020 . . . . . \$	20,000	\$ 20,008
4.80%, 5/15/2049 (e) . . . . .	65,000	70,028	Ecolab, Inc.:		
DowDuPont, Inc.:			2.38%, 8/10/2022 . . . . .	150,000	150,465
4.21%, 11/15/2023 . . . . .	150,000	160,621	2.70%, 11/1/2026 . . . . .	150,000	151,296
4.49%, 11/15/2025 . . . . .	100,000	110,677	Equifax, Inc.		
4.73%, 11/15/2028 (a) . . . . .	150,000	169,398	3.95%, 6/15/2023 . . . . .	40,000	41,680
5.42%, 11/15/2048 . . . . .	110,000	133,795	George Washington University		
Eastman Chemical Co.:			Series 2018, 4.13%,		
3.50%, 12/1/2021 . . . . .	45,000	46,038	9/15/2048 . . . . .	100,000	112,142
3.80%, 3/15/2025 . . . . .	25,000	26,139	Massachusetts Institute of		
4.50%, 12/1/2028 (a) . . . . .	100,000	108,161	Technology		
Ecolab, Inc.			3.96%, 7/1/2038 . . . . .	50,000	54,498
4.35%, 12/8/2021 . . . . .	20,000	20,993	Moody's Corp.:		
Huntsman International LLC			2.63%, 1/15/2023 (a) . . . . .	250,000	251,190
4.50%, 5/1/2029 (a) . . . . .	20,000	20,604	2.75%, 12/15/2021 . . . . .	200,000	201,696
International Flavors &			Northwestern University		
Fragrances, Inc.			Series 2017, 3.66%,		
4.45%, 9/26/2028 (a) . . . . .	45,000	48,893	12/1/2057 . . . . .	150,000	160,957
LYB International Finance B.V.			President and Fellows of Harvard		
4.88%, 3/15/2044 . . . . .	25,000	26,622	College		
LYB International Finance II B.V.			3.15%, 7/15/2046 . . . . .	225,000	223,551
3.50%, 3/2/2027 (a) . . . . .	250,000	254,387	RELX Capital, Inc.:		
LyondellBasell Industries NV:			3.50%, 3/16/2023 . . . . .	30,000	30,977
4.63%, 2/26/2055 . . . . .	25,000	25,156	4.00%, 3/18/2029 . . . . .	100,000	105,963
5.75%, 4/15/2024 . . . . .	100,000	112,345	S&P Global, Inc.:		
Mosaic Co.:			3.30%, 8/14/2020 . . . . .	50,000	50,484
3.25%, 11/15/2022 . . . . .	250,000	255,010	4.50%, 5/15/2048 . . . . .	50,000	57,498
4.05%, 11/15/2027 (a) . . . . .	250,000	257,570	Total System Services, Inc.		
5.63%, 11/15/2043 . . . . .	25,000	27,525	4.45%, 6/1/2028 (a) . . . . .	100,000	107,182
Nutrien, Ltd.:			University of Southern California		
3.00%, 4/1/2025 . . . . .	50,000	50,304	3.03%, 10/1/2039 . . . . .	25,000	24,457
4.00%, 12/15/2026 . . . . .	50,000	52,263	Verisk Analytics, Inc.		
4.13%, 3/15/2035 . . . . .	25,000	24,718	4.13%, 3/15/2029 . . . . .	50,000	53,665
4.20%, 4/1/2029 . . . . .	85,000	91,893			<u>1,797,709</u>
5.00%, 4/1/2049 . . . . .	150,000	169,866	<b>COMPUTERS — 0.7%</b>		
Praxair, Inc.:			Apple, Inc.:		
3.20%, 1/30/2026 . . . . .	275,000	288,304	1.55%, 8/4/2021 . . . . .	50,000	49,531
3.55%, 11/7/2042 . . . . .	25,000	25,506	2.00%, 11/13/2020 . . . . .	300,000	299,856
RPM International, Inc.:			2.25%, 2/23/2021 . . . . .	200,000	200,644
3.75%, 3/15/2027 (a) . . . . .	50,000	50,681	2.40%, 1/13/2023 . . . . .	200,000	201,882
4.25%, 1/15/2048 . . . . .	200,000	183,894	2.40%, 5/3/2023 . . . . .	25,000	25,265
5.25%, 6/1/2045 . . . . .	25,000	26,263	2.45%, 8/4/2026 . . . . .	200,000	199,204
SASOL Financing USA LLC			2.50%, 2/9/2022 . . . . .	100,000	101,138
5.88%, 3/27/2024 . . . . .	250,000	270,507	2.75%, 1/13/2025 (a) . . . . .	200,000	204,436
Sherwin-Williams Co.:			2.85%, 5/6/2021 . . . . .	25,000	25,370
2.75%, 6/1/2022 . . . . .	200,000	202,024	2.85%, 2/23/2023 . . . . .	250,000	256,137
3.45%, 6/1/2027 (a) . . . . .	30,000	30,803	2.85%, 5/11/2024 . . . . .	200,000	205,886
4.50%, 6/1/2047 . . . . .	150,000	159,976	3.00%, 2/9/2024 . . . . .	100,000	103,292
Westlake Chemical Corp.:			3.00%, 11/13/2027 . . . . .	100,000	103,012
4.38%, 11/15/2047 (a) . . . . .	150,000	141,678	3.20%, 5/11/2027 . . . . .	250,000	260,662
5.00%, 8/15/2046 . . . . .	100,000	102,768	3.25%, 2/23/2026 . . . . .	150,000	156,898
		<u>4,420,946</u>	3.75%, 11/13/2047 (a) . . . . .	200,000	209,892
			3.85%, 5/4/2043 . . . . .	25,000	26,595

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.85%, 8/4/2046 . . . . . \$	150,000	\$ 159,504	Unilever Capital Corp.:		
4.38%, 5/13/2045 . . . . .	75,000	85,466	1.38%, 7/28/2021 . . . . . \$	100,000	\$ 98,480
4.50%, 2/23/2036 . . . . .	100,000	117,018	2.00%, 7/28/2026 . . . . .	100,000	96,394
4.65%, 2/23/2046 . . . . .	75,000	88,990	2.60%, 5/5/2024 (a) . . . . .	250,000	253,422
Dell International LLC/EMC Corp.:			2.90%, 5/5/2027 . . . . .	150,000	153,220
4.00%, 7/15/2024 (e) . . . . .	50,000	51,184	3.10%, 7/30/2025 . . . . .	50,000	51,881
4.42%, 6/15/2021 (e) . . . . .	50,000	51,488			<u>1,549,441</u>
4.90%, 10/1/2026 (e) . . . . .	100,000	104,327	<b>DISTRIBUTION &amp; WHOLESALE — 0.0% (b)</b>		
5.30%, 10/1/2029 (e) . . . . .	350,000	368,599	WW Grainger, Inc.		
5.45%, 6/15/2023 (e) . . . . .	325,000	350,256	4.60%, 6/15/2045 . . . . .	50,000	55,365
6.02%, 6/15/2026 (e) . . . . .	20,000	22,024	<b>DIVERSIFIED FINANCIAL SERVICES — 0.8%</b>		
8.35%, 7/15/2046 (e) . . . . .	270,000	340,789	AerCap Ireland Capital DAC/AerCap Global Aviation Trust:		
Hewlett Packard Enterprise Co.:			3.50%, 5/26/2022 . . . . .	150,000	152,914
3.60%, 10/15/2020 . . . . .	210,000	212,743	3.65%, 7/21/2027 (a) . . . . .	150,000	149,028
4.40%, 10/15/2022 (a) . . . . .	200,000	210,948	3.95%, 2/1/2022 . . . . .	150,000	154,234
4.90%, 10/15/2025 . . . . .	70,000	76,568	4.50%, 5/15/2021 . . . . .	300,000	309,387
6.20%, 10/15/2035 . . . . .	10,000	11,208	Air Lease Corp.:		
6.35%, 10/15/2045 . . . . .	10,000	11,073	2.75%, 1/15/2023 . . . . .	50,000	49,982
HP, Inc.:			3.00%, 9/15/2023 . . . . .	25,000	25,108
4.05%, 9/15/2022 (a) . . . . .	25,000	26,123	3.25%, 3/1/2025 . . . . .	100,000	100,590
6.00%, 9/15/2041 (a) . . . . .	250,000	275,527	3.63%, 4/1/2027 . . . . .	70,000	70,499
IBM Credit LLC			3.88%, 7/3/2023 . . . . .	50,000	51,949
2.20%, 9/8/2022 . . . . .	100,000	99,812	4.25%, 9/15/2024 . . . . .	25,000	26,442
International Business Machines Corp.:			Series GMTN, 3.75%, 6/1/2026 . . . . .	150,000	153,774
2.25%, 2/19/2021 . . . . .	200,000	200,056	Aircastle, Ltd.:		
2.80%, 5/13/2021 . . . . .	100,000	101,211	4.13%, 5/1/2024 . . . . .	25,000	25,602
2.85%, 5/13/2022 . . . . .	375,000	381,465	4.25%, 6/15/2026 (a) . . . . .	65,000	65,812
2.88%, 11/9/2022 . . . . .	100,000	102,087	5.00%, 4/1/2023 . . . . .	25,000	26,446
3.00%, 5/15/2024 . . . . .	200,000	205,338	5.13%, 3/15/2021 (a) . . . . .	25,000	25,900
3.30%, 5/15/2026 . . . . .	100,000	103,581	5.50%, 2/15/2022 (a) . . . . .	25,000	26,505
3.50%, 5/15/2029 . . . . .	215,000	224,871	American Express Co.:		
3.63%, 2/12/2024 . . . . .	50,000	52,651	2.20%, 10/30/2020 . . . . .	60,000	59,855
4.15%, 5/15/2039 . . . . .	100,000	106,792	2.50%, 8/1/2022 . . . . .	250,000	251,530
4.25%, 5/15/2049 . . . . .	150,000	161,077	3.00%, 10/30/2024 . . . . .	100,000	102,395
4.70%, 2/19/2046 . . . . .	325,000	371,254	3.40%, 2/27/2023 (a) . . . . .	200,000	207,114
5.88%, 11/29/2032 . . . . .	25,000	32,239	3.70%, 8/3/2023 . . . . .	50,000	52,501
Seagate HDD Cayman:			4.20%, 11/6/2025 (a) . . . . .	105,000	114,710
4.25%, 3/1/2022 (a) . . . . .	150,000	152,429	American Express Credit Corp.		
4.75%, 6/1/2023 (a) . . . . .	50,000	51,501	Series MTN, 2.25%, 5/5/2021 . . . . .	350,000	350,021
		<u>7,539,899</u>	Ameriprise Financial, Inc.:		
<b>COSMETICS/PERSONAL CARE — 0.2%</b>			3.00%, 3/22/2022 . . . . .	35,000	35,668
Colgate-Palmolive Co.:			3.70%, 10/15/2024 . . . . .	50,000	53,011
Series GMTN, 2.25%, 11/15/2022 . . . . .	30,000	30,233	BlackRock, Inc.:		
Series MTN, 3.70%, 8/1/2047 . . . . .	55,000	58,974	3.20%, 3/15/2027 . . . . .	56,000	58,496
Procter & Gamble Co.:			3.25%, 4/30/2029 . . . . .	60,000	62,845
1.70%, 11/3/2021 . . . . .	100,000	99,260	3.50%, 3/18/2024 . . . . .	25,000	26,496
1.85%, 2/2/2021 . . . . .	50,000	49,857	Brookfield Finance, Inc.:		
1.90%, 10/23/2020 . . . . .	250,000	249,610	3.90%, 1/25/2028 . . . . .	50,000	50,885
2.15%, 8/11/2022 . . . . .	150,000	150,849	4.70%, 9/20/2047 . . . . .	50,000	52,139
2.45%, 11/3/2026 . . . . .	150,000	150,603	4.85%, 3/29/2029 . . . . .	100,000	109,229
3.50%, 10/25/2047 (a) . . . . .	100,000	106,658			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Capital One Financial Corp. 3.90%, 1/29/2024 . . . . . \$	200,000	\$ 210,260	4.02%, 11/1/2032 . . . . . \$	50,000	\$ 55,303
Charles Schwab Corp.:			3 Month USD LIBOR + 2.91%, 4.75%, 4/30/2043 (c) . . . . .	75,000	73,642
2.65%, 1/25/2023 (a) . . . . .	100,000	101,331	ORIX Corp.:		
3.20%, 1/25/2028 . . . . .	50,000	51,630	2.90%, 7/18/2022 . . . . .	30,000	30,433
3.45%, 2/13/2026 . . . . .	50,000	52,270	3.70%, 7/18/2027 . . . . .	50,000	52,611
3.85%, 5/21/2025 . . . . .	250,000	267,330	Synchrony Financial		
4.00%, 2/1/2029 . . . . .	50,000	54,799	4.50%, 7/23/2025 . . . . .	50,000	52,486
CME Group, Inc.			TD Ameritrade Holding Corp.		
3.75%, 6/15/2028 (a) . . . . .	100,000	108,689	2.95%, 4/1/2022 . . . . .	150,000	152,566
Credit Suisse USA, Inc.			Visa, Inc.:		
7.13%, 7/15/2032 . . . . .	50,000	71,150	2.75%, 9/15/2027 . . . . .	250,000	254,942
Discover Financial Services:			2.80%, 12/14/2022 (a) . . . . .	75,000	76,842
3.85%, 11/21/2022 . . . . .	50,000	52,168	3.15%, 12/14/2025 . . . . .	250,000	262,375
4.10%, 2/9/2027 . . . . .	75,000	78,018	3.65%, 9/15/2047 (a) . . . . .	100,000	107,843
4.50%, 1/30/2026 . . . . .	50,000	53,563	4.15%, 12/14/2035 . . . . .	50,000	57,341
E*TRADE Financial Corp.			4.30%, 12/14/2045 . . . . .	50,000	58,852
2.95%, 8/24/2022 . . . . .	175,000	176,643	Western Union Co.		
Eaton Vance Corp.			4.25%, 6/9/2023 . . . . .	100,000	105,389
3.50%, 4/6/2027 . . . . .	150,000	155,269			<u>8,284,804</u>
GE Capital International Funding Co.:			<b>ELECTRIC — 1.6%</b>		
2.34%, 11/15/2020 . . . . .	200,000	199,038	AEP Texas, Inc.:		
3.37%, 11/15/2025 . . . . .	250,000	253,232	2.40%, 10/1/2022 . . . . .	150,000	150,357
4.42%, 11/15/2035 . . . . .	550,000	544,362	3.80%, 10/1/2047 . . . . .	25,000	25,393
GLP Capital L.P./GLP Financing II, Inc.:			AEP Transmission Co. LLC:		
5.25%, 6/1/2025 . . . . .	20,000	21,420	3.75%, 12/1/2047 . . . . .	100,000	102,038
5.38%, 11/1/2023 (a) . . . . .	20,000	21,535	3.80%, 6/15/2049 . . . . .	50,000	51,648
5.38%, 4/15/2026 . . . . .	40,000	43,250	4.25%, 9/15/2048 . . . . .	20,000	22,121
5.75%, 6/1/2028 . . . . .	20,000	22,048	Alabama Power Co.:		
Intercontinental Exchange, Inc.:			3.85%, 12/1/2042 . . . . .	75,000	77,711
2.75%, 12/1/2020 . . . . .	50,000	50,303	Series A, 4.30%, 7/15/2048 . .	65,000	72,883
3.10%, 9/15/2027 . . . . .	100,000	102,519	Ameren Corp.		
3.75%, 12/1/2025 . . . . .	180,000	192,130	3.65%, 2/15/2026 . . . . .	50,000	51,613
4.25%, 9/21/2048 . . . . .	150,000	168,373	Ameren Illinois Co.:		
Invesco Finance PLC			3.70%, 12/1/2047 (a) . . . . .	50,000	51,567
3.75%, 1/15/2026 . . . . .	50,000	52,297	3.80%, 5/15/2028 (a) . . . . .	25,000	27,046
Jefferies Group LLC			4.15%, 3/15/2046 . . . . .	50,000	54,991
6.50%, 1/20/2043 . . . . .	50,000	53,848	4.50%, 3/15/2049 . . . . .	50,000	58,251
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:			American Electric Power Co., Inc.:		
4.15%, 1/23/2030 . . . . .	50,000	48,234	Series F, 2.95%, 12/15/2022 . .	50,000	50,754
4.85%, 1/15/2027 . . . . .	90,000	93,115	Series J, 4.30%, 12/1/2028 . . .	100,000	109,501
Lazard Group LLC			Appalachian Power Co.:		
4.50%, 9/19/2028 . . . . .	100,000	106,527	4.40%, 5/15/2044 . . . . .	25,000	27,190
Mastercard, Inc.:			7.00%, 4/1/2038 . . . . .	25,000	34,473
2.95%, 6/1/2029 . . . . .	100,000	103,135	Arizona Public Service Co.:		
3.50%, 2/26/2028 . . . . .	30,000	32,303	3.75%, 5/15/2046 . . . . .	25,000	25,029
3.65%, 6/1/2049 . . . . .	100,000	105,734	4.20%, 8/15/2048 . . . . .	25,000	26,889
3.95%, 2/26/2048 . . . . .	30,000	33,341	4.25%, 3/1/2049 (a) . . . . .	50,000	54,390
National Rural Utilities Cooperative Finance Corp.:			4.35%, 11/15/2045 . . . . .	50,000	54,782
2.95%, 2/7/2024 . . . . .	100,000	102,597	Avangrid, Inc.		
3.40%, 2/7/2028 (a) . . . . .	50,000	52,429	3.15%, 12/1/2024 . . . . .	50,000	50,862
3.90%, 11/1/2028 . . . . .	100,000	108,222	Baltimore Gas & Electric Co.		
			6.35%, 10/1/2036 . . . . .	50,000	67,158

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Berkshire Hathaway Energy Co.:			DTE Electric Co.		
2.80%, 1/15/2023 . . . . . \$	40,000	\$ 40,690	3.70%, 6/1/2046 . . . . . \$	75,000	\$ 77,762
3.25%, 4/15/2028 (a) . . . . .	30,000	30,896	DTE Energy Co.:		
3.75%, 11/15/2023 . . . . .	350,000	369,106	Series B, 3.30%, 6/15/2022 . .	175,000	178,981
4.45%, 1/15/2049 (a) . . . . .	350,000	395,283	Series C, 3.40%, 6/15/2029 . .	175,000	178,323
4.50%, 2/1/2045 (a) . . . . .	50,000	56,198	Series D, 3.70%, 8/1/2023 . . .	50,000	52,263
5.15%, 11/15/2043 . . . . .	150,000	183,288	Duke Energy Carolinas LLC:		
Black Hills Corp.:			3.88%, 3/15/2046 . . . . .	150,000	157,897
3.15%, 1/15/2027 . . . . .	25,000	24,782	3.95%, 11/15/2028 . . . . .	100,000	109,571
4.35%, 5/1/2033 . . . . .	30,000	33,172	4.25%, 12/15/2041 . . . . .	130,000	142,810
CenterPoint Energy Houston Electric LLC:			Duke Energy Corp.:		
3.95%, 3/1/2048 . . . . .	50,000	53,997	2.40%, 8/15/2022 . . . . .	200,000	200,352
Series AA, 3.00%, 2/1/2027 . .	100,000	101,785	2.65%, 9/1/2026 (a) . . . . .	50,000	49,407
Series Z, 2.40%, 9/1/2026 . . .	50,000	49,043	3.15%, 8/15/2027 (a) . . . . .	100,000	101,409
CenterPoint Energy, Inc.:			3.75%, 9/1/2046 . . . . .	400,000	391,084
3.60%, 11/1/2021 . . . . .	10,000	10,269	3.95%, 8/15/2047 (a) . . . . .	150,000	151,884
3.85%, 2/1/2024 . . . . .	25,000	26,243	Duke Energy Florida LLC:		
4.25%, 11/1/2028 . . . . .	25,000	27,022	3.20%, 1/15/2027 . . . . .	250,000	258,422
Cleco Corporate Holdings LLC			6.40%, 6/15/2038 . . . . .	50,000	69,911
4.97%, 5/1/2046 . . . . .	20,000	21,337	Duke Energy Ohio, Inc.		
CMS Energy Corp.			3.70%, 6/15/2046 . . . . .	28,000	28,614
3.45%, 8/15/2027 . . . . .	50,000	51,524	Duke Energy Progress LLC:		
Commonwealth Edison Co.:			2.80%, 5/15/2022 . . . . .	100,000	101,752
4.00%, 8/1/2020 . . . . .	100,000	101,427	3.60%, 9/15/2047 . . . . .	50,000	49,947
4.00%, 3/1/2048 . . . . .	125,000	135,012	3.70%, 9/1/2028 . . . . .	50,000	53,546
Series 123, 3.75%, 8/15/2047 .	150,000	155,472	4.20%, 8/15/2045 . . . . .	150,000	164,343
Connecticut Light & Power Co.:			Edison International:		
Series A, 3.20%, 3/15/2027 . .	150,000	154,425	2.95%, 3/15/2023 (a) . . . . .	50,000	47,876
Series A, 4.15%, 6/1/2045 . . .	100,000	110,359	4.13%, 3/15/2028 (a) . . . . .	50,000	48,634
Consolidated Edison Co. of New York, Inc.:			Emera US Finance L.P.		
3.85%, 6/15/2046 . . . . .	50,000	51,501	4.75%, 6/15/2046 . . . . .	130,000	140,265
4.45%, 3/15/2044 . . . . .	75,000	83,230	Enel Chile SA		
4.50%, 5/15/2058 . . . . .	100,000	111,742	4.88%, 6/12/2028 . . . . .	50,000	54,585
Series 06-B, 6.20%, 6/15/2036 . . . . .	25,000	32,688	Entergy Arkansas LLC		
Series A, 4.13%, 5/15/2049 . .	100,000	107,815	4.20%, 4/1/2049 . . . . .	25,000	27,527
Series D, 4.00%, 12/1/2028 (a) . . . . .	100,000	109,949	Entergy Corp.:		
Consolidated Edison, Inc.			2.95%, 9/1/2026 . . . . .	50,000	49,943
2.00%, 5/15/2021 . . . . .	180,000	179,118	4.00%, 7/15/2022 . . . . .	50,000	51,990
Consumers Energy Co.:			Entergy Louisiana LLC:		
3.25%, 8/15/2046 . . . . .	50,000	48,216	3.05%, 6/1/2031 . . . . .	25,000	25,133
3.75%, 2/15/2050 . . . . .	50,000	52,696	3.25%, 4/1/2028 . . . . .	200,000	206,130
4.05%, 5/15/2048 . . . . .	100,000	111,275	4.20%, 4/1/2050 . . . . .	50,000	55,481
Dayton Power & Light Co.			Entergy Mississippi LLC:		
3.95%, 6/15/2049 (e) . . . . .	30,000	31,018	2.85%, 6/1/2028 . . . . .	25,000	25,073
Dominion Energy, Inc.:			3.85%, 6/1/2049 (a) . . . . .	25,000	26,164
2.58%, 7/1/2020 . . . . .	300,000	299,691	Eversource Energy:		
4.10%, 4/1/2021 (d) . . . . .	150,000	153,574	Series K, 2.75%, 3/15/2022 . .	50,000	50,608
4.70%, 12/1/2044 . . . . .	130,000	146,163	Series L, 2.90%, 10/1/2024 . .	250,000	253,690
Series B, 2.75%, 1/15/2022 . .	150,000	151,089	Series N, 3.80%, 12/1/2023 . .	15,000	15,815
Series D, 2.85%, 8/15/2026 . .	25,000	24,745	Series O, 4.25%, 4/1/2029 . . .	25,000	27,470
DPL, Inc.			Exelon Corp.:		
4.35%, 4/15/2029 (e) . . . . .	45,000	45,648	3.40%, 4/15/2026 . . . . .	100,000	102,641
			3.50%, 6/1/2022 . . . . .	200,000	204,840
			3.95%, 6/15/2025 . . . . .	50,000	53,230
			5.10%, 6/15/2045 . . . . .	330,000	385,536

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Exelon Generation Co. LLC 3.40%, 3/15/2022 . . . . . \$	250,000	\$ 255,935	3.70%, 11/15/2028 (a) . . . . . \$	100,000	\$ 107,512
FirstEnergy Corp.:			3.80%, 9/30/2047 . . . . .	100,000	105,841
Series B, 3.90%, 7/15/2027 . .	280,000	293,790	7.50%, 9/1/2038 . . . . .	50,000	77,511
Series B, 4.25%, 3/15/2023 (a) . . . . .	10,000	10,563	PECO Energy Co. 3.90%, 3/1/2048 . . . . .	125,000	133,226
Series C, 4.85%, 7/15/2047 (a) . . . . .	50,000	56,367	PPL Capital Funding, Inc.:		
Series C, 7.38%, 11/15/2031 . .	20,000	27,379	3.50%, 12/1/2022 . . . . .	75,000	77,115
Florida Power & Light Co.:			4.00%, 9/15/2047 . . . . .	250,000	241,230
3.25%, 6/1/2024 . . . . .	25,000	26,163	5.00%, 3/15/2044 . . . . .	50,000	55,822
3.95%, 3/1/2048 . . . . .	85,000	92,534	PPL Electric Utilities Corp. 3.95%, 6/1/2047 . . . . .	50,000	53,576
3.99%, 3/1/2049 . . . . .	25,000	27,394	PSEG Power LLC 3.85%, 6/1/2023 . . . . .	50,000	52,093
4.05%, 10/1/2044 . . . . .	50,000	54,809	Public Service Co. of Colorado:		
4.13%, 6/1/2048 . . . . .	100,000	111,929	3.20%, 11/15/2020 . . . . .	25,000	25,178
Fortis, Inc.			3.80%, 6/15/2047 . . . . .	150,000	156,660
3.06%, 10/4/2026 . . . . .	50,000	49,659	Public Service Electric & Gas Co.:		
Indiana Michigan Power Co. 4.25%, 8/15/2048 . . . . .	15,000	16,507	Series MTN, 1.90%, 3/15/2021. . . . .	50,000	49,857
Interstate Power & Light Co.:			Series MTN, 3.20%, 5/15/2029. . . . .	50,000	51,941
3.70%, 9/15/2046 . . . . .	50,000	48,423	Series MTN, 3.60%, 12/1/2047. . . . .	100,000	102,347
4.10%, 9/26/2028 . . . . .	50,000	54,170	Series MTN, 3.65%, 9/1/2042. Series MTN, 3.70%, 5/1/2028.	50,000	51,437
ITC Holdings Corp. 3.35%, 11/15/2027. . . . .	50,000	51,305	Public Service Enterprise Group, Inc.:		
Kansas City Power & Light Co.:			2.65%, 11/15/2022. . . . .	100,000	100,239
4.20%, 6/15/2047 . . . . .	25,000	27,530	2.88%, 6/15/2024 . . . . .	70,000	70,938
4.20%, 3/15/2048 . . . . .	50,000	55,233	Puget Sound Energy, Inc.:		
Series 2019, 4.13%, 4/1/2049 . .	100,000	109,163	4.22%, 6/15/2048 . . . . .	65,000	72,457
MidAmerican Energy Co. 3.95%, 8/1/2047 . . . . .	150,000	162,343	5.80%, 3/15/2040 . . . . .	50,000	64,543
National Rural Utilities Cooperative Finance Corp. Series MTN, 2.90%, 3/15/2021 (a) . . . . .	50,000	50,634	San Diego Gas & Electric Co. Series RRR, 3.75%, 6/1/2047 . .	50,000	48,534
NextEra Energy Capital Holdings, Inc.:			Sempra Energy:		
2.80%, 1/15/2023 . . . . .	150,000	151,432	2.90%, 2/1/2023 . . . . .	15,000	15,120
3.15%, 4/1/2024 . . . . .	100,000	102,876	3.25%, 6/15/2027 . . . . .	300,000	298,956
3.50%, 4/1/2029 (a) . . . . .	100,000	103,976	3.40%, 2/1/2028 . . . . .	30,000	29,934
3.55%, 5/1/2027 . . . . .	100,000	104,387	3.80%, 2/1/2038 . . . . .	300,000	289,902
3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (c) . . . . .	25,000	23,504	4.00%, 2/1/2048 . . . . .	30,000	29,334
Series H, 3.34%, 9/1/2020 . . .	25,000	25,286	Sierra Pacific Power Co. 2.60%, 5/1/2026 . . . . .	50,000	49,457
Northern States Power Co. 3.60%, 9/15/2047 . . . . .	50,000	50,858	Southern California Edison Co.:		
NSTAR Electric Co. 3.20%, 5/15/2027 . . . . .	50,000	51,549	4.00%, 4/1/2047 . . . . .	191,000	190,179
Oglethorpe Power Corp. 5.05%, 10/1/2048 . . . . .	100,000	115,909	4.50%, 9/1/2040 . . . . .	25,000	26,353
Ohio Power Co. 4.00%, 6/1/2049 . . . . .	20,000	21,447	Series 13-A, 3.90%, 3/15/2043. . . . .	50,000	48,707
Oklahoma Gas & Electric Co. 3.80%, 8/15/2028 . . . . .	50,000	52,790	Series A, 4.20%, 3/1/2029 . . .	100,000	106,355
Oncor Electric Delivery Co. LLC:			Series B, 3.65%, 3/1/2028 . . .	100,000	102,300
3.70%, 11/15/2028 (e) . . . . .	100,000	107,581	Series C, 3.60%, 2/1/2045 . . .	50,000	46,489
			Series D, 3.40%, 6/1/2023 . . .	50,000	50,868
			Southern Co.:		
			2.35%, 7/1/2021 . . . . .	75,000	74,949
			3.25%, 7/1/2026 . . . . .	250,000	253,777
			4.25%, 7/1/2036 . . . . .	250,000	258,740

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (c) . . . . . \$	50,000	\$ 51,163	4.38%, 11/15/2057 . . . . . \$	25,000	\$ 24,381
Southern Power Co. Series F, 4.95%, 12/15/2046 . .	150,000	160,969	5.35%, 11/15/2048 . . . . .	100,000	121,373
Southwestern Electric Power Co.: Series K, 2.75%, 10/1/2026 . .	50,000	49,090	5.75%, 8/15/2040 . . . . .	25,000	29,818
Series M, 4.10%, 9/15/2028 (a) . . . . .	25,000	27,001	Flex, Ltd. 4.88%, 6/15/2029 (a) . . . . .	75,000	76,313
Southwestern Public Service Co.: 3.30%, 6/15/2024 . . . . .	50,000	51,757	Fortive Corp. 3.15%, 6/15/2026 . . . . .	50,000	50,035
3.75%, 6/15/2049 . . . . .	100,000	102,070	Honeywell International, Inc.: 2.50%, 11/1/2026 . . . . .	150,000	149,949
Tampa Electric Co.: 4.30%, 6/15/2048 . . . . .	50,000	54,447	3.35%, 12/1/2023 . . . . .	50,000	52,360
4.45%, 6/15/2049 (a) . . . . .	25,000	28,012	Jabil, Inc. 3.95%, 1/12/2028 . . . . .	25,000	24,478
Tucson Electric Power Co. 4.85%, 12/1/2048 . . . . .	50,000	58,424	Keysight Technologies, Inc. 4.60%, 4/6/2027 . . . . .	30,000	32,117
Union Electric Co.: 3.50%, 3/15/2029 . . . . .	250,000	264,597	Trimble, Inc. 4.90%, 6/15/2028 . . . . .	50,000	53,556
4.00%, 4/1/2048 . . . . .	50,000	54,102	Tyco Electronics Group SA 3.70%, 2/15/2026 . . . . .	50,000	51,844
Virginia Electric & Power Co.: 3.45%, 2/15/2024 . . . . .	50,000	52,157	<b>ENGINEERING &amp; CONSTRUCTION — 0.0%</b>		
8.88%, 11/15/2038 . . . . .	50,000	81,884	<b>(b)</b>		
Series B, 2.95%, 11/15/2026 . .	30,000	30,463	Fluor Corp. 4.25%, 9/15/2028 . . . . .	100,000	103,206
WEC Energy Group, Inc.: 3.38%, 6/15/2021 . . . . .	65,000	66,249	<b>ENVIRONMENTAL CONTROL — 0.1%</b>		
3.55%, 6/15/2025 . . . . .	25,000	26,252	Republic Services, Inc.: 2.90%, 7/1/2026 . . . . .	45,000	45,233
Westar Energy, Inc. 4.13%, 3/1/2042 . . . . .	30,000	32,321	3.38%, 11/15/2027 . . . . .	60,000	62,494
Wisconsin Electric Power Co. 4.30%, 10/15/2048 . . . . .	25,000	27,898	3.55%, 6/1/2022 . . . . .	25,000	25,750
Wisconsin Public Service Corp. 3.35%, 11/21/2021 . . . . .	70,000	71,792	3.95%, 5/15/2028 (a) . . . . .	150,000	162,585
Xcel Energy, Inc.: 2.60%, 3/15/2022 . . . . .	200,000	201,624	Waste Connections, Inc. 3.50%, 5/1/2029 . . . . .	50,000	52,010
4.00%, 6/15/2028 . . . . .	50,000	53,811	Waste Management, Inc.: 2.40%, 5/15/2023 . . . . .	150,000	150,393
<u>17,151,928</u>			2.95%, 6/15/2024 (a) . . . . .	15,000	15,413
<b>ELECTRICAL COMPONENTS &amp; EQUIPMENT — 0.0% (b)</b>			3.15%, 11/15/2027 . . . . .	200,000	206,602
Emerson Electric Co.: 2.63%, 12/1/2021 . . . . .	50,000	50,477	3.50%, 5/15/2024 . . . . .	25,000	26,209
2.63%, 2/15/2023 (a) . . . . .	25,000	25,553	3.90%, 3/1/2035 . . . . .	50,000	52,899
Hubbell, Inc. 3.35%, 3/1/2026 . . . . .	50,000	50,135	4.00%, 7/15/2039 . . . . .	35,000	37,616
<u>126,165</u>			4.15%, 7/15/2049 (a) . . . . .	30,000	32,812
<b>ELECTRONICS — 0.1%</b>			<b>FOOD — 0.5%</b>		
Allegion US Holding Co., Inc. 3.55%, 10/1/2027 . . . . .	50,000	49,279	Campbell Soup Co.: 3.30%, 3/15/2021 . . . . .	35,000	35,444
Amphenol Corp. 4.35%, 6/1/2029 (a) . . . . .	50,000	54,136	3.65%, 3/15/2023 . . . . .	50,000	51,501
Arrow Electronics, Inc.: 3.25%, 9/8/2024 . . . . .	50,000	49,701	3.95%, 3/15/2025 . . . . .	100,000	104,334
3.88%, 1/12/2028 . . . . .	25,000	24,751	4.15%, 3/15/2028 . . . . .	50,000	52,348
Corning, Inc.: 3.88%, 1/12/2028 . . . . .	25,000	24,751	4.80%, 3/15/2048 (a) . . . . .	20,000	20,298
			Conagra Brands, Inc.: 3.80%, 10/22/2021 . . . . .	20,000	20,554
			4.30%, 5/1/2024 . . . . .	515,000	546,966
			4.85%, 11/1/2028 . . . . .	295,000	326,839
			5.30%, 11/1/2038 . . . . .	265,000	287,183

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
5.40%, 11/1/2048 . . . . . \$	40,000	\$ 43,898	<b>FOREST PRODUCTS &amp; PAPER — 0.1%</b>		
General Mills, Inc.:			Celulosa Arauco y Constitucion		
3.20%, 4/16/2021 . . . . .	10,000	10,150	SA:		
3.20%, 2/10/2027 (a) . . . . .	100,000	101,501	3.88%, 11/2/2027 . . . . . \$	200,000	\$ 203,770
3.65%, 2/15/2024 . . . . .	50,000	52,265	4.50%, 8/1/2024 . . . . .	50,000	52,725
3.70%, 10/17/2023 . . . . .	20,000	20,961	Fibria Overseas Finance, Ltd.		
4.20%, 4/17/2028 (a) . . . . .	25,000	26,995	5.50%, 1/17/2027 (a) . . . . .	25,000	26,857
4.55%, 4/17/2038 . . . . .	10,000	10,638	Georgia-Pacific LLC		
4.70%, 4/17/2048 (a) . . . . .	320,000	344,669	7.75%, 11/15/2029 . . . . .	25,000	35,345
Hershey Co.:			International Paper Co.:		
3.20%, 8/21/2025 (a) . . . . .	25,000	26,233	3.00%, 2/15/2027 (a) . . . . .	150,000	148,437
3.38%, 5/15/2023 . . . . .	50,000	52,295	3.65%, 6/15/2024 . . . . .	25,000	26,144
JM Smucker Co.:			4.35%, 8/15/2048 . . . . .	50,000	48,979
3.38%, 12/15/2027 (a) . . . . .	100,000	102,058	4.40%, 8/15/2047 . . . . .	50,000	48,826
4.25%, 3/15/2035 (a) . . . . .	50,000	51,357	5.00%, 9/15/2035 . . . . .	100,000	109,940
Kellogg Co.:					<u>701,023</u>
4.30%, 5/15/2028 (a) . . . . .	100,000	108,368	<b>GAS — 0.1%</b>		
4.50%, 4/1/2046 . . . . .	100,000	99,536	Atmos Energy Corp.:		
Kraft Heinz Foods Co.:			3.00%, 6/15/2027 . . . . .	150,000	152,952
2.80%, 7/2/2020 . . . . .	100,000	100,177	4.15%, 1/15/2043 . . . . .	25,000	27,123
3.00%, 6/1/2026 . . . . .	150,000	146,031	CenterPoint Energy Resources		
3.50%, 7/15/2022 . . . . .	50,000	51,160	Corp.		
3.95%, 7/15/2025 . . . . .	50,000	52,010	3.55%, 4/1/2023 . . . . .	100,000	103,071
4.38%, 6/1/2046 . . . . .	50,000	47,374	Dominion Energy Gas		
5.00%, 7/15/2035 . . . . .	250,000	263,222	Holdings LLC:		
5.20%, 7/15/2045 . . . . .	200,000	209,324	2.80%, 11/15/2020 . . . . .	50,000	50,271
6.88%, 1/26/2039 . . . . .	50,000	60,385	3.60%, 12/15/2024 . . . . .	50,000	52,086
Kroger Co.:			4.80%, 11/1/2043 . . . . .	25,000	28,485
2.65%, 10/15/2026 (a) . . . . .	50,000	48,197	National Fuel Gas Co.		
2.80%, 8/1/2022 . . . . .	200,000	202,146	3.95%, 9/15/2027 . . . . .	50,000	49,894
3.70%, 8/1/2027 (a) . . . . .	35,000	36,067	NiSource, Inc.:		
3.85%, 8/1/2023 . . . . .	75,000	78,368	3.49%, 5/15/2027 . . . . .	50,000	51,701
4.45%, 2/1/2047 (a) . . . . .	100,000	97,806	3.65%, 6/15/2023 . . . . .	25,000	25,882
4.65%, 1/15/2048 . . . . .	100,000	100,505	4.38%, 5/15/2047 . . . . .	150,000	160,629
McCormick & Co., Inc.:			4.80%, 2/15/2044 . . . . .	30,000	33,453
2.70%, 8/15/2022 . . . . .	200,000	201,418	ONE Gas, Inc.		
3.40%, 8/15/2027 . . . . .	250,000	255,580	4.50%, 11/1/2048 . . . . .	90,000	102,900
Mondelez International, Inc.:			Southern California Gas Co.:		
3.63%, 2/13/2026 (a) . . . . .	50,000	52,537	3.15%, 9/15/2024 . . . . .	25,000	25,773
4.00%, 2/1/2024 . . . . .	100,000	105,962	3.20%, 6/15/2025 . . . . .	50,000	50,917
Sysco Corp.:			3.75%, 9/15/2042 . . . . .	30,000	30,051
3.25%, 7/15/2027 (a) . . . . .	50,000	50,945	5.13%, 11/15/2040 . . . . .	25,000	29,256
3.30%, 7/15/2026 . . . . .	100,000	102,829	Series VV, 4.30%, 1/15/2049 . . . . .	50,000	54,953
3.55%, 3/15/2025 . . . . .	50,000	52,362	Southern Co. Gas Capital Corp.		
3.75%, 10/1/2025 . . . . .	5,000	5,306	4.40%, 5/30/2047 . . . . .	150,000	158,601
4.45%, 3/15/2048 . . . . .	50,000	54,618	Southwest Gas Corp.		
4.85%, 10/1/2045 . . . . .	5,000	5,674	3.70%, 4/1/2028 . . . . .	25,000	26,303
Tyson Foods, Inc.:					<u>1,214,301</u>
3.55%, 6/2/2027 . . . . .	150,000	154,993	<b>HAND &amp; MACHINE TOOLS</b>		
4.50%, 6/15/2022 . . . . .	30,000	31,669	— 0.0% (b)		
4.55%, 6/2/2047 (a) . . . . .	285,000	297,757	Kennametal, Inc.		
		<u>5,360,813</u>	4.63%, 6/15/2028 . . . . .	50,000	52,063
			Stanley Black & Decker, Inc.:		
			3.40%, 3/1/2026 . . . . .	35,000	36,554

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.25%, 11/15/2028 . . . . . \$	100,000	\$ 111,395	2.80%, 6/15/2023 . . . . . \$	200,000	\$ 200,936
		200,012	3.88%, 8/15/2047 . . . . .	100,000	90,484
			4.13%, 11/15/2042 . . . . .	25,000	23,496
<b>HEALTH CARE PRODUCTS</b>			Anthem, Inc.:		
— <b>0.4%</b>			2.50%, 11/21/2020 . . . . .	15,000	15,026
Abbott Laboratories:			2.95%, 12/1/2022 . . . . .	50,000	50,711
2.90%, 11/30/2021 . . . . .	50,000	50,811	3.30%, 1/15/2023 . . . . .	50,000	51,455
2.95%, 3/15/2025 . . . . .	75,000	77,139	3.35%, 12/1/2024 (a) . . . . .	50,000	51,755
3.40%, 11/30/2023 . . . . .	35,000	36,488	3.50%, 8/15/2024 . . . . .	25,000	25,964
3.75%, 11/30/2026 . . . . .	85,000	92,075	3.65%, 12/1/2027 . . . . .	130,000	134,904
4.75%, 11/30/2036 . . . . .	250,000	295,787	4.10%, 3/1/2028 . . . . .	100,000	106,969
4.75%, 4/15/2043 . . . . .	25,000	29,316	4.38%, 12/1/2047 . . . . .	130,000	138,120
4.90%, 11/30/2046 . . . . .	300,000	370,005	4.55%, 3/1/2048 . . . . .	50,000	54,418
Baxter International, Inc.			4.65%, 1/15/2043 . . . . .	50,000	54,427
3.50%, 8/15/2046 . . . . .	50,000	46,697	Ascension Health		
Becton Dickinson and Co.:			3.95%, 11/15/2046 . . . . .	150,000	162,037
2.89%, 6/6/2022 . . . . .	235,000	238,161	Cigna Corp.:		
3.36%, 6/6/2024 . . . . .	50,000	51,604	3.75%, 7/15/2023 (e) . . . . .	330,000	343,424
3.70%, 6/6/2027 (a) . . . . .	163,000	170,156	4.38%, 10/15/2028 (e) . . . . .	60,000	64,747
3.73%, 12/15/2024 . . . . .	50,000	52,396	4.80%, 8/15/2038 (e) . . . . .	60,000	64,607
4.67%, 6/6/2047 . . . . .	210,000	235,605	4.90%, 12/15/2048 (e) . . . . .	145,000	158,349
4.69%, 12/15/2044 . . . . .	20,000	22,173	Cigna Holding Co.		
Boston Scientific Corp.:			3.05%, 10/15/2027 . . . . .	50,000	49,485
3.38%, 5/15/2022 . . . . .	50,000	51,452	CommonSpirit Health		
3.45%, 3/1/2024 . . . . .	25,000	26,114	4.35%, 11/1/2042 . . . . .	25,000	25,127
4.00%, 3/1/2028 . . . . .	150,000	161,482	Duke University Health System, Inc.		
4.00%, 3/1/2029 . . . . .	35,000	37,891	Series 2017, 3.92%, 6/1/2047 . . . . .	50,000	54,751
4.55%, 3/1/2039 . . . . .	50,000	55,560	HCA, Inc.:		
4.70%, 3/1/2049 . . . . .	35,000	39,954	4.13%, 6/15/2029 . . . . .	35,000	36,052
Covidien International Finance SA			4.50%, 2/15/2027 (a) . . . . .	50,000	53,309
3.20%, 6/15/2022 . . . . .	50,000	51,397	4.75%, 5/1/2023 . . . . .	55,000	58,792
Danaher Corp.			5.00%, 3/15/2024 . . . . .	85,000	92,589
2.40%, 9/15/2020 . . . . .	45,000	45,035	5.13%, 6/15/2039 . . . . .	25,000	26,045
Medtronic, Inc.:			5.25%, 4/15/2025 . . . . .	60,000	66,432
3.15%, 3/15/2022 . . . . .	150,000	154,209	5.25%, 6/15/2026 . . . . .	65,000	71,889
3.50%, 3/15/2025 . . . . .	150,000	158,926	5.25%, 6/15/2049 . . . . .	100,000	104,272
4.38%, 3/15/2035 . . . . .	75,000	86,105	5.50%, 6/15/2047 . . . . .	65,000	69,683
4.63%, 3/15/2045 . . . . .	425,000	513,889	5.88%, 3/15/2022 . . . . .	100,000	109,542
Stryker Corp.:			Humana, Inc.:		
3.38%, 11/1/2025 . . . . .	25,000	26,298	2.50%, 12/15/2020 . . . . .	25,000	25,000
3.50%, 3/15/2026 . . . . .	25,000	26,177	2.90%, 12/15/2022 . . . . .	150,000	152,053
3.65%, 3/7/2028 . . . . .	50,000	53,095	4.80%, 3/15/2047 . . . . .	100,000	109,223
4.63%, 3/15/2046 . . . . .	25,000	28,684	4.95%, 10/1/2044 (a) . . . . .	50,000	55,374
Thermo Fisher Scientific, Inc.:			Kaiser Foundation Hospitals		
3.00%, 4/15/2023 . . . . .	250,000	255,917	3.50%, 4/1/2022 . . . . .	50,000	51,383
3.30%, 2/15/2022 . . . . .	50,000	51,273	Laboratory Corp. of America Holdings:		
4.10%, 8/15/2047 . . . . .	350,000	375,007	3.25%, 9/1/2024 . . . . .	100,000	101,823
4.15%, 2/1/2024 . . . . .	25,000	26,780	4.70%, 2/1/2045 . . . . .	25,000	25,838
Zimmer Biomet Holdings, Inc.			Memorial Sloan-Kettering Cancer Center		
3.55%, 4/1/2025 . . . . .	100,000	103,320	4.13%, 7/1/2052 . . . . .	25,000	27,842
		4,096,978	Northwell Healthcare, Inc.		
			4.26%, 11/1/2047 . . . . .	50,000	53,251
<b>HEALTH CARE SERVICES</b>					
— <b>0.5%</b>					
Aetna, Inc.:					

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Partners Healthcare System, Inc. Series 2017, 3.77%, 7/1/2048 . \$	100,000	\$ 100,275	5.38%, 4/1/2036 . . . . . \$	116,000	\$ 114,588
Quest Diagnostics, Inc.:					214,753
4.20%, 6/30/2029 (a) . . . . .	100,000	107,406	<b>INSURANCE — 0.8%</b>		
4.70%, 3/30/2045 . . . . .	25,000	26,105	Aflac, Inc.:		
SSM Health Care Corp.			3.63%, 6/15/2023 . . . . .	50,000	52,399
Series 2018, 3.69%, 6/1/2023 .	20,000	20,905	4.75%, 1/15/2049 . . . . .	75,000	88,162
UnitedHealth Group, Inc.:			Alleghany Corp.		
1.95%, 10/15/2020 . . . . .	200,000	199,200	4.90%, 9/15/2044 . . . . .	50,000	54,477
2.13%, 3/15/2021 . . . . .	150,000	149,721	Allstate Corp.:		
2.38%, 10/15/2022 . . . . .	100,000	100,350	3.85%, 8/10/2049 . . . . .	125,000	132,105
2.70%, 7/15/2020 . . . . .	105,000	105,447	4.20%, 12/15/2046 . . . . .	50,000	55,738
2.88%, 3/15/2022 . . . . .	25,000	25,398	Series B, 3 Month USD		
3.10%, 3/15/2026 . . . . .	50,000	51,675	LIBOR + 2.94%, 5.75%,		
3.38%, 4/15/2027 . . . . .	100,000	104,605	8/15/2053 (c) . . . . .	25,000	26,210
3.50%, 2/15/2024 . . . . .	10,000	10,484	American Financial Group, Inc.:		
3.70%, 12/15/2025 . . . . .	10,000	10,660	3.50%, 8/15/2026 . . . . .	15,000	15,119
3.75%, 7/15/2025 . . . . .	5,000	5,339	4.50%, 6/15/2047 . . . . .	100,000	101,285
3.75%, 10/15/2047 . . . . .	50,000	51,243	American International Group,		
3.88%, 12/15/2028 (a) . . . . .	15,000	16,334	Inc.:		
4.25%, 4/15/2047 . . . . .	100,000	110,221	3.30%, 3/1/2021 . . . . .	300,000	304,041
4.45%, 12/15/2048 . . . . .	10,000	11,491	3.88%, 1/15/2035 . . . . .	200,000	199,750
4.63%, 7/15/2035 . . . . .	200,000	230,566	3.90%, 4/1/2026 . . . . .	30,000	31,388
4.75%, 7/15/2045 . . . . .	230,000	272,559	4.25%, 3/15/2029 (a) . . . . .	100,000	107,216
6.88%, 2/15/2038 . . . . .	25,000	36,129	4.50%, 7/16/2044 . . . . .	50,000	52,762
		4,957,697	4.88%, 6/1/2022 . . . . .	50,000	53,550
<b>HOME BUILDERS — 0.0%</b>			Series A-9, 3 Month USD		
<b>(b)</b>			LIBOR + 2.87%, 5.75%,		
DR Horton, Inc.			4/1/2048 (c) . . . . .	100,000	102,116
2.55%, 12/1/2020 . . . . .	25,000	24,984	Aon Corp.		
<b>HOME FURNISHINGS —</b>			3.75%, 5/2/2029 . . . . .	100,000	104,240
<b>0.0% (b)</b>			Aon PLC:		
Leggett & Platt, Inc.			3.50%, 6/14/2024 . . . . .	50,000	51,962
4.40%, 3/15/2029 (a) . . . . .	100,000	104,674	3.88%, 12/15/2025 . . . . .	150,000	157,987
Whirlpool Corp.:			Assurant, Inc.:		
4.50%, 6/1/2046 . . . . .	25,000	23,786	4.20%, 9/27/2023 . . . . .	100,000	103,938
4.75%, 2/26/2029 . . . . .	60,000	64,557	4.90%, 3/27/2028 . . . . .	50,000	54,068
		193,017	Athene Holding, Ltd.		
<b>HOUSEHOLD PRODUCTS &amp;</b>			4.13%, 1/12/2028 . . . . .	100,000	100,788
<b>WARES — 0.0% (b)</b>			AXA Equitable Holdings, Inc.:		
Clorox Co.:			3.90%, 4/20/2023 . . . . .	150,000	156,265
3.10%, 10/1/2027 . . . . .	50,000	51,171	4.35%, 4/20/2028 . . . . .	150,000	157,689
3.90%, 5/15/2028 (a) . . . . .	50,000	54,099	5.00%, 4/20/2048 . . . . .	100,000	103,095
Kimberly-Clark Corp.:			AXIS Specialty Finance LLC		
2.75%, 2/15/2026 . . . . .	25,000	25,419	3.90%, 7/15/2029 . . . . .	25,000	25,539
3.20%, 4/25/2029 (a) . . . . .	100,000	105,011	Berkshire Hathaway Finance		
3.90%, 5/4/2047 . . . . .	50,000	53,892	Corp.:		
3.95%, 11/1/2028 . . . . .	55,000	60,992	4.20%, 8/15/2048 . . . . .	100,000	111,665
		350,584	4.25%, 1/15/2049 . . . . .	425,000	477,806
<b>HOUSEWARES — 0.0% (b)</b>			Berkshire Hathaway, Inc.:		
Newell Brands, Inc.:			2.20%, 3/15/2021 . . . . .	155,000	155,426
3.85%, 4/1/2023 . . . . .	50,000	50,774	2.75%, 3/15/2023 . . . . .	50,000	50,984
4.20%, 4/1/2026 . . . . .	50,000	49,391	3.00%, 2/11/2023 . . . . .	25,000	25,745
			3.13%, 3/15/2026 . . . . .	55,000	56,951
			4.50%, 2/11/2043 (a) . . . . .	180,000	208,791
			Brighthouse Financial, Inc.:		

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.70%, 6/22/2027 . . . . . \$	150,000	\$ 142,581	4.00%, 3/1/2029 . . . . . \$	50,000	\$ 55,355
4.70%, 6/22/2047 . . . . .	150,000	125,325	4.20%, 3/15/2048 . . . . .	100,000	112,473
Brown & Brown, Inc.			Prudential Financial, Inc.:		
4.50%, 3/15/2029 . . . . .	50,000	52,761	3.94%, 12/7/2049 . . . . .	100,000	104,811
Chubb INA Holdings, Inc.:			3 Month USD LIBOR +		
2.30%, 11/3/2020 . . . . .	200,000	200,100	3.03%, 5.38%, 5/15/2045		
2.88%, 11/3/2022 . . . . .	50,000	51,092	(c) . . . . .	200,000	209,548
3.35%, 5/3/2026 . . . . .	250,000	261,855	3 Month USD LIBOR +		
4.15%, 3/13/2043 (a) . . . . .	25,000	27,989	3.92%, 5.63%, 6/15/2043		
4.35%, 11/3/2045 . . . . .	125,000	145,589	(c) . . . . .	80,000	84,536
CNA Financial Corp.:			3 Month USD LIBOR +		
3.45%, 8/15/2027 . . . . .	100,000	101,431	2.38%, 4.50%, 9/15/2047		
4.50%, 3/1/2026 . . . . .	25,000	26,967	(a) (c) . . . . .	170,000	170,114
Enstar Group, Ltd.			Series MTN, 3.50%,		
4.95%, 6/1/2029 . . . . .	50,000	50,657	5/15/2024. . . . .	50,000	52,745
Fairfax Financial Holdings, Ltd.			Series MTN, 4.60%,		
4.85%, 4/17/2028 . . . . .	100,000	105,365	5/15/2044. . . . .	75,000	85,676
Fidelity National Financial, Inc.			Series MTN, 6.63%,		
4.50%, 8/15/2028 . . . . .	50,000	52,219	6/21/2040. . . . .	25,000	34,747
First American Financial Corp.			Reinsurance Group of America,		
4.60%, 11/15/2024. . . . .	25,000	26,648	Inc.		
Hartford Financial Services			3.90%, 5/15/2029 . . . . .	50,000	51,862
Group, Inc.:			RenaissanceRe Finance, Inc.		
4.40%, 3/15/2048 . . . . .	100,000	108,960	3.45%, 7/1/2027 . . . . .	30,000	30,459
5.13%, 4/15/2022 . . . . .	25,000	26,807	Torchmark Corp.		
Lincoln National Corp.:			4.55%, 9/15/2028 . . . . .	25,000	27,310
3.80%, 3/1/2028 (a) . . . . .	35,000	36,723	Travelers Cos., Inc.:		
4.00%, 9/1/2023 . . . . .	15,000	15,875	3.75%, 5/15/2046 . . . . .	10,000	10,560
4.35%, 3/1/2048 . . . . .	50,000	52,537	4.00%, 5/30/2047 . . . . .	80,000	87,001
6.30%, 10/9/2037 (a) . . . . .	50,000	63,554	4.05%, 3/7/2048 . . . . .	100,000	110,848
Loews Corp.			4.10%, 3/4/2049 . . . . .	100,000	111,497
3.75%, 4/1/2026 . . . . .	50,000	52,710	Series MTN, 6.25%,		
Manulife Financial Corp.			6/15/2037. . . . .	25,000	34,195
USD 5 Year Swap Rate +			Trinity Acquisition PLC		
1.65%, 4.06%, 2/24/2032 (c) .	50,000	50,907	4.40%, 3/15/2026 . . . . .	26,000	27,682
Markel Corp.:			Unum Group		
3.50%, 11/1/2027 . . . . .	50,000	49,955	4.00%, 6/15/2029 . . . . .	70,000	72,001
5.00%, 5/20/2049 . . . . .	30,000	32,529	Voya Financial, Inc.		
Marsh & McLennan Cos., Inc.:			3.65%, 6/15/2026 . . . . .	50,000	51,589
2.75%, 1/30/2022 . . . . .	30,000	30,301	Willis North America, Inc.:		
3.30%, 3/14/2023 . . . . .	150,000	154,302	3.60%, 5/15/2024 . . . . .	50,000	51,571
3.75%, 3/14/2026 . . . . .	25,000	26,383	4.50%, 9/15/2028 . . . . .	50,000	53,861
3.88%, 3/15/2024 . . . . .	250,000	265,207	XLIT, Ltd.		
4.38%, 3/15/2029 . . . . .	250,000	275,912	5.50%, 3/31/2045 . . . . .	125,000	148,660
Mercury General Corp.					8,911,715
4.40%, 3/15/2027 . . . . .	50,000	51,151	<b>INTERNET — 0.3%</b>		
MetLife, Inc.:			Alibaba Group Holding, Ltd.:		
3.60%, 4/10/2024 . . . . .	300,000	318,369	3.13%, 11/28/2021 . . . . .	25,000	25,371
4.05%, 3/1/2045 . . . . .	150,000	160,849	3.40%, 12/6/2027 . . . . .	200,000	203,038
4.88%, 11/13/2043. . . . .	200,000	237,274	3.60%, 11/28/2024. . . . .	75,000	78,239
6.40%, 12/15/2066. . . . .	100,000	114,365	4.20%, 12/6/2047 . . . . .	60,000	62,861
Series D, 4.37%, 9/15/2023 . .	50,000	54,130	4.40%, 12/6/2057 . . . . .	250,000	266,932
Principal Financial Group, Inc.			Alphabet, Inc.:		
3.70%, 5/15/2029 . . . . .	50,000	52,358	2.00%, 8/15/2026 . . . . .	250,000	243,652
Progressive Corp.:			3.63%, 5/19/2021 . . . . .	50,000	51,488
3.75%, 8/23/2021 . . . . .	50,000	51,620	Amazon.com, Inc.:		

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
1.90%, 8/21/2020 . . . . . \$	165,000	\$ 164,621	Marriott International, Inc.:		
2.40%, 2/22/2023 (a) . . . . .	200,000	201,922	2.30%, 1/15/2022 . . . . . \$	150,000	\$ 149,499
2.50%, 11/29/2022. . . . .	25,000	25,336	2.88%, 3/1/2021 . . . . .	50,000	50,327
2.80%, 8/22/2024 . . . . .	100,000	102,903	3.75%, 3/15/2025 . . . . .	25,000	26,051
3.15%, 8/22/2027 (a) . . . . .	100,000	105,060	Sands China, Ltd.		
3.80%, 12/5/2024 . . . . .	30,000	32,314	5.13%, 8/8/2025 . . . . .	250,000	270,192
3.88%, 8/22/2037 . . . . .	125,000	137,786			<u>548,989</u>
4.05%, 8/22/2047 . . . . .	125,000	141,349	<b>MACHINERY, CONSTRUCTION &amp; MINING — 0.1%</b>		
4.25%, 8/22/2057 . . . . .	385,000	445,102	ABB Finance USA, Inc.:		
4.95%, 12/5/2044 . . . . .	125,000	157,438	2.88%, 5/8/2022 . . . . .	50,000	50,783
5.20%, 12/3/2025 . . . . .	50,000	58,377	3.80%, 4/3/2028 . . . . .	100,000	107,635
Baidu, Inc.			Caterpillar Financial Services Corp.:		
2.88%, 7/6/2022 . . . . .	250,000	250,772	1.70%, 8/9/2021 . . . . .	150,000	148,376
Booking Holdings, Inc.			Series GMTN, 1.85%, 9/4/2020 . . . . .	150,000	149,452
3.60%, 6/1/2026 . . . . .	250,000	263,635	Series MTN, 2.40%, 6/6/2022.	150,000	151,116
eBay, Inc.:			Series MTN, 2.85%, 5/17/2024. . . . .	100,000	102,094
2.75%, 1/30/2023 . . . . .	150,000	150,795	Series MTN, 2.95%, 2/26/2022. . . . .	150,000	153,094
3.45%, 8/1/2024 . . . . .	25,000	25,724	Series MTN, 3.75%, 11/24/2023 . . . . .	25,000	26,455
3.80%, 3/9/2022 . . . . .	50,000	51,671	Caterpillar, Inc.:		
Expedia Group, Inc.			3.80%, 8/15/2042 (a) . . . . .	125,000	133,095
3.80%, 2/15/2028 . . . . .	50,000	50,880	4.75%, 5/15/2064 . . . . .	25,000	29,545
		<u>3,297,266</u>			<u>1,051,645</u>
<b>INVESTMENT COMPANY SECURITY — 0.0% (b)</b>			<b>MACHINERY-DIVERSIFIED — 0.2%</b>		
Ares Capital Corp.:			CNH Industrial Capital LLC:		
3.50%, 2/10/2023 . . . . .	50,000	49,767	3.88%, 10/15/2021 . . . . .	10,000	10,233
4.25%, 3/1/2025 . . . . .	50,000	50,688	4.20%, 1/15/2024 . . . . .	100,000	104,177
Prospect Capital Corp.			4.38%, 11/6/2020 (a) . . . . .	15,000	15,316
5.88%, 3/15/2023 (a) . . . . .	25,000	26,332	4.38%, 4/5/2022 . . . . .	15,000	15,534
		<u>126,787</u>	4.88%, 4/1/2021 . . . . .	15,000	15,533
<b>IRON/STEEL — 0.1%</b>			CNH Industrial NV		
ArcelorMittal:			Series MTN, 3.85%, 11/15/2027. . . . .	15,000	14,980
4.55%, 3/11/2026 (a) . . . . .	50,000	52,761	Deere & Co.:		
5.25%, 8/5/2020 (a) . . . . .	40,000	40,974	2.60%, 6/8/2022 (a) . . . . .	25,000	25,296
5.50%, 3/1/2021 (a) . . . . .	30,000	31,240	3.90%, 6/9/2042 . . . . .	225,000	247,405
6.13%, 6/1/2025 (a) . . . . .	20,000	22,686	John Deere Capital Corp.:		
6.25%, 2/25/2022 . . . . .	30,000	32,492	3.65%, 10/12/2023 . . . . .	100,000	105,350
7.00%, 10/15/2039. . . . .	31,000	36,776	Series GMTN, 3.45%, 6/7/2023 . . . . .	25,000	26,169
Nucor Corp.:			Series MTN, 2.15%, 9/8/2022.	150,000	149,990
4.00%, 8/1/2023 . . . . .	25,000	26,509	Series MTN, 2.38%, 7/14/2020. . . . .	25,000	25,037
5.20%, 8/1/2043 . . . . .	50,000	58,978	Series MTN, 2.60%, 3/7/2024.	65,000	65,767
Vale Overseas, Ltd.:			Series MTN, 2.80%, 3/6/2023.	150,000	153,373
4.38%, 1/11/2022 . . . . .	8,000	8,247	Series MTN, 3.40%, 9/11/2025. . . . .	25,000	26,428
6.25%, 8/10/2026 . . . . .	150,000	170,293			
6.88%, 11/10/2039. . . . .	300,000	361,491			
8.25%, 1/17/2034 (a) . . . . .	25,000	32,628			
		<u>875,075</u>			
<b>LEISURE TIME — 0.0% (b)</b>					
Royal Caribbean Cruises, Ltd.					
3.70%, 3/15/2028 (a) . . . . .	150,000	151,014			
<b>LODGING — 0.1%</b>					
Hyatt Hotels Corp.					
4.38%, 9/15/2028 . . . . .	50,000	52,920			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 3.45%, 3/13/2025 . . . . .	\$ 100,000	\$ 105,357	4.60%, 10/15/2038 . . . . .	\$ 55,000	\$ 62,962
Nvent Finance Sarl 4.55%, 4/15/2028 . . . . .	50,000	50,784	4.65%, 7/15/2042 . . . . .	75,000	86,319
Rockwell Automation, Inc.: 3.50%, 3/1/2029 . . . . .	85,000	90,535	4.70%, 10/15/2048 . . . . .	305,000	357,588
4.20%, 3/1/2049 . . . . .	250,000	282,317	4.95%, 10/15/2058 . . . . .	105,000	127,666
Roper Technologies, Inc.: 2.80%, 12/15/2021 . . . . .	50,000	50,391	Discovery Communications LLC: 3.25%, 4/1/2023 (a) . . . . .	25,000	25,453
3.80%, 12/15/2026 . . . . .	30,000	31,265	3.80%, 3/13/2024 . . . . .	100,000	103,776
4.20%, 9/15/2028 . . . . .	65,000	69,553	3.95%, 3/20/2028 . . . . .	30,000	30,879
Wabtec Corp.: 4.40%, 3/15/2024 . . . . .	50,000	52,792	4.95%, 5/15/2042 . . . . .	50,000	50,574
4.95%, 9/15/2028 . . . . .	50,000	53,657	5.00%, 9/20/2037 . . . . .	170,000	177,609
		<u>1,787,239</u>	5.20%, 9/20/2047 . . . . .	280,000	295,568
<b>MEDIA — 0.8%</b>			Fox Corp.: 3.67%, 1/25/2022 (e) . . . . .	15,000	15,499
CBS Corp.: 2.50%, 2/15/2023 (a) . . . . .	50,000	49,749	4.03%, 1/25/2024 (e) . . . . .	25,000	26,570
2.90%, 1/15/2027 . . . . .	125,000	121,618	4.71%, 1/25/2029 (e) . . . . .	40,000	44,704
3.70%, 6/1/2028 . . . . .	50,000	50,931	5.48%, 1/25/2039 (e) . . . . .	25,000	29,472
4.20%, 6/1/2029 (a) . . . . .	200,000	211,712	5.58%, 1/25/2049 (e) . . . . .	25,000	30,418
Charter Communications Operating LLC/Charter Communications Operating Capital: 3.58%, 7/23/2020 . . . . .	65,000	65,573	Grupo Televisa SAB: 5.00%, 5/13/2045 (a) . . . . .	50,000	50,500
4.20%, 3/15/2028 . . . . .	250,000	259,660	6.13%, 1/31/2046 (a) . . . . .	100,000	116,459
4.46%, 7/23/2022 . . . . .	150,000	157,493	Thomson Reuters Corp. 3.35%, 5/15/2026 . . . . .	50,000	50,215
4.91%, 7/23/2025 . . . . .	50,000	54,259	Time Warner Cable LLC: 4.00%, 9/1/2021 . . . . .	25,000	25,627
5.05%, 3/30/2029 . . . . .	100,000	110,326	4.50%, 9/15/2042 . . . . .	100,000	92,950
5.13%, 7/1/2049 (f) . . . . .	250,000	256,017	5.50%, 9/1/2041 . . . . .	175,000	183,451
5.38%, 5/1/2047 . . . . .	150,000	157,944	5.88%, 11/15/2040 . . . . .	50,000	54,250
6.48%, 10/23/2045 . . . . .	185,000	219,996	6.75%, 6/15/2039 . . . . .	50,000	58,398
4.50%, 2/1/2024 . . . . .	100,000	106,532	TWDC Enterprises 18 Corp.: 2.30%, 2/12/2021 (a) . . . . .	200,000	200,684
Comcast Corp.: 2.75%, 3/1/2023 . . . . .	175,000	177,973	3.00%, 2/13/2026 (a) . . . . .	50,000	52,221
3.00%, 2/1/2024 . . . . .	350,000	360,108	Series GMTN, 3.15%, 9/17/2025 . . . . .	25,000	26,274
3.15%, 3/1/2026 . . . . .	225,000	232,837	Series MTN, 3.00%, 7/30/2046 (a) . . . . .	75,000	70,536
3.15%, 2/15/2028 . . . . .	200,000	205,098	Viacom, Inc.: 4.25%, 9/1/2023 (a) . . . . .	100,000	105,768
3.20%, 7/15/2036 . . . . .	250,000	242,847	4.38%, 3/15/2043 . . . . .	25,000	24,459
3.30%, 10/1/2020 . . . . .	50,000	50,685	5.85%, 9/1/2043 . . . . .	200,000	235,484
3.30%, 2/1/2027 . . . . .	150,000	156,057	Walt Disney Co.: 3.38%, 11/15/2026 (e) . . . . .	100,000	105,028
3.40%, 7/15/2046 . . . . .	100,000	95,688	3.70%, 10/15/2025 (e) . . . . .	100,000	106,875
3.45%, 10/1/2021 . . . . .	140,000	144,049	4.00%, 10/1/2023 (e) . . . . .	100,000	106,714
3.60%, 3/1/2024 . . . . .	25,000	26,404	5.40%, 10/1/2043 (e) . . . . .	75,000	97,691
3.70%, 4/15/2024 . . . . .	55,000	58,369	6.15%, 2/15/2041 (e) . . . . .	350,000	485,887
3.90%, 3/1/2038 . . . . .	150,000	157,960			<u>8,642,996</u>
3.95%, 10/15/2025 . . . . .	350,000	377,968	<b>METAL FABRICATE &amp; HARDWARE — 0.0% (b)</b>		
3.97%, 11/1/2047 . . . . .	250,000	261,900	Precision Castparts Corp. 2.50%, 1/15/2023 . . . . .	75,000	75,574
4.00%, 11/1/2049 . . . . .	69,000	72,615	Timken Co. 4.50%, 12/15/2028 (a) . . . . .	20,000	21,054
4.05%, 11/1/2052 . . . . .	150,000	158,848			<u>96,628</u>
4.15%, 10/15/2028 . . . . .	95,000	104,664			
4.20%, 8/15/2034 . . . . .	100,000	110,921			
4.25%, 10/15/2030 . . . . .	50,000	55,767			
4.25%, 1/15/2033 . . . . .	50,000	55,900			

