

Semi-Annual Report

June 30, 2018

State Street Institutional Investment Trust

State Street Aggregate Bond Index Fund

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

State Street Small/Mid Cap Equity Index Fund

State Street Aggregate Bond Index Portfolio

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

State Street Small/Mid Cap Equity Index Portfolio

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. 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, 2018 (Unaudited)

	State Street Aggregate Bond Index Fund	State Street Global Equity ex-U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
ASSETS			
Investment in corresponding affiliated Portfolio, at value*	\$113,273,221	\$463,881,264	\$32,506,204
Cash	20	—	—
Receivable for fund shares sold	160,959	2,693,570	1,069,087
Receivable from Adviser	39,940	55,996	27,291
Prepaid expenses and other assets	1	—	—
TOTAL ASSETS	<u>113,474,141</u>	<u>466,630,830</u>	<u>33,602,582</u>
LIABILITIES			
Payable for investments purchased	137,463	2,048,699	1,064,587
Payable for fund shares repurchased	17	640,370	—
Advisory fee payable	2,776	23,309	767
Custodian fees payable	2,838	2,866	2,854
Administration fees payable	4,627	19,425	1,278
Distribution fees payable	109	436	810
Accrued Trustees' fees and expenses	11	11	14
Transfer agent fees payable	1,549	1,564	1,933
Sub-transfer agent fee payable	334	201	18
Registration and filing fees payable	589	—	4,497
Professional fees payable	20,982	20,983	18,454
Printing and postage fees payable	6,976	3,707	6,465
TOTAL LIABILITIES	<u>178,271</u>	<u>2,761,571</u>	<u>1,101,677</u>
NET ASSETS	<u>\$113,295,870</u>	<u>\$463,869,259</u>	<u>\$32,500,905</u>
NET ASSETS CONSIST OF:			
Paid-in Capital	\$117,537,129	\$423,495,862	\$28,382,138
Undistributed (distribution in excess of) net investment income (loss)	(6,339)	(215,199)	(11,226)
Accumulated net realized gain (loss) on investments	(443,491)	14,729,406	746,481
Net unrealized appreciation (depreciation) on: Investments — unaffiliated issuers	(3,791,429)	25,859,190	3,383,512
NET ASSETS	<u>\$113,295,870</u>	<u>\$463,869,259</u>	<u>\$32,500,905</u>
Class A			
Net Assets	\$ 542,329	\$ 2,542,185	\$ 4,942,843
Shares Outstanding	56,819	247,997	390,542
Net asset value, offering and redemption price per share	<u>\$ 9.54</u>	<u>\$ 10.25</u>	<u>\$ 12.66</u>
Maximum sales charge	3.75%	5.25%	5.25%
Maximum offering price per share	<u>\$ 9.91</u>	<u>\$ 10.82</u>	<u>\$ 13.36</u>
Class I			
Net Assets	\$ 10,654,653	\$ 980,179	\$ 5,518,971
Shares Outstanding	1,113,955	95,491	435,415
Net asset value, offering and redemption price per share	<u>\$ 9.56</u>	<u>\$ 10.26</u>	<u>\$ 12.68</u>
Class K			
Net Assets	\$102,098,888	\$460,346,895	\$22,039,091
Shares Outstanding	10,681,696	44,734,579	1,738,126
Net asset value, offering and redemption price per share	<u>\$ 9.56</u>	<u>\$ 10.29</u>	<u>\$ 12.68</u>
COST OF INVESTMENTS:			
*Investment in corresponding affiliated Portfolio, at cost	\$117,064,650	\$438,022,074	\$29,122,692

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Six Months Ended June 30, 2018 (Unaudited)

	State Street Aggregate Bond Index Fund	State Street Global Equity ex-U.S. Index Fund	State Street Small/Mid Cap Equity Index Fund
INVESTMENT INCOME			
Dividend income from corresponding affiliated Portfolio	\$ 1,286,382	\$ —	\$ —
Interest income — unaffiliated issuers	167	—	—
TOTAL INVESTMENT INCOME (LOSS)	<u>1,286,549</u>	<u>—</u>	<u>—</u>
EXPENSES			
Advisory fee	16,896	141,301	4,070
Administration fees	32,719	149,810	11,058
Sub-transfer agent fee			
Class A	105	2,574	204
Class I	22	1,583	999
Distribution fees			
Class A	504	2,047	3,239
Custodian fees	8,233	8,213	8,212
Trustees' fees and expenses	9,009	9,009	9,008
Transfer agent fees	30,976	31,542	16,720
Registration fees	40,161	43,151	31,599
Professional fees and expenses	20,276	20,277	20,843
Printing and postage fees	2,836	2,927	2,995
Insurance expense	22	89	4
TOTAL EXPENSES	<u>161,759</u>	<u>412,523</u>	<u>108,951</u>
Expenses waived/reimbursed by the Adviser	<u>(127,335)</u>	<u>(197,324)</u>	<u>(97,725)</u>
NET EXPENSES	<u>34,424</u>	<u>215,199</u>	<u>11,226</u>
NET INVESTMENT INCOME (LOSS)	<u>1,252,125</u>	<u>(215,199)</u>	<u>(11,226)</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investment in corresponding affiliated Portfolio	(359,878)	4,610,994	317,851
Net change in unrealized appreciation/depreciation on:			
Investment in corresponding affiliated Portfolio	<u>(2,824,754)</u>	<u>(22,582,105)</u>	<u>1,286,948</u>
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>(3,184,632)</u>	<u>(17,971,111)</u>	<u>1,604,799</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS	<u>\$(1,932,507)</u>	<u>\$(18,186,310)</u>	<u>\$1,593,573</u>

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 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 1,252,125	\$ 2,421,571	\$ (215,199)	\$ 10,952,537	\$ (11,226)	\$ 274,447
Net realized gain (loss)	(359,878)	(123,311)	4,610,994	20,186,716	317,851	1,367,126
Net change in unrealized appreciation/depreciation	(2,824,754)	847,638	(22,582,105)	50,094,878	1,286,948	1,339,927
Net increase (decrease) in net assets resulting from operations	(1,932,507)	3,145,898	(18,186,310)	81,234,131	1,593,573	2,981,500
DISTRIBUTIONS TO SHAREHOLDERS FROM:						
Net Investment Income						
Class A	(3,972)	(2,944)	—	(22,917)	—	(19,983)
Class I	(114,769)	(270,047)	—	(26,359)	—	(93,439)
Class K	(1,141,381)	(2,146,127)	—	(12,035,422)	—	(425,860)
Total distributions from net investment income	(1,260,122)	(2,419,118)	—	(12,084,698)	—	(539,282)
Net Realized Gains						
Class A	—	(269)	—	(12,480)	—	(29,525)
Class I	—	(9,292)	—	(12,975)	—	(122,787)
Class K	—	(83,519)	—	(5,924,470)	—	(559,618)
Total distributions from net realized gains	—	(93,080)	—	(5,949,925)	—	(711,930)
Total distributions to shareholders	(1,260,122)	(2,512,198)	—	(18,034,623)	—	(1,251,212)
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Class A						
Proceeds from sale of shares sold . .	289,005	279,238	1,751,694	964,577	4,048,508	985,177
Reinvestment of distributions	3,787	2,143	—	35,397	—	42,820
Cost of shares redeemed	(81,301)	(153,080)	(37,304)	(2,022,178)	(256,392)	(145,350)
Net increase (decrease) from capital share transactions	211,491	128,301	1,714,390	(1,022,204)	3,792,116	882,647
Class I						
Proceeds from sale of shares sold . .	618,353	2,050,309	22,101	676,051	1,226,455	4,032,197
Reinvestment of distributions	38,950	85,288	—	39,333	—	216,225
Cost of shares redeemed	(506,075)	(3,817,467)	(1,800)	(413,077)	(87,539)	(440,293)
Net increase (decrease) from capital share transactions	151,228	(1,681,870)	20,301	302,307	1,138,916	3,808,129
Class K						
Proceeds from sale of shares sold . .	15,444,992	39,320,634	49,158,027	299,071,533	3,568,045	8,509,161
Reinvestment of distributions	1,141,381	2,209,176	—	16,548,709	—	940,462
Cost of shares redeemed	(8,926,111)	(21,154,747)	(27,329,738)	(143,968,371)	(1,463,686)	(6,508,163)
Net increase (decrease) from capital share transactions	7,660,262	20,375,063	21,828,289	171,651,871	2,104,359	2,941,460
Net increase (decrease) in net assets from beneficial interest transactions	8,022,981	18,821,494	23,562,980	170,931,974	7,035,391	7,632,236
Net increase (decrease) in net assets during the period	4,830,352	19,455,194	5,376,670	234,131,482	8,628,964	9,362,524
Net assets at beginning of period . .	108,465,518	89,010,324	458,492,589	224,361,107	23,871,941	14,509,417
NET ASSETS AT END OF PERIOD	\$113,295,870	\$108,465,518	\$463,869,259	\$ 458,492,589	\$32,500,905	\$23,871,941
Undistributed (distribution in excess of) net investment income (loss) . .	\$ (6,339)	\$ 1,658	\$ (215,199)	\$ —	\$ (11,226)	\$ —

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 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17
SHARES OF BENEFICIAL INTEREST:						
Class A						
Shares sold	\$ 30,308	\$ 28,379	\$ 164,569	\$ 92,268	\$ 328,404	\$ 80,265
Reinvestment of distributions	397	218	—	3,355	—	3,574
Shares redeemed	(8,476)	(15,694)	(3,430)	(187,618)	(20,540)	(11,836)
Net increase (decrease)	<u>22,229</u>	<u>12,903</u>	<u>161,139</u>	<u>(91,995)</u>	<u>307,864</u>	<u>72,003</u>
Class I						
Shares sold	64,475	208,151	2,014	71,898	96,690	337,993
Reinvestment of distributions	4,071	8,660	—	3,728	—	18,049
Shares redeemed	(52,763)	(385,999)	(169)	(39,309)	(7,285)	(37,895)
Net increase (decrease)	<u>15,783</u>	<u>(169,188)</u>	<u>1,845</u>	<u>36,317</u>	<u>89,405</u>	<u>318,147</u>
Class K						
Shares sold	1,595,279	3,978,064	4,539,267	29,446,359	289,004	751,517
Reinvestment of distributions	119,320	224,438	—	1,567,113	—	78,503
Shares redeemed	(928,756)	(2,142,554)	(2,553,103)	(13,697,753)	(119,640)	(582,563)
Net increase (decrease)	<u>785,843</u>	<u>2,059,948</u>	<u>1,986,164</u>	<u>17,315,719</u>	<u>169,364</u>	<u>247,457</u>

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 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period	\$ 9.82	\$ 9.75	\$ 9.75	\$10.14	\$10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	0.09	0.21	0.16	0.21	0.02
Net realized and unrealized gain (loss)	(0.28)	0.08	0.03	(0.18)	0.16
Total from investment operations	(0.19)	0.29	0.19	0.03	0.18
Distributions to shareholders from:					
Net investment income	(0.09)	(0.21)	(0.18)	(0.26)	(0.04)
Net realized gains	—	(0.01)	(0.01)	(0.14)	—
Return of Capital	—	—	—	(0.02)	—
Total distributions	(0.09)	(0.22)	(0.19)	(0.42)	(0.04)
Net asset value, end of period	<u>\$ 9.54</u>	<u>\$ 9.82</u>	<u>\$ 9.75</u>	<u>\$ 9.75</u>	<u>\$10.14</u>
Total return (b)	(1.88)%	2.93%	1.91%	0.35%	1.85%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 542	\$ 340	\$ 211	\$ 184	\$ 51
Ratios to Average Net Assets:					
Total expenses (c)	0.59%(d)	0.58%	0.67%	0.66%	0.91%(d)
Net expenses (c)	0.36%(d)	0.40%	0.40%	0.31%	0.52%(d)
Net investment income (loss)	1.87%(d)	2.11%	1.65%	2.11%	0.58%(d)
Portfolio turnover rate (e)	65%(f)	99%	194%	62%(g)	16%(f)(g)

* Commencement of operations.

(a) Per share numbers have been calculated using average shares outstanding, which more appropriately presents the per share data for the period.

(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.

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

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

Selected data for a share outstanding throughout each period

	Class I				
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period	\$ 9.84	\$ 9.76	\$ 9.74	\$10.13	\$10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	0.10	0.23	0.18	0.20	0.08
Net realized and unrealized gain (loss)	(0.27)	0.09	0.06	(0.14)	0.09
Total from investment operations	(0.17)	0.32	0.24	0.06	0.17
Distributions to shareholders from:					
Net investment income	(0.11)	(0.23)	(0.21)	(0.29)	(0.04)
Net realized gains	—	(0.01)	(0.01)	(0.14)	—
Return of Capital	—	—	—	(0.02)	—
Total distributions	(0.11)	(0.24)	(0.22)	(0.45)	(0.04)
Net asset value, end of period	<u>\$ 9.56</u>	<u>\$ 9.84</u>	<u>\$ 9.76</u>	<u>\$ 9.74</u>	<u>\$10.13</u>
Total return (b)	(1.77)%	3.29%	2.37%	0.60%	1.82%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$10,655	\$10,807	\$12,370	\$4,508	\$4,484
Ratios to Average Net Assets:					
Total expenses (c)	0.29%(d)	0.26%	0.33%	0.41%	0.88%(d)
Net expenses (c)	0.06%(d)	0.08%	0.06%	0.06%	0.28%(d)
Net investment income (loss)	2.20%(d)	2.30%	1.83%	1.95%	2.91%(d)
Portfolio turnover rate (e)	65%(f)	99%	194%	62%(g)	16%(f)(g)

* Commencement of operations.

(a) Per share numbers have been calculated using average shares outstanding, which more appropriately presents the per share data for the period.

(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.

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

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

Selected data for a share outstanding throughout each period

	Class K				
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/19/14* - 12/31/14
Net asset value, beginning of period	\$ 9.83	\$ 9.75	\$ 9.74	\$ 10.14	\$ 10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	0.11	0.23	0.20	0.20	0.04
Net realized and unrealized gain (loss)	(0.27)	0.09	0.03	(0.15)	0.15
Total from investment operations	(0.16)	0.32	0.23	0.05	0.19
Distributions to shareholders from:					
Net investment income	(0.11)	(0.23)	(0.21)	(0.29)	(0.05)
Net realized gains	—	(0.01)	(0.01)	(0.14)	—
Return of Capital	—	—	—	(0.02)	—
Total distributions	(0.11)	(0.24)	(0.22)	(0.45)	(0.05)
Net asset value, end of period	<u>\$ 9.56</u>	<u>\$ 9.83</u>	<u>\$ 9.75</u>	<u>\$ 9.74</u>	<u>\$ 10.14</u>
Total return (b)	(1.67)%	3.30%	2.27%	0.54%	1.97%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$102,099	\$97,318	\$76,429	\$49,641	\$70,950
Ratios to Average Net Assets:					
Total expenses (c)	0.29%(d)	0.26%	0.33%	0.41%	0.50%(d)
Net expenses (c)	0.06%(d)	0.08%	0.06%	0.06%	0.09%(d)
Net investment income (loss)	2.23%(d)	2.37%	1.98%	1.88%	1.33%(d)
Portfolio turnover rate (e)	65%(f)	99%	194%	62%(g)	16%(f)(g)

* Commencement of operations.

(a) Per share numbers have been calculated using average shares outstanding, which more appropriately presents the per share data for the period.

(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.

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

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

Selected data for a share outstanding throughout each period

	Class A				
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period	\$10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	(0.13)	0.08	0.31	0.15	0.04
Net realized and unrealized gain (loss)	(0.29)	2.25	0.09	(0.71)	(0.83)
Total from investment operations	(0.42)	2.33	0.40	(0.56)	(0.79)
Distributions to shareholders from:					
Net investment income	—	(0.26)	(0.11)	(0.16)	(0.04)
Net realized gains	—	(0.14)	—	—	—
Total distributions	—	(0.40)	(0.11)	(0.16)	(0.04)
Net asset value, end of period	<u>\$10.25</u>	<u>\$10.67</u>	<u>\$ 8.74</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
Total return (b)	(3.94)%	26.68%	4.75%	(6.17)%	(7.88)%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$2,542	\$ 927	\$1,564	\$ 42	\$ 46
Ratios to Average Net Assets:					
Total expenses (c)	0.74%(d)	0.53%	0.58%	0.70%	1.17%(d)
Net expenses (c)	0.65%(d)	0.44%	0.42%	0.32%	0.60%(d)
Net investment income (loss)	(0.65)% (d)	0.79%	3.51%	1.64%	1.55%(d)
Portfolio turnover rate (e)	3%(f)	2%	8%	3%	0%(f)

* Commencement of operations.

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

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

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

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

(d) Annualized.

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

(f) Not annualized.

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

Selected data for a share outstanding throughout each period

	Class I				
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period	\$10.67	\$ 8.74	\$ 8.45	\$ 9.17	\$10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	(0.00)(b)	0.21	0.17	0.18	0.05
Net realized and unrealized gain (loss)	(0.41)	2.14	0.25	(0.72)	(0.83)
Total from investment operations	(0.41)	2.35	0.42	(0.54)	(0.78)
Distributions to shareholders from:					
Net investment income	—	(0.28)	(0.13)	(0.18)	(0.05)
Net realized gains	—	(0.14)	—	—	—
Total distributions	—	(0.42)	(0.13)	(0.18)	(0.05)
Net asset value, end of period	<u>\$10.26</u>	<u>\$10.67</u>	<u>\$ 8.74</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
Total return (c)	(3.84)%	27.00%	5.02%	(5.94)%	(7.81)%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$ 980	\$ 999	\$ 501	\$ 42	\$ 46
Ratios to Average Net Assets:					
Total expenses (d)	0.48%(e)	0.23%	0.32%	0.45%	0.92%(e)
Net expenses (d)	0.40%(e)	0.15%	0.16%	0.06%	0.35%(e)
Net investment income (loss)	(0.40)%(e)	2.12%	2.01%	1.89%	1.81%(e)
Portfolio turnover rate (f)	3%(g)	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.

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

Selected data for a share outstanding throughout each period

	Class K				
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period	\$ 10.68	\$ 8.74	\$ 8.45	\$ 9.17	\$ 10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	(0.02)	0.32	0.20	0.24	0.05
Net realized and unrealized gain (loss)	(0.37)	2.04	0.22	(0.78)	(0.83)
Total from investment operations	(0.39)	2.36	0.42	(0.54)	(0.78)
Distributions to shareholders from:					
Net investment income	—	(0.28)	(0.13)	(0.18)	(0.05)
Net realized gains	—	(0.14)	—	—	—
Total distributions	—	(0.42)	(0.13)	(0.18)	(0.05)
Net asset value, end of period	<u>\$ 10.29</u>	<u>\$ 10.68</u>	<u>\$ 8.74</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
Total return (b)	(3.65)%	27.11%	5.02%	(5.94)%	(7.76)%
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$460,347	\$456,567	\$222,297	\$57,219	\$40,800
Ratios to Average Net Assets:					
Total expenses (c)	0.17%(d)	0.18%	0.23%	0.45%	0.73%(d)
Net expenses (c)	0.09%(d)	0.10%	0.07%	0.06%	0.15%(d)
Net investment income (loss)	(0.09)% (d)	3.16%	2.28%	2.59%	2.00% (d)
Portfolio turnover rate (e)	3% (f)	2%	8%	3%	0% (f)

* Commencement of operations.

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

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

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

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

(d) Annualized.

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

(f) Not annualized.

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

Selected data for a share outstanding throughout each period

	Class A			
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 10/16/15* - 12/31/15
Net asset value, beginning of period	\$11.95	\$10.67	\$ 9.30	\$10.00
Income (loss) from investment operations:				
Net investment income (loss) (a)	(0.02)	0.53	0.07	0.05
Net realized and unrealized gain (loss)	<u>0.73</u>	<u>1.37</u>	<u>1.41</u>	<u>(0.69)</u>
Total from investment operations	<u>0.71</u>	<u>1.90</u>	<u>1.48</u>	<u>(0.64)</u>
Distributions to shareholders from:				
Net investment income	—	(0.25)	(0.11)	(0.06)
Net realized gains	<u>—</u>	<u>(0.37)</u>	<u>(0.00)</u> (b)	<u>—</u>
Total distributions	<u>—</u>	<u>(0.62)</u>	<u>(0.11)</u>	<u>(0.06)</u>
Net asset value, end of period	<u>\$12.66</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
Total return (c)	5.94%	17.87%	15.67%	(6.27)%
Ratios and Supplemental Data:				
Net assets, end of period (in 000s)	\$4,943	\$ 988	\$ 114	\$ 97
Ratios to Average Net Assets:				
Total expenses (d)	1.04%(e)	1.10%	2.48%	5.08%(e)
Net expenses (d)	0.32%(e)	0.35%	0.30%	0.30%(e)
Net investment income (loss)	(0.32)%(e)	4.60%	0.69%	2.55%(e)
Portfolio turnover rate (f)	11%(g)	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.

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

Selected data for a share outstanding throughout each period

	Class I			
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 10/16/15* - 12/31/15
Net asset value, beginning of period	\$11.95	\$10.67	\$ 9.30	\$10.00
Income (loss) from investment operations:				
Net investment income (loss) (a)	(0.01)	0.40	0.14	0.06
Net realized and unrealized gain (loss)	0.74	1.53	1.37	(0.70)
Total from investment operations	0.73	1.93	1.51	(0.64)
Distributions to shareholders from:				
Net investment income	—	(0.28)	(0.14)	(0.06)
Net realized gains.	—	(0.37)	(0.00)(b)	—
Total distributions.	—	(0.65)	(0.14)	(0.06)
Net asset value, end of period	<u>\$12.68</u>	<u>\$11.95</u>	<u>\$10.67</u>	<u>\$ 9.30</u>
Total return (c)	6.11%	18.16%	15.96%	(6.18)%
Ratios and Supplemental Data:				
Net assets, end of period (in 000s)	\$5,519	\$4,135	\$ 297	\$ 97
Ratios to Average Net Assets:				
Total expenses (d)	0.81%(e)	0.90%	2.22%	4.83%(e)
Net expenses (d)	0.09%(e)	0.11%	0.05%	0.05%(e)
Net investment income (loss)	(0.09)%(e)	3.42%	1.42%	2.80%(e)
Portfolio turnover rate (f)	11%(g)	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.

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

Selected data for a share outstanding throughout each period

	Class K			
	Six Months Ended 06/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	For the Period 8/12/15* - 12/31/15
Net asset value, beginning of period	\$ 11.95	\$ 10.67	\$ 9.30	\$10.00
Income (loss) from investment operations:				
Net investment income (loss) (a)	(0.00)(b)	0.15	0.15	0.06
Net realized and unrealized gain (loss)	0.73	1.78	1.36	(0.70)
Total from investment operations	0.73	1.93	1.51	(0.64)
Distributions to shareholders from:				
Net investment income	—	(0.28)	(0.14)	(0.06)
Net realized gains	—	(0.37)	(0.00)(b)	—
Total distributions	—	(0.65)	(0.14)	(0.06)
Net asset value, end of period	<u>\$ 12.68</u>	<u>\$ 11.95</u>	<u>\$ 10.67</u>	<u>\$ 9.30</u>
Total return (c).	6.11%	18.16%	16.21%	(6.38)%
Ratios and Supplemental Data:				
Net assets, end of period (in 000s)	\$22,039	\$18,750	\$14,098	\$3,930
Ratios to Average Net Assets:				
Total expenses (d)	0.77%(e)	0.96%	2.21%	4.71%(e)
Net expenses (d)	0.05%(e)	0.05%	0.05%	0.05%(e)
Net investment income (loss)	(0.05)(e)	1.29%	1.51%	1.49%(e)
Portfolio turnover rate (f)	11%(g)	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.

STATE STREET AGGREGATE BOND INDEX PORTFOLIO
PORTFOLIO STATISTICS (UNAUDITED)

Portfolio Composition as of June 30, 2018

	% of Net Assets
U.S. Treasury Obligations	36.7%
U.S. Government Agency Obligations	29.8
Corporate Bonds & Notes	24.9
Foreign Government Obligations	3.9
Mortgage-Backed Securities	1.1
Asset-Backed Securities	0.6
Municipal Bonds & Notes	0.5
Short-Term Investment	3.5
Liabilities in Excess of Other Assets	(1.0)
TOTAL	100.0%

(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, 2018

Description	% of Net Assets
Banks	5.7%
Oil & Gas	1.6
Electric	1.6
Pharmaceuticals	1.4
Telecommunications	1.2
TOTAL	11.5%

(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, 2018

	% of Net Assets
Common Stocks	93.8%
Rights	0.0*
Short-Term Investments	3.6
Other Assets in Excess of Liabilities	2.6
TOTAL	100.0%

* 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, 2018

Description	% of Net Assets
Banks	13.7%
Oil & Gas	6.3
Pharmaceuticals	5.5
Insurance	4.8
Telecommunications	3.7
TOTAL	34.0%

(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, 2018

	% of Net Assets
Common Stocks	103.4%
Rights	0.0*
Short-Term Investments	4.0
Liabilities in Excess of Other Assets	(7.4)
TOTAL	100.0%

* 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, 2018

Description	% of Net Assets
Real Estate Investment Trusts	9.2%
Banks	7.0
Software	6.6
Commercial Services	6.0
Retail	3.7
TOTAL	32.5%

(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, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
CORPORATE BONDS & NOTES — 24.9%			3.13%, 5/4/2027	\$ 200,000	\$ 186,116
ADVERTISING — 0.0% (a)			4.50%, 6/1/2042	250,000	246,160
Interpublic Group of Cos., Inc.			6.13%, 7/15/2038	50,000	58,692
4.20%, 4/15/2024	\$ 25,000	\$ 25,156			<u>4,140,008</u>
Omnicom Group, Inc./Omnicom Capital, Inc.			AGRICULTURE — 0.3%		
3.60%, 4/15/2026	100,000	95,619	Altria Group, Inc.:		
WPP Finance 2010			2.63%, 1/14/2020	150,000	149,085
3.63%, 9/7/2022	25,000	24,368	2.85%, 8/9/2022	200,000	195,594
		<u>145,143</u>	3.88%, 9/16/2046	100,000	88,046
			4.00%, 1/31/2024	25,000	25,314
AEROSPACE & DEFENSE — 0.5%			4.50%, 5/2/2043	25,000	24,063
Boeing Co.:			Archer-Daniels-Midland Co.:		
2.60%, 10/30/2025	35,000	32,966	3.75%, 9/15/2047	50,000	46,489
2.80%, 3/1/2023	25,000	24,474	4.02%, 4/16/2043	50,000	48,724
3.25%, 3/1/2028	25,000	24,389	BAT Capital Corp.:		
3.38%, 6/15/2046	25,000	22,583	2.76%, 8/15/2022 (b)	300,000	287,646
3.55%, 3/1/2038	165,000	158,933	3.22%, 8/15/2024 (b)	50,000	47,377
3.65%, 3/1/2047	100,000	94,514	3.56%, 8/15/2027 (b)	100,000	93,123
Embraer Netherlands Finance B.V.			4.39%, 8/15/2037 (b)	285,000	266,714
5.05%, 6/15/2025	50,000	50,656	4.54%, 8/15/2047 (b)	105,000	98,223
General Dynamics Corp.:			Bunge, Ltd. Finance Corp.		
2.25%, 11/15/2022	25,000	23,945	3.75%, 9/25/2027	30,000	28,221
2.38%, 11/15/2024	250,000	234,585	Philip Morris International, Inc.:		
2.88%, 5/11/2020	100,000	99,900	2.00%, 2/21/2020	150,000	147,633
Harris Corp.:			2.13%, 5/10/2023	75,000	70,308
3.83%, 4/27/2025	50,000	49,053	2.63%, 2/18/2022	25,000	24,371
4.40%, 6/15/2028	100,000	100,785	2.75%, 2/25/2026	125,000	116,157
L3 Technologies, Inc.:			3.13%, 3/2/2028	200,000	189,368
3.85%, 6/15/2023	70,000	69,860	4.13%, 3/4/2043	25,000	23,184
3.85%, 12/15/2026	50,000	48,213	4.50%, 3/26/2020	25,000	25,599
4.95%, 2/15/2021	25,000	25,719	4.50%, 3/20/2042	50,000	49,088
Lockheed Martin Corp.:			Reynolds American, Inc.:		
2.50%, 11/23/2020	300,000	296,118	4.00%, 6/12/2022	50,000	50,320
3.55%, 1/15/2026	100,000	98,410	5.70%, 8/15/2035	25,000	26,895
3.60%, 3/1/2035	50,000	46,686	5.85%, 8/15/2045	175,000	191,692
4.70%, 5/15/2046	110,000	116,416			<u>2,313,234</u>
Northrop Grumman Corp.:			AIRLINES — 0.1%		
2.55%, 10/15/2022	150,000	144,610	American Airlines 2014-1 Pass		
2.93%, 1/15/2025	150,000	142,395	Through Trust, Class A		
3.25%, 8/1/2023	200,000	197,960	Series A, 3.70%, 4/1/2028	20,100	19,638
3.25%, 1/15/2028	150,000	141,211	American Airlines 2017-2 Pass		
4.03%, 10/15/2047	200,000	187,210	Through Trust, Class AA		
4.75%, 6/1/2043	25,000	26,106	Series AA, 3.35%, 4/15/2031	100,000	95,629
Raytheon Co.:			Delta Air Lines, Inc.:		
3.13%, 10/15/2020	25,000	25,108	2.60%, 12/4/2020	250,000	244,668
4.20%, 12/15/2044	25,000	26,064	2.88%, 3/13/2020	100,000	99,435
Rockwell Collins, Inc.:			3.63%, 3/15/2022	250,000	247,115
2.80%, 3/15/2022	200,000	195,016	Southwest Airlines Co.		
3.50%, 3/15/2027	136,000	129,475	2.75%, 11/6/2019	25,000	24,905
4.35%, 4/15/2047	100,000	95,595	United Airlines 2016-1 Pass		
United Technologies Corp.:			Through Trust, Class AA		
1.90%, 5/4/2020	300,000	294,138	Series AA, 3.10%, 1/7/2030	48,681	45,942
1.95%, 11/1/2021	150,000	143,583	United Airlines 2018-1 Pass		
2.65%, 11/1/2026	50,000	45,104	Through Trust, Class AA		
2.80%, 5/4/2024	250,000	237,260	Series AA, 3.50%, 9/1/2031	115,000	111,081
					<u>888,413</u>

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
June 30, 2018 (Unaudited)

Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
APPAREL — 0.0% (a)			Series MTN, 3.40%, 4/14/2025 . \$	100,000	\$ 98,882
NIKE, Inc.:					4,268,670
2.38%, 11/1/2026 \$	50,000	\$ 45,503			
3.88%, 11/1/2045	30,000	29,039			
		<u>74,542</u>			
AUTO MANUFACTURERS — 0.5%			AUTO PARTS & EQUIPMENT — 0.0% (a)		
American Honda Finance Corp.:			Aptiv PLC:		
Series MTN, 1.95%, 7/20/2020 .	25,000	24,459	4.25%, 1/15/2026	25,000	24,958
Series MTN, 2.00%, 11/13/2019	250,000	247,143	4.40%, 10/1/2046	30,000	27,984
Series MTN, 2.25%, 8/15/2019 .	25,000	24,856	Lear Corp.		
Series MTN, 2.45%, 9/24/2020 .	75,000	74,014	5.25%, 1/15/2025	20,000	20,550
Series MTN, 2.90%, 2/16/2024 .	50,000	48,421			<u>73,492</u>
Ford Motor Co.:			BANKS — 5.7%		
4.35%, 12/8/2026	100,000	97,892	Australia & New Zealand Banking Group, Ltd.:		
4.75%, 1/15/2043	50,000	43,226	2.63%, 5/19/2022	250,000	242,007
5.29%, 12/8/2046	100,000	92,649	Series MTN, 2.30%, 6/1/2021 . .	100,000	97,174
Ford Motor Credit Co. LLC:			Banco Bilbao Vizcaya Argentaria SA		
2.34%, 11/2/2020	250,000	243,465	3.00%, 10/20/2020	25,000	24,784
2.68%, 1/9/2020	300,000	297,228	Banco Santander SA:		
2.98%, 8/3/2022	200,000	192,318	3.13%, 2/23/2023	200,000	189,702
3.10%, 5/4/2023	100,000	95,336	4.38%, 4/12/2028	200,000	190,898
3.34%, 3/18/2021	150,000	148,590	Bank of America Corp.:		
3.82%, 11/2/2027	250,000	231,525	6.11%, 1/29/2037	75,000	86,286
Series GMTN, 4.39%, 1/8/2026 .	100,000	98,300	3 Month USD LIBOR + 0.78%, 3.55%, 3/5/2024 (c)	250,000	247,245
General Motors Co.:			3 Month USD LIBOR + 0.79%, 3.00%, 12/20/2023 (c)	96,000	93,129
5.15%, 4/1/2038	200,000	189,778	3 Month USD LIBOR + 1.02%, 2.88%, 4/24/2023 (c)	234,000	227,556
6.60%, 4/1/2036	100,000	109,223	3 Month USD LIBOR + 1.04%, 3.42%, 12/20/2028 (c)	360,000	339,293
6.75%, 4/1/2046	25,000	27,543	3 Month USD LIBOR + 1.81%, 4.24%, 4/24/2038 (c)	200,000	194,062
General Motors Financial Co., Inc.:			Series GMTN, 2.63%, 4/19/2021	600,000	589,356
3.15%, 1/15/2020	35,000	34,945	Series GMTN, 3.50%, 4/19/2026	130,000	125,718
3.15%, 6/30/2022	250,000	242,822	Series GMTN, 3 Month USD LIBOR + 0.66%, 2.37%, 7/21/2021 (c)	250,000	244,990
3.20%, 7/13/2020	25,000	24,864	Series GMTN, 3 Month USD LIBOR + 1.37%, 3.59%, 7/21/2028 (c)	250,000	238,755
3.20%, 7/6/2021	100,000	98,558	Series L, 3.95%, 4/21/2025 . . .	50,000	48,964
3.45%, 1/14/2022	50,000	49,336	Series MTN, 2.50%, 10/21/2022	50,000	47,893
3.70%, 5/9/2023	100,000	98,210	Series MTN, 3.25%, 10/21/2027	400,000	372,712
3.95%, 4/13/2024	150,000	146,880	Series MTN, 4.00%, 4/1/2024 . .	50,000	50,452
4.00%, 1/15/2025	35,000	34,075	Series MTN, 4.13%, 1/22/2024 .	25,000	25,401
4.15%, 6/19/2023	200,000	200,088	Series MTN, 4.20%, 8/26/2024 .	50,000	50,247
4.35%, 1/17/2027	185,000	179,431	Series MTN, 4.88%, 4/1/2044 . .	50,000	52,304
5.25%, 3/1/2026	100,000	103,409	Series MTN, 5.00%, 1/21/2044 .	100,000	105,842
PACCAR Financial Corp.:			Series MTN, 3 Month USD LIBOR + 0.63%, 3.50%, 5/17/2022 (c)	200,000	200,078
Series MTN, 2.30%, 8/10/2022 .	50,000	48,292			
Series MTN, 3.10%, 5/10/2021 .	40,000	40,079			
Toyota Motor Credit Corp.:					
1.95%, 4/17/2020	100,000	98,300			
Series GMTN, 1.90%, 4/8/2021 .	275,000	266,538			
Series GMTN, 2.80%, 7/13/2022	25,000	24,572			
Series GMTN, 3.05%, 1/11/2028	50,000	47,443			
Series MTN, 2.15%, 9/8/2022 . .	50,000	47,739			
Series MTN, 2.90%, 4/17/2024 .	50,000	48,433			
Series MTN, 2.95%, 4/13/2021 .	50,000	49,808			

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Series MTN, 3 Month USD LIBOR + 1.09%, 3.09%, 10/1/2025 (c)	\$ 500,000	\$ 476,830	3.30%, 10/30/2024	\$ 100,000	\$ 95,389
Series MTN, 3 Month USD LIBOR + 1.16%, 3.12%, 1/20/2023 (c)	200,000	196,634	3.75%, 7/28/2026	125,000	116,256
Series MTN, 3 Month USD LIBOR + 1.99%, 4.44%, 1/20/2048 (c)	150,000	147,003	Capital One NA: Series BKNT, 1.85%, 9/13/2019	250,000	246,362
Bank of Montreal: Series D, 3.10%, 4/13/2021 . . .	60,000	59,755	Series BKNT, 2.95%, 7/23/2021	75,000	73,680
Series MTN, 1.90%, 8/27/2021 . .	300,000	287,418	Citibank NA: Series BKNT, 2.10%, 6/12/2020	250,000	244,813
Series MTN, 2.55%, 11/6/2022 . .	30,000	28,945	Series BKNT, 2.13%, 10/20/2020	275,000	267,787
Bank of New York Mellon Corp.: Series G, 2.15%, 2/24/2020 . . .	325,000	321,097	Citigroup, Inc.: 2.35%, 8/2/2021	50,000	48,313
Series G, 3.00%, 2/24/2025 . . .	100,000	96,385	2.45%, 1/10/2020	300,000	296,676
Series MTN, 2.05%, 5/3/2021 . . .	50,000	48,442	2.70%, 3/30/2021	175,000	171,589
Series MTN, 2.20%, 8/16/2023 . .	200,000	187,692	2.70%, 10/27/2022	250,000	240,107
Series MTN, 2.60%, 2/7/2022 . . .	275,000	268,958	2.75%, 4/25/2022	300,000	290,310
Series MTN, 3.25%, 5/16/2027 . .	100,000	96,423	2.90%, 12/8/2021	250,000	244,872
Series MTN, 3.30%, 8/23/2029 . .	250,000	232,567	3.20%, 10/21/2026	300,000	278,889
Bank of Nova Scotia: 2.35%, 10/21/2020	100,000	98,119	3.75%, 6/16/2024	25,000	24,803
2.70%, 3/7/2022	100,000	97,700	4.13%, 7/25/2028	70,000	67,035
3 Month USD LIBOR + 1.65%, 4.65%, 10/12/2022 (c)	250,000	226,347	4.30%, 11/20/2026	50,000	48,929
Series BKNT, 2.45%, 3/22/2021	200,000	195,582	4.40%, 6/10/2025	250,000	249,057
Series BKNT, 2.50%, 1/8/2021 . .	250,000	245,457	4.45%, 9/29/2027	150,000	147,414
Barclays Bank PLC 5.14%, 10/14/2020	100,000	102,410	4.65%, 7/30/2045	25,000	24,875
Barclays PLC: 2.65%, 1/11/2021	200,000	195,488	5.30%, 5/6/2044	50,000	51,447
3.20%, 8/10/2021	200,000	195,992	6.68%, 9/13/2043	175,000	211,902
3.68%, 1/10/2023	200,000	194,458	3 Month USD LIBOR + 0.95%, 2.88%, 7/24/2023 (c)	100,000	96,432
4.38%, 1/12/2026	50,000	48,644	3 Month USD LIBOR + 1.39%, 3.67%, 7/24/2028 (c)	100,000	95,229
5.25%, 8/17/2045	25,000	24,368	3 Month USD LIBOR + 1.56%, 3.89%, 1/10/2028 (c)	250,000	242,227
3 Month USD LIBOR + 1.90%, 4.97%, 5/16/2029 (c)	200,000	198,110	3 Month USD LIBOR + 1.84%, 4.28%, 4/24/2048 (c)	150,000	142,426
BB&T Corp.: Series MTN, 2.15%, 2/1/2021 . . .	275,000	268,106	3 Month USD LIBOR + 1.15%, 3.52%, 10/27/2028 (c)	250,000	234,547
Series MTN, 2.63%, 6/29/2020 . .	50,000	49,478	Citizens Bank NA/Providence RI Series BKNT, 2.25%, 10/30/2020	250,000	243,500
BNP Paribas SA: Series BKNT, 5.00%, 1/15/2021	100,000	103,918	Commonwealth Bank of Australia Series GMTN, 2.55%, 3/15/2021	100,000	97,999
Series MTN, 4.25%, 10/15/2024	250,000	246,505	Cooperatieve Rabobank UA: 2.75%, 1/10/2023	250,000	240,692
BPCE SA Series MTN, 2.50%, 7/15/2019 . . .	100,000	99,393	3.88%, 2/8/2022	50,000	50,689
Branch Banking & Trust Co.: 2.10%, 1/15/2020	250,000	246,315	4.38%, 8/4/2025	250,000	245,177
3.63%, 9/16/2025	25,000	24,619	4.50%, 1/11/2021	50,000	51,413
Canadian Imperial Bank of Commerce: 2.55%, 6/16/2022	50,000	48,351	5.75%, 12/1/2043	50,000	55,803
2.70%, 2/2/2021	85,000	83,679	Series GMTN, 2.50%, 1/19/2021	300,000	294,081
Capital One Financial Corp.: 2.50%, 5/12/2020	500,000	492,485	Credit Suisse AG 5.30%, 8/13/2019	100,000	102,595
			Credit Suisse Group Funding Guernsey, Ltd.: 2.75%, 3/26/2020	300,000	296,688
			3.13%, 12/10/2020	450,000	446,872

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3.80%, 6/9/2023	\$ 150,000	\$ 148,329	3 Month USD LIBOR + 1.55%, 4.04%, 3/13/2028 (c)	\$ 250,000	\$ 243,145
Deutsche Bank AG:			3 Month USD LIBOR + 0.92%, 3.03%, 11/22/2023 (c)	250,000	241,170
2.70%, 7/13/2020	275,000	267,806	Huntington Bancshares, Inc.:		
2.95%, 8/20/2020	50,000	48,581	2.30%, 1/14/2022	25,000	24,002
3.30%, 11/16/2022	250,000	234,375	4.00%, 5/15/2025	100,000	100,379
3.70%, 5/30/2024	50,000	46,413	Industrial & Commercial Bank of China, Ltd.		
4.25%, 10/14/2021	200,000	197,044	Series MTN, 3.23%, 11/13/2019	50,000	49,885
Discover Bank:			Intesa Sanpaolo SpA		
3.35%, 2/6/2023	250,000	243,870	5.25%, 1/12/2024	50,000	48,989
3.45%, 7/27/2026	25,000	23,206	JPMorgan Chase & Co.:		
Fifth Third Bancorp			2.20%, 10/22/2019	300,000	297,090
3.95%, 3/14/2028	100,000	98,684	2.25%, 1/23/2020	150,000	148,063
Fifth Third Bank:			2.40%, 6/7/2021	550,000	535,650
Series BKNT, 2.25%, 6/14/2021	50,000	48,698	2.55%, 3/1/2021	250,000	245,007
Series BKNT, 3.85%, 3/15/2026	225,000	221,220	2.70%, 5/18/2023	125,000	119,935
Goldman Sachs Group, Inc.:			2.95%, 10/1/2026	350,000	325,265
2.30%, 12/13/2019	350,000	346,122	2.97%, 1/15/2023	50,000	48,680
2.35%, 11/15/2021	175,000	168,472	3.38%, 5/1/2023	75,000	73,234
2.55%, 10/23/2019	25,000	24,849	3.88%, 2/1/2024	50,000	50,464
2.60%, 12/27/2020	250,000	245,610	4.13%, 12/15/2026	50,000	49,403
2.63%, 4/25/2021	150,000	146,659	4.25%, 10/1/2027	80,000	79,305
2.75%, 9/15/2020	250,000	247,222	4.85%, 2/1/2044	50,000	52,156
2.88%, 2/25/2021	25,000	24,660	4.95%, 6/1/2045	50,000	50,853
3.00%, 4/26/2022	250,000	244,130	5.40%, 1/6/2042	50,000	55,470
3.50%, 1/23/2025	50,000	48,281	5.50%, 10/15/2040	150,000	168,173
3.50%, 11/16/2026	250,000	235,212	3 Month USD LIBOR + 0.73%, 3.56%, 4/23/2024 (c)	75,000	74,302
3.63%, 1/22/2023	25,000	24,852	3 Month USD LIBOR + 0.94%, 2.78%, 4/25/2023 (c)	338,000	327,755
3.75%, 2/25/2026	50,000	48,475	3 Month USD LIBOR + 0.95%, 3.51%, 1/23/2029 (c)	185,000	175,065
4.00%, 3/3/2024	50,000	50,075	3 Month USD LIBOR + 1.16%, 3.22%, 3/1/2025 (c)	100,000	96,465
4.75%, 10/21/2045	50,000	49,407	3 Month USD LIBOR + 1.22%, 3.90%, 1/23/2049 (c)	200,000	180,042
5.15%, 5/22/2045	250,000	247,905	3 Month USD LIBOR + 1.34%, 3.78%, 2/1/2028 (c)	250,000	244,107
5.95%, 1/15/2027	50,000	54,427	3 Month USD LIBOR + 1.36%, 3.88%, 7/24/2038 (c)	200,000	184,462
6.25%, 2/1/2041	200,000	234,226	3 Month USD LIBOR + 1.38%, 3.54%, 5/1/2028 (c)	200,000	191,382
6.75%, 10/1/2037	150,000	177,826	3 Month USD LIBOR + 1.38%, 3.96%, 11/15/2048 (c)	100,000	89,861
3 Month USD LIBOR + 0.99%, 2.91%, 7/24/2023 (c)	250,000	240,965	3 Month USD LIBOR + 1.46%, 4.03%, 7/24/2048 (c)	50,000	45,595
3 Month USD LIBOR + 1.37%, 4.02%, 10/31/2038 (c)	200,000	181,946	3 Month USD LIBOR + 1.58%, 4.26%, 2/22/2048 (c)	100,000	94,586
3 Month USD LIBOR + 1.43%, 4.41%, 4/23/2039 (c)	350,000	336,816	JPMorgan Chase Bank NA:		
3 Month USD LIBOR + 1.51%, 3.69%, 6/5/2028 (c)	250,000	237,192	3 Month USD LIBOR + 0.28%, 2.60%, 2/1/2021 (c)	250,000	247,790
3 Month USD LIBOR + 0.82%, 2.88%, 10/31/2022 (c)	275,000	268,504	Series BKNT, 3 Month USD LIBOR + 0.35%, 3.09%, 4/26/2021 (c)	350,000	349,286
3 Month USD LIBOR + 1.20%, 3.27%, 9/29/2025 (c)	325,000	308,574	KeyBank NA:		
Series MTN, 4.80%, 7/8/2044	50,000	49,858			
HSBC Holdings PLC:					
2.65%, 1/5/2022	325,000	314,619			
2.95%, 5/25/2021	250,000	246,452			
3.40%, 3/8/2021	275,000	274,763			
3.60%, 5/25/2023	250,000	247,602			
4.30%, 3/8/2026	250,000	251,002			
5.10%, 4/5/2021	50,000	52,239			
5.25%, 3/14/2044	200,000	203,300			
6.50%, 9/15/2037	200,000	234,598			

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Series BKNT, 2.30%, 9/14/2022	\$ 250,000	\$ 238,290	Series GMTN, 4.00%, 7/23/2025	\$ 500,000	\$ 498,470
Series MTN, 3.40%, 5/20/2026 .	25,000	23,768	Series GMTN, 4.35%, 9/8/2026 .	50,000	49,335
KeyCorp.			Series GMTN, 3 Month USD LIBOR + 1.14%, 3.77%, 1/24/2029 (c)	250,000	241,060
Series MTN, 2.90%, 9/15/2020 .	100,000	99,180	Series MTN, 2.63%, 11/17/2021	250,000	243,160
Landwirtschaftliche Rentenbank:			Series MTN, 3.13%, 7/27/2026 .	225,000	209,412
2.00%, 1/13/2025	25,000	23,532	MUFG Americas Holdings Corp. 2.25%, 2/10/2020	25,000	24,612
2.25%, 10/1/2021	50,000	49,109	National Australia Bank, Ltd.: 1.38%, 7/12/2019	50,000	49,250
Series GMTN, 1.75%, 7/27/2026	50,000	45,432	1.88%, 7/12/2021	250,000	238,817
Lloyds Banking Group PLC:			2.50%, 7/12/2026	50,000	45,235
3.00%, 1/11/2022	200,000	194,706	2.88%, 4/12/2023	250,000	241,770
3.75%, 1/11/2027	300,000	283,896	Northern Trust Corp. 3 Month USD LIBOR + 1.13%, 3.38%, 5/8/2032 (c)	63,000	59,053
4.34%, 1/9/2048	200,000	171,652	PNC Bank NA: 3.25%, 1/22/2028	250,000	239,125
4.65%, 3/24/2026	100,000	98,478	Series BKNT, 2.15%, 4/29/2021	250,000	242,607
3 Month USD LIBOR + 0.81%, 2.91%, 11/7/2023 (c)	200,000	190,466	Series BKNT, 2.40%, 10/18/2019	200,000	198,638
Manufacturers & Traders Trust Co.			Series BKNT, 2.63%, 2/17/2022	250,000	243,697
Series BKNT, 2.63%, 1/25/2021	250,000	246,015	PNC Financial Services Group, Inc.: 3.15%, 5/19/2027	100,000	95,120
Mitsubishi UFJ Financial Group, Inc.:			3.30%, 3/8/2022	50,000	49,808
2.19%, 9/13/2021	50,000	48,075	3.90%, 4/29/2024	50,000	50,087
2.67%, 7/25/2022	300,000	289,389	Regions Bank 2.75%, 4/1/2021	250,000	245,897
2.76%, 9/13/2026	25,000	22,984	Regions Financial Corp. 3.20%, 2/8/2021	25,000	24,883
3.00%, 2/22/2022	50,000	49,087	Royal Bank of Canada: 1.88%, 2/5/2020	250,000	246,012
3.29%, 7/25/2027	50,000	47,617	2.30%, 3/22/2021	125,000	122,469
3.46%, 3/2/2023	50,000	49,544	Series GMTN, 2.13%, 3/2/2020 .	100,000	98,514
3.68%, 2/22/2027	50,000	49,120	Series GMTN, 2.50%, 1/19/2021	100,000	98,216
3.78%, 3/2/2025	50,000	49,824	Series GMTN, 3.20%, 4/30/2021	75,000	74,972
3.85%, 3/1/2026	25,000	24,888	Series GMTN, 4.65%, 1/27/2026	100,000	101,578
3.96%, 3/2/2028	50,000	50,205	Royal Bank of Scotland Group PLC: 3.88%, 9/12/2023	75,000	72,911
Mizuho Financial Group, Inc.:			3 Month USD LIBOR + 1.48%, 3.50%, 5/15/2023 (c)	250,000	242,337
2.95%, 2/28/2022	200,000	195,172	Santander Holdings USA, Inc.: 3.40%, 1/18/2023	50,000	48,349
4.02%, 3/5/2028	200,000	200,496	3.70%, 3/28/2022	60,000	59,150
Morgan Stanley:			4.40%, 7/13/2027	50,000	47,843
2.75%, 5/19/2022	450,000	436,324	4.50%, 7/17/2025	50,000	49,094
2.80%, 6/16/2020	350,000	347,123	Santander UK Group Holdings PLC:		
3.63%, 1/20/2027	100,000	96,207			
3.95%, 4/23/2027	25,000	23,868			
4.30%, 1/27/2045	50,000	47,254			
4.38%, 1/22/2047	100,000	95,329			
6.38%, 7/24/2042	65,000	79,585			
3 Month USD LIBOR + 1.34%, 3.59%, 7/22/2028 (c)	100,000	95,051			
3 Month USD LIBOR + 1.46%, 3.97%, 7/22/2038 (c)	100,000	92,180			
Series GMTN, 2.38%, 7/23/2019	50,000	49,730			
Series GMTN, 2.50%, 4/21/2021	225,000	219,672			
Series GMTN, 3.13%, 1/23/2023	300,000	292,572			
Series GMTN, 3.75%, 2/25/2023	50,000	50,067			
Series GMTN, 3.88%, 1/27/2026	125,000	123,032			

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2.88%, 10/16/2020	\$ 100,000	\$ 98,747	4.13%, 8/15/2023	\$ 25,000	\$ 25,123
3.57%, 1/10/2023	250,000	242,838	4.48%, 1/16/2024	25,000	25,511
3 Month USD LIBOR + 1.40%, 3.82%, 11/3/2028 (c)	200,000	183,724	5.38%, 11/2/2043	150,000	156,123
Skandinaviska Enskilda Banken			5.61%, 1/15/2044	325,000	348,250
AB			Series GMTN, 4.30%, 7/22/2027	50,000	49,314
1.88%, 9/13/2021	50,000	47,804	Series GMTN, 4.90%, 11/17/2045	150,000	149,130
Sumitomo Mitsui Financial Group, Inc.:			Series MTN, 2.63%, 7/22/2022	365,000	351,035
2.44%, 10/19/2021	70,000	67,689	Series MTN, 3.00%, 1/22/2021	50,000	49,625
2.78%, 7/12/2022	350,000	338,789	Series MTN, 3.30%, 9/9/2024	150,000	145,078
2.78%, 10/18/2022	100,000	96,619	Series MTN, 3.55%, 9/29/2025	50,000	48,585
2.85%, 1/11/2022	250,000	243,560	Series MTN, 4.75%, 12/7/2046	150,000	144,782
2.93%, 3/9/2021	100,000	98,821	Series MTN, 3 Month USD LIBOR + 1.31%, 3.58%, 5/22/2028 (c)	350,000	334,796
3.01%, 10/19/2026	50,000	46,823	Wells Fargo Bank NA:		
3.10%, 1/17/2023	200,000	195,488	Series BKNT, 2.15%, 12/6/2019	300,000	296,541
3.36%, 7/12/2027	50,000	47,907	Series BKNT, 2.60%, 1/15/2021	250,000	246,035
3.78%, 3/9/2026	30,000	29,757	Wells Fargo Capital 5.95%, 12/1/2086	25,000	26,902
SunTrust Bank:			Westpac Banking Corp.:		
Series BKNT, 2.25%, 1/31/2020	50,000	49,367	2.15%, 3/6/2020	200,000	196,922
Series BKNT, 2.45%, 8/1/2022	50,000	48,119	2.65%, 1/25/2021	100,000	98,565
Series BKNT, 3.00%, 2/2/2023	100,000	97,819	2.80%, 1/11/2022	100,000	97,774
SunTrust Banks, Inc.:			2.85%, 5/13/2026	50,000	46,358
2.70%, 1/27/2022	50,000	48,674	3.05%, 5/15/2020	100,000	99,886
4.00%, 5/1/2025	100,000	100,501	3.35%, 3/8/2027	150,000	143,661
Svenska Handelsbanken AB:			3.40%, 1/25/2028	100,000	95,657
1.95%, 9/8/2020	168,000	163,536	3.65%, 5/15/2023	100,000	99,967
Series GMTN, 2.40%, 10/1/2020	75,000	73,639			47,060,306
Synchrony Bank			BEVERAGES — 0.7%		
3.00%, 6/15/2022	250,000	240,678	Anheuser-Busch InBev Finance, Inc.:		
Synovus Financial Corp.			2.65%, 2/1/2021	455,000	448,525
3.13%, 11/1/2022	15,000	14,363	3.30%, 2/1/2023	350,000	347,011
Toronto-Dominion Bank:			3.65%, 2/1/2026	250,000	244,795
1.45%, 8/13/2019	325,000	320,232	4.70%, 2/1/2036	425,000	430,100
Series GMTN, 2.50%, 12/14/2020	50,000	49,196	4.90%, 2/1/2046	475,000	488,580
Series GMTN, 2.55%, 1/25/2021	100,000	98,459	Anheuser-Busch InBev Worldwide, Inc.:		
Series MTN, 3.25%, 6/11/2021	100,000	100,098	2.50%, 7/15/2022	50,000	48,304
UBS AG			3.50%, 1/12/2024	100,000	99,447
Series GMTN, 2.35%, 3/26/2020	100,000	98,862	3.75%, 1/15/2022	200,000	202,906
US Bancorp:			3.75%, 7/15/2042	50,000	43,930
Series MTN, 2.35%, 1/29/2021	100,000	98,074	4.00%, 4/13/2028	80,000	79,774
Series MTN, 3.10%, 4/27/2026	50,000	47,238	4.38%, 4/15/2038	215,000	209,158
Series MTN, 3.60%, 9/11/2024	25,000	24,732	4.60%, 4/15/2048	35,000	34,461
Series V, 2.63%, 1/24/2022	300,000	293,781	4.75%, 4/15/2058	25,000	24,563
US Bank NA			4.95%, 1/15/2042	250,000	260,310
Series BKNT, 3.15%, 4/26/2021	350,000	350,430	Brown-Forman Corp.:		
Wells Fargo & Co.:			3.50%, 4/15/2025	50,000	49,680
2.10%, 7/26/2021	300,000	288,162	4.00%, 4/15/2038	50,000	49,834
2.50%, 3/4/2021	50,000	48,898	Coca-Cola Co.:		
3.00%, 4/22/2026	250,000	229,570	1.55%, 9/1/2021	200,000	191,308
3.00%, 10/23/2026	250,000	230,867			
3.07%, 1/24/2023	250,000	242,947			

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.20%, 5/25/2022	\$ 200,000	\$ 194,122	2.88%, 2/19/2021	\$ 25,000	\$ 24,739
2.25%, 9/1/2026	25,000	22,636	3.25%, 2/20/2023	50,000	48,835
2.88%, 10/27/2025	25,000	23,970	3.63%, 5/15/2024	25,000	24,400
3.20%, 11/1/2023	25,000	24,967	3.88%, 8/15/2025	25,000	24,306
Constellation Brands, Inc.:			3.90%, 2/20/2028	100,000	94,974
2.25%, 11/6/2020	250,000	244,105	4.35%, 11/15/2047	225,000	198,538
2.70%, 5/9/2022	50,000	48,372	4.55%, 2/20/2048	100,000	91,199
3.75%, 5/1/2021	5,000	5,047	4.63%, 5/15/2044	50,000	46,450
3.88%, 11/15/2019	5,000	5,053	Gilead Sciences, Inc.:		
4.25%, 5/1/2023	25,000	25,390	1.95%, 3/1/2022	5,000	4,774
4.50%, 5/9/2047	50,000	47,817	2.55%, 9/1/2020	250,000	246,972
Diageo Capital PLC:			2.95%, 3/1/2027	25,000	23,373
2.63%, 4/29/2023	75,000	72,565	3.25%, 9/1/2022	250,000	248,402
3.88%, 5/18/2028	200,000	201,684	3.65%, 3/1/2026	85,000	83,919
Diageo Investment Corp.			4.15%, 3/1/2047	120,000	114,684
4.25%, 5/11/2042	25,000	25,543	4.40%, 12/1/2021	25,000	25,840
Dr Pepper Snapple Group, Inc.			4.50%, 2/1/2045	25,000	24,985
3.13%, 12/15/2023	50,000	47,803	4.60%, 9/1/2035	100,000	102,963
Maple Escrow Subsidiary, Inc.:			4.75%, 3/1/2046	175,000	180,766
4.06%, 5/25/2023 (b)	50,000	50,176	4.80%, 4/1/2044	25,000	25,959
5.09%, 5/25/2048 (b)	25,000	25,190			3,206,270
Molson Coors Brewing Co.:			BUILDING MATERIALS —		
2.10%, 7/15/2021	250,000	239,720	0.1%		
2.25%, 3/15/2020	50,000	49,196	Johnson Controls International		
3.00%, 7/15/2026	50,000	45,493	PLC:		
4.20%, 7/15/2046	30,000	26,861	4.50%, 2/15/2047	320,000	308,569
PepsiCo, Inc.:			3.63%, 7/2/2024 (d)	25,000	24,643
1.70%, 10/6/2021	150,000	143,545	Martin Marietta Materials, Inc.		
1.85%, 4/30/2020	25,000	24,560	4.25%, 12/15/2047	100,000	86,350
2.00%, 4/15/2021	250,000	243,470	Masco Corp.:		
2.15%, 10/14/2020	50,000	49,183	3.50%, 4/1/2021	30,000	29,945
2.25%, 5/2/2022	300,000	290,316	4.38%, 4/1/2026	170,000	169,237
2.85%, 2/24/2026	85,000	80,815	Owens Corning		
3.45%, 10/6/2046	150,000	133,965	4.30%, 7/15/2047	100,000	82,159
3.60%, 3/1/2024	25,000	25,281	Vulcan Materials Co.		
4.45%, 4/14/2046	75,000	78,724	4.70%, 3/1/2048 (b)	100,000	93,606
4.60%, 7/17/2045	25,000	26,927			794,509
		5,775,182	CHEMICALS — 0.4%		
BIOTECHNOLOGY — 0.4%			Celanese US Holdings LLC:		
Amgen, Inc.:			4.63%, 11/15/2022	10,000	10,296
1.85%, 8/19/2021	200,000	191,224	5.88%, 6/15/2021	10,000	10,599
2.65%, 5/11/2022	150,000	145,497	Dow Chemical Co.:		
3.20%, 11/2/2027	250,000	234,100	3.00%, 11/15/2022	275,000	267,899
3.63%, 5/22/2024	100,000	99,565	4.25%, 11/15/2020	25,000	25,549
4.40%, 5/1/2045	50,000	47,794	4.25%, 10/1/2034	50,000	48,299
4.56%, 6/15/2048	200,000	195,890	4.38%, 11/15/2042	50,000	47,315
4.66%, 6/15/2051	225,000	222,332	Eastman Chemical Co.		
6.38%, 6/1/2037	50,000	59,888	3.80%, 3/15/2025	25,000	24,749
Baxalta, Inc.:			EI du Pont de Nemours & Co.:		
2.88%, 6/23/2020	25,000	24,715	2.20%, 5/1/2020	183,000	180,409
4.00%, 6/23/2025	25,000	24,474	3.63%, 1/15/2021	25,000	25,290
Biogen, Inc.:			4.63%, 1/15/2020	50,000	51,330
2.90%, 9/15/2020	25,000	24,867	LYB International Finance B.V.		
4.05%, 9/15/2025	50,000	50,224	4.88%, 3/15/2044	25,000	24,860
5.20%, 9/15/2045	25,000	26,445	LYB International Finance II B.V.		
Celgene Corp.:			3.50%, 3/2/2027	250,000	235,005
2.88%, 8/15/2020	225,000	223,177			

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LyondellBasell Industries NV:			S&P Global, Inc.:		
4.63%, 2/26/2055 \$	25,000	\$ 23,118	3.30%, 8/14/2020 \$	50,000	\$ 50,083
5.75%, 4/15/2024	100,000	108,007	4.50%, 5/15/2048	50,000	50,623
Monsanto Co.:			Total System Services, Inc.		
2.13%, 7/15/2019	200,000	198,046	4.45%, 6/1/2028	100,000	99,721
2.75%, 7/15/2021	50,000	48,862	University of Southern California		
4.70%, 7/15/2064	25,000	21,941	3.03%, 10/1/2039	25,000	22,739
Mosaic Co.:			Western Union Co.		
3.25%, 11/15/2022	250,000	243,633	4.25%, 6/9/2023	100,000	99,764
4.05%, 11/15/2027	250,000	238,652			
5.63%, 11/15/2043	25,000	25,153			1,667,861
Nutrien, Ltd.:			COMPUTERS — 0.7%		
3.00%, 4/1/2025	50,000	45,928	Apple, Inc.:		
4.00%, 12/15/2026	50,000	48,302	1.55%, 2/7/2020	25,000	24,543
4.13%, 3/15/2035	25,000	23,265	1.55%, 8/4/2021	50,000	47,937
PPG Industries, Inc.			1.80%, 11/13/2019	250,000	247,315
2.30%, 11/15/2019	25,000	24,786	2.00%, 11/13/2020	300,000	294,348
Praxair, Inc.:			2.25%, 2/23/2021	200,000	196,398
3.20%, 1/30/2026	25,000	24,443	2.40%, 1/13/2023	200,000	193,302
3.55%, 11/7/2042	25,000	23,431	2.40%, 5/3/2023	25,000	24,075
RPM International, Inc.:			2.45%, 8/4/2026	200,000	183,674
3.75%, 3/15/2027	50,000	47,766	2.50%, 2/9/2022	100,000	98,073
4.25%, 1/15/2048	200,000	180,826	2.75%, 1/13/2025	200,000	191,044
5.25%, 6/1/2045	25,000	26,384	2.85%, 5/6/2021	25,000	24,940
Sherwin-Williams Co.:			2.85%, 2/23/2023	250,000	246,195
2.25%, 5/15/2020	300,000	295,371	2.85%, 5/11/2024	200,000	193,496
2.75%, 6/1/2022	200,000	193,732	3.00%, 2/9/2024	100,000	97,991
3.45%, 6/1/2027	30,000	28,399	3.00%, 11/13/2027	100,000	94,968
4.50%, 6/1/2047	150,000	143,455	3.20%, 5/11/2027	250,000	241,197
Westlake Chemical Corp.:			3.25%, 2/23/2026	150,000	146,298
4.38%, 11/15/2047	150,000	138,382	3.75%, 9/12/2047	150,000	140,823
5.00%, 8/15/2046	100,000	101,154	3.75%, 11/13/2047	200,000	188,288
			3.85%, 5/4/2043	25,000	23,912
		3,204,636	3.85%, 8/4/2046	150,000	142,681
COMMERCIAL SERVICES —			4.38%, 5/13/2045	75,000	77,189
0.2%			4.50%, 2/23/2036	100,000	107,451
Automatic Data Processing, Inc.			4.65%, 2/23/2046	75,000	80,707
2.25%, 9/15/2020	20,000	19,729	Dell International LLC/EMC		
Ecolab, Inc.:			Corp.:		
2.38%, 8/10/2022	150,000	144,537	4.42%, 6/15/2021 (b)	50,000	50,733
2.70%, 11/1/2026	150,000	138,919	5.45%, 6/15/2023 (b)	325,000	340,086
4.35%, 12/8/2021	20,000	20,658	6.02%, 6/15/2026 (b)	20,000	21,016
Equifax, Inc.			8.35%, 7/15/2046 (b)	270,000	325,779
3.95%, 6/15/2023	40,000	39,720	Hewlett Packard Enterprise Co.:		
George Washington University			3.60%, 10/15/2020	210,000	211,090
Series 2018, 4.13%, 9/15/2048	100,000	101,561	4.40%, 10/15/2022	200,000	205,116
Massachusetts Institute of			4.90%, 10/15/2025	70,000	71,471
Technology			6.20%, 10/15/2035	10,000	10,213
3.96%, 7/1/2038	50,000	51,736	6.35%, 10/15/2045	10,000	9,929
Moody's Corp.:			HP, Inc.		
2.63%, 1/15/2023	250,000	239,112	4.05%, 9/15/2022	25,000	25,347
2.75%, 7/15/2019	50,000	49,874	IBM Credit LLC		
2.75%, 12/15/2021	200,000	195,426	2.20%, 9/8/2022	100,000	95,622
Northwestern University			International Business Machines		
Series 2017, 3.66%, 12/1/2057	150,000	143,542	Corp.:		
President and Fellows of Harvard			1.90%, 1/27/2020	500,000	492,940
College			2.25%, 2/19/2021	200,000	195,900
3.15%, 7/15/2046	225,000	200,117	2.88%, 11/9/2022	100,000	98,161