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>MINING — 0.1%</b>			Series MTN, 3.30%, 11/21/2024 . . . . . \$		
Barrick Gold Corp. 5.25%, 4/1/2042 . . . . . \$	25,000	\$ 29,419	Textron, Inc.: 3.90%, 9/17/2029 . . . . .	50,000	\$ 51,999
BHP Billiton Finance USA, Ltd.: 4.13%, 2/24/2042 (a) . . . . .	125,000	138,036	4.00%, 3/15/2026 . . . . .	50,000	52,237
5.00%, 9/30/2043 . . . . .	50,000	62,273			52,595
Newmont Mining Corp.: 3.50%, 3/15/2022 . . . . .	25,000	25,573			<u>2,468,477</u>
3.70%, 3/15/2023 (e) . . . . .	50,000	51,798	<b>OIL &amp; GAS — 1.4%</b>		
4.88%, 3/15/2042 . . . . .	50,000	55,896	Anadarko Petroleum Corp.: 6.20%, 3/15/2040 . . . . .	25,000	30,043
Rio Tinto Finance USA PLC: 4.13%, 8/21/2042 . . . . .	25,000	27,929	6.60%, 3/15/2046 . . . . .	300,000	390,510
4.75%, 3/22/2042 . . . . .	150,000	177,966	Apache Corp.: 4.25%, 1/15/2030 . . . . .	100,000	103,255
Rio Tinto Finance USA, Ltd. 3.75%, 6/15/2025 . . . . .	250,000	268,375	4.75%, 4/15/2043 . . . . .	275,000	267,726
Southern Copper Corp. 5.88%, 4/23/2045 . . . . .	357,000	423,470	BP Capital Markets America, Inc.: 2.52%, 9/19/2022 . . . . .	250,000	252,365
		<u>1,260,735</u>	3.02%, 1/16/2027 . . . . .	200,000	204,470
			3.22%, 4/14/2024 (a) . . . . .	200,000	207,014
			3.41%, 2/11/2026 . . . . .	250,000	262,445
			3.59%, 4/14/2027 . . . . .	250,000	262,155
			3.94%, 9/21/2028 . . . . .	100,000	108,562
			BP Capital Markets PLC: 3.06%, 3/17/2022 (a) . . . . .	200,000	204,670
			3.81%, 2/10/2024 . . . . .	150,000	158,980
			Canadian Natural Resources, Ltd.: 2.95%, 1/15/2023 . . . . .	250,000	252,497
			3.45%, 11/15/2021 . . . . .	25,000	25,525
			3.85%, 6/1/2027 (a) . . . . .	50,000	51,949
			3.90%, 2/1/2025 (a) . . . . .	25,000	26,135
			Series GMTN, 4.95%, 6/1/2047 . . . . .	100,000	114,370
			Cenovus Energy, Inc.: 3.00%, 8/15/2022 . . . . .	20,000	20,076
			4.25%, 4/15/2027 (a) . . . . .	50,000	51,773
			5.25%, 6/15/2037 . . . . .	100,000	104,536
			5.40%, 6/15/2047 . . . . .	50,000	53,831
			Chevron Corp.: 2.10%, 5/16/2021 (a) . . . . .	250,000	250,052
			2.42%, 11/17/2020 . . . . .	75,000	75,348
			2.90%, 3/3/2024 (a) . . . . .	150,000	155,071
			2.95%, 5/16/2026 . . . . .	50,000	51,610
			3.19%, 6/24/2023 . . . . .	25,000	25,953
			Cimarex Energy Co. 3.90%, 5/15/2027 (a) . . . . .	250,000	256,652
			CNOOC Finance 2015 USA LLC 3.50%, 5/5/2025 . . . . .	300,000	309,681
			CNOOC Nexen Finance 2014 ULC 4.88%, 4/30/2044 . . . . .	100,000	117,986
			Concho Resources, Inc. 3.75%, 10/1/2027 . . . . .	300,000	310,326
			ConocoPhillips Co.: 4.95%, 3/15/2026 . . . . .	200,000	228,152
<b>MISCELLANEOUS</b>					
<b>MANUFACTURER — 0.2%</b>					
3M Co.: 2.88%, 10/15/2027 . . . . .	225,000	229,257			
Series MTN, 2.00%, 8/7/2020 . . . . .	100,000	99,881			
Series MTN, 3.38%, 3/1/2029 (a) . . . . .	50,000	52,795			
Series MTN, 3.63%, 10/15/2047 . . . . .	25,000	25,062			
Series MTN, 4.00%, 9/14/2048 . . . . .	30,000	32,453			
Eaton Corp.: 3.10%, 9/15/2027 . . . . .	100,000	101,553			
4.15%, 11/2/2042 . . . . .	25,000	26,475			
General Electric Co.: 2.70%, 10/9/2022 . . . . .	500,000	499,285			
4.13%, 10/9/2042 . . . . .	225,000	207,416			
4.50%, 3/11/2044 . . . . .	250,000	243,540			
5.30%, 2/11/2021 . . . . .	25,000	25,940			
Series GMTN, 3.45%, 5/15/2024 . . . . .	50,000	51,114			
Series MTN, 4.65%, 10/17/2021 . . . . .	50,000	52,111			
Series MTN, 5.88%, 1/14/2038 . . . . .	50,000	56,764			
Illinois Tool Works, Inc. 3.90%, 9/1/2042 . . . . .	325,000	357,887			
Ingersoll-Rand Global Holding Co., Ltd. 5.75%, 6/15/2043 . . . . .	25,000	30,851			
Ingersoll-Rand Luxembourg Finance SA 3.80%, 3/21/2029 (a) . . . . .	100,000	104,907			
Parker-Hannifin Corp.: 2.70%, 6/14/2024 . . . . .	35,000	35,525			
3.25%, 6/14/2029 . . . . .	35,000	36,373			
4.00%, 6/14/2049 . . . . .	40,000	42,457			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
5.95%, 3/15/2046 (a) . . . . . \$	200,000	\$ 276,820	Noble Energy, Inc.:		
6.50%, 2/1/2039 . . . . .	75,000	105,195	4.95%, 8/15/2047 . . . . . \$	250,000	\$ 265,605
ConocoPhillips Holding Co.			5.25%, 11/15/2043 . . . . .	50,000	53,856
6.95%, 4/15/2029 (a) . . . . .	50,000	67,296	Occidental Petroleum Corp.:		
Continental Resources, Inc.:			2.60%, 4/15/2022 . . . . .	100,000	100,278
3.80%, 6/1/2024 . . . . .	40,000	41,154	4.20%, 3/15/2048 . . . . .	150,000	151,467
4.38%, 1/15/2028 (a) . . . . .	40,000	42,037	4.40%, 4/15/2046 . . . . .	125,000	128,777
4.50%, 4/15/2023 . . . . .	60,000	63,007	Series 1, 4.10%, 2/1/2021 (a) .	25,000	25,570
4.90%, 6/1/2044 (a) . . . . .	30,000	31,677	Petro-Canada		
5.00%, 9/15/2022 . . . . .	64,000	64,562	5.35%, 7/15/2033 . . . . .	25,000	29,835
Devon Energy Corp.:			Petroleos Mexicanos:		
3.25%, 5/15/2022 . . . . .	50,000	51,562	2.46%, 12/15/2025 . . . . .	16,250	15,445
5.00%, 6/15/2045 (a) . . . . .	25,000	28,688	3.50%, 7/23/2020 . . . . .	225,000	224,345
5.85%, 12/15/2025 . . . . .	50,000	59,621	3.50%, 1/30/2023 (a) . . . . .	25,000	23,748
Ecopetrol SA:			4.25%, 1/15/2025 . . . . .	25,000	23,149
4.13%, 1/16/2025 . . . . .	100,000	103,506	4.50%, 1/23/2026 (a) . . . . .	75,000	68,782
5.88%, 5/28/2045 . . . . .	225,000	248,857	4.63%, 9/21/2023 (a) . . . . .	75,000	73,688
7.38%, 9/18/2043 . . . . .	50,000	64,216	5.38%, 3/13/2022 . . . . .	50,000	50,363
Encana Corp.			6.35%, 2/12/2048 . . . . .	150,000	128,623
3.90%, 11/15/2021 . . . . .	25,000	25,617	6.38%, 2/4/2021 . . . . .	250,000	256,522
EOG Resources, Inc.:			6.38%, 1/23/2045 . . . . .	250,000	213,802
2.63%, 3/15/2023 . . . . .	100,000	101,107	6.50%, 3/13/2027 . . . . .	250,000	246,510
3.90%, 4/1/2035 . . . . .	25,000	26,321	6.50%, 1/23/2029 (a) . . . . .	75,000	72,575
EQT Corp.:			6.75%, 9/21/2047 . . . . .	598,000	529,457
2.50%, 10/1/2020 . . . . .	250,000	249,162	6.88%, 8/4/2026 . . . . .	250,000	252,485
3.00%, 10/1/2022 . . . . .	100,000	99,205	Phillips 66:		
3.90%, 10/1/2027 . . . . .	100,000	94,842	3.90%, 3/15/2028 (a) . . . . .	50,000	52,705
Equinor ASA:			4.30%, 4/1/2022 . . . . .	35,000	36,818
2.65%, 1/15/2024 . . . . .	75,000	76,266	4.88%, 11/15/2044 . . . . .	95,000	106,048
3.63%, 9/10/2028 . . . . .	50,000	53,830	Pioneer Natural Resources Co.		
3.70%, 3/1/2024 (a) . . . . .	300,000	318,708	4.45%, 1/15/2026 . . . . .	50,000	54,294
3.95%, 5/15/2043 (a) . . . . .	50,000	54,165	Shell International Finance B.V.:		
4.80%, 11/8/2043 . . . . .	30,000	36,568	1.88%, 5/10/2021 . . . . .	250,000	248,872
Exxon Mobil Corp.:			2.25%, 11/10/2020 . . . . .	200,000	200,346
2.22%, 3/1/2021 . . . . .	200,000	200,544	2.50%, 9/12/2026 . . . . .	150,000	149,083
2.73%, 3/1/2023 . . . . .	150,000	153,162	3.25%, 5/11/2025 . . . . .	100,000	104,555
3.04%, 3/1/2026 . . . . .	250,000	259,022	4.00%, 5/10/2046 . . . . .	300,000	329,385
4.11%, 3/1/2046 . . . . .	125,000	143,804	4.13%, 5/11/2035 . . . . .	75,000	83,203
Hess Corp.:			4.38%, 5/11/2045 . . . . .	250,000	287,420
5.60%, 2/15/2041 . . . . .	75,000	80,803	5.50%, 3/25/2040 . . . . .	25,000	32,383
5.80%, 4/1/2047 . . . . .	250,000	278,772	Suncor Energy, Inc.:		
Husky Energy, Inc.			3.60%, 12/1/2024 . . . . .	25,000	26,075
4.40%, 4/15/2029 . . . . .	100,000	105,793	4.00%, 11/15/2047 . . . . .	70,000	72,493
Marathon Oil Corp.:			6.50%, 6/15/2038 . . . . .	50,000	66,820
2.80%, 11/1/2022 . . . . .	25,000	25,083	Total Capital International SA:		
4.40%, 7/15/2027 (a) . . . . .	50,000	53,067	3.46%, 2/19/2029 . . . . .	50,000	53,196
5.20%, 6/1/2045 . . . . .	50,000	55,687	3.75%, 4/10/2024 . . . . .	375,000	399,532
Marathon Petroleum Corp.:			Total Capital SA		
3.63%, 9/15/2024 . . . . .	50,000	51,800	3.88%, 10/11/2028 . . . . .	25,000	27,451
3.80%, 4/1/2028 (a) . . . . .	30,000	30,522	Valero Energy Corp.:		
4.50%, 4/1/2048 . . . . .	25,000	25,091	3.40%, 9/15/2026 . . . . .	50,000	50,980
5.13%, 12/15/2026 (a) . . . . .	150,000	164,563	4.00%, 4/1/2029 . . . . .	250,000	262,012
Newfield Exploration Co.			6.63%, 6/15/2037 . . . . .	250,000	315,950
5.63%, 7/1/2024 . . . . .	250,000	276,900			
Nexen, Inc.					
5.88%, 3/10/2035 . . . . .	100,000	124,410			
					15,241,233

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.38%, 5/15/2023 . . . . .	\$ 100,000	\$ 104,039	4.20%, 9/15/2048 . . . . .	\$ 35,000	\$ 39,244
3.63%, 5/15/2025 . . . . .	55,000	58,499	7.20%, 3/15/2039 . . . . .	75,000	114,047
3.88%, 5/15/2028 . . . . .	100,000	109,260	Sanofi:		
4.20%, 3/18/2043 . . . . .	25,000	27,957	3.63%, 6/19/2028 (a) . . . . .	100,000	107,620
6.38%, 5/15/2038 . . . . .	50,000	69,787	4.00%, 3/29/2021 . . . . .	25,000	25,760
Johnson & Johnson:			Shire Acquisitions Investments		
2.45%, 3/1/2026 . . . . .	30,000	30,110	Ireland DAC:		
2.90%, 1/15/2028 . . . . .	250,000	257,417	2.40%, 9/23/2021 . . . . .	300,000	299,541
3.38%, 12/5/2023 . . . . .	25,000	26,426	2.88%, 9/23/2023 . . . . .	100,000	100,985
3.40%, 1/15/2038 . . . . .	100,000	103,903	3.20%, 9/23/2026 . . . . .	30,000	30,245
3.55%, 3/1/2036 . . . . .	150,000	158,374	Takeda Pharmaceutical Co., Ltd.:		
3.63%, 3/3/2037 . . . . .	200,000	214,038	4.40%, 11/26/2023 (e) . . . . .	100,000	106,920
3.70%, 3/1/2046 . . . . .	50,000	54,135	5.00%, 11/26/2028 (e) . . . . .	100,000	113,427
3.75%, 3/3/2047 (a) . . . . .	100,000	108,800	Wyeth LLC		
4.50%, 12/5/2043 . . . . .	50,000	59,984	6.00%, 2/15/2036 . . . . .	25,000	32,763
McKesson Corp.:			Zoetis, Inc.:		
2.85%, 3/15/2023 . . . . .	25,000	25,139	3.00%, 9/12/2027 . . . . .	50,000	50,270
3.65%, 11/30/2020 . . . . .	100,000	101,594	3.90%, 8/20/2028 . . . . .	50,000	53,707
3.95%, 2/16/2028 . . . . .	60,000	62,347	4.45%, 8/20/2048 . . . . .	25,000	27,559
Mead Johnson Nutrition Co.			4.70%, 2/1/2043 (a) . . . . .	25,000	28,169
4.60%, 6/1/2044 . . . . .	25,000	28,818			<u>16,168,161</u>
Merck & Co., Inc.:			<b>PIPELINES — 1.0%</b>		
2.35%, 2/10/2022 (a) . . . . .	50,000	50,417	Andeavor Logistics L.P./Tesoro		
2.40%, 9/15/2022 . . . . .	25,000	25,259	Logistics Finance Corp.:		
2.75%, 2/10/2025 . . . . .	325,000	333,343	3.50%, 12/1/2022 . . . . .	75,000	76,840
2.90%, 3/7/2024 . . . . .	45,000	46,511	5.20%, 12/1/2047 . . . . .	100,000	106,934
3.40%, 3/7/2029 . . . . .	100,000	106,245	Boardwalk Pipelines L.P.		
3.60%, 9/15/2042 . . . . .	25,000	25,848	4.80%, 5/3/2029 . . . . .	40,000	41,760
3.70%, 2/10/2045 . . . . .	50,000	52,717	Buckeye Partners L.P.:		
3.90%, 3/7/2039 (a) . . . . .	100,000	109,164	4.13%, 12/1/2027 . . . . .	50,000	44,018
4.00%, 3/7/2049 . . . . .	65,000	72,203	4.88%, 2/1/2021 . . . . .	25,000	25,391
Mylan NV:			Enable Midstream Partners L.P.:		
3.15%, 6/15/2021 . . . . .	380,000	379,449	4.40%, 3/15/2027 . . . . .	50,000	50,267
5.25%, 6/15/2046 . . . . .	250,000	233,770	4.95%, 5/15/2028 . . . . .	30,000	31,413
Novartis Capital Corp.:			Enbridge Energy Partners L.P.		
2.40%, 5/17/2022 . . . . .	300,000	302,520	4.20%, 9/15/2021 . . . . .	25,000	25,795
3.00%, 11/20/2025 . . . . .	25,000	25,824	Enbridge, Inc.:		
3.10%, 5/17/2027 (a) . . . . .	30,000	31,125	2.90%, 7/15/2022 . . . . .	50,000	50,686
3.40%, 5/6/2024 . . . . .	25,000	26,316	3.70%, 7/15/2027 (a) . . . . .	50,000	51,879
4.00%, 11/20/2045 . . . . .	50,000	55,286	4.25%, 12/1/2026 . . . . .	50,000	54,243
Perrigo Finance Unlimited Co.			Energy Transfer Operating L.P.:		
4.38%, 3/15/2026 . . . . .	50,000	49,993	4.20%, 4/15/2027 (a) . . . . .	50,000	52,072
Pfizer, Inc.:			4.50%, 4/15/2024 (a) . . . . .	20,000	21,277
2.20%, 12/15/2021 (a) . . . . .	200,000	200,602	4.75%, 1/15/2026 . . . . .	225,000	241,191
2.95%, 3/15/2024 (a) . . . . .	100,000	103,322	5.15%, 2/1/2043 . . . . .	25,000	25,204
3.00%, 9/15/2021 . . . . .	40,000	40,810	5.15%, 3/15/2045 . . . . .	225,000	229,471
3.00%, 12/15/2026 . . . . .	150,000	154,716	5.20%, 2/1/2022 . . . . .	100,000	105,602
3.20%, 9/15/2023 . . . . .	50,000	51,968	5.25%, 4/15/2029 . . . . .	275,000	307,211
3.40%, 5/15/2024 . . . . .	25,000	26,348	5.30%, 4/15/2047 . . . . .	250,000	261,127
3.45%, 3/15/2029 (a) . . . . .	100,000	105,793	5.88%, 1/15/2024 . . . . .	250,000	278,377
3.60%, 9/15/2028 (a) . . . . .	100,000	107,994	6.25%, 4/15/2049 . . . . .	275,000	325,567
3.90%, 3/15/2039 . . . . .	25,000	26,919	Enterprise Products		
4.00%, 12/15/2036 . . . . .	150,000	163,324	Operating LLC:		
4.00%, 3/15/2049 . . . . .	100,000	108,807	2.85%, 4/15/2021 . . . . .	75,000	75,571
4.10%, 9/15/2038 . . . . .	200,000	220,432	3.13%, 7/31/2029 (f) . . . . .	100,000	100,669

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 2/1/2022 . . . . .	\$ 25,000	\$ 25,673	3.60%, 11/1/2024 . . . . .	\$ 25,000	\$ 25,482
3.75%, 2/15/2025 . . . . .	75,000	79,327	4.50%, 12/15/2026 . . . . .	50,000	53,124
3.95%, 2/15/2027 (a) . . . . .	200,000	213,980	4.65%, 10/15/2025 . . . . .	400,000	426,216
4.15%, 10/16/2028 (a) . . . . .	25,000	27,188	4.70%, 6/15/2044 . . . . .	25,000	24,060
4.20%, 1/31/2050 (f) . . . . .	65,000	67,062	Sabine Pass Liquefaction LLC:		
4.80%, 2/1/2049 (a) . . . . .	25,000	27,861	4.20%, 3/15/2028 (a) . . . . .	100,000	104,993
4.85%, 3/15/2044 . . . . .	50,000	55,529	5.63%, 2/1/2021 . . . . .	95,000	98,673
4.90%, 5/15/2046 . . . . .	50,000	56,169	5.63%, 3/1/2025 . . . . .	200,000	223,868
5.10%, 2/15/2045 . . . . .	200,000	228,468	5.75%, 5/15/2024 . . . . .	75,000	83,413
Series D, 3 Month USD			5.88%, 6/30/2026 . . . . .	250,000	285,687
LIBOR + 2.99%, 4.88%, 8/16/2077 (c) . . . . .	250,000	234,882	Spectra Energy Partners L.P.		
Series E, 3 Month USD			4.75%, 3/15/2024 . . . . .	350,000	379,445
LIBOR + 3.03%, 5.25%, 8/16/2077 (c) . . . . .	150,000	143,190	Sunoco Logistics Partners Operations L.P.:		
EQM Midstream Partners L.P.			4.00%, 10/1/2027 . . . . .	50,000	51,576
Series 30Y, 6.50%, 7/15/2048 . . . . .	25,000	26,334	5.30%, 4/1/2044 . . . . .	25,000	25,803
EQT Midstream Partners L.P.:			5.35%, 5/15/2045 . . . . .	25,000	26,108
Series 10Y, 5.50%, 7/15/2028 . . . . .	15,000	15,796	5.40%, 10/1/2047 . . . . .	150,000	159,360
Series 5Y, 4.75%, 7/15/2023 . . . . .	250,000	259,852	TransCanada PipeLines, Ltd.:		
Kinder Morgan Energy Partners L.P.:			2.50%, 8/1/2022 . . . . .	100,000	99,915
3.50%, 3/1/2021 . . . . .	275,000	278,921	4.63%, 3/1/2034 . . . . .	250,000	276,600
5.40%, 9/1/2044 . . . . .	25,000	27,920	4.75%, 5/15/2038 . . . . .	100,000	109,004
Kinder Morgan, Inc.:			4.88%, 5/15/2048 (a) . . . . .	200,000	224,190
3.15%, 1/15/2023 . . . . .	200,000	203,418	7.63%, 1/15/2039 . . . . .	25,000	35,798
4.30%, 6/1/2025 . . . . .	300,000	320,358	Transcontinental Gas Pipe Line Co. LLC		
5.05%, 2/15/2046 . . . . .	50,000	54,462	7.85%, 2/1/2026 . . . . .	200,000	255,518
5.30%, 12/1/2034 . . . . .	200,000	226,160	Valero Energy Partners L.P.		
5.55%, 6/1/2045 (a) . . . . .	150,000	173,434	4.50%, 3/15/2028 . . . . .	50,000	53,795
Magellan Midstream Partners L.P.:			Western Gas Partners L.P.:		
4.20%, 10/3/2047 . . . . .	50,000	50,606	4.75%, 8/15/2028 . . . . .	60,000	60,980
4.85%, 2/1/2049 (a) . . . . .	275,000	312,249	5.45%, 4/1/2044 . . . . .	25,000	23,518
5.00%, 3/1/2026 . . . . .	50,000	55,549	Western Midstream Operating L.P.:		
MPLX L.P.:			4.50%, 3/1/2028 . . . . .	20,000	19,937
4.00%, 3/15/2028 . . . . .	35,000	36,289	5.30%, 3/1/2048 . . . . .	50,000	46,402
4.50%, 4/15/2038 . . . . .	180,000	181,809	Williams Cos., Inc.:		
4.70%, 4/15/2048 (a) . . . . .	25,000	25,446	3.60%, 3/15/2022 . . . . .	100,000	102,609
4.80%, 2/15/2029 . . . . .	105,000	115,539	3.70%, 1/15/2023 . . . . .	20,000	20,651
4.88%, 6/1/2025 . . . . .	50,000	54,390	3.75%, 6/15/2027 . . . . .	200,000	206,694
4.90%, 4/15/2058 . . . . .	25,000	25,285	3.90%, 1/15/2025 . . . . .	50,000	52,358
5.20%, 3/1/2047 . . . . .	100,000	107,356	4.55%, 6/24/2024 . . . . .	65,000	69,984
ONEOK Partners L.P.			5.10%, 9/15/2045 (a) . . . . .	125,000	135,511
3.38%, 10/1/2022 . . . . .	25,000	25,461	5.75%, 6/24/2044 . . . . .	25,000	29,161
ONEOK, Inc.:			<hr/>		<hr/>
4.00%, 7/13/2027 . . . . .	30,000	31,248	<b>REAL ESTATE — 0.0% (b)</b>		10,427,046
4.55%, 7/15/2028 . . . . .	50,000	54,263	CBRE Services, Inc.		
4.95%, 7/13/2047 (a) . . . . .	150,000	158,682	4.88%, 3/1/2026 . . . . .	50,000	54,354
5.20%, 7/15/2048 . . . . .	25,000	27,534	<b>REAL ESTATE INVESTMENT TRUSTS — 0.8%</b>		
Phillips 66 Partners L.P.:			Alexandria Real Estate Equities, Inc.:		
3.55%, 10/1/2026 . . . . .	10,000	10,175	3.45%, 4/30/2025 . . . . .	100,000	102,909
4.90%, 10/1/2046 . . . . .	10,000	10,658	4.70%, 7/1/2030 . . . . .	35,000	39,385
3.75%, 3/1/2028 . . . . .	25,000	25,525			
Plains All American Pipeline L.P./PAA Finance Corp.:					

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
American Campus Communities Operating Partnership L.P.:			4.15%, 12/1/2028 (a) . . . . .	\$ 100,000	\$ 110,682
3.30%, 7/15/2026 . . . . .	\$ 50,000	\$ 50,604	Essex Portfolio L.P.:		
3.63%, 11/15/2027 . . . . .	30,000	30,580	3.63%, 5/1/2027 (a) . . . . .	50,000	51,916
American Tower Corp.:			4.00%, 3/1/2029 . . . . .	65,000	69,189
2.25%, 1/15/2022 . . . . .	100,000	99,527	4.50%, 3/15/2048 . . . . .	50,000	53,716
3.00%, 6/15/2023 . . . . .	250,000	253,522	Federal Realty Investment Trust:		
3.13%, 1/15/2027 . . . . .	100,000	99,394	3.20%, 6/15/2029 . . . . .	25,000	25,369
3.38%, 10/15/2026 . . . . .	75,000	76,309	3.25%, 7/15/2027 . . . . .	50,000	51,017
3.50%, 1/31/2023 . . . . .	50,000	51,566	GLP Capital L.P./GLP Financing II, Inc.:		
AvalonBay Communities, Inc.:			4.88%, 11/1/2020 . . . . .	55,000	56,070
3.30%, 6/1/2029 . . . . .	65,000	67,604	HCP, Inc.:		
Series GMTN, 2.95%, 9/15/2022 . . . . .	25,000	25,477	3.88%, 8/15/2024 . . . . .	50,000	52,424
Series GMTN, 2.95%, 5/11/2026 . . . . .	50,000	50,658	4.00%, 12/1/2022 . . . . .	200,000	209,414
Series MTN, 3.20%, 1/15/2028 . . . . .	40,000	41,328	Healthcare Trust of America Holdings L.P.:		
Series MTN, 3.90%, 10/15/2046 . . . . .	50,000	52,648	2.95%, 7/1/2022 . . . . .	175,000	176,123
Boston Properties L.P.:			3.50%, 8/1/2026 . . . . .	25,000	25,325
2.75%, 10/1/2026 . . . . .	150,000	147,705	Highwoods Realty L.P.:		
3.40%, 6/21/2029 . . . . .	100,000	102,709	3.88%, 3/1/2027 . . . . .	50,000	51,563
3.65%, 2/1/2026 . . . . .	100,000	103,858	Hospitality Properties Trust:		
3.85%, 2/1/2023 . . . . .	75,000	78,243	4.38%, 2/15/2030 . . . . .	50,000	47,777
Brixmor Operating Partnership L.P.:			4.50%, 6/15/2023 (a) . . . . .	25,000	25,862
3.65%, 6/15/2024 . . . . .	50,000	51,174	4.95%, 2/15/2027 . . . . .	70,000	70,479
4.13%, 6/15/2026 . . . . .	50,000	51,942	Host Hotels & Resorts L.P.:		
4.13%, 5/15/2029 . . . . .	50,000	52,280	3.88%, 4/1/2024 . . . . .	50,000	51,575
Camden Property Trust:			Hudson Pacific Properties L.P.:		
3.15%, 7/1/2029 . . . . .	65,000	66,203	4.65%, 4/1/2029 . . . . .	25,000	26,815
4.10%, 10/15/2028 . . . . .	20,000	21,809	Kilroy Realty L.P.:		
Crown Castle International Corp.:			3.45%, 12/15/2024 . . . . .	50,000	51,378
3.20%, 9/1/2024 . . . . .	250,000	254,897	4.75%, 12/15/2028 . . . . .	25,000	27,733
3.65%, 9/1/2027 . . . . .	150,000	154,630	Kimco Realty Corp.:		
3.70%, 6/15/2026 . . . . .	15,000	15,593	2.80%, 10/1/2026 . . . . .	50,000	48,811
4.00%, 3/1/2027 . . . . .	20,000	21,019	3.30%, 2/1/2025 . . . . .	40,000	40,759
4.75%, 5/15/2047 (a) . . . . .	100,000	107,432	3.80%, 4/1/2027 (a) . . . . .	25,000	26,006
5.25%, 1/15/2023 . . . . .	100,000	108,640	Liberty Property L.P.:		
CubeSmart L.P.:			4.38%, 2/1/2029 . . . . .	65,000	70,240
4.38%, 2/15/2029 . . . . .	30,000	31,948	Life Storage L.P.:		
Digital Realty Trust L.P.:			4.00%, 6/15/2029 . . . . .	100,000	102,565
2.75%, 2/1/2023 . . . . .	125,000	124,980	Mid-America Apartments L.P.:		
3.70%, 8/15/2027 . . . . .	150,000	154,503	3.60%, 6/1/2027 . . . . .	50,000	51,561
3.95%, 7/1/2022 . . . . .	25,000	26,052	3.95%, 3/15/2029 . . . . .	50,000	52,960
Duke Realty L.P.:			National Retail Properties, Inc.:		
4.00%, 9/15/2028 . . . . .	100,000	106,731	3.60%, 12/15/2026 . . . . .	50,000	51,337
EPR Properties:			4.30%, 10/15/2028 . . . . .	35,000	37,788
4.50%, 6/1/2027 . . . . .	50,000	51,965	Office Properties Income Trust:		
4.95%, 4/15/2028 . . . . .	50,000	53,774	4.25%, 5/15/2024 . . . . .	50,000	50,068
ERP Operating L.P.:			Omega Healthcare Investors, Inc.:		
3.00%, 7/1/2029 . . . . .	25,000	25,377	4.38%, 8/1/2023 . . . . .	150,000	156,394
3.50%, 3/1/2028 . . . . .	100,000	105,290	Physicians Realty L.P.:		
4.00%, 8/1/2047 (a) . . . . .	50,000	53,930	3.95%, 1/15/2028 . . . . .	100,000	100,267
			Prologis L.P.:		
			3.75%, 11/1/2025 . . . . .	50,000	53,430
			4.25%, 8/15/2023 (a) . . . . .	150,000	160,524
			Public Storage:		
			2.37%, 9/15/2022 . . . . .	125,000	125,639

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Realty Income Corp.:			3.13%, 4/18/2024 . . . . .	\$ 100,000	\$ 102,419
3.65%, 1/15/2028 . . . . .	\$ 100,000	\$ 104,865	3.75%, 6/1/2027 . . . . .	100,000	104,609
3.88%, 4/15/2025 . . . . .	100,000	106,486	Best Buy Co., Inc.		
4.13%, 10/15/2026 . . . . .	50,000	54,010	4.45%, 10/1/2028 . . . . .	50,000	52,791
Regency Centers L.P.:			Costco Wholesale Corp.		
4.13%, 3/15/2028 . . . . .	50,000	53,332	2.30%, 5/18/2022 . . . . .	150,000	150,898
4.40%, 2/1/2047 . . . . .	150,000	160,945	Darden Restaurants, Inc.:		
Sabra Health Care L.P.			3.85%, 5/1/2027 (a) . . . . .	15,000	15,482
5.13%, 8/15/2026 . . . . .	25,000	25,995	4.55%, 2/15/2048 . . . . .	15,000	15,041
Sabra Health Care L.P./Sabra Capital Corp.			Dollar General Corp.:		
4.80%, 6/1/2024 . . . . .	25,000	25,660	4.13%, 5/1/2028 (a) . . . . .	70,000	74,462
Simon Property Group L.P.:			4.15%, 11/1/2025 . . . . .	25,000	26,991
2.50%, 7/15/2021 . . . . .	350,000	351,564	Dollar Tree, Inc.:		
2.63%, 6/15/2022 . . . . .	100,000	100,867	3.70%, 5/15/2023 . . . . .	95,000	98,395
2.75%, 6/1/2023 . . . . .	200,000	202,708	4.00%, 5/15/2025 . . . . .	100,000	103,974
4.25%, 11/30/2046 . . . . .	50,000	54,963	4.20%, 5/15/2028 . . . . .	45,000	46,573
STORE Capital Corp.			Home Depot, Inc.:		
4.50%, 3/15/2028 . . . . .	50,000	52,292	2.00%, 4/1/2021 . . . . .	100,000	99,950
Tanger Properties L.P.			2.13%, 9/15/2026 . . . . .	150,000	146,833
3.88%, 7/15/2027 (a) . . . . .	50,000	49,696	2.63%, 6/1/2022 . . . . .	150,000	152,557
UDR, Inc.:			2.80%, 9/14/2027 . . . . .	250,000	254,012
Series GMTN, 3.50%, 1/15/2028 . . . . .	150,000	153,559	3.00%, 4/1/2026 (a) . . . . .	350,000	361,921
Series MTN, 2.95%, 9/1/2026.	25,000	24,809	3.75%, 2/15/2024 (a) . . . . .	25,000	26,724
Series MTN, 3.50%, 7/1/2027.	50,000	51,017	3.90%, 6/15/2047 . . . . .	200,000	216,284
Ventas Realty L.P.:			4.25%, 4/1/2046 . . . . .	35,000	39,396
2.65%, 1/15/2025 (f) . . . . .	25,000	24,915	5.95%, 4/1/2041 . . . . .	50,000	67,745
3.10%, 1/15/2023 . . . . .	50,000	50,838	Kohl's Corp.		
3.85%, 4/1/2027 . . . . .	100,000	103,721	5.55%, 7/17/2045 . . . . .	20,000	20,065
4.00%, 3/1/2028 . . . . .	100,000	104,966	Lowe's Cos., Inc.:		
4.38%, 2/1/2045 . . . . .	75,000	76,163	2.50%, 4/15/2026 . . . . .	50,000	49,077
VEREIT Operating Partnership L.P.:			3.10%, 5/3/2027 . . . . .	200,000	202,806
3.95%, 8/15/2027 . . . . .	40,000	41,222	3.38%, 9/15/2025 . . . . .	25,000	25,991
4.13%, 6/1/2021 . . . . .	5,000	5,132	3.65%, 4/5/2029 . . . . .	70,000	73,085
4.60%, 2/6/2024 . . . . .	5,000	5,304	3.70%, 4/15/2046 . . . . .	50,000	47,108
4.63%, 11/1/2025 . . . . .	50,000	53,765	4.05%, 5/3/2047 . . . . .	300,000	298,626
4.88%, 6/1/2026 . . . . .	10,000	10,883	4.25%, 9/15/2044 . . . . .	25,000	25,401
Vornado Realty L.P.			4.38%, 9/15/2045 . . . . .	25,000	26,004
3.50%, 1/15/2025 . . . . .	50,000	51,234	4.55%, 4/5/2049 . . . . .	15,000	16,172
Welltower, Inc.:			4.65%, 4/15/2042 . . . . .	25,000	26,819
4.00%, 6/1/2025 . . . . .	175,000	185,288	Macy's Retail Holdings, Inc.:		
4.13%, 3/15/2029 . . . . .	100,000	105,968	3.63%, 6/1/2024 (a) . . . . .	25,000	24,592
5.25%, 1/15/2022 . . . . .	50,000	53,150	4.50%, 12/15/2034 . . . . .	6,000	5,524
Weyerhaeuser Co.:			McDonald's Corp.:		
4.00%, 11/15/2029 (a) . . . . .	200,000	212,630	Series MTN, 2.75%, 12/9/2020 . . . . .	25,000	25,153
4.63%, 9/15/2023 . . . . .	25,000	26,846	Series MTN, 3.35%, 4/1/2023 (a) . . . . .	80,000	83,037
WP Carey, Inc.			Series MTN, 3.50%, 3/1/2027.	50,000	52,538
3.85%, 7/15/2029 . . . . .	100,000	101,379	Series MTN, 3.70%, 1/30/2026 . . . . .	75,000	79,711
		<u>8,263,143</u>	Series MTN, 3.80%, 4/1/2028 (a) . . . . .	100,000	107,473
<b>RETAIL — 0.7%</b>			Series MTN, 4.45%, 3/1/2047.	125,000	136,384
AutoNation, Inc.			Series MTN, 4.45%, 9/1/2048.	20,000	21,989
3.35%, 1/15/2021 . . . . .	25,000	25,218	Series MTN, 4.70%, 12/9/2035 . . . . .	150,000	170,491
AutoZone, Inc.:					

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series MTN, 4.88%, 12/9/2045 . . . . .	\$ 100,000	\$ 115,365	3.63%, 10/15/2024 (e) . . . . .	\$ 150,000	\$ 150,783
O'Reilly Automotive, Inc.:			4.75%, 4/15/2029 (e) . . . . .	150,000	153,855
3.60%, 9/1/2027 . . . . .	50,000	51,428	Intel Corp.:		
4.35%, 6/1/2028 . . . . .	100,000	108,334	2.35%, 5/11/2022 . . . . .	50,000	50,367
QVC, Inc.			2.45%, 7/29/2020 . . . . .	100,000	100,233
5.45%, 8/15/2034 . . . . .	50,000	49,125	2.88%, 5/11/2024 (a) . . . . .	200,000	205,924
Starbucks Corp.:			3.15%, 5/11/2027 . . . . .	200,000	208,142
2.20%, 11/22/2020 (a) . . . . .	200,000	199,718	3.30%, 10/1/2021 . . . . .	25,000	25,696
3.80%, 8/15/2025 . . . . .	50,000	53,363	4.10%, 5/19/2046 . . . . .	370,000	404,288
3.85%, 10/1/2023 . . . . .	25,000	26,419	4.10%, 5/11/2047 . . . . .	50,000	54,694
4.00%, 11/15/2028 (a) . . . . .	50,000	54,483	KLA-Tencor Corp.		
4.45%, 8/15/2049 . . . . .	100,000	109,510	4.10%, 3/15/2029 . . . . .	65,000	68,444
4.50%, 11/15/2048 . . . . .	30,000	32,917	Lam Research Corp.:		
Target Corp.:			3.75%, 3/15/2026 . . . . .	50,000	52,596
2.50%, 4/15/2026 . . . . .	50,000	50,379	4.00%, 3/15/2029 . . . . .	280,000	298,379
3.38%, 4/15/2029 . . . . .	100,000	106,113	4.88%, 3/15/2049 . . . . .	25,000	27,566
3.90%, 11/15/2047 . . . . .	250,000	269,015	Micron Technology, Inc.		
4.00%, 7/1/2042 . . . . .	50,000	54,324	5.50%, 2/1/2025 . . . . .	25,000	25,716
TJX Cos., Inc.			NVIDIA Corp.		
2.25%, 9/15/2026 . . . . .	50,000	49,072	3.20%, 9/16/2026 (a) . . . . .	50,000	51,171
Walgreen Co.			NXP B.V./NXP Funding LLC		
3.10%, 9/15/2022 (a) . . . . .	25,000	25,433	4.88%, 3/1/2024 (e) . . . . .	100,000	107,268
Walgreens Boots Alliance, Inc.:			QUALCOMM, Inc.:		
3.30%, 11/18/2021 . . . . .	200,000	203,910	2.60%, 1/30/2023 . . . . .	200,000	200,770
3.45%, 6/1/2026 (a) . . . . .	250,000	252,692	2.90%, 5/20/2024 . . . . .	200,000	203,020
4.50%, 11/18/2034 . . . . .	25,000	25,684	3.25%, 5/20/2027 . . . . .	50,000	50,953
4.65%, 6/1/2046 (a) . . . . .	25,000	24,726	3.45%, 5/20/2025 . . . . .	50,000	52,003
Walmart, Inc.:			4.30%, 5/20/2047 . . . . .	50,000	52,560
1.90%, 12/15/2020 . . . . .	250,000	249,552	4.80%, 5/20/2045 . . . . .	25,000	28,040
2.35%, 12/15/2022 . . . . .	250,000	252,417	Texas Instruments, Inc.:		
2.65%, 12/15/2024 . . . . .	150,000	153,372	2.90%, 11/3/2027 . . . . .	70,000	71,857
3.13%, 6/23/2021 . . . . .	250,000	255,427	3.88%, 3/15/2039 . . . . .	250,000	272,002
3.25%, 7/8/2029 . . . . .	80,000	84,423	4.15%, 5/15/2048 . . . . .	150,000	170,216
3.30%, 4/22/2024 . . . . .	325,000	341,549	Xilinx, Inc.		
3.63%, 12/15/2047 . . . . .	250,000	267,142	2.95%, 6/1/2024 . . . . .	50,000	50,726
3.70%, 6/26/2028 . . . . .	100,000	109,098			<u>4,882,409</u>
3.95%, 6/28/2038 . . . . .	125,000	139,334	<b>SOFTWARE — 0.7%</b>		
4.05%, 6/29/2048 . . . . .	35,000	40,072	Activision Blizzard, Inc.:		
		<u>7,454,717</u>	2.30%, 9/15/2021 . . . . .	250,000	249,580
<b>SEMICONDUCTORS — 0.5%</b>			4.50%, 6/15/2047 . . . . .	150,000	156,253
Analog Devices, Inc.			Adobe, Inc.		
2.95%, 1/12/2021 . . . . .	50,000	50,438	3.25%, 2/1/2025 . . . . .	25,000	26,083
Applied Materials, Inc.:			Autodesk, Inc.		
3.90%, 10/1/2025 . . . . .	25,000	26,800	3.50%, 6/15/2027 . . . . .	50,000	50,561
4.35%, 4/1/2047 (a) . . . . .	100,000	111,568	Electronic Arts, Inc.		
5.10%, 10/1/2035 . . . . .	50,000	60,385	3.70%, 3/1/2021 . . . . .	25,000	25,467
Broadcom Corp./Broadcom			Fidelity National Information		
Cayman Finance, Ltd.:			Services, Inc.:		
2.65%, 1/15/2023 . . . . .	200,000	197,306	3.00%, 8/15/2026 . . . . .	200,000	202,488
3.00%, 1/15/2022 (a) . . . . .	350,000	351,036	3.63%, 10/15/2020 . . . . .	28,000	28,411
3.63%, 1/15/2024 . . . . .	350,000	353,146	3.75%, 5/21/2029 . . . . .	20,000	21,218
3.88%, 1/15/2027 . . . . .	350,000	342,891	3.88%, 6/5/2024 . . . . .	7,000	7,399
Broadcom, Inc.:			Series 30Y, 4.75%, 5/15/2048 .	50,000	55,824
3.13%, 4/15/2021 (e) . . . . .	250,000	251,570	Fiserv, Inc.:		
			2.75%, 7/1/2024 . . . . .	100,000	100,999

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.20%, 7/1/2026 . . . . .	\$ 275,000	\$ 281,652	AT&T, Inc.:		
3.50%, 7/1/2029 . . . . .	65,000	66,937	2.95%, 7/15/2026 . . . . .	\$ 200,000	\$ 198,462
3.80%, 10/1/2023 . . . . .	150,000	157,801	3.20%, 3/1/2022 . . . . .	250,000	255,220
4.20%, 10/1/2028 . . . . .	65,000	70,294	3.40%, 5/15/2025 . . . . .	250,000	256,850
4.40%, 7/1/2049 . . . . .	60,000	63,253	3.55%, 6/1/2024 . . . . .	25,000	25,973
Microsoft Corp.:			3.60%, 7/15/2025 . . . . .	300,000	311,598
1.55%, 8/8/2021 . . . . .	200,000	198,298	3.80%, 2/15/2027 . . . . .	150,000	155,775
2.00%, 11/3/2020 . . . . .	150,000	149,976	3.90%, 3/11/2024 (a) . . . . .	25,000	26,383
2.00%, 8/8/2023 . . . . .	50,000	49,934	4.10%, 2/15/2028 . . . . .	184,000	194,786
2.40%, 2/6/2022 . . . . .	300,000	303,201	4.13%, 2/17/2026 . . . . .	350,000	373,096
2.40%, 8/8/2026 (a) . . . . .	200,000	201,060	4.30%, 2/15/2030 . . . . .	380,000	406,041
2.88%, 2/6/2024 . . . . .	300,000	310,746	4.35%, 3/1/2029 . . . . .	110,000	118,382
3.13%, 11/3/2025 . . . . .	50,000	52,634	4.45%, 4/1/2024 . . . . .	25,000	26,928
3.30%, 2/6/2027 . . . . .	280,000	297,441	4.50%, 5/15/2035 . . . . .	300,000	314,436
3.45%, 8/8/2036 . . . . .	50,000	52,841	4.55%, 3/9/2049 . . . . .	208,000	212,543
3.63%, 12/15/2023 (a) . . . . .	25,000	26,608	4.65%, 6/1/2044 . . . . .	25,000	25,801
3.95%, 8/8/2056 . . . . .	75,000	83,483	4.75%, 5/15/2046 . . . . .	30,000	31,566
4.00%, 2/12/2055 . . . . .	75,000	84,153	4.80%, 6/15/2044 . . . . .	50,000	52,691
4.10%, 2/6/2037 . . . . .	250,000	285,342	4.85%, 3/1/2039 . . . . .	70,000	75,298
4.20%, 11/3/2035 . . . . .	65,000	74,719	4.85%, 7/15/2045 . . . . .	50,000	53,442
4.45%, 11/3/2045 . . . . .	275,000	330,918	5.15%, 11/15/2046 . . . . .	300,000	331,599
4.50%, 2/6/2057 . . . . .	250,000	305,265	5.15%, 2/15/2050 . . . . .	150,000	165,820
5.20%, 6/1/2039 . . . . .	50,000	64,814	5.25%, 3/1/2037 . . . . .	400,000	448,800
Series 30Y, 4.25%, 2/6/2047 . . . . .	150,000	176,865	5.45%, 3/1/2047 . . . . .	250,000	287,372
Oracle Corp.:			5.65%, 2/15/2047 . . . . .	150,000	176,238
1.90%, 9/15/2021 . . . . .	200,000	198,948	Bell Canada, Inc.:		
2.40%, 9/15/2023 . . . . .	200,000	201,416	4.30%, 7/29/2049 . . . . .	55,000	59,342
2.50%, 5/15/2022 . . . . .	50,000	50,504	4.46%, 4/1/2048 . . . . .	30,000	32,949
2.63%, 2/15/2023 . . . . .	235,000	238,527	British Telecommunications PLC		
2.65%, 7/15/2026 . . . . .	45,000	45,177	5.13%, 12/4/2028 . . . . .	200,000	223,892
2.80%, 7/8/2021 (a) . . . . .	250,000	253,360	Cisco Systems, Inc.:		
2.95%, 11/15/2024 . . . . .	200,000	206,028	1.85%, 9/20/2021 . . . . .	200,000	198,810
2.95%, 5/15/2025 . . . . .	10,000	10,292	2.20%, 2/28/2021 . . . . .	100,000	100,106
3.25%, 11/15/2027 . . . . .	50,000	52,296	3.00%, 6/15/2022 . . . . .	25,000	25,694
3.80%, 11/15/2037 . . . . .	180,000	190,179	3.50%, 6/15/2025 . . . . .	25,000	26,714
3.85%, 7/15/2036 . . . . .	150,000	159,634	3.63%, 3/4/2024 (a) . . . . .	25,000	26,664
3.90%, 5/15/2035 . . . . .	5,000	5,415	5.50%, 1/15/2040 . . . . .	300,000	395,073
4.00%, 7/15/2046 . . . . .	180,000	193,088	Motorola Solutions, Inc.:		
4.00%, 11/15/2047 . . . . .	285,000	306,389	4.00%, 9/1/2024 . . . . .	25,000	26,032
4.30%, 7/8/2034 . . . . .	200,000	227,446	4.60%, 2/23/2028 . . . . .	125,000	131,068
4.38%, 5/15/2055 . . . . .	10,000	11,206	4.60%, 5/23/2029 (a) . . . . .	50,000	52,576
salesforce.com, Inc.:			Orange SA		
3.25%, 4/11/2023 . . . . .	275,000	285,142	5.50%, 2/6/2044 (a) . . . . .	50,000	61,991
3.70%, 4/11/2028 . . . . .	25,000	26,935	Rogers Communications, Inc.:		
VMware, Inc.:			3.00%, 3/15/2023 (a) . . . . .	30,000	30,579
2.30%, 8/21/2020 . . . . .	150,000	149,594	4.30%, 2/15/2048 . . . . .	40,000	42,728
3.90%, 8/21/2027 (a) . . . . .	150,000	151,703	4.35%, 5/1/2049 . . . . .	155,000	167,405
		7,575,797	5.00%, 3/15/2044 . . . . .	50,000	57,984
<b>TELECOMMUNICATIONS</b>			Telefonica Emisiones SA:		
— 1.2%			4.67%, 3/6/2038 . . . . .	150,000	156,123
America Movil SAB de CV:			5.21%, 3/8/2047 . . . . .	300,000	329,850
3.13%, 7/16/2022 . . . . .	100,000	101,951	5.52%, 3/1/2049 . . . . .	150,000	173,019
4.38%, 7/16/2042 . . . . .	50,000	53,600	7.05%, 6/20/2036 . . . . .	25,000	32,734
4.38%, 4/22/2049 . . . . .	200,000	215,700	Telefonica Europe B.V.		
6.13%, 3/30/2040 . . . . .	100,000	130,471	8.25%, 9/15/2030 . . . . .	25,000	35,036

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
TELUS Corp. 4.60%, 11/16/2048 . . . . . \$	150,000	\$ 166,428	3.25%, 6/1/2027 . . . . . \$	50,000	\$ 51,579
Verizon Communications, Inc.:			3.40%, 8/1/2024 . . . . .	25,000	26,163
2.63%, 8/15/2026 . . . . .	50,000	49,689	3.80%, 3/1/2028 . . . . .	50,000	53,677
3.13%, 3/16/2022 . . . . .	250,000	256,117	3.80%, 11/1/2046 . . . . .	100,000	101,126
3.38%, 2/15/2025 . . . . .	250,000	260,977	4.10%, 3/15/2044 . . . . .	75,000	78,700
3.50%, 11/1/2024 . . . . .	50,000	52,556	4.25%, 3/15/2029 (a) . . . . .	95,000	105,698
3.88%, 2/8/2029 . . . . .	10,000	10,725	4.30%, 3/1/2048 . . . . .	50,000	54,179
4.02%, 12/3/2029 (e) . . . . .	500,000	542,170	4.50%, 3/15/2049 . . . . .	125,000	140,221
4.27%, 1/15/2036 . . . . .	28,000	30,332	4.65%, 3/1/2068 . . . . .	50,000	53,583
4.33%, 9/21/2028 . . . . .	285,000	315,652	FedEx Corp.:		
4.40%, 11/1/2034 . . . . .	250,000	277,487	3.40%, 1/14/2022 . . . . .	150,000	153,808
4.50%, 8/10/2033 . . . . .	250,000	281,682	3.40%, 2/15/2028 . . . . .	50,000	51,542
4.52%, 9/15/2048 . . . . .	25,000	27,993	3.90%, 2/1/2035 . . . . .	200,000	201,026
4.81%, 3/15/2039 . . . . .	100,000	114,889	4.00%, 1/15/2024 . . . . .	25,000	26,744
5.01%, 4/15/2049 . . . . .	650,000	773,305	4.05%, 2/15/2048 . . . . .	50,000	48,253
5.15%, 9/15/2023 . . . . .	300,000	335,277	4.55%, 4/1/2046 . . . . .	100,000	102,470
5.25%, 3/16/2037 . . . . .	150,000	179,835	4.75%, 11/15/2045 . . . . .	25,000	26,321
5.50%, 3/16/2047 . . . . .	350,000	442,477	4.95%, 10/17/2048 . . . . .	100,000	109,526
Vodafone Group PLC:			Kansas City Southern		
3.75%, 1/16/2024 . . . . .	170,000	177,730	4.70%, 5/1/2048 . . . . .	50,000	55,950
4.13%, 5/30/2025 (a) . . . . .	50,000	53,240	Norfolk Southern Corp.:		
4.38%, 5/30/2028 (a) . . . . .	305,000	329,696	2.90%, 6/15/2026 . . . . .	150,000	152,116
4.38%, 2/19/2043 . . . . .	75,000	74,494	3.00%, 4/1/2022 . . . . .	25,000	25,458
5.25%, 5/30/2048 . . . . .	225,000	247,864	3.15%, 6/1/2027 . . . . .	50,000	51,365
		12,413,806	3.94%, 11/1/2047 . . . . .	100,000	103,962
<b>TEXTILES — 0.0% (b)</b>			4.45%, 6/15/2045 . . . . .	19,000	21,111
Cintas Corp. No. 2			5.10%, 8/1/2118 . . . . .	50,000	56,689
3.70%, 4/1/2027 . . . . .	150,000	159,799	Ryder System, Inc.:		
<b>TOYS/GAMES/HOBBIES —</b>			Series MTN, 2.80%, 3/1/2022 .	100,000	100,868
<b>0.0% (b)</b>			Series MTN, 3.45%,		
Hasbro, Inc.			11/15/2021 . . . . .	100,000	102,198
3.50%, 9/15/2027 . . . . .	30,000	30,416	Union Pacific Corp.:		
<b>TRANSPORTATION — 0.5%</b>			2.75%, 3/1/2026 . . . . .	50,000	50,430
Burlington Northern Santa			2.95%, 3/1/2022 . . . . .	350,000	356,468
Fe LLC:			3.20%, 6/8/2021 . . . . .	35,000	35,651
3.40%, 9/1/2024 . . . . .	100,000	105,404	3.50%, 6/8/2023 . . . . .	50,000	52,103
3.75%, 4/1/2024 . . . . .	25,000	26,574	3.80%, 10/1/2051 . . . . .	52,000	52,276
3.90%, 8/1/2046 . . . . .	100,000	107,134	3.95%, 9/10/2028 . . . . .	280,000	306,107
4.05%, 6/15/2048 . . . . .	155,000	171,146	4.05%, 3/1/2046 . . . . .	175,000	182,854
4.13%, 6/15/2047 . . . . .	150,000	166,651	4.10%, 9/15/2067 . . . . .	15,000	14,993
4.15%, 12/15/2048 (a) . . . . .	30,000	33,697	4.30%, 3/1/2049 . . . . .	250,000	276,492
4.45%, 3/15/2043 . . . . .	50,000	57,102	4.38%, 9/10/2038 . . . . .	110,000	120,974
4.55%, 9/1/2044 . . . . .	50,000	57,934	4.50%, 9/10/2048 . . . . .	130,000	147,551
4.90%, 4/1/2044 . . . . .	125,000	151,506	United Parcel Service, Inc.:		
Canadian National Railway Co.:			2.05%, 4/1/2021 . . . . .	150,000	149,721
2.75%, 3/1/2026 . . . . .	100,000	101,245	2.35%, 5/16/2022 . . . . .	50,000	50,295
2.95%, 11/21/2024 . . . . .	50,000	51,360	2.40%, 11/15/2026 . . . . .	30,000	29,688
3.20%, 8/2/2046 . . . . .	25,000	24,460	2.45%, 10/1/2022 . . . . .	125,000	126,346
3.65%, 2/3/2048 . . . . .	50,000	52,753	2.50%, 4/1/2023 . . . . .	150,000	151,449
Canadian Pacific Railway Co.:			3.05%, 11/15/2027 (a) . . . . .	50,000	51,662
4.00%, 6/1/2028 . . . . .	100,000	109,128	3.75%, 11/15/2047 (a) . . . . .	175,000	176,659
4.80%, 9/15/2035 . . . . .	30,000	34,307			5,636,453
CSX Corp.:			<b>TRUCKING &amp; LEASING —</b>		
			<b>0.0% (b)</b>		
			GATX Corp.:		

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.85%, 3/30/2027 . . . . . \$	50,000	\$ 51,525	Nissan Auto Receivables 2018-B Owner Trust		
4.55%, 11/7/2028 . . . . .	50,000	54,214	Series 2018-B, Class A3, 3.06%, 3/15/2023 . . . . . \$	60,000	\$ 60,992
4.70%, 4/1/2029 (a) . . . . .	25,000	27,552	Nissan Auto Receivables 2019-A Owner Trust		
		133,291	Series 2019-A, Class A3, 2.90%, 10/16/2023 . . . . .	100,000	101,812
<b>WATER — 0.0% (b)</b>			Santander Drive Auto Receivables Trust:		
American Water Capital Corp.:			Series 2018-1, Class D, 3.32%, 3/15/2024 . . . . .	85,000	86,094
2.95%, 9/1/2027 . . . . .	121,000	121,316	Series 2018-4, Class C, 3.56%, 7/15/2024 . . . . .	50,000	50,726
3.40%, 3/1/2025 (a) . . . . .	25,000	26,004	World Omni Auto Receivables Trust		
3.75%, 9/1/2028 . . . . .	100,000	106,618	Series 2019-B, Class A3, 2.59%, 7/15/2024 . . . . .	111,000	112,243
3.75%, 9/1/2047 (a) . . . . .	100,000	101,196	World Omni Automobile Lease Securitization Trust		
4.30%, 12/1/2042 . . . . .	25,000	27,080	Series 2018-B, Class A3, 3.19%, 12/15/2021 . . . . .	50,000	50,800
		382,214			1,672,100
<b>TOTAL CORPORATE BONDS &amp; NOTES</b>			<b>CREDIT CARD — 0.2%</b>		
(Cost \$257,951,019) . . . . .		266,761,485	American Express Credit Account Master Trust:		
<b>ASSET-BACKED SECURITIES — 0.4%</b>			Series 2018-8, Class A, 3.18%, 4/15/2024 . . . . .	68,000	69,658
<b>ASSET-BACKED - OTHER — 0.0% (b)</b>			Series 2017-7, Class A, 2.35%, 5/15/2025 . . . . .	300,000	302,534
Ally Master Owner Trust			Series 2019-1, Class A, 2.87%, 10/15/2024 . . . . .	100,000	102,132
Series 2018-1, Class A2, 2.70%, 1/17/2023 . . . . .	100,000	100,667	BA Credit Card Trust		
Ford Credit Floorplan Master Owner Trust			Series 2018-A2, Class A2, 3.00%, 9/15/2023 . . . . .	300,000	304,960
Series 2017-2, Class A1, 2.16%, 9/15/2022 . . . . .	150,000	149,780	Capital One Multi-Asset Execution Trust:		
		250,447	Series 2016-A5, Class A5, 1.66%, 6/17/2024 . . . . .	200,000	198,362
<b>AUTOMOBILE — 0.2%</b>			Series 2017-A4, Class A4, 1.99%, 7/17/2023 . . . . .	300,000	299,176
Ally Auto Receivables Trust			Citibank Credit Card Issuance Trust		
Series 2017-2, Class A4, 2.10%, 3/15/2022 . . . . .	200,000	199,626	Series 2014-A1, Class A1, 2.88%, 1/23/2023 . . . . .	100,000	101,152
Carmax Auto Owner Trust 2016-3			Synchrony Card Funding LLC		
Series 2016-3, Class A4, 1.60%, 1/18/2022 . . . . .	200,000	198,571	Series 2019-A2, Class A, 2.34%, 6/16/2025 . . . . .	150,000	150,389
CarMax Auto Owner Trust 2017-2			Synchrony Credit Card Master Note Trust		
Series 2017-2, Class B, 2.41%, 12/15/2022 . . . . .	200,000	200,400	Series 2016-2, Class A, 2.21%, 5/15/2024 . . . . .	400,000	400,609
Drive Auto Receivables Trust					1,928,972
Series 2018-4, Class D, 4.09%, 1/15/2026 . . . . .	100,000	103,065	<b>TOTAL ASSET-BACKED SECURITIES</b>		
GM Financial Automobile Leasing Trust			(Cost \$3,811,994) . . . . .		3,851,519
Series 2019-1, Class A3, 2.98%, 12/20/2021 . . . . .	100,000	101,250			
GM Financial Consumer Automobile Receivables Trust					
Series 2019-2, Class A3, 2.65%, 2/16/2024 . . . . .	200,000	202,779			
Nissan Auto Lease Trust 2018-A					
Series 2018-A, Class A4, 3.35%, 9/15/2023 . . . . .	200,000	203,742			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>FOREIGN GOVERNMENT OBLIGATIONS — 3.7%</b>			3.86%, 06/21/2047 . . . . . \$ 300,000 \$ 324,870		
<b>AUSTRIA — 0.0% (b)</b>					
Oesterreichische Kontrollbank AG:			<b>COLOMBIA — 0.1%</b>		
1.88%, 01/20/2021 . . . . . \$	100,000	\$ 99,912	Colombia Government International Bond:		
2.63%, 01/31/2022 (a) . . . . .	200,000	203,988	3.88%, 04/25/2027 . . . . .	200,000	208,708
Series GMTN, 2.88%, 03/13/2023 . . . . .	100,000	103,629	4.00%, 02/26/2024 . . . . .	275,000	288,002
		<u>407,529</u>	4.50%, 01/28/2026 . . . . .	250,000	270,087
			5.00%, 06/15/2045 . . . . .	200,000	221,096
			5.63%, 02/26/2044 . . . . .	200,000	236,846
					<u>1,224,739</u>
<b>CANADA — 0.4%</b>			<b>GERMANY — 0.5%</b>		
Canada Government International Bond			FMS Wertmanagement		
2.00%, 11/15/2022 (a) . . . . .	275,000	277,095	2.75%, 3/6/2023 . . . . .	300,000	309,708
Export Development Canada:			Kreditanstalt fuer Wiederaufbau:		
1.38%, 10/21/2021 . . . . .	50,000	49,516	Zero Coupon, 06/29/2037 . . . . .	100,000	63,318
1.50%, 05/26/2021 . . . . .	50,000	49,672	1.50%, 06/15/2021 . . . . .	700,000	695,429
2.00%, 05/17/2022 (a) . . . . .	50,000	50,280	1.88%, 12/15/2020 . . . . .	350,000	349,769
2.50%, 01/24/2023 . . . . .	200,000	204,696	2.00%, 05/02/2025 . . . . .	100,000	100,644
Province of Alberta Canada:			2.13%, 03/07/2022 (a) . . . . .	250,000	252,197
2.20%, 07/26/2022 . . . . .	50,000	50,380	2.13%, 06/15/2022 . . . . .	250,000	252,425
3.30%, 03/15/2028 . . . . .	400,000	428,508	2.13%, 01/17/2023 . . . . .	100,000	101,076
Province of British Columbia			2.38%, 12/29/2022 . . . . .	250,000	254,855
Canada:			2.50%, 02/15/2022 . . . . .	500,000	509,015
2.25%, 06/02/2026 . . . . .	150,000	151,256	2.50%, 11/20/2024 . . . . .	300,000	309,675
2.65%, 09/22/2021 . . . . .	50,000	50,837	2.63%, 04/12/2021 . . . . .	300,000	303,948
Province of Manitoba Canada:			2.63%, 01/25/2022 . . . . .	50,000	51,033
2.13%, 06/22/2026 . . . . .	250,000	248,310	2.63%, 02/28/2024 . . . . .	500,000	517,370
Series GX, 2.60%, 04/16/2024 (a) . . . . .	100,000	102,635	2.88%, 04/03/2028 . . . . .	490,000	521,272
Province of New Brunswick			Series GMTN, 3.13%, 12/15/2021 . . . . .	500,000	515,890
Canada			Landwirtschaftliche Rentenbank:		
3.63%, 2/24/2028 . . . . .	50,000	54,515	3.13%, 11/14/2023 . . . . .	100,000	105,339
Province of Ontario Canada:			Series 36, 2.00%, 12/06/2021 . . . . .	150,000	150,657
2.20%, 10/03/2022 . . . . .	250,000	252,085	Series 37, 2.50%, 11/15/2027 (a) . . . . .	50,000	51,638
2.30%, 06/15/2026 . . . . .	500,000	503,550			<u>5,415,258</u>
2.40%, 02/08/2022 . . . . .	350,000	354,273	<b>HUNGARY — 0.0% (b)</b>		
2.50%, 09/10/2021 . . . . .	25,000	25,309	Hungary Government		
2.50%, 04/27/2026 (a) . . . . .	350,000	356,611	International Bond:		
2.55%, 02/12/2021 . . . . .	200,000	201,796	5.38%, 03/25/2024 . . . . .	350,000	394,800
Province of Quebec Canada:			6.38%, 03/29/2021 . . . . .	150,000	160,221
2.38%, 01/31/2022 . . . . .	200,000	202,484			<u>555,021</u>
2.50%, 04/20/2026 (a) . . . . .	250,000	255,278	<b>INDONESIA — 0.1%</b>		
2.63%, 02/13/2023 (a) . . . . .	250,000	255,887	Indonesia Government		
2.75%, 08/25/2021 . . . . .	50,000	50,901	International Bond:		
2.75%, 04/12/2027 (a) . . . . .	200,000	207,552	2.95%, 01/11/2023 . . . . .	275,000	276,700
Series QO, 2.88%, 10/16/2024 . . . . .	200,000	208,498	4.75%, 02/11/2029 . . . . .	150,000	166,611
		<u>4,591,924</u>	5.35%, 02/11/2049 (a) . . . . .	100,000	119,738
					<u>563,049</u>
<b>CHILE — 0.1%</b>			<b>ISRAEL — 0.0% (b)</b>		
Chile Government International Bond:			Israel Government International Bond:		
3.13%, 01/21/2026 . . . . .	50,000	52,047			
3.24%, 02/06/2028 (a) . . . . .	200,000	210,046			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.88%, 03/16/2026 . . . . . \$	100,000	\$ 103,347	<b>PERU — 0.0% (b)</b>		
3.25%, 01/17/2028 . . . . .	100,000	105,609	Peruvian Government		
4.00%, 06/30/2022 . . . . .	50,000	52,693	International Bond:		
4.13%, 01/17/2048 . . . . .	100,000	109,531	2.84%, 06/20/2030 . . . . . \$	55,000	\$ 55,471
		<u>371,180</u>	4.13%, 08/25/2027 . . . . .	150,000	167,172
<b>ITALY — 0.0% (b)</b>			5.63%, 11/18/2050 (a) . . . . .	150,000	206,930
Republic of Italy Government			6.55%, 03/14/2037 . . . . .	25,000	35,323
International Bond					<u>464,896</u>
5.38%, 6/15/2033 . . . . .	50,000	55,537	<b>PHILIPPINES — 0.1%</b>		
<b>JAPAN — 0.2%</b>			Philippine Government		
Japan Bank for International			International Bond:		
Cooperation:			3.70%, 03/01/2041 (a) . . . . .	200,000	217,230
1.50%, 07/21/2021 (a) . . . . .	25,000	24,782	3.70%, 02/02/2042 (a) . . . . .	100,000	108,825
2.13%, 07/21/2020 . . . . .	200,000	200,060	3.95%, 01/20/2040 . . . . .	200,000	223,334
2.50%, 06/01/2022 . . . . .	200,000	202,790	4.00%, 01/15/2021 (a) . . . . .	100,000	102,631
2.50%, 05/23/2024 . . . . .	200,000	203,542	4.20%, 01/21/2024 . . . . .	300,000	323,322
2.75%, 11/16/2027 . . . . .	200,000	205,492	5.00%, 01/13/2037 . . . . .	150,000	188,056
2.88%, 07/21/2027 . . . . .	100,000	103,783	7.75%, 01/14/2031 . . . . .	100,000	147,479
3.25%, 07/20/2023 . . . . .	150,000	156,789			<u>1,310,877</u>
3.38%, 10/31/2023 . . . . .	200,000	210,538	<b>POLAND — 0.1%</b>		
Series DTC, 1.88%,			Poland Government International		
04/20/2021 . . . . .	225,000	224,586	Bond:		
Series DTC, 2.38%,			3.00%, 03/17/2023 (a) . . . . .	50,000	51,391
04/20/2026 . . . . .	200,000	201,540	3.25%, 04/06/2026 (a) . . . . .	175,000	185,122
		<u>1,733,902</u>	4.00%, 01/22/2024 (a) . . . . .	150,000	161,499
<b>MEXICO — 0.2%</b>			5.00%, 03/23/2022 . . . . .	50,000	53,738
Mexico Government			5.13%, 04/21/2021 . . . . .	250,000	262,947
International Bond:					<u>714,697</u>
3.63%, 03/15/2022 (a) . . . . .	100,000	102,420	<b>SOUTH KOREA — 0.1%</b>		
3.75%, 01/11/2028 . . . . .	100,000	101,863	Export-Import Bank of Korea:		
4.00%, 10/02/2023 . . . . .	80,000	83,523	2.13%, 02/11/2021 . . . . .	100,000	99,766
4.13%, 01/21/2026 . . . . .	125,000	130,839	2.38%, 04/21/2027 . . . . .	25,000	24,325
4.15%, 03/28/2027 . . . . .	400,000	418,944	3.00%, 11/01/2022 (a) . . . . .	250,000	255,263
4.50%, 04/22/2029 . . . . .	250,000	268,005	3.25%, 11/10/2025 . . . . .	150,000	156,666
4.60%, 02/10/2048 . . . . .	400,000	412,680	3.50%, 11/27/2021 . . . . .	250,000	257,042
5.55%, 01/21/2045 (a) . . . . .	450,000	524,524	Korea Development Bank:		
6.05%, 01/11/2040 (a) . . . . .	30,000	35,810	2.50%, 01/13/2021 . . . . .	100,000	100,356
Series GMTN, 3.50%,			2.75%, 03/19/2023 . . . . .	200,000	202,746
01/21/2021 (a) . . . . .	200,000	203,110	3.00%, 01/13/2026 . . . . .	100,000	101,577
Series MTN, 4.75%,			Korea International Bank		
03/08/2044 . . . . .	100,000	104,460	3.50%, 9/20/2028 . . . . .	200,000	216,214
		<u>2,386,178</u>			<u>1,413,955</u>
<b>PANAMA — 0.1%</b>			<b>SUPRANATIONAL — 1.5%</b>		
Panama Government			African Development Bank:		
International Bond:			3.00%, 09/20/2023 . . . . .	150,000	156,882
3.75%, 03/16/2025 . . . . .	150,000	158,377	Series GDIF, 1.25%,		
3.88%, 03/17/2028 . . . . .	200,000	213,898	07/26/2021 . . . . .	25,000	24,709
4.50%, 05/15/2047 . . . . .	50,000	56,464	Series GDIF, 2.63%,		
4.50%, 04/16/2050 . . . . .	200,000	224,994	03/22/2021 . . . . .	100,000	101,272
6.70%, 01/26/2036 . . . . .	50,000	68,172	Series GMTN, 3.00%,		
		<u>721,905</u>	12/06/2021 . . . . .	30,000	30,852
			Asian Development Bank:		
			2.63%, 01/30/2024 . . . . .	200,000	206,716