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3.63%, 2/12/2024	\$ 50,000	\$ 50,426	American Express Co.:		
4.70%, 2/19/2046	25,000	27,275	2.20%, 10/30/2020	\$ 60,000	\$ 58,615
5.88%, 11/29/2032	25,000	30,383	2.50%, 8/1/2022	250,000	239,883
Seagate HDD Cayman:			3.00%, 10/30/2024	100,000	95,688
4.25%, 3/1/2022	150,000	148,027	3.40%, 2/27/2023	200,000	197,856
4.75%, 6/1/2023	50,000	49,468	American Express Credit Corp.:		
		<u>5,765,827</u>	Series GMTN, 2.25%,		
COSMETICS/PERSONAL			8/15/2019	50,000	49,683
CARE — 0.2%			Series MTN, 2.25%, 5/5/2021	350,000	340,630
Colgate-Palmolive Co.:			Ameriprise Financial, Inc.		
Series GMTN, 2.25%,			3.70%, 10/15/2024	50,000	49,889
11/15/2022	30,000	29,029	BlackRock, Inc.:		
Series MTN, 3.70%, 8/1/2047	55,000	51,420	3.20%, 3/15/2027	56,000	54,144
Estee Lauder Cos., Inc.			3.50%, 3/18/2024	25,000	25,177
1.80%, 2/7/2020	100,000	98,333	Brookfield Finance, Inc.:		
Procter & Gamble Co.:			3.90%, 1/25/2028	50,000	47,261
1.70%, 11/3/2021	100,000	96,167	4.70%, 9/20/2047	50,000	47,418
1.85%, 2/2/2021	50,000	48,696	Charles Schwab Corp.:		
1.90%, 10/23/2020	250,000	244,865	2.65%, 1/25/2023	100,000	97,211
2.15%, 8/11/2022	150,000	144,855	3.20%, 1/25/2028	50,000	47,746
2.45%, 11/3/2026	150,000	138,533	3.45%, 2/13/2026	50,000	49,307
3.50%, 10/25/2047	100,000	91,651	CME Group, Inc.		
Unilever Capital Corp.:			3.75%, 6/15/2028	100,000	100,893
1.38%, 7/28/2021	100,000	95,041	Credit Suisse USA, Inc.		
2.00%, 7/28/2026	100,000	89,164	7.13%, 7/15/2032	50,000	62,914
2.60%, 5/5/2024	250,000	239,215	Discover Financial Services:		
2.90%, 5/5/2027	150,000	142,171	3.85%, 11/21/2022	50,000	49,779
3.10%, 7/30/2025	50,000	48,760	4.10%, 2/9/2027	75,000	72,033
		<u>1,557,900</u>	E*TRADE Financial Corp.		
DISTRIBUTION & WHOLESALE — 0.0% (a)			2.95%, 8/24/2022	175,000	169,887
WW Grainger, Inc.			Eaton Vance Corp.		
4.60%, 6/15/2045	50,000	51,465	3.50%, 4/6/2027	150,000	145,921
DIVERSIFIED FINANCIAL SERVICES — 0.7%			GE Capital International Funding Co.		
AerCap Ireland Capital DAC/AerCap Global Aviation Trust:			2.34%, 11/15/2020	200,000	195,468
3.50%, 5/26/2022	150,000	146,794	GE Capital International Funding Co. Unlimited Co.		
3.65%, 7/21/2027	150,000	136,696	4.42%, 11/15/2035	550,000	532,581
3.95%, 2/1/2022	150,000	149,446	Intercontinental Exchange, Inc.:		
4.50%, 5/15/2021	300,000	305,053	2.75%, 12/1/2020	50,000	49,582
Air Lease Corp.:			3.10%, 9/15/2027	100,000	93,531
2.75%, 1/15/2023	50,000	47,558	3.75%, 12/1/2025	180,000	179,442
3.00%, 9/15/2023	25,000	23,689	Invesco Finance PLC		
3.25%, 3/1/2025	100,000	92,936	3.75%, 1/15/2026	50,000	49,461
3.63%, 4/1/2027	70,000	64,269	Jefferies Group LLC		
3.88%, 7/3/2023	50,000	49,549	6.50%, 1/20/2043	50,000	51,818
4.25%, 9/15/2024	25,000	24,833	Jefferies Group LLC/Jefferies Group Capital Finance, Inc.:		
Aircastle, Ltd.:			4.15%, 1/23/2030	50,000	44,184
4.13%, 5/1/2024	25,000	23,938	4.85%, 1/15/2027	90,000	87,491
5.00%, 4/1/2023	25,000	25,094	Mastercard, Inc.:		
5.13%, 3/15/2021	25,000	25,563	3.50%, 2/26/2028	30,000	29,728
5.50%, 2/15/2022	25,000	25,625	3.95%, 2/26/2048	30,000	30,005
6.25%, 12/1/2019	25,000	25,858	National Rural Utilities Cooperative Finance Corp.:		
7.63%, 4/15/2020	15,000	15,863	2.95%, 2/7/2024	100,000	96,592
			3.40%, 2/7/2028	50,000	48,634
			4.02%, 11/1/2032	50,000	50,182

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3 Month USD LIBOR + 2.91%, 4.75%, 4/30/2043 (c) \$	75,000	\$ 75,844	3.95%, 3/1/2048 \$	50,000	\$ 49,009
Series MTN, 2.90%, 3/15/2021	50,000	49,636	Series AA, 3.00%, 2/1/2027	100,000	94,768
ORIX Corp.:			Series Z, 2.40%, 9/1/2026	50,000	45,673
2.90%, 7/18/2022	30,000	29,109	Cleco Corporate Holdings LLC		
3.70%, 7/18/2027	50,000	48,486	4.97%, 5/1/2046	20,000	19,551
Synchrony Financial			CMS Energy Corp.		
4.50%, 7/23/2025	50,000	49,125	3.45%, 8/15/2027	50,000	47,729
TD Ameritrade Holding Corp.:			Commonwealth Edison Co.:		
2.95%, 4/1/2022	150,000	147,262	4.00%, 8/1/2020	100,000	101,766
5.60%, 12/1/2019	25,000	25,879	4.00%, 3/1/2048	125,000	122,252
Visa, Inc.:			Series 123, 3.75%, 8/15/2047	150,000	140,425
2.15%, 9/15/2022	250,000	239,787	Connecticut Light & Power Co.:		
2.80%, 12/14/2022	75,000	73,666	Series A, 3.20%, 3/15/2027	150,000	144,883
3.15%, 12/14/2025	250,000	241,795	Series A, 4.15%, 6/1/2045	100,000	101,933
3.65%, 9/15/2047	200,000	187,628	Consolidated Edison Co. of New York, Inc.:		
4.15%, 12/14/2035	50,000	51,835	3.85%, 6/15/2046	50,000	46,890
4.30%, 12/14/2045	50,000	51,889	4.45%, 3/15/2044	75,000	76,713
		5,995,339	4.50%, 5/15/2058	100,000	100,243
ELECTRIC — 1.6%			Series 06-B, 6.20%, 6/15/2036	25,000	31,026
AEP Texas, Inc.:			Consolidated Edison, Inc.		
2.40%, 10/1/2022	150,000	143,592	2.00%, 5/15/2021	180,000	173,693
3.80%, 10/1/2047	25,000	23,368	Consumers Energy Co.:		
AEP Transmission Co. LLC			3.25%, 8/15/2046	50,000	43,743
3.75%, 12/1/2047	100,000	92,655	4.05%, 5/15/2048	100,000	100,046
Alabama Power Co.:			Dominion Energy, Inc.:		
3.85%, 12/1/2042	75,000	71,073	2.58%, 7/1/2020	300,000	295,716
Series A, 4.30%, 7/15/2048	65,000	66,351	4.10%, 4/1/2021 (d)	150,000	152,122
Ameren Corp.			4.70%, 12/1/2044	130,000	131,033
3.65%, 2/15/2026	50,000	48,559	Series B, 2.75%, 1/15/2022	150,000	145,914
Ameren Illinois Co.:			Series D, 2.85%, 8/15/2026	25,000	22,713
3.70%, 12/1/2047	50,000	46,885	DTE Electric Co.		
3.80%, 5/15/2028	25,000	25,234	3.70%, 6/1/2046	75,000	70,852
4.15%, 3/15/2046	50,000	50,338	DTE Energy Co.:		
American Electric Power Co., Inc.			2.40%, 12/1/2019	25,000	24,724
Series F, 2.95%, 12/15/2022	50,000	48,678	Series B, 3.30%, 6/15/2022	175,000	172,959
Appalachian Power Co.:			Duke Energy Carolinas LLC:		
4.40%, 5/15/2044	25,000	25,246	3.88%, 3/15/2046	150,000	143,755
7.00%, 4/1/2038	25,000	33,183	4.25%, 12/15/2041	130,000	132,734
Arizona Public Service Co.:			Duke Energy Corp.:		
3.75%, 5/15/2046	25,000	23,467	2.40%, 8/15/2022	200,000	192,274
4.35%, 11/15/2045	50,000	51,540	2.65%, 9/1/2026	50,000	45,113
Avangrid, Inc.			3.15%, 8/15/2027	100,000	93,030
3.15%, 12/1/2024	50,000	47,988	3.75%, 9/1/2046	150,000	132,655
Baltimore Gas & Electric Co.			3.95%, 8/15/2047	150,000	137,140
6.35%, 10/1/2036	50,000	63,515	Duke Energy Florida LLC:		
Berkshire Hathaway Energy Co.:			3.20%, 1/15/2027	250,000	240,690
2.40%, 2/1/2020	230,000	228,001	6.40%, 6/15/2038	50,000	64,561
2.80%, 1/15/2023	40,000	38,971	Duke Energy Ohio, Inc.		
3.25%, 4/15/2028	30,000	28,589	3.70%, 6/15/2046	28,000	26,082
3.75%, 11/15/2023	350,000	354,109	Duke Energy Progress LLC:		
4.50%, 2/1/2045	50,000	51,227	2.80%, 5/15/2022	100,000	98,585
5.15%, 11/15/2043	150,000	167,676	3.60%, 9/15/2047	50,000	45,332
Black Hills Corp.			4.20%, 8/15/2045	150,000	150,344
3.15%, 1/15/2027	25,000	23,141	Edison International:		
CenterPoint Energy Houston Electric LLC:			2.95%, 3/15/2023	50,000	48,080
			4.13%, 3/15/2028	50,000	49,232

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Emera US Finance L.P. 4.75%, 6/15/2046 \$	130,000	\$ 128,153	3.25%, 6/15/2023 \$	50,000	\$ 47,663
Enel Chile SA 4.88%, 6/12/2028	50,000	50,406	3.30%, 3/15/2027	150,000	135,376
Entergy Corp.: 2.95%, 9/1/2026	50,000	45,777	3.95%, 12/1/2047	200,000	170,974
4.00%, 7/15/2022	50,000	50,653	4.75%, 2/15/2044	50,000	47,436
Entergy Louisiana LLC: 3.05%, 6/1/2031	25,000	22,794	6.05%, 3/1/2034	50,000	53,947
3.25%, 4/1/2028	200,000	190,972	PECO Energy Co. 3.90%, 3/1/2048	125,000	122,974
Entergy Mississippi, Inc. 2.85%, 6/1/2028	25,000	22,907	PPL Capital Funding, Inc.: 3.50%, 12/1/2022	75,000	74,129
Eversource Energy: Series K, 2.75%, 3/15/2022 . . .	50,000	48,862	4.00%, 9/15/2047	250,000	229,002
Series L, 2.90%, 10/1/2024 . . .	250,000	237,390	5.00%, 3/15/2044	50,000	52,700
Exelon Corp.: 3.40%, 4/15/2026	100,000	95,193	PPL Electric Utilities Corp. 3.95%, 6/1/2047	50,000	48,810
3.50%, 6/1/2022	200,000	197,892	PSEG Power LLC 3.85%, 6/1/2023	50,000	49,856
3.95%, 6/15/2025	50,000	49,706	Public Service Co. of Colorado: 3.20%, 11/15/2020	25,000	25,060
5.10%, 6/15/2045	330,000	350,242	3.80%, 6/15/2047	150,000	142,830
Exelon Generation Co. LLC 3.40%, 3/15/2022	250,000	248,430	Public Service Electric & Gas Co.: Series MTN, 1.90%, 3/15/2021 .	50,000	48,512
FirstEnergy Corp.: Series B, 3.90%, 7/15/2027 . . .	280,000	271,950	Series MTN, 3.60%, 12/1/2047 .	100,000	92,073
Series B, 4.25%, 3/15/2023 . . .	10,000	10,148	Series MTN, 3.65%, 9/1/2042 . .	50,000	46,925
Series C, 4.85%, 7/15/2047 . . .	50,000	51,209	Series MTN, 3.70%, 5/1/2028 . .	50,000	50,250
Series C, 7.38%, 11/15/2031 . . .	20,000	25,928	Public Service Enterprise Group, Inc. 2.65%, 11/15/2022	100,000	96,242
Florida Power & Light Co.: 3.25%, 6/1/2024	25,000	24,791	Puget Sound Energy, Inc.: 4.22%, 6/15/2048	65,000	66,212
3.95%, 3/1/2048	85,000	83,623	5.80%, 3/15/2040	50,000	61,231
4.05%, 10/1/2044	50,000	49,981	San Diego Gas & Electric Co. Series RRR, 3.75%, 6/1/2047 . .	50,000	47,595
4.13%, 6/1/2048	100,000	100,903	Sempra Energy: 2.40%, 2/1/2020	220,000	217,136
Fortis, Inc. 3.06%, 10/4/2026	50,000	45,645	2.90%, 2/1/2023	15,000	14,502
Interstate Power & Light Co. 3.70%, 9/15/2046	50,000	46,223	3.25%, 6/15/2027	50,000	46,588
ITC Holdings Corp. 3.35%, 11/15/2027	50,000	46,797	3.40%, 2/1/2028	30,000	28,135
Kansas City Power & Light Co.: 4.20%, 6/15/2047	25,000	24,920	3.80%, 2/1/2038	50,000	45,386
4.20%, 3/15/2048	50,000	49,131	4.00%, 2/1/2048	30,000	26,998
MidAmerican Energy Co. 3.95%, 8/1/2047	150,000	145,897	Sierra Pacific Power Co. 2.60%, 5/1/2026	50,000	46,197
NextEra Energy Capital Holdings, Inc.: 2.80%, 1/15/2023	150,000	145,024	South Carolina Electric & Gas Co.: 4.10%, 6/15/2046	50,000	45,477
3.55%, 5/1/2027	100,000	96,130	4.50%, 6/1/2064	35,000	31,976
3 Month USD LIBOR + 2.41%, 4.80%, 12/1/2077 (c)	25,000	23,324	Southern California Edison Co.: 4.00%, 4/1/2047	191,000	178,218
Northern States Power Co. 3.60%, 9/15/2047	50,000	46,160	4.50%, 9/1/2040	25,000	25,111
NSTAR Electric Co. 3.20%, 5/15/2027	50,000	47,980	Series 13-A, 3.90%, 3/15/2043 . .	50,000	45,912
Oncor Electric Delivery Co. LLC: 3.80%, 9/30/2047	100,000	95,554	Series B, 3.65%, 3/1/2028	100,000	98,411
7.50%, 9/1/2038	50,000	70,580	Series C, 3.60%, 2/1/2045	50,000	43,564
Pacific Gas & Electric Co.: 2.95%, 3/1/2026	50,000	44,553	Series D, 3.40%, 6/1/2023	50,000	49,794
			Southern Co.: 1.85%, 7/1/2019	250,000	247,630
			2.35%, 7/1/2021	75,000	72,950
			3.25%, 7/1/2026	50,000	46,957
			4.25%, 7/1/2036	250,000	244,472
			Series B, 3 Month USD LIBOR + 3.63%, 5.50%, 3/15/2057 (c)	50,000	51,543

STATE STREET INSTITUTIONAL INVESTMENT TRUST
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Southern Power Co. Series F, 4.95%, 12/15/2046 . . . \$	150,000	\$ 149,790	ENVIRONMENTAL		
Southwestern Electric Power Co. Series K, 2.75%, 10/1/2026 . . .	50,000	45,849	CONTROL — 0.1%		
Southwestern Public Service Co. 3.30%, 6/15/2024	50,000	49,054	Republic Services, Inc.:		
Tampa Electric Co. 4.30%, 6/15/2048	50,000	49,701	2.90%, 7/1/2026 \$	45,000	\$ 41,693
Union Electric Co. 4.00%, 4/1/2048	50,000	49,170	3.38%, 11/15/2027	60,000	56,864
Virginia Electric & Power Co.:			3.55%, 6/1/2022	25,000	25,098
3.45%, 2/15/2024	50,000	49,627	3.95%, 5/15/2028	150,000	148,380
8.88%, 11/15/2038	50,000	77,615	Waste Management, Inc.:		
Series B, 2.95%, 11/15/2026 . . .	30,000	28,260	2.40%, 5/15/2023	150,000	142,813
WEC Energy Group, Inc.:			3.15%, 11/15/2027	200,000	188,462
3.38%, 6/15/2021	65,000	65,253	3.50%, 5/15/2024	25,000	24,755
3.55%, 6/15/2025	25,000	24,597	3.90%, 3/1/2035	50,000	48,757
Westar Energy, Inc. 4.13%, 3/1/2042	30,000	29,835			<u>676,822</u>
Xcel Energy, Inc.:			FOOD — 0.5%		
2.60%, 3/15/2022	200,000	194,198	Campbell Soup Co.:		
4.00%, 6/15/2028	50,000	50,122	3.30%, 3/15/2021	35,000	34,852
		<u>13,275,022</u>	3.65%, 3/15/2023	50,000	49,071
ELECTRICAL COMPONENTS			3.95%, 3/15/2025	100,000	96,530
& EQUIPMENT — 0.0% (a)			4.15%, 3/15/2028	50,000	47,623
Emerson Electric Co.:			4.80%, 3/15/2048	20,000	18,070
2.63%, 12/1/2021	50,000	49,090	General Mills, Inc.:		
2.63%, 2/15/2023	25,000	24,197	2.20%, 10/21/2019	25,000	24,727
Hubbell, Inc. 3.35%, 3/1/2026	50,000	47,943	3.20%, 4/16/2021	10,000	9,951
		<u>121,230</u>	3.20%, 2/10/2027	100,000	91,570
ELECTRONICS — 0.1%			3.65%, 2/15/2024	50,000	49,302
Allegion US Holding Co., Inc. 3.55%, 10/1/2027	50,000	46,349	3.70%, 10/17/2023	20,000	19,789
Arrow Electronics, Inc.:			4.20%, 4/17/2028	25,000	24,435
3.25%, 9/8/2024	50,000	46,757	4.55%, 4/17/2038	10,000	9,567
3.88%, 1/12/2028	25,000	23,655	4.70%, 4/17/2048	20,000	19,036
Corning, Inc.:			Hershey Co.:		
4.38%, 11/15/2057	25,000	21,986	3.20%, 8/21/2025	25,000	24,388
5.75%, 8/15/2040	25,000	28,800	3.38%, 5/15/2023	50,000	50,075
Fortive Corp. 3.15%, 6/15/2026	50,000	46,461	JM Smucker Co.:		
Honeywell International, Inc.:			2.20%, 12/6/2019	100,000	98,931
1.40%, 10/30/2019	150,000	147,420	2.50%, 3/15/2020	25,000	24,706
2.50%, 11/1/2026	150,000	138,556	3.38%, 12/15/2027	100,000	92,975
3.35%, 12/1/2023	50,000	50,398	4.25%, 3/15/2035	50,000	47,446
Jabil, Inc. 3.95%, 1/12/2028	25,000	23,874	Kellogg Co.:		
Keysight Technologies, Inc. 4.60%, 4/6/2027	30,000	30,194	4.15%, 11/15/2019	25,000	25,349
Trimble, Inc. 4.90%, 6/15/2028	50,000	49,985	4.30%, 5/15/2028	100,000	98,719
Tyco Electronics Group SA 3.70%, 2/15/2026	50,000	49,352	4.50%, 4/1/2046	100,000	94,623
		<u>703,787</u>	Kraft Heinz Foods Co.:		
			2.80%, 7/2/2020	100,000	99,233
			3.00%, 6/1/2026	150,000	135,307
			3.50%, 7/15/2022	50,000	49,405
			3.95%, 7/15/2025	50,000	48,706
			4.38%, 6/1/2046	50,000	43,314
			5.00%, 7/15/2035	250,000	246,623
			5.20%, 7/15/2045	200,000	194,914
			6.88%, 1/26/2039	50,000	58,922
			Kroger Co.:		
			2.65%, 10/15/2026	50,000	44,457
			2.80%, 8/1/2022	200,000	193,884
			3.70%, 8/1/2027	35,000	33,429
			3.85%, 8/1/2023	75,000	75,409
			4.45%, 2/1/2047	100,000	91,741
			4.65%, 1/15/2048	100,000	94,453

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
McCormick & Co., Inc.:			3.20%, 6/15/2025	\$ 50,000	\$ 48,791
2.70%, 8/15/2022	\$ 200,000	\$ 193,020	3.75%, 9/15/2042	30,000	28,290
3.40%, 8/15/2027	250,000	236,485	5.13%, 11/15/2040	25,000	28,431
Mondelez International, Inc.			Southern Co. Gas Capital Corp.:		
4.00%, 2/1/2024	100,000	100,894	4.40%, 5/30/2047	150,000	148,861
Sysco Corp.:			5.25%, 8/15/2019	25,000	25,569
3.25%, 7/15/2027	50,000	46,878	Southwest Gas Corp.		
3.30%, 7/15/2026	100,000	94,930	3.70%, 4/1/2028	25,000	24,781
3.55%, 3/15/2025	50,000	49,050			<u>1,018,358</u>
3.75%, 10/1/2025	5,000	4,941	HAND & MACHINE TOOLS —		
4.45%, 3/15/2048	50,000	48,456	0.0% (a)		
4.85%, 10/1/2045	5,000	5,078	Kennametal, Inc.		
Tyson Foods, Inc.:			4.63%, 6/15/2028	50,000	49,897
3.55%, 6/2/2027	150,000	141,817	HEALTH CARE PRODUCTS —		
4.50%, 6/15/2022	30,000	30,863	0.5%		
4.55%, 6/2/2047	285,000	272,850	Abbott Laboratories:		
		<u>3,686,794</u>	2.35%, 11/22/2019	50,000	49,707
FOREST PRODUCTS &			2.90%, 11/30/2021	50,000	49,217
PAPER — 0.1%			2.95%, 3/15/2025	75,000	71,053
Celulosa Arauco y Constitucion			3.40%, 11/30/2023	50,000	49,343
SA:			3.75%, 11/30/2026	150,000	147,367
3.88%, 11/2/2027	200,000	186,510	4.75%, 11/30/2036	250,000	263,223
4.50%, 8/1/2024	50,000	49,949	4.75%, 4/15/2043	25,000	26,109
Fibria Overseas Finance, Ltd.			4.90%, 11/30/2046	50,000	53,828
5.50%, 1/17/2027	25,000	24,823	Baxter International, Inc.		
Georgia-Pacific LLC			3.50%, 8/15/2046	50,000	42,913
7.75%, 11/15/2029	25,000	33,483	Becton Dickinson and Co.:		
International Paper Co.:			2.40%, 6/5/2020	20,000	19,628
3.00%, 2/15/2027	150,000	135,891	2.68%, 12/15/2019	44,000	43,688
3.65%, 6/15/2024	25,000	24,674	2.89%, 6/6/2022	235,000	226,610
4.35%, 8/15/2048	150,000	135,463	3.36%, 6/6/2024	50,000	48,013
4.40%, 8/15/2047	50,000	45,669	3.70%, 6/6/2027	250,000	236,850
5.00%, 9/15/2035	100,000	101,421	3.73%, 12/15/2024	50,000	48,828
		<u>737,883</u>	4.67%, 6/6/2047	210,000	203,967
GAS — 0.1%			4.69%, 12/15/2044	25,000	24,213
Atmos Energy Corp.:			Boston Scientific Corp.:		
3.00%, 6/15/2027	150,000	142,048	3.38%, 5/15/2022	50,000	49,440
4.15%, 1/15/2043	25,000	24,891	4.00%, 3/1/2028	150,000	146,715
CenterPoint Energy Resources			Covidien International Finance SA		
Corp.			3.20%, 6/15/2022	50,000	49,669
3.55%, 4/1/2023	100,000	98,872	Danaher Corp.		
Dominion Energy Gas			2.40%, 9/15/2020	45,000	44,442
Holdings LLC:			Medtronic, Inc.:		
2.80%, 11/15/2020	50,000	49,401	2.50%, 3/15/2020	250,000	248,183
3.60%, 12/15/2024	50,000	49,418	3.15%, 3/15/2022	150,000	148,810
4.80%, 11/1/2043	25,000	26,112	3.50%, 3/15/2025	150,000	148,240
National Fuel Gas Co.			4.38%, 3/15/2035	75,000	77,539
3.95%, 9/15/2027	50,000	47,341	4.63%, 3/15/2045	175,000	185,589
NiSource Finance Corp.			5.55%, 3/15/2040	25,000	29,153
4.80%, 2/15/2044	30,000	31,220	Stryker Corp.:		
NiSource, Inc.:			3.38%, 11/1/2025	25,000	24,066
3.49%, 5/15/2027	50,000	47,894	3.50%, 3/15/2026	25,000	24,279
3.65%, 6/15/2023 (b)	25,000	25,036	3.65%, 3/7/2028	50,000	48,788
4.38%, 5/15/2047	150,000	146,916	4.63%, 3/15/2046	25,000	25,485
Southern California Gas Co.:			Thermo Fisher Scientific, Inc.:		
3.15%, 9/15/2024	25,000	24,486	3.00%, 4/15/2023	250,000	243,335
			3.30%, 2/15/2022	50,000	49,739

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SCHEDULE OF INVESTMENTS
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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
4.10%, 8/15/2047	\$ 350,000	\$ 331,334	UnitedHealth Group, Inc.:		
4.15%, 2/1/2024	25,000	25,403	1.95%, 10/15/2020	\$ 200,000	\$ 195,266
Zimmer Biomet Holdings, Inc.:			2.13%, 3/15/2021	150,000	146,221
2.70%, 4/1/2020	250,000	247,652	2.38%, 10/15/2022	100,000	95,995
3.55%, 4/1/2025	100,000	95,535	2.70%, 7/15/2020	105,000	104,385
		3,847,953	2.88%, 3/15/2022	25,000	24,654
HEALTH CARE SERVICES —			3.10%, 3/15/2026	50,000	47,760
0.4%			3.38%, 4/15/2027	100,000	96,884
Aetna, Inc.:			3.75%, 7/15/2025	5,000	4,999
2.80%, 6/15/2023	200,000	190,680	3.75%, 10/15/2047	50,000	46,077
3.88%, 8/15/2047	100,000	88,883	4.25%, 4/15/2047	100,000	99,537
4.13%, 11/15/2042	25,000	23,127	4.63%, 7/15/2035	200,000	211,104
Anthem, Inc.:			4.75%, 7/15/2045	230,000	246,571
2.25%, 8/15/2019	50,000	49,581	6.88%, 2/15/2038	25,000	33,212
2.50%, 11/21/2020	15,000	14,743			3,378,644
2.95%, 12/1/2022	50,000	48,590	HOME BUILDERS — 0.0% (a)		
3.30%, 1/15/2023	50,000	48,721	DR Horton, Inc.:		
3.35%, 12/1/2024	50,000	48,267	2.55%, 12/1/2020	25,000	24,485
3.50%, 8/15/2024	25,000	24,383	4.00%, 2/15/2020	15,000	15,195
3.65%, 12/1/2027	130,000	123,120			39,680
4.10%, 3/1/2028	100,000	97,879	HOME FURNISHINGS — 0.0%		
4.38%, 12/1/2047	130,000	120,518	(a)		
4.55%, 3/1/2048	50,000	47,879	Whirlpool Corp.		
4.65%, 1/15/2043	50,000	48,402	4.50%, 6/1/2046	25,000	23,275
Ascension Health			HOUSEHOLD PRODUCTS &		
3.95%, 11/15/2046	150,000	147,526	WARES — 0.0% (a)		
Catholic Health Initiatives			Clorox Co.:		
4.35%, 11/1/2042	25,000	23,666	3.10%, 10/1/2027	50,000	46,980
Cigna Corp.			3.90%, 5/15/2028	50,000	49,655
3.05%, 10/15/2027	50,000	45,001	Kimberly-Clark Corp.:		
Duke University Health System,			2.75%, 2/15/2026	25,000	23,535
Inc.			3.90%, 5/4/2047	50,000	48,961
Series 2017, 3.92%, 6/1/2047 . .	50,000	49,109			169,131
Howard Hughes Medical Institute			HOUSEWARES — 0.0% (a)		
3.50%, 9/1/2023	25,000	25,265	Newell Brands, Inc.:		
Humana, Inc.:			3.15%, 4/1/2021	50,000	49,549
2.50%, 12/15/2020	25,000	24,547	3.85%, 4/1/2023	50,000	49,258
2.63%, 10/1/2019	50,000	49,721	4.20%, 4/1/2026	50,000	48,330
2.90%, 12/15/2022	150,000	145,857	5.38%, 4/1/2036	150,000	147,916
4.80%, 3/15/2047	100,000	102,882	5.50%, 4/1/2046	50,000	48,955
4.95%, 10/1/2044	50,000	52,207			344,008
Kaiser Foundation Hospitals			INSURANCE — 0.8%		
3.50%, 4/1/2022	50,000	50,334	Aflac, Inc.		
Laboratory Corp. of America			3.63%, 6/15/2023	50,000	50,156
Holdings:			Alleghany Corp.		
2.63%, 2/1/2020	25,000	24,804	4.90%, 9/15/2044	50,000	50,830
3.25%, 9/1/2024	100,000	96,494	Allstate Corp.:		
4.70%, 2/1/2045	25,000	24,454	4.20%, 12/15/2046	50,000	49,104
Memorial Sloan-Kettering Cancer			Series B, 3 Month USD LIBOR		
Center			+ 2.94%, 5.75%, 8/15/2053		
4.13%, 7/1/2052	25,000	25,214	(c)	25,000	25,720
Northwell Healthcare, Inc.			American Financial Group, Inc.:		
4.26%, 11/1/2047	50,000	47,798	3.50%, 8/15/2026	15,000	14,086
Partners Healthcare System, Inc.			4.50%, 6/15/2047	100,000	93,845
Series 2017, 3.77%, 7/1/2048 . .	100,000	91,381			
Quest Diagnostics, Inc.					
4.70%, 3/30/2045	25,000	24,946			

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

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
American International Group, Inc.:			Manulife Financial Corp.		
2.30%, 7/16/2019	\$ 50,000	\$ 49,670	USD 5 Year Swap Rate + 1.65%, 4.06%, 2/24/2032 (c) . . .	\$ 50,000	\$ 47,556
3.30%, 3/1/2021	300,000	299,772	Markel Corp.		
3.88%, 1/15/2035	200,000	177,966	3.50%, 11/1/2027	50,000	46,531
3.90%, 4/1/2026	30,000	29,022	Marsh & McLennan Cos., Inc.:		
4.50%, 7/16/2044	50,000	46,627	2.75%, 1/30/2022	30,000	29,335
4.88%, 6/1/2022	50,000	52,352	3.30%, 3/14/2023	150,000	147,766
Series A-9, 3 Month USD LIBOR + 2.87%, 5.75%, 4/1/2048 (c)	100,000	98,103	3.75%, 3/14/2026	25,000	24,761
Aon PLC:			Mercury General Corp.		
3.50%, 6/14/2024	50,000	48,751	4.40%, 3/15/2027	50,000	48,658
3.88%, 12/15/2025	150,000	148,023	MetLife, Inc.:		
Assurant, Inc.:			3.60%, 4/10/2024	300,000	297,681
4.20%, 9/27/2023	100,000	100,043	4.05%, 3/1/2045	150,000	139,525
4.90%, 3/27/2028	50,000	49,968	4.88%, 11/13/2043	200,000	210,122
Athene Holding, Ltd.			6.40%, 12/15/2066	100,000	106,161
4.13%, 1/12/2028	100,000	92,148	Series D, 4.37%, 9/15/2023 . . .	50,000	51,784
AXA Equitable Holdings, Inc.:			Principal Financial Group, Inc.		
3.90%, 4/20/2023 (b)	150,000	148,749	3 Month USD LIBOR + 3.04%, 4.70%, 5/15/2055 (c)	75,000	75,364
4.35%, 4/20/2028 (b)	150,000	143,386	Progressive Corp.:		
5.00%, 4/20/2048 (b)	100,000	92,349	3.75%, 8/23/2021	50,000	50,615
Berkshire Hathaway, Inc.:			4.20%, 3/15/2048	100,000	98,738
2.20%, 3/15/2021	155,000	152,526	Prudential Financial, Inc.:		
2.75%, 3/15/2023	50,000	48,913	3.94%, 12/7/2049	100,000	90,106
3.00%, 2/11/2023	25,000	24,802	3 Month USD LIBOR + 3.03%, 5.38%, 5/15/2045 (c)	200,000	198,774
3.13%, 3/15/2026	55,000	52,969	3 Month USD LIBOR + 3.92%, 5.63%, 6/15/2043 (c)	80,000	83,066
4.50%, 2/11/2043	180,000	187,124	3 Month USD LIBOR + 2.38%, 4.50%, 9/15/2047 (c)	170,000	156,067
Brighthouse Financial, Inc.:			Series MTN, 3.50%, 5/15/2024	50,000	49,750
3.70%, 6/22/2027	150,000	133,519	Series MTN, 4.60%, 5/15/2044	75,000	75,768
4.70%, 6/22/2047	150,000	123,981	Series MTN, 6.63%, 6/21/2040	25,000	31,338
Chubb INA Holdings, Inc.:			RenaissanceRe Finance, Inc.		
2.30%, 11/3/2020	200,000	196,482	3.45%, 7/1/2027	30,000	28,300
2.88%, 11/3/2022	50,000	49,138	Travelers Cos., Inc.:		
3.35%, 5/3/2026	250,000	242,605	3.75%, 5/15/2046	10,000	9,195
4.15%, 3/13/2043	25,000	24,766	4.00%, 5/30/2047	80,000	77,027
4.35%, 11/3/2045	125,000	127,664	4.05%, 3/7/2048	100,000	96,798
CNA Financial Corp.:			Series MTN, 6.25%, 6/15/2037	25,000	31,152
3.45%, 8/15/2027	100,000	93,138	Trinity Acquisition PLC		
4.50%, 3/1/2026	25,000	25,457	4.40%, 3/15/2026	26,000	25,919
Fairfax Financial Holdings, Ltd.			Voya Financial, Inc.		
4.85%, 4/17/2028 (b)	100,000	98,908	3.65%, 6/15/2026	50,000	47,259
First American Financial Corp.			Willis North America, Inc.		
4.60%, 11/15/2024	25,000	25,235	3.60%, 5/15/2024	50,000	48,415
Hartford Financial Services Group, Inc.:			XLIT, Ltd.		
4.40%, 3/15/2048	100,000	96,205	5.50%, 3/31/2045	125,000	129,734
5.13%, 4/15/2022	25,000	26,386			
Lincoln National Corp.:					
3.80%, 3/1/2028	35,000	33,391	INTERNET — 0.3%		
4.00%, 9/1/2023	15,000	15,179	Alibaba Group Holding, Ltd.:		
4.35%, 3/1/2048	50,000	46,285	2.50%, 11/28/2019	200,000	198,630
6.30%, 10/9/2037	50,000	59,487	3.13%, 11/28/2021	25,000	24,761
Loews Corp.			3.40%, 12/6/2027	200,000	186,210
3.75%, 4/1/2026	50,000	49,168	3.60%, 11/28/2024	75,000	73,455
			4.20%, 12/6/2047	60,000	54,914
					<u>6,347,263</u>

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Alphabet, Inc.:			2.30%, 1/15/2022	\$ 150,000	\$ 143,989
2.00%, 8/15/2026	\$ 250,000	\$ 223,630	2.88%, 3/1/2021	50,000	49,320
3.63%, 5/19/2021	50,000	51,130	3.75%, 3/15/2025	25,000	24,549
Amazon.com, Inc.:					<u>217,858</u>
1.90%, 8/21/2020	165,000	161,614	MACHINERY, CONSTRUCTION & MINING — 0.1%		
2.40%, 2/22/2023	200,000	192,360	ABB Finance USA, Inc.:		
2.50%, 11/29/2022	25,000	24,298	2.88%, 5/8/2022	50,000	49,068
2.60%, 12/5/2019	75,000	75,016	3.80%, 4/3/2028	100,000	100,810
2.80%, 8/22/2024	100,000	96,373	Caterpillar Financial Services Corp.:		
3.15%, 8/22/2027	100,000	95,930	1.70%, 8/9/2021	150,000	143,583
3.30%, 12/5/2021	200,000	201,638	Series GMTN, 1.85%, 9/4/2020	150,000	146,218
3.80%, 12/5/2024	30,000	30,611	Series MTN, 2.10%, 1/10/2020	300,000	296,916
3.88%, 8/22/2037	125,000	122,136	Series MTN, 2.40%, 6/6/2022	150,000	145,237
4.05%, 8/22/2047	125,000	121,886	Series MTN, 3.75%, 11/24/2023	25,000	25,393
4.25%, 8/22/2057	135,000	133,037	Caterpillar, Inc.:		
4.95%, 12/5/2044	125,000	139,215	3.80%, 8/15/2042	125,000	119,429
5.20%, 12/3/2025	50,000	54,977	4.75%, 5/15/2064	25,000	26,086
Baidu, Inc.					<u>1,052,740</u>
2.88%, 7/6/2022	250,000	240,825	MACHINERY-DIVERSIFIED — 0.1%		
eBay, Inc.:			CNH Industrial Capital LLC:		
2.75%, 1/30/2023	150,000	144,516	3.38%, 7/15/2019	15,000	14,972
3.45%, 8/1/2024	25,000	24,249	3.88%, 10/15/2021	10,000	9,875
3.80%, 3/9/2022	50,000	50,496	4.38%, 11/6/2020	15,000	15,178
Expedia Group, Inc.			4.38%, 4/5/2022	15,000	15,047
3.80%, 2/15/2028	50,000	45,910	4.88%, 4/1/2021	15,000	15,394
		<u>2,767,817</u>	CNH Industrial NV		
INVESTMENT COMPANY			Series MTN, 3.85%, 11/15/2027	15,000	14,008
SECURITY — 0.0% (a)			Deere & Co.:		
Ares Capital Corp.:			2.60%, 6/8/2022	25,000	24,399
3.50%, 2/10/2023	50,000	47,677	3.90%, 6/9/2042	225,000	221,368
4.25%, 3/1/2025	50,000	48,096	John Deere Capital Corp.:		
Prospect Capital Corp.			Series GMTN, 3.45%, 6/7/2023	25,000	25,078
5.88%, 3/15/2023	25,000	25,447	Series MTN, 2.15%, 9/8/2022	150,000	143,145
		<u>121,220</u>	Series MTN, 2.38%, 7/14/2020	25,000	24,694
IRON/STEEL — 0.1%			Series MTN, 2.80%, 3/6/2023	150,000	146,476
ArcelorMittal:			Series MTN, 3.40%, 9/11/2025	25,000	24,710
5.25%, 8/5/2020	35,000	36,050	Series MTN, 3.45%, 3/13/2025	100,000	99,423
5.50%, 3/1/2021	30,000	31,200	Nvent Finance Sarl		
6.13%, 6/1/2025	20,000	21,632	4.55%, 4/15/2028 (b)	50,000	49,186
6.25%, 2/25/2022	30,000	31,986	Roper Technologies, Inc.:		
6.75%, 3/1/2041	25,000	28,179	2.80%, 12/15/2021	50,000	48,873
7.00%, 10/15/2039	45,000	51,498	3.80%, 12/15/2026	30,000	29,240
Nucor Corp.:					<u>921,066</u>
4.00%, 8/1/2023	25,000	25,478	MEDIA — 0.9%		
5.20%, 8/1/2043	50,000	56,069	21st Century Fox America, Inc.:		
Vale Overseas, Ltd.:			3.38%, 11/15/2026	100,000	95,834
4.38%, 1/11/2022	8,000	8,120	3.70%, 10/15/2025	100,000	98,507
6.25%, 8/10/2026	150,000	162,759	4.00%, 10/1/2023	100,000	101,691
8.25%, 1/17/2034	25,000	31,185	5.40%, 10/1/2043	75,000	82,438
		<u>484,156</u>	CBS Corp.:		
LEISURE TIME — 0.0% (a)					
Royal Caribbean Cruises, Ltd.					
3.70%, 3/15/2028	150,000	138,874			
LODGING — 0.0% (a)					
Marriott International, Inc.:					

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2.30%, 8/15/2019	\$ 75,000	\$ 74,416	4.25%, 9/1/2023	\$ 100,000	\$ 99,258
2.50%, 2/15/2023	50,000	46,989	4.38%, 3/15/2043	25,000	20,964
2.90%, 1/15/2027	125,000	111,300	5.85%, 9/1/2043	200,000	199,870
3.70%, 6/1/2028 (b)	50,000	46,576	Walt Disney Co.:		
Charter Communications			2.30%, 2/12/2021	200,000	194,922
Operating LLC/Charter			3.00%, 2/13/2026	50,000	47,724
Communications Operating			Series GMTN, 3.15%,		
Capital:			9/17/2025	25,000	24,254
3.58%, 7/23/2020	65,000	64,915	Series MTN, 0.88%, 7/12/2019	25,000	24,530
4.20%, 3/15/2028	250,000	234,503	Series MTN, 1.80%, 6/5/2020	250,000	244,328
4.46%, 7/23/2022	150,000	151,770	Series MTN, 3.00%, 7/30/2046	75,000	59,926
4.50%, 2/1/2024	100,000	100,195	Warner Media LLC:		
4.91%, 7/23/2025	50,000	50,489	2.95%, 7/15/2026	200,000	179,742
5.38%, 5/1/2047	150,000	137,890	3.55%, 6/1/2024	25,000	24,131
6.48%, 10/23/2045	185,000	195,149	3.60%, 7/15/2025	300,000	285,330
Comcast Corp.:			3.80%, 2/15/2027	150,000	141,787
2.75%, 3/1/2023	175,000	168,268	4.65%, 6/1/2044	25,000	22,095
3.00%, 2/1/2024	350,000	334,551	4.85%, 7/15/2045	50,000	45,610
3.15%, 3/1/2026	225,000	211,167	6.50%, 11/15/2036	50,000	56,188
3.15%, 2/15/2028	200,000	184,790			<u>7,054,287</u>
3.20%, 7/15/2036	250,000	208,820	METAL FABRICATE &		
3.30%, 2/1/2027	150,000	141,189	HARDWARE — 0.0% (a)		
3.40%, 7/15/2046	100,000	81,160	Precision Castparts Corp.		
3.60%, 3/1/2024	25,000	24,641	2.50%, 1/15/2023	75,000	72,541
3.90%, 3/1/2038	150,000	136,333	MINING — 0.1%		
3.97%, 11/1/2047	250,000	220,080	Barrick Gold Corp.		
4.00%, 11/1/2049	69,000	60,390	5.25%, 4/1/2042	25,000	26,018
4.05%, 11/1/2052	150,000	130,182	Barrick North America		
4.20%, 8/15/2034	100,000	95,430	Finance LLC		
4.25%, 1/15/2033	50,000	48,799	4.40%, 5/30/2021	7,000	7,307
4.65%, 7/15/2042	75,000	72,667	BHP Billiton Finance USA, Ltd.:		
Discovery Communications LLC:			4.13%, 2/24/2042	125,000	124,741
2.95%, 3/20/2023	275,000	263,117	5.00%, 9/30/2043	50,000	56,054
3.25%, 4/1/2023	25,000	24,218	Goldcorp, Inc.		
3.80%, 3/13/2024	100,000	98,155	3.70%, 3/15/2023	50,000	49,298
3.95%, 3/20/2028	30,000	28,426	Newmont Mining Corp.:		
4.95%, 5/15/2042	50,000	46,774	3.50%, 3/15/2022	25,000	24,875
5.00%, 9/20/2037	170,000	164,257	4.88%, 3/15/2042	50,000	50,002
5.20%, 9/20/2047	280,000	270,698	Rio Tinto Finance USA PLC:		
Grupo Televisa SAB:			4.13%, 8/21/2042	25,000	24,618
5.00%, 5/13/2045	50,000	44,101	4.75%, 3/22/2042	150,000	160,900
6.13%, 1/31/2046	100,000	103,234	Rio Tinto Finance USA, Ltd.		
NBCUniversal Media LLC			3.75%, 6/15/2025	250,000	251,427
5.15%, 4/30/2020	50,000	51,650	Southern Copper Corp.		
RELX Capital, Inc.			5.88%, 4/23/2045	357,000	380,491
3.50%, 3/16/2023	30,000	29,789			<u>1,155,731</u>
Thomson Reuters Corp.:			MISCELLANEOUS		
3.35%, 5/15/2026	50,000	46,225	MANUFACTURER — 0.2%		
3.85%, 9/29/2024	25,000	24,655	3M Co.:		
Time Warner Cable LLC:			2.88%, 10/15/2027	225,000	212,715
4.00%, 9/1/2021	25,000	25,065	Series MTN, 2.00%, 8/7/2020	100,000	98,337
4.50%, 9/15/2042	100,000	82,724	Series MTN, 3.63%,		
5.00%, 2/1/2020	100,000	102,089	10/15/2047	25,000	23,689
5.50%, 9/1/2041	175,000	164,127	Eaton Corp.:		
5.88%, 11/15/2040	50,000	49,200	3.10%, 9/15/2027	100,000	93,472
6.75%, 6/15/2039	50,000	53,995	4.15%, 11/2/2042	25,000	24,186
Viacom, Inc.:					

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General Electric Co.:			4.25%, 4/15/2027	\$ 50,000	\$ 48,192
2.70%, 10/9/2022	\$ 500,000	\$ 483,560	4.45%, 9/15/2042	45,000	38,760
4.13%, 10/9/2042	225,000	208,800	5.25%, 6/15/2037	100,000	98,716
4.50%, 3/11/2044	250,000	245,050	5.40%, 6/15/2047	50,000	49,119
5.30%, 2/11/2021	25,000	26,140	5.70%, 10/15/2019	30,000	30,788
Series GMTN, 2.20%, 1/9/2020 .	200,000	197,560	Chevron Corp.:		
Series GMTN, 3.45%,			1.96%, 3/3/2020	250,000	246,807
5/15/2024	50,000	49,050	1.99%, 3/3/2020	250,000	246,860
Series MTN, 4.65%,			2.10%, 5/16/2021	250,000	244,112
10/17/2021	50,000	51,980	2.42%, 11/17/2020	75,000	74,152
Series MTN, 5.88%, 1/14/2038 .	50,000	56,754	2.90%, 3/3/2024	150,000	145,740
Illinois Tool Works, Inc.			2.95%, 5/16/2026	50,000	47,960
3.90%, 9/1/2042	25,000	24,510	3.19%, 6/24/2023	25,000	24,860
Ingersoll-Rand Global Holding			Cimarex Energy Co.		
Co., Ltd.			3.90%, 5/15/2027	250,000	240,545
5.75%, 6/15/2043	25,000	28,919	CNOOC Finance 2015 Australia		
Parker-Hannifin Corp.			Pty, Ltd.		
Series MTN, 3.30%,			2.63%, 5/5/2020	50,000	49,342
11/21/2024	50,000	49,267	CNOOC Finance 2015 USA LLC		
Textron, Inc.			3.50%, 5/5/2025	300,000	289,407
4.00%, 3/15/2026	50,000	49,441	CNOOC Nexen Finance 2014 ULC		
		1,923,430	4.88%, 4/30/2044	100,000	105,354
OFFICE & BUSINESS			Concho Resources, Inc.		
EQUIPMENT — 0.0% (a)			3.75%, 10/1/2027	300,000	288,525
Xerox Corp.:			ConocoPhillips Co.:		
3.50%, 8/20/2020	50,000	49,786	4.95%, 3/15/2026	200,000	215,708
3.63%, 3/15/2023	50,000	47,951	5.95%, 3/15/2046	200,000	249,450
		97,737	6.50%, 2/1/2039	75,000	95,756
OIL & GAS — 1.6%			ConocoPhillips Holding Co.		
Anadarko Petroleum Corp.:			6.95%, 4/15/2029	50,000	61,631
3.45%, 7/15/2024	50,000	48,140	Continental Resources, Inc.:		
6.20%, 3/15/2040	25,000	28,138	3.80%, 6/1/2024	40,000	39,032
6.60%, 3/15/2046	300,000	361,524	4.38%, 1/15/2028	40,000	39,787
Andeavor:			4.50%, 4/15/2023	60,000	60,858
3.80%, 4/1/2028	30,000	28,352	4.90%, 6/1/2044	30,000	29,538
4.50%, 4/1/2048	25,000	22,972	5.00%, 9/15/2022	80,000	81,040
5.13%, 12/15/2026	150,000	157,090	Devon Energy Corp.:		
Apache Corp.:			3.25%, 5/15/2022	50,000	49,164
4.75%, 4/15/2043	275,000	261,052	5.00%, 6/15/2045	25,000	25,400
6.00%, 1/15/2037	50,000	54,526	5.85%, 12/15/2025	50,000	55,068
BP Capital Markets PLC:			Ecopetrol SA:		
2.32%, 2/13/2020	50,000	49,509	4.13%, 1/16/2025	100,000	96,788
2.52%, 9/19/2022	250,000	241,105	5.88%, 5/28/2045	25,000	23,633
3.02%, 1/16/2027	200,000	189,074	7.38%, 9/18/2043	50,000	54,955
3.06%, 3/17/2022	200,000	198,542	Encana Corp.		
3.22%, 4/14/2024	200,000	196,054	3.90%, 11/15/2021	25,000	25,175
3.59%, 4/14/2027	250,000	246,772	EOG Resources, Inc.:		
3.81%, 2/10/2024	150,000	151,740	2.63%, 3/15/2023	100,000	96,004
Canadian Natural Resources, Ltd.:			3.90%, 4/1/2035	25,000	24,316
2.95%, 1/15/2023	250,000	241,235	EQT Corp.:		
3.45%, 11/15/2021	25,000	24,963	2.50%, 10/1/2020	250,000	244,673
3.85%, 6/1/2027	50,000	48,756	3.00%, 10/1/2022	250,000	240,952
3.90%, 2/1/2025	25,000	24,721	3.90%, 10/1/2027	100,000	93,300
Series GMTN, 4.95%, 6/1/2047 .	100,000	104,122	Equinor ASA:		
Cenovus Energy, Inc.:			2.65%, 1/15/2024	75,000	72,166
3.00%, 8/15/2022	20,000	19,133	3.70%, 3/1/2024	300,000	302,739
			3.95%, 5/15/2043	50,000	47,661
			4.80%, 11/8/2043	30,000	32,333

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Exxon Mobil Corp.:			Suncor Energy, Inc.:		
2.22%, 3/1/2021 \$	200,000	\$ 194,822	3.60%, 12/1/2024 \$	25,000	\$ 24,717
2.73%, 3/1/2023	150,000	147,213	4.00%, 11/15/2047	70,000	65,880
3.04%, 3/1/2026	250,000	243,377	6.50%, 6/15/2038	50,000	61,949
4.11%, 3/1/2046	125,000	126,813	Total Capital International SA		
Hess Corp.:			3.75%, 4/10/2024	25,000	25,253
5.60%, 2/15/2041	75,000	75,852	Valero Energy Corp.:		
5.80%, 4/1/2047	250,000	258,870	3.40%, 9/15/2026	50,000	47,477
Marathon Oil Corp.:			6.13%, 2/1/2020	25,000	26,105
2.80%, 11/1/2022	25,000	23,979	6.63%, 6/15/2037	250,000	300,330
4.40%, 7/15/2027	50,000	50,352			13,579,762
5.20%, 6/1/2045	50,000	52,888	OIL & GAS SERVICES — 0.1%		
Marathon Petroleum Corp.			Baker Hughes a GE Co. LLC		
3.63%, 9/15/2024	50,000	48,893	3.20%, 8/15/2021	8,000	7,995
Nexen Energy ULC			Baker Hughes a GE Co.		
5.88%, 3/10/2035	100,000	115,722	LLC/Baker Hughes Co-Obligor,		
Noble Energy, Inc.:			Inc.:		
4.95%, 8/15/2047	250,000	249,818	2.77%, 12/15/2022	200,000	194,200
5.25%, 11/15/2043	50,000	51,050	3.34%, 12/15/2027	50,000	46,653
Occidental Petroleum Corp.:			4.08%, 12/15/2047	150,000	134,695
2.60%, 4/15/2022	100,000	97,582	Halliburton Co.:		
4.20%, 3/15/2048	150,000	149,361	4.85%, 11/15/2035	150,000	155,393
4.40%, 4/15/2046	125,000	127,254	5.00%, 11/15/2045	35,000	37,260
Series 1, 4.10%, 2/1/2021	25,000	25,579	7.45%, 9/15/2039	25,000	32,885
Petro-Canada			National Oilwell Varco, Inc.		
5.35%, 7/15/2033	25,000	27,508	2.60%, 12/1/2022	75,000	71,449
Petroleos Mexicanos:					680,530
2.46%, 12/15/2025	18,750	17,649	PACKAGING & CONTAINERS		
3.50%, 7/23/2020	225,000	224,010	— 0.0% (a)		
3.50%, 1/30/2023	25,000	23,671	Bemis Co., Inc.		
4.25%, 1/15/2025	25,000	23,374	3.10%, 9/15/2026	50,000	45,986
4.50%, 1/23/2026	75,000	70,010	Packaging Corp. of America:		
4.63%, 9/21/2023	75,000	73,855	2.45%, 12/15/2020	35,000	34,345
5.38%, 3/13/2022	50,000	51,222	3.40%, 12/15/2027	35,000	33,041
6.35%, 2/12/2048 (b)	150,000	135,154	WestRock Co.:		
6.38%, 2/4/2021	250,000	262,667	3.38%, 9/15/2027 (b)	100,000	93,899
6.38%, 1/23/2045	250,000	229,492	3.75%, 3/15/2025 (b)	100,000	98,277
6.50%, 3/13/2027	250,000	255,890			305,548
6.75%, 9/21/2047	598,000	564,237	PHARMACEUTICALS — 1.4%		
6.88%, 8/4/2026	250,000	262,342	AbbVie, Inc.:		
Phillips 66:			2.30%, 5/14/2021	325,000	315,598
3.90%, 3/15/2028	50,000	49,020	2.50%, 5/14/2020	275,000	269,640
4.30%, 4/1/2022	35,000	36,110	2.90%, 11/6/2022	25,000	24,244
4.88%, 11/15/2044	95,000	98,254	3.20%, 5/14/2026	200,000	186,906
Pioneer Natural Resources Co.			4.30%, 5/14/2036	50,000	47,807
4.45%, 1/15/2026	50,000	51,424	4.40%, 11/6/2042	50,000	47,479
Shell International Finance B.V.:			4.45%, 5/14/2046	150,000	143,376
1.88%, 5/10/2021	250,000	242,348	4.50%, 5/14/2035	50,000	48,887
2.13%, 5/11/2020	100,000	98,678	Allergan Funding SCS:		
2.25%, 11/10/2020	200,000	196,764	3.00%, 3/12/2020	75,000	74,632
2.50%, 9/12/2026	150,000	138,672	3.45%, 3/15/2022	200,000	196,854
3.25%, 5/11/2025	100,000	97,977	3.80%, 3/15/2025	75,000	72,955
4.00%, 5/10/2046	50,000	48,414	3.85%, 6/15/2024	50,000	49,070
4.13%, 5/11/2035	75,000	76,088	4.55%, 3/15/2035	100,000	94,939
4.30%, 9/22/2019	25,000	25,456	4.75%, 3/15/2045	75,000	71,592
4.38%, 5/11/2045	250,000	255,080			
5.50%, 3/25/2040	25,000	29,374			

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AmerisourceBergen Corp. 3.45%, 12/15/2027 \$	50,000	\$ 46,111	2.90%, 1/15/2028 \$	250,000	\$ 238,915
AstraZeneca PLC: 2.38%, 6/12/2022	400,000	384,716	3.38%, 12/5/2023	25,000	25,255
3.38%, 11/16/2025	35,000	33,852	3.40%, 1/15/2038	250,000	236,243
4.00%, 9/18/2042	25,000	23,497	3.55%, 3/1/2036	150,000	145,332
6.45%, 9/15/2037	25,000	30,957	3.63%, 3/3/2037	200,000	195,612
Bristol-Myers Squibb Co.: 3.25%, 2/27/2027	250,000	242,742	3.70%, 3/1/2046	50,000	48,393
3.25%, 8/1/2042	50,000	44,168	3.75%, 3/3/2047	100,000	97,381
Cardinal Health, Inc.: 2.40%, 11/15/2019	50,000	49,484	4.50%, 12/5/2043	50,000	54,178
2.62%, 6/15/2022	150,000	143,761	McKesson Corp.: 2.85%, 3/15/2023	25,000	23,921
3.08%, 6/15/2024	250,000	235,812	3.95%, 2/16/2028	60,000	58,128
3.41%, 6/15/2027	300,000	275,256	Mead Johnson Nutrition Co. 4.60%, 6/1/2044	25,000	25,999
4.90%, 9/15/2045	25,000	23,868	Merck & Co., Inc.: 2.35%, 2/10/2022	50,000	48,780
CVS Health Corp.: 2.13%, 6/1/2021	100,000	96,147	2.40%, 9/15/2022	25,000	24,245
2.80%, 7/20/2020	20,000	19,825	2.75%, 2/10/2025	325,000	310,677
2.88%, 6/1/2026	210,000	191,398	3.60%, 9/15/2042	25,000	23,596
3.13%, 3/9/2020	220,000	219,822	3.70%, 2/10/2045	50,000	47,557
3.35%, 3/9/2021	95,000	94,910	Mylan NV: 3.15%, 6/15/2021	380,000	375,881
3.38%, 8/12/2024	25,000	24,140	5.25%, 6/15/2046	250,000	242,870
3.50%, 7/20/2022	200,000	198,244	Novartis Capital Corp.: 1.80%, 2/14/2020	175,000	172,263
3.70%, 3/9/2023	235,000	233,284	2.40%, 5/17/2022	300,000	291,720
3.88%, 7/20/2025	20,000	19,543	3.00%, 11/20/2025	25,000	24,101
4.00%, 12/5/2023	25,000	25,118	3.10%, 5/17/2027	30,000	28,862
4.10%, 3/25/2025	250,000	248,745	3.40%, 5/6/2024	25,000	24,955
4.30%, 3/25/2028	110,000	108,489	4.00%, 11/20/2045	50,000	50,247
4.78%, 3/25/2038	475,000	469,029	Perrigo Finance Unlimited Co. 4.38%, 3/15/2026	50,000	48,954
4.88%, 7/20/2035	45,000	45,136	Pfizer, Inc.: 2.20%, 12/15/2021	200,000	194,806
5.05%, 3/25/2048	290,000	294,707	3.00%, 12/15/2026	150,000	144,213
5.13%, 7/20/2045	185,000	188,829	3.40%, 5/15/2024	25,000	25,080
Eli Lilly & Co.: 2.35%, 5/15/2022	300,000	291,825	4.00%, 12/15/2036	150,000	150,655
3.10%, 5/15/2027	24,000	22,976	7.20%, 3/15/2039	75,000	103,913
3.95%, 5/15/2047	250,000	247,357	Sanofi: 3.63%, 6/19/2028	100,000	99,710
5.55%, 3/15/2037	25,000	30,065	4.00%, 3/29/2021	25,000	25,609
Express Scripts Holding Co.: 3.00%, 7/15/2023	150,000	142,380	Shire Acquisitions Investments Ireland DAC: 1.90%, 9/23/2019	150,000	147,669
3.30%, 2/25/2021	25,000	24,861	2.40%, 9/23/2021	300,000	287,206
4.50%, 2/25/2026	75,000	74,820	2.88%, 9/23/2023	100,000	94,139
4.80%, 7/15/2046	150,000	142,846	3.20%, 9/23/2026	30,000	27,440
6.13%, 11/15/2041	25,000	28,148	Wyeth LLC 6.00%, 2/15/2036	25,000	30,738
GlaxoSmithKline Capital PLC 3.13%, 5/14/2021	70,000	70,062	Zoetis, Inc.: 3.00%, 9/12/2027	50,000	46,310
GlaxoSmithKline Capital, Inc.: 2.80%, 3/18/2023	25,000	24,376	4.70%, 2/1/2043	25,000	25,820
3.38%, 5/15/2023	100,000	99,978			11,688,927
3.63%, 5/15/2025	55,000	54,981	PIPELINES — 0.9%		
3.88%, 5/15/2028	100,000	100,895	Andeavor Logistics L.P./Tesoro Logistics Finance Corp.: 3.50%, 12/1/2022	75,000	73,290
4.20%, 3/18/2043	25,000	25,218	5.20%, 12/1/2047	100,000	97,029
6.38%, 5/15/2038	50,000	64,175			
Johnson & Johnson: 1.65%, 3/1/2021	50,000	48,561			
2.25%, 3/3/2022	250,000	244,382			
2.45%, 3/1/2026	30,000	28,079			

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Buckeye Partners L.P.:			4.00%, 3/15/2028	\$ 35,000	\$ 33,304
4.13%, 12/1/2027	\$ 50,000	\$ 45,465	4.50%, 4/15/2038	180,000	166,565
4.88%, 2/1/2021	25,000	25,456	4.70%, 4/15/2048	25,000	23,210
Columbia Pipeline Group, Inc.			4.88%, 6/1/2025	50,000	51,548
3.30%, 6/1/2020	150,000	149,275	4.90%, 4/15/2058	25,000	22,336
Enable Midstream Partners L.P.:			5.20%, 3/1/2047	100,000	98,483
4.40%, 3/15/2027	50,000	47,455	ONEOK Partners L.P.		
4.95%, 5/15/2028	30,000	29,289	3.38%, 10/1/2022	25,000	24,678
Enbridge Energy Partners L.P.			ONEOK, Inc.:		
4.20%, 9/15/2021	25,000	25,283	4.00%, 7/13/2027	30,000	29,123
Enbridge, Inc.:			4.55%, 7/15/2028	50,000	50,499
2.90%, 7/15/2022	50,000	48,562	4.95%, 7/13/2047	150,000	147,013
3.70%, 7/15/2027	50,000	47,548	5.20%, 7/15/2048	25,000	25,476
4.25%, 12/1/2026	50,000	49,613	Phillips 66 Partners L.P.:		
Energy Transfer L.P.			3.55%, 10/1/2026	10,000	9,349
5.15%, 2/1/2043	25,000	22,324	4.90%, 10/1/2046	10,000	9,663
Energy Transfer Partners L.P.:			3.75%, 3/1/2028	25,000	23,395
4.20%, 4/15/2027	50,000	47,411	Plains All American Pipeline		
4.75%, 1/15/2026	225,000	223,911	L.P./PAA Finance Corp.:		
5.15%, 3/15/2045	225,000	199,364	3.60%, 11/1/2024	25,000	23,708
5.20%, 2/1/2022	100,000	103,847	4.50%, 12/15/2026	50,000	49,201
5.30%, 4/15/2047	250,000	227,620	4.65%, 10/15/2025	50,000	49,875
EnLink Midstream Partners L.P.:			4.70%, 6/15/2044	25,000	22,002
4.85%, 7/15/2026	25,000	23,813	Sabine Pass Liquefaction LLC:		
5.45%, 6/1/2047	50,000	42,835	4.20%, 3/15/2028	100,000	96,431
Enterprise Products			5.63%, 2/1/2021	95,000	99,376
Operating LLC:			5.63%, 3/1/2025	200,000	212,687
2.85%, 4/15/2021	75,000	74,095	5.75%, 5/15/2024	75,000	79,979
3.75%, 2/15/2025	75,000	74,287	5.88%, 6/30/2026	250,000	270,952
3.95%, 2/15/2027	200,000	198,614	Sunoco Logistics Partners		
4.85%, 3/15/2044	50,000	49,794	Operations L.P.:		
4.90%, 5/15/2046	50,000	50,316	4.00%, 10/1/2027	50,000	46,673
5.10%, 2/15/2045	200,000	206,226	5.30%, 4/1/2044	25,000	22,575
Series D, 3 Month USD LIBOR			5.35%, 5/15/2045	25,000	22,757
+ 2.99%, 4.88%, 8/16/2077			5.40%, 10/1/2047	150,000	138,298
(c)	250,000	236,077	TransCanada PipeLines, Ltd.:		
Series E, 3 Month USD LIBOR			2.50%, 8/1/2022	100,000	96,117
+ 3.03%, 5.25%, 8/16/2077			4.63%, 3/1/2034	250,000	249,155
(c)	150,000	139,471	4.75%, 5/15/2038	100,000	100,627
EQT Midstream Partners L.P.:			7.63%, 1/15/2039	25,000	33,043
Series 10Y, 5.50%, 7/15/2028 . .	15,000	15,040	Transcontinental Gas Pipe Line		
Series 30Y, 6.50%, 7/15/2048 . .	25,000	25,208	Co. LLC		
Series 5Y, 4.75%, 7/15/2023 . .	50,000	49,961	7.85%, 2/1/2026	200,000	243,054
Kinder Morgan Energy Partners			Valero Energy Partners L.P.		
L.P.:			4.50%, 3/15/2028	50,000	49,182
3.50%, 3/1/2021	275,000	274,439	Western Gas Partners L.P.:		
5.40%, 9/1/2044	25,000	24,308	4.50%, 3/1/2028	20,000	19,255
Kinder Morgan, Inc.:			5.30%, 3/1/2048	50,000	46,560
3.05%, 12/1/2019	225,000	224,568	5.45%, 4/1/2044	25,000	23,657
3.15%, 1/15/2023	200,000	192,894	Williams Partners L.P.:		
4.30%, 6/1/2025	300,000	299,082	3.60%, 3/15/2022	100,000	99,532
5.05%, 2/15/2046	50,000	47,275	3.75%, 6/15/2027	200,000	188,982
5.30%, 12/1/2034	200,000	196,582	3.90%, 1/15/2025	50,000	48,748
5.55%, 6/1/2045	150,000	151,156	5.10%, 9/15/2045	125,000	123,451
Magellan Midstream Partners L.P.:			5.25%, 3/15/2020	25,000	25,765
4.20%, 10/3/2047	50,000	45,862			
5.00%, 3/1/2026	50,000	52,818			
MPLX L.P.:					
					7,353,747

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REAL ESTATE — 0.0% (a)			3.63%, 5/1/2027	\$ 50,000	\$ 47,792
CBRE Services, Inc.			4.50%, 3/15/2048	50,000	48,641
4.88%, 3/1/2026	\$ 50,000	\$ 52,055	Federal Realty Investment Trust		
Prologis L.P.:			3.25%, 7/15/2027	50,000	46,836
3.75%, 11/1/2025	50,000	50,006	HCP, Inc.:		
4.25%, 8/15/2023	150,000	154,506	2.63%, 2/1/2020	25,000	24,694
		<u>256,567</u>	3.88%, 8/15/2024	50,000	48,892
			4.00%, 12/1/2022	200,000	200,922
REAL ESTATE INVESTMENT TRUSTS — 0.8%			Healthcare Trust of America Holdings L.P.:		
Alexandria Real Estate Equities, Inc.:			2.95%, 7/1/2022	175,000	169,715
3.45%, 4/30/2025	100,000	95,823	3.50%, 8/1/2026	25,000	23,486
4.70%, 7/1/2030	35,000	35,377	Highwoods Realty L.P.		
American Campus Communities Operating Partnership L.P.			3.88%, 3/1/2027	50,000	48,228
3.63%, 11/15/2027	30,000	28,107	Hospitality Properties Trust:		
American Tower Corp.:			4.38%, 2/15/2030	50,000	46,281
2.25%, 1/15/2022	100,000	95,365	4.50%, 6/15/2023	25,000	25,197
3.00%, 6/15/2023	250,000	239,592	4.95%, 2/15/2027	70,000	69,172
3.13%, 1/15/2027	100,000	90,646	Host Hotels & Resorts L.P.		
3.38%, 10/15/2026	75,000	69,622	3.88%, 4/1/2024	50,000	48,757
3.50%, 1/31/2023	50,000	49,209	Kilroy Realty L.P.		
AvalonBay Communities, Inc.:			3.45%, 12/15/2024	50,000	48,013
Series GMTN, 2.95%, 9/15/2022	25,000	24,472	Kimco Realty Corp.:		
Series GMTN, 2.95%, 5/11/2026	50,000	46,764	2.80%, 10/1/2026	50,000	44,395
Series MTN, 3.20%, 1/15/2028	40,000	37,679	3.30%, 2/1/2025	40,000	37,941
Series MTN, 3.90%, 10/15/2046	50,000	46,490	3.80%, 4/1/2027	25,000	23,788
Boston Properties L.P.:			Mid-America Apartments L.P.		
2.75%, 10/1/2026	150,000	135,363	3.60%, 6/1/2027	50,000	47,935
3.65%, 2/1/2026	100,000	96,588	National Retail Properties, Inc.		
3.85%, 2/1/2023	75,000	75,522	3.60%, 12/15/2026	50,000	47,361
Brixmor Operating Partnership L.P.:			Omega Healthcare Investors, Inc.		
3.65%, 6/15/2024	50,000	48,229	4.38%, 8/1/2023	150,000	148,280
4.13%, 6/15/2026	50,000	48,732	Physicians Realty L.P.		
Crown Castle International Corp.:			3.95%, 1/15/2028	100,000	93,537
3.20%, 9/1/2024	250,000	236,227	Public Storage		
3.65%, 9/1/2027	250,000	232,582	2.37%, 9/15/2022	125,000	120,021
3.70%, 6/15/2026	15,000	14,159	Realty Income Corp.:		
4.00%, 3/1/2027	20,000	19,241	3.65%, 1/15/2028	100,000	95,936
4.75%, 5/15/2047	100,000	94,667	3.88%, 4/15/2025	100,000	98,636
5.25%, 1/15/2023	100,000	104,819	4.13%, 10/15/2026	50,000	49,764
Digital Realty Trust L.P.:			Regency Centers L.P.:		
2.75%, 2/1/2023	125,000	119,016	4.13%, 3/15/2028	50,000	49,432
3.70%, 8/15/2027	150,000	142,413	4.40%, 2/1/2047	150,000	142,863
3.95%, 7/1/2022	25,000	25,256	Sabra Health Care L.P.		
EPR Properties:			5.13%, 8/15/2026	25,000	23,981
4.50%, 6/1/2027	50,000	47,595	Select Income REIT		
4.95%, 4/15/2028	50,000	48,793	4.25%, 5/15/2024	50,000	47,779
ERP Operating L.P.:			Senior Housing Properties Trust		
2.38%, 7/1/2019	50,000	49,676	4.75%, 2/15/2028	100,000	96,898
3.50%, 3/1/2028	100,000	96,525	Simon Property Group L.P.:		
4.00%, 8/1/2047	50,000	46,694	2.50%, 7/15/2021	350,000	341,971
Essex Portfolio L.P.:			2.63%, 6/15/2022	100,000	96,988
			2.75%, 6/1/2023	200,000	192,780
			4.25%, 11/30/2046	50,000	48,706
			STORE Capital Corp.		
			4.50%, 3/15/2028	50,000	48,995
			Tanger Properties L.P.		
			3.88%, 7/15/2027	50,000	47,072

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UDR, Inc.:			3.70%, 4/15/2046	\$ 50,000	\$ 44,859
Series GMTN, 3.50%,			4.05%, 5/3/2047	300,000	284,427
1/15/2028	\$ 150,000	\$ 141,316	4.25%, 9/15/2044	25,000	24,474
Series MTN, 2.95%, 9/1/2026 . .	25,000	22,905	4.38%, 9/15/2045	25,000	24,919
Series MTN, 3.50%, 7/1/2027 . .	50,000	47,448	4.65%, 4/15/2042	25,000	25,950
Ventas Realty L.P.:			Macy's Retail Holdings, Inc.:		
3.10%, 1/15/2023	50,000	48,596	3.63%, 6/1/2024	25,000	24,150
3.85%, 4/1/2027	100,000	96,018	4.50%, 12/15/2034	50,000	42,788
4.00%, 3/1/2028	100,000	96,649	McDonald's Corp.:		
4.38%, 2/1/2045	75,000	68,974	Series MTN, 2.75%, 12/9/2020 .	25,000	24,833
VEREIT Operating Partnership			Series MTN, 3.35%, 4/1/2023 . .	30,000	29,901
L.P.:			Series MTN, 3.50%, 3/1/2027 . .	50,000	48,800
3.95%, 8/15/2027	40,000	37,338	Series MTN, 3.70%, 1/30/2026 .	75,000	74,503
4.13%, 6/1/2021	5,000	5,069	Series MTN, 3.80%, 4/1/2028 . .	50,000	49,756
4.60%, 2/6/2024	5,000	4,999	Series MTN, 4.45%, 3/1/2047 . .	125,000	123,792
4.88%, 6/1/2026	10,000	9,983	Series MTN, 4.70%, 12/9/2035 .	150,000	157,164
Vornado Realty L.P.			Series MTN, 4.88%, 12/9/2045 .	100,000	104,845
3.50%, 1/15/2025	50,000	47,992	O'Reilly Automotive, Inc.:		
Welltower, Inc.:			3.60%, 9/1/2027	50,000	47,213
4.00%, 6/1/2025	175,000	171,794	4.35%, 6/1/2028	100,000	99,473
5.25%, 1/15/2022	50,000	52,423	QVC, Inc.		
Weyerhaeuser Co.			5.45%, 8/15/2034	50,000	46,281
4.63%, 9/15/2023	25,000	26,017	Starbucks Corp.:		
		6,260,449	2.20%, 11/22/2020	200,000	195,482
			3.85%, 10/1/2023	25,000	25,264
RETAIL — 0.7%			Target Corp.:		
AutoNation, Inc.			2.50%, 4/15/2026	50,000	45,976
3.35%, 1/15/2021	25,000	24,928	3.90%, 11/15/2047	250,000	231,895
AutoZone, Inc.			4.00%, 7/1/2042	50,000	47,611
3.75%, 6/1/2027	100,000	96,401	TJX Cos., Inc.		
Costco Wholesale Corp.			2.25%, 9/15/2026	50,000	44,625
2.30%, 5/18/2022	150,000	145,530	Walgreen Co.		
Darden Restaurants, Inc.:			3.10%, 9/15/2022	25,000	24,491
3.85%, 5/1/2027	15,000	14,458	Walgreens Boots Alliance, Inc.:		
4.55%, 2/15/2048	15,000	13,899	3.30%, 11/18/2021	200,000	198,934
Dollar General Corp.:			3.45%, 6/1/2026	250,000	233,040
4.13%, 5/1/2028	70,000	68,613	4.50%, 11/18/2034	25,000	23,618
4.15%, 11/1/2025	25,000	25,022	4.65%, 6/1/2046	25,000	23,066
Dollar Tree, Inc.:			Walmart, Inc.:		
3.70%, 5/15/2023	45,000	44,589	1.75%, 10/9/2019	250,000	247,287
4.00%, 5/15/2025	100,000	97,788	1.90%, 12/15/2020	250,000	244,900
4.20%, 5/15/2028	45,000	43,426	2.35%, 12/15/2022	250,000	241,232
Home Depot, Inc.:			2.65%, 12/15/2024	150,000	143,667
2.00%, 4/1/2021	100,000	97,506	3.30%, 4/22/2024	325,000	323,528
2.13%, 9/15/2026	150,000	133,872	3.63%, 12/15/2047	250,000	233,057
2.63%, 6/1/2022	150,000	147,291	3.70%, 6/26/2028	100,000	100,951
2.80%, 9/14/2027	250,000	229,455	3.95%, 6/28/2038	225,000	225,909
3.00%, 4/1/2026	50,000	47,775	4.05%, 6/29/2048	35,000	35,270
3.75%, 2/15/2024	25,000	25,522			5,992,100
3.90%, 6/15/2047	200,000	191,662	SEMICONDUCTORS — 0.4%		
4.25%, 4/1/2046	35,000	35,341	Analog Devices, Inc.:		
5.95%, 4/1/2041	50,000	61,878	2.85%, 3/12/2020	20,000	19,917
Kohl's Corp.			2.95%, 1/12/2021	50,000	49,622
5.55%, 7/17/2045	20,000	19,425	Applied Materials, Inc.:		
Lowe's Cos., Inc.:			3.90%, 10/1/2025	25,000	25,414
2.50%, 4/15/2026	50,000	45,754	4.35%, 4/1/2047	100,000	99,998
3.10%, 5/3/2027	200,000	189,526	5.10%, 10/1/2035	50,000	55,610
3.38%, 9/15/2025	25,000	24,508			

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
Broadcom Corp./Broadcom			1.85%, 2/6/2020	\$ 250,000	\$ 246,800
Cayman Finance, Ltd.:			2.00%, 11/3/2020	150,000	147,459
2.38%, 1/15/2020	\$ 100,000	\$ 98,684	2.00%, 8/8/2023	50,000	47,183
2.65%, 1/15/2023	200,000	188,606	2.40%, 2/6/2022	300,000	293,544
3.00%, 1/15/2022	100,000	97,254	2.40%, 8/8/2026	200,000	184,896
3.63%, 1/15/2024	350,000	338,786	3.13%, 11/3/2025	50,000	49,072
3.88%, 1/15/2027	350,000	331,527	3.30%, 2/6/2027	280,000	276,032
Intel Corp.:			3.45%, 8/8/2036	50,000	47,994
1.85%, 5/11/2020	200,000	196,654	3.63%, 12/15/2023	25,000	25,525
2.35%, 5/11/2022	50,000	48,604	3.70%, 8/8/2046	200,000	194,042
2.45%, 7/29/2020	100,000	99,334	3.95%, 8/8/2056	75,000	73,674
2.60%, 5/19/2026	225,000	209,943	4.00%, 2/12/2055	75,000	74,812
2.88%, 5/11/2024	200,000	193,760	4.10%, 2/6/2037	250,000	259,827
3.15%, 5/11/2027	200,000	193,838	4.20%, 11/3/2035	65,000	68,525
3.30%, 10/1/2021	25,000	25,199	4.45%, 11/3/2045	25,000	27,100
4.10%, 5/19/2046	20,000	20,045	4.50%, 2/6/2057	250,000	271,127
4.10%, 5/11/2047	200,000	199,658	5.20%, 6/1/2039	50,000	58,842
Lam Research Corp.			Series 30Y, 4.25%, 2/6/2047	150,000	158,851
2.75%, 3/15/2020	25,000	24,849	Oracle Corp.:		
NVIDIA Corp.			1.90%, 9/15/2021	200,000	192,340
3.20%, 9/16/2026	50,000	48,167	2.25%, 10/8/2019	75,000	74,560
QUALCOMM, Inc.:			2.40%, 9/15/2023	200,000	189,750
2.10%, 5/20/2020	15,000	14,855	2.50%, 5/15/2022	50,000	48,674
2.25%, 5/20/2020	150,000	147,622	2.63%, 2/15/2023	235,000	227,590
2.60%, 1/30/2023	200,000	191,072	2.65%, 7/15/2026	45,000	41,538
2.90%, 5/20/2024	200,000	188,924	2.80%, 7/8/2021	250,000	248,505
3.25%, 5/20/2027	50,000	46,609	2.95%, 11/15/2024	200,000	192,778
3.45%, 5/20/2025	50,000	48,153	2.95%, 5/15/2025	10,000	9,546
4.30%, 5/20/2047	50,000	46,624	3.25%, 11/15/2027	50,000	47,878
4.80%, 5/20/2045	25,000	25,010	3.80%, 11/15/2037	180,000	170,235
Texas Instruments, Inc.:			3.85%, 7/15/2036	150,000	143,743
2.90%, 11/3/2027	70,000	66,204	3.90%, 5/15/2035	5,000	4,850
4.15%, 5/15/2048	150,000	152,259	4.00%, 7/15/2046	180,000	169,985
Xilinx, Inc.			4.00%, 11/15/2047	285,000	268,886
2.95%, 6/1/2024	50,000	47,509	4.30%, 7/8/2034	200,000	203,794
		3,540,310	4.38%, 5/15/2055	10,000	9,799
SOFTWARE — 0.8%			salesforce.com, Inc.:		
Activision Blizzard, Inc.:			3.25%, 4/11/2023	25,000	24,862
2.30%, 9/15/2021	250,000	241,620	3.70%, 4/11/2028	25,000	24,801
4.50%, 6/15/2047	150,000	144,745	VMware, Inc.:		
Adobe Systems, Inc.			2.30%, 8/21/2020	150,000	146,678
3.25%, 2/1/2025	25,000	24,519	3.90%, 8/21/2027	150,000	138,795
Autodesk, Inc.					6,224,536
3.50%, 6/15/2027	50,000	46,713	TELECOMMUNICATIONS —		
Electronic Arts, Inc.			1.2%		
3.70%, 3/1/2021	25,000	25,231	America Movil SAB de CV:		
Fidelity National Information			3.13%, 7/16/2022	100,000	98,290
Services, Inc.:			4.38%, 7/16/2042	50,000	48,770
3.00%, 8/15/2026	200,000	184,124	6.13%, 3/30/2040	100,000	117,074
3.63%, 10/15/2020	28,000	28,196	AT&T, Inc.:		
3.88%, 6/5/2024	7,000	6,988	2.45%, 6/30/2020	500,000	492,175
Series 30Y, 4.75%, 5/15/2048	50,000	48,239	3.20%, 3/1/2022	250,000	244,985
Fiserv, Inc.			3.90%, 3/11/2024	25,000	24,676
2.70%, 6/1/2020	100,000	99,014	4.10%, 2/15/2028 (b)	584,000	557,819
Microsoft Corp.:			4.13%, 2/17/2026	350,000	341,750
1.10%, 8/8/2019	100,000	98,405	4.30%, 2/15/2030 (b)	130,000	122,869
1.55%, 8/8/2021	200,000	191,850	4.45%, 4/1/2024	25,000	25,285

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4.50%, 5/15/2035	\$ 300,000	\$ 277,194	2.50%, 9/26/2022	\$ 50,000	\$ 47,799
4.55%, 3/9/2049	208,000	179,668	2.95%, 2/19/2023	125,000	120,680
4.75%, 5/15/2046	30,000	26,764	3.75%, 1/16/2024	170,000	168,470
4.80%, 6/15/2044	50,000	45,277	4.13%, 5/30/2025	50,000	49,823
5.15%, 11/15/2046 (b)	50,000	47,187	4.38%, 5/30/2028	55,000	54,344
5.25%, 3/1/2037	400,000	394,292	4.38%, 2/19/2043	75,000	67,312
5.45%, 3/1/2047	250,000	244,995	5.00%, 5/30/2038	190,000	187,692
5.65%, 2/15/2047	150,000	151,446	5.25%, 5/30/2048	75,000	74,674
Cisco Systems, Inc.:					
1.40%, 9/20/2019	200,000	196,972			9,758,619
1.85%, 9/20/2021	200,000	192,596	TEXTILES — 0.0% (a)		
2.20%, 2/28/2021	100,000	98,051	Cintas Corp. No. 2		
2.45%, 6/15/2020	300,000	298,143	3.70%, 4/1/2027	150,000	147,189
3.00%, 6/15/2022	25,000	24,917	TOYS/GAMES/HOBBIES —		
3.50%, 6/15/2025	25,000	25,163	0.0% (a)		
3.63%, 3/4/2024	25,000	25,280	Hasbro, Inc.		
5.50%, 1/15/2040	300,000	356,439	3.50%, 9/15/2027	30,000	27,808
Deutsche Telekom International			TRANSPORTATION — 0.5%		
Finance B.V.			Burlington Northern Santa		
6.00%, 7/8/2019	100,000	102,988	Fe LLC:		
Motorola Solutions, Inc.:			3.40%, 9/1/2024	100,000	98,891
4.00%, 9/1/2024	25,000	24,423	3.75%, 4/1/2024	25,000	25,316
4.60%, 2/23/2028	75,000	74,557	3.90%, 8/1/2046	100,000	94,412
Orange SA:			4.05%, 6/15/2048	155,000	149,790
1.63%, 11/3/2019	150,000	147,312	4.13%, 6/15/2047	150,000	147,082
5.38%, 7/8/2019	100,000	102,463	4.45%, 3/15/2043	50,000	51,053
5.50%, 2/6/2044	50,000	55,468	4.55%, 9/1/2044	50,000	51,895
Rogers Communications, Inc.:			4.90%, 4/1/2044	125,000	135,481
3.00%, 3/15/2023	30,000	29,284	Canadian National Railway Co.:		
4.30%, 2/15/2048	40,000	38,212	2.75%, 3/1/2026	100,000	94,476
5.00%, 3/15/2044	50,000	51,981	2.95%, 11/21/2024	50,000	48,660
Telefonica Emisiones SAU:			3.20%, 8/2/2046	25,000	21,612
4.67%, 3/6/2038	150,000	141,654	3.65%, 2/3/2048	50,000	46,637
5.21%, 3/8/2047	300,000	288,939	Canadian Pacific Railway Co.:		
7.05%, 6/20/2036	25,000	30,196	4.00%, 6/1/2028	100,000	101,074
Telefonica Europe B.V.			4.80%, 9/15/2035	30,000	32,105
8.25%, 9/15/2030	25,000	32,482	CSX Corp.:		
Telefonos de Mexico SAB de CV			3.25%, 6/1/2027	50,000	47,021
5.50%, 11/15/2019	100,000	103,084	3.40%, 8/1/2024	25,000	24,591
TELUS Corp.			3.80%, 3/1/2028	50,000	48,810
4.60%, 11/16/2048	150,000	147,157	3.80%, 11/1/2046	100,000	88,750
Verizon Communications, Inc.:			4.10%, 3/15/2044	75,000	70,153
2.63%, 8/15/2026	50,000	44,504	4.30%, 3/1/2048	50,000	47,662
3.38%, 2/15/2025	250,000	239,827	4.65%, 3/1/2068	50,000	46,545
3.50%, 11/1/2024	50,000	47,962	FedEx Corp.:		
4.27%, 1/15/2036	28,000	25,835	3.40%, 2/15/2028	50,000	47,562
4.33%, 9/21/2028 (b)	835,000	829,030	3.90%, 2/1/2035	200,000	186,836
4.40%, 11/1/2034	250,000	235,650	4.00%, 1/15/2024	25,000	25,464
4.50%, 8/10/2033	250,000	242,070	4.05%, 2/15/2048	50,000	45,035
4.52%, 9/15/2048	25,000	22,829	4.55%, 4/1/2046	100,000	96,742
4.67%, 3/15/2055	250,000	221,730	4.75%, 11/15/2045	25,000	24,947
4.81%, 3/15/2039	100,000	96,866	Kansas City Southern		
4.86%, 8/21/2046	250,000	234,102	4.70%, 5/1/2048	50,000	48,481
5.01%, 4/15/2049	203,000	197,673	Norfolk Southern Corp.:		
5.25%, 3/16/2037	150,000	154,170	2.90%, 6/15/2026	150,000	140,259
5.50%, 3/16/2047	350,000	367,300	3.00%, 4/1/2022	25,000	24,709
Vodafone Group PLC:			3.15%, 6/1/2027	50,000	46,962

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3.94%, 11/1/2047	\$ 265,000	\$ 245,152	Ford Credit Auto Owner Trust		
4.45%, 6/15/2045	19,000	19,028	2016-C		
Ryder System, Inc.:			Series 2016-C, Class A4, 1.40%,	\$ 200,000	\$ 194,027
Series MTN, 2.45%, 9/3/2019 . .	25,000	24,841	2/15/2022		
Series MTN, 2.80%, 3/1/2022 . .	100,000	97,596	Ford Credit Floorplan Master		
Series MTN, 3.45%,			Owner Trust A		
11/15/2021	100,000	99,888	Series 2017-2, Class A1, 2.16%,		
Union Pacific Corp.:			9/15/2022	150,000	147,237
2.75%, 3/1/2026	50,000	46,499	Honda Auto Receivables Owner		
3.20%, 6/8/2021	35,000	35,078	Trust		
3.50%, 6/8/2023	50,000	50,064	Series 2018-1I, Class A3,		
3.80%, 10/1/2051	52,000	45,812	2.60%, 2/15/2022	225,000	223,784
3.95%, 9/10/2028	30,000	30,169	Nissan Auto Lease Trust 2017-B		
4.05%, 3/1/2046	175,000	165,648	Series 2017-B, Class A3, 2.05%,		
4.10%, 9/15/2067	15,000	13,162	9/15/2020	300,000	297,072
4.38%, 9/10/2038	110,000	111,512	Santander Drive Auto Receivables		
4.50%, 9/10/2048	130,000	132,548	Trust:		
United Parcel Service, Inc.:			Series 2018-2, Class B, 3.03%,		
2.05%, 4/1/2021	150,000	146,415	9/15/2022	60,000	59,632
2.35%, 5/16/2022	50,000	48,599	Series 2018-1, Class D, 3.32%,		
2.40%, 11/15/2026	30,000	27,339	3/15/2024	85,000	83,560
2.45%, 10/1/2022	125,000	121,046	Toyota Auto Receivables 2016-B		
2.50%, 4/1/2023	150,000	144,877	Owner Trust		
3.05%, 11/15/2027	200,000	190,618	Series 2016-B, Class A4, 1.52%,		
3.75%, 11/15/2047	175,000	160,977	8/16/2021	300,000	295,079
			Toyota Auto Receivables 2017-B		
			Owner Trust		
		4,115,881	Series 2017-B, Class A3, 1.76%,		
TRUCKING & LEASING —			7/15/2021	200,000	197,477
0.0% (a)					
GATX Corp.:					1,989,757
3.85%, 3/30/2027	50,000	47,809	CREDIT CARD — 0.3%		
4.55%, 11/7/2028	50,000	49,756	American Express Credit Account		
		97,565	Master Trust		
			Series 2017-7, Class A, 2.35%,		
WATER — 0.0% (a)			5/15/2025	300,000	291,371
American Water Capital Corp.:			BA Credit Card Trust		
2.95%, 9/1/2027	121,000	113,717	Series 2018-A2, Class A2,		
3.40%, 3/1/2025	25,000	24,663	3.00%, 9/15/2023	300,000	300,043
3.75%, 9/1/2047	100,000	92,228	Capital One Multi-Asset Execution		
4.30%, 12/1/2042	25,000	25,244	Trust:		
		255,852	Series 2016-A5, Class A5,		
TOTAL CORPORATE BONDS			1.66%, 6/17/2024	200,000	191,776
& NOTES			Series 2017-A4, Class A4,		
(Cost \$216,492,477)		207,695,391	1.99%, 7/17/2023	300,000	293,940
ASSET-BACKED SECURITIES			Chase Issuance Trust		
— 0.6%			Series 2016-A5, Class A5,		
AUTOMOBILE — 0.3%			1.27%, 7/15/2021	300,000	295,610
Ally Master Owner Trust			Citibank Credit Card Issuance		
Series 2018-1, Class A2, 2.70%,			Trust:		
1/17/2023	100,000	99,042	Series 2016-A1, Class A1,		
AmeriCredit Automobile			1.75%, 11/19/2021	300,000	295,587
Receivables Trust 2017-2			Series 2017-A3, Class A3,		
Series 2017-2, Class B, 2.40%,			1.92%, 4/7/2022	300,000	294,871
5/18/2022	200,000	196,655	Series 2014-A1, Class A1,		
CarMax Auto Owner Trust 2017-2			2.88%, 1/23/2023	100,000	99,745
Series 2017-2, Class B, 2.41%,					
12/15/2022	200,000	196,192			

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Discover Card Execution Note Trust Series 2015-A2, Class A, 1.90%, 10/17/2022	\$ 300,000	\$ 294,741	2.75%, 08/25/2021	\$ 50,000	\$ 49,644
Synchrony Credit Card Master Note Trust Series 2016-2, Class A, 2.21%, 5/15/2024	400,000	389,913	2.75%, 04/12/2027	200,000	192,424
		2,747,597	Series QO, 2.88%, 10/16/2024	200,000	197,014
TOTAL ASSET-BACKED SECURITIES (Cost \$4,803,868)		4,737,354			4,022,933
FOREIGN GOVERNMENT OBLIGATIONS — 3.9%			CHILE — 0.1%		
AUSTRIA — 0.1%			Chile Government International Bond:		
Oesterreichische Kontrollbank AG:			3.13%, 01/21/2026	50,000	47,951
1.75%, 01/24/2020	200,000	197,250	3.24%, 02/06/2028	200,000	191,476
1.88%, 01/20/2021	100,000	97,722	3.86%, 06/21/2047	300,000	285,696
Series GMTN, 2.88%, 03/13/2023	100,000	99,604			525,123
		394,576	COLOMBIA — 0.1%		
CANADA — 0.5%			Colombia Government International Bond:		
Canada Government International Bond			3.88%, 04/25/2027	200,000	194,050
2.00%, 11/15/2022	275,000	265,966	4.00%, 02/26/2024	275,000	274,717
Export Development Canada:			4.50%, 01/28/2026	250,000	254,880
1.00%, 09/13/2019	150,000	147,276	5.00%, 06/15/2045	200,000	196,148
1.38%, 10/21/2021	50,000	47,708	5.63%, 02/26/2044	200,000	212,326
1.50%, 05/26/2021	50,000	48,192			1,132,121
2.00%, 05/17/2022	50,000	48,373	GERMANY — 0.6%		
2.50%, 01/24/2023	200,000	196,564	FMS Wertmanagement		
Province of Alberta Canada:			Series MTN, 1.00%, 8/16/2019	200,000	196,544
1.90%, 12/06/2019	50,000	49,442	FMS Wertmanagement AoeR		
2.20%, 07/26/2022	50,000	48,329	1.75%, 1/24/2020	200,000	197,220
3.30%, 03/15/2028	150,000	149,597	Kreditanstalt fuer Wiederaufbau:		
Province of British Columbia Canada:			Zero Coupon, 06/29/2037	100,000	55,531
2.25%, 06/02/2026	150,000	140,135	1.00%, 07/15/2019	100,000	98,466
2.65%, 09/22/2021	50,000	49,566	1.25%, 09/30/2019	200,000	196,798
Province of Manitoba Canada			1.50%, 09/09/2019	250,000	246,925
2.13%, 6/22/2026	250,000	228,987	1.50%, 06/15/2021	700,000	674,394
Province of New Brunswick Canada:			1.63%, 05/29/2020	250,000	245,070
3.63%, 2/24/2028	50,000	50,923	1.75%, 03/31/2020	500,000	492,110
Province of Ontario Canada:			1.88%, 12/15/2020	350,000	342,751
1.88%, 05/21/2020	250,000	245,662	2.00%, 05/02/2025	100,000	93,828
2.20%, 10/03/2022	250,000	240,895	2.13%, 03/07/2022	250,000	243,547
2.40%, 02/08/2022	350,000	341,820	2.13%, 06/15/2022	250,000	243,022
2.50%, 09/10/2021	25,000	24,596	2.13%, 01/17/2023	100,000	96,662
2.50%, 04/27/2026	350,000	331,971	2.25%, 11/05/2019	500,000	497,680
2.55%, 02/12/2021	200,000	198,014	2.38%, 12/29/2022	250,000	244,435
4.40%, 04/14/2020	50,000	51,381	2.50%, 11/20/2024	300,000	291,363
Province of Quebec Canada:			2.63%, 04/12/2021	300,000	298,635
2.38%, 01/31/2022	200,000	195,652	2.63%, 01/25/2022	50,000	49,599
2.50%, 04/20/2026	250,000	237,752	2.88%, 04/03/2028	240,000	237,346
2.63%, 02/13/2023	250,000	245,050	Landwirtschaftliche Rentenbank:		
			Series 36, 2.00%, 12/06/2021	150,000	145,844
			Series 37, 2.50%, 11/15/2027	50,000	47,836
					5,235,606
			HUNGARY — 0.1%		
			Hungary Government International Bond:		
			5.38%, 03/25/2024	350,000	372,732
			6.38%, 03/29/2021	150,000	160,383
					533,115

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INDONESIA — 0.0% (a)			PERU — 0.0% (a)		
Indonesia Government International Bond			Peruvian Government International Bond:		
2.95%, 1/11/2023	\$ 275,000	\$ 261,151	4.13%, 08/25/2027	\$ 150,000	\$ 153,804
ISRAEL — 0.0% (a)			5.63%, 11/18/2050	150,000	174,644
Israel Government International Bond:			6.55%, 03/14/2037	25,000	31,242
2.88%, 03/16/2026	100,000	95,066			359,690
3.25%, 01/17/2028	100,000	96,688	PHILIPPINES — 0.1%		
4.00%, 06/30/2022	50,000	51,357	Philippine Government International Bond:		
4.13%, 01/17/2048	100,000	94,396	3.70%, 03/01/2041	200,000	184,232
		337,507	3.70%, 02/02/2042	100,000	91,910
ITALY — 0.0% (a)			3.95%, 01/20/2040	200,000	191,862
Republic of Italy Government International Bond			4.00%, 01/15/2021	100,000	101,122
5.38%, 6/15/2033	50,000	53,944	4.20%, 01/21/2024	300,000	305,982
JAPAN — 0.2%			5.00%, 01/13/2037	150,000	160,315
Japan Bank for International Cooperation:			7.75%, 01/14/2031	100,000	131,609
1.50%, 07/21/2021	25,000	23,857			1,167,032
2.13%, 07/21/2020	200,000	196,844	POLAND — 0.1%		
2.25%, 02/24/2020	250,000	247,460	Poland Government International Bond:		
2.50%, 06/01/2022	200,000	195,020	3.00%, 03/17/2023	50,000	48,853
2.75%, 11/16/2027	200,000	191,652	4.00%, 01/22/2024	150,000	152,416
2.88%, 07/21/2027	100,000	96,937	5.00%, 03/23/2022	50,000	52,732
Series DTC, 1.88%, 04/20/2021.	225,000	218,106	Republic of Poland Government International Bond		
Series DTC, 2.38%, 04/20/2026.	200,000	188,174	3.25%, 4/6/2026	175,000	169,015
		1,358,050			423,016
MEXICO — 0.2%			SOUTH KOREA — 0.1%		
Mexico Government International Bond:			Export-Import Bank of Korea:		
3.63%, 03/15/2022	100,000	99,755	2.13%, 02/11/2021	100,000	96,533
3.75%, 01/11/2028	100,000	94,475	2.38%, 04/21/2027	25,000	22,189
4.00%, 10/02/2023	80,000	80,324	3.00%, 11/01/2022	250,000	243,382
4.13%, 01/21/2026	125,000	123,986	3.25%, 11/10/2025	150,000	144,135
4.15%, 03/28/2027	400,000	393,412	5.13%, 06/29/2020	100,000	103,377
4.60%, 02/10/2048	400,000	367,896	Korea Development Bank:		
5.55%, 01/21/2045	300,000	313,968	2.50%, 01/13/2021	100,000	97,673
6.05%, 01/11/2040	30,000	33,011	2.75%, 03/19/2023	200,000	191,940
Series GMTN, 3.50%, 01/21/2021	200,000	199,830	3.00%, 01/13/2026	100,000	94,692
Series MTN, 4.75%, 03/08/2044	100,000	93,979			993,921
		1,800,636	SUPRANATIONAL — 1.5%		
PANAMA — 0.1%			African Development Bank:		
Panama Government International Bond:			Series GDIC, 1.88%, 03/16/2020	200,000	197,374
3.75%, 03/16/2025	150,000	148,593	Series GDIF, 1.25%, 07/26/2021	25,000	23,847
3.88%, 03/17/2028	200,000	196,832	Series GDIF, 2.63%, 03/22/2021	100,000	99,579
4.50%, 05/15/2047	50,000	48,738	Asian Development Bank:		
6.70%, 01/26/2036	50,000	61,118	Series GMTN, 1.63%, 05/05/2020	250,000	245,327
		455,281	Series GMTN, 1.63%, 03/16/2021	150,000	145,529
			Series GMTN, 1.75%, 01/10/2020	250,000	246,777

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Series GMTN, 1.75%, 06/08/2021	\$ 100,000	\$ 97,053	Series GMTN, 2.38%, 05/13/2021	\$ 250,000	\$ 247,027
Series GMTN, 1.75%, 09/13/2022	250,000	238,933	Inter-American Development Bank:		
Series GMTN, 2.00%, 02/16/2022	150,000	145,611	1.88%, 03/15/2021	250,000	244,305
Series GMTN, 2.00%, 04/24/2026	100,000	93,061	2.13%, 11/09/2020	25,000	24,662
Series GMTN, 2.13%, 11/24/2021	75,000	73,288	2.38%, 07/07/2027	100,000	95,034
Series GMTN, 2.25%, 01/20/2021	300,000	296,340	2.50%, 01/18/2023	100,000	98,362
Series GMTN, 2.38%, 08/10/2027	50,000	47,501	3.00%, 02/21/2024	100,000	100,262
Series GMTN, 2.50%, 11/02/2027	100,000	95,851	4.38%, 01/24/2044	75,000	89,879
Series GMTN, 2.63%, 01/12/2027	50,000	48,552	Series GDP, 1.25%, 10/15/2019 .	100,000	98,357
Series GMTN, 2.75%, 03/17/2023	85,000	84,465	Series GMTN, 1.63%, 05/12/2020	200,000	196,270
Corp. Andina de Fomento:			Series GMTN, 1.75%, 09/14/2022	350,000	334,572
2.13%, 09/27/2021	50,000	48,117	Series GMTN, 1.88%, 06/16/2020	135,000	132,952
2.20%, 07/18/2020	250,000	245,392	Series GMTN, 2.13%, 01/18/2022	350,000	341,414
2.75%, 01/06/2023	100,000	96,943	Series GMTN, 2.63%, 04/19/2021	190,000	189,308
Council Of Europe Development Bank:			International Bank for Reconstruction & Development:		
1.63%, 03/16/2021	50,000	48,466	2.00%, 01/26/2022	300,000	291,450
1.88%, 01/27/2020	100,000	98,805	2.13%, 11/01/2020	25,000	24,680
2.63%, 02/13/2023	60,000	59,202	Series GDIF, 1.13%, 11/27/2019	50,000	49,003
European Bank for Reconstruction & Development:			Series GDIF, 1.25%, 07/26/2019	350,000	345,499
Series GMTN, 1.13%, 08/24/2020	100,000	96,726	Series GDIF, 1.38%, 05/24/2021	275,000	264,517
Series GMTN, 1.63%, 05/05/2020	250,000	245,317	Series GDIF, 1.38%, 09/20/2021	300,000	287,193
Series GMTN, 1.88%, 02/23/2022	75,000	72,421	Series GDIF, 1.63%, 09/04/2020	250,000	244,522
Series GMTN, 2.00%, 02/01/2021	250,000	245,195	Series GDIF, 1.88%, 04/21/2020	200,000	197,320
Series GMTN, 2.75%, 04/26/2021	150,000	149,817	Series GDIF, 2.13%, 12/13/2021	400,000	391,068
European Investment Bank:			Series GDIF, 2.50%, 11/25/2024	300,000	292,221
1.25%, 12/16/2019	375,000	367,789	Series GDIF, 2.50%, 07/29/2025	200,000	194,158
1.63%, 08/14/2020	250,000	244,515	Series GDIF, 2.50%, 11/22/2027	250,000	239,728
1.63%, 06/15/2021	150,000	144,930	Series GMTN, 0.88%, 08/15/2019	50,000	49,106
1.75%, 05/15/2020	400,000	393,292	Series GMTN, 4.75%, 02/15/2035	25,000	30,565
1.88%, 02/10/2025	100,000	93,254	International Finance Corp.:		
2.00%, 03/15/2021	225,000	220,365	1.75%, 09/16/2019	25,000	24,766
2.00%, 12/15/2022	250,000	240,588	Series GMTN, 1.13%, 07/20/2021	125,000	118,966
2.13%, 10/15/2021	50,000	48,860	Series GMTN, 2.13%, 04/07/2026	100,000	94,090
2.13%, 04/13/2026	100,000	93,803	Series GMTN, 2.25%, 01/25/2021	300,000	296,445
2.25%, 03/15/2022	250,000	244,442	Nordic Investment Bank:		
2.38%, 06/15/2022	350,000	343,220			
2.38%, 05/24/2027	100,000	94,913			
2.50%, 04/15/2021	50,000	49,593			
2.50%, 03/15/2023	145,000	142,248			
2.50%, 10/15/2024	25,000	24,332			
Series DIP, 1.38%, 09/15/2021 .	200,000	191,050			

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Security Description	Principal Amount	Value	Security Description	Principal Amount	Value
2.13%, 02/01/2022	\$ 200,000	\$ 194,898	2.50%, 5/1/2031	\$ 170,285	\$ 165,596
2.25%, 02/01/2021	300,000	296,202	2.50%, 6/1/2031	309,626	301,100
		12,641,484	2.50%, 10/1/2031	284,465	276,632
SWEDEN — 0.0% (a)			2.50%, 12/1/2031	328,719	319,667
Svensk Exportkredit AB:			2.50%, 12/1/2032	1,447,262	1,406,431
2.00%, 08/30/2022	200,000	192,526	2.50%, 2/1/2033	1,729,067	1,680,286
Series MTN, 1.13%, 08/28/2019	150,000	147,479	2.75%, 1/30/2023	150,000	148,165
		340,005	3.00%, 12/1/2030	134,505	133,954
UNITED STATES — 0.0% (a)			3.00%, 5/1/2031	106,909	106,470
Iraq Government AID Bond			3.00%, 12/1/2031	525,338	523,184
2.15%, 1/18/2022	200,000	195,282	3.00% 2/1/2032	2,121,405	2,112,706
URUGUAY — 0.1%			3.00%, 5/1/2032	846,493	841,216
Uruguay Government International Bond:			3.00%, 7/1/2032	263,270	261,629
4.38%, 10/27/2027	225,000	227,709	3.00%, 1/1/2033	1,092,661	1,085,850
5.10%, 06/18/2050	175,000	172,246	3.00%, 5/1/2035	73,817	72,816
		399,955	3.00%, 6/1/2036	323,921	319,060
TOTAL FOREIGN GOVERNMENT OBLIGATIONS		32,630,428	3.00%, 2/1/2038	1,274,111	1,250,911
(Cost \$33,562,196)			3.00%, 6/1/2045	112,149	109,046
U.S. GOVERNMENT AGENCY OBLIGATIONS — 29.8%			3.00% 8/1/2045	619,150	603,774
Federal Farm Credit Banks:			3.00%, 4/1/2046	502,712	487,138
1.55%, 1/10/2020	300,000	295,380	3.00%, 6/1/2046	169,303	164,058
3.50%, 12/20/2023	50,000	51,485	3.00%, 8/1/2046	864,169	837,397
1.50%, 12/19/2019	50,000	49,235	3.00%, 9/1/2046	283,028	274,260
Federal Home Loan Bank:			3.00%, 10/1/2046	483,100	468,134
1.13%, 7/14/2021	400,000	382,268	3.00% 11/1/2046	1,541,408	1,493,655
1.38%, 11/15/2019	750,000	738,832	3.00% 12/1/2046	1,334,732	1,293,381
1.38%, 2/18/2021	100,000	96,804	3.00%, 1/1/2047	998,204	967,279
1.50%, 10/21/2019	350,000	345,576	3.00% 2/1/2047	1,856,769	1,799,246
1.88%, 11/29/2021	700,000	680,834	3.00%, 11/1/2047	971,590	940,962
2.15%, 9/26/2022	50,000	48,386	3.00%, 1/1/2048	1,516,404	1,468,601
2.38%, 3/30/2020	500,000	498,495	3.00%, 2/1/2048	1,954,600	1,892,984
2.88%, 9/13/2024	50,000	49,817	3.50%, 4/1/2032	489,431	495,624
5.50%, 7/15/2036	135,000	176,591	3.50%, 11/1/2034	316,960	319,713
1.38%, 9/28/2020	500,000	486,515	3.50%, 3/1/2037	434,445	436,564
2.13%, 2/11/2020	250,000	248,065	3.50%, 4/1/2042	348,935	350,351
2.25%, 6/11/2021	75,000	74,057	3.50%, 8/1/2043	732,666	734,424
2.30%, 7/19/2022	100,000	97,502	3.50%, 11/1/2044	62,415	62,312
Federal Home Loan Mortgage Corp.:			3.50%, 1/1/2045	81,235	81,101
0.88%, 7/19/2019	50,000	49,198	3.50% 7/1/2045	139,343	139,076
1.25%, 8/1/2019	100,000	98,737	3.50%, 10/1/2045	82,688	82,530
1.25%, 10/2/2019	75,000	73,855	3.50% 12/1/2045	938,285	936,488
1.38%, 8/15/2019	500,000	494,135	3.50%, 1/1/2046	121,551	121,318
1.50%, 1/17/2020	325,000	319,732	3.50%, 3/1/2046	253,074	252,366
1.63%, 10/25/2019	50,000	49,436	3.50%, 4/1/2046	372,389	371,348
1.63%, 9/29/2020	500,000	489,070	3.50%, 6/1/2046	429,751	428,549
2.38%, 2/16/2021	250,000	247,880	3.50%, 8/1/2046	4,526,135	4,517,470
2.38%, 1/13/2022	325,000	320,915	3.50%, 12/1/2046	1,268,266	1,264,721
2.50%, 10/1/2029	52,424	51,286	3.50%, 2/1/2047	875,710	873,262
2.50%, 1/1/2031	104,012	101,576	3.50%, 3/1/2047	885,558	881,410
			3.50%, 4/1/2047	579,321	576,607
			3.50%, 6/1/2047	615,950	613,065
			3.50% 10/1/2047	935,401	931,020
			3.50%, 11/1/2047	240,473	239,347
			3.50%, 12/1/2047	479,189	476,944
			3.50%, 1/1/2048	2,436,398	2,424,985
			3.50%, 2/1/2048	3,077,369	3,062,952
			4.00%, 4/1/2025	37,232	38,183

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
4.00%, 4/1/2042	\$ 46,238	\$ 47,535	Federal National Mortgage Association:		
4.00%, 6/1/2042	119,798	123,118	1.00%, 10/24/2019	\$ 200,000	\$ 196,192
4.00%, 7/1/2042	2,290,137	2,354,351	1.25%, 5/6/2021	275,000	264,668
4.00%, 12/1/2044	57,436	58,884	1.38%, 10/7/2021	325,000	311,516
4.00%, 4/1/2045	48,445	49,558	1.50%, 6/22/2020	100,000	97,949
4.00%, 10/1/2045	115,886	118,549	1.50%, 7/30/2020	500,000	488,825
4.00%, 12/1/2045	190,042	194,409	1.75%, 9/12/2019	75,000	74,374
4.00%, 1/1/2046	786,111	804,172	1.88%, 4/5/2022	500,000	484,430
4.00%, 2/1/2046	297,838	304,681	1.88%, 9/24/2026	500,000	455,865
4.00%, 7/1/2046	1,259,374	1,286,133	2.00%, 1/5/2022	150,000	146,235
4.00%, 1/1/2047	809,655	826,559	2.00%, 10/5/2022	250,000	242,182
4.00%, 2/1/2047	405,877	414,351	2.00%, 11/1/2031	168,849	160,008
4.00%, 6/1/2047	878,362	895,913	2.13%, 4/24/2026	200,000	187,698
4.00%, 9/1/2047	1,004,373	1,024,442	2.50%, 3/1/2029	303,215	298,231
4.00%, 11/1/2047	756,817	771,939	2.50%, 2/1/2031	162,494	158,802
4.00%, 1/1/2048	1,992,947	2,032,768	2.50%, 10/1/2031	271,266	264,009
4.50%, 5/1/2042	1,043,052	1,095,463	2.50%, 12/1/2031	479,879	467,041
4.50%, 5/1/2044	164,350	172,515	2.50%, 1/1/2032	161,315	156,999
4.50%, 12/1/2045	677,290	710,937	2.50%, 4/1/2032	1,650,434	1,606,280
4.50%, 9/1/2046	518,551	544,162	2.50%, 10/1/2032	686,296	667,531
4.50%, 4/1/2047	468,806	488,506	2.50%, 12/1/2032	1,408,397	1,369,888
4.50%, 10/1/2047	631,636	658,179	2.50%, 1/1/2033	763,678	742,797
4.50%, 12/1/2047	279,470	291,214	2.63%, 9/6/2024	250,000	246,077
5.00%, 7/1/2041	194,719	207,948	3.00%, 10/1/2028	107,039	107,174
5.50%, 8/1/2038	593,296	637,605	3.00%, 8/1/2029	53,597	53,588
6.00%, 7/1/2040	215,375	235,384	3.00%, 5/1/2030	338,660	339,281
6.25%, 7/15/2032	460,000	615,710	3.00%, 6/1/2030	68,303	68,093
Series GMTN, 1.88%, 11/17/2020	300,000	294,399	3.00%, 9/1/2030	58,031	57,852
Series K005, Class A2, 4.32%, 11/25/2019	200,000	202,302	3.00%, 11/1/2030	117,556	117,193
Series K025, Class A2, 2.68%, 10/25/2022	125,000	122,934	3.00%, 12/1/2030	87,227	86,958
Series K028, Class A2, 3.11%, 2/25/2023	100,000	100,131	3.00%, 4/1/2031	318,392	317,400
Series K039, Class A2, 3.30%, 7/25/2024	400,000	403,320	3.00%, 12/1/2031	468,444	466,984
Series K040, Class A2, 3.24%, 9/25/2024	575,000	575,561	3.00%, 2/1/2032	1,907,593	1,901,644
Series K049, Class A2, 3.01%, 7/25/2025	200,000	196,591	3.00%, 5/1/2032	768,231	764,249
Series K054, Class A2, 2.75%, 1/25/2026	500,000	481,937	3.00%, 8/1/2032	266,329	264,949
Series K062, Class A2, 3.41%, 12/25/2026	400,000	400,330	3.00%, 10/1/2032	457,975	455,602
Series K716, Class A2, 3.13%, 6/25/2021	250,000	250,303	3.00%, 3/1/2033	1,434,644	1,427,209
Series K718, Class A2, 2.79%, 1/25/2022	500,000	494,893	3.00%, 6/1/2036	98,226	96,812
Series K724, Class A2, 3.06%, 11/25/2023 (c)	500,000	497,039	3.00%, 8/1/2036	491,950	484,866
Series K730, Class A2, 3.59%, 1/25/2025	250,000	254,872	3.00%, 10/1/2036	254,491	250,827
TBA, 3.50%, 7/1/2033 (e)	2,200,000	2,223,547	3.00%, 12/1/2036	440,245	433,906
TBA, 4.50%, 7/1/2048 (e)	600,000	624,469	3.00%, 6/1/2043	325,243	317,914
TBA, 1.25%, 7/26/2019	250,000	246,747	3.00%, 7/1/2043	96,145	93,959
TBA, 1.70%, 9/29/2020	100,000	97,705	3.00%, 2/1/2044	824,382	805,643
TBA, 1.75%, 6/29/2020	50,000	49,137	3.00%, 1/1/2045	1,376,649	1,345,357
			3.00%, 5/1/2045	1,134,476	1,108,688
			3.00%, 9/1/2045	95,175	92,601
			3.00%, 11/1/2045	740,187	720,168
			3.00%, 12/1/2045	131,113	127,567
			3.00%, 5/1/2046	928,161	899,982
			3.00%, 7/1/2046	1,068,605	1,036,162
			3.00%, 10/1/2046	266,066	257,988
			3.00%, 11/1/2046	1,334,923	1,294,395
			3.00%, 12/1/2046	1,064,340	1,032,027
			3.00%, 1/1/2047	2,918,710	2,830,098
			3.00%, 2/1/2047	915,179	887,395

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3.00%, 5/1/2047	\$ 920,946	\$ 892,470	4.00%, 7/1/2045	\$ 71,996	\$ 73,667
3.00%, 11/1/2047	683,529	662,394	4.00% 9/1/2045	303,592	310,639
3.00%, 2/1/2048	5,118,763	4,964,788	4.00% 12/1/2045	143,541	146,873
3.50%, 11/1/2025	48,992	49,704	4.00%, 4/1/2046	350,761	358,148
3.50%, 1/1/2027	55,790	56,600	4.00%, 7/1/2046	457,372	467,004
3.50%, 5/1/2029	61,060	61,917	4.00%, 11/1/2046	766,851	783,000
3.50%, 10/1/2029	49,270	49,963	4.00%, 12/1/2046	803,811	820,738
3.50%, 2/1/2031	603,024	612,107	4.00%, 4/1/2047	880,287	898,017
3.50%, 3/1/2032	433,439	439,191	4.00%, 7/1/2047	978,143	997,844
3.50%, 4/1/2032	620,466	628,699	4.00%, 8/1/2047	844,479	861,488
3.50%, 2/1/2033	1,204,509	1,220,493	4.00%, 9/1/2047	807,540	823,804
3.50%, 12/1/2035	66,065	66,707	4.00%, 12/1/2047	1,052,505	1,073,703
3.50%, 1/1/2037	424,791	428,751	4.00%, 2/1/2048	2,432,431	2,481,423
3.50%, 2/1/2037	650,974	657,042	4.50%, 5/1/2020	3,279	3,303
3.50%, 7/1/2037	363,322	365,300	4.50%, 12/1/2040	184,930	194,416
3.50%, 4/1/2038	789,903	794,114	4.50%, 1/1/2042	86,354	90,692
3.50%, 2/1/2041	136,946	137,580	4.50% 9/1/2043	166,552	175,058
3.50%, 10/1/2044	50,861	50,806	4.50%, 11/1/2043	97,469	102,370
3.50% 1/1/2045	145,251	145,093	4.50%, 5/1/2044	339,130	356,185
3.50%, 2/1/2045	4,634,861	4,651,350	4.50%, 6/1/2044	98,275	103,217
3.50%, 5/1/2045	61,707	61,624	4.50%, 2/1/2046	331,841	348,861
3.50% 8/1/2045	202,188	201,917	4.50%, 3/1/2046	1,126,774	1,183,438
3.50%, 11/1/2045	82,320	82,210	4.50%, 7/1/2046	413,140	430,727
3.50% 12/1/2045	1,026,329	1,024,951	4.50%, 11/1/2047	1,351,810	1,409,100
3.50%, 1/1/2046	779,047	778,002	4.50%, 4/1/2048	738,786	769,869
3.50% 2/1/2046	889,115	887,922	5.00%, 1/1/2039	710,006	758,194
3.50% 4/1/2046	604,320	602,942	5.00%, 6/1/2040	353,276	377,176
3.50% 5/1/2046	942,794	940,643	5.00%, 7/1/2041	61,284	65,430
3.50%, 6/1/2046	253,082	252,505	5.00%, 5/1/2042	67,309	71,862
3.50%, 7/1/2046	565,519	564,229	5.00%, 11/1/2044	898,077	956,451
3.50%, 1/1/2047	825,203	823,320	5.00%, 1/1/2045	72,083	76,486
3.50%, 2/1/2047	832,311	830,412	5.50%, 2/1/2037	37,362	40,240
3.50%, 3/1/2047	880,542	878,533	5.50%, 4/1/2038	177,134	190,774
3.50%, 4/1/2047	1,781,011	1,773,668	5.50%, 9/1/2040	53,489	58,507
3.50%, 5/1/2047	664,542	663,026	5.50%, 9/1/2041	85,900	92,514
3.50%, 6/1/2047	908,573	904,828	5.50% 5/1/2044	1,005,042	1,089,935
3.50%, 7/1/2047	1,440,055	1,444,321	5.63%, 7/15/2037	80,000	107,021
3.50%, 9/1/2047	759,224	756,094	6.63%, 11/15/2030	365,000	490,286
3.50%, 10/1/2047	903,296	899,572	7.25%, 5/15/2030	75,000	104,822
3.50%, 11/1/2047	191,903	191,112	Series 2011-M5, Class A2, 2.94%, 7/25/2021	129,373	128,784
3.50%, 12/1/2047	1,352,656	1,347,079	Series 2013-M12, Class APT, 2.47%, 3/25/2023 (c)	35,483	34,492
3.50%, 1/1/2048	388,929	387,325	Series 2013-M3, Class A2, 2.51%, 11/25/2022 (c)	150,000	145,905
3.50% 2/1/2048	4,211,089	4,197,443	Series 2014-M13, Class A2, 3.02%, 8/25/2024 (c)	750,000	740,092
3.50%, 6/1/2048	1,420,045	1,414,171	Series 2014-M3, Class A2, 3.50%, 1/25/2024 (c)	50,000	50,779
4.00%, 8/1/2018	1,328	1,362	Series 2015-M8, Class A2, 2.90%, 1/25/2025 (c)	250,000	244,602
4.00%, 1/1/2019	2,043	2,097	Series 2017-M12, Class A2, 3.18%, 6/25/2027 (c)	400,000	389,346
4.00%, 9/1/2019	22,533	23,127	Series 2018-M2, Class A2, 3.00%, 1/25/2028 (c)	250,000	239,192
4.00%, 3/1/2021	27,198	27,915	TBA, 3.50%, 7/1/2048 (e)	500,000	497,648
4.00%, 10/1/2033	199,617	206,259	TBA, 4.00%, 7/1/2048 (e)	6,400,000	6,525,500
4.00%, 12/1/2040	78,553	80,770	TBA, 4.50%, 7/1/2048 (e)	1,000,000	1,041,328
4.00%, 2/1/2043	443,608	456,128			
4.00% 10/1/2043	1,079,335	1,109,713			
4.00%, 11/1/2043	355,934	365,324			
4.00%, 12/1/2043	315,051	323,363			
4.00% 10/1/2044	78,067	80,049			
4.00%, 1/1/2045	1,066,765	1,094,907			
4.00%, 3/1/2045	65,224	66,738			

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
TBA, 5.00%, 7/1/2048 (e) \$	3,000,000	\$ 3,178,359	3.50%, 1/20/2048 \$	4,133,833	\$ 4,151,681
TBA, 1.00%, 8/28/2019	200,000	196,740	3.50%, 2/20/2048	1,926,612	1,934,930
TBA, 1.50%, 2/28/2020	500,000	491,630	3.50%, 6/20/2048	1,250,000	1,255,434
Government National Mortgage Association:			4.00%, 4/15/2040	66,806	68,977
3.00%, 1/20/2043	705,714	697,606	4.00%, 2/20/2042	27,913	28,859
3.00%, 5/20/2043	356,172	351,160	4.00%, 7/20/2042	18,988	19,621
3.00%, 12/20/2044	78,024	76,795	4.00%, 7/15/2044	64,635	66,718
3.00%, 3/20/2045	43,188	42,459	4.00%, 8/20/2044	39,860	41,133
3.00%, 4/20/2045	126,163	124,034	4.00%, 10/20/2044	356,616	368,003
3.00%, 6/20/2045	64,186	63,102	4.00%, 5/15/2045	70,431	72,565
3.00%, 7/20/2045	117,123	115,146	4.00%, 6/15/2045	144,886	149,277
3.00%, 8/20/2045	105,545	103,763	4.00%, 8/20/2045	43,416	44,769
3.00%, 4/20/2046	109,348	107,261	4.00%, 11/20/2045	525,332	541,703
3.00%, 5/20/2046	189,719	186,098	4.00%, 2/20/2046	407,972	420,685
3.00%, 7/20/2046	121,089	118,777	4.00%, 5/20/2046	433,865	445,729
3.00%, 8/20/2046	391,894	384,414	4.00%, 6/20/2046	290,758	298,709
3.00%, 9/20/2046	274,078	268,847	4.00%, 1/20/2047	955,768	981,902
3.00%, 10/20/2046	277,258	271,966	4.00%, 3/20/2047	477,171	490,218
3.00%, 11/20/2046	495,252	485,799	4.00%, 4/20/2047	910,486	934,105
3.00%, 12/20/2046	1,939,548	1,902,527	4.00%, 5/20/2047	622,681	638,834
3.00%, 2/20/2047	923,399	905,774	4.00%, 6/20/2047	4,058,074	4,163,346
3.00%, 4/20/2047	1,320,696	1,292,836	4.00%, 7/20/2047	641,839	658,490
3.00%, 5/20/2047	974,498	953,942	4.00%, 8/20/2047	265,671	272,563
3.00%, 6/20/2047	456,051	446,431	4.00%, 1/20/2048	488,497	501,169
3.00%, 7/20/2047	910,930	891,715	4.50%, 1/20/2044	170,955	179,543
3.00%, 8/20/2047	451,136	441,620	4.50%, 11/20/2044	52,649	55,076
3.00%, 10/20/2047	676,282	662,016	4.50%, 12/20/2044	42,346	44,298
3.00%, 1/20/2048	2,460,472	2,408,569	4.50%, 4/20/2046	262,871	274,990
3.00%, 2/20/2048	1,482,321	1,451,052	4.50%, 6/20/2046	190,215	198,985
3.00%, 3/20/2048	2,577,763	2,523,386	4.50%, 7/20/2046	238,301	249,287
3.50%, 10/20/2042	567,281	574,280	4.50%, 4/20/2047	953,902	993,880
3.50%, 5/20/2043	84,367	85,250	4.50%, 8/20/2047	305,532	317,777
3.50%, 9/20/2043	58,509	59,122	4.50%, 11/20/2047	3,020,754	3,141,816
3.50%, 11/20/2043	459,489	464,298	4.50%, 12/20/2047	192,274	199,980
3.50%, 10/20/2044	62,597	63,108	5.00%, 6/15/2040	54,225	57,462
3.50%, 12/20/2044	42,981	43,333	5.00%, 10/15/2041	93,826	98,667
3.50%, 3/20/2045	40,038	40,324	5.00%, 3/20/2044	74,897	79,089
3.50%, 4/20/2045	121,785	122,653	5.00%, 12/20/2045	275,252	293,267
3.50%, 6/20/2045	81,393	81,973	5.00%, 5/20/2048	773,246	813,182
3.50%, 10/20/2045	3,480,856	3,505,669	5.50%, 10/20/2043	66,685	72,408
3.50%, 1/20/2046	1,312,305	1,321,660	5.50%, 5/20/2045	813,426	878,022
3.50%, 3/20/2046	287,460	289,291	TBA, 3.50%, 7/1/2048 (e)	3,100,000	3,110,898
3.50%, 4/20/2046	153,408	154,385	TBA, 4.00%, 7/1/2048 (e)	1,650,000	1,690,863
3.50%, 5/20/2046	159,621	160,637	TBA, 5.00%, 7/1/2048 (e)	725,000	761,023
3.50%, 6/20/2046	351,111	353,347	Tennessee Valley Authority:		
3.50%, 7/20/2046	394,464	396,977	2.25%, 3/15/2020	200,000	198,784
3.50%, 10/20/2046	747,581	752,343	2.88%, 9/15/2024	100,000	99,362
3.50%, 11/20/2046	480,916	483,979	3.50%, 12/15/2042	175,000	175,483
3.50%, 1/20/2047	1,139,917	1,147,178	4.25%, 9/15/2065	50,000	56,558
3.50%, 3/20/2047	1,708,495	1,715,872	5.25%, 9/15/2039	150,000	188,976
3.50%, 5/20/2047	1,326,123	1,331,848	Series A, 2.88%, 2/1/2027	150,000	146,713
3.50%, 6/20/2047	908,260	912,182	TOTAL U.S. GOVERNMENT		
3.50%, 7/20/2047	696,693	699,701	AGENCY OBLIGATIONS		
3.50%, 8/20/2047	1,107,923	1,112,706	(Cost \$254,411,288)		248,588,941
3.50%, 9/20/2047	477,178	479,238			
3.50%, 10/20/2047	458,046	460,024			