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.88%, 11/27/2020 . . . . . \$	185,000	\$ 187,375	2.50%, 03/15/2023 . . . . . \$	145,000	\$ 148,647
Series GMTN, 1.63%, 03/16/2021 . . . . .	150,000	149,382	2.50%, 10/15/2024 . . . . .	25,000	25,798
Series GMTN, 1.75%, 06/08/2021 . . . . .	100,000	99,809	2.63%, 05/20/2022 . . . . .	2,000,000	2,047,140
Series GMTN, 1.75%, 09/13/2022 . . . . .	250,000	249,687	Series DIP, 1.38%, 09/15/2021 . . . . .	200,000	198,166
Series GMTN, 2.00%, 02/16/2022 . . . . .	150,000	150,802	Series GMTN, 2.38%, 05/13/2021 . . . . .	250,000	252,415
Series GMTN, 2.00%, 04/24/2026 . . . . .	100,000	100,216	Series GMTN, 2.88%, 08/15/2023 (a) . . . . .	350,000	364,630
Series GMTN, 2.13%, 11/24/2021 . . . . .	75,000	75,584	Series GMTN, 3.13%, 12/14/2023 . . . . .	350,000	369,278
Series GMTN, 2.25%, 01/20/2021 . . . . .	300,000	301,614	Inter-American Development Bank:		
Series GMTN, 2.38%, 08/10/2027 . . . . .	50,000	51,205	1.88%, 03/15/2021 . . . . .	250,000	250,035
Series GMTN, 2.50%, 11/02/2027 . . . . .	100,000	103,325	2.13%, 11/09/2020 . . . . .	25,000	25,059
Series GMTN, 2.63%, 01/12/2027 . . . . .	50,000	52,265	2.25%, 06/18/2029 . . . . .	250,000	253,200
Series GMTN, 2.75%, 03/17/2023 . . . . .	85,000	87,859	2.38%, 07/07/2027 . . . . .	100,000	102,366
Series GMTN, 3.13%, 09/26/2028 . . . . .	50,000	54,276	2.50%, 01/18/2023 . . . . .	100,000	102,363
Corp. Andina de Fomento:			3.00%, 02/21/2024 . . . . .	100,000	105,083
2.13%, 09/27/2021 . . . . .	50,000	49,641	3.13%, 09/18/2028 . . . . .	100,000	108,616
2.20%, 07/18/2020 . . . . .	250,000	249,020	4.38%, 01/24/2044 . . . . .	75,000	97,149
2.75%, 01/06/2023 (a) . . . . .	100,000	100,738	Series GMTN, 1.75%, 09/14/2022 . . . . .	350,000	349,405
Council Of Europe Development Bank:			Series GMTN, 2.13%, 01/18/2022 . . . . .	350,000	352,807
1.63%, 03/16/2021 . . . . .	50,000	49,780	Series GMTN, 2.63%, 04/19/2021 . . . . .	190,000	192,584
2.50%, 02/27/2024 . . . . .	30,000	30,849	Series GMTN, 3.00%, 09/26/2022 . . . . .	100,000	103,732
2.63%, 02/13/2023 (a) . . . . .	60,000	61,670	International Bank for Reconstruction & Development:		
European Bank for Reconstruction & Development:			2.00%, 01/26/2022 . . . . .	300,000	301,563
Series GMTN, 1.13%, 08/24/2020 . . . . .	100,000	99,034	2.13%, 11/01/2020 . . . . .	25,000	25,068
Series GMTN, 1.88%, 02/23/2022 . . . . .	75,000	75,107	2.13%, 07/01/2022 . . . . .	200,000	202,030
Series GMTN, 2.00%, 02/01/2021 . . . . .	250,000	250,385	3.00%, 09/27/2023 . . . . .	350,000	366,775
Series GMTN, 2.75%, 04/26/2021 . . . . .	150,000	152,338	Series GDIF, 1.38%, 05/24/2021 . . . . .	275,000	272,627
European Investment Bank:			Series GDIF, 1.38%, 09/20/2021 . . . . .	300,000	297,285
1.63%, 08/14/2020 . . . . .	250,000	249,017	Series GDIF, 1.63%, 09/04/2020 . . . . .	250,000	249,042
1.63%, 06/15/2021 . . . . .	150,000	149,414	Series GDIF, 1.88%, 06/19/2023 . . . . .	300,000	301,002
1.88%, 02/10/2025 . . . . .	100,000	100,023	Series GDIF, 2.13%, 12/13/2021 . . . . .	400,000	403,224
2.00%, 03/15/2021 . . . . .	225,000	225,513	Series GDIF, 2.50%, 11/25/2024 . . . . .	300,000	309,789
2.00%, 12/15/2022 . . . . .	250,000	251,760	Series GDIF, 2.50%, 07/29/2025 . . . . .	200,000	206,520
2.13%, 10/15/2021 . . . . .	50,000	50,363	Series GDIF, 2.50%, 11/22/2027 . . . . .	250,000	259,030
2.13%, 04/13/2026 . . . . .	100,000	101,158	Series GDIF, 2.75%, 07/23/2021 . . . . .	450,000	458,536
2.25%, 03/15/2022 . . . . .	250,000	253,077	Series GMTN, 4.75%, 02/15/2035 . . . . .	25,000	32,100
2.38%, 06/15/2022 (a) . . . . .	350,000	355,939	International Finance Corp.:		
2.38%, 05/24/2027 (a) . . . . .	100,000	102,992			
2.50%, 04/15/2021 . . . . .	50,000	50,560			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
Series GMTN, 1.13%, 07/20/2021 . . . . .	\$ 125,000	\$ 123,310	Federal Home Loan Mortgage Corp.:		
Series GMTN, 2.13%, 04/07/2026 . . . . .	100,000	101,063	1.63%, 9/29/2020 . . . . .	\$ 500,000	\$ 498,255
Series GMTN, 2.25%, 01/25/2021 . . . . .	300,000	301,668	2.38%, 2/16/2021 . . . . .	250,000	252,123
Series GMTN, 2.88%, 07/31/2023 (a) . . . . .	150,000	156,198	2.38%, 1/13/2022 . . . . .	325,000	329,664
Nordic Investment Bank:			2.50%, 10/1/2029 . . . . .	43,978	44,425
2.13%, 02/01/2022 . . . . .	200,000	201,570	2.50%, 1/1/2031 . . . . .	88,324	89,217
2.25%, 02/01/2021 (a) . . . . .	300,000	301,566	2.50%, 5/1/2031 . . . . .	144,888	146,166
		15,510,647	2.50%, 6/1/2031 . . . . .	264,695	267,030
			2.50%, 10/1/2031 . . . . .	244,050	246,203
			2.50%, 12/1/2031 . . . . .	286,795	289,324
			2.50%, 12/1/2032 . . . . .	1,273,262	1,283,684
			2.50%, 2/1/2033 . . . . .	1,527,518	1,540,022
			2.50%, 9/1/2046 . . . . .	2,010,471	1,998,219
<b>SWEDEN — 0.1%</b>			2.55%, 6/20/2022 . . . . .	150,000	150,020
Svensk Exportkredit AB:			2.55%, 6/24/2022 . . . . .	150,000	150,042
2.00%, 08/30/2022 . . . . .	200,000	200,746	2.75%, 1/30/2023 . . . . .	150,000	150,080
Series GMTN, 3.13%, 11/08/2021 (a) . . . . .	250,000	257,127	2.82%, 5/20/2024 . . . . .	100,000	100,246
Series MTN, 2.75%, 10/07/2020 . . . . .	250,000	252,323	3.00%, 12/1/2030 . . . . .	112,520	115,097
		710,196	3.00%, 5/1/2031 . . . . .	88,172	90,067
			3.00%, 12/1/2031 . . . . .	441,402	450,886
<b>URUGUAY — 0.1%</b>			3.00%, 2/1/2032 . . . . .	696,621	711,588
Uruguay Government			3.00%, 5/1/2032 . . . . .	725,592	740,870
International Bond:			3.00%, 7/1/2032 . . . . .	225,063	229,802
4.38%, 10/27/2027 . . . . .	225,000	243,182	3.00%, 1/1/2033 . . . . .	948,322	968,289
4.38%, 01/23/2031 . . . . .	280,000	302,876	3.00%, 5/1/2035 . . . . .	65,570	66,891
5.10%, 06/18/2050 . . . . .	175,000	197,094	3.00%, 4/1/2036 . . . . .	471,798	480,854
		743,152	3.00%, 6/1/2036 . . . . .	287,465	292,983
			3.00%, 2/1/2038 . . . . .	1,171,262	1,193,544
			3.00%, 7/1/2043 . . . . .	3,402,567	3,468,028
<b>TOTAL FOREIGN</b>			3.00%, 6/1/2045 . . . . .	101,592	103,264
<b>GOVERNMENT</b>			3.00%, 8/1/2045 . . . . .	555,475	565,636
<b>OBLIGATIONS</b>			3.00%, 4/1/2046 . . . . .	452,335	458,881
(Cost \$38,433,770) . . . . .		39,481,605	3.00%, 6/1/2046 . . . . .	152,585	154,793
			3.00%, 8/1/2046 . . . . .	780,364	791,657
			3.00%, 9/1/2046 . . . . .	255,353	259,049
<b>U.S. GOVERNMENT</b>			3.00%, 10/1/2046 . . . . .	435,369	441,670
<b>AGENCY OBLIGATIONS</b>			3.00%, 11/1/2046 . . . . .	1,392,770	1,412,925
— <b>29.0%</b>			3.00%, 12/1/2046 . . . . .	1,219,100	1,236,743
Federal Farm Credit Banks:			3.00%, 1/1/2047 . . . . .	910,818	923,999
2.53%, 2/14/2022 . . . . .	500,000	508,650	3.00%, 2/1/2047 . . . . .	1,733,540	1,758,627
2.60%, 1/18/2022 . . . . .	150,000	152,925	3.00%, 11/1/2047 . . . . .	912,009	922,918
2.88%, 7/17/2023 . . . . .	100,000	103,880	3.00%, 1/1/2048 . . . . .	1,422,688	1,439,705
3.50%, 12/20/2023 . . . . .	50,000	53,456	3.00%, 2/1/2048 . . . . .	1,836,961	1,858,934
Federal Home Loan Bank:			3.50%, 4/1/2032 . . . . .	408,616	422,800
1.13%, 7/14/2021 (a) . . . . .	400,000	394,648	3.50%, 6/1/2033 . . . . .	1,083,427	1,119,399
1.38%, 2/18/2021 . . . . .	100,000	99,242	3.50%, 9/1/2033 . . . . .	819,184	846,382
1.88%, 7/7/2021 . . . . .	230,000	230,152	3.50%, 11/1/2034 . . . . .	272,742	282,829
1.88%, 11/29/2021 (a) . . . . .	700,000	701,400	3.50%, 3/1/2037 . . . . .	385,641	398,094
2.15%, 9/26/2022 . . . . .	50,000	49,718	3.50%, 4/1/2042 . . . . .	292,081	302,965
2.50%, 2/13/2024 . . . . .	220,000	226,428	3.50%, 12/1/2042 . . . . .	242,627	251,544
2.88%, 9/13/2024 . . . . .	50,000	52,420	3.50%, 8/1/2043 . . . . .	650,867	673,968
3.25%, 6/9/2028 . . . . .	500,000	539,605	3.50%, 5/1/2044 . . . . .	2,001,185	2,080,458
3.25%, 11/16/2028 (a) . . . . .	30,000	32,605	3.50%, 11/1/2044 . . . . .	54,856	56,711
3.38%, 12/8/2023 . . . . .	50,000	53,227	3.50%, 1/1/2045 . . . . .	71,616	74,037
5.50%, 7/15/2036 . . . . .	135,000	187,871			
1.38%, 9/28/2020 . . . . .	500,000	496,675			
2.25%, 6/11/2021 . . . . .	75,000	75,503			
2.30%, 7/19/2022 . . . . .	100,000	99,789			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.50% 7/1/2045 . . . . .	\$ 407,740	\$ 420,593	1.70%, 9/29/2020 . . . . .	\$ 100,000	\$ 99,581
3.50%, 10/1/2045 . . . . .	73,120	75,357	Series GMTN, 1.88%, 11/17/2020 . . . . .	300,000	299,877
3.50% 12/1/2045 . . . . .	827,908	853,599	Series K025, Class A2, 2.68%, 10/25/2022 . . . . .	125,000	127,280
3.50%, 1/1/2046 . . . . .	106,610	109,871	Series K028, Class A2, 3.11%, 2/25/2023 . . . . .	100,000	103,389
3.50%, 3/1/2046 . . . . .	222,558	229,286	Series K039, Class A2, 3.30%, 7/25/2024 . . . . .	400,000	420,459
3.50%, 4/1/2046 . . . . .	325,911	335,764	Series K040, Class A2, 3.24%, 9/25/2024 . . . . .	575,000	603,719
3.50%, 6/1/2046 . . . . .	371,662	382,898	Series K049, Class A2, 3.01%, 7/25/2025 . . . . .	200,000	208,245
3.50%, 8/1/2046 . . . . .	3,901,659	4,021,016	Series K054, Class A2, 2.75%, 1/25/2026 . . . . .	500,000	513,401
3.50%, 9/1/2046 . . . . .	1,730,772	1,786,481	Series K062, Class A2, 3.41%, 12/25/2026 . . . . .	400,000	427,489
3.50%, 12/1/2046 . . . . .	1,103,721	1,137,088	Series K079, Class A2, 3.93%, 6/25/2028 . . . . .	400,000	444,887
3.50%, 2/1/2047 . . . . .	781,243	804,862	Series K085, Class A2, 4.06%, 10/25/2028 (c) . . . . .	250,000	281,146
3.50%, 3/1/2047 . . . . .	799,921	823,666	Series K086, Class A2, 3.86%, 11/25/2028 (c) . . . . .	160,001	177,564
3.50%, 4/1/2047 . . . . .	526,530	542,160	Series K090, Class A2, 3.42%, 2/25/2029 . . . . .	163,934	176,217
3.50%, 6/1/2047 . . . . .	564,027	580,770	Series K092, Class A2, 3.30%, 4/25/2029 . . . . .	350,000	373,090
3.50% 10/1/2047 . . . . .	865,620	891,314	Series K093, Class A2, 2.98%, 5/25/2029 . . . . .	100,000	103,880
3.50%, 11/1/2047 . . . . .	225,005	231,684	Series K716, Class A2, 3.13%, 6/25/2021 . . . . .	250,000	252,819
3.50%, 12/1/2047 . . . . .	450,644	464,021	Series K718, Class A2, 2.79%, 1/25/2022 . . . . .	500,000	507,033
3.50%, 1/1/2048 . . . . .	2,273,220	2,340,698	Series K724, Class A2, 3.06%, 11/25/2023 (c) . . . . .	500,000	517,728
3.50%, 7/1/2048 . . . . .	1,380,101	1,414,964	Series K730, Class A2, 3.59%, 1/25/2025 (c) . . . . .	250,000	266,531
3.50%, 4/1/2049 . . . . .	1,474,702	1,509,236	Series K734, Class A2, 3.21%, 2/25/2026 . . . . .	350,000	367,855
4.00%, 4/1/2025 . . . . .	9,328	9,355	Federal National Mortgage Association:		
4.00%, 11/1/2033 . . . . .	887,762	927,361	1.25%, 5/6/2021 . . . . .	275,000	272,300
4.00%, 4/1/2042 . . . . .	39,393	41,587	1.38%, 10/7/2021 . . . . .	325,000	321,799
4.00%, 6/1/2042 . . . . .	104,743	110,302	1.50%, 7/30/2020 . . . . .	500,000	497,485
4.00%, 7/1/2042 . . . . .	2,037,189	2,150,647	1.88%, 4/5/2022 . . . . .	500,000	500,855
4.00%, 12/1/2044 . . . . .	48,010	50,372	1.88%, 9/24/2026 (a) . . . . .	500,000	495,200
4.00%, 4/1/2045 . . . . .	39,793	41,626	2.00%, 1/5/2022 . . . . .	150,000	150,669
4.00%, 10/1/2045 . . . . .	97,746	102,250	2.00%, 10/5/2022 . . . . .	250,000	251,630
4.00%, 12/1/2045 . . . . .	160,756	168,164	2.00%, 11/1/2031 . . . . .	146,878	145,209
4.00%, 1/1/2046 . . . . .	670,286	701,174	2.13%, 4/24/2026 . . . . .	200,000	201,022
4.00%, 2/1/2046 . . . . .	251,696	263,295	2.25%, 4/12/2022 (a) . . . . .	210,000	212,617
4.00%, 7/1/2046 . . . . .	1,085,744	1,134,122	2.50%, 2/5/2024 (a) . . . . .	750,000	772,492
4.00%, 1/1/2047 . . . . .	704,942	736,353	2.50%, 3/1/2029 . . . . .	247,401	249,631
4.00%, 2/1/2047 . . . . .	349,604	365,181	2.50%, 2/1/2031 . . . . .	139,048	140,380
4.00%, 6/1/2047 . . . . .	783,255	816,112	2.50%, 10/1/2031 . . . . .	236,805	238,769
4.00%, 9/1/2047 . . . . .	876,597	913,370	2.50%, 12/1/2031 . . . . .	415,008	418,449
4.00%, 11/1/2047 . . . . .	678,965	707,448	2.50%, 1/1/2032 . . . . .	141,188	142,359
4.00%, 1/1/2048 . . . . .	1,780,501	1,855,194			
4.00%, 8/1/2048 . . . . .	1,354,683	1,404,718			
4.00%, 10/1/2048 . . . . .	3,651,565	3,786,434			
4.00%, 4/1/2049 . . . . .	487,161	504,798			
4.50%, 5/1/2042 . . . . .	892,806	959,868			
4.50%, 5/1/2044 . . . . .	160,999	171,290			
4.50%, 12/1/2045 . . . . .	571,891	608,446			
4.50%, 9/1/2046 . . . . .	412,734	437,138			
4.50%, 4/1/2047 . . . . .	386,992	408,065			
4.50%, 10/1/2047 . . . . .	535,083	564,220			
4.50%, 12/1/2047 . . . . .	237,401	250,329			
4.50%, 7/1/2048 . . . . .	1,784,127	1,865,907			
4.50%, 11/1/2048 . . . . .	1,096,268	1,150,763			
4.50%, 4/1/2049 . . . . .	1,436,194	1,503,912			
5.00%, 7/1/2041 . . . . .	163,680	176,583			
5.50%, 8/1/2038 . . . . .	484,538	527,613			
6.00%, 7/1/2040 . . . . .	173,980	199,272			
6.25%, 7/15/2032 (a) . . . . .	460,000	660,293			

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.50%, 4/1/2032 . . . . .	\$ 1,437,233	\$ 1,449,152	3.50%, 12/1/2035 . . . . .	\$ 56,025	\$ 58,017
2.50%, 10/1/2032 . . . . .	602,857	607,475	3.50%, 1/1/2037 . . . . .	365,657	378,341
2.50%, 12/1/2032 . . . . .	1,246,195	1,255,741	3.50%, 2/1/2037 . . . . .	570,051	589,825
2.50%, 1/1/2033 . . . . .	673,448	678,607	3.50%, 7/1/2037 . . . . .	320,022	330,167
2.63%, 1/11/2022 . . . . .	750,000	765,495	3.50%, 4/1/2038 . . . . .	722,362	744,839
2.63%, 9/6/2024 (a) . . . . .	250,000	259,538	3.50%, 2/1/2041 . . . . .	121,644	126,105
2.88%, 9/12/2023 . . . . .	500,000	520,970	3.50%, 10/1/2044 . . . . .	43,907	45,364
3.00%, 10/1/2028 . . . . .	87,905	89,861	3.50% 1/1/2045 . . . . .	129,537	133,834
3.00%, 8/1/2029 . . . . .	44,024	44,999	3.50% 2/1/2045 . . . . .	5,880,727	6,093,428
3.00%, 5/1/2030 . . . . .	269,082	274,964	3.50%, 5/1/2045 . . . . .	54,608	56,246
3.00%, 6/1/2030 . . . . .	53,951	55,157	3.50% 8/1/2045 . . . . .	177,261	182,841
3.00%, 9/1/2030 . . . . .	47,515	48,577	3.50%, 11/1/2045 . . . . .	72,499	74,673
3.00%, 11/1/2030 . . . . .	98,568	100,771	3.50% 12/1/2045 . . . . .	916,453	943,940
3.00%, 12/1/2030 . . . . .	69,113	70,658	3.50%, 1/1/2046 . . . . .	699,657	720,642
3.00%, 4/1/2031 . . . . .	265,802	271,363	3.50% 2/1/2046 . . . . .	788,300	811,944
3.00%, 12/1/2031 . . . . .	400,018	408,386	3.50% 4/1/2046 . . . . .	523,920	539,439
3.00% 2/1/2032 . . . . .	1,621,980	1,655,913	3.50% 5/1/2046 . . . . .	843,813	868,806
3.00%, 5/1/2032 . . . . .	658,330	671,820	3.50%, 6/1/2046 . . . . .	221,681	228,247
3.00%, 8/1/2032 . . . . .	228,094	232,767	3.50%, 7/1/2046 . . . . .	492,290	506,871
3.00%, 10/1/2032 . . . . .	397,210	405,349	3.50%, 1/1/2047 . . . . .	725,343	746,827
3.00%, 2/1/2033 . . . . .	1,254,063	1,279,759	3.50% 2/1/2047 . . . . .	2,344,420	2,425,092
3.00%, 7/1/2034 . . . . .	750,000	764,888	3.50%, 3/1/2047 . . . . .	793,177	816,670
3.00%, 6/1/2036 . . . . .	86,923	88,541	3.50%, 4/1/2047 . . . . .	1,608,092	1,654,860
3.00%, 8/1/2036 . . . . .	434,200	442,281	3.50% 5/1/2047 . . . . .	4,281,579	4,408,397
3.00%, 9/1/2036 . . . . .	806,595	821,606	3.50%, 6/1/2047 . . . . .	827,088	851,142
3.00%, 10/1/2036 . . . . .	225,824	230,027	3.50%, 7/1/2047 . . . . .	1,247,097	1,290,603
3.00%, 12/1/2036 . . . . .	391,708	398,998	3.50%, 9/1/2047 . . . . .	699,976	720,334
3.00%, 11/1/2037 . . . . .	717,823	731,323	3.50%, 10/1/2047 . . . . .	824,889	848,879
3.00%, 6/1/2042 . . . . .	1,453,974	1,481,319	3.50%, 11/1/2047 . . . . .	176,648	181,785
3.00%, 6/1/2043 . . . . .	291,061	296,535	3.50%, 12/1/2047 . . . . .	1,238,645	1,274,668
3.00%, 7/1/2043 . . . . .	86,426	88,038	3.50%, 1/1/2048 . . . . .	358,564	368,992
3.00%, 2/1/2044 . . . . .	740,382	754,190	3.50%, 2/1/2048 . . . . .	381,887	394,319
3.00%, 1/1/2045 . . . . .	1,232,571	1,255,560	3.50% 6/1/2048 . . . . .	3,541,552	3,628,871
3.00%, 5/1/2045 . . . . .	1,016,057	1,035,007	3.50%, 7/1/2049 . . . . .	1,500,000	1,534,215
3.00%, 9/1/2045 . . . . .	86,757	88,133	4.00%, 9/1/2019 . . . . .	1,633	1,631
3.00% 11/1/2045 . . . . .	663,796	674,324	4.00%, 3/1/2021 . . . . .	11,811	11,920
3.00%, 12/1/2045 . . . . .	119,958	121,861	4.00%, 3/1/2031 . . . . .	1,285,074	1,337,064
3.00%, 5/1/2046 . . . . .	840,352	852,017	4.00%, 10/1/2033 . . . . .	168,504	177,510
3.00%, 7/1/2046 . . . . .	965,040	978,436	4.00%, 1/1/2039 . . . . .	321,161	335,042
3.00%, 10/1/2046 . . . . .	241,797	245,154	4.00%, 2/1/2039 . . . . .	278,595	290,635
3.00%, 11/1/2046 . . . . .	1,211,379	1,228,195	4.00%, 12/1/2040 . . . . .	69,770	73,670
3.00% 12/1/2046 . . . . .	973,845	987,364	4.00%, 2/1/2043 . . . . .	397,003	419,193
3.00% 1/1/2047 . . . . .	2,682,513	2,719,749	4.00% 10/1/2043 . . . . .	955,965	1,007,744
3.00%, 2/1/2047 . . . . .	840,363	852,028	4.00%, 11/1/2043 . . . . .	312,064	327,634
3.00%, 5/1/2047 . . . . .	852,024	861,710	4.00%, 12/1/2043 . . . . .	266,293	279,579
3.00%, 11/1/2047 . . . . .	645,081	652,415	4.00% 10/1/2044 . . . . .	67,805	71,097
3.00%, 2/1/2048 . . . . .	4,778,815	4,833,143	4.00%, 1/1/2045 . . . . .	922,359	970,731
3.50%, 11/1/2025 . . . . .	39,112	40,371	4.00%, 3/1/2045 . . . . .	57,018	59,609
3.50%, 1/1/2027 . . . . .	42,551	43,921	4.00%, 5/1/2045 . . . . .	2,068,777	2,169,230
3.50%, 5/1/2029 . . . . .	50,002	51,743	4.00%, 7/1/2045 . . . . .	60,425	63,171
3.50%, 10/1/2029 . . . . .	40,543	41,955	4.00% 9/1/2045 . . . . .	259,538	271,334
3.50%, 2/1/2031 . . . . .	459,514	474,470	4.00% 12/1/2045 . . . . .	117,825	123,179
3.50%, 3/1/2032 . . . . .	345,669	357,137	4.00%, 4/1/2046 . . . . .	291,822	304,634
3.50%, 4/1/2032 . . . . .	498,131	514,802	4.00%, 7/1/2046 . . . . .	385,616	402,546
3.50%, 2/1/2033 . . . . .	1,014,712	1,049,344	4.00% 11/1/2046 . . . . .	2,120,915	2,222,795

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 12/1/2046 . . . . . \$	705,038	\$ 735,994	Series 2018-M2, Class A2,		
4.00% 4/1/2047 . . . . .	1,765,557	1,838,465	3.00%, 1/25/2028 (c) . . . . . \$	250,000	\$ 257,754
4.00%, 7/1/2047 . . . . .	870,681	906,635	TBA, 2.50%, 7/1/2034 (f) . . .	1,500,000	1,510,170
4.00%, 8/1/2047 . . . . .	750,309	781,293	TBA, 3.00%, 7/1/2049 (f) . . .	1,000,000	1,008,420
4.00%, 9/1/2047 . . . . .	716,752	746,350	TBA, 3.50%, 7/1/2034 (f) . . .	350,000	361,232
4.00%, 12/1/2047 . . . . .	932,194	970,688	TBA, 4.00%, 7/1/2049 (f) . . .	2,100,000	2,170,287
4.00%, 2/1/2048 . . . . .	2,164,948	2,254,348	TBA, 5.00%, 7/1/2049 (f) . . .	1,000,000	1,056,780
4.00%, 7/1/2048 . . . . .	1,015,834	1,052,747	Government National Mortgage		
4.00%, 8/1/2048 . . . . .	4,131,336	4,274,381	Association:		
4.00%, 9/1/2048 . . . . .	2,023,588	2,093,653	2.50%, 12/20/2046 . . . . .	999,144	1,007,574
4.00%, 3/1/2049 . . . . .	3,382,399	3,502,677	3.00%, 1/20/2043 . . . . .	610,468	628,499
4.50%, 5/1/2020 . . . . .	187	188	3.00%, 5/20/2043 . . . . .	306,312	314,844
4.50%, 12/1/2040 . . . . .	145,597	156,043	3.00%, 12/20/2044 . . . . .	66,584	68,316
4.50%, 1/1/2042 . . . . .	74,820	80,204	3.00%, 3/20/2045 . . . . .	36,551	37,447
4.50% 9/1/2043 . . . . .	144,725	154,919	3.00%, 4/20/2045 . . . . .	107,370	110,002
4.50%, 11/1/2043 . . . . .	82,587	88,002	3.00%, 6/20/2045 . . . . .	54,671	56,012
4.50%, 5/1/2044 . . . . .	272,487	289,710	3.00%, 7/20/2045 . . . . .	100,651	103,119
4.50%, 6/1/2044 . . . . .	79,569	84,598	3.00%, 8/20/2045 . . . . .	91,161	93,396
4.50%, 2/1/2046 . . . . .	288,259	308,940	3.00%, 3/20/2046 . . . . .	971,494	994,109
4.50%, 3/1/2046 . . . . .	965,663	1,028,976	3.00%, 4/20/2046 . . . . .	93,484	95,660
4.50%, 7/1/2046 . . . . .	335,319	353,845	3.00%, 5/20/2046 . . . . .	163,445	167,250
4.50%, 11/1/2047 . . . . .	1,138,564	1,199,723	3.00%, 7/20/2046 . . . . .	104,303	106,731
4.50%, 4/1/2048 . . . . .	620,129	648,155	3.00%, 8/20/2046 . . . . .	339,242	347,139
4.50% 8/1/2048 . . . . .	2,442,561	2,562,415	3.00%, 9/20/2046 . . . . .	238,003	243,543
4.50%, 11/1/2048 . . . . .	1,532,478	1,607,675	3.00%, 10/20/2046 . . . . .	240,280	245,873
4.50%, 12/1/2048 . . . . .	1,168,199	1,225,521	3.00%, 11/20/2046 . . . . .	430,456	440,476
4.50%, 1/1/2049 . . . . .	456,487	478,886	3.00%, 12/20/2046 . . . . .	1,690,615	1,729,969
4.50%, 4/1/2049 . . . . .	487,055	509,688	3.00%, 2/20/2047 . . . . .	808,873	827,702
5.00%, 1/1/2039 . . . . .	616,717	664,947	3.00%, 4/20/2047 . . . . .	1,154,978	1,180,975
5.00%, 6/1/2040 . . . . .	307,011	330,307	3.00%, 5/20/2047 . . . . .	845,295	864,322
5.00%, 7/1/2041 . . . . .	45,910	49,394	3.00%, 6/20/2047 . . . . .	403,881	412,973
5.00%, 5/1/2042 . . . . .	57,438	61,797	3.00%, 7/20/2047 . . . . .	807,839	826,023
5.00%, 11/1/2044 . . . . .	754,451	810,877	3.00%, 8/20/2047 . . . . .	403,676	412,762
5.00%, 1/1/2045 . . . . .	62,315	66,759	3.00%, 10/20/2047 . . . . .	607,386	621,058
5.00%, 6/1/2048 . . . . .	1,214,272	1,284,145	3.00%, 1/20/2048 . . . . .	2,245,710	2,296,259
5.00%, 9/1/2048 . . . . .	1,159,844	1,226,585	3.00%, 2/20/2048 . . . . .	1,359,575	1,390,178
5.50%, 2/1/2037 . . . . .	31,200	33,958	3.00%, 3/20/2048 . . . . .	2,374,449	2,427,896
5.50%, 4/1/2038 . . . . .	143,599	157,115	3.50%, 10/20/2042 . . . . .	486,299	508,808
5.50%, 9/1/2040 . . . . .	44,627	48,918	3.50%, 1/20/2043 . . . . .	1,999,913	2,092,484
5.50%, 9/1/2041 . . . . .	71,024	77,709	3.50%, 5/20/2043 . . . . .	72,496	75,695
5.50% 5/1/2044 . . . . .	834,865	911,609	3.50%, 9/20/2043 . . . . .	50,060	52,269
5.63%, 7/15/2037 . . . . .	80,000	113,170	3.50%, 11/20/2043 . . . . .	417,474	435,896
6.63%, 11/15/2030 . . . . .	365,000	521,800	3.50%, 10/20/2044 . . . . .	52,833	55,128
7.25%, 5/15/2030 . . . . .	75,000	110,521	3.50%, 11/20/2044 . . . . .	2,344,451	2,446,273
Series 2013-M12, Class APT,			3.50%, 12/20/2044 . . . . .	36,110	37,678
2.48%, 3/25/2023 (c) . . . .	29,491	29,809	3.50%, 3/20/2045 . . . . .	33,222	34,542
Series 2013-M3, Class A2,			3.50%, 4/20/2045 . . . . .	100,599	104,596
2.51%, 11/25/2022 (c) . . . .	150,000	151,784	3.50%, 6/20/2045 . . . . .	1,467,843	1,526,167
Series 2014-M13, Class A2,			3.50%, 10/20/2045 . . . . .	2,945,492	3,062,530
3.02%, 8/25/2024 (c) . . . .	750,000	777,617	3.50%, 1/20/2046 . . . . .	1,111,811	1,155,988
Series 2014-M3, Class A2,			3.50%, 3/20/2046 . . . . .	242,113	250,815
3.50%, 1/25/2024 (c) . . . .	47,745	50,301	3.50%, 4/20/2046 . . . . .	129,219	133,863
Series 2015-M8, Class A2,			3.50%, 5/20/2046 . . . . .	134,079	138,898
2.90%, 1/25/2025 (c) . . . .	250,000	257,695	3.50%, 6/20/2046 . . . . .	2,090,934	2,166,088
Series 2017-M12, Class A2,			3.50%, 7/20/2046 . . . . .	333,814	345,812
3.18%, 6/25/2027 (c) . . . .	400,000	416,764			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
3.50%, 10/20/2046 . . . . .	\$ 633,214	\$ 655,974	5.00%, 12/20/2045 . . . . .	\$ 226,822	\$ 246,479
3.50%, 11/20/2046 . . . . .	410,545	425,301	5.00%, 1/20/2048 . . . . .	534,647	561,974
3.50%, 12/20/2046 . . . . .	1,340,396	1,388,574	5.00%, 5/20/2048 . . . . .	553,168	579,158
3.50%, 5/20/2047 . . . . .	1,167,166	1,207,726	5.00%, 9/20/2048 . . . . .	1,051,812	1,101,783
3.50%, 6/20/2047 . . . . .	804,907	832,878	5.50%, 10/20/2043 . . . . .	57,278	65,066
3.50%, 7/20/2047 . . . . .	623,771	645,447	5.50%, 5/20/2045 . . . . .	662,497	731,139
3.50%, 8/20/2047 . . . . .	994,419	1,028,976	TBA, 3.00%, 7/1/2049 (f) . . .	2,250,000	2,298,577
3.50%, 9/20/2047 . . . . .	427,148	441,991	TBA, 3.50%, 7/1/2049 (f) . . .	2,700,000	2,788,830
3.50%, 10/20/2047 . . . . .	412,134	426,456	TBA, 4.50%, 7/1/2049 (f) . . .	1,750,000	1,824,077
3.50%, 1/20/2048 . . . . .	3,739,272	3,869,215	Iraq Government AID Bond		
3.50%, 2/20/2048 . . . . .	1,747,979	1,808,723	2.15%, 1/18/2022 . . . . .	200,000	201,282
3.50%, 6/20/2048 . . . . .	645,052	666,585	Tennessee Valley Authority:		
3.50%, 8/20/2048 . . . . .	490,292	506,660	2.88%, 9/15/2024 . . . . .	100,000	104,476
4.00%, 4/15/2040 . . . . .	56,278	59,271	3.50%, 12/15/2042 . . . . .	175,000	187,220
4.00%, 2/20/2042 . . . . .	23,823	25,151	4.25%, 9/15/2065 . . . . .	100,000	125,223
4.00%, 7/20/2042 . . . . .	16,302	17,176	5.25%, 9/15/2039 . . . . .	150,000	200,132
4.00%, 7/15/2044 . . . . .	52,483	55,206	Series A, 2.88%, 2/1/2027 . . .	150,000	156,852
4.00%, 8/20/2044 . . . . .	33,354	35,183	<b>TOTAL U.S. GOVERNMENT</b>		
4.00%, 10/20/2044 . . . . .	297,957	314,291	<b>AGENCY OBLIGATIONS</b>		
4.00%, 5/15/2045 . . . . .	55,843	58,720	(Cost \$304,246,505) . . . . .		307,332,296
4.00%, 6/15/2045 . . . . .	114,830	120,746	<b>U.S. TREASURY</b>		
4.00%, 8/20/2045 . . . . .	35,474	37,351	<b>OBLIGATIONS — 38.9%</b>		
4.00%, 11/20/2045 . . . . .	433,833	456,794	Treasury Bonds:		
4.00%, 2/20/2046 . . . . .	331,527	349,074	2.25%, 8/15/2046 . . . . .	1,425,000	1,346,180
4.00%, 5/20/2046 . . . . .	357,553	374,019	2.50%, 2/15/2045 . . . . .	1,840,000	1,833,100
4.00%, 6/20/2046 . . . . .	239,704	250,742	2.50%, 2/15/2046 . . . . .	1,400,000	1,392,562
4.00%, 1/20/2047 . . . . .	807,247	844,421	2.50%, 5/15/2046 . . . . .	1,100,000	1,093,812
4.00%, 3/20/2047 . . . . .	400,392	418,830	2.75%, 8/15/2042 . . . . .	400,000	419,688
4.00%, 4/20/2047 . . . . .	770,434	804,715	2.75%, 11/15/2042 . . . . .	500,000	524,063
4.00%, 5/20/2047 . . . . .	532,033	555,706	2.75%, 8/15/2047 (a) . . . . .	700,000	730,516
4.00%, 6/20/2047 . . . . .	3,496,971	3,652,572	2.75%, 11/15/2047 . . . . .	1,650,000	1,722,187
4.00%, 7/20/2047 . . . . .	550,762	575,268	2.88%, 5/15/2043 . . . . .	1,850,000	1,978,633
4.00%, 8/20/2047 . . . . .	227,198	237,307	2.88%, 8/15/2045 . . . . .	3,480,000	3,719,250
4.00%, 1/20/2048 . . . . .	415,381	433,864	2.88%, 11/15/2046 (a) . . . . .	1,750,000	1,872,773
4.00%, 6/20/2048 . . . . .	229,881	238,492	3.00%, 5/15/2042 . . . . .	1,325,000	1,450,668
4.00%, 8/20/2048 . . . . .	2,608,331	2,706,035	3.00%, 11/15/2044 . . . . .	1,925,000	2,102,762
4.00%, 9/20/2048 . . . . .	2,281,234	2,366,685	3.00%, 5/15/2045 . . . . .	1,875,000	2,050,488
4.00%, 10/20/2048 . . . . .	1,183,657	1,227,994	3.00%, 11/15/2045 . . . . .	2,400,000	2,626,500
4.00%, 11/20/2048 . . . . .	968,562	1,004,842	3.00%, 2/15/2047 . . . . .	1,200,000	1,315,875
4.00%, 4/20/2049 . . . . .	995,207	1,034,916	3.00%, 5/15/2047 . . . . .	2,700,000	2,957,344
4.50%, 1/20/2044 . . . . .	142,051	151,743	3.00%, 2/15/2048 . . . . .	1,700,000	1,862,031
4.50%, 11/20/2044 . . . . .	43,448	46,296	3.00%, 8/15/2048 . . . . .	1,950,000	2,138,602
4.50%, 12/20/2044 . . . . .	35,095	37,396	3.00%, 2/15/2049 (a) . . . . .	2,150,000	2,361,641
4.50%, 4/20/2046 . . . . .	211,966	225,859	3.13%, 11/15/2041 . . . . .	2,200,000	2,461,937
4.50%, 6/20/2046 . . . . .	149,557	159,360	3.13%, 2/15/2042 . . . . .	1,725,000	1,928,766
4.50%, 7/20/2046 . . . . .	194,287	207,022	3.13%, 2/15/2043 . . . . .	1,825,000	2,035,160
4.50%, 4/20/2047 . . . . .	776,947	819,897	3.13%, 8/15/2044 . . . . .	1,250,000	1,394,531
4.50%, 8/20/2047 . . . . .	246,014	258,397	3.13%, 5/15/2048 . . . . .	1,375,000	1,543,008
4.50%, 11/20/2047 . . . . .	2,316,277	2,432,868	3.38%, 5/15/2044 . . . . .	1,350,000	1,568,953
4.50%, 12/20/2047 . . . . .	145,258	152,570	3.38%, 11/15/2048 . . . . .	2,100,000	2,472,094
4.50%, 9/20/2048 . . . . .	2,162,443	2,256,355	3.50%, 2/15/2039 . . . . .	2,500,000	2,968,750
4.50%, 11/20/2048 . . . . .	1,389,125	1,449,453	3.63%, 8/15/2043 . . . . .	1,600,000	1,931,250
5.00%, 6/15/2040 . . . . .	48,676	52,395	3.63%, 2/15/2044 . . . . .	475,000	573,934
5.00%, 10/15/2041 . . . . .	91,578	98,165	3.75%, 8/15/2041 . . . . .	700,000	859,469
5.00%, 3/20/2044 . . . . .	65,241	70,970	3.75%, 11/15/2043 . . . . .	1,425,000	1,754,309

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
3.88%, 8/15/2040 . . . . . \$	750,000	\$ 936,680	1.88%, 2/28/2022 . . . . . \$	5,500,000	\$ 5,520,625
4.25%, 5/15/2039 . . . . .	1,500,000	1,961,953	1.88%, 3/31/2022 . . . . .	5,500,000	5,524,492
4.25%, 11/15/2040 . . . . .	1,000,000	1,311,875	1.88%, 4/30/2022 (a) . . . . .	6,000,000	6,024,375
4.38%, 2/15/2038 . . . . .	775,000	1,024,332	1.88%, 5/31/2022 . . . . .	100,000	100,453
4.38%, 11/15/2039 . . . . .	4,100,000	5,450,437	1.88%, 7/31/2022 . . . . .	1,000,000	1,004,531
4.38%, 5/15/2040 . . . . .	575,000	765,559	1.88%, 8/31/2022 . . . . .	150,000	150,680
4.38%, 5/15/2041 . . . . .	300,000	400,594	1.88%, 9/30/2022 . . . . .	500,000	502,461
4.50%, 2/15/2036 (a) . . . . .	2,500,000	3,298,047	1.88%, 8/31/2024 . . . . .	850,000	854,184
4.50%, 8/15/2039 . . . . .	650,000	877,805	2.00%, 2/28/2021 . . . . .	750,000	752,285
4.63%, 2/15/2040 . . . . .	1,190,000	1,633,647	2.00%, 5/31/2021 . . . . .	350,000	351,518
4.75%, 2/15/2037 . . . . .	350,000	479,172	2.00%, 8/31/2021 (a) . . . . .	300,000	301,594
4.75%, 2/15/2041 . . . . .	650,000	909,492	2.00%, 10/31/2021 . . . . .	3,500,000	3,521,328
5.25%, 11/15/2028 . . . . .	450,000	575,367	2.00%, 11/15/2021 . . . . .	500,000	503,242
6.50%, 11/15/2026 . . . . .	1,500,000	1,972,734	2.00%, 12/31/2021 . . . . .	3,000,000	3,020,391
Treasury Notes:			2.00%, 7/31/2022 . . . . .	100,000	100,828
1.13%, 2/28/2021 . . . . .	850,000	840,471	2.00%, 10/31/2022 . . . . .	5,000,000	5,044,141
1.13%, 6/30/2021 . . . . .	2,250,000	2,222,666	2.00%, 11/30/2022 . . . . .	2,000,000	2,018,125
1.13%, 7/31/2021 . . . . .	1,175,000	1,159,945	2.00%, 2/15/2023 . . . . .	500,000	504,727
1.13%, 8/31/2021 (a) . . . . .	2,350,000	2,319,156	2.00%, 5/31/2024 . . . . .	1,750,000	1,770,781
1.13%, 9/30/2021 . . . . .	1,300,000	1,282,836	2.00%, 6/30/2024 . . . . .	350,000	353,828
1.25%, 3/31/2021 . . . . .	200,000	198,148	2.00%, 2/15/2025 . . . . .	2,375,000	2,399,121
1.25%, 10/31/2021 . . . . .	1,400,000	1,384,469	2.00%, 8/15/2025 . . . . .	1,500,000	1,514,297
1.25%, 7/31/2023 . . . . .	250,000	245,215	2.00%, 11/15/2026 . . . . .	2,250,000	2,267,227
1.38%, 8/31/2020 (a) . . . . .	3,200,000	3,180,375	2.13%, 8/31/2020 . . . . .	1,650,000	1,653,932
1.38%, 9/15/2020 . . . . .	1,500,000	1,491,035	2.13%, 5/31/2021 . . . . .	3,500,000	3,523,926
1.38%, 9/30/2020 . . . . .	550,000	546,541	2.13%, 8/15/2021 . . . . .	5,500,000	5,542,109
1.38%, 10/31/2020 . . . . .	1,100,000	1,092,953	2.13%, 6/30/2022 . . . . .	4,500,000	4,553,437
1.38%, 1/31/2021 . . . . .	5,500,000	5,461,758	2.13%, 12/31/2022 (a) . . . . .	3,900,000	3,953,320
1.38%, 4/30/2021 . . . . .	525,000	521,165	2.13%, 11/30/2023 . . . . .	1,000,000	1,015,938
1.38%, 5/31/2021 . . . . .	3,775,000	3,747,130	2.13%, 3/31/2024 . . . . .	5,975,000	6,075,361
1.38%, 9/30/2023 . . . . .	550,000	541,793	2.13%, 7/31/2024 . . . . .	2,500,000	2,542,383
1.50%, 1/31/2022 (a) . . . . .	450,000	447,469	2.13%, 9/30/2024 . . . . .	1,500,000	1,525,312
1.50%, 8/15/2026 . . . . .	4,150,000	4,044,953	2.13%, 11/30/2024 . . . . .	1,250,000	1,271,387
1.63%, 7/31/2020 . . . . .	2,350,000	2,342,289	2.13%, 5/15/2025 . . . . .	2,350,000	2,389,656
1.63%, 10/15/2020 (a) . . . . .	1,150,000	1,146,361	2.13%, 5/31/2026 . . . . .	2,500,000	2,541,406
1.63%, 8/31/2022 . . . . .	1,150,000	1,146,316	2.25%, 3/31/2021 . . . . .	6,750,000	6,802,998
1.63%, 11/15/2022 . . . . .	3,000,000	2,989,922	2.25%, 12/31/2023 . . . . .	1,750,000	1,787,871
1.63%, 4/30/2023 . . . . .	2,500,000	2,490,039	2.25%, 1/31/2024 . . . . .	1,000,000	1,021,797
1.63%, 5/31/2023 . . . . .	1,250,000	1,245,117	2.25%, 4/30/2024 . . . . .	1,000,000	1,022,734
1.63%, 2/15/2026 . . . . .	1,925,000	1,896,727	2.25%, 10/31/2024 . . . . .	1,250,000	1,279,102
1.75%, 10/31/2020 . . . . .	650,000	648,934	2.25%, 11/15/2024 . . . . .	1,675,000	1,713,996
1.75%, 11/15/2020 . . . . .	1,350,000	1,348,102	2.25%, 12/31/2024 . . . . .	1,250,000	1,279,395
1.75%, 12/31/2020 . . . . .	5,500,000	5,493,125	2.25%, 11/15/2025 (a) . . . . .	1,975,000	2,022,678
1.75%, 11/30/2021 . . . . .	1,500,000	1,500,469	2.25%, 3/31/2026 . . . . .	4,500,000	4,611,094
1.75%, 2/28/2022 . . . . .	300,000	300,188	2.25%, 2/15/2027 . . . . .	2,000,000	2,049,687
1.75%, 3/31/2022 . . . . .	250,000	250,156	2.25%, 8/15/2027 (a) . . . . .	2,000,000	2,048,437
1.75%, 4/30/2022 . . . . .	300,000	300,281	2.25%, 11/15/2027 . . . . .	2,750,000	2,815,312
1.75%, 5/31/2022 (a) . . . . .	1,000,000	1,000,703	2.38%, 3/15/2021 . . . . .	1,000,000	1,009,727
1.75%, 6/15/2022 . . . . .	1,500,000	1,502,109	2.38%, 4/15/2021 . . . . .	750,000	757,676
1.75%, 6/30/2022 . . . . .	3,750,000	3,754,687	2.38%, 3/15/2022 . . . . .	8,000,000	8,142,500
1.75%, 1/31/2023 . . . . .	2,925,000	2,927,057	2.38%, 1/31/2023 . . . . .	1,500,000	1,533,516
1.75%, 5/15/2023 . . . . .	250,000	250,156	2.38%, 2/29/2024 . . . . .	2,000,000	2,056,406
1.75%, 6/30/2024 (f) . . . . .	1,500,000	1,499,531	2.38%, 8/15/2024 . . . . .	1,950,000	2,006,977
1.88%, 12/15/2020 . . . . .	5,000,000	5,002,539	2.38%, 4/30/2026 . . . . .	5,000,000	5,163,281
1.88%, 1/31/2022 . . . . .	1,850,000	1,856,504	2.38%, 5/15/2027 . . . . .	2,900,000	2,998,328

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.38%, 5/15/2029 (a) . . . . . \$	2,500,000	\$ 2,583,594	<b>MUNICIPAL BONDS &amp; NOTES — 0.5%</b>		
2.50%, 12/31/2020 . . . . .	1,500,000	1,514,648	<b>CALIFORNIA — 0.2%</b>		
2.50%, 2/28/2021 . . . . .	2,000,000	2,022,656	Bay Area Toll Authority		
2.50%, 1/15/2022 . . . . .	6,000,000	6,113,906	6.91%, 10/1/2050 . . . . . \$	25,000	\$ 40,463
2.50%, 2/15/2022 . . . . .	2,000,000	2,039,375	California, State General		
2.50%, 3/31/2023 . . . . .	1,250,000	1,284,863	Obligation:		
2.50%, 1/31/2024 . . . . .	6,000,000	6,197,344	3.50%, 4/1/2028 . . . . .	250,000	269,880
2.50%, 1/31/2025 . . . . .	1,000,000	1,037,031	7.30%, 10/1/2039 . . . . .	125,000	187,894
2.50%, 2/28/2026 . . . . .	2,500,000	2,600,000	7.50%, 4/1/2034 . . . . .	100,000	150,940
2.63%, 8/15/2020 (a) . . . . .	150,000	151,178	7.55%, 4/1/2039 . . . . .	100,000	158,312
2.63%, 8/31/2020 . . . . .	5,750,000	5,797,168	California, State University		
2.63%, 11/15/2020 . . . . .	250,000	252,578	Series B, 3.90%, 11/1/2047 . . . . .	100,000	108,261
2.63%, 5/15/2021 . . . . .	1,500,000	1,523,262	Los Angeles Department of Water		
2.63%, 6/15/2021 . . . . .	1,350,000	1,372,623	& Power Power System Revenue		
2.63%, 7/15/2021 . . . . .	3,000,000	3,052,266	5.72%, 7/1/2039 . . . . .	100,000	133,526
2.63%, 12/15/2021 . . . . .	2,500,000	2,554,883	Los Angeles, CA, Unified School		
2.63%, 2/28/2023 . . . . .	2,000,000	2,063,281	District, General Obligation		
2.63%, 6/30/2023 . . . . .	3,600,000	3,723,750	5.75%, 7/1/2034 . . . . .	25,000	31,914
2.63%, 12/31/2023 . . . . .	3,000,000	3,113,203	Regents of the University of		
2.63%, 3/31/2025 . . . . .	1,000,000	1,044,141	California Medical Center		
2.63%, 12/31/2025 . . . . .	3,250,000	3,403,359	Pooled Revenue		
2.63%, 1/31/2026 . . . . .	3,500,000	3,666,250	Series H, 6.55%, 5/15/2048 . . . . .	50,000	71,762
2.63%, 2/15/2029 . . . . .	2,350,000	2,478,148	San Jose Redev. Agency Successor		
2.75%, 9/30/2020 . . . . .	5,000,000	5,052,930	Agency		
2.75%, 11/30/2020 (a) . . . . .	2,500,000	2,531,445	Series A-T, 3.38%, 8/1/2034 . . . . .	275,000	283,076
2.75%, 8/15/2021 . . . . .	1,000,000	1,020,781	State of California		
2.75%, 4/30/2023 . . . . .	3,250,000	3,372,129	7.60%, 11/1/2040 . . . . .	250,000	405,670
2.75%, 5/31/2023 . . . . .	1,500,000	1,557,422	University of California		
2.75%, 7/31/2023 . . . . .	1,000,000	1,039,688	Series AX, 3.06%, 7/1/2025 . . . . .	300,000	311,529
2.75%, 8/31/2023 . . . . .	1,250,000	1,300,586			<u>2,153,227</u>
2.75%, 11/15/2023 . . . . .	1,500,000	1,563,164	<b>FLORIDA — 0.1%</b>		
2.75%, 2/15/2024 . . . . .	100,000	104,430	County of Miami-Dade FL Aviation		
2.75%, 2/28/2025 . . . . .	2,250,000	2,363,730	Revenue		
2.75%, 6/30/2025 . . . . .	2,750,000	2,894,160	Series C, 4.28%, 10/1/2041 . . . . .	125,000	133,529
2.75%, 8/31/2025 . . . . .	2,500,000	2,633,008	State Board of Administration		
2.75%, 2/15/2028 . . . . .	2,750,000	2,924,023	Finance Corp.:		
2.88%, 10/31/2020 . . . . .	3,250,000	3,292,656	Series A, 2.64%, 7/1/2021 . . . . .	150,000	151,243
2.88%, 9/30/2023 . . . . .	2,000,000	2,092,344	Series A, 3.00%, 7/1/2020 . . . . .	100,000	100,650
2.88%, 10/31/2023 . . . . .	2,000,000	2,093,906			<u>385,422</u>
2.88%, 11/30/2023 . . . . .	3,000,000	3,143,906	<b>GEORGIA — 0.0% (b)</b>		
2.88%, 4/30/2025 . . . . .	1,250,000	1,322,852	Georgia, Municipal Electric		
2.88%, 5/31/2025 . . . . .	3,900,000	4,129,430	Authority Revenue		
2.88%, 7/31/2025 . . . . .	4,000,000	4,239,688	6.66%, 4/1/2057 . . . . .	164,000	214,305
2.88%, 11/30/2025 . . . . .	1,500,000	1,593,047	<b>ILLINOIS — 0.1%</b>		
2.88%, 5/15/2028 . . . . .	2,000,000	2,147,812	Chicago O'Hare International		
2.88%, 8/15/2028 . . . . .	2,750,000	2,955,391	Airport:		
2.88%, 5/15/2049 . . . . .	1,250,000	1,341,016	Series C, 4.47%, 1/1/2049 . . . . .	50,000	58,680
3.00%, 9/30/2025 . . . . .	2,500,000	2,670,703	Series C, 4.57%, 1/1/2054 . . . . .	50,000	59,516
3.00%, 10/31/2025 . . . . .	2,750,000	2,939,277	Sales Tax Securitization Corp.		
3.13%, 11/15/2028 . . . . .	4,750,000	5,210,156	3.59%, 1/1/2043 . . . . .	275,000	266,018
3.63%, 2/15/2021 . . . . .	1,600,000	1,645,937	State of Illinois:		
<b>TOTAL U.S. TREASURY</b>			5.10%, 6/1/2033 . . . . .	50,000	52,654
<b>OBLIGATIONS</b>			6.63%, 2/1/2035 . . . . .	200,000	230,686
(Cost \$399,860,183) . . . . .		<u>411,789,957</u>	7.35%, 7/1/2035 . . . . .	100,000	117,923
					<u>785,477</u>

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
<b>MASSACHUSETTS — 0.0% (b)</b>			Series 2017-BNK8, Class A4, 3.49%, 11/15/2050 . . . . .	\$ 90,000	\$ 95,242
Commonwealth of Massachusetts Series E, 4.20%, 12/1/2021 . . . \$	100,000	\$ 103,511	Series 2017-BNK8, Class B, 4.07%, 11/15/2050 (c) . . . . .	50,000	52,608
<b>MISSOURI — 0.0% (b)</b>			BANK 2018-BNK13 Series 2018-BN13, Class A5, 4.22%, 8/15/2061 (c) . . . . .	100,000	111,390
Health & Educational Facilities Authority of the State of Missouri 3.65%, 8/15/2057 . . . . .	100,000	105,023	BANK 2018-BNK14 Series 2018-BN14, Class A4, 4.23%, 9/15/2060 . . . . .	143,329	160,172
<b>NEW JERSEY — 0.0% (b)</b>			BANK 2018-BNK15 Series 2018-BN15, Class A4, 4.41%, 11/15/2061 (c) . . . . .	100,000	113,191
New Jersey Turnpike Authority Revenue Series A, 7.10%, 1/1/2041 . . . . .	100,000	150,511	BANK 2019-BNK18 Series 2019-BN18, Class A4, 3.58%, 5/15/2062 . . . . .	100,000	106,740
<b>NEW YORK — 0.1%</b>			Barclays Commercial Mortgage Trust Series 2019-C3, Class A4, 3.58%, 5/15/2052 . . . . .	150,000	159,483
New York City Water & Sewer System 5.44%, 6/15/2043 . . . . .	25,000	33,301	BENCHMARK Mortgage Trust: Series 2018-B2, Class A5, 3.88%, 2/15/2051 . . . . .	130,000	141,311
New York, State Urban Development Corp. Series B, 3.90%, 3/15/2033 (f) . . . . .	100,000	107,349	Series 2018-B3, Class A5, 4.03%, 4/10/2051 . . . . .	100,000	110,046
Port Authority of New York & New Jersey: 4.03%, 9/1/2048 . . . . .	125,000	140,836	Series 2018-B5, Class A4, 4.21%, 7/15/2051 . . . . .	100,000	111,781
4.46%, 10/1/2062 . . . . .	340,000	406,841	Series 2019-B10, Class A4, 3.72%, 3/15/2062 . . . . .	115,000	124,049
5.65%, 11/1/2040 . . . . .	100,000	132,231	CD Mortgage Trust Series 2017-CD6, Class A5, 3.46%, 11/13/2050 . . . . .	100,000	105,771
Series 192, 4.81%, 10/15/2065 . . . . .	25,000	31,160	CFCRE Commercial Mortgage Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054 . . . . .	300,000	322,406
		851,718	Citigroup Commercial Mortgage Trust Series 2015-GC33, Class A4, 3.78%, 9/10/2058 . . . . .	600,000	640,541
<b>OHIO — 0.0% (b)</b>			Citigroup Commercial Mortgage Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046 . . . . .	75,000	77,119
American Municipal Power Inc. 7.83%, 2/15/2041 . . . . .	150,000	237,750	Citigroup Commercial Mortgage Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050 . . . . .	250,000	264,043
<b>PENNSYLVANIA — 0.0% (b)</b>			COMM 2014-CCRE16 Mortgage Trust: Series 2014-CR16, Class A4, 4.05%, 4/10/2047 . . . . .	100,000	107,028
Commonwealth Financing Authority Series A, 4.14%, 6/1/2038 . . . . .	125,000	135,403	Series 2014-CR16, Class B, 4.58%, 4/10/2047 . . . . .	400,000	424,724
<b>TEXAS — 0.0% (b)</b>			COMM 2014-UBS6 Mortgage Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047 . . . . .	100,000	105,774
Dallas Area Rapid Transit 5.02%, 12/1/2048 . . . . .	100,000	128,429	COMM 2015-LC21 Mortgage Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048 . . . . .	50,000	53,248
Permanent University Fund - University of Texas System 3.38%, 7/1/2047 . . . . .	150,000	154,542			
		282,971			
<b>VIRGINIA — 0.0% (b)</b>					
University of Virginia Series C, 4.18%, 9/1/2117 . . . . .	50,000	56,678			
<b>TOTAL MUNICIPAL BONDS &amp; NOTES</b>					
(Cost \$5,156,433) . . . . .		5,461,996			
<b>MORTGAGE-BACKED SECURITIES — 1.3%</b>					
Banc of America Commercial Mortgage Trust 2015-UBS7 Series 2015-UBS7, Class A4, 3.71%, 9/15/2048 . . . . .	100,000	106,509			
BANK 2017-BNK8:					

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
COMM 2015-LC23 Mortgage Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048. . . . .	\$ 300,000	\$ 313,644	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048 . . . . .	\$ 100,000	\$ 105,706
COMM Mortgage Trust: Series 2013-CR8, Class A4, 3.33%, 6/10/2046. . . . .	41,334	42,650	JPMBB Commercial Mortgage Securities Trust 2015-C30 Series 2015-C30, Class A5, 3.82%, 7/15/2048 . . . . .	200,000	212,827
Series 2018-COR3, Class A3, 4.23%, 5/10/2051. . . . .	100,000	111,242	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048. . . . .	100,000	107,348
Commercial Mortgage Pass Through Certificates Series 2014-CR14, Class A3, 3.96%, 2/10/2047 . . . . .	400,000	425,678	JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.90%, 3/15/2049 (c) . . . . .	300,000	328,652
CSAIL 2015-C1 Commercial Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (c) . . . . .	150,000	157,521	JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050 . . . . .	500,000	528,207
CSAIL Commercial Mortgage Trust: Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (c) . . . . .	250,000	262,710	JPMDB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5, Class A2, 3.33%, 3/15/2050 . . . . .	300,000	307,254
Series 2018-C14, Class A4, 4.42%, 11/15/2051 (c) . . . . .	50,000	56,097	Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048. . . . .	200,000	207,222
Federal National Mortgage Association Series 2017-M15, Class A2, 3.06%, 9/25/2027 (c) . . . . .	500,000	518,789	Series 2016-C29, Class A2, 2.79%, 5/15/2049. . . . .	200,000	201,056
GS Mortgage Securities Trust 2013-GC13 Series 2013-GC13, Class A5, 4.19%, 7/10/2046 (c) . . . . .	80,000	85,621	Series 2016-C31, Class A5, 3.10%, 11/15/2049. . . . .	500,000	515,894
GS Mortgage Securities Trust 2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046. . . . .	93,403	100,287	Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045. . . . .	170,443	173,004
GS Mortgage Securities Trust 2013-GC12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046 . . . . .	150,000	153,859	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046 . . . . .	300,000	306,468
GS Mortgage Securities Trust 2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049 . . . . .	200,000	203,358	Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . . . .	220,000	231,621
GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . . . .	300,000	305,959	Morgan Stanley Capital I Trust 2018-L1 Series 2018-L1, Class A3, 4.14%, 10/15/2051 . . . . .	150,000	166,231
GS Mortgage Securities Trust 2017-GS8 Series 2017-GS8, Class A4, 3.47%, 11/10/2050 . . . . .	250,000	263,490	UBS Commercial Mortgage Trust: Series 2018-C8, Class A4, 3.98%, 2/15/2051. . . . .	400,000	436,768
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . . . . .	60,000	64,091	Series 2019-C16, Class A4, 3.60%, 4/15/2052. . . . .	100,000	106,406
JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (c) . . . . .	50,000	53,627	UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046 . . . . .	175,000	180,109

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET AGGREGATE BOND INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047. . . . .	\$ 225,000	\$ 231,125	<b>SHORT-TERM INVESTMENTS — 5.5%</b>		
Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048. . . . .	100,000	104,758	State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.35% (g) (h) . . . . .	21,500,207	\$ 21,500,207
Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048. . . . .	300,000	317,421	State Street Navigator Securities Lending Portfolio II (i) (j) . . . . .	37,338,539	37,338,539
Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050 . . . . .	300,000	309,769	<b>TOTAL SHORT-TERM INVESTMENTS</b>		<u>58,838,746</u>
Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050. . . . .	250,000	265,011	<b>TOTAL INVESTMENTS — 104.5%</b>		<u>1,106,680,950</u>
Wells Fargo Commercial Mortgage Trust 2018-C47 Series 2018-C47, Class A4, 4.44%, 9/15/2061 . . . . .	150,000	169,409	<b>LIABILITIES IN EXCESS OF OTHER</b>		
WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046. . . . .	210,000	223,375	<b>ASSETS — (4.5)%</b> . . . . .		<u>(48,105,599)</u>
WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047. . . . .	63,814	65,018	<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 1,058,575,351</u>
WFRBS Commercial Mortgage Trust 2014-C19, Class A4, 3.83%, 3/15/2047. . . . .	110,000	115,817			
WFRBS Commercial Mortgage Trust 2014-C25 Series 2014-C25, Class A5, 3.63%, 11/15/2047. . . . .	500,000	528,202	(a) All or a portion of the shares of the security are on loan at June 30, 2019.		
WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047 . . . . .	100,000	106,869	(b) Amount is less than 0.05% of net assets.		
<b>TOTAL MORTGAGE-BACKED SECURITIES</b>		<u>13,163,346</u>	(c) Variable Rate Security - Interest rate shown is rate in effect at June 30, 2019. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.		
(Cost \$12,851,994) . . . . .			(d) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of June 30, 2019. Maturity date shown is the final maturity.		
			(e) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.6% of net assets as of June 30, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.		
			(f) When-issued security.		
			(g) The Portfolio invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended June 30, 2019 are shown in the Affiliate Table below.		
			(h) The rate shown is the annualized seven-day yield at June 30, 2019.		
			(i) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2019 are shown in the Affiliate Table below.		
			(j) Investment of cash collateral for securities loaned.		
			BKNT = Bank Notes		
			GMTN = Global Medium Term Note		
			LIBOR = London Interbank Offered Rate		
			MTN = Medium Term Note		
			TBA = To Be Announced		

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2019.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Corporate Bonds & Notes . . . . .	\$ —	\$ 266,761,485	\$—	\$ 266,761,485
Asset-Backed Securities . . . . .	—	3,851,519	—	3,851,519
Foreign Government Obligations . . . . .	—	39,481,605	—	39,481,605
U.S. Government Agency Obligations . . . . .	—	307,332,296	—	307,332,296
U.S. Treasury Obligations . . . . .	—	411,789,957	—	411,789,957
Municipal Bonds & Notes . . . . .	—	5,461,996	—	5,461,996
Mortgage-Backed Securities . . . . .	—	13,163,346	—	13,163,346
Short-Term Investments . . . . .	58,838,746	—	—	58,838,746
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$58,838,746</u>	<u>\$1,047,842,204</u>	<u>\$—</u>	<u>\$1,106,680,950</u>

**Affiliate Table**

	Number of Shares Held		Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	
	at 12/31/18	Value at 12/31/18	Cost of Purchases	from Shares Sold		Realized Gain (Loss)	at 6/30/19		Value at 6/30/19
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	12,039,221	\$12,039,221	\$148,487,785	\$139,026,799	\$—	\$—	21,500,207	\$21,500,207	\$169,043
State Street Navigator Securities Lending Portfolio II . . . . .	—	—	113,890,174	76,551,635	—	—	37,338,539	37,338,539	26,813
Total . . . . .		<u>\$12,039,221</u>	<u>\$262,377,959</u>	<u>\$215,578,434</u>	<u>\$—</u>	<u>\$—</u>	<u>58,838,746</u>	<u>\$58,838,746</u>	<u>\$195,856</u>

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>COMMON STOCKS — 95.7%</b>					
<b>ARGENTINA — 0.1%</b>					
Banco Macro SA ADR . . . . .	4,500	\$ 327,825	Orica, Ltd. . . . .	43,563	\$ 619,661
Globant SA (a) . . . . .	2,800	282,940	Origin Energy, Ltd. . . . .	184,656	947,247
Grupo Financiero Galicia SA			QBE Insurance Group, Ltd. . . . .	121,822	1,011,330
ADR . . . . .	4,200	149,100	Ramsay Health Care, Ltd. . . . .	15,771	799,502
Pampa Energia SA ADR (a) . . . . .	6,200	214,954	REA Group, Ltd. . . . .	6,430	433,357
YPF SA ADR . . . . .	7,100	129,291	Santos, Ltd. . . . .	189,850	943,249
		<u>1,104,110</u>	Scentre Group REIT . . . . .	492,605	1,327,432
			SEEK, Ltd. . . . .	36,624	543,831
			Sonic Healthcare, Ltd. . . . .	45,254	860,614
			South32, Ltd. (c) . . . . .	10,757	23,821
<b>AUSTRALIA — 4.6%</b>			South32, Ltd. (c) . . . . .	453,240	1,011,434
AGL Energy, Ltd. . . . .	68,080	955,980	Stockland REIT . . . . .	213,682	625,297
Alumina, Ltd. . . . .	267,843	437,944	Suncorp Group, Ltd. . . . .	119,506	1,129,639
AMP, Ltd. (b) . . . . .	335,655	499,357	Sydney Airport . . . . .	115,338	650,745
APA Group . . . . .	128,919	977,064	Tabcorp Holdings, Ltd. . . . .	213,251	665,938
Aristocrat Leisure, Ltd. . . . .	52,686	1,135,792	Telstra Corp., Ltd. . . . .	435,178	1,175,737
ASX, Ltd. . . . .	20,263	1,171,265	TPG Telecom, Ltd. . . . .	37,112	167,719
Aurizon Holdings, Ltd. . . . .	210,058	796,004	Transurban Group Stapled		
AusNet Services . . . . .	176,787	232,613	Security . . . . .	252,580	2,612,636
Australia & New Zealand			Treasury Wine Estates, Ltd. . . . .	78,882	825,903
Banking Group, Ltd. . . . .	273,217	5,408,704	Vicinity Centres REIT . . . . .	347,876	598,099
Bank of Queensland, Ltd. (b) . . . . .	38,844	259,776	Washington H Soul Pattinson &		
Bendigo & Adelaide Bank, Ltd. . . . .	50,810	412,896	Co., Ltd. . . . .	10,211	157,571
BHP Group PLC . . . . .	209,859	5,381,815	Wesfarmers, Ltd. . . . .	107,396	2,725,203
BHP Group, Ltd. . . . .	290,936	8,403,404	Westpac Banking Corp. . . . .	331,607	6,599,519
BlueScope Steel, Ltd. . . . .	56,379	476,746	Woodside Petroleum, Ltd. . . . .	88,161	2,249,483
Boral, Ltd. . . . .	120,339	432,373	Woolworths Group, Ltd. . . . .	124,809	2,910,440
Brambles, Ltd. . . . .	147,195	1,330,428	WorleyParsons, Ltd. (b) . . . . .	35,774	369,286
Caltex Australia, Ltd. . . . .	27,007	469,066			<u>99,789,621</u>
Challenger, Ltd. . . . .	62,335	290,457			
CIMIC Group, Ltd. . . . .	10,985	345,120	<b>AUSTRIA — 0.2%</b>		
Coca-Cola Amatil, Ltd. . . . .	53,493	383,646	ANDRITZ AG . . . . .	9,048	341,058
Cochlear, Ltd. . . . .	5,161	749,119	Erste Group Bank AG . . . . .	27,497	1,022,076
Coles Group, Ltd. (a) . . . . .	118,037	1,105,813	OMV AG . . . . .	16,290	794,913
Commonwealth Bank of			Raiffeisen Bank International		
Australia . . . . .	173,824	10,097,586	AG . . . . .	18,565	436,156
Computershare, Ltd. . . . .	46,891	533,402	Verbund AG . . . . .	7,955	416,721
Crown Resorts, Ltd. . . . .	39,227	342,718	Voestalpine AG . . . . .	13,402	414,674
CSL, Ltd. . . . .	43,391	6,546,671			<u>3,425,598</u>
Dexus REIT . . . . .	110,612	1,007,533			
Domino's Pizza Enterprises, Ltd.			<b>BELGIUM — 0.6%</b>		
(b) . . . . .	8,153	215,352	Ageas . . . . .	18,090	941,667
Flight Centre Travel Group, Ltd. . . . .	6,470	188,650	Anheuser-Busch InBev SA . . . . .	75,252	6,670,655
Fortescue Metals Group, Ltd. . . . .	123,746	783,286	Colruyt SA . . . . .	4,762	276,571
Goodman Group REIT . . . . .	151,777	1,600,838	Groupe Bruxelles Lambert SA . . . . .	7,988	784,867
GPT Group REIT . . . . .	198,436	856,403	KBC Group NV . . . . .	24,721	1,622,698
Harvey Norman Holdings, Ltd.			Proximus SADP . . . . .	18,436	544,188
(b) . . . . .	67,556	192,948	Solvay SA . . . . .	7,338	761,279
Incitec Pivot, Ltd. . . . .	184,139	440,639	Telenet Group Holding NV . . . . .	3,438	191,845
Insurance Australia Group, Ltd. . . . .	213,015	1,234,732	UCB SA . . . . .	12,517	1,039,428
LendLease Group . . . . .	61,502	561,067	Umicore SA (b) . . . . .	17,125	549,955
Macquarie Group, Ltd. . . . .	30,570	2,689,928			<u>13,383,153</u>
Medibank Pvt, Ltd. . . . .	283,639	694,662			
Mirvac Group REIT . . . . .	395,098	867,824	<b>BRAZIL — 2.0%</b>		
National Australia Bank, Ltd. . . . .	265,289	4,974,370	Ambev SA . . . . .	493,667	2,304,333
Newcrest Mining, Ltd. . . . .	71,144	1,595,113	Atacadao SA . . . . .	39,400	226,162
Oil Search, Ltd. . . . .	146,295	725,824	B2W Cia Digital (a) . . . . .	17,400	148,547