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
U.S. TREASURY OBLIGATIONS — 36.7%					
Treasury Bonds:			1.25%, 8/31/2019	\$ 4,150,000	\$ 4,094,846
2.25%, 8/15/2046	\$ 1,425,000	\$ 1,226,683	1.25%, 1/31/2020	5,250,000	5,149,935
2.50%, 2/15/2045	840,000	765,618	1.25%, 3/31/2021	200,000	192,846
2.50%, 2/15/2046	1,400,000	1,272,530	1.25%, 10/31/2021	1,400,000	1,337,644
2.50%, 5/15/2046	1,100,000	999,240	1.38%, 7/31/2019	3,500,000	3,462,130
2.75%, 8/15/2042	400,000	384,680	1.38%, 9/30/2019	7,500,000	7,402,950
2.75%, 11/15/2042	500,000	480,555	1.38%, 12/15/2019	6,000,000	5,906,340
2.75%, 8/15/2047	700,000	667,926	1.38%, 2/29/2020	500,000	490,825
2.75%, 11/15/2047	2,150,000	2,051,487	1.38%, 4/30/2020	350,000	342,857
2.88%, 5/15/2043	1,200,000	1,178,352	1.38%, 5/31/2020	500,000	489,190
2.88%, 8/15/2045	1,480,000	1,450,134	1.38%, 8/31/2020	3,200,000	3,121,024
2.88%, 11/15/2046	450,000	440,631	1.38%, 9/15/2020	1,500,000	1,462,200
3.00%, 5/15/2042	325,000	326,804	1.38%, 9/30/2020	550,000	535,783
3.00%, 11/15/2044	1,175,000	1,179,206	1.38%, 10/31/2020	1,100,000	1,070,146
3.00%, 5/15/2045	1,875,000	1,881,656	1.38%, 1/31/2021	5,500,000	5,332,415
3.00%, 11/15/2045	2,400,000	2,408,328	1.38%, 4/30/2021	525,000	507,413
3.00%, 2/15/2047	700,000	702,464	1.38%, 5/31/2021	5,775,000	5,573,972
3.00%, 5/15/2047	700,000	702,114	1.38%, 6/30/2023	2,500,000	2,341,675
3.00%, 2/15/2048	1,700,000	1,705,814	1.38%, 9/30/2023	550,000	513,106
3.13%, 11/15/2041	800,000	821,576	1.50%, 10/31/2019	2,250,000	2,222,212
3.13%, 2/15/2042	475,000	487,720	1.50%, 5/31/2020	300,000	294,225
3.13%, 2/15/2043	2,425,000	2,487,420	1.50%, 1/31/2022	450,000	432,022
3.13%, 8/15/2044	1,250,000	1,282,862	1.50%, 2/28/2023	5,000,000	4,733,700
3.13%, 5/15/2048	1,375,000	1,413,418	1.50%, 8/15/2026	1,850,000	1,671,050
3.38%, 5/15/2044	1,350,000	1,445,783	1.63%, 8/31/2019	800,000	792,776
3.50%, 2/15/2039	2,500,000	2,723,000	1.63%, 12/31/2019	750,000	740,700
3.63%, 8/15/2043	850,000	946,790	1.63%, 3/15/2020	3,500,000	3,448,445
3.63%, 2/15/2044	1,225,000	1,365,887	1.63%, 6/30/2020	75,000	73,679
3.75%, 8/15/2041	700,000	792,113	1.63%, 7/31/2020	5,600,000	5,495,056
3.75%, 11/15/2043	1,425,000	1,619,441	1.63%, 10/15/2020	1,150,000	1,125,919
3.88%, 8/15/2040	750,000	862,620	1.63%, 8/31/2022	1,150,000	1,101,390
4.25%, 5/15/2039	2,500,000	3,014,875	1.63%, 4/30/2023	2,500,000	2,375,425
4.25%, 11/15/2040	1,650,000	1,999,701	1.63%, 5/31/2023	1,250,000	1,186,837
4.38%, 2/15/2038	775,000	944,493	1.63%, 2/15/2026	1,925,000	1,766,534
4.38%, 11/15/2039	350,000	429,723	1.63%, 5/15/2026	2,350,000	2,150,085
4.38%, 5/15/2040	575,000	707,313	1.75%, 11/30/2019	2,500,000	2,475,100
4.38%, 5/15/2041	300,000	370,374	1.75%, 10/31/2020	650,000	637,858
4.50%, 2/15/2036	2,500,000	3,057,150	1.75%, 11/15/2020	1,350,000	1,324,350
4.50%, 8/15/2039	650,000	810,270	1.75%, 12/31/2020	5,500,000	5,388,735
4.63%, 2/15/2040	1,190,000	1,509,955	1.75%, 11/30/2021	1,500,000	1,455,750
4.75%, 2/15/2037	2,600,000	3,295,188	1.75%, 2/28/2022	300,000	290,304
4.75%, 2/15/2041	650,000	842,094	1.75%, 3/31/2022	250,000	241,738
5.25%, 11/15/2028	450,000	546,070	1.75%, 4/30/2022	300,000	289,749
Treasury Notes:			1.75%, 5/31/2022	1,000,000	965,120
0.75%, 7/15/2019	2,250,000	2,212,740	1.75%, 6/30/2022	3,750,000	3,616,013
0.88%, 9/15/2019	825,000	809,886	1.75%, 1/31/2023	2,925,000	2,803,144
1.00%, 8/31/2019	500,000	491,915	1.75%, 5/15/2023	250,000	238,870
1.00%, 9/30/2019	750,000	736,935	1.88%, 12/31/2019	3,500,000	3,468,990
1.00%, 10/15/2019	1,000,000	981,840	1.88%, 12/15/2020	5,000,000	4,916,200
1.13%, 4/30/2020	100,000	97,521	1.88%, 2/28/2022	5,500,000	5,347,155
1.13%, 2/28/2021	850,000	817,887	1.88%, 3/31/2022	5,500,000	5,342,370
1.13%, 6/30/2021	2,250,000	2,153,070	1.88%, 4/30/2022	6,000,000	5,822,640
1.13%, 7/31/2021	1,175,000	1,122,901	1.88%, 5/31/2022	100,000	96,978
1.13%, 8/31/2021	2,350,000	2,242,253	1.88%, 7/31/2022	1,000,000	968,180
1.13%, 9/30/2021	1,300,000	1,238,692	1.88%, 8/31/2022	150,000	145,125
			1.88%, 9/30/2022	500,000	483,395
			1.88%, 8/31/2024	1,850,000	1,755,169

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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
2.00%, 2/28/2021	\$ 750,000	\$ 738,367	U.S. Treasury Notes:		
2.00%, 5/31/2021	350,000	343,963	1.25%, 7/31/2023	\$ 250,000	\$ 232,368
2.00%, 10/31/2021	6,000,000	5,875,080	1.88%, 1/31/2022	1,850,000	1,799,902
2.00%, 11/15/2021	500,000	489,520	2.00%, 8/31/2021	300,000	294,165
2.00%, 12/31/2021	3,000,000	2,933,550	2.75%, 2/15/2028	1,750,000	1,734,967
2.00%, 7/31/2022	100,000	97,299	TOTAL U.S. TREASURY		
2.00%, 10/31/2022	5,000,000	4,855,150	OBLIGATIONS		
2.00%, 11/30/2022	2,000,000	1,941,440	(Cost \$313,125,857)		305,538,302
2.00%, 2/15/2023	500,000	484,460	MUNICIPAL BONDS & NOTES — 0.5%		
2.00%, 5/31/2024	1,750,000	1,675,293	CALIFORNIA — 0.2%		
2.00%, 6/30/2024	350,000	334,796	Bay Area Toll Authority		
2.00%, 2/15/2025	2,375,000	2,259,314	6.91%, 10/1/2050	25,000	36,554
2.00%, 8/15/2025	1,500,000	1,421,250	California, State General Obligation:		
2.00%, 11/15/2026	2,250,000	2,109,082	7.30%, 10/1/2039	125,000	177,100
2.13%, 8/31/2020	1,650,000	1,635,035	7.50%, 4/1/2034	100,000	140,449
2.13%, 8/15/2021	5,500,000	5,415,410	7.55%, 4/1/2039	100,000	147,464
2.13%, 6/30/2022	4,500,000	4,403,115	California, State University		
2.13%, 12/31/2022	3,900,000	3,802,227	Series B, 3.90%, 11/1/2047	100,000	100,363
2.13%, 11/30/2023	1,000,000	968,090	Los Angeles Department of Water & Power Power System Revenue		
2.13%, 3/31/2024	975,000	941,226	5.72%, 7/1/2039	100,000	123,883
2.13%, 9/30/2024	1,500,000	1,442,235	Los Angeles, CA, Unified School District, General Obligation		
2.13%, 11/30/2024	1,250,000	1,200,400	5.75%, 7/1/2034	25,000	30,311
2.13%, 5/15/2025	2,350,000	2,249,115	Regents of the University of California Medical Center Pooled Revenue		
2.25%, 12/31/2023	1,750,000	1,703,922	Series H, 6.55%, 5/15/2048	50,000	67,239
2.25%, 1/31/2024	1,000,000	973,060	San Jose Redev. Agency Successor Agency		
2.25%, 10/31/2024	1,250,000	1,210,163	Series A-T, 3.38%, 8/1/2034	275,000	263,128
2.25%, 11/15/2024	1,675,000	1,620,998	State of California		
2.25%, 12/31/2024	1,250,000	1,209,037	7.60%, 11/1/2040	250,000	375,992
2.25%, 11/15/2025	1,975,000	1,899,930	University of California		
2.25%, 2/15/2027	2,000,000	1,909,140	Series AX, 3.06%, 7/1/2025	300,000	291,945
2.25%, 8/15/2027	2,000,000	1,903,820			1,754,428
2.25%, 11/15/2027	4,000,000	3,802,720	FLORIDA — 0.0% (a)		
2.38%, 3/15/2021	1,000,000	994,040	State Board of Administration		
2.38%, 4/15/2021	750,000	745,252	Finance Corp.:		
2.38%, 1/31/2023	1,500,000	1,477,740	Series A, 2.64%, 7/1/2021	150,000	148,599
2.38%, 8/15/2024	1,950,000	1,904,038	Series A, 3.00%, 7/1/2020	100,000	100,282
2.38%, 5/15/2027	3,900,000	3,756,246			248,881
2.50%, 6/30/2020	2,500,000	2,498,437	GEORGIA — 0.0% (a)		
2.50%, 3/31/2023	1,250,000	1,237,687	Georgia, Municipal Electric Authority Revenue		
2.50%, 5/15/2024	5,000,000	4,922,250	6.66%, 4/1/2057	165,000	206,489
2.50%, 1/31/2025	1,000,000	981,820	ILLINOIS — 0.1%		
2.63%, 8/15/2020	150,000	150,209	Sales Tax Securitization Corp.		
2.63%, 11/15/2020	250,000	250,243	3.59%, 1/1/2043	275,000	261,352
2.63%, 6/15/2021	1,350,000	1,350,158	State of Illinois:		
2.63%, 2/28/2023	2,000,000	1,992,040	5.10%, 6/1/2033	50,000	47,318
2.63%, 6/30/2023	1,350,000	1,343,408	6.63%, 2/1/2035	200,000	211,922
2.63%, 3/31/2025	1,000,000	988,720	7.35%, 7/1/2035	100,000	111,661
2.75%, 4/30/2023	3,250,000	3,253,315			632,253
2.75%, 5/31/2023	1,500,000	1,501,950			
2.75%, 11/15/2023	1,500,000	1,499,775			
2.75%, 2/15/2024	100,000	99,885			
2.75%, 2/28/2025	2,250,000	2,242,282			
2.75%, 6/30/2025	2,750,000	2,737,969			
2.88%, 4/30/2025	1,250,000	1,255,075			
2.88%, 5/31/2025	3,900,000	3,915,366			
3.63%, 2/15/2020	1,350,000	1,373,909			
3.63%, 2/15/2021	1,600,000	1,640,896			

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
MASSACHUSETTS — 0.0% (a)			CD Mortgage Trust Series		
Commonwealth of Massachusetts			2017-CD6, Class A5, 3.46%, 11/13/2050	\$ 100,000	\$ 97,774
Series E, 4.20%, 12/1/2021	100,000	\$ 103,150			
MISSOURI — 0.0% (a)			CFCRE Commercial Mortgage		
Health & Educational Facilities			Trust 2016-C7 Series 2016-C7, Class A3, 3.84%, 12/10/2054	300,000	302,528
Authority of the State of Missouri 3.65%, 8/15/2057	100,000	94,502			
NEW JERSEY — 0.0% (a)			Citigroup Commercial Mortgage		
New Jersey Turnpike Authority			Trust Series 2015-GC33, Class A4, 3.78%, 9/10/2058	600,000	605,149
Revenue					
7.10%, 1/1/2041	100,000	140,744			
NEW YORK — 0.1%			Citigroup Commercial Mortgage		
New York City Water & Sewer			Trust 2013-GC11 Series 2013-GC11, Class A4, 3.09%, 4/10/2046	75,000	74,238
System					
5.44%, 6/15/2043	25,000	30,680			
Port Authority of New York & New					
Jersey:					
4.46%, 10/1/2062	250,000	265,517			
5.65%, 11/1/2040	100,000	123,872			
Series 192, 4.81%, 10/15/2065	25,000	28,136			
		448,205			
OHIO — 0.0% (a)			Citigroup Commercial Mortgage		
American Municipal Power Inc.			Trust 2017-C4 Series 2017-C4, Class A4, 3.47%, 10/12/2050	250,000	244,441
7.83%, 2/15/2041	150,000	225,739			
PENNSYLVANIA — 0.0% (a)			COMM 2014-CCRE16 Mortgage		
Commonwealth Financing Authority			Trust:		
Series A, 4.14%, 6/1/2038	125,000	126,059	Series 2014-CR16, Class A4, 4.05%, 4/10/2047	100,000	102,780
TEXAS — 0.1%					
Dallas Area Rapid Transit			Series 2014-CR16, Class B, 4.58%, 4/10/2047	400,000	411,043
5.02%, 12/1/2048	100,000	117,371			
Permanent University Fund -					
University of Texas System			COMM 2014-UBS6 Mortgage		
3.38%, 7/1/2047	150,000	138,903	Trust Series 2014-UBS6, Class A5, 3.64%, 12/10/2047	100,000	100,111
		256,274			
VIRGINIA — 0.0% (a)			COMM 2015-LC21 Mortgage		
University of Virginia			Trust Series 2015-LC21, Class A4, 3.71%, 7/10/2048	50,000	50,179
Series C, 4.18%, 9/1/2117	50,000	49,891			
TOTAL MUNICIPAL BONDS & NOTES			COMM 2015-LC23 Mortgage		
(Cost \$4,380,799).		4,286,615	Trust Series 2015-LC23, Class ASB, 3.60%, 10/10/2048	300,000	302,361
MORTGAGE-BACKED			COMM Mortgage Trust:		
SECURITIES — 1.1%			Series 2013-CR8, Class A4, 3.33%, 6/10/2046		
Banc of America Commercial				65,000	65,104
Mortgage Trust 2015-UBS7			Series 2018-COR3, Class A3, 4.23%, 5/10/2051	100,000	103,428
Series 2015-UBS7, Class A4, 3.71%, 9/15/2048	100,000	100,344			
BANK 2017-BNK8:			Commercial Mortgage Pass		
Series 2017-BNK8, Class A4, 3.49%, 11/15/2050	90,000	88,116	Through Certificates Series		
Series 2017-BNK8, Class B, 3.93%, 11/15/2050 (c)	50,000	49,592	2014-CR14, Class A3, 3.96%, 2/10/2047	400,000	409,442
BENCHMARK Mortgage Trust					
Series 2018-B2, Class A5, 3.88%, 2/15/2051	130,000	131,277	CSAIL 2015-C1 Commercial		
			Mortgage Trust Series 2015-C1, Class AS, 3.79%, 4/15/2050 (c)	150,000	149,458
			CSAIL Commercial Mortgage		
			Trust Series 2017-CX10, Class A5, 3.46%, 11/15/2050 (c)		
				250,000	244,843
			GS Mortgage Securities Trust		
			2013-GC13 Series 2013-GC13, Class A5, 4.18%, 7/10/2046 (c)		
				80,000	82,795
			GS Mortgage Securities Trust		
			2013-GC16 Series 2013-GC16, Class A3, 4.24%, 11/10/2046		
				100,000	103,681
			GS Mortgage Securities Trust		
			2013-GCJ12 Series 2013-GC12, Class AS, 3.38%, 6/10/2046		
				150,000	147,725
			GS Mortgage Securities Trust		
			2016-GS3 Series 2016-GS3, Class A4, 2.85%, 10/10/2049		
				200,000	187,986

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET AGGREGATE BOND INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
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<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>	<u>Security Description</u>	<u>Principal Amount</u>	<u>Value</u>
GS Mortgage Securities Trust 2017-GS5 Series 2017-GS5, Class A2, 3.22%, 3/10/2050 . . . \$	300,000	\$ 299,124	Wells Fargo Commercial Mortgage Trust 2015-C31 Series 2015-C31, Class A3, 3.43%, 11/15/2048 \$	100,000	\$ 98,700
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 Series 2013-C16, Class A4, 4.17%, 12/15/2046 . .	60,000	62,070	Wells Fargo Commercial Mortgage Trust 2015-P2 Series 2015-P2, Class A3, 3.54%, 12/15/2048 . .	300,000	297,919
JPMBB Commercial Mortgage Securities Trust 2014-C18 Series 2014-C18, Class AS, 4.44%, 2/15/2047 (c)	50,000	51,497	Wells Fargo Commercial Mortgage Trust 2017-C39 Series 2017-C39, Class A4, 3.16%, 9/15/2050	300,000	286,480
JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29, Class A4, 3.61%, 5/15/2048	100,000	99,887	Wells Fargo Commercial Mortgage Trust 2017-C42 Series 2017-C42, Class A4, 3.59%, 12/15/2050	250,000	248,044
JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33, Class A4, 3.77%, 12/15/2048	100,000	100,607	WFRBS Commercial Mortgage Trust 2013-C17 Series 2013-C17, Class AS, 4.26%, 12/15/2046	210,000	214,566
JPMBB Commercial Mortgage Securities Trust 2016-C1 Series 2016-C1, Class B, 4.90%, 3/15/2049 (c)	300,000	314,937	WFRBS Commercial Mortgage Trust 2014-C19: Series 2014-C19, Class A3, 3.66%, 3/15/2047	75,000	75,693
JPMCC Commercial Mortgage Securities Trust 2017-JP6 Series 2017-JP6, Class A5, 3.49%, 7/15/2050	500,000	489,619	Series 2014-C19, Class A4, 3.83%, 3/15/2047	110,000	111,873
JPMDB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5, Class A2, 3.33%, 3/15/2050	300,000	299,918	WFRBS Commercial Mortgage Trust 2014-LC14 Series 2014-LC14, Class A5, 4.05%, 3/15/2047	100,000	102,662
Morgan Stanley Bank of America Merrill Lynch Trust: Series 2015-C20, Class A4, 3.25%, 2/15/2048	200,000	196,018	TOTAL MORTGAGE-BACKED SECURITIES (Cost \$9,603,741)		<u>9,213,725</u>
Series 2016-C29, Class A2, 2.79%, 5/15/2049	200,000	197,829	Shares		
Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 Series 2012-C6, Class A4, 2.86%, 11/15/2045	200,000	196,411	SHORT-TERM INVESTMENT — 3.5% State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.86% (f) (g) (Cost \$29,124,312)	29,124,312	<u>29,124,312</u>
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 Series 2013-C7, Class A4, 2.92%, 2/15/2046	300,000	294,518	TOTAL INVESTMENTS — 101.0% (Cost \$865,504,538)		<u>841,815,068</u>
Morgan Stanley Capital I Trust 2015-MS1 Series 2015-MS1, Class A3, 3.51%, 5/15/2048 . . .	220,000	218,434	LIABILITIES IN EXCESS OF OTHER ASSETS — (1.0%)		<u>(7,927,489)</u>
UBS Commercial Mortgage Trust Series 2018-C8, Class A4, 3.98%, 2/15/2051	400,000	404,932	NET ASSETS — 100.0%	\$	<u><u>833,887,579</u></u>
UBS-Barclays Commercial Mortgage Trust Series 2013-C5, Class A4, 3.18%, 3/10/2046 . . .	175,000	173,326			
Wells Fargo Commercial Mortgage Trust 2014-LC18 Series 2014-LC18, Class ASB, 3.24%, 12/15/2047	225,000	224,266			

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

June 30, 2018 (Unaudited)

- (a) Amount is less than 0.05% of net assets.
- (b) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.5% of net assets as of June 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (c) Variable Rate Security - Interest rate shown is the rate in effect at June 30, 2018. For securities based on a published reference rate and spread, the reference rate and spread are indicated in the description above.
- (d) Step-up bond - Coupon rate increases in increments to maturity. Rate shown as of June 30, 2018. Maturity date shown is the final maturity.
- (e) When-issued security.
- (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, 2018 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at June 30, 2018.

- BKNT = Bank Notes
- GMTN = Global Medium Term Note
- LIBOR = London Interbank Offered Rate
- MTN = Medium Term Note
- REIT = Real Estate Investment Trust

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Corporate Bonds & Notes				
Advertising	\$ —	\$ 145,143	\$—	\$ 145,143
Aerospace & Defense	—	4,140,008	—	4,140,008
Agriculture	—	2,313,234	—	2,313,234
Airlines	—	888,413	—	888,413
Apparel	—	74,542	—	74,542
Auto Manufacturers	—	4,268,670	—	4,268,670
Auto Parts & Equipment	—	73,492	—	73,492
Banks	—	47,060,306	—	47,060,306
Beverages	—	5,775,182	—	5,775,182
Biotechnology	—	3,206,270	—	3,206,270
Building Materials	—	794,509	—	794,509
Chemicals	—	3,204,636	—	3,204,636
Commercial Services	—	1,667,861	—	1,667,861
Computers	—	5,765,827	—	5,765,827
Cosmetics/Personal Care	—	1,557,900	—	1,557,900
Distribution & Wholesale	—	51,465	—	51,465
Diversified Financial Services	—	5,995,339	—	5,995,339
Electric	—	13,275,022	—	13,275,022
Electrical Components & Equipment	—	121,230	—	121,230
Electronics	—	703,787	—	703,787
Environmental Control	—	676,822	—	676,822
Food	—	3,686,794	—	3,686,794
Forest Products & Paper	—	737,883	—	737,883
Gas	—	1,018,358	—	1,018,358
Hand & Machine Tools	—	49,897	—	49,897
Health Care Products	—	3,847,953	—	3,847,953
Health Care Services	—	3,378,644	—	3,378,644
Home Builders	—	39,680	—	39,680
Home Furnishings	—	23,275	—	23,275
Household Products & Wares	—	169,131	—	169,131
Housewares	—	344,008	—	344,008
Insurance	—	6,347,263	—	6,347,263

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

June 30, 2018 (Unaudited)

Description	Level 1 –	Level 2 –	Level 3 –	Total
	Quoted Prices	Other Significant Observable Inputs	Significant Unobservable Inputs	
Internet	\$ —	\$ 2,767,817	\$—	2,767,817
Investment Company Security.	—	121,220	—	121,220
Iron/Steel.	—	484,156	—	484,156
Leisure Time	—	138,874	—	138,874
Lodging	—	217,858	—	217,858
Machinery, Construction & Mining	—	1,052,740	—	1,052,740
Machinery-Diversified	—	921,066	—	921,066
Media	—	7,054,287	—	7,054,287
Metal Fabricate & Hardware.	—	72,541	—	72,541
Mining	—	1,155,731	—	1,155,731
Miscellaneous Manufacturer	—	1,923,430	—	1,923,430
Office & Business Equipment.	—	97,737	—	97,737
Oil & Gas	—	13,579,762	—	13,579,762
Oil & Gas Services	—	680,530	—	680,530
Packaging & Containers	—	305,548	—	305,548
Pharmaceuticals	—	11,688,927	—	11,688,927
Pipelines	—	7,353,747	—	7,353,747
Real Estate.	—	256,567	—	256,567
Real Estate Investment Trusts	—	6,260,449	—	6,260,449
Retail	—	5,992,100	—	5,992,100
Semiconductors.	—	3,540,310	—	3,540,310
Software	—	6,224,536	—	6,224,536
Telecommunications.	—	9,758,619	—	9,758,619
Textiles	—	147,189	—	147,189
Toys/Games/Hobbies	—	27,808	—	27,808
Transportation	—	4,115,881	—	4,115,881
Trucking & Leasing	—	97,565	—	97,565
Water	—	255,852	—	255,852
Asset-Backed Securities				
Automobile	—	1,989,757	—	1,989,757
Credit Card	—	2,747,597	—	2,747,597
Foreign Government Obligations.	—	32,630,428	—	32,630,428
U.S. Government Agency Obligations.	—	248,588,941	—	248,588,941
U.S. Treasury Obligations	—	305,538,302	—	305,538,302
Municipal Bonds & Notes	—	4,286,615	—	4,286,615
Mortgage-Backed Securities	—	9,213,725	—	9,213,725
Short-Term Investment	29,124,312	—	—	29,124,312
TOTAL INVESTMENTS	<u>\$29,124,312</u>	<u>\$812,690,756</u>	<u>\$—</u>	<u>\$841,815,068</u>

Affiliate Table

	Number of Shares Held		Cost of Purchases	Proceeds		Change in Unrealized Appreciation/ Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	Value at 12/31/17		from Shares Sold	Realized Gain (Loss)		at 6/30/18	Value at 6/30/18		
	State Street Institutional U.S. Government Money Market Fund, Class G Shares	47,567,027		\$47,567,027	\$158,395,563		\$176,838,278	\$—		

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, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 93.8%			South32, Ltd. (c)	10,757	\$ 28,915
AUSTRALIA — 4.5%			South32, Ltd. (c)	467,268	1,246,320
AGL Energy, Ltd.	60,629	\$ 1,007,008	Stockland REIT	232,182	681,044
Alumina, Ltd.	181,849	376,205	Suncorp Group, Ltd.	118,443	1,276,794
Amcor, Ltd.	104,784	1,115,617	Sydney Airport (a)	89,714	474,602
AMP, Ltd.	271,033	712,900	Tabcorp Holdings, Ltd.	183,580	604,946
APA Group	115,276	838,941	Telstra Corp., Ltd.	363,806	704,251
Aristocrat Leisure, Ltd.	51,132	1,167,367	TPG Telecom, Ltd. (a)	37,112	141,762
ASX, Ltd.	18,612	885,457	Transurban Group Stapled		
Aurizon Holdings, Ltd.	198,442	634,860	Security	198,430	1,754,921
AusNet Services	166,782	197,779	Treasury Wine Estates, Ltd.	58,287	748,906
Australia & New Zealand			Vicinity Centres REIT	329,774	631,062
Banking Group, Ltd.	255,443	5,329,849	Wesfarmers, Ltd.	99,075	3,613,228
Bank of Queensland, Ltd.	30,202	227,387	Westpac Banking Corp.	301,294	6,522,503
Bendigo & Adelaide Bank, Ltd.	50,810	406,944	Woodside Petroleum, Ltd.	83,583	2,189,842
BHP Billiton PLC	183,393	4,130,647	Woolworths Group, Ltd.	114,584	2,583,834
BHP Billiton, Ltd.	286,712	7,183,397			89,863,999
BlueScope Steel, Ltd.	45,657	582,243	AUSTRIA — 0.2%		
Boral, Ltd.	94,366	455,287	ANDRITZ AG	6,363	337,728
Brambles, Ltd.	139,052	912,318	Erste Group Bank AG (b)	26,647	1,112,244
Caltex Australia, Ltd.	21,064	506,424	OMV AG	11,628	659,400
Challenger, Ltd.	47,153	412,145	Raiffeisen Bank International		
CIMIC Group, Ltd.	8,408	262,778	AG	12,937	397,100
Coca-Cola Amatil, Ltd.	47,457	322,585	Voestalpine AG.	9,270	426,975
Cochlear, Ltd.	4,589	678,693			2,933,447
Commonwealth Bank of			BELGIUM — 0.7%		
Australia	156,347	8,417,721	Ageas	16,471	830,959
Computershare, Ltd.	38,022	517,746	Anheuser-Busch InBev SA	66,593	6,725,435
Crown Resorts, Ltd.	39,227	391,269	Colruyt SA	4,570	260,756
CSL, Ltd.	39,527	5,625,374	Groupe Bruxelles Lambert SA	7,722	814,309
Dexus REIT	98,660	707,810	KBC Group NV	22,424	1,731,098
Domino's Pizza Enterprises,			Proximus SADP	12,663	285,492
Ltd.	4,890	188,670	Solvay SA	6,969	879,980
Flight Centre Travel Group, Ltd.	4,796	225,545	Telenet Group Holding NV (b)	3,963	185,080
Fortescue Metals Group, Ltd. (a)	127,518	413,611	UCB SA	11,921	937,263
Goodman Group REIT	157,383	1,118,637	Umicore SA	18,145	1,041,253
GPT Group REIT	176,292	659,082			13,691,625
Harvey Norman Holdings, Ltd.			BRAZIL — 1.3%		
(a)	23,187	56,877	Ambev SA	415,367	1,941,129
Healthscope, Ltd.	133,386	217,800	Atacadao Distribuicao Comercio		
Incitec Pivot, Ltd.	140,506	376,841	e Industria Ltda.	39,400	155,044
Insurance Australia Group, Ltd.	218,612	1,377,778	B3 SA - Brasil Bolsa Balcao	188,601	1,002,467
LendLease Group	55,710	815,406	Banco Bradesco SA Preference		
Macquarie Group, Ltd.	28,692	2,621,266	Shares	295,656	2,067,148
Medibank Pvt, Ltd.	221,790	478,499	Banco Bradesco SA	79,843	505,945
Mirvac Group REIT	298,378	478,391	Banco do Brasil SA	68,900	513,070
National Australia Bank, Ltd.	243,744	4,936,273	Banco Santander Brasil SA	36,000	274,159
Newcrest Mining, Ltd.	67,073	1,080,340	BB Seguridade Participacoes SA	57,100	363,016
Oil Search, Ltd.	131,880	867,212	BR Malls Participacoes SA	53,082	133,829
Orica, Ltd.	31,202	409,201	Braskem SA Class A, Preference		
Origin Energy, Ltd. (b)	161,772	1,198,838	Shares	12,900	170,194
QBE Insurance Group, Ltd.	127,329	916,310	BRF SA (b)	31,600	147,840
Ramsay Health Care, Ltd.	13,734	547,755	CCR SA	99,100	260,667
REA Group, Ltd.	4,706	315,957	Centrais Eletricas Brasileiras SA		
Santos, Ltd. (b)	150,423	696,848	(b)	16,300	51,644
Scentre Group REIT	480,964	1,560,031			
SEEK, Ltd.	31,999	515,642			
Sonic Healthcare, Ltd.	32,085	581,508			

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

June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Centrais Eletricas Brasileiras SA Class B, Preference Shares (b)	28,700	\$ 101,077	CANADA — 6.2% Agnico Eagle Mines, Ltd.	21,800	\$ 998,811
Cia Brasileira de Distribuicao Preference Shares	16,500	334,040	Alimentation Couche-Tard, Inc. Class B	37,500	1,628,055
Cia de Saneamento Basico do Estado de Sao Paulo	25,900	156,784	AltaGas, Ltd. (a)	12,300	253,864
Cia Energetica de Minas Gerais Preference Shares	75,264	142,805	ARC Resources, Ltd.	25,500	263,248
Cia Paranaense de Energia Preference Shares	1,300	7,407	Atco, Ltd. Class I	4,900	151,159
Cia Siderurgica Nacional SA (b) .	41,500	84,782	Bank of Montreal	56,700	4,380,139
Cielo SA	117,039	502,543	Bank of Nova Scotia (a)	104,800	5,930,527
Cosan SA Industria e Comercio .	10,500	96,010	Barrick Gold Corp.	105,600	1,386,379
EDP - Energias do Brasil SA . . .	41,174	148,434	BCE, Inc.	14,979	606,243
Embraer SA	58,200	366,983	BlackBerry, Ltd. (b)	49,800	480,036
Engie Brasil Energia SA	12,853	114,352	Bombardier, Inc. Class B (b) . . .	183,600	725,774
Equatorial Energia SA	15,000	221,370	Brookfield Asset Management, Inc. Class A	73,550	2,981,810
Fibria Celulose SA	24,300	458,349	CAE, Inc.	19,300	400,686
Gerdau SA Preference Shares . . .	95,600	345,635	Cameco Corp.	33,200	373,278
Hypera SA	30,200	216,724	Canadian Imperial Bank of Commerce	39,000	3,390,505
IRB Brasil Resseguros S/A	9,600	120,643	Canadian National Railway Co. (a)	65,200	5,329,702
Itau Unibanco Holding SA Preference Shares	282,369	2,960,640	Canadian Natural Resources, Ltd.	106,200	3,830,773
Itausa - Investimentos Itau SA Preference Shares	385,265	919,253	Canadian Pacific Railway, Ltd. . .	12,900	2,362,589
JBS SA	45,600	110,225	Canadian Tire Corp., Ltd. Class A	6,200	808,788
Klabin SA	61,328	312,426	Canadian Utilities, Ltd. Class A .	9,200	232,194
Kroton Educacional SA	110,800	268,404	CCL Industries, Inc. Class B . . .	11,800	578,137
Localiza Rent a Car SA	34,020	209,829	Cenovus Energy, Inc.	91,300	947,391
Lojas Americanas SA Preference Shares	74,181	321,411	CGI Group, Inc. Class A (b)	22,600	1,431,302
Lojas Renner SA	57,110	435,962	CI Financial Corp.	26,300	472,438
M Dias Branco SA	7,900	76,795	Constellation Software, Inc.	1,800	1,395,104
Magazine Luiza SA	6,700	222,886	Crescent Point Energy Corp. (a) .	39,500	290,068
Multiplan Empreendimentos Imobiliarios SA	5,238	77,602	Dollarama, Inc.	27,000	1,045,969
Natura Cosméticos SA	13,800	108,574	Emera, Inc.	4,400	143,160
Odontoprev SA	29,800	101,234	Empire Co., Ltd. Class A	13,400	268,825
Petrobras Distribuidora SA	30,600	145,468	Enbridge, Inc.	149,000	5,323,653
Petroleo Brasileiro SA Preference Shares	352,500	1,574,953	Encana Corp.	89,700	1,170,815
Petroleo Brasileiro SA	271,300	1,369,404	Fairfax Financial Holdings, Ltd. .	2,400	1,344,015
Porto Seguro SA	12,800	135,339	Finning International, Inc.	15,500	382,360
Raia Drogasil SA	18,800	324,458	First Capital Realty, Inc. (a)	10,500	164,909
Rumo SA (b)	100,787	369,365	First Quantum Minerals, Ltd. . . .	64,600	951,235
Sul America SA	17,891	85,005	Fortis, Inc.	38,100	1,217,045
Suzano Papel e Celulose SA . . .	42,900	501,433	Franco-Nevada Corp.	16,900	1,232,700
Telefonica Brasil SA Preference Shares	35,985	427,809	George Weston, Ltd.	3,700	301,693
TIM Participacoes SA	56,500	193,552	Gildan Activewear, Inc.	18,900	532,036
Transmissora Alianca de Energia Eletrica SA	11,700	56,867	Goldcorp, Inc.	75,800	1,040,093
Ultrapar Participacoes SA	34,800	415,621	Great-West Lifeco, Inc.	28,600	702,689
Vale SA	277,106	3,571,681	H&R Real Estate Investment Trust	7,500	114,714
WEG SA	75,970	320,869	Husky Energy, Inc.	25,655	399,613
		<u>26,621,155</u>	Hydro One, Ltd. (d)	28,800	438,749
			IGM Financial, Inc. (a)	6,600	191,209
			Imperial Oil, Ltd.	28,100	933,498
			Industrial Alliance Insurance & Financial Services, Inc.	7,700	297,066
			Intact Financial Corp.	12,200	864,837
			Inter Pipeline, Ltd. (a)	36,400	681,817
			Keyera Corp. (a)	18,300	508,886

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Kinross Gold Corp. (b)	88,700	\$ 333,775	Cia Cervecerias Unidas SA	7,183	\$ 90,205
Linamar Corp.	3,900	171,393	Colbun SA.	622,750	129,123
Loblaw Cos., Ltd.	20,200	1,038,063	Embotelladora Andina SA		
Lundin Mining Corp.	55,000	305,637	Class B, Preference Shares	22,750	88,527
Magna International, Inc.	31,500	1,830,925	Empresa Nacional de		
Manulife Financial Corp.	172,900	3,104,563	Telecomunicaciones SA	7,195	66,878
Methanex Corp.	8,900	628,944	Empresas CMPC SA	107,700	397,635
Metro, Inc.	23,057	783,319	Empresas COPEC SA	37,051	571,832
National Bank of Canada (a)	30,900	1,482,693	Enel Americas SA	2,355,987	415,038
Nutrien, Ltd.	55,818	3,034,782	Enel Chile SA	2,451,823	242,868
Onex Corp.	6,800	498,789	Itau CorpBanca.	13,434,953	131,781
Open Text Corp. (a)	25,100	882,874	Latam Airlines Group SA	26,499	263,840
Pembina Pipeline Corp. (a)	45,336	1,569,157	SACI Falabella	71,485	658,122
Power Corp. of Canada	33,600	751,974	Sociedad Quimica y Minera de		
Power Financial Corp.	21,000	490,897	Chile SA Class B, Preference		
PrairieSky Royalty, Ltd. (a)	15,294	301,706	Shares.	9,754	470,991
Restaurant Brands International,					
Inc.	21,546	1,298,869			5,509,292
RioCan Real Estate Investment			CHINA — 7.3%		
Trust.	12,200	223,977	3SBio, Inc. (d)	100,500	228,274
Rogers Communications, Inc.			51job, Inc. ADR (b)	2,200	214,808
Class B	32,600	1,547,413	58.com, Inc. ADR (b)	7,400	513,116
Royal Bank of Canada	127,400	9,587,081	AAC Technologies Holdings,		
Saputo, Inc.	20,400	676,924	Inc.	68,000	957,753
Seven Generations Energy, Ltd.			Agile Group Holdings, Ltd.	148,000	252,029
Class A (b)	17,900	197,173	Agricultural Bank of China, Ltd.		
Shaw Communications, Inc.			Class H	2,567,000	1,200,809
Class B	40,100	816,358	Air China, Ltd. Class H	148,000	142,992
Shopify, Inc. Class A (b)	7,800	1,136,750	Alibaba Group Holding, Ltd.		
SmartCentres Real Estate			ADR (b)	102,700	19,053,931
Investment Trust	5,700	132,290	Alibaba Health Information		
SNC-Lavalin Group, Inc.	14,000	617,918	Technology, Ltd. (a)(b)	341,500	329,510
Sun Life Financial, Inc.	54,400	2,184,767	Aluminum Corp. of China, Ltd.		
Suncor Energy, Inc.	144,664	5,883,556	Class H (b)	344,000	151,711
Teck Resources, Ltd. Class B	52,000	1,323,866	Angang Steel Co., Ltd. Class H		
TELUS Corp.	19,100	678,072	(a)	150,000	135,365
Thomson Reuters Corp.	24,900	1,004,177	Anhui Conch Cement Co., Ltd.		
Toronto-Dominion Bank	161,600	9,347,481	Class H	125,000	716,976
Tourmaline Oil Corp.	22,600	403,568	ANTA Sports Products, Ltd.	108,000	571,975
TransCanada Corp. (a)	78,000	3,372,717	Autohome, Inc. ADR	5,200	525,200
Turquoise Hill Resources, Ltd.			AviChina Industry & Technology		
(b)	78,900	223,124	Co., Ltd. Class H	188,000	111,907
Valeant Pharmaceuticals			BAIC Motor Corp., Ltd. Class H		
International, Inc. (b)	27,800	646,684	(d)	155,000	148,175
Vermilion Energy, Inc. (a)	12,300	443,303	Baidu, Inc. ADR (b)	24,700	6,002,100
West Fraser Timber Co., Ltd.	5,700	392,104	Bank of China, Ltd. Class H.	6,943,000	3,442,539
Wheaton Precious Metals Corp.	41,800	922,145	Bank of Communications Co.,		
WSP Global, Inc. (a)	9,000	473,587	Ltd. Class H	708,000	542,363
		122,623,981	Beijing Capital International		
CHILE — 0.3%			Airport Co., Ltd. Class H.	110,000	115,953
AES Gener SA	22,037	5,414	Beijing Enterprises Holdings,		
Aguas Andinas SA Class A	220,856	121,015	Ltd.	38,000	185,024
Antofagasta PLC.	28,888	377,580	Beijing Enterprises Water Group,		
Banco de Chile	2,172,797	336,009	Ltd. (b)	484,000	264,041
Banco de Credito e Inversiones			BOC Hong Kong Holdings, Ltd.	333,000	1,568,342
SA	4,013	267,971	Brilliance China Automotive		
Banco Santander Chile	6,282,882	494,779	Holdings, Ltd.	242,000	436,778
Cencosud SA	153,516	379,684	BYD Co., Ltd. Class H (a)	65,000	393,954

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BYD Electronic International Co., Ltd. (a)	72,000	\$ 98,564	China Pacific Insurance Group Co., Ltd. Class H	230,400	\$ 891,299
CGN Power Co., Ltd. Class H (d)	958,600	248,037	China Petroleum & Chemical Corp. Class H	2,296,000	2,051,502
China Cinda Asset Management Co., Ltd. Class H	563,592	181,029	China Power International Development, Ltd.	606,000	139,808
China CITIC Bank Corp., Ltd. Class H	732,000	458,115	China Railway Construction Corp., Ltd. Class H	187,000	189,492
China Communications Construction Co., Ltd. Class H	369,000	356,515	China Railway Group, Ltd. Class H	423,000	319,186
China Communications Services Corp., Ltd. Class H	250,000	158,372	China Railway Signal & Communication Corp., Ltd. Class H (d)	210,000	149,093
China Conch Venture Holdings, Ltd.	161,500	590,795	China Reinsurance Group Corp. Class H	499,000	109,398
China Construction Bank Corp. Class H	8,574,000	7,923,255	China Resources Beer Holdings Co., Ltd.	164,721	799,938
China Eastern Airlines Corp., Ltd. Class H	192,000	129,950	China Resources Gas Group, Ltd.	78,000	338,030
China Everbright Bank Co., Ltd. Class H	221,300	95,059	China Resources Land, Ltd.	259,333	874,310
China Everbright International, Ltd.	158,000	204,210	China Resources Pharmaceutical Group, Ltd. (d)	177,000	245,011
China Everbright, Ltd.	66,000	121,140	China Resources Power Holdings Co., Ltd.	126,055	222,050
China Evergrande Group (a)(b)	287,000	731,634	China Shenhua Energy Co., Ltd. Class H	269,500	639,618
China Galaxy Securities Co., Ltd. Class H	212,300	109,053	China Southern Airlines Co., Ltd. Class H	162,000	127,404
China Huarong Asset Management Co., Ltd. Class H (d)	841,000	243,335	China State Construction International Holdings, Ltd.	184,750	189,567
China Huishan Dairy Holdings Co., Ltd. (a)(b)(c)	66,000	—	China Taiping Insurance Holdings Co., Ltd.	132,000	413,055
China International Capital Corp., Ltd. Class H (a)(d)	91,200	162,512	China Telecom Corp., Ltd. Class H	1,120,000	523,922
China Jinmao Holdings Group, Ltd.	592,000	297,304	China Unicom Hong Kong, Ltd.	484,000	604,580
China Life Insurance Co., Ltd. Class H	662,000	1,708,697	China Vanke Co., Ltd. Class H	100,200	350,584
China Literature, Ltd. (a)(b)(d)	16,000	150,304	Chong Sing Holdings FinTech Group (a)(b)	1,484,000	174,022
China Longyuan Power Group Corp., Ltd. Class H	379,000	305,308	Chongqing Rural Commercial Bank Co., Ltd. Class H	198,000	117,859
China Medical System Holdings, Ltd.	122,000	243,830	CIFI Holdings Group Co., Ltd.	288,000	183,179
China Mengniu Dairy Co., Ltd. (b)	220,000	745,910	CITIC Securities Co., Ltd. Class H	190,500	380,735
China Merchants Bank Co., Ltd. Class H	355,500	1,311,808	CITIC, Ltd.	462,000	651,297
China Merchants Port Holdings Co., Ltd.	92,776	188,498	CNOOC, Ltd.	1,583,000	2,732,006
China Minsheng Banking Corp., Ltd. Class H (a)	546,600	390,854	COSCO SHIPPING Holdings Co., Ltd. Class H (b)	227,000	104,162
China Mobile, Ltd.	537,000	4,770,778	COSCO SHIPPING Ports, Ltd.	131,698	109,784
China Molybdenum Co., Ltd. Class H (a)	354,000	171,462	Country Garden Holdings Co., Ltd.	666,000	1,171,482
China National Building Material Co., Ltd. Class H	338,000	334,749	CRRC Corp., Ltd. Class H	430,350	334,058
China Oilfield Services, Ltd. Class H	86,000	81,227	CSPC Pharmaceutical Group, Ltd.	410,000	1,238,552
China Overseas Land & Investment, Ltd.	346,000	1,140,037	Ctrip.com International, Ltd. ADR (b)	35,500	1,690,865
			Dali Foods Group Co., Ltd. (d)	180,500	139,192
			Dongfeng Motor Group Co., Ltd. Class H	186,000	196,776
			ENN Energy Holdings, Ltd.	78,000	767,031

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Far East Horizon, Ltd.	121,000	\$ 117,369	Momo, Inc. ADR (b)	10,400	\$ 452,400
Fosun International, Ltd.	260,500	490,090	NetEase, Inc. ADR	7,000	1,768,690
Future Land Development Holdings, Ltd. (b)	156,000	141,177	New China Life Insurance Co., Ltd. Class H	72,300	300,887
Fuyao Glass Industry Group Co., Ltd. Class H (d)	23,600	79,715	New Oriental Education & Technology Group, Inc. ADR .	13,200	1,249,512
GDS Holdings, Ltd. ADR (b) . . .	5,200	208,468	Nexteer Automotive Group, Ltd. .	84,000	124,199
Geely Automobile Holdings, Ltd.	446,000	1,156,862	Noah Holdings, Ltd. ADR (a)(b) .	2,500	130,375
Genscript Biotech Corp.	68,000	188,084	People's Insurance Co. Group of China, Ltd. Class H	770,000	362,159
GF Securities Co., Ltd. Class H .	93,400	136,193	PetroChina Co., Ltd. Class H . . .	1,926,000	1,465,591
GOME Retail Holdings, Ltd. (a)(b)	972,000	99,115	PICC Property & Casualty Co., Ltd. Class H	545,700	589,141
Great Wall Motor Co., Ltd. Class H (a)	201,000	153,720	Ping An Insurance Group Co. of China, Ltd. Class H	455,500	4,191,869
Greentown China Holdings, Ltd. .	76,000	101,909	Postal Savings Bank of China Co., Ltd. Class H (d)	244,000	158,925
Guangdong Investment, Ltd. . . .	284,000	451,044	Semiconductor Manufacturing International Corp. (a)(b)	249,300	324,119
Guangzhou Automobile Group Co., Ltd. Class H	198,800	194,354	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	204,000	144,313
Guangzhou R&F Properties Co., Ltd. Class H	77,600	156,675	Shanghai Electric Group Co., Ltd. Class H (b)	24,000	8,076
Guotai Junan Securities Co., Ltd. Class H (d)	52,600	111,831	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	33,500	183,823
Haitian International Holdings, Ltd.	53,000	125,112	Shanghai Industrial Holdings, Ltd.	53,000	123,491
Haitong Securities Co., Ltd. Class H	271,200	274,123	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	46,620	66,573
Hengan International Group Co., Ltd.	58,000	558,158	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	50,200	138,530
Huaneng Power International, Inc. Class H	388,000	257,168	Shenzhen Investment, Ltd.	284,000	103,530
Huaneng Renewables Corp., Ltd. Class H	418,629	139,268	Shenzhou International Group Holdings, Ltd.	74,000	913,510
Huatai Securities Co., Ltd. Class H (d)	115,000	182,934	Sihuan Pharmaceutical Holdings Group, Ltd.	326,000	72,717
Huazhu Group, Ltd. ADR	11,600	487,084	SINA Corp. (b)	5,800	491,202
Industrial & Commercial Bank of China, Ltd. Class H	6,105,000	4,567,788	Sino-Ocean Group Holding, Ltd. .	192,000	111,596
Inner Mongolia Yitai Coal Co., Ltd. Class B	93,400	127,398	Sinopec Engineering Group Co., Ltd. Class H	115,500	120,720
JD.com, Inc. ADR (a)(b)	63,500	2,473,325	Sinopec Shanghai Petrochemical Co., Ltd. Class H	210,000	127,947
Jiangsu Expressway Co., Ltd. Class H	98,000	116,794	Sinopharm Group Co., Ltd. Class H	100,000	402,144
Jiangxi Copper Co., Ltd. Class H	75,000	95,597	Sinotrans, Ltd. Class H	286,000	150,921
Kaisa Group Holdings, Ltd.	292,000	124,684	Sinotruk Hong Kong, Ltd.	97,000	159,741
Kingdee International Software Group Co., Ltd.	174,000	178,093	SOHO China, Ltd.	46,000	21,870
Kingsoft Corp., Ltd.	54,000	163,815	Sunac China Holdings, Ltd.	223,000	780,242
Kunlun Energy Co., Ltd.	290,000	253,943	Sunny Optical Technology Group Co., Ltd.	62,300	1,159,373
KWG Property Holding, Ltd. . . .	111,000	139,503	TAL Education Group ADR (b) .	30,600	1,126,080
Lenovo Group, Ltd. (a)	620,000	335,863	Tencent Holdings, Ltd.	505,900	25,393,498
Logan Property Holdings Co., Ltd.	120,000	162,438	Tingyi Cayman Islands Holding Corp.	170,000	394,369
Longfor Properties Co., Ltd. . . .	128,000	345,066	TravelSky Technology, Ltd. Class H	107,000	311,639
Luye Pharma Group, Ltd. (a) . . .	154,500	158,528			
Meitu, Inc. (a)(b)(d)	130,000	113,505			
Minth Group, Ltd.	48,000	202,818			
MMG, Ltd. (b)	212,000	148,351			

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Tsingtao Brewery Co., Ltd. Class H	38,000	\$ 208,758	Carlsberg A/S Class B	9,349	\$ 1,101,106
Uni-President China Holdings, Ltd.	114,000	146,470	Chr. Hansen Holding A/S	9,405	868,653
Vipshop Holdings, Ltd. ADR (b)	36,600	397,110	Coloplast A/S Class B	11,270	1,126,382
Want Want China Holdings, Ltd.	361,000	321,177	Danske Bank A/S	66,114	2,069,462
Weibo Corp. ADR (b)	4,210	373,680	DSV A/S	17,345	1,401,407
Weichai Power Co., Ltd. Class H	164,000	226,180	Genmab A/S (b)	5,496	848,149
Wuxi Biologics Cayman, Inc. (b)(d)	43,000	478,755	H Lundbeck A/S	7,583	532,824
Yangzijiang Shipbuilding Holdings, Ltd.	155,200	103,011	ISS A/S	14,604	501,866
Yanzhou Coal Mining Co., Ltd. Class H	150,000	196,165	Novo Nordisk A/S Class B	155,291	7,203,030
Yum China Holdings, Inc.	34,900	1,342,254	Novozymes A/S Class B	20,865	1,058,372
Yuzhou Properties Co., Ltd.	230,000	135,148	Orsted A/S (d)	16,533	1,000,037
YY, Inc. ADR (b)	4,500	452,115	Pandora A/S	9,949	695,019
Zhejiang Expressway Co., Ltd. Class H	114,000	101,715	Tryg A/S	8,961	210,351
ZhongAn Online P&C Insurance Co., Ltd. Class H (a)(b)(d)	23,300	147,157	Vestas Wind Systems A/S	19,657	1,216,723
Zhongsheng Group Holdings, Ltd.	50,000	150,087	William Demant Holding A/S (b)	9,101	366,236
Zhuzhou CRRC Times Electric Co., Ltd. Class H	38,000	180,665			21,302,560
Zijin Mining Group Co., Ltd. Class H	346,000	132,306	EGYPT — 0.0% (f)		
ZTE Corp. Class H (b)	45,800	69,586	Commercial International Bank Egypt SAE	110,237	521,300
		145,330,886	Eastern Tobacco	15,009	149,385
			Global Telecom Holding SAE (b)	13,479	3,518
COLOMBIA — 0.1%					674,203
Bancolombia SA ADR	500	23,890	FINLAND — 0.7%		
Bancolombia SA	25,059	301,357	Elisa Oyj	11,697	541,767
Bancolombia SA Preference Shares	45,715	555,991	Fortum Oyj	42,506	1,014,394
Cementos Argos SA	35,710	119,155	Kone Oyj Class B	30,491	1,554,287
Ecopetrol SA ADR (a)	700	14,385	Metso Oyj	9,855	330,228
Ecopetrol SA	462,200	476,050	Neste Oyj	12,340	968,189
Grupo Argos SA	22,062	149,184	Nokia Oyj (c)	441,665	2,542,234
Grupo Aval Acciones y Valores SA Preference Shares	302,656	126,751	Nokia Oyj (c)	74,340	428,597
Grupo de Inversiones Suramericana SA Preference Shares	9,428	114,729	Nokian Renkaat Oyj	9,752	385,301
Grupo de Inversiones Suramericana SA	24,789	317,354	Orion Oyj Class B	7,170	193,294
Interconexion Electrica SA ESP	32,243	159,185	Sampo Oyj Class A	39,713	1,938,138
		2,358,031	Stora Enso Oyj Class R	52,686	1,030,967
			UPM-Kymmene Oyj	48,349	1,728,496
CZECH REPUBLIC — 0.0%			Wartsila Oyj Abp	42,147	828,183
(f)					13,484,075
CEZ A/S (a)	11,088	262,250	FRANCE — 6.9%		
Komerční banka A/S	4,855	203,838	Accor SA	17,781	872,344
Moneta Money Bank A/S (d)	21,059	72,113	Aeroports de Paris	3,014	681,630
O2 Czech Republic A/S	227	2,603	Air Liquide SA	37,425	4,706,014
		540,804	Airbus SE	51,941	6,080,141
			Alstom SA	12,537	576,135
DENMARK — 1.1%			Amundi SA (d)	6,238	432,184
AP Moller - Maersk A/S Class A	329	390,531	Arkema SA	5,410	640,488
AP Moller - Maersk A/S Class B	572	712,412	Atos SE	8,831	1,205,829
			AXA SA	169,658	4,162,741
			BioMerieux	3,590	323,165
			BNP Paribas SA	98,199	6,098,355
			Bolloré SA	77,292	359,525
			Bouygues SA	20,033	863,308
			Bureau Veritas SA	21,307	568,688
			Capgemini SE	14,450	1,943,551
			Carrefour SA	50,779	822,311

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Casino Guichard Perrachon SA . . .	3,845	\$ 149,267	Veolia Environnement SA	47,054	\$ 1,007,012
Cie de Saint-Gobain	44,555	1,990,814	Vinci SA	44,334	4,263,134
Cie Generale des Etablissements Michelin SCA	15,206	1,851,719	Vivendi SA	91,292	2,238,348
CNP Assurances	12,637	287,562	Wendel SA	2,944	405,598
Covivio REIT	3,869	402,487			135,536,138
Credit Agricole SA	102,409	1,367,256	GERMANY — 6.2%		
Danone SA	54,509	4,001,173	1&1 Drillisch AG	4,635	263,869
Dassault Aviation SA	263	501,131	adidas AG	16,472	3,595,402
Dassault Systemes SE	11,708	1,640,362	Allianz SE	38,988	8,058,032
Edenred	21,292	672,698	Axel Springer SE	4,179	302,266
Eiffage SA	7,102	772,643	BASF SE	81,358	7,780,596
Electricite de France SA (a)	47,508	653,413	Bayer AG	79,601	8,768,718
Engie SA	160,706	2,463,613	Bayerische Motoren Werke AG . .	29,045	2,632,550
Essilor International Cie Generale d'Optique SA	18,320	2,585,994	Bayerische Motoren Werke AG Preference Shares	4,642	370,170
Eurazeo SA	3,475	263,518	Beiersdorf AG	8,810	1,000,222
Eutelsat Communications SA	15,258	316,474	Brenntag AG	14,599	813,391
Faurecia SA	7,635	544,839	Commerzbank AG (b)	96,730	927,327
Gecina SA REIT	4,273	714,916	Continental AG	9,697	2,213,966
Getlink	38,208	523,942	Covestro AG (d)	16,814	1,500,216
Hermes International	2,867	1,753,351	Daimler AG	79,949	5,146,082
ICADE REIT	2,406	225,573	Delivery Hero AG (b)(d)	8,039	427,811
Iliad SA (a)	2,145	338,970	Deutsche Bank AG	179,590	1,933,673
Imerys SA	2,719	219,839	Deutsche Boerse AG	17,217	2,294,611
Ingenico Group SA	4,951	445,102	Deutsche Lufthansa AG	19,111	459,649
Ipsen SA	3,193	500,855	Deutsche Post AG	88,690	2,896,295
JCDecaux SA	6,672	223,258	Deutsche Telekom AG (b)	291,298	4,513,195
Kering SA	6,640	3,749,126	Deutsche Wohnen SE	32,289	1,560,740
Klepierre SA REIT	20,838	784,624	E.ON SE	195,723	2,091,840
Legrand SA	23,827	1,749,829	Evonik Industries AG	13,289	455,072
L'Oreal SA	22,020	5,437,551	Fraport AG Frankfurt Airport Services Worldwide	3,084	297,492
LVMH Moet Hennessy Louis Vuitton SE	24,861	8,278,350	Fresenius Medical Care AG & Co. KGaA	19,212	1,937,588
Natixis SA	75,431	535,286	Fresenius SE & Co. KGaA	36,546	2,935,648
Orange SA	174,999	2,930,973	Fuchs Petrolub SE Preference Shares	6,074	299,554
Pernod Ricard SA	18,646	3,045,644	GEA Group AG	14,475	488,250
Peugeot SA	54,152	1,236,685	Hannover Rueck SE	4,812	600,029
Publicis Groupe SA	19,002	1,307,631	HeidelbergCement AG	13,510	1,136,962
Remy Cointreau SA	1,573	203,858	Henkel AG & Co. KGaA Preference Shares	15,854	2,026,883
Renault SA	17,274	1,468,855	Henkel AG & Co. KGaA	9,407	1,046,145
Rexel SA	24,964	358,942	HOCHTIEF AG	1,698	306,891
Safran SA	29,266	3,555,340	HUGO BOSS AG	6,469	587,312
Sanofi	100,740	8,074,547	Infineon Technologies AG	99,950	2,547,488
Schneider Electric SE	49,539	4,130,882	Innogy SE (d)	11,409	488,732
SCOR SE	16,986	631,055	KION Group AG	7,102	511,115
SEB SA	1,973	344,615	KS AG	16,198	399,988
Societe BIC SA	1,850	171,502	Lanxess AG	7,361	574,102
Societe Generale SA	67,063	2,827,784	Linde AG	16,117	3,846,279
Sodexo SA	8,391	838,812	MAN SE	3,080	348,638
Suez	29,711	385,222	Merck KGaA	11,996	1,171,176
Teleperformance	4,591	811,002	METRO AG	15,737	194,486
Thales SA	9,869	1,271,514	MTU Aero Engines AG	4,909	943,406
TOTAL SA	214,771	13,091,970	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	13,631	2,881,389
Ubisoft Entertainment SA (b) . . .	7,288	799,686			
Unibail-Rodamco-Westfield (b) . .	66,520	721,005			
Unibail-Rodamco-Westfield	8,859	1,950,235			
Valeo SA	21,629	1,182,343			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
OSRAM Licht AG	7,883	\$ 322,133	Galaxy Entertainment Group, Ltd.	212,000	\$ 1,641,588
Porsche Automobil Holding SE Preference Shares	14,130	900,103	GCL-Poly Energy Holdings, Ltd. (a)(b)	1,071,000	101,019
ProSiebenSat.1 Media SE	22,536	571,758	Haier Electronics Group Co., Ltd.	110,000	376,460
Puma SE	553	323,473	Hanergy Thin Film Power Group, Ltd. (b)(e)	68,000	—
QIAGEN NV (b)	21,785	793,575	Hang Lung Group, Ltd.	53,000	148,621
RWE AG	48,660	1,109,274	Hang Lung Properties, Ltd.	195,000	402,157
SAP SE	87,535	10,112,842	Hang Seng Bank, Ltd.	68,800	1,720,559
Sartorius AG Preference Shares	3,102	463,945	Henderson Land Development Co., Ltd.	105,606	558,623
Schaeffler AG Preference Shares	15,093	196,484	HK Electric Investments & HK Electric Investments, Ltd. (d)	246,664	235,803
Siemens AG	67,754	8,956,406	HKT Trust & HKT, Ltd.	318,000	407,762
Siemens Healthineers AG (b)(d)	15,157	625,662	Hong Kong & China Gas Co., Ltd.	836,550	1,601,563
Symrise AG	11,575	1,014,931	Hong Kong Exchanges & Clearing, Ltd.	104,032	3,129,400
Telefonica Deutschland Holding AG	64,992	256,176	Hongkong Land Holdings, Ltd.	113,200	809,380
ThyssenKrupp AG	38,085	925,785	Hysan Development Co., Ltd.	48,000	267,977
TUI AG	41,302	906,544	Jardine Matheson Holdings, Ltd.	19,400	1,224,140
Uniper SE	20,158	601,096	Jardine Strategic Holdings, Ltd.	21,200	773,376
United Internet AG	9,750	558,480	Jiayuan International Group, Ltd. (a)	86,000	149,080
Volkswagen AG	2,628	434,168	Kerry Properties, Ltd.	75,500	361,359
Volkswagen AG Preference Shares	16,244	2,697,301	Kingboard Chemical Holdings, Ltd.	56,000	204,858
Vonovia SE	44,653	2,125,008	Kingboard Laminates Holdings, Ltd.	95,000	117,336
Wirecard AG	10,791	1,738,037	Lee & Man Paper Manufacturing, Ltd.	156,000	157,880
Zalando SE (b)	11,226	627,428	Li & Fung, Ltd.	530,000	194,559
		<u>121,835,855</u>	Link REIT	197,500	1,803,705
GREECE — 0.1%			Melco Resorts & Entertainment, Ltd. ADR	23,130	647,640
Alpha Bank AE (b)	126,379	282,566	MTR Corp., Ltd.	143,488	793,757
Eurobank Ergasias SA (b)	144,579	151,079	New World Development Co., Ltd.	570,324	802,551
FF Group (b)(g)	122	684	Nine Dragons Paper Holdings, Ltd.	143,000	182,271
Hellenic Telecommunications Organization SA	21,711	268,696	NWS Holdings, Ltd.	140,968	244,007
JUMBO SA	4,872	80,319	PCCW, Ltd.	337,000	189,860
National Bank of Greece SA (b)	418,723	128,575	Power Assets Holdings, Ltd.	121,000	845,949
OPAP SA	26,292	297,149	Sands China, Ltd.	218,400	1,167,795
Piraeus Bank SA (b)	26,223	89,401	Shangri-La Asia, Ltd.	100,000	188,135
Titan Cement Co. SA	4,041	102,382	Shenzhen International Holdings, Ltd.	80,500	166,634
		<u>1,400,851</u>	Shimao Property Holdings, Ltd.	90,500	237,628
HONG KONG — 2.5%			Sino Biopharmaceutical, Ltd.	648,000	994,452
AIA Group, Ltd.	1,075,800	9,406,711	Sino Land Co., Ltd.	259,273	421,687
Alibaba Pictures Group, Ltd. (b)	1,680,000	184,158	SJM Holdings, Ltd.	218,000	271,199
ASM Pacific Technology, Ltd.	26,700	337,602	SSY Group, Ltd.	132,000	146,546
Bank of East Asia, Ltd.	103,299	412,777	Sun Art Retail Group, Ltd.	251,500	328,903
China First Capital Group, Ltd. (b)	278,000	177,173	Sun Hung Kai Properties, Ltd.	140,000	2,112,817
China Gas Holdings, Ltd.	163,000	655,495	Swire Pacific, Ltd. Class A	52,500	556,087
China Resources Cement Holdings, Ltd.	172,000	174,292	Swire Properties, Ltd.	102,200	377,773
China Traditional Chinese Medicine Holdings Co., Ltd.	200,000	173,094	Techtronic Industries Co., Ltd.	109,000	607,836
CK Asset Holdings, Ltd.	230,524	1,830,570			
CK Hutchison Holdings, Ltd.	237,024	2,513,609			
CK Infrastructure Holdings, Ltd.	54,500	403,951			
CLP Holdings, Ltd.	148,500	1,599,430			
Dairy Farm International Holdings, Ltd.	29,600	260,184			
Fullshare Holdings, Ltd. (a)(b)	625,000	309,096			

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WH Group, Ltd.	829,000	\$ 675,208	Indian Oil Corp., Ltd.	126,248	\$ 287,451
Wharf Holdings, Ltd.	130,000	417,567	Infosys, Ltd. ADR	7,300	141,839
Wharf Real Estate Investment Co., Ltd.	96,000	683,403	Infosys, Ltd.	154,708	2,959,469
Wheelock & Co., Ltd.	67,000	466,710	InterGlobe Aviation, Ltd. (d)	8,111	129,037
Yue Yuen Industrial Holdings, Ltd.	56,500	159,516	ITC, Ltd.	314,781	1,217,499
Yuexiu Property Co., Ltd.	600,000	114,716	JSW Steel, Ltd.	84,590	403,350
		<u>48,625,994</u>	Larsen & Toubro, Ltd., GDR (c)	3,180	58,322
			Larsen & Toubro, Ltd.	41,476	771,830
			LIC Housing Finance, Ltd.	27,542	188,209
			Lupin, Ltd.	24,227	320,363
HUNGARY — 0.1%			Mahindra & Mahindra Financial Services, Ltd.	27,266	187,836
MOL Hungarian Oil & Gas PLC.	31,397	303,173	Mahindra & Mahindra, Ltd. GDR.	3,302	43,091
OTP Bank Nyrt.	20,801	753,398	Mahindra & Mahindra, Ltd.	55,908	731,622
Richter Gedeon Nyrt	8,926	163,072	Marico, Ltd.	31,723	153,279
		<u>1,219,643</u>	Maruti Suzuki India, Ltd.	9,608	1,236,188
			Motherson Sumi Systems, Ltd.	54,804	226,767
INDIA — 2.0%			Nestle India, Ltd.	2,089	299,256
Adani Ports & Special Economic Zone, Ltd.	52,116	283,000	NTPC, Ltd.	144,127	335,206
Ambuja Cements, Ltd.	52,062	158,051	Oil & Natural Gas Corp., Ltd.	147,556	340,274
Ashok Leyland, Ltd.	96,463	177,397	Petronet LNG, Ltd.	45,619	146,481
Asian Paints, Ltd.	24,080	444,240	Pidilite Industries, Ltd.	10,715	166,468
Aurobindo Pharma, Ltd.	16,816	148,550	Piramal Enterprises, Ltd.	5,490	202,733
Avenue Supermarts, Ltd. (b)(d)	10,923	237,065	Power Grid Corp. of India, Ltd.	137,352	375,881
Axis Bank, Ltd.	153,591	1,139,127	Reliance Industries, Ltd., GDR (c)(d)	6,884	193,440
Bajaj Auto, Ltd.	8,686	356,099	Reliance Industries, Ltd.	235,322	3,342,558
Bajaj Finance, Ltd.	16,741	561,739	Rural Electrification Corp., Ltd.	54,149	83,379
Bajaj Finserv, Ltd.	3,439	292,627	Shree Cement, Ltd.	574	129,357
Bharat Forge, Ltd.	16,336	146,396	Shriram Transport Finance Co., Ltd.	9,802	185,217
Bharat Heavy Electricals, Ltd.	73,012	76,566	Siemens, Ltd.	6,013	85,923
Bharat Petroleum Corp., Ltd.	61,945	339,041	State Bank of India (b)	155,901	589,791
Bharti Airtel, Ltd.	113,174	630,002	State Bank of India GDR.	1,020	38,250
Bharti Infratel, Ltd.	71,218	312,355	Sun Pharmaceutical Industries, Ltd.	77,071	634,094
Bosch, Ltd.	698	178,651	Tata Consultancy Services, Ltd.	82,662	2,225,896
Britannia Industries, Ltd.	2,757	251,094	Tata Motors, Ltd. ADR	1,078	21,075
Cadila Healthcare, Ltd. (b)	27,349	150,846	Tata Motors, Ltd. (b)	143,863	564,617
Cipla, Ltd.	30,767	277,516	Tata Power Co., Ltd.	115,538	124,197
Coal India, Ltd.	61,898	238,594	Tata Steel, Ltd.	25,361	209,876
Container Corp. Of India, Ltd.	14,570	138,119	Tata Steel, Ltd. GDR	1,300	10,738
Dabur India, Ltd.	47,756	271,487	Tech Mahindra, Ltd.	49,927	476,024
Dr Reddy's Laboratories, Ltd.	12,175	396,800	Titan Co., Ltd.	27,157	347,474
Eicher Motors, Ltd.	1,089	456,573	UltraTech Cement, Ltd.	7,230	400,834
GAIL India, Ltd.	65,126	323,420	United Spirits, Ltd. (b)	25,960	251,605
GAIL India, Ltd. GDR	711	20,832	UPL, Ltd.	31,100	280,701
Glenmark Pharmaceuticals, Ltd.	6,301	53,800	Vakrangee, Ltd.	39,392	38,435
Godrej Consumer Products, Ltd.	20,841	371,406	Vedanta, Ltd.	114,419	394,450
Grasim Industries, Ltd.	33,219	487,752	Vedanta, Ltd. ADR	1,433	19,489
Havells India, Ltd.	19,396	153,818	Wipro, Ltd. ADR	5,876	28,146
HCL Technologies, Ltd.	54,123	732,199	Wipro, Ltd.	79,046	300,944
Hero MotoCorp, Ltd.	4,570	231,298	Yes Bank, Ltd.	163,001	806,976
Hindalco Industries, Ltd.	79,663	267,656	Zee Entertainment Enterprises, Ltd.	51,854	411,714
Hindustan Petroleum Corp., Ltd.	38,951	147,129			<u>40,368,972</u>
Hindustan Unilever, Ltd.	59,911	1,430,729			
Housing Development Finance Corp., Ltd.	138,972	3,870,283			
ICICI Bank, Ltd. ADR	3,933	31,582			
ICICI Bank, Ltd.	212,837	853,336			
Idea Cellular, Ltd. (b)	210,934	181,487			
Indiabulls Housing Finance, Ltd.	26,026	432,659			

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
INDONESIA — 0.4%			ISRAEL — 0.3%		
Adaro Energy Tbk PT	1,258,000	\$ 157,140	Azrieli Group, Ltd.	2,906	\$ 144,008
AKR Corporindo Tbk PT	22,500	6,752	Bank Hapoalim BM	85,636	579,009
Astra International Tbk PT	1,769,100	814,798	Bank Leumi Le-Israel BM	115,266	680,156
Bank Central Asia Tbk PT	896,000	1,342,750	Bezeq The Israeli Telecommunication Corp., Ltd.	135,675	152,556
Bank Danamon Indonesia Tbk PT	361,600	160,865	Check Point Software Technologies, Ltd. (a)(b)	11,810	1,153,601
Bank Mandiri Persero Tbk PT	1,631,400	779,839	Elbit Systems, Ltd.	1,528	179,200
Bank Negara Indonesia Persero Tbk PT	651,900	320,719	Frutarom Industries, Ltd.	2,616	256,201
Bank Rakyat Indonesia Persero Tbk PT	5,066,600	1,004,127	Israel Chemicals, Ltd.	73,453	335,104
Bank Tabungan Negara Persero Tbk PT	370,200	63,293	Mizrahi Tefahot Bank, Ltd.	9,263	169,973
Bumi Serpong Damai Tbk PT.	103,500	11,303	Nice, Ltd. (b)	6,158	635,222
Charoen Pokphand Indonesia Tbk PT	573,000	147,149	Teva Pharmaceutical Industries, Ltd. ADR	46,753	1,137,033
Gudang Garam Tbk PT.	43,700	205,082	Teva Pharmaceutical Industries, Ltd.	35,775	848,600
Hanjaya Mandala Sampoerna Tbk PT	833,400	208,205			6,270,663
Indah Kiat Pulp & Paper Corp. Tbk PT	239,400	310,736	ITALY — 1.3%		
Indocement Tunggal Prakarsa Tbk PT	115,500	110,019	Assicurazioni Generali SpA	111,294	1,867,257
Indofood CBP Sukses Makmur Tbk PT	115,000	71,022	Atlantia SpA	41,521	1,227,460
Indofood Sukses Makmur Tbk PT	409,500	190,033	Davide Campari-Milano SpA	50,761	417,529
Jasa Marga Persero Tbk PT	13,875	4,047	Enel SpA	703,948	3,909,754
Kalbe Farma Tbk PT	1,941,600	165,300	Eni SpA	220,818	4,100,824
Matahari Department Store Tbk PT	247,100	151,743	Ferrari NV	10,897	1,482,206
Pakuwon Jati Tbk PT	1,357,000	50,189	Intesa Sanpaolo SpA (c)	1,178,193	3,420,429
Perusahaan Gas Negara Persero Tbk	473,000	65,850	Intesa Sanpaolo SpA (c)	72,222	219,071
Semen Indonesia Persero Tbk PT	331,000	164,576	Leonardo SpA	40,572	401,033
Surya Citra Media Tbk PT.	511,200	73,487	Luxottica Group SpA	15,945	1,028,753
Telekomunikasi Indonesia Persero Tbk PT	4,572,400	1,196,546	Mediobanca Banca di Credito Finanziario SpA	54,081	502,739
Tower Bersama Infrastructure Tbk PT	16,500	5,746	Moncler SpA	15,605	710,565
Unilever Indonesia Tbk PT	125,000	402,128	Pirelli & C SpA (b)(d)	34,961	291,936
United Tractors Tbk PT.	146,700	323,498	Poste Italiane SpA (d)	45,660	382,235
Waskita Karya Persero Tbk PT	124,000	16,657	Prysmian SpA	17,995	448,145
		8,523,599	Recordati SpA	8,823	350,862
			Snam SpA	212,451	887,017
			Telecom Italia SpA/Milano (b)	1,076,175	800,886
			Telecom Italia SpA/Milano	579,163	378,403
			Terna Rete Elettrica Nazionale SpA	135,410	732,310
			UniCredit SpA	175,728	2,933,129
					26,492,543
IRELAND — 0.4%			JAPAN — 15.7%		
AerCap Holdings NV (b)	11,123	602,310	ABC-Mart, Inc.	2,900	158,660
AIB Group PLC	83,592	453,830	Acom Co., Ltd.	18,400	70,766
Bank of Ireland Group PLC	92,401	721,197	Aeon Co., Ltd.	57,400	1,228,168
CRH PLC	75,015	2,658,168	AEON Financial Service Co., Ltd.	10,500	224,096
James Hardie Industries PLC	42,756	716,467	Aeon Mall Co., Ltd.	8,700	156,304
Kerry Group PLC Class A	14,306	1,496,587	Air Water, Inc.	11,600	213,013
Paddy Power Betfair PLC	7,402	821,010	Aisin Seiki Co., Ltd.	16,600	756,828
Ryanair Holdings PLC ADR (b)	2,363	269,926	Ajinomoto Co., Inc.	51,100	966,962
Smurfit Kappa Group PLC	19,652	796,181	Alfresa Holdings Corp.	16,400	385,699
		8,535,676	Alps Electric Co., Ltd.	14,000	359,717
			Amada Holdings Co., Ltd.	29,700	285,564

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ANA Holdings, Inc.	10,100	\$ 371,028	Hankyu Hanshin Holdings, Inc.	22,800	\$ 917,023
Aozora Bank, Ltd.	11,600	441,421	Hikari Tsushin, Inc.	1,900	333,977
Asahi Glass Co., Ltd. (a)	15,900	619,406	Hino Motors, Ltd.	19,900	212,537
Asahi Group Holdings, Ltd.	34,800	1,782,021	Hirose Electric Co., Ltd.	2,800	347,077
Asahi Kasei Corp.	114,500	1,455,478	Hisamitsu Pharmaceutical Co., Inc.	5,400	455,830
Asics Corp. (a)	12,400	209,680	Hitachi Chemical Co., Ltd.	7,900	159,405
Astellas Pharma, Inc.	183,300	2,795,050	Hitachi Construction Machinery Co., Ltd.	9,300	302,262
Bandai Namco Holdings, Inc.	16,200	668,388	Hitachi High-Technologies Corp.	5,400	220,358
Bank of Kyoto, Ltd.	4,400	203,783	Hitachi Metals, Ltd.	16,600	172,347
Benesse Holdings, Inc.	6,600	234,171	Hitachi, Ltd.	423,000	2,984,849
Bridgestone Corp.	57,300	2,241,510	Honda Motor Co., Ltd.	149,700	4,396,462
Brother Industries, Ltd.	19,300	381,243	Hoshizaki Corp.	4,500	455,424
Calbee, Inc.	6,100	229,373	Hoya Corp.	35,000	1,990,385
Canon, Inc. (a)	92,800	3,042,087	Hulic Co., Ltd. (a)	22,800	243,510
Casio Computer Co., Ltd. (a)	17,500	284,702	Idemitsu Kosan Co., Ltd.	13,800	492,123
Central Japan Railway Co.	12,800	2,653,257	IHI Corp.	12,900	449,546
Chiba Bank, Ltd.	57,000	402,934	Iida Group Holdings Co., Ltd.	13,400	258,527
Chubu Electric Power Co., Inc.	62,400	935,732	Inpex Corp.	88,200	915,324
Chugai Pharmaceutical Co., Ltd.	20,900	1,096,276	Isetan Mitsukoshi Holdings, Ltd.	29,400	367,351
Chugoku Electric Power Co., Inc.	17,800	230,123	Isuzu Motors, Ltd.	43,600	579,221
Coca-Cola Bottlers Japan Holdings, Inc. (a)	13,200	527,333	ITOCU Corp.	132,300	2,397,799
Concordia Financial Group, Ltd.	106,900	544,320	J Front Retailing Co., Ltd.	21,300	324,408
Credit Saison Co., Ltd.	12,000	188,941	Japan Airlines Co., Ltd.	10,200	361,717
CyberAgent, Inc.	8,900	535,133	Japan Airport Terminal Co., Ltd.	5,500	257,708
CYBERDYNE, Inc. (a)(b)	5,300	62,108	Japan Exchange Group, Inc.	49,600	922,010
Dai Nippon Printing Co., Ltd.	21,300	476,709	Japan Post Bank Co., Ltd.	33,400	388,986
Daicel Corp.	24,500	271,178	Japan Post Holdings Co., Ltd.	142,100	1,556,153
Daifuku Co., Ltd.	10,100	442,698	Japan Prime Realty Investment Corp. REIT	53	192,592
Dai-ichi Life Holdings, Inc.	96,100	1,714,383	Japan Real Estate Investment Corp. REIT	101	534,338
Daiichi Sankyo Co., Ltd.	51,800	1,981,462	Japan Retail Fund Investment Corp. REIT	222	400,047
Daikin Industries, Ltd.	22,000	2,635,670	Japan Tobacco, Inc.	96,400	2,693,613
Daito Trust Construction Co., Ltd.	6,300	1,024,358	JFE Holdings, Inc.	48,300	913,978
Daiwa House Industry Co., Ltd.	50,500	1,721,555	JGC Corp.	20,200	407,228
Daiwa House REIT Investment Corp.	169	401,120	JSR Corp.	14,500	246,892
Daiwa Securities Group, Inc.	141,000	818,899	JTEKT Corp.	23,200	315,854
DeNA Co., Ltd.	7,100	133,135	JXTG Holdings, Inc.	276,600	1,923,327
Denso Corp.	42,100	2,057,014	Kajima Corp.	86,000	666,167
Dentsu, Inc.	20,600	976,391	Kakaku.com, Inc.	13,300	300,425
Disco Corp.	2,300	392,660	Kamigumi Co., Ltd.	10,700	222,472
Don Quijote Holdings Co., Ltd.	11,900	571,552	Kaneka Corp.	26,000	233,088
East Japan Railway Co.	28,800	2,760,005	Kansai Electric Power Co., Inc.	67,600	986,247
Eisai Co., Ltd.	24,400	1,719,113	Kansai Paint Co., Ltd.	20,900	434,359
Electric Power Development Co., Ltd.	12,800	330,501	Kao Corp.	43,500	3,318,512
FamilyMart UNY Holdings Co., Ltd.	6,700	705,295	Kawasaki Heavy Industries, Ltd.	15,500	456,891
FANUC Corp.	17,300	3,436,884	KDDI Corp.	158,300	4,331,759
Fast Retailing Co., Ltd.	5,100	2,344,071	Keihan Holdings Co., Ltd.	7,000	251,207
Fuji Electric Co., Ltd.	43,000	327,649	Keikyū Corp.	19,700	322,983
FUJIFILM Holdings Corp.	37,300	1,456,776	Keio Corp.	9,600	464,551
Fujitsu, Ltd.	180,000	1,091,717	Keisei Electric Railway Co., Ltd.	12,100	415,659
Fukuoka Financial Group, Inc.	79,000	397,264	Keyence Corp.	8,500	4,800,794
Hakuhodo DY Holdings, Inc.	17,800	285,726	Kikkoman Corp.	14,800	746,915
Hamamatsu Photonics KK.	14,400	618,824			

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Kintetsu Group Holdings Co., Ltd.	17,800	\$ 726,367	Murata Manufacturing Co., Ltd.	17,000	\$ 2,857,762
Kirin Holdings Co., Ltd.	77,500	2,073,150	Nabtesco Corp.	8,500	261,680
Kobayashi Pharmaceutical Co., Ltd.	4,300	371,516	Nagoya Railroad Co., Ltd.	15,500	400,217
Kobe Steel, Ltd.	23,600	216,047	NEC Corp.	25,100	688,882
Koito Manufacturing Co., Ltd.	9,000	594,773	Nexon Co., Ltd. (b)	39,000	566,524
Komatsu, Ltd.	81,100	2,319,549	NGK Insulators, Ltd.	21,900	390,093
Konami Holdings Corp.	8,200	417,533	NGK Spark Plug Co., Ltd.	11,400	325,229
Konica Minolta, Inc.	50,300	467,284	NH Foods, Ltd.	7,500	303,006
Kose Corp.	2,300	495,653	Nidec Corp.	20,900	3,136,934
Kubota Corp.	94,500	1,487,054	Nikon Corp.	27,400	436,114
Kuraray Co., Ltd.	28,700	395,397	Nintendo Co., Ltd.	9,900	3,235,499
Kurita Water Industries, Ltd.	8,800	251,054	Nippon Building Fund, Inc. REIT	108	623,049
Kyocera Corp.	28,700	1,618,642	Nippon Electric Glass Co., Ltd. (a)	7,500	208,550
Kyowa Hako Kirin Co., Ltd.	26,900	542,299	Nippon Express Co., Ltd.	8,100	587,947
Kyushu Electric Power Co., Inc.	45,300	505,492	Nippon Paint Holdings Co., Ltd. (a)	13,500	581,366
Kyushu Railway Co.	13,300	407,051	Nippon Prologis REIT, Inc.	152	315,349
Lawson, Inc.	3,700	231,156	Nippon Steel & Sumitomo Metal Corp.	68,300	1,341,458
LINE Corp. (a)(b)	6,300	262,488	Nippon Telegraph & Telephone Corp.	60,800	2,764,310
Lion Corp.	23,500	430,687	Nippon Yusen KK	12,400	246,175
LIXIL Group Corp.	21,400	428,135	Nissan Chemical Industries, Ltd.	12,600	588,110
M3, Inc.	20,000	797,183	Nissan Motor Co., Ltd.	206,700	2,011,670
Mabuchi Motor Co., Ltd.	4,500	214,102	Nisshin Seifun Group, Inc.	13,600	287,925
Makita Corp.	21,300	954,765	Nissan Foods Holdings Co., Ltd.	5,100	368,808
Marubeni Corp.	153,300	1,169,628	Nitori Holdings Co., Ltd.	7,400	1,154,444
Marui Group Co., Ltd.	15,200	320,289	Nitto Denko Corp.	15,100	1,142,810
Maruichi Steel Tube, Ltd.	2,600	88,142	NOK Corp.	8,300	160,657
Mazda Motor Corp.	55,300	678,987	Nomura Holdings, Inc.	324,500	1,576,725
McDonald's Holdings Co. Japan, Ltd.	5,000	255,044	Nomura Real Estate Holdings, Inc.	11,300	250,760
Mebuki Financial Group, Inc.	66,600	223,674	Nomura Real Estate Master Fund, Inc.	317	447,317
Medipal Holdings Corp.	13,000	261,491	Nomura Research Institute, Ltd.	10,800	523,595
MEIJI Holdings Co., Ltd.	11,500	969,711	NSK, Ltd.	38,700	399,351
MINEBEA MITSUMI, Inc.	30,600	517,712	NTT Data Corp.	61,400	707,321
MISUMI Group, Inc.	22,400	653,203	NTT DOCOMO, Inc.	120,000	3,057,825
Mitsubishi Chemical Holdings Corp.	130,100	1,089,286	Obayashi Corp.	62,900	654,753
Mitsubishi Corp.	118,800	3,301,281	Obic Co., Ltd.	6,600	546,400
Mitsubishi Electric Corp.	169,900	2,261,703	Odakyu Electric Railway Co., Ltd.	23,900	513,106
Mitsubishi Estate Co., Ltd.	111,800	1,955,100	Oji Holdings Corp.	87,000	539,602
Mitsubishi Gas Chemical Co., Inc.	13,400	303,652	Olympus Corp.	27,200	1,019,094
Mitsubishi Heavy Industries, Ltd.	28,000	1,018,986	Omron Corp.	17,900	835,490
Mitsubishi Materials Corp.	8,400	230,921	Ono Pharmaceutical Co., Ltd.	39,100	916,740
Mitsubishi Motors Corp.	64,600	514,980	Oracle Corp. Japan	3,300	269,625
Mitsubishi Tanabe Pharma Corp.	18,900	326,589	Oriental Land Co., Ltd.	19,600	2,057,058
Mitsubishi UFJ Financial Group, Inc.	1,042,100	5,937,519	ORIX Corp.	118,100	1,868,020
Mitsubishi UFJ Lease & Finance Co., Ltd.	40,900	251,459	Osaka Gas Co., Ltd.	36,700	759,579
Mitsui & Co., Ltd.	150,900	2,516,930	Otsuka Corp.	7,800	305,972
Mitsui Chemicals, Inc.	18,500	492,710	Otsuka Holdings Co., Ltd.	35,300	1,709,468
Mitsui Fudosan Co., Ltd.	80,000	1,931,296	Panasonic Corp.	194,100	2,617,148
Mitsui OSK Lines, Ltd.	8,600	207,148	Park24 Co., Ltd.	7,900	215,036
Mizuho Financial Group, Inc.	2,108,000	3,549,334	Pola Orbis Holdings, Inc.	8,100	356,498
MS&AD Insurance Group Holdings, Inc.	43,100	1,340,102	Rakuten, Inc.	89,400	604,851
			Recruit Holdings Co., Ltd.	97,400	2,696,054

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Renesas Electronics Corp. (b) . . .	78,800	\$ 772,598	Sundrug Co., Ltd.	5,700	\$ 231,057
Resona Holdings, Inc.	193,000	1,032,563	Suntory Beverage & Food, Ltd. . .	11,300	482,544
Ricoh Co., Ltd.	69,700	639,328	Suruga Bank, Ltd.	11,300	101,100
Rinnai Corp.	2,300	202,871	Suzuken Co., Ltd.	6,500	275,222
Rohm Co., Ltd.	8,900	747,258	Suzuki Motor Corp.	30,800	1,701,209
Ryohin Keikaku Co., Ltd.	1,900	668,984	Sysmex Corp.	14,500	1,353,586
Sankyo Co., Ltd.	3,800	148,720	T&D Holdings, Inc.	48,900	734,835
Santen Pharmaceutical Co., Ltd. . .	29,700	517,769	Taiheiyo Cement Corp.	12,400	408,053
SBI Holdings, Inc.	17,300	445,756	Taisei Corp.	19,400	1,070,139
Secom Co., Ltd.	19,100	1,466,923	Taisho Pharmaceutical Holdings Co., Ltd.	2,900	339,575
Sega Sammy Holdings, Inc.	18,200	311,864	Taiyo Nippon Sanso Corp.	9,900	141,933
Seibu Holdings, Inc.	23,900	403,062	Takashimaya Co., Ltd.	23,000	196,849
Seiko Epson Corp.	22,600	392,972	Takeda Pharmaceutical Co., Ltd. (a)	62,000	2,618,481
Sekisui Chemical Co., Ltd.	32,100	547,148	TDK Corp.	12,200	1,246,820
Sekisui House, Ltd.	51,300	907,760	Teijin, Ltd.	12,200	223,811
Seven & i Holdings Co., Ltd. . . .	66,300	2,891,665	Temp Holdings Co., Ltd. (a)	17,000	379,244
Seven Bank, Ltd.	42,900	131,297	Terumo Corp.	29,400	1,685,460
SG Holdings Co., Ltd.	8,400	184,282	THK Co., Ltd.	9,000	257,979
Sharp Corp. (a)	15,400	375,389	Tobu Railway Co., Ltd.	15,700	480,504
Shimadzu Corp.	20,800	629,080	Toho Co., Ltd.	7,500	251,546
Shimamura Co., Ltd.	1,700	149,641	Toho Gas Co., Ltd.	5,800	200,813
Shimano, Inc.	7,000	1,027,581	Tohoku Electric Power Co., Inc. . .	37,000	451,957
Shimizu Corp.	45,000	466,799	Tokio Marine Holdings, Inc.	59,700	2,798,918
Shin-Etsu Chemical Co., Ltd. . . .	33,800	3,012,751	Tokyo Century Corp.	3,700	209,777
Shinsei Bank, Ltd.	14,900	229,489	Tokyo Electric Power Co. Holdings, Inc. (b)	118,200	550,636
Shionogi & Co., Ltd.	26,900	1,382,096	Tokyo Electron, Ltd.	13,900	2,386,837
Shiseido Co., Ltd.	34,200	2,716,486	Tokyo Gas Co., Ltd.	37,200	987,556
Shizuoka Bank, Ltd.	53,000	478,969	Tokyo Tatemono Co., Ltd.	18,500	254,038
Showa Shell Sekiyu KK	16,500	246,238	Tokyu Corp.	51,000	878,509
SMC Corp.	5,100	1,870,744	Tokyu Fudosan Holdings Corp. . . .	35,300	249,218
SoftBank Group Corp.	72,100	5,189,846	Toppan Printing Co., Ltd.	44,000	344,802
Sohgo Security Services Co., Ltd.	4,800	226,209	Toray Industries, Inc.	130,600	1,030,510
Sompo Holdings, Inc.	31,400	1,270,004	Toshiba Corp. (b)	589,000	1,770,749
Sony Corp.	113,300	5,793,628	Tosoh Corp.	23,700	367,380
Sony Financial Holdings, Inc. (a)	13,400	255,987	TOTO, Ltd.	11,300	524,371
Stanley Electric Co., Ltd.	12,300	419,754	Toyo Seikan Group Holdings, Ltd.	12,700	223,123
Start Today Co., Ltd.	19,400	703,209	Toyo Suisan Kaisha, Ltd.	5,900	210,134
Subaru Corp.	55,300	1,610,098	Toyoda Gosei Co., Ltd.	5,300	134,408
SUMCO Corp. (a)	23,600	476,623	Toyota Industries Corp.	15,300	857,789
Sumitomo Chemical Co., Ltd. . . .	147,000	833,440	Toyota Motor Corp.	203,200	13,153,469
Sumitomo Corp.	106,500	1,749,921	Toyota Tsusho Corp.	16,900	566,054
Sumitomo Dainippon Pharma Co., Ltd.	15,000	317,564	Trend Micro, Inc.	9,600	547,754
Sumitomo Electric Industries, Ltd.	65,900	981,673	Tsuruha Holdings, Inc.	3,600	451,442
Sumitomo Heavy Industries, Ltd.	10,200	344,405	Unicharm Corp.	37,900	1,140,439
Sumitomo Metal Mining Co., Ltd.	21,600	826,442	United Urban Investment Corp. REIT	258	400,399
Sumitomo Mitsui Financial Group, Inc.	117,400	4,563,936	USS Co., Ltd.	19,200	365,401
Sumitomo Mitsui Trust Holdings, Inc.	30,700	1,217,579	West Japan Railway Co.	14,400	1,061,361
Sumitomo Realty & Development Co., Ltd.	31,000	1,144,396	Yahoo! Japan Corp. (a)	115,300	383,067
Sumitomo Rubber Industries, Ltd. (a)	14,000	222,453	Yakult Honsha Co., Ltd.	10,700	714,847
			Yamada Denki Co., Ltd.	47,700	237,283
			Yamaguchi Financial Group, Inc.	19,000	214,075
			Yamaha Corp.	13,700	712,427

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Yamaha Motor Co., Ltd. (a)	26,700	\$ 671,568	Petronas Gas Bhd	48,700	\$ 208,568
Yamato Holdings Co., Ltd. (a)	34,300	1,010,745	PPB Group Bhd	36,900	179,773
Yamazaki Baking Co., Ltd.	10,300	269,670	Press Metal Aluminium Holdings Bhd	136,100	146,898
Yaskawa Electric Corp.	22,100	781,127	Public Bank Bhd	265,700	1,536,515
Yokogawa Electric Corp.	20,000	356,069	RHB Capital Bhd	128,959	174,308
Yokohama Rubber Co., Ltd. (a)	10,800	224,551	Sime Darby Bhd	142,535	86,449
		<u>310,100,781</u>	Sime Darby Plantation Bhd	208,035	274,496
LUXEMBOURG — 0.2%			Sime Darby Property Bhd	142,535	42,342
ArcelorMittal	59,334	1,739,506	SP Setia Bhd Group	131,200	100,686
Eurofins Scientific SE	893	496,706	Telekom Malaysia Bhd	91,003	70,063
Millicom International Cellular SA SDR	5,780	341,786	Tenaga Nasional Bhd	313,600	1,136,553
Reinet Investments SCA (b)	12,844	226,448	Top Glove Corp. Bhd	61,800	185,729
RTL Group SA	2,437	165,313	UMW Holdings Bhd	4,900	7,242
SES SA	31,838	583,236	Westports Holdings Bhd	8,800	7,385
Tenaris SA	46,006	844,121	YTL Corp. Bhd	529,608	148,151
		<u>4,397,116</u>			<u>10,549,824</u>
MACAU — 0.0% (f)			MEXICO — 0.7%		
MGM China Holdings, Ltd. (a)	85,200	197,648	Alfa SAB de CV Class A	286,700	336,355
Wynn Macau, Ltd.	116,000	373,338	Alsea SAB de CV	44,000	153,160
		<u>570,986</u>	America Movil SAB de CV Series L	2,968,700	2,504,155
MALAYSIA — 0.5%			Arca Continental SAB de CV	28,000	173,720
AirAsia Group Bhd	140,400	103,923	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand Class B	116,000	157,808
Alliance Bank Malaysia Bhd	140,600	140,617	Cemex SAB de CV Series CPO (b)	1,373,964	913,611
AMMB Holdings Bhd	132,400	122,911	Coca-Cola Femsa SAB de CV Series L	32,200	183,527
Astro Malaysia Holdings Bhd.	13,200	5,196	El Puerto de Liverpool SAB de CV Series C1 (a)	13,000	84,042
Axiata Group Bhd	183,225	172,362	Fibra Uno Administracion SA de CV REIT	252,200	371,453
British American Tobacco Malaysia Bhd	2,800	24,108	Fomento Economico Mexicano SAB de CV	175,500	1,558,413
CIMB Group Holdings Bhd	371,505	501,226	Fresnillo PLC	22,113	333,841
Dialog Group Bhd	282,300	215,944	Gruma SAB de CV Class B	14,700	181,404
DiGi.Com Bhd	221,300	227,354	Grupo Aeroportuario del Pacifico SAB de CV Class B	37,000	346,927
Felda Global Ventures Holdings Bhd	4,700	1,757	Grupo Aeroportuario del Sureste SAB de CV Class B	13,750	220,705
Fraser & Neave Holdings Bhd	17,600	170,009	Grupo Bimbo SAB de CV Class A	153,500	302,303
Gamuda Bhd	128,616	104,115	Grupo Carso SAB de CV Series A1	23,000	78,622
Genting Bhd	190,200	395,985	Grupo Financiero Banorte SAB de CV Series O	215,700	1,281,531
Genting Malaysia Bhd	259,500	313,494	Grupo Financiero Inbursa SAB de CV Series O	215,700	306,172
Genting Plantations Bhd	900	2,106	Grupo Mexico SAB de CV Class B	331,400	949,061
HAP Seng Consolidated Bhd	66,200	160,604	Grupo Televisa SAB Series CPO	232,800	892,198
Hartalega Holdings Bhd	138,200	204,931	Industrias Penoles SAB de CV	9,730	176,519
Hong Leong Bank Bhd	49,032	220,914	Infraestructura Energetica Nova SAB de CV	48,600	220,082
Hong Leong Financial Group Bhd	4,800	21,389			
IHH Healthcare Bhd	185,200	279,668			
IJM Corp. Bhd	331,300	146,807			
IOI Corp. Bhd	149,800	168,360			
IOI Properties Group Bhd	38,750	15,348			
Kuala Lumpur Kepong Bhd	43,300	258,975			
Malayan Banking Bhd	391,599	872,482			
Malaysia Airports Holdings Bhd	66,124	144,050			
Maxis Bhd.	176,500	238,567			
MISC Bhd.	86,500	126,768			
Nestle Malaysia Bhd	6,300	230,041			
Petronas Chemicals Group Bhd.	247,800	515,905			
Petronas Dagangan Bhd	22,600	138,750			

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Kimberly-Clark de Mexico SAB de CV Class A (a)	103,300	\$ 176,426	PERU — 0.1%		
Mexichem SAB de CV	73,357	214,147	Cia de Minas Buenaventura SAA ADR.	12,300	\$ 167,649
Promotora y Operadora de Infraestructura SAB de CV	18,200	164,595	Credicorp, Ltd.	6,200	1,395,744
Wal-Mart de Mexico SAB de CV	455,300	1,214,241	Southern Copper Corp.	7,400	346,838
		<u>13,495,018</u>			<u>1,910,231</u>
NETHERLANDS — 3.1%			PHILIPPINES — 0.2%		
ABN AMRO Group NV (d)	38,236	991,955	Aboitiz Equity Ventures, Inc.	180,220	184,044
Aegon NV	165,335	991,438	Aboitiz Power Corp.	208,000	135,438
Akzo Nobel NV	23,064	1,974,389	Alliance Global Group, Inc. (b)	450,900	98,177
ASML Holding NV	36,582	7,248,113	Ayala Corp.	25,640	442,007
EXOR NV	9,998	673,542	Ayala Land, Inc.	596,600	423,688
Heineken Holding NV	10,069	965,173	Bank of the Philippine Islands	68,567	113,706
Heineken NV	22,931	2,303,022	BDO Unibank, Inc.	160,333	377,042
ING Groep NV	339,595	4,887,982	DMCI Holdings, Inc.	33,730	6,636
Koninklijke Ahold Delhaize NV	113,184	2,709,695	Globe Telecom, Inc.	2,995	86,425
Koninklijke DSM NV	16,619	1,671,031	GT Capital Holdings, Inc.	5,280	90,032
Koninklijke KPN NV	314,328	855,096	International Container Terminal Services, Inc.	4,320	6,257
Koninklijke Philips NV	84,313	3,585,666	JG Summit Holdings, Inc.	250,410	234,609
Koninklijke Vopak NV	4,863	224,670	Jollibee Foods Corp.	33,510	165,140
NN Group NV	29,115	1,184,324	Manila Electric Co.	24,040	160,184
NXP Semiconductors NV (b)	29,854	3,262,147	Megaworld Corp.	95,000	7,619
Randstad NV	11,642	685,340	Metro Pacific Investments Corp.	974,000	83,954
Royal Dutch Shell PLC Class A	408,840	14,190,586	Metropolitan Bank & Trust Co.	105,149	144,619
Royal Dutch Shell PLC Class B	333,346	11,942,120	PLDT, Inc.	6,380	154,217
Wolters Kluwer NV	27,445	1,546,416	Robinsons Land Corp.	40,344	14,061
		<u>61,892,705</u>	Security Bank Corp.	5,920	22,186
NEW ZEALAND — 0.1%			SM Investments Corp.	25,175	412,763
a2 Milk Co., Ltd.	64,020	496,731	SM Prime Holdings, Inc.	888,700	598,656
Auckland International Airport, Ltd.	82,110	376,918	Universal Robina Corp.	80,890	183,402
Fisher & Paykel Healthcare Corp., Ltd.	57,800	582,698			<u>4,144,862</u>
Fletcher Building, Ltd.	93,438	439,672	POLAND — 0.3%		
Meridian Energy, Ltd.	118,222	249,732	Alior Bank SA (b)	7,214	128,906
Ryman Healthcare, Ltd.	36,039	292,070	Bank Handlowy w Warszawie SA	120	2,269
Spark New Zealand, Ltd.	154,370	389,845	Bank Millennium SA (b)	64,815	138,842
		<u>2,827,666</u>	Bank Polska Kasa Opieki SA	12,925	390,103
NORWAY — 0.5%			Bank Zachodni WBK SA	3,603	321,041
Aker BP ASA	9,455	348,948	CCC SA	2,236	123,627
DNB ASA	88,095	1,721,822	CD Projekt SA	6,706	289,809
Equinor ASA	102,950	2,733,409	Cyfrowy Polsat SA	19,389	119,836
Gjensidige Forsikring ASA	15,042	246,566	Dino Polska SA (b)(d)	7,708	214,114
Marine Harvest ASA	40,936	814,662	Grupa Azoty SA	626	7,206
Norsk Hydro ASA	126,562	757,627	Grupa Lotos SA	8,131	123,617
Orkla ASA	78,119	684,346	Jastrzebska Spolka Weglowa SA (b)	3,376	69,162
Schibsted ASA Class B	9,073	256,035	KGHM Polska Miedz SA	14,475	340,229
Telenor ASA	68,136	1,397,346	LPP SA	90	203,969
Yara International ASA	17,107	709,433	mBank SA	1,215	129,744
		<u>9,670,194</u>	Orange Polska SA (b)	5,574	6,908
PAKISTAN — 0.0% (f)			PGE Polska Grupa Energetyczna SA (b)	75,453	188,232
Habib Bank, Ltd.	53,000	72,633	PLAY Communications SA (d)	13,499	92,302
			Polski Koncern Naftowy ORLEN SA	23,663	531,287

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<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Polskie Gornictwo Naftowe i Gazownictwo SA	155,896	\$ 237,761	Transneft PJSC Preference Shares	30	\$ 79,949
Powszechna Kasa Oszczednosci Bank Polski SA (b)	81,935	809,513	VTB Bank PJSC	437,390,000	336,353
Powszechny Zaklad Ubezpieczen SA	59,122	615,547			15,712,735
Tauron Polska Energia SA (b)	21,367	13,069			
		5,097,093			
PORTUGAL — 0.1%			SINGAPORE — 0.8%		
EDP - Energias de Portugal SA.	223,963	889,060	Ascendas Real Estate Investment Trust	206,875	400,550
Galp Energia SGPS SA.	47,099	898,269	BOC Aviation, Ltd. (d)	18,300	113,712
Jeronimo Martins SGPS SA.	26,225	378,757	CapitaLand Commercial Trust	191,690	233,374
		2,166,086	CapitaLand Mall Trust REIT	254,800	386,825
			CapitaLand, Ltd.	253,200	586,807
			City Developments, Ltd.	31,000	248,500
			ComfortDelGro Corp., Ltd.	189,100	325,915
			DBS Group Holdings, Ltd.	157,448	3,072,748
			Genting Singapore, Ltd.	493,100	441,204
			Golden Agri-Resources, Ltd.	309,500	69,232
			Hutchison Port Holdings Trust (a)	421,800	118,104
			Jardine Cycle & Carriage, Ltd.	6,211	144,946
			Keppel Corp., Ltd.	140,600	737,286
			Oversea-Chinese Banking Corp., Ltd.	277,450	2,368,550
			SATS, Ltd.	53,300	195,453
			Sembcorp Industries, Ltd.	66,700	134,525
			Singapore Airlines, Ltd.	47,200	370,054
			Singapore Exchange, Ltd.	85,100	447,501
			Singapore Press Holdings, Ltd.	139,900	266,769
			Singapore Technologies Engineering, Ltd.	136,400	329,121
			Singapore Telecommunications, Ltd.	728,700	1,646,055
			Suntec Real Estate Investment Trust	182,700	231,809
			United Overseas Bank, Ltd.	118,293	2,321,614
			UOL Group, Ltd.	37,533	209,755
			Venture Corp., Ltd.	23,900	312,707
			Wilmar International, Ltd.	168,900	379,050
					16,092,166
QATAR — 0.2%			SOUTH AFRICA — 1.5%		
Barwa Real Estate Co.	826	7,759	Anglo American Platinum, Ltd.	5,854	153,330
Commercial Bank PQSC.	16,545	173,084	AngloGold Ashanti, Ltd.	43,902	359,128
Doha Bank QPSC	21,118	155,151	Aspen Pharmacare Holdings, Ltd.	37,164	700,154
Ezdan Holding Group QSC (b)	52,409	118,032	Barclays Africa Group, Ltd.	64,498	752,871
Industries Qatar QSC	14,813	435,318	Bid Corp., Ltd.	26,882	539,964
Masraf Al Rayan QSC	32,119	308,134	Bidvest Group, Ltd.	33,867	486,795
Ooredoo QSC.	5,832	116,464	Capitec Bank Holdings, Ltd.	2,901	183,717
Qatar Electricity & Water Co. QSC	4,352	224,676	Clicks Group, Ltd.	22,224	318,664
Qatar Insurance Co. SAQ	9,737	94,936	Coronation Fund Managers, Ltd.	32,439	138,004
Qatar Islamic Bank SAQ	8,342	265,771	Discovery, Ltd.	31,093	334,608
Qatar National Bank QPSC	39,601	1,653,214	Exxaro Resources, Ltd.	13,613	124,845
		3,552,539	FirstRand, Ltd.	303,595	1,415,171
			Fortress REIT, Ltd. Class A,	115,468	129,737
			Fortress REIT, Ltd. Class B (a)	96,108	105,530
			Foschini Group, Ltd.	20,758	263,521
			Gold Fields, Ltd.	56,782	203,825
ROMANIA — 0.0% (f)					
NEPI Rockcastle PLC	27,380	244,630			
RUSSIA — 0.8%					
Alrosa PJSC.	223,022	355,149			
Gazprom PJSC	946,910	2,123,440			
Inter RAO UES PJSC.	2,290,000	148,662			
LUKOIL PJSC ADR	420	28,720			
LUKOIL PJSC	37,380	2,584,602			
Magnit PJSC GDR	27,829	500,922			
Magnitogorsk Iron & Steel Works PJSC	226,900	154,481			
MMC Norilsk Nickel PJSC	5,532	1,001,896			
Mobile TeleSystems PJSC ADR	26,400	233,112			
Mobile TeleSystems PJSC	31,200	138,703			
Moscow Exchange MICEX-RTS PJSC (b)	132,585	230,460			
Novatek PJSC GDR	7,961	1,180,616			
Novolipetsk Steel PJSC	90,720	219,673			
PhosAgro PJSC GDR.	11,644	149,625			
Polyus PJSC.	2,617	172,498			
Rosneft Oil Co. PJSC.	95,170	600,367			
RushHydro PJSC	8,993,000	97,025			
Sberbank of Russia PJSC	929,630	3,223,775			
Severstal PJSC	18,520	274,186			
Surgutneftegas OJSC Preference Shares	446,300	223,248			
Surgutneftegas OJSC	456,700	207,145			
Tatneft PJSC	134,820	1,448,128			

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Growthpoint Properties, Ltd. REIT	226,098	\$ 440,278	CJ Logistics Corp. (b)	1,096	\$ 165,211
Hyprop Investments, Ltd.	16,182	120,826	Coway Co., Ltd.	5,471	425,113
Imperial Holdings, Ltd.	12,323	176,121	Daelim Industrial Co., Ltd.	2,118	145,381
Investec PLC	69,626	494,550	Daewoo Engineering & Construction Co., Ltd. (b)	24,328	128,134
Investec, Ltd.	19,854	139,146	DB Insurance Co., Ltd.	3,165	167,550
Kumba Iron Ore, Ltd. (a)	6,528	140,388	DGB Financial Group, Inc.	13,309	122,402
Liberty Holdings, Ltd.	15,761	133,758	Dongsuh Cos., Inc.	874	20,507
Life Healthcare Group Holdings, Ltd. (a)	124,734	226,421	Doosan Bobcat, Inc. (b)	4,079	117,118
Mediclinic International PLC (c)	2,421	16,849	Doosan Heavy Industries & Construction Co., Ltd. (b)	457	6,417
Mediclinic International PLC (c)	21,434	149,019	E-MART, Inc.	2,133	487,078
MMI Holdings, Ltd.	83,371	107,481	GS Engineering & Construction Corp.	5,552	229,154
Mondi, Ltd.	10,770	291,985	GS Holdings Corp.	3,356	163,810
Mr. Price Group, Ltd.	20,604	340,127	GS Retail Co., Ltd.	360	14,197
MTN Group, Ltd.	152,685	1,201,985	Hana Financial Group, Inc.	25,870	994,643
Naspers, Ltd. Class N.	39,082	9,937,129	Hankook Tire Co., Ltd.	4,760	179,808
Nedbank Group, Ltd.	19,590	356,718	Hanmi Pharm Co., Ltd.	444	167,720
Netcare, Ltd. (a)	112,609	226,923	Hanmi Science Co., Ltd.	188	10,897
Old Mutual, Ltd. (b)	450,111	893,766	Hanon Systems.	8,270	78,656
Pick n Pay Stores, Ltd.	32,017	174,682	Hanssem Co., Ltd.	770	72,544
Pioneer Foods Group, Ltd. (a)	10,377	84,727	Hanwha Chemical Corp.	6,970	136,648
PSG Group, Ltd.	17,508	276,168	Hanwha Corp.	3,640	103,044
Rand Merchant Investment Holdings, Ltd.	51,099	139,619	Hanwha Life Insurance Co., Ltd.	16,650	79,179
Redefine Properties, Ltd. REIT.	560,779	429,189	HDC Hyundai Development Co-Engineering & Construction (b)	2,174	105,140
Remgro, Ltd.	49,948	744,469	HLB, Inc. (b)	2,711	237,167
Resilient REIT, Ltd.	26,491	108,718	Hotel Shilla Co., Ltd.	2,730	302,517
RMB Holdings, Ltd.	53,367	295,098	Hyosung Corp. (g)	1,344	161,594
Sanlam, Ltd.	151,482	774,416	Hyundai Department Store Co., Ltd.	1,309	135,657
Sappi, Ltd.	37,361	249,414	Hyundai Engineering & Construction Co., Ltd.	6,813	351,501
Sasol, Ltd.	49,815	1,827,631	Hyundai Glovis Co., Ltd.	1,744	180,738
Shoprite Holdings, Ltd.	36,097	581,002	Hyundai Heavy Industries Co., Ltd. (b)	3,817	349,335
SPAR Group, Ltd.	17,539	237,270	Hyundai Heavy Industries Holdings Co., Ltd. (b)	1,006	319,086
Standard Bank Group, Ltd.	116,009	1,623,978	Hyundai Marine & Fire Insurance Co., Ltd.	5,728	173,202
Steinhoff International Holdings NV (a)(b)	197,420	18,581	Hyundai Mobis Co., Ltd.	6,172	1,174,037
Telkom SA SOC, Ltd. (a)	13,170	47,121	Hyundai Motor Co.	13,748	1,548,115
Tiger Brands, Ltd. (a)	13,544	327,477	Hyundai Motor Co. Preference Shares (c)	3,845	313,258
Truworths International, Ltd.	40,455	228,009	Hyundai Motor Co. Preference Shares (c)	1,762	130,114
Vodacom Group, Ltd. (a)	48,980	438,796	Hyundai Steel Co.	6,998	330,278
Woolworths Holdings, Ltd.	85,060	344,119	Hyundai Wia Corp.	139	5,082
		30,553,818	Industrial Bank of Korea	22,023	304,311
SOUTH KOREA — 3.4%			ING Life Insurance Korea, Ltd. (b)(d)	3,399	127,634
Amorepacific Corp.	2,810	813,122	Kakao Corp.	3,852	395,742
Amorepacific Corp. Preference Shares.	740	102,916	Kangwon Land, Inc.	7,520	176,445
AMOREPACIFIC Group.	2,522	279,468	KB Financial Group, Inc.	35,342	1,674,345
BGF retail Co., Ltd.	502	87,833	KCC Corp.	458	134,790
BNK Financial Group, Inc.	27,622	231,732	KEPCO Plant Service & Engineering Co., Ltd.	3,195	102,200
Celltrion Healthcare Co., Ltd. (b)	3,133	311,754			
Celltrion Pharm, Inc. (b)	1,347	109,621			
Celltrion, Inc. (a)(b)	7,363	2,005,088			
Cheil Worldwide, Inc.	7,506	139,075			
CJ CheilJedang Corp.	711	224,879			
CJ Corp.	1,354	172,515			
CJ E&M Corp.	1,969	174,728			

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Kia Motors Corp.	25,372	\$ 702,312	Samsung Securities Co., Ltd.	4,928	\$ 153,655
Korea Aerospace Industries, Ltd. (b)	3,940	145,651	Shinhan Financial Group Co., Ltd.	38,301	1,488,051
Korea Electric Power Corp.	24,440	701,732	Shinsegae, Inc.	635	228,760
Korea Gas Corp. (b)	2,420	139,402	SillaJen, Inc. (b)	5,434	357,391
Korea Investment Holdings Co., Ltd.	2,958	223,210	SK Holdings Co., Ltd. (b)	2,767	643,026
Korea Zinc Co., Ltd.	577	199,840	SK Hynix, Inc.	50,901	3,914,056
Korean Air Lines Co., Ltd.	4,004	101,492	SK Innovation Co., Ltd.	5,990	1,085,671
KT Corp.	110	2,704	SK Networks Co., Ltd.	410	1,655
KT&G Corp.	10,199	979,177	SK Telecom Co., Ltd.	1,684	352,061
Kumho Petrochemical Co., Ltd.	1,926	201,327	S-Oil Corp.	4,401	432,400
LG Chem, Ltd.	4,147	1,240,937	ViroMed Co., Ltd. (b)	1,187	250,926
LG Chem, Ltd. Preference Shares	491	88,772	Woori Bank	39,892	583,436
LG Corp.	7,582	490,500	Yuhan Corp.	685	133,681
LG Display Co., Ltd.	18,859	309,663			<u>66,538,925</u>
LG Electronics, Inc.	9,962	741,899	SPAIN — 2.0%		
LG Household & Health Care, Ltd.	819	1,025,863	ACS Actividades de Construccion y Servicios SA	23,183	939,236
LG Household & Health Care, Ltd. Preference Shares	184	120,520	Aena SME SA (d)	6,218	1,128,904
LG Innotek Co., Ltd.	1,061	137,563	Amadeus IT Group SA	38,596	3,046,244
Lotte Chemical Corp.	1,278	399,052	Banco Bilbao Vizcaya Argentaria SA	582,758	4,132,746
Lotte Corp. (b)	2,576	132,440	Banco de Sabadell SA	500,553	838,936
Lotte Shopping Co., Ltd.	983	185,222	Banco Santander SA	1,439,434	7,717,370
Medy-Tox, Inc.	329	226,507	Bankia SA	104,029	389,519
Mirae Asset Daewoo Co., Ltd.	23,737	181,462	Bankinter SA	54,743	533,181
NAVER Corp.	2,497	1,709,476	CaixaBank SA	325,089	1,406,641
NCSOFT Corp.	1,398	465,373	Enagas SA (a)	21,503	628,650
Netmarble Corp. (d)	2,574	352,207	Endesa SA (a)	29,553	651,965
NH Investment & Securities Co., Ltd.	11,490	154,128	Ferrovial SA	46,695	958,172
OCI Co., Ltd.	1,629	150,549	Gas Natural SDG SA (a)	33,822	895,608
Orion Corp/Republic of Korea	2,349	314,043	Grifols SA (a)	28,519	858,406
Ottogi Corp.	17	13,103	Iberdrola SA	504,265	3,899,912
Pan Ocean Co., Ltd. (b)	24,680	108,176	Industria de Diseno Textil SA	95,418	3,259,720
POSCO	6,600	1,948,318	Mapfre SA	94,201	284,310
Posco Daewoo Corp.	570	10,945	Red Electrica Corp. SA (a)	41,004	834,927
S-1 Corp.	1,546	134,278	Repsol SA	120,023	2,349,328
Samsung Biologics Co., Ltd. (b)(d)	1,624	607,634	Siemens Gamesa Renewable Energy SA (a)	23,620	317,280
Samsung C&T Corp.	7,241	756,910	Telefonica SA	408,402	3,470,845
Samsung Card Co., Ltd.	501	17,217			<u>38,541,900</u>
Samsung Electro-Mechanics Co., Ltd.	5,729	763,353	SWEDEN — 1.7%		
Samsung Electronics Co., Ltd. Preference Shares	76,750	2,592,766	Alfa Laval AB	23,706	563,368
Samsung Electronics Co., Ltd.	423,100	17,709,839	Assa Abloy AB Class B	89,694	1,913,993
Samsung Engineering Co., Ltd. (b)	13,722	192,687	Atlas Copco AB Class A	59,244	1,727,122
Samsung Fire & Marine Insurance Co., Ltd.	2,462	583,192	Atlas Copco AB Class B	35,597	933,695
Samsung Heavy Industries Co., Ltd. (b)	40,454	259,167	Boliden AB	25,975	843,766
Samsung Life Insurance Co., Ltd.	5,568	491,603	Electrolux AB Class B	23,322	531,823
Samsung SDI Co., Ltd.	5,175	993,674	Epiroc AB Class A (b)	59,244	622,439
Samsung SDS Co., Ltd.	2,824	508,041	Epiroc AB Class B (b)	35,597	326,286
			Essity AB Class B	54,801	1,355,017
			Hennes & Mauritz AB Class B (a)	85,223	1,271,772
			Hexagon AB Class B	22,911	1,279,236
			Husqvarna AB Class B	45,065	428,284
			ICA Gruppen AB (a)	6,173	189,551
			Industrivarden AB Class C	14,598	283,442

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Investor AB Class B	40,769	\$ 1,662,934	Straumann Holding AG	827	\$ 628,818
Kinnevik AB Class B	22,708	779,017	Swatch Group AG (c)	2,777	1,317,533
L E Lundbergforetagen AB			Swatch Group AG (c)	4,879	421,836
Class B	5,800	178,422	Swiss Life Holding AG (b)	2,843	987,799
Lundin Petroleum AB	16,362	522,538	Swiss Prime Site AG (b)	6,748	619,447
Nordea Bank AB	265,953	2,564,993	Swiss Re AG	27,744	2,394,542
Sandvik AB	101,297	1,800,383	Swisscom AG (a)	2,348	1,048,022
Securitas AB Class B	25,819	425,555	Temenos AG (b)	5,252	793,393
Skandinaviska Enskilda Banken			UBS Group AG (b)	336,831	5,198,585
AB Class A	137,067	1,304,787	Vifor Pharma AG	4,758	760,216
Skanska AB Class B	33,422	608,216	Zurich Insurance Group AG	13,227	3,917,680
SKF AB Class B	36,322	676,825			
Svenska Handelsbanken AB					107,420,727
Class A	136,638	1,520,644	TAIWAN — 2.7%		
Swedbank AB Class A	80,843	1,733,254	Acer, Inc. (b)	255,000	208,259
Swedish Match AB	17,569	871,380	Advantech Co., Ltd.	33,199	218,869
Tele2 AB Class B	26,718	314,487	Airtac International Group.	12,000	170,622
Telefonaktiebolaget LM Ericsson			ASE Technology Holding Co.,		
Class B	275,407	2,132,203	Ltd.	328,325	771,047
Telia Co. AB	237,276	1,086,388	Asia Cement Corp.	140,000	153,828
Volvo AB Class B	137,443	2,200,071	Asia Pacific Telecom Co., Ltd.		
		32,651,891	(b)	7,000	1,837
SWITZERLAND — 5.4%			Asustek Computer, Inc.	57,000	520,672
ABB, Ltd.	159,845	3,494,874	AU Optronics Corp.	594,000	251,328
Adecco Group AG	14,211	840,967	Catcher Technology Co., Ltd.	53,000	592,781
Baloise Holding AG	4,784	695,233	Cathay Financial Holding Co.,		
Barry Callebaut AG	192	344,187	Ltd.	746,000	1,316,391
Chocoladefabriken Lindt &			Chailease Holding Co., Ltd.	117,480	385,326
Spruengli AG (c)	104	673,468	Chang Hwa Commercial Bank,		
Chocoladefabriken Lindt &			Ltd.	435,405	252,773
Spruengli AG (c)	8	607,483	Cheng Shin Rubber Industry Co.,		
Cie Financiere Richemont SA	45,622	3,864,971	Ltd.	124,000	186,477
Clariant AG (b)	23,031	552,494	Chicony Electronics Co., Ltd.	46,260	104,238
Coca-Cola HBC AG (b)	19,565	653,775	China Airlines, Ltd. (b)	23,000	7,182
Credit Suisse Group AG	223,399	3,363,528	China Development Financial		
Dufry AG (b)	2,498	317,989	Holding Corp.	1,178,000	430,808
EMS-Chemie Holding AG	674	432,047	China Life Insurance Co., Ltd.	175,899	185,196
Ferguson PLC.	21,624	1,755,770	China Steel Corp.	1,182,000	918,819
Geberit AG	3,362	1,442,042	Chunghwa Telecom Co., Ltd.	337,000	1,215,868
Givaudan SA	826	1,873,359	Compal Electronics, Inc.	378,000	238,044
Glencore PLC	1,014,558	4,848,884	CTBC Financial Holding Co.,		
Julius Baer Group, Ltd. (b)	20,699	1,214,903	Ltd.	1,534,009	1,104,400
Kuehne + Nagel International			Delta Electronics, Inc.	185,630	666,693
AG	5,122	769,628	E.Sun Financial Holding Co.,		
LafargeHolcim, Ltd. (b)(c)	41,835	2,038,348	Ltd.	750,834	523,319
LafargeHolcim, Ltd. (b)(c)	852	41,312	Eclat Textile Co., Ltd.	15,182	180,510
Lonza Group AG (b)	6,681	1,772,943	Eva Airways Corp.	283,304	137,059
Nestle SA	274,540	21,262,023	Evergreen Marine Corp. Taiwan,		
Novartis AG	196,433	14,892,468	Ltd. (b)	25,808	11,004
Pargesa Holding SA	2,959	250,619	Far Eastern New Century Corp.	292,620	277,374
Partners Group Holding AG	1,517	1,111,453	Far EasTone Telecommunications		
Roche Holding AG	62,068	13,786,291	Co., Ltd.	140,000	361,841
Schindler Holding AG (c)	3,865	831,426	Feng TAY Enterprise Co., Ltd.	30,273	151,919
Schindler Holding AG (c)	1,759	369,887	First Financial Holding Co., Ltd.	749,096	506,138
SGS SA	491	1,306,432	Formosa Chemicals & Fibre		
Sika AG	11,700	1,618,994	Corp.	309,000	1,231,399
Sonova Holding AG	5,048	904,161	Formosa Petrochemical Corp.	111,000	445,988
STMicroelectronics NV	62,787	1,400,897	Formosa Plastics Corp.	411,000	1,516,555
			Formosa Taffeta Co., Ltd.	3,000	3,282

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Foxconn Technology Co., Ltd.	84,180	\$ 205,974	Uni-President Enterprises Corp.	421,880	\$ 1,071,011
Fubon Financial Holding Co., Ltd.	620,000	1,039,146	United Microelectronics Corp.	979,000	544,272
General Interface Solution Holding, Ltd.	11,000	71,437	Vanguard International Semiconductor Corp.	105,000	240,386
Giant Manufacturing Co., Ltd.	23,000	97,315	Walsin Technology Corp.	28,000	382,964
Globalwafers Co., Ltd.	23,000	382,472	Win Semiconductors Corp.	30,000	215,983
Highwealth Construction Corp.	72,900	108,196	Winbond Electronics Corp.	274,000	175,246
Hiwin Technologies Corp.	18,431	217,628	Wistron Corp.	228,142	169,487
Hon Hai Precision Industry Co., Ltd.	1,440,650	3,931,387	WPG Holdings, Ltd.	144,000	204,038
Hotai Motor Co., Ltd.	19,000	167,325	Yageo Corp. (b)	20,000	737,983
HTC Corp. (b)	57,000	106,378	Yuanta Financial Holding Co., Ltd.	1,068,022	486,921
Hua Nan Financial Holdings Co., Ltd.	726,546	422,985	Zhen Ding Technology Holding, Ltd.	3,000	6,632
Innolux Corp.	942,000	338,321			<u>53,364,124</u>
Inventec Corp.	197,000	154,752	THAILAND — 0.5%		
Largan Precision Co., Ltd.	9,000	1,325,418	Advanced Info Service PCL (g)	84,900	474,087
Lite-On Technology Corp.	145,419	176,000	Airports of Thailand PCL (g)	340,200	646,924
Macronix International (b)	166,000	236,299	Bangkok Bank PCL NVDR	30,800	181,751
MediaTek, Inc.	137,000	1,348,049	Bangkok Dusit Medical Services PCL (g)	357,100	269,469
Mega Financial Holding Co., Ltd.	1,022,601	902,241	Bangkok Expressway & Metro PCL (g)	649,000	145,942
Micro-Star International Co., Ltd.	59,000	182,292	Banpu PCL (g)	243,400	143,263
Nan Ya Plastics Corp.	429,000	1,226,981	Berli Jucker PCL (g)	104,700	159,594
Nanya Technology Corp.	69,000	188,294	BTS Group Holdings PCL (g)	619,900	164,658
Nien Made Enterprise Co., Ltd.	13,000	111,075	Bumrungrad Hospital PCL (g)	31,200	156,800
Novatek Microelectronics Corp.	61,000	275,104	Central Pattana PCL (g)	118,200	248,851
Pegatron Corp.	165,000	339,325	Charoen Pokphand Foods PCL (g)	285,300	208,399
Phison Electronics Corp.	13,000	102,760	CP ALL PCL (g)	445,300	987,913
Pou Chen Corp.	201,000	233,380	Delta Electronics Thailand PCL (g)	55,900	98,707
Powertech Technology, Inc.	51,000	148,039	Energy Absolute PCL (g)	112,813	111,519
President Chain Store Corp.	47,000	532,611	Glow Energy PCL (g)	44,700	127,839
Quanta Computer, Inc.	222,000	389,557	Home Product Center PCL (g)	417,200	168,744
Realtek Semiconductor Corp.	34,000	123,784	Indorama Ventures PCL (g)	143,700	237,476
Ruentex Development Co., Ltd. (b)	128,936	148,861	IRPC PCL (g)	971,500	170,078
Ruentex Industries, Ltd. (b)	79,000	161,169	Kasikornbank PCL	112,400	678,539
Shin Kong Financial Holding Co., Ltd.	736,551	283,860	Kasikornbank PCL NVDR	58,700	343,731
SinoPac Financial Holdings Co., Ltd.	917,923	331,179	Krung Thai Bank PCL (g)	265,400	133,781
Standard Foods Corp.	51,417	104,053	Minor International PCL (g)	196,350	192,616
Synnex Technology International Corp.	70,550	106,443	PTT Exploration & Production PCL (g)	132,600	562,339
TaiMed Biologics, Inc. (b)	15,000	153,500	PTT Global Chemical PCL (g)	184,800	407,196
Taishin Financial Holding Co., Ltd.	931,170	439,800	PTT PCL (g)	968,000	1,402,475
Taiwan Business Bank	66,042	20,383	Robinson PCL (g)	12,700	21,467
Taiwan Cement Corp.	383,000	532,006	Siam Cement PCL	33,765	419,897
Taiwan Cooperative Financial Holding Co., Ltd.	692,876	405,656	Siam Commercial Bank PCL (g)	145,200	519,354
Taiwan High Speed Rail Corp.	152,000	119,153	Thai Oil PCL (g)	98,100	230,223
Taiwan Mobile Co., Ltd.	132,000	478,410	Thai Union Group PCL Class F (g)	43,700	20,841
Taiwan Semiconductor Manufacturing Co., Ltd.	2,175,000	15,444,758	TMB Bank PCL (g)	1,483,700	103,004
Teco Electric and Machinery Co., Ltd.	90,000	67,599	True Corp. PCL (g)	1,001,312	160,186
					<u>9,897,663</u>
			TURKEY — 0.1%		
			Akbank Turk A/S.	181,543	298,001

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

June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Anadolu Efes Biracilik Ve Malt Sanayii A/S	23,020	\$ 118,587	Auto Trader Group PLC (d)	101,929	\$ 573,141
Arcelik A/S	4,778	15,905	Aviva PLC	356,588	2,372,759
Aselsan Elektronik Sanayi Ve Ticaret A/S	18,895	95,440	Babcock International Group PLC	17,191	185,611
BIM Birlesik Magazalar A/S	13,969	204,754	BAE Systems PLC	282,980	2,416,474
Coca-Cola Icecek A/S	648	4,798	Barclays PLC	1,489,646	3,717,074
Emlak Konut Gayrimenkul Yatirim Ortakligi A/S REIT	30,919	13,701	Barratt Developments PLC	96,507	656,689
Eregli Demir ve Celik Fabrikalari TAS	122,357	272,427	Berkeley Group Holdings PLC	10,402	519,803
Ford Otomotiv Sanayi A/S	1,307	17,489	BP PLC	1,771,686	13,526,838
Haci Omer Sabanci Holding A/S	58,478	112,713	British American Tobacco PLC ADR.	19,881	1,002,996
KOC Holding A/S	51,437	159,660	British American Tobacco PLC	184,357	9,322,121
Petkim Petrokimya Holding A/S	11,722	12,384	British Land Co. PLC REIT	92,767	823,282
TAV Havalimanlari Holding A/S	1,388	6,799	BT Group PLC	742,640	2,135,465
Tofas Turk Otomobil Fabrikasi A/S	2,262	11,880	Bunzl PLC	31,917	967,077
Tupras Turkiye Petrol Rafinerileri A/S	7,975	188,007	Burberry Group PLC	40,488	1,154,613
Turk Hava Yollari AO (b)	53,950	159,452	Carnival PLC	16,166	927,788
Turkcell Iletisim Hizmetleri A/S	92,714	246,296	Centrica PLC	489,422	1,018,671
Turkiye Garanti Bankasi A/S	188,439	344,695	CNH Industrial NV	92,714	984,626
Turkiye Halk Bankasi A/S	29,437	47,549	Coca-Cola European Partners PLC	6,100	247,904
Turkiye Is Bankasi A/S Class C	144,348	179,600	Coca-Cola European Partners PLC	14,800	600,990
Turkiye Sise ve Cam Fabrikalari A/S	6,787	6,267	Compass Group PLC	138,848	2,966,939
Turkiye Vakiflar Bankasi TAO	68,469	73,383	ConvaTec Group PLC (d)	119,350	334,683
Ulker Biskuvi Sanayi A/S (b)	1,307	5,144	Croda International PLC	10,510	666,317
Yapi ve Kredi Bankasi A/S (b)	14,270	7,725	DCC PLC	8,501	773,857
		<u>2,602,656</u>	Diageo PLC	218,064	7,836,614
UNITED ARAB EMIRATES			Direct Line Insurance Group PLC	111,078	502,866
— 0.2%			easyJet PLC	14,188	313,382
Abu Dhabi Commercial Bank PJSC	226,966	436,241	Experian PLC	83,422	2,064,536
Aldar Properties PJSC	245,613	135,072	Fiat Chrysler Automobiles NV	96,615	1,842,522
DAMAC Properties Dubai Co. PJSC	160,578	89,619	G4S PLC	128,363	453,675
DP World, Ltd.	14,508	333,684	GlaxoSmithKline PLC	435,596	8,797,816
Dubai Investments PJSC	282,063	145,902	GVC Holdings PLC	50,400	699,342
Dubai Islamic Bank PJSC	113,893	151,004	Hammerson PLC REIT	65,172	449,663
Emaar Development PJSC (b)	109,796	151,251	Hargreaves Lansdown PLC	27,383	712,745
Emaar Malls PJSC	267,179	155,660	HSBC Holdings PLC	1,764,843	16,559,558
Emaar Properties PJSC	347,458	465,403	Imperial Brands PLC	82,744	3,082,832
Emirates Telecommunications Group Co. PJSC	139,059	611,411	Informa PLC	110,482	1,217,964
First Abu Dhabi Bank PJSC	115,574	382,294	InterContinental Hotels Group PLC	16,813	1,047,716
NMC Health PLC	9,069	428,885	International Consolidated Airlines Group SA	63,121	554,348
		<u>3,486,426</u>	Intertek Group PLC	15,066	1,136,964
UNITED KINGDOM —			ITV PLC	350,088	804,235
10.4%			J Sainsbury PLC	135,851	576,096
3i Group PLC	85,027	1,010,986	John Wood Group PLC	68,018	563,769
Admiral Group PLC	20,501	516,293	Johnson Matthey PLC	18,692	893,101
Anglo American PLC (a)	92,618	2,072,384	Kingfisher PLC	205,613	806,238
Ashtead Group PLC	46,048	1,381,868	Land Securities Group PLC REIT	69,898	883,055
Associated British Foods PLC	33,045	1,194,526	Legal & General Group PLC	532,026	1,868,404
AstraZeneca PLC	112,195	7,781,033	Lloyds Banking Group PLC	6,453,756	5,372,222
			London Stock Exchange Group PLC	28,423	1,677,764
			Marks & Spencer Group PLC	141,999	553,237
			Meggitt PLC	64,415	419,522

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET GLOBAL EQUITY EX-U.S. INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
Melrose Industries PLC	423,332	\$ 1,188,789
Merlin Entertainments PLC (d) . .	62,376	318,455
Micro Focus International PLC . .	11,785	205,925
Micro Focus International PLC ADR	28,000	483,560
Mondi PLC	34,839	943,382
National Grid PLC	298,642	3,305,662
Next PLC	14,025	1,120,249
Pearson PLC	79,412	927,867
Persimmon PLC	28,765	961,958
Prudential PLC	231,484	5,300,925
Randgold Resources, Ltd.	8,956	688,166
Reckitt Benckiser Group PLC . .	59,958	4,938,766
RELX NV	86,182	1,837,858
RELX PLC	94,709	2,028,768
Rio Tinto PLC	105,590	5,856,415
Rio Tinto, Ltd.	37,660	2,321,725
Rolls-Royce Holdings PLC (b) . .	149,016	1,944,169
Royal Bank of Scotland Group PLC (b)	440,015	1,487,762
Royal Mail PLC	74,250	495,437
RSA Insurance Group PLC	98,017	879,191
Sage Group PLC	100,648	835,287
Schroders PLC	12,534	522,586
Segro PLC REIT	81,160	717,272
Severn Trent PLC	19,097	499,088
Shire PLC	79,033	4,450,244
Sky PLC	86,951	1,677,760
Smith & Nephew PLC	79,791	1,472,711
Smiths Group PLC	38,270	857,931
SSE PLC	90,112	1,612,049
St James's Place PLC	50,631	767,053
Standard Chartered PLC	246,370	2,252,821
Standard Life Aberdeen PLC . . .	243,870	1,048,655
Taylor Wimpey PLC	311,601	735,979
Tesco PLC	850,293	2,881,714
Travis Perkins PLC	20,759	389,866
Unilever NV	135,680	7,569,777
Unilever PLC	110,149	6,096,186
United Utilities Group PLC	66,393	668,986
Vodafone Group PLC	2,331,229	5,657,624
Weir Group PLC	21,300	562,427
Whitbread PLC	17,340	906,340
Wm Morrison Supermarkets PLC	181,224	602,938
WPP PLC	113,183	1,782,699
		<u>205,346,016</u>
UNITED STATES — 0.0% (f)		
Altice USA, Inc. Class A	18,452	314,785
TOTAL COMMON STOCKS (Cost \$1,724,123,323)		<u>1,856,960,188</u>
RIGHTS — 0.0% (f)		
ITALY — 0.0% (f)		
Intesa Sanpaolo SpA (expiring 7/17/18) (b) (g)	1,250,415	<u>—</u>

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
SPAIN — 0.0% (f)		
ACS Actividades de Construccion y Servicios SA (expiring 7/11/18) (b)	23,183	\$ 23,873
Repsol SA (expiring 7/6/18) (b) .	120,023	68,119
		<u>91,992</u>
TOTAL RIGHTS (Cost \$92,878)		<u>91,992</u>
SHORT-TERM INVESTMENTS — 3.6%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.86% (h) (i)	47,796,436	47,796,436
State Street Navigator Securities Lending Government Money Market Portfolio (h) (j)	23,248,817	23,248,817
TOTAL SHORT-TERM INVESTMENTS (Cost \$71,045,253)		<u>71,045,253</u>
TOTAL INVESTMENTS — 97.4% (Cost \$1,795,261,454)		<u>1,928,097,433</u>
OTHER ASSETS IN EXCESS OF LIABILITIES — 2.6%		<u>51,221,892</u>
NET ASSETS — 100.0%		<u>\$ 1,979,319,325</u>

- (a) All or a portion of the shares of the security are on loan at June 30, 2018.
- (b) Non-income producing security.
- (c) Reflects separate holdings of the issuer's common stock traded on different securities exchanges.
- (d) Securities purchased pursuant to Rule 144A of the Securities Act of 1933, as amended. These securities, which represent 0.7% of net assets as of June 30, 2018, are considered liquid and may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (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. Security value is determined based on Level 3 inputs. As of June 30, 2018, total aggregate fair value of the security is \$0, representing 0.0% of the Fund's net assets.
- (f) Amount is less than 0.05% of net assets.
- (g) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. As of June 30, 2018, total aggregate fair value of securities is \$8,436,023 representing 0.4% 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, 2018 are shown in the Affiliate Table below.
- (i) The rate shown is the annualized seven-day yield at June 30, 2018.
- (j) Investment of cash collateral for securities loaned.