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
B3 SA - Brasil Bolsa Balcao . . . . .	215,501	\$ 2,106,289	Sul America SA . . . . .	17,891	\$ 175,145
Banco Bradesco SA Preference Shares . . . . .	383,007	3,771,459	Suzano SA . . . . .	62,809	538,342
Banco Bradesco SA . . . . .	126,651	1,105,365	Telefonica Brasil SA Preference Shares . . . . .	52,485	683,477
Banco BTG Pactual SA . . . . .	3,300	43,809	TIM Participacoes SA . . . . .	97,800	296,770
Banco do Brasil SA . . . . .	90,000	1,266,643	Ultrapar Participacoes SA . . . . .	85,600	448,922
Banco Santander Brasil SA . . . . .	44,000	521,895	Vale SA . . . . .	301,706	4,079,268
BB Seguridade Participacoes SA . . . . .	82,900	700,378	WEG SA . . . . .	87,870	489,714
BR Malls Participacoes SA . . . . .	100,382	375,321			<u>42,805,087</u>
Braskem SA Class A, Preference Shares (a) . . . . .	20,100	183,712	<b>CANADA — 6.6%</b>		
BRF SA (a) . . . . .	63,300	487,552	Agnico Eagle Mines, Ltd. . . . .	21,300	1,094,381
CCR SA . . . . .	132,600	472,601	Alimentation Couche-Tard, Inc. Class B . . . . .	43,300	2,730,708
Centrais Eletricas Brasileiras SA . . . . .	22,800	209,698	AltaGas, Ltd. . . . .	28,400	430,537
Centrais Eletricas Brasileiras SA Class B, Preference Shares . . . . .	28,700	269,578	Atco, Ltd. Class I . . . . .	9,100	307,384
Cia Brasileira de Distribuicao Preference Shares . . . . .	16,500	407,608	Aurora Cannabis, Inc. (a)(b) . . . . .	76,500	600,643
Cia de Saneamento Basico do Estado de Sao Paulo . . . . .	38,300	472,373	Bank of Montreal . . . . .	63,500	4,806,903
Cia Energetica de Minas Gerais Preference Shares . . . . .	96,664	374,535	Bank of Nova Scotia . . . . .	121,500	6,540,126
Cia Siderurgica Nacional SA . . . . .	77,800	339,201	Barrick Gold Corp. (c) . . . . .	118,600	1,875,999
Cielo SA . . . . .	152,339	267,104	Barrick Gold Corp. (c)(d) . . . . .	54,882	868,116
Cosan SA . . . . .	20,400	245,642	Bausch Health Cos., Inc. (a) . . . . .	33,800	854,603
Embraer SA . . . . .	72,500	367,168	BCE, Inc. . . . .	16,479	751,344
Energisa SA . . . . .	1,900	22,844	BlackBerry, Ltd. (a) . . . . .	53,900	402,574
Engie Brasil Energia SA . . . . .	24,466	277,494	Bombardier, Inc. Class B (a)(b) . . . . .	231,300	389,409
Equatorial Energia SA . . . . .	17,700	423,952	Brookfield Asset Management, Inc. Class A . . . . .	83,550	4,005,669
Gerdau SA Preference Shares . . . . .	125,100	496,137	CAE, Inc. . . . .	28,400	765,230
Hypera SA . . . . .	45,600	356,814	Cameco Corp. . . . .	45,200	485,638
IRB Brasil Resseguros S/A . . . . .	14,700	377,793	Canadian Imperial Bank of Commerce (b) . . . . .	43,900	3,459,592
Itau Unibanco Holding SA Preference Shares . . . . .	461,403	4,365,249	Canadian National Railway Co. . . . .	71,700	6,650,117
Itausa - Investimentos Itau SA Preference Shares . . . . .	462,265	1,554,693	Canadian Natural Resources, Ltd. . . . .	119,100	3,218,229
JBS SA . . . . .	123,600	684,329	Canadian Pacific Railway, Ltd. . . . .	13,900	3,280,794
Klabin SA . . . . .	78,628	335,425	Canadian Tire Corp., Ltd. Class A . . . . .	6,800	742,471
Kroton Educacional SA . . . . .	148,000	423,613	Canadian Utilities, Ltd. Class A . . . . .	14,300	404,460
Localiza Rent a Car SA . . . . .	61,016	652,404	Canopy Growth Corp. (a)(b) . . . . .	22,000	890,101
Lojas Americanas SA Preference Shares . . . . .	74,181	318,777	CCL Industries, Inc. Class B . . . . .	16,300	801,061
Lojas Renner SA . . . . .	80,971	996,332	Cenovus Energy, Inc. . . . .	93,900	829,956
M Dias Branco SA . . . . .	7,900	80,306	CGI, Inc. (a) . . . . .	24,300	1,872,220
Magazine Luiza SA . . . . .	8,300	457,202	CI Financial Corp. . . . .	26,300	429,495
Multiplan Empreendimentos Imobiliarios SA . . . . .	36,014	260,850	Constellation Software, Inc. . . . .	1,900	1,794,586
Natura Cosmeticos SA . . . . .	23,500	346,370	Cronos Group, Inc. (a)(b) . . . . .	22,700	364,972
Notre Dame Intermedica Participacoes SA . . . . .	11,900	125,190	Dollarama, Inc. . . . .	27,100	955,422
Petrobras Distribuidora SA . . . . .	46,800	305,272	Emera, Inc. . . . .	5,900	241,599
Petroleo Brasileiro SA Preference Shares . . . . .	423,400	3,028,034	Empire Co., Ltd. Class A . . . . .	21,400	540,097
Petroleo Brasileiro SA . . . . .	279,500	2,189,240	Enbridge, Inc. . . . .	200,300	7,250,193
Porto Seguro SA . . . . .	12,800	172,597	Encana Corp. (c) . . . . .	108,600	558,479
Raia Drogasil SA . . . . .	28,100	557,946	Encana Corp. (b)(c) . . . . .	50,100	257,013
Rumo SA (a) . . . . .	114,187	617,613	Fairfax Financial Holdings, Ltd. . . . .	2,600	1,278,880
			First Capital Realty, Inc. . . . .	20,100	336,243
			First Quantum Minerals, Ltd. . . . .	74,800	712,081
			Fortis, Inc. . . . .	39,900	1,578,901
			Franco-Nevada Corp. . . . .	18,500	1,573,580
			George Weston, Ltd. . . . .	6,627	503,941

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Gildan Activewear, Inc. . . . .	22,900	\$ 888,136	WSP Global, Inc. . . . .	11,300	\$ 623,392
Great-West Lifeco, Inc. . . . .	24,400	562,969			142,434,448
H&R Real Estate Investment Trust. . . . .	18,600	325,100	<b>CHILE — 0.2%</b>		
Husky Energy, Inc. . . . .	37,355	354,755	Aguas Andinas SA Class A . . . .	220,856	130,116
Hydro One, Ltd. (e) . . . . .	37,300	651,947	Antofagasta PLC. . . . .	41,998	496,879
iA Financial Corp., Inc. . . . .	11,900	485,744	Banco de Chile . . . . .	2,221,425	326,858
IGM Financial, Inc. (b) . . . . .	8,500	243,210	Banco de Credito e Inversiones SA . . . . .	4,364	300,489
Imperial Oil, Ltd. . . . .	29,800	826,897	Banco Santander Chile . . . . .	6,282,882	467,318
Intact Financial Corp. . . . .	12,800	1,185,426	Cencosud SA . . . . .	153,516	300,724
Inter Pipeline, Ltd. . . . .	44,800	698,356	Cia Cervecerias Unidas SA . . . .	13,362	187,946
Keyera Corp. . . . .	22,800	587,993	Colbun SA. . . . .	622,750	128,412
Kinross Gold Corp. (a) . . . . .	151,900	588,188	Embotelladora Andina SA Class B, Preference Shares . . . .	22,750	81,990
Kirkland Lake Gold, Ltd. . . . .	21,200	915,327	Empresa Nacional de Telecomunicaciones SA . . . .	21,891	222,479
Loblaw Cos., Ltd. . . . .	16,700	856,885	Empresas CMPC SA . . . . .	127,700	349,837
Lundin Mining Corp. . . . .	83,600	461,263	Empresas COPEC SA . . . . .	37,051	405,135
Magna International, Inc. . . . .	29,400	1,466,007	Enel Americas SA . . . . .	2,714,164	477,752
Manulife Financial Corp. . . . .	194,400	3,540,631	Enel Chile SA . . . . .	2,451,823	232,561
Methanex Corp. . . . .	6,400	291,165	Itau CorpBanca. . . . .	13,434,953	111,960
Metro, Inc. . . . .	25,657	964,825	Latam Airlines Group SA . . . . .	26,499	248,812
National Bank of Canada . . . . .	31,200	1,485,328	SACI Falabella . . . . .	73,961	482,024
Nutrien, Ltd. (b) . . . . .	59,618	3,195,899	Sociedad Quimica y Minera de Chile SA Class B, Preference Shares . . . . .	12,495	387,392
Onex Corp. . . . .	7,200	435,223			5,338,684
Open Text Corp. . . . .	24,500	1,013,185	<b>CHINA — 7.7%</b>		
Pembina Pipeline Corp. . . . .	50,336	1,877,850	3SBio, Inc. (a)(e) . . . . .	163,500	280,854
Power Corp. of Canada . . . . .	29,723	641,657	51job, Inc. ADR (a) . . . . .	3,500	264,250
Power Financial Corp. (b) . . . . .	27,100	624,643	58.com, Inc. ADR (a) . . . . .	11,000	683,870
PrairieSky Royalty, Ltd. (b) . . . . .	26,894	378,687	AAC Technologies Holdings, Inc. . . . .	74,500	422,922
Quebecor, Inc. Class B . . . . .	20,000	477,368	AECC Aviation Power Co., Ltd. Class A . . . . .	35,700	117,961
Restaurant Brands International, Inc. . . . .	22,246	1,550,368	Agile Group Holdings, Ltd. . . . .	166,000	222,254
RioCan Real Estate Investment Trust. . . . .	15,400	306,291	Agricultural Bank of China, Ltd. Class A . . . . .	405,600	212,449
Rogers Communications, Inc. Class B . . . . .	36,000	1,931,203	Agricultural Bank of China, Ltd. Class H . . . . .	3,071,000	1,285,398
Royal Bank of Canada . . . . .	141,700	11,285,035	Air China, Ltd. Class H . . . . .	186,000	187,607
Saputo, Inc. . . . .	25,300	758,952	Alcon, Inc. (a) . . . . .	42,934	2,654,422
Shaw Communications, Inc. Class B . . . . .	49,400	1,010,115	Alibaba Group Holding, Ltd. ADR (a) . . . . .	140,300	23,773,835
Shopify, Inc. Class A (a) . . . . .	9,500	2,861,305	Alibaba Health Information Technology, Ltd. (a) . . . . .	385,500	369,093
SmartCentres Real Estate Investment Trust . . . . .	6,700	170,275	Aluminum Corp. of China, Ltd. Class H (a) . . . . .	462,000	163,807
SNC-Lavalin Group, Inc. . . . .	18,500	374,884	Angang Steel Co., Ltd. Class H (b) . . . . .	195,000	88,858
Stars Group, Inc. (a)(b) . . . . .	22,500	384,829	Anhui Conch Cement Co., Ltd. Class H . . . . .	129,000	808,262
Sun Life Financial, Inc. . . . .	59,100	2,452,644	ANTA Sports Products, Ltd. . . . .	116,000	796,595
Suncor Energy, Inc. . . . .	157,064	4,909,940	Autohome, Inc. ADR (a)(b) . . . .	6,900	590,778
TC Energy Corp. . . . .	91,300	4,535,830	AviChina Industry & Technology Co., Ltd. Class H . . . . .	188,000	102,753
Teck Resources, Ltd. Class B . . . .	45,800	1,059,174			
TELUS Corp. . . . .	21,300	789,082			
Thomson Reuters Corp. . . . .	18,530	1,197,945			
Toronto-Dominion Bank . . . . .	180,800	10,587,194			
Tourmaline Oil Corp. . . . .	31,400	400,805			
Vermilion Energy, Inc. (b) . . . . .	17,900	389,711			
West Fraser Timber Co., Ltd. . . . .	5,700	260,409			
Wheaton Precious Metals Corp. . . .	46,900	1,136,654			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
BAIC Motor Corp., Ltd. Class H (e) . . . . .	155,000	\$ 97,216	China Everbright International, Ltd. . . . .	361,518	\$ 333,638
Baidu, Inc. ADR (a) . . . . .	27,400	3,215,664	China Evergrande Group (b) . . . . .	156,000	437,299
Bank of Beijing Co., Ltd. Class A . . . . .	187,700	161,401	China Galaxy Securities Co., Ltd. Class H . . . . .	366,800	217,380
Bank of China, Ltd. Class A . . . . .	500,000	272,079	China Hongqiao Group, Ltd. . . . .	206,000	145,288
Bank of China, Ltd. Class H . . . . .	7,839,000	3,311,194	China Huarong Asset Management Co., Ltd. Class H (e) . . . . .	1,024,000	178,258
Bank of Communications Co., Ltd. Class A . . . . .	200,000	178,088	China Huishan Dairy Holdings Co., Ltd. (a)(f) . . . . .	66,000	—
Bank of Communications Co., Ltd. Class H . . . . .	969,000	735,510	China International Capital Corp., Ltd. Class H (b)(e) . . . . .	106,000	213,832
Bank of Jiangsu Co., Ltd. Class A . . . . .	120,600	127,391	China Jinmao Holdings Group, Ltd. . . . .	592,000	359,936
Baozun, Inc. ADR (a)(b) . . . . .	5,700	284,202	China Life Insurance Co., Ltd. Class H . . . . .	694,000	1,709,128
BBMG Corp. Class H . . . . .	322,000	103,452	China Literature, Ltd. (a)(b)(e) . . . . .	26,200	123,413
BeiGene, Ltd. ADR (a) . . . . .	3,400	421,430	China Longyuan Power Group Corp., Ltd. Class H . . . . .	379,000	243,045
Beijing Capital International Airport Co., Ltd. Class H . . . . .	160,000	140,288	China Medical System Holdings, Ltd. . . . .	144,000	131,973
Beijing Enterprises Holdings, Ltd. . . . .	58,000	294,733	China Mengniu Dairy Co., Ltd. . . . .	302,000	1,169,344
Beijing Enterprises Water Group, Ltd. . . . .	662,000	393,175	China Merchants Bank Co., Ltd. Class A . . . . .	62,700	328,233
BOC Hong Kong Holdings, Ltd. . . . .	343,000	1,350,048	China Merchants Bank Co., Ltd. Class H . . . . .	365,000	1,819,744
Brilliance China Automotive Holdings, Ltd. . . . .	360,000	398,131	China Merchants Port Holdings Co., Ltd. . . . .	148,776	252,895
BYD Co., Ltd. Class H (b) . . . . .	65,000	392,288	China Minsheng Banking Corp., Ltd. Class A . . . . .	200,000	184,781
BYD Electronic International Co., Ltd. . . . .	72,000	102,851	China Minsheng Banking Corp., Ltd. Class H . . . . .	680,600	471,302
CGN Power Co., Ltd. Class H (e) . . . . .	1,191,600	327,928	China Molybdenum Co., Ltd. Class H (b) . . . . .	354,000	111,921
China Agri-Industries Holdings, Ltd. . . . .	190,000	61,043	China National Building Material Co., Ltd. Class H . . . . .	396,000	347,213
China Aoyuan Group, Ltd. . . . .	128,000	179,896	China Oilfield Services, Ltd. Class H . . . . .	204,000	201,846
China Cinda Asset Management Co., Ltd. Class H . . . . .	1,059,592	244,130	China Oriental Group Co., Ltd. . . . .	192,000	112,312
China CITIC Bank Corp., Ltd. Class H . . . . .	929,000	529,158	China Overseas Land & Investment, Ltd. . . . .	408,000	1,504,051
China Coal Energy Co., Ltd. Class H (a) . . . . .	186,000	77,376	China Pacific Insurance Group Co., Ltd. Class H . . . . .	275,600	1,077,706
China Common Rich Renewable Energy Investment, Ltd. (a)(f) . . . . .	68,000	—	China Petroleum & Chemical Corp. Class H . . . . .	2,386,000	1,621,717
China Communications Construction Co., Ltd. Class H . . . . .	482,000	431,255	China Power International Development, Ltd. . . . .	606,000	148,155
China Communications Services Corp., Ltd. Class H . . . . .	250,000	193,920	China Railway Construction Corp., Ltd. Class H . . . . .	221,000	270,999
China Conch Venture Holdings, Ltd. . . . .	176,500	623,539	China Railway Group, Ltd. Class H . . . . .	423,000	321,615
China Construction Bank Corp. Class H . . . . .	9,490,000	8,175,066	China Railway Signal & Communication Corp., Ltd. Class H (e) . . . . .	210,000	152,678
China Eastern Airlines Corp., Ltd. Class H (a) . . . . .	192,000	113,295	China Reinsurance Group Corp. Class H . . . . .	499,000	88,782
China Education Group Holdings, Ltd. (b) . . . . .	64,000	99,942			
China Everbright Bank Co., Ltd. Class A . . . . .	176,700	97,952			
China Everbright Bank Co., Ltd. Class H . . . . .	267,300	122,488			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
China Resources Beer Holdings Co., Ltd. . . . .	164,721	\$ 782,227	Foshan Haitian Flavouring & Food Co., Ltd. Class A . . . . .	6,814	\$ 104,099
China Resources Gas Group, Ltd. . . . .	102,000	505,920	Fosun International, Ltd. . . . .	260,500	346,111
China Resources Pharmaceutical Group, Ltd. (e) . . . . .	177,000	199,599	Future Land Development Holdings, Ltd. . . . .	208,000	273,695
China Resources Power Holdings Co., Ltd. . . . .	222,055	324,023	Fuyao Glass Industry Group Co., Ltd. Class H (e) . . . . .	52,800	163,891
China Shenhua Energy Co., Ltd. Class H . . . . .	358,500	750,728	GDS Holdings, Ltd. ADR (a)(b) . . . . .	8,100	304,317
China Southern Airlines Co., Ltd. Class H . . . . .	192,000	133,693	Geely Automobile Holdings, Ltd. . . . .	540,000	923,443
China State Construction Engineering Corp., Ltd. Class A . . . . .	120,300	100,644	Genscript Biotech Corp. (a) . . . . .	94,000	236,068
China Taiping Insurance Holdings Co., Ltd. (a) . . . . .	168,200	449,969	GF Securities Co., Ltd. Class H . . . . .	178,200	211,901
China Telecom Corp., Ltd. Class H . . . . .	1,464,000	736,451	GOME Retail Holdings, Ltd. (a)(b) . . . . .	972,000	104,509
China Tower Corp., Ltd. Class H (e) . . . . .	4,282,000	1,123,597	Great Wall Motor Co., Ltd. Class H . . . . .	387,000	276,906
China Unicom Hong Kong, Ltd. . . . .	646,000	708,636	Greentown Service Group Co., Ltd. (b) . . . . .	134,000	108,229
China Vanke Co., Ltd. Class H . . . . .	133,300	499,928	Guangzhou Automobile Group Co., Ltd. Class H . . . . .	302,800	323,245
China Yangtze Power Co., Ltd. Class A . . . . .	80,000	208,352	Guangzhou R&F Properties Co., Ltd. Class H . . . . .	98,800	189,949
China Zhongwang Holdings, Ltd. . . . .	231,200	116,599	Guotai Junan Securities Co., Ltd. Class H (e) . . . . .	63,200	112,607
Chongqing Rural Commercial Bank Co., Ltd. Class H . . . . .	257,000	139,808	Haitian International Holdings, Ltd. . . . .	76,000	157,788
CIFI Holdings Group Co., Ltd. . . . .	440,000	290,048	Haitong Securities Co., Ltd. Class H . . . . .	354,800	397,830
CITIC Securities Co., Ltd. Class H (a) . . . . .	247,500	515,750	Hengan International Group Co., Ltd. . . . .	78,500	577,258
CITIC, Ltd. . . . .	640,000	922,419	HengTen Networks Group, Ltd. (a)(b) . . . . .	2,024,000	48,187
CNOOC, Ltd. . . . .	1,692,000	2,893,455	HLA Corp., Ltd. Class A . . . . .	79,800	105,309
COSCO SHIPPING Energy Transportation Co., Ltd. Class H . . . . .	116,000	68,598	Hua Hong Semiconductor, Ltd. (b)(e) . . . . .	47,000	90,962
COSCO SHIPPING Holdings Co., Ltd. Class H (a)(b) . . . . .	227,000	88,621	Huadian Power International Corp., Ltd. Class H . . . . .	300,000	118,656
COSCO SHIPPING Ports, Ltd. . . . .	174,725	172,433	Huaneng Power International, Inc. Class H . . . . .	478,000	281,446
Country Garden Holdings Co., Ltd. . . . .	806,000	1,225,636	Huaneng Renewables Corp., Ltd. Class H (a) . . . . .	500,629	137,773
Country Garden Services Holdings Co., Ltd. . . . .	158,000	365,245	Huatai Securities Co., Ltd. Class H (b)(e) . . . . .	181,200	311,722
CRRC Corp., Ltd. Class H . . . . .	430,350	359,704	Huaxia Bank Co., Ltd. Class A . . . . .	91,800	102,846
CSPC Pharmaceutical Group, Ltd. . . . .	508,000	819,302	Huazhu Group, Ltd. ADR (b) . . . . .	15,500	561,875
Ctrip.com International, Ltd. ADR (a) . . . . .	37,900	1,398,889	Industrial & Commercial Bank of China, Ltd. Class A . . . . .	276,400	236,868
Dali Foods Group Co., Ltd. (e) . . . . .	276,000	183,352	Industrial & Commercial Bank of China, Ltd. Class H . . . . .	6,424,000	4,686,950
Daqin Railway Co., Ltd. Class A . . . . .	180,000	211,873	Industrial Bank Co., Ltd. Class A . . . . .	54,800	145,830
Datang International Power Generation Co., Ltd. Class H . . . . .	428,000	107,377	Inner Mongolia Yitai Coal Co., Ltd. Class B . . . . .	93,400	101,246
Dongfeng Motor Group Co., Ltd. Class H . . . . .	308,000	252,314	iQIYI, Inc. ADR (a)(b) . . . . .	16,100	332,465
ENN Energy Holdings, Ltd. . . . .	84,500	822,016	JD.com, Inc. ADR (a)(b) . . . . .	68,800	2,083,952
Far East Horizon, Ltd. . . . .	238,000	243,407	Jiangsu Expressway Co., Ltd. Class H . . . . .	158,000	224,891

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jiangxi Copper Co., Ltd. Class H . . . . .	121,000	\$ 161,075	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H (b) . . . . .	66,000	\$ 199,795
Kaisa Group Holdings, Ltd. (b) . . . . .	292,000	144,271	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B . . . . .	154,704	187,192
Kingdee International Software Group Co., Ltd. (b) . . . . .	244,000	263,910	Shanghai Pharmaceuticals Holding Co., Ltd. Class H . . . . .	100,900	198,378
Kingsoft Corp., Ltd. (a) . . . . .	118,000	255,258	Shanghai Pudong Development Bank Co., Ltd. Class A . . . . .	147,600	250,832
Kunlun Energy Co., Ltd. . . . .	330,000	287,654	Shenzhen Investment, Ltd. . . . .	352,000	129,761
Kweichow Moutai Co., Ltd. Class A . . . . .	4,100	586,993	Shenzhou International Group Holdings, Ltd. . . . .	82,300	1,131,395
KWG Group Holdings, Ltd. . . . .	134,000	136,015	Shui On Land, Ltd. . . . .	328,000	75,991
Legend Holdings Corp. Class H (e) . . . . .	60,300	141,864	Sichuan Chuantou Energy Co., Ltd. Class A . . . . .	76,700	99,321
Lenovo Group, Ltd. . . . .	778,000	602,483	Sihuan Pharmaceutical Holdings Group, Ltd. . . . .	326,000	73,441
Li Ning Co., Ltd. . . . .	185,500	437,365	SINA Corp. (a) . . . . .	7,900	340,727
Logan Property Holdings Co., Ltd. . . . .	158,000	255,631	Sino-Ocean Group Holding, Ltd..	296,000	125,788
Longfor Group Holdings, Ltd. . . . .	162,000	610,675	Sinopec Engineering Group Co., Ltd. Class H . . . . .	140,500	119,054
Luye Pharma Group, Ltd. (b)(e) . . . . .	154,500	111,932	Sinopec Shanghai Petrochemical Co., Ltd. Class A . . . . .	133,200	100,002
Maanshan Iron & Steel Co., Ltd. Class H (b) . . . . .	284,000	112,691	Sinopec Shanghai Petrochemical Co., Ltd. Class H . . . . .	322,000	127,770
Meitu, Inc. (a)(b)(e) . . . . .	176,500	56,932	Sinopharm Group Co., Ltd. Class H . . . . .	122,000	429,440
Meituan Dianping Class B (a) . . . . .	98,700	865,402	Sinotrans, Ltd. Class H . . . . .	286,000	103,967
Metallurgical Corp. of China, Ltd. Class H . . . . .	400,000	107,008	Sinotruk Hong Kong, Ltd. . . . .	97,000	167,864
MMG, Ltd. (a) . . . . .	212,000	74,081	SOHO China, Ltd. . . . .	353,000	124,708
Momo, Inc. ADR . . . . .	17,000	608,600	Sunac China Holdings, Ltd. . . . .	254,000	1,248,461
NetEase, Inc. ADR . . . . .	6,600	1,688,082	Sunny Optical Technology Group Co., Ltd. . . . .	74,800	772,654
New China Life Insurance Co., Ltd. Class H . . . . .	95,100	462,566	TAL Education Group ADR (a) . . . . .	32,700	1,245,870
New Oriental Education & Technology Group, Inc. ADR (a) . . . . .	13,100	1,265,198	Tencent Holdings, Ltd. . . . .	563,700	25,441,359
Nexteer Automotive Group, Ltd. . . . .	84,000	104,509	Tencent Music Entertainment Group ADR (a)(b) . . . . .	13,000	194,870
NIO, Inc. ADR (a)(b) . . . . .	69,700	177,735	Tingyi Cayman Islands Holding Corp. . . . .	234,000	390,574
Noah Holdings, Ltd. ADR (a)(b) . . . . .	4,400	187,220	Tong Ren Tang Technologies Co., Ltd. Class H . . . . .	51,000	60,776
People's Insurance Co. Group of China, Ltd. Class H . . . . .	960,000	374,784	Towngas China Co., Ltd. (a) . . . . .	88,000	63,416
PetroChina Co., Ltd. Class A . . . . .	124,800	124,927	TravelSky Technology, Ltd. Class H . . . . .	107,000	215,027
PetroChina Co., Ltd. Class H . . . . .	2,242,000	1,236,867	Tsingtao Brewery Co., Ltd. Class H . . . . .	38,000	241,984
PICC Property & Casualty Co., Ltd. Class H . . . . .	727,700	785,217	Uni-President China Holdings, Ltd. . . . .	138,000	153,677
Pinduoduo, Inc. ADR (a)(b) . . . . .	22,700	468,301	Vipshop Holdings, Ltd. ADR (a) . . . . .	54,500	470,335
Ping An Insurance Group Co. of China, Ltd. Class A . . . . .	36,690	473,025	Want Want China Holdings, Ltd. . . . .	574,000	466,547
Ping An Insurance Group Co. of China, Ltd. Class H . . . . .	551,000	6,615,526	Weibo Corp. ADR (a)(b) . . . . .	6,810	296,576
Postal Savings Bank of China Co., Ltd. Class H (e) . . . . .	812,000	482,263	Weichai Power Co., Ltd. Class H . . . . .	239,000	403,814
Power Construction Corp. of China, Ltd. Class A . . . . .	142,200	109,448	Wens Foodstuffs Group Co., Ltd. Class A . . . . .	17,800	92,872
Semiconductor Manufacturing International Corp. (a)(b) . . . . .	358,300	399,003	Wuliangye Yibin Co., Ltd. Class A . . . . .	15,200	260,853
Shandong Weigao Group Medical Polymer Co., Ltd. Class H . . . . .	204,000	184,873	WuXi AppTec Co., Ltd. Class H (b)(e) . . . . .	16,240	142,392
Shanghai Electric Group Co., Ltd. Class H . . . . .	358,000	129,682			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Wuxi Biologics Cayman, Inc. (a)(e) . . . . .	56,500	\$ 507,325	Carlsberg A/S Class B . . . . .	9,910	\$ 1,315,789
Xiaomi Corp. Class B (a)(b)(e) . . . . .	351,600	450,048	Chr. Hansen Holding A/S . . . . .	9,655	908,047
Xinjiang Goldwind Science & Technology Co., Ltd. Class H . . . . .	115,200	125,927	Coloplast A/S Class B . . . . .	10,952	1,239,578
Xinyi Solar Holdings, Ltd. . . . .	320,000	157,696	Danske Bank A/S . . . . .	61,538	974,148
Yangzijiang Shipbuilding Holdings, Ltd. . . . .	225,300	254,783	Demant A/S (a)(b) . . . . .	11,191	348,502
Yanzhou Coal Mining Co., Ltd. Class H . . . . .	190,000	177,536	DSV A/S . . . . .	17,682	1,739,063
Yihai International Holding, Ltd. . . . .	45,000	233,568	Genmab A/S (a) . . . . .	5,630	1,036,834
Yum China Holdings, Inc. . . . .	33,300	1,538,460	H Lundbeck A/S . . . . .	7,583	300,011
Yuzhou Properties Co., Ltd. . . . .	239,398	112,460	ISS A/S . . . . .	18,308	553,374
YY, Inc. ADR (a) . . . . .	5,900	411,171	Novo Nordisk A/S Class B . . . . .	170,438	8,698,735
Zhaojin Mining Industry Co., Ltd. Class H . . . . .	95,000	106,400	Novozymes A/S Class B . . . . .	19,958	932,125
Zhejiang Expressway Co., Ltd. Class H . . . . .	172,000	181,192	Orsted A/S (e) . . . . .	18,729	1,621,999
ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(e) . . . . .	23,300	63,973	Pandora A/S . . . . .	12,113	431,551
Zhongsheng Group Holdings, Ltd. (b) . . . . .	60,000	167,040	Tryg A/S . . . . .	14,303	465,710
Zhuzhou CRRC Times Electric Co., Ltd. Class H . . . . .	61,000	321,299	Vestas Wind Systems A/S . . . . .	19,347	1,673,749
Zijin Mining Group Co., Ltd. Class H . . . . .	684,000	277,540			<u>23,438,598</u>
ZTE Corp. Class H (a) . . . . .	73,400	211,862	<b>EGYPT — 0.0% (g)</b>		
ZTO Express Cayman, Inc. ADR . . . . .	37,500	717,000	Commercial International Bank Egypt SAE . . . . .	137,796	602,522
		<u>165,915,847</u>	Eastern Co SAE . . . . .	112,565	104,171
<b>COLOMBIA — 0.1%</b>			ElSewedy Electric Co. . . . .	69,110	58,782
Bancolombia SA ADR . . . . .	500	25,520			<u>765,475</u>
Bancolombia SA . . . . .	25,059	301,927	<b>FINLAND — 0.7%</b>		
Bancolombia SA Preference Shares . . . . .	45,715	581,594	Elisa Oyj . . . . .	15,948	779,314
Cementos Argos SA . . . . .	35,710	83,513	Fortum Oyj . . . . .	40,275	891,390
Ecopetrol SA ADR . . . . .	700	12,803	Kone Oyj Class B . . . . .	31,753	1,876,721
Ecopetrol SA . . . . .	462,200	420,837	Metso Oyj . . . . .	12,976	510,548
Grupo Argos SA . . . . .	22,062	119,012	Neste Oyj . . . . .	42,342	1,438,858
Grupo Aval Acciones y Valores SA Preference Shares . . . . .	302,656	121,270	Nokia Oyj (c) . . . . .	458,995	2,282,124
Grupo de Inversiones Suramericana SA Preference Shares . . . . .	9,428	93,016	Nokia Oyj (c) . . . . .	74,340	370,931
Grupo de Inversiones Suramericana SA . . . . .	24,789	263,581	Nokian Renkaat Oyj . . . . .	14,145	442,335
Interconexion Electrica SA ESP . . . . .	32,243	179,563	Nordea Bank Abp . . . . .	300,759	2,185,464
		<u>2,202,636</u>	Orion Oyj Class B . . . . .	12,638	463,859
<b>CZECH REPUBLIC — 0.1%</b>			Sampo Oyj Class A . . . . .	41,539	1,963,142
CEZ A/S . . . . .	19,755	477,455	Stora Enso Oyj Class R . . . . .	62,764	738,701
Komerčni banka A/S . . . . .	9,580	382,036	UPM-Kymmene Oyj . . . . .	49,340	1,313,123
Moneta Money Bank A/S (e) . . . . .	69,836	239,425	Wartsila OYJ Abp . . . . .	39,085	567,725
		<u>1,098,916</u>			<u>15,824,235</u>
<b>DENMARK — 1.1%</b>			<b>FRANCE — 7.1%</b>		
AP Moller - Maersk A/S Class A . . . . .	414	481,337	Accor SA . . . . .	20,080	863,233
AP Moller - Maersk A/S Class B . . . . .	578	718,046	Aeroports de Paris . . . . .	3,014	532,700
			Air Liquide SA . . . . .	42,613	5,971,334
			Airbus SE . . . . .	57,606	8,179,224
			Alstom SA . . . . .	17,417	809,247
			Amundi SA (e) . . . . .	6,238	436,176
			Arkema SA . . . . .	7,265	676,597
			Atos SE . . . . .	10,532	881,788
			AXA SA . . . . .	192,830	5,072,642
			BioMerieux . . . . .	4,871	404,106
			BNP Paribas SA . . . . .	111,745	5,314,816
			Bolloré SA . . . . .	103,045	455,309
			Bouygues SA . . . . .	23,569	874,191
			Bureau Veritas SA . . . . .	28,810	712,608
			Capgemini SE . . . . .	14,865	1,851,106

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Carrefour SA . . . . .	54,125	\$ 1,046,606	Unibail-Rodamco-Westfield. . . . .	34,100	\$ 245,758
Casino Guichard Perrachon SA			Unibail-Rodamco-Westfield		
(b) . . . . .	6,350	216,941	REIT (b) . . . . .	11,291	1,694,067
Cie de Saint-Gobain. . . . .	46,001	1,795,529	Valeo SA. . . . .	25,488	830,136
Cie Generale des Etablissements			Veolia Environnement SA . . . . .	56,045	1,367,112
Michelin SCA. . . . .	16,028	2,036,088	Vinci SA . . . . .	50,522	5,181,555
CNP Assurances . . . . .	17,239	391,850	Vivendi SA . . . . .	86,210	2,376,841
Covivio REIT. . . . .	5,323	557,992	Wendel SA . . . . .	2,944	401,980
Credit Agricole SA . . . . .	105,769	1,270,143	Worldline SA (a)(e) . . . . .	6,940	505,810
Danone SA . . . . .	61,271	5,198,270			154,114,190
Dassault Aviation SA . . . . .	263	378,574			
Dassault Systemes SE . . . . .	12,265	1,959,624	<b>GERMANY — 5.6%</b>		
Edenred . . . . .	25,848	1,320,486	1&1 Drillisch AG . . . . .	5,551	185,346
Eiffage SA. . . . .	8,448	836,414	adidas AG . . . . .	17,915	5,539,037
Electricite de France SA . . . . .	64,119	809,413	Allianz SE . . . . .	42,023	10,145,432
Engie SA. . . . .	172,487	2,620,353	Axel Springer SE . . . . .	5,438	383,644
EssilorLuxottica SA. . . . .	26,748	3,495,358	BASF SE . . . . .	90,316	6,574,293
Eurazeo SE . . . . .	5,311	370,753	Bayer AG . . . . .	92,572	6,424,358
Eutelsat Communications SA. . . . .	20,191	378,013	Bayerische Motoren Werke AG . . . . .	32,784	2,430,098
Faurecia SA. . . . .	7,635	354,832	Bayerische Motoren Werke AG		
Gecina SA REIT . . . . .	5,102	764,617	Preference Shares . . . . .	6,432	399,932
Getlink SE. . . . .	48,133	772,328	Beiersdorf AG . . . . .	9,980	1,199,600
Hermes International . . . . .	2,976	2,149,348	Brenntag AG . . . . .	16,590	818,243
ICADE REIT . . . . .	3,709	340,439	Carl Zeiss Meditec AG . . . . .	4,538	448,313
Iliad SA (b) . . . . .	2,932	329,756	Commerzbank AG . . . . .	89,142	641,473
Imerys SA. . . . .	4,689	248,943	Continental AG. . . . .	10,891	1,590,271
Ingenico Group SA . . . . .	6,552	580,349	Covestro AG (e) . . . . .	15,543	791,384
Ipsen SA . . . . .	3,981	544,028	Daimler AG . . . . .	90,410	5,037,266
JCDecaux SA. . . . .	7,931	240,608	Delivery Hero SE (a)(e) . . . . .	10,600	481,524
Kering SA. . . . .	7,218	4,275,150	Deutsche Bank AG . . . . .	194,389	1,500,891
Klepierre SA REIT (b) . . . . .	20,838	699,570	Deutsche Boerse AG . . . . .	18,813	2,665,177
Legrand SA . . . . .	24,953	1,827,180	Deutsche Lufthansa AG . . . . .	27,525	472,376
L'Oreal SA . . . . .	24,973	7,124,035	Deutsche Post AG . . . . .	97,948	3,223,599
LVMH Moet Hennessy Louis			Deutsche Telekom AG . . . . .	330,717	5,729,153
Vuitton SE . . . . .	27,423	11,689,136	Deutsche Wohnen SE . . . . .	33,308	1,224,039
Natixis SA. . . . .	99,754	402,030	E.ON SE . . . . .	217,945	2,370,519
Orange SA. . . . .	189,178	2,987,020	Evonik Industries AG . . . . .	16,655	485,738
Pernod Ricard SA (b) . . . . .	20,212	3,729,975	Fraport AG Frankfurt Airport		
Peugeot SA . . . . .	54,348	1,341,189	Services Worldwide . . . . .	4,505	387,850
Publicis Groupe SA . . . . .	19,421	1,026,876	Fresenius Medical Care AG &		
Remy Cointreau SA. . . . .	2,535	366,054	Co. KGaA . . . . .	21,337	1,677,574
Renault SA . . . . .	20,016	1,260,293	Fresenius SE & Co. KGaA . . . . .	41,307	2,242,888
Safran SA . . . . .	31,220	4,581,049	Fuchs Petrolub SE Preference		
Sanofi . . . . .	110,930	9,589,492	Shares. . . . .	7,725	304,208
Sartorius Stedim Biotech. . . . .	2,945	465,167	GEA Group AG . . . . .	17,601	501,101
Schneider Electric SE. . . . .	52,477	4,766,524	Hannover Rueck SE. . . . .	5,970	966,766
SCOR SE . . . . .	16,986	745,892	HeidelbergCement AG . . . . .	14,733	1,193,919
SEB SA . . . . .	2,488	447,950	Henkel AG & Co. KGaA		
Societe BIC SA (b) . . . . .	2,422	184,936	Preference Shares . . . . .	17,639	1,727,910
Societe Generale SA . . . . .	80,199	2,029,367	Henkel AG & Co. KGaA. . . . .	9,381	862,659
Sodexo SA . . . . .	9,287	1,087,217	HOCHTIEF AG . . . . .	2,491	303,816
Suez. . . . .	38,516	556,609	HUGO BOSS AG . . . . .	6,469	430,964
Teleperformance . . . . .	5,287	1,060,872	Infineon Technologies AG . . . . .	123,755	2,191,496
Thales SA . . . . .	11,223	1,388,629	Innogy SE (c)(e) . . . . .	3,873	183,921
TOTAL SA . . . . .	234,578	13,163,201	Innogy SE (c) . . . . .	11,409	489,170
Ubisoft Entertainment SA (a) . . . . .	8,582	672,786	KION Group AG. . . . .	5,281	333,416
			Knorr-Bremse AG . . . . .	5,233	584,016

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lanxess AG . . . . .	9,138	\$ 543,836	China Resources Land, Ltd. . . . .	295,333	\$ 1,300,410
Merck KGaA . . . . .	12,796	1,340,049	China State Construction		
METRO AG . . . . .	20,150	368,870	International Holdings, Ltd. . . . .	230,750	236,879
MTU Aero Engines AG. . . . .	5,148	1,228,203	China Traditional Chinese		
Muenchener			Medicine Holdings Co., Ltd. . . . .	238,000	115,763
Rueckversicherungs-Gesellschaft			CK Asset Holdings, Ltd. . . . .	242,024	1,894,370
AG in Muenchen . . . . .	14,807	3,721,491	CK Hutchison Holdings, Ltd. . . . .	255,024	2,513,516
Porsche Automobil Holding SE			CK Infrastructure Holdings, Ltd. . . . .	75,000	611,520
Preference Shares . . . . .	15,941	1,037,298	CLP Holdings, Ltd. . . . .	154,000	1,699,174
Puma SE . . . . .	8,980	599,780	Dairy Farm International		
QIAGEN NV (a) . . . . .	20,806	845,635	Holdings, Ltd. . . . .	37,500	268,125
RWE AG . . . . .	56,239	1,387,855	Fullshare Holdings, Ltd. (a)(b) . . . . .	625,000	38,800
SAP SE . . . . .	97,314	13,382,771	Galaxy Entertainment Group,		
Sartorius AG Preference Shares . . . . .	3,921	805,082	Ltd. . . . .	200,000	1,347,840
Siemens AG . . . . .	75,739	9,021,918	Guangdong Investment, Ltd. . . . .	320,000	633,242
Siemens Healthineers AG (e) . . . . .	13,066	552,181	Haier Electronics Group Co.,		
Symrise AG . . . . .	12,806	1,234,346	Ltd. (a) . . . . .	147,000	406,426
Telefonica Deutschland Holding			Hang Lung Properties, Ltd. . . . .	216,000	513,700
AG . . . . .	77,839	217,796	Hang Seng Bank, Ltd. . . . .	71,700	1,785,043
ThyssenKrupp AG . . . . .	45,614	666,198	Henderson Land Development		
TUI AG . . . . .	50,351	494,967	Co., Ltd. . . . .	130,466	718,920
Uniper SE . . . . .	22,637	686,495	HK Electric Investments & HK		
United Internet AG . . . . .	12,875	424,613	Electric Investments, Ltd. . . . .	246,664	252,584
Volkswagen AG . . . . .	3,328	572,848	HKT Trust & HKT, Ltd. . . . .	425,000	674,560
Volkswagen AG Preference			Hong Kong & China Gas Co.,		
Shares . . . . .	18,376	3,101,740	Ltd. . . . .	956,505	2,120,533
Vonovia SE . . . . .	48,191	2,304,957	Hong Kong Exchanges &		
Wirecard AG . . . . .	11,622	1,959,462	Clearing, Ltd. . . . .	113,032	3,990,301
Zalando SE (a)(e) . . . . .	13,563	602,685	Hongkong Land Holdings, Ltd. . . . .	127,300	819,812
			Hutchison China MediTech, Ltd.		
			ADR (a)(b) . . . . .	7,900	173,800
		122,244,456	Hysan Development Co., Ltd. . . . .	67,000	346,042
<b>GREECE — 0.1%</b>			Jardine Matheson Holdings, Ltd. . . . .	20,400	1,285,608
Alpha Bank AE (a) . . . . .	126,379	253,300	Jardine Strategic Holdings, Ltd. . . . .	22,700	865,551
Eurobank Ergasias SA (a) . . . . .	52,181	51,402	Kerry Properties, Ltd. . . . .	75,500	316,979
FF Group (a)(f) . . . . .	122	67	Kingboard Holdings, Ltd. . . . .	88,000	244,992
Hellenic Telecommunications			Kingboard Laminates Holdings,		
Organization SA . . . . .	21,711	321,418	Ltd. . . . .	114,000	104,479
JUMBO SA . . . . .	9,840	190,499	Lee & Man Paper		
Motor Oil Hellas Corinth			Manufacturing, Ltd. . . . .	156,000	109,225
Refineries SA . . . . .	5,457	139,825	Link REIT . . . . .	199,500	2,451,456
OPAP SA . . . . .	26,292	294,922	Melco Resorts & Entertainment,		
Titan Cement Co. SA . . . . .	4,041	78,968	Ltd. ADR . . . . .	25,230	547,996
			MTR Corp., Ltd. . . . .	157,881	1,062,981
		1,330,401	New World Development Co.,		
<b>HONG KONG — 3.0%</b>			Ltd. . . . .	630,324	985,927
AIA Group, Ltd. . . . .	1,185,800	12,787,667	Nine Dragons Paper Holdings,		
Alibaba Pictures Group, Ltd. (a) . . . . .	1,680,000	361,267	Ltd. . . . .	191,000	169,425
ASM Pacific Technology, Ltd. . . . .	31,000	317,440	NWS Holdings, Ltd. . . . .	158,968	326,787
Bank of East Asia, Ltd. . . . .	126,340	353,348	PCCW, Ltd. . . . .	512,000	295,567
China Ding Yi Feng Holdings,			Power Assets Holdings, Ltd. . . . .	142,500	1,025,088
Ltd. (f) . . . . .	104,000	153,754	Sands China, Ltd. . . . .	256,000	1,223,885
China Everbright, Ltd. . . . .	90,000	132,941	Shanghai Industrial Holdings,		
China First Capital Group, Ltd.			Ltd. . . . .	53,000	114,921
(a) . . . . .	390,000	116,314	Shangri-La Asia, Ltd. . . . .	170,000	214,336
China Gas Holdings, Ltd. . . . .	190,400	707,983	Shenzhen International Holdings,		
China Mobile, Ltd. . . . .	606,000	5,518,963	Ltd. . . . .	118,746	235,592
China Resources Cement					
Holdings, Ltd. . . . .	276,000	267,433			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Shimao Property Holdings, Ltd. . . . .	133,500	\$ 406,694	Grasim Industries, Ltd. . . . .	33,219	\$ 440,337
Sino Biopharmaceutical, Ltd. . . . .	771,000	788,517	Havells India, Ltd. . . . .	19,396	220,155
Sino Land Co., Ltd. . . . .	336,965	565,023	HCL Technologies, Ltd. . . . .	54,123	835,632
SJM Holdings, Ltd. . . . .	218,000	248,066	Hero MotoCorp, Ltd. . . . .	4,570	171,472
SSY Group, Ltd. . . . .	204,000	184,351	Hindalco Industries, Ltd. . . . .	105,540	316,800
Sun Art Retail Group, Ltd. . . . .	251,500	238,221	Hindustan Petroleum Corp., Ltd. . . . .	57,590	241,156
Sun Hung Kai Properties, Ltd. . . . .	150,500	2,552,480	Hindustan Unilever, Ltd. . . . .	60,480	1,567,385
Swire Pacific, Ltd. Class A . . . . .	52,500	645,120	Housing Development Finance Corp., Ltd. . . . .	156,216	4,966,142
Swire Properties, Ltd. . . . .	126,400	510,454	ICICI Bank, Ltd. ADR . . . . .	3,933	49,516
Techtronic Industries Co., Ltd. . . . .	149,000	1,140,506	ICICI Bank, Ltd. . . . .	213,284	1,349,334
Vitasoy International Holdings, Ltd. . . . .	42,000	201,869	ICICI Lombard General Insurance Co., Ltd. (e) . . . . .	3,665	58,882
WH Group, Ltd. (e) . . . . .	900,000	912,384	Indiabulls Housing Finance, Ltd. . . . .	26,026	228,862
Wharf Holdings, Ltd. . . . .	130,000	344,448	Indian Oil Corp., Ltd. . . . .	207,419	468,009
Wharf Real Estate Investment Co., Ltd. . . . .	128,000	901,939	Infosys, Ltd. ADR (b) . . . . .	14,600	156,220
Wheelock & Co., Ltd. . . . .	84,000	602,112	Infosys, Ltd. . . . .	317,619	3,366,801
Yue Yuen Industrial Holdings, Ltd. . . . .	89,500	245,158	InterGlobe Aviation, Ltd. (e) . . . . .	8,111	182,959
Yuexiu Property Co., Ltd. . . . .	714,000	161,764	ITC, Ltd. . . . .	343,637	1,363,048
			JSW Steel, Ltd. . . . .	84,590	339,022
		65,408,371	Larsen & Toubro, Ltd., GDR . . . . .	3,180	71,073
<b>HUNGARY — 0.1%</b>			Larsen & Toubro, Ltd. . . . .	40,314	910,996
MOL Hungarian Oil & Gas PLC. . . . .	44,467	494,506	LIC Housing Finance, Ltd. . . . .	27,542	223,041
OTP Bank Nyrt. . . . .	20,247	807,210	Lupin, Ltd. . . . .	24,227	264,285
Richter Gedeon Nyrt. . . . .	18,210	336,337	Mahindra & Mahindra Financial Services, Ltd. . . . .	27,266	152,609
		1,638,053	Mahindra & Mahindra, Ltd. GDR. . . . .	3,302	30,709
<b>INDIA — 2.2%</b>			Mahindra & Mahindra, Ltd. . . . .	70,227	666,992
Adani Ports & Special Economic Zone, Ltd. . . . .	52,116	309,702	Marico, Ltd. . . . .	54,288	290,954
Ambuja Cements, Ltd. . . . .	52,062	160,574	Maruti Suzuki India, Ltd. . . . .	10,676	1,011,341
Ashok Leyland, Ltd. . . . .	96,463	122,208	Motherson Sumi Systems, Ltd. . . . .	82,206	145,470
Asian Paints, Ltd. . . . .	30,695	604,295	Nestle India, Ltd. . . . .	2,089	360,920
Aurobindo Pharma, Ltd. . . . .	23,836	209,949	NTPC, Ltd. . . . .	214,683	438,836
Avenue Supermarts, Ltd. (a)(e) . . . . .	10,923	221,079	Oil & Natural Gas Corp., Ltd. . . . .	182,146	443,309
Axis Bank, Ltd. (a) . . . . .	178,851	2,098,071	Page Industries, Ltd. . . . .	490	147,311
Bajaj Auto, Ltd. . . . .	8,686	356,412	Petronet LNG, Ltd. . . . .	45,619	162,544
Bajaj Finance, Ltd. . . . .	16,741	893,783	Pidilite Industries, Ltd. . . . .	10,715	188,757
Bajaj Finserv, Ltd. . . . .	3,439	425,962	Piramal Enterprises, Ltd. . . . .	7,347	207,018
Bharat Forge, Ltd. . . . .	16,336	106,272	Power Grid Corp. of India, Ltd. . . . .	200,042	596,699
Bharat Petroleum Corp., Ltd. . . . .	52,710	298,953	REC, Ltd. . . . .	54,149	129,514
Bharti Airtel, Ltd. . . . .	194,415	976,194	Reliance Industries, Ltd., GDR (e) . . . . .	6,884	248,857
Bharti Infratel, Ltd. . . . .	17,640	68,053	Reliance Industries, Ltd. . . . .	259,002	4,705,205
Bosch, Ltd. . . . .	698	165,441	Shree Cement, Ltd. . . . .	1,029	323,484
Britannia Industries, Ltd. . . . .	5,514	219,442	Shriram Transport Finance Co., Ltd. . . . .	13,935	218,026
Cipla, Ltd. . . . .	30,767	246,060	State Bank of India (a) . . . . .	182,304	958,167
Coal India, Ltd. . . . .	75,457	276,839	State Bank of India GDR (a) . . . . .	1,020	52,836
Container Corp. Of India, Ltd. . . . .	18,212	149,859	Sun Pharmaceutical Industries, Ltd. . . . .	77,071	448,118
Dabur India, Ltd. . . . .	47,756	276,148	Tata Consultancy Services, Ltd. . . . .	85,102	2,746,836
Divi's Laboratories, Ltd. . . . .	7,572	175,184	Tata Motors, Ltd. ADR (a)(b) . . . . .	1,078	12,591
Dr Reddy's Laboratories, Ltd. . . . .	12,175	451,407	Tata Motors, Ltd. (a) . . . . .	143,863	338,569
Eicher Motors, Ltd. . . . .	1,262	349,746	Tata Power Co., Ltd. . . . .	115,538	115,492
GAIL India, Ltd. . . . .	65,126	294,224	Tata Steel, Ltd. . . . .	25,361	185,466
GAIL India, Ltd. GDR . . . . .	711	19,268	Tata Steel, Ltd. GDR . . . . .	1,300	9,360
Glenmark Pharmaceuticals, Ltd. . . . .	13,064	83,747			
Godrej Consumer Products, Ltd. . . . .	31,261	300,122			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tech Mahindra, Ltd. . . . .	47,752	\$ 489,401	<b>IRELAND — 0.4%</b>		
Titan Co., Ltd. . . . .	34,026	656,268	AerCap Holdings NV (a) . . . . .	14,123	\$ 734,537
UltraTech Cement, Ltd. . . . .	10,458	688,892	AIB Group PLC . . . . .	83,592	342,320
United Spirits, Ltd. (a) . . . . .	25,960	219,952	Bank of Ireland Group PLC . . . . .	92,401	483,620
UPL, Ltd. . . . .	39,083	532,789	CRH PLC . . . . .	79,344	2,592,342
Vedanta, Ltd. . . . .	114,419	288,917	DCC PLC . . . . .	8,826	788,546
Vedanta, Ltd. ADR (b) . . . . .	1,433	14,574	Flutter Entertainment PLC . . . . .	8,664	652,575
Vodafone Idea, Ltd. (a) . . . . .	693,861	121,629	James Hardie Industries PLC . . . . .	49,906	654,902
Wipro, Ltd. ADR . . . . .	7,834	33,921	Kerry Group PLC Class A . . . . .	14,990	1,792,415
Wipro, Ltd. . . . .	93,853	381,857	Kingspan Group PLC . . . . .	14,517	789,567
Yes Bank, Ltd. . . . .	163,001	256,211	Smurfit Kappa Group PLC . . . . .	23,145	701,374
Zee Entertainment Enterprises, Ltd. . . . .	51,854	253,119			<u>9,532,198</u>
		<u>46,923,641</u>	<b>ISRAEL — 0.4%</b>		
<b>INDONESIA — 0.5%</b>			Azrieli Group, Ltd. . . . .	5,161	345,846
Adaro Energy Tbk PT. . . . .	1,258,000	121,103	Bank Hapoalim BM . . . . .	116,227	862,280
Astra International Tbk PT . . . . .	2,015,000	1,062,591	Bank Leumi Le-Israel BM . . . . .	135,708	980,174
Bank Central Asia Tbk PT . . . . .	923,700	1,959,859	Check Point Software Technologies, Ltd. (a) . . . . .	11,610	1,342,232
Bank Mandiri Persero Tbk PT . . . . .	1,961,000	1,113,929	CyberArk Software, Ltd. (a) . . . . .	2,383	304,643
Bank Negara Indonesia Persero Tbk PT . . . . .	651,900	424,525	Elbit Systems, Ltd. . . . .	2,985	444,417
Bank Rakyat Indonesia Persero Tbk PT . . . . .	5,528,600	1,706,225	Israel Chemicals, Ltd. . . . .	87,022	456,026
Bank Tabungan Negara Persero Tbk PT . . . . .	370,200	64,462	Israel Discount Bank, Ltd. Class A . . . . .	68,991	281,841
Bukit Asam Tbk PT . . . . .	469,600	98,391	Mizrahi Tefahot Bank, Ltd. . . . .	16,345	377,032
Bumi Serpong Damai Tbk PT (a) . . . . .	1,332,000	144,726	Nice, Ltd. (a) . . . . .	5,568	757,325
Charoen Pokphand Indonesia Tbk PT . . . . .	817,700	273,772	Teva Pharmaceutical Industries, Ltd. ADR (a) . . . . .	58,353	538,598
Gudang Garam Tbk PT . . . . .	43,700	237,794	Teva Pharmaceutical Industries, Ltd. (a) . . . . .	44,182	405,084
Hanjaya Mandala Sampoerna Tbk PT . . . . .	833,400	185,233	Wix.com, Ltd. (a) . . . . .	5,200	738,920
Indah Kiat Pulp & Paper Corp. Tbk PT . . . . .	239,400	158,866			<u>7,834,418</u>
Indocement Tunggal Prakarsa Tbk PT . . . . .	222,400	314,847	<b>ITALY — 1.3%</b>		
Indofood CBP Sukses Makmur Tbk PT . . . . .	220,400	158,348	Assicurazioni Generali SpA . . . . .	102,747	1,937,658
Indofood Sukses Makmur Tbk PT . . . . .	409,500	203,627	Atlantia SpA . . . . .	51,853	1,352,841
Jasa Marga Persero Tbk PT . . . . .	410,075	166,178	Davide Campari-Milano SpA . . . . .	63,379	621,797
Kalbe Farma Tbk PT . . . . .	1,941,600	200,654	Enel SpA . . . . .	777,433	5,435,994
Pabrik Kertas Tjiwi Kimia Tbk PT . . . . .	133,200	118,562	Eni SpA . . . . .	242,276	4,029,854
Pakuwon Jati Tbk PT . . . . .	1,357,000	70,119	Ferrari NV . . . . .	11,405	1,854,689
Perusahaan Gas Negara Tbk PT . . . . .	1,274,900	190,412	FinecoBank Banca Fineco SpA . . . . .	35,611	397,833
Semen Indonesia Persero Tbk PT . . . . .	331,000	271,196	Intesa Sanpaolo SpA . . . . .	1,411,980	3,026,187
Surya Citra Media Tbk PT . . . . .	511,200	58,257	Leonardo SpA . . . . .	40,572	514,937
Telekomunikasi Indonesia Persero Tbk PT . . . . .	5,006,800	1,467,220	Mediobanca Banca di Credito Finanziario SpA . . . . .	67,200	693,797
Unilever Indonesia Tbk PT . . . . .	144,200	459,317	Moncler SpA . . . . .	19,250	824,264
United Tractors Tbk PT . . . . .	146,700	292,829	Pirelli & C SpA (e) . . . . .	44,955	266,110
		<u>11,523,042</u>	Poste Italiane SpA (e) . . . . .	58,699	618,998
			Prysmian SpA (b) . . . . .	26,064	538,723
			Recordati SpA . . . . .	11,833	494,009
			Snam SpA . . . . .	190,222	946,867
			Telecom Italia SpA (a)(c) . . . . .	763,643	417,600
			Telecom Italia SpA (c) . . . . .	579,163	300,821
			Terna Rete Elettrica Nazionale SpA . . . . .	150,890	962,268
			UniCredit SpA . . . . .	189,062	2,330,880
					<u>27,566,127</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)**