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

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

June 30, 2018 (Unaudited)

At June 30, 2018, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
Mini MSCI Emerging Markets	470	09/21/2018	\$26,862,183	\$24,987,550	\$(1,874,632)
Mini MSCI EAFE (long)	409	09/21/2018	41,187,979	39,987,930	\$(1,200,049)
S&P/TSX 60 Index Future	30	09/20/2018	4,327,517	4,393,782	\$ 30,570
Total unrealized depreciation on open futures contracts purchased					<u>\$(3,044,111)</u>

During the period ended June 30, 2018, average notional value related to futures contracts was \$62,554,035 or less than 0.5% of net assets.

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2018.

<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>
ASSETS:				
INVESTMENTS:				
Common Stocks				
Australia	\$ 89,863,999	\$ —	\$ —	\$ 89,863,999
Austria	2,933,447	—	—	2,933,447
Belgium	13,691,625	—	—	13,691,625
Brazil	26,621,155	—	—	26,621,155
Canada	122,623,981	—	—	122,623,981
Chile	5,509,292	—	—	5,509,292
China	145,330,886	—	0(a)	145,330,886
Colombia	2,358,031	—	—	2,358,031
Czech Republic	540,804	—	—	540,804
Denmark	21,302,560	—	—	21,302,560
Egypt	674,203	—	—	674,203
Finland	13,484,075	—	—	13,484,075
France	135,536,138	—	—	135,536,138
Germany	121,835,855	—	—	121,835,855
Greece	1,400,167	684	—	1,400,851
Hong Kong	48,625,994	—	0(a)	48,625,994
Hungary	1,219,643	—	—	1,219,643
India	40,368,972	—	—	40,368,972
Indonesia	8,523,599	—	—	8,523,599
Ireland	8,535,676	—	—	8,535,676
Israel	6,270,663	—	—	6,270,663
Italy	26,492,543	—	—	26,492,543
Japan	310,100,781	—	—	310,100,781
Luxembourg	4,397,116	—	—	4,397,116
Macau	570,986	—	—	570,986
Malaysia	10,549,824	—	—	10,549,824
Mexico	13,495,018	—	—	13,495,018
Netherlands	61,892,705	—	—	61,892,705
New Zealand	2,827,666	—	—	2,827,666
Norway	9,670,194	—	—	9,670,194
Pakistan	72,633	—	—	72,633
Peru	1,910,231	—	—	1,910,231
Philippines	4,144,862	—	—	4,144,862

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

June 30, 2018 (Unaudited)

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
Poland	\$ 5,097,093	\$ —	\$ —	\$ 5,097,093
Portugal	2,166,086	—	—	2,166,086
Qatar	3,552,539	—	—	3,552,539
Romania	244,630	—	—	244,630
Russia	15,712,735	—	—	15,712,735
Singapore	16,092,166	—	—	16,092,166
South Africa	30,553,818	—	—	30,553,818
South Korea	66,377,331	161,594	—	66,538,925
Spain	38,541,900	—	—	38,541,900
Sweden	32,651,891	—	—	32,651,891
Switzerland	107,420,727	—	—	107,420,727
Taiwan	53,364,124	—	—	53,364,124
Thailand	525,482	9,372,181	—	9,897,663
Turkey	2,602,656	—	—	2,602,656
United Arab Emirates	3,486,426	—	—	3,486,426
United Kingdom	205,346,016	—	—	205,346,016
United States	314,785	—	—	314,785
Rights				
Italy	—	0(b)	—	0
Spain	91,992	—	—	91,992
Short-Term Investments	71,045,253	—	—	71,045,253
TOTAL INVESTMENTS	<u>\$1,918,562,974</u>	<u>\$9,534,459</u>	<u>\$ 0</u>	<u>\$1,928,097,433</u>
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(c)	30,570	—	—	30,570
TOTAL INVESTMENTS AND OTHER FINANCIAL INSTRUMENTS	<u>\$1,915,518,863</u>	<u>\$9,534,459</u>	<u>\$ —</u>	<u>\$1,925,053,322</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(c)	(3,044,111)	—	—	(3,044,111)
TOTAL OTHER FINANCIAL INSTRUMENTS:	<u>\$ (3,044,111)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (3,044,111)</u>

- (a) Fund held Level 3 securities that were valued at \$0 at June 30, 2018.
(b) Fund held a Level 2 security that was valued at \$0 at June 30, 2018.
(c) Futures Contracts are valued at unrealized appreciation (depreciation).

Affiliate Table

	Number of Shares Held		Value at 12/31/17	Cost of Purchases	Proceeds from		Change in Unrealized Appreciation/Depreciation	Number of Shares Held		Dividend Income	Capital Gains Distributions
	at 12/31/17	at 12/31/17			Shares Sold	Realized Gain (Loss)		at 6/30/18	at 6/30/18		
State Street Institutional											
U.S. Government Money Market Fund, Class G Shares	20,078,160	\$20,078,160	\$374,674,788	\$346,956,512	\$—	\$—	47,796,436	\$47,796,436	\$416,299	\$—	
State Street Navigator Securities											
Lending Government Money Market Portfolio	10,302,133	10,302,133	261,017,459	248,070,775	—	—	23,248,817	23,248,817	289,263	—	
Total		<u>\$30,380,293</u>	<u>\$635,692,247</u>	<u>\$595,027,287</u>	<u>\$—</u>	<u>\$—</u>	<u>\$71,045,253</u>	<u>\$71,045,253</u>	<u>\$705,562</u>	<u>\$—</u>	

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATE STREET SMALL/MID CAP EQUITY INDEX PORTFOLIO
SCHEDULE OF INVESTMENTS
June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>	<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
COMMON STOCKS — 103.4%			AUTOMOBILES — 1.1%		
AEROSPACE & DEFENSE — 1.4%			BANKS — 7.3%		
AAR Corp.	4,060	\$ 188,749	Cooper Tire & Rubber Co. (b)	6,300	\$ 165,690
Aerojet Rocketdyne Holdings, Inc. (a)	8,900	262,461	Cooper-Standard Holdings, Inc. (a)	2,190	286,167
Aerovironment, Inc. (a) (b)	2,600	185,718	Dana, Inc.	18,447	372,445
Astronics Corp. (a)	2,519	90,608	Dorman Products, Inc. (a)	3,399	232,186
Axon Enterprise, Inc. (a)	6,592	416,483	Fox Factory Holding Corp. (a)	4,600	214,130
BWX Technologies, Inc.	12,390	772,145	Genex Corp.	34,066	784,199
Cubic Corp.	3,200	205,440	Gentherm, Inc. (a)	4,554	178,972
Curtiss-Wright Corp.	5,540	659,371	LCI Industries	3,098	279,285
Ducommun, Inc. (a)	1,300	43,017	Lear Corp.	8,087	1,502,645
Engility Holdings, Inc. (a)	2,200	67,408	Modine Manufacturing Co. (a)	5,983	109,190
Esterline Technologies Corp. (a)	3,300	243,540	Motorcar Parts of America, Inc. (a) (b)	2,300	43,033
HEICO Corp.	4,782	348,788	Shiloh Industries, Inc. (a)	1,700	14,790
HEICO Corp. Class A	9,579	583,825	Standard Motor Products, Inc.	2,708	130,905
Hexcel Corp.	11,111	737,548	Stoneridge, Inc. (a)	3,282	115,330
KeyW Holding Corp. (a) (b)	5,900	51,566	Superior Industries International, Inc.	2,988	53,485
KLX, Inc. (a)	6,343	456,062	Tenneco, Inc.	6,368	279,937
Kratos Defense & Security Solutions, Inc. (a) (b)	10,400	119,704	Tower International, Inc.	2,461	78,260
Maxar Technologies, Ltd.	6,900	348,588	Visteon Corp.	3,637	470,046
Mercury Systems, Inc. (a)	5,900	224,554			6,075,021
Moog, Inc. Class A	3,954	308,254	AUTOMOBILES — 1.1%		
National Presto Industries, Inc.	595	73,780	Tesla, Inc. (a)	16,775	5,752,986
Sparton Corp. (a)	1,100	20,889	Thor Industries, Inc.	6,308	614,336
Spirit AeroSystems Holdings, Inc. Class A	13,923	1,196,125	Winnebago Industries, Inc.	3,900	158,340
Teledyne Technologies, Inc. (a)	4,423	880,442			6,525,662
Triumph Group, Inc. (b)	5,945	116,522	BANKS — 7.3%		
Vectrus, Inc. (a)	1,300	40,066	1st Constitution Bancorp.	900	20,610
Wesco Aircraft Holdings, Inc. (a)	6,800	76,500	1st Source Corp.	2,000	106,860
		8,718,153	Access National Corp.	1,799	51,451
AIR FREIGHT & LOGISTICS — 0.4%			ACNB Corp.	800	27,240
Air Transport Services Group, Inc. (a)	7,700	173,943	Allegiance Bancshares, Inc. (a)	1,400	60,690
Atlas Air Worldwide Holdings, Inc. (a)	2,882	206,639	American National Bankshares, Inc.	1,000	40,000
Echo Global Logistics, Inc. (a)	3,200	93,600	Ameris Bancorp.	4,944	263,762
Forward Air Corp.	3,700	218,596	Ames National Corp.	1,000	30,850
Hub Group, Inc. Class A (a)	4,017	200,047	Arrow Financial Corp.	1,438	52,343
Radiant Logistics, Inc. (a)	4,600	17,986	Associated Banc-Corp.	21,030	574,119
XPO Logistics, Inc. (a) (b)	14,759	1,478,557	Atlantic Capital Bancshares, Inc. (a)	2,600	51,090
		2,389,368	Auburn National Bancorp, Inc.	300	14,883
AIRLINES — 0.4%			Banc of California, Inc.	5,300	103,615
Allegiant Travel Co.	1,576	218,985	BancFirst Corp.	2,052	121,478
Copa Holdings SA Class A	3,946	373,371	Bancorp, Inc. (a)	6,000	62,760
Hawaiian Holdings, Inc.	6,545	235,293	BancorpSouth Bank	11,955	393,917
JetBlue Airways Corp. (a)	39,336	746,597	Bank of Commerce Holdings	1,900	24,225
SkyWest, Inc.	6,500	337,350	Bank of Hawaii Corp.	5,134	428,278
Spirit Airlines, Inc. (a) (b)	8,790	319,516	Bank of Marin Bancorp	872	70,501
		2,231,112	Bank of NT Butterfield & Son, Ltd.	6,700	306,324
AUTO COMPONENTS — 1.0%			Bank of Princeton (a)	700	23,275
Adient PLC (b)	11,600	570,604	Bank of the Ozarks, Inc. (b)	15,154	682,536
American Axle & Manufacturing Holdings, Inc. (a)	12,450	193,722	BankUnited, Inc.	12,927	528,068
			Bankwell Financial Group, Inc.	700	22,505
			Banner Corp.	4,100	246,533
			Bar Harbor Bankshares	1,780	53,916
			Baycom Corp. (a)	1,300	32,175
			BCB Bancorp, Inc.	1,500	22,500
			Berkshire Hills Bancorp, Inc.	5,000	203,000
			Blue Hills Bancorp, Inc.	2,826	62,737
			BOK Financial Corp.	3,209	301,678

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Boston Private Financial Holdings, Inc.	10,500	\$ 166,950	First Bancorp, Inc.	1,200	\$ 33,864
Bridge Bancorp, Inc.	2,300	82,685	First Bancorp/Southern Pines	3,513	143,717
Brookline Bancorp, Inc.	9,800	182,280	First Bancshares, Inc.	1,300	46,735
Bryn Mawr Bank Corp.	2,300	106,490	First Bank/Hamilton.	2,500	34,750
Business First Bancshares, Inc. (b)	1,200	31,620	First Bussey Corp.	5,149	163,326
Byline Bancorp, Inc. (a)	2,000	44,680	First Business Financial Services, Inc.	1,000	26,000
C&F Financial Corp.	400	25,020	First Choice Bancorp	700	21,392
Cadence BanCorp (b)	6,000	173,220	First Citizens BancShares, Inc. Class A	928	374,262
Cambridge Bancorp (b)	500	43,270	First Commonwealth Financial Corp.	12,200	189,222
Camden National Corp.	1,882	86,026	First Community Bancshares, Inc.	2,000	63,720
Capital City Bank Group, Inc.	1,300	30,719	First Community Corp.	900	22,590
Capstar Financial Holdings, Inc. (a)	1,000	18,530	First Connecticut Bancorp, Inc.	1,700	52,020
Carolina Financial Corp.	2,300	98,716	First Financial Bancorp.	12,182	373,378
Cathay General Bancorp	9,654	390,891	First Financial Bankshares, Inc. (b)	8,151	414,886
CB Financial Services, Inc.	600	20,640	First Financial Corp.	1,300	58,955
CBTX, Inc. (b)	2,500	82,625	First Financial Northwest, Inc.	1,000	19,520
CenterState Bank Corp.	10,234	305,178	First Foundation, Inc. (a)	3,700	68,598
Central Pacific Financial Corp.	3,579	102,538	First Guaranty Bancshares, Inc.	530	13,791
Central Valley Community Bancorp.	1,200	25,392	First Hawaiian, Inc.	8,900	258,278
Century Bancorp, Inc. Class A	336	25,670	First Horizon National Corp.	40,019	713,939
Chemical Financial Corp.	8,945	497,968	First Internet Bancorp.	1,000	34,100
Chemung Financial Corp.	400	20,044	First Interstate BancSystem, Inc. Class A	3,982	168,040
CIT Group, Inc.	15,786	795,772	First Merchants Corp.	6,078	282,019
Citizens & Northern Corp.	1,400	36,204	First Mid-Illinois Bancshares, Inc.	1,200	47,160
City Holding Co.	1,849	139,100	First Midwest Bancorp, Inc.	13,034	331,976
Civista Bancshares, Inc.	1,200	29,088	First Northwest Bancorp (a)	1,200	19,164
CNB Financial Corp.	1,800	54,108	First of Long Island Corp.	2,950	73,308
CoBiz Financial, Inc.	4,700	100,956	First Republic Bank	19,734	1,910,054
Codorus Valley Bancorp, Inc.	1,051	32,245	First Savings Financial Group, Inc. (b)	100	7,349
Columbia Banking System, Inc.	9,158	374,562	First United Corp.	800	16,360
Commerce Bancshares, Inc.	11,858	767,331	Flushing Financial Corp.	3,400	88,740
Community Bank System, Inc. (b)	6,139	362,631	FNB Bancorp.	700	25,669
Community Bankers Trust Corp. (a)	2,500	22,375	FNB Corp.	40,533	543,953
Community Financial Corp.	500	17,680	Franklin Financial Network, Inc. (a)	1,455	54,708
Community Trust Bancorp, Inc.	2,013	100,549	Fulton Financial Corp.	21,800	359,700
ConnectOne Bancorp, Inc.	3,723	92,703	German American Bancorp, Inc.	2,564	91,919
County Bancorp, Inc.	500	13,750	Glacier Bancorp, Inc.	9,900	382,932
Cullen/Frost Bankers, Inc.	7,156	774,565	Great Southern Bancorp, Inc.	1,368	78,250
Customers Bancorp, Inc. (a)	3,500	99,330	Great Western Bancorp, Inc.	7,315	307,157
CVB Financial Corp.	12,800	286,976	Green Bancorp, Inc.	3,000	64,800
Eagle Bancorp, Inc. (a)	4,000	245,200	Guaranty Bancorp	3,000	89,400
East West Bancorp, Inc.	17,971	1,171,709	Guaranty Bancshares, Inc.	1,000	32,940
Enterprise Bancorp, Inc.	1,178	47,627	Hancock Whitney Corp.	10,686	498,502
Enterprise Financial Services Corp.	2,700	145,665	Hanmi Financial Corp.	3,900	110,565
Equity Bancshares, Inc. Class A (a)	1,300	53,924	HarborOne Bancorp, Inc. (a)	1,600	30,304
Esquire Financial Holdings, Inc. (a)	700	18,473	Heartland Financial USA, Inc.	3,700	202,945
Evans Bancorp, Inc.	600	27,660	Heritage Commerce Corp.	4,500	76,455
Farmers & Merchants Bancorp, Inc.	1,100	44,385	Heritage Financial Corp.	3,600	125,460
Farmers Capital Bank Corp.	949	49,443	Hilltop Holdings, Inc.	9,200	203,044
Farmers National Banc Corp.	3,200	51,040	Home BancShares, Inc.	19,714	444,748
FB Financial Corp.	1,600	65,152	HomeTrust Bancshares, Inc. (a)	2,000	56,300
FCB Financial Holdings, Inc. Class A (a)	5,182	304,702	Hope Bancorp, Inc.	16,221	289,220
Fidelity D&D Bancorp, Inc. (b)	100	6,199	Horizon Bancorp, Inc.	4,200	86,898
Fidelity Southern Corp.	2,800	71,148	Howard Bancorp, Inc. (a)	1,000	18,000
Financial Institutions, Inc.	1,800	59,220			
First BanCorp (a)	24,000	183,600			

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IBERIABANK Corp.	6,992	\$ 529,994	Popular, Inc.	12,510	\$ 565,577
Independent Bank Corp.	2,430	61,965	Preferred Bank	1,700	104,482
Independent Bank Corp./MA	3,433	269,147	Premier Financial Bancorp, Inc.	1,412	26,362
Independent Bank Group, Inc.	2,451	163,727	Prosperity Bancshares, Inc.	8,422	575,728
International Bancshares Corp.	6,990	299,172	QCR Holdings, Inc.	1,500	71,175
Investar Holding Corp.	1,000	27,650	RBB Bancorp.	1,900	61,028
Investors Bancorp, Inc.	30,914	395,390	Reliant Bancorp, Inc.	800	22,440
KKR Real Estate Finance Trust, Inc. (b)	1,900	37,582	Renasant Corp.	5,661	257,689
Lakeland Bancorp, Inc.	5,500	109,175	Republic Bancorp, Inc. Class A.	1,200	54,360
Lakeland Financial Corp.	3,028	145,919	Republic First Bancorp, Inc. (a)	6,000	47,100
LCNB Corp.	1,100	21,670	S&T Bancorp, Inc.	4,253	183,900
LegacyTexas Financial Group, Inc.	6,048	235,993	Sandy Spring Bancorp, Inc.	3,997	163,917
Level One Bancorp, Inc.	200	5,436	SB One Bancorp.	900	26,730
Live Oak Bancshares, Inc.	2,800	85,820	Seacoast Banking Corp. of Florida (a)	5,300	167,374
Macatawa Bank Corp.	3,200	38,848	Select Bancorp, Inc. (a).	200	2,694
MB Financial, Inc.	10,200	476,340	ServisFirst Bancshares, Inc.	5,800	242,034
MBT Financial Corp.	2,100	22,365	Shore Bancshares, Inc.	1,500	28,530
Mercantile Bank Corp.	2,000	73,920	Sierra Bancorp	1,600	45,184
Metropolitan Bank Holding Corp. (a).	400	20,992	Signature Bank (a).	6,774	866,259
Mid Penn Bancorp, Inc.	100	3,490	Simmons First National Corp. Class A	10,486	313,531
Middlefield Banc Corp.	300	15,210	SmartFinancial, Inc. (a).	900	23,184
Midland States Bancorp, Inc.	2,800	95,928	South State Corp.	4,545	392,006
MidSouth Bancorp, Inc.	1,700	22,525	Southern First Bancshares, Inc. (a)	800	35,360
MidWestOne Financial Group, Inc.	1,351	45,637	Southern National Bancorp of Virginia, Inc.	2,600	46,384
MutualFirst Financial, Inc.	700	26,425	Southside Bancshares, Inc.	4,304	144,959
MVB Financial Corp.	100	1,805	Spirit of Texas Bancshares, Inc. (a)	300	6,180
National Bank Holdings Corp. Class A	3,100	119,629	State Bank Financial Corp.	4,600	153,640
National Bankshares, Inc.	837	38,837	Sterling Bancorp.	26,916	632,526
National Commerce Corp. (a).	1,463	67,737	Stock Yards Bancorp, Inc.	2,700	103,005
NBT Bancorp, Inc.	5,300	202,195	Summit Financial Group, Inc.	1,300	34,892
Nicolet Bankshares, Inc. (a)	1,100	60,621	Synovus Financial Corp.	14,571	769,786
Northeast Bancorp.	900	19,620	TCF Financial Corp.	20,300	499,786
Northrim BanCorp, Inc.	800	31,640	Texas Capital Bancshares, Inc. (a)	6,248	571,692
Norwood Financial Corp.	650	23,413	Tompkins Financial Corp.	1,793	153,983
Oak Valley Bancorp	200	4,574	Towne Bank.	7,990	256,479
OFG Bancorp.	5,300	74,465	TriCo Bancshares	2,476	92,726
Ohio Valley Banc Corp.	500	26,225	TriState Capital Holdings, Inc. (a)	2,700	70,470
Old Line Bancshares, Inc.	1,900	66,329	Triumph Bancorp, Inc. (a)	2,900	118,175
Old National Bancorp.	18,861	350,815	Trustmark Corp.	8,477	276,605
Old Second Bancorp, Inc.	3,600	51,840	UMB Financial Corp.	5,689	433,673
Opus Bank.	2,400	68,880	Umpqua Holdings Corp.	27,287	616,413
Origin Bancorp, Inc.	2,000	81,880	Union Bankshares Corp.	8,020	311,818
Orrstown Financial Services, Inc.	900	23,400	Union Bankshares, Inc./Morrisville	500	25,950
Pacific Mercantile Bancorp (a)	1,800	17,550	United Bankshares, Inc.	12,500	455,000
Pacific Premier Bancorp, Inc. (a) (b)	5,751	219,401	United Community Banks, Inc.	9,361	287,102
PacWest Bancorp	15,615	771,693	United Security Bancshares	1,500	16,800
Park National Corp.	1,699	189,303	Unity Bancorp, Inc.	900	20,475
Parke Bancorp, Inc.	1,320	31,218	Univest Corp. of Pennsylvania	3,444	94,710
Peapack Gladstone Financial Corp.	2,200	76,098	Valley National Bancorp (b).	39,900	485,184
Penns Woods Bancorp, Inc.	547	24,495	Veritex Holdings, Inc. (a)	3,100	96,317
Peoples Bancorp of North Carolina, Inc.	530	16,976	Washington Trust Bancorp, Inc.	1,813	105,335
Peoples Bancorp, Inc.	2,000	75,560	Webster Financial Corp.	11,357	723,441
Peoples Financial Services Corp.	839	39,450	WesBanco, Inc.	5,242	236,100
People's Utah Bancorp	1,900	67,830	West Bancorp, Inc.	1,900	47,785
Pinnacle Financial Partners, Inc.	8,939	548,408	Westamerica Bancorporation (b)	3,185	179,984

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Western Alliance Bancorp (a)	12,365	\$ 699,983	Bellicum Pharmaceuticals, Inc.		
Wintrust Financial Corp.	7,028	611,787	(a) (b)	3,182	\$ 23,483
		<u>44,713,221</u>	BioCryst Pharmaceuticals, Inc.		
			(a) (b)	12,000	68,760
BEVERAGES — 0.6%			Biohaven Pharmaceutical Holding		
Boston Beer Co., Inc. Class A (a) (b) .	1,032	309,290	Co., Ltd. (a) (b)	3,400	134,368
Castle Brands, Inc. (a) (b)	10,900	12,971	BioMarin Pharmaceutical, Inc. (a) . . .	21,911	2,064,016
Celsius Holdings, Inc. (a) (b)	2,800	12,880	BioSpecifics Technologies Corp. (a) . .	726	32,568
Coca-Cola Bottling Co. Consolidated.	584	78,916	BioTime, Inc. (a) (b)	10,100	20,806
Craft Brew Alliance, Inc. (a)	1,500	30,975	Bluebird Bio, Inc. (a) (b)	6,219	976,072
Dr. Pepper Snapple Group, Inc.	22,100	2,696,200	Blueprint Medicines Corp. (a)	5,142	326,414
MGP Ingredients, Inc.	1,600	142,096	Calithera Biosciences, Inc. (a)	3,600	18,000
National Beverage Corp. (a) (b)	1,500	160,350	Calyxt, Inc. (a) (b)	800	14,936
Primo Water Corp. (a)	3,100	54,219	Cara Therapeutics, Inc. (a) (b)	3,300	63,195
		<u>3,497,897</u>	CareDx, Inc. (a)	3,900	47,736
			CASI Pharmaceuticals, Inc. (a) (b) . . .	5,100	41,973
BIOTECHNOLOGY — 5.0%			Catalyst Biosciences, Inc. (a)	1,500	17,505
Abeona Therapeutics, Inc. (a) (b)	3,500	56,000	Catalyst Pharmaceuticals, Inc. (a) . . .	10,500	32,760
ACADIA Pharmaceuticals, Inc.			Celcuity, Inc. (a) (b)	1,000	24,820
(a) (b)	12,709	194,066	Cellular Biomedicine Group, Inc. (a) .	1,400	27,370
Acceleron Pharma, Inc. (a) (b)	4,600	223,192	ChemoCentryx, Inc. (a)	2,900	38,193
Achaogen, Inc. (a) (b)	4,200	36,372	Chimerix, Inc. (a)	5,397	25,690
Achillion Pharmaceuticals, Inc. (a) . . .	16,200	45,846	Clovis Oncology, Inc. (a) (b)	5,480	249,176
Acorda Therapeutics, Inc. (a)	5,700	163,590	Cohbar, Inc. (a)	2,700	17,685
Adamas Pharmaceuticals, Inc. (a) (b) . .	2,100	54,243	Coherus Biosciences, Inc. (a) (b)	4,800	67,200
ADMA Biologics, Inc. (a)	2,300	10,373	Concert Pharmaceuticals, Inc. (a)	2,100	35,343
Aduro Biotech, Inc. (a) (b)	5,554	38,878	Corbus Pharmaceuticals Holdings,		
Adverum Biotechnologies, Inc. (a) . . .	6,700	35,510	Inc. (a) (b)	5,700	28,785
Aeglea BioTherapeutics, Inc. (a)	2,000	21,160	Corvus Pharmaceuticals, Inc. (a) (b) . .	1,000	10,980
Agenus, Inc. (a) (b)	9,400	21,338	CTI BioPharma Corp. (a)	6,300	31,374
Agius Pharmaceuticals, Inc. (a) (b) . . .	6,268	527,954	Cue Biopharma, Inc. (a) (b)	1,100	13,046
Aimmune Therapeutics, Inc. (a) (b) . . .	5,600	150,584	Cytokinetics, Inc. (a)	5,800	48,140
Akebia Therapeutics, Inc. (a)	5,500	54,890	CytomX Therapeutics, Inc. (a)	4,976	113,751
Albireo Pharma, Inc. (a)	1,100	39,050	Deciphera Pharmaceuticals, Inc. (a) . . .	1,000	39,350
Alder Biopharmaceuticals, Inc.			Denali Therapeutics, Inc. (a) (b)	1,900	28,975
(a) (b)	7,752	122,482	Dicerna Pharmaceuticals, Inc. (a)	5,400	66,150
Aldeyra Therapeutics, Inc. (a)	2,000	15,900	Dynavax Technologies Corp. (a)	7,438	113,430
Alkermes PLC (a) (b)	19,262	792,824	Eagle Pharmaceuticals, Inc. (a) (b)	1,005	76,038
Allena Pharmaceuticals, Inc. (a) (b) . . .	700	9,121	Editas Medicine, Inc. (a) (b)	5,600	200,648
Alnylam Pharmaceuticals, Inc. (a)	11,069	1,090,186	Emergent BioSolutions, Inc. (a)	5,500	277,695
AMAG Pharmaceuticals, Inc. (a)	4,300	83,850	Enanta Pharmaceuticals, Inc. (a)	2,000	231,800
Amicus Therapeutics, Inc. (a) (b)	23,841	372,396	Epizyme, Inc. (a) (b)	6,038	81,815
AnaptysBio, Inc. (a)	2,200	156,288	Esperion Therapeutics, Inc. (a)	3,000	117,570
Apellis Pharmaceuticals, Inc. (a)	4,700	103,400	Evelo Biosciences, Inc. (a) (b)	700	8,260
Arbutus Biopharma Corp. (a)	4,300	31,390	Exact Sciences Corp. (a) (b)	14,822	886,207
Arcus Biosciences, Inc. (a)	600	7,344	Exelixis, Inc. (a)	36,485	785,157
Ardelyx, Inc. (a)	3,900	14,430	Fate Therapeutics, Inc. (a) (b)	5,800	65,772
Arena Pharmaceuticals, Inc. (a)	6,130	267,268	Fennec Pharmaceuticals, Inc. (a)	1,400	14,616
ArQule, Inc. (a)	10,600	58,618	FibroGen, Inc. (a)	9,300	582,180
Array BioPharma, Inc. (a) (b)	25,283	424,249	Five Prime Therapeutics, Inc. (a)	3,947	62,402
Arrowhead Pharmaceuticals, Inc.			Flexion Therapeutics, Inc. (a) (b)	4,000	103,400
(a) (b)	10,600	144,160	Fortress Biotech, Inc. (a)	3,800	11,324
Arsanis, Inc. (a) (b)	891	3,234	Foundation Medicine, Inc. (a)	1,800	246,060
Atara Biotherapeutics, Inc. (a) (b)	5,000	183,750	G1 Therapeutics, Inc. (a)	2,500	108,650
Athenex, Inc. (a) (b)	5,500	102,630	Genomic Health, Inc. (a)	2,500	126,000
Athersys, Inc. (a) (b)	11,900	23,443	Geron Corp. (a)	17,883	61,339
Audentes Therapeutics, Inc. (a)	4,100	156,661	Global Blood Therapeutics, Inc. (a) . . .	6,238	281,958
AVEO Pharmaceuticals, Inc. (a) (b)	12,500	28,250	GlycoMimetics, Inc. (a)	4,100	66,133
Avid Bioservices, Inc. (a)	6,200	24,304			

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GTx, Inc. (a) (b)	600	\$ 9,186	Portola Pharmaceuticals, Inc. (a) (b) . .	7,941	\$ 299,932
Halozyne Therapeutics, Inc. (a)	15,252	257,301	Progenics Pharmaceuticals, Inc.		
Heron Therapeutics, Inc. (a) (b)	7,826	304,040	(a) (b)	8,700	69,948
Homology Medicines, Inc. (a) (b)	1,300	26,520	Proteostasis Therapeutics, Inc. (a)	3,100	8,649
Idera Pharmaceuticals, Inc. (a) (b)	16,400	21,648	Prothena Corp. PLC (a) (b)	4,700	68,526
Immune Design Corp. (a)	4,300	19,565	PTC Therapeutics, Inc. (a)	5,000	168,650
ImmunoGen, Inc. (a)	15,700	152,761	Puma Biotechnology, Inc. (a) (b)	3,607	213,354
Immunomedics, Inc. (a) (b)	16,372	387,525	Ra Pharmaceuticals, Inc. (a) (b)	2,000	19,900
Inovio Pharmaceuticals, Inc. (a) (b)	9,711	38,067	Radius Health, Inc. (a) (b)	4,815	141,898
Insmed, Inc. (a) (b)	9,733	230,185	Recro Pharma, Inc. (a)	1,600	8,032
Insys Therapeutics, Inc. (a) (b)	2,753	19,932	REGENXBIO, Inc. (a)	3,500	251,125
Intellia Therapeutics, Inc. (a) (b)	4,300	117,648	Repligen Corp. (a) (b)	4,700	221,088
Intercept Pharmaceuticals, Inc.			Retrophin, Inc. (a)	4,800	130,848
(a) (b)	2,717	227,983	Rhythm Pharmaceuticals, Inc. (a)	1,000	31,260
Intrexon Corp. (a) (b)	7,941	110,698	Rigel Pharmaceuticals, Inc. (a)	18,100	51,223
Invitae Corp. (a) (b)	5,000	36,750	Rocket Pharmaceuticals, Inc. (a)	2,500	49,075
Ionis Pharmaceuticals, Inc. (a) (b)	15,673	653,094	Sage Therapeutics, Inc. (a)	5,577	872,968
Iovance Biotherapeutics, Inc. (a) (b) . .	9,000	115,200	Sangamo Therapeutics, Inc. (a) (b)	12,900	183,180
Ironwood Pharmaceuticals, Inc.			Sarepta Therapeutics, Inc. (a) (b)	7,683	1,015,539
(a) (b)	17,200	328,864	Savara, Inc. (a)	3,000	33,960
Jounce Therapeutics, Inc. (a) (b)	1,700	13,022	Seattle Genetics, Inc. (a) (b)	13,320	884,315
Kadmon Holdings, Inc. (a)	8,500	33,915	Selecta Biosciences, Inc. (a)	1,600	21,200
Karyopharm Therapeutics, Inc. (a)	6,300	107,037	Seres Therapeutics, Inc. (a) (b)	2,346	20,176
Keryx Biopharmaceuticals, Inc.			Solid Biosciences, Inc. (a) (b)	1,100	39,193
(a) (b)	11,003	41,371	Sorrento Therapeutics, Inc. (a) (b)	10,600	76,320
Kindred Biosciences, Inc. (a)	2,900	30,885	Spark Therapeutics, Inc. (a) (b)	3,842	317,964
Kura Oncology, Inc. (a) (b)	2,600	47,320	Spectrum Pharmaceuticals, Inc. (a)	12,462	261,204
La Jolla Pharmaceutical Co. (a) (b)	2,100	61,257	Spero Therapeutics, Inc. (a)	600	8,802
Lexicon Pharmaceuticals, Inc. (a) (b)	5,321	63,852	Spring Bank Pharmaceuticals, Inc.		
Ligand Pharmaceuticals, Inc. (a) (b)	2,579	534,291	(a)	200	2,370
Loxo Oncology, Inc. (a) (b)	3,277	568,494	Stemline Therapeutics, Inc. (a) (b)	3,200	51,360
MacroGenics, Inc. (a) (b)	4,147	85,636	Surface Oncology, Inc. (a)	900	14,679
Madrigal Pharmaceuticals, Inc. (a)	700	195,783	Syndax Pharmaceuticals, Inc. (a) (b)	1,400	9,828
MannKind Corp. (a) (b)	17,200	32,680	Synergy Pharmaceuticals, Inc. (a) (b)	30,418	52,927
MediciNova, Inc. (a) (b)	4,700	37,412	Synlogic, Inc. (a)	1,900	18,677
Mersana Therapeutics, Inc. (a) (b)	1,300	23,218	Syros Pharmaceuticals, Inc. (a)	1,900	19,399
MiMedx Group, Inc. (a) (b)	12,693	81,108	T2 Biosystems, Inc. (a)	3,100	23,994
Minerva Neurosciences, Inc. (a)	3,080	25,410	TESARO, Inc. (a) (b)	4,652	206,874
Miragen Therapeutics, Inc. (a)	2,100	13,461	TG Therapeutics, Inc. (a) (b)	6,300	82,845
Mirati Therapeutics, Inc. (a) (b)	2,200	108,460	Tocagen, Inc. (a)	2,100	19,614
Molecular Templates, Inc. (a)	1,100	5,753	Tyme Technologies, Inc. (a)	5,200	16,432
Momenta Pharmaceuticals, Inc. (a)	9,487	194,009	Ultragenyx Pharmaceutical, Inc.		
Mustang Bio, Inc. (a)	2,000	13,780	(a) (b)	5,665	435,469
Myriad Genetics, Inc. (a)	8,151	304,603	United Therapeutics Corp. (a)	5,429	614,291
NantKwest, Inc. (a) (b)	3,400	10,404	UNITY Biotechnology, Inc. (a) (b)	600	9,036
Natera, Inc. (a)	3,900	73,398	Unum Therapeutics, Inc. (a) (b)	400	5,740
Neurocrine Biosciences, Inc. (a) (b)	11,171	1,097,439	Vanda Pharmaceuticals, Inc. (a)	5,400	102,870
NewLink Genetics Corp. (a)	3,458	16,460	Veracyte, Inc. (a)	2,900	27,086
Novavax, Inc. (a) (b)	38,400	51,456	Verastem, Inc. (a)	6,400	44,032
Nymox Pharmaceutical Corp. (a)	3,700	12,432	Vericel Corp. (a)	4,500	43,650
OPKO Health, Inc. (a) (b)	41,780	196,366	Viking Therapeutics, Inc. (a)	5,300	50,297
Organovo Holdings, Inc. (a) (b)	11,700	16,380	Vital Therapies, Inc. (a)	3,700	25,345
Ovid therapeutics, Inc. (a)	1,500	11,700	Voyager Therapeutics, Inc. (a)	2,000	39,080
Palatin Technologies, Inc. (a)	24,100	23,372	Xencor, Inc. (a)	5,685	210,402
PDL BioPharma, Inc. (a)	18,655	43,653	XOMA Corp. (a)	700	14,616
Pfenex, Inc. (a)	2,600	14,066	Zafgen, Inc. (a)	2,800	28,644
Pieris Pharmaceuticals, Inc. (a) (b)	4,900	24,843	ZIOPHARM Oncology, Inc. (a) (b)	16,100	48,622
PolarityTE, Inc. (a) (b)	1,100	25,894			
					30,130,393

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BUILDING PRODUCTS — 1.0%			Ladenburg Thalmann Financial		
AAON, Inc.	5,100	\$ 169,575	Services, Inc.	12,600	\$ 42,840
Advanced Drainage Systems, Inc.	5,700	162,735	Lazard, Ltd. Class A.	14,502	709,293
American Woodmark Corp. (a)	1,759	161,036	Legg Mason, Inc.	10,700	371,611
Apogee Enterprises, Inc.	3,409	164,211	LPL Financial Holdings, Inc.	11,007	721,399
Armstrong Flooring, Inc. (a)	2,577	36,181	MarketAxess Holdings, Inc.	4,541	898,482
Armstrong World Industries, Inc. (a)	5,555	351,076	Moelis & Co. Class A.	4,900	287,385
Builders FirstSource, Inc. (a)	13,800	252,402	Morningstar, Inc.	2,292	293,949
Caesarstone, Ltd. (b)	2,827	42,688	Oppenheimer Holdings, Inc. Class A	1,200	33,600
Continental Building Products, Inc.			Piper Jaffray Cos.	1,800	138,330
(a)	4,800	151,440	PJT Partners, Inc. Class A	2,269	121,142
CSW Industrials, Inc. (a)	1,737	91,800	Pzena Investment Management, Inc.		
Gibraltar Industries, Inc. (a)	3,900	146,250	Class A	2,000	18,420
Griffon Corp.	3,600	64,080	Safeguard Scientifics, Inc. (a)	2,400	30,720
Insteel Industries, Inc.	2,200	73,480	SEI Investments Co.	16,587	1,037,019
JELD-WEN Holding, Inc. (a)	8,700	248,733	Siebert Financial Corp. (a) (b)	900	9,378
Lennox International, Inc.	4,538	908,281	Silvercrest Asset Management Group,		
Masonite International Corp. (a)	3,393	243,787	Inc. Class A	800	13,040
NCI Building Systems, Inc. (a)	5,228	109,788	Stifel Financial Corp.	8,354	436,496
Owens Corning	13,616	862,846	TD Ameritrade Holding Corp.	34,584	1,894,166
Patrick Industries, Inc. (a)	3,000	170,550	Value Line, Inc.	100	2,370
PGT Innovations, Inc. (a)	5,900	123,015	Virtu Financial, Inc. Class A	4,300	114,165
Quanex Building Products Corp.	4,268	76,611	Virtus Investment Partners, Inc.	846	108,246
Simpson Manufacturing Co., Inc.	5,200	323,388	Waddell & Reed Financial, Inc.		
Trex Co., Inc. (a)	7,398	463,041	Class A	9,939	178,604
Universal Forest Products, Inc.	7,709	282,304	Westwood Holdings Group, Inc.	1,005	59,838
USG Corp. (a)	10,109	435,900	WisdomTree Investments, Inc.	14,100	128,028
		6,115,198			12,710,415
CAPITAL MARKETS — 2.1%			CHEMICALS — 2.6%		
Arlington Asset Investment Corp.			A Schulman, Inc.	3,490	155,305
Class A (b)	3,200	32,992	Advanced Emissions Solutions, Inc.		
Artisan Partners Asset Management,			(b)	2,300	26,128
Inc. Class A	5,755	173,513	AdvanSix, Inc. (a)	3,700	135,531
Ashford, Inc. (a)	100	6,480	AgroFresh Solutions, Inc. (a)	2,600	18,226
Associated Capital Group, Inc.			American Vanguard Corp.	3,552	81,518
Class A (b)	500	18,975	Ashland Global Holdings, Inc.	7,831	612,228
B. Riley Financial, Inc. (b)	2,534	57,142	Axalta Coating Systems, Ltd. (a)	27,102	821,462
BGC Partners, Inc. Class A	32,900	372,428	Balchem Corp.	3,995	392,069
BrightSphere Investment Group PLC	9,200	131,192	Cabot Corp.	7,698	475,505
Cohen & Steers, Inc.	2,609	108,821	Celanese Corp. Series A	16,667	1,851,037
Cowen, Inc. (a) (b)	3,050	42,243	Chase Corp.	933	109,394
Diamond Hill Investment Group, Inc.	403	78,355	Chemours Co.	21,843	968,956
Donnelley Financial Solutions, Inc.			Codexis, Inc. (a) (b)	5,000	72,000
(a)	4,412	76,636	Ferro Corp. (a)	10,509	219,113
Eaton Vance Corp.	14,356	749,240	Flotek Industries, Inc. (a) (b)	6,500	20,995
Evercore, Inc. Class A	4,843	510,694	FutureFuel Corp.	3,100	43,431
FactSet Research Systems, Inc.	4,699	930,872	GCP Applied Technologies, Inc. (a)	8,997	260,463
Federated Investors, Inc. Class B.	12,100	282,172	Hawkins, Inc.	1,200	42,420
Financial Engines, Inc.	7,995	358,975	HB Fuller Co.	6,299	338,130
GAIN Capital Holdings, Inc. (b)	4,000	30,200	Huntsman Corp.	26,834	783,553
GAMCO Investors, Inc. Class A	551	14,745	Ingevity Corp. (a)	5,238	423,545
Greenhill & Co., Inc. (b)	3,017	85,683	Innophos Holdings, Inc.	2,400	114,240
Hamilton Lane, Inc. Class A	1,700	81,549	Innospec, Inc.	3,117	238,606
Houlihan Lokey, Inc.	3,300	169,026	Intrepid Potash, Inc. (a)	11,700	47,970
Interactive Brokers Group, Inc.			KMG Chemicals, Inc.	1,600	118,048
Class A	8,819	568,032	Koppers Holdings, Inc. (a)	2,500	95,875
INTL. FCStone, Inc. (a)	1,900	98,249	Kraton Corp. (a)	3,700	170,718
Investment Technology Group, Inc.	4,000	83,680	Kronos Worldwide, Inc.	2,800	63,084

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LSB Industries, Inc. (a)	2,700	\$ 14,310	Pitney Bowes, Inc.	23,364	\$ 200,229
Marrone Bio Innovations, Inc. (a) . . .	6,700	12,328	Quad/Graphics, Inc.	4,100	85,403
Minerals Technologies, Inc.	4,443	334,780	Rollins, Inc.	12,063	634,273
NewMarket Corp.	929	375,781	RR Donnelley & Sons Co.	8,533	49,150
Olin Corp.	20,800	597,376	SP Plus Corp. (a)	2,900	107,880
OMNOVA Solutions, Inc. (a)	5,300	55,120	Steelcase, Inc. Class A	10,300	139,050
Platform Specialty Products Corp.			Team, Inc. (a) (b)	3,600	83,160
(a)	28,300	328,280	Tetra Tech, Inc.	6,880	402,480
PolyOne Corp.	10,133	437,948	UniFirst Corp.	1,908	337,525
PQ Group Holdings, Inc. (a)	3,600	64,800	US Ecology, Inc.	2,696	171,735
Quaker Chemical Corp.	1,630	252,438	Viad Corp.	2,554	138,555
Rayonier Advanced Materials, Inc. . .	6,300	107,667	VSE Corp.	1,080	51,602
RPM International, Inc.	16,285	949,741			
Scotts Miracle-Gro Co. (b)	5,033	418,544			8,573,440
Sensient Technologies Corp.	5,419	387,729	COMMUNICATIONS EQUIPMENT — 1.7%		
Stepan Co.	2,482	193,621	Acacia Communications, Inc. (a) (b) . .	3,400	118,354
Trecora Resources (a)	2,300	34,155	ADTRAN, Inc.	5,900	87,615
Tredegar Corp.	3,207	75,365	Aerohive Networks, Inc. (a)	3,900	15,483
Trinseo SA	5,374	381,285	Applied Optoelectronics, Inc. (a) (b) .	2,300	103,270
Tronox, Ltd. Class A	11,269	221,774	Arista Networks, Inc. (a)	6,969	1,794,448
Valhi, Inc.	3,700	17,612	ARRIS International PLC (a)	21,653	529,308
Valvoline, Inc.	24,294	524,022	CalAmp Corp. (a)	4,200	98,406
Westlake Chemical Corp.	4,496	483,904	Calix, Inc. (a)	5,300	41,340
WR Grace & Co.	8,276	606,714	Casa Systems, Inc. (a)	800	13,064
			Ciena Corp. (a)	17,891	474,290
		15,574,844	Clearfield, Inc. (a) (b)	1,400	15,470
COMMERCIAL SERVICES & SUPPLIES —			CommScope Holding Co., Inc. (a) . . .	23,934	698,993
1.4%			Comtech Telecommunications Corp. . .	2,800	89,264
ABM Industries, Inc.	8,100	236,358	DASAN Zhone Solutions, Inc. (a) . . .	700	6,832
ACCO Brands Corp.	12,916	178,887	Digi International, Inc. (a)	3,270	43,164
ADT, Inc. (b)	13,000	112,450	EchoStar Corp. Class A (a)	5,938	263,647
Advanced Disposal Services, Inc. (a) .	9,200	227,976	Extreme Networks, Inc. (a)	14,000	111,440
Brady Corp. Class A	5,800	223,590	Finisar Corp. (a) (b)	14,600	262,800
Brink's Co.	6,114	487,591	Harmonic, Inc. (a)	9,800	41,650
Casella Waste Systems, Inc. Class A			Infinera Corp. (a) (b)	18,500	183,705
(a)	4,800	122,928	InterDigital, Inc. (a)	4,238	342,854
CECO Environmental Corp.	3,456	21,220	KVH Industries, Inc. (a)	1,866	25,004
Clean Harbors, Inc. (a)	6,611	367,241	Lumentum Holdings, Inc. (a)	7,700	445,830
CompX International, Inc.	200	2,640	NETGEAR, Inc. (a)	4,000	250,000
Covanta Holding Corp.	14,700	242,550	NetScout Systems, Inc. (a)	10,807	320,968
Deluxe Corp.	6,076	402,292	Oclaro, Inc. (a)	21,000	187,530
Ennis, Inc.	3,100	63,085	Palo Alto Networks, Inc. (a)	10,911	2,241,883
Essendant, Inc.	4,549	60,138	Plantronics, Inc.	4,148	316,285
Healthcare Services Group, Inc. (b) . .	8,865	382,879	Quantenna Communications, Inc. (a) .	2,700	41,958
Heritage-Crystal Clean, Inc. (a)	1,800	36,180	Ribbon Communications, Inc. (a) . . .	5,500	39,160
Herman Miller, Inc.	7,500	254,250	Ubiquiti Networks, Inc. (a) (b)	2,356	199,600
HNI Corp.	5,389	200,471	ViaSat, Inc. (a) (b)	6,911	454,191
Interface, Inc.	7,500	172,125	Viavi Solutions, Inc. (a)	29,300	300,032
KAR Auction Services, Inc.	16,765	918,722			10,157,838
Kimball International, Inc. Class B . .	4,400	71,104	CONSTRUCTION & ENGINEERING — 0.7%		
Knoll, Inc.	5,890	122,571	AECOM (a)	19,959	659,246
LSC Communications, Inc.	4,212	65,960	Aegion Corp. (a)	4,200	108,150
Mathews International Corp.			Ameresco, Inc. Class A (a)	2,200	26,400
Class A	3,931	231,143	Argan, Inc.	1,744	71,417
McGrath RentCorp	2,900	183,483	Comfort Systems USA, Inc.	4,543	208,069
Mobile Mini, Inc.	5,500	257,950	Dycom Industries, Inc. (a)	3,752	354,601
MSA Safety, Inc.	4,221	406,651	EMCOR Group, Inc.	7,153	544,916
Multi-Color Corp.	1,721	111,263	Granite Construction, Inc. (b)	5,479	304,961
NL Industries, Inc. (a)	1,000	8,700			

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Great Lakes Dredge & Dock Corp. (a)	6,600	\$ 34,650	Owens-Illinois, Inc. (a)	20,128	\$ 338,352
HC2 Holdings, Inc. (a) (b)	4,800	28,080	Silgan Holdings, Inc.	9,568	256,709
IES Holdings, Inc. (a)	1,000	16,750	Sonoco Products Co.	12,191	640,028
Infrastructure and Energy Alternatives, Inc. (a)	2,100	19,551	UFP Technologies, Inc. (a)	800	24,680
KBR, Inc.	17,888	320,553			<u>4,803,367</u>
MasTec, Inc. (a)	7,976	404,782	DISTRIBUTORS — 0.2%		
MYR Group, Inc. (a)	2,000	70,920	Core-Mark Holding Co., Inc.	5,552	126,030
Northwest Pipe Co. (a)	1,100	21,307	Funko, Inc. Class A (a)	1,600	20,080
NV5 Global, Inc. (a)	1,000	69,300	Pool Corp.	4,957	750,986
Orion Group Holdings, Inc. (a)	3,200	26,432	Weyco Group, Inc.	743	27,045
Primoris Services Corp.	4,986	135,769			<u>924,141</u>
Sterling Construction Co., Inc. (a)	3,200	41,696	DIVERSIFIED CONSUMER SERVICES — 1.0%		
Tutor Perini Corp. (a)	4,600	84,870	Adtalem Global Education, Inc. (a)	7,600	365,560
Valmont Industries, Inc.	2,770	417,577	American Public Education, Inc. (a)	1,900	79,990
Willscot Corp. (a) (b)	4,000	59,200	Bright Horizons Family Solutions, Inc. (a)	7,124	730,353
		<u>4,029,197</u>	Cambium Learning Group, Inc. (a)	1,600	17,840
CONSTRUCTION MATERIALS — 0.2%			Capella Education Co.	1,400	138,180
Eagle Materials, Inc.	5,978	627,511	Career Education Corp. (a)	8,300	134,211
Forterra, Inc. (a) (b)	2,300	22,379	Carriage Services, Inc.	1,800	44,190
Summit Materials, Inc. Class A (a)	14,212	373,065	Chegg, Inc. (a) (b)	12,400	344,596
United States Lime & Minerals, Inc.	221	18,542	Graham Holdings Co. Class B	543	318,252
US Concrete, Inc. (a) (b)	1,940	101,850	Grand Canyon Education, Inc. (a)	5,969	666,200
		<u>1,143,347</u>	Houghton Mifflin Harcourt Co. (a)	12,600	96,390
CONSUMER FINANCE — 0.9%			K12, Inc. (a)	4,700	76,939
Ally Financial, Inc.	52,875	1,389,026	Laureate Education, Inc. Class A (a)	6,700	96,011
Credit Acceptance Corp. (a)	1,407	497,234	Regis Corp. (a)	4,307	71,238
Curo Group Holdings Corp. (a)	900	22,455	Service Corp. International	22,000	787,380
Elevate Credit, Inc. (a) (b)	2,100	17,766	ServiceMaster Global Holdings, Inc. (a)	16,912	1,005,757
Encore Capital Group, Inc. (a)	2,992	109,507	Sotheby's (a)	4,609	250,453
Enova International, Inc. (a)	4,200	153,510	Strayer Education, Inc.	1,314	148,495
EZCORP, Inc. Class A (a) (b)	6,100	73,505	Weight Watchers International, Inc. (a)	4,800	485,280
FirstCash, Inc.	5,478	492,198			<u>5,857,315</u>
Green Dot Corp. Class A (a)	5,900	433,001	DIVERSIFIED FINANCIAL SERVICES — 0.3%		
LendingClub Corp. (a)	40,933	155,136	AXA Equitable Holdings, Inc. (a)	16,900	348,309
Navient Corp.	33,200	432,596	Banco Latinoamericano de Comercio Exterior SA Class E	3,700	91,057
Nelnet, Inc. Class A	2,414	141,002	Cannae Holdings, Inc. (a)	7,700	142,835
OneMain Holdings, Inc. (a)	9,262	308,332	FGL Holdings (a)	17,300	145,147
PRA Group, Inc. (a) (b)	5,714	220,275	Marlin Business Services Corp.	1,100	32,835
Regional Management Corp. (a)	1,200	42,024	On Deck Capital, Inc. (a)	6,100	42,700
Santander Consumer USA Holdings, Inc.	14,216	271,384	Voya Financial, Inc.	20,650	970,550
SLM Corp. (a)	54,900	628,605			<u>1,773,433</u>
World Acceptance Corp. (a)	731	81,148	DIVERSIFIED TELECOMMUNICATION SERVICES — 0.4%		
		<u>5,468,704</u>	ATN International, Inc.	1,299	68,548
CONTAINERS & PACKAGING — 0.8%			Cincinnati Bell, Inc. (a)	5,513	86,554
AptarGroup, Inc.	7,743	723,041	Cogent Communications Holdings, Inc.	5,396	288,146
Ardagh Group SA	2,200	36,564	Consolidated Communications Holdings, Inc.	7,949	98,250
Bemis Co., Inc.	11,355	479,295	Frontier Communications Corp. (b)	9,557	51,226
Berry Global Group, Inc. (a)	16,586	761,961	Hawaiian Telcom Holdco, Inc. (a)	700	20,244
Crown Holdings, Inc. (a)	16,079	719,696	Intelsat SA (a) (b)	4,447	74,087
Graphic Packaging Holding Co.	38,442	557,793			
Greif, Inc. Class A	3,200	169,248			
Greif, Inc. Class B	700	40,320			
Myers Industries, Inc.	2,900	55,680			

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Iridium Communications, Inc. (a) (b)	10,519	\$ 169,356	Bel Fuse, Inc. Class B	1,100	\$ 22,990
Ooma, Inc. (a)	2,000	28,300	Belden, Inc. (b).	4,963	303,338
ORBCOMM, Inc. (a)	8,300	83,830	Benchmark Electronics, Inc.	6,280	183,062
pdvWireless, Inc. (a) (b)	1,100	27,445	CDW Corp.	18,387	1,485,486
Vonage Holdings Corp. (a)	26,300	339,007	Cognex Corp.	20,561	917,226
Windstream Holdings, Inc. (b)	4,262	22,461	Coherent, Inc. (a)	3,067	479,740
Zayo Group Holdings, Inc. (a)	24,524	894,635	Control4 Corp. (a)	3,112	75,653
		<u>2,252,089</u>	CTS Corp.	3,900	140,400
ELECTRIC UTILITIES — 0.7%			Daktronics, Inc.	4,345	36,976
ALLETE, Inc.	6,422	497,127	Dolby Laboratories, Inc. Class A.	7,379	455,210
Avangrid, Inc.	7,200	381,096	Electro Scientific Industries, Inc. (a)	3,992	62,954
El Paso Electric Co.	5,063	299,223	ePlus, Inc. (a)	1,660	156,206
Hawaiian Electric Industries, Inc.	13,583	465,897	Fabrinet (a)	4,500	166,005
IDACORP, Inc.	6,199	571,796	FARO Technologies, Inc. (a).	2,100	114,135
MGE Energy, Inc.	4,462	281,329	Fitbit, Inc. Class A (a).	24,309	158,738
OGE Energy Corp.	24,783	872,609	II-VI, Inc. (a)	7,484	325,180
Otter Tail Corp.	4,876	232,098	Insight Enterprises, Inc. (a)	4,452	217,836
PNM Resources, Inc.	9,851	383,204	Iteris, Inc. (a)	3,100	15,004
Portland General Electric Co.	11,321	484,086	Itron, Inc. (a)	4,299	258,155
Spark Energy, Inc. Class A.	1,400	13,650	Jabil, Inc.	20,800	575,328
		<u>4,482,115</u>	KEMET Corp. (a)	6,800	164,220
ELECTRICAL EQUIPMENT — 0.8%			Keysight Technologies, Inc. (a)	23,261	1,373,097
Acuity Brands, Inc.	5,100	590,937	Kimball Electronics, Inc. (a)	3,144	57,535
Allied Motion Technologies, Inc.	862	41,273	Knowles Corp. (a)	11,268	172,400
Atkore International Group, Inc. (a)	4,100	85,157	Littelfuse, Inc.	2,964	676,325
AZZ, Inc.	3,240	140,778	Maxwell Technologies, Inc. (a) (b).	4,200	21,840
Babcock & Wilcox Enterprises, Inc.			Mesa Laboratories, Inc.	382	80,633
(a)	3,910	9,306	Methode Electronics, Inc.	4,449	179,295
Encore Wire Corp.	2,554	121,187	MTS Systems Corp.	2,243	118,094
Energous Corp. (a)	2,200	32,626	Napco Security Technologies, Inc. (a).	1,400	20,510
EnerSys	5,341	398,652	National Instruments Corp.	13,493	566,436
Enphase Energy, Inc. (a)	10,500	70,665	nLight, Inc. (a)	900	29,754
FuelCell Energy, Inc. (a)	10,000	13,200	Novanta, Inc. (a)	4,100	255,430
Generac Holdings, Inc. (a).	7,449	385,337	OSI Systems, Inc. (a)	2,197	169,894
GrafTech International, Ltd.	4,700	84,553	PAR Technology Corp. (a)	1,400	24,752
Hubbell, Inc.	6,829	722,098	Park Electrochemical Corp.	2,400	55,656
nVent Electric PLC (a)	20,000	502,000	PC Connection, Inc.	1,400	46,480
Plug Power, Inc. (a) (b)	28,000	56,560	Plexus Corp. (a)	4,200	250,068
Powell Industries, Inc.	1,100	38,313	Rogers Corp. (a)	2,321	258,699
Preformed Line Products Co.	400	35,512	Sanmina Corp. (a)	8,410	246,413
Regal Beloit Corp.	5,576	456,117	ScanSource, Inc. (a)	3,109	125,293
Sensata Technologies Holding PLC			SYNNEX Corp.	3,649	352,165
(a)	21,067	1,002,368	Tech Data Corp. (a)	4,439	364,531
Sunrun, Inc. (a) (b)	11,300	148,595	Trimble, Inc. (a)	31,381	1,030,552
Thermon Group Holdings, Inc. (a)	3,900	89,193	TTM Technologies, Inc. (a)	11,600	204,508
TPI Composites, Inc. (a)	1,300	38,012	VeriFone Systems, Inc. (a)	13,728	313,273
Vicor Corp. (a)	2,070	90,148	Vishay Intertechnology, Inc. (b)	16,845	390,804
Vivint Solar, Inc. (a) (b)	3,300	16,335	Vishay Precision Group, Inc. (a)	1,200	45,780
		<u>5,168,922</u>	Zebra Technologies Corp. Class A (a).	6,566	940,579
ELECTRONIC EQUIPMENT, INSTRUMENTS & COMPONENTS — 2.7%					<u>16,591,730</u>
Anixter International, Inc. (a)	3,586	226,994	ENERGY EQUIPMENT & SERVICES — 1.2%		
Arrow Electronics, Inc. (a).	10,810	813,777	Apergy Corp. (a)	9,900	413,325
Avnet, Inc.	14,530	623,192	Archrock, Inc.	16,700	200,400
AVX Corp.	5,600	87,752	Basic Energy Services, Inc. (a)	2,000	22,220
Badger Meter, Inc.	3,476	155,377	Bristow Group, Inc.	4,000	56,440
			C&J Energy Services, Inc. (a).	7,883	186,039
			Cactus, Inc. Class A (a)	2,800	94,612