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>JAPAN — 15.1%</b>			Eisai Co., Ltd. . . . .	23,400	\$ 1,322,901
ABC-Mart, Inc. . . . .	2,900	\$ 188,955	Electric Power Development Co., Ltd. . . . .	17,100	388,535
Acom Co., Ltd. (b) . . . . .	36,100	130,006	FamilyMart UNY Holdings Co., Ltd. . . . .	26,800	639,777
Advantest Corp. . . . .	19,800	544,895	FANUC Corp. . . . .	18,400	3,403,676
Aeon Co., Ltd. . . . .	64,700	1,111,562	Fast Retailing Co., Ltd. . . . .	5,800	3,506,163
AEON Financial Service Co., Ltd. . . . .	10,500	169,088	Fuji Electric Co., Ltd. . . . .	12,500	431,014
Aeon Mall Co., Ltd. . . . .	8,700	130,976	FUJIFILM Holdings Corp. . . . .	33,600	1,703,701
AGC, Inc. . . . .	19,000	656,905	Fujitsu, Ltd. . . . .	20,500	1,429,330
Air Water, Inc. . . . .	17,200	294,383	Fukuoka Financial Group, Inc. . . . .	18,400	335,927
Aisin Seiki Co., Ltd. . . . .	16,600	571,617	GMO Payment Gateway, Inc. . . . .	1,700	116,920
Ajinomoto Co., Inc. . . . .	39,200	679,651	Hakuhodo DY Holdings, Inc. . . . .	25,000	420,921
Alfresa Holdings Corp. . . . .	20,500	505,745	Hamamatsu Photonics KK. . . . .	14,400	560,683
Alps Alpine Co., Ltd. . . . .	22,700	382,617	Hankyu Hanshin Holdings, Inc. . . . .	24,200	867,013
Amada Holdings Co., Ltd. . . . .	40,500	455,973	Hikari Tsushin, Inc. . . . .	2,200	479,655
ANA Holdings, Inc. . . . .	12,400	410,648	Hino Motors, Ltd. . . . .	29,300	246,660
Aozora Bank, Ltd. . . . .	11,600	278,426	Hirose Electric Co., Ltd. . . . .	3,300	368,164
Asahi Group Holdings, Ltd. . . . .	33,800	1,519,965	Hisamitsu Pharmaceutical Co., Inc. . . . .	5,400	213,263
Asahi Intecc Co., Ltd. . . . .	22,200	546,861	Hitachi Chemical Co., Ltd. . . . .	13,900	377,496
Asahi Kasei Corp. . . . .	116,600	1,242,947	Hitachi Construction Machinery Co., Ltd. . . . .	13,000	338,092
Astellas Pharma, Inc. . . . .	177,700	2,531,738	Hitachi High-Technologies Corp. . . . .	8,000	411,361
Bandai Namco Holdings, Inc. . . . .	21,400	1,038,816	Hitachi Metals, Ltd. . . . .	24,700	279,004
Bank of Kyoto, Ltd. . . . .	5,500	212,618	Hitachi, Ltd. . . . .	91,700	3,361,085
Benesse Holdings, Inc. . . . .	6,600	153,637	Honda Motor Co., Ltd. . . . .	155,400	4,016,976
Bridgestone Corp. (b) . . . . .	53,700	2,114,307	Hoshizaki Corp. . . . .	4,500	334,973
Brother Industries, Ltd. . . . .	25,800	487,312	Hoya Corp. . . . .	36,100	2,765,634
Calbee, Inc. . . . .	9,600	259,113	Hulic Co., Ltd. (b) . . . . .	34,600	278,110
Canon, Inc. (b) . . . . .	94,700	2,765,233	Idemitsu Kosan Co., Ltd. . . . .	21,877	657,894
Casio Computer Co., Ltd. . . . .	25,500	316,679	IHI Corp. . . . .	15,900	383,259
Central Japan Railway Co. . . . .	13,700	2,744,069	Iida Group Holdings Co., Ltd. . . . .	19,200	310,080
Chiba Bank, Ltd. . . . .	76,000	371,041	Inpex Corp. . . . .	106,900	963,727
Chubu Electric Power Co., Inc. . . . .	62,400	875,419	Isetan Mitsukoshi Holdings, Ltd. . . . .	40,400	327,730
Chugai Pharmaceutical Co., Ltd. (b) . . . . .	20,800	1,359,124	Isuzu Motors, Ltd. . . . .	59,300	675,340
Chugoku Electric Power Co., Inc. . . . .	32,000	403,341	ITOCHU Corp. . . . .	127,100	2,430,755
Coca-Cola Bottlers Japan Holdings, Inc. (b) . . . . .	13,200	334,349	Itochu Techno-Solutions Corp. . . . .	9,500	243,540
Concordia Financial Group, Ltd. . . . .	106,900	397,874	J Front Retailing Co., Ltd. . . . .	21,300	244,157
Credit Saison Co., Ltd. . . . .	18,700	218,867	Japan Airlines Co., Ltd. . . . .	12,500	399,457
CyberAgent, Inc. . . . .	10,600	384,193	Japan Airport Terminal Co., Ltd. . . . .	5,500	234,569
Dai Nippon Printing Co., Ltd. . . . .	26,400	562,599	Japan Exchange Group, Inc. . . . .	54,600	867,600
Daicel Corp. . . . .	24,500	217,849	Japan Post Bank Co., Ltd. . . . .	42,700	433,579
Daifuku Co., Ltd. . . . .	10,100	567,152	Japan Post Holdings Co., Ltd. . . . .	147,000	1,664,563
Dai-ichi Life Holdings, Inc. . . . .	100,300	1,512,785	Japan Prime Realty Investment Corp. REIT (b) . . . . .	98	424,782
Daiichi Sankyo Co., Ltd. . . . .	53,700	2,808,609	Japan Real Estate Investment Corp. REIT . . . . .	142	864,600
Daikin Industries, Ltd. . . . .	23,600	3,080,880	Japan Retail Fund Investment Corp. REIT . . . . .	279	564,526
Daito Trust Construction Co., Ltd. . . . .	7,700	981,618	Japan Tobacco, Inc. (b) . . . . .	116,100	2,564,135
Daiwa House Industry Co., Ltd. . . . .	52,900	1,542,221	JFE Holdings, Inc. (b) . . . . .	51,300	753,501
Daiwa House REIT Investment Corp. . . . .	194	468,344	JGC Corp. . . . .	20,200	277,108
Daiwa Securities Group, Inc. . . . .	170,400	746,666	JSR Corp. . . . .	18,200	287,342
Denso Corp. . . . .	40,400	1,699,770	JTEKT Corp. . . . .	23,200	281,225
Dentsu, Inc. (b) . . . . .	23,100	806,163	JXTG Holdings, Inc. . . . .	298,500	1,480,587
Disco Corp. . . . .	3,000	492,296			
East Japan Railway Co. . . . .	28,900	2,703,843			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kajima Corp. . . . .	48,500	\$ 665,333	Mitsubishi Gas Chemical Co., Inc. . . . .	16,900	\$ 225,250
Kakaku.com, Inc. . . . .	13,300	256,766	Mitsubishi Heavy Industries, Ltd. . . . .	29,600	1,288,784
Kamigumi Co., Ltd. . . . .	10,700	253,249	Mitsubishi Materials Corp. . . . .	11,800	335,688
Kaneka Corp. . . . .	5,200	195,471	Mitsubishi Motors Corp. . . . .	64,600	309,389
Kansai Electric Power Co., Inc. . . . .	75,100	860,506	Mitsubishi Tanabe Pharma Corp. . . . .	25,300	281,789
Kansai Paint Co., Ltd. . . . .	20,900	438,213	Mitsubishi UFJ Financial Group, Inc. . . . .	1,218,000	5,788,157
Kao Corp. (b) . . . . .	46,500	3,543,391	Mitsubishi UFJ Lease & Finance Co., Ltd. . . . .	40,900	216,762
Kawasaki Heavy Industries, Ltd. . . . .	15,500	364,410	Mitsui & Co., Ltd. . . . .	156,200	2,542,926
KDDI Corp. . . . .	175,500	4,468,946	Mitsui Chemicals, Inc. . . . .	18,500	457,950
Keihan Holdings Co., Ltd. . . . .	11,300	492,422	Mitsui Fudosan Co., Ltd. . . . .	83,900	2,034,423
Keikyu Corp. . . . .	24,400	420,104	Mitsui OSK Lines, Ltd. . . . .	10,800	258,522
Keio Corp. . . . .	9,100	598,840	Mizuho Financial Group, Inc. . . . .	2,291,900	3,320,638
Keisei Electric Railway Co., Ltd. . . . .	14,800	539,168	MonotaRO Co., Ltd. (b) . . . . .	11,900	290,045
Keyence Corp. . . . .	9,000	5,524,132	MS&AD Insurance Group Holdings, Inc. . . . .	44,000	1,396,696
Kikkoman Corp. . . . .	14,800	644,255	Murata Manufacturing Co., Ltd. . . . .	57,000	2,560,609
Kintetsu Group Holdings Co., Ltd. . . . .	17,800	852,497	Nabtesco Corp. (b) . . . . .	13,500	375,153
Kirin Holdings Co., Ltd. (b) . . . . .	76,800	1,656,254	Nagoya Railroad Co., Ltd. . . . .	15,500	428,861
Kobayashi Pharmaceutical Co., Ltd. (b) . . . . .	5,800	415,055	NEC Corp. . . . .	22,300	877,594
Kobe Steel, Ltd. . . . .	35,800	234,258	Nexon Co., Ltd. (a) . . . . .	46,700	677,050
Koito Manufacturing Co., Ltd. . . . .	11,700	624,420	NGK Insulators, Ltd. . . . .	28,500	415,570
Komatsu, Ltd. . . . .	86,700	2,092,259	NGK Spark Plug Co., Ltd. . . . .	20,000	375,348
Konami Holdings Corp. . . . .	10,100	473,408	NH Foods, Ltd. . . . .	10,400	445,480
Konica Minolta, Inc. . . . .	50,300	489,741	Nidec Corp. . . . .	21,200	2,897,438
Kose Corp. . . . .	3,100	519,928	Nikon Corp. . . . .	33,600	475,278
Kubota Corp. . . . .	106,900	1,779,021	Nintendo Co., Ltd. . . . .	10,800	3,958,530
Kuraray Co., Ltd. . . . .	34,200	408,533	Nippon Building Fund, Inc. REIT . . . . .	144	986,375
Kurita Water Industries, Ltd. . . . .	13,100	325,251	Nippon Electric Glass Co., Ltd. (b) . . . . .	7,500	189,971
Kyocera Corp. . . . .	30,100	1,965,412	Nippon Express Co., Ltd. . . . .	8,100	430,787
Kyowa Hakko Kirin Co., Ltd. (b) . . . . .	26,900	484,120	Nippon Paint Holdings Co., Ltd. (b) . . . . .	16,500	640,152
Kyushu Electric Power Co., Inc. . . . .	45,300	444,843	Nippon Prologis REIT, Inc. . . . .	204	471,279
Kyushu Railway Co. . . . .	16,700	486,709	Nippon Steel Corp. . . . .	74,700	1,281,978
Lawson, Inc. . . . .	5,600	268,721	Nippon Telegraph & Telephone Corp. . . . .	60,900	2,835,858
LINE Corp. (a)(b) . . . . .	3,900	109,138	Nippon Yusen KK . . . . .	17,500	280,838
Lion Corp. . . . .	23,500	437,762	Nissan Chemical Corp. . . . .	10,900	491,178
LIXIL Group Corp. . . . .	27,800	439,681	Nissan Motor Co., Ltd. . . . .	215,900	1,546,208
M3, Inc. . . . .	37,800	690,813	Nisshin Seifun Group, Inc. . . . .	22,000	502,116
Makita Corp. . . . .	24,600	835,678	Nissin Foods Holdings Co., Ltd. . . . .	6,700	431,576
Marubeni Corp. . . . .	166,800	1,103,846	Nitori Holdings Co., Ltd. . . . .	8,300	1,100,093
Marui Group Co., Ltd. . . . .	23,400	476,514	Nitto Denko Corp. . . . .	17,300	853,760
Maruichi Steel Tube, Ltd. . . . .	5,100	141,677	Nomura Holdings, Inc. . . . .	303,000	1,066,996
Mazda Motor Corp. . . . .	63,500	662,760	Nomura Real Estate Holdings, Inc. . . . .	11,300	242,907
McDonald's Holdings Co. Japan, Ltd. (b) . . . . .	6,300	277,752	Nomura Real Estate Master Fund, Inc. REIT . . . . .	407	625,950
Mebuki Financial Group, Inc. . . . .	86,200	224,821	Nomura Research Institute, Ltd. . . . .	35,700	572,247
Medipal Holdings Corp. . . . .	18,600	410,705	NSK, Ltd. . . . .	38,700	344,830
MEIJI Holdings Co., Ltd. . . . .	10,300	736,124	NTT Data Corp. . . . .	65,900	877,729
Mercari, Inc. (a)(b) . . . . .	7,400	196,298	NTT DOCOMO, Inc. . . . .	126,500	2,949,984
MINEBEA MITSUMI, Inc. . . . .	40,600	687,720			
MISUMI Group, Inc. . . . .	29,700	744,843			
Mitsubishi Chemical Holdings Corp. . . . .	115,000	803,314			
Mitsubishi Corp. . . . .	128,500	3,387,228			
Mitsubishi Electric Corp. . . . .	171,800	2,262,708			
Mitsubishi Estate Co., Ltd. . . . .	111,300	2,071,250			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Obayashi Corp. . . . .	72,500	\$ 713,964	Sohgo Security Services Co., Ltd. . . . .	9,100	\$ 419,779
Obic Co., Ltd. . . . .	6,600	747,355	Sompo Holdings, Inc. . . . .	34,000	1,313,106
Odakyu Electric Railway Co., Ltd. . . . .	31,800	778,324	Sony Corp. . . . .	125,800	6,594,750
Oji Holdings Corp. . . . .	87,000	502,265	Sony Financial Holdings, Inc. . . . .	18,700	449,189
Olympus Corp. . . . .	107,800	1,196,666	Stanley Electric Co., Ltd. . . . .	16,400	403,074
Omron Corp. . . . .	20,100	1,048,469	Subaru Corp. . . . .	57,000	1,385,586
Ono Pharmaceutical Co., Ltd. . . . .	39,100	701,143	SUMCO Corp. (b). . . . .	23,600	280,817
Oracle Corp. Japan . . . . .	4,000	292,185	Sumitomo Chemical Co., Ltd. . . . .	157,300	729,998
Oriental Land Co., Ltd. . . . .	18,900	2,340,134	Sumitomo Corp. . . . .	121,300	1,837,964
ORIX Corp. . . . .	124,000	1,850,678	Sumitomo Dainippon Pharma Co., Ltd. . . . .	19,600	371,661
Osaka Gas Co., Ltd. . . . .	41,500	722,995	Sumitomo Electric Industries, Ltd. . . . .	80,600	1,058,184
Otsuka Corp. . . . .	11,300	454,664	Sumitomo Heavy Industries, Ltd. . . . .	12,900	443,610
Otsuka Holdings Co., Ltd. . . . .	36,100	1,178,092	Sumitomo Metal Mining Co., Ltd. . . . .	25,600	764,864
Pan Pacific International Holdings Corp. . . . .	9,800	622,164	Sumitomo Mitsui Financial Group, Inc. . . . .	131,600	4,648,873
Panasonic Corp. . . . .	206,200	1,717,887	Sumitomo Mitsui Trust Holdings, Inc. . . . .	30,500	1,105,745
Park24 Co., Ltd. . . . .	10,500	244,519	Sumitomo Realty & Development Co., Ltd. . . . .	30,700	1,096,469
PeptiDream, Inc. (a). . . . .	9,200	470,503	Sumitomo Rubber Industries, Ltd. (b) . . . . .	21,500	248,645
Persol Holdings Co., Ltd. . . . .	17,000	399,360	Sundrug Co., Ltd. . . . .	8,300	224,641
Pigeon Corp. (b) . . . . .	12,200	490,876	Suntory Beverage & Food, Ltd. . . . .	14,400	626,174
Pola Orbis Holdings, Inc. . . . .	9,700	270,995	Suzuken Co., Ltd. . . . .	8,500	498,608
Rakuten, Inc. . . . .	89,400	1,062,112	Suzuki Motor Corp. . . . .	36,400	1,710,874
Recruit Holdings Co., Ltd. . . . .	113,000	3,769,464	Sysmex Corp. . . . .	15,400	1,004,416
Renesas Electronics Corp. (a). . . . .	87,100	432,509	T&D Holdings, Inc. . . . .	61,900	671,914
Resona Holdings, Inc. . . . .	216,200	900,198	Taiheiyo Cement Corp. . . . .	12,400	375,200
Ricoh Co., Ltd. . . . .	69,700	696,094	Taisei Corp. . . . .	18,000	654,075
Rinnai Corp. . . . .	3,900	247,958	Taisho Pharmaceutical Holdings Co., Ltd. . . . .	3,800	291,684
Rohm Co., Ltd. . . . .	10,200	685,428	Taiyo Nippon Sanso Corp. . . . .	15,200	322,792
Ryohin Keikaku Co., Ltd. . . . .	2,700	487,674	Takeda Pharmaceutical Co., Ltd. . . . .	147,238	5,224,530
Sankyo Co., Ltd. . . . .	3,800	137,553	TDK Corp. . . . .	13,500	1,045,016
Santen Pharmaceutical Co., Ltd. . . . .	37,600	622,944	Teijin, Ltd. . . . .	18,900	322,251
SBI Holdings, Inc. . . . .	27,000	668,359	Terumo Corp. . . . .	64,200	1,912,771
Secom Co., Ltd. . . . .	19,600	1,687,121	THK Co., Ltd. (b) . . . . .	13,900	332,212
Sega Sammy Holdings, Inc. . . . .	18,200	221,123	Tobu Railway Co., Ltd. . . . .	19,900	579,970
Seibu Holdings, Inc. . . . .	23,900	398,407	Toho Co., Ltd. . . . .	12,900	548,376
Seiko Epson Corp. . . . .	29,600	468,424	Toho Gas Co., Ltd. . . . .	8,500	312,813
Sekisui Chemical Co., Ltd. . . . .	39,000	585,688	Tohoku Electric Power Co., Inc. . . . .	45,200	456,867
Sekisui House, Ltd. . . . .	66,500	1,095,886	Tokio Marine Holdings, Inc. . . . .	61,500	3,081,850
Seven & i Holdings Co., Ltd. . . . .	71,200	2,410,781	Tokyo Century Corp. . . . .	3,700	156,084
Seven Bank, Ltd. . . . .	72,000	188,454	Tokyo Electric Power Co. Holdings, Inc. (a). . . . .	163,600	853,380
SG Holdings Co., Ltd. . . . .	11,600	328,921	Tokyo Electron, Ltd. . . . .	14,700	2,062,966
Sharp Corp. (b). . . . .	24,800	272,077	Tokyo Gas Co., Ltd. . . . .	41,300	972,700
Shimadzu Corp. . . . .	24,100	590,980	Tokyu Corp. . . . .	51,000	904,594
Shimamura Co., Ltd. . . . .	2,300	171,849	Tokyu Fudosan Holdings Corp. . . . .	67,200	371,116
Shimano, Inc. . . . .	6,800	1,011,732	Toppan Printing Co., Ltd. . . . .	27,000	409,736
Shimizu Corp. . . . .	62,900	522,513	Toray Industries, Inc. . . . .	142,600	1,084,258
Shin-Etsu Chemical Co., Ltd. . . . .	34,500	3,213,361	Toshiba Corp. . . . .	52,000	1,619,269
Shinsei Bank, Ltd. . . . .	14,900	231,369			
Shionogi & Co., Ltd. . . . .	25,000	1,440,737			
Shiseido Co., Ltd. . . . .	37,900	2,856,747			
Shizuoka Bank, Ltd. . . . .	53,000	390,588			
Showa Denko KK (b). . . . .	15,500	456,052			
SMC Corp. . . . .	5,400	2,013,347			
Softbank Corp. (b). . . . .	157,600	2,047,162			
SoftBank Group Corp. . . . .	163,400	7,833,312			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tosoh Corp. . . . .	27,200	\$ 382,476	Fraser & Neave Holdings Bhd . . .	17,600	\$ 147,188
TOTO, Ltd. . . . .	15,300	604,246	Gamuda Bhd . . . . .	128,616	117,023
Toyo Seikan Group Holdings, Ltd. . . . .	16,600	329,412	Genting Bhd . . . . .	190,200	311,592
Toyo Suisan Kaisha, Ltd. . . . .	10,500	432,708	Genting Malaysia Bhd . . . . .	259,500	203,456
Toyoda Gosei Co., Ltd. . . . .	5,300	103,353	Genting Plantations Bhd . . . . .	900	2,178
Toyota Industries Corp. . . . .	15,300	842,111	HAP Seng Consolidated Bhd . . . .	66,200	159,393
Toyota Motor Corp. . . . .	224,300	13,923,505	Hartalega Holdings Bhd . . . . .	138,200	175,237
Toyota Tsusho Corp. . . . .	22,200	672,758	Hong Leong Bank Bhd . . . . .	61,432	282,446
Trend Micro, Inc. . . . .	12,500	557,476	Hong Leong Financial Group Bhd . . . . .	20,700	92,868
Tsuruha Holdings, Inc. . . . .	3,600	332,801	IHH Healthcare Bhd . . . . .	233,600	327,860
Unicharm Corp. . . . .	37,100	1,117,063	IJM Corp. Bhd . . . . .	331,300	192,407
United Urban Investment Corp. REIT . . . . .	312	522,992	IOI Corp. Bhd . . . . .	149,800	154,059
USS Co., Ltd. . . . .	25,500	502,474	Kuala Lumpur Kepong Bhd . . . .	43,300	257,338
Welcia Holdings Co., Ltd. . . . .	4,500	183,149	Malayan Banking Bhd . . . . .	404,464	869,120
West Japan Railway Co. . . . .	15,100	1,221,567	Malaysia Airports Holdings Bhd .	66,124	136,488
Yahoo! Japan Corp. . . . .	308,000	903,360	Maxis Bhd. . . . .	221,600	298,684
Yakult Honsha Co., Ltd. . . . .	12,200	719,046	MISC Bhd. . . . .	86,500	149,661
Yamada Denki Co., Ltd. . . . .	59,400	262,983	Nestle Malaysia Bhd . . . . .	6,300	227,303
Yamaha Corp. . . . .	13,700	651,049	Petronas Chemicals Group Bhd. .	247,800	503,695
Yamaha Motor Co., Ltd. (b) . . . .	29,200	519,009	Petronas Dagangan Bhd . . . . .	22,600	138,909
Yamato Holdings Co., Ltd. . . . .	34,300	697,525	Petronas Gas Bhd . . . . .	77,000	323,465
Yamazaki Baking Co., Ltd. . . . .	16,800	254,011	PPB Group Bhd . . . . .	44,280	200,372
Yaskawa Electric Corp. . . . .	26,400	896,826	Press Metal Aluminium Holdings Bhd . . . . .	136,100	144,910
Yokogawa Electric Corp. . . . .	24,800	486,148	Public Bank Bhd . . . . .	303,500	1,689,171
Yokohama Rubber Co., Ltd. (b) . .	10,800	198,478	QL Resources Bhd. . . . .	61,700	102,124
ZOZO, Inc. . . . .	24,900	466,615	RHB Capital Bhd . . . . .	128,959	174,442
		327,810,599	Sime Darby Bhd . . . . .	142,535	77,950
<b>LUXEMBOURG — 0.2%</b>			Sime Darby Plantation Bhd . . . .	208,035	247,679
ArcelorMittal . . . . .	70,741	1,267,690	Sime Darby Property Bhd . . . . .	142,535	35,526
Aroundtown SA . . . . .	82,021	676,817	SP Setia Bhd Group . . . . .	134,214	70,152
Eurofins Scientific SE (b) . . . . .	1,283	568,360	Telekom Malaysia Bhd . . . . .	91,003	88,085
Millicom International Cellular SA SDR . . . . .	7,354	414,139	Tenaga Nasional Bhd . . . . .	313,600	1,050,266
Reinet Investments SCA . . . . .	15,345	247,218	Top Glove Corp. Bhd . . . . .	123,600	146,854
RTL Group SA . . . . .	4,051	207,782	Westports Holdings Bhd . . . . .	92,500	88,191
SES SA . . . . .	39,229	614,268	YTL Corp. Bhd . . . . .	529,608	143,536
Tenaris SA. . . . .	51,067	669,365			11,578,057
		4,665,639	<b>MEXICO — 0.7%</b>		
<b>MACAU — 0.0% (g)</b>			Alfa SAB de CV Class A . . . . .	337,100	330,228
MGM China Holdings, Ltd. . . . .	85,200	144,826	Alsea SAB de CV (a) . . . . .	82,300	162,358
Wynn Macau, Ltd. . . . .	172,000	385,280	America Movil SAB de CV Series L. . . . .	3,172,700	2,310,373
		530,106	Arca Continental SAB de CV . . .	54,500	294,462
<b>MALAYSIA — 0.5%</b>			Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand Class B . . . . .	224,400	343,988
AirAsia Group Bhd . . . . .	140,400	92,751	Cemex SAB de CV Series CPO . .	1,325,364	559,489
Alliance Bank Malaysia Bhd . . . .	140,600	127,926	Coca-Cola Femsa SAB de CV . . .	62,500	386,810
AMMB Holdings Bhd . . . . .	132,400	135,524	El Puerto de Liverpool SAB de CV Series C1 . . . . .	24,300	135,428
Axiata Group Bhd . . . . .	284,572	342,932	Fibra Uno Administracion SA de CV REIT . . . . .	384,300	509,289
British American Tobacco Malaysia Bhd . . . . .	23,500	163,775	Fomento Economico Mexicano SAB de CV . . . . .	182,100	1,760,180
CIMB Group Holdings Bhd . . . . .	514,589	669,931			
Dialog Group Bhd . . . . .	417,600	329,432			
DiGi.Com Bhd . . . . .	316,000	386,158			

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Fresnillo PLC . . . . .	22,113	\$ 244,902	Fisher & Paykel Healthcare Corp., Ltd. . . . .	57,800	\$ 600,178
Gruma SAB de CV Class B . . . . .	24,445	229,733	Fletcher Building, Ltd. . . . .	93,438	304,374
Grupo Aeroportuario del Pacifico SAB de CV Class B . . . . .	45,200	470,265	Meridian Energy, Ltd. . . . .	118,222	377,168
Grupo Aeroportuario del Sureste SAB de CV Class B . . . . .	22,990	372,739	Ryman Healthcare, Ltd. . . . .	36,039	284,416
Grupo Bimbo SAB de CV Class A (b) . . . . .	192,600	401,107	Spark New Zealand, Ltd. . . . .	195,380	524,908
Grupo Carso SAB de CV Series A1 (b) . . . . .	60,000	223,739			3,423,795
Grupo Financiero Banorte SAB de CV Series O . . . . .	240,600	1,396,137	<b>NORWAY — 0.4%</b>		
Grupo Financiero Inbursa SAB de CV Series O (b) . . . . .	269,400	389,411	Aker BP ASA . . . . .	13,254	380,238
Grupo Mexico SAB de CV Class B . . . . .	315,300	838,977	DNB ASA . . . . .	89,783	1,671,180
Grupo Televisa SAB Series CPO . . . . .	266,300	449,109	Equinor ASA . . . . .	93,909	1,855,369
Industrias Penoles SAB de CV . . . . .	19,770	254,528	Gjensidige Forsikring ASA . . . . .	24,595	495,589
Infraestructura Energetica Nova SAB de CV . . . . .	67,400	264,981	Mowi ASA . . . . .	39,995	935,604
Kimberly-Clark de Mexico SAB de CV Class A (a)(b) . . . . .	173,700	322,325	Norsk Hydro ASA . . . . .	151,972	543,645
Megacable Holdings SAB de CV . . . . .	45,900	195,435	Orkla ASA . . . . .	67,196	596,454
Mexichem SAB de CV . . . . .	127,557	268,305	Schibsted ASA Class B . . . . .	11,462	298,984
Promotora y Operadora de Infraestructura SAB de CV . . . . .	26,395	262,526	Telenor ASA . . . . .	68,336	1,451,510
Wal-Mart de Mexico SAB de CV . . . . .	486,300	1,326,136	Yara International ASA . . . . .	15,852	769,355
		14,702,960			8,997,928
<b>NETHERLANDS — 3.0%</b>			<b>PAKISTAN — 0.0% (g)</b>		
ABN AMRO Bank NV (e) . . . . .	45,202	968,522	Habib Bank, Ltd. . . . .	53,000	37,576
Adyen NV (a)(e) . . . . .	1,092	843,887	MCB Bank, Ltd. . . . .	39,200	42,807
Aegon NV . . . . .	202,258	1,008,391	Oil & Gas Development Co., Ltd. . . . .	90,100	74,161
Akzo Nobel NV . . . . .	21,339	2,008,223			154,544
ASML Holding NV . . . . .	42,105	8,810,184	<b>PERU — 0.1%</b>		
EXOR NV . . . . .	11,716	821,879	Cia de Minas Buenaventura SAA ADR. . . . .	22,600	376,742
Heineken Holding NV . . . . .	10,570	1,111,026	Credicorp, Ltd. . . . .	7,500	1,716,825
Heineken NV . . . . .	24,531	2,741,630	Southern Copper Corp. . . . .	10,700	415,695
ING Groep NV . . . . .	387,543	4,499,843			2,509,262
Koninklijke Ahold Delhaize NV . . . . .	111,913	2,520,638	<b>PHILIPPINES — 0.3%</b>		
Koninklijke DSM NV . . . . .	17,322	2,144,249	Aboitiz Equity Ventures, Inc. . . . .	180,220	193,463
Koninklijke KPN NV . . . . .	367,584	1,130,233	Aboitiz Power Corp. . . . .	208,000	141,278
Koninklijke Philips NV . . . . .	88,116	3,831,732	Alliance Global Group, Inc. . . . .	450,900	135,882
Koninklijke Vopak NV . . . . .	8,161	376,862	Ayala Corp. . . . .	25,640	447,393
NN Group NV . . . . .	29,234	1,178,526	Ayala Land, Inc. . . . .	766,400	759,893
NXP Semiconductors NV . . . . .	27,954	2,728,590	Bank of the Philippine Islands . . . . .	68,567	105,055
Randstad NV . . . . .	13,067	718,738	BDO Unibank, Inc. . . . .	185,783	507,653
Royal Dutch Shell PLC Class A . . . . .	438,360	14,352,000	DMCI Holdings, Inc. . . . .	360,130	72,399
Royal Dutch Shell PLC Class B . . . . .	369,639	12,142,047	Globe Telecom, Inc. . . . .	2,995	132,228
Wolters Kluwer NV . . . . .	26,216	1,911,304	GT Capital Holdings, Inc. . . . .	11,674	214,181
		65,848,504	International Container Terminal Services, Inc. . . . .	76,460	218,479
<b>NEW ZEALAND — 0.2%</b>			JG Summit Holdings, Inc. . . . .	250,410	329,416
a2 Milk Co., Ltd. (a) . . . . .	71,421	703,719	Jollibee Foods Corp. . . . .	33,510	184,310
Auckland International Airport, Ltd. . . . .	95,081	629,032	Manila Electric Co. . . . .	24,040	181,584
			Megaworld Corp. . . . .	1,020,000	121,440
			Metro Pacific Investments Corp. . . . .	974,000	91,250
			Metropolitan Bank & Trust Co. . . . .	187,829	261,205
			PLDT, Inc. . . . .	6,380	160,636
			Robinsons Land Corp. . . . .	196,244	100,928
			Security Bank Corp. . . . .	5,920	19,643
			SM Investments Corp. . . . .	25,175	476,131

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SM Prime Holdings, Inc. . . . .	1,055,600	\$ 764,375	Evraz PLC . . . . .	57,109	\$ 483,485
Universal Robina Corp. . . . .	80,890	262,081	Gazprom PJSC ADR . . . . .	28,845	211,318
		<u>5,880,903</u>	Gazprom PJSC . . . . .	1,052,680	3,888,616
<b>POLAND — 0.3%</b>			Inter RAO UES PJSC . . . . .	2,290,000	164,248
Alior Bank SA (a) . . . . .	13,668	182,597	LUKOIL PJSC ADR . . . . .	5,171	436,536
Bank Millennium SA (a) . . . . .	64,815	162,681	LUKOIL PJSC . . . . .	33,997	2,869,331
Bank Polska Kasa Opieki SA . . . . .	20,293	608,376	Magnit PJSC GDR . . . . .	34,998	510,096
CCC SA . . . . .	4,227	191,106	Magnitogorsk Iron & Steel Works PJSC . . . . .	226,900	162,328
CD Projekt SA . . . . .	6,706	387,161	MMC Norilsk Nickel PJSC . . . . .	6,245	1,415,830
Cyfrowy Polsat SA . . . . .	36,562	291,774	Mobile TeleSystems PJSC ADR . . . . .	26,400	245,784
Dino Polska SA (a)(e) . . . . .	7,708	270,561	Mobile TeleSystems PJSC . . . . .	31,200	141,198
Grupa Lotos SA . . . . .	12,650	287,315	Moscow Exchange MICEX-RTS PJSC (a) . . . . .	132,585	189,350
Jastrzebska Spolka Weglowa SA (a) . . . . .	9,529	120,607	Novatek PJSC GDR . . . . .	9,494	2,012,728
KGHM Polska Miedz SA (a) . . . . .	14,475	401,738	Novolipetsk Steel PJSC . . . . .	113,250	286,918
LPP SA . . . . .	144	295,012	PhosAgro PJSC GDR . . . . .	11,644	152,769
mBank SA . . . . .	2,124	244,911	Polymetal International PLC . . . . .	17,213	218,369
Orange Polska SA (a) . . . . .	106,622	191,132	Polyus PJSC (a) . . . . .	2,617	241,494
PGE Polska Grupa Energetyczna SA (a) . . . . .	113,583	292,151	Rosneft Oil Co. PJSC . . . . .	120,780	792,562
Polski Koncern Naftowy ORLEN SA . . . . .	30,746	741,855	Sberbank of Russia PJSC . . . . .	1,125,000	4,252,080
Polskie Gornictwo Naftowe i Gazownictwo SA . . . . .	222,495	316,810	Severstal PJSC . . . . .	18,520	314,583
Powszechna Kasa Oszczednosci Bank Polski SA . . . . .	91,922	1,055,481	Surgutneftegas PJSC Preference Shares . . . . .	802,100	543,508
Powszechny Zaklad Ubezpieczen SA . . . . .	52,889	619,204	Surgutneftegas PJSC . . . . .	888,900	370,358
Santander Bank Polska SA . . . . .	3,603	358,252	Tatneft PJSC ADR (b) . . . . .	2,143	157,189
		<u>7,018,724</u>	Tatneft PJSC . . . . .	129,220	1,590,589
			Transneft PJSC Preference Shares . . . . .	30	78,716
<b>PORTUGAL — 0.1%</b>			VTB Bank PJSC . . . . .	437,390,000	277,305
EDP - Energias de Portugal SA . . . . .	267,277	1,017,222	X5 Retail Group NV GDR . . . . .	11,583	397,181
Galp Energia SGPS SA . . . . .	52,343	806,201			<u>22,709,045</u>
Jeronimo Martins SGPS SA . . . . .	26,225	423,038	<b>SAUDI ARABIA — 0.2%</b>		
		<u>2,246,461</u>	Al Rajhi Bank . . . . .	50,000	927,938
<b>QATAR — 0.2%</b>			Alinma Bank . . . . .	12,000	77,947
Barwa Real Estate Co. . . . .	23,060	216,588	Almarai Co. JSC . . . . .	1,000	14,052
Commercial Bank PQSC . . . . .	165,450	208,559	Banque Saudi Fransi . . . . .	11,000	124,365
Industries Qatar QSC . . . . .	185,130	584,688	National Commercial Bank . . . . .	47,000	694,300
Masraf Al Rayan QSC . . . . .	321,190	336,075	Riyad Bank . . . . .	36,000	257,263
Mesaieed Petrochemical Holding Co. . . . .	175,000	125,438	Samba Financial Group . . . . .	31,000	292,621
Ooredoo QSC . . . . .	5,832	104,764	Saudi Arabian Mining Co. (a) . . . . .	8,000	103,673
Qatar Electricity & Water Co. QSC . . . . .	43,520	199,119	Saudi Basic Industries Corp. . . . .	36,822	1,121,278
Qatar Fuel QSC . . . . .	14,890	87,756	Saudi Electricity Co. . . . .	4,000	19,945
Qatar Insurance Co. SAQ . . . . .	9,737	93,753	Saudi Telecom Co. . . . .	13,000	361,203
Qatar Islamic Bank SAQ . . . . .	104,670	477,465	Yanbu National Petrochemical Co. . . . .	1,000	16,799
Qatar National Bank QPSC . . . . .	471,730	2,465,368			<u>4,011,384</u>
		<u>4,899,573</u>	<b>SINGAPORE — 0.9%</b>		
<b>ROMANIA — 0.0% (g)</b>			Ascendas Real Estate Investment Trust . . . . .	275,475	635,265
NEPI Rockcastle PLC . . . . .	42,448	389,554	BOC Aviation, Ltd. (e) . . . . .	24,300	204,042
<b>RUSSIA — 1.1%</b>			CapitaLand Commercial Trust REIT . . . . .	290,090	465,276
Alrosa PJSC . . . . .	223,022	304,576	CapitaLand Mall Trust REIT . . . . .	254,800	495,306
			CapitaLand, Ltd. . . . .	286,300	746,989

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
City Developments, Ltd. . . . .	39,900	\$ 279,281	Netcare, Ltd. (b) . . . . .	112,609	\$ 143,584
ComfortDelGro Corp., Ltd. . . . .	237,700	467,336	Old Mutual, Ltd. (c) . . . . .	49,270	74,073
DBS Group Holdings, Ltd. . . . .	170,348	3,268,587	Old Mutual, Ltd. (b)(c) . . . . .	450,111	672,648
Genting Singapore, Ltd. . . . .	660,400	449,069	Pick n Pay Stores, Ltd. . . . .	52,090	254,886
Golden Agri-Resources, Ltd. . . . .	606,500	130,001	PSG Group, Ltd. . . . .	17,508	296,753
Jardine Cycle & Carriage, Ltd. . . . .	11,711	313,603	Rand Merchant Investment		
Keppel Corp., Ltd. . . . .	162,300	798,934	Holdings, Ltd. . . . .	71,980	173,400
Oversea-Chinese Banking Corp.,			Redefine Properties, Ltd. REIT. . . . .	565,715	362,667
Ltd. . . . .	308,669	2,600,855	Remgro, Ltd. . . . .	55,262	736,369
SATS, Ltd. . . . .	81,900	315,990	RMB Holdings, Ltd. . . . .	75,393	451,249
Sembcorp Industries, Ltd. . . . .	92,900	165,482	Sanlam, Ltd. . . . .	186,456	1,033,483
Singapore Airlines, Ltd. . . . .	58,600	401,509	Sappi, Ltd. . . . .	63,744	248,127
Singapore Exchange, Ltd. . . . .	85,100	498,165	Sasol, Ltd. . . . .	58,695	1,457,713
Singapore Press Holdings, Ltd. . . . .	178,700	322,279	Shoprite Holdings, Ltd. . . . .	46,048	514,843
Singapore Technologies			SPAR Group, Ltd. . . . .	24,778	328,288
Engineering, Ltd. . . . .	168,400	515,301	Standard Bank Group, Ltd. . . . .	120,865	1,685,703
Singapore Telecommunications,			Telkom SA SOC, Ltd. . . . .	39,144	255,912
Ltd. . . . .	764,000	1,976,422	Tiger Brands, Ltd. . . . .	17,906	284,058
Suntec Real Estate Investment			Truworths International, Ltd. . . . .	58,695	291,368
Trust. . . . .	238,200	341,556	Vodacom Group, Ltd. . . . .	54,964	466,451
United Overseas Bank, Ltd. . . . .	118,593	2,290,428	Woolworths Holdings, Ltd. . . . .	96,815	335,596
UOL Group, Ltd. . . . .	49,233	274,740			
Venture Corp., Ltd. . . . .	30,500	367,231			
Wilmar International, Ltd. . . . .	212,700	581,684			
		18,905,331			33,402,462
<b>SOUTH AFRICA — 1.5%</b>			<b>SOUTH KOREA — 3.1%</b>		
Absa Group, Ltd. . . . .	75,245	939,145	Amorepacific Corp. . . . .	3,491	497,354
Anglo American Platinum, Ltd. . . . .	5,854	347,444	Amorepacific Corp. Preference		
AngloGold Ashanti, Ltd. . . . .	43,902	790,820	Shares. . . . .	740	55,244
Aspen Pharmacare Holdings,			AMOREPACIFIC Group. . . . .	2,522	136,076
Ltd. . . . .	37,164	264,737	BGF retail Co., Ltd. . . . .	795	145,278
Bid Corp., Ltd. . . . .	35,180	765,883	BNK Financial Group, Inc. . . . .	27,622	179,179
Bidvest Group, Ltd. . . . .	33,867	454,762	Celltrion Healthcare Co., Ltd.		
Capitec Bank Holdings, Ltd. . . . .	4,994	459,953	(a) . . . . .	5,436	265,997
Clicks Group, Ltd. . . . .	26,518	386,057	Celltrion Pharm, Inc. (a) . . . . .	1,347	56,055
Discovery, Ltd. . . . .	38,380	405,839	Celltrion, Inc. (a) . . . . .	8,829	1,571,350
Exxaro Resources, Ltd. . . . .	32,236	393,176	Cheil Worldwide, Inc. . . . .	7,506	191,120
FirstRand, Ltd. . . . .	312,367	1,518,501	CJ CheilJedang Corp. . . . .	942	242,302
Fortress REIT, Ltd. Class A, . . . . .	115,468	175,561	CJ Corp. . . . .	1,354	118,438
Foschini Group, Ltd. . . . .	28,884	369,314	CJ Corp. Preference Shares		
Gold Fields, Ltd. . . . .	103,188	561,630	(a)(d) . . . . .	203	6,446
Growthpoint Properties, Ltd.			CJ ENM Co., Ltd. . . . .	1,018	156,052
REIT . . . . .	349,142	601,164	CJ Logistics Corp. (a) . . . . .	1,096	127,668
Investec PLC . . . . .	69,626	452,813	Coway Co., Ltd. . . . .	5,471	366,739
Investec, Ltd. . . . .	34,578	225,252	Daelim Industrial Co., Ltd. . . . .	2,706	269,510
Kumba Iron Ore, Ltd. (b) . . . . .	6,528	231,182	Daewoo Engineering &		
Liberty Holdings, Ltd. . . . .	15,761	118,096	Construction Co., Ltd. (a) . . . . .	24,328	104,084
Life Healthcare Group Holdings,			Daewoo Shipbuilding & Marine		
Ltd. . . . .	124,734	198,495	Engineering Co., Ltd. (a) . . . . .	3,568	101,047
MMI Holdings, Ltd. . . . .	83,371	112,157	DB Insurance Co., Ltd. . . . .	5,525	283,750
Mondi, Ltd. . . . .	15,186	341,342	Doosan Bobcat, Inc. (a) . . . . .	4,079	128,589
Mr. Price Group, Ltd. . . . .	31,354	441,385	E-MART, Inc. . . . .	2,133	258,624
MTN Group, Ltd. (b) . . . . .	155,610	1,178,007	Fila Korea, Ltd. . . . .	5,207	345,886
MultiChoice Group, Ltd. (a) . . . . .	43,950	417,550	GS Engineering & Construction		
Naspers, Ltd. Class N. . . . .	43,073	10,445,101	Corp. . . . .	5,552	194,018
Nedbank Group, Ltd. . . . .	41,208	739,925	GS Holdings Corp. . . . .	5,913	262,197
			GS Retail Co., Ltd. . . . .	3,570	121,510
			Hana Financial Group, Inc. . . . .	32,079	1,039,063

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Hankook Tire & Technology Co., Ltd. . . . .	8,351	\$ 253,861	LG Innotek Co., Ltd. . . . .	1,707	\$ 161,142
Hanmi Pharm Co., Ltd. . . . .	604	211,333	LG Uplus Corp. . . . .	19,162	240,635
Hanmi Science Co., Ltd. . . . .	1,171	69,166	Lotte Chemical Corp. . . . .	1,752	383,129
Hanon Systems. . . . .	16,734	168,840	Lotte Corp. (a) . . . . .	2,576	98,163
Hanwha Chemical Corp. . . . .	13,246	260,412	Lotte Shopping Co., Ltd. . . . .	983	136,640
Hanwha Corp. . . . .	3,640	84,171	Medy-Tox, Inc. . . . .	501	195,254
Hanwha Life Insurance Co., Ltd..	31,079	88,151	Mirae Asset Daewoo Co., Ltd. . .	47,797	338,613
HDC Hyundai Development Co-Engineering & Construction. . . . .	2,174	81,903	NAVER Corp. . . . .	12,937	1,277,286
Helixmith Co., Ltd. (a) . . . . .	1,503	219,465	NCSOFT Corp. . . . .	1,446	597,360
HLB, Inc. (a) . . . . .	3,398	103,884	Netmarble Corp. (a)(e) . . . . .	2,574	251,905
Hotel Shilla Co., Ltd. . . . .	3,574	300,245	NH Investment & Securities Co., Ltd. . . . .	14,985	188,180
Hyundai Department Store Co., Ltd. . . . .	1,309	93,755	OCI Co., Ltd. . . . .	1,629	131,629
Hyundai Engineering & Construction Co., Ltd. . . . .	7,969	369,929	Orange Life Insurance, Ltd. (e) . .	3,399	93,170
Hyundai Glovis Co., Ltd. . . . .	1,744	243,177	Orion Corp/Republic of Korea . .	2,349	188,180
Hyundai Heavy Industries Holdings Co., Ltd. . . . .	1,006	282,288	Ottogi Corp. . . . .	114	67,631
Hyundai Marine & Fire Insurance Co., Ltd. . . . .	5,728	141,135	Pan Ocean Co., Ltd. (a) . . . . .	24,680	99,177
Hyundai Mobis Co., Ltd. . . . .	6,266	1,278,000	Pearl Abyss Corp. (a) . . . . .	964	177,246
Hyundai Motor Co. . . . .	14,925	1,809,639	POSCO. . . . .	7,285	1,542,617
Hyundai Motor Co. Preference Shares (c) . . . . .	3,845	287,380	POSCO Chemtech Co., Ltd. . . . .	2,247	104,308
Hyundai Motor Co. Preference Shares (c) . . . . .	2,761	189,144	Posco International Corp. . . . .	6,646	105,620
Hyundai Steel Co. . . . .	8,186	296,345	S-1 Corp. . . . .	1,546	130,680
Industrial Bank of Korea . . . . .	28,125	342,230	Samsung Biologics Co., Ltd. (a)(e) . . . . .	1,762	488,321
Kakao Corp. . . . .	5,462	622,053	Samsung C&T Corp. . . . .	8,160	676,319
Kangwon Land, Inc. . . . .	13,112	343,514	Samsung Card Co., Ltd. . . . .	3,804	125,850
KB Financial Group, Inc. . . . .	36,911	1,465,699	Samsung Electro-Mechanics Co., Ltd. (b) . . . . .	5,729	485,252
KCC Corp. . . . .	684	163,203	Samsung Electronics Co., Ltd. Preference Shares . . . . .	77,547	2,568,893
Kia Motors Corp. . . . .	28,277	1,077,546	Samsung Electronics Co., Ltd. . .	468,948	19,088,517
Korea Aerospace Industries, Ltd..	7,786	242,417	Samsung Engineering Co., Ltd. (a) . . . . .	16,699	248,030
Korea Electric Power Corp. (a) . .	26,253	580,924	Samsung Fire & Marine Insurance Co., Ltd. . . . .	3,306	767,339
Korea Gas Corp. . . . .	2,420	88,446	Samsung Heavy Industries Co., Ltd. (a) . . . . .	48,810	344,944
Korea Investment Holdings Co., Ltd. . . . .	3,949	276,001	Samsung Life Insurance Co., Ltd. . . . .	7,604	550,552
Korea Shipbuilding & Offshore Engineering Co., Ltd. (a) . . . . .	3,817	391,733	Samsung SDI Co., Ltd. . . . .	5,859	1,200,064
Korea Zinc Co., Ltd. . . . .	874	360,303	Samsung SDS Co., Ltd. . . . .	3,753	698,822
Korean Air Lines Co., Ltd. . . . .	4,004	100,390	Samsung Securities Co., Ltd. . . .	7,238	245,101
KT&G Corp. . . . .	12,450	1,062,075	Shinhan Financial Group Co., Ltd. . . . .	45,267	1,760,264
Kumho Petrochemical Co., Ltd. . .	1,926	162,467	Shinsegae, Inc. . . . .	786	204,898
LG Chem, Ltd. . . . .	4,224	1,296,850	SillaJen, Inc. (a)(b) . . . . .	6,523	279,077
LG Chem, Ltd. Preference Shares. . . . .	786	133,082	SK Holdings Co., Ltd. . . . .	3,256	654,217
LG Corp. . . . .	10,198	679,190	SK Hynix, Inc. . . . .	51,770	3,116,109
LG Display Co., Ltd. (a) . . . . .	25,728	397,735	SK Innovation Co., Ltd. . . . .	4,946	681,084
LG Electronics, Inc. . . . .	10,875	746,882	SK Telecom Co., Ltd. . . . .	2,206	494,829
LG Household & Health Care, Ltd. . . . .	998	1,134,867	S-Oil Corp. . . . .	4,401	319,026
LG Household & Health Care, Ltd. Preference Shares . . . . .	184	128,441	Woori Financial Group, Inc. . . . .	47,991	583,964
			Yuhan Corp. . . . .	1,030	218,105
					<u>68,159,989</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)**

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SPAIN — 1.9%</b>			Swedish Match AB . . . . .		
ACS Actividades de			Tele2 AB Class B . . . . .	18,877	\$ 797,545
Construccion y Servicios SA . . . . .	26,156	\$ 1,045,803	Telefonaktiebolaget LM Ericsson	44,020	642,874
Aena SME SA (e) . . . . .	7,067	1,402,749	Class B . . . . .	304,217	2,888,655
Amadeus IT Group SA . . . . .	43,451	3,446,917	Telia Co. AB . . . . .	258,385	1,148,477
Banco Bilbao Vizcaya Argentaria			Volvo AB Class B . . . . .	147,067	2,335,617
SA . . . . .	660,230	3,696,946			<u>33,812,388</u>
Banco de Sabadell SA . . . . .	599,029	621,461	<b>SWITZERLAND — 6.2%</b>		
Banco Santander SA . . . . .	1,607,686	7,470,716	ABB, Ltd. . . . .	182,480	3,666,444
Bankia SA . . . . .	139,746	330,699	Adecco Group AG . . . . .	16,885	1,015,871
Bankinter SA . . . . .	68,461	472,302	Baloise Holding AG . . . . .	4,369	774,321
CaixaBank SA . . . . .	328,235	941,214	Barry Callebaut AG . . . . .	250	502,051
Cellnex Telecom SA (a)(e) . . . . .	19,228	712,524	Chocoladefabriken Lindt &		
Enagas SA . . . . .	24,615	657,901	Spruengli AG (c) . . . . .	114	830,739
Endesa SA (b) . . . . .	33,501	862,593	Chocoladefabriken Lindt &		
Ferrovial SA . . . . .	44,915	1,151,369	Spruengli AG (c) . . . . .	11	895,795
Grifols SA . . . . .	31,760	940,376	Cie Financiere Richemont SA . . . . .	52,005	4,418,558
Iberdrola SA . . . . .	581,069	5,800,652	Clariant AG (a) . . . . .	23,031	468,770
Industria de Diseno Textil SA . . . . .	108,010	3,253,398	Coca-Cola HBC AG (a) . . . . .	22,046	833,882
Mapfre SA (b) . . . . .	127,893	374,452	Credit Suisse Group AG . . . . .	253,087	3,038,342
Naturgy Energy Group SA . . . . .	27,085	747,360	Dufry AG (a) . . . . .	3,818	323,767
Red Electrica Corp. SA . . . . .	44,418	926,432	EMS-Chemie Holding AG . . . . .	877	569,825
Repsol SA . . . . .	132,079	2,073,424	Ferguson PLC . . . . .	21,542	1,535,325
Siemens Gamesa Renewable			Geberit AG . . . . .	3,451	1,614,006
Energy SA . . . . .	23,620	393,256	Givaudan SA . . . . .	914	2,583,573
Telefonica SA . . . . .	462,695	3,804,869	Glencore PLC . . . . .	1,101,674	3,832,642
		<u>41,127,413</u>	Julius Baer Group, Ltd. . . . .	23,711	1,056,903
<b>SWEDEN — 1.6%</b>			Kuehne + Nagel International		
Alfa Laval AB . . . . .	31,357	684,716	AG . . . . .	5,721	850,229
Assa Abloy AB Class B . . . . .	99,244	2,245,189	LafargeHolcim, Ltd. (c) . . . . .	44,809	2,190,816
Atlas Copco AB Class A . . . . .	66,491	2,126,978	LafargeHolcim, Ltd. (c) . . . . .	3,311	161,908
Atlas Copco AB Class B . . . . .	35,400	1,016,421	Lonza Group AG . . . . .	7,374	2,491,278
Boliden AB . . . . .	31,323	801,626	Nestle SA . . . . .	303,287	31,436,086
Electrolux AB Class B . . . . .	19,241	492,109	Novartis AG . . . . .	214,671	19,639,644
Epiroc AB Class A . . . . .	70,234	731,847	Pargesa Holding SA . . . . .	4,579	353,405
Epiroc AB Class B . . . . .	42,866	424,955	Partners Group Holding AG . . . . .	1,839	1,446,680
Essity AB Class B . . . . .	60,052	1,847,216	Roche Holding AG . . . . .	69,565	19,595,925
Hennes & Mauritz AB Class B . . . . .	73,988	1,318,645	Schindler Holding AG (c) . . . . .	3,671	818,162
Hexagon AB Class B . . . . .	23,975	1,332,318	Schindler Holding AG (c) . . . . .	2,252	492,437
Husqvarna AB Class B . . . . .	45,065	421,886	SGS SA . . . . .	494	1,260,080
ICA Gruppen AB . . . . .	9,191	395,448	Sika AG . . . . .	12,635	2,158,965
Industrivarden AB Class C . . . . .	19,084	423,303	Sonova Holding AG . . . . .	5,104	1,161,095
Investor AB Class B . . . . .	45,100	2,168,428	STMicroelectronics NV . . . . .	70,851	1,258,688
Kinnevik AB Class B . . . . .	21,214	552,174	Straumann Holding AG . . . . .	1,098	970,069
L E Lundbergforetagen AB			Swatch Group AG (c) . . . . .	2,618	750,493
Class B . . . . .	9,305	348,604	Swatch Group AG (c) . . . . .	6,411	347,509
Lundin Petroleum AB (b) . . . . .	20,477	635,396	Swiss Life Holding AG . . . . .	3,183	1,579,421
Sandvik AB . . . . .	111,784	2,055,393	Swiss Prime Site AG . . . . .	8,083	706,744
Securitas AB Class B . . . . .	26,842	471,273	Swiss Re AG . . . . .	30,176	3,071,453
Skandinaviska Enskilda Banken			Swisscom AG (b) . . . . .	2,384	1,198,357
AB Class A . . . . .	151,032	1,398,619	Temenos AG . . . . .	6,398	1,146,062
Skanska AB Class B . . . . .	36,819	665,490	UBS Group AG . . . . .	383,793	4,566,153
SKF AB Class B . . . . .	42,297	778,407	Vifor Pharma AG . . . . .	3,986	576,641
Svenska Handelsbanken AB			Zurich Insurance Group AG . . . . .	15,037	5,242,130
Class A . . . . .	141,980	1,405,997			<u>133,431,244</u>
Swedbank AB Class A . . . . .	83,619	1,256,782			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>TAIWAN — 2.8%</b>			Inventec Corp. . . . .	291,000	\$ 231,417
Acer, Inc. (a) . . . . .	311,000	\$ 192,751	Largan Precision Co., Ltd. . . . .	9,000	1,117,050
Advantech Co., Ltd. . . . .	33,199	282,185	Lite-On Technology Corp. . . . .	225,419	330,223
Airtac International Group. . . . .	12,000	134,452	MediaTek, Inc. . . . .	140,000	1,415,348
ASE Technology Holding Co., Ltd. . . . .	372,325	737,230	Mega Financial Holding Co., Ltd. . . . .	1,163,601	1,157,626
Asia Cement Corp. . . . .	233,000	356,707	Micro-Star International Co., Ltd. . . . .	72,000	203,996
Asustek Computer, Inc. . . . .	72,000	516,943	Nan Ya Plastics Corp. . . . .	543,000	1,374,130
AU Optronics Corp. . . . .	922,000	276,070	Nanya Technology Corp. . . . .	131,000	272,042
Catcher Technology Co., Ltd. . . . .	70,000	501,457	Nien Made Enterprise Co., Ltd. . . . .	17,000	127,803
Cathay Financial Holding Co., Ltd. . . . .	684,000	946,957	Novatek Microelectronics Corp. . . . .	61,000	339,767
Chailease Holding Co., Ltd. . . . .	119,829	495,759	Pegatron Corp. . . . .	218,000	376,909
Chang Hwa Commercial Bank, Ltd. . . . .	599,821	404,586	Phison Electronics Corp. . . . .	13,000	118,450
Cheng Shin Rubber Industry Co., Ltd. . . . .	207,000	267,252	Pou Chen Corp. . . . .	235,000	291,296
Chicony Electronics Co., Ltd. . . . .	62,491	153,715	Powertech Technology, Inc. . . . .	87,000	212,882
China Airlines, Ltd. . . . .	434,000	137,496	President Chain Store Corp. . . . .	58,000	561,149
China Development Financial Holding Corp. . . . .	1,476,000	450,030	Quanta Computer, Inc. . . . .	295,000	573,673
China Life Insurance Co., Ltd. . . . .	268,557	214,866	Realtek Semiconductor Corp. . . . .	52,000	382,556
China Steel Corp. . . . .	1,066,000	856,314	Ruentex Development Co., Ltd. . . . .	77,361	110,589
Chunghwa Telecom Co., Ltd. . . . .	351,000	1,277,001	Ruentex Industries, Ltd. . . . .	47,400	115,221
Compal Electronics, Inc. . . . .	446,000	292,217	Shanghai Commercial & Savings Bank, Ltd. . . . .	328,000	593,493
CTBC Financial Holding Co., Ltd. . . . .	1,870,009	1,285,426	Shin Kong Financial Holding Co., Ltd. . . . .	1,141,158	346,468
Delta Electronics, Inc. . . . .	175,630	890,604	SinoPac Financial Holdings Co., Ltd. . . . .	1,182,281	496,749
E.Sun Financial Holding Co., Ltd. . . . .	1,022,831	856,215	Standard Foods Corp. . . . .	51,417	100,485
Eclat Textile Co., Ltd. . . . .	19,182	245,800	Synnex Technology International Corp. . . . .	128,550	161,414
Eva Airways Corp. . . . .	313,760	151,023	TaiMed Biologics, Inc. (a) . . . . .	15,000	76,788
Evergreen Marine Corp. Taiwan, Ltd. . . . .	351,016	140,703	Taishin Financial Holding Co., Ltd. . . . .	1,055,456	485,939
Far Eastern New Century Corp. . . . .	341,620	368,463	Taiwan Business Bank . . . . .	646,923	284,309
Far EasTone Telecommunications Co., Ltd. . . . .	176,000	443,690	Taiwan Cement Corp. . . . .	498,300	738,799
Feng TAY Enterprise Co., Ltd. . . . .	35,273	274,829	Taiwan Cooperative Financial Holding Co., Ltd. . . . .	935,662	626,596
First Financial Holding Co., Ltd. . . . .	1,026,256	753,349	Taiwan High Speed Rail Corp. . . . .	226,000	332,529
Formosa Chemicals & Fibre Corp. . . . .	323,000	1,071,138	Taiwan Mobile Co., Ltd. . . . .	166,000	654,711
Formosa Petrochemical Corp. . . . .	135,000	480,288	Taiwan Semiconductor Manufacturing Co., Ltd. . . . .	2,419,000	18,613,983
Formosa Plastics Corp. . . . .	414,000	1,526,200	Tatung Co., Ltd. (a) . . . . .	177,000	106,851
Formosa Taffeta Co., Ltd. . . . .	76,000	95,674	Uni-President Enterprises Corp. . . . .	443,880	1,181,889
Foxconn Technology Co., Ltd. . . . .	84,180	171,019	United Microelectronics Corp. . . . .	1,225,000	550,194
Fubon Financial Holding Co., Ltd. (a) . . . . .	708,000	1,045,149	Vanguard International Semiconductor Corp. . . . .	105,000	220,416
Giant Manufacturing Co., Ltd. . . . .	37,000	289,477	Walsin Technology Corp. . . . .	28,000	147,845
Globalwafers Co., Ltd. . . . .	23,000	232,892	Win Semiconductors Corp. . . . .	36,000	230,654
Highwealth Construction Corp. . . . .	72,900	116,064	Winbond Electronics Corp. . . . .	274,000	134,091
Hiwin Technologies Corp. . . . .	23,614	197,673	Wistron Corp. . . . .	302,842	235,959
Hon Hai Precision Industry Co., Ltd. . . . .	1,180,320	2,941,347	WPG Holdings, Ltd. . . . .	160,480	208,483
Hotai Motor Co., Ltd. . . . .	33,000	539,738	Yageo Corp. . . . .	23,962	203,673
Hua Nan Financial Holdings Co., Ltd. . . . .	759,240	509,672	Yuanta Financial Holding Co., Ltd. . . . .	1,068,022	641,305
Innolux Corp. . . . .	942,000	222,311	Zhen Ding Technology Holding, Ltd. . . . .	40,000	128,012
					60,156,494

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>THAILAND — 0.7%</b>			True Corp. PCL . . . . .	1,001,312	\$ 191,006
Advanced Info Service PCL . . . .	106,700	\$ 758,477			14,960,120
Airports of Thailand PCL . . . . .	432,600	1,036,801	<b>TURKEY — 0.2%</b>		
Bangkok Bank PCL NVDR . . . . .	30,800	197,851	Akbank T.A.S. (a) . . . . .	360,549	423,882
Bangkok Dusit Medical Services PCL . . . . .	357,100	302,751	Anadolu Efes Biracilik Ve Malt Sanayii A/S . . . . .	23,020	79,161
Bangkok Dusit Medical Services PCL NVDR . . . . .	372,400	315,722	Arcelik A/S (a) . . . . .	21,397	71,952
Bangkok Expressway & Metro PCL . . . . .	649,000	241,252	Aselsan Elektronik Sanayi Ve Ticaret A/S . . . . .	44,184	137,502
Bangkok Expressway & Metro PCL NVDR . . . . .	133,100	49,477	BIM Birlesik Magazalar A/S . . . .	27,066	372,719
Banpu PCL . . . . .	243,400	119,051	Eregli Demir ve Celik Fabrikalari TAS . . . . .	190,021	258,552
Berli Jucker PCL . . . . .	104,700	172,409	Ford Otomotiv Sanayi A/S . . . . .	14,868	160,659
BTS Group Holdings PCL . . . . .	619,900	242,563	Haci Omer Sabanci Holding A/S . . .	140,790	209,092
Bumrungrad Hospital PCL . . . . .	31,200	171,935	KOC Holding A/S . . . . .	101,157	306,759
Central Pattana PCL NVDR . . . . .	31,900	78,014	TAV Havalimanlari Holding A/S . . .	32,543	151,912
Central Pattana PCL . . . . .	118,200	289,068	Tupras Turkiye Petrol Rafinerileri A/S . . . . .	15,735	312,850
Charoen Pokphand Foods PCL . . . .	285,300	262,810	Turk Hava Yollari AO (a) . . . . .	85,741	191,079
Charoen Pokphand Foods PCL NVDR . . . . .	74,400	68,535	Turkcell Iletisim Hizmetleri A/S . .	144,396	319,549
CP ALL PCL NVDR . . . . .	49,000	137,409	Turkiye Garanti Bankasi A/S (a) . .	284,548	447,681
CP ALL PCL . . . . .	475,300	1,332,870	Turkiye Is Bankasi A/S Class C (a) . . . . .	228,823	239,346
Electricity Generating PCL . . . . .	11,900	126,111	Turkiye Sise ve Cam Fabrikalari A/S . . . . .	118,964	106,747
Energy Absolute PCL . . . . .	112,813	205,081			3,789,442
Gulf Energy Development PCL . . . .	40,600	162,837	<b>UNITED ARAB EMIRATES</b>		
Home Product Center PCL . . . . .	417,200	238,070	<b>— 0.2%</b>		
Indorama Ventures PCL . . . . .	143,700	220,230	Abu Dhabi Commercial Bank PJSC . . . . .	226,966	512,862
Indorama Ventures PCL NVDR . . . .	32,200	49,349	Aldar Properties PJSC . . . . .	481,035	247,514
Intouch Holdings PCL NVDR . . . . .	115,700	236,738	DP World PLC . . . . .	14,508	230,677
IRPC PCL . . . . .	971,500	158,393	Dubai Islamic Bank PJSC . . . . .	195,014	272,361
Kasikornbank PCL . . . . .	171,100	1,057,258	Emaar Development PJSC . . . . .	109,796	119,865
Kasikornbank PCL NVDR . . . . .	52,500	321,839	Emaar Malls PJSC . . . . .	267,179	147,659
Krung Thai Bank PCL . . . . .	265,400	168,755	Emaar Properties PJSC . . . . .	347,458	418,105
Krung Thai Bank PCL NVDR . . . . .	99,500	63,267	Emirates Telecommunications Group Co. PJSC . . . . .	181,292	823,258
Land & Houses PCL . . . . .	567,800	205,513	First Abu Dhabi Bank PJSC . . . . .	275,018	1,112,606
Minor International PCL . . . . .	196,350	262,504	NMC Health PLC (b) . . . . .	12,255	374,794
Minor International PCL NVDR . . . . .	40,000	53,477			4,259,701
Muangthai Capital PCL . . . . .	60,500	111,462	<b>UNITED KINGDOM — 9.5%</b>		
PTT Exploration & Production PCL . . . . .	132,600	583,712	3i Group PLC . . . . .	89,755	1,271,964
PTT Exploration & Production PCL NVDR . . . . .	12,500	55,026	Admiral Group PLC . . . . .	21,695	609,656
PTT Global Chemical PCL . . . . .	213,000	444,510	Anglo American PLC . . . . .	99,524	2,842,978
PTT PCL NVDR . . . . .	62,100	98,716	Ashtead Group PLC . . . . .	43,372	1,244,198
PTT PCL . . . . .	1,041,500	1,655,600	Associated British Foods PLC . . . .	32,622	1,022,589
Robinson PCL . . . . .	63,300	116,104	AstraZeneca PLC . . . . .	125,175	10,256,394
Siam Cement PCL . . . . .	33,765	519,673	Auto Trader Group PLC (e) . . . . .	101,929	710,634
Siam Cement PCL NVDR . . . . .	33,400	514,056	Aviva PLC . . . . .	366,083	1,940,531
Siam Commercial Bank PCL NVDR . . . . .	26,900	122,363	BAE Systems PLC . . . . .	298,902	1,884,564
Siam Commercial Bank PCL . . . . .	164,200	746,911	Barclays PLC . . . . .	1,626,018	3,100,011
Thai Oil PCL . . . . .	98,100	212,722	Barratt Developments PLC . . . . .	110,256	803,489
Thai Oil PCL NVDR . . . . .	19,100	41,417	Berkeley Group Holdings PLC . . . .	12,975	616,111
Thai Union Group PCL Class F . . . .	244,000	145,600	BP PLC . . . . .	2,013,542	14,058,617
TMB Bank PCL . . . . .	1,483,700	94,825			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
British American Tobacco PLC . . . . .	224,804	\$ 7,865,112	RELX PLC (c) . . . . .	130,593	\$ 3,173,699
British Land Co. PLC REIT . . . . .	97,557	668,482	RELX PLC (c) . . . . .	63,747	1,544,824
BT Group PLC . . . . .	792,179	1,980,722	Rentokil Initial PLC . . . . .	193,746	980,158
Bunzl PLC . . . . .	35,746	944,909	Rio Tinto PLC . . . . .	112,919	7,013,866
Burberry Group PLC . . . . .	43,921	1,040,826	Rio Tinto, Ltd. . . . .	35,062	2,552,990
Carnival PLC . . . . .	18,117	802,171	Rolls-Royce Holdings PLC . . . . .	159,817	1,709,366
Centrica PLC . . . . .	609,806	681,261	Royal Bank of Scotland Group PLC . . . . .	444,863	1,244,458
CNH Industrial NV . . . . .	108,303	1,112,240	RSA Insurance Group PLC . . . . .	110,686	812,539
Coca-Cola European Partners PLC (c) . . . . .	9,300	525,450	Sage Group PLC . . . . .	115,783	1,182,393
Coca-Cola European Partners PLC (c) . . . . .	14,800	825,015	Schroders PLC . . . . .	12,534	486,537
Compass Group PLC . . . . .	150,832	3,622,359	Segro PLC REIT . . . . .	98,352	914,010
Croda International PLC . . . . .	13,492	879,169	Severn Trent PLC . . . . .	24,282	632,908
Diageo PLC . . . . .	238,796	10,284,508	Smith & Nephew PLC . . . . .	81,828	1,775,630
Direct Line Insurance Group PLC . . . . .	140,443	593,065	Smiths Group PLC . . . . .	42,581	848,118
easyJet PLC . . . . .	19,309	234,245	Spirax-Sarco Engineering PLC . . . . .	7,773	908,644
Experian PLC . . . . .	86,030	2,610,251	SSE PLC . . . . .	94,844	1,354,343
Fiat Chrysler Automobiles NV . . . . .	100,422	1,402,747	St James's Place PLC . . . . .	57,069	797,496
G4S PLC . . . . .	167,066	442,260	Standard Chartered PLC . . . . .	265,290	2,411,387
GlaxoSmithKline PLC . . . . .	490,479	9,841,653	Standard Life Aberdeen PLC . . . . .	266,485	999,152
GVC Holdings PLC . . . . .	62,422	517,819	Taylor Wimpey PLC . . . . .	352,156	707,018
Halma PLC . . . . .	39,660	1,019,601	Tesco PLC . . . . .	927,178	2,675,104
Hargreaves Lansdown PLC . . . . .	30,702	749,839	Unilever NV . . . . .	144,084	8,788,281
HSBC Holdings PLC . . . . .	1,985,403	16,598,699	Unilever PLC . . . . .	109,950	6,849,040
Imperial Brands PLC . . . . .	90,271	2,121,750	United Utilities Group PLC . . . . .	75,484	752,024
Informa PLC . . . . .	115,234	1,224,597	Vodafone Group PLC . . . . .	2,645,756	4,354,533
InterContinental Hotels Group PLC . . . . .	18,327	1,206,357	Weir Group PLC . . . . .	26,447	520,538
Intertek Group PLC . . . . .	17,188	1,203,572	Whitbread PLC . . . . .	16,447	968,947
ITV PLC . . . . .	404,975	556,645	Wm Morrison Supermarkets PLC . . . . .	235,249	602,995
J Sainsbury PLC . . . . .	178,000	443,906	WPP PLC . . . . .	117,192	1,476,886
John Wood Group PLC . . . . .	68,018	391,281			206,032,741
Johnson Matthey PLC . . . . .	20,781	880,453	<b>TOTAL COMMON STOCKS</b>		
Kingfisher PLC . . . . .	229,764	628,412	(Cost \$1,924,492,727) . . . . .		2,071,055,668
Land Securities Group PLC REIT . . . . .	62,612	663,946	<b>WARRANTS — 0.0% (g)</b>		
Legal & General Group PLC . . . . .	558,953	1,917,168	<b>THAILAND — 0.0% (g)</b>		
Lloyds Banking Group PLC . . . . .	7,064,811	5,088,226	Minor International PCL (expiring 12/31/21) NVDR (a) . . . . .	2,000	362
London Stock Exchange Group PLC . . . . .	29,422	2,054,254	Minor International PCL (expiring 9/30/21) (a) . . . . .	9,818	1,777
Marks & Spencer Group PLC . . . . .	211,837	568,058	<b>TOTAL WARRANTS</b>		
Meggitt PLC . . . . .	87,745	585,167	(Cost \$0) . . . . .		2,139
Melrose Industries PLC . . . . .	518,627	1,193,712	<b>RIGHTS — 0.0% (g)</b>		
Merlin Entertainments PLC (e) . . . . .	85,161	486,754	<b>CHILE — 0.0% (g)</b>		
Micro Focus International PLC ADR . . . . .	23,228	608,341	Enel Americas SA (expiring 7/26/19) (a) . . . . .	884,828	12,987
Micro Focus International PLC . . . . .	27,764	729,320	<b>CHINA — 0.0% (g)</b>		
Mondi PLC . . . . .	39,535	900,660	Legend Holdings Corp. (a) (f) . . . . .	4,638	—
National Grid PLC . . . . .	324,109	3,447,621	<b>SOUTH KOREA — 0.0% (g)</b>		
Next PLC . . . . .	12,511	879,891	Helixmith Co., Ltd. (expiring 08/06/19) (a) (d) . . . . .	100	2,823
Ocado Group PLC (a) . . . . .	48,193	715,782			
Pearson PLC . . . . .	83,184	867,485			
Persimmon PLC . . . . .	33,475	850,795			
Prudential PLC . . . . .	257,571	5,625,231			
Reckitt Benckiser Group PLC . . . . .	70,194	5,551,334			

See accompanying notes to financial statements.



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

**June 30, 2019 (Unaudited)**

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
<b>SPAIN — 0.0% (g)</b>		
ACS Actividades de Construcion y Servicios SA (expiring 07/11/19) (a) . . . . .	26,156	\$ 41,105
Repsol SA (expiring 07/09/19) (a) . . . . .	132,079	73,371
		<u>114,476</u>
<b>TOTAL RIGHTS</b> (Cost \$117,812) . . . . .		<u>130,286</u>
<b>SHORT-TERM INVESTMENTS — 5.1%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.35% (h) (i) . . . . .	71,324,569	71,324,569
State Street Navigator Securities Lending Portfolio II (j) (k) . . . . .	39,768,153	39,768,153
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$111,092,722) . . . . .		<u>111,092,722</u>
<b>TOTAL INVESTMENTS — 100.8%</b> (Cost \$2,035,703,261) . . . . .		<u>2,182,280,815</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS — (0.8%) . . . . .</b>		
		<u>(17,527,821)</u>
<b>NET ASSETS — 100.0% . . . . .</b>		<u>\$ 2,164,752,994</u>

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

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at June 30, 2019.
- (c) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (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. As of June 30, 2019, total aggregate fair value of securities is \$877,385, representing less than 0.05% of net assets.
- (e) 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 June 30, 2019, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (f) 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 June 30, 2019, total aggregate fair value of the security is \$153,821, representing less than 0.05% of the Fund's net assets.
- (g) Amount is 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 June 30, 2019 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at June 30, 2019.
- (j) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2019 are shown in the Affiliate Table below.
- (k) Investment of cash collateral for securities loaned.

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO**  
**SCHEDULE OF INVESTMENTS (continued)**  
**June 30, 2019 (Unaudited)**

At June 30, 2019, 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>
Mini MSCI Emerging Markets (long)	375	09/20/2019	\$19,056,420	\$19,751,250	\$ 694,830
Mini MSCI EAFE (long)	712	09/20/2019	66,859,226	68,469,480	1,610,254
S&P/TSX 60 Index Future (long)	47	09/19/2019	7,009,866	7,033,006	23,140
Total unrealized appreciation/depreciation on open futures contracts purchased					<u>\$2,328,224</u>

During the period ended June 30, 2019, average notional value related to futures contracts was \$90,897,946 or 4% of net assets.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$2,058,527,679	\$12,374,168	\$153,821	\$2,071,055,668
Warrants . . . . .	2,139	—	—	2,139
Rights . . . . .	127,463	2,823	0(a)	130,286
Short-Term Investments . . . . .	111,092,722	—	—	111,092,722
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$2,169,750,003</u>	<u>\$12,376,991</u>	<u>\$153,821</u>	<u>\$2,182,280,815</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(b)</sup> . . . . .	2,328,224	—	—	2,328,224
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 2,328,224</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 2,328,224</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$2,172,078,227</u>	<u>\$12,376,991</u>	<u>\$153,821</u>	<u>\$2,184,609,039</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at June 30, 2019.