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CARBO Ceramics, Inc. (a) (b)	2,831	\$ 25,960	Weatherford International PLC		
Covia Holdings Corp. (a) (b)	3,780	70,157	(a) (b)	124,937	\$ 411,043
Dawson Geophysical Co. (a)	2,600	20,540			<u>7,407,050</u>
Diamond Offshore Drilling, Inc.			EQUITY REAL ESTATE INVESTMENT		
(a) (b)	8,100	168,966	TRUSTS (REITS) — 8.1%		
Dril-Quip, Inc. (a)	4,675	240,295	Acadia Realty Trust REIT	10,347	283,197
Era Group, Inc. (a)	2,300	29,785	Agree Realty Corp. REIT	3,556	187,650
Exterran Corp. (a)	3,900	97,656	Alexander & Baldwin, Inc.	8,538	200,643
Forum Energy Technologies, Inc. (a)	9,839	121,512	Alexander's, Inc. REIT	304	116,320
Frank's International NV	9,800	76,440	American Assets Trust, Inc. REIT	5,042	193,058
FTS International, Inc. (a)	2,700	38,448	American Campus Communities, Inc.		
Gulfmark Offshore, Inc. (a)	500	16,750	REIT	16,972	727,759
Helix Energy Solutions Group, Inc.			American Homes 4 Rent Class A		
(a)	17,209	143,351	REIT	32,197	714,129
Independence Contract Drilling, Inc.			Americold Realty Trust REIT	6,500	143,130
(a)	4,000	16,480	Apple Hospitality REIT, Inc.	26,700	477,396
ION Geophysical Corp. (a)	1,300	31,590	Armada Hoffer Properties, Inc.		
Keane Group, Inc. (a) (b)	6,900	94,323	REIT	5,500	81,950
Key Energy Services, Inc. (a)	1,200	19,488	Ashford Hospitality Trust, Inc. REIT	9,451	76,553
Liberty Oilfield Services, Inc.			Bluerock Residential Growth REIT,		
Class A (a) (b)	1,800	33,696	Inc. (b)	2,700	24,084
Mammoth Energy Services, Inc. (a)	1,000	33,960	Braemar Hotels & Resorts, Inc. REIT.	3,123	35,665
Matrix Service Co. (a)	3,200	58,720	Brandywine Realty Trust REIT	22,300	376,424
McDermott International, Inc. (a) (b)	22,432	440,789	Brixmor Property Group, Inc. REIT	37,539	654,305
Nabors Industries, Ltd.	43,099	276,264	BRT Apartments Corp.	1,000	12,750
Natural Gas Services Group, Inc. (a)	1,500	35,400	Camden Property Trust REIT	11,052	1,007,169
NCS Multistage Holdings, Inc.			CareTrust REIT, Inc.	9,900	165,231
(a) (b)	1,200	17,436	CatchMark Timber Trust, Inc. Class A		
Newpark Resources, Inc. (a)	10,300	111,755	REIT	5,300	67,469
Nine Energy Service, Inc. (a)	1,000	33,120	CBL & Associates Properties, Inc.		
Noble Corp. PLC (a)	30,600	193,698	REIT (b)	20,600	114,742
Nuverra Environmental Solutions,			Cedar Realty Trust, Inc. REIT	10,853	51,226
Inc. (a)	200	2,400	Chatham Lodging Trust REIT	5,483	116,349
Ocean Rig UDW, Inc. Class A (a)	6,700	197,516	Chesapeake Lodging Trust REIT	7,600	240,464
Oceaneering International, Inc.	12,581	320,312	City Office REIT, Inc.	4,200	53,886
Oil States International, Inc. (a)	7,467	239,691	Clipper Realty, Inc. REIT	2,600	22,204
Patterson-UTI Energy, Inc.	26,700	480,600	Colony Capital, Inc. REIT (b)	60,518	377,632
PHI, Inc. NVDR (a)	1,400	14,238	Columbia Property Trust, Inc. REIT	15,172	344,556
Pioneer Energy Services Corp. (a)	9,400	54,990	Community Healthcare Trust, Inc.		
Profire Energy, Inc. (a)	2,900	9,802	REIT	2,100	62,727
ProPetro Holding Corp. (a)	9,100	142,688	CoreCivic, Inc. REIT	15,225	363,725
Quintana Energy Services, Inc. (a)	700	5,929	CorEnergy Infrastructure Trust, Inc.		
RigNet, Inc. (a)	1,600	16,480	REIT	1,460	54,896
Rowan Cos. PLC Class A (a)	14,612	237,007	CorePoint Lodging, Inc. REIT (a)	4,988	129,189
RPC, Inc. (b)	7,132	103,913	CoreSite Realty Corp. REIT.	4,288	475,196
SEACOR Holdings, Inc. (a)	2,068	118,434	Corporate Office Properties Trust		
SEACOR Marine Holdings, Inc. (a)	1,973	45,556	REIT	12,600	365,274
Select Energy Services, Inc. Class A			Cousins Properties, Inc. REIT	52,365	507,417
(a)	5,500	79,915	CubeSmart REIT.	22,842	735,969
Smart Sand, Inc. (a) (b)	2,600	13,806	CyrusOne, Inc. REIT	12,115	707,031
Solaris Oilfield Infrastructure, Inc.			DCT Industrial Trust, Inc. REIT	11,784	786,346
Class A (a) (b)	2,300	32,867	DDR Corp. REIT	19,001	340,118
Superior Energy Services, Inc. (a)	19,100	186,034	DiamondRock Hospitality Co. REIT	25,500	313,140
TETRA Technologies, Inc. (a)	14,118	62,825	Douglas Emmett, Inc. REIT	20,037	805,087
Tidewater, Inc. (a) (b)	2,900	83,897	Easterly Government Properties, Inc.		
Transocean, Ltd. (a) (b)	53,300	716,352	REIT	5,100	100,776
Unit Corp. (a)	6,348	162,255	EastGroup Properties, Inc. REIT	4,328	413,584
US Silica Holdings, Inc. (b)	9,688	248,885	Education Realty Trust, Inc. REIT	9,696	402,384

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Empire State Realty Trust, Inc. Class A REIT	16,524	\$ 282,560	National Retail Properties, Inc. REIT .	19,000	\$ 835,240
EPR Properties REIT	9,149	592,764	National Storage Affiliates Trust REIT	6,300	194,166
Equity Commonwealth REIT (a)	14,581	459,301	New Senior Investment Group, Inc. REIT	10,000	75,700
Equity LifeStyle Properties, Inc. REIT	10,489	963,939	NexPoint Residential Trust, Inc. REIT	2,100	59,745
Farmland Partners, Inc. REIT (b)	3,700	32,560	NorthStar Realty Europe Corp. REIT .	6,600	95,634
First Industrial Realty Trust, Inc. REIT	15,173	505,868	Omega Healthcare Investors, Inc. REIT	24,332	754,292
Forest City Realty Trust, Inc. Class A REIT	26,101	595,364	One Liberty Properties, Inc. REIT . . .	1,800	47,538
Four Corners Property Trust, Inc. REIT	7,709	189,873	Outfront Media, Inc. REIT	17,567	341,678
Franklin Street Properties Corp. REIT	12,861	110,090	Paramount Group, Inc. REIT	26,300	405,020
Gaming and Leisure Properties, Inc. REIT	25,033	896,181	Park Hotels & Resorts, Inc. REIT . . .	24,806	759,808
GEO Group, Inc. REIT	15,300	421,362	Pebblebrook Hotel Trust REIT (b) . . .	8,719	338,297
Getty Realty Corp. REIT	3,805	107,187	Pennsylvania Real Estate Investment Trust	8,392	92,228
Gladstone Commercial Corp. REIT . .	3,400	65,348	Physicians Realty Trust REIT	22,517	358,921
Gladstone Land Corp. REIT	1,600	20,272	Piedmont Office Realty Trust, Inc. Class A REIT	15,805	314,994
Global Medical REIT, Inc.	2,100	18,606	PotlatchDeltic Corp. REIT	7,595	386,206
Global Net Lease, Inc. REIT (b)	8,541	174,493	Preferred Apartment Communities, Inc. Class A REIT	4,700	79,853
Government Properties Income Trust REIT (b)	12,057	191,103	PS Business Parks, Inc. REIT	2,452	315,082
Gramercy Property Trust REIT	19,980	545,854	QTS Realty Trust, Inc. Class A REIT .	6,148	242,846
Healthcare Realty Trust, Inc. REIT . .	15,382	447,309	Quality Care Properties, Inc. REIT (a)	12,100	260,271
Healthcare Trust of America, Inc. Class A REIT	25,366	683,867	Ramco-Gershenson Properties Trust REIT	9,600	126,816
Hersha Hospitality Trust REIT	4,700	100,815	Rayonier, Inc. REIT	16,309	630,995
Highwoods Properties, Inc. REIT	12,670	642,749	Retail Opportunity Investments Corp. REIT	13,900	266,324
Hospitality Properties Trust REIT	20,400	583,644	Retail Properties of America, Inc. Class A REIT	27,203	347,654
Hudson Pacific Properties, Inc. REIT .	19,137	678,024	Rexford Industrial Realty, Inc. REIT .	10,007	314,120
Independence Realty Trust, Inc. REIT	10,273	105,915	RLJ Lodging Trust REIT	21,268	468,959
Industrial Logistics Properties Trust REIT	2,400	53,640	Ryman Hospitality Properties, Inc. REIT	5,627	467,885
InfraREIT, Inc. (a)	5,200	115,284	Sabra Health Care REIT, Inc. (b)	22,040	478,929
Innovative Industrial Properties, Inc. REIT	800	29,296	Safety Income and Growth, Inc. REIT	1,200	22,764
Investors Real Estate Trust REIT	15,800	87,374	Saul Centers, Inc. REIT	1,412	75,655
Invitation Homes, Inc. REIT	36,963	852,367	Select Income REIT	7,900	177,513
iStar, Inc. REIT (a) (b)	8,000	86,320	Senior Housing Properties Trust REIT	29,577	535,048
JBG SMITH Properties REIT	12,721	463,935	Seritage Growth Properties Class A REIT (b)	3,938	167,089
Jernigan Capital, Inc. REIT (b)	1,600	30,496	Spirit MTA REIT (a)	5,787	59,606
Kilroy Realty Corp. REIT	12,040	910,706	Spirit Realty Capital, Inc. REIT	53,177	427,011
Kite Realty Group Trust REIT	10,383	177,342	STAG Industrial, Inc. REIT	12,050	328,122
Lamar Advertising Co. Class A REIT .	10,467	715,001	STORE Capital Corp. REIT	21,495	588,963
LaSalle Hotel Properties REIT	13,737	470,218	Summit Hotel Properties, Inc. REIT . .	12,800	183,168
Lexington Realty Trust REIT	27,200	237,456	Sun Communities, Inc. REIT	9,693	948,751
Liberty Property Trust REIT	18,597	824,405	Sunstone Hotel Investors, Inc. REIT . .	28,219	469,000
Life Storage, Inc. REIT	5,665	551,261	Tanger Factory Outlet Centers, Inc. REIT (b)	11,887	279,226
LTC Properties, Inc. REIT	4,854	207,460	Taubman Centers, Inc. REIT	7,495	440,406
Mack-Cali Realty Corp. REIT	11,400	231,192	Terreno Realty Corp. REIT	6,771	255,064
MedEquities Realty Trust, Inc. REIT .	3,500	38,570	Tier REIT, Inc.	5,955	141,610
Medical Properties Trust, Inc. REIT . .	45,977	645,517			
Monmouth Real Estate Investment Corp. REIT	9,279	153,382			
National Health Investors, Inc. REIT .	5,100	375,768			

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UMH Properties, Inc. REIT	3,800	\$ 58,330	Limoneira Co.	1,400	\$ 34,454
Uniti Group, Inc. REIT (a).	20,470	410,014	Pilgrim's Pride Corp. (a).	6,600	132,858
Universal Health Realty Income Trust REIT	1,600	102,368	Pinnacle Foods, Inc.	14,910	970,045
Urban Edge Properties REIT	13,200	301,884	Post Holdings, Inc. (a)	8,177	703,386
Urstadt Biddle Properties, Inc. Class A REIT	3,942	89,207	Sanderson Farms, Inc.	2,573	270,551
VEREIT, Inc. REIT	120,594	897,219	Seaboard Corp.	32	126,808
VICI Properties, Inc. REIT	33,900	699,696	Seneca Foods Corp. Class A (a)	849	22,923
Washington Prime Group, Inc. REIT (b)	23,400	189,774	Simply Good Foods Co. (a)	7,400	106,856
Washington Real Estate Investment Trust.	10,102	306,394	Tootsie Roll Industries, Inc. (b).	2,093	64,569
Weingarten Realty Investors REIT	15,148	466,710	TreeHouse Foods, Inc. (a)	6,781	356,070
Whitestone REIT	4,600	57,408			<u>9,458,270</u>
WP Carey, Inc. REIT	13,302	882,588	GAS UTILITIES — 1.0%		
Xenia Hotels & Resorts, Inc. REIT	13,600	331,296	Atmos Energy Corp.	13,569	1,223,110
		<u>49,051,923</u>	Chesapeake Utilities Corp.	1,938	154,943
FOOD & STAPLES RETAILING — 0.6%			National Fuel Gas Co. (b)	10,263	543,529
Andersons, Inc.	3,285	112,347	New Jersey Resources Corp.	11,015	492,921
Casey's General Stores, Inc.	4,718	495,767	Northwest Natural Gas Co.	3,560	227,128
Chefs' Warehouse, Inc. (a).	2,600	74,100	ONE Gas, Inc.	6,587	492,312
Ingles Markets, Inc. Class A.	1,700	54,060	RGC Resources, Inc.	800	23,344
Natural Grocers by Vitamin Cottage, Inc. (a)	1,100	14,014	South Jersey Industries, Inc. (b)	10,162	340,122
Performance Food Group Co. (a).	12,789	469,356	Southwest Gas Holdings, Inc.	6,039	460,595
PriceSmart, Inc.	2,791	252,586	Spire, Inc.	5,939	419,590
Rite Aid Corp. (a) (b).	134,710	233,048	UGI Corp.	21,532	1,121,171
Smart & Final Stores, Inc. (a).	2,695	14,957	WGL Holdings, Inc.	6,383	566,491
SpartanNash Co.	4,500	114,840			<u>6,065,256</u>
Sprouts Farmers Market, Inc. (a).	16,675	368,017	HEALTH CARE EQUIPMENT & SUPPLIES —		
SUPERVALU, Inc. (a) (b)	4,642	95,254	2.9%		
United Natural Foods, Inc. (a)	6,348	270,806	Abaxis, Inc.	2,800	232,428
US Foods Holding Corp. (a).	26,828	1,014,635	Accuray, Inc. (a)	10,200	41,820
Village Super Market, Inc. Class A	969	28,547	AngioDynamics, Inc. (a).	4,500	100,080
Weis Markets, Inc.	1,215	64,808	Anika Therapeutics, Inc. (a)	1,747	55,904
		<u>3,677,142</u>	Antares Pharma, Inc. (a) (b).	17,500	45,150
FOOD PRODUCTS — 1.6%			AtriCure, Inc. (a).	3,900	105,495
Alico, Inc.	400	12,680	Atrion Corp.	186	111,488
B&G Foods, Inc. (b)	8,500	254,150	Avanos Medical, Inc. (a)	6,000	343,500
Bunge, Ltd.	17,463	1,217,346	AxoGen, Inc. (a)	4,200	211,050
Calavo Growers, Inc. (b)	2,042	196,338	Cantel Medical Corp.	4,589	451,374
Cal-Maine Foods, Inc. (a)	3,600	165,060	Cardiovascular Systems, Inc. (a)	3,950	127,743
Darling Ingredients, Inc. (a)	20,900	415,492	Cerus Corp. (a).	15,600	104,052
Dean Foods Co.	11,100	116,661	CONMED Corp.	3,101	226,993
Farmer Brothers Co. (a)	1,050	32,077	CryoLife, Inc. (a)	3,900	108,615
Flowers Foods, Inc.	22,731	473,487	CryoPort, Inc. (a)	3,000	47,340
Fresh Del Monte Produce, Inc.	4,034	179,715	Cutera, Inc. (a)	1,600	64,480
Freshpet, Inc. (a) (b).	3,000	82,350	CytoSorbents Corp. (a).	3,500	39,900
Hain Celestial Group, Inc. (a).	11,801	351,670	DexCom, Inc. (a) (b)	10,813	1,027,019
Hostess Brands, Inc. (a)	12,100	164,560	Endologix, Inc. (a) (b)	10,123	57,296
Ingredion, Inc.	9,052	1,002,056	FONAR Corp. (a)	800	21,240
J&J Snack Foods Corp.	1,940	295,792	GenMark Diagnostics, Inc. (a) (b)	6,200	39,556
John B Sanfilippo & Son, Inc.	1,078	80,257	Glaukos Corp. (a) (b)	3,568	145,004
Lamb Weston Holdings, Inc.	18,200	1,246,882	Globus Medical, Inc. Class A (a).	8,951	451,667
Lancaster Colony Corp.	2,413	334,007	Haemonetics Corp. (a)	6,690	599,959
Landec Corp. (a).	3,300	49,170	Helius Medical Technologies, Inc. (a) (b)	2,000	19,040
			Heska Corp. (a)	802	83,240
			Hill-Rom Holdings, Inc.	8,176	714,092
			ICU Medical, Inc. (a)	1,938	569,094
			Inogen, Inc. (a)	2,151	400,796

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Insulet Corp. (a)	7,300	\$ 625,610	Apollo Medical Holdings, Inc. (a) (b)	900	\$ 23,274
Integer Holdings Corp. (a)	3,892	251,618	BioScrip, Inc. (a)	14,200	41,606
Integra LifeSciences Holdings Corp. (a)	9,014	580,592	BioTelemetry, Inc. (a)	3,900	175,500
IntriCon Corp. (a)	800	32,240	Brookdale Senior Living, Inc. (a)	23,962	217,815
Invacare Corp. (b)	4,000	74,400	Capital Senior Living Corp. (a)	2,900	30,943
iRadimed Corp. (a)	400	8,300	Chemed Corp.	1,931	621,415
iRhythm Technologies, Inc. (a)	3,000	243,390	Civitas Solutions, Inc. (a)	1,900	31,160
K2M Group Holdings, Inc. (a)	5,000	112,500	Community Health Systems, Inc. (a) (b)	11,667	38,734
Lantheus Holdings, Inc. (a)	3,600	52,380	CorVel Corp. (a)	1,094	59,076
LeMaitre Vascular, Inc.	1,900	63,612	Cross Country Healthcare, Inc. (a)	4,200	47,250
LivaNova PLC (a)	6,050	603,911	Diplomat Pharmacy, Inc. (a) (b)	7,163	183,086
Masimo Corp. (a)	5,630	549,769	Encompass Health Corp.	12,212	826,997
Meridian Bioscience, Inc.	5,100	81,090	Ensign Group, Inc.	6,070	217,427
Merit Medical Systems, Inc. (a)	6,100	312,320	Genesis Healthcare, Inc. (a)	5,300	12,137
Natus Medical, Inc. (a)	3,734	128,823	HealthEquity, Inc. (a) (b)	6,363	477,861
Neogen Corp. (a)	6,310	505,999	Kindred Healthcare, Inc. (a)	10,400	93,600
Nevro Corp. (a)	3,497	279,235	LHC Group, Inc. (a)	3,858	330,206
Novocure, Ltd. (a)	8,955	280,291	LifePoint Health, Inc. (a)	4,412	215,306
NuVasive, Inc. (a)	6,580	342,950	Magellan Health, Inc. (a)	2,985	286,411
Nuvectra Corp. (a)	1,700	34,901	MEDNAX, Inc. (a)	11,574	500,923
NxStage Medical, Inc. (a)	8,200	228,780	Molina Healthcare, Inc. (a)	7,641	748,360
OraSure Technologies, Inc. (a)	6,900	113,643	National HealthCare Corp.	1,358	95,576
Orthofix International NV (a)	2,186	124,209	National Research Corp. Class A.	1,300	48,620
OrthoPediatrics Corp. (a)	600	15,984	Owens & Minor, Inc. (b)	7,438	124,289
Oxford Immunotec Global PLC (a)	3,000	38,670	Patterson Cos., Inc.	10,200	231,234
Penumbra, Inc. (a)	3,687	509,359	PetIQ, Inc. (a) (b)	900	24,174
Pulse Biosciences, Inc. (a) (b)	1,100	16,654	Premier, Inc. Class A (a) (b)	6,745	245,383
Quidel Corp. (a)	3,700	246,050	Providence Service Corp. (a)	1,400	109,970
Rockwell Medical, Inc. (a) (b)	5,900	29,087	Quorum Health Corp. (a)	3,500	17,500
RTI Surgical, Inc. (a)	6,400	29,440	R1 RCM, Inc. (a)	12,600	109,368
SeaSpine Holdings Corp. (a)	1,400	17,668	RadNet, Inc. (a)	4,480	67,200
Senseonics Holdings, Inc. (a)	8,200	33,702	Select Medical Holdings Corp. (a)	13,400	243,210
Sientra, Inc. (a)	1,800	35,118	Surgery Partners, Inc. (a)	2,200	32,780
STAAR Surgical Co. (a)	5,000	155,000	Teladoc, Inc. (a) (b)	7,492	434,911
STERIS PLC	10,421	1,094,309	Tenet Healthcare Corp. (a)	10,369	348,087
Surmodics, Inc. (a)	1,600	88,320	Tivity Health, Inc. (a)	4,600	161,920
Tactile Systems Technology, Inc. (a) (b)	2,300	119,600	Triple-S Management Corp. Class B (a)	2,789	108,938
Tandem Diabetes Care, Inc. (a)	5,400	118,908	US Physical Therapy, Inc.	1,500	144,000
Teleflex, Inc.	5,662	1,518,605	WellCare Health Plans, Inc. (a)	5,548	1,366,139
TransEnterix, Inc. (a) (b)	19,000	82,840			10,278,856
Utah Medical Products, Inc.	437	48,136			
Varex Imaging Corp. (a)	4,700	174,323			
ViewRay, Inc. (a) (b)	3,600	24,912			
West Pharmaceutical Services, Inc.	9,074	900,957			
Wright Medical Group NV (a) (b)	13,109	340,310			
		17,813,930			
HEALTH CARE PROVIDERS & SERVICES — 1.7%			HEALTH CARE TECHNOLOGY — 0.7%		
AAC Holdings, Inc. (a) (b)	1,900	17,803	Allscripts Healthcare Solutions, Inc. (a)	21,945	263,340
Acadia Healthcare Co., Inc. (a) (b)	10,882	445,183	athenahealth, Inc. (a)	5,004	796,336
Addus HomeCare Corp. (a)	967	55,361	Castlight Health, Inc. Class B (a)	7,500	31,875
Amedisys, Inc. (a)	3,605	308,083	Computer Programs & Systems, Inc.	1,423	46,817
American Renal Associates Holdings, Inc. (a)	1,100	17,347	Cotiviti Holdings, Inc. (a)	4,800	211,824
AMN Healthcare Services, Inc. (a) (b)	5,848	342,693	Evolent Health, Inc. Class A (a) (b)	7,500	157,875
			HealthStream, Inc.	3,100	84,661
			HMS Holdings Corp. (a)	10,441	225,734
			Inovalon Holdings, Inc. Class A (a) (b)	7,800	77,415
			Inspire Medical Systems, Inc. (a)	1,000	35,660
			Medidata Solutions, Inc. (a)	7,069	569,479
			NantHealth, Inc. (a) (b)	2,000	6,620
			Omnicell, Inc. (a)	4,764	249,872

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Quality Systems, Inc. (a)	6,500	\$ 126,750	Nathan's Famous, Inc.	400	\$ 37,640
Simulations Plus, Inc.	1,300	28,925	Noodles & Co. (a) (b)	1,400	17,220
Tabula Rasa HealthCare, Inc. (a)	2,100	134,043	Papa John's International, Inc.	2,810	142,523
Veeva Systems, Inc. Class A (a)	14,821	1,139,142	Penn National Gaming, Inc. (a)	10,800	362,772
Vocera Communications, Inc. (a)	3,534	105,631	Pinnacle Entertainment, Inc. (a)	6,600	222,618
		<u>4,291,999</u>	Planet Fitness, Inc. Class A (a)	10,785	473,893
HOTELS, RESTAURANTS & LEISURE — 3.8%			PlayAGS, Inc. (a)	1,200	32,484
Aramark	30,651	1,137,152	Potbelly Corp. (a)	2,700	34,965
BBX Capital Corp.	8,000	72,240	RCI Hospitality Holdings, Inc.	1,200	37,980
Belmond, Ltd. Class A (a)	10,900	121,535	Red Lion Hotels Corp. (a)	1,900	22,135
Biglari Holdings, Inc. Class A (a)	12	11,400	Red Robin Gourmet Burgers, Inc. (a) (b)	1,536	71,578
Biglari Holdings, Inc. Class B (a)	126	23,120	Red Rock Resorts, Inc. Class A	8,886	297,681
BJ's Restaurants, Inc.	2,506	150,360	Ruth's Hospitality Group, Inc.	3,600	100,980
Bloomin' Brands, Inc.	10,400	209,040	Scientific Games Corp. Class A (a)	6,800	334,220
Bluegreen Vacations Corp. (b)	900	21,420	SeaWorld Entertainment, Inc. (a)	6,790	148,158
Bojangles', Inc. (a)	2,200	31,680	Shake Shack, Inc. Class A (a)	2,830	187,289
Boyd Gaming Corp.	10,198	353,463	Six Flags Entertainment Corp. (b)	8,810	617,141
Brinker International, Inc. (b)	5,430	258,468	Sonic Corp. (b)	4,570	157,299
Caesars Entertainment Corp. (a) (b)	72,850	779,495	Speedway Motorsports, Inc.	1,400	24,304
Carrols Restaurant Group, Inc. (a)	4,200	62,370	Texas Roadhouse, Inc.	8,504	557,097
Century Casinos, Inc. (a)	3,100	27,125	Town Sports International Holdings, Inc. (a)	1,800	26,190
Cheesecake Factory, Inc.	5,355	294,846	Vail Resorts, Inc.	4,955	1,358,612
Choice Hotels International, Inc.	4,249	321,224	Wendy's Co.	23,458	403,009
Churchill Downs, Inc.	1,454	431,111	Wingstop, Inc.	3,570	186,068
Chuy's Holdings, Inc. (a)	2,000	61,400	Wyndham Destinations, Inc.	12,200	540,094
Cracker Barrel Old Country Store, Inc. (b)	2,364	369,281	Wyndham Hotels & Resorts, Inc.	12,200	717,726
Dave & Buster's Entertainment, Inc. (a) (b)	4,948	235,525	Yum China Holdings, Inc.	46,024	1,770,083
Del Frisco's Restaurant Group, Inc. (a)	2,500	31,500	Zoe's Kitchen, Inc. (a) (b)	2,400	23,424
Del Taco Restaurants, Inc. (a)	4,100	58,138			<u>23,343,251</u>
Denny's Corp. (a)	7,900	125,847	HOUSEHOLD DURABLES — 1.1%		
Dine Brands Global, Inc. (b)	2,195	164,186	AV Homes, Inc. (a)	1,400	29,960
Domino's Pizza, Inc.	5,218	1,472,363	Bassett Furniture Industries, Inc.	1,200	33,060
Drive Shack, Inc. (a)	7,700	59,444	Beazer Homes USA, Inc. (a)	3,800	56,050
Dunkin' Brands Group, Inc.	10,146	700,784	Cavco Industries, Inc. (a)	1,095	227,377
El Pollo Loco Holdings, Inc. (a)	2,400	27,360	Century Communities, Inc. (a)	2,515	79,348
Eldorado Resorts, Inc. (a) (b)	8,200	320,620	Ethan Allen Interiors, Inc.	3,000	73,500
Empire Resorts, Inc. (a) (b)	400	7,920	Flexsteel Industries, Inc.	900	35,910
Extended Stay America, Inc.	23,500	507,835	GoPro, Inc. Class A (a) (b)	13,400	86,296
Fiesta Restaurant Group, Inc. (a)	3,199	91,811	Green Brick Partners, Inc. (a)	2,900	28,420
Golden Entertainment, Inc. (a)	2,200	59,378	Hamilton Beach Brands Holding Co. Class A	282	8,192
Habit Restaurants, Inc. Class A (a)	2,400	24,000	Helen of Troy, Ltd. (a)	3,344	329,217
Hilton Grand Vacations, Inc. (a)	11,741	407,413	Hooker Furniture Corp.	1,400	65,660
Hyatt Hotels Corp. Class A	5,629	434,277	Hovnanian Enterprises, Inc. Class A (a) (b)	15,200	24,776
ILG, Inc.	13,299	439,266	Installed Building Products, Inc. (a)	2,700	152,685
International Game Technology PLC	12,301	285,875	iRobot Corp. (a) (b)	3,400	257,618
International Speedway Corp. Class A	3,006	134,368	KB Home	10,600	288,744
J Alexander's Holdings, Inc. (a)	1,569	17,494	La-Z-Boy, Inc.	5,833	178,490
Jack in the Box, Inc.	3,780	321,754	LGI Homes, Inc. (a) (b)	2,100	121,233
Las Vegas Sands Corp.	44,317	3,384,046	Lifetime Brands, Inc.	1,200	15,180
Lindblad Expeditions Holdings, Inc. (a)	2,300	30,475	M/I Homes, Inc. (a)	3,200	84,736
Marriott Vacations Worldwide Corp. (b)	2,677	302,394	MDC Holdings, Inc.	5,518	169,789
Monarch Casino & Resort, Inc. (a)	1,300	57,265	Meritage Homes Corp. (a)	4,758	209,114
			New Home Co., Inc. (a)	1,500	14,955
			NVR, Inc. (a)	390	1,158,437

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PICO Holdings, Inc. (a)	2,700	\$ 31,455	Axis Capital Holdings, Ltd.	10,316	\$ 573,776
Purple Innovation, Inc. (a)	500	4,250	Baldwin & Lyons, Inc. Class B	1,100	26,840
Roku, Inc. (a) (b)	5,300	225,886	Brown & Brown, Inc.	28,588	792,745
Skyline Champion Corp. (b)	800	28,032	Citizens, Inc. (a) (b)	5,700	44,403
Taylor Morrison Home Corp. Class A (a)	14,200	295,076	CNA Financial Corp.	3,391	154,901
Tempur Sealy International, Inc. (a) (b)	5,849	281,044	CNO Financial Group, Inc.	20,779	395,632
Toll Brothers, Inc.	17,483	646,696	Crawford & Co. Class B	1,391	12,032
TopBuild Corp. (a)	4,352	340,936	Donegal Group, Inc. Class A	1,000	13,610
TRI Pointe Group, Inc. (a) (b)	19,283	315,470	eHealth, Inc. (a)	2,200	48,620
Tupperware Brands Corp.	6,381	263,152	EMC Insurance Group, Inc.	1,000	27,780
Turtle Beach Corp. (a)	1,000	20,320	Employers Holdings, Inc.	3,900	156,780
Universal Electronics, Inc. (a)	1,739	57,474	Enstar Group, Ltd. (a)	1,451	300,792
Vuzix Corp. (a) (b)	2,900	21,605	Erie Indemnity Co. Class A	3,138	367,962
William Lyon Homes Class A (a)	3,900	90,480	FBL Financial Group, Inc. Class A	1,226	96,548
ZAGG, Inc. (a)	3,300	57,090	FedNat Holding Co.	1,400	32,298
			First American Financial Corp.	13,648	705,875
			FNF Group	33,122	1,246,050
		6,407,713	Genworth Financial, Inc. Class A (a)	62,800	282,600
			Global Indemnity, Ltd.	1,054	41,085
HOUSEHOLD PRODUCTS — 0.2%			Goosehead Insurance, Inc. Class A (a) (b)	1,200	29,952
Central Garden & Pet Co. (a)	1,300	56,524	Greenlight Capital Re, Ltd. Class A (a)	3,700	52,540
Central Garden & Pet Co. Class A (a)	4,400	178,068	Hallmark Financial Services, Inc. (a)	1,541	15,379
Energizer Holdings, Inc.	7,412	466,660	Hanover Insurance Group, Inc.	5,354	640,124
HRG Group, Inc. (a)	14,600	191,114	HCI Group, Inc.	945	39,284
Oil-Dri Corp. of America	648	27,307	Health Insurance Innovations, Inc. Class A (a)	1,400	45,290
Spectrum Brands Holdings, Inc. (b)	2,718	221,843	Heritage Insurance Holdings, Inc. (b)	2,700	45,009
WD-40 Co. (b)	1,710	250,087	Horace Mann Educators Corp.	5,100	227,460
		1,391,603	Independence Holding Co.	700	23,275
			Infinity Property & Casualty Corp.	1,367	194,592
INDEPENDENT POWER PRODUCERS & ENERGY TRADERS — 0.3%			Investors Title Co.	142	26,222
Atlantic Power Corp. (a) (b)	13,400	29,480	James River Group Holdings, Ltd.	3,100	121,799
NRG Yield, Inc. Class A	4,300	73,315	Kemper Corp.	4,983	376,964
NRG Yield, Inc. Class C	8,000	137,600	Kingstone Cos., Inc.	1,100	18,590
Ormat Technologies, Inc.	5,042	268,184	Kinsale Capital Group, Inc.	2,400	131,664
Pattern Energy Group, Inc. Class A	9,900	185,625	Maiden Holdings, Ltd.	8,500	65,875
TerraForm Power, Inc. Class A	8,959	104,820	Markel Corp. (a)	1,666	1,806,527
Vistra Energy Corp. (a)	50,265	1,189,270	MBIA, Inc. (a)	10,800	97,632
		1,988,294	Mercury General Corp.	3,437	156,590
			National General Holdings Corp.	7,499	197,449
INDUSTRIAL CONGLOMERATES — 0.2%			National Western Life Group, Inc. Class A	277	85,111
Carlisle Cos., Inc.	7,381	799,436	Navigators Group, Inc.	2,592	147,744
Raven Industries, Inc.	4,500	173,025	NI Holdings, Inc. (a)	1,200	20,340
		972,461	Old Republic International Corp.	35,062	698,084
			Primerica, Inc.	5,357	533,557
INSURANCE — 3.7%			ProAssurance Corp.	6,531	231,524
Alleghany Corp.	1,869	1,074,619	Reinsurance Group of America, Inc.	7,981	1,065,304
Ambac Financial Group, Inc. (a)	5,500	109,175	RenaissanceRe Holdings, Ltd.	4,988	600,156
American Equity Investment Life Holding Co.	11,072	398,592	RLI Corp.	4,918	325,522
American Financial Group, Inc.	8,901	955,344	Safety Insurance Group, Inc.	1,838	156,965
American National Insurance Co.	986	117,916	Selective Insurance Group, Inc.	7,200	396,000
AMERISAFE, Inc.	2,481	143,278	State Auto Financial Corp.	1,900	56,829
AmTrust Financial Services, Inc.	13,970	203,543	Stewart Information Services Corp.	2,549	109,785
Arch Capital Group, Ltd. (a)	47,669	1,261,322	Third Point Reinsurance, Ltd. (a)	10,000	125,000
Argo Group International Holdings, Ltd.	4,060	236,089	Tiptree, Inc.	2,900	19,720
Aspen Insurance Holdings, Ltd.	7,388	300,692			
Assured Guaranty, Ltd.	13,719	490,180			
Athene Holding, Ltd. Class A (a)	19,500	854,880			

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Trupanion, Inc. (a) (b)	2,769	\$ 106,883	GoDaddy, Inc. Class A (a)	18,422	\$ 1,300,593
United Fire Group, Inc.	2,598	141,617	Gogo, Inc. (a) (b).	7,610	36,985
United Insurance Holdings Corp.	2,500	48,950	GrubHub, Inc. (a)	11,264	1,181,706
Universal Insurance Holdings, Inc.	3,800	133,380	GTT Communications, Inc. (a) (b).	3,895	175,275
Validus Holdings, Ltd.	9,592	648,419	Hortonworks, Inc. (a)	8,378	152,647
White Mountains Insurance Group, Ltd.	349	316,407	IAC/InterActiveCorp (a)	9,131	1,392,386
WMIH Corp. (a)	22,734	30,464	Instructure, Inc. (a)	4,000	170,200
WR Berkley Corp.	11,767	852,048	Internap Corp. (a) (b)	2,399	24,998
		22,627,985	j2 Global, Inc.	5,869	508,314
INTERNET & CATALOG RETAIL — 0.6%			Leaf Group, Ltd. (a)	1,800	19,530
1-800-Flowers.com, Inc. Class A (a)	3,300	41,415	Limelight Networks, Inc. (a)	11,000	49,170
Duluth Holdings, Inc. Class B (a)	1,099	26,145	Liquidity Services, Inc. (a)	3,000	19,650
Gaia, Inc. (a)	1,000	20,250	LivePerson, Inc. (a)	6,900	145,590
Groupon, Inc. (a)	55,122	237,025	LogMeIn, Inc.	6,383	659,045
Lands' End, Inc. (a)	1,600	44,640	Match Group, Inc. (a)	6,500	251,810
Liberty Expedia Holdings, Inc. Class A (a)	6,787	298,221	Meet Group, Inc. (a)	7,800	34,944
Liberty TripAdvisor Holdings, Inc. Class A (a)	8,900	143,290	MINDBODY, Inc. Class A (a)	5,300	204,580
Nutrisystem, Inc.	3,651	140,563	New Relic, Inc. (a)	5,431	546,304
Overstock.com, Inc. (a) (b)	2,100	70,665	NIC, Inc.	7,800	121,290
PetMed Express, Inc.	2,400	105,720	Nutanix, Inc. Class A (a)	13,200	680,724
Qurate Retail, Inc. (a)	53,416	1,133,488	Okta, Inc. (a)	10,500	528,885
Shutterfly, Inc. (a)	4,177	376,055	Pandora Media, Inc. (a) (b)	30,335	239,040
Wayfair, Inc. Class A (a) (b)	6,851	813,625	Q2 Holdings, Inc. (a)	4,600	262,430
		3,451,102	QuinStreet, Inc. (a)	4,600	58,420
INTERNET SOFTWARE & SERVICES — 3.0%			Quotient Technology, Inc. (a)	9,200	120,520
2U, Inc. (a)	6,705	560,270	Reis, Inc.	1,100	23,980
Alarm.com Holdings, Inc. (a) (b)	3,900	157,482	Remark Holdings, Inc. (a)	3,400	13,294
Alteryx, Inc. Class A (a) (b)	2,900	110,664	SendGrid, Inc. (a)	1,000	26,520
Amber Road, Inc. (a)	2,300	21,643	ShotSpotter, Inc. (a)	900	34,137
Appfolio, Inc. Class A (a)	1,785	109,153	Shutterstock, Inc. (a)	2,250	106,785
Apptio, Inc. Class A (a)	4,300	155,660	SPS Commerce, Inc. (a)	2,151	158,056
Benefitfocus, Inc. (a) (b)	1,941	65,218	Stamps.com, Inc. (a)	2,057	520,524
Blucora, Inc. (a)	5,500	203,500	TechTarget, Inc. (a)	2,400	68,160
Box, Inc. Class A (a)	15,565	388,969	Telaria, Inc. (a)	5,400	21,816
Brightcove, Inc. (a)	4,226	40,781	Trade Desk, Inc. Class A (a)	3,900	365,820
Carbonite, Inc. (a)	3,100	108,190	Travelzoo (a)	600	10,260
Cardlytics, Inc. (a) (b)	700	15,232	TrueCar, Inc. (a)	11,866	119,728
Care.com, Inc. (a)	1,600	33,408	Tucows, Inc. Class A (a) (b)	1,100	66,715
Cargurus, Inc. (a)	6,000	208,440	Twilio, Inc. Class A (a)	8,900	498,578
Cars.com, Inc. (a)	9,000	255,510	Veritone, Inc. (a) (b)	400	6,728
ChannelAdvisor Corp. (a)	3,000	42,150	Web.com Group, Inc. (a)	4,700	121,495
Cimpress NV (a)	2,721	394,436	XO Group, Inc. (a)	3,011	96,352
Cision, Ltd. (a)	4,800	71,760	Yelp, Inc. (a)	10,091	395,365
Cloudera, Inc. (a)	12,400	169,136	Yext, Inc. (a) (b)	9,900	191,466
Cornerstone OnDemand, Inc. (a)	6,775	321,338	Zillow Group, Inc. (a) (b)	14,183	837,648
Coupa Software, Inc. (a)	6,500	404,560	Zillow Group, Inc. Class A (a)	6,883	411,259
DocuSign, Inc. (a)	3,100	164,145			18,244,548
eGain Corp. (a)	2,200	33,220	IT SERVICES — 3.5%		
Endurance International Group Holdings, Inc. (a)	7,035	69,998	Axiom Corp. (a)	10,070	301,597
Envestnet, Inc. (a)	5,452	299,587	Amdocs, Ltd.	17,883	1,183,676
Etsy, Inc. (a)	14,720	621,037	Black Knight, Inc. (a)	17,846	955,653
Five9, Inc. (a)	6,627	229,095	Booz Allen Hamilton Holding Corp.	17,600	769,648
Fusion Connect, Inc. (a) (b)	2,600	10,244	CACI International, Inc. Class A (a)	3,058	515,426
			Cardtronics PLC Class A (a)	4,928	119,159
			Cass Information Systems, Inc.	1,450	99,789
			Conduent, Inc. (a)	23,900	434,263
			ConvergeOne Holdings, Inc.	3,000	28,170

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Convergys Corp.	11,742	\$ 286,974	Bio-Rad Laboratories, Inc. Class A		
CoreLogic, Inc. (a)	10,100	524,190	(a)	2,623	\$ 756,840
CSG Systems International, Inc.	4,200	171,654	Bio-Techne Corp.	4,657	689,003
EPAM Systems, Inc. (a)	6,316	785,268	Bruker Corp.	12,441	361,287
Euronet Worldwide, Inc. (a)	6,106	511,500	Cambrex Corp. (a)	4,000	209,200
Everi Holdings, Inc. (a)	8,000	57,600	Charles River Laboratories		
EVERTEC, Inc.	7,900	172,615	International, Inc. (a)	5,937	666,488
Exela Technologies, Inc. (a)	5,800	27,550	ChromaDex Corp. (a)	4,700	17,437
ExlService Holdings, Inc. (a)	4,237	239,857	Enzo Biochem, Inc. (a)	5,400	28,026
First Data Corp. Class A (a)	59,705	1,249,626	Fluidigm Corp. (a)	4,544	27,082
Genpact, Ltd.	18,260	528,262	Harvard Bioscience, Inc. (a)	4,300	23,005
Hackett Group, Inc.	2,890	46,442	Luminex Corp.	5,000	147,650
Information Services Group, Inc. (a)	3,800	15,580	Medpace Holdings, Inc. (a)	1,200	51,600
Jack Henry & Associates, Inc.	9,553	1,245,329	NanoString Technologies, Inc. (a)	2,400	32,832
Leidos Holdings, Inc.	17,811	1,050,849	NeoGenomics, Inc. (a) (b)	6,900	90,459
ManTech International Corp. Class A	3,158	169,395	Pacific Biosciences of California, Inc.		
MAXIMUS, Inc.	8,207	509,737	(a) (b)	14,100	50,055
MoneyGram International, Inc. (a)	3,353	22,432	PRA Health Sciences, Inc. (a)	6,294	587,608
Perficient, Inc. (a)	4,200	110,754	QIAGEN NV (a)	27,581	997,329
Perspecta, Inc.	17,800	365,790	Quanterix Corp. (a)	600	8,616
PFSweb, Inc. (a)	1,900	18,468	Syneos Health, Inc. (a)	6,794	318,638
Presidio, Inc. (a) (b)	3,900	51,090			
PRGX Global, Inc. (a)	400	3,880			5,134,515
Sabre Corp.	29,688	731,512			
Science Applications International			MACHINERY — 3.8%		
Corp.	5,247	424,640	Actuant Corp. Class A	7,500	220,125
ServiceSource International, Inc. (a)	9,400	37,036	AGCO Corp.	8,475	514,602
Square, Inc. Class A (a)	35,160	2,167,262	Alamo Group, Inc.	1,192	107,709
Switch, Inc. Class A (b)	4,800	58,416	Albany International Corp. Class A	3,548	213,412
Sykes Enterprises, Inc. (a)	4,953	142,547	Allison Transmission Holdings, Inc.	15,057	609,658
Syntel, Inc. (a)	4,100	131,569	Altra Industrial Motion Corp.	3,574	154,039
Teradata Corp. (a)	15,201	610,320	American Railcar Industries, Inc.	896	35,374
Travelport Worldwide, Ltd.	15,500	287,370	Astec Industries, Inc.	2,640	157,872
TTEC Holdings, Inc.	1,700	58,735	Barnes Group, Inc.	6,114	360,115
Unisys Corp. (a) (b)	6,200	79,980	Blue Bird Corp. (a)	1,400	31,290
Virtusa Corp. (a)	3,400	165,512	Briggs & Stratton Corp.	5,100	89,811
WEX, Inc. (a)	4,985	949,543	Chart Industries, Inc. (a)	3,800	234,384
Worldpay, Inc. Class A (a)	36,467	2,982,271	CIRCOR International, Inc.	2,047	75,657
		21,398,936	Colfax Corp. (a)	11,127	341,043
			Columbus McKinnon Corp.	2,900	125,744
LEISURE EQUIPMENT & PRODUCTS — 0.4%			Commercial Vehicle Group, Inc. (a)	3,100	22,754
Acushnet Holdings Corp.	3,800	92,948	Crane Co.	6,348	508,665
American Outdoor Brands Corp. (a)	6,588	79,254	DMC Global, Inc.	1,900	85,310
Brunswick Corp.	10,738	692,386	Donaldson Co., Inc.	16,379	739,020
Callaway Golf Co.	11,712	222,176	Douglas Dynamics, Inc.	2,777	133,296
Clarus Corp. (a)	2,500	20,625	Eastern Co.	700	19,635
Escalade, Inc.	1,200	16,920	Energy Recovery, Inc. (a) (b)	4,500	36,360
Johnson Outdoors, Inc. Class A	600	50,718	EnPro Industries, Inc.	2,645	185,018
Malibu Boats, Inc. Class A (a)	2,500	104,850	ESCO Technologies, Inc.	3,143	181,351
Marine Products Corp.	987	17,549	Federal Signal Corp.	7,400	172,346
MCBC Holdings, Inc. (a)	2,200	63,690	Franklin Electric Co., Inc.	5,949	268,300
Nautilus, Inc. (a)	3,700	58,090	FreightCar America, Inc.	1,400	23,506
Polaris Industries, Inc.	7,415	905,965	Gardner Denver Holdings, Inc. (a)	12,800	376,192
Sturm Ruger & Co., Inc.	2,065	115,640	Gates Industrial Corp. PLC (a)	5,400	87,858
Vista Outdoor, Inc. (a)	7,021	108,755	Gencor Industries, Inc. (a)	1,100	17,765
		2,549,566	Global Brass & Copper Holdings,		
			Inc.	2,700	84,645
LIFE SCIENCES TOOLS & SERVICES — 0.8%			Gorman-Rupp Co.	2,200	77,000
Accelerate Diagnostics, Inc. (a)	3,200	71,360	Graco, Inc.	20,613	932,120
			Graham Corp.	1,100	28,391

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Greenbrier Cos., Inc. (b)	3,994	\$ 210,684	Matson, Inc.	5,482	\$ 210,399
Harsco Corp. (a)	10,091	223,011	Safe Bulkers, Inc. (a)	5,800	19,720
Hillenbrand, Inc.	7,899	372,438	Scorpio Bulkers, Inc.	7,374	52,356
Hurco Cos., Inc.	766	34,279			984,005
Hyster-Yale Materials Handling, Inc.	1,289	82,818	MEDIA — 2.2%		
IDEX Corp.	9,526	1,300,108	AMC Entertainment Holdings, Inc.		
ITT, Inc.	10,888	569,116	Class A	6,484	103,096
John Bean Technologies Corp.	3,990	354,711	AMC Networks, Inc. Class A (a) (b)	5,486	341,229
Kadant, Inc.	1,400	134,610	Beasley Broadcast Group, Inc.		
Kennametal, Inc.	10,317	370,380	Class A	600	6,720
LB Foster Co. Class A (a)	1,000	22,950	Boston Omaha Corp. Class A (a)	600	12,642
Lincoln Electric Holdings, Inc.	7,856	689,443	Cable One, Inc.	491	360,045
Lindsay Corp.	1,370	132,876	Central European Media Enterprises,		
Lydall, Inc. (a)	2,100	91,665	Ltd. Class A (a)	9,600	39,840
Manitex International, Inc. (a)	1,800	22,464	Cinemark Holdings, Inc. (b)	13,516	474,141
Manitowoc Co., Inc (a)	3,875	100,208	Clear Channel Outdoor Holdings, Inc.		
Meritor, Inc. (a)	10,500	215,985	Class A	4,300	18,490
Middleby Corp. (a) (b)	6,770	706,923	Daily Journal Corp. (a) (b)	159	36,602
Milacron Holdings Corp. (a)	8,400	159,012	Emerald Expositions Events, Inc.	2,200	45,320
Miller Industries, Inc.	1,300	33,215	Entercom Communications Corp.		
Mueller Industries, Inc.	7,184	212,000	Class A (b)	15,500	117,025
Mueller Water Products, Inc. Class A	19,400	227,368	Entravision Communications Corp.		
Navistar International Corp. (a)	6,200	252,464	Class A	7,700	38,500
NN, Inc.	3,316	62,672	Eros International PLC (a) (b)	3,647	47,411
Nordson Corp.	7,203	924,937	EW Scripps Co. Class A	5,600	74,984
Omega Flex, Inc.	400	31,644	Fluent, Inc. (a)	2,700	6,615
Oshkosh Corp.	9,108	640,475	Gannett Co., Inc.	13,700	146,590
Park-Ohio Holdings Corp.	1,046	39,016	GCI Liberty, Inc. Class A (a)	12,096	545,288
Proto Labs, Inc. (a)	3,403	404,787	Gray Television, Inc. (a)	9,800	154,840
RBC Bearings, Inc. (a)	2,969	382,437	Hemisphere Media Group, Inc. (a)	1,700	22,270
REV Group, Inc. (b)	3,800	64,638	IMAX Corp. (a)	7,000	155,050
Rexnord Corp. (a)	13,090	380,395	John Wiley & Sons, Inc. Class A	5,650	352,560
Spartan Motors, Inc.	4,100	61,910	Liberty Broadband Corp. Class A (a)	3,244	245,376
SPX Corp. (a)	5,400	189,270	Liberty Broadband Corp. Class C		
SPX FLOW, Inc. (a)	5,400	236,358	(a) (b)	12,960	981,331
Standex International Corp.	1,615	165,053	Liberty Latin America, Ltd. Class A		
Sun Hydraulics Corp.	3,448	166,159	(a)	5,300	101,336
Tennant Co.	2,176	171,904	Liberty Latin America, Ltd. Class C		
Terex Corp. (b)	8,490	358,193	(a)	13,900	269,382
Timken Co.	8,692	378,537	Liberty Media Corp.-Liberty Braves		
Titan International, Inc.	6,100	65,453	Class A (a)	1,194	30,698
Toro Co.	13,093	788,853	Liberty Media Corp.-Liberty Braves		
TriMas Corp. (a)	5,600	164,640	Class C (a) (b)	4,210	108,871
Trinity Industries, Inc.	18,269	625,896	Liberty Media Corp.-Liberty Formula		
Twin Disc, Inc. (a)	1,000	24,820	One Class A (a) (b)	3,036	107,201
Wabash National Corp.	7,300	136,218	Liberty Media Corp.-Liberty Formula		
WABCO Holdings, Inc. (a)	6,461	756,066	One Class C (a) (b)	24,550	911,541
Wabtec Corp. (b)	10,701	1,054,905	Liberty Media Corp.-Liberty		
Watts Water Technologies, Inc.			SiriusXM Class A (a)	10,504	473,205
Class A	3,583	280,907	Liberty Media Corp.-Liberty		
Welbilt, Inc. (a)	16,500	368,115	SiriusXM Class C (a)	20,859	946,164
Woodward, Inc.	6,750	518,805	Lions Gate Entertainment Corp.		
		23,212,158	Class A	6,124	151,998
			Lions Gate Entertainment Corp.		
			Class B	11,979	281,027
MARINE — 0.2%			Live Nation Entertainment, Inc. (a)	16,959	823,699
Costamare, Inc.	6,200	49,476	LiveXLive Media, Inc. (a)	700	4,039
Eagle Bulk Shipping, Inc. (a)	4,500	24,480			
Genco Shipping & Trading, Ltd. (a)	900	13,950			
Kirby Corp. (a)	7,340	613,624			

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Loral Space & Communications, Inc. (a)	1,600	\$ 60,160	United States Steel Corp. (b)	22,199	\$ 771,415
Madison Square Garden Co. Class A (a)	2,337	724,914	Universal Stainless & Alloy Products, Inc. (a)	900	21,303
Marcus Corp.	2,300	74,750	Warrior Met Coal, Inc.	4,300	118,551
MDC Partners, Inc. Class A (a)	7,000	32,200	Worthington Industries, Inc.	5,300	222,441
Meredith Corp. (b)	5,101	260,151			8,803,086
MSG Networks, Inc. Class A (a)	7,321	175,338	MORTGAGE REAL ESTATE INVESTMENT		
National CineMedia, Inc.	7,500	63,000	TRUST (REITS) — 1.3%		
New Media Investment Group, Inc.	6,200	114,576	AG Mortgage Investment Trust, Inc. REIT	3,400	63,886
New York Times Co. Class A	16,000	414,400	AGNC Investment Corp. REIT	52,293	972,127
Nexstar Media Group, Inc. Class A	5,511	404,507	Annaly Capital Management, Inc. REIT	143,979	1,481,544
Reading International, Inc. Class A (a)	2,000	31,900	Anworth Mortgage Asset Corp. REIT. Apollo Commercial Real Estate Finance, Inc. REIT (b)	11,900	59,143
Saga Communications, Inc. Class A	444	17,094	Arbor Realty Trust, Inc. REIT (b)	6,600	68,838
Scholastic Corp.	3,495	154,863	Ares Commercial Real Estate Corp. REIT	3,300	45,573
Sinclair Broadcast Group, Inc. Class A	9,162	294,558	ARMOUR Residential REIT, Inc. (b)	5,100	116,331
Sirius XM Holdings, Inc. (b)	157,802	1,068,320	Blackstone Mortgage Trust, Inc. Class A REIT (b)	12,500	392,875
TEGNA, Inc.	27,583	299,276	Capstead Mortgage Corp. REIT	11,610	103,909
Tribune Media Co. Class A	11,032	422,195	Cherry Hill Mortgage Investment Corp. REIT	1,400	25,004
tronc, Inc. (a)	2,400	41,472	Chimera Investment Corp. REIT	23,626	431,883
WideOpenWest, Inc. (a) (b)	3,500	33,810	Colony Credit Real Estate, Inc. REIT (b)	10,200	211,446
World Wrestling Entertainment, Inc. Class A	5,227	380,630	CYS Investments, Inc. REIT	18,900	141,750
		13,603,240	Dynex Capital, Inc. REIT	6,400	41,792
METALS & MINING — 1.4%			Exantas Capital Corp. REIT.	3,675	37,411
AK Steel Holding Corp. (a) (b)	38,800	168,392	Granite Point Mortgage Trust, Inc. REIT	5,282	96,925
Alcoa Corp. (a)	23,421	1,097,977	Great Ajax Corp. REIT	1,800	23,544
Allegheny Technologies, Inc. (a)	15,937	400,337	Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT (b)	6,197	122,391
Carpenter Technology Corp.	5,955	313,054	Invesco Mortgage Capital, Inc. REIT	14,000	222,600
Century Aluminum Co. (a)	6,100	96,075	Ladder Capital Corp. REIT	10,328	161,323
Cleveland-Cliffs, Inc. (a) (b)	38,042	320,694	MFA Financial, Inc. REIT	50,436	382,305
Coeur Mining, Inc. (a)	23,200	176,320	MTGE Investment Corp. REIT	5,600	109,760
Commercial Metals Co.	14,447	304,976	New Residential Investment Corp. REIT	42,100	736,329
Compass Minerals International, Inc. (b)	4,214	277,071	New York Mortgage Trust, Inc. REIT (b)	13,600	81,736
Ferroglobe Representation & Warranty Insurance Trust (c)	2,200	—	Orchid Island Capital, Inc. REIT (b)	6,100	45,872
Gold Resource Corp.	6,100	40,199	PennyMac Mortgage Investment Trust REIT	7,541	143,204
Haynes International, Inc.	1,500	55,110	Redwood Trust, Inc. REIT	9,400	154,818
Hecla Mining Co.	51,264	178,399	Starwood Property Trust, Inc. REIT	31,748	689,249
Kaiser Aluminum Corp.	2,111	219,776	Sutherland Asset Management Corp. REIT	2,200	35,750
Klondex Mines, Ltd. (a)	16,600	38,346	TPG RE Finance Trust, Inc. REIT (b)	4,200	85,344
Materion Corp.	2,455	132,938	Two Harbors Investment Corp. REIT	21,712	343,050
Olympic Steel, Inc.	1,100	22,451	Western Asset Mortgage Capital Corp. REIT	5,000	52,100
Ramaco Resources, Inc. (a)	500	3,480			7,956,571
Reliance Steel & Aluminum Co.	8,677	759,585			
Royal Gold, Inc.	8,058	748,105			
Ryerson Holding Corp. (a)	1,900	21,185			
Schnitzer Steel Industries, Inc. Class A	3,272	110,266			
Southern Copper Corp.	10,469	490,682			
Steel Dynamics, Inc.	28,106	1,291,471			
SunCoke Energy, Inc. (a)	7,900	105,860			
Synalloy Corp.	1,000	19,950			
Tahoe Resources, Inc.	40,284	198,197			
TimkenSteel Corp. (a) (b)	4,800	78,480			

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MULTI-UTILITIES — 0.4%			Gulfport Energy Corp. (a)	20,100	\$ 252,657
Avista Corp.	8,100	\$ 426,546	Halcon Resources Corp. (a) (b)	16,900	74,191
Black Hills Corp. (b)	6,693	409,679	Hallador Energy Co.	1,900	13,566
MDU Resources Group, Inc.	24,100	691,188	HighPoint Resources Corp. (a) (b)	12,000	72,960
NorthWestern Corp.	6,355	363,824	International Seaways, Inc. (a)	2,699	62,455
Unitil Corp.	1,800	91,872	Isramco, Inc. (a)	59	7,251
Vectren Corp.	10,392	742,508	Jagged Peak Energy, Inc. (a) (b)	7,000	91,140
		2,725,617	Kosmos Energy, Ltd. (a) (b)	29,200	241,484
MULTILINE RETAIL — 0.1%			Laredo Petroleum, Inc. (a) (b)	20,400	196,248
Big Lots, Inc.	5,320	222,270	Lilis Energy, Inc. (a)	5,200	27,040
Dillard's, Inc. Class A	1,505	142,222	Matador Resources Co. (a) (b)	12,400	372,620
JC Penney Co., Inc. (a) (b)	38,000	88,920	Midstates Petroleum Co., Inc. (a)	1,400	19,054
Ollie's Bargain Outlet Holdings, Inc.			Murphy Oil Corp. (b)	20,400	688,908
(a)	6,002	435,145	NACCO Industries, Inc. Class A	441	14,884
Sears Holdings Corp. (a) (b)	1,500	3,555	NextDecade Corp. (a)	900	6,156
		892,112	Nordic American Tankers, Ltd.	16,240	43,523
OIL, GAS & CONSUMABLE FUELS — 3.7%			Northern Oil and Gas, Inc. (a)	13,300	41,895
Abraxas Petroleum Corp. (a)	18,700	54,043	Oasis Petroleum, Inc. (a)	33,500	434,495
Adams Resources & Energy, Inc.	266	11,438	Overseas Shipholding Group, Inc.		
Alta Mesa Resources, Inc. (a)	11,700	79,677	Class A (a)	5,300	20,564
Amyris, Inc. (a)	3,000	19,170	Panhandle Oil and Gas, Inc. Class A	1,900	36,290
Antero Resources Corp. (a)	29,274	625,000	Par Pacific Holdings, Inc. (a)	3,889	67,591
Approach Resources, Inc. (a) (b)	5,000	12,200	Parsley Energy, Inc. Class A (a)	31,949	967,416
Arch Coal, Inc. Class A	2,396	187,918	PBF Energy, Inc. Class A	13,852	580,814
Ardmore Shipping Corp. (a)	3,900	31,980	PDC Energy, Inc. (a)	8,312	502,460
Bonanza Creek Energy, Inc. (a)	2,500	94,675	Peabody Energy Corp.	10,003	454,936
California Resources Corp. (a) (b)	5,302	240,923	Penn Virginia Corp. (a)	1,500	127,335
Callon Petroleum Co. (a) (b)	28,904	310,429	QEP Resources, Inc. (a)	29,423	360,726
Carrizo Oil & Gas, Inc. (a)	9,600	267,360	Range Resources Corp.	26,200	438,326
Centennial Resource Development,			Renewable Energy Group, Inc. (a) (b)	4,700	83,895
Inc. Class A (a)	22,864	412,924	Resolute Energy Corp. (a) (b)	2,700	84,240
Cheniere Energy, Inc. (a)	25,947	1,691,485	REX American Resources Corp. (a)	725	58,703
Chesapeake Energy Corp. (a) (b)	111,800	585,832	Ring Energy, Inc. (a)	6,100	76,982
Clean Energy Fuels Corp. (a)	16,800	61,992	Rosehill Resources, Inc. (a)	300	2,436
Cloud Peak Energy, Inc. (a)	8,600	30,014	RSP Permian, Inc. (a)	18,161	799,447
CNX Resources Corp. (a)	26,700	474,726	Sanchez Energy Corp. (a) (b)	8,900	40,228
CONSOL Energy, Inc. (a)	3,450	132,308	SandRidge Energy, Inc. (a)	4,300	76,282
Continental Resources, Inc. (a) (b)	10,847	702,452	Scorpio Tankers, Inc. (b)	33,000	92,730
CVR Energy, Inc. (b)	1,900	70,281	SemGroup Corp. Class A	9,729	247,117
Delek US Holdings, Inc.	10,108	507,118	Ship Finance International, Ltd. (b)	10,600	158,470
Denbury Resources, Inc. (a)	49,715	239,129	SilverBow Resources, Inc. (a)	900	25,992
DHT Holdings, Inc.	9,996	46,881	SM Energy Co. (b)	13,956	358,530
Diamondback Energy, Inc.	12,248	1,611,469	Southwestern Energy Co. (a)	73,700	390,610
Dorian LPG, Ltd. (a)	2,658	20,307	SRC Energy, Inc. (a) (b)	30,900	340,518
Earthstone Energy, Inc. Class A (a)	2,700	23,895	Talos Energy, Inc. (a)	2,400	77,112
Eclipse Resources Corp. (a)	10,200	16,320	Targa Resources Corp.	26,818	1,327,223
Energen Corp. (a)	10,712	780,048	Teekay Corp. (b)	7,543	58,458
Energy Fuels, Inc. (a)	9,000	20,430	Teekay Tankers, Ltd. Class A	23,700	27,729
Energy XXI Gulf Coast, Inc. (a)	3,500	30,940	Tellurian, Inc. (a) (b)	8,000	66,560
EP Energy Corp. Class A (a)	4,500	13,500	Ultra Petroleum Corp. (a)	23,822	55,029
Evolution Petroleum Corp.	3,000	29,550	Uranium Energy Corp. (a) (b)	15,900	25,599
Extraction Oil & Gas, Inc. (a)	13,800	202,722	W&T Offshore, Inc. (a)	11,400	81,510
Frontline, Ltd. (b)	9,420	55,013	Whiting Petroleum Corp. (a)	11,200	590,464
GasLog, Ltd.	5,300	101,230	WildHorse Resource Development		
Golar LNG, Ltd. (b)	11,998	353,461	Corp. (a)	3,300	83,688
Goodrich Petroleum Corp. (a)	1,100	13,607	World Fuel Services Corp.	8,349	170,403
Green Plains, Inc. (b)	4,747	86,870	WPX Energy, Inc. (a)	49,400	890,682