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

**Affiliate Table**

	<u>Number of Shares Held at 12/31/18</u>	<u>Value at 12/31/18</u>	<u>Cost of Purchases</u>	<u>Proceeds from Shares Sold</u>	<u>Realized Gain (Loss)</u>	<u>Change in Unrealized Appreciation/Depreciation</u>	<u>Number of Shares Held at 6/30/19</u>	<u>Value at 6/30/19</u>	<u>Dividend Income</u>
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	60,832,438	\$ 60,832,438	\$320,884,106	\$310,391,975	\$—	\$—	71,324,569	\$ 71,324,569	\$ 890,370
State Street Navigator Securities Lending Portfolio II . . . . .	40,202,405	40,202,405	276,782,799	277,217,051	—	—	39,768,153	39,768,153	375,507
Total . . . . .		<u>\$101,034,843</u>	<u>\$597,666,905</u>	<u>\$587,609,026</u>	<u>\$—</u>	<u>\$—</u>		<u>\$111,092,722</u>	<u>\$1,265,877</u>

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Berkshire Hills Bancorp, Inc. . . . .	8,016	\$ 251,622	Fidelity Southern Corp. . . . .	3,500	\$ 108,395
BOK Financial Corp. . . . .	5,208	393,100	Financial Institutions, Inc. . . . .	2,300	67,045
Boston Private Financial Holdings, Inc. . . . .	12,900	155,703	First BanCorp. . . . .	34,200	377,568
Bridge Bancorp, Inc. . . . .	2,600	76,596	First Bancorp, Inc. . . . .	1,500	40,275
Brookline Bancorp, Inc. . . . .	12,500	192,250	First BanCorp/Southern Pines . . . . .	4,713	171,647
Bryn Mawr Bank Corp. . . . .	3,100	115,692	First Bancshares, Inc. . . . .	2,600	78,884
Business First Bancshares, Inc. . . . .	1,700	43,265	First Bank . . . . .	2,500	29,350
Byline Bancorp, Inc. (a) . . . . .	3,700	70,744	First Busey Corp. . . . .	8,749	231,061
C&F Financial Corp. . . . .	500	27,305	First Business Financial Services, Inc. . . . .	1,200	28,200
Cadence BanCorp . . . . .	19,200	399,360	First Capital, Inc. . . . .	500	25,270
Cambridge Bancorp. . . . .	600	48,900	First Choice Bancorp . . . . .	1,400	31,836
Camden National Corp. . . . .	2,382	109,262	First Citizens BancShares, Inc. Class A . . . . .	1,190	535,821
Capital Bancorp, Inc. (a) (b). . . . .	800	9,840	First Commonwealth Financial Corp. . . . .	15,400	207,438
Capital City Bank Group, Inc. . . . .	1,800	44,730	First Community Bankshares, Inc. . . . .	2,400	81,024
Capstar Financial Holdings, Inc. . . . .	2,300	34,845	First Financial Bancorp. . . . .	15,282	370,130
Carolina Financial Corp. . . . .	3,400	119,306	First Financial Bankshares, Inc. (b) . . . . .	20,702	637,415
Carter Bank & Trust (a) . . . . .	3,500	69,125	First Financial Corp. . . . .	1,800	72,288
Cathay General Bancorp . . . . .	12,354	443,632	First Financial Northwest, Inc. . . . .	1,000	14,150
CBTX, Inc. . . . .	2,700	75,978	First Foundation, Inc. . . . .	6,100	81,984
CenterState Bank Corp. . . . .	19,329	445,147	First Guaranty Bancshares, Inc. . . . .	530	11,051
Central Pacific Financial Corp. . . . .	4,479	134,191	First Hawaiian, Inc. . . . .	21,600	558,792
Central Valley Community Bancorp. . . . .	1,800	38,646	First Horizon National Corp. . . . .	48,819	728,868
Century Bancorp, Inc. Class A . . . . .	436	38,324	First Internet Bancorp. . . . .	1,500	32,310
Chemical Financial Corp. . . . .	11,345	466,393	First Interstate BancSystem, Inc. Class A . . . . .	6,282	248,830
Chemung Financial Corp. . . . .	500	24,170	First Merchants Corp. . . . .	7,778	294,786
CIT Group, Inc. . . . .	15,086	792,618	First Mid-Illinois Bancshares, Inc. . . . .	1,900	66,348
Citizens & Northern Corp. . . . .	1,700	44,761	First Midwest Bancorp, Inc. . . . .	16,934	346,639
City Holding Co. . . . .	2,749	209,639	First Northwest Bancorp. . . . .	1,200	19,500
Civista Bancshares, Inc. . . . .	2,300	51,635	First of Long Island Corp. . . . .	3,850	77,308
CNB Financial Corp. . . . .	2,300	64,952	Flushing Financial Corp. . . . .	4,100	91,020
Coastal Financial Corp. (a) . . . . .	1,100	17,017	FNB Corp. . . . .	52,833	621,844
Codorus Valley Bancorp, Inc. . . . .	1,403	32,269	FNCB Bancorp, Inc. . . . .	2,700	20,898
Colony Bankcorp, Inc. . . . .	1,200	20,340	Franklin Financial Network, Inc. . . . .	2,055	57,252
Columbia Banking System, Inc. . . . .	11,658	421,786	Franklin Financial Services Corp. . . . .	700	26,684
Commerce Bancshares, Inc. . . . .	15,575	929,205	Fulton Financial Corp. . . . .	26,600	435,442
Community Bank System, Inc. . . . .	8,039	529,288	FVCBankcorp, Inc. (a) (b). . . . .	2,700	52,434
Community Bankers Trust Corp. . . . .	3,200	27,104	German American Bancorp, Inc. . . . .	3,564	107,348
Community Financial Corp. . . . .	800	26,984	Glacier Bancorp, Inc. . . . .	13,500	547,425
Community Trust Bancorp, Inc. . . . .	2,413	102,046	Great Southern Bancorp, Inc. . . . .	1,768	105,815
ConnectOne Bancorp, Inc. . . . .	4,623	104,757	Great Western Bancorp, Inc. . . . .	9,215	329,160
Cullen/Frost Bankers, Inc. . . . .	9,056	848,185	Guaranty Bancshares, Inc. . . . .	1,200	37,380
Customers Bancorp, Inc. (a). . . . .	4,400	92,400	Hancock Whitney Corp. . . . .	13,586	544,255
CVB Financial Corp. . . . .	20,700	435,321	Hanmi Financial Corp. . . . .	4,900	109,123
DNB Financial Corp. . . . .	500	22,235	HarborOne Bancorp, Inc. (a) . . . . .	2,300	43,079
Eagle Bancorp, Inc. . . . .	5,100	276,063	Hawthorn Bancshares, Inc. . . . .	900	24,120
East West Bancorp, Inc. . . . .	23,471	1,097,739	Heartland Financial USA, Inc. . . . .	5,200	232,596
Enterprise Bancorp, Inc. . . . .	1,378	43,696	Heritage Commerce Corp. . . . .	6,300	77,175
Enterprise Financial Services Corp. . . . .	3,500	145,600	Heritage Financial Corp. . . . .	5,800	171,332
Equity Bancshares, Inc. Class A (a) . . . . .	2,000	53,320	Hilltop Holdings, Inc. . . . .	11,200	238,224
Esquire Financial Holdings, Inc. (a) . . . . .	1,000	25,150	Home BancShares, Inc. . . . .	25,014	481,770
Evans Bancorp, Inc. . . . .	600	22,638	HomeTrust Bancshares, Inc. . . . .	2,600	65,364
Farmers & Merchants Bancorp, Inc. . . . .	1,300	37,856	Hope Bancorp, Inc. . . . .	19,121	263,487
Farmers National Banc Corp. . . . .	3,700	54,871	Horizon Bancorp, Inc. . . . .	5,600	91,504
FB Financial Corp. . . . .	2,600	95,160			
Fidelity D&D Bancorp, Inc. . . . .	400	26,880			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Howard Bancorp, Inc. (a) . . . . .	1,900	\$ 28,823	Peoples Financial Services Corp. . . . .	1,039	\$ 46,745
IBERIABANK Corp. . . . .	8,392	636,533	People's Utah Bancorp. . . . .	2,300	67,620
Independent Bank Corp. . . . .	3,230	70,382	Pinnacle Financial Partners, Inc. . . . .	11,739	674,758
Independent Bank Corp. (Massachusetts). . . . .	5,292	402,986	Popular, Inc. . . . .	14,910	808,718
Independent Bank Group, Inc. . . . .	5,736	315,251	Preferred Bank . . . . .	2,200	103,950
International Bancshares Corp. . . . .	8,890	335,242	Premier Financial Bancorp, Inc. . . . .	1,812	27,180
Investar Holding Corp. . . . .	1,300	31,005	Prosperity Bancshares, Inc. (b) . . . . .	10,822	714,793
Investors Bancorp, Inc. . . . .	37,914	422,741	QCR Holdings, Inc. . . . .	2,000	69,740
Lakeland Bancorp, Inc. . . . .	7,100	114,665	RBB Bancorp. . . . .	2,200	42,548
Lakeland Financial Corp. . . . .	3,828	179,265	Red River Bancshares, Inc. (a) . . . . .	100	4,845
LCNB Corp. . . . .	1,400	26,600	Reliant Bancorp, Inc. (b). . . . .	1,500	35,445
LegacyTexas Financial Group, Inc. . . . .	8,048	327,634	Renasant Corp. . . . .	9,461	340,028
Level One Bancorp, Inc. (b). . . . .	700	17,493	Republic Bancorp, Inc. Class A. . . . .	1,500	74,625
Live Oak Bancshares, Inc. (b). . . . .	3,800	65,170	Republic First Bancorp, Inc. (a) . . . . .	7,000	34,370
Macatawa Bank Corp. . . . .	3,900	40,014	S&T Bancorp, Inc. . . . .	5,453	204,378
Mackinac Financial Corp. . . . .	1,400	22,120	Sandy Spring Bancorp, Inc. . . . .	5,497	191,735
MainStreet Bancshares, Inc. (a) . . . . .	1,100	25,069	SB One Bancorp. . . . .	1,100	24,585
Malvern Bancorp, Inc. (a) . . . . .	1,100	24,211	Seacoast Banking Corp. of Florida (a) . . . . .	7,900	200,976
MBT Financial Corp. . . . .	2,700	27,054	Select Bancorp, Inc. (a). . . . .	2,500	28,600
Mercantile Bank Corp. . . . .	2,500	81,450	ServisFirst Bancshares, Inc. . . . .	7,300	250,098
Metropolitan Bank Holding Corp. (a). . . . .	1,000	44,000	Shore Bancshares, Inc. . . . .	1,900	31,046
Mid Penn Bancorp, Inc. . . . .	600	14,970	Sierra Bancorp . . . . .	2,100	56,952
Midland States Bancorp, Inc. . . . .	3,300	88,176	Signature Bank . . . . .	8,574	1,036,082
MidSouth Bancorp, Inc. . . . .	2,200	26,070	Simmons First National Corp. Class A . . . . .	14,486	336,944
MidWestOne Financial Group, Inc. . . . .	1,651	46,162	SmartFinancial, Inc. (a). . . . .	1,700	36,873
MutualFirst Financial, Inc. . . . .	900	30,636	South Plains Financial, Inc. (a) . . . . .	500	8,250
MVB Financial Corp. . . . .	1,400	23,744	South State Corp. . . . .	5,645	415,867
National Bank Holdings Corp. Class A . . . . .	4,500	163,350	Southern First Bancshares, Inc. (a) . . . . .	1,000	39,160
National Bankshares, Inc. . . . .	1,037	40,370	Southern National Bancorp of Virginia, Inc. . . . .	3,000	45,930
NBT Bancorp, Inc. . . . .	6,700	251,317	Southside Bancshares, Inc. . . . .	5,504	178,220
Nicolet Bankshares, Inc. (a) . . . . .	1,200	74,472	Spirit of Texas Bancshares, Inc. (a) (b) . . . . .	1,600	36,000
Northeast Bank (a) . . . . .	1,200	33,096	Sterling Bancorp. . . . .	32,416	689,813
Northrim BanCorp, Inc. . . . .	1,000	35,660	Stock Yards Bancorp, Inc. . . . .	3,500	126,525
Norwood Financial Corp. . . . .	850	29,589	Summit Financial Group, Inc. . . . .	1,600	42,960
Oak Valley Bancorp (b). . . . .	1,100	21,505	Synovus Financial Corp. . . . .	23,554	824,390
OFG Bancorp. . . . .	7,900	187,783	TCF Financial Corp. . . . .	25,700	534,303
Ohio Valley Banc Corp. . . . .	700	26,999	Texas Capital Bancshares, Inc. (a) . . . . .	8,048	493,906
Old Line Bancshares, Inc. . . . .	2,500	66,525	Tompkins Financial Corp. . . . .	2,393	195,269
Old National Bancorp. . . . .	28,161	467,191	Towne Bank . . . . .	10,390	283,439
Old Second Bancorp, Inc. . . . .	4,300	54,911	TriCo Bancshares . . . . .	3,962	149,764
Opus Bank. . . . .	3,000	63,330	TriState Capital Holdings, Inc. (a) . . . . .	3,900	83,226
Origin Bancorp, Inc. (b) . . . . .	2,700	89,100	Triumph Bancorp, Inc. (a) . . . . .	3,800	110,390
Orrstown Financial Services, Inc. . . . .	1,400	30,786	Trustmark Corp. . . . .	10,477	348,360
Pacific Mercantile Bancorp (a) . . . . .	2,500	20,625	UMB Financial Corp. . . . .	7,189	473,180
Pacific Premier Bancorp, Inc. . . . .	9,551	294,935	Umpqua Holdings Corp. . . . .	35,887	595,365
PacWest Bancorp . . . . .	18,415	715,054	Union Bankshares, Inc./Morrisville . . . . .	600	22,206
Park National Corp. . . . .	2,199	218,559	United Bankshares, Inc. . . . .	15,700	582,313
Parke Bancorp, Inc. . . . .	1,120	26,824	United Community Banks, Inc. . . . .	12,561	358,742
PCB Bancorp. . . . .	1,900	32,376	United Security Bancshares . . . . .	2,100	23,919
Peapack Gladstone Financial Corp. . . . .	3,000	84,360	Unity Bancorp, Inc. . . . .	1,200	27,240
Penns Woods Bancorp, Inc. . . . .	647	29,277	Univest Financial Corp. . . . .	4,544	119,325
Peoples Bancorp of North Carolina, Inc. . . . .	730	21,937	Valley National Bancorp . . . . .	51,400	554,092
Peoples Bancorp, Inc. . . . .	2,800	90,328			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Veritex Holdings, Inc. . . . .	8,886	\$ 230,592	Ardelyx, Inc. (a) . . . . .	5,600	\$ 15,064
Washington Trust Bancorp, Inc. . . . .	2,313	120,692	Arena Pharmaceuticals, Inc. (a) . . . . .	7,930	464,936
Webster Financial Corp. . . . .	14,357	685,834	ArQule, Inc. (a) (b) . . . . .	17,100	188,271
WesBanco, Inc. . . . .	8,441	325,401	Array BioPharma, Inc. (a) (b) . . . . .	35,383	1,639,294
West Bancorp, Inc. . . . .	2,300	48,806	Arrowhead Pharmaceuticals, Inc. (a) (b) . . . . .	14,500	384,250
Westamerica Bancorporation . . . . .	4,185	257,838	Assembly Biosciences, Inc. (a) . . . . .	3,100	41,819
Western Alliance Bancorp (a) . . . . .	15,165	678,179	Atara Biotherapeutics, Inc. (a) (b) . . . . .	6,600	132,726
Wintrust Financial Corp. . . . .	9,028	660,489	Athenex, Inc. (a) (b) . . . . .	10,200	201,960
		48,607,178	Athersys, Inc. (a) (b) . . . . .	18,500	31,080
<b>BEVERAGES — 0.3%</b>			Audentes Therapeutics, Inc. (a) . . . . .	7,300	276,378
Boston Beer Co., Inc. Class A (a) (b) . . . . .	1,359	513,376	Avid Bioservices, Inc. (a) . . . . .	7,700	43,120
Celsius Holdings, Inc. (a) (b) . . . . .	2,800	12,432	AvroBio, Inc. (a) . . . . .	2,000	32,520
Coca-Cola Consolidated, Inc. . . . .	743	222,343	Axcella Health, Inc. (a) . . . . .	300	2,793
Craft Brew Alliance, Inc. (a) . . . . .	1,900	26,581	BeyondSpring, Inc. (a) . . . . .	1,700	40,290
Keurig Dr. Pepper, Inc. (b) . . . . .	31,800	919,020	BioCryst Pharmaceuticals, Inc. (a) . . . . .	16,900	64,051
MGP Ingredients, Inc. (b) . . . . .	2,100	139,251	Biohaven Pharmaceutical Holding Co., Ltd. (a) (b) . . . . .	5,000	218,950
National Beverage Corp. (b) . . . . .	1,800	80,334	BioMarin Pharmaceutical, Inc. (a) . . . . .	27,980	2,396,487
New Age Beverages Corp. (a) . . . . .	11,300	52,658	BioSpecifics Technologies Corp. (a) . . . . .	926	55,291
Primo Water Corp. (a) (b) . . . . .	5,300	65,190	BioTime, Inc. (a) (b) . . . . .	17,200	18,920
		2,031,185	Bioxcel Therapeutics, Inc. (a) . . . . .	900	9,864
<b>BIOTECHNOLOGY — 5.1%</b>			Bluebird Bio, Inc. (a) (b) . . . . .	8,819	1,121,777
Abeona Therapeutics, Inc. (a) (b) . . . . .	4,900	23,422	Blueprint Medicines Corp. (a) . . . . .	7,842	739,736
ACADIA Pharmaceuticals, Inc. (a) (b) . . . . .	16,409	438,613	Calithera Biosciences, Inc. (a) . . . . .	4,700	18,330
Acceleron Pharma, Inc. (a) (b) . . . . .	7,000	287,560	Calyxt, Inc. (a) (b) . . . . .	800	9,984
Achillion Pharmaceuticals, Inc. (a) . . . . .	20,300	54,404	Cara Therapeutics, Inc. (a) (b) . . . . .	5,100	109,650
Acorda Therapeutics, Inc. (a) . . . . .	6,800	52,156	CareDx, Inc. (a) . . . . .	6,900	248,331
Adamas Pharmaceuticals, Inc. (a) (b) . . . . .	3,300	20,460	CASI Pharmaceuticals, Inc. (a) (b) . . . . .	7,500	24,000
ADMA Biologics, Inc. (a) (b) . . . . .	2,300	8,901	Catalyst Pharmaceuticals, Inc. (a) (b) . . . . .	14,400	55,296
Aduro Biotech, Inc. (a) . . . . .	9,554	14,713	Celcuity, Inc. (a) (b) . . . . .	1,000	25,000
Adverum Biotechnologies, Inc. (a) . . . . .	8,700	103,443	Cellular Biomedicine Group, Inc. (a) (b) . . . . .	1,700	28,101
Aeglea BioTherapeutics, Inc. (a) . . . . .	3,000	20,550	CEL-SCI Corp. (a) . . . . .	4,100	34,358
Affimed NV (a) . . . . .	9,400	26,978	Checkpoint Therapeutics, Inc. (a) . . . . .	3,600	10,908
Agenus, Inc. (a) . . . . .	13,000	39,000	ChemoCentryx, Inc. (a) . . . . .	6,400	59,520
AgeX Therapeutics, Inc. (a) (b) . . . . .	1,010	3,707	Chimerix, Inc. (a) . . . . .	7,397	31,955
Agius Pharmaceuticals, Inc. (a) (b) . . . . .	8,168	407,420	Clovis Oncology, Inc. (a) (b) . . . . .	7,380	109,741
Aimmune Therapeutics, Inc. (a) (b) . . . . .	7,000	145,740	Coherus Biosciences, Inc. (a) (b) . . . . .	10,500	232,050
Akcea Therapeutics, Inc. (a) (b) . . . . .	2,000	46,900	Concert Pharmaceuticals, Inc. (a) . . . . .	3,100	37,200
Akebia Therapeutics, Inc. (a) (b) . . . . .	18,504	89,559	Constellation Pharmaceuticals, Inc. (a) (b) . . . . .	2,500	30,700
Albireo Pharma, Inc. (a) . . . . .	1,400	45,136	Corbus Pharmaceuticals Holdings, Inc. (a) (b) . . . . .	8,600	59,598
Alder Biopharmaceuticals, Inc. (a) (b) . . . . .	11,452	134,790	Cortexyme, Inc. (a) . . . . .	500	21,255
Aldeyra Therapeutics, Inc. (a) . . . . .	3,500	21,000	Crinetics Pharmaceuticals, Inc. (a) . . . . .	1,400	35,000
Alectro, Inc. (a) (b) . . . . .	900	17,100	Cue Biopharma, Inc. (a) (b) . . . . .	2,900	26,071
Alkermes PLC (a) . . . . .	25,162	567,151	Cyclerion Therapeutics, Inc. (a) . . . . .	2,140	24,503
Allakos, Inc. (a) (b) . . . . .	2,700	116,991	Cytokinetics, Inc. (a) (b) . . . . .	7,400	83,250
Allogene Therapeutics, Inc. (a) (b) . . . . .	6,000	161,100	CytomX Therapeutics, Inc. (a) . . . . .	7,076	79,393
Alnylam Pharmaceuticals, Inc. (a) . . . . .	16,569	1,202,247	Deciphera Pharmaceuticals, Inc. (a) (b) . . . . .	2,300	51,865
AMAG Pharmaceuticals, Inc. (a) (b) . . . . .	5,500	54,945	Denali Therapeutics, Inc. (a) (b) . . . . .	7,300	151,548
Amicus Therapeutics, Inc. (a) (b) . . . . .	35,941	448,544	Dicerna Pharmaceuticals, Inc. (a) . . . . .	8,600	135,450
AnaptysBio, Inc. (a) (b) . . . . .	3,900	220,038	Dynavax Technologies Corp. (a) (b) . . . . .	9,838	39,254
Anavex Life Sciences Corp. (a) . . . . .	6,700	22,579	Eagle Pharmaceuticals, Inc. (a) (b) . . . . .	1,605	89,366
Anika Therapeutics, Inc. (a) (b) . . . . .	2,147	87,211	Editas Medicine, Inc. (a) (b) . . . . .	7,300	180,602
Apellis Pharmaceuticals, Inc. (a) . . . . .	8,300	210,322			
Arcus Biosciences, Inc. (a) (b) . . . . .	4,700	37,365			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Eidos Therapeutics, Inc. (a) (b) . . . . .	2,600	\$ 80,808	Ligand Pharmaceuticals, Inc. (a) (b) . .	2,979	\$ 340,053
Eiger BioPharmaceuticals, Inc. (a) . . .	3,700	39,220	LogicBio Therapeutics, Inc. (a) (b) . .	1,100	14,300
Emergent BioSolutions, Inc. (a) . . . . .	7,300	352,663	MacroGenics, Inc. (a) . . . . .	7,447	126,376
Enanta Pharmaceuticals, Inc. (a) . . . . .	2,700	227,826	Madrigal Pharmaceuticals, Inc.		
Enochian Biosciences, Inc. (a) . . . . .	600	2,700	(a) (b) . . . . .	1,100	115,291
Epizyme, Inc. (a) (b) . . . . .	13,538	169,902	Magenta Therapeutics, Inc. (a) . . . . .	2,300	33,925
Esperion Therapeutics, Inc. (a) (b) . . .	3,600	167,472	MannKind Corp. (a) (b) . . . . .	25,800	29,670
Evelo Biosciences, Inc. (a) (b) . . . . .	1,800	16,164	Marker Therapeutics, Inc. (a) . . . . .	4,200	33,264
Exact Sciences Corp. (a) (b) . . . . .	20,422	2,410,613	Medicines Co. (a) (b) . . . . .	11,059	403,322
Exelixis, Inc. (a) . . . . .	47,785	1,021,165	MediciNova, Inc. (a) (b) . . . . .	5,900	56,817
Fate Therapeutics, Inc. (a) . . . . .	9,700	196,910	MEI Pharma, Inc. (a) . . . . .	10,600	26,500
FibroGen, Inc. (a) (b) . . . . .	12,100	546,678	MeiraGTx Holdings PLC (a) (b) . . . . .	1,900	51,072
Five Prime Therapeutics, Inc. (a) . . . . .	4,947	29,830	Mersana Therapeutics, Inc. (a) (b) . . .	5,600	22,680
Flexion Therapeutics, Inc. (a) (b) . . . . .	5,300	65,190	Millendo Therapeutics, Inc. (a) . . . . .	1,500	17,340
Forty Seven, Inc. (a) (b) . . . . .	2,200	23,320	Minerva Neurosciences, Inc. (a) . . . . .	4,580	25,785
G1 Therapeutics, Inc. (a) (b) . . . . .	5,800	177,828	Mirati Therapeutics, Inc. (a) (b) . . . . .	4,100	422,300
Galectin Therapeutics, Inc. (a) . . . . .	5,000	20,750	Moderna, Inc. (a) . . . . .	4,200	61,488
Genomic Health, Inc. (a) . . . . .	4,500	261,765	Molecular Templates, Inc. (a) . . . . .	1,900	15,865
Geron Corp. (a) (b) . . . . .	25,283	35,649	Momenta Pharmaceuticals, Inc. (a) . . .	15,287	190,323
Global Blood Therapeutics, Inc.			Mustang Bio, Inc. (a) . . . . .	2,000	7,360
(a) (b) . . . . .	8,538	449,099	Myriad Genetics, Inc. (a) . . . . .	11,051	306,997
GlycoMimetics, Inc. (a) (b) . . . . .	5,000	59,600	Natera, Inc. (a) . . . . .	8,700	239,946
Gossamer Bio, Inc. (a) (b) . . . . .	3,900	86,502	Neon Therapeutics, Inc. (a) . . . . .	2,300	10,902
Gritstone Oncology, Inc. (a) (b) . . . . .	5,500	61,270	Neurocrine Biosciences, Inc. (a) . . . . .	14,171	1,196,457
Halozyne Therapeutics, Inc. (a) . . . . .	23,452	402,905	NextCure, Inc. (a) . . . . .	500	7,490
Harpoon Therapeutics, Inc. (a) . . . . .	900	11,700	Novavax, Inc. (a) (b) . . . . .	2,974	17,428
Heron Therapeutics, Inc. (a) (b) . . . . .	10,826	201,255	Oncocyte Corp. (a) . . . . .	3,300	8,217
Homology Medicines, Inc. (a) . . . . .	3,800	74,366	OPKO Health, Inc. (a) (b) . . . . .	49,380	120,487
Hookipa Pharma, Inc. (a) . . . . .	300	2,019	Organogenesis Holdings, Inc. (a) . . . . .	1,600	12,160
ImmunoGen, Inc. (a) . . . . .	22,500	48,825	Palatin Technologies, Inc. (a) (b) . . . . .	30,800	35,728
Immunomedics, Inc. (a) (b) . . . . .	28,672	397,681	PDL BioPharma, Inc. (a) . . . . .	22,755	71,451
Inovio Pharmaceuticals, Inc. (a) (b) . . .	13,811	40,604	Pfenex, Inc. (a) . . . . .	4,500	30,330
Insmed, Inc. (a) (b) . . . . .	12,233	313,165	PhaseBio Pharmaceuticals, Inc. (a) . . .	2,100	27,552
Intellia Therapeutics, Inc. (a) (b) . . . . .	5,100	83,487	Pieris Pharmaceuticals, Inc. (a) . . . . .	8,200	38,540
Intercept Pharmaceuticals, Inc.			PolarityTE, Inc. (a) (b) . . . . .	1,500	8,550
(a) (b) . . . . .	4,117	327,590	Portola Pharmaceuticals, Inc. (a) (b) . .	10,441	283,264
Intrexon Corp. (a) (b) . . . . .	13,941	106,788	Precision BioSciences, Inc. (a) . . . . .	1,400	18,550
Invitae Corp. (a) (b) . . . . .	14,400	338,400	Principia Biopharma, Inc. (a) (b) . . . . .	2,600	86,294
Ionis Pharmaceuticals, Inc. (a) (b) . . . . .	20,273	1,302,946	Progenics Pharmaceuticals, Inc. (a) . . .	13,300	82,061
Iovance Biotherapeutics, Inc. (a) (b) . .	18,000	441,360	Protagonist Therapeutics, Inc. (a) . . . . .	2,400	29,064
Ironwood Pharmaceuticals, Inc.			Prothena Corp. PLC (a) . . . . .	6,300	66,591
(a) (b) . . . . .	24,100	263,654	PTC Therapeutics, Inc. (a) . . . . .	9,400	423,000
Jounce Therapeutics, Inc. (a) . . . . .	1,700	8,415	Puma Biotechnology, Inc. (a) (b) . . . . .	4,507	57,284
Kadmon Holdings, Inc. (a) (b) . . . . .	14,500	29,870	Ra Pharmaceuticals, Inc. (a) . . . . .	5,500	165,385
KalVista Pharmaceuticals, Inc. (a) . . . . .	1,800	39,870	Radius Health, Inc. (a) (b) . . . . .	7,115	173,321
Karyopharm Therapeutics, Inc.			Recro Pharma, Inc. (a) . . . . .	2,900	29,493
(a) (b) . . . . .	7,100	42,529	REGENXBIO, Inc. (a) (b) . . . . .	5,100	261,987
Kezar Life Sciences, Inc. (a) (b) . . . . .	2,000	15,420	Repligen Corp. (a) . . . . .	7,400	636,030
Kindred Biosciences, Inc. (a) . . . . .	5,600	46,648	Replimenu Group, Inc. (a) (b) . . . . .	1,900	27,854
Kiniksa Pharmaceuticals Ltd. Class A			Retrophin, Inc. (a) . . . . .	6,400	128,576
(a) (b) . . . . .	1,900	25,726	Rhythm Pharmaceuticals, Inc. (a) . . . . .	4,300	94,600
Kodiak Sciences, Inc. (a) . . . . .	5,100	59,670	Rigel Pharmaceuticals, Inc. (a) (b) . . .	26,500	69,165
Krystal Biotech, Inc. (a) . . . . .	1,400	56,378	Rocket Pharmaceuticals, Inc. (a) (b) . .	3,700	55,500
Kura Oncology, Inc. (a) . . . . .	4,500	88,605	Rubius Therapeutics, Inc. (a) (b) . . . . .	5,200	81,796
La Jolla Pharmaceutical Co. (a) (b) . . .	3,400	31,450	Sage Therapeutics, Inc. (a) (b) . . . . .	7,874	1,441,651
Lexicon Pharmaceuticals, Inc. (a) (b) . .	6,521	41,017	Sangamo Therapeutics, Inc. (a) (b) . .	18,000	193,860

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sarepta Therapeutics, Inc. (a) (b) . . . . .	11,247	\$ 1,708,982	Insteel Industries, Inc. . . . .	2,700	\$ 56,214
Savara, Inc. (a) . . . . .	4,500	10,665	JELD-WEN Holding, Inc. (a) . . . . .	10,700	227,161
Scholar Rock Holding Corp. (a) (b) . . . . .	2,300	36,478	Lennox International, Inc. . . . .	5,523	1,518,825
Seattle Genetics, Inc. (a) (b) . . . . .	17,520	1,212,559	Masonite International Corp. (a) . . . . .	4,193	220,887
Seres Therapeutics, Inc. (a) (b) . . . . .	3,246	10,452	Owens Corning. . . . .	16,816	978,691
Solid Biosciences, Inc. (a) (b) . . . . .	1,700	9,775	Patrick Industries, Inc. (a) . . . . .	3,600	177,084
Sorrento Therapeutics, Inc. (a) (b) . . . . .	18,100	48,327	PGT Innovations, Inc. (a) . . . . .	9,100	152,152
Spark Therapeutics, Inc. (a) . . . . .	4,942	505,962	Quanex Building Products Corp. . . . .	5,068	95,734
Spectrum Pharmaceuticals, Inc. (a) . . . . .	15,562	133,989	Resideo Technologies, Inc. (a) . . . . .	19,700	431,824
Spero Therapeutics, Inc. (a) . . . . .	1,100	12,661	Simpson Manufacturing Co., Inc. . . . .	7,300	485,158
Stemline Therapeutics, Inc. (a) (b) . . . . .	6,000	91,920	Trex Co., Inc. (a) (b) . . . . .	9,498	681,007
Sutro Biopharma, Inc. (a) . . . . .	800	9,104	Universal Forest Products, Inc. . . . .	9,609	365,719
Syndax Pharmaceuticals, Inc. (a) . . . . .	2,400	22,344			
Synlogic, Inc. (a) (b) . . . . .	2,500	22,750			8,093,669
Synthorx, Inc. (a) (b) . . . . .	1,200	16,212	<b>CAPITAL MARKETS — 1.8%</b>		
Syros Pharmaceuticals, Inc. (a) (b) . . . . .	3,800	35,188	Ares Management Corp. Class A . . . . .	10,000	261,700
TCR2 Therapeutics, Inc. (a) . . . . .	300	4,293	Artisan Partners Asset Management, Inc. Class A . . . . .	7,555	207,914
TG Therapeutics, Inc. (a) (b) . . . . .	12,300	106,395	Associated Capital Group, Inc. Class A (b) . . . . .	300	11,220
Tocagen, Inc. (a) . . . . .	3,300	22,044	B. Riley Financial, Inc. (b) . . . . .	3,334	69,547
Translate Bio, Inc. (a) (b) . . . . .	4,700	59,361	BGC Partners, Inc. Class A . . . . .	43,300	226,459
Turning Point Therapeutics I (a) . . . . .	1,000	40,700	Blucora, Inc. (a) . . . . .	7,700	233,849
Twist Bioscience Corp. (a) (b) . . . . .	3,300	95,733	BrightSphere Investment Group PLC . . . . .	12,900	147,189
Tyme Technologies, Inc. (a) (b) . . . . .	15,500	18,910	Cohen & Steers, Inc. . . . .	3,509	180,503
Ultragenyx Pharmaceutical, Inc. (a) (b) . . . . .	8,365	531,177	Cowen, Inc. Class A (a) (b) . . . . .	4,250	73,057
United Therapeutics Corp. (a) . . . . .	6,897	538,380	Diamond Hill Investment Group, Inc. . . . .	503	71,285
UNITY Biotechnology, Inc. (a) (b) . . . . .	3,700	35,150	Donnelley Financial Solutions, Inc. (a) . . . . .	5,312	70,862
UroGen Pharma, Ltd. (a) . . . . .	2,900	104,226	Eaton Vance Corp. . . . .	17,456	752,877
Vanda Pharmaceuticals, Inc. (a) . . . . .	8,100	114,129	Evercore, Inc. Class A . . . . .	6,443	570,657
VBI Vaccines, Inc. (a) . . . . .	13,100	15,327	FactSet Research Systems, Inc. (b) . . . . .	5,873	1,682,967
Veracyte, Inc. (a) . . . . .	7,200	205,272	Federated Investors, Inc. Class B . . . . .	15,400	500,500
Vericel Corp. (a) (b) . . . . .	7,000	132,230	Focus Financial Partners, Inc. Class A (a) . . . . .	4,200	114,702
Viking Therapeutics, Inc. (a) (b) . . . . .	9,600	79,680	GAIN Capital Holdings, Inc. (b) . . . . .	4,000	16,520
Voyager Therapeutics, Inc. (a) . . . . .	3,400	92,548	GAMCO Investors, Inc. Class A . . . . .	551	10,563
X4 Pharmaceuticals, Inc. (a) . . . . .	148	2,220	Greenhill & Co., Inc. (b) . . . . .	2,817	38,283
XBiotech, Inc. (a) . . . . .	2,600	19,708	Hamilton Lane, Inc. Class A . . . . .	3,700	211,122
Xencor, Inc. (a) (b) . . . . .	7,385	302,268	Houlihan Lokey, Inc. . . . .	5,400	240,462
Y-mAbs Therapeutics, Inc. (a) (b) . . . . .	3,900	89,193	Interactive Brokers Group, Inc. Class A . . . . .	11,819	640,590
ZIOPHARM Oncology, Inc. (a) (b) . . . . .	25,200	146,916	INTL. FCStone, Inc. (a) . . . . .	2,400	95,016
		41,811,688	Janus Henderson Group PLC . . . . .	25,700	549,980
<b>BUILDING PRODUCTS — 1.0%</b>			Ladenburg Thalmann Financial Services, Inc. . . . .	15,000	51,450
AAON, Inc. (b) . . . . .	6,600	331,188	Lazard, Ltd. Class A . . . . .	16,802	577,821
Advanced Drainage Systems, Inc. . . . .	5,800	190,182	Legg Mason, Inc. . . . .	13,600	520,608
American Woodmark Corp. (a) . . . . .	2,259	191,157	LPL Financial Holdings, Inc. . . . .	13,007	1,060,981
Apogee Enterprises, Inc. . . . .	4,309	187,183	Moelis & Co. Class A . . . . .	7,000	244,650
Armstrong Flooring, Inc. (a) . . . . .	3,077	30,308	Morningstar, Inc. . . . .	3,192	461,691
Armstrong World Industries, Inc. . . . .	7,955	773,226	Och-Ziff Capital Management Group, Inc. Class A . . . . .	2,600	59,696
Builders FirstSource, Inc. (a) . . . . .	17,800	300,108	Oppenheimer Holdings, Inc. Class A . . . . .	1,400	38,108
Caesarstone, Ltd. (b) . . . . .	3,327	50,005	Piper Jaffray Cos. . . . .	2,300	170,821
Continental Building Products, Inc. (a) . . . . .	6,000	159,420	PJT Partners, Inc. Class A . . . . .	3,669	148,668
Cornerstone Building Brands, Inc. (a) . . . . .	6,228	36,309			
CSW Industrials, Inc. . . . .	2,337	159,267			
Gibraltar Industries, Inc. (a) . . . . .	5,000	201,800			
Griffon Corp. . . . .	5,500	93,060			

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Pzena Investment Management, Inc.			Rayonier Advanced Materials, Inc.		
Class A . . . . .	2,600	\$ 22,334	(b) . . . . .	7,700	\$ 49,973
Safeguard Scientifics, Inc. (a) . . . . .	3,000	36,210	RPM International, Inc. . . . .	20,185	1,233,505
SEI Investments Co. . . . .	20,187	1,132,491	Scotts Miracle-Gro Co. (b) . . . . .	6,433	633,651
Siebert Financial Corp. (a) . . . . .	900	8,100	Sensient Technologies Corp. . . . .	6,819	501,060
Silvercrest Asset Management Group,			Stepan Co. . . . .	3,282	301,649
Inc. Class A . . . . .	1,100	15,433	Trecora Resources (a) . . . . .	3,100	29,667
Stifel Financial Corp. . . . .	10,754	635,131	Tredegar Corp. . . . .	4,107	68,258
TD Ameritrade Holding Corp. . . . .	42,784	2,135,777	Trinseo SA . . . . .	6,874	291,045
Value Line, Inc. . . . .	100	2,751	Tronox Holdings PLC Class A (a) . . . . .	14,569	186,192
Virtu Financial, Inc. Class A (b) . . . . .	6,600	143,748	Valhi, Inc. . . . .	3,700	10,989
Virtus Investment Partners, Inc. . . . .	1,046	112,340	Valvoline, Inc. . . . .	30,194	589,689
Waddell & Reed Financial, Inc.			Westlake Chemical Corp. . . . .	5,496	381,752
Class A (b) . . . . .	11,839	197,356	WR Grace & Co. . . . .	8,976	683,163
Westwood Holdings Group, Inc. . . . .	1,205	42,416			<u>14,803,045</u>
WisdomTree Investments, Inc. (b) . . . . .	20,900	128,953			
		<u>14,925,358</u>	<b>COMMERCIAL SERVICES &amp; SUPPLIES —</b>		
<b>CHEMICALS — 1.8%</b>			<b>1.4%</b>		
Advanced Emissions Solutions, Inc.			ABM Industries, Inc. . . . .	10,600	424,000
(b) . . . . .	2,800	35,392	ACCO Brands Corp. . . . .	16,316	128,407
AdvanSix, Inc. (a) . . . . .	4,800	117,264	ADT, Inc. (b) . . . . .	16,800	102,816
American Vanguard Corp. . . . .	4,452	68,605	Advanced Disposal Services, Inc. (a) . . . . .	11,600	370,156
Amyris, Inc. (a) (b) . . . . .	5,200	18,512	Brady Corp. Class A . . . . .	8,000	394,560
Ashland Global Holdings, Inc. . . . .	9,731	778,188	BrightView Holdings, Inc. (a) (b) . . . . .	4,700	87,937
Axalta Coating Systems, Ltd. (a) . . . . .	32,302	961,631	Brink's Co. . . . .	8,014	650,577
Balchem Corp. . . . .	5,095	509,347	Casella Waste Systems, Inc. Class A		
Cabot Corp. . . . .	9,398	448,379	(a) . . . . .	7,400	293,262
Chase Corp. . . . .	1,133	121,956	CECO Environmental Corp. (a) . . . . .	4,456	42,733
Chemours Co. . . . .	25,643	615,432	Charah Solutions, Inc. (a) . . . . .	900	4,950
Element Solutions, Inc. (a) . . . . .	35,700	369,138	Cimpress NV (a) (b) . . . . .	3,661	332,748
Ferro Corp. (a) . . . . .	13,109	207,122	Clean Harbors, Inc. (a) . . . . .	8,411	598,022
Flotek Industries, Inc. (a) . . . . .	8,300	27,473	CompX International, Inc. . . . .	200	3,380
FutureFuel Corp. . . . .	3,800	44,422	Covanta Holding Corp. . . . .	18,900	338,499
GCP Applied Technologies, Inc. (a) . . . . .	8,397	190,108	Deluxe Corp. . . . .	7,376	299,908
Hawkins, Inc. . . . .	1,500	65,115	Ennis, Inc. . . . .	3,900	80,028
HB Fuller Co. . . . .	8,099	375,794	Healthcare Services Group, Inc. (b) . . . . .	11,865	359,747
Huntsman Corp. . . . .	36,134	738,579	Heritage-Crystal Clean, Inc. (a) . . . . .	2,200	57,882
Ingevity Corp. (a) . . . . .	6,838	719,152	Herman Miller, Inc. . . . .	9,400	420,180
Innophos Holdings, Inc. . . . .	3,000	87,330	HNI Corp. . . . .	6,989	247,271
Innospec, Inc. . . . .	3,917	357,387	IAA, Inc. (a) . . . . .	21,765	844,047
Intrepid Potash, Inc. (a) . . . . .	14,000	47,040	Interface, Inc. . . . .	9,500	145,635
Koppers Holdings, Inc. (a) . . . . .	3,200	93,952	KAR Auction Services, Inc. . . . .	20,765	519,125
Kraton Corp. (a) . . . . .	4,900	152,243	Kimball International, Inc. Class B . . . . .	5,700	99,351
Kronos Worldwide, Inc. . . . .	3,300	50,556	Knoll, Inc. . . . .	7,790	179,014
Livent Corp. (a) (b) . . . . .	23,500	162,620	LSC Communications, Inc. (b) . . . . .	4,912	18,027
LSB Industries, Inc. (a) . . . . .	2,700	10,530	Matthews International Corp.		
Marrone Bio Innovations, Inc. (a) . . . . .	6,700	10,050	Class A . . . . .	4,931	171,845
Minerals Technologies, Inc. . . . .	5,643	301,957	McGrath RentCorp . . . . .	3,800	236,170
NewMarket Corp. . . . .	1,049	420,586	Mobile Mini, Inc. . . . .	7,000	213,010
Olin Corp. . . . .	26,400	578,424	MSA Safety, Inc. . . . .	5,421	571,319
OMNOVA Solutions, Inc. (a) . . . . .	6,400	39,872	Multi-Color Corp. . . . .	2,121	105,986
Orion Engineered Carbons SA . . . . .	9,300	199,113	NL Industries, Inc. (a) . . . . .	1,000	3,650
PolyOne Corp. . . . .	12,833	402,828	NRC Group Holdings Corp. (a) . . . . .	1,600	17,792
PQ Group Holdings, Inc. (a) . . . . .	5,800	91,930	PICO Holdings, Inc. (a) . . . . .	2,700	31,374
Quaker Chemical Corp. . . . .	2,092	424,425	Pitney Bowes, Inc. (b) . . . . .	29,764	127,390
			Quad/Graphics, Inc. (b) . . . . .	4,600	36,386
			RR Donnelley & Sons Co. . . . .	10,333	20,356

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SP Plus Corp. (a) . . . . .	3,600	\$ 114,948	Granite Construction, Inc. . . . .	7,079	\$ 341,066
Steelcase, Inc. Class A . . . . .	13,500	230,850	Great Lakes Dredge & Dock Corp.		
Stericycle, Inc. (a) (b) . . . . .	14,100	673,275	(a) . . . . .	9,000	99,360
Team, Inc. (a) . . . . .	4,700	72,004	IES Holdings, Inc. (a) . . . . .	1,300	24,505
Tetra Tech, Inc. . . . .	8,480	666,104	MasTec, Inc. (a) (b) . . . . .	9,376	483,145
UniFirst Corp. . . . .	2,508	472,934	MYR Group, Inc. (a) . . . . .	2,600	97,110
US Ecology, Inc. . . . .	3,496	208,152	Northwest Pipe Co. (a) . . . . .	1,400	36,092
Viad Corp. . . . .	3,454	228,793	NVS Global, Inc. (a) . . . . .	1,500	122,100
VSE Corp. . . . .	1,280	36,723	Primoris Services Corp. . . . .	6,486	135,752
		11,281,323	Sterling Construction Co., Inc. (a) . . .	3,900	52,338
			Tutor Perini Corp. (a) (b) . . . . .	5,900	81,833
<b>COMMUNICATIONS EQUIPMENT — 0.8%</b>			Valmont Industries, Inc. . . . .	3,516	445,864
Acacia Communications, Inc. (a) . . . .	5,800	273,528	Willscot Corp. (a) . . . . .	9,200	138,368
ADTRAN, Inc. . . . .	7,700	117,425			5,630,483
Aerohive Networks, Inc. (a) . . . . .	5,200	23,036	<b>CONSTRUCTION MATERIALS — 0.1%</b>		
Applied Optoelectronics, Inc. (a) (b) .	2,700	27,756	Eagle Materials, Inc. . . . .	7,378	683,940
CalAmp Corp. (a) . . . . .	5,000	58,400	Forterra, Inc. (a) (b) . . . . .	2,300	11,431
Calix, Inc. (a) . . . . .	6,600	43,296	Summit Materials, Inc. Class A		
Casa Systems, Inc. (a) . . . . .	3,800	24,434	(a) (b) . . . . .	18,012	346,731
Ciena Corp. (a) . . . . .	24,891	1,023,767	United States Lime & Minerals, Inc. .	321	25,680
Clearfield, Inc. (a) . . . . .	1,800	23,850	US Concrete, Inc. (a) (b) . . . . .	2,540	126,213
CommScope Holding Co., Inc. (a) . . .	31,634	497,603			1,193,995
Comtech Telecommunications Corp. . .	3,700	104,007	<b>CONSUMER FINANCE — 0.8%</b>		
DASAN Zhone Solutions, Inc. (a) . . . .	700	9,093	Ally Financial, Inc. . . . .	62,375	1,933,001
Digi International, Inc. (a) . . . . .	3,970	50,340	Credit Acceptance Corp. (a) (b) . . . . .	1,673	809,448
EchoStar Corp. Class A (a) . . . . .	8,038	356,244	Curo Group Holdings Corp. (a) (b) . . .	1,700	18,785
Extreme Networks, Inc. (a) . . . . .	17,600	113,872	Elevate Credit, Inc. (a) . . . . .	3,300	13,596
Finisar Corp. (a) . . . . .	18,700	427,669	Encore Capital Group, Inc. (a) (b) . . .	4,892	165,692
Harmonic, Inc. (a) . . . . .	13,400	74,370	Enova International, Inc. (a) . . . . .	5,200	119,860
Infinera Corp. (a) (b) . . . . .	23,000	66,930	EZCORP, Inc. Class A (a) (b) . . . . .	8,000	75,760
Inseego Corp. (a) . . . . .	6,900	33,051	FirstCash, Inc. . . . .	6,578	657,932
InterDigital, Inc. . . . .	5,438	350,207	Green Dot Corp. Class A (a) . . . . .	7,700	376,530
KVH Industries, Inc. (a) . . . . .	2,366	25,718	LendingClub Corp. (a) . . . . .	51,533	169,028
Lumentum Holdings, Inc. (a) . . . . .	12,573	671,524	Medallion Financial Corp. (a) . . . . .	3,200	21,568
NETGEAR, Inc. (a) . . . . .	5,000	126,450	Navient Corp. . . . .	33,000	450,450
NetScout Systems, Inc. (a) . . . . .	12,007	304,858	Nelnet, Inc. Class A . . . . .	2,914	172,567
Plantronics, Inc. . . . .	5,248	194,386	OneMain Holdings, Inc. . . . .	10,262	346,958
Ribbon Communications, Inc. (a) . . . .	7,900	38,631	PRA Group, Inc. (a) . . . . .	7,014	197,374
TESSCO Technologies, Inc. . . . .	1,000	17,860	Regional Management Corp. (a) . . . . .	1,400	36,918
Ubiquiti Networks, Inc. (b) . . . . .	2,404	316,126	Santander Consumer USA Holdings,		
ViaSat, Inc. (a) . . . . .	9,111	736,351	Inc. . . . .	16,616	398,119
Viavi Solutions, Inc. (a) . . . . .	36,300	482,427	SLM Corp. . . . .	67,700	658,044
		6,613,209	World Acceptance Corp. (a) . . . . .	971	159,351
					6,780,981
<b>CONSTRUCTION &amp; ENGINEERING — 0.7%</b>			<b>CONTAINERS &amp; PACKAGING — 0.8%</b>		
AECOM (a) . . . . .	24,459	925,773	AptarGroup, Inc. . . . .	10,043	1,248,747
Aegion Corp. (a) . . . . .	5,000	92,000	Ardagh Group SA . . . . .	2,800	49,000
Ameresco, Inc. Class A (a) . . . . .	2,800	41,244	Berry Global Group, Inc. (a) . . . . .	21,286	1,119,431
Arcosa, Inc. . . . .	7,889	296,863	Crown Holdings, Inc. (a) . . . . .	20,379	1,245,157
Argan, Inc. . . . .	2,244	91,017	Graphic Packaging Holding Co. . . . .	46,042	643,667
Comfort Systems USA, Inc. . . . .	5,943	303,034	Greif, Inc. Class A . . . . .	4,000	130,200
Concrete Pumping Holdings, Inc. (a) . .	1,700	8,704	Greif, Inc. Class B . . . . .	800	34,920
Construction Partners, Inc. Class A			Myers Industries, Inc. . . . .	5,400	104,058
(a) . . . . .	1,900	28,538	Owens-Illinois, Inc. . . . .	25,528	440,868
Dycom Industries, Inc. (a) . . . . .	4,852	285,637			
EMCOR Group, Inc. . . . .	8,653	762,329			
Fluor Corp. . . . .	21,900	737,811			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Silgan Holdings, Inc. . . . .	12,468	\$ 381,521	Cogent Communications Holdings, Inc. . . . .	6,696	\$ 397,475
Sonoco Products Co. . . . .	15,591	1,018,716	Consolidated Communications Holdings, Inc. (b). . . . .	10,849	53,486
UFP Technologies, Inc. (a). . . . .	1,000	41,610	Frontier Communications Corp. (a) (b) . . . . .	16,457	28,800
		<u>6,457,895</u>	GCI Liberty, Inc. Class A (a) . . . . .	15,396	946,238
<b>DISTRIBUTORS — 0.2%</b>			IDT Corp. Class B (a) . . . . .	2,600	24,622
Core-Mark Holding Co., Inc. . . . .	7,352	292,021	Intelsat SA (a) (b) . . . . .	11,347	220,699
Funko, Inc. Class A (a) (b). . . . .	2,700	65,394	Iridium Communications, Inc. (a) . . . . .	15,319	356,320
Greenlane Holdings, Inc. Class A (a) . . . . .	1,000	9,590	Ooma, Inc. (a) (b) . . . . .	2,800	29,344
Pool Corp. . . . .	6,035	1,152,685	ORBCOMM, Inc. (a) . . . . .	11,600	84,100
Weyco Group, Inc. . . . .	943	25,188	Pareteum Corp. (a) . . . . .	16,700	43,587
		<u>1,544,878</u>	pdvWireless, Inc. (a) . . . . .	1,500	70,500
<b>DIVERSIFIED CONSUMER SERVICES — 1.1%</b>			Vonage Holdings Corp. (a) . . . . .	35,500	402,215
Adtalem Global Education, Inc. (a) . . . . .	9,200	414,460	Zayo Group Holdings, Inc. (a) . . . . .	35,424	1,165,804
American Public Education, Inc. (a) . . . . .	2,400	70,992			<u>4,136,962</u>
Bright Horizons Family Solutions, Inc. (a) . . . . .	8,994	1,356,925	<b>ELECTRIC UTILITIES — 1.1%</b>		
Career Education Corp. (a) . . . . .	11,600	221,212	ALLETE, Inc. . . . .	8,222	684,153
Carriage Services, Inc. . . . .	2,600	49,426	Avangrid, Inc. . . . .	9,000	454,500
Chegg, Inc. (a) (b) . . . . .	18,200	702,338	El Paso Electric Co. . . . .	6,463	422,680
Collectors Universe, Inc. . . . .	1,200	25,608	Genie Energy, Ltd. Class B . . . . .	2,200	23,430
frontdoor, Inc. (a) . . . . .	13,606	592,541	Hawaiian Electric Industries, Inc. . . . .	17,683	770,095
Graham Holdings Co. Class B . . . . .	657	453,350	IDACORP, Inc. . . . .	7,899	793,297
Grand Canyon Education, Inc. (a) . . . . .	7,669	897,427	MGE Energy, Inc. . . . .	5,562	406,471
Houghton Mifflin Harcourt Co. (a) . . . . .	15,900	91,584	OGE Energy Corp. . . . .	31,283	1,331,404
K12, Inc. (a) . . . . .	5,900	179,419	Otter Tail Corp. . . . .	6,376	336,716
Laureate Education, Inc. Class A (a) . . . . .	14,900	234,079	PG&E Corp. (a) . . . . .	83,400	1,911,528
OneSpaWorld Holdings, Ltd. (a) . . . . .	7,100	110,050	PNM Resources, Inc. . . . .	12,751	649,153
Regis Corp. (a) . . . . .	4,707	78,136	Portland General Electric Co. . . . .	14,521	786,603
Select Interior Concepts, Inc. Class A (a) . . . . .	3,300	38,445	Spark Energy, Inc. Class A. . . . .	1,400	15,666
Service Corp. International . . . . .	28,100	1,314,518			<u>8,585,696</u>
ServiceMaster Global Holdings, Inc. (a) . . . . .	21,412	1,115,351	<b>ELECTRICAL EQUIPMENT — 0.9%</b>		
Sotheby's (a) (b) . . . . .	5,309	308,612	Acuity Brands, Inc. . . . .	6,241	860,696
Strategic Education, Inc. . . . .	3,386	602,708	Allied Motion Technologies, Inc. . . . .	1,062	40,250
Weight Watchers International, Inc. (a) (b) . . . . .	7,300	139,430	American Superconductor Corp. (a) . . . . .	3,300	30,624
		<u>8,996,611</u>	Atkore International Group, Inc. (a) . . . . .	7,900	204,373
<b>DIVERSIFIED FINANCIAL SERVICES — 0.4%</b>			AZZ, Inc. . . . .	4,040	185,921
AXA Equitable Holdings, Inc. . . . .	45,700	955,130	Bloom Energy Corp. Class A (a) . . . . .	8,600	105,522
Banco Latinoamericano de Comercio Exterior SA Class E . . . . .	4,800	99,984	Encore Wire Corp. . . . .	3,254	190,619
Cannae Holdings, Inc. (a) . . . . .	11,500	333,270	Energous Corp. (a) (b) . . . . .	3,500	15,295
FGL Holdings . . . . .	23,100	194,040	EnerSys . . . . .	6,941	475,459
GWG Holdings, Inc. . . . .	300	2,142	Generac Holdings, Inc. (a) . . . . .	9,649	669,737
Marlin Business Services Corp. . . . .	1,400	34,902	GrafTech International, Ltd. (b) . . . . .	9,200	105,800
On Deck Capital, Inc. (a) . . . . .	7,500	31,125	Hubbell, Inc. . . . .	8,481	1,105,922
Voya Financial, Inc. . . . .	22,550	1,247,015	nVent Electric PLC . . . . .	24,500	607,355
		<u>2,897,608</u>	Plug Power, Inc. (a) (b) . . . . .	34,300	77,175
<b>DIVERSIFIED TELECOMMUNICATION SERVICES — 0.5%</b>			Powell Industries, Inc. . . . .	1,300	49,400
ATN International, Inc. . . . .	1,599	92,310	Preformed Line Products Co. . . . .	400	22,208
Bandwidth, Inc. Class A (a) . . . . .	2,500	187,550	Regal Beloit Corp. . . . .	6,676	545,496
Cincinnati Bell, Inc. (a) . . . . .	6,851	33,912	Sensata Technologies Holding PLC (a) . . . . .	24,867	1,218,483
			Sunrun, Inc. (a) (b) . . . . .	18,300	343,308
			Thermon Group Holdings, Inc. (a) . . . . .	5,100	130,815
			TPI Composites, Inc. (a) . . . . .	5,200	128,544

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Vicor Corp. (a) . . . . .	2,770	\$ 86,009	Vishay Intertechnology, Inc. . . . .	21,245	\$ 350,967
Vivint Solar, Inc. (a) (b) . . . . .	6,300	45,990	Vishay Precision Group, Inc. (a) . . . . .	1,600	65,008
		<u>7,245,001</u>	Wrap Technologies, Inc. (a) . . . . .	1,200	7,464
			Zebra Technologies Corp. Class A (a) . . . . .	8,508	1,782,341
<b>ELECTRONIC EQUIPMENT, INSTRUMENTS</b>					
<b>&amp; COMPONENTS — 2.6%</b>					
Airgain, Inc. (a) . . . . .	1,400	19,810	<b>ENERGY EQUIPMENT &amp; SERVICES — 0.7%</b>		
Akoustis Technologies, Inc. (a) . . . . .	3,900	24,960	Apergy Corp. (a) . . . . .	12,400	415,896
Anixter International, Inc. (a) . . . . .	4,686	279,801	Archrock, Inc. . . . .	20,000	212,000
Arlo Technologies, Inc. (a) . . . . .	11,617	46,584	C&J Energy Services, Inc. (a) . . . . .	9,783	115,244
Arrow Electronics, Inc. (a) . . . . .	13,710	977,112	Cactus, Inc. Class A (a) . . . . .	7,900	261,648
Avnet, Inc. . . . .	16,530	748,313	Covia Holdings Corp. (a) (b) . . . . .	4,880	9,565
AVX Corp. . . . .	7,300	121,180	Diamond Offshore Drilling, Inc.		
Badger Meter, Inc. . . . .	4,576	273,142	(a) (b) . . . . .	10,000	88,700
Bel Fuse, Inc. Class B . . . . .	1,400	24,038	DMC Global, Inc. . . . .	2,300	145,705
Belden, Inc. (b) . . . . .	6,463	385,001	Dril-Quip, Inc. (a) . . . . .	5,675	272,400
Benchmark Electronics, Inc. . . . .	6,980	175,338	Era Group, Inc. (a) . . . . .	3,000	25,020
CDW Corp. . . . .	22,687	2,518,257	Exterran Corp. (a) . . . . .	5,100	72,522
Coda Octopus Group, Inc. (a) . . . . .	700	9,135	Forum Energy Technologies, Inc. (a) . . . . .	11,939	40,831
Cognex Corp. . . . .	25,661	1,231,215	Frank's International NV (a) . . . . .	19,700	107,562
Coherent, Inc. (a) . . . . .	3,908	532,934	FTS International, Inc. (a) . . . . .	4,700	26,226
Control4 Corp. (a) . . . . .	4,212	100,035	Geospace Technologies Corp. (a) . . . . .	2,100	31,731
CTS Corp. . . . .	5,200	143,416	Helix Energy Solutions Group, Inc.		
Daktronics, Inc. . . . .	5,245	32,362	(a) . . . . .	22,609	195,116
Dolby Laboratories, Inc. Class A . . . . .	10,179	657,563	Independence Contract Drilling, Inc.		
ePlus, Inc. (a) . . . . .	2,160	148,910	(a) . . . . .	6,400	10,112
Fabrinet (a) . . . . .	6,300	312,921	Keane Group, Inc. (a) . . . . .	7,800	52,416
FARO Technologies, Inc. (a) . . . . .	2,700	141,966	KLX Energy Services Holdings, Inc.		
Fitbit, Inc. Class A (a) (b) . . . . .	33,809	148,760	(a) . . . . .	3,197	65,315
II-VI, Inc. (a) (b) . . . . .	10,084	368,671	Liberty Oilfield Services, Inc.		
Insight Enterprises, Inc. (a) . . . . .	5,552	323,126	Class A (b) . . . . .	6,900	111,642
Iteris, Inc. (a) . . . . .	3,100	16,027	Mammoth Energy Services, Inc. (b) . . . . .	1,800	12,384
Itron, Inc. (a) . . . . .	5,699	356,586	Matrix Service Co. (a) . . . . .	4,200	85,092
Jabil, Inc. . . . .	23,300	736,280	McDermott International, Inc. (a) (b) . . . . .	28,232	272,721
KEMET Corp. . . . .	9,000	169,290	Nabors Industries, Ltd. . . . .	54,899	159,207
Kimball Electronics, Inc. (a) . . . . .	3,744	60,803	National Energy Services Reunited		
Knowles Corp. (a) . . . . .	13,768	252,092	Corp. (a) . . . . .	3,700	32,190
Littelfuse, Inc. . . . .	3,931	695,433	Natural Gas Services Group, Inc. (a) . . . . .	1,900	31,350
Methode Electronics, Inc. . . . .	5,749	164,249	NCS Multistage Holdings, Inc.		
MTS Systems Corp. . . . .	2,843	166,401	(a) (b) . . . . .	1,200	4,260
Napco Security Technologies, Inc. (a) . . . . .	1,800	53,424	Newpark Resources, Inc. (a) . . . . .	13,600	100,912
National Instruments Corp. . . . .	20,393	856,302	Nine Energy Service, Inc. (a) . . . . .	2,400	41,592
nLight, Inc. (a) (b) . . . . .	6,000	115,200	Noble Corp. PLC (a) . . . . .	38,700	72,369
Novanta, Inc. (a) . . . . .	5,200	490,360	Oceanenergy International, Inc. (a) . . . . .	15,581	317,697
OSI Systems, Inc. (a) . . . . .	2,697	303,763	Oil States International, Inc. (a) . . . . .	9,567	175,076
PAR Technology Corp. (a) . . . . .	1,700	47,940	Pacific Drilling SA (a) . . . . .	4,700	59,220
Park Electrochemical Corp. . . . .	2,800	46,732	Parker Drilling Co. (a) . . . . .	1,500	30,420
PC Connection, Inc. . . . .	1,700	59,466	Patterson-UTI Energy, Inc. . . . .	34,400	395,944
PCM, Inc. (a) . . . . .	1,500	52,560	ProPetro Holding Corp. (a) . . . . .	12,600	260,820
Plexus Corp. (a) . . . . .	4,900	286,013	RigNet, Inc. (a) . . . . .	2,100	21,168
Rogers Corp. (a) . . . . .	2,921	504,106	RPC, Inc. (b) . . . . .	8,732	62,958
Sanmina Corp. (a) . . . . .	10,910	330,355	SEACOR Holdings, Inc. (a) . . . . .	2,668	126,757
ScanSource, Inc. (a) . . . . .	3,909	127,277	SEACOR Marine Holdings, Inc. (a) . . . . .	2,473	36,996
SYNNEX Corp. . . . .	6,768	665,971	Seadrill, Ltd. (a) . . . . .	9,100	37,856
Tech Data Corp. (a) . . . . .	5,782	604,797	Select Energy Services, Inc. Class A		
Trimble, Inc. (a) . . . . .	39,381	1,776,477	(a) . . . . .	9,300	107,973
TTM Technologies, Inc. (a) . . . . .	14,900	151,980	Smart Sand, Inc. (a) . . . . .	2,600	6,344

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Solaris Oilfield Infrastructure, Inc.			Armada Hoffler Properties, Inc.		
Class A (b) . . . . .	4,100	\$ 61,418	REIT . . . . .	7,800	\$ 129,090
Superior Energy Services, Inc. (a) . . .	23,300	30,290	Ashford Hospitality Trust, Inc. REIT . . .	13,851	41,137
TETRA Technologies, Inc. (a) . . . . .	18,118	29,532	Bluerock Residential Growth REIT,		
Tidewater, Inc. (a) . . . . .	6,650	156,142	Inc. . . . .	3,700	43,475
Transocean, Ltd. (a) (b) . . . . .	94,089	603,110	Braemar Hotels & Resorts, Inc. REIT . . .	4,323	42,798
US Silica Holdings, Inc. (b) . . . . .	12,388	158,442	Brandywine Realty Trust REIT . . . . .	28,200	403,824
US Well Service, Inc. (a) . . . . .	3,100	14,942	Brixmor Property Group, Inc. REIT . . .	46,539	832,117
		<u>5,764,833</u>	Brookfield Property REIT, Inc.		
<b>ENTERTAINMENT — 1.1%</b>			Class A . . . . .	14,800	279,572
AMC Entertainment Holdings, Inc.			BRT Apartments Corp. REIT . . . . .	1,500	21,195
Class A (b) . . . . .	7,884	73,558	Camden Property Trust REIT . . . . .	14,952	1,560,839
Cinemark Holdings, Inc. . . . .	16,716	603,448	CareTrust REIT, Inc. . . . .	15,700	373,346
Eros International PLC (a) (b) . . . . .	5,247	7,083	CatchMark Timber Trust, Inc. Class A		
Gaia, Inc. (a) (b) . . . . .	1,300	9,854	REIT . . . . .	7,800	81,510
Glu Mobile, Inc. (a) . . . . .	17,800	127,804	CBL & Associates Properties, Inc.		
IMAX Corp. (a) . . . . .	8,500	171,700	REIT (b) . . . . .	24,700	25,688
Liberty Media Corp.-Liberty Braves			Cedar Realty Trust, Inc. REIT . . . . .	12,953	34,325
Class A (a) . . . . .	1,494	41,533	Chatham Lodging Trust REIT . . . . .	7,083	133,656
Liberty Media Corp.-Liberty Braves			Chesapeake Lodging Trust REIT . . . . .	9,600	272,832
Class C (a) . . . . .	5,710	159,709	CIM Commercial Trust Corp. REIT . . .	600	12,372
Liberty Media Corp.-Liberty Formula			City Office REIT, Inc. . . . .	5,900	70,741
One Class A (a) (b) . . . . .	4,036	144,731	Clipper Realty, Inc. REIT . . . . .	2,300	25,714
Liberty Media Corp.-Liberty Formula			Colony Capital, Inc. REIT . . . . .	77,418	387,090
One Class C (a) . . . . .	30,950	1,157,839	Columbia Property Trust, Inc. REIT . . .	18,972	393,479
Lions Gate Entertainment Corp.			Community Healthcare Trust, Inc.		
Class A . . . . .	7,624	93,394	REIT . . . . .	2,800	110,348
Lions Gate Entertainment Corp.			CoreCivic, Inc. REIT . . . . .	19,025	394,959
Class B . . . . .	15,579	180,872	CorEnergy Infrastructure Trust, Inc.		
Live Nation Entertainment, Inc. (a) . . .	20,259	1,342,159	REIT (b) . . . . .	1,860	73,768
LiveXLive Media, Inc. (a) (b) . . . . .	3,800	15,770	CorePoint Lodging, Inc. REIT . . . . .	6,288	77,908
Madison Square Garden Co. Class A			CoreSite Realty Corp. REIT. . . . .	5,988	689,638
(a) . . . . .	2,942	823,583	Corporate Office Properties Trust		
Marcus Corp. . . . .	3,200	105,472	REIT . . . . .	18,300	482,571
Reading International, Inc. Class A			Cousins Properties, Inc. REIT . . . . .	23,389	845,980
(a) . . . . .	2,500	32,450	CubeSmart REIT. . . . .	30,242	1,011,293
Rosetta Stone, Inc. (a) . . . . .	3,200	73,216	CyrusOne, Inc. REIT . . . . .	18,015	1,039,826
Spotify Technology SA (a) . . . . .	18,500	2,705,070	DiamondRock Hospitality Co. REIT . . .	33,300	344,322
World Wrestling Entertainment, Inc.			Douglas Emmett, Inc. REIT . . . . .	25,237	1,005,442
Class A (b) . . . . .	6,927	500,199	Easterly Government Properties, Inc.		
Zynga, Inc. Class A (a) . . . . .	136,832	838,780	REIT . . . . .	10,700	193,777
		<u>9,208,224</u>	EastGroup Properties, Inc. REIT . . . . .	5,770	669,205
<b>EQUITY REAL ESTATE INVESTMENT</b>			Empire State Realty Trust, Inc.		
<b>TRUSTS (REITS) — 8.0%</b>			Class A REIT . . . . .	22,924	339,504
Acadia Realty Trust REIT . . . . .	12,947	354,359	EPR Properties REIT . . . . .	12,049	898,735
Agree Realty Corp. REIT . . . . .	6,156	394,292	Equity Commonwealth REIT . . . . .	18,981	617,262
Alexander & Baldwin, Inc. . . . .	10,738	248,048	Equity LifeStyle Properties, Inc.		
Alexander's, Inc. REIT . . . . .	325	120,348	REIT . . . . .	13,434	1,630,082
American Assets Trust, Inc. REIT . . . . .	7,742	364,803	Essential Properties Realty Trust, Inc.		
American Campus Communities, Inc.			REIT . . . . .	8,600	172,344
REIT . . . . .	21,372	986,532	Farmland Partners, Inc. REIT (b) . . . . .	4,800	33,840
American Finance Trust, Inc. REIT . . .	16,700	182,030	First Industrial Realty Trust, Inc.		
American Homes 4 Rent Class A			REIT . . . . .	20,473	752,178
REIT . . . . .	40,297	979,620	Four Corners Property Trust, Inc.		
Americold Realty Trust REIT (b) . . . . .	30,000	972,600	REIT . . . . .	10,709	292,677
Apple Hospitality REIT, Inc. . . . .	32,900	521,794	Franklin Street Properties Corp.		
			REIT . . . . .	16,561	122,220

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Front Yard Residential Corp. REIT . . .	7,827	\$ 95,646	Pebblebrook Hotel Trust REIT . . . . .	21,357	\$ 601,840
Gaming and Leisure Properties, Inc. REIT . . . . .	31,733	1,236,952	Pennsylvania Real Estate Investment Trust (b) . . . . .	10,892	70,798
GEO Group, Inc. REIT . . . . .	19,200	403,392	Physicians Realty Trust REIT . . . . .	29,117	507,801
Getty Realty Corp. REIT . . . . .	5,205	160,106	Piedmont Office Realty Trust, Inc. Class A REIT . . . . .	20,205	402,686
Gladstone Commercial Corp. REIT . . .	4,400	93,368	PotlatchDeltic Corp. REIT . . . . .	10,628	414,279
Gladstone Land Corp. REIT (b) . . . . .	2,300	26,519	Preferred Apartment Communities, Inc. Class A REIT (b) . . . . .	6,600	98,670
Global Medical REIT, Inc. . . . .	3,600	37,800	PS Business Parks, Inc. REIT . . . . .	3,237	545,532
Global Net Lease, Inc. REIT . . . . .	13,241	259,788	QTS Realty Trust, Inc. Class A REIT (b) . . . . .	8,548	394,747
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b) . . . . .	9,397	264,807	Rayonier, Inc. REIT . . . . .	21,209	642,633
Healthcare Realty Trust, Inc. REIT . . .	20,382	638,364	Retail Opportunity Investments Corp. REIT . . . . .	17,500	299,775
Healthcare Trust of America, Inc. Class A REIT . . . . .	31,966	876,827	Retail Properties of America, Inc. Class A REIT . . . . .	34,603	406,931
Hersha Hospitality Trust REIT . . . . .	5,600	92,624	Retail Value, Inc. REIT . . . . .	2,350	81,780
Highwoods Properties, Inc. REIT . . . .	16,370	676,081	Rexford Industrial Realty, Inc. REIT . .	16,107	650,240
Hospitality Properties Trust REIT . . . .	26,700	667,500	RLJ Lodging Trust REIT . . . . .	27,668	490,830
Hudson Pacific Properties, Inc. REIT . .	23,837	793,057	RPT Realty REIT . . . . .	13,900	168,329
Independence Realty Trust, Inc. REIT . . . . .	14,073	162,825	Ryman Hospitality Properties, Inc. REIT . . . . .	7,327	594,146
Industrial Logistics Properties Trust REIT . . . . .	10,228	212,947	Sabra Health Care REIT, Inc. . . . .	28,340	558,015
Innovative Industrial Properties, Inc. REIT (b) . . . . .	1,500	185,340	Safehold, Inc. REIT . . . . .	1,200	36,240
Investors Real Estate Trust REIT . . . .	1,880	110,300	Saul Centers, Inc. REIT . . . . .	1,812	101,708
Invitation Homes, Inc. REIT . . . . .	60,363	1,613,503	Senior Housing Properties Trust REIT . . . . .	38,077	314,897
iStar, Inc. REIT (b) . . . . .	10,200	126,684	Seritage Growth Properties Class A REIT . . . . .	5,138	220,728
JBG SMITH Properties REIT . . . . .	19,721	775,824	SITE Centers Corp. REIT . . . . .	21,901	289,969
Jernigan Capital, Inc. REIT . . . . .	3,000	61,500	Spirit MTA REIT . . . . .	6,787	56,604
Kilroy Realty Corp. REIT . . . . .	15,540	1,147,007	Spirit Realty Capital, Inc. REIT (b) . .	13,775	587,642
Kite Realty Group Trust REIT . . . . .	13,083	197,946	STAG Industrial, Inc. REIT . . . . .	19,750	597,240
Lamar Advertising Co. Class A REIT . . .	13,667	1,103,064	STORE Capital Corp. REIT . . . . .	33,295	1,105,061
Lexington Realty Trust REIT . . . . .	37,600	353,816	Summit Hotel Properties, Inc. REIT . .	16,300	186,961
Liberty Property Trust REIT . . . . .	23,797	1,190,802	Sun Communities, Inc. REIT . . . . .	13,193	1,691,211
Life Storage, Inc. REIT . . . . .	7,365	700,264	Sunstone Hotel Investors, Inc. REIT . .	36,319	497,934
LTC Properties, Inc. REIT . . . . .	6,354	290,124	Tanger Factory Outlet Centers, Inc. REIT (b) . . . . .	14,487	234,834
Mack-Cali Realty Corp. REIT . . . . .	14,100	328,389	Taubman Centers, Inc. REIT . . . . .	9,495	387,681
Medical Properties Trust, Inc. REIT . . .	62,877	1,096,575	Terreno Realty Corp. REIT . . . . .	9,571	469,362
Monmouth Real Estate Investment Corp. REIT . . . . .	14,079	190,770	UMH Properties, Inc. REIT . . . . .	5,100	63,291
National Health Investors, Inc. REIT . .	6,500	507,195	Uniti Group, Inc. REIT . . . . .	29,970	284,715
National Retail Properties, Inc. REIT . .	25,700	1,362,357	Universal Health Realty Income Trust REIT . . . . .	2,000	169,860
National Storage Affiliates Trust REIT . . . . .	9,100	263,354	Urban Edge Properties REIT . . . . .	17,600	305,008
New Senior Investment Group, Inc. REIT . . . . .	12,000	80,640	Urstadt Biddle Properties, Inc. Class A REIT . . . . .	4,542	95,382
NexPoint Residential Trust, Inc. REIT . . . . .	2,900	120,060	VEREIT, Inc. . . . .	152,594	1,374,872
NorthStar Realty Europe Corp. REIT . .	7,000	115,010	VICI Properties, Inc. REIT (b) . . . . .	71,400	1,573,656
Office Properties Income Trust REIT . . .	7,527	197,734	Washington Prime Group, Inc. REIT (b) . . . . .	28,800	110,016
Omega Healthcare Investors, Inc. REIT . . . . .	33,419	1,228,148	Washington Real Estate Investment Trust . . . . .	12,802	342,197
One Liberty Properties, Inc. REIT . . . .	2,400	69,504	Weingarten Realty Investors REIT . . .	19,148	525,038
Outfront Media, Inc. REIT . . . . .	22,167	571,687	Whitestone REIT (b) . . . . .	5,800	73,602
Paramount Group, Inc. REIT . . . . .	32,800	459,528			
Park Hotels & Resorts, Inc. REIT . . . .	31,506	868,305			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
WP Carey, Inc. REIT . . . . .	27,002	\$ 2,192,022	<b>GAS UTILITIES — 0.8%</b>		
Xenia Hotels & Resorts, Inc. REIT . . . . .	18,000	375,300	Chesapeake Utilities Corp. . . . .	2,538	\$ 241,161
		<u>65,293,201</u>	National Fuel Gas Co. (b) . . . . .	13,363	704,898
<b>FOOD &amp; STAPLES RETAILING — 0.6%</b>			New Jersey Resources Corp. . . . .	14,215	707,481
Andersons, Inc. . . . .	4,985	135,791	Northwest Natural Holding Co. . . . .	4,760	330,820
BJ's Wholesale Club Holdings, Inc.			ONE Gas, Inc. . . . .	8,187	739,286
(a) . . . . .	17,700	467,280	RGC Resources, Inc. . . . .	1,100	33,572
Casey's General Stores, Inc. . . . .	5,748	896,631	South Jersey Industries, Inc. (b) . . . . .	14,762	497,922
Chefs' Warehouse, Inc. (a) . . . . .	3,400	119,238	Southwest Gas Holdings, Inc. . . . .	8,439	756,303
HF Foods Group, Inc. (a) . . . . .	1,200	41,772	Spire, Inc. . . . .	8,039	674,633
Ingles Markets, Inc. Class A . . . . .	2,200	68,486	UGI Corp. . . . .	27,832	<u>1,486,507</u>
Natural Grocers by Vitamin Cottage, Inc. (a) . . . . .	1,100	11,055			<u>6,172,583</u>
Performance Food Group Co. (a) . . . . .	16,589	664,058	<b>HEALTH CARE EQUIPMENT &amp; SUPPLIES — 2.9%</b>		
PriceSmart, Inc. . . . .	3,491	178,460	Accura, Inc. (a) . . . . .	13,600	52,632
Rite Aid Corp. (a) (b) . . . . .	8,050	64,480	Alphatec Holdings, Inc. (a) . . . . .	4,700	21,338
SpartanNash Co. . . . .	5,600	65,352	AngioDynamics, Inc. (a) . . . . .	5,700	112,233
Sprouts Farmers Market, Inc. (a) . . . . .	20,075	379,217	Antares Pharma, Inc. (a) . . . . .	23,200	76,328
United Natural Foods, Inc. (a) . . . . .	7,848	70,397	Apyx Medical Corp. (a) . . . . .	5,200	34,944
US Foods Holding Corp. (a) . . . . .	34,828	1,245,449	AtriCure, Inc. (a) . . . . .	5,800	173,072
Village Super Market, Inc. Class A . . . . .	1,269	33,641	Atrion Corp. . . . .	225	191,866
Weis Markets, Inc. . . . .	1,415	51,520	Avanos Medical, Inc. (a) . . . . .	7,500	327,075
		<u>4,492,827</u>	Avedro, Inc. (a) . . . . .	800	15,712
<b>FOOD PRODUCTS — 1.1%</b>			AxoGen, Inc. (a) (b) . . . . .	5,300	104,940
Alico, Inc. . . . .	400	12,136	Axonics Modulation Technologies, Inc. (a) . . . . .	2,900	118,813
B&G Foods, Inc. (b) . . . . .	10,500	218,400	BioLife Solutions, Inc. (a) . . . . .	1,000	16,950
Beyond Meat, Inc. (a) . . . . .	1,500	241,020	BioSig Technologies, Inc. (a) . . . . .	2,400	22,536
Bridgford Foods Corp. (a) . . . . .	300	8,928	Cantel Medical Corp. . . . .	5,889	474,889
Bunge, Ltd. . . . .	21,563	1,201,275	Cardiovascular Systems, Inc. (a) . . . . .	5,350	229,675
Calavo Growers, Inc. (b) . . . . .	2,542	245,913	Cerus Corp. (a) (b) . . . . .	20,800	116,896
Cal-Maine Foods, Inc. (b) . . . . .	4,900	204,428	Conformis, Inc. (a) . . . . .	10,000	43,600
Darling Ingredients, Inc. (a) . . . . .	26,100	519,129	CONMED Corp. . . . .	4,101	350,923
Dean Foods Co. (b) . . . . .	14,700	13,580	Corindus Vascular Robotics, Inc. (a) . . . . .	14,300	42,614
Farmer Brothers Co. (a) . . . . .	1,450	23,737	CryoLife, Inc. (a) . . . . .	5,600	167,608
Flowers Foods, Inc. . . . .	31,531	733,726	CryoPort, Inc. (a) (b) . . . . .	4,300	78,776
Fresh Del Monte Produce, Inc. . . . .	4,734	127,581	Cutera, Inc. (a) . . . . .	2,000	41,560
Freshpet, Inc. (a) . . . . .	5,200	236,652	CytoSorbents Corp. (a) (b) . . . . .	4,400	29,084
Hain Celestial Group, Inc. (a) (b) . . . . .	14,801	324,142	DexCom, Inc. (a) . . . . .	14,413	2,159,644
Hostess Brands, Inc. (a) . . . . .	15,600	225,264	ElectroCore LLC (a) (b) . . . . .	1,900	3,800
Ingredion, Inc. . . . .	10,852	895,181	GenMark Diagnostics, Inc. (a) (b) . . . . .	7,600	49,324
J&J Snack Foods Corp. . . . .	2,383	383,544	Glaukos Corp. (a) . . . . .	5,468	412,287
John B Sanfilippo & Son, Inc. . . . .	1,378	109,813	Globus Medical, Inc. Class A (a) . . . . .	11,851	501,297
Lancaster Colony Corp. . . . .	3,013	447,732	Haemonetics Corp. (a) . . . . .	7,990	961,517
Landec Corp. (a) . . . . .	4,000	37,480	Heska Corp. (a) . . . . .	1,102	93,857
Limoneira Co. . . . .	2,300	45,862	Hill-Rom Holdings, Inc. . . . .	10,676	1,116,923
Pilgrim's Pride Corp. (a) . . . . .	8,400	213,276	ICU Medical, Inc. (a) . . . . .	2,998	755,226
Post Holdings, Inc. (a) . . . . .	10,135	1,053,736	Inogen, Inc. (a) . . . . .	2,892	193,070
Sanderson Farms, Inc. (b) . . . . .	3,321	453,516	Insulet Corp. (a) (b) . . . . .	9,500	1,134,110
Seaboard Corp. . . . .	41	169,606	Integer Holdings Corp. (a) . . . . .	4,992	418,929
Seneca Foods Corp. Class A (a) . . . . .	1,049	29,194	Integra LifeSciences Holdings Corp. (a) . . . . .	11,414	637,472
Simply Good Foods Co. (a) . . . . .	11,800	284,144	IntriCon Corp. (a) (b) . . . . .	1,100	25,696
Tootsie Roll Industries, Inc. (b) . . . . .	2,569	94,873	Invacare Corp. (b) . . . . .	5,000	25,950
TreeHouse Foods, Inc. (a) . . . . .	8,781	475,052	iRadimed Corp. (a) (b) . . . . .	400	8,180
		<u>9,028,920</u>	iRhythm Technologies, Inc. (a) (b) . . . . .	3,800	300,504

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Lantheus Holdings, Inc. (a) . . . . .	6,500	\$ 183,950	BioTelemetry, Inc. (a) . . . . .	5,200	\$ 250,380
LeMaitre Vascular, Inc. . . . .	2,400	67,152	Brookdale Senior Living, Inc. (a) . . . . .	29,462	212,421
LivaNova PLC (a) . . . . .	7,950	572,082	Catasys, Inc. (a) . . . . .	1,100	21,142
Masimo Corp. (a) . . . . .	7,577	1,127,609	Chemed Corp. . . . .	2,477	893,801
Meridian Bioscience, Inc. . . . .	6,500	77,220	Community Health Systems, Inc.		
Merit Medical Systems, Inc. (a) . . . . .	8,500	506,260	(a) (b) . . . . .	12,967	34,622
Mesa Laboratories, Inc. . . . .	528	129,012	CorVel Corp. (a) . . . . .	1,394	121,292
Misonix, Inc. (a) . . . . .	1,100	27,962	Covetrus, Inc. (a) (b) . . . . .	15,200	371,792
Natus Medical, Inc. (a) . . . . .	5,034	129,323	Cross Country Healthcare, Inc. (a) . . . . .	5,200	48,776
Neogen Corp. (a) . . . . .	8,010	497,501	Diplomat Pharmacy, Inc. (a) (b) . . . . .	8,863	53,976
Neuronetics, Inc. (a) . . . . .	2,000	25,020	Encompass Health Corp. . . . .	15,312	970,168
Nevro Corp. (a) (b) . . . . .	4,697	304,507	Ensign Group, Inc. . . . .	7,970	453,652
Novocure, Ltd. (a) . . . . .	13,155	831,791	Enzo Biochem, Inc. (a) . . . . .	7,000	23,590
NuVasive, Inc. (a) . . . . .	8,180	478,857	Genesis Healthcare, Inc. (a) (b) . . . . .	9,100	11,284
OraSure Technologies, Inc. (a) . . . . .	9,200	85,376	Guardant Health, Inc. (a) (b) . . . . .	5,400	466,182
Orthofix Medical, Inc. (a) . . . . .	2,786	147,324	Hanger, Inc. (a) . . . . .	5,600	107,240
OrthoPediatrics Corp. (a) . . . . .	1,200	46,800	HealthEquity, Inc. (a) . . . . .	9,863	645,040
Penumbra, Inc. (a) (b) . . . . .	5,087	813,920	Joint Corp (a) . . . . .	2,000	36,400
Pulse Biosciences, Inc. (a) (b) . . . . .	1,600	21,120	LHC Group, Inc. (a) . . . . .	4,858	580,920
Quidel Corp. (a) . . . . .	5,500	326,260	Magellan Health, Inc. (a) . . . . .	3,385	251,268
Rockwell Medical, Inc. (a) . . . . .	7,200	21,672	MEDNAX, Inc. (a) . . . . .	14,074	355,087
RTI Surgical Holdings, Inc. (a) . . . . .	8,500	36,125	Molina Healthcare, Inc. (a) . . . . .	9,787	1,400,911
SeaSpine Holdings Corp. (a) . . . . .	2,300	30,475	National HealthCare Corp. . . . .	1,958	158,892
Senseonics Holdings, Inc. (a) (b) . . . . .	12,300	25,092	National Research Corp. Class A . . . . .	1,700	97,903
Shockwave Medical, Inc. (a) . . . . .	1,000	57,090	Owens & Minor, Inc. (b) . . . . .	9,738	31,162
SI-BONE, Inc. (a) . . . . .	2,500	50,850	Patterson Cos., Inc. (b) . . . . .	13,200	302,280
Sientra, Inc. (a) (b) . . . . .	3,700	22,792	PetIQ, Inc. (a) (b) . . . . .	2,500	82,400
Silk Road Medical, Inc. (a) . . . . .	1,100	53,306	Premier, Inc. Class A (a) . . . . .	8,445	330,284
Solition, Inc. (a) . . . . .	300	4,410	Providence Service Corp. (a) . . . . .	1,800	103,212
STAAR Surgical Co. (a) . . . . .	6,900	202,722	R1 RCM, Inc. (a) . . . . .	16,300	205,054
STERIS PLC (a) . . . . .	13,115	1,952,561	RadNet, Inc. (a) . . . . .	6,380	87,980
Surmodics, Inc. (a) . . . . .	2,000	86,340	Select Medical Holdings Corp. (a) . . . . .	17,100	271,377
Tactile Systems Technology, Inc.			Surgery Partners, Inc. (a) . . . . .	2,700	21,978
(a) (b) . . . . .	2,800	159,376	Tenet Healthcare Corp. (a) . . . . .	16,969	350,579
Tandem Diabetes Care, Inc. (a) . . . . .	9,000	580,680	Tivity Health, Inc. (a) (b) . . . . .	7,537	123,908
TransEnterix, Inc. (a) (b) . . . . .	26,200	35,632	Triple-S Management Corp. Class B		
TransMedics Group, Inc. (a) . . . . .	1,000	28,990	(a) . . . . .	3,289	78,443
Utah Medical Products, Inc. . . . .	537	51,391	US Physical Therapy, Inc. . . . .	2,000	245,140
Vapotherm, Inc. (a) (b) . . . . .	600	13,800			11,486,246
Varex Imaging Corp. (a) . . . . .	6,000	183,900			
ViewRay, Inc. (a) (b) . . . . .	10,000	88,100	<b>HEALTH CARE TECHNOLOGY — 0.9%</b>		
West Pharmaceutical Services, Inc. . . . .	11,427	1,430,089	Allscripts Healthcare Solutions, Inc.		
Wright Medical Group NV (a) . . . . .	19,809	590,704	(a) . . . . .	27,445	319,186
Zynex, Inc. . . . .	2,400	21,576	Castlight Health, Inc. Class B (a) . . . . .	11,500	37,145
		23,768,569	Computer Programs & Systems, Inc. . . . .	1,723	47,882
			Evolent Health, Inc. Class A (a) (b) . . . . .	10,800	85,860
<b>HEALTH CARE PROVIDERS &amp; SERVICES —</b>			HealthStream, Inc. (a) . . . . .	4,100	106,026
<b>1.4%</b>			HMS Holdings Corp. (a) . . . . .	13,241	428,876
Acadia Healthcare Co., Inc. (a) (b) . . . . .	13,882	485,176	Inovalon Holdings, Inc. Class A		
Addus HomeCare Corp. (a) . . . . .	1,567	117,447	(a) (b) . . . . .	10,900	158,159
Amedisys, Inc. (a) . . . . .	4,905	595,516	Inspire Medical Systems, Inc. (a) . . . . .	2,300	139,495
American Renal Associates Holdings,			Medidata Solutions, Inc. (a) . . . . .	9,469	857,039
Inc. (a) . . . . .	2,000	14,880	NextGen Healthcare, Inc. (a) . . . . .	8,700	173,130
AMN Healthcare Services, Inc. (a) . . . . .	7,448	404,054	Omniceil, Inc. (a) . . . . .	6,464	556,098
Apollo Medical Holdings, Inc. (a) (b) . . . . .	700	11,697	OptimizeRx Corp. (a) . . . . .	1,900	30,780
Avalon GloboCare Corp. (a) . . . . .	3,400	8,840	Simulations Plus, Inc. . . . .	1,700	48,552
BioScrip, Inc. (a) . . . . .	18,500	48,100	Tabula Rasa HealthCare, Inc. (a) (b) . . . . .	2,800	139,804

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Teladoc Health, Inc. (a) (b) . . . . .	10,992	\$ 729,979	Papa John's International, Inc. (b) . . . . .	3,810	\$ 170,383
Veeva Systems, Inc. Class A (a) . . . . .	19,921	3,229,393	Penn National Gaming, Inc. (a) . . . . .	17,614	339,246
Vocera Communications, Inc. (a) (b) . . . . .	4,834	154,301	Planet Fitness, Inc. Class A (a) . . . . .	13,285	962,365
		<u>7,241,705</u>	PlayAGS, Inc. (a) . . . . .	3,300	64,185
<b>HOTELS, RESTAURANTS &amp; LEISURE — 3.3%</b>			Potbelly Corp. (a) . . . . .	3,400	17,306
Aramark . . . . .	38,351	1,382,937	RCI Hospitality Holdings, Inc. . . . .	1,400	24,514
BBX Capital Corp. . . . .	9,600	47,136	Red Lion Hotels Corp. (a) . . . . .	2,600	18,486
Biglari Holdings, Inc. Class B (a) . . . . .	126	13,086	Red Robin Gourmet Burgers, Inc. (a) (b) . . . . .	1,936	59,183
BJ's Restaurants, Inc. (b) . . . . .	3,406	149,660	Red Rock Resorts, Inc. Class A. . . . .	11,186	240,275
Bloomin' Brands, Inc. . . . .	14,400	272,304	Ruth's Hospitality Group, Inc. . . . .	4,500	102,195
Bluegreen Vacations Corp. (b) . . . . .	900	10,521	Scientific Games Corp. Class A (a) (b) . . . . .	8,800	174,416
Boyd Gaming Corp. (b) . . . . .	13,198	355,554	SeaWorld Entertainment, Inc. (a) . . . . .	8,690	269,390
Brinker International, Inc. (b) . . . . .	5,930	233,345	Shake Shack, Inc. Class A (a) . . . . .	4,630	334,286
Caesars Entertainment Corp. (a) . . . . .	89,150	1,053,753	Six Flags Entertainment Corp. . . . .	12,910	641,369
Carrols Restaurant Group, Inc. (a) . . . . .	5,100	46,053	Speedway Motorsports, Inc. . . . .	1,700	31,535
Century Casinos, Inc. (a) . . . . .	4,000	38,800	Target Hospitality Corp. (a) . . . . .	5,100	46,410
Cheesecake Factory, Inc. (b) . . . . .	6,755	295,329	Texas Roadhouse, Inc. . . . .	11,104	595,952
Choice Hotels International, Inc. (b) . . . . .	5,249	456,715	Twin River Worldwide Holdings, Inc. (a) . . . . .	3,300	98,175
Churchill Downs, Inc. (b) . . . . .	5,670	652,447	Vail Resorts, Inc. . . . .	6,287	1,403,133
Chuy's Holdings, Inc. (a) . . . . .	2,700	61,884	Wendy's Co. . . . .	29,858	584,620
Cracker Barrel Old Country Store, Inc. (b) . . . . .	3,064	523,117	Wingstop, Inc. . . . .	4,670	442,482
Dave & Buster's Entertainment, Inc. (b) . . . . .	6,148	248,810	Wyndham Destinations, Inc. . . . .	14,500	636,550
Del Frisco's Restaurant Group, Inc. (a) (b) . . . . .	4,900	39,004	Wyndham Hotels & Resorts, Inc. . . . .	15,000	836,100
Del Taco Restaurants, Inc. (a) . . . . .	4,800	61,536	Yum China Holdings, Inc. . . . .	56,824	2,625,269
Denny's Corp. (a) . . . . .	9,600	197,088			<u>26,988,349</u>
Dine Brands Global, Inc. (b) . . . . .	2,795	266,839	<b>HOUSEHOLD DURABLES — 1.1%</b>		
Domino's Pizza, Inc. . . . .	6,394	1,779,322	Bassett Furniture Industries, Inc. . . . .	1,500	22,875
Drive Shack, Inc. (a) . . . . .	9,000	42,210	Beazer Homes USA, Inc. (a) . . . . .	4,600	44,206
Dunkin' Brands Group, Inc. . . . .	12,946	1,031,278	Cavco Industries, Inc. (a) . . . . .	1,395	219,768
El Pollo Loco Holdings, Inc. (a) . . . . .	3,100	33,046	Century Communities, Inc. (a) . . . . .	4,115	109,377
Eldorado Resorts, Inc. (a) (b) . . . . .	10,500	483,735	Ethan Allen Interiors, Inc. . . . .	3,800	80,028
Empire Resorts, Inc. (a) . . . . .	400	3,840	Flexsteel Industries, Inc. . . . .	1,200	20,472
Everi Holdings, Inc. (a) . . . . .	10,700	127,651	GoPro, Inc. Class A (a) (b) . . . . .	17,500	95,550
Extended Stay America, Inc. . . . .	30,300	511,767	Green Brick Partners, Inc. (a) . . . . .	3,600	29,916
Fiesta Restaurant Group, Inc. (a) . . . . .	3,499	45,977	Hamilton Beach Brands Holding Co. Class A . . . . .	782	14,897
Golden Entertainment, Inc. (a) (b) . . . . .	2,700	37,800	Helen of Troy, Ltd. (a) . . . . .	3,944	515,047
Habit Restaurants, Inc. Class A (a) . . . . .	3,000	31,470	Hooker Furniture Corp. . . . .	1,700	35,054
Hilton Grand Vacations, Inc. (a) . . . . .	14,241	453,149	Installed Building Products, Inc. (a) . . . . .	3,400	201,348
Hyatt Hotels Corp. Class A . . . . .	6,329	481,827	iRobot Corp. (a) (b) . . . . .	4,300	394,052
Inspired Entertainment, Inc. (a) . . . . .	1,400	11,816	KB Home . . . . .	13,800	355,074
International Game Technology PLC (b) . . . . .	15,601	202,345	La-Z-Boy, Inc. . . . .	7,333	224,830
International Speedway Corp. Class A . . . . .	4,006	179,829	Legacy Housing Corp. (a) (b) . . . . .	700	8,715
J Alexander's Holdings, Inc. (a) . . . . .	1,569	17,620	LGI Homes, Inc. (a) (b) . . . . .	2,900	207,147
Jack in the Box, Inc. . . . .	4,180	340,210	Lifetime Brands, Inc. . . . .	1,500	14,190
Las Vegas Sands Corp. . . . .	53,459	3,158,892	Lovesac Co. (a) . . . . .	900	27,963
Lindblad Expeditions Holdings, Inc. (a) . . . . .	3,200	57,440	M/I Homes, Inc. (a) . . . . .	4,200	119,868
Marriott Vacations Worldwide Corp. . . . .	7,155	689,742	MDC Holdings, Inc. . . . .	7,871	258,011
Monarch Casino & Resort, Inc. (a) . . . . .	1,800	76,932	Meritage Homes Corp. (a) . . . . .	6,158	316,152
Nathan's Famous, Inc. . . . .	400	31,248	NVR, Inc. (a) . . . . .	500	1,685,125
Noodles & Co. (a) (b) . . . . .	4,500	35,460	Purple Innovation, Inc. (a) . . . . .	500	3,375
			Roku, Inc. (a) (b) . . . . .	12,800	1,159,424
			Skyline Champion Corp. (a) . . . . .	8,500	232,730

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Sonos, Inc. (a) (b) . . . . .	10,900	\$ 123,606	Crawford & Co. Class A . . . . .	2,600	\$ 27,378
Taylor Morrison Home Corp. Class A (a) . . . . .	16,700	350,032	Donegal Group, Inc. Class A . . . . .	1,400	21,378
Tempur Sealy International, Inc. (a) . . . . .	7,449	546,533	eHealth, Inc. (a) . . . . .	3,700	318,570
Toll Brothers, Inc. . . . .	21,983	805,017	EMC Insurance Group, Inc. . . . .	1,400	50,442
TopBuild Corp. (a) . . . . .	5,652	467,760	Employers Holdings, Inc. . . . .	5,100	215,577
TRI Pointe Group, Inc. (a) (b) . . . . .	22,683	271,516	Enstar Group, Ltd. (a) . . . . .	1,951	340,020
Tupperware Brands Corp. . . . .	7,681	146,169	Erie Indemnity Co. Class A . . . . .	3,816	970,332
Universal Electronics, Inc. (a) . . . . .	2,139	87,742	FBL Financial Group, Inc. Class A . . . . .	1,526	97,359
William Lyon Homes Class A (a) . . . . .	4,900	89,327	FedNat Holding Co. . . . .	1,700	24,259
ZAGG, Inc. (a) (b) . . . . .	4,000	27,840	Fidelity National Financial, Inc. . . . .	41,422	1,669,307
		<u>9,310,736</u>	First American Financial Corp. . . . .	17,648	947,698
			Genworth Financial, Inc. Class A (a) . . . . .	79,300	294,203
<b>HOUSEHOLD PRODUCTS — 0.2%</b>			Global Indemnity, Ltd. . . . .	1,254	38,824
Central Garden & Pet Co. (a) (b) . . . . .	1,500	40,425	Goosehead Insurance, Inc. Class A (b) . . . . .	1,500	71,700
Central Garden & Pet Co. Class A (a) . . . . .	6,500	160,160	Greenlight Capital Re, Ltd. Class A (a) (b) . . . . .	4,300	36,507
Energizer Holdings, Inc. (b) . . . . .	10,112	390,728	Hallmark Financial Services, Inc. (a) . . . . .	2,041	29,043
Oil-Dri Corp. of America . . . . .	648	22,058	Hanover Insurance Group, Inc. . . . .	6,401	821,248
Spectrum Brands Holdings, Inc. . . . .	5,472	294,229	HCI Group, Inc. . . . .	1,045	42,291
WD-40 Co. (b) . . . . .	2,157	343,049	Health Insurance Innovations, Inc. Class A (a) . . . . .	1,900	49,248
		<u>1,250,649</u>	Heritage Insurance Holdings, Inc. . . . .	3,200	49,312
<b>INDEPENDENT POWER AND RENEWABLE ELECTRICITY PRODUCERS — 0.3%</b>			Horace Mann Educators Corp. . . . .	6,500	261,885
Atlantic Power Corp. (a) (b) . . . . .	16,100	38,962	Independence Holding Co. . . . .	700	27,104
Clearway Energy, Inc. Class A . . . . .	5,500	88,990	Investors Title Co. . . . .	242	40,414
Clearway Energy, Inc. Class C . . . . .	11,600	195,576	James River Group Holdings, Ltd. . . . .	4,700	220,430
Ormat Technologies, Inc. . . . .	6,342	402,019	Kemper Corp. . . . .	9,568	825,623
Pattern Energy Group, Inc. Class A (b) . . . . .	13,900	320,951	Kinsale Capital Group, Inc. . . . .	3,100	283,588
TerraForm Power, Inc. Class A . . . . .	11,359	162,434	Markel Corp. (a) . . . . .	2,121	2,311,042
Vistra Energy Corp. . . . .	66,565	1,507,032	MBIA, Inc. (a) . . . . .	13,700	127,547
		<u>2,715,964</u>	Mercury General Corp. . . . .	4,437	277,313
<b>INDUSTRIAL CONGLOMERATES — 0.2%</b>			National General Holdings Corp. . . . .	10,199	233,965
Carlisle Cos., Inc. . . . .	8,781	1,232,940	National Western Life Group, Inc. Class A . . . . .	396	101,772
Raven Industries, Inc. . . . .	5,700	204,516	NI Holdings, Inc. (a) . . . . .	1,500	26,415
		<u>1,437,456</u>	Old Republic International Corp. . . . .	44,162	988,346
<b>INSURANCE — 3.9%</b>			Palomar Holdings, Inc. (a) . . . . .	900	21,636
Alleghany Corp. (a) . . . . .	2,226	1,516,151	Primerica, Inc. . . . .	6,557	786,512
Ambac Financial Group, Inc. (a) . . . . .	7,000	117,950	ProAssurance Corp. . . . .	8,931	322,498
American Equity Investment Life Holding Co. . . . .	14,272	387,628	Protective Insurance Corp. Class B . . . . .	1,400	24,318
American Financial Group, Inc. . . . .	11,601	1,188,754	Reinsurance Group of America, Inc. . . . .	9,816	1,531,590
American National Insurance Co. . . . .	1,335	155,487	RenaissanceRe Holdings, Ltd. . . . .	6,823	1,214,562
AMERISAFE, Inc. . . . .	2,981	190,098	RLI Corp. . . . .	6,518	558,658
Arch Capital Group, Ltd. (a) . . . . .	60,069	2,227,359	Safety Insurance Group, Inc. . . . .	2,338	222,414
Argo Group International Holdings, Ltd. . . . .	5,160	382,098	Selective Insurance Group, Inc. . . . .	9,500	711,455
Assured Guaranty, Ltd. . . . .	15,519	653,040	State Auto Financial Corp. . . . .	2,700	94,500
Athene Holding, Ltd. Class A (a) . . . . .	24,300	1,046,358	Stewart Information Services Corp. . . . .	3,649	147,748
Axis Capital Holdings, Ltd. . . . .	12,916	770,439	Third Point Reinsurance, Ltd. (a) . . . . .	11,800	121,776
BrightHouse Financial, Inc. (a) . . . . .	18,200	667,758	Tiptree, Inc. . . . .	3,900	24,570
Brown & Brown, Inc. . . . .	37,488	1,255,848	Trupanion, Inc. (a) (b) . . . . .	4,069	147,013
Citizens, Inc. (a) . . . . .	7,300	53,290	United Fire Group, Inc. . . . .	3,298	159,821
CNA Financial Corp. . . . .	4,491	211,391	United Insurance Holdings Corp. . . . .	3,000	42,780
CNO Financial Group, Inc. . . . .	26,279	438,334	Universal Insurance Holdings, Inc. . . . .	5,000	139,500
			Watford Holdings, Ltd. (a) . . . . .	3,200	87,744

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
White Mountains Insurance Group, Ltd. . . . .	501	\$ 511,751	Cardtronics PLC Class A (a) . . . . .	6,228	\$ 170,149
WR Berkley Corp. . . . .	22,950	1,513,094	Cass Information Systems, Inc. . . . .	2,260	109,565
		<u>31,486,063</u>	Conduent, Inc. (a) . . . . .	27,000	258,930
<b>INTERACTIVE MEDIA &amp; SERVICES — 0.7%</b>			CoreLogic, Inc. (a) . . . . .	12,900	539,607
Care.com, Inc. (a) . . . . .	3,200	35,136	CSG Systems International, Inc. . . . .	5,200	253,916
Cargurus, Inc. (a) (b) . . . . .	11,600	418,876	Endurance International Group Holdings, Inc. (a) . . . . .	11,135	53,448
Cars.com, Inc. (a) (b) . . . . .	10,900	214,948	EPAM Systems, Inc. (a) . . . . .	8,264	1,430,498
DHI Group, Inc. (a) . . . . .	8,000	28,560	Euronet Worldwide, Inc. (a) . . . . .	7,963	1,339,695
Eventbrite, Inc. Class A (a) . . . . .	5,700	92,340	EVERTEC, Inc. . . . .	9,600	313,920
EverQuote, Inc. Class A (a) . . . . .	1,300	16,900	Evo Payments, Inc. Class A (a) (b) . . . . .	5,400	170,262
IAC/InterActiveCorp (a) . . . . .	11,631	2,530,092	Exela Technologies, Inc. (a) (b) . . . . .	7,100	15,549
Liberty TripAdvisor Holdings, Inc. Class A (a) . . . . .	11,700	145,080	ExlService Holdings, Inc. (a) . . . . .	5,337	352,936
Match Group, Inc. (b) . . . . .	8,500	571,795	First Data Corp. Class A (a) . . . . .	90,905	2,460,798
Meet Group, Inc. (a) . . . . .	11,300	39,324	Genpact, Ltd. . . . .	25,560	973,580
QuinStreet, Inc. (a) . . . . .	7,000	110,950	GoDaddy, Inc. Class A (a) . . . . .	27,822	1,951,713
Travelzoo (a) . . . . .	600	9,264	GTT Communications, Inc. (a) (b) . . . . .	6,695	117,832
TrueCar, Inc. (a) . . . . .	14,266	77,892	Hackett Group, Inc. . . . .	3,790	63,634
Yelp, Inc. (a) . . . . .	11,791	403,017	I3 Verticals, Inc. Class A (a) . . . . .	1,300	38,285
Zillow Group, Inc. Class A (a) . . . . .	9,083	415,638	Information Services Group, Inc. (a) . . . . .	5,100	16,116
Zillow Group, Inc. Class C (a) (b) . . . . .	19,883	922,372	International Money Express, Inc. (a) . . . . .	2,000	28,200
		<u>6,032,184</u>	KBR, Inc. . . . .	22,488	560,851
<b>INTERNET &amp; DIRECT MARKETING RETAIL — 0.8%</b>			Leidos Holdings, Inc. . . . .	21,311	1,701,683
1-800-Flowers.com, Inc. Class A (a) . . . . .	4,200	79,296	Limelight Networks, Inc. (a) . . . . .	16,200	43,740
Duluth Holdings, Inc. Class B (a) (b) . . . . .	1,099	14,935	LiveRamp Holdings, Inc. (a) . . . . .	10,785	522,857
Etsy, Inc. (a) . . . . .	19,220	1,179,531	ManTech International Corp. Class A . . . . .	4,258	280,389
Groupon, Inc. (a) . . . . .	70,122	251,037	MAXIMUS, Inc. . . . .	9,907	718,654
GrubHub, Inc. (a) (b) . . . . .	14,664	1,143,645	MongoDB, Inc. (a) . . . . .	3,700	562,733
Lands' End, Inc. (a) (b) . . . . .	1,600	19,552	NIC, Inc. . . . .	10,000	160,400
Leaf Group, Ltd. (a) . . . . .	2,500	18,525	Okta, Inc. (a) . . . . .	16,000	1,976,160
Liberty Expedia Holdings, Inc. Class A (a) . . . . .	8,687	415,152	Paysign, Inc. (a) . . . . .	4,600	61,502
Liquidity Services, Inc. (a) . . . . .	3,800	23,142	Perficient, Inc. (a) . . . . .	5,100	175,032
Overstock.com, Inc. (a) (b) . . . . .	3,400	46,240	Perspecta, Inc. . . . .	22,600	529,066
PetMed Express, Inc. (b) . . . . .	3,000	47,010	Presidio, Inc. . . . .	6,400	87,488
Quotient Technology, Inc. (a) . . . . .	12,800	137,472	PRGX Global, Inc. (a) . . . . .	3,100	20,832
Qurate Retail, Inc. (a) . . . . .	61,816	765,900	Priority Technology Holdings, Inc. (a) . . . . .	1,000	7,850
Rubicon Project, Inc. (a) . . . . .	7,500	47,700	Sabre Corp. . . . .	43,088	956,554
Shutterstock, Inc. (a) . . . . .	5,277	266,752	Science Applications International Corp. . . . .	9,282	803,450
Shutterstock, Inc. . . . .	2,950	115,611	Square, Inc. Class A (a) . . . . .	52,160	3,783,165
Stamps.com, Inc. (a) (b) . . . . .	2,784	126,032	StarTek, Inc. (a) . . . . .	2,500	20,425
Stitch Fix, Inc. Class A (a) . . . . .	6,500	207,935	Switch, Inc. Class A (b) . . . . .	10,500	137,445
Waitr Holdings, Inc. (a) . . . . .	8,200	51,578	Sykes Enterprises, Inc. (a) . . . . .	6,853	188,183
Wayfair, Inc. Class A (a) (b) . . . . .	9,891	1,444,086	TTEC Holdings, Inc. . . . .	2,200	102,498
		<u>6,401,131</u>	Tucows, Inc. Class A (a) (b) . . . . .	1,500	91,530
<b>IT SERVICES — 4.9%</b>			Twilio, Inc. Class A (a) (b) . . . . .	18,082	2,465,481
Amdocs, Ltd. . . . .	21,483	1,333,879	Unisys Corp. (a) (b) . . . . .	7,900	76,788
Black Knight, Inc. (a) . . . . .	22,946	1,380,202	USA Technologies, Inc. (a) (b) . . . . .	8,975	66,684
Booz Allen Hamilton Holding Corp. . . . .	21,400	1,416,894	Verra Mobility Corp. (a) . . . . .	15,300	200,277
Brightcove, Inc. (a) . . . . .	5,326	55,018	Virtusa Corp. (a) . . . . .	4,500	199,935
CACI International, Inc. Class A (a) . . . . .	3,991	816,519	WEX, Inc. (a) . . . . .	6,859	1,427,358
Carbonite, Inc. (a) . . . . .	5,000	130,200	Worldpay, Inc. Class A (a) . . . . .	49,136	6,021,617
					<u>39,741,972</u>
			<b>LEISURE EQUIPMENT &amp; PRODUCTS — 0.4%</b>		
			Acushnet Holdings Corp. . . . .	5,400	141,804

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
American Outdoor Brands Corp. (a) . . . . .	8,388	\$ 75,576	Donaldson Co., Inc. . . . .	19,979	\$ 1,016,132
Brunswick Corp. . . . .	13,538	621,259	Douglas Dynamics, Inc. . . . .	3,477	138,350
Callaway Golf Co. . . . .	14,812	254,174	Eastern Co. . . . .	700	19,614
Clarus Corp. . . . .	3,100	44,764	Energy Recovery, Inc. (a) (b) . . . . .	5,300	55,226
Escalade, Inc. . . . .	1,700	19,499	EnPro Industries, Inc. . . . .	3,245	207,161
Johnson Outdoors, Inc. Class A. . . . .	800	59,656	ESCO Technologies, Inc. . . . .	4,143	342,295
Malibu Boats, Inc. Class A (a) . . . . .	3,200	124,320	Evoqua Water Technologies Corp. (a) . . . . .	11,800	168,032
Marine Products Corp. . . . .	987	15,239	Federal Signal Corp. . . . .	9,500	254,125
MasterCraft Boat Holdings, Inc. (a) . . . . .	2,800	54,852	Franklin Electric Co., Inc. . . . .	7,449	353,827
Mattel, Inc. (a) (b) . . . . .	53,800	603,098	Gardner Denver Holdings, Inc. (a) . . . . .	20,800	719,680
Polaris Industries, Inc. . . . .	9,015	822,438	Gates Industrial Corp. PLC (a) . . . . .	6,800	77,588
Sturm Ruger & Co., Inc. (b) . . . . .	2,665	145,189	Gencor Industries, Inc. (a) . . . . .	1,100	14,300
Vista Outdoor, Inc. (a) . . . . .	8,921	79,219	Gorman-Rupp Co. . . . .	2,700	88,641
YETI Holdings, Inc. (a) (b) . . . . .	4,900	141,855	Graco, Inc. . . . .	25,813	1,295,296
		3,202,942	Graham Corp. . . . .	1,400	28,294
<b>LIFE SCIENCES TOOLS &amp; SERVICES — 1.1%</b>			Greenbrier Cos., Inc. . . . .	4,994	151,818
Accelerate Diagnostics, Inc. (a) (b) . . . . .	4,000	91,520	Harsco Corp. (a) . . . . .	12,391	340,009
Bio-Rad Laboratories, Inc. Class A			Helios Technologies, Inc. . . . .	4,548	211,073
(a) . . . . .	3,364	1,051,553	Hillenbrand, Inc. . . . .	9,999	395,660
Bio-Techne Corp. . . . .	6,002	1,251,357	Hurco Cos., Inc. . . . .	966	34,351
Bruker Corp. . . . .	16,541	826,223	Hyster-Yale Materials Handling, Inc. . . . .	1,589	87,808
Cambrex Corp. (a) . . . . .	5,300	248,093	IDEX Corp. . . . .	11,860	2,041,580
Charles River Laboratories			ITT, Inc. . . . .	13,788	902,838
International, Inc. (a) . . . . .	7,717	1,095,042	John Bean Technologies Corp. . . . .	4,990	604,439
ChromaDex Corp. (a) (b) . . . . .	6,100	28,365	Kadant, Inc. . . . .	1,700	154,377
Codexis, Inc. (a) . . . . .	8,200	151,126	Kennametal, Inc. . . . .	13,017	481,499
Fluidigm Corp. (a) . . . . .	10,744	132,366	LB Foster Co. Class A (a) . . . . .	1,600	43,744
Luminex Corp. . . . .	6,400	132,096	Lincoln Electric Holdings, Inc. . . . .	9,456	778,418
Medpace Holdings, Inc. (a) . . . . .	4,600	300,932	Lindsay Corp. (b) . . . . .	1,670	137,291
NanoString Technologies, Inc. (a) . . . . .	5,800	176,030	Luxfer Holdings PLC . . . . .	4,200	102,984
NeoGenomics, Inc. (a) (b) . . . . .	13,200	289,608	Lydall, Inc. (a) . . . . .	2,500	50,500
Pacific Biosciences of California, Inc.			Manitowoc Co., Inc (a) . . . . .	5,575	99,235
(a) . . . . .	21,800	131,890	Meritor, Inc. (a) . . . . .	12,600	305,550
PRA Health Sciences, Inc. (a) . . . . .	9,394	931,415	Middleby Corp. (a) . . . . .	8,910	1,209,087
QIAGEN NV (a) . . . . .	34,681	1,406,315	Milacron Holdings Corp. (a) . . . . .	11,100	153,180
Quanterix Corp. (a) . . . . .	1,400	47,306	Miller Industries, Inc. . . . .	1,600	49,200
Syneos Health, Inc. (a) . . . . .	9,894	505,484	Mueller Industries, Inc. . . . .	8,684	254,181
		8,796,721	Mueller Water Products, Inc. Class A . . . . .	24,300	238,626
<b>MACHINERY — 3.6%</b>			Navistar International Corp. (a) . . . . .	7,900	272,155
Actuant Corp. Class A . . . . .	9,600	238,176	NN, Inc. (b) . . . . .	6,216	60,668
AGCO Corp. . . . .	9,975	773,761	Nordson Corp. . . . .	9,003	1,272,214
Alamo Group, Inc. . . . .	1,492	149,095	Omega Flex, Inc. . . . .	500	38,405
Albany International Corp. Class A . . . . .	4,648	385,366	Oshkosh Corp. . . . .	10,908	910,709
Allison Transmission Holdings, Inc. . . . .	18,657	864,752	Park-Ohio Holdings Corp. . . . .	1,346	43,866
Altra Industrial Motion Corp. . . . .	9,674	347,103	Proto Labs, Inc. (a) . . . . .	4,303	499,234
Astec Industries, Inc. . . . .	3,640	118,518	RBC Bearings, Inc. (a) . . . . .	3,844	641,218
Barnes Group, Inc. . . . .	7,614	428,973	REV Group, Inc. (b) . . . . .	4,400	63,404
Blue Bird Corp. (a) . . . . .	2,392	47,098	Rexnord Corp. (a) . . . . .	16,690	504,372
Briggs & Stratton Corp. . . . .	6,100	62,464	Spartan Motors, Inc. . . . .	5,000	54,800
Chart Industries, Inc. (a) . . . . .	5,700	438,216	SPX Corp. (a) . . . . .	6,800	224,536
CIRCOR International, Inc. (a) . . . . .	3,047	140,162	SPX FLOW, Inc. (a) . . . . .	6,800	284,648
Colfax Corp. (a) (b) . . . . .	15,227	426,813	Standex International Corp. . . . .	2,015	147,377
Columbus McKinnon Corp. . . . .	3,500	146,895	Tennant Co. . . . .	2,776	169,891
Commercial Vehicle Group, Inc. (a) . . . . .	4,800	38,496	Terex Corp. . . . .	10,690	335,666
Crane Co. . . . .	8,248	688,213	Timken Co. . . . .	10,992	564,329
			Titan International, Inc. . . . .	7,400	36,186

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Toro Co. . . . .	16,693	\$ 1,116,762	Loral Space & Communications, Inc.		
TriMas Corp. (a) . . . . .	7,200	222,984	(a) . . . . .	2,000	\$ 69,020
Trinity Industries, Inc. . . . .	16,669	345,882	Marchex, Inc. Class B (a) . . . . .	5,400	25,380
Twin Disc, Inc. (a) . . . . .	1,400	21,140	MDC Partners, Inc. Class A (a) . . . . .	8,800	22,176
Wabash National Corp. . . . .	8,700	141,549	Meredith Corp. (b) . . . . .	6,301	346,933
WABCO Holdings, Inc. (a) . . . . .	7,961	1,055,628	MSG Networks, Inc. Class A (a) . . . . .	9,321	193,318
Watts Water Technologies, Inc.			National CineMedia, Inc. . . . .	12,200	80,032
Class A . . . . .	4,483	417,726	New Media Investment Group, Inc. . . . .	9,300	87,792
Welbilt, Inc. (a) . . . . .	21,000	350,700	New York Times Co. Class A . . . . .	25,400	828,548
Woodward, Inc. . . . .	8,650	978,834	Nexstar Media Group, Inc. Class A . . . . .	7,311	738,411
		<u>29,674,993</u>	Saga Communications, Inc. Class A . . . . .	644	20,119
			Scholastic Corp. . . . .	4,495	149,414
			Sinclair Broadcast Group, Inc.		
			Class A . . . . .	9,462	507,447
<b>MARINE — 0.1%</b>			Sirius XM Holdings, Inc. (b) . . . . .	222,068	1,239,139
Costamare, Inc. . . . .	7,300	37,449	TechTarget, Inc. (a) . . . . .	3,300	70,125
Eagle Bulk Shipping, Inc. (a) . . . . .	7,100	37,204	TEGNA, Inc. . . . .	34,483	522,418
Genco Shipping & Trading, Ltd. (a) . . . . .	900	7,596	Tribune Media Co. Class A . . . . .	14,032	648,559
Kirby Corp. (a) . . . . .	9,340	737,860	WideOpenWest, Inc. (a) (b) . . . . .	4,400	31,944
Matson, Inc. . . . .	6,682	259,596	Tribune Publishing Co. . . . .	2,400	19,128
Safe Bulkers, Inc. (a) (b) . . . . .	5,800	9,048			<u>13,489,321</u>
Scorpio Bulkers, Inc. . . . .	8,674	39,900			
		<u>1,128,653</u>			
			<b>METALS &amp; MINING — 1.1%</b>		
<b>MEDIA — 1.7%</b>			AK Steel Holding Corp. (a) (b) . . . . .	49,100	116,367
Altice USA, Inc. Class A (a) . . . . .	51,500	1,254,025	Alcoa Corp. (a) . . . . .	29,121	681,723
AMC Networks, Inc. Class A (a) (b) . . . . .	7,086	386,116	Allegheny Technologies, Inc. (a) (b) . . . . .	20,037	504,932
Boston Omaha Corp. Class A (a) (b) . . . . .	1,600	37,040	Carpenter Technology Corp. . . . .	7,455	357,691
Cable One, Inc. . . . .	678	793,931	Century Aluminum Co. (a) . . . . .	7,600	52,516
Cardlytics, Inc. (a) (b) . . . . .	2,800	72,744	Cleveland-Cliffs, Inc. (b) . . . . .	46,642	497,670
cbdMD, Inc. (a) . . . . .	1,500	8,850	Coeur Mining, Inc. (a) . . . . .	30,400	131,936
Central European Media Enterprises, Ltd. Class A (a) . . . . .	13,000	56,680	Commercial Metals Co. . . . .	18,347	327,494
Clear Channel Outdoor Holding, Inc.			Compass Minerals International, Inc.		
(a) . . . . .	5,500	25,960	(b) . . . . .	5,414	297,499
comScore, Inc. (a) . . . . .	7,600	39,216	Ferroglobe Representation & Warranty Insurance Trust (a) (c) . . . . .	2,200	—
Cumulus Media, Inc. Class A (a) . . . . .	2,200	40,810	Global Brass & Copper Holdings, Inc. . . . .	3,400	148,682
Daily Journal Corp. (a) (b) . . . . .	159	37,842	Gold Resource Corp. . . . .	7,700	26,026
Emerald Expositions Events, Inc. . . . .	3,600	40,140	Haynes International, Inc. . . . .	1,900	60,439
Entercom Communications Corp.			Hecla Mining Co. . . . .	73,537	132,367
Class A (b) . . . . .	19,900	115,420	Kaiser Aluminum Corp. . . . .	2,558	249,686
Entravision Communications Corp.			Materion Corp. . . . .	3,155	213,941
Class A . . . . .	9,500	29,640	Mayville Engineering Co., Inc. (a) . . . . .	1,000	13,800
EW Scripps Co. Class A . . . . .	8,600	131,494	Novagold Resources, Inc. (a) . . . . .	36,100	213,351
Fluent, Inc. (a) . . . . .	5,200	27,976	Olympic Steel, Inc. . . . .	1,400	19,110
Gannett Co., Inc. . . . .	17,900	146,064	Ramaco Resources, Inc. (a) . . . . .	500	2,660
Gray Television, Inc. (a) . . . . .	15,300	250,767	Reliance Steel & Aluminum Co. . . . .	10,177	962,948
Hemisphere Media Group, Inc. (a) . . . . .	2,700	34,884	Royal Gold, Inc. . . . .	10,558	1,082,089
John Wiley & Sons, Inc. Class A . . . . .	7,150	327,899	Ryerson Holding Corp. (a) . . . . .	2,500	20,825
Lee Enterprises, Inc. (a) . . . . .	8,300	18,592	Schnitzer Steel Industries, Inc.		
Liberty Broadband Corp. Class A (a) . . . . .	3,844	395,317	Class A . . . . .	3,972	103,947
Liberty Broadband Corp. Class C (a) . . . . .	16,760	1,746,727	Southern Copper Corp. . . . .	13,269	515,501
Liberty Latin America, Ltd. Class A (a) . . . . .	6,900	118,887	Steel Dynamics, Inc. . . . .	33,306	1,005,841
Liberty Latin America, Ltd. Class C (a) . . . . .	18,200	312,858	SunCoke Energy, Inc. (a) . . . . .	15,600	138,528
Liberty Media Corp.-Liberty SiriusXM Class A (a) . . . . .	13,504	510,586	Synalloy Corp. . . . .	1,300	20,306
Liberty Media Corp.-Liberty SiriusXM Class C (a) . . . . .	24,459	928,953	TimkenSteel Corp. (a) (b) . . . . .	5,900	47,967
			United States Steel Corp. (b) . . . . .	28,299	433,258

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Warrior Met Coal, Inc. . . . .	8,800	\$ 229,856	Unitil Corp. . . . .	2,300	\$ 137,747
Worthington Industries, Inc. . . . .	6,400	257,664			2,762,777
		<u>8,866,620</u>			
<b>MORTGAGE REAL ESTATE INVESTMENT TRUST (REITS) — 1.4%</b>			<b>MULTILINE RETAIL — 0.1%</b>		
AG Mortgage Investment Trust, Inc. REIT . . . . .	4,400	69,960	Big Lots, Inc. . . . .	6,320	180,815
AGNC Investment Corp. REIT . . . . .	84,093	1,414,444	Dillard's, Inc. Class A (b) . . . . .	1,705	106,188
Annaly Capital Management, Inc. REIT . . . . .	232,252	2,120,461	JC Penney Co., Inc. (a) (b) . . . . .	47,800	54,492
Anworth Mortgage Asset Corp. REIT . . . . .	14,800	56,092	Ollie's Bargain Outlet Holdings, Inc. (a) . . . . .	8,202	714,476
Apollo Commercial Real Estate Finance, Inc. REIT . . . . .	23,840	438,418			<u>1,055,971</u>
Ares Commercial Real Estate Corp. REIT . . . . .	4,200	62,412	<b>OIL, GAS &amp; CONSUMABLE FUELS — 2.3%</b>		
Arlington Asset Investment Corp. Class A (b) . . . . .	4,400	30,272	Abraxas Petroleum Corp. (a) . . . . .	23,800	24,514
ARMOUR Residential REIT, Inc. (b) . . . . .	9,400	175,216	Altus Midstream Co. Class A (a) . . . . .	7,800	29,016
Blackstone Mortgage Trust, Inc. Class A REIT (b) . . . . .	20,300	722,274	Antero Midstream Corp. . . . .	35,300	404,538
Capstead Mortgage Corp. REIT . . . . .	13,610	113,643	Antero Resources Corp. (a) (b) . . . . .	42,974	237,646
Cherry Hill Mortgage Investment Corp. REIT (b) . . . . .	2,400	38,400	Arch Coal, Inc. Class A (b) . . . . .	2,796	263,411
Chimera Investment Corp. REIT (b) . . . . .	29,826	562,817	Ardmore Shipping Corp. (a) . . . . .	5,000	40,750
Colony Credit Real Estate, Inc. REIT (b) . . . . .	13,200	204,600	Berry Petroleum Corp. . . . .	8,700	92,220
Dynex Capital, Inc. REIT . . . . .	3,600	60,300	Bonanza Creek Energy, Inc. (a) . . . . .	2,800	58,464
Ellington Financial, Inc. . . . .	4,200	75,474	Brigham Minerals, Inc. Class A (a) . . . . .	2,500	53,650
Exantas Capital Corp. REIT . . . . .	4,475	50,612	California Resources Corp. (a) (b) . . . . .	7,002	137,799
Granite Point Mortgage Trust, Inc. REIT . . . . .	7,982	153,175	Callon Petroleum Co. (a) (b) . . . . .	35,904	236,607
Great Ajax Corp. REIT . . . . .	2,400	33,600	Carrizo Oil & Gas, Inc. (a) . . . . .	13,800	138,276
Invesco Mortgage Capital, Inc. REIT . . . . .	20,200	325,624	Centennial Resource Development, Inc. Class A (a) (b) . . . . .	28,964	219,837
KKR Real Estate Finance Trust, Inc. REIT (b) . . . . .	3,200	63,744	Chaparral Energy, Inc. Class A (a) . . . . .	4,800	22,608
Ladder Capital Corp. REIT . . . . .	17,127	284,479	Cheniere Energy, Inc. (a) . . . . .	36,547	2,501,642
MFA Financial, Inc. REIT . . . . .	71,636	514,346	Chesapeake Energy Corp. (a) (b) . . . . .	203,244	396,326
New Residential Investment Corp. REIT (b) . . . . .	65,500	1,008,045	Clean Energy Fuels Corp. (a) . . . . .	20,400	54,468
New York Mortgage Trust, Inc. REIT . . . . .	35,400	219,480	CNX Resources Corp. (a) . . . . .	30,900	225,879
Orchid Island Capital, Inc. REIT (b) . . . . .	7,700	48,972	Comstock Resources, Inc. (a) . . . . .	2,300	12,811
PennyMac Mortgage Investment Trust REIT . . . . .	12,641	275,953	CONSOL Energy, Inc. (a) . . . . .	4,350	115,753
Ready Capital Corp. REIT . . . . .	4,700	70,030	Continental Resources, Inc. (a) . . . . .	14,147	595,447
Redwood Trust, Inc. REIT . . . . .	15,000	247,950	Contura Energy, Inc. (a) . . . . .	3,000	155,700
TPG RE Finance Trust, Inc. REIT . . . . .	8,600	165,894	CVR Energy, Inc. . . . .	4,600	229,954
Two Harbors Investment Corp. REIT . . . . .	44,157	559,469	Delek US Holdings, Inc. . . . .	11,908	482,512
Western Asset Mortgage Capital Corp. REIT . . . . .	7,400	73,852	Denbury Resources, Inc. (a) (b) . . . . .	70,015	86,819
Starwood Property Trust, Inc. REIT . . . . .	43,848	996,227	DHT Holdings, Inc. . . . .	13,996	82,716
		<u>11,236,235</u>	Diamond Shipping, Inc. (a) . . . . .	3,400	43,418
<b>MULTI-UTILITIES — 0.3%</b>			Dorian LPG, Ltd. (a) . . . . .	4,358	39,309
Avista Corp. . . . .	10,500	468,300	Earthstone Energy, Inc. Class A (a) . . . . .	2,700	16,524
Black Hills Corp. . . . .	9,693	757,702	Energy Fuels, Inc. (a) (b) . . . . .	12,700	39,751
MDU Resources Group, Inc. . . . .	31,700	817,860	EQT Corp. . . . .	39,800	629,238
NorthWestern Corp. . . . .	8,055	581,168	Equitrans Midstream Corp. . . . .	31,940	629,537
			Evolution Petroleum Corp. . . . .	3,800	27,170
			Extraction Oil & Gas, Inc. (a) (b) . . . . .	17,600	76,208
			Falcon Minerals Corp. . . . .	6,000	50,400
			GasLog, Ltd. . . . .	6,400	92,160
			Golar LNG, Ltd. (b) . . . . .	14,898	275,315
			Goodrich Petroleum Corp. (a) . . . . .	1,100	14,289
			Green Plains, Inc. . . . .	6,047	65,187
			Gulfport Energy Corp. (a) . . . . .	27,500	135,025
			Hallador Energy Co. . . . .	1,900	10,697
			HighPoint Resources Corp. (a) . . . . .	16,300	29,666
			International Seaways, Inc. (a) . . . . .	3,199	60,781
			Isramco, Inc. (a) . . . . .	96	11,376

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Jagged Peak Energy, Inc. (a) (b) . . . . .	9,800	\$ 81,046	Neenah, Inc. . . . .	2,646	\$ 178,737
Kosmos Energy, Ltd. (b) . . . . .	56,700	355,509	PH Glatfelter Co. . . . .	7,000	118,160
Laredo Petroleum, Inc. (a) . . . . .	24,700	71,630	Schweitzer-Mauduit International, Inc. . . . .	5,300	175,854
Magnolia Oil & Gas Corp. Class A (a) . . . . .	15,700	181,806	Verso Corp. Class A (a). . . . .	5,359	102,089
Matador Resources Co. (a) (b) . . . . .	16,900	335,972			1,748,785
Midstates Petroleum Co., Inc. (a) . . . . .	2,293	13,506	<b>PERSONAL PRODUCTS — 0.3%</b>		
Montage Resources Corp. (a) . . . . .	680	4,148	Edgewell Personal Care Co. (a). . . . .	8,679	233,899
Murphy Oil Corp. (b) . . . . .	27,000	665,550	elf Beauty, Inc. (a) (b). . . . .	3,300	46,530
NACCO Industries, Inc. Class A . . . . .	641	33,294	Herbalife Nutrition, Ltd. (a) (b). . . . .	16,030	685,443
NextDecade Corp. (a) . . . . .	900	5,688	Inter Parfums, Inc. . . . .	2,800	186,172
Nordic American Tankers, Ltd. . . . .	21,040	49,234	Lifevantage Corp. (a) . . . . .	2,200	28,556
Northern Oil and Gas, Inc. (a) (b) . . . . .	51,900	100,167	Medifast, Inc. (b) . . . . .	1,848	237,098
Oasis Petroleum, Inc. (a) . . . . .	53,100	301,608	Nature's Sunshine Products, Inc. (a) . . . . .	1,300	12,077
Overseas Shipholding Group, Inc. Class A (a) . . . . .	9,000	16,920	Nu Skin Enterprises, Inc. Class A . . . . .	8,858	436,877
Panhandle Oil and Gas, Inc. Class A . . . . .	2,300	29,992	Revlon, Inc. Class A (a) (b) . . . . .	1,200	23,196
Par Pacific Holdings, Inc. (a) . . . . .	4,889	100,322	USANA Health Sciences, Inc. (a) . . . . .	2,045	162,434
Parsley Energy, Inc. Class A (a) . . . . .	43,649	829,767	Youngevity International, Inc. (a) . . . . .	1,300	7,410
PBF Energy, Inc. Class A . . . . .	19,052	596,328			2,059,692
PDC Energy, Inc. (a) . . . . .	10,612	382,669	<b>PHARMACEUTICALS — 1.2%</b>		
Peabody Energy Corp. . . . .	11,003	265,172	AcelRx Pharmaceuticals, Inc. (a) . . . . .	12,200	30,866
Penn Virginia Corp. (a) (b). . . . .	1,900	58,292	Acer Therapeutics, Inc. (a). . . . .	800	3,120
PrimeEnergy Resources Corp. (a) . . . . .	100	13,313	Aclaris Therapeutics, Inc. (a) . . . . .	5,558	12,172
QEP Resources, Inc. (a) . . . . .	37,423	270,568	Aerie Pharmaceuticals, Inc. (a) (b). . . . .	7,200	212,760
Range Resources Corp. (b) . . . . .	32,500	226,850	Akorn, Inc. (a) . . . . .	14,944	76,962
Renewable Energy Group, Inc. (a) (b). . . . .	5,700	90,402	Amneal Pharmaceuticals, Inc. (a) (b) . . . . .	13,190	94,572
REX American Resources Corp. (a) . . . . .	825	60,143	Amphastar Pharmaceuticals, Inc. (a) . . . . .	5,400	113,994
Ring Energy, Inc. (a) . . . . .	8,500	27,625	ANI Pharmaceuticals, Inc. (a). . . . .	1,286	105,709
Roan Resources, Inc. (a) . . . . .	5,600	9,744	Aratana Therapeutics, Inc. (a). . . . .	7,300	37,668
Rosehill Resources, Inc. (a) . . . . .	300	1,110	Arvinas Holding Co. LLC (a) (b) . . . . .	3,400	74,766
SandRidge Energy, Inc. (a) . . . . .	4,500	31,140	Assertio Therapeutics, Inc. (a) . . . . .	9,300	32,085
Scorpio Tankers, Inc. . . . .	7,280	214,906	Axsome Therapeutics, Inc. (a) . . . . .	3,800	97,850
SemGroup Corp. Class A . . . . .	12,429	149,148	BioDelivery Sciences International, Inc. (a) . . . . .	12,700	59,055
Ship Finance International, Ltd. (b) . . . . .	12,600	157,626	Catalent, Inc. (a) . . . . .	22,682	1,229,591
SilverBow Resources, Inc. (a). . . . .	1,100	15,235	Cerecor, Inc. (a) . . . . .	3,300	17,952
SM Energy Co. . . . .	17,556	219,801	Chiasma, Inc. (a). . . . .	4,100	30,627
Southwestern Energy Co. (a) (b) . . . . .	94,500	298,620	Collegium Pharmaceutical, Inc. (a) . . . . .	4,667	61,371
SRC Energy, Inc. (a) (b) . . . . .	38,100	188,976	Corcept Therapeutics, Inc. (a) (b) . . . . .	15,400	171,710
Talos Energy, Inc. (a) . . . . .	3,100	74,555	CorMedix, Inc. (a) . . . . .	3,700	33,189
Targa Resources Corp. . . . .	36,418	1,429,771	Cymbay Therapeutics, Inc. (a). . . . .	9,100	65,156
Teekay Corp. (b) . . . . .	10,843	37,300	Dermira, Inc. (a) (b). . . . .	5,500	52,580
Teekay Tankers, Ltd. Class A (a) . . . . .	30,100	38,528	Dova Pharmaceuticals, Inc. (a) . . . . .	1,400	19,740
Tellurian, Inc. (a) (b) . . . . .	13,000	102,050	Elanco Animal Health, Inc. (a) . . . . .	57,500	1,943,500
Unit Corp. (a) . . . . .	8,148	72,436	Eloxx Pharmaceuticals, Inc. (a) (b) . . . . .	3,400	33,898
Uranium Energy Corp. (a) (b). . . . .	25,600	35,072	Endo International PLC (a) . . . . .	35,200	145,024
W&T Offshore, Inc. (a). . . . .	14,200	70,432	Evoform Biosciences, Inc. (a) . . . . .	2,200	14,608
Whiting Petroleum Corp. (a) (b) . . . . .	14,500	270,860	Evolus, Inc. (a) (b). . . . .	1,500	21,930
World Fuel Services Corp. . . . .	11,249	404,514	EyePoint Pharmaceuticals, Inc. (a). . . . .	9,600	15,744
WPX Energy, Inc. (a) . . . . .	65,600	755,056	Horizon Therapeutics PLC (a) . . . . .	29,337	705,848
		18,889,815	Innoviva, Inc. (a) (b) . . . . .	10,900	158,704
<b>PAPER &amp; FOREST PRODUCTS — 0.2%</b>			Intersect ENT, Inc. (a) (b) . . . . .	4,600	104,696
Boise Cascade Co. . . . .	6,200	174,282	Intra-Cellular Therapies, Inc. (a) . . . . .	7,056	91,587
Clearwater Paper Corp. (a) . . . . .	2,579	47,686	Jazz Pharmaceuticals PLC (a). . . . .	8,718	1,242,838
Domtar Corp. . . . .	10,013	445,879	Kala Pharmaceuticals, Inc. (a) (b) . . . . .	2,400	15,312
Louisiana-Pacific Corp. . . . .	19,302	506,098			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kaleido Biosciences, Inc. (a) . . . . .	800	\$ 9,280	ManpowerGroup, Inc. . . . .	9,316	\$ 899,925
Lannett Co., Inc. (a) (b) . . . . .	4,397	26,646	Mistras Group, Inc. (a) . . . . .	2,587	37,175
Liquidia Technologies, Inc. (a) . . . . .	900	7,200	Navigant Consulting, Inc. . . . .	6,700	155,373
Mallinckrodt PLC (a) (b) . . . . .	13,000	119,340	Resources Connection, Inc. . . . .	4,500	72,045
Marinus Pharmaceuticals, Inc. (a) . . . . .	7,500	31,125	TransUnion . . . . .	29,364	2,158,548
Menlo Therapeutics, Inc. (a) . . . . .	1,500	8,985	TriNet Group, Inc. (a) . . . . .	7,000	474,600
MyoKardia, Inc. (a) (b) . . . . .	6,900	345,966	TrueBlue, Inc. (a) . . . . .	6,500	143,390
NGM Biopharmaceuticals, Inc. (a) . . . . .	1,000	14,640	Upwork, Inc. (a) (b) . . . . .	8,600	138,288
Ocular Therapeutix, Inc. (a) . . . . .	5,600	24,640	WageWorks, Inc. (a) . . . . .	6,344	322,212
Odonate Therapeutics, Inc. (a) (b) . . . . .	1,100	40,359	Willdan Group, Inc. (a) . . . . .	1,500	55,875
Omeros Corp. (a) (b) . . . . .	7,200	112,968			
Optinose, Inc. (a) (b) . . . . .	3,000	21,240			
Osmotica Pharmaceuticals PLC (a) . . . . .	1,300	4,940			
Pacira Pharmaceuticals, Inc. (a) . . . . .	6,437	279,945			
Paratek Pharmaceuticals, Inc. (a) (b) . . . . .	4,700	18,753			
Phibro Animal Health Corp. Class A . . . . .	3,200	101,664			
Prestige Consumer Healthcare, Inc. (a) (b) . . . . .	8,216	260,283			
Reata Pharmaceuticals, Inc. Class A (a) (b) . . . . .	3,000	283,050			
resTORbio, Inc. (a) . . . . .	800	8,160			
Revance Therapeutics, Inc. (a) (b) . . . . .	6,000	77,820			
SIGA Technologies, Inc. (a) (b) . . . . .	7,600	43,168			
Strongbridge Biopharma PLC (a) . . . . .	5,600	17,528			
Supernus Pharmaceuticals, Inc. (a) . . . . .	7,700	254,793			
TherapeuticsMD, Inc. (a) (b) . . . . .	28,600	74,360			
Theravance Biopharma, Inc. (a) (b) . . . . .	6,904	112,742			
Tricida, Inc. (a) (b) . . . . .	3,400	134,164			
Verrica Pharmaceuticals, Inc. (a) (b) . . . . .	1,700	19,754			
WaVe Life Sciences, Ltd. (a) . . . . .	3,110	81,140			
Xeris Pharmaceuticals, Inc. (a) (b) . . . . .	3,200	36,608			
Zogenix, Inc. (a) (b) . . . . .	6,769	323,423			
Zynerba Pharmaceuticals, Inc. (a) . . . . .	3,200	43,360			
		10,065,228			
<b>PROFESSIONAL SERVICES — 1.4%</b>			<b>REAL ESTATE MANAGEMENT &amp; DEVELOPMENT — 0.5%</b>		
Acacia Research Corp. (a) . . . . .	7,700	22,792	Altisource Portfolio Solutions SA (a) . . . . .	1,600	31,456
ASGN, Inc. (a) . . . . .	8,092	490,375	American Realty Investors, Inc. (a) . . . . .	300	4,092
Barrett Business Services, Inc. . . . .	1,139	94,081	Consolidated-Tomoka Land Co. . . . .	523	31,223
BG Staffing, Inc. . . . .	1,100	20,768	Cushman & Wakefield PLC (a) (b) . . . . .	16,000	286,080
CBIZ, Inc. (a) . . . . .	8,200	160,638	eXp World Holdings, Inc. (a) . . . . .	2,500	27,825
CoStar Group, Inc. (a) . . . . .	5,614	3,110,493	Forestar Group, Inc. (a) . . . . .	1,551	30,322
CRA International, Inc. . . . .	1,200	45,996	FRP Holdings, Inc. (a) . . . . .	1,045	58,280
Exponent, Inc. . . . .	8,250	482,955	Griffin Industrial Realty, Inc. . . . .	100	3,535
Forrester Research, Inc. . . . .	1,600	75,248	HFF, Inc. Class A . . . . .	5,946	270,424
Franklin Covey Co. (a) . . . . .	1,483	50,422	Howard Hughes Corp. (a) . . . . .	6,241	772,885
FTI Consulting, Inc. (a) . . . . .	6,100	511,424	Jones Lang LaSalle, Inc. . . . .	7,156	1,006,778
GP Strategies Corp. (a) . . . . .	1,900	28,652	Kennedy-Wilson Holdings, Inc. . . . .	20,042	412,264
Heidrick & Struggles International, Inc. . . . .	2,900	86,913	Marcus & Millichap, Inc. (a) . . . . .	3,600	111,060
Huron Consulting Group, Inc. (a) . . . . .	3,520	177,338	Maui Land & Pineapple Co., Inc. (a) . . . . .	700	7,203
ICF International, Inc. . . . .	3,102	225,826	Newmark Group, Inc. Class A . . . . .	23,561	211,578
InnerWorkings, Inc. (a) . . . . .	6,900	26,358	Rafael Holdings, Inc. Class B (a) . . . . .	1,600	46,000
Insperty, Inc. . . . .	6,250	763,375	RE/MAX Holdings, Inc. Class A . . . . .	2,800	86,128
Kelly Services, Inc. Class A . . . . .	4,900	128,331	Realogy Holdings Corp. (b) . . . . .	18,661	135,106
Kforce, Inc. . . . .	3,600	126,324	Redfin Corp. (a) (b) . . . . .	13,900	249,922
Korn Ferry . . . . .	9,055	362,834	RMR Group, Inc. Class A . . . . .	1,046	49,141
			St. Joe Co. (a) (b) . . . . .	5,500	95,040
			Stratus Properties, Inc. (a) . . . . .	900	29,187
			Tejon Ranch Co. (a) . . . . .	3,100	51,429
			Transcontinental Realty Investors, Inc. (a) . . . . .	207	5,305
					4,012,263
			<b>ROAD &amp; RAIL — 1.0%</b>		
			AMERCO . . . . .	1,413	534,891
			ArcBest Corp. . . . .	4,000	112,440
			Avis Budget Group, Inc. (a) . . . . .	9,202	323,542
			Covenant Transportation Group, Inc. Class A (a) . . . . .	1,800	26,478
			Daseke, Inc. (a) (b) . . . . .	6,100	21,960
			Genesee & Wyoming, Inc. Class A (a) . . . . .	8,724	872,400
			Heartland Express, Inc. . . . .	7,500	135,525
			Hertz Global Holdings, Inc. (a) (b) . . . . .	15,766	251,625
			Knight-Swift Transportation Holdings, Inc. (b) . . . . .	19,559	642,318
			Landstar System, Inc. . . . .	6,525	704,635
			Lyft, Inc. Class A (a) . . . . .	5,100	335,121
			Marten Transport, Ltd. . . . .	6,255	113,528

See accompanying notes to financial statements.