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Zion Oil & Gas, Inc. (a)	5,200	\$ 21,086	Intersect ENT, Inc. (a)	3,300	\$ 123,585
			Intra-Cellular Therapies, Inc. (a)	5,156	91,107
		<u>22,778,025</u>	Jazz Pharmaceuticals PLC (a)	7,200	1,240,560
PAPER & FOREST PRODUCTS — 0.3%			Kala Pharmaceuticals, Inc. (a)	1,700	23,341
Boise Cascade Co.	5,000	223,500	Lannett Co., Inc. (a) (b)	3,497	47,559
Clearwater Paper Corp. (a)	1,979	45,715	Mallinckrodt PLC (a)	10,200	190,332
Domtar Corp.	7,813	372,993	Marinus Pharmaceuticals, Inc. (a)	4,500	31,815
KapStone Paper and Packaging Corp.	10,898	375,981	Medicines Co. (a) (b)	8,659	317,785
Louisiana-Pacific Corp.	18,202	495,458	Melinta Therapeutics, Inc. (a)	1,840	11,684
Neenah, Inc.	2,046	173,603	Menlo Therapeutics, Inc. (a)	800	6,496
PH Glatfelter Co.	5,300	103,827	MyoKardia, Inc. (a) (b)	3,800	188,670
Schweitzer-Mauduit International, Inc.	3,800	166,136	Neos Therapeutics, Inc. (a) (b)	2,900	18,125
Verso Corp. Class A (a)	4,159	90,500	Ocular Therapeutix, Inc. (a) (b)	3,500	23,625
		<u>2,047,713</u>	Odonate Therapeutics, Inc. (a) (b)	800	17,664
			Omeros Corp. (a) (b)	5,600	101,584
PERSONAL PRODUCTS — 0.4%			Optinose, Inc. (a) (b)	2,000	55,960
Edgewell Personal Care Co. (a)	6,779	342,068	Pacira Pharmaceuticals, Inc. (a)	4,937	158,231
elf Beauty, Inc. (a)	2,600	39,624	Paratek Pharmaceuticals, Inc. (a) (b)	3,200	32,640
Herbalife Nutrition, Ltd. (a)	14,130	759,064	Phibro Animal Health Corp. Class A	2,400	110,520
Inter Parfums, Inc.	2,100	112,350	Prestige Brands Holdings, Inc. (a) (b)	6,616	253,922
Medifast, Inc.	1,400	224,224	Reata Pharmaceuticals, Inc. Class A (a) (b)	1,400	48,958
Natural Health Trends Corp. (b)	851	21,292	resTORbio, Inc. (a) (b)	800	7,320
Nature's Sunshine Products, Inc. (a)	1,300	12,155	Revance Therapeutics, Inc. (a)	3,300	90,585
Nu Skin Enterprises, Inc. Class A	6,558	512,770	scPharmaceuticals, Inc. (a)	900	5,094
Revlon, Inc. Class A (a)	1,400	24,570	Sienna Biopharmaceuticals, Inc. (a) (b)	1,800	27,342
USANA Health Sciences, Inc. (a)	1,408	162,342	SIGA Technologies, Inc. (a)	6,300	37,422
		<u>2,210,459</u>	Supernus Pharmaceuticals, Inc. (a)	6,100	365,085
			Teligent, Inc. (a) (b)	4,800	16,608
PHARMACEUTICALS — 1.2%			Tetraphase Pharmaceuticals, Inc. (a)	6,300	22,491
Aclaris Therapeutics, Inc. (a) (b)	2,758	55,077	TherapeuticsMD, Inc. (a) (b)	20,200	126,048
Aerie Pharmaceuticals, Inc. (a) (b)	4,400	297,220	Theravance Biopharma, Inc. (a) (b)	5,204	118,027
Akcea Therapeutics, Inc. (a) (b)	1,800	42,678	WaVe Life Sciences, Ltd. (a)	2,310	88,357
Akorn, Inc. (a)	11,144	184,879	Zogenix, Inc. (a)	4,269	188,690
Amneal Pharmaceuticals, Inc. (a)	9,590	157,372	Zomedica Pharmaceuticals Corp. (a) (b)	400	900
Amphastar Pharmaceuticals, Inc. (a)	4,400	67,144			<u>7,335,574</u>
Ampio Pharmaceuticals, Inc. (a) (b)	8,400	18,480	PROFESSIONAL SERVICES — 1.4%		
ANI Pharmaceuticals, Inc. (a)	986	65,865	Acacia Research Corp. (a)	5,800	24,070
Aratana Therapeutics, Inc. (a)	4,800	20,400	ASGN, Inc. (a)	6,292	491,971
Assembly Biosciences, Inc. (a)	2,000	78,420	Barrett Business Services, Inc.	839	81,022
Catalent, Inc. (a)	16,482	690,431	BG Staffing, Inc.	900	20,925
Clearside Biomedical, Inc. (a) (b)	2,400	25,656	CBIZ, Inc. (a)	6,400	147,200
Collegium Pharmaceutical, Inc. (a) (b)	3,067	73,148	CoStar Group, Inc. (a)	4,479	1,848,170
Corcept Therapeutics, Inc. (a) (b)	11,400	179,208	CRA International, Inc.	1,000	50,890
Corium International, Inc. (a) (b)	2,800	22,428	Dun & Bradstreet Corp.	4,700	576,455
Cymbay Therapeutics, Inc. (a)	7,200	96,624	Exponent, Inc.	6,550	316,365
Depomed, Inc. (a)	6,800	45,356	Forrester Research, Inc.	1,300	54,535
Dermira, Inc. (a)	4,700	43,240	Franklin Covey Co. (a)	1,183	29,043
Dova Pharmaceuticals, Inc. (a)	800	23,936	Front Yard Residential Corp. REIT	6,127	63,843
Direct Corp. (a)	16,700	26,052	FTI Consulting, Inc. (a)	4,600	278,208
Eloxx Pharmaceuticals, Inc. (a)	2,600	44,382	GP Strategies Corp. (a)	1,500	26,400
Endo International PLC (a)	28,100	264,983	Heidrick & Struggles International, Inc.	2,300	80,500
Endocyte, Inc. (a)	7,900	109,020	Hill International, Inc. (a)	4,000	23,600
Evolus, Inc. (a)	600	16,794	Huron Consulting Group, Inc. (a)	2,720	111,248
Horizon Pharma PLC (a)	20,737	343,405	ICF International, Inc.	2,202	156,452
Innovate Biopharmaceuticals, Inc. (a) (b)	1,200	28,284			
Innoviva, Inc. (a)	9,200	126,960			

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InnerWorkings, Inc. (a)	5,600	\$ 48,664	Old Dominion Freight Line, Inc.	8,143	\$ 1,212,981
Insperty, Inc.	4,550	433,388	PAM Transportation Services, Inc.		
Kelly Services, Inc. Class A	3,700	83,065	(a)	300	14,091
Kforce, Inc.	2,800	96,040	Ryder System, Inc.	6,645	477,510
Korn/Ferry International	6,655	412,144	Saia, Inc. (a)	3,200	258,720
ManpowerGroup, Inc.	8,116	698,463	Schneider National, Inc. Class B	5,100	140,301
Mistras Group, Inc. (a)	2,087	39,403	Universal Logistics Holdings, Inc.	1,000	26,250
Navigant Consulting, Inc. (a)	5,600	123,984	USA Truck, Inc. (a)	1,000	23,470
Resources Connection, Inc.	3,700	62,530	Werner Enterprises, Inc.	6,000	225,300
TransUnion	22,864	1,637,977	YRC Worldwide, Inc. (a)	3,900	39,195
TriNet Group, Inc. (a)	5,200	290,888			5,323,190
TrueBlue, Inc. (a)	5,000	134,750			
WageWorks, Inc. (a)	5,144	257,200			
Willdan Group, Inc. (a) (b)	900	27,873			
		<u>8,727,266</u>			
REAL ESTATE MANAGEMENT & DEVELOPMENT — 0.5%			SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 3.4%		
Altisource Portfolio Solutions SA			ACM Research, Inc. Class A (a)	1,000	10,780
(a) (b)	1,300	37,921	Adesto Technologies Corp. (a)	2,200	18,480
American Realty Investors, Inc. (a)	300	4,743	Advanced Energy Industries, Inc. (a)	5,000	290,450
Consolidated-Tomoka Land Co.	523	32,170	Alpha & Omega Semiconductor, Ltd.		
Forestar Group, Inc. (a)	1,251	25,958	(a)	2,487	35,415
FRP Holdings, Inc. (a)	845	54,714	Ambarella, Inc. (a) (b)	3,980	153,668
Griffin Industrial Realty, Inc.	100	4,399	Amkor Technology, Inc. (a)	12,452	106,963
HFF, Inc. Class A	4,546	156,155	Aquantia Corp. (a)	1,100	12,738
Howard Hughes Corp. (a)	4,641	614,932	Axcelis Technologies, Inc. (a)	3,675	72,765
Jones Lang LaSalle, Inc.	5,685	943,653	AXT, Inc. (a)	4,300	30,315
Kennedy-Wilson Holdings, Inc.	15,642	330,828	Brooks Automation, Inc.	8,900	290,318
Marcus & Millichap, Inc. (a)	2,000	78,020	Cabot Microelectronics Corp.	3,181	342,148
Maui Land & Pineapple Co., Inc. (a)	700	7,840	Cavium, Inc. (a)	8,501	735,337
Newmark Group, Inc. Class A	2,800	39,844	CEVA, Inc. (a)	2,700	81,540
RE/MAX Holdings, Inc. Class A	2,200	115,390	Cirrus Logic, Inc. (a)	8,040	308,173
Realogy Holdings Corp. (b)	15,761	359,351	Cohu, Inc.	3,400	83,334
Redfin Corp. (a) (b)	9,100	210,119	Cree, Inc. (a)	12,315	511,935
RMR Group, Inc. Class A	846	66,369	Cypress Semiconductor Corp. (b)	44,133	687,592
St. Joe Co. (a) (b)	4,600	82,570	Diodes, Inc. (a)	4,792	165,180
Stratus Properties, Inc. (a)	700	21,385	Entegris, Inc.	17,798	603,352
Tejon Ranch Co. (a)	2,200	53,460	First Solar, Inc. (a) (b)	10,265	540,555
Transcontinental Realty Investors, Inc. (a)	207	6,924	FormFactor, Inc. (a)	8,765	116,575
Trinity Place Holdings, Inc. (a)	2,100	13,755	Ichor Holdings, Ltd. (a) (b)	2,300	48,806
		<u>3,260,500</u>	Impinj, Inc. (a) (b)	2,200	48,642
			Inphi Corp. (a) (b)	5,449	177,692
ROAD & RAIL — 0.9%			Integrated Device Technology, Inc.		
AMERCO	820	292,043	(a)	16,411	523,183
ArcBest Corp.	3,200	146,240	Kopin Corp. (a) (b)	7,200	20,592
Avis Budget Group, Inc. (a)	8,502	276,315	Lattice Semiconductor Corp. (a)	14,980	98,269
Covenant Transportation Group, Inc.			MACOM Technology Solutions		
Class A (a)	1,400	44,100	Holdings, Inc. (a) (b)	4,952	114,094
Daseke, Inc. (a)	3,900	38,727	Marvell Technology Group, Ltd.	49,562	1,062,609
Genesee & Wyoming, Inc. Class A			Maxim Integrated Products, Inc.	34,205	2,006,465
(a)	7,424	603,720	MaxLinear, Inc. (a)	7,500	116,925
Heartland Express, Inc.	5,800	107,590	MKS Instruments, Inc.	6,749	645,879
Hertz Global Holdings, Inc. (a)	6,666	102,256	Monolithic Power Systems, Inc.	5,023	671,424
Knight-Swift Transportation			Nanometrics, Inc. (a)	3,000	106,230
Holdings, Inc.	15,859	605,972	NeoPhotonics Corp. (a) (b)	3,900	24,297
Landstar System, Inc.	5,283	576,904	NVE Corp.	626	76,234
Marten Transport, Ltd.	4,755	111,505	NXP Semiconductors NV (a)	41,550	4,540,168
			ON Semiconductor Corp. (a)	52,721	1,172,251
			PDF Solutions, Inc. (a) (b)	3,300	39,534
			Photronics, Inc. (a)	8,200	65,395
			Power Integrations, Inc.	3,700	270,285
			Rambus, Inc. (a)	13,700	171,798

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Rudolph Technologies, Inc. (a)	3,853	\$ 114,049	Paylocity Holding Corp. (a)	3,374	\$ 198,594
Semtech Corp. (a)	8,032	377,906	Pegasystems, Inc.	4,661	255,423
Sigma Designs, Inc. (a)	4,400	26,840	Progress Software Corp.	5,700	221,274
Silicon Laboratories, Inc. (a)	5,269	524,792	Proofpoint, Inc. (a)	6,191	713,884
SMART Global Holdings, Inc. (a) (b)	1,200	38,244	PROS Holdings, Inc. (a) (b)	3,300	120,681
SunPower Corp. (a) (b)	7,355	56,413	PTC, Inc. (a)	14,270	1,338,669
Synaptics, Inc. (a) (b)	4,338	218,505	QAD, Inc. Class A	1,200	60,180
Teradyne, Inc.	23,823	906,942	Qualys, Inc. (a)	4,073	343,354
Ultra Clean Holdings, Inc. (a)	4,600	76,360	Rapid7, Inc. (a)	4,700	132,634
Universal Display Corp. (b)	5,249	451,414	RealPage, Inc. (a)	8,696	479,150
Veeco Instruments, Inc. (a)	5,808	82,764	Rimini Street, Inc. (a) (b)	1,200	7,860
Versum Materials, Inc.	13,693	508,695	RingCentral, Inc. Class A (a)	8,185	575,815
Xcerra Corp. (a)	6,600	92,202	Rosetta Stone, Inc. (a)	2,000	32,060
Xperi Corp.	5,942	95,666	SailPoint Technologies Holding, Inc.		
		20,769,177	(a)	5,000	122,700
SOFTWARE — 5.6%			SecureWorks Corp. Class A (a)	1,000	12,450
8x8, Inc. (a)	11,200	224,560	ServiceNow, Inc. (a)	21,559	3,718,281
A10 Networks, Inc. (a)	6,200	38,626	Splunk, Inc. (a)	17,913	1,775,357
ACI Worldwide, Inc. (a)	14,166	349,475	SS&C Technologies Holdings, Inc.	25,408	1,318,675
Agilysys, Inc. (a)	1,757	27,234	Tableau Software, Inc. Class A (a)	8,157	797,347
Altair Engineering, Inc. Class A (a)	3,000	102,540	Telenav, Inc. (a)	3,352	18,771
American Software, Inc. Class A	3,300	48,081	TiVo Corp.	15,069	202,678
Aspen Technology, Inc. (a)	8,855	821,213	Tyler Technologies, Inc. (a)	4,614	1,024,769
Asure Software, Inc. (a)	1,200	19,140	Ultimate Software Group, Inc. (a)	3,635	935,322
Atlassian Corp. PLC Class A (a)	11,600	725,232	Upland Software, Inc. (a)	2,100	72,177
Avaya Holdings Corp. (a)	12,800	257,024	Varonis Systems, Inc. (a)	3,490	260,005
Blackbaud, Inc.	5,990	613,675	Verint Systems, Inc. (a)	7,929	351,651
Blackline, Inc. (a)	3,500	152,005	VirnetX Holding Corp. (a) (b)	6,000	20,400
Bottomline Technologies de, Inc. (a)	5,000	249,150	VMware, Inc. Class A (a)	8,535	1,254,389
Carbon Black, Inc. (a)	1,000	26,000	Workday, Inc. Class A (a)	17,884	2,166,110
CDK Global, Inc.	15,962	1,038,328	Workiva, Inc. (a)	3,100	75,640
Ceridian HCM Holding, Inc. (a)	2,900	96,251	Zendesk, Inc. (a)	12,587	685,866
CommVault Systems, Inc. (a)	4,842	318,846	Zix Corp. (a)	6,700	36,113
Dell Technologies, Inc. Class V (a)	24,559	2,077,200	Zscaler, Inc. (a) (b)	1,700	60,775
Digimarc Corp. (a)	1,240	33,232	Zynga, Inc. Class A (a)	98,132	399,397
Ebix, Inc. (b)	3,000	228,750			33,781,762
Ellie Mae, Inc. (a) (b)	4,256	441,943	SPECIALTY RETAIL — 1.9%		
Everbridge, Inc. (a)	3,300	156,486	Aaron's, Inc.	8,838	384,011
Fair Isaac Corp. (a)	3,654	706,391	Abercrombie & Fitch Co. Class A	8,796	215,326
FireEye, Inc. (a) (b)	22,847	351,615	American Eagle Outfitters, Inc.	20,366	473,509
ForeScout Technologies, Inc. (a)	3,700	126,762	America's Car-Mart, Inc. (a)	844	52,244
Fortinet, Inc. (a)	17,082	1,066,429	Asbury Automotive Group, Inc. (a)	2,322	159,173
Glu Mobile, Inc. (a)	12,900	82,689	Ascena Retail Group, Inc. (a)	21,063	83,936
Guidewire Software, Inc. (a)	9,936	882,118	At Home Group, Inc. (a)	3,400	133,110
HubSpot, Inc. (a)	4,375	548,625	AutoNation, Inc. (a)	6,869	333,696
Imperva, Inc. (a)	4,273	206,172	Barnes & Noble Education, Inc. (a)	4,700	26,508
Majesco (a)	600	3,690	Barnes & Noble, Inc.	6,954	44,158
Manhattan Associates, Inc. (a)	8,232	386,986	Bed Bath & Beyond, Inc. (b)	16,658	331,911
MicroStrategy, Inc. Class A (a)	1,221	155,983	Big 5 Sporting Goods Corp.	2,400	18,240
Mitek Systems, Inc. (a)	4,000	35,600	Boot Barn Holdings, Inc. (a)	2,400	49,800
MobileIron, Inc. (a)	6,704	29,833	Buckle, Inc. (b)	3,584	96,410
Model N, Inc. (a)	2,800	52,080	Burlington Stores, Inc. (a)	8,252	1,242,174
Monotype Imaging Holdings, Inc.	5,093	103,388	Caleres, Inc.	5,300	182,267
Nuance Communications, Inc. (a)	36,516	507,025	Camping World Holdings, Inc.		
OneSpan, Inc. (a)	3,700	72,705	Class A (b)	3,900	97,422
Park City Group, Inc. (a) (b)	1,600	12,640	Carvana Co. (a) (b)	3,300	137,280
Paycom Software, Inc. (a)	6,249	617,589	Cato Corp. Class A	2,800	68,936
			Chico's FAS, Inc.	15,500	126,170

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Children's Place, Inc. (b)	1,962	\$ 237,010	Electronics For Imaging, Inc. (a)	5,605	\$ 182,499
Citi Trends, Inc.	1,600	43,904	Immersion Corp. (a).	3,435	53,036
Conn's, Inc. (a) (b)	2,343	77,319	NCR Corp. (a)	14,667	439,717
Container Store Group, Inc. (a)	1,900	15,979	Pure Storage, Inc. Class A (a)	20,200	482,376
Dick's Sporting Goods, Inc.	9,644	339,951	Stratasy's, Ltd. (a)	6,382	122,151
DSW, Inc. Class A	8,200	211,724	Super Micro Computer, Inc. (a).	5,072	119,953
Express, Inc. (a)	9,449	86,458	USA Technologies, Inc. (a)	5,875	82,250
Five Below, Inc. (a)	6,854	669,704			<u>1,934,892</u>
Floor & Decor Holdings, Inc. Class A (a) (b)	4,800	236,784	TEXTILES, APPAREL & LUXURY GOODS — 0.9%		
Francesca's Holdings Corp. (a)	4,275	32,276	Carter's, Inc.	5,777	626,169
GameStop Corp. Class A (b)	12,365	180,158	Columbia Sportswear Co.	3,765	344,385
Genesco, Inc. (a)	2,405	95,478	Crocs, Inc. (a).	8,400	147,924
GNC Holdings, Inc. Class A (a) (b)	8,378	29,491	Culp, Inc.	1,300	31,915
Group 1 Automotive, Inc.	2,452	154,476	Deckers Outdoor Corp. (a).	3,988	450,205
Guess?, Inc.	7,500	160,500	Fossil Group, Inc. (a) (b)	5,600	150,472
Haverty Furniture Cos., Inc.	2,300	49,680	G-III Apparel Group, Ltd. (a)	5,581	247,796
Hibbett Sports, Inc. (a) (b).	2,434	55,739	Lululemon Athletica, Inc. (a)	12,132	1,514,680
Hudson, Ltd. Class A (a)	4,800	83,952	Movado Group, Inc.	1,900	91,770
J. Jill, Inc. (a)	1,400	13,076	Oxford Industries, Inc.	2,030	168,449
Kirkland's, Inc. (a)	1,900	22,116	Perry Ellis International, Inc. (a)	1,600	43,472
Lithia Motors, Inc. Class A (b)	3,014	285,034	Rocky Brands, Inc.	800	24,000
Lumber Liquidators Holdings, Inc. (a) (b)	3,476	84,641	Skechers U.S.A., Inc. Class A (a).	16,747	502,578
MarineMax, Inc. (a)	2,678	50,748	Steven Madden, Ltd.	7,142	379,240
Michaels Cos., Inc. (a)	13,485	258,507	Superior Group of Cos., Inc.	1,000	20,710
Monro, Inc. (b)	3,998	232,284	Unifi, Inc. (a)	1,900	60,230
Murphy USA, Inc. (a)	3,986	296,120	Vera Bradley, Inc. (a)	2,300	32,292
National Vision Holdings, Inc. (a)	3,800	138,966	Wolverine World Wide, Inc.	11,380	395,683
New York & Co., Inc. (a)	3,600	18,432			<u>5,231,970</u>
Office Depot, Inc.	64,198	163,705	THRIFTS & MORTGAGE FINANCE — 1.1%		
Party City Holdco, Inc. (a) (b)	4,200	64,050	BankFinancial Corp.	1,700	30,005
Penske Automotive Group, Inc.	4,477	209,747	Beneficial Bancorp, Inc.	8,300	134,460
Pier 1 Imports, Inc.	9,300	22,134	Bofi Holding, Inc. (a)	7,600	310,916
Rent-A-Center, Inc.	5,200	76,544	Bridgewater Bancshares, Inc. (a)	600	7,632
RH (a) (b)	2,429	339,331	BSB Bancorp, Inc. (a)	979	33,678
Sally Beauty Holdings, Inc. (a) (b)	15,707	251,783	Capitol Federal Financial, Inc.	16,700	219,772
Shoe Carnival, Inc.	1,400	45,430	Charter Financial Corp.	1,500	36,225
Signet Jewelers, Ltd.	7,300	406,975	Columbia Financial, Inc. (a) (b)	6,100	100,955
Sleep Number Corp. (a)	4,876	141,502	Dime Community Bancshares, Inc.	4,200	81,900
Sonic Automotive, Inc. Class A.	3,100	63,860	Entegra Financial Corp. (a)	800	23,440
Sportsman's Warehouse Holdings, Inc. (a)	4,300	22,016	ESSA Bancorp, Inc.	1,000	15,830
Tailored Brands, Inc.	6,052	154,447	Essent Group, Ltd. (a)	11,900	426,258
Tile Shop Holdings, Inc.	4,919	37,876	Federal Agricultural Mortgage Corp. Class C	1,145	102,455
Tilly's, Inc. Class A	1,600	24,240	First Defiance Financial Corp.	1,248	83,691
Urban Outfitters, Inc. (a)	9,214	410,484	Flagstar Bancorp, Inc. (a)	3,700	126,762
Williams-Sonoma, Inc. (b).	10,348	635,160	FS Bancorp, Inc.	400	25,300
Winmark Corp.	274	40,675	Greene County Bancorp, Inc. (b).	400	13,560
Zumiez, Inc. (a)	2,200	55,110	Hingham Institution for Savings	197	43,281
		<u>11,581,857</u>	Home Bancorp, Inc.	800	37,240
TECHNOLOGY HARDWARE, STORAGE & PERIPHERALS — 0.3%			HomeStreet, Inc. (a)	3,274	88,234
3D Systems Corp. (a) (b)	13,700	189,197	Impac Mortgage Holdings, Inc. (a) (b)	1,089	10,378
Avid Technology, Inc. (a)	4,100	21,320	Kearny Financial Corp.	12,624	169,793
Cray, Inc. (a)	5,066	124,624	LendingTree, Inc. (a) (b)	991	211,876
Diebold Nixdorf, Inc. (b)	9,251	110,549	Luther Burbank Corp.	1,700	19,558
Eastman Kodak Co. (a) (b)	1,900	7,220	Malvern Bancorp, Inc. (a)	800	19,480

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Merchants Bancorp (b)	2,000	\$ 57,060	EnviroStar, Inc.	700	\$ 28,210
Meridian Bancorp, Inc.	5,800	111,070	Foundation Building Materials, Inc.		
Meta Financial Group, Inc.	1,181	115,029	(a)	1,700	26,146
MGIC Investment Corp. (a)	46,900	502,768	GATX Corp.	4,685	347,768
Nationstar Mortgage Holdings, Inc.			General Finance Corp. (a)	1,200	16,260
(a)	3,600	63,108	GMS, Inc. (a)	4,000	108,360
New York Community Bancorp, Inc. .	59,223	653,822	H&E Equipment Services, Inc.	3,900	146,679
NMI Holdings, Inc. Class A (a)	7,000	114,100	HD Supply Holdings, Inc. (a)	23,030	987,757
Northfield Bancorp, Inc.	5,300	88,086	Herc Holdings, Inc. (a)	3,038	171,161
Northwest Bancshares, Inc.	11,900	206,941	Kaman Corp.	3,499	243,845
OceanFirst Financial Corp.	6,007	179,970	Lawson Products, Inc. (a)	800	19,480
Oconee Federal Financial Corp.	100	2,894	MRC Global, Inc. (a)	10,400	225,368
Ocwen Financial Corp. (a) (b)	13,000	51,480	MSC Industrial Direct Co., Inc.		
OP Bancorp (a)	1,500	19,080	Class A	5,643	478,809
Oritani Financial Corp.	4,800	77,760	Nexeo Solutions, Inc. (a)	3,100	28,303
PCSB Financial Corp.	2,200	43,714	NOW, Inc. (a) (b)	13,400	178,622
PennyMac Financial Services, Inc.			Rush Enterprises, Inc. Class A (a)	3,800	164,844
Class A (a)	1,900	37,335	Rush Enterprises, Inc. Class B (a)	600	26,340
PHH Corp. (a)	3,900	42,354	SiteOne Landscape Supply, Inc.		
Ponce de Leon Federal Bank (a) (b) . .	200	3,142	(a) (b)	4,900	411,453
Provident Bancorp, Inc. (a)	500	13,100	Systemax, Inc.	1,400	48,062
Provident Financial Services, Inc.	7,700	211,981	Textainer Group Holdings, Ltd. (a)	3,300	52,470
Prudential Bancorp, Inc.	900	17,370	Titan Machinery, Inc. (a)	2,300	35,765
Radian Group, Inc.	27,100	439,562	Triton International, Ltd.	5,800	177,828
Riverview Bancorp, Inc.	2,500	21,100	Univar, Inc. (a)	14,501	380,506
SI Financial Group, Inc.	1,300	19,175	Veritiv Corp. (a)	1,391	55,431
Southern Missouri Bancorp, Inc.	1,100	42,922	Watsco, Inc.	3,836	683,882
Sterling Bancorp, Inc.	2,100	28,056	WESCO International, Inc. (a)	5,928	338,489
Territorial Bancorp, Inc.	955	29,605	Willis Lease Finance Corp. (a)	400	12,636
TFS Financial Corp.	6,529	102,962			<u>7,065,313</u>
Timberland Bancorp, Inc.	700	26,138	TRANSPORTATION INFRASTRUCTURE —		
TrustCo Bank Corp. NY	11,300	100,570	0.1%		
United Community Financial Corp.	6,000	65,940	Macquarie Infrastructure Corp.	9,920	418,624
United Financial Bancorp, Inc.	6,200	108,624			
Walker & Dunlop, Inc.	3,500	194,775	WATER UTILITIES — 0.3%		
Washington Federal, Inc.	10,417	340,636	American States Water Co.	4,546	259,849
Waterstone Financial, Inc.	3,100	52,855	Aqua America, Inc.	22,164	779,730
Western New England Bancorp, Inc. . .	3,400	37,400	AquaVenture Holdings, Ltd. (a)	1,400	21,812
WSFS Financial Corp.	3,800	202,540	Artesian Resources Corp. Class A	951	36,870
		<u>6,797,703</u>	Cadiz, Inc. (a) (b)	2,600	34,060
TOBACCO — 0.1%			California Water Service Group	5,976	232,765
22nd Century Group, Inc. (a)	14,300	35,178	Connecticut Water Service, Inc.	1,500	97,980
Alliance One International, Inc. (a) . .	1,000	15,850	Consolidated Water Co., Ltd.	1,700	21,930
Turning Point Brands, Inc.	600	19,140	Evoqua Water Technologies Corp. (a) . .	9,500	194,750
Universal Corp.	3,241	214,068	Global Water Resources, Inc.	1,200	11,280
Vector Group, Ltd. (b)	12,297	234,627	Middlesex Water Co.	2,000	84,340
		<u>518,863</u>	Pure Cycle Corp. (a)	2,000	19,100
TRADING COMPANIES & DISTRIBUTORS —			SJW Group	2,000	132,440
1.2%			York Water Co.	1,600	50,880
Air Lease Corp.	12,240	513,713			<u>1,977,786</u>
Aircastle, Ltd.	5,800	118,900	WIRELESS TELECOMMUNICATION		
Applied Industrial Technologies, Inc. . .	4,815	337,772	SERVICES — 0.6%		
Beacon Roofing Supply, Inc. (a)	8,649	368,620	Boingo Wireless, Inc. (a)	4,600	103,914
BlueLinx Holdings, Inc. (a)	1,100	41,283	NII Holdings, Inc. (a)	10,900	42,510
BMC Stock Holdings, Inc. (a)	8,225	171,491	Shenandoah Telecommunications Co. . .	5,850	191,295
CAI International, Inc. (a)	2,000	46,480	Spok Holdings, Inc.	2,400	36,120
DXP Enterprises, Inc. (a)	1,900	72,580	Sprint Corp. (a) (b)	79,174	430,707
			Telephone & Data Systems, Inc.	12,400	340,008

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

June 30, 2018 (Unaudited)

<u>Security Description</u>	<u>Shares</u>	<u>Value</u>
T-Mobile US, Inc. (a)	38,395	\$ 2,294,101
United States Cellular Corp. (a)	1,700	62,968
		<u>3,501,623</u>
TOTAL COMMON STOCKS (Cost \$564,079,676)		<u>628,900,408</u>
RIGHTS — 0.0% (d)		
BIOTECHNOLOGY — 0.0% (d)		
Dyax Corp. (CVR) (expiring 12/31/19) (a) (e)	1,009	2,472
Tobira Therapeutics, Inc. (CVR) (expiring 12/31/28) (a) (e)	200	2,354
		<u>4,826</u>
DIVERSIFIED FINANCIAL SERVICES — 0.0% (d)		
NewStar Financial, Inc. (CVR) (a) (e)	2,400	1,181
MEDIA — 0.0% (d)		
Media General, Inc. (CVR) (a) (e)	6,500	650
TOTAL RIGHTS (Cost \$2,314)		<u>6,657</u>
SHORT-TERM INVESTMENTS — 4.0%		
State Street Institutional U.S. Government Money Market Fund, Class G Shares 1.86% (f) (g)	12,224,741	12,224,741
State Street Navigator Securities Lending Government Money Market Portfolio (f) (h)	12,077,967	12,077,967
TOTAL SHORT-TERM INVESTMENTS (Cost \$24,302,709)		<u>24,302,708</u>
TOTAL INVESTMENTS — 107.4% (Cost \$588,384,699)		<u>653,209,773</u>
LIABILITIES IN EXCESS OF OTHER ASSETS — (7.4)%		<u>(44,922,879)</u>
NET ASSETS — 100.0%		<u>\$ 608,286,894</u>

- (a) Non-income producing security.
- (b) All or a portion of the shares of the security are on loan at June 30, 2018.
- (c) Fair valued as determined in good faith by the Trust's Oversight Committee in accordance with policy and procedures approved by the Board of Trustees. Security value is determined based on Level 3 inputs. As of June 30, 2018, 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, 2018, total aggregate fair value of securities is \$6,657, representing less than 0.05% of net assets.
- (f) The Fund invested in certain money market funds managed by SSGA Funds Management, Inc. Amounts related to these transactions during the period ended June 30, 2018 are shown in the Affiliate Table below.
- (g) The rate shown is the annualized seven-day yield at June 30, 2018.
- (h) Investment of cash collateral for securities loaned.

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

At June 30, 2018, open futures contracts purchased were as follows:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
E-mini S&P MidCap 400 Index (long)	29	09/21/2018	\$5,805,566	\$5,672,690	\$(132,876)
E-mini Russell 2000 Index (long)	54	09/21/2018	4,526,133	4,448,250	\$ (77,872)
Total unrealized depreciation on open futures contracts purchased					<u>\$(210,748)</u>

During the period ended June 30, 2018, average notional value related to futures contracts was \$6,677,482 or less than 0.5% of net assets.

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

June 30, 2018 (Unaudited)

The following table summarizes the value of the Portfolio's investments according to the fair value hierarchy as of June 30, 2018.

Description	Level 1 – Quoted Prices	Level 2 – Other Significant Observable Inputs	Level 3 – Significant Unobservable Inputs	Total
ASSETS:				
INVESTMENTS:				
Common Stocks				
Aerospace & Defense	\$ 8,718,153	\$ —	\$ —	\$ 8,718,153
Air Freight & Logistics	2,389,368	—	—	2,389,368
Airlines	2,231,112	—	—	2,231,112
Auto Components	6,075,021	—	—	6,075,021
Automobiles	6,525,662	—	—	6,525,662
Banks	44,713,221	—	—	44,713,221
Beverages	3,497,897	—	—	3,497,897
Biotechnology	30,130,393	—	—	30,130,393
Building Products	6,115,198	—	—	6,115,198
Capital Markets	12,710,415	—	—	12,710,415
Chemicals	15,574,844	—	—	15,574,844
Commercial Services & Supplies	8,573,440	—	—	8,573,440
Communications Equipment	10,157,838	—	—	10,157,838
Construction & Engineering	4,029,197	—	—	4,029,197
Construction Materials	1,143,347	—	—	1,143,347
Consumer Finance	5,468,704	—	—	5,468,704
Containers & Packaging	4,803,367	—	—	4,803,367
Distributors	924,141	—	—	924,141
Diversified Consumer Services	5,857,315	—	—	5,857,315
Diversified Financial Services	1,773,433	—	—	1,773,433
Diversified Telecommunication Services	2,252,089	—	—	2,252,089
Electric Utilities	4,482,115	—	—	4,482,115
Electrical Equipment	5,168,922	—	—	5,168,922
Electronic Equipment, Instruments & Components	16,591,730	—	—	16,591,730
Energy Equipment & Services	7,407,050	—	—	7,407,050
Equity Real Estate Investment Trusts (REITS)	49,051,923	—	—	49,051,923
Food & Staples Retailing	3,677,142	—	—	3,677,142
Food Products	9,458,270	—	—	9,458,270
Gas Utilities	6,065,256	—	—	6,065,256
Health Care Equipment & Supplies	17,813,930	—	—	17,813,930
Health Care Providers & Services	10,278,856	—	—	10,278,856
Health Care Technology	4,291,999	—	—	4,291,999
Hotels, Restaurants & Leisure	23,343,251	—	—	23,343,251
Household Durables	6,407,713	—	—	6,407,713
Household Products	1,391,603	—	—	1,391,603
Independent Power Producers & Energy Traders	1,988,294	—	—	1,988,294
Industrial Conglomerates	972,461	—	—	972,461
Insurance	22,627,985	—	—	22,627,985
Internet & Catalog Retail	3,451,102	—	—	3,451,102
Internet Software & Services	18,244,548	—	—	18,244,548
IT Services	21,398,936	—	—	21,398,936
Leisure Equipment & Products	2,549,566	—	—	2,549,566
Life Sciences Tools & Services	5,134,515	—	—	5,134,515
Machinery	23,212,158	—	—	23,212,158
Marine	984,005	—	—	984,005
Media	13,603,240	—	—	13,603,240
Metals & Mining	8,803,086	—	0(a)	8,803,086
Mortgage Real Estate Investment Trust (REITs)	7,956,571	—	—	7,956,571
Multi-Utilities	2,725,617	—	—	2,725,617

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

June 30, 2018 (Unaudited)

Description	Level 1 –	Level 2 –	Level 3 –	Total
	Quoted Prices	Other Significant Observable Inputs	Significant Unobservable Inputs	
Multiline Retail	\$ 892,112	\$ —	\$ —	\$ 892,112
Oil, Gas & Consumable Fuels	22,778,025	—	—	22,778,025
Paper & Forest Products	2,047,713	—	—	2,047,713
Personal Products	2,210,459	—	—	2,210,459
Pharmaceuticals	7,335,574	—	—	7,335,574
Professional Services	8,727,266	—	—	8,727,266
Real Estate Management & Development	3,260,500	—	—	3,260,500
Road & Rail	5,323,190	—	—	5,323,190
Semiconductors & Semiconductor Equipment	20,769,177	—	—	20,769,177
Software	33,781,762	—	—	33,781,762
Specialty Retail	11,581,857	—	—	11,581,857
Technology Hardware, Storage & Peripherals	1,934,892	—	—	1,934,892
Textiles, Apparel & Luxury Goods	5,231,970	—	—	5,231,970
Thrifts & Mortgage Finance	6,797,703	—	—	6,797,703
Tobacco	518,863	—	—	518,863
Trading Companies & Distributors	7,065,313	—	—	7,065,313
Transportation Infrastructure	418,624	—	—	418,624
Water Utilities	1,977,786	—	—	1,977,786
Wireless Telecommunication Services	3,501,623	—	—	3,501,623
Rights				
Biotechnology	—	4,826	—	4,826
Diversified Financial Services	—	1,181	—	1,181
Media	—	650	—	650
Short-Term Investments	24,302,708	—	—	24,302,708
TOTAL INVESTMENTS	<u>\$653,203,116</u>	<u>\$6,657</u>	<u>\$ 0</u>	<u>\$653,209,773</u>
LIABILITIES:				
OTHER FINANCIAL INSTRUMENTS:				
Futures Contracts ^(b)	(210,748)	—	—	(210,748)
TOTAL OTHER FINANCIAL INSTRUMENTS	<u>\$ (210,748)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ (210,748)</u>

^(a) 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, 2018, total aggregate fair value of the security is \$0, representing 0.0% of the Fund's net assets.

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

Affiliate Table

	Number of		Proceeds	Change in	Number of	Capital			
	Shares Held						Unrealized/	Shares Held	Gains
	at	Value at							
12/31/17	12/31/17	Cost of	Depreciation	6/30/18	Distributions				
State Street Institutional									
U.S. Government Money Market									
Fund, Class G Shares	8,226,262	\$ 8,226,262	\$169,466,597	\$165,468,118	\$—	\$—			
State Street Navigator Securities									
Lending Government Money Market									
Portfolio	7,878,272	7,878,272	49,101,728	44,902,033	—	—			
Total		<u>\$16,104,534</u>	<u>\$218,568,325</u>	<u>\$210,370,151</u>	<u>\$—</u>	<u>\$—</u>			
					<u>\$24,302,708</u>	<u>\$224,660</u>			

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF ASSETS AND LIABILITIES
June 30, 2018 (Unaudited)

	State Street Aggregate Bond Index Portfolio	State Street Global Equity ex-U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
ASSETS			
Investments in unaffiliated issuers, at value*	\$812,690,756	\$1,857,052,180	\$628,907,064
Investments in affiliated issuers, at value	29,124,312	71,045,253	24,302,709
Total Investments	841,815,068	1,928,097,433	653,209,773
Foreign currency, at value	—	13,454,192	—
Cash at broker	—	7,018,519	670,774
Cash	8	—	—
Receivable for investments sold	—	14,102	1,422,714
Receivable for fund shares sold	15,907,463	51,302,051	1,064,587
Dividends receivable — unaffiliated issuers	—	4,568,760	713,349
Dividends receivable — affiliated issuers	32,009	62,448	18,512
Interest receivable - unaffiliated issuers	4,854,568	20	—
Securities lending income receivable — unaffiliated issuers	—	26,973	15,275
Securities lending income receivable — affiliated issuers	—	43,897	20,537
Receivable from Adviser	5,007	—	6,358
Receivable for foreign taxes recoverable	145	1,945,864	—
Prepaid expenses and other assets	—	—	1
TOTAL ASSETS	862,614,268	2,006,534,259	657,141,880
LIABILITIES			
Due to custodian	—	39	579
Payable upon return of securities loaned	—	23,248,817	12,077,967
Payable for investments purchased	28,376,130	—	4,568,590
Payable for fund shares repurchased	230,000	—	31,903,000
Payable to broker – variation margin on open futures contracts	—	3,040,914	210,570
Deferred foreign taxes payable	—	375,543	—
Custodian, sub-administration and transfer agent fees payable	16,438	95,425	5,902
Registration and filing fees payable	28,210	49,327	19,981
Professional fees payable	69,951	68,456	63,301
Printing and postage fees payable	3,191	430	3,527
Accrued expenses and other liabilities	2,769	335,983	1,569
TOTAL LIABILITIES	28,726,689	27,214,934	48,854,986
NET ASSETS	\$833,887,579	\$1,979,319,325	\$608,286,894
NET ASSETS CONSIST OF:			
Paid-in Capital	\$859,235,020	\$1,828,146,320	\$524,482,823
Undistributed (distribution in excess of) net investment income (loss)	1,407,942	30,667,733	4,492,263
Accumulated net realized gain (loss) on investments, foreign currency transactions and futures contracts	(3,065,913)	(8,719,096)	14,697,482
Net unrealized appreciation (depreciation) on:			
Investments — unaffiliated issuers**	(23,689,470)	132,460,436	64,825,074
Foreign currency translations	—	(191,957)	—
Futures contracts	—	(3,044,111)	(210,748)
NET ASSETS	\$833,887,579	\$1,979,319,325	\$608,286,894
NET ASSET VALUE PER SHARE			
Net asset value per share	\$ 9.72	\$ 10.42	\$ 12.84
Shares of beneficial interest	85,824,566	189,898,683	47,362,239
COST OF INVESTMENTS:			
Investments in unaffiliated issuers	\$836,380,226	\$1,724,216,201	\$564,081,990
Investments in affiliated issuers	29,124,312	71,045,253	24,302,709
Total cost of investments	\$865,504,538	\$1,795,261,454	\$588,384,699
Foreign currency, at cost	\$ —	\$ 13,623,196	\$ —
* Includes investments in securities on loan, at value	\$ —	\$ 49,416,959	\$ 57,377,038
** Includes deferred foreign taxes	\$ —	\$ 375,543	\$ —

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
STATEMENTS OF OPERATIONS
For the Six Months Ended June 30, 2018 (Unaudited)

	State Street Aggregate Bond Index Portfolio	State Street Global Equity ex-U.S. Index Portfolio	State Street Small/Mid Cap Equity Index Portfolio
INVESTMENT INCOME			
Interest income — unaffiliated issuers	\$ 10,088,529	\$ 263	\$ 1,387
Dividend income — unaffiliated issuers	—	37,595,316	4,216,442
Dividend income — affiliated issuers	309,391	416,299	84,123
Unaffiliated securities lending income	—	88,047	91,832
Affiliated securities lending income	—	289,263	140,537
Foreign taxes withheld	(388)	(3,790,712)	(1,427)
TOTAL INVESTMENT INCOME (LOSS)	<u>10,397,532</u>	<u>34,598,476</u>	<u>4,532,894</u>
EXPENSES			
Custodian, sub-administration and transfer agent fees	45,736	347,392	34,262
Trustees' fees and expenses	19,497	35,582	16,434
Registration fees	11,570	23,274	8,516
Professional fees and expenses	74,513	74,410	72,636
Printing and postage fees	4,203	14,787	3,601
Insurance expense	103	270	69
Miscellaneous expenses	5,596	31,778	4,013
TOTAL EXPENSES	<u>161,218</u>	<u>527,493</u>	<u>139,531</u>
Expenses waived/reimbursed by the Adviser	(35,060)	—	(50,766)
NET EXPENSES	<u>126,158</u>	<u>527,493</u>	<u>88,765</u>
NET INVESTMENT INCOME (LOSS)	<u>10,271,374</u>	<u>34,070,983</u>	<u>4,444,129</u>
REALIZED AND UNREALIZED GAIN (LOSS)			
Net realized gain (loss) on:			
Investments — unaffiliated issuers*	(1,917,400)	(2,109,514)	13,730,984
Foreign currency transactions	—	(145,964)	—
Futures contracts	—	(1,601,007)	728,316
Net realized gain (loss)	<u>(1,917,400)</u>	<u>(3,856,485)</u>	<u>14,459,300</u>
Net change in unrealized appreciation/depreciation on:			
Investments — unaffiliated issuers**	(21,499,277)	(100,053,634)	15,960,508
Foreign currency translations	—	(336,603)	—
Futures contracts	—	(4,109,985)	(261,270)
Net change in unrealized appreciation/depreciation	<u>(21,499,277)</u>	<u>(104,500,222)</u>	<u>15,699,238</u>
NET REALIZED AND UNREALIZED GAIN (LOSS)	<u>(23,416,677)</u>	<u>(108,356,707)</u>	<u>30,158,538</u>
NET INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS	<u>\$ (13,145,303)</u>	<u>\$ (74,285,724)</u>	<u>\$34,602,667</u>
* Includes foreign capital gain taxes	\$ —	\$ (1)	\$ —
** Includes foreign deferred taxes	\$ —	\$ 159,129	\$ —

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 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17
INCREASE (DECREASE) IN NET ASSETS FROM OPERATIONS:						
Net investment income (loss)	\$ 10,271,374	\$ 10,784,139	\$ 34,070,983	\$ 30,038,817	\$ 4,444,129	\$ 4,653,380
Net realized gain (loss)	(1,917,400)	1,917	(3,856,485)	6,786,312	14,459,300	10,200,046
Net change in unrealized appreciation/depreciation	(21,499,277)	3,585,517	(104,500,222)	234,452,133	15,699,238	37,974,559
Net increase (decrease) in net assets resulting from operations	<u>(13,145,303)</u>	<u>14,371,573</u>	<u>(74,285,724)</u>	<u>271,277,262</u>	<u>34,602,667</u>	<u>52,827,985</u>
DISTRIBUTIONS TO SHAREHOLDERS FROM:						
Net investment income	(8,955,926)	(11,429,095)	—	(33,180,975)	—	(4,609,816)
Net realized gains	—	—	—	(6,154,854)	—	(10,070,162)
Total distributions to shareholders	<u>(8,955,926)</u>	<u>(11,429,095)</u>	<u>—</u>	<u>(39,335,829)</u>	<u>—</u>	<u>(14,679,978)</u>
FROM BENEFICIAL INTEREST TRANSACTIONS:						
Proceeds from sale of shares sold	203,580,890	469,604,095	503,971,113	1,063,226,907	173,960,214	298,451,424
Reinvestment of distributions	8,955,926	11,429,095	—	39,335,829	—	14,679,978
Cost of shares redeemed	(44,088,554)	(46,340,630)	(105,626,891)	(231,943,186)	(65,146,578)	(28,678,286)
Other capital	—	—	—	—	847	—
Net increase (decrease) in net assets from capital transactions	<u>168,448,262</u>	<u>434,692,560</u>	<u>398,344,222</u>	<u>870,619,550</u>	<u>108,814,483</u>	<u>284,453,116</u>
Net increase (decrease) in net assets during the period	146,347,033	437,635,038	324,058,498	1,102,560,983	143,417,150	322,601,123
Net assets at beginning of period	687,540,546	249,905,508	1,655,260,827	552,699,844	464,869,744	142,268,621
NET ASSETS AT END OF PERIOD	<u>\$833,887,579</u>	<u>\$687,540,546</u>	<u>\$1,979,319,325</u>	<u>\$1,655,260,827</u>	<u>\$608,286,894</u>	<u>\$464,869,744</u>
Undistributed (distribution in excess of) net investment income (loss)	\$ 1,407,942	\$ 92,494	\$ 30,667,733	\$ (3,403,250)	\$ 4,492,263	\$ 48,134
SHARES OF BENEFICIAL INTEREST:						
Shares sold	20,614,653	47,044,095	46,380,182	108,794,238	14,149,333	26,285,610
Reinvestment of distributions	918,944	1,142,265	—	3,735,596	—	1,222,313
Shares redeemed	(4,476,932)	(4,626,971)	(9,632,751)	(22,658,320)	(5,191,971)	(2,462,688)
Net increase (decrease)	<u>17,056,665</u>	<u>43,559,389</u>	<u>36,747,431</u>	<u>89,871,514</u>	<u>8,957,362</u>	<u>25,045,235</u>

See accompanying notes to financial statements.

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

Selected data for a share outstanding throughout each period

	Six Months Ended 6/30/18 (Unaudited)	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	\$ 10.00	\$ 9.91	\$ 9.89	\$ 10.14	\$ 10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	0.13	0.23	0.23	0.20	0.04
Net realized and unrealized gain (loss)	(0.30)	0.10	0.01	(0.13)	0.16
Total from investment operations	(0.17)	0.33	0.24	0.07	0.20
Voluntary contribution from Adviser	—	—	—	0.00(b)	0.00(b)
Distributions to shareholders from:					
Net investment income	(0.11)	(0.24)	(0.21)	(0.19)	(0.04)
Net realized gains	—	—	(0.01)	(0.11)	(0.02)
Return of Capital	—	—	—	(0.02)	—
Total distributions	—	(0.24)	(0.22)	(0.32)	(0.06)
Net asset value, end of period	<u>\$ 9.72</u>	<u>\$ 10.00</u>	<u>\$ 9.91</u>	<u>\$ 9.89</u>	<u>\$ 10.14</u>
Total return (c)	(1.71)%	3.38%	2.39%	0.65%(d)	2.00%(e)
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$833,888	\$687,541	\$249,906	\$83,842	\$80,044
Ratios to average net assets:					
Total expenses	0.04%(f)	0.06%	0.14%	0.17%	0.25%(f)
Net expenses	0.03%(f)	0.03%	0.01%	0.03%	0.04%(f)
Net investment income (loss)	2.61%(f)	2.31%	2.24%	2.00%	1.52%(f)
Portfolio turnover rate	65%(g)	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**

Selected data for a share outstanding throughout each period

	Six Months Ended 6/30/18 (Unaudited)	Year Ended 12/31/17	Year Ended 12/31/16	Year Ended 12/31/15	For the Period 9/17/14* - 12/31/14
Net asset value, beginning of period	\$ 10.81	\$ 8.73	\$ 8.45	\$ 9.17	\$ 10.00
Income (loss) from investment operations:					
Net investment income (loss) (a)	0.19	0.26	0.22	0.25	0.05
Net realized and unrealized gain (loss)	(0.58)	2.12	0.20	(0.79)	(0.82)
Total from investment operations	(0.39)	2.38	0.42	(0.54)	(0.77)
Voluntary contribution from Adviser	—	—	—	0.00(b)	0.00(b)
Distributions to shareholders from:					
Net investment income	—	(0.25)	(0.14)	(0.18)	(0.06)
Net realized gains	—	(0.05)	—	—	—
Total distributions	—	(0.30)	(0.14)	(0.18)	(0.06)
Net asset value, end of period	<u>\$ 10.42</u>	<u>\$ 10.81</u>	<u>\$ 8.73</u>	<u>\$ 8.45</u>	<u>\$ 9.17</u>
Total return (c)	(3.61)%	27.20%	5.06%	(5.84)% ^(d)	(7.72)% ^(e)
Ratios and Supplemental Data:					
Net assets, end of period (in 000s)	\$1,979,319	\$1,655,261	\$552,700	\$117,461	\$49,460
Ratios to average net assets:					
Total expenses	0.05%(f)	0.06%	0.23%	0.48%	0.73%(f)
Net expenses	0.05%(f)	0.06%	0.08%	0.08%	0.31%(f)
Net investment income (loss)	3.53%(f)	2.59%	2.51%	2.73%	1.77%(f)
Portfolio turnover rate	3%(g)	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**

Selected data for a share outstanding throughout each period

	Six Months Ended 6/30/18 (Unaudited)	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	\$ 12.10	\$ 10.65	\$ 9.30	\$ 10.00
Income (loss) from investment operations:				
Net investment income (loss) (a)	0.09	0.17	0.15	0.06
Net realized and unrealized gain (loss)	0.65	1.76	1.38	(0.69)
Total from investment operations	0.74	1.93	1.53	(0.63)
Other capital	0.00(b)	—	—	—
Distributions to shareholders from:				
Net investment income	—	(0.15)	(0.09)	(0.06)
Net realized gains	—	(0.33)	(0.09)	(0.01)
Total distributions	—	(0.48)	(0.18)	(0.07)
Net asset value, end of period	<u>\$ 12.84</u>	<u>\$ 12.10</u>	<u>\$ 10.65</u>	<u>\$ 9.30</u>
Total return (c)	6.12%	18.20%	16.46%	6.30%
Ratios and Supplemental Data:				
Net assets, end of period (in 000s)	\$608,287	\$464,870	\$142,269	\$28,151
Ratios to average net assets:				
Total expenses	0.05%(d)	0.07%	0.22%	0.41%(d)
Net expenses	0.03%(d)	0.03%	0.03%	0.03%(d)
Net investment income (loss)	1.50%(d)	1.46%	1.55%	1.61%(d)
Portfolio turnover rate	11%(e)	21%	21%	8%(e)

* 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) Annualized.

(e) Not annualized.

See accompanying notes to financial statements.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (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, 2018, the Trust consists of thirty-four (34) 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 relate to the following series (each a “Fund” or “Portfolio” and collectively, the “Funds and Portfolios”):

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

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

Fund Name	Portfolio Name	Fund Ownership Interest in Portfolio at June 30, 2018
State Street Aggregate Bond Index Fund	State Street Aggregate Bond Index Portfolio	13.58%
State Street Global Equity ex-U.S. Index Fund	State Street Global Equity ex-U.S. Index Portfolio	23.44%
State Street Small/Mid Cap Equity Index Fund	State Street Small/Mid Cap Equity Index Portfolio	5.35%

Class A shares are available to the general public for investment through transaction-based financial intermediaries. Class A shares impose a sales charge (as a percentage of offering price) and may be subject to a 1% contingent deferred sales charge (“CDSC”) if no initial sales charge was paid at the time of purchase of an investment of \$1,000,000 or more and the shares are redeemed within 18 months of purchase. Class I shares and Class K shares are sold without a sales charge and only to certain eligible investors.

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

2. Summary of Significant Accounting Policies

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (Unaudited)

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 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 determining 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.

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

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (Unaudited)

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, 2018 is disclosed in each Portfolio’s respective Schedule of Investments.

Changes in valuation techniques may result in transfers in or out of an assigned level within the fair value hierarchy. Transfers between different levels of the fair value hierarchy are recognized at the end of the reporting period.

The Portfolios had no material transfers between levels for the period ended June 30, 2018.

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, 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, 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.

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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (Unaudited)

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, 2018, if any, are disclosed in the Portfolios' Statements of Assets and Liabilities.

Distributions

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

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

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

3. Securities and Other Investments

Delayed Delivery Transactions and When-Issued Securities

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

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.

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (Unaudited)

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, 2018, the following Portfolios entered into futures contracts for the strategies listed below:

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

The following tables summarize the value of the Portfolios' derivative instruments as of June 30, 2018, and the related location in the accompanying Statements of Assets and Liabilities and Statements of Operations, presented by primary underlying risk exposure:

	Liability Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Global Equity ex-U.S. Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(3,040,914)	\$—	\$(3,040,914)

	Liability Derivatives					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Small/Mid Cap Equity Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(210,570)	\$—	\$(210,570)

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Global Equity ex-U.S. Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(1,601,007)	\$—	\$(1,601,007)

	Net Realized Gain (Loss)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Small/Mid Cap Equity Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$728,316	\$—	\$728,316

STATE STREET INSTITUTIONAL INVESTMENT TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2018 (Unaudited)

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Global Equity ex-U.S. Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(4,109,985)	\$—	\$(4,109,985)

	Net Change in Unrealized Appreciation (Depreciation)					Total
	Interest Rate Contracts Risk	Foreign Exchange Contracts Risk	Credit Contracts Risk	Equity Contracts Risk	Commodity Contracts Risk	
State Street Small/Mid Cap Equity Index Portfolio						
Futures Contracts	\$—	\$—	\$—	\$(261,270)	\$—	\$(261,270)

5. Fees and Transactions with Affiliates

Advisory Fee

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

	<u>Annual Rate</u>
State Street Aggregate Bond Index Fund	0.03%
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, 2019 to waive its management fee and/or to reimburse the State Street Aggregate Bond Index Fund and the State Street Small/Mid Cap Equity Index Fund for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees and expenses, administration fees, and any class-specific expenses, such as distribution, shareholder servicing and sub-transfer agency fees) exceed 0.04% and 0.03%, respectively, of average daily net assets on an annual basis. These waivers and/or reimbursements may not be terminated prior to April 30, 2019 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, extraordinary expenses, acquired fund fees and expenses, administration fees, and any class-specific expenses, such as distribution, shareholder servicing and sub-transfer agency fees) exceed 0.015% (prior to June 7, 2018, the Total Operating Expense was 0.10%) 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 Fund's Board.

SSGA FM is contractually obligated until April 30, 2019, to waive its management fee and/or to reimburse State Street Aggregate Bond Index Portfolio and the State Street Global Equity ex-U.S. Index Portfolio and the State Street Small/Mid Cap Equity Index Portfolio for expenses to the extent that total expenses (exclusive of non-recurring account fees, extraordinary expenses, acquired fund fees and distribution, shareholder servicing and sub-transfer agency expenses) exceed 0.04%, 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.

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With respect to the 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, 2018, SSGA FM reimbursed or waived the fees under these agreements as shown on the respective Statements of Operations.

Administrator, Custodian, Sub-Administrator and Transfer Agent Fees

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

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

Distribution 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.

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

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

Other Transactions with Affiliates

The Portfolios may invest in affiliated entities, including securities issued by State Street Corporation, affiliated funds, or entities deemed to be affiliates as a result of the Portfolios owning more than five percent of the entity's voting securities or outstanding shares. Amounts relating to these transactions during the period ended June 30, 2018, are disclosed in the Schedules of Investments.

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Due to Custodian

In certain circumstances, the Portfolios or Funds may have a cash overdraft with the custodian. The Due to Custodian amount, if any, reflects cash overdrawn with State Street as custodian who is an affiliate of the Funds. The State Street Global Equity ex-U.S. Index Portfolio and State Street Small/Mid Cap Equity Index Portfolio had a cash overdraft related to investment related expenses.

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, 2018, were as follows:

	U.S. Government Obligations		Other Securities	
	Purchases	Sales	Purchases	Sales
State Street Aggregate Bond Index Portfolio	\$623,482,094	\$488,317,325	\$ 70,493,247	\$15,084,799
State Street Global Equity ex-U.S. Index Portfolio	—	—	328,726,790	52,077,664
State Street Small/Mid Cap Equity Index Portfolio	—	—	200,014,116	63,941,275

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. Each Fund and each Portfolio will not be subject to federal income taxes to the extent it distributes its taxable income, including any net realized capital gains, for each fiscal year. Therefore, no provision for federal income tax is required.

The Funds and the Portfolios file federal and various state and local tax returns as required. No income tax returns are currently under examination. Generally, the federal returns are subject to examination by the Internal Revenue Service for a period of three years from date of filing, while the state returns may remain open for an additional year depending upon jurisdiction. As of December 31 2017, 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.

As of June 30, 2018, gross unrealized appreciation and gross unrealized depreciation of investments and other financial instruments based on cost for federal income tax purposes were as follows:

	Tax Cost	Gross Unrealized Appreciation	Gross Unrealized Depreciation	Net Unrealized Appreciation (Depreciation)
State Street Aggregate Bond Index Fund	\$ 117,096,757	\$ —	\$ 3,823,536	\$ (3,823,536)
State Street Global Equity ex-U.S. Index Fund	441,197,565	22,683,699	—	22,683,699
State Street Small/Mid Cap Equity Index Fund	29,122,983	3,383,221	—	3,383,221
State Street Aggregate Bond Index Portfolio	865,621,586	438,678	24,245,196	(23,806,518)
State Street Global Equity ex-U.S. Index Portfolio	1,803,863,645	211,206,001	90,031,486	121,174,515
State Street Small/Mid Cap Equity Index Portfolio	589,903,237	88,953,222	25,858,433	63,094,789

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

<u>Fund</u>	<u>Market Value of Securities on Loan</u>	<u>Cash Collateral Received</u>	<u>Non-Cash Collateral Received *</u>	<u>Total Collateral Received</u>
State Street Global Equity ex-U.S. Index Portfolio	\$49,416,959	\$23,248,817	\$28,248,548	\$51,497,365
State Street Small/Mid Cap Equity Index Portfolio	57,377,038	12,077,967	46,709,147	58,787,114

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged or securities loaned, and the remaining contractual maturity of those transactions as of June 30, 2018:

<u>Fund</u>	<u>Securities Lending Transactions</u>	<u>Remaining Contractual Maturity of the Agreements</u>					<u>Total Borrowings</u>	<u>Gross Amount of Recognized Liabilities for Securities Lending Transactions</u>
		<u>Overnight and Continuous</u>	<u><30 Days</u>	<u>Between 30 & 90 Days</u>	<u>>90 Days</u>	<u>As of June 30, 2018</u>		
State Street Global Equity ex-U.S. Index Portfolio	Common Stocks	\$23,248,817	\$—	\$—	\$—	\$23,248,817	\$23,248,817	
State Street Small/Mid Cap Equity Index Portfolio	Common Stocks	12,077,967	—	—	—	12,077,967	12,077,967	

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 2018 unless extended or renewed.

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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, 2018.

11. Risks

Concentration Risk

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

Foreign and Emerging Markets Risks

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

Market and Credit Risk

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

12. Recent Accounting Pronouncement

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

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.

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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, 2018 to June 30, 2018.

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

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

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

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

	Annualized Expense Ratio	Actual		Hypothetical (assuming a 5% return before expenses)	
		Ending Account Value	Expenses Paid During Period	Ending Account Value	Expenses Paid During Period
State Street Aggregate Bond Index Fund					
Class A	0.36%	\$ 981.20	\$1.77(a)	\$1,023.00	\$1.81(a)
Class I	0.06	982.30	0.29(a)	1,024.50	0.30(a)
Class K	0.06	983.30	0.30(a)	1,024.50	0.30(a)
State Street Global Equity ex-U.S. Index Fund					
Class A	0.65	960.60	3.16(a)	1,021.60	3.26(a)
Class I	0.40	961.60	1.95(a)	1,022.80	2.01(a)
Class K	0.09	963.50	0.44(a)	1,024.30	0.45(a)
State Street Small/Mid Cap Equity Index Fund					
Class A	0.32	1,059.40	1.63(a)	1,023.20	1.61(a)
Class I	0.09	1,061.10	0.46(a)	1,024.30	0.45(a)
Class K	0.05	1,061.10	0.26(a)	1,024.50	0.25(a)
State Street Aggregate Bond Index Portfolio	0.03	982.90	0.15(b)	1,024.60	0.15(b)
State Street Global Equity ex-U.S. Index Portfolio	0.05	963.90	0.24(b)	1,024.50	0.25(b)
State Street Small/Mid Cap Equity Index Portfolio	0.03	1,061.20	0.15(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.

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, and on the Funds' website at www.ssgafunds.com.

Quarterly Portfolio Schedule

The Funds and Portfolios file a complete schedule of investments with the SEC for the first and third quarters of each fiscal year on Form N-Q. The Funds' and Portfolios' Forms N-Q are available on the SEC's website at www.sec.gov and may be reviewed and copied at the SEC's Public Reference Room in Washington DC. Information on the operation of the Public Reference Room may be obtained by calling 1-800-SEC-0330. The information on the Form N-Q is available upon request, without charge, by calling 1-800-997-7327 (toll free) and on the Fund's and Portfolio's website at www.ssgafunds.com.

TRUSTEE CONSIDERATIONS IN APPROVING CONTINUATION OF INVESTMENT ADVISORY AGREEMENTS¹

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 12, 2018 and May 17, 2018, including in executive sessions attended by the Independent Trustees, to consider a proposal to approve, with respect to the State Street Global Equity ex-U.S. Index Fund, State Street Aggregate Bond Index Fund and State Street Small/Mid Cap Equity Index Fund (each, a "Fund" and collectively, the "Funds") and the State Street Global Equity ex-U.S. Index Portfolio, State Street Aggregate Bond 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 co-counsel who are independent of the Adviser in connection with their consideration of approval of the Advisory Agreements. Following the April 12, 2018 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 17, 2018 meeting. The Independent Trustees considered, among other things, the following:

¹ 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 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.

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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 are feeder funds for which the Portfolios serve as the master funds in a master-feeder structure:
- Comparisons of the Fund's performance over the past one- and three-year periods ended December 31, 2017, 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");
- 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");
- 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
- 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 professionals responsible for managing the portfolios of the Funds;
- Information relating to compliance with and the administration of each Code of Ethics adopted by the Adviser;
- A copy of the Adviser's proxy voting policies and procedures;
- Information concerning the resources devoted by the Adviser to overseeing compliance by the Funds and Portfolios, and their service providers, including the Adviser's record of 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

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;

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- 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 Agreements and agreements with other service providers of the Funds;
- Draft responses to a letter from Joseph P. Barri, LLC, co-counsel along with the law firm of Sullivan & Worcester LLP (together, "Independent Counsel") to the Independent Trustees, reviewed prior to such date by Independent Counsel, requesting specific information from each of:
 - 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 before taxes from such operations for the calendar year ended December 31, 2017; 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, 2017;
 - 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
 - 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 Joseph P. Barri, LLC prior to the executive session of the Board on May 17, 2018;
- 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 Agreements, and the weight to be given to each such factor. The conclusions reached with respect to the Advisory Agreements 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

Based on a consideration of the foregoing and such other information as deemed relevant, including the factors and conclusions described below, on May 17, 2018 the Board, including a majority of the Independent Trustees, voted to approve the continuation of the Advisory Agreements effective June 1, 2018, for an additional year with respect to the Funds and Portfolios.

Nature, Extent and Quality of Services

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In considering whether to approve the Advisory Agreements, 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 various 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 the Portfolios, including operational, enterprise, regulatory, litigation, and compliance 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 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 monitoring 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 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, 2017. The Board considered each Portfolio's performance by evaluating the performance of the corresponding feeder fund. 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.

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 medians of its Performance Group and Performance Universe for the 1- and 3-year periods. The Board also considered that the Fund outperformed its Lipper Index for the 1-year period and underperformed its Lipper Index for the 3-year period. The Board also considered that the Fund is an index fund whose investment objective involves providing investment results that, before fees and expenses, correspond generally to the total return performance of its benchmark index. In this regard, the Board considered information regarding the Fund's tracking difference and was satisfied with the Fund's performance in tracking its benchmark index.

State Street Aggregate Bond Index Fund and State Street Aggregate Bond Index Portfolio. The Board considered that the Fund underperformed the medians of its Performance Group and Performance Universe and its Lipper Index for the 1- and 3-year periods. The Board took into account management's discussion of the Fund's performance. The Board also considered that the Fund is an index fund whose investment objective involves providing investment results that, before fees and expenses, correspond generally to the total return performance of its benchmark index. In this regard, the Board considered information regarding the Fund's tracking difference and was satisfied with the Fund's performance in tracking its benchmark index.

State Street Small/Mid Cap Equity Index Fund and State Street Small/Mid Cap Equity Index Portfolio. The Board considered that the Fund underperformed the median of its Performance Group for the 1-year period and outperformed the median of its Performance Universe and its Lipper Index for the 1-year period. The Board took into account management's discussion of the Fund's performance and its limited performance history. The Board also considered that the Fund is an index fund whose investment objective involves providing investment results that, before fees and expenses, correspond generally to the total

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return performance of its benchmark index. In this regard, the Board considered information regarding the Fund's tracking difference and was satisfied with the Fund's performance in tracking its benchmark index.

On the basis of the foregoing and other relevant information, the Board concluded that the performance of each Fund and Portfolio is satisfactory (a) by comparison to the performance of its Performance Group, Performance Universe or Lipper Index or (b) after considering steps taken by management to improve the performance of certain Funds and the corresponding Portfolios.

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. The Board also considered that the Portfolios do not pay an investment advisory fee to the Adviser.

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 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 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 enterprise, litigation, business, operational and entrepreneurial risk. 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, 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 Agreements, 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 respective Advisory Agreement.

Further, based upon its review of each 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.

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