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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Old Dominion Freight Line, Inc. . . . .	10,243	\$ 1,528,870	Power Integrations, Inc. . . . .	4,800	\$ 384,864
PAM Transportation Services, Inc.			Rambus, Inc. (a) . . . . .	16,800	202,272
(a) . . . . .	150	9,300	Rudolph Technologies, Inc. (a) . . . . .	4,953	136,851
Roadrunner Transportation Systems, Inc. (a) . . . . .	600	5,730	Semtech Corp. (a) . . . . .	10,332	496,453
Ryder System, Inc. . . . .	8,345	486,514	Silicon Laboratories, Inc. (a) . . . . .	6,969	720,595
Saia, Inc. (a) . . . . .	4,400	284,548	SMART Global Holdings, Inc. (a) (b) . . . . .	2,100	48,279
Schneider National, Inc. Class B . . . . .	8,700	158,688	SunPower Corp. (a) (b) . . . . .	9,755	104,281
Uber Technologies, Inc. (a) . . . . .	28,300	1,312,554	Synaptics, Inc. (a) (b) . . . . .	5,438	158,463
Universal Logistics Holdings, Inc. . . . .	1,200	26,964	Teradyne, Inc. . . . .	26,723	1,280,299
US Xpress Enterprises, Inc. Class A (a) (b) . . . . .	3,100	15,934	Ultra Clean Holdings, Inc. (a) (b) . . . . .	6,100	84,912
Werner Enterprises, Inc. . . . .	7,300	226,884	Universal Display Corp. . . . .	6,662	1,252,856
YRC Worldwide, Inc. (a) (b) . . . . .	4,900	19,747	Veeco Instruments, Inc. (a) . . . . .	7,208	88,082
		8,150,196	Versum Materials, Inc. . . . .	17,693	912,605
			Xperi Corp. . . . .	7,642	157,349
				19,777,407	
<b>SEMICONDUCTORS &amp; SEMICONDUCTOR EQUIPMENT — 2.4%</b>			<b>SOFTWARE — 8.9%</b>		
Adesto Technologies Corp. (a) (b) . . . . .	3,900	31,785	2U, Inc. (a) (b) . . . . .	8,705	327,656
Advanced Energy Industries, Inc. (a) . . . . .	6,200	348,874	8x8, Inc. (a) (b) . . . . .	15,100	363,910
Alpha & Omega Semiconductor, Ltd. (a) . . . . .	3,087	28,833	A10 Networks, Inc. (a) . . . . .	7,600	51,832
Ambarella, Inc. (a) (b) . . . . .	4,880	215,354	ACI Worldwide, Inc. (a) . . . . .	16,966	582,612
Amkor Technology, Inc. (a) . . . . .	16,452	122,732	Agilysys, Inc. (a) . . . . .	2,257	48,458
Aquantia Corp. (a) . . . . .	3,200	41,696	Alarm.com Holdings, Inc. (a) . . . . .	6,100	326,350
Axcelis Technologies, Inc. (a) . . . . .	5,075	76,379	Altair Engineering, Inc. Class A (a) (b) . . . . .	6,000	242,340
AXT, Inc. (a) . . . . .	5,700	22,572	Alteryx, Inc. Class A (a) (b) . . . . .	7,100	774,752
Brooks Automation, Inc. . . . .	11,100	430,125	Amber Road, Inc. (a) . . . . .	3,700	48,322
Cabot Microelectronics Corp. . . . .	4,512	496,681	American Software, Inc. Class A . . . . .	4,300	56,545
CEVA, Inc. (a) . . . . .	3,300	80,355	Anaplan, Inc. (a) (b) . . . . .	12,800	646,016
Cirrus Logic, Inc. (a) . . . . .	9,440	412,528	Appfolio, Inc. Class A (a) . . . . .	2,485	254,141
Cohu, Inc. . . . .	6,191	95,527	Appian Corp. (a) . . . . .	4,900	176,743
Cree, Inc. (a) . . . . .	16,915	950,285	Aspen Technology, Inc. (a) . . . . .	10,855	1,349,059
Cypress Semiconductor Corp. . . . .	58,133	1,292,878	Atlassian Corp. PLC Class A (a) . . . . .	16,800	2,198,112
Diodes, Inc. (a) . . . . .	6,292	228,840	Avalara, Inc. (a) . . . . .	6,700	483,740
DSP Group, Inc. (a) . . . . .	3,400	48,824	Avaya Holdings Corp. (a) . . . . .	16,800	200,088
Enphase Energy, Inc. (a) (b) . . . . .	13,600	247,928	Benefitfocus, Inc. (a) (b) . . . . .	4,441	120,573
Entegris, Inc. . . . .	21,098	787,377	Blackbaud, Inc. . . . .	7,690	642,115
First Solar, Inc. (a) (b) . . . . .	12,865	844,973	Blackline, Inc. (a) . . . . .	7,000	374,570
FormFactor, Inc. (a) . . . . .	11,665	182,790	Bottomline Technologies DE, Inc. (a) . . . . .	6,800	300,832
GSI Technology, Inc. (a) . . . . .	2,400	20,568	Box, Inc. Class A (a) (b) . . . . .	23,465	413,219
Ichor Holdings, Ltd. (a) . . . . .	3,300	78,012	Carbon Black, Inc. (a) (b) . . . . .	9,700	162,184
Impinj, Inc. (a) (b) . . . . .	2,600	74,412	CDK Global, Inc. . . . .	19,062	942,425
Inphi Corp. (a) . . . . .	6,949	348,145	Ceridian HCM Holding, Inc. (a) (b) . . . . .	10,100	507,020
Lattice Semiconductor Corp. (a) . . . . .	18,780	274,000	ChannelAdvisor Corp. (a) . . . . .	3,800	33,288
MACOM Technology Solutions Holdings, Inc. (a) (b) . . . . .	7,052	106,697	Cision, Ltd. (a) . . . . .	15,800	185,334
Marvell Technology Group, Ltd. . . . .	102,769	2,453,096	Cloudera, Inc. (a) (b) . . . . .	37,121	195,256
MaxLinear, Inc. (a) (b) . . . . .	10,000	234,400	CommVault Systems, Inc. (a) . . . . .	5,342	265,070
MKS Instruments, Inc. . . . .	8,549	665,882	Cornerstone OnDemand, Inc. (a) . . . . .	8,675	502,543
Monolithic Power Systems, Inc. . . . .	6,523	885,693	Coupa Software, Inc. (a) . . . . .	9,700	1,228,117
Nanometrics, Inc. (a) . . . . .	3,500	121,485	Digimarc Corp. (a) (b) . . . . .	1,740	77,239
NeoPhotonics Corp. (a) . . . . .	5,300	22,154	Digital Turbine, Inc. (a) . . . . .	12,100	60,500
NVE Corp. . . . .	726	50,551	DocuSign, Inc. (a) . . . . .	23,900	1,188,069
ON Semiconductor Corp. (a) . . . . .	63,921	1,291,843	Domo, Inc. Class B (a) (b) . . . . .	2,600	71,032
PDF Solutions, Inc. (a) . . . . .	4,100	53,792	Dropbox, Inc. Class A (a) . . . . .	33,200	831,660
Photronics, Inc. (a) . . . . .	9,900	81,180	Ebix, Inc. (b) . . . . .	3,800	190,836
			eGain Corp. (a) . . . . .	2,800	22,792
			Elastic NV (a) (b) . . . . .	5,800	433,028

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Envestnet, Inc. (a) . . . . .	7,552	\$ 516,330	Synchronoss Technologies, Inc. (a) . .	6,000	\$ 47,460
Everbridge, Inc. (a) (b) . . . . .	5,300	473,926	Tableau Software, Inc. Class A (a) . . .	12,157	2,018,305
Fair Isaac Corp. (a) . . . . .	4,405	1,383,258	Telaria, Inc. (a) . . . . .	6,600	49,632
FireEye, Inc. (a) (b) . . . . .	31,047	459,806	Telenav, Inc. (a) . . . . .	4,652	37,216
Five9, Inc. (a) (b) . . . . .	9,127	468,124	Tenable Holdings, Inc. (a) (b) . . . . .	6,400	182,656
ForeScout Technologies, Inc. (a) . . . . .	6,900	233,634	Teradata Corp. (a) . . . . .	18,301	656,091
GTY Technology Holdings, Inc. (a) . . . . .	4,700	32,195	TiVo Corp. . . . .	21,169	156,015
Guidewire Software, Inc. (a) . . . . .	12,792	1,296,853	Trade Desk, Inc. Class A (a) (b) . . . . .	5,900	1,343,902
HubSpot, Inc. (a) . . . . .	6,353	1,083,313	Tyler Technologies, Inc. (a) . . . . .	5,957	1,286,831
Ideanomics, Inc. (a) . . . . .	8,000	19,680	Upland Software, Inc. (a) . . . . .	3,900	177,567
Instructure, Inc. (a) (b) . . . . .	5,000	212,500	Varonis Systems, Inc. (a) . . . . .	4,490	278,111
Intelligent Systems Corp. (a) . . . . .	1,100	31,669	Verint Systems, Inc. (a) . . . . .	10,629	571,628
j2 Global, Inc. (b) . . . . .	7,569	672,808	VirnetX Holding Corp. (a) (b) . . . . .	9,300	57,753
LivePerson, Inc. (a) . . . . .	9,300	260,772	VMware, Inc. Class A . . . . .	12,199	2,039,795
LogMeIn, Inc. . . . .	8,083	595,555	Workday, Inc. Class A (a) . . . . .	25,004	5,140,322
Majesco (a) . . . . .	700	6,517	Workiva, Inc. (a) . . . . .	5,800	336,922
Manhattan Associates, Inc. (a) . . . . .	10,132	702,452	Yext, Inc. (a) (b) . . . . .	14,600	293,314
MicroStrategy, Inc. Class A (a) . . . . .	1,364	195,475	Zendesk, Inc. (a) (b) . . . . .	16,987	1,512,353
Mitek Systems, Inc. (a) . . . . .	5,300	52,682	Zix Corp. (a) . . . . .	8,300	75,447
MobileIron, Inc. (a) . . . . .	15,004	93,025	Zscaler, Inc. (a) (b) . . . . .	9,900	758,736
Model N, Inc. (a) . . . . .	5,100	99,450	Zuora, Inc. Class A (a) . . . . .	13,300	203,756
Monotype Imaging Holdings, Inc. . . . .	6,593	111,026			
New Relic, Inc. (a) . . . . .	7,331	634,205			72,457,508
Nuance Communications, Inc. (a) . . . . .	46,416	741,263	<b>SPECIALTY RETAIL — 1.6%</b>		
Nutanix, Inc. Class A (a) (b) . . . . .	23,200	601,808	Aaron's, Inc. . . . .	11,038	677,844
OneSpan, Inc. (a) . . . . .	4,800	68,016	Abercrombie & Fitch Co. Class A (b) .	10,396	166,752
Pagerduty, Inc. (a) . . . . .	1,600	75,280	American Eagle Outfitters, Inc. . . . .	26,666	450,655
Palo Alto Networks, Inc. (a) . . . . .	14,459	2,946,166	America's Car-Mart, Inc. (a) . . . . .	944	81,260
Paycom Software, Inc. (a) (b) . . . . .	7,785	1,765,015	Asbury Automotive Group, Inc. (a) . . .	3,122	263,309
Paylocity Holding Corp. (a) . . . . .	5,274	494,807	Ascena Retail Group, Inc. (a) . . . . .	27,663	16,874
Pegasystems, Inc. . . . .	6,061	431,604	At Home Group, Inc. (a) (b) . . . . .	6,900	45,954
Phunware, Inc. (a) . . . . .	700	2,177	AutoNation, Inc. (a) . . . . .	8,869	371,966
Pluralsight, Inc. Class A (a) (b) . . . . .	10,400	315,328	Barnes & Noble Education, Inc. (a) . .	5,700	19,152
Progress Software Corp. . . . .	7,200	314,064	Barnes & Noble, Inc. . . . .	8,854	59,233
Proofpoint, Inc. (a) . . . . .	8,791	1,057,118	Bed Bath & Beyond, Inc. (b) . . . . .	21,158	245,856
PROS Holdings, Inc. (a) (b) . . . . .	5,000	316,300	Boot Barn Holdings, Inc. (a) . . . . .	4,500	160,380
PTC, Inc. (a) . . . . .	16,270	1,460,395	Buckle, Inc. . . . .	4,384	75,887
Q2 Holdings, Inc. (a) (b) . . . . .	6,300	481,068	Burlington Stores, Inc. (a) . . . . .	10,216	1,738,252
QAD, Inc. Class A . . . . .	1,600	64,336	Caleres, Inc. . . . .	6,600	131,472
Qualys, Inc. (a) . . . . .	5,473	476,589	Camping World Holdings, Inc.		
Rapid7, Inc. (a) . . . . .	7,500	433,800	Class A (b) . . . . .	5,100	63,342
RealPage, Inc. (a) . . . . .	12,796	753,045	Carvana Co. (a) (b) . . . . .	6,200	388,058
Rimini Street, Inc. (a) . . . . .	1,200	6,360	Cato Corp. Class A . . . . .	3,300	40,656
RingCentral, Inc. Class A (a) . . . . .	11,051	1,269,981	Chico's FAS, Inc. . . . .	19,400	65,378
SailPoint Technologies Holding, Inc.			Children's Place, Inc. (b) . . . . .	2,562	244,364
(a) . . . . .	14,300	286,572	Citi Trends, Inc. . . . .	1,900	27,778
SecureWorks Corp. Class A (a) (b) . . .	1,300	17,277	Conn's, Inc. (a) . . . . .	2,943	52,444
ServiceNow, Inc. (a) . . . . .	29,209	8,019,915	Container Store Group, Inc. (a) (b) . . .	2,400	17,568
SharpSpring, Inc. (a) . . . . .	1,300	16,887	Designer Brands, Inc. Class A . . . . .	10,800	207,036
ShotSpotter, Inc. (a) (b) . . . . .	1,100	48,620	Dick's Sporting Goods, Inc. (b) . . . . .	11,544	399,769
Smartsheet, Inc. Class A (a) . . . . .	13,300	643,720	Express, Inc. (a) . . . . .	10,649	29,072
SolarWinds Corp. (a) (b) . . . . .	6,400	117,376	Five Below, Inc. (a) . . . . .	8,554	1,026,651
Splunk, Inc. (a) . . . . .	23,705	2,980,904	Floor & Decor Holdings, Inc. Class A		
SPS Commerce, Inc. (a) . . . . .	2,751	281,180	(a) (b) . . . . .	10,900	456,710
SS&C Technologies Holdings, Inc. . . . .	35,008	2,016,811	GameStop Corp. Class A (b) . . . . .	15,265	83,500
SVMK, Inc. (a) . . . . .	13,100	216,281	Genesco, Inc. (a) . . . . .	3,405	143,997
			GNC Holdings, Inc. Class A (a) (b) . . .	12,278	18,417

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Group 1 Automotive, Inc. . . . .	2,952	\$ 241,739	Crocs, Inc. (a) . . . . .	10,400	\$ 205,400
Guess?, Inc. (b) . . . . .	9,100	146,965	Culp, Inc. . . . .	1,700	32,300
Haverty Furniture Cos., Inc. . . . .	2,900	49,387	Deckers Outdoor Corp. (a) . . . . .	4,657	819,492
Hibbett Sports, Inc. (a) . . . . .	2,834	51,579	Delta Apparel, Inc. (a) . . . . .	1,000	23,180
Hudson, Ltd. Class A (a) . . . . .	6,300	86,877	Fossil Group, Inc. (a) (b) . . . . .	7,000	80,500
J. Jill, Inc. (b) . . . . .	2,100	4,179	G-III Apparel Group, Ltd. (a) . . . . .	6,981	205,381
Lithia Motors, Inc. Class A (b) . . . . .	3,614	429,271	Kontoor Brands, Inc. (a) . . . . .	7,300	204,546
Lumber Liquidators Holdings, Inc.			Lululemon Athletica, Inc. (a) . . . . .	18,493	3,332,624
(a) (b) . . . . .	4,176	48,233	Movado Group, Inc. . . . .	2,400	64,800
MarineMax, Inc. (a) . . . . .	3,478	57,178	Oxford Industries, Inc. . . . .	2,630	199,354
Michaels Cos., Inc. (a) (b) . . . . .	14,985	130,370	Rocky Brands, Inc. . . . .	1,000	27,280
Monro, Inc. (b) . . . . .	5,198	443,389	Skechers U.S.A., Inc. Class A (a) . . . . .	21,147	665,919
Murphy USA, Inc. (a) . . . . .	4,786	402,168	Steven Madden, Ltd. . . . .	13,913	472,346
National Vision Holdings, Inc. (a) (b) . . . . .	10,800	331,884	Superior Group of Cos., Inc. . . . .	1,300	22,269
Office Depot, Inc. . . . .	85,898	176,950	Unifi, Inc. (a) . . . . .	2,300	41,791
Party City Holdco, Inc. (a) (b) . . . . .	9,000	65,970	Vera Bradley, Inc. (a) . . . . .	3,400	40,800
Penske Automotive Group, Inc. (b) . . . . .	5,777	273,252	Vince Holding Corp. (a) . . . . .	500	6,975
Rent-A-Center, Inc. (a) . . . . .	7,100	189,073	Wolverine World Wide, Inc. . . . .	14,680	404,287
RH (a) (b) . . . . .	3,029	350,152			8,033,079
RTW RetailWinds, Inc. (a) . . . . .	3,600	6,120			
Sally Beauty Holdings, Inc. (a) (b) . . . . .	19,407	258,889	<b>THRIFTS &amp; MORTGAGE FINANCE — 1.1%</b>		
Shoe Carnival, Inc. (b) . . . . .	1,600	44,160	Axos Financial, Inc. (a) . . . . .	9,100	247,975
Signet Jewelers, Ltd. . . . .	8,200	146,616	Bridgewater Bancshares, Inc. (a) . . . . .	3,500	40,390
Sleep Number Corp. (a) . . . . .	5,176	209,059	Capitol Federal Financial, Inc. . . . .	20,600	283,662
Sonic Automotive, Inc. Class A . . . . .	3,800	88,730	Columbia Financial, Inc. (a) . . . . .	7,700	116,270
Sportsman’s Warehouse Holdings,			Dime Community Bancshares, Inc. . . . .	4,800	91,152
Inc. (a) (b) . . . . .	5,500	20,790	Entegra Financial Corp. (a) . . . . .	1,100	33,132
Tailored Brands, Inc. (b) . . . . .	7,752	44,729	ESSA Bancorp, Inc. . . . .	1,400	21,350
Tile Shop Holdings, Inc. . . . .	5,919	23,676	Essent Group, Ltd. (a) . . . . .	15,600	733,044
Tilly’s, Inc. Class A . . . . .	3,200	24,416	Federal Agricultural Mortgage Corp.		
Urban Outfitters, Inc. (a) . . . . .	11,914	271,044	Class C . . . . .	1,445	104,994
Williams-Sonoma, Inc. (b) . . . . .	12,248	796,120	First Defiance Financial Corp. . . . .	3,196	91,310
Winmark Corp. . . . .	399	69,087	Flagstar Bancorp, Inc. . . . .	4,600	152,444
Zumiez, Inc. (a) . . . . .	2,900	75,690	FS Bancorp, Inc. . . . .	600	31,122
		13,327,328	Greene County Bancorp, Inc. . . . .	400	11,768
			Hingham Institution for Savings . . . . .	197	39,008
<b>TECHNOLOGY HARDWARE, STORAGE &amp;</b>			Home Bancorp, Inc. . . . .	1,200	46,176
<b>PERIPHERALS — 0.4%</b>			HomeStreet, Inc. (a) . . . . .	3,974	117,789
3D Systems Corp. (a) (b) . . . . .	17,200	156,520	Kearny Financial Corp. . . . .	13,924	185,050
AstroNova, Inc. . . . .	1,100	28,424	LendingTree, Inc. (a) (b) . . . . .	1,221	512,857
Avid Technology, Inc. (a) . . . . .	4,100	37,392	Luther Burbank Corp. . . . .	3,200	34,848
Cray, Inc. (a) . . . . .	6,466	225,146	Merchants Bancorp . . . . .	2,400	40,872
Dell Technologies, Inc. Class C (a) . . . . .	24,147	1,226,668	Meridian Bancorp, Inc. . . . .	7,500	134,175
Diebold Nixdorf, Inc. (a) . . . . .	11,651	106,723	Meta Financial Group, Inc. . . . .	6,343	177,921
Electronics For Imaging, Inc. (a) . . . . .	6,905	254,864	MGIC Investment Corp. (a) . . . . .	55,500	729,270
Immersion Corp. (a) . . . . .	4,135	31,467	MMA Capital Holdings, Inc. (a) . . . . .	800	26,776
NCR Corp. (a) (b) . . . . .	18,867	586,764	Mr Cooper Group, Inc. (a) . . . . .	11,494	92,067
Pure Storage, Inc. Class A (a) . . . . .	35,800	546,666	New York Community Bancorp, Inc.		
Sonim Technologies, Inc. (a) . . . . .	600	7,638	(b) . . . . .	71,023	708,809
Stratasys, Ltd. (a) . . . . .	7,982	234,431	NMI Holdings, Inc. Class A (a) . . . . .	10,100	286,739
		3,442,703	Northfield Bancorp, Inc. . . . .	6,800	106,148
			Northwest Bancshares, Inc. . . . .	15,300	269,433
<b>TEXTILES, APPAREL &amp; LUXURY GOODS —</b>			OceanFirst Financial Corp. . . . .	7,507	186,549
<b>1.0%</b>			Ocwen Financial Corp. (a) . . . . .	17,600	36,432
Carter’s, Inc. . . . .	6,929	675,855	OP Bancorp . . . . .	2,000	21,680
Centric Brands, Inc. (a) . . . . .	2,600	10,686	Oritani Financial Corp. . . . .	5,900	104,666
Columbia Sportswear Co. . . . .	4,965	497,294	PCSB Financial Corp. . . . .	2,500	50,625

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
PennyMac Financial Services, Inc. . . . .	3,900	\$ 86,502	Rush Enterprises, Inc. Class B . . . . .	600	\$ 22,146
Ponce de Leon Federal Bank (a) (b) . . . . .	1,400	20,006	SiteOne Landscape Supply, Inc.		
Provident Bancorp, Inc. (a) . . . . .	500	13,995	(a) (b) . . . . .	6,500	450,450
Provident Financial Holdings, Inc. . . . .	900	18,891	Systemax, Inc. . . . .	1,800	39,888
Provident Financial Services, Inc. . . . .	9,700	235,225	Textainer Group Holdings, Ltd. (a) . . . . .	4,000	40,320
Prudential Bancorp, Inc. . . . .	1,400	26,488	Titan Machinery, Inc. (a) . . . . .	2,800	57,624
Radian Group, Inc. . . . .	32,600	744,910	Transcat, Inc. (a) . . . . .	1,100	28,149
Riverview Bancorp, Inc. . . . .	3,300	28,182	Triton International, Ltd. . . . .	8,900	291,564
Southern Missouri Bancorp, Inc. . . . .	1,100	38,313	Univar, Inc. (a) . . . . .	24,764	545,799
Sterling Bancorp, Inc. . . . .	3,500	34,895	Veritiv Corp. (a) . . . . .	1,691	32,839
Territorial Bancorp, Inc. . . . .	1,155	35,689	Watsco, Inc. . . . .	5,170	845,450
TFS Financial Corp. (b) . . . . .	8,029	145,084	WESCO International, Inc. (a) . . . . .	7,528	381,293
Timberland Bancorp, Inc. . . . .	1,000	29,880	Willis Lease Finance Corp. (a) . . . . .	400	23,328
TrustCo Bank Corp. NY . . . . .	14,700	116,424			8,373,935
United Community Financial Corp. . . . .	7,300	69,861	<b>TRANSPORTATION INFRASTRUCTURE —</b>		
United Financial Bancorp, Inc. . . . .	7,900	112,022	<b>0.1%</b>		
Walker & Dunlop, Inc. . . . .	4,400	234,124	Macquarie Infrastructure Corp. . . . .	11,520	467,021
Washington Federal, Inc. . . . .	12,917	451,191	<b>WATER UTILITIES — 0.4%</b>		
Waterstone Financial, Inc. . . . .	3,800	64,828	American States Water Co. . . . .	5,846	439,853
Western New England Bancorp, Inc. . . . .	3,900	36,426	Aqua America, Inc. (b) . . . . .	33,964	1,405,091
WSFS Financial Corp. . . . .	8,563	353,652	Aqua Venture Holdings, Ltd. (a) . . . . .	1,700	33,949
		8,763,091	Artesian Resources Corp. Class A . . . . .	1,151	42,782
<b>TOBACCO — 0.1%</b>			Cadiz, Inc. (a) (b) . . . . .	3,300	37,125
22nd Century Group, Inc. (a) (b) . . . . .	17,200	35,948	California Water Service Group . . . . .	7,676	388,636
Pyxus International, Inc. (a) (b) . . . . .	1,300	19,760	Connecticut Water Service, Inc. . . . .	1,900	132,468
Turning Point Brands, Inc. (b) . . . . .	1,200	58,776	Consolidated Water Co., Ltd. . . . .	2,200	31,372
Universal Corp. . . . .	4,241	257,725	Global Water Resources, Inc. . . . .	1,700	17,748
Vector Group, Ltd. (b) . . . . .	16,221	158,155	Middlesex Water Co. . . . .	2,500	148,125
		530,364	Pure Cycle Corp. (a) . . . . .	2,600	27,560
<b>TRADING COMPANIES &amp; DISTRIBUTORS —</b>			SJW Group . . . . .	4,100	249,157
<b>1.0%</b>			York Water Co. . . . .	2,100	75,012
Air Lease Corp. . . . .	16,840	696,166			3,028,878
Aircastle, Ltd. . . . .	8,600	182,836	<b>WIRELESS TELECOMMUNICATION</b>		
Applied Industrial Technologies, Inc. . . . .	6,115	376,256	<b>SERVICES — 0.6%</b>		
Beacon Roofing Supply, Inc. (a) . . . . .	10,949	402,047	Boingo Wireless, Inc. (a) . . . . .	6,300	113,211
BlueLinx Holdings, Inc. (a) (b) . . . . .	1,300	25,753	Gogo, Inc. (a) (b) . . . . .	9,110	36,258
BMC Stock Holdings, Inc. (a) . . . . .	10,625	225,250	Shenandoah Telecommunications Co. . . . .	7,350	283,122
CAI International, Inc. (a) . . . . .	2,700	67,014	Spok Holdings, Inc. . . . .	2,900	43,616
DXP Enterprises, Inc. (a) . . . . .	2,500	94,725	Sprint Corp. (a) . . . . .	88,774	583,245
EVI Industries, Inc. (b) . . . . .	600	22,962	Telephone & Data Systems, Inc. . . . .	15,900	483,360
Foundation Building Materials, Inc.			T-Mobile US, Inc. (a) . . . . .	49,095	3,639,903
(a) . . . . .	2,200	39,116	United States Cellular Corp. (a) . . . . .	2,400	107,208
GATX Corp. (b) . . . . .	5,985	474,551			5,289,923
General Finance Corp. (a) . . . . .	1,200	10,044	<b>TOTAL COMMON STOCKS</b>		
GMS, Inc. (a) . . . . .	5,100	112,200	(Cost \$722,234,717) . . . . .		799,346,593
H&E Equipment Services, Inc. . . . .	5,000	145,450	<b>RIGHTS — 0.0% (d)</b>		
HD Supply Holdings, Inc. (a) . . . . .	26,730	1,076,684	<b>BIOTECHNOLOGY — 0.0%</b>		
Herc Holdings, Inc. (a) . . . . .	3,738	171,313	<b>(d)</b>		
Kaman Corp. . . . .	4,699	299,279	Babcock & Wilcox Enterprises, Inc.		
Lawson Products, Inc. (a) . . . . .	1,000	36,730	(Expiring 7/18/19) (a) (e) . . . . .	3,910	—
MRC Global, Inc. (a) . . . . .	13,200	225,984	GTX, Inc. (a) (e) . . . . .	85	140
MSC Industrial Direct Co., Inc.					
Class A . . . . .	6,843	508,161			
NOW, Inc. (a) . . . . .	17,000	250,920			
Rush Enterprises, Inc. Class A . . . . .	4,700	171,644			

See accompanying notes to financial statements.

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

*June 30, 2019 (Unaudited)*

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Tobira Therapeutics, Inc. (CVR) (expiring 12/31/28) (a) (e) . . . .	200	\$ 2,354
		<u>2,494</u>
<b>CHEMICALS — 0.0% (d)</b>		
A Schulman, Inc. (CVR) (a) (e)	3,090	<u>1,616</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% (d)</b>		
Corium International, Inc. (CVR) (a) (b) (e)	3,400	<u>612</u>
<b>ROAD &amp; RAIL — 0.0% (d)</b>		
Hertz Global Holdings, Inc. (CVR) (expiring 7/12/19)(a) (b)	8,666	<u>16,899</u>
<b>TOTAL RIGHTS</b> (Cost \$32,394) . . . . .		<u>22,894</u>
<b>SHORT-TERM INVESTMENTS — 9.3%</b>		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 2.35% (f) (g) . . . . .	14,248,445	14,248,445
State Street Navigator Securities Lending Portfolio II (h) (i) . . . .	61,586,687	<u>61,586,687</u>
<b>TOTAL SHORT-TERM INVESTMENTS</b> (Cost \$75,835,132) . . . . .		<u>75,835,132</u>
<b>TOTAL INVESTMENTS — 107.4%</b> (Cost \$798,102,243) . . . . .		<u>875,204,619</u>
<b>LIABILITIES IN EXCESS OF OTHER ASSETS</b> — (7.4%) . . . . .		<u>(60,400,545)</u>
<b>NET ASSETS — 100.0%</b> . . . . .		<u>\$ 814,804,074</u>

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at June 30, 2019.
- (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 June 30, 2019, total aggregate fair value of the security is \$0, representing 0.0% of the Fund'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 June 30, 2019, total aggregate fair value of securities is \$5,995, 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 June 30, 2019 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at June 30, 2019.
- (h) The Portfolio invested in an affiliated entity. Amounts related to these transactions during the period ended June 30, 2019 are shown in the Affiliate Table below.
- (i) Investment of cash collateral for securities loaned.

CVR = Contingent Value Rights  
REIT = Real Estate Investment Trust

At June 30, 2019, 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 Russell 2000 Index (long)	77	09/20/2019	\$5,907,896	\$6,033,347	\$125,451
E-Mini S&P MidCap 400 Index (long)	39	09/20/2019	7,435,275	7,605,000	<u>169,725</u>
Total unrealized appreciation/depreciation on open futures contracts purchased					<u>\$295,176</u>

During the period ended June 30, 2019, average notional value related to futures contracts was \$13,095,169 or 2% 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)**

*June 30, 2019 (Unaudited)*

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2019.

<u>Description</u>	<u>Level 1 – Quoted Prices</u>	<u>Level 2 – Other Significant Observable Inputs</u>	<u>Level 3 – Significant Unobservable Inputs</u>	<u>Total</u>
<b>ASSETS:</b>				
<b>INVESTMENTS:</b>				
Common Stocks . . . . .	\$799,346,593	\$ —	\$ 0(a)	\$799,346,593
Rights . . . . .	16,899	5,995	—	22,894
Short-Term Investments . . . . .	<u>75,835,132</u>	<u>—</u>	<u>—</u>	<u>75,835,132</u>
<b>TOTAL INVESTMENTS</b> . . . . .	<u>\$875,198,624</u>	<u>\$5,995</u>	<u>\$ 0</u>	<u>\$875,204,619</u>
<b>OTHER FINANCIAL INSTRUMENTS:</b>				
Futures Contracts <sup>(b)</sup> . . . . .	<u>295,176</u>	<u>—</u>	<u>—</u>	<u>295,176</u>
<b>TOTAL OTHER FINANCIAL INSTRUMENTS:</b> . . . . .	<u>\$ 295,176</u>	<u>\$ —</u>	<u>\$—</u>	<u>\$ 295,176</u>
<b>TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS</b> . . . . .	<u>\$875,493,800</u>	<u>\$5,995</u>	<u>\$—</u>	<u>\$875,499,795</u>

(a) The Portfolio held a Level 3 security that was valued at \$0 at June 30, 2019.

(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
	at 12/31/18	Value at 12/31/18	Cost of Purchases	from Shares Sold	Realized Gain (Loss)		at 6/30/19	Value at 6/30/19	
State Street Institutional U.S. Government Money Market Fund, Class G Shares . . . . .	16,927,293	\$16,927,293	\$164,067,004	\$166,745,852	\$—	\$—	14,248,445	\$14,248,445	\$179,229
State Street Navigator Securities Lending Portfolio II . . . . .	24,606,690	<u>24,606,690</u>	<u>129,068,326</u>	<u>92,088,329</u>	<u>—</u>	<u>—</u>	61,586,687	<u>61,586,687</u>	<u>173,556</u>
Total . . . . .		<u>\$41,533,983</u>	<u>\$293,135,330</u>	<u>\$258,834,181</u>	<u>\$—</u>	<u>\$—</u>		<u>\$75,835,132</u>	<u>\$352,785</u>

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
*June 30, 2019 (Unaudited)*

	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*	\$1,047,842,204	\$2,071,188,093	\$799,369,487
Investments in affiliated issuers, at value	58,838,746	111,092,722	75,835,132
Total Investments	1,106,680,950	2,182,280,815	875,204,619
Foreign currency, at value.	—	16,364,217	—
Cash at broker	—	2,457,891	464,980
Cash	—	185	13
Receivable from broker — accumulated variation margin on open futures contracts.	—	2,331,439	295,429
Receivable for investments sold	4,765,606	16,227	22,649,659
Receivable for fund shares sold	11,768,148	1,477,733	10,398,511
Dividends receivable — unaffiliated issuers	—	5,341,084	924,869
Dividends receivable — affiliated issuers	30,435	136,453	27,660
Interest receivable — unaffiliated issuers	6,500,175	—	—
Securities lending income receivable — unaffiliated issuers	2,261	—	5,725
Securities lending income receivable — affiliated issuers	7,961	87,286	26,063
Receivable from Adviser	30,946	—	16,745
Receivable for foreign taxes recoverable	262	2,960,913	—
<b>TOTAL ASSETS</b>	<b>1,129,786,744</b>	<b>2,213,454,243</b>	<b>910,014,273</b>
<b>LIABILITIES</b>			
Due to custodian	1,474	—	—
Payable upon return of securities loaned	37,338,539	39,768,153	61,586,687
Payable for investments purchased	31,538,512	—	31,902,471
Payable for fund shares repurchased	2,260,000	8,470,000	1,662,503
Deferred foreign taxes payable	—	362,742	—
Custodian, sub-administration and transfer agent fees payable	15,357	21,078	10,647
Accrued Trustees' fees and expenses	89	118	62
Registration and filing fees payable	16,640	26,053	11,465
Professional fees payable	38,248	37,801	35,029
Printing and postage fees payable	2,265	5,608	1,101
Accrued expenses and other liabilities	269	9,696	234
<b>TOTAL LIABILITIES</b>	<b>71,211,393</b>	<b>48,701,249</b>	<b>95,210,199</b>
<b>NET ASSETS</b>	<b>\$1,058,575,351</b>	<b>\$2,164,752,994</b>	<b>\$814,804,074</b>
<b>NET ASSETS CONSIST OF:</b>			
Paid-in Capital	\$1,037,123,208	\$2,029,181,419	\$735,894,243
Total distributable earnings (loss)**	21,452,143	135,571,575	78,909,831
<b>NET ASSETS</b>	<b>\$1,058,575,351</b>	<b>\$2,164,752,994</b>	<b>\$814,804,074</b>
<b>NET ASSET VALUE PER SHARE</b>			
Net asset value per share	\$ 10.18	\$ 10.27	\$ 12.33
Shares of beneficial interest	103,939,135	210,861,043	66,104,022
<b>COST OF INVESTMENTS:</b>			
Investments in unaffiliated issuers	\$1,022,311,898	\$1,924,610,539	\$722,267,111
Investments in affiliated issuers	58,838,746	111,092,722	75,835,132
Total cost of investments	\$1,081,150,644	\$2,035,703,261	\$798,102,243
Foreign currency, at cost.	\$ —	\$ 16,185,326	\$ —
* Includes investments in securities on loan, at value	\$ 66,388,762	\$ 52,412,072	\$ 96,686,419
** Includes deferred foreign taxes	\$ —	\$ 362,742	\$ —

See accompanying notes to financial statements.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**STATEMENTS OF OPERATIONS**  
*For the Six Months Ended June 30, 2019 (Unaudited)*

	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 . . . . .	\$13,732,080	\$ 43,258	\$ 5,850
Dividend income — unaffiliated issuers . . . . .	—	45,614,945	5,587,706
Dividend income — affiliated issuers . . . . .	169,043	890,370	179,229
Unaffiliated securities lending income . . . . .	6,229	70,008	48,127
Affiliated securities lending income . . . . .	26,813	375,507	173,556
Foreign taxes withheld . . . . .	—	(4,436,719)	(5,687)
<b>TOTAL INVESTMENT INCOME (LOSS)</b> . . . . .	<u>13,934,165</u>	<u>42,557,369</u>	<u>5,988,781</u>
<b>EXPENSES</b>			
Custodian, sub-administration and transfer agent fees . . . . .	81,049	386,412	57,797
Trustees' fees and expenses . . . . .	21,065	36,146	17,983
Professional fees and expenses . . . . .	87,254	86,423	84,093
Printing and postage fees . . . . .	6,276	15,579	4,640
Insurance expense . . . . .	2,376	5,589	1,775
Miscellaneous expenses . . . . .	3,803	17,202	2,984
<b>TOTAL EXPENSES</b> . . . . .	<u>201,823</u>	<u>547,351</u>	<u>169,272</u>
Expenses waived/reimbursed by the Adviser . . . . .	(83,186)	—	(58,953)
<b>NET EXPENSES</b> . . . . .	<u>118,637</u>	<u>547,351</u>	<u>110,319</u>
<b>NET INVESTMENT INCOME (LOSS)</b> . . . . .	<u>\$13,815,528</u>	<u>\$ 42,010,018</u>	<u>\$ 5,878,462</u>
<b>REALIZED AND UNREALIZED GAIN (LOSS)</b>			
Net realized gain (loss) on:			
Investments — unaffiliated issuers . . . . .	(796,881)	(34,471,474)	(4,585,036)
Foreign currency transactions . . . . .	—	(221,226)	—
Futures contracts . . . . .	—	6,706,541	930,589
Net realized gain (loss) . . . . .	<u>(796,881)</u>	<u>(27,986,159)</u>	<u>(3,654,447)</u>
Net change in unrealized appreciation/depreciation on:			
Investments—unaffiliated issuers** . . . . .	45,482,047	242,978,921	120,455,068
Foreign currency translations . . . . .	—	230,391	—
Futures contracts . . . . .	—	4,272,478	962,544
Net change in unrealized appreciation/depreciation . . . . .	<u>45,482,047</u>	<u>247,481,790</u>	<u>121,417,612</u>
<b>NET REALIZED AND UNREALIZED GAIN (LOSS)</b> . . . . .	<u>44,685,166</u>	<u>219,495,631</u>	<u>117,763,165</u>
<b>NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS</b> . . . . .	<u>\$58,500,694</u>	<u>\$261,505,649</u>	<u>\$123,641,627</u>
* Includes foreign deferred taxes . . . . .	\$ —	\$ (27,988)	\$ —

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	
	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18	Six Months Ended 6/30/19 (Unaudited)	Year Ended 12/31/18
<b>INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:</b>						
Net investment income (loss) . . . . .	\$ 13,815,528	\$ 22,747,408	\$ 42,010,018	\$ 56,416,890	\$ 5,878,462	\$ 9,258,320
Net realized gain (loss) . . . . .	(796,881)	(3,210,271)	(27,986,159)	(20,725,327)	(3,654,447)	23,638,032
Net change in unrealized appreciation/depreciation. . . . .	45,482,047	(17,781,652)	247,481,790	(332,439,999)	121,417,612	(92,935,148)
<b>Net increase (decrease) in net assets resulting from operations. . . . .</b>	<u>58,500,694</u>	<u>1,755,485</u>	<u>261,505,649</u>	<u>(296,748,436)</u>	<u>123,641,627</u>	<u>(60,038,796)</u>
Distributions to shareholders. . . . .	(11,712,187)	(23,874,830)	—	(54,663,652)	—	(33,894,404)
<b>FROM BENEFICIAL INTEREST TRANSACTIONS:</b>						
Proceeds from sale of shares sold. . . . .	187,998,949	316,690,779	296,329,662	722,635,717	129,772,414	309,094,040
Reinvestment of distributions. . . . .	11,712,187	23,874,830	—	54,663,652	—	33,894,404
Cost of shares redeemed. . . . .	(34,683,082)	(159,228,020)	(300,681,045)	(173,549,380)	(67,342,372)	(85,192,583)
<b>Net increase (decrease) in net assets from capital transactions . . . . .</b>	<u>165,028,054</u>	<u>181,337,589</u>	<u>(4,351,383)</u>	<u>603,749,989</u>	<u>62,430,042</u>	<u>257,795,861</u>
Net increase (decrease) in net assets during the period . . . . .	211,816,561	159,218,244	257,154,266	252,337,901	186,071,669	163,862,661
Net assets at beginning of period . . . . .	846,758,790	687,540,546	1,907,598,728	1,655,260,827	628,732,405	464,869,744
<b>NET ASSETS AT END OF PERIOD . . . . .</b>	<u>\$1,058,575,351</u>	<u>\$ 846,758,790</u>	<u>\$2,164,752,994</u>	<u>\$1,907,598,728</u>	<u>\$814,804,074</u>	<u>\$628,732,405</u>
<b>SHARES OF BENEFICIAL INTEREST:</b>						
Shares sold . . . . .	19,024,245	32,365,364	30,091,671	68,580,109	10,837,148	25,863,265
Reinvestment of distributions. . . . .	1,184,473	2,467,864	—	6,176,684	—	3,434,084
Shares redeemed . . . . .	(3,495,164)	(16,375,548)	(30,623,347)	(16,515,326)	(5,706,301)	(6,729,051)
<b>Net increase (decrease) from share transactions. . . . .</b>	<u>16,713,554</u>	<u>18,457,680</u>	<u>(531,676)</u>	<u>58,241,467</u>	<u>5,130,847</u>	<u>22,568,298</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*

	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 9.71	\$ 10.00	\$ 9.91	\$ 9.89	\$ 10.14	\$ 10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	0.14	0.26	0.23	0.23	0.20	0.04
Net realized and unrealized gain (loss) . . . . .	0.45	(0.28)	0.10	0.01	(0.13)	0.16
Total from investment operations . . . . .	0.59	(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 . . . . .	(0.12)	(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)
Net asset value, end of period . . . . .	\$ 10.18	\$ 9.71	\$ 10.00	\$ 9.91	\$ 9.89	\$ 10.14
<b>Total return (c) . . . . .</b>	6.13%	(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) . . . . .	\$1,058,575	\$846,759	\$687,541	\$249,906	\$83,842	\$80,044
<b>Ratios to average net assets:</b>						
Total expenses . . . . .	0.04%(f)	0.04%	0.06%	0.14%	0.17%	0.25%(f)
Net expenses . . . . .	0.03%(f)	0.03%	0.03%	0.01%	0.03%	0.04%(f)
Net investment income (loss) . . . . .	2.91%(f)	2.73%	2.31%	2.24%	2.00%	1.52%(f)
Portfolio turnover rate . . . . .	26%(g)	90%	99%	194%	62%(h)	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) Not annualized.

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

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*

	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 9.02	\$ 10.81	\$ 8.73	\$ 8.45	\$ 9.17	\$ 10.00
<b>Income (loss) from investment operations:</b>						
Net investment income (loss) (a) . . . . .	0.19	0.30	0.26	0.22	0.25	0.05
Net realized and unrealized gain (loss) . . . . .	1.06	(1.82)	2.12	0.20	(0.79)	(0.82)
Total from investment operations . . . . .	1.25	(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)
Net asset value, end of period . . . . .	\$ 10.27	\$ 9.02	\$ 10.81	\$ 8.73	\$ 8.45	\$ 9.17
<b>Total return (c) . . . . .</b>	13.86%	(13.99)%	27.20%	5.06%	(5.84)% <sup>(d)</sup>	(7.72)% <sup>(e)</sup>
<b>Ratios and Supplemental Data:</b>						
Net assets, end of period (in 000s) . . . . .	\$2,164,753	\$1,907,599	\$1,655,261	\$552,700	\$117,461	\$49,460
<b>Ratios to average net assets:</b>						
Total expenses . . . . .	0.05%(f)	0.06%	0.06%	0.23%	0.48%	0.73%(f)
Net expenses . . . . .	0.05%(f)	0.06%	0.06%	0.08%	0.08%	0.31%(f)
Net investment income (loss) . . . . .	3.92%(f)	2.89%	2.59%	2.51%	2.73%	1.77%(f)
Portfolio turnover rate . . . . .	9%(g)	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*

	Six Months Ended 6/30/19 (Unaudited)	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 . . . . .	\$ 10.31	\$ 12.10	\$ 10.65	\$ 9.30	\$ 10.00
<b>Income (loss) from investment operations:</b>					
Net investment income (loss) (a) . . . . .	0.09	0.19	0.17	0.15	0.06
Net realized and unrealized gain (loss) . . . . .	1.93	(1.31)	1.76	1.38	(0.69)
Total from investment operations . . . . .	2.02	(1.12)	1.93	1.53	(0.63)
<b>Distributions to shareholders from:</b>					
Net investment income . . . . .	—	(0.19)	(0.15)	(0.09)	(0.06)
Net realized gains . . . . .	—	(0.48)	(0.33)	(0.09)	(0.01)
Total distributions . . . . .	—	(0.67)	(0.48)	(0.18)	(0.07)
Net asset value, end of period . . . . .	<u>\$ 12.33</u>	<u>\$ 10.31</u>	<u>\$ 12.10</u>	<u>\$ 10.65</u>	<u>\$ 9.30</u>
Total return (b) . . . . .	19.59%	(9.07)%	18.20%	16.46%	6.30%
<b>Ratios and Supplemental Data:</b>					
Net assets, end of period (in 000s) . . . . .	\$814,804	\$628,732	\$464,870	\$142,269	\$28,151
<b>Ratios to average net assets:</b>					
Total expenses . . . . .	0.05%(c)	0.05%	0.07%	0.22%	0.41%(c)
Net expenses . . . . .	0.03%(c)	0.03%	0.03%	0.03%	0.03%(c)
Net investment income (loss) . . . . .	1.60%(c)	1.52%	1.46%	1.55%	1.61%(c)
Portfolio turnover rate . . . . .	13%(d)	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**  
*June 30, 2019 (Unaudited)*

**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 June 30, 2019, the Trust consists of twenty-nine (29) 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 Class I Class K	September 19, 2014 September 19, 2014 September 19, 2014	Diversified Diversified Diversified
State Street Global Equity ex-U.S. Index Fund (the “Fund”)	Class A Class I Class K	September 17, 2014 September 17, 2014 September 17, 2014	Diversified Diversified Diversified
State Street Small/Mid Cap Equity Index Fund (the “Fund”)	Class A Class I Class K	October 16, 2015 October 16, 2015 August 12, 2015	Diversified Diversified 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 June 30, 2019</b>
State Street Aggregate Bond Index Fund	State Street Aggregate Bond Index Portfolio	15.44%
State Street Global Equity ex-U.S. Index Fund	State Street Global Equity ex-U.S. Index Portfolio	15.10%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	11.69%

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)**  
*June 30, 2019 (Unaudited)*

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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)**  
*June 30, 2019 (Unaudited)*

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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 June 30, 2019 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 received in the form of stock, if any, 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)**  
*June 30, 2019 (Unaudited)*

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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 June 30, 2019, 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 their 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)**  
*June 30, 2019 (Unaudited)*

**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 June 30, 2019, 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 June 30, 2019, and the related location in the accompanying Statements of Assets and Liabilities and Statements of Operations, presented by primary underlying risk exposure:

	Asset 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 . . . . .	\$—	\$—	\$—	\$2,331,439	\$—	\$2,331,439

	Asset 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 . . . . .	\$—	\$—	\$—	\$295,429	\$—	\$295,429

	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 . . . . .	\$—	\$—	\$—	\$6,706,541	\$—	\$6,706,541

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
**NOTES TO FINANCIAL STATEMENTS (continued)**  
*June 30, 2019 (Unaudited)*

	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 . . . . .	\$—	\$—	\$—	\$930,589	\$—	\$930,589

	Net Change in Unrealized Appreciation (Depreciation)					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 . . . . .	\$—	\$—	\$—	\$4,272,478	\$—	\$4,272,478

	Net Change in Unrealized Appreciation (Depreciation)					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 . . . . .	\$—	\$—	\$—	\$962,544	\$—	\$962,544

**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 management 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

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, interest, taxes, extraordinary expenses and 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.

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, interest, taxes, extraordinary expenses, acquired fund fees, any class-specific expenses, such as distribution, shareholder servicing, sub-transfer agency and administration 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.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
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*June 30, 2019 (Unaudited)*

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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, interest, taxes, extraordinary expenses, and distribution, shareholder servicing and sub-transfer agency fees) 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.

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, interest, taxes, extraordinary expenses, acquired fund fees and distribution, shareholder servicing and sub-transfer agency fees) 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 June 30, 2019, 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.

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.

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
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In addition, cash collateral from lending activities is invested in the State Street Navigator Securities Lending Portfolio II, an affiliated 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 June 30, 2019 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 and Portfolios.

**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 June 30, 2019, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio . . . . .	\$308,386,650	\$239,839,473	\$ 52,435,903	\$ 13,380,285
State Street Global Equity ex-U.S. Index Portfolio . . . . .	—	—	264,430,868	183,729,466
State Street Small/Mid Cap Equity Index Portfolio . . . . .	—	—	223,714,709	94,461,975

**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 (the "IRS") 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.

Under tax reform legislation commonly referred to as the Tax Cuts and Jobs Act (the "Tax Act"), a direct REIT shareholder is permitted to claim a 20% deduction for "qualified REIT dividends" (i.e., ordinary REIT dividends other than capital gain dividends and portions of REIT dividends designated as qualified dividend income). Originally, the Tax Act did not contain a provision permitting a regulated investment company, such as the Funds, to pass through the special character of "qualified REIT dividends" to its shareholders. On January 18, 2019, the Treasury Department and IRS issued proposed regulations that

**STATE STREET INSTITUTIONAL INVESTMENT TRUST**  
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generally permit regulated investment companies, such as the Funds, to pass through “qualified REIT dividends” to its shareholders under Section 199A of the Internal Revenue Code.

As of June 30, 2019, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	<b>Tax Cost</b>	<b>Gross Unrealized Appreciation</b>	<b>Gross Unrealized Depreciation</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
State Street Aggregate Bond Index Fund . . . . .	\$ 159,830,824	\$ 3,561,965	\$ —	\$ 3,561,965
State Street Global Equity ex-U.S. Index Fund . . . . .	324,106,089	2,679,033	—	2,679,033
State Street Small/Mid Cap Equity Index Fund. . . . .	94,283,795	943,227	—	943,227
State Street Aggregate Bond Index Portfolio . . . . .	1,081,275,591	28,048,566	2,643,207	25,405,359
State Street Global Equity ex-U.S. Index Portfolio . . . . .	2,041,527,082	280,890,171	137,808,214	143,081,957
State Street Small/Mid Cap Equity Index Portfolio . . . . .	800,594,177	128,717,941	53,812,323	74,905,618

**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 June 30, 2019, 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 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 June 30, 2019:

<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 Aggregate Bond Index Portfolio . . . . .	\$66,388,762	\$37,338,539	\$30,421,025	\$67,759,564
State Street Global Equity ex-U.S. Index Portfolio . . . . .	52,412,072	39,768,153	15,373,080	55,141,233
State Street Small/Mid Cap Equity Index Portfolio . . . . .	96,686,419	61,586,687	36,125,682	97,712,369

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

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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 June 30, 2019:

Fund	Securities Lending Transactions	Remaining Contractual Maturity of the Agreements As of June 30, 2019				Total Borrowings	Gross Amount of Recognized Liabilities for Securities Lending Transactions
		Overnight and Continuous	<30 Days	Between 30 & 90 Days	>90 Days		
State Street Aggregate Bond Index Portfolio	Corporate Bonds & Notes	\$21,747,315	\$—	\$—	\$—	\$21,747,315	\$21,747,315
State Street Aggregate Bond Index Portfolio	Foreign Government Obligations	5,965,443	—	—	—	5,965,443	5,965,443
State Street Aggregate Bond Index Portfolio	U.S. Treasury Obligations	9,625,781	—	—	—	9,625,781	9,625,781
State Street Global Equity ex-U.S. Index Portfolio	Common Stocks	39,768,153	—	—	—	39,768,153	39,768,153
State Street Small/Mid Cap Equity Index Portfolio	Common Stocks	61,586,430	—	—	—	61,586,430	61,586,430
State Street Small/Mid Cap Equity Index Portfolio	Rights	257	—	—	—	257	257

**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 June 30, 2019.

**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**  
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**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. Change in Accounting Principle**

In March 2017, the Financial Accounting Standards Board issued Accounting Standards Update 2017-08, Receivables – Nonrefundable Fees and Other Costs (Subtopic 310-20) — Premium Amortization on Purchased Callable Debt Securities (“ASU 2017-08”). For callable debt securities held at a premium that have explicit, non-contingent call features and that are callable at fixed prices on preset dates, ASU 2017-08 requires the premium to be amortized to the earliest call date. The adoption resulted in a change in accounting principle, since the Fund had historically amortized such premiums to maturity for U.S. GAAP. Accordingly, State Street Aggregate Bond Index Portfolio has adopted ASU 2017-08 to amend the premium amortization period for certain purchased callable debt securities with non-contingent call features to the earliest call date. In accordance with the transition provisions of the standard, the Fund applied the amendments on a modified retrospective basis by recognizing a cumulative effect adjustment that decreased the beginning of period cost of investments and increased the unrealized appreciation on investments by \$20,104.

This change in accounting policy has been made to comply with the newly issued accounting standard and had no impact on total accumulated earnings (loss) or the net asset value of the Fund. With respect to the Fund’s results of operations, amortization of premium to first call date accelerates amortization with the intent of more closely aligning the recognition of income on such bonds with the economics of the instrument.

**13. Subsequent Events**

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

Effective October 9, 2019 (the “Effective Date”), the name of the State Street Global Equity ex- U.S. Index Fund will be renamed to State Street Global All Cap Equity ex- U.S. Index Fund and its benchmark index will be changed from the MSCI ACWI ex USA Index to the MSCI ACWI ex USA Investable Market Index (the “New Index”). Accordingly, as of the Effective Date, the State Street Global All Cap Equity ex- U.S. Index Fund will have a principal investment strategy to track the New Index.

Additionally, effective October 9, 2019 (the “Effective Date”), the name of the State Street Global Equity ex U.S. Index Portfolio will be renamed to State Street Global All Cap Equity ex- U.S. Index Portfolio and its benchmark index will be changed from the MSCI ACWI ex USA Index to the MSCI ACWI ex USA Investable Market Index (the “New Index”). Accordingly, as of the Effective Date, the State Street Global All Cap Equity ex- U.S. Index Portfolio will have a principal investment strategy to track the New Index.

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**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 January 1, 2019 to June 30, 2019.

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 . . . . .	0.28%	\$1,060.30	\$1.43(a)	\$1,023.40	\$1.40(a)
Class I . . . . .	0.03	1,062.00	0.15(a)	1,024.60	0.15(a)
Class K . . . . .	0.03	1,061.00	0.15(a)	1,024.60	0.15(a)
State Street Global Equity ex-U.S. Index Fund					
Class A . . . . .	0.29	1,134.80	1.54(a)	1,023.40	1.45(a)
Class I . . . . .	0.10	1,134.60	0.53(a)	1,024.30	0.50(a)
Class K . . . . .	0.02	1,137.00	0.11(a)	1,024.70	0.10(a)
State Street Small/Mid Cap Equity Index Fund					
Class A . . . . .	0.31	1,193.90	1.69(a)	1,023.30	1.56(a)
Class I . . . . .	0.07	1,194.70	0.38(a)	1,024.40	0.35(a)
Class K . . . . .	0.05	1,195.60	0.27(a)	1,024.50	0.25(a)
State Street Aggregate Bond Index Portfolio . . . . .	0.03	1,061.30	0.15(b)	1,024.60	0.15(b)
State Street Global Equity ex-U.S. Index Portfolio . . . . .	0.05	1,138.60	0.27(b)	1,024.50	0.25(b)
State Street Small/Mid Cap Equity Index Portfolio . . . . .	0.03	1,195.90	0.16(b)	1,024.60	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 181, then divided by 365.
- (b) Expenses are equal to the Portfolio’s annualized net expense ratio multiplied by the average account value of the period, multiplied by 181, then divided by 365.



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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**

Following the Funds' and Portfolios' first and third fiscal quarter-ends, a complete schedule of investments is filed with the SEC as an exhibit on Form N-PORT, which can be found on the SEC's website at [www.sec.gov](http://www.sec.gov). The Funds' and Portfolios' schedules of investments are available upon request, without charge, by calling 1-800-997-7327 (toll free) and on the Funds' and Portfolios' website at [www.ssgafunds.com](http://www.ssgafunds.com).

**TRUSTEE CONSIDERATIONS IN APPROVING CONTINUATION OF INVESTMENT ADVISORY AGREEMENT<sup>1</sup>**

*Overview of the Contract Review Process*

Under the Investment Company Act of 1940, as amended (the "1940 Act"), an investment advisory agreement between a mutual fund and its investment adviser may continue in effect from year to year only if its continuance is approved at least annually by the fund's board of trustees or its shareholders, and by a vote of a majority of those trustees who are not "interested persons" of the fund (commonly referred to as, the "Independent Trustees") cast in person at a meeting called for the purpose of considering such approval.

Consistent with these requirements, the Board of Trustees (the "Board") of the State Street Institutional Investment Trust (the "Trust"), met in person on April 10, 2019 and May 15, 2019, including in executive sessions attended by the Independent Trustees, to consider a proposal to approve, with respect to the State Street Aggregate Bond Index Fund, State Street Global Equity ex-U.S. Index Fund, and State Street Small/Mid Cap Equity Index Fund (each, a "Fund" and collectively, the "Funds") and the State Street Aggregate Bond Index Portfolio, State Street Global Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Index Portfolio (each, a "Portfolio" and collectively, the "Portfolios"), the continuation of the investment advisory agreement (the "Advisory Agreement") with SSGA Funds Management, Inc. ("SSGA FM" or the "Adviser"). Prior to voting on the proposal, the Independent Trustees, as well as the Trustees who are "interested persons" of the Adviser, reviewed information furnished by the Adviser and others reasonably necessary to permit the Board to evaluate the proposal fully. The Independent Trustees were separately represented by counsel who are independent of the Adviser in connection with their consideration of approval of the Advisory Agreement. Following the April 10, 2019 meeting, the Independent Trustees submitted questions and requests for additional information to management, and considered management's responses thereto prior to and at the May 15, 2019 meeting. The Independent Trustees considered, among other things, the following:

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<sup>1</sup> Over the course of many years overseeing the Funds, Portfolios and other investment companies, the Independent Trustees have identified numerous relevant issues, factors and concerns ("issues, factors and concerns") that they consider each year in connection with the proposed continuation of the advisory agreements, the administration agreement, the distribution plans, the distribution agreement and various related-party service agreements (the "annual review process"). The statement of issues, factors and concerns and the related conclusions of the Independent Trustees may not change substantially from year to year. However, the information requested by, and provided to, the Independent Trustees with respect to the issues, factors and concerns and on which their conclusions are based is updated annually and, in some cases, may differ substantially from the previous year. The Independent Trustees schedule annually a separate in-person meeting that is dedicated to the annual review process (the "special meeting"). At the special meeting and throughout the annual review process, the Independent Trustees take a fresh look at each of the issues, factors and concerns in light of the latest available information and each year present one or more sets of comments and questions to management with respect to specific issues, factors and concerns. Management responds to such

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*comments and questions to the satisfaction of the Independent Trustees before the annual review process is completed and prior to the Independent Trustees voting on proposals to approve continuation of the agreements and plans.*

Information about Performance, Expenses and Fees

- A report prepared by an independent third-party provider of investment company data, which includes for each Fund, each of which is a feeder fund for which the corresponding Portfolio serve as the master fund in a master-feeder structure:
  - o Comparisons of the Fund's performance over the past one- and three-year periods ended December 31, 2018, as applicable, to the performance of an appropriate benchmark constructed by Broadridge Financial Solutions, Inc., the successor to Lipper, Inc. ("Broadridge"), for the Fund (the "Lipper Index") and a universe of other mutual funds with similar investment objectives and policies (the "Performance Group" and/or the "Performance Universe");
  - o Comparisons of the Fund's expense ratio (with detail of component expenses) to the expense ratios of a group of comparable mutual funds selected by the independent third-party data provider (the "Expense Group" and/or "Expense Universe");
  - o A chart showing the Fund's historical average net assets relative to its total expenses, management fees, and non-management expenses over the past one or two calendar years, as applicable; and
  - o Comparisons of the Fund's contractual management fee to the contractual management fees of comparable mutual funds at different asset levels.
- Comparative information concerning fees charged by the Adviser for managing institutional accounts using investment strategies and techniques similar to those used in managing the Funds; and
- Profitability analyses for (a) the Adviser with respect to each Fund and Portfolio and (b) affiliates of the Adviser that provide services to the Funds and Portfolios ("Affiliated Service Providers").

Information about Portfolio Management

- Descriptions of the investment management services provided by the Adviser, including its investment strategies and processes;
- Information concerning the allocation of brokerage; and
- Information regarding the procedures and processes used to value the assets of the Funds and Portfolios.

Information about the Adviser

- Reports detailing the financial results and condition of the Adviser and its affiliates;
- Descriptions of the qualifications, education and experience of the individual investment and other professionals responsible for managing the portfolios of the Funds and Portfolios and for Fund/Portfolio operations;
- Information relating to compliance with and the administration of the Code of Ethics adopted by the Adviser;
- A copy of the Adviser's proxy voting policies and procedures and other information regarding the Adviser's practices for overseeing proxy vendors;
- Information concerning the resources devoted by the Adviser to overseeing compliance by the Funds and Portfolios, and their service providers, including information concerning compliance with investment policies and restrictions and other operating policies of the Funds and Portfolios;
- A description of the adequacy and sophistication of the Adviser's technology and systems with respect to investment and administrative matters and a description of any material improvements or changes in technology or systems in the past year;
- A description of the business continuity and disaster recovery plans of the Adviser; and

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- Information regarding the Adviser’s risk management processes.

Other Relevant Information

- Information concerning the nature, extent, quality and cost of services provided to the Funds and Portfolios by SSGA FM in its capacity as the Funds’ administrator (the “Administrator”);
- Information concerning the nature, extent, quality and cost of various non-investment management services provided to the Funds and Portfolios by affiliates of the Adviser, including the custodian, sub-administrator, fund accountant and securities lending agent of the Funds and Portfolios, and transfer agent of the Portfolios, and the role of the Adviser in managing the Funds’ and the Portfolios’ relationship with these service providers;
- Copies of the Advisory Agreement and agreements with other service providers of the Funds;
- Draft responses to a letter from independent legal counsel to the Independent Trustees (“Independent Counsel”), reviewed prior to such date by Independent Counsel, requesting specific information from each of:
  - o SSGA FM, in its capacity as the Funds’ and Portfolios’ Adviser and Administrator, with respect to its operations relating to the Funds and Portfolios and its approximate profit margins from such operations for the calendar year ended December 31, 2018; and the relevant operations of other affiliated service providers to the Funds and Portfolios, together with their approximate profit margins from such relevant operations for the calendar year ended December 31, 2018;
  - o State Street Bank and Trust Company (“State Street”), the sub-administrator, custodian and securities lending agent for the Funds and Portfolios, and transfer agent for the Portfolios, with respect to its operations relating to the Funds and Portfolios; and
  - o State Street Global Advisors Funds Distributors, LLC, the principal underwriter and distributor of the shares of the Funds and Portfolios (the “Distributor”), with respect to its operations relating to the Funds and Portfolios, together with the Funds’ related distribution plans and arrangements under Rule 12b-1 of the 1940 Act;
- Information from SSGA FM, State Street and the Distributor with respect to the Trust providing any material changes to the previous information supplied in response to the letter from Independent Counsel prior to the executive session of the Board on May 15, 2019;
- Materials provided by Broadridge, circulated to the Independent Trustees and to Independent Counsel, with respect to the Funds and Portfolios; and
- A summary of the foregoing materials prepared by Independent Counsel.

In addition to the information identified above, the Board considered information provided from time to time by the Adviser, and other service providers of the Funds and Portfolios throughout the year at meetings of the Board and its committees. At such meetings, the Trustees received, among other things, presentations by the portfolio managers and other investment professionals of the Adviser relating to the performance of the Funds and Portfolios, and the investment strategies used in pursuing each Fund’s and Portfolio’s investment objective.

The Independent Trustees were assisted throughout the contract review process by their Independent Counsel. The Independent Trustees relied upon the advice of such counsel and their own business judgment in determining the material factors to be considered in evaluating the Advisory Agreement, and the weight to be given to each such factor. The conclusions reached with respect to the Advisory Agreement were based on a comprehensive evaluation of all the information provided and not any single factor. Moreover, each Trustee may have placed varying emphasis on particular factors in reaching conclusions with respect to each Fund and Portfolio.

Results of the Process

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Based on a consideration of the foregoing and such other information as deemed relevant, including the factors and conclusions described below, on May 15, 2019 the Board, including a majority of the Independent Trustees, voted to approve the continuation of the Advisory Agreement effective June 1, 2019, for an additional year with respect to the Funds and Portfolios.

Nature, Extent and Quality of Services

In considering whether to approve the Advisory Agreement, the Board evaluated the nature, extent and quality of services provided to each Fund and Portfolio by the Adviser.

The Board considered the Adviser's management capabilities and investment process with respect to the types of investments held by each Fund and Portfolio, including the education, experience and number of investment professionals and other personnel who provide portfolio management, investment research, and similar services to the Fund and Portfolio. The Board evaluated, where relevant, the abilities and experience of such investment personnel in analyzing particular markets, industries and specific issuers of securities in these markets and industries. The Board also considered the substantial expertise of the Adviser in developing and applying proprietary quantitative models for managing the Funds that invest primarily in equity securities.

With respect to those Funds that invest primarily in fixed-income securities, the Board considered the extensive experience and resources committed by the Adviser to the evaluation of a portfolio's quality distribution and sector and interest rate exposure. The Board considered the extensive experience and resources committed by the Adviser to risk management, including with respect to investment risk, liquidity risk, operational risk, counterparty risk and model risk. The Trustees also considered the significant risks assumed by the Adviser in connection with the services provided to the Funds and Portfolios, including reputational and entrepreneurial risks. The Board also took into account the compensation paid to recruit and retain investment personnel, and the time and attention devoted to the Funds by senior management.

The Board had previously reviewed the compliance programs of SSGA FM and various affiliated service providers. Among other things, the Board considered compliance and reporting matters relating to personal trading by investment personnel, selective disclosure of portfolio holdings, late trading, frequent trading, portfolio valuation, business continuity, the allocation of investment opportunities and the voting of proxies. The Board also considered the role of the Adviser in overseeing each Fund's and Portfolio's securities lending activities.

On the basis of the foregoing and other relevant information, the Board concluded that the Adviser can be expected to continue to provide high quality investment management and related services for the Funds and Portfolios.

Fund Performance

The Board considered each Portfolio's performance by evaluating the performance of the corresponding feeder fund. The Board compared each Fund's investment performance to the performance of an appropriate benchmark and universe of comparable mutual funds for various time periods ended December 31, 2018. For purposes of these comparisons the Independent Trustees relied extensively on the Performance Group, Performance Universe and Lipper Index and the analyses of the related data provided by Broadridge. Among other information, the Board considered the following performance information in its evaluation of each Fund and Portfolio:

*State Street Aggregate Bond Index Fund and State Street Aggregate Bond Index Portfolio.* The Board considered that the Fund outperformed the medians of its Performance Group and Performance Universe and its Lipper Index for the 1-year period and underperformed the medians of its Performance Group and Performance Universe and its Lipper Index for the 3-year period. The Board took into account management's discussion of the Fund's performance.

*State Street Global Equity ex-U.S. Index Fund and State Street Global Equity ex-U.S. Index Portfolio.* The Board considered that the Fund outperformed the median of its Performance Universe and its Lipper Index for the 1- and 3-year periods. The Board also considered that the Fund underperformed the median of its Performance Group for the 1-year period and outperformed the median of its Performance Group for the 3-year period. The Board took into account management's discussion of the Fund's performance.

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*State Street Small/Mid Cap Equity Index Fund and State Street Small/Mid Cap Equity Index Portfolio.* The Board considered that the Fund outperformed the medians of its Performance Group and Performance Universe and its Lipper Index for the 1- and 3-year periods.

On the basis of the foregoing and other relevant information, the Board concluded that the performance of each Fund and Portfolio is satisfactory based on the performance of each Fund in comparison to the performance of its respective Performance Group, Performance Universe or Lipper Index.

Management Fees and Expenses

The Board reviewed the contractual investment advisory fee rates payable by each Fund and actual fees paid by each Fund, net of waivers. As part of its review, the Board considered each Fund's management fee and total expense ratio, including the portion attributable to administrative services provided by SSGA FM (both before and after giving effect to any expense caps), as compared to its Expense Group and Expense Universe, as constructed by Broadridge, and the related Broadridge analysis for each of the Funds. The Board also considered the comparability of the fees charged and the services provided to each Fund by the Adviser to the fees charged and services provided to other clients of the Adviser, including institutional accounts. In addition, the Board considered the willingness of the Adviser to provide undertakings from time to time to waive fees or pay expenses to limit the total expenses borne by shareholders. In the case of the Portfolios, the Board considered the investment advisory fee in the context of the overall master-feeder arrangement with the Funds. The Board also considered that the Portfolios do not pay an investment advisory fee to the Adviser. Among other information, the Board considered the following expense information in its evaluation of each Fund and Portfolio:

*State Street Aggregate Bond Index Fund and State Street Aggregate Bond Index Portfolio.* The Board considered that the Fund's actual management fee was below the medians of its Expense Group and Expense Universe. The Board also considered that the Fund's total expenses were below the medians of its Expense Group and Expense Universe.

*State Street Global Equity ex-U.S. Index Fund and State Street Global Equity ex-U.S. Index Portfolio.* The Board considered that the Fund's actual management fee was below the medians of its Expense Group and Expense Universe. The Board also considered that the Fund's total expenses were below the medians of its Expense Group and Expense Universe.

*State Street Small/Mid Cap Equity Index Fund and State Street Small/Mid Cap Equity Index Portfolio.* The Board considered that the Fund's actual management fee was below the medians of its Expense Group and Expense Universe. The Board also considered that the Fund's total expenses were below the medians of its Expense Group and Expense Universe.

On the basis of the foregoing and other relevant information, and in light of the nature, extent and quality of the services provided by the Adviser, the Board concluded that the fees and the expense ratio of each Fund and Portfolio compare favorably to the fees and expenses of the Expense Group and Expense Universe and are reasonable in relation to the services provided.

Profitability

The Board reviewed the level of profits realized by the Adviser and its affiliates in providing investment advisory and other services to each Fund and Portfolio and to all funds within the fund complex. The Board considered other direct and indirect benefits received by SSGA FM and Affiliated Service Providers in connection with their relationships with the Funds and Portfolios, together with the profitability of each of the Affiliated Service Providers with respect to their services to the Funds and Portfolios and/or fund complex. The Board also considered the various risks borne by SSGA FM and State Street in connection with their various roles in servicing the Trust, including reputational and entrepreneurial risks. The Board noted that the Adviser does not currently have "soft dollar" arrangements in effect for trading the Funds' or Portfolios' investments.

The Board concluded that the profitability of the Adviser with respect to each of the Funds and Portfolios, and the profitability range of each of the Affiliated Service Providers with respect to its services to the Funds and Portfolios, were reasonable in relation to the services provided.

Economies of Scale

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In reviewing management fees and profitability, the Board also considered the extent to which the Adviser and its affiliates, on the one hand, and each Fund and Portfolio and the fund complex, on the other hand, can expect to realize benefits from economies of scale as the assets of the Funds and Portfolios and fund complex increase. The Board acknowledged the difficulty in accurately measuring the benefits resulting from the economies of scale with respect to the management of the Funds or Portfolios or the fund complex taken as a whole. The Board concluded that, in light of the current size of each Fund and Portfolio and the fund complex, the level of profitability of the Adviser and its affiliates with respect to each Fund and Portfolio and the fund complex over various time periods, and the comparative management fee and expense ratio of each Fund and Portfolio during these periods, it does not appear that the Adviser or its affiliates has realized benefits from economies of scale in managing the assets of the Funds and Portfolios to such an extent that previously agreed advisory fees should be reduced or that breakpoints in such fees should be implemented for the Funds or Portfolios at this time.

Conclusions

In reaching its decision to approve the Advisory Agreement, the Board did not identify any single factor as being controlling, but based its recommendation on each of the factors it considered. Each Trustee may have contributed different weight to the various factors. Based upon the materials reviewed, the representations made and the considerations described above, and as part of its deliberations, the Board, including the Independent Trustees, concluded that the Adviser possesses the capability and resources to perform the duties required of it under the Advisory Agreement.

Further, based upon its review of the Advisory Agreement, the materials provided, and the considerations described above, the Board, including the Independent Trustees, concluded that (1) the terms of the Advisory Agreement are reasonable, fair, and in the best interests of each Fund and Portfolio and their respective shareholders, and (2) the rates payable under the Advisory Agreement are fair and reasonable in light of the usual and customary charges made for services of the same nature and quality.



**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.  
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Boston, MA 02210

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

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State Street Financial Center  
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**Independent Registered Public Accounting Firm**

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Boston, MA 02116

**Legal Counsel**

Ropes & Gray LLP  
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Boston, MA 02199

**Transfer Agent of the Funds**

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**Distributor**

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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  
